

# Advanced Algorithms and Computational Models (module A) Communities

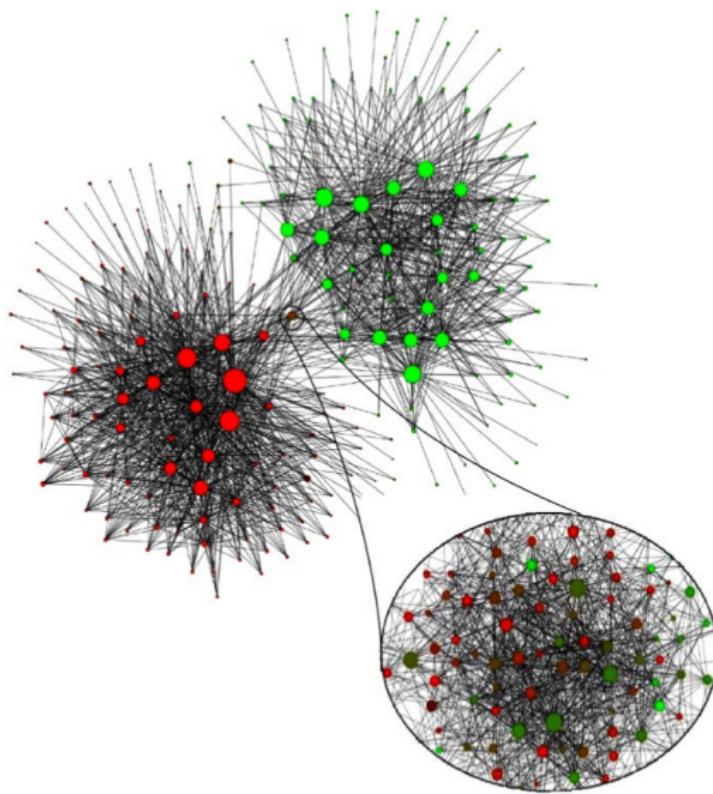
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## Introduction

- Belgium appears to be the model bicultural society: 59% of its citizens are Flemish, speaking Dutch and 40% are Walloons who speak French
- As multiethnic countries break up all over the world, we must ask: How did this country foster the peaceful coexistence of these two ethnic groups since 1830?
- Is Belgium a densely knitted society, where it does not matter if one is Flemish or Walloon?
- Or we have two nations within the same borders, that learned to minimize contact with each other?

# Introduction

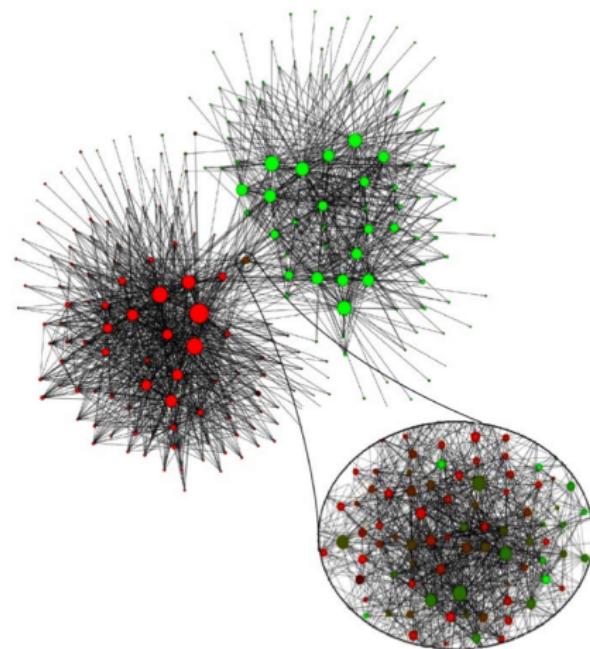
## Communities in Belgium



# Introduction

## Definition

A **community** is a group of nodes that have a higher likelihood of connecting to each other than to nodes from other communities



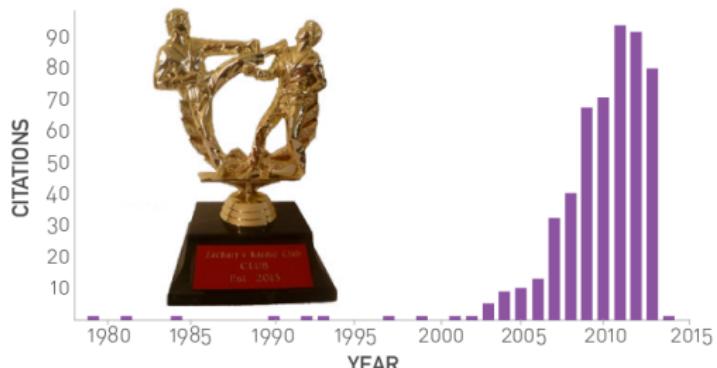
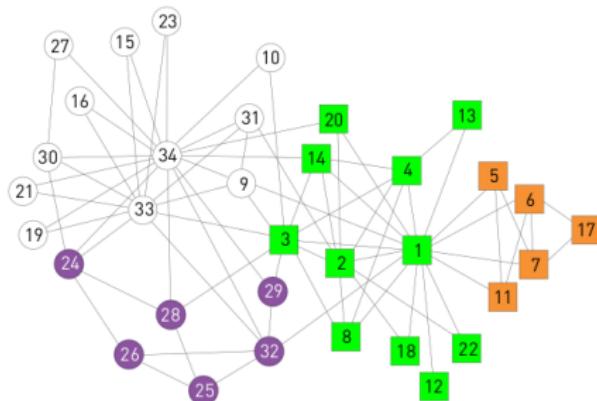
# Introduction

## An example: social networks

- Social networks easily contain communities
- For example, the employees of a company are more likely to interact with their coworkers than with employees of other companies
- Therefore, work places appear as densely interconnected communities within the social network
- A social network that has received particular attention in the context of community detection is known as Zachary's Karate Club, capturing the links between 34 members of a karate club. The interest in the dataset is driven by a singular event: a conflict between the president and the instructor split the club into two

# Introduction

## Zachary's Karate Club



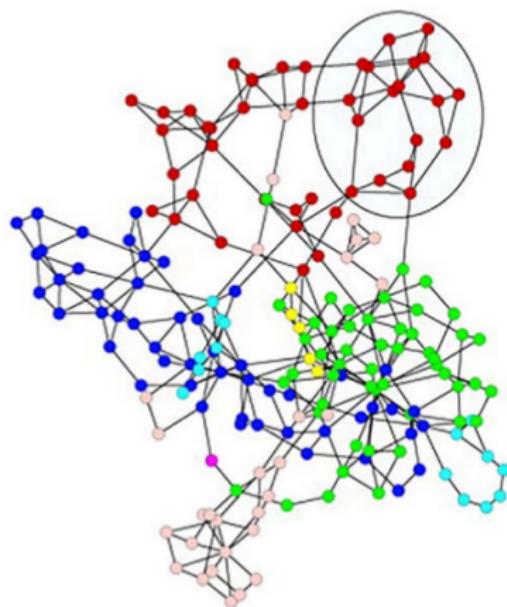
# Introduction

## An example: biological networks

- Communities play a fundamental role in our understanding of how specific biological functions are encoded in cellular networks
- For example, proteins that are involved in the same disease tend to interact with each other: each disease can be linked to a well-defined neighbourhood of the cellular network

# Introduction

## A metabolic network



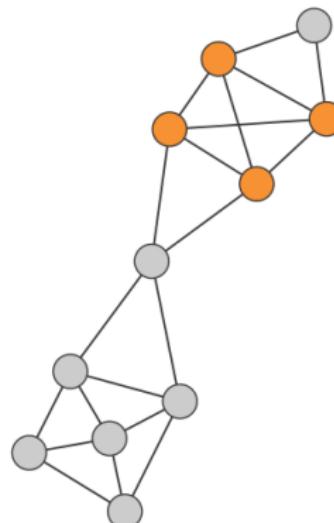
## Basics of Communities

- One of the first studies on community structure defined a community as group of individuals whose members all know each other
- In graph theoretic terms this means that a community is a **complete subgraph** or a **clique**
- This is wrong: triangles are frequent in networks, while larger cliques are rare
- Moreover, requiring that a community to be a complete subgraph may be too restrictive

# Basics of Communities

## Cliques

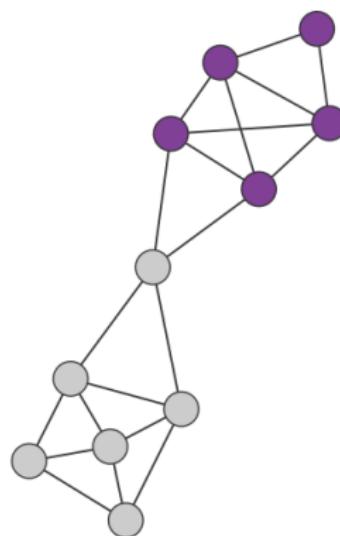
A *clique* corresponds to a complete subgraph. The highest order clique of this network is a square



# Basics of Communities

## Strong communities

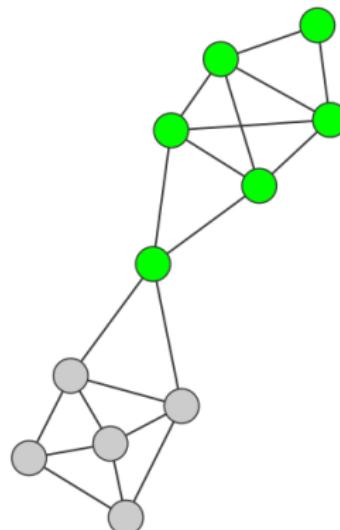
A *strong community* is a connected subgraph whose nodes have more links to other nodes in the same community than to nodes that belong to other communities



# Basics of Communities

## Weak communities

A *weak community* is a connected subgraph whose nodes' internal degree exceeds their external degree



# Basics of Communities

## Number of communities

- How many ways the nodes of a network can be grouped into communities?
- An approximate answer is provided by the simplest community finding problem, called *graph bisection*
- The idea consists in dividing a network into two non-overlapping subgraphs such that the number of links between the nodes in the two groups (*cut size*) is minimized
- The graph bisection problem can be solved by inspecting all possible divisions into two groups and choosing the one with the smallest cut size

# Basics of Communities

## Number of communities

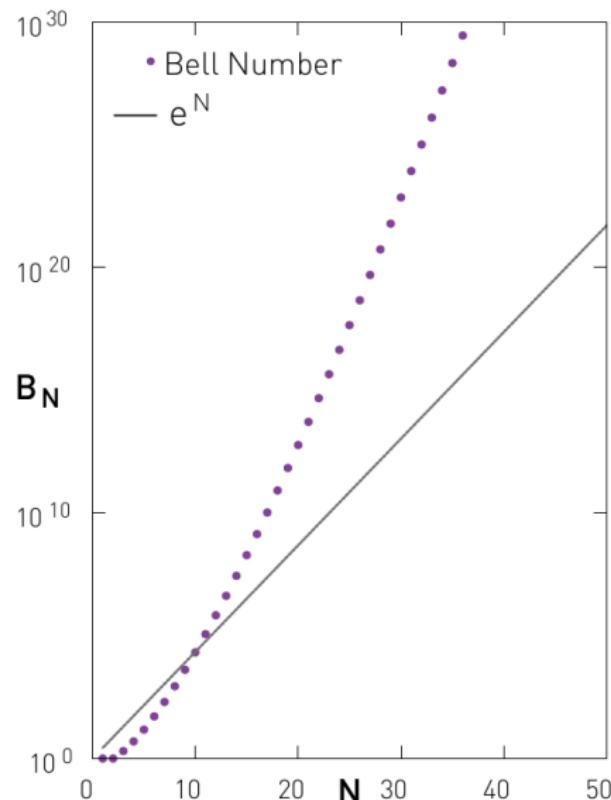
- The computational cost of this approach is roughly given by the number of distinct ways we can partition a network of  $N$  nodes into groups  $N_1$  and  $N_2$  nodes is

$$\frac{N!}{N_1! N_2!}$$

- In the (very simple) case of a network with 10 nodes which is bisected into two subgraphs of  $N_1 = N_2 = 5$ , 252 bisections must be checked to find the one with the smallest cut size
- In the (simple) case of a network with 100 nodes which is bisected into two subgraphs of  $N_1 = N_2 = 50$ ,  $10^{29}$  bisections must be checked

# Basics of Communities

## Number of communities



# Hierarchical Clustering

## Introduction

- Hierarchical clustering is used to unveil the community structure of large networks in polynomial time
- Its starting point is a *similarity matrix*, whose elements  $x_{ij}$  express the distance of node  $i$  from node  $j$
- Similarity matrix is then used to iteratively identify groups of nodes with high similarity
- Two procedures can be used: *agglomerative algorithms*, which merge nodes with high similarity into the same community, while *divisive algorithms* isolate communities by removing low similarity links that tend to connect communities
- Both procedures produce a *dendrogram*, a hierarchical tree that helps in predicting possible communities

# Hierarchical Clustering

Agglomerative procedures: the Ravasz algorithm

- Define the similarity matrix
- Decide group similarity
- Apply hierarchical clustering
- Dendrogram

# Hierarchical Clustering

The Ravasz algorithm: define the similarity matrix

- Similarity should be high for node pairs belonging to the same community and low for node pairs belonging to different communities
- Nodes that connect to each other and share neighbors likely belong to the same community, hence their  $x_{ij}$  should be large
- The topological overlap matrix is defined as

$$x_{ij}^0 = \frac{J(i,j)}{\min(k_i, k_j) + 1 - \Theta(A_{ij})}$$

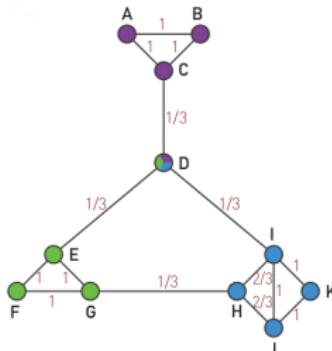
- $J(i,j)$  is the number of common neighbors of nodes  $i$  and  $j$
- $\Theta(x)$  is the Heaviside step function, zero for  $x \leq 0$  and one for  $x > 0$
- $\min(k_i, k_j)$  is the smaller of the degrees  $k_i$  and  $k_j$

# Hierarchical Clustering

The Ravasz algorithm: define the similarity matrix

$$x_{ij}^0 = \frac{J(i,j)}{\min(k_i, k_j) + 1 - \Theta(A_{ij})}$$

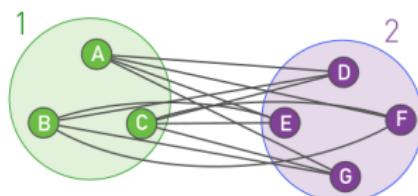
- $x_{ij}^0 = 1$  if nodes  $i$  and  $j$  are linked and share the same neighbors (nodes  $A$  and  $B$ )
- $x_{ij}^0 = 0$  if nodes  $i$  and  $j$  do not have common neighbors
- Members of the same dense local network neighborhood have high topological overlap



# Hierarchical Clustering

The Ravasz algorithm: decide group similarity

- As nodes are merged into small communities, the similarity of two communities must be measured
- The Ravasz algorithms used the *average cluster similarity*
- The similarity of two communities is defined as the average of  $x_{ij}$  over all node pairs  $i$  and  $j$  that belong to distinct communities



# Hierarchical Clustering

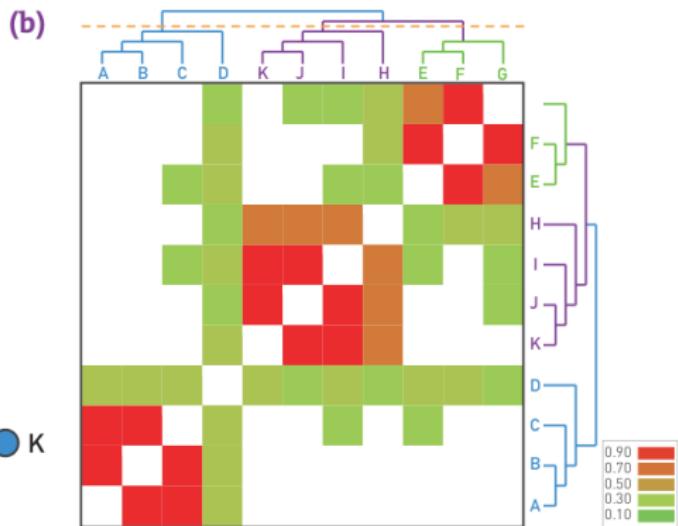
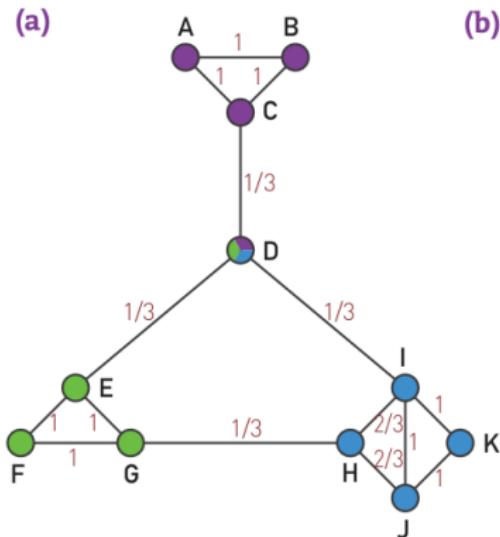
The Ravasz algorithm: apply hierarchical clustering

The Ravasz algorithm uses the following procedure to identify the communities:

- ① Assign each node to a community of its own and evaluate  $x_{ij}$  for all node pairs
- ② Find the community pair or the node pair with the highest similarity and merge them into a single community
- ③ Calculate the similarity between the new community and all other communities
- ④ Repeat Steps 2 and 3 until all nodes form a single community

# Hierarchical Clustering

The Ravasz algorithm: Dendrogram



# Hierarchical Clustering

Divisive procedures: the Girvan-Newman algorithm

Divisive procedures systematically remove the links connecting nodes that belong to different communities, eventually breaking a network into isolated communities

- Define centrality
- Hierarchical clustering

# Hierarchical Clustering

The Girvan-Newman algorithm: define centrality

- In divisive algorithms  $x_{ij}$ , called *centrality*, selects node pairs that are in different communities
- Therefore  $x_{ij}$  must be high (or low) if nodes  $i$  and  $j$  belong to different communities and small if they are in the same community
- The most widely used centrality (in this context) is the *link betweenness*, defining  $x_{ij}$  as the number of shortest paths that go through the link  $(i,j)$
- Links connecting different communities are expected to have large  $x_{ij}$ , while links within a community have small  $x_{ij}$

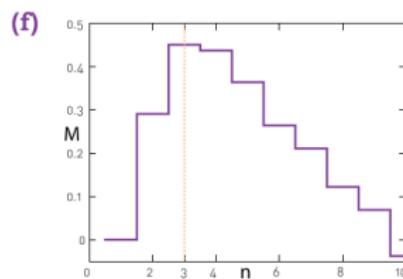
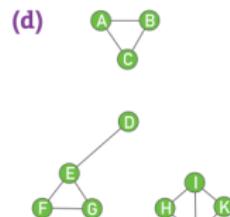
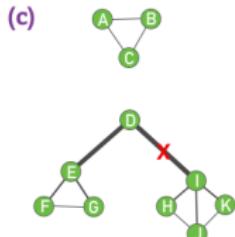
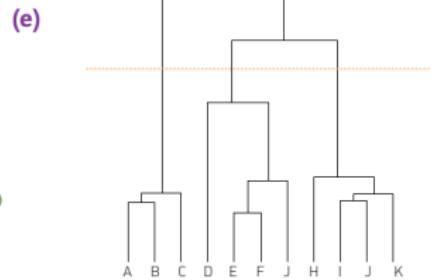
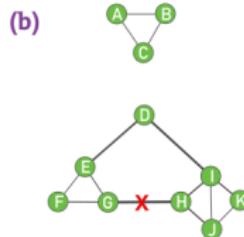
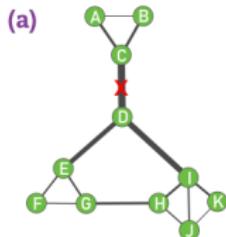
# Hierarchical Clustering

The Girvan-Newman algorithm: Hierarchical clustering

- ① Compute the centrality  $x_{ij}$  of each link
- ② Remove the link with the highest centrality. In case of a tie, choose one link randomly
- ③ Recalculate the centrality of each link for the altered network
- ④ Repeat Steps 2 and 3 until all links are removed

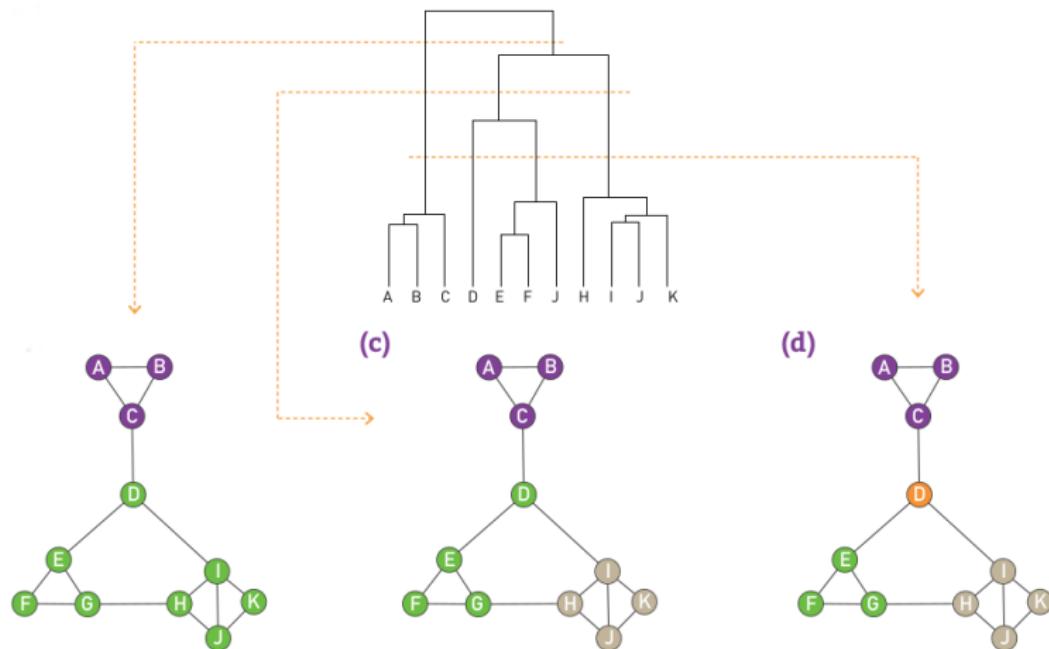
# Hierarchical Clustering

The Girvan-Newman algorithm: Hierarchical clustering



# Hierarchical Clustering

## Ambiguity



# Modularity

## Introduction

- Consider a network with  $N$  nodes,  $L$  links
- Consider also a partition into  $n_c$  communities
- Each partition has  $N_c$  nodes connected to each other by  $L_c$  links
- If  $L_c$  is larger than the **expected** number of links between the  $N_c$  nodes, then the nodes of the subgraph  $C_c$  could be part of a true community

# Modularity

## Introduction

- We therefore measure

$$M_c = \frac{1}{2L} \sum_{(i,j) \in C_c} (A_{ij} - p_{ij})$$

which expresses the difference between the real number of links and the **expected** number of links if the subgraph were randomly wired

- $p_{ij}$  can be estimated in the case of random networks, in which

$$p_{ij} = \frac{k_i k_j}{2L}$$

# Modularity

## Introduction

- The expression

$$M_c = \frac{1}{2L} \sum_{(i,j) \in C_c} (A_{ij} - p_{ij})$$

can then be simplified as

$$M_c = \frac{L_c}{L} - \left( \frac{k_c}{2L} \right)^2$$

# Modularity

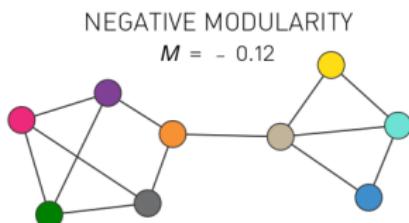
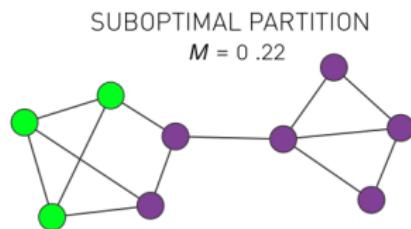
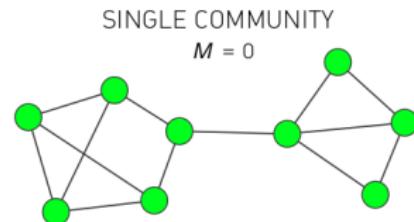
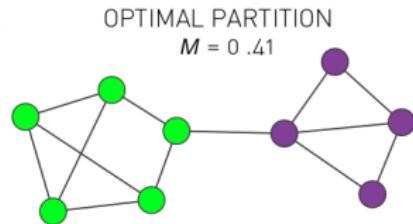
## Introduction

- This concept can be generalized to a full network
- Consider the complete partition that breaks the network into  $n_c$  communities
- Then

$$M = \sum_{c=1}^{n_c} \left[ \frac{L_c}{L} - \left( \frac{k_c}{2L} \right)^2 \right]$$

- which expresses the difference between the local link density and the expected link density summed over all communities

# Modularity



# Modularity

## The greedy algorithm

- Partitions with higher modularity correspond to partitions that more accurately capture the communities
- Therefore it is reasonable to conclude that the partition with maximum modularity corresponds to the optimal community structure
- The greedy algorithm (Newman) finds partitions with close to maximal  $M$

# Modularity

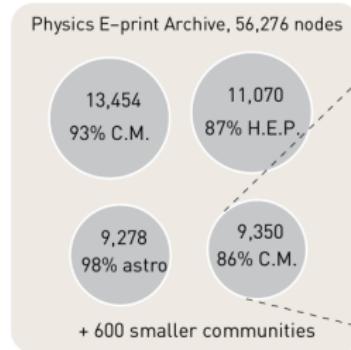
## The greedy algorithm

- ① Assign each node to a community of its own, starting with  $N$  communities of single nodes
- ② Inspect each community pair connected by at least one link and compute the modularity difference  $\Delta M$  obtained if we merge them. Identify the community pair for which  $\Delta M$  is the largest and merge them. Note that modularity is always calculated for the full network
- ③ Repeat Step 2 until all nodes merge into a single community, recording  $M$  for each step
- ④ Select the partition for which  $M$  is maximal

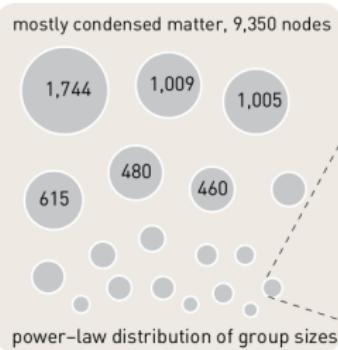
# Modularity

## The greedy algorithm

(a)



(b)



(c)

