

1 **Reviewer #1:** We appreciate many insightful comments from this reviewer.

2 1. **Some scenarios which can help understand the claim that nonignorable missing is important in nodes labeling.**

3 We have included more scenarios in the paper. Here are three of them. (i) A researcher is more likely to label the  
4 documents in a citation network that fall into the categories he is more familiar with. (ii) When predicting the traffic of  
5 a road network, sensors used to collect data are usually set up at the intersections with larger traffic flow. (iii) Medical  
6 studies usually recruit a higher proportion of diseased people than in the whole population to reduce experiment cost.

7 2. **Explanation of baseline model 'SM'**

8 In this paper, SM stands for the standard two-layer GCN model. Our GNM model can be reduced to SM when it only  
9 contains the outcome model  $Y|x$  given in (3) or (5), with the weights in loss (10) being 1 for all samples.

10 3. **Experimental on multiple real world datasets and comparison with other SSL methods.**

11 In the last few days, we have tried very hard to carry out more experiments on other datasets including 'Citeseer', and  
12 explore the performance of our method using other state-of-art architecture such as GAT. Table 1 below compares  
all model settings on 'Citeseer'. The 'SM + GCN' and 'SM + GAT' represent the classic 2-layer GCN and GAT

		Accuracy		
$(N_0, N_1)$	$\lambda$	Method	Mean	SD
(2626,701)	1	SM + GCN	0.8537	2.47e-2
		GNM + GCN	0.8981	7.95e-3
		SM + GAT	0.8076	7.98e-2
		GNM + GAT	0.8785	2.97e-2
	2	SM + GCN	0.5295	1.24e-1
		GNM + GCN	0.8325	7.09e-2
		SM + GAT	0.5898	1.42e-2
		GNM + GAT	0.8090	6.45e-2

Table 1: Mean Prediction Accuracy for 'Citeseer'

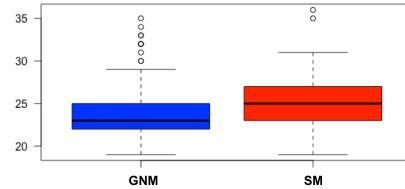


Figure 1: Boxplot of RMSEs in real data analysis

13 models, whereas 'GNM + GCN' and 'GNM + GAT' are our models using GCN or GAT architectures to estimate  
14 function  $\mathcal{G}^A(\mathbf{x}; \theta_g)$ . Because of the increased sample bias (bigger  $\lambda N_0/N_1$ ), our model (GNM + GCN, GNM + GAT)  
15 can improve the baseline performance (SM + GCN, SM + GAT) by up to 58.5%. We also find that GAT does not  
16 significantly outperform GCN, but it is better at handling the extremely biased case. Thus, 'GNM + GAT' setting may  
17 be preferred when either the missing mechanism or the global distribution of  $y$  is unknown.

18 **Reviewer #2:** We appreciate many insightful comments from this reviewer.

19 1. **Highlight the unique contributions.**

20 Compared with the existing literatures, our unique contributions mainly include: (i) being first to explore the label  
21 sampling mechanisms in graph-based semi-supervised learning; (ii) a novel identifiability for neural network architecture  
22 and easily checked sufficient conditions; and (iii) the integration of gradient descent (GD) algorithm with traditional  
23 estimating equations to estimate parameters for deep learning architectures. Regarding (ii), the existing literature  
24 focuses on identifiability conditions for traditional statistical models, which do not hold in deep learning scenario.

25 2. **More analysis about computational issue.**

26 In each epoch, the complexity (consider one layer GCN only) in Steps 2 and 3 is  $O(|E|pq)$  according to Kitf and  
27 Welling (2016), where  $|E| < N^2$  is the number of edges; the complexity of Step 4 is  $O(Np)$  if  $h$  is a one fully  
28 connected layer. We also analyze the computation efficiency of our algorithm. The number of epochs for GNM to  
29 achieve convergence in the 50-run real-data experiments: 3(21), 4(19), 5(7), and 6(3). Figure 1 summaries iteration  
30 times of the 2-layer GCN in SM and the step 2 of our algorithm at each epoch.

31 3. **The paper assumed that  $r_i$  follows a Bernoulli distribution, how about other distributions?**

32 We can definitely consider other distributions for  $r_i$  and other link functions, such as Probit. We find that model in (2)  
33 can approximate other models with small bias and be robust to model misspecification due to its high flexibility.

34 **Reviewer #3:** We appreciate many insightful comments from this reviewer.

35 **Novelty in terms of methodology particularly for the graph embedding setting is to be clearly explained.**

36 Graph embedding is used to capture the latent patterns of graphs, which help to improve its prediction performance.  
37 Different from traditional statistical methods, we employ an end-to-end architecture to jointly estimate all the parameters  
38 instead of extracting features and fitting the prediction model separately. On the other hand, we use gradient descent  
39 (GD) for parameter estimations to handle the potential deep learning structures in our model other than using traditional  
40 optimization approach such as Newton-Raphson algorithm. Moreover, we incorporate a deep neural network  $h(x_i; \theta_h)$   
41 together with the exponential tilting model to more precisely approximate the unknown probability of missing in  
42 practice. We also make some theoretical contributions by defining a novel identifiability in prediction-equivalence  
43 quotient space for neural network architecture. Please also see the first response to Reviewer 2.