Network Community Detection Network Application Diagnostics B2M32DSA

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Outline

Community Concept

- Motivation
- Community

2 Community Detection

- Overview
- Nonoverlapping Communities
 - Kernighan-Lin Algorithm
 - Spectral Bisection
 - Hierarchical Clustering
 - Community Detection based on Modularity
- Overlapping Communities

Community Concept

Motivation

Network of Ancient Egypt Officials [Dulos]









Community Concept

Community

A Network with Communities - Example [BAV13]



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Community Concept [New06, Weh13, FH16]

- To reduce complexity to understand the intermediate structure.
- **Communities**, also called *clusters* or *modules*, are groups of vertices which probably share common properties and/or play similar roles within the graph.
- Communities are dense subgraphs of a network.
 - There must be more edges "inside" the community than edges linking vertices of the community with the rest of the graph.
- Subgroup composition of the network
- Common *local* subgroup definitions:
 - Mutuality (cliques),
 - Reachability (n-cliques),
 - Tie frequency (k-cores),
 - Relative tie frequency (lambda sets, communities)
- Global definitions
 - A graph has community structure if it is different from a random graph.
 - A **null model** is a graph which matches the original in some of its structural features, but which is otherwise a random graph.

Community Detection

Overview

Community Structure Extraction [BGLL08]





Overview of Methods

Basic Methods of Data Structure Analysis

- Cluster analysis
- Bi-clustering
- Matrix Factorization
- Community Detection (graphs/networks)

Community Detection

- Nonoverlapping community detection
- Overlapping community detection
- Community detection in bipartite graphs
- Community detection based on stochastic block models



Nonoverlapping Communities [New04]



- Searching for dense connected subgraphs
 - there are less edges between subgraphs than inside them
- Fundamental approaches
 - Search for partitions
 - Search for hierarchy

Community Detection Nonoverlapping Communities

Nonoverlapping Communities - Graph Partitioning



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Network Community Detection

Community Detection Nonoverlapping Communities

Kernighan-Lin Algorithm: Goal [KL70]



• The goal to partition a given graph into subgraphs of known orders so that there is the minimum of edges between them.

Kernighan-Lin Algorithm: Node Move Gain [KLT0]



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Kernighan-Lin Algorithm: Node Swap Gain [KL70]

• Partitions:
$$A = \{0, 2, 3, 6, 8\}, B = \{1, 4, 5, 7, 9\}$$

• Node move gain: $D_i = e(i)_{\text{between}} - e(i)_{\text{inside}}$ vertex 0 1 2 3 4 5 6 7 8 9 D_i 1 0 0 -1 -1 1 1 -1 1 -1

• 2 neighboring nodes swap gain

$$g_{ij} = (D_i - A_{ij}) + (D_j - A_{ij}) = D_i + D_j - 2A_{ij}, \quad i \in A, j \in B$$

$$g_{ij} = \frac{i \setminus j \mid 1 \quad 4 \quad 5 \quad 7 \quad 9}{0 \quad -1 \quad 0 \quad 0 \quad 0 \quad 0}$$

$$g_{ij} = \frac{2 \quad -2 \quad -1 \quad -1 \quad -1 \quad -1 \quad -1}{3 \quad -1 \quad -2 \quad -2 \quad -2 \quad -2 \quad -2}$$
If we swap 6 and 1 then we get the maximum gain +1.
$$1 \stackrel{\bigcirc}{0} \quad 0 \quad -2 \quad 0 \quad 0$$

$$8 \quad 1 \quad 0 \quad 0 \quad -2 \quad 0$$

Kernighan-Lin Algorithm: Update

The tuple 6 and 1 is eliminated in the rest of steps:

$$A = \{0, 2, 3, \emptyset, 8\}, \quad B = \{1, 4, 5, 7, 9\}$$

and D_i is updated:

$$\begin{split} D_a^{(1)} &= D_a^{(0)} + 2A_{a,a_i} - 2A_{a,b_j}, & a \in A - \{a_i\} \\ D_b^{(1)} &= D_b^{(0)} + 2A_{b,b_j} - 2A_{b,a_i}, & b \in B - \{b_j\} \\ \hline \text{vertex} & 0 \quad 1 \quad 2 \quad 3 \quad 4 \quad 5 \quad 6 \quad 7 \quad 8 \quad 9 \\ \hline D_i & -1 \quad 0 \quad -2 \quad -1 \quad 1 \quad -1 \quad 1 \quad -1 \quad 1 \quad -1 \quad 1 \quad -1 \end{split}$$

Possible gains are updated:

	i 🗸 j	4	5	7	9
	0	0	-2	-2	-2
$g_{ij} =$	2	-1	-3	-3	-3
	3	0	-2	-2	-2
	8	20	0	-2	0

The next maximum gain is 2 if 8 and 4 are swapped.

Kernighan-Lin Algorithm: Following Steps

• Similarly, possible gains are calculated for all remaining pairs.

k	A	В	g_{max}	(a,b)	$\sum_{0}^{k} g_{max,i}$
0	$\{0, 2, 3, 6, 8\}$	$\{1, 4, 5, 7, 9\}$	1	(6,1)	1
1	$\{0, 2, 3, 0, 8\}$	$\{1, 4, 5, 7, 9\}$	2	(8,4)	3(3)
2	$\{0, 2, 3, 0, 8\}$	$\{1, 4, 5, 7, 9\}$	-2	(0,5)	1
3	$\{\emptyset, 2, 3, \emptyset, 8\}$	$\{1, 4, 5, 7, 9\}$	-2	(3,7)	-1
4	$\{\emptyset, 2, 3, \emptyset, 8\}$	{ 1 , 4 , 5 , 7 , 9}	1	(2,9)	1

- We choose so many steps as reach the maximum total gain $\arg\max_k\sum_0^k g_{max,i}.$
- In this case just two steps are performed: we swap $\{6,1\}$ and $\{8,4\}$.
- The new partition is obtained $A = \{0, 1, 2, 3, 4\}, B = \{8, 9, 5, 6, 7\}$
- The algorithm ends with the next iteration.

Kernighan-Lin Algorithm: The Result



- The new partition $A = \{0, 1, 2, 3, 4\}, B = \{8, 9, 5, 6, 7\}$
- Drawbacks:
 - The number of partitions must be given in advance.
 - The size of partitions must be given in advance.

Spectral Bisection: Input Data [New10]



- Spectral partitioning method of Fiedler
- It makes use of the matrix properties of the graph Laplacian
- The graph bisection ... the problem of dividient a graph into two parts of specified sizes N₁ and N₂.
- ${\scriptstyle \bullet } \ N$ vertices, M edges
- The cut size for the division
 - i.e. the number of edges running between the two groups

$$R = \frac{1}{2} \sum_{\substack{i, j \text{ in} \\ \text{different} \\ \text{groups}}} A_{ij}$$

Spectral Bisection: Graph Laplacian





Spectral Bisection [New10]

• A division vector \mathbf{s} as a set of quantities s_i for each vertex i.

$$s_i = \begin{cases} +1 & \text{if vertex } i \text{ belongs to group 1,} \\ -1 & \text{if vertex } i \text{ belongs to group 2} \end{cases}$$

Then

$$\frac{1}{2}(1 - s_i s_j) = \begin{cases} 1 & \text{if } i \text{ and } j \text{ belong to different groups} \\ 0 & \text{if } i \text{ and } j \text{ belong to the same group} \end{cases}$$

• Since
$$\sum_{ij} A_{ij} = \sum_i k_i = \sum_i k_i s_i^2 = \sum_{ij} k_i \delta_{ij} s_i s_j$$

• we can find that (considering graph Laplacian L)

$$R = \frac{1}{4} \sum_{ij} A_{ij} (1 - s_i s_j) = \frac{1}{4} \sum_{ij} (A_{ij} - A_{ij} s_i s_j)$$
(1)

$$= \frac{1}{4} \sum_{ij} (k_i \delta_{ij} s_i s_j - A_{ij} s_i s_j) = \frac{1}{4} \sum_{ij} (k_i \delta_{ij} - A_{ij}) s_i s_j$$
 (2)

$$= \frac{1}{4} \sum_{ij} L_{ij} s_i s_j = \frac{1}{4} \mathbf{s}^T \mathbf{L} \mathbf{s}$$
(3)

Spectral Bisection - Minimization Problem [New10]

- The goal is to find the vector s that minimizes the cut size R for given L.
- Using the *relaxation method* ... an approximate solution of vector optimization problem.
 - Two constraints $\sum_i s_i^2 = N$ and $\sum_i s_i = N_1 N_2$
- The solution

$$\mathbf{Ls} = \lambda \mathbf{s} + \mu \mathbf{1} \qquad \dots \mathbf{1}^T \times$$

- Since $\mathbf{L} \cdot \mathbf{1} = 0 = \mathbf{1}^T \cdot \mathbf{L}$, it is $\mu = -\frac{N_1 N_2}{N} \lambda$
- \bullet We define a new vector $\mathbf{x}=\mathbf{s}+\frac{\mu}{\lambda}\mathbf{1}=\mathbf{s}-\frac{N_1-N_2}{N}\mathbf{1}$
- Then ${f x}$ is the eigenvector of ${f L}$ with eigenvalue λ

$$\mathbf{L}\mathbf{x} = \mathbf{L}(\mathbf{s} + \frac{\mu}{\lambda}\mathbf{1}) = \mathbf{L}\mathbf{s} = \lambda\mathbf{s} + \mu\mathbf{1} = \lambda\mathbf{x}$$

• NOT 1:

$$\mathbf{1}^T \mathbf{x} = \mathbf{1}^T \mathbf{s} - \frac{\mu}{\lambda} \mathbf{1}^T \mathbf{1} = (N_1 - N_2) - \frac{N_1 - N_2}{N} N = 0$$

Spectral Bisection - Eigenvector Choice [New10]

Since

$$\mathbf{x}^{T}\mathbf{x} = (\mathbf{s} + \frac{\mu}{\lambda}\mathbf{1})^{T}(\mathbf{s} + \frac{\mu}{\lambda}\mathbf{1}) = \mathbf{s}^{T}\mathbf{s} + \frac{\mu}{\lambda}(\mathbf{s}^{T}\mathbf{1} + \mathbf{1}^{T}\mathbf{s}) + \frac{\mu^{2}}{\lambda^{2}}\mathbf{1}^{T}\mathbf{1}$$
(4)
= $N - 2\frac{N_{1} - N_{2}}{N}(N_{1} - N_{2}) + \frac{(N_{1} - N_{2})^{2}}{N}N = 4\frac{N_{1}N_{2}}{N}$ (5)

$$= N - 2 \frac{1}{N} (N_1 - N_2) + \frac{1}{N^2} N = 4 \frac{1}{N}$$

 \circ Searching for the smallest value of the cut size R

$$R = \frac{1}{4}\mathbf{s}^T \mathbf{L}\mathbf{s} = \frac{1}{4}\mathbf{x}^T \mathbf{L}\mathbf{x} = \frac{1}{4}\lambda \mathbf{x}^T \mathbf{x} = \frac{N_1 N_2}{N}\lambda$$

- \implies we search for the second smallest eigenvalue λ_2
 - λ_2 ... the Fiedler value, the corresponding eigenvector, the Fiedler vector ${\rm ^{[Fie73,\ Fie75]}}$
 - $\lambda_1 = 0$ puts all vertices into one group.
- The most positive values $s_i = x_i + (N_1 N_2)/N$ are also the most positive values of x_i .
- Compute eigenvector v_2 and assign N_1 vertices according to the N_1 most/least positive elements of v_2 into group 1.

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Network Community Detection

Spectral Bisection

Eigenvectors:



Eigenvalues:
$$\lambda_1 = 0$$
, $\lambda_2 = 0.2015$

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Hierarchical clustering [New04]



Modularity

$$Q = \frac{1}{2M} \sum_{i,j} \left(\mathbf{A}_{ij} - P_{ij} \frac{k_i k_j}{2M} \right) \delta_{C_i C_j}$$

M

Newman's Modularity [New06, Weh13]

Modularity: function which measures the quality of a partition

- **Communities** are dense subgraphs of a network.
- Reduce complexity to understand the intermediate structure.
- Subgroup composition of the network
- Common subgroup definitions:
 - Mutuality (cliques),
 - Reachability (n-cliques),
 - tie frequency (k-cores),
 - relative tie frequency (lambda sets, communities)
- "A good division of a network into communities is not merely one in which there are few edges between communities; it is one in which there are fewer than expected edges between communities".
- **Modularity** ... is up to a normalization constant the number of edges within communities *c* minus those for **a null model**:

Modularity [New06]

$$Q = \frac{1}{2M} \sum_{i,j} \left(A_{ij} - \frac{k_i k_j}{2M} \right) \delta_{C_i C_j},$$

where

- - $Q \in [-1,1]$ is normalized
 - for edges with weights

[New06] Newman Spectral Method - Modularity matrix

$$Q = \frac{1}{2M} \sum_{i,j} \left(A_{ij} - \frac{k_i k_j}{2M} \right) \delta_{C_i C_j},$$

Definice 2.1 (Modularity matrix)

$$\mathbf{B}_{ij} = \mathbf{A}_{ij} - \frac{k_i k_j}{2M},$$

• Property of
$$B_{ij}$$

$$\sum_{j} B_{ij} = \sum_{j} A_{ij} - \frac{k_i}{2M} \sum_{j} k_j = k_i - \frac{k_i}{2M} 2M = 0$$

- Just two communities:
 - a division vector s as a set of quantities s_i for each vertex *i*.

$$s_{i} = \begin{cases} +1 & \text{if vertex } i \text{ belongs to group 1,} \\ -1 & \text{if vertex } i \text{ belongs to group 2} \end{cases}$$
$$\delta_{C_{i}C_{j}} = \frac{1}{2}(s_{i}s_{j} + 1) = \begin{cases} 1 & \text{if } i \text{ and } j \text{ belong to the same group} \\ 0 & \text{if } i \text{ and } j \text{ belong to different groups} \end{cases}$$

Newman Spectral Method^[New06]

Substituting

$$Q = \frac{1}{4} \sum_{ij} B_{ij}(s_i s_j + 1) = \frac{1}{4} \sum_{ij} B_{ij} s_i s_j = \frac{1}{4} \mathbf{s}^T \mathbf{B} \mathbf{s}$$

- A solution found similarly as for the spectral partitioning
 - The constraint $\mathbf{s}^T \mathbf{s} = \sum_i s_i^2 = N$
 - The solution $\mathbf{Bs} = \beta \mathbf{s}$
 - The modularity $Q = \frac{1}{4M} \beta \mathbf{s}^T \mathbf{s} = \frac{N}{4M} \beta$
 - For maximum modularity we should choose ${\bf s}$ to be the eigenvector ${\bf u}_1$ corresponding to the largest eigenvalue of the modularity matrix.
 - The constraint $s_i = \pm 1$.
- The best choice:
 - Select the \mathbf{u}_1 and maximize the product $\mathbf{s}^T \mathbf{u}_1 = \sum_i s_i [\mathbf{u}]_i$

$$s_i = \left\{ \begin{array}{ll} +1 & \text{ if } [\mathbf{u}]_i > 0 \\ -1 & \text{ if } [\mathbf{u}]_i < 0 \end{array} \right.$$

Community Structure Extraction - Louvain Method [BGLL08]



Repeated step

- Implication means the second state of the s
- the communities found are aggregated in order to build a new network of communities



Nonoverlapping Communities

Louvain Algorithm [BGLL08, Bar16]

$$Q = \frac{1}{2M} \sum_{i,j} \left(A_{ij} - \frac{k_i k_j}{2M} \right) \delta_{C_i C_j}$$

• The first term rewritten as a sum over communities

$$\frac{1}{2M} \sum_{i,j} A_{ij} \delta_{C_i C_j} = \sum_{c=1}^{n_c} \frac{1}{2M} \sum_{i,j \in C_c} A_{ij} = \sum_{c=1}^{n_c} \frac{M_c}{M}$$

where M_c is the number edges within community C_c

• The second term becomes

$$\frac{1}{2M} \sum_{i,j} \frac{k_i k_j}{2M} \delta_{C_i C_j} = \sum_{c=1}^{n_c} \frac{1}{(2M)^2} \sum_{i,j \in C_c} k_i k_j = \sum_{c=1}^{n_c} \frac{1}{4M^2} \sum_{i \in C_c} k_i \sum_{j \in C_c} k_j = \sum_{c=1}^{n_c} \frac{k_c^2}{4M^2}$$

where $k_c = \sum_{i \in C_c} k_i$ is the total degree of the nodes in community C_c
• Then

$$Q = \sum_{c=1}^{n_c} \left[\frac{M_c}{M} - \frac{k_c^2}{4M^2} \right]$$

Louvain Algorithm - Merging Two Communities [BGLL08]

- Given two communities A and B with the total degrees k_A and k_B , respectively, in these communities.
 - The number M_A and M_B of edges in communities A and B, resp.
- The resulting (merged) community AB with the total degree k_{AB}
 - $k_{AB} = k_A + k_B$
 - The number of edges: $M_{AB} = M_A + M_B + m_{AB}$
 - where m_{AB} is the number of direct links between the nodes of communities A and B
- The change in modularity after merging of A with B and substitutions:

$$\Delta Q_{AB} = \left[\underbrace{\frac{Q_{AB}}{M} - \frac{k_{AB}^2}{4M^2}}_{= \frac{m_{AB}}{M} - \frac{k_A k_B}{2M^2}}\right] - \left[\underbrace{\frac{Q_A}{M} - \frac{k_A^2}{4M^2} + \frac{Q_B}{M} - \frac{k_B^2}{4M^2}}_{= \frac{m_{AB}}{M} - \frac{k_A k_B}{2M^2}}\right]$$

Louvain Algorithm - Moving One Node [BGLL08]

$$\Delta Q_{AB} = \frac{m_{AB}}{M} - \frac{k_A k_B}{2M^2}$$

• Merging a given isolated node i as the community $B=\{i\}$ $^{[\mathrm{BGLL08}]}$:

$$\begin{aligned} \Delta Q_{Ai} &= \frac{m_{Ai}}{M} - \frac{k_A k_i}{2M^2} = \\ &= \frac{M_A}{2M} + \frac{2m_{Ai}}{2M} - \left(\frac{(k_A)^2}{(2M)^2} + \frac{2k_A k_i}{(2M)^2} + \frac{(k_i)^2}{(2M)^2}\right) - \\ &- \frac{M_A}{2M} + \frac{(k_A)^2}{(2M)^2} + \frac{(k_i)^2}{(2M)^2} = \\ &= \left[\frac{M_A + 2m_{Ai}}{2M} - \left(\frac{k_A + k_i}{2M}\right)^2\right] - \left[\frac{M_A}{2M} - \left(\frac{k_A}{2M}\right)^2 - \left(\frac{k_i}{2M}\right)^2\right] \end{aligned}$$

• If a single node i if removed from the community A then the change in modularity is $-\Delta Q_{Ai}$.

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Network Community Detection

Louvain Algorithm [BGLL08]

The Algorithm

() A different community is assigned to each node of the network.

- Por each node i
 - The neighbors j of i are considered
 - The gain of modularity is evaluated for moving *i* from its community and placing it into the community of *j*.
 - The node *i* is placed into the community for which the gain is maximum, but only if this gain is positive.
 - Repeated for all nodes and
 - Sepeated until no further improvement can be achieved.
- Build a new network whose nodes are the communities found during the first phase
- The process is iterated from Step (2)

Louvain Algorithm [BG





Community Detection Nonoverlapping Communities

Belgian Mobile Phone Network - Louvain Method [BGLLOB]



- 2.6 millions customers
- Language: Dutch, English, French, German,
- 6.3 millions links
- Weights
 - ... number of
 - call + sms
- Red . . . French,
- > 93% segregated,
- The centerBrussels



38 / 48

Louvain Algorithm - Resolution Limit [Bar16]

$$\Delta Q_{AB} = \frac{m_{AB}}{M} - \frac{k_A k_B}{2M^2}$$

- If there is at least one link between the two communities
 - $m_{AB} \ge 1$
- and if $\frac{k_A k_B}{2M} < 1$
- then $\Delta Q_{AB} > 0$
- Therefore, if A and B are distinct communities linked with at least one edge, then they are merged if they are small enough.
- The resolution limit: assuming $k_A \approx k_B = k$ and if

$$k \leq \sqrt{2M}$$

then modularity increases by merging A and B.

- An artifact of modularity maximization:
 - If k_A and k_B are under the threshold, the *expected* number of links between them is smaller than one.
 - Proposed methods for resolution limit compensation.

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Network Community Detection

Overlapping Communities [YL12]





Overlapping Communities



- An attempt to explaining the links of the observed network, "causes" of the graph creation.
- affiliation... "community membership"
- The probability that an edge between the nodes *i* and *j* is generated:

$$p(i,j) = 1 - \prod_{c \in C_{ij}} (1 - p_c)$$

Affiliation Graph Model

Given

- an observed graph: G(V, E),
- model afilací: $AGM(B(V, C, M), \mathcal{P} = \{p_c | c \in C\}).$
- C...a set of communities,
- M...affiliation (it assigns nodes to communities)

Then the probability that the model AGM generates the graph G is

$$P(G|_{B\mathcal{P}}) = \prod_{(i,j)\in E} p(i,j) \prod_{(i,j)\notin E} (1-p(i,j))$$



- Community detection
- Community detection method taxonomy
- Kernighan-Lin algorithm
- Spectral bisection
- Hierarchical clustering
- Community detection based on modularity
- Overlapping communities



Competencies

- Describe the concept of community.
- What is null model of a graph?
- What types of community dection methods do you know?
- Describe Kernighan-Lin algorithm.
- Describe graph partitioning using the spectral bisection method.
- What is modularity of graph proposed by Newman?
- How can modularity be used for community detection?
- Describe principles of the Louvain algorithms.
- What is the resolution limi in community detection based on modularity?
- Describe principles of overlapping community detection.



A number of slides were originally prepared by Tomas Zikmund (a BSc. student at FNSPE CTU Prague) during his preparation for BSc. thesis defense.



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