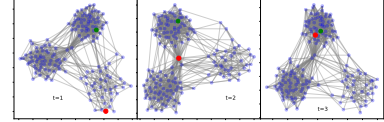


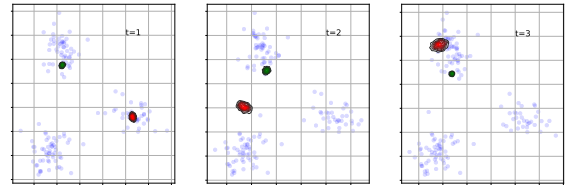
1 We truly appreciate helpful comments from all three reviewers. Our main modeling and methodological contributions  
 2 are: 1) A novel generative model, (SI-)VGRNN, is proposed to achieve more interpretable latent representations  
 3 for dynamic graphs as shown below. To the best of our knowledge, this is the first method modeling uncertainty of  
 4 node latent representations for dynamic graphs, capturing both topological evolution and dynamic attribute changes  
 5 simultaneously. 2) By imposing semi-implicit variational inference, we have further extended our original VGRNN  
 6 model to increase the expressive power of the inferred posterior. 3) Unlike existing dynamic graph models focusing on  
 7 specific tasks including link prediction and community detection [Kim et al., 2017], (SI-)VGRNN facilitates end-to-end  
 8 learning of universal latent representations for various graph analytic tasks.

9 **R1** asked how (SI-)VGRNN deals with deletions and additions of nodes. If the  
 10 graph is growing with addition of new nodes, we assume that the prior of latent  
 11 representations for the newly observed nodes is zero mean with unit variance  
 12 Gaussian distribution. If node deletion occurs, we assume that the identity of nodes can be maintained thus removing a  
 13 node is equivalent to removing all the edges connected to it. More specifically, the sizes of  $\mathbf{A}$  and  $\mathbf{X}$  can change in time  
 14 while their latent space maintains across time. Note our model is not designed to predict the occurrence of new nodes.

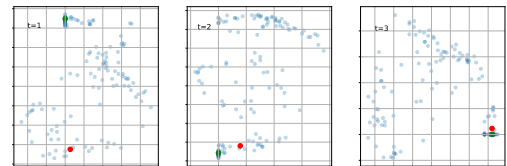


15 To show that VGRNN learns more interpretable latent representations (**R1**, **R3**, **R4**), we simulated a dynamic graph with  
 16 three communities in which a node (red) transfers from one community into another in two time steps (1st Fig.). We  
 17 embedded the node into 2-d latent space using VGRNN (2nd Fig.) and DynAERNN (the best performed baseline; 3rd  
 18 Fig.). While the advantages of modeling uncertainty for latent representations and its relation to node labels (classes)  
 19 for static graphs have been discussed in Bojchevski & Gunnemann [2018], we argue that the uncertainty is also directly  
 20 related to structural evolution of nodes in dynamic graphs.

21 More specifically, the variance of the latent variables for the  
 22 desired node increases in time (left to right) colored with  
 23 red contour. In time steps 2 and 3 (where the node is mov-  
 24 ing in the graph), the information from previous and cur-  
 25 rent time contradicts each other; hence we expect the repre-  
 26 sentation uncertainty to increase. We also plotted the vari-  
 27 ance of a node whose community doesn't change in time (colored with green contour). As we expected,  
 28 the variance of this node does not increase over time. We argue that the uncertainty helps to better encode  
 29 non-smooth evolution, in particular abrupt changes, in dynamic graphs. Moreover, at time step 2, the mov-  
 30 ing node have multiple edges with nodes in two communities. Considering the inner-product decoder, which  
 31 is based on the angle between the latent representations, the moving node can be connected to both of the  
 32 communities which is consistent with the graph topology. We note that DynAERNN fails to produce such  
 33 an interpretable latent representation. We can also see that VGRNN can separate the communities in the latent space  
 34 more distinctively than DynAERNN.



35 **R4** asked what additional information  $\mathbf{Z}_t$  provides in Eq. 4: While Eq.  
 36 2 constructs the “prior” distribution for  $\mathbf{Z}_t$ , as conditioned on the state  
 37 variable  $\mathbf{h}_{t-1}$ , the posterior of  $\mathbf{Z}_t$  has been fed to  $\mathbf{h}_t$  in recurrence  
 38 step, i.e. Eq. 4. Note that the posterior of  $\mathbf{Z}_t$  has been inferred based  
 39 on the information of  $\mathbf{A}_t$ ,  $\mathbf{X}_t$  and  $\mathbf{h}_{t-1}$ , i.e. Eq. 6. From this point of  
 40 view, the information of  $\mathbf{Z}_t$  is more than  $\mathbf{h}_{t-1}$ . We have to feed  $\mathbf{h}_{t-1}$  in Eq. 4 to maintain the RNN structure.



41 **R4** also asked about reconstructing node attributes. As (SI-)VGRNN contribution is to have a model for diverse  
 42 dynamic graph analytic tasks, the main goal of our method is node embedding. Hence, we are only interested in  
 43 reconstructing the graph topology instead of the node attributes. This is a common practice in node embedding methods  
 44 that use node attributes for better node embedding. Potential extensions with other decoders can be integrated with  
 45 (SI-)VGRNN to construct the node attributes if needed. Regarding the dimension of variables (**R4**), as (SI-)VGRNN is  
 46 a node embedding method for dynamic graphs, each node is embedded to a point in the latent space. Hence, the first  
 47 dimension of  $\mathbf{X}_t$  and  $\mathbf{Z}_t$  are the same and the second dimension of  $\mathbf{Z}_t$  is user specified latent dimension. If we reduce  
 48 the first dimension of  $\mathbf{Z}_t$ , it would be “graph embedding” method rather than a “node embedding” technique, which is  
 49 an interesting extension to our work.

50 Regarding the advantages of our work compared to related work (**R1**): 1) Dynamic network embedding is pursued  
 51 with various techniques such as matrix factorization [Zhu et al., 2016], deep learning [Seo et al., 2016], and random  
 52 walks [Yu et al., 2018], many of which are task specific methods and do not focus on representation learning. 2) Most  
 53 existing methods either capture topological evolution or attribute changes to learn dynamic node embeddings [Yang et  
 54 al., 2017; Sarkar et al., 2007] but only a few model both changes simultaneously [Trivedi et al., 2019]. 3) None of the  
 55 existing methods model the uncertainty of the latent representations. While generative models in form of parametric  
 56 temporal point processes [Trivedi et al., 2017] and deep temporal point processes [Trivedi et al., 2019] have been used  
 57 for modeling dynamic graphs, to the best of our knowledge, (SI-)VGRNN is the first variational based deep generative  
 58 model for representation learning of dynamic graphs. A more comprehensive related work section will be added.