

1 We thank all reviewers for their valuable comments. We addressed your major comments as below:

2 **[Reviewer 2]: Q1: Provide the rationales about the choice of Dirichlet distribution.** Our proposed framework is designed to predict the subjective opinions
 3 about the classification of testing nodes, such that a variety of uncertainty types,
 4 such as vacuity and dissonance, can be quantified based on the estimated subjective
 5 opinions. As a subjective opinion can be equivalently represented by
 6 a Dirichlet distribution about the class probabilities (See Sections 3.1-3.2), we
 7 proposed a way to predict the node-level subjective opinions in the form of node-
 8 level Dirichlet distributions. Figure 1 illustrates the effect of Dirichlet distribution for distinguishing each uncertainty
 9 type from others. There are two scenarios: The left scenario has 10 observations for each of the three classes while the
 10 right scenario has 1 observation for each class. The left scenario has a high dissonance while the right scenario has a
 11 high vacuity. These two uncertainty types can be distinguished by using the estimated Dirichlet distributions (α refers to
 12 the Dirichlet parameters), which is not possible by using the estimated class probabilities (p).

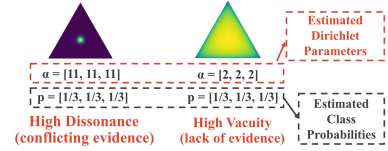


Figure 1: An illustration of high dissonance and high vacuity based on Dirichlet distribution.

14 **Q2: Clarify the significance and novelty of the contribution.** The significance and novelty of our proposed work lies
 15 in the following unique contributions: (1) Our work is the first that developed the multi-source uncertainty quantification
 16 framework that estimates various types of uncertainties by taking a hybrid approach from both DL and evidence/belief
 17 theory domains for graph data. (2) We provided the first theoretical basis by demonstrating the mathematical proof
 18 that clarifies the relationships between the four important uncertainty types: vacuity, dissonance, aleatoric, and
 19 epistemic uncertainty. (3) We proposed the first-known graph-based Kernel Dirichlet distribution Estimation (GKDE)
 20 approach that estimates node-level Dirichlet distributions based on graph-structural information. We validated its
 21 performance via a theoretical analysis of GKDE as shown in Proposition 1 and an empirical experiment to demonstrate
 22 an extensive performance analysis. We proved the theoretical relationships between the four uncertainty types (the
 23 second contribution) via the mathematical proof and developed the GKDE approach (the third contribution) to support
 24 our proposed multi-source uncertainty quantification framework for graph data (the first contribution).

25 **[Reviewer 3]: Q1: Discuss and differentiate the different approaches for uncertainty estimation in graphs.**
 26 Existing approaches for graph data have focused on estimating an overall predictive uncertainty for node classification
 27 based on the entropy of the predicted class probabilities for each test node. Some of the recent methods have explicitly
 28 modeled the uncertainty of graph structure in order to better predict the overall predictive uncertainty, such as the
 29 methods based on edge-level dropouts [DropEdge in Rong et. al, 2019], graph Gaussian processes (GPs) [13], and
 30 Bayesian GNNs + MMSBM (mixed membership stochastic block model) [23]. However, no prior work has explored the
 31 decomposition of overall uncertainty into the multiple dimensions as considered in our paper for GNNs, which require
 32 the prediction of second-order uncertainty information about the class probabilities based on Dirichlet distribution. Our
 33 proposed framework can be readily extended to support prediction of the additional uncertainty dimension on graph
 34 structure by integrating graph GPs or MMSBM into our proposed framework.

35 **Q2: Investigate the performance change under varying a number of labeled nodes.** An empirical analysis of the performance change for misclassification and
 36 OOD detection is shown in Fig 2. The results on the Cora and Citseer datasets
 37 demonstrate that our proposed method (S-BGCN-T-K) consistently outperformed
 38 the four competitive methods in terms of AUROC and AUPR for varying numbers
 39 of labeled nodes. We also observed worse performance in the AUROC and AUPR
 40 of all the methods under a lower number of labeled nodes. This makes sense as
 41 the less labels we have the higher uncertainty to train the models, resulting in
 42 higher the misclassification rate in overall. **Q3: Clarify the additional KL term**
 43 **for theta.** [5] showed that minimizing the KL term can be well approximated by
 44 minimizing the cross entropy (or squared error) loss function (See Appendix B.8
 45 for detail). Therefore, we used the squared error loss function instead of the KL
 46 term. **Q4: Compare with a (Bayesian) GCN baseline Dropout+DropEdge in**
 47 **Rong et. al, 2019.** As shown in the table below, our proposed method performed better than Dropout+DropEdge on the
 48 Cora and Citeer datasets for misclassification detection. A similar trend was observed for OOD detection.

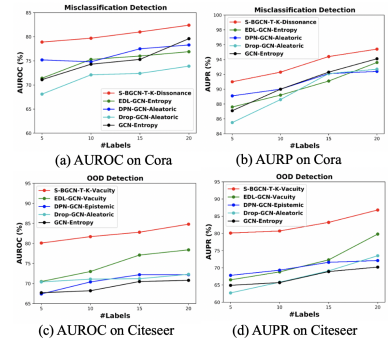


Figure 2: Performance change with different number of labeled nodes.

50 **[Reviewer 4]: Q1: Clarify notations.** (1) The semicolon in Equation 5 is a typo and should be replaced by a comma.
 51 (2) About the entropy term in Equation 5, ‘ P ’ is missing before ‘ $(y|x; \theta)$ ’ and the the correct entropy term should
 52 be $\mathcal{H}[\mathbb{E}_{P(\theta|G)}[P(y|x, \theta)]]$, referring to the entropy of expected distribution. (3) We agree with you that asymptotic
 53 complexity is a more meaningful metric to represent the efficiency of an algorithm, so we will use it in a revised paper.

Dataset	Model	AUROC					AUPR				
		Va.	Dis.	Al.	Ep.	En.	Va.	Dis.	Al.	Ep.	En.
Cora	S-BGCN-T-K	70.6	82.4	75.3	68.8	77.7	90.3	95.4	92.4	87.8	93.4
	DropEdge	-	-	76.6	56.1	76.6	-	-	93.2	85.4	93.2
Citeseer	S-BGCN-T-K	65.4	74.0	67.2	60.7	70.0	79.8	85.6	82.2	75.2	83.5
	DropEdge	-	-	71.1	51.2	71.1	-	-	84.0	70.3	84.0

Va.: Vacuity, Dis.: Dissonance, Al.: Aleatoric, Ep.: Epistemic, En.: Entropy