

Learning Graph ODE for Continuous-Time Sequential Recommendation

Yifang Qin^{ID}, Wei Ju^{ID}, *Member, IEEE*, Hongjun Wu^{ID}, Xiao Luo^{ID}, and Ming Zhang^{ID}

Abstract—Sequential recommendation aims at understanding user preference by capturing successive behavior correlations, which are usually represented as the item purchasing sequences based on their past interactions. Existing efforts generally predict the next item via modeling the sequential patterns. Despite effectiveness, there exist two natural deficiencies: (i) user preference is dynamic in nature, and the evolution of collaborative signals is often ignored; and (ii) the observed interactions are often irregularly-sampled, while existing methods model item transitions assuming uniform intervals. Thus, how to effectively model and predict the underlying dynamics for user preference becomes a critical research problem. To tackle the above challenges, in this paper, we focus on continuous-time sequential recommendation and propose a principled graph ordinary differential equation framework named GDERec. Technically, GDERec is characterized by an autoregressive graph ordinary differential equation consisting of two components, which are parameterized by two tailored graph neural networks (GNNs) respectively to capture user preference from the perspective of hybrid dynamical systems. On the one hand, we introduce a novel ordinary differential equation based GNN to implicitly model the temporal evolution of the user-item interaction graph. On the other hand, an attention-based GNN is proposed to explicitly incorporate collaborative attention to interaction signals when the interaction graph evolves over time. The two customized GNNs are trained alternately in an autoregressive manner to track the evolution of the underlying system from irregular observations, and thus learn effective representations of users and items beneficial to the sequential recommendation. Extensive experiments on five benchmark datasets demonstrate the superiority of our model over various state-of-the-art recommendation methods.

Index Terms—Recommender systems, graph neural networks (GNNs), neural ordinary differential equation.

I. INTRODUCTION

RECOMMENDER systems, as critical components to alleviate information overloading, have attracted significant

attention for users to discover items of interest in various online applications such as e-commerce [1], [2], [3] and social media platforms [4], [5], [6]. The key of a successful recommender system lies in accurately predicting users' interests toward items based on their historical interactions. Traditional recommendation methods such as matrix factorization [7], [8], [9] usually hold the assumption of independence between different user behaviors. However, user preference is typically dynamically embedded in item transitions and sequence patterns, and successive behaviors can be highly correlated. One promising direction to effectively achieve this goal is the sequential recommendation (SR), which aims at explicitly modeling the correlations between successive user behaviors. The success of SR in the past few years have significantly enhanced user experience in both search efficiency and new product discovery.

To deeply characterize the sequential patterns of SR for dynamically modeling user preference, there are a large amount of methods have been proposed. Early works mainly focus on markov chains [10], [11] to model item transitions. To better explore the user preference of successive behaviors, researchers adopt recurrent neural networks (RNNs) and their variants [12] to model the item purchasing sequences [13], [14], [15], due to their capability of capturing the long-term sequential dependencies. The recent success of Transformer [16] also motivates the developments of a series of self-attention SR models [17], [18], [19], [20], [21], [22]. SASRec [18] is the pioneering work in leveraging Transformer for sequential recommendation, which employs self-attention mechanisms [16] to adaptively assign weights to previous items. More recently, graph neural networks (GNNs) [23], [24], [25], [26] have been widely adopted for enhancing existing SR methods [27], [28], [29]. The basic idea is to model the interaction data as graphs (e.g., the user-item interaction graph), and then learn effective representations of users and items for recommendation via propagating messages with user-item edges to capture high-order collaborative signals.

Despite the encouraging performance achieved by these SR models, most existing approaches still suffer from two key limitations: (i) *Inability to model the dynamic evolution of collaborative signals*. Actually, user preference is dynamic in nature. For example, a user may be interested in book items for a period of time and then search for new electronic games, and thus how to effectively model and understand the underlying dynamics becomes a critical problem. Moreover, the dynamic evolution of collaborative signals is also a crucial component in capturing user preference. Existing efforts generally predict the next item by merely modeling the item-item transitions inside

Manuscript received 6 April 2023; revised 7 September 2023; accepted 30 December 2023. Date of publication 3 January 2024; date of current version 10 June 2024. This work was supported in part by the National Key Research and Development Program of China under Grant 2023YFC3341203, in part by the National Natural Science Foundation of China (NSFC) under Grants 62306014 and 62276002, and in part by China Postdoctoral Science Foundation under Grant 2023M730057. Recommended for acceptance by G. Wang. (Yifang Qin and Wei Ju contributed equally to this work.) (Corresponding authors: Xiao Luo; Ming Zhang.)

Yifang Qin, Wei Ju, Hongjun Wu, and Ming Zhang are with the School of Computer Science, National Key Laboratory for Multimedia Information Processing, Peking University-Anker Embodied AI Lab, Peking University, Beijing 100871, China (e-mail: qinyifang@pku.edu.cn; juwei@pku.edu.cn; dl-mao3@163.com; mzhong_cs@pku.edu.cn).

Xiao Luo is with the Department of Computer Science, University of California, Los Angeles, CA 90095 USA (e-mail: xiaoluo@cs.ucla.edu).

Digital Object Identifier 10.1109/TKDE.2024.3349397

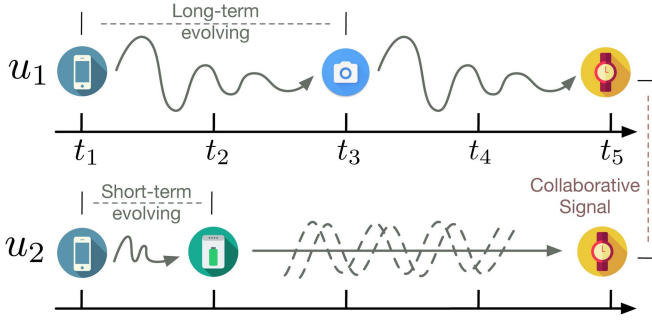


Fig. 1. Toy example of observations sampled at different time intervals. Different time sampling intervals typically imply different user preferences.

sequences or capturing the interaction process in a static graph, ignoring the dynamic evolution of collaborative signals. (ii) *Fail to consider irregularly-sampled intervals of the observed interactions.* Most methods usually assume the observations are regularly sampled, which is impractical for many applications. As shown in Fig. 1, user u_1 purchases “phone → camera → watch” at regular time intervals, we can speculate that he/she is a digital product enthusiast. However, user u_2 buys similar things at irregularly-sampled times, we may think that he/she buys a phone and power bank in a certain period of time because he/she just needs them, not because of his/her hobbies. The behavior of buying a watch much later, perhaps as a gift or for other reasons, suggests that irregularly-sampled observations could imply different user preferences. Therefore, how to explore the evolving process of successive user behaviors with irregular-sampled partial observations remains challenging. As such, we are looking for an approach that can model the dynamic evolution of collaborative signals and meanwhile overcome the irregularly-sampled observations.

Having realized the above challenges with existing SR methods, we focus on continuous-time sequential recommendation. Towards this end, this work proposes a principled graph ordinary differential equation framework named GDERec. The key idea of GDERec is to simultaneously characterize the evolutionary dynamics and adapt to irregularly-sampled observations. To achieve this goal effectively, GDERec is modeled by an autoregressive graph ODE composed of two components, which are parameterized by two tailored GNNs respectively to capture user preference from a hybrid dynamical systems view. On the one hand, we develop an ODE-based GNN to *implicitly* capture the temporal evolution of the user-item interaction graph. On the other hand, we design an attention-based GNN to *explicitly* incorporate collaborative attention to interaction signals when the interaction graph evolves over time. Further, the whole process can be optimized by alternately training two customized GNNs in an autoregressive manner to track the evolution of the underlying system from irregular observations. Our experiments show that it can largely improve the existing state-of-the-art approaches on five benchmark datasets. In a nutshell, we summarize the main contributions of this work as follows:

- *General Aspects:* Different from existing works in recommendation in discrete states, we explore continuous-time sequential recommendation, which remains

under-explored and is able to generalize to any unseen times-tamps for future interactions.

- *Novel Methodologies:* We propose a novel framework to alternately train two parts of our autoregressive graph ODE in a principled way, capable of modeling the evolution of collaborative signals and overcoming irregularly-sampled observations.
- *Multifaceted Experiments:* We conduct comprehensive experiments on five benchmark datasets to evaluate the superiority as well as the functionality of the proposed approach against competitive baselines.

II. RELATED WORK

In this section, we briefly review the related works in three aspects, namely sequential recommendation, graph neural networks, and ordinary differential equation.

A. Sequential Recommendation

Sequential recommendation (SR) aims to predict the next item based on the user’s historical interactions as a sequence by sorting interactions chronologically. The effectiveness of this method makes it possible to provide more timely and accurate recommendations. Existing approaches for SR can be mainly divided into markov chains (MC) [10], [11], RNN-based [13], [14], [15], and Transformer-based [17], [18], [19], [20], [21], [22]. Most traditional methods are based on MC and the main purpose is to model item-to-item transaction patterns. For example, FPMC [10] regards user behaviors as markov chains, and estimates the user preference by learning a transition graph over items. With the recent advances of deep learning, many deep SR models leverage RNNs to capture long-term sequential dependencies. For instance, GRU4Rec [13] leverages RNNs to incorporate more abundant history information for the session-based recommendation. The success of Transformer [16] inspires the adoption of the attention mechanism into SR. BERT4Rec [19] further applies deep bidirectional self-attention to model user behavior sequences. Different from these methods, our GDERec steps further and focuses on under-explored continuous-time SR, while existing methods fail to generalize to any unseen future times-tamps.

B. Graph Neural Networks

With the powerful capability of processing non-euclidean structured data, graph neural networks (GNNs) [23], [30], [31], [32], [33] have achieved wide attention due to their remarkable performance. The underlying idea is to update node representations using a combination of the current node’s representation and that of its neighbors following message passing schemas [34]. Recently, GNNs have shown great promise for enhancing existing SR methods [27], [28], [29], [35], [36], [37], [38]. SR-GNN [27] makes the first attempt to incorporate GNNs into the SR, and models session sequences as the graph to capture complex transitions of items. DGRec [35] leverages graph attention neural network [39] to dynamically estimate the social influences based on users’ current interests. However,

most of the GNN-based recommendation methods only focus on static graph scenarios, and have shown the inability to track the evolution of collaborative signals and overcome irregularly-sampled observed interactions, while our GDERec innovatively addresses these limitations.

C. Ordinary Differential Equation

Neural ODE [40] has been proposed as a new paradigm for generalizing discrete deep neural networks to continuous-time scenarios. It forms a family of models that approximate the ResNet [41] architecture by using continuous-time ODEs. Due to the superior performance and flexible capability, neural ODEs have been widely adopted in various research fields, such as traffic flow forecasting [42], [43], [44], [45], time series forecasting [46], [47], [48], and continuous dynamical system [49], [50], [51]. Recently, there are some advanced methods connecting GNNs and neural ODEs [52], [53]. GODE [52] generalizes the concept of continuous-depth models to graphs, and parameterizes the derivative of hidden node states with GNNs. Compared with existing ODE methods, our work goes further and extends this idea to investigate an under-explored yet important continuous-time sequential recommendation.

III. PRELIMINARY

As the fundamental recommendation problem, sequential recommendation system aims to predict the preference of users based on the observed historical user-item interaction sequences. Graph neural network (GNN) based recommendation approaches have been proposed to represent the interaction between users and items as a bipartite graph. Specifically, let \mathcal{U} and \mathcal{I} be the sets of users and items respectively, the temporal interaction bipartite graph is formulated as $\mathcal{G} = \{\mathcal{V}, \mathcal{E}\}$, where $\mathcal{V} = \{\mathcal{U} \cup \mathcal{I}\}$ denotes the vertices set and $\mathcal{E} = \{(u, i, t) | u \text{ interacted with } i \text{ at time } t\}$ is the temporal edge set denoting the observed interactions.

Since the observed interactions \mathcal{E} have taken place in the temporal order, given a set of pivot timestamps $\mathcal{T} = \{t_k\}_{k=1}^K$, $K \in \mathbb{N}^+$, we can consequently define the *hybrid time domain* $\mathcal{I} = \bigcup_{k=1}^K ([t_k, t_{k+1}], k)$ by dividing the continuous time domain into different slices separated by the pivot timestamps. The interaction stream on the graph can be further viewed as a *hybrid dynamic system* $\{\mathcal{G}_{t_k}\}_{k=1}^K$, where each

$$\mathcal{E}_{t_k} = \{e = (u, i, t) | e \in \mathcal{E} \wedge t \in [t_k, t_{k+1}]\}. \quad (1)$$

The construction of \mathcal{G}_{t_k} depicts the hybrid dynamic process of a given interaction system by representing the continuous evolution process *between* pivot timestamps and the discrete instant influence of interactions *at* each pivot t_k . Since we have constructed the system, the object of GNN-based sequential recommendation is to predict the interactions during next period $[t_K, t_{K+1}]$, given the interaction graph \mathcal{G} . Additionally, to fully leverage the hybrid dynamic of the system, the method is expected to be capable of handling both the continuous evolution within time slices and the sudden changes at discrete time pivots.

IV. METHODOLOGY

A. Overview

In this paper, we introduce our approach for continuous-time sequential recommendation by incorporating the evolutionary dynamics of underlying systems. Existing methods merely explore the sequential patterns and model item transitions assuming uniform intervals. However, they are not able to fully capture the evolution of collaborative signals and fail to adapt to irregularly-sampled observations, which leads to insufficient expressiveness.

We address the above limitations by proposing a novel graph ordinary differential equation framework called GDERec. Specifically, GDERec builds a principled autoregressive graph ODE consisting of two parameterized GNNs. On the one hand, a tailored ODE-based GNN is developed to implicitly track the temporal evolution of collaborative signals on the user-item interaction graph. On the other hand, we leverage the attention mechanisms to equip GNN to explicitly capture the evolving interactions when the interaction graph evolves over time. The two components are trained alternately to learn effective representations of users and items beneficial to the recommender system. An illustration of the framework is presented in Fig. 2. Next, we will introduce the edge evolving module and the temporal aggregating module. Finally, the training algorithm to optimize the model is explained.

B. Edge Evolving Module

GNNs propagate and aggregate messages on given graph adjacency structures. Typically, graph convolution layers take the form of the following message passing scheme:

$$H_{l+1} = GCN(H_l) = AH_l, \quad (2)$$

where $H_l \in \mathbb{R}^{|\mathcal{V}| \times d}$ denotes the hidden representation of nodes on the l -th layer and H_0 is the initial node embeddings. A represents the normalized graph adjacency matrix. The message function of GCNs weights the influence of neighborhood by the normalized node degrees, which ignores the natural affinity between connected nodes. However, the user would receive different influences from the interacted items. Towards this end, we follow the advice of previous work [54] and rewrite the propagation process:

$$H_{l+1} = AH_l + AH_0 \odot H_0, \quad (3)$$

where the first item in the message function represents the standard message passed via graph convolution, while the second item takes the form of the element-wise product of the source and the destination nodes' representations to model the affinity between neighboring nodes.

Specifically, in recommendation scenarios, user preference and item representation would evolve with the continuous-time flow. In other words, it requires the extent of the discrete propagation to continuous form to further simulate the temporal evolution process on a dynamic graph. Intuitively, we can expand

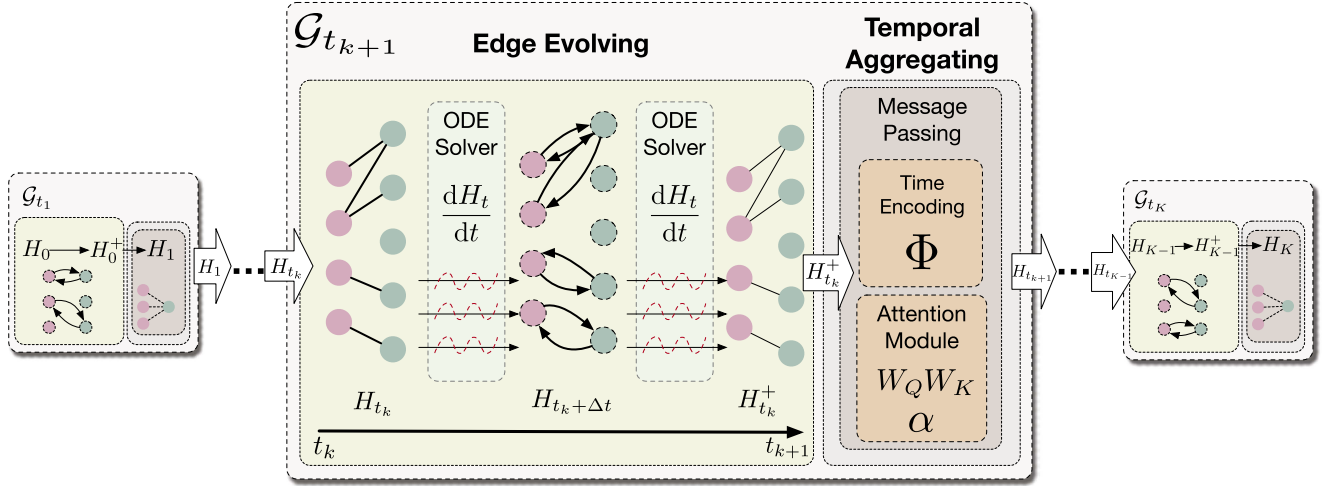


Fig. 2. Illustration of the proposed framework GDERec. We propose an autoregressive framework that propagates on a hybrid dynamic interaction system. A basic unit of our framework is composed of two modules. The fed node representations from previous layers are first processed via an ODE-based edge evolving module to generate $H_{t_k}^+$. Then a temporal attention module aggregates neighborhood information to generate $H_{t_{k+1}}$ to be fed into the next layer.

(3) as:

$$\begin{aligned} H_l &= A^l H_0 + \left(\sum_{i=1}^l A^i \right) H_0 \odot H_0 \\ &= A^l H_0 + (A - I)^{-1} (A^{l+1} - A) H_0 \odot H_0. \end{aligned} \quad (4)$$

From (4) we can obtain the closed-form solution of neighborhood propagation with arbitrary number of layers. To get more fine-grained representations of the interaction graph, we hope to extend (4) to continuous form. Specifically, we replace the discrete l with a continuous variable t and (4) can thus be viewed as a Riemann sum. We have the integral formulation:

$$H_t = A^t H_0 + \int_0^{t+1} A^\tau H_0 \odot H_0 d\tau - H_0 \odot H_0. \quad (5)$$

However, the item A^t is intractable to compute for $t \in \mathbb{R}$. Therefore we aim to reform the calculation of H_t as an ordinary differential equation and state the following propositions to elicit the numerical solution of H_t .

Proposition 1: The first-order derivative of H_t in (5) can be formulated as the following ODE:

$$\frac{dH_t}{dt} = \ln A H_t + A H_0 \odot H_0, \quad (6)$$

where the initial H_0 is the output from downstream networks.

Proof: We first directly calculate the derivative of H_t as:

$$\frac{dH_t}{dt} = \ln A A^t H_0 + A^{t+1} H_0 \odot H_0. \quad (7)$$

To get rid of the remaining items with A^t , We further calculate the second-order derivative of H_t :

$$\begin{aligned} \frac{d^2 H_t}{dt^2} &= \ln^2 A A^t H_0 + \ln A A^{t+1} H_0 \odot H_0 \\ &= \ln A \frac{dH_t}{dt}. \end{aligned} \quad (8)$$

By integration on both sides of (8), we have:

$$\frac{dH_t}{dt} = \ln A H_t + \text{const}. \quad (9)$$

To solve the value of const , we let $t = 0$ and combine (7) and (9):

$$\left. \frac{dH_t}{dt} \right|_{t=0} = \ln A H_0 + A H_0 \odot H_0 = \ln A H_0 + \text{const}. \quad (10)$$

We get that:

$$\text{const} = A H_0 \odot H_0, \quad (11)$$

and the derivative form of the ODE process can be rewritten as:

$$\frac{dH_t}{dt} = \ln A H_t + A H_0 \odot H_0. \quad (12)$$

So far we have obtained the first order derivative of H_t with respect to time variable t that is only determined by the value of H_t , the initial representation matrix H_0 , and the normalized adjacency A . The formulation of (12) can be further fed into neural ODE frameworks [40] to model the evolving process of H_t .

To calculate $\ln A$ in practice, we approximate it by making a first-order Taylor approximation to $\ln A$.

$$\frac{dH_t}{dt} = (A - I) H_t + A H_0 \odot H_0. \quad (13)$$

Specifically, the ODE we propose has an analytical solution.

Proposition 2: The analytical solution of (13) is given by:

$$H_t = (A - I)^{-1} ((e^{(A-I)t} - I) A H_0 \odot H_0) + e^{(A-I)t} H_0 \quad (14)$$

Proof: To solve the ODE defined by (13), we first multiply both sides of the equation by an exponential factor $\exp(-(A - I)t)$ and rearrange the items:

$$e^{-(A-I)t} \frac{dH_t}{dt} - e^{-(A-I)t} (A - I) H_t = e^{-(A-I)t} A H_0 \odot H_0. \quad (15)$$

By integrating from 0 to a specified τ on both side, we can thus obtain H_τ by the integral results:

$$\begin{aligned} e^{-(A-I)t} H_t \Big|_{t=0}^\tau + S - S \\ = -(A-I)^{-1} e^{-(A-I)t} A H_0 \odot H_0 \Big|_{t=0}^\tau, \end{aligned} \quad (16)$$

where the item S is given by:

$$S = \int_0^\tau (e^{-(A-I)t} (A-I) H_t) dt. \quad (17)$$

From (16) we obtain H_t for any $t > 0$:

$$\begin{aligned} e^{-(A-I)t} H_t - H_0 \\ = -(A-I)^{-1} (e^{-(A-I)t} A H_0 \odot H_0 - A H_0 \odot H_0), \end{aligned} \quad (18)$$

where the analytical solution of H_t is given by:

$$H_t = (A-I)^{-1} (e^{(A-I)t} - I) A H_0 \odot H_0 + e^{(A-I)t} H_0 \quad (19)$$

Since we have modeled the discrete dynamics in (13) of evolving interacting system in an ODE formulation, the value of H_t given a continuous time t can then be solved by a designated ODE solver such as *Runge-Kutta* method [55]:

$$H_t = \text{ODESolver} \left(\frac{dH_t}{dt}, H_0, t \right) \quad (20)$$

For fixed step size ϵ , a typical ODE solver would iteratively update the value of H_t . For instance, to solve an initial value problem of ODEs that formulated as:

$$H_T = H_0 + \int_0^T f(H_t) dt, \quad (21)$$

where $f(H_t)$ represents $\frac{dH_t}{dt}$ in our case. The Runge-Kutta-4 (RK-4) solver updates the value with:

$$\begin{aligned} k_i = \begin{cases} f(H_t) & i = 1 \\ f(H_t + \frac{\epsilon}{2} k_1) & i = 2 \\ f(H_t + \frac{\epsilon}{2} k_2) & i = 3 \\ f(H_t + \epsilon k_3) & i = 4 \end{cases} \\ H_{t+\epsilon} = H_t + \frac{\epsilon}{6} (k_1 + 2k_2 + 2k_3 + k_4) \end{aligned} \quad (22)$$

C. Temporal Aggregating Module

Recalling that the constructed hybrid dynamic system in (1) is composed of the continuous intervals between pivot times and the discrete pivot timestamps. While the edge evolving module models the continuously evolving process between any t_k and t_{k+1} , we design a temporal aggregating module to explicitly aggregate neighboring information on a given interaction graph. For instance, given the temporal edges $\mathcal{E}_{t < t_{k+1}}$, which represents the interactions before t_{k+1} , and the node representations $H_{t_k}^+$ calculated in (20), our goal is to obtain a propagation function \mathbf{F} :

$$H_{t_{k+1}} = \mathbf{F}(\mathcal{E}_{t < t_{k+1}}, H_{t_k}^+, \Theta_k), \quad (23)$$

where $H_{t_{k+1}}$ is the output representation of the current layer, Θ denotes trainable network parameters.

1) *Trainable Time Encoding*: To explicitly encode temporal information presented in the temporal edges, we propose to introduce a time mapping $\Phi : T \rightarrow \mathbb{R}^{d_T}$ that maps a given timestamp into the latent space. Previous researches [56] proposed several *translation-invariant* time encoding functions, i.e., Φ that satisfy:

$$\langle \Phi(t_1), \Phi(t_2) \rangle = \langle \Phi(t_1 + c), \Phi(t_2 + c) \rangle, \forall c \in \mathbb{R}, \quad (24)$$

where $\langle \cdot, \cdot \rangle$ denotes the inner product of two given vectors. Here we implicate Bochner's theorem [57] as our time encoding function:

$$\Phi(t) := \sqrt{\frac{1}{d_T}} [\cos(\omega_1 t), \sin(\omega_1 t), \dots, \cos(\omega_{d_T} t), \sin(\omega_{d_T} t)]^\top, \quad (25)$$

where $\omega = [\omega_1, \omega_2, \dots, \omega_{d_T}] \in \mathbb{R}^{d_T}$ is the trainable time embedding to reflect flexible temporal characteristics.

2) *Temporal Attention Network*: Graph attention networks [39] suggest leveraging the target attention mechanism in the message function. To incorporate temporal factors into the attention mechanism, we propose to build an attention network that jointly captures chronological and contextual information. Particularly, given the hidden representation H of the previous layer and temporal edges \mathcal{E} , the message passed from arbitrary node j to node i at k -th layer is constructed as:

$$h_i = \sum_{j \in \mathcal{N}_i} m_{i \leftarrow j}(t) = \frac{1}{\sqrt{|\mathcal{N}_i| |\mathcal{N}_j|}} \pi_t(i, j) h_j^+, \quad (26)$$

where $m_{i \leftarrow j}$ represents the passed message. For target node i , $j \in \mathcal{N}_i$ denotes the neighboring node of i in $\mathcal{E}_{t < t_{k+1}}$. We follow GCNs [23] and apply the Laplacian normalization to each node to avoid the over-squashing issue on the large user-item graph. The attention weight $\pi_t(i, j)$ is calculated via the soft-attention mechanism to model the characterized contribution from the neighborhood to each node:

$$\pi_t(i, j) = \sigma \left(\alpha^\top \cdot \text{CONCAT} \left(W_Q h_i^{(l)}; \Phi(t); W_K h_j^{(l)} \right) \right), \quad (27)$$

where $\alpha \in \mathbb{R}^{2d+d_T}$, $W_Q, W_K \in \mathbb{R}^{d \times d}$ are all trainable attention parameters, $\sigma(\cdot)$ denotes sigmoid function:

$$\sigma(x) = \frac{1}{1 + e^{-x}}. \quad (28)$$

D. Autoregressive Propagation Module

Since we have defined the formulation of the edge evolving module and the temporal aggregating module, given an interaction graph \mathcal{G} , we can build the corresponding hybrid dynamic interacting system $\{\mathcal{G}_{t_k}\}_{k=1}^K$ and the initial node embeddings H_{t_0} . We design an autoregressive framework that propagates messages on the hybrid dynamic time domain. To formulate, we have:

$$\begin{cases} H_{t_k}^+ = \text{ODESolver} \left(\frac{dH_t}{dt}, H_{t_k}, t_{k+1} - t_k \right) \\ H_{t_{k+1}} = \mathbf{F}(\mathcal{E}_{t < t_{k+1}}, H_{t_k}^+, \Theta_k), \end{cases} \quad (29)$$

where $\{\Theta_k\}_{k=1}^K$ are list of model parameters.

So far we have defined the whole propagation process on a given hybrid dynamic interacting system, where the graph ODE-based module steers the evolving dynamics of the interacting process and calculates $H_{t_k}^+$ for each layer, and then the message-passing-based module explicitly models the temporal factors via a tailored temporal attention mechanism to output $H_{t_{k+1}}$ for next period of time. GDERec obtains layers of hidden representations by applying these two modules autoregressively as formulated in (29).

E. Model Prediction and Optimization

After iteratively propagating along the hybrid dynamic interacting system $\{\mathcal{G}_{t_k}\}_{k=1}^K$, we can obtain the hidden representation of nodes on each layer, namely $H_{t_0}, H_{t_1}, \dots, H_{t_K}$, where for each layer we have $H_{t_k} = [h_{1,t_k}, h_{2,t_k}, \dots, h_{|\mathcal{V}|,t_k}]$. For a given user-item pair (u, i) , we obtain the corresponding node representation via:

$$h_u = \frac{1}{K} \sum_{k=0}^K h_{u,t_k}, \quad h_i = \frac{1}{K} \sum_{k=0}^K h_{i,t_k}. \quad (30)$$

To model the preference for the designated user u to target item i , we calculate the rating score by the inner product of representations:

$$\hat{y}_{ui} = h_u^\top h_i. \quad (31)$$

To optimize the model parameters, we adapt Bayesian Personalized Ranking (BPR) [58] loss as the target function, formulated as:

$$\mathcal{L}_{BPR} = \sum_{(u,i,j) \in \mathcal{O}} -\ln \sigma(\hat{y}_{ui} - \hat{y}_{uj}) + \lambda \|\Theta\|_2^2, \quad (32)$$

where Θ denotes the involved model parameters and node embeddings, $\mathcal{O} = \{(u, i, j) | (u, i) \in \mathcal{E}, (u, j) \in \mathcal{O}^-\}$. For each iteration, we randomly sample the negative interaction set \mathcal{O}^- from $\mathcal{U} \times \mathcal{I} - \mathcal{E}$.

Complexity Analysis: Following the autoregressive propagation schema defined in previous sections, the computational consumption is mainly composed of two parts: (i) the ODE solver that estimates the solution of the proposed graph ODEs; (ii) the graph propagation process that aggregates node features on graphs.

For (i), there are several kinds of numerical methods to solve a given ordinary differential equation, for example, fixed-step methods like *Runge-Kutta* method [55] and adaptive-step methods like *Dormand-Prince-Shampine* method [59]. In this work, we choose the *Runge-Kutta-s* algorithm to solve the ODE with a fixed step of s -th order. Thus for a fixed step size ϵ , the total time complexity of the solving process can be calculated via:

$$O\left(\sum_{k=0}^K \frac{s}{\epsilon} d |\mathcal{E}|_{t_k}\right) = O\left(\frac{s}{\epsilon} d |\mathcal{E}|\right). \quad (33)$$

For (ii), the complexity of the edge propagation is only determined by the number of edges and the size of node representation:

$$O((2d + d_t)|\mathcal{E}|). \quad (34)$$

To sum up, we have the overall complexity of GDERec:

$$O\left(\left(\left(2 + \frac{s}{\epsilon}\right) d + d_t\right) |\mathcal{E}|\right) \quad (35)$$

F. Comparison With Existing Models

As a graph-based ODE model, GDERec is related to several existing methods that includes:

- **LightGCN [60]:** LightGCN is a classical graph convolution-based approach that conducts normalized graph convolution on the user-item interaction graph. Nonetheless, it overlooks the temporal disparities among interactions and the evolution of user interests. In contrast, our GDERec extends the utility of interaction graphs by introducing the concept of a hybrid dynamic system and a graph ODE network, which enable us to model the continuous evolution of user interests.
- **GNG-ODE [61]:** GNG-ODE is a session graph-based recommendation method that integrates neural ODEs with session graphs. Specifically, GNG-ODE captures the evolving dynamics of users by proposing the t-Alignment technique, which enables the session graph to expand over time, which is similar to our proposed hybrid dynamic system. However, GNG-ODE only performs graph encoders on session graphs, thereby neglecting the evolving collaborative signals between users and items. In contrast, our GDERec enhances the interaction system by incorporating time-evolving interaction edges. This hybrid dynamics facilitates the model's reception of more finely-grained global collaborative signals.

In summary, our GDERec stands out as the first endeavor to integrate interaction dynamics into continuous-time recommendations, leveraging the novel hybrid dynamic systems and an ODE-based autoregressive propagation approach. The subsequent sections will provide empirical evidence of the effectiveness of our GDERec

V. EXPERIMENT

We conduct comprehensive experiments on several benchmark datasets to evaluate the effectiveness of the proposed GDERec and answer the following research questions.

RQ1: How does the proposed GDERec perform on real-world datasets compared with the current state-of-art methods? Is the idea of modeling hybrid dynamics effective for recommendations?

RQ2: How does the idea of the hybrid dynamic interaction system enhance the recommendations? How do the hyper-parameters influence GDERec's performance?

RQ3: Can GDERec capture dynamic features of the interactions effectively as time flows? Is there a way to visualize the learned dynamics system in the hidden space?

TABLE I
DESCRIPTIVE STATISTICS OF THE USED DATASETS

Dataset	#User	#Item	#Interactions	Density
Cloth	39,387	23,033	278,677	0.31%
Baby	19,445	7,050	160,792	0.11%
Music	5,541	3,568	64,706	0.32%
ML-1M	6,040	3,706	1,000,209	4.46%
ML-100K	943	1,682	100,000	6.30%

A. Overall Comparison (RQ1)

1) *Datasets and Experimental Setup*: We evaluate GDERec and baseline methods on five real-world datasets, including three subsets of the Amazon review dataset,¹ namely Electronics, Cloth, and Music, and two subsets of the Movie-Lens dataset,² namely ML-1 M and ML-100 K. The detailed statistics of the used datasets are presented in Table I. The observed interactions in each dataset are chronologically sorted by the timestamp and then split into train/valid/test sets by an 80%/10%/10% ratio, which is a common practice.

For GDERec, we construct the hybrid interaction system $\{\mathcal{G}_{t_k}\}_{k=1}^K$ for each dataset by averagely splitting the time interval of the dataset into K time slots from the earliest click to the latest, defined by pivot timestamps: $\{t_k\}_{k=1}^K$. During the experiment, the number of intervals K is searched from $\{2, 3, 4\}$.

2) *Compared Baselines*: To demonstrate the effectiveness of our work, we compare GDERec with the current state-of-the-art baseline methods. Specifically, we choose the baseline methods from three different perspectives: (a) sequence-based recommendation (SR) models; (b) graph-based collaborative filtering methods; (c) continuous-time recommendation methods; (d) contrastive learning-based recommendation models.

- (a) GRU4Rec [13]: A SR model that leverages Recurrent Neural Networks (RNNs) to make predictions.
- (a) SASRec [18]: A transformer-based SR model that introduces attention mechanism into recommendations.
- (a) TiSASRec [62]: A variant of SASRec that takes time intervals between interactions into consideration. It is one of the state-of-the-art attention-based SR baselines.
- (b) SR-GNN [27]: A gated graph neural network (GGNN)-based session recommendation method.
- (b) LightGCN [60]: A classic GNN-based collaborative filtering method that uses GCNs in recommendation tasks.
- (b) DGCF [63]: It is a variant of LightGCN, which introduces disentangled representation learning into collaborative filtering. It's one of the state-of-the-art graph recommendation models.
- (c) TGSRec [21]: A dynamic temporal graph-based model that integrates transformer with graph recommendations.
- (c) NODE [64]: A neural ordinary differential equation (NODE)-based recommendation method that combines neural ODE with LSTMs to make sequence-based recommendations.

- (c) GNG-ODE [61]: A graph-based model that depicts the continuous-time session graphs with neural ODEs.
- (d) IOCRc [65]: A sequence based contrastive learning approach that focuses on the intent-level self-supervision signals to promote model performance.
- (d) DCRec [66]: A contrastive-based model that unifies sequential pattern encoding with global collaborative relation modeling in sequence recommendation.

3) *Model Settings*: When evaluating our GDERec as well as all the compared baselines, we fix the embedding size for the user and items as 64 and the embedding size for the trainable time encoding vector as 16 if used. All models are optimized with the learning rate fixed $lr = 0.001$. For a fair comparison, we utilize the same L2 normalization with fixed $\lambda = 10^{-3}$. The max sequence length for sequence-based models is fixed at 50. Specifically, the step size of the *Runge-Kutta* method for ODE-based models (GDERec, NODE) is fixed as 0.2. Specifically, for interaction graph-based methods (LightGCN, DGCF and TGSRec), we obtain the user-item graph from the interactions within the train set, and the number graph propagation layers is searched from $\{2, 3, 4\}$. The number of disentanglement of DGCF is searched from $\{2, 4, 8\}$. For TGSRec, we sample 10 temporal neighbors at each layer of temporal graph. All of the mentioned methods are implemented using PyTorch and torchdiffeq.³

To evaluate the model performance, we adopt Recall@K and MRR as the evaluation metrics, following the advice of previous works [21], [64]. To be specific, we calculate Recall@5, Recall@10 and MRR along with all the items ranked by the model. The model that achieves the highest MRR on the evaluation set is selected to be tested on the test set and the test results are shown in Table II.

4) *Experimental Results*: From the results reported in Table II, we can make the following observations:

- User-item graph-based baseline methods (LightGCN and DGCF) outperform sequence-based methods when the datasets are rather sparse (i.e., Cloth, and Music), where the high-order similarities between users and items can provide useful information. On the other hand, sequence-based models (GRU4Rec, SASRec, and TiSASRec) yield better results on dense datasets. Specifically, contrastive learning-based method (IOCRc and DCRec) shows more competitive performance, which demonstrates the effectiveness of contrastively learning to represent items.
- ODE-based methods (NODE, GNG-ODE and GDERec) generally achieve promising performance on both sparse and dense datasets, which shows the effectiveness of depicting the continuous dynamics of user behaviors. Neural ODE helps to overcome the difficulties brought by irregularly sampled interactions, as well as to capture the implicit dynamics in long-term interacting systems.
- GDERec outperforms all baseline methods on all datasets. In particular, GDERec has gained more than 6.5% and 8.8% relative improvement at Recall@5 and Recall@10,

¹[Online]. Available: <https://jmcauley.ucsd.edu/data/amazon/>

²[Online]. Available: <https://grouplens.org/datasets/movielens/>

³[Online]. Available: <https://github.com/rtqichen/torchdiffeq>

TABLE II
TEST RESULTS OF GDEREC AND ALL BASELINES ON THE FIVE REAL-WORLD DATASETS, WHERE R@K IS SHORT FOR RECALL@K

Model	Cloth			Baby			Music			ML-1M			ML-100K		
	R@5 \uparrow	R@10 \uparrow	MRR \uparrow	R@5	R@10	MRR	R@5	R@10	MRR	R@5	R@10	MRR	R@5	R@10	MRR
GRU4Rec	0.0106	0.0212	0.0090	0.0295	0.0521	0.0219	0.0375	0.0544	0.0216	0.1065	0.2131	0.0755	0.1769	0.3475	0.1136
SASRec	0.0115	0.0206	0.0099	0.0309	0.0548	0.0215	0.0429	0.0771	0.0320	0.1010	0.2135	0.0787	0.1675	0.3064	0.1050
TiSASRec	0.0112	0.0214	0.0106	0.0318	0.0557	0.0234	0.0510	0.0825	0.0322	0.1121	0.2253	0.0778	0.1792	0.3552	0.1108
SR-GNN	0.0058	0.0103	0.0045	0.0140	0.0276	0.0115	0.0359	0.0650	0.0295	0.1091	0.2187	0.0744	0.1781	0.3422	0.1011
LightGCN	0.0169	0.0283	0.0106	0.0325	0.0537	0.0233	0.0642	0.1167	0.0451	0.1079	0.2214	0.0757	0.1676	0.3128	0.1028
DGCF	0.0170	0.0289	0.0112	0.0289	0.0518	0.0213	<u>0.0695</u>	<u>0.1258</u>	<u>0.0459</u>	0.1151	0.2276	0.0789	0.1601	0.3329	0.1062
IOCRec	0.0129	0.0264	0.0115	0.0329	0.0542	0.0229	0.0649	0.1178	0.0440	0.1149	0.2259	0.0772	<u>0.1855</u>	<u>0.3622</u>	<u>0.1175</u>
DCRec	0.0117	0.0251	0.0108	0.0335	0.0551	0.0227	0.0591	0.1062	0.0433	<u>0.1160</u>	0.2285	<u>0.0791</u>	0.1802	0.3541	0.1162
TGSRec	0.0104	0.0271	0.0114	0.0142	0.0240	0.0116	0.0243	0.0377	0.0158	0.1109	0.2123	0.0749	0.1601	0.3277	0.1120
NODE	0.0184	0.0293	0.0117	0.0339	0.0525	0.0224	0.0584	0.0967	0.0420	0.1148	<u>0.2297</u>	0.0785	0.1739	0.3404	0.1098
GCG-ODE	<u>0.0186</u>	<u>0.0299</u>	<u>0.0123</u>	<u>0.0340</u>	<u>0.0558</u>	<u>0.0238</u>	0.0682	0.1237	0.0455	0.1149	0.2263	0.0767	0.1846	0.3598	0.1161
GDERec	0.0198*	0.0331*	0.0146*	0.0351*	0.0577*	0.0256*	0.0738*	0.1363*	0.0528*	0.1210*	0.2389*	0.0801*	0.1919*	0.3712*	0.1197*

The highest performance is emphasized with bold font and the second highest is marked with underlines. * indicates that GDERec outperforms the best baseline model at a p-value<0.05 level of unpaired t-test.

TABLE III
GDEREC'S RECOMMENDATION RESULTS WITH DIFFERENT SETTINGS OF GRAPH MODULES

Dataset	Cloth			Baby			Music			ML-1M			ML-100K		
	R@5 \uparrow	R@10 \uparrow	MRR \uparrow	R@5	R@10	MRR	R@5	R@10	MRR	R@5	R@10	MRR	R@5	R@10	MRR
LightGCN	0.0169	0.0283	0.0106	0.0325	0.0537	0.0233	0.0642	0.1167	0.0451	0.1079	0.2214	0.0757	0.1676	0.3128	0.1028
GDERec _{ATT}	0.0160	0.0279	0.0113	0.0317	0.0533	0.0229	0.0641	0.1178	0.0461	0.1132	0.2211	0.0768	0.1909	0.3733	0.1138
GDERec _{CODE}	0.0173	0.0295	0.0125	0.0323	0.0565	0.0245	0.0693	0.1280	0.0519	0.1061	0.2243	0.0746	0.1739	0.3571	0.1095
GDERec _{GNN}	0.0187	0.0303	0.0134	0.0349	0.0574	0.0260	0.0707	0.1291	0.0506	0.1192	0.2388	0.0799	0.1887	0.3690	0.1101
GDERec	0.0198	0.0331	0.0146	0.0351	0.0577	0.0256	0.0738	0.1363	0.0528	0.1210	0.2389	0.0801	0.1919	0.3712	0.1197

as well as a 2% relative improvement at MRR. The improvement made by GDERec benefited from building a hybrid dynamic interaction system and a well-designed graph propagation scheme.

B. Ablation and Parameter Studies (RQ2)

In this section, we further investigate the detailed functionality of different modules in GDERec, as well as their performance under various kinds of input temporal signals by conducting ablation studies. We will also explore GDERec's sensitivity to the hyper-parameters.

1) *Functionality of Graph Modules*: Since we have proposed two different graph propagation schemes: an ODE-based edge evolving module and an attention-based temporal aggregating module, it's necessary to conduct ablation studies to demonstrate the effectiveness of the two tailored-designed propagation modules. To be specific, we consider the following variants of GDERec to explore how both modules cooperate for better recommendation results.

To start with, we test the model performance by removing the temporal attention module and replacing the module with the plain Graph Convolution Networks (GCNs) respectively to verify the effectiveness of the temporal aggregating module, namely GDERec_{CODE} and GDERec_{GNN}. Then we remove the edge evolving module from the original model, namely GDERec_{Att}. From the results in Table III we can observe that:

- Both the edge evolving module and temporal aggregating module are important for GDERec to achieve better performance. Specifically, GDERec_{ATT} suffers the most performance decline for removing the ODE layers from the original architecture.
- The comparison between GDERec and GDERec_{GNN} demonstrates the superiority of our proposed temporal attention module over regular graph convolutions. GDERec outperforms more over GDERec_{GNN} on datasets that include longer time spans (i.e., Cloth, Music), rather than datasets within a relatively short time period (ML-1 M). The result reveals the strength of GDERec in dealing with long-term interacting systems.
- 2) *Influence of Temporal Encoding*: In the attention module, a set of learnable time encoding functions have been defined in (25) to bring more temporal information to the module. To validate the effectiveness of the proposed encoding functions, we conduct a series of ablation studies by replacing the attention module with (a) a plain attention module without temporal encodings, (b) temporal encodings with fixed random weights, (c) default temporal encodings with $d_T = 16$, and (d) extreme large temporal encodings with $d_T = 64$. As illustrated in Fig. 3, we observe that:
 - Time encodings are necessary for GDERec to better leverage temporal information. In general, the plain attention method without time encodings would lead to sub-optimal results.

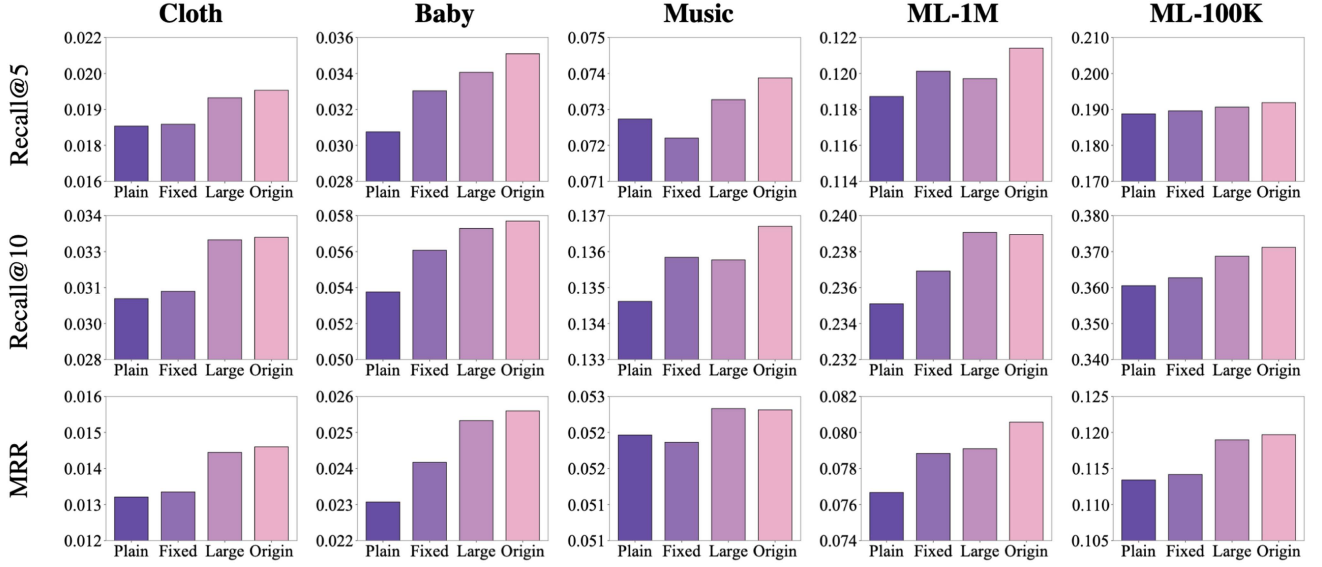


Fig. 3. Performance comparison w.r.t. different types of temporal encoding functions.

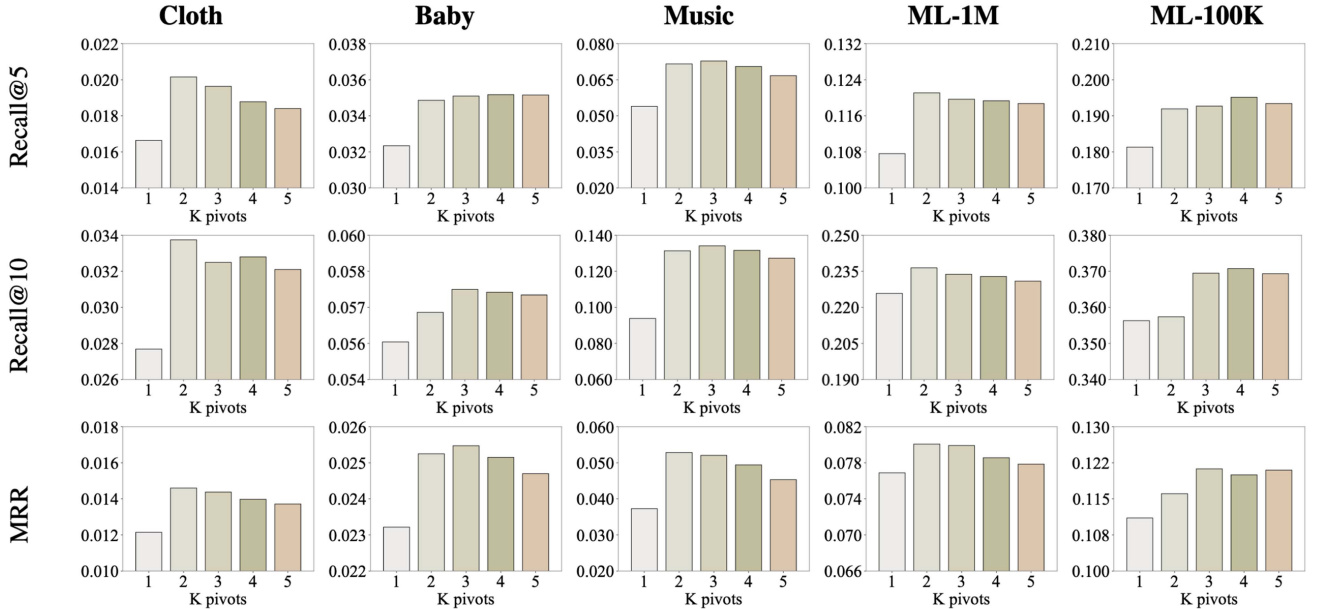


Fig. 4. Performance comparison w.r.t. different settings of the number of pivot timestamps K .

- In most cases, learnable time encodings are better than fixed parameters for self-adapting to flexible time spans. However, extremely large time vectors could lead noises into attention modules and cause a performance decline.

3) *Influence of System Dynamic*: Recalling that we build a hybrid dynamic interaction system $\{\mathcal{G}_{t_k}\}_{k=1}^K$ based on the time interval of the original interaction dataset, thus the system dynamic is influenced by the defined pivot timestamps $\{t_k\}_{k=1}^K$. To be specific, by increasing K , we are adding more pivot timestamps to the system and thus introducing more detailed dynamic features for GDERec in the ODE-based edge evolving process. From the results illustrated in Fig. 4, we can observe that:

- By setting a larger K , the model could benefit from the detailed dynamics of the interacting system. Generally, the performance of GDERec reaches the optimal when K is set by 3 as a trade-off between performance and computational cost.
- Too many time intervals (more than 4) may cause a decline in the model performance on both datasets.

4) *Model's Sensitivity to Temporal Signals*: In GDERec, the interactions between users and items are split into a set of hybrid dynamic systems $\{\mathcal{G}_{t_k}\}_{k=1}^K$. By default, the two components of the autoregressive framework defined in (29) receive interactions with different temporal signals. Specifically, the edge evolving module is concerned about the interactions within just

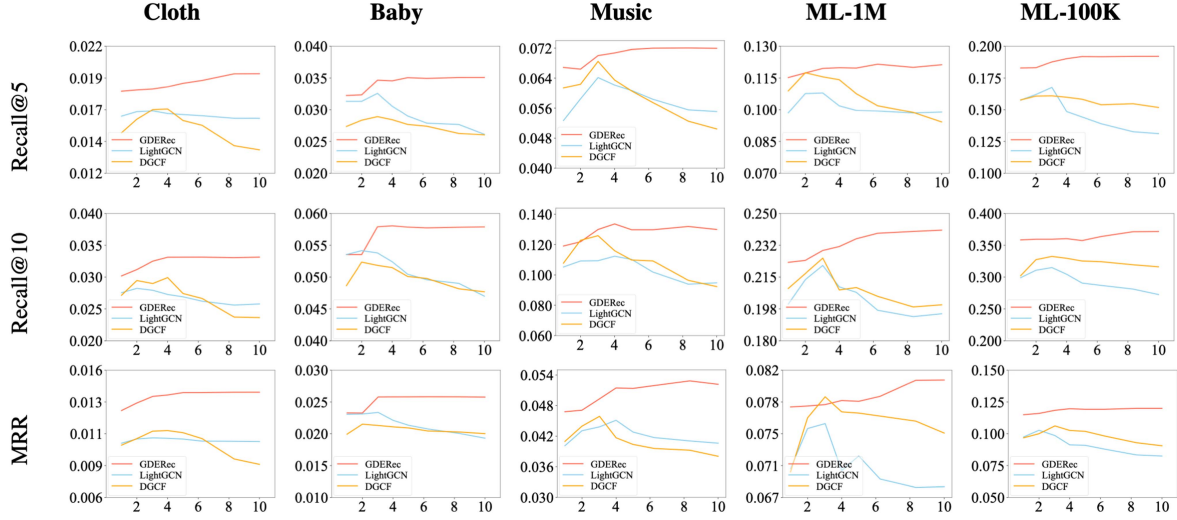


Fig. 5. Performance comparison w.r.t. model depth. For our GDERec, we define the depth of the edge evolving module by the number of steps the ODE solver takes to calculate the numerical solution. In other words, the little the step size is, the deeper GDERec is.

TABLE IV
RESULTS OF ABLATION STUDIES ON GDEREC'S SENSITIVITY TOWARDS INPUT TEMPORAL SIGNALS

Method	Input Signal		Cloth			Baby			Music			ML-1M		
	ODE	Attn.	R@5 \uparrow	R@10 \uparrow	MRR \uparrow	R@5	R@10	MRR	R@5	R@10	MRR	R@5	R@10	MRR
M_1	All	All	0.0181	0.0321	0.0133	0.0338	0.0523	0.0238	0.0687	0.1233	0.0502	0.1108	0.2217	0.0769
M_2	Cur.	Cur.	0.0185	0.0332	0.0137	0.0336	0.0570	0.0253	0.0728	0.1296	0.0511	0.1251	0.2280	0.0783
M_3	Prev.	Cur.	0.0182	0.0336	0.0132	0.0330	0.0549	0.0241	0.0679	0.0241	0.0494	0.1201	0.2377	0.0784
M_4	Prev.	Prev.	0.1783	0.0309	0.0126	0.0312	0.0538	0.0229	0.0715	0.1278	0.0517	0.1207	0.2397	0.0783
Origin	Cur.	Prev.	0.0198	0.0331	0.0146	0.0351	0.0577	0.0256	0.0738	0.1363	0.0528	0.1210	0.2389	0.0801

Cur. means that each corresponding module at k -th layer could only observe interactions within the current interval ($[t_k, t_{k+1}]$). Prev. means the previous ($[t_0, t_{k-1}]$) interactions are visible, and All means all interactions are visible during the training and inference process.

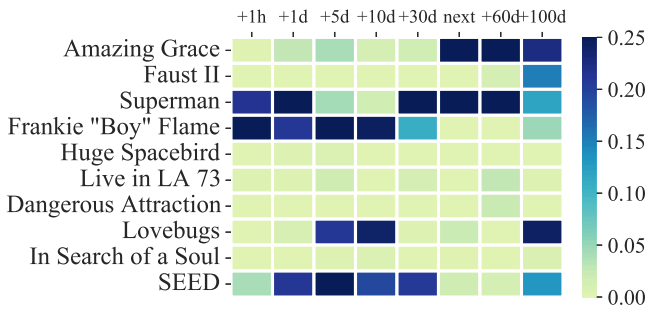


Fig. 6. Visualization of attention weights.

the current time interval, while the temporal aggregating module would aggregate the neighbors that belong to current or previous intervals.

However, we wonder if this set of input temporal signals can fully exploit the potential of GDERec's autoregressive framework to better leverage the dynamics in an interacting system. Thus we conduct experiments on GDERec with different combinations of input signals, listed as follows:

- 1) M_1 . *Static System*: The ODE module and the attention module would both receive all observed interactions as input.

- 2) M_2 . *Short-sighted Model*: Both modules are limited to using only the interactions within the current interval.
- 3) M_3 . *Reversed Sights*: In contrast to the original setting, the ODE module can take previous interactions as input and the attention module is limited to only the current interval.
- 4) M_4 . *Look-back Model*: Both modules now can leverage interactions from history so far.

The experimental results are illustrated in Table IV of all the mentioned methods, comparing with the original modal. We can observe from the results that:

- In most cases, compared with static interactions as inputs (M_1), inputs with different degrees of dynamic signals (M_2 - M_4) show better performance, which demonstrates that it is necessary to introduce dynamic temporal signals.
- Compared with other combinations, the original input of GDERec stays stable advantage on all datasets. On the one hand, the ODE module would receive only the latest interactions and thus avoid the overloaded information brought by previous long sequences and depict the fine-grained interaction dynamics. On the other hand, the attention module could leverage all historical information to adaptively respond to the growing interaction graph.
- 5) *Influence of Model Depth*: As one of the advantages of neural ODEs, we can extend the model depth by controlling the number of function evaluations (NFE) of the numerical ODE

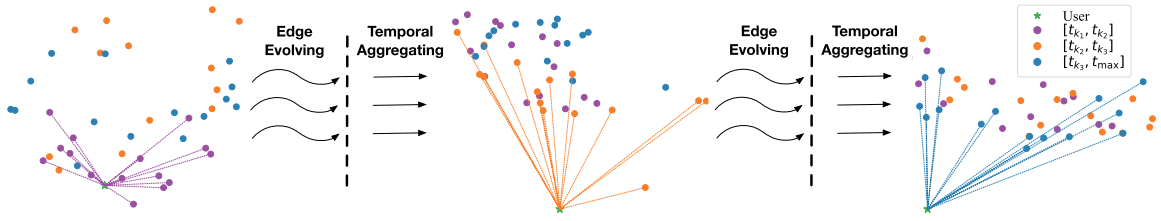
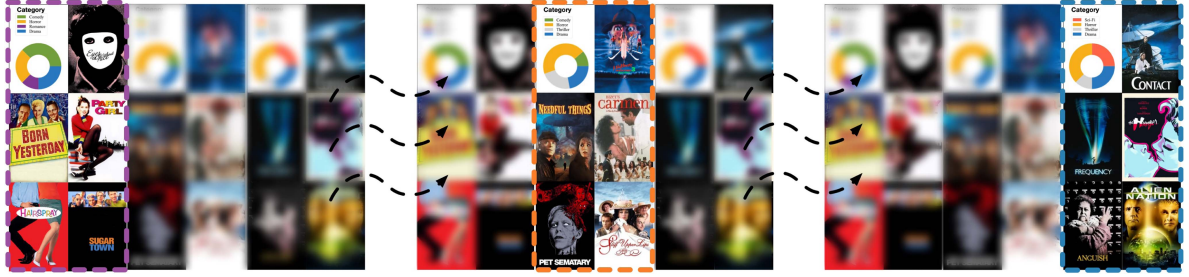


Fig. 7. Visualization of model output.

Fig. 8. Case study of the selected user u .

solver, without concerns about the over-smoothing issue brought by GNN layers. In particular, we vary the model depth from 1 (discrete form) to 10 with fixed $K = 2$ to validate the influence of the depth of the edge evolving module. We conduct experiments on the Music dataset and from the results shown in Fig. 5 we can observe that:

- With the increase in model depth, GNN-based models (LightGCN and DGCF) will suffer from the over-smoothing issue and the decline in performance. On the other hand, ODE-based GDERec benefits from increasing the model depth, indicating the capability of Neural ODEs to capture the long-term evolving features.
- When the model becomes deeper, the performance of GDERec will first reach the optimal and then maintain stable performance, showing its robustness to exploit dynamic interactions. However, the growth of model performance slows down when the model is too deep (more than 6 layers), where stacking more layers could gain little performance growth.

C. Visualization and Case Study (RQ3)

Since we have proposed to model the dynamic factors to model an irregularly-sampled interaction system, we attempt to understand how users and items evolve as GDERec propagates. Towards this end, we randomly choose a user u from the ML-1 M dataset and visualize the hidden representation of u as well as the clicked movies during different periods and conduct a series of studies to investigate how GDERec alleviate the irregularly-sampled issue.

1) *Visualization of Temporal Attention:* The use of temporal encodings in the attention module brings fine-grained temporal information, which helps the model respond to different time conditions. Specifically, we choose a random user from the

amazon-music dataset and sampled 10 songs from his historical clicks. We obtain the output logits on these songs of the attention module, followed by a soft-max normalization, and visualize them in a heat map in Fig. 6. Each row represents a time increment since the first interaction of the user, and row “next” represents the day when the test set begins. From the figure, we can observe the dynamic evolution of user interest and the temporal encodings empower the attention module to capture the fluid interests.

2) *Case Study on Hybrid Dynamic System:* As the hidden representations evolve as time proceeds, we attempt to visualize the influence of the temporal factors in the node embedding space. To be specific, we visualize the hidden representation of u and the movies he/she has clicked on each period $[t_k, t_{k+1}]$, $1 \leq k \leq K$ to illustrate how the embedding space of irregularly-sampled items evolves with the dynamic interaction system. We use the t-SNE algorithm [67] to visualize the representations of movies being clicked in different periods, which are marked with corresponding colors, as shown in Fig. 7.

As illustrated in Fig. 7, we can observe the cluster structure of the interacted items during different time periods. The distance between the user u (marked with green stars) and items (marked with corresponding colored dots) changes over time periods, reflecting the effects of the edge evolving module. The interactions generate attractive forces between users and items and the neural ODE process depicts this evolution effect in the embedding space. The visualization illustrates GDERec can encode items sampled at irregular timestamps and depict the dynamic evolution in the latent space.

We further show parts of the movies u has rated⁴ during different time periods in Fig. 8. By arranging the rated movies

⁴The movie posters are downloaded from MovieLens website <https://movielens.org>.

in temporal order, we can observe the favorable change of u in different movie categories. During the first period u preferred comedies and dramas, before his/her taste gradually changed to horror films and thrillers in the second period, and during the last period of time, u is shown to develop new interests in Sci-Fis. Compared with the visualization in Fig. 7, we can observe that GDERec has successfully learned the temporal preference of u , and the evolving process is reflected by the item embeddings.

VI. CONCLUSION

In this work, we propose an autoregressive ODE-based graph recommendation framework GDERec, for graph recommendation on the hybrid dynamic interacting system, which is built upon two tailored designed graph propagation modules. On the one hand, a neural ODE-based edge evolving module implicitly depicts the dynamic evolving process brought by the collaborative affinity between user-item interactions. On the other hand, a temporal attention-based graph aggregating module explicitly aggregates neighboring information on the interaction graph. We define the way to build the corresponding hybrid dynamic interaction systems given a temporal interaction graph \mathcal{G} . By autoregressively applying the two modules, GDERec obtains node representations with temporal and dynamic features on a hybrid dynamic system. Comprehensive experiments and visualization results on several real-world datasets illustrate the effectiveness and strength of GDERec.

ACKNOWLEDGMENT

The authors are grateful to the anonymous reviewers for critically reading this article and for giving important suggestions to improve this article.

REFERENCES

- [1] J. Wang, P. Huang, H. Zhao, Z. Zhang, B. Zhao, and D. L. Lee, "Billion-scale commodity embedding for e-commerce recommendation in Alibaba," in *Proc. 24th ACM SIGKDD Int. Conf. Knowl. Discov. Data Mining*, 2018, pp. 839–848.
- [2] Z. Li et al., "Hierarchical bipartite graph neural networks: Towards large-scale e-commerce applications," in *Proc. IEEE 36th Int. Conf. Data Eng.*, 2020, pp. 1677–1688.
- [3] X. Zhang et al., "OA-Mine: Open-world attribute mining for e-commerce products with weak supervision," in *Proc. ACM Web Conf.*, 2022, pp. 3153–3161.
- [4] E. Min et al., "Divide-and-conquer: Post-user interaction network for fake news detection on social media," in *Proc. ACM Web Conf.*, 2022, pp. 1148–1158.
- [5] M. Mousavi, H. Davulcu, M. Ahmadi, R. Axelrod, R. Davis, and S. Atran, "Effective messaging on social media: What makes online content go viral?," in *Proc. ACM Web Conf.*, 2022, pp. 2957–2966.
- [6] J. Song, K. Han, and S.-W. Kim, "'I have no text in my post': Using visual hints to model user emotions in social media," in *Proc. ACM Web Conf.*, 2022, pp. 2888–2896.
- [7] A. Mnih and R. R. Salakhutdinov, "Probabilistic matrix factorization," in *Proc. Int. Conf. Neural Inf. Process. Syst.*, 2007, pp. 1257–1264.
- [8] P. Gopalan, J. M. Hofman, and D. M. Blei, "Scalable recommendation with hierarchical Poisson factorization," in *Proc. 31st Conf. Uncertainty Artif. Intell.*, 2015, pp. 326–335.
- [9] Y. Koren, R. Bell, and C. Volinsky, "Matrix factorization techniques for recommender systems," *Computer*, vol. 42, no. 8, pp. 30–37, 2009.
- [10] S. Rendle, C. Freudenthaler, and L. Schmidt-Thieme, "Factorizing personalized Markov chains for next-basket recommendation," in *Proc. 19th Int. Conf. World Wide Web*, 2010, pp. 811–820.
- [11] R. He and J. McAuley, "Fusing similarity models with Markov chains for sparse sequential recommendation," in *Proc. IEEE 16th Int. Conf. Data Mining*, 2016, pp. 191–200.
- [12] S. Hochreiter and J. Schmidhuber, "Long short-term memory," *Neural Computation*, vol. 9, no. 8, pp. 1735–1780, 1997.
- [13] B. Hidasi, A. Karatzoglou, L. Baltrunas, and D. Tikk, "Session-based recommendations with recurrent neural networks," 2015, *arXiv:1511.06939*.
- [14] M. Quadana, A. Karatzoglou, B. Hidasi, and P. Cremonesi, "Personalizing session-based recommendations with hierarchical recurrent neural networks," in *Proc. 11th ACM Conf. Recommender Syst.*, 2017, pp. 130–137.
- [15] Z. Li, H. Zhao, Q. Liu, Z. Huang, T. Mei, and E. Chen, "Learning from history and present: Next-item recommendation via discriminatively exploiting user behaviors," in *Proc. 24th ACM SIGKDD Int. Conf. Knowl. Discov. Data Mining*, 2018, pp. 1734–1743.
- [16] A. Vaswani et al., "Attention is all you need," in *Proc. Int. Conf. Neural Inf. Process. Syst.*, 2017, pp. 5998–6008.
- [17] J. Li, P. Ren, Z. Chen, Z. Ren, T. Lian, and J. Ma, "Neural attentive session-based recommendation," in *Proc. ACM Conf. Inf. Knowl. Manage.*, 2017, pp. 1419–1428.
- [18] W.-C. Kang and J. McAuley, "Self-attentive sequential recommendation," in *Proc. IEEE Int. Conf. Data Mining*, 2018, pp. 197–206.
- [19] F. Sun et al., "BERT4Rec: Sequential recommendation with bidirectional encoder representations from transformer," in *Proc. 28th ACM Int. Conf. Inf. Knowl. Manage.*, 2019, pp. 1441–1450.
- [20] L. Wu, S. Li, C.-J. Hsieh, and J. Sharpnack, "SSE-PT: Sequential recommendation via personalized transformer," in *Proc. 14th ACM Conf. Recommender Syst.*, 2020, pp. 328–337.
- [21] Z. Fan, Z. Liu, J. Zhang, Y. Xiong, L. Zheng, and P. S. Yu, "Continuous-time sequential recommendation with temporal graph collaborative transformer," in *Proc. 30th ACM Int. Conf. Inf. Knowl. Manage.*, 2021, pp. 433–442.
- [22] Z. Fan et al., "Sequential recommendation via stochastic self-attention," in *Proc. ACM Web Conf.*, 2022, pp. 2036–2047.
- [23] T. N. Kipf and M. Welling, "Semi-supervised classification with graph convolutional networks," in *Proc. Int. Conf. Learn. Representations*, 2017.
- [24] X. Luo et al., "CLEAR: Cluster-enhanced contrast for self-supervised graph representation learning," *IEEE Trans. Neural Netw. Learn. Syst.*, vol. 35, no. 1, pp. 899–912, Jan. 2024, doi: [10.1109/TNNLS.2022.3177775](https://doi.org/10.1109/TNNLS.2022.3177775).
- [25] W. Ju et al., "A comprehensive survey on deep graph representation learning," 2023, *arXiv:2304.05055*.
- [26] W. Ju et al., "TGNN: A joint semi-supervised framework for graph-level classification," 2023, *arXiv:2304.11688*.
- [27] S. Wu, Y. Tang, Y. Zhu, L. Wang, X. Xie, and T. Tan, "Session-based recommendation with graph neural networks," in *Proc. AAAI Conf. Artif. Intell.*, 2019, pp. 346–353.
- [28] C. Xu et al., "Graph contextualized self-attention network for session-based recommendation," in *Proc. 28th Int. Joint Conf. Artif. Intell.*, 2019, pp. 3940–3946.
- [29] Y. Yang, C. Huang, L. Xia, Y. Liang, Y. Yu, and C. Li, "Multi-behavior hypergraph-enhanced transformer for sequential recommendation," in *Proc. 28th ACM SIGKDD Conf. Knowl. Discov. Data Mining*, 2022, pp. 2263–2274.
- [30] Y. Qin et al., "DisenPOI: Disentangling sequential and geographical influence for point-of-interest recommendation," in *Proc. 16th ACM Int. Conf. Web Search Data Mining*, 2023, pp. 508–516.
- [31] X. Luo et al., "DualGraph: Improving semi-supervised graph classification via dual contrastive learning," in *Proc. IEEE 38th Int. Conf. Data Eng.*, 2022, pp. 699–712.
- [32] W. Ju et al., "GLCC: A general framework for graph-level clustering," in *Proc. AAAI Conf. Artif. Intell.*, 2023, pp. 4391–4399.
- [33] W. Ju et al., "Unsupervised graph-level representation learning with hierarchical contrasts," *Neural Netw.*, vol. 158, pp. 359–368, 2023.
- [34] J. Gilmer, S. S. Schoenholz, P. F. Riley, O. Vinyals, and G. E. Dahl, "Neural message passing for quantum chemistry," in *Proc. Int. Conf. Mach. Learn.*, 2017, pp. 1263–1272.
- [35] W. Song, Z. Xiao, Y. Wang, L. Charlin, M. Zhang, and J. Tang, "Session-based social recommendation via dynamic graph attention networks," in *Proc. 12th ACM Int. Conf. Web Search Data Mining*, 2019, pp. 555–563.
- [36] Y. Wang et al., "DisenCTR: Dynamic graph-based disentangled representation for click-through rate prediction," in *Proc. 45th Int. ACM SIGIR Conf. Res. Develop. Inf. Retrieval*, 2022, pp. 2314–2318.
- [37] W. Ju et al., "Kernel-based substructure exploration for next POI recommendation," in *Proc. IEEE Int. Conf. Data Mining*, 2022, pp. 221–230.

- [38] Y. Qin, H. Wu, W. Ju, X. Luo, and M. Zhang, "A diffusion model for POI recommendation," 2023, *arXiv:2304.07041*.
- [39] P. Veličković, G. Cucurull, A. Casanova, A. Romero, P. Lio, and Y. Bengio, "Graph attention networks," in *Proc. Int. Conf. Learn. Representations*, 2017.
- [40] R. T. Chen, Y. Rubanova, J. Bettencourt, and D. K. Duvenaud, "Neural ordinary differential equations," in *Proc. Int. Conf. Neural Inf. Process. Syst.*, 2018, pp. 6572–6583.
- [41] K. He, X. Zhang, S. Ren, and J. Sun, "Deep residual learning for image recognition," in *Proc. IEEE Conf. Comput. Vis. Pattern Recognit.*, 2016, pp. 770–778.
- [42] Z. Fang, Q. Long, G. Song, and K. Xie, "Spatial-temporal graph ode networks for traffic flow forecasting," in *Proc. 27th ACM SIGKDD Conf. Knowl. Discov. Data Mining*, 2021, pp. 364–373.
- [43] J. Choi, H. Choi, J. Hwang, and N. Park, "Graph neural controlled differential equations for traffic forecasting," in *Proc. AAAI Conf. Artif. Intell.*, 2022, pp. 6367–6374.
- [44] J. Ji, J. Wang, Z. Jiang, J. Jiang, and H. Zhang, "STDEN: Towards physics-guided neural networks for traffic flow prediction," in *Proc. 36th AAAI Conf. Artif. Intell. 34th Conf. Innov. Appl. Artif. Intell. 12th Symp. Educ. Adv. Artif. Intell.*, 2022, pp. 4048–4056.
- [45] X. Rao, H. Wang, L. Zhang, J. Li, S. Shang, and P. Han, "FOGS: First-order gradient supervision with learning-based graph for traffic flow forecasting," in *Proc. Int. Joint Conf. Artif. Intell.*, 2022, pp. 3926–3932.
- [46] Y. Chen, B. Yang, Q. Meng, Y. Zhao, and A. Abraham, "Time-series forecasting using a system of ordinary differential equations," *Inf. Sci.*, vol. 181, no. 1, pp. 106–114, 2011.
- [47] E. De Brouwer, J. Simm, A. Arany, and Y. Moreau, "GRU-ODE-Bayes: Continuous modeling of sporadically-observed time series," in *Proc. Int. Conf. Neural Inf. Process. Syst.*, 2019, pp. 7377–7388.
- [48] M. Jin, Y. Zheng, Y.-F. Li, S. Chen, B. Yang, and S. Pan, "Multivariate time series forecasting with dynamic graph neural odes," 2022, *arXiv:2202.08408*.
- [49] Z. Huang, Y. Sun, and W. Wang, "Learning continuous system dynamics from irregularly-sampled partial observations," in *Proc. Int. Conf. Neural Inf. Process. Syst.*, 2020, pp. 16177–16187.
- [50] Z. Huang, Y. Sun, and W. Wang, "Coupled graph ODE for learning interacting system dynamics," in *Proc. 27th ACM SIGKDD Conf. Knowl. Discov. Data Mining*, 2021, pp. 705–715.
- [51] X. Luo et al., "HOPE: High-order graph ode for modeling interacting dynamics," in *Proc. Int. Conf. Mach. Learn.*, 2023, pp. 23124–23139.
- [52] J. Zhuang, N. Dvornek, X. Li, and J. S. Duncan, "Ordinary differential equations on graph networks," in *Proc. Int. Conf. Learn. Representations*, 2019.
- [53] L.-P. Xhonneux, M. Qu, and J. Tang, "Continuous graph neural networks," in *Proc. Int. Conf. Mach. Learn.*, 2020, pp. 10432–10441.
- [54] X. Wang, X. He, M. Wang, F. Feng, and T.-S. Chua, "Neural graph collaborative filtering," in *Proc. 42nd Int. ACM SIGIR Conf. Res. Develop. Inf. Retrieval*, 2019, pp. 165–174.
- [55] C. Runge, "Über die numerische auflösung von differentialgleichungen," *Mathematische Annalen*, vol. 46, no. 2, pp. 167–178, 1895.
- [56] D. Xu, C. Ruan, E. Korpeoglu, S. Kumar, and K. Achan, "Self-attention with functional time representation learning," in *Proc. Int. Conf. Neural Inf. Process. Syst.*, 2019, pp. 15889–15899.
- [57] L. H. Loomis, *Introduction to Abstract Harmonic Analysis*. Chelmsford, MA, USA: Courier, 2013.
- [58] S. Rendle, C. Freudenthaler, Z. Gantner, and L. Schmidt-Thieme, "BPR: Bayesian personalized ranking from implicit feedback," 2012, *arXiv:1205.2618*.
- [59] J. R. Dormand and P. J. Prince, "A family of embedded Runge-Kutta formulae," *J. Comput. Appl. Math.*, vol. 6, no. 1, pp. 19–26, 1980.
- [60] X. He, K. Deng, X. Wang, Y. Li, Y. Zhang, and M. Wang, "LightGCN: Simplifying and powering graph convolution network for recommendation," in *Proc. 43rd Int. ACM SIGIR Conf. Res. Develop. Inf. Retrieval*, 2020, pp. 639–648.
- [61] J. Guo, P. Zhang, C. Li, X. Xie, Y. Zhang, and S. Kim, "Evolutionary preference learning via graph nested GRU ODE for session-based recommendation," in *Proc. 31st ACM Int. Conf. Inf. Knowl. Manage.*, 2022, pp. 624–634.
- [62] J. Li, Y. Wang, and J. McAuley, "Time interval aware self-attention for sequential recommendation," in *Proc. 13th Int. Conf. Web Search Data Mining*, 2020, pp. 322–330.
- [63] X. Wang, H. Jin, A. Zhang, X. He, T. Xu, and T.-S. Chua, "Disentangled graph collaborative filtering," in *Proc. 43rd Int. ACM SIGIR Conf. Res. Develop. Inf. Retrieval*, 2020, pp. 1001–1010.
- [64] J. Bao and Y. Zhang, "Time-aware recommender system via continuous-time modeling," in *Proc. 30th ACM Int. Conf. Inf. Knowl. Manage.*, 2021, pp. 2872–2876.
- [65] X. Li et al., "Multi-intention oriented contrastive learning for sequential recommendation," in *Proc. 16th ACM Int. Conf. Web Search Data Mining*, 2023, pp. 411–419.
- [66] Y. Yang, C. Huang, L. Xia, C. Huang, D. Luo, and K. Lin, "Debiased contrastive learning for sequential recommendation," in *Proc. ACM Web Conf.*, 2023, pp. 1063–1073.
- [67] L. van der Maaten and G. Hinton, "Visualizing data using t-SNE," *J. Mach. Learn. Res.*, vol. 9, no. 11, pp. 2579–2605, 2008.



Yifang Qin received the BS degree from the School of EECS, Peking University. He is currently working toward the graduate degree with the School of Computer Science, Peking University, Beijing, China. His research interests include graph representation learning and recommender systems.



Wei Ju (Member, IEEE) received the BS degree in mathematics from Sichuan University, Sichuan, China, in 2017, and the PhD degree in computer science from Peking University, Beijing, China, in 2022. He is currently a postdoc research fellow in computer science with Peking University. His current research interests lie primarily in the area of machine learning on graphs including graph representation learning and graph neural networks, and interdisciplinary applications such as knowledge graphs, drug discovery, and recommender systems. He has published more than 30 papers in top-tier venues and has won the best paper finalist in IEEE ICDM 2022.



Hongjun Wu is currently working toward the undergraduate degree with the School of Computer Science, Peking University. He majors in computer science and technology and minors in business management. His current research is mainly around probabilistic methods in software engineering and software testing.



Xiao Luo received the BS degree in mathematics from Nanjing University, Nanjing, China, in 2017, and the PhD degree from the School of Mathematical Sciences, Peking University, Beijing, China. He is a postdoctoral researcher with the Department of Computer Science, University of California, Los Angeles, USA. His research interests include machine learning on graphs, image retrieval, statistical models, and bioinformatics.



Ming Zhang received the BS, MS, and PhD degrees in computer science from Peking University. She is a full professor with the School of Computer Science, Peking University. She is a member of Advisory Committee of Ministry of Education in China and the chair of ACM SIGCSE China. She is one of the fifteen members of ACM/IEEE CC2020 Steering Committee. She has published more than 200 research papers on text mining and machine learning in the top journals and conferences. She won the best paper of ICML 2014 and best paper nominee of WWW 2016. She is

the leading author of several textbooks on Data Structures and Algorithms in Chinese, and the corresponding course is awarded as the National Elaborate Course, National Boutique Resource Sharing Course, National Fine-designed Online Course, National First-Class Undergraduate Course by MOE China.