Web Mining e Analisi delle Reti Sociali

Community Discovery

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MOVIE SEATING

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Comunità

- Insieme di nodi "simili"
- Similitudini:
	- Caratteristiche comuni
		- Topologiche / Semantiche
	- Interazioni
	- … una qualsiasi misurabile funzione di "similitudine"
- Caveat
	- I nodi potrebbero non conoscere la propria appartenenza
	- I link possono essere positivi o negativi

Quali comunità?

Come individuarle?

Method1: Girvan-Newman

Divisive hierarchical clustering based on edge betweenness:

Number of shortest paths passing through the edge

- **Girvan-Newman Algorithm:**
	- Repeat until no edges are left:
		- Calculate betweenness of edges
		- Remove edges with highest betweenness
	- Connected components are communities

- Gives a hierarchical decomposition of the network
- Example: \mathcal{L}^{max}

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[Newman-Girvan PhysRevE '03]

Girvan-Newman: Example

[Newman-Girvan PhysRevE '03]

Girvan-Newman: Example

How to select the number of clusters?

Define modularity to be

 $Q =$ (number of edges within groups) – (expected number within groups)

Actual number of edges between i and j is

$$
A_{ij} = \begin{cases} 1 & \text{if there is an edge } (i, j), \\ 0 & \text{otherwise.} \end{cases}
$$

Expected number of edges between *i* and *j* is

Expected number =
$$
\frac{k_ik_j}{2m}
$$
.

m...number of edges

Modularity: Definition

 $Q =$ (number of edges within groups) – (expected number within groups)
Then: $\frac{1}{4}$ $\sum_{n=1}^{\infty} \sum_{i,j=1}^{\infty}$ $\sum_{i,j=1}^{\infty} \frac{k_{i,j}}{2m}$

$$
Q = \frac{1}{4m} \left[\sum_{i,j} \left(A_{ij} - \frac{k_i k_j}{2m} \right) \delta(c_i, c_j) \right]
$$

m ... number of edges A_{ii} ... 1 if (i,j) is edge, else 0 k_i ... degree of node i c_i ... group id of node i $\delta(a, b)$... 1 if a=b, else 0

 $c: 61... k$

- Modularity lies in the range $[-1,1]$
	- It is positive if the number of edges within groups exceeds the expected number
	- 0.3<Q<0.7 means significant community structure

Modularity: Number of clusters

• Modularity is useful for selecting the number of clusters:

modularity

Method2: Modularity optimization

- Consider splitting the graph in two communities
- Modularity Q is: $\sum_{i \text{ } i \text{ } j \text{ } n} A_{ij} \frac{k_i k_j}{2m}$
- same group Or we can write in matrix form as

B ... modularity matrix

$$
B_{ij} = A_{ij} - \frac{k_i k_j}{2m}
$$

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Note: each row (column) of B sums to 0

 $Q = \sum_{i,j} b_{ij} \gamma_{i,j}$

 $=\sum_{i} \kappa_{i} \sum_{j} \beta_{ij} \gamma_{ij}$

Fast Modularity Optimization

- **Task: Find s** $\in \{-1, +1\}^n$ that maximizes Q Rewrite Q in terms of eigenvalues β_i of B Rewrite $Q = s^T \left[\frac{e^{i\theta}}{\sum_{i=1}^n u_i \beta_i u_i^T} \right] s = \sum_i s^T u_i \beta_i u_i^T s = \sum_{i=1}^n (s^T u_i)^2 \beta_i$
 $\beta_1 > \beta_2 > \beta_3 > ...$
	- To maximize Q, easiest way is to make $s = \lambda u_1$
		- Assigns all weight in the sum to β_1 (largest eigval)
			- (all other $s^T u_i$ terms zero because of orthonormality)
			- **Unfortunately, elements of s must be** ± 1
			- In general, finding optimal s is NP-hard

Finding a splitting strategy

$$
\operatorname{arg\,max}_{\lambda_{\delta}} Q = \sum_{i=1}^n \left(s^T u_i \right)^2 \beta_i \approx \left(\sum_{i=1}^n s_i u_{1i} \right)^2 \beta_1 \bigg|_{\lambda_{\delta}} \text{ and } \beta_i \text{ is a constant.}
$$

E Heuristic: try to maximize only the β_1 term

$$
s_i = \left\{ \begin{array}{ll} +1 & \text{if } i\text{th element of } \mathbf{u}_1 \geq 0, \\ -1 & \text{if } i\text{th element of } \mathbf{u}_1 < 0. \end{array} \right.
$$

- Similar in spirit to the spectral partitioning algorithm (we will explore it next time)
- Continue the bisection hierarchically

Fast Modularity Optimization

■ Fast Modularity Optimization Algorithm:

- Find leading eigenvector u_1 of modularity matrix B
- Divide the nodes by the signs of the elements of u_1
- Repeat hierarchically until:
	- If a proposed split does not cause modularity to increase, declare community indivisible and do not split it
	- If all communities are indivisible, stop
- \blacksquare How to find u_1 ? Power method!
	- Iterative multiplication, normalization
	- Start with random v, until convergence:

Even more heuristic approaches

- Also, can combine with other methods:
	- Randomly divide the nodes into two groups
	- Move the node that, if moved, will increase Q the most
	- Repeat for all nodes, with each node only moved once
	- Once complete, find intermediate state with highest Q
	- Start from this state and repeat until Q stops increasing
	- Good results for "fine-tuning" the spectral method
- **CNM Algorithm (Clauset-Newman-Moore '04):**
	- (1) Separate each vertex solely into n community
	- (2) Calculate ΔQ for all possible community pairs
	- (3) Merge the pair of the largest increase in Q
	- Repeat (2)&(3) until one community remains
	- Cross cut the dendogram where Q is maximum

Comparison to other methods

 $GN = Girvan-Newman, O(n³)$ $CNM = Greedy merging (n log²n)$ $DA = External Optimization O(n² log² n)$

- **SET Issues with modularity:**
	- May not find communities with less than \sqrt{m} links
	- NP-hard to optimize exactly [Brandes et al. '07]

Method4: Graph partitioning

■ Undirected graph G(V,E):

 \overline{B}

- **Bi-partitioning task:**
	- Divide vertices into two disjoint groups (A,B)

- Questions:
	- How can we define a "good" partition of G?
	- How can we efficiently identify such a partition?

Graph partitioning

- What makes a good partition?
	- Maximize the number of within-group connections
- \Rightarrow Minimize the number of between-group connections

Graph Cuts

- **Express partitioning objectives as a** function of the "edge cut" of the partition
- Cut: Set of edges with only one vertex in a group: $cut(A, B) = \sum w_{ii}$ $i \in A, i \in B$

Graph Cut Criterion

- Criterion: Minimum-cut
	- Minimise weight of connections between groups $\min_{A,B} cut(A,B)$
- Degenerate case: "Optimal cut" **Minimum cut** Problem:
	- Only considers external cluster connections
	- Does not consider internal cluster connectivity

Graph Cut Criteria

- Criterion: Normalized-cut [Shi-Malik, '97]
	- Connectivity between groups relative to the density of each group $Ncut(A, B) = \frac{cut(A, B)}{vol(A)} + \frac{cut(A, B)}{vol(B)}$

Vol(A): The total weight of the edges originating from group A.

- Why use this criterion?
	- **Produces more balanced partitions**
- How do we efficiently find a good partition?
- Problem: Computing optimal cut is NP-hard

Spectral Graph Partitioning

- \blacksquare A: adjacency matrix of undirected G
	- \blacksquare A_{ij} =1 if (i,j) is an edge, else 0
- **x** is a vector in \mathbb{R}^n with components $(x_1, ..., x_n)$
	- ust a label/value of each node of G
- What is the meaning of $A x$?

$$
\begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & & \vdots \\ a_{n1} & \dots & a_{nn} \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix} \qquad y_j = \sum_{i=1}^n A_{ij} x_i = \sum_{(j,i)\in E} x_i
$$

Entry y_i is a sum of labels x_i of neighbors of j

What is the meaning of Ax?

$$
\blacksquare j^{th} \text{ coordinate of } Ax:
$$

Sum of the x-values of neighbors of j

$$
\begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & & \vdots \\ a_{n1} & \dots & a_{nn} \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \lambda \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}
$$

- Make this a new value at node i
- **Spectral Graph Theory:**
	- Analyze the "spectrum" of matrix representing G
	- Spectrum: Eigenvectors of a graph, ordered by the magnitude (strength) of their corresponding eigenvalues: $\Lambda = \{\lambda_1, \lambda_2, ..., \lambda_n\}$

$$
\lambda_1 \leq \lambda_2 \leq \ldots \leq \lambda_n
$$

Example: d-regular graph

- Suppose all nodes in G have degree d and G is connected
- What are some eigenvalues/vectors of G?

 $Ax = \lambda x$ What is λ ? What x? $A x = \lambda x$

(1, 1) (1, 7, 1) $x=(1,1,\ldots,1)$ $A \cdot X = (d, d, d, \ldots d)$ \Rightarrow λ = 1

Example: Graph on 2 components

Matrix Representations

Adjacency matrix (A) :

- \blacksquare $n \times n$ matrix
- \blacksquare $A = [a_{ij}], a_{ij} = I$ if edge between node *i* and *j*

- Symmetric matrix
- Eigenvectors are real and orthogonal

Matrix Representations (continued)

- Degree matrix (D):
	- \blacksquare $n \times n$ diagonal matrix
	- $D = [d_{ii}]$, d_{ii} = degree of node i

Matrix Representations

5

6

- Laplacian matrix (L):
	- $n \times n$ symmetric matrix

• What is trivial eigenvector/ eigenvalue? $x \leq (1, 1, 1, 1, 1, 1)$ $1 x 30 x$ $\lambda=0$

- Important properties:
	- **Eigenvalues are non-negative real numbers**
	- **Eigenvectors are real and orthogonal**

 $\overline{2}$

λ , as optimization problem

For symmetric matrix M:

$$
\lambda_2 = \min_{\mathbf{x}} \frac{\mathbf{x}^T M \mathbf{x}}{\mathbf{x}^T \mathbf{x}} = \mathbf{x}^T M \mathbf{x}
$$

• What is the meaning of min $x^T L x$ on G?

$$
x^T L x = \sum_{(i,j)\in E} (x_i - x_j)^2
$$

$$
\forall \forall x \in \mathbb{Z} \cup \{x_i\} \land \forall j \in \mathbb{Z} \cup \{y_i \land y_j\} \land \forall j
$$

λ, as optimization problem

- **No. 11 What else do we know about** x ? ■ x is unit vector $\sum x_i^2 = 1$
	- x is orthogonal to 1st eigenvector $(1, ..., 1)$ thus: $\leq x^{\prime}$. $y = \sum x^{\prime}$

Find Optimal Cut [Fiedler'73]

- **Express partition (A,B) as a vector** $x_i = \begin{cases} +1 & \text{if } i \in A \\ -1 & \text{if } i \in B \end{cases}$
- We can minimize the cut of the partition by finding a non-trivial vector x that minimizes:

$$
\liminf_{(i,j)\in E} f(x) = \sum_{(i,j)\in E} (x_i - x_j)^2
$$

Rayleigh Theorem

$$
\liminf_{(i,j)\in E} (x_i - x_j)^2 = x^T L x
$$

- **The minimum value is given by the 2nd** smallest eigenvalue λ_2 of the Laplacian matrix L
- **The optimal solution for x is given by the** corresponding eigenvector λ_2 , referred as the Fiedler vector

 Ω

So far...

- How to define a "good" partition of a graph?
	- Minimise a given graph cut criterion $\mathcal{L}_{\mathcal{A}}$
	- How to efficiently identify such a partition? $\mathcal{L}_{\mathcal{A}}$
		- Approximate using information provided by the $\mathcal{L}^{\mathcal{L}}$ eigenvalues and eigenvectors of a graph
	- Spectral Clustering

Spectral Clustering Algorithms

- Three basic stages: \mathbf{L}
	- 1. Pre-processing
		- Construct a matrix representation of the graph \mathbb{R}^3
	- 2. Decomposition
		- Compute eigenvalues and eigenvectors of the matrix \mathbb{R}^n
		- Map each point to a lower-dimensional \mathbb{R}^3 representation based on one or more eigenvectors
	- 3. Grouping
		- Assign points to two or more clusters, based on the $\mathcal{L}_{\mathcal{A}}$ new representation

Spectral Partitioning Algorithm

- Pre-processing:
	- **Build Laplacian** $\mathcal{C}^{\mathcal{A}}$ matrix L of the graph

- Decomposition: $\mathcal{L}_{\mathcal{A}}$
	- Find eigenvalues λ $\mathcal{L}_{\mathcal{A}}$ and eigenvectors x of the matrix L
	- Map vertices to corresponding components of λ ,

Spectral Partitioning (continued)

Grouping: $\mathcal{L}_{\mathcal{A}}$

- Sort components of reduced 1-dimensional vector
- Identify clusters by splitting the sorted vector in two
- How to choose a splitting point?
	- Naïve approaches:
		- Split at 0, mean or median value
	- More expensive approaches: \mathbb{R}^n
		- Attempt to minimise normalized cut criterion in 1-dimension

 0.3

Split at 0:

Cluster A: Positive points

Cluster B: Negative points

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 -0.3

 -0.3

 -0.6

Example: Spectral partitioning

K-Way Spectral Clustering

- \blacksquare How do we partition a graph into k clusters?
- **Two basic approaches:**
	- Recursive bi-partitioning [Hagen et al., '92]
		- Recursively apply bi-partitioning algorithm in a hierarchical divisive manner
		- Disadvantages: Inefficient, unstable
	- Cluster multiple eigenvectors [Shi-Malik, '00]
		- Build a reduced space from multiple eigenvectors
		- Commonly used in recent papers
		- A preferable approach...

k-Eigenvector Clustering

- k -eigenvector Algorithm [Ng et al.,'01]
	- Pre-processing:
		- **Construct the scaled adjacency matrix A':** $A' = D^{-1/2} A D^{-1/2}$
	- Decomposition:
		- **Find the eigenvalues and eigenvectors of A'**
		- Build embedded space from the eigenvectors corresponding to the k largest eigenvalues
	- Grouping:
		- Apply k-means to reduced $n\times k$ space to get k clusters

Why use multiple eigenvectors?

- Approximates the optimal cut [Shi-Malik, '00]
	- **Can be used to approximate the optimal k-way normalized cut**
- **Emphasizes cohesive clusters**
	- **If the increases the unevenness in the distribution of the data**
	- Associations between similar points are amplified, associations $\mathcal{L}_{\mathcal{A}}$ between dissimilar points are attenuated
	- The data begins to "approximate a clustering"
- Well-separated space
	- Transforms data to a new "embedded space", consisting of k orthogonal basis vectors
- NB: Multiple eigenvectors prevent instability due to information loss

How to select k?

■ Eigengap:

- The difference between two consecutive eigenvalues
- Most stable clustering is generally given by the value k that maximises eigengap: $\Delta_k = |\lambda_k - \lambda_{k-1}|$

Overlapping communities

• Non-overlapping vs. overlapping communities

Overlaps of social circles

A node belongs to many social circles

Clique Percolation Method (CPM)

- Two nodes belong to the same community if they can be connected through adjacent k-cliques:
	- \blacksquare *k*-clique:
		- **Fully connected** graph on k nodes
	- Adjacent k -cliques:
		- overlap in $k-1$ nodes
- \blacksquare *k*-clique community
	- Set of nodes that can be reached through a sequence of adjacent k -cliques

4-clique

adjacent 3-cliques

[Palla et al., '05]

[Palla et al., '05]

Method5: CPM: Steps

Clique Percolation Method:

- Find maximal-cliques (not k-cliques!)
- Clique overlap matrix:
	- **Each clique is a node**
	- Connect two cliques if they overlap in at least $k-1$ nodes
- Communities:
	- Connected components of the clique overlap matrix
- \blacksquare How to set k?

In martine

 $h = 3$

[Palla et al., '05]

CPM method: Example

- Start with graph $\mathcal{L}_{\mathcal{A}}$ and find maximal cliques
- Create clique \mathbb{R}^n overlap matrix
- Threshold the \mathcal{L}^{max} matrix at value k-1
	- If $a_{ii} < k-1$ set 0
- **Communities are** the connected components of the thresholded matrix

[Palla et al., '07]

Example: Phone call network

Communities in a "tiny" part of a phone calls network of 4 million users [Barabasi-Palla, 2007]

11/10/2010

Example (2)

- Each node is a community
- Nodes are weighted for community size
- **Links are weighted for** overlap size
- DIP "core" data base of protein interactions (S. cerevisiase, yeast)

