Note to other teachers and users of these slides: We would be delighted if you found our material useful for giving your own lectures. Feel free to use these slides verbatim, or to modify them to fit your own needs. If you make use of a significant portion of these slides in your own lecture, please include this message, or a link to our web site: http://www.mmds.org

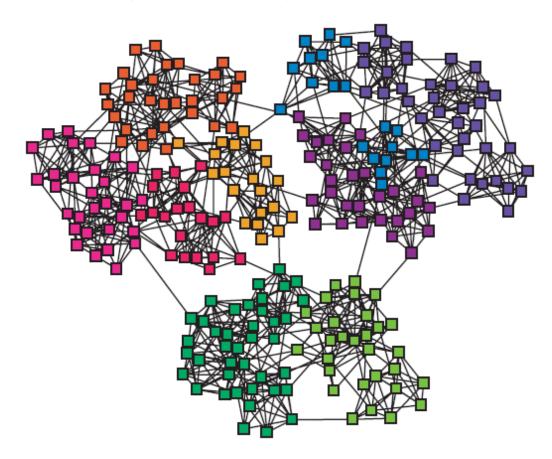
Community Detection in Graphs

CS246: Mining Massive Datasets
Jure Leskovec, Stanford University
http://cs246.stanford.edu

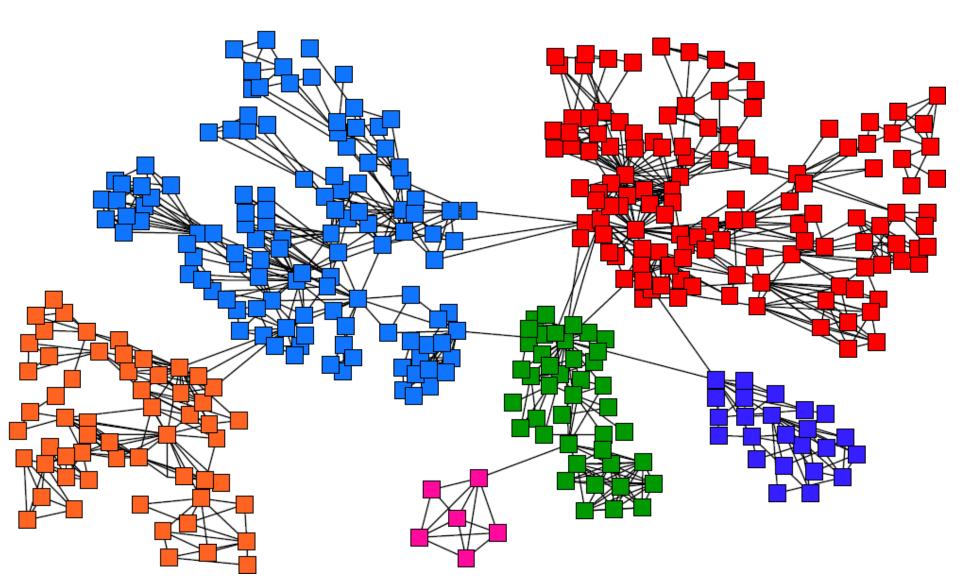


Networks & Communities

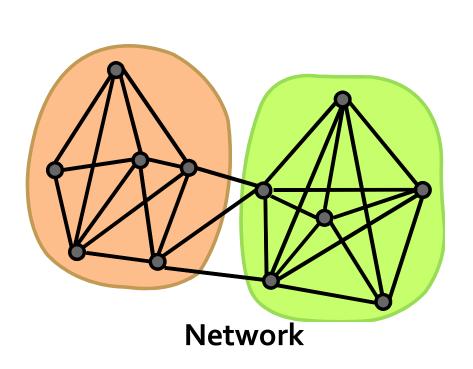
 We often think of networks being organized into modules, clusters, communities:

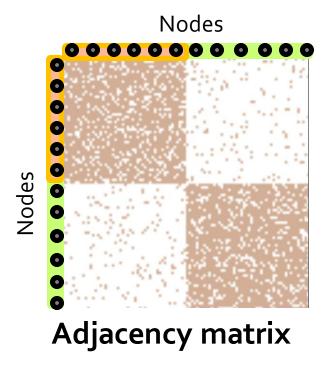


Goal: Find Densely Linked Clusters



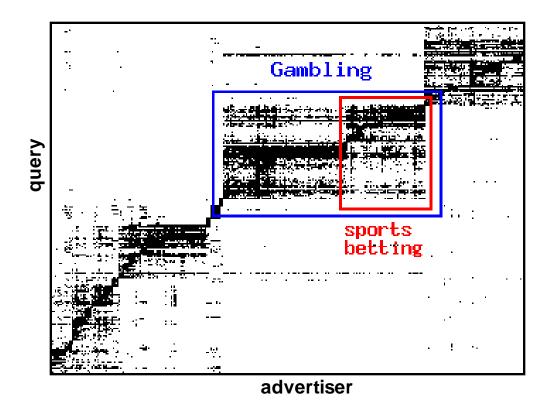
Non-overlapping Clusters





Micro-Markets in Sponsored Search

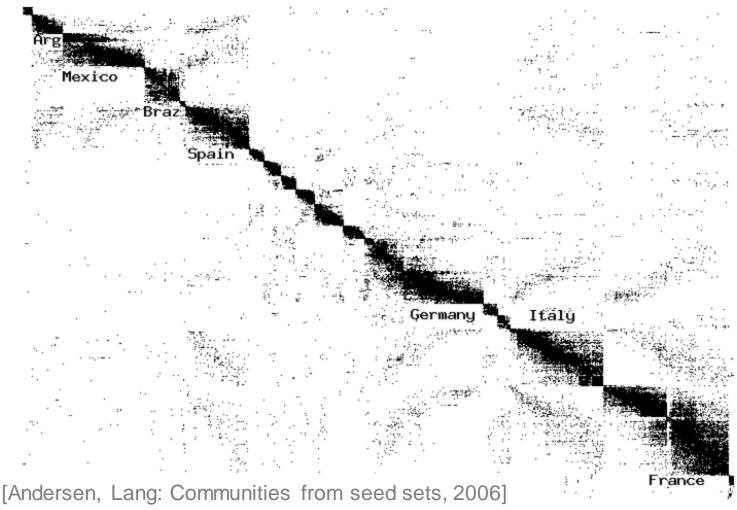
Find micro-markets by partitioning the query-to-advertiser graph:



[Andersen, Lang: Communities from seed sets, 2006]

Movies and Actors

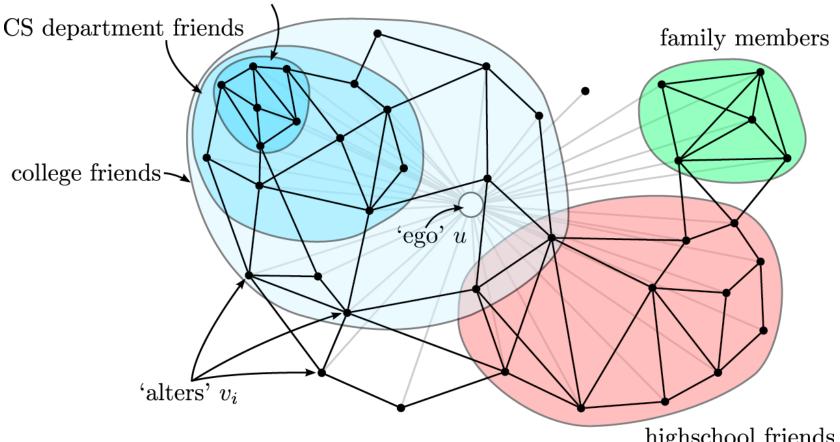
Clusters in Movies-to-Actors graph:



Twitter & Facebook

Discovering social circles, circles of trust:

friends under the same advisor



highschool friends

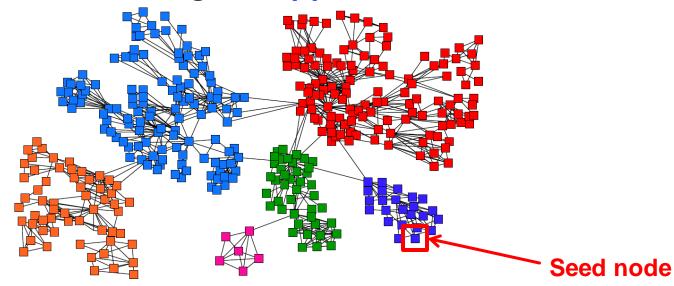
The Setting

Graph is large

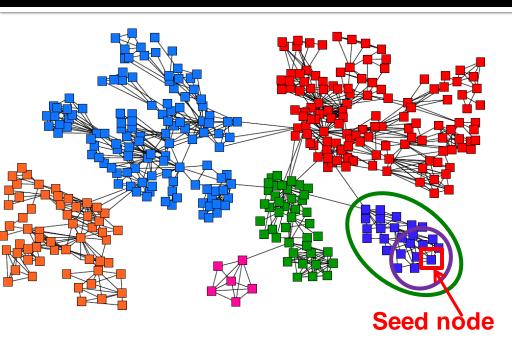
- Assume the graph fits in main memory
 - For example, to work with a 200M node and 2B edge graph one needs approx. 16GB RAM.
- But the graph is too big for running anything more than linear time algorithms.
- We will cover a PageRank based algorithm for finding dense clusters.
 - The runtime of the algorithm will be proportional to the cluster size (not the graph size!).

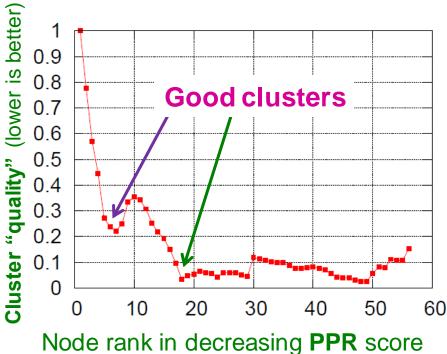
Idea: Seed Nodes

- Discovering clusters based on seed nodes
 - Given: Seed node s
 - Compute (approximate) Personalized PageRank
 (PPR) around node s (teleport set={s})
 - Idea is that if s belongs to a nice cluster, the random walk will get trapped inside the cluster



Seed Node: Intuition



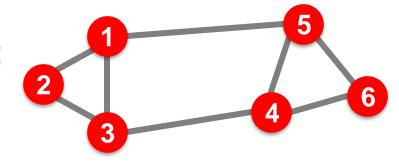


Algorithm outline:

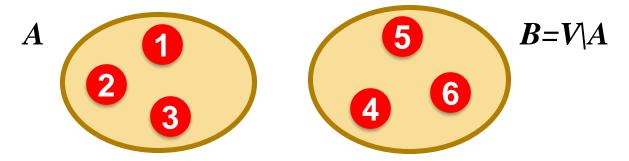
- Pick a seed node s of interest
- Run PPR with teleport set = {s}
- Sort the nodes by the decreasing PPR score
- Sweep over the nodes and find good clusters

What makes a good cluster?

• Undirected graph G(V, E):



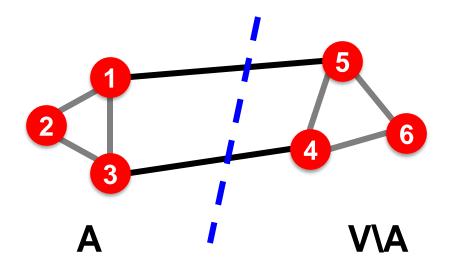
- Partitioning task:
 - Divide vertices into 2 disjoint groups $A, B = V \setminus A$



- Question:
 - How can we define a "good" cluster in G?

What makes a good cluster?

- What makes a good cluster?
 - Maximize the number of within-cluster connections
 - Minimize the number of between-cluster connections

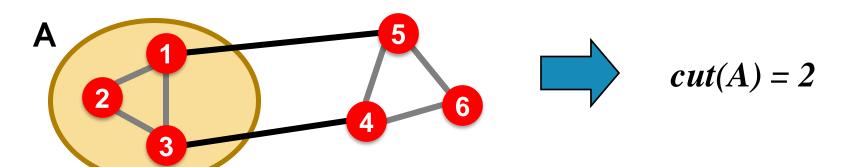


Graph Cuts

- Express cluster quality as a function of the "edge cut" of the cluster
- Cut: Set of edges (edge weights) with only one node in the cluster:

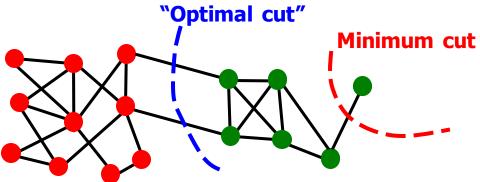
$$cut(A) = \sum_{i \in A, j \notin A} w_{ij}$$

Note: This works for weighted and unweighted (set all **w**_{ij}=**1**) graphs



Cut Score

- Partition quality: Cut score
 - Quality of a cluster is the weight of connections pointing outside the cluster
- Not so uncommon case:



- Problem:
 - Only considers external cluster connections
 - Does not consider internal cluster connectivity

Graph Partitioning Criteria

Criterion: Conductance:

Connectivity of the group to the rest of the network relative to the density of the group

$$\phi(A) = \frac{|\{(i, j) \in E; i \in A, j \notin A\}|}{\min(vol(A), 2m - vol(A))}$$

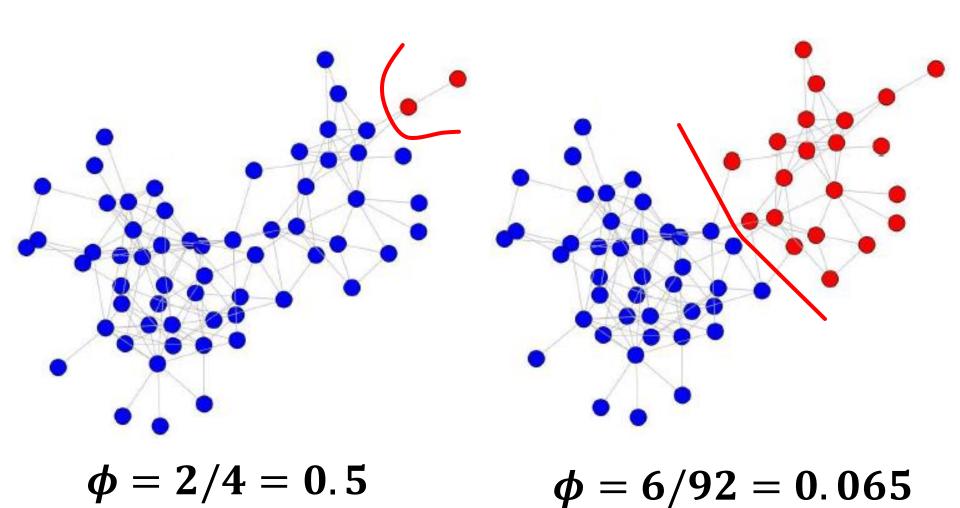
vol(A): total weight of the edges with at least one endpoint in A: $vol(A) = \sum_{i \in A} d_i$

- Vol(A)=2*#edges inside A + #edges pointing out of A
- Why use conductance?
 - Produces more balanced partitions

m... number of edges of the graph

d_i... degree of node *IE*...edge set of the graph

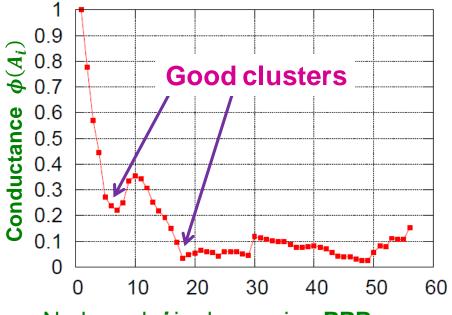
Example: Conductance Score



Algorithm Outline: Sweep

Algorithm outline:

- Pick a seed node s of interest
- Run PPR w/ teleport={s}
- Sort the nodes by the decreasing PPR score
- Sweep over the nodes and find good clusters



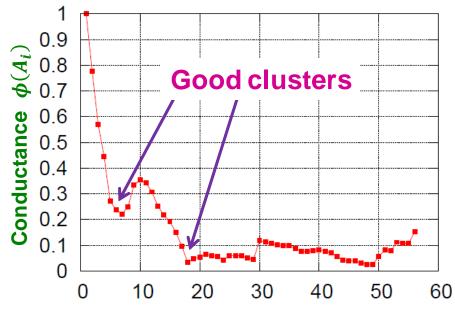
Node rank i in decreasing PPR score

Sweep:

- Sort nodes by decreasing PPR score $r_1 > r_2 > \cdots > r_n$
- For each i compute $oldsymbol{\phi}(A_i = \{u_1, ... u_i\})$
- **Local minima** of $\phi(A_i)$ correspond to good clusters

Computing the Sweep

- The whole Sweep curve can be computed in linear time:
 - For loop over the nodes
 - Keep hash-table of nodes in a set A_i



Node rank i in decreasing PPR score

- To compute $\phi(A_{i+1}) = Cut(A_{i+1})/Vol(A_{i+1})$
 - $Vol(A_{i+1}) = Vol(A_i) + d_{i+1}$
 - $Cut(A_{i+1}) = Cut(A_i) + d_{i+1} 2\#(edges\ of\ u_{i+1}\ to\ A_i)$

Computing PPR

- How to compute Personalized PageRank (PPR) without touching the whole graph?
 - Power method won't work since each single iteration

accesses all nodes of the graph:
$$\mathbf{r^{(t+1)}} = \beta \mathbf{M} \cdot \mathbf{r^{(t)}} + (\mathbf{1} - \boldsymbol{\beta}) \boldsymbol{a}$$
 At index S

- a is a teleport vector: $a = [0 \dots 0 \stackrel{\bullet}{1} 0 \dots 0]^T$
- r is the personalized PageRank vector
- Approximate PageRank (AKA PageRank-Nibble) [Andersen, Chung, Lang, '07]
 - A fast method for computing approximate Personalized PageRank (PPR) with teleport set S={s}
 - ApproxPageRank(s, β, ε)
 - **s** ... seed node
 - β ... teleportation parameter
 - ε ... approximation error parameter

Approximate PPR: Overview

Approximate PPR on <u>undirected graph</u>

Lazy random walk, which is a variant of a random walk that stays put with probability 1/2 at each time step, and walks to a random neighbor the other half of the time:

$$r_u^{(t+1)} = \frac{1}{2}r_u^{(t)} + \frac{1}{2}\sum_{i\to u}\frac{1}{d_i}r_i^{(t)}$$
 d_i ... degree of i

- Keep track of <u>residual</u> PPR score $q_u = p_u r_u^{(t)}$
 - **Residual** q_u : how well is PPR score p_u of u is approximated
 - $lacktriangledown_u$ pageRank of node u
 - $r_u^{(t)}$... is PageRank estimate of node u at around t If **residual** q_u of node u is too big $\frac{q_u}{d_u} \ge \varepsilon$ then **push the walk** further (distribute some of residual q_u to all u's neighbors along outgoing edges), else we don't touch the node

Towards approximate PPR

A different way to look at PageRank:

[Jeh&Widom. Scaling Personalized Web Search, 2002]

$$p_{\beta}(a) = (1 - \beta)a + \beta p_{\beta}(M \cdot a)$$

- $p_{\beta}(a)$ is the true PageRank vector with teleport parameter β , and teleport vector a
- $p_{\beta}(M \cdot a)$ is the PageRank vector with teleportation vector $M \cdot a$, and teleportation parameter β
 - where M is the stochastic PageRank transition matrix
 - Notice: $M \cdot a$ is one step of a random walk

Towards approximate PPR

- Proving: $p_{\beta}(a) = (1 \beta)a + \beta p_{\beta}(M \cdot a)$
 - We can break this probability into two cases:
 - Walks of length 0, and
 - Walks of length longer than 0
 - The probability of length 0 walk is 1β , and the walk ends where it started, with walker distribution α
 - The probability of walk length >0 is β , and then the walk starts at distribution α , takes a step, (so it has distribution $M\alpha$), then takes the rest of the random walk to with distribution $p_{\beta}(M\alpha)$
 - Note that we used the memoryless nature of the walk: After we know the location of the second step of the walk has distribution Ma, the rest of the walk can forget where it started and behave as if it started at Ma. This proves the equation.

"Push" Operation

residual PPR score $q_u = p_u - r_u$

- Idea: a...teleport vector
 - r... approx. PageRank, q... its residual PageRank
 - Start with trivial approximation: r = 0 and q = a
 - Iteratively push PageRank from q to r until q is small
- Push: 1 step of a lazy random walk from node u:

```
\begin{aligned} \textit{Push}(u,r,q): \\ r' &= r, \ q' = q \\ r'_u &= r_u + (1-\beta)q_u \\ q'_u &= \frac{1}{2}\beta q_u \\ \text{for each } v \text{ such that } u \rightarrow v: \\ q'_v &= q_v + \frac{1}{2}\beta \frac{q_u}{d_u} \\ \text{return } r', \ q' \end{aligned}
```

1-β...teleport prob

Update r
Do 1 step of a walk:
Stay at u with prob. ½
Spread remaining ½
fraction of qu as if a single step of random walk were applied to u

Intuition Behind Push Operation

Push(u,r,q):

r'=r, q'=q

 $r'_{u} = r_{u} + (1 - \beta)q_{u}$ $q'_{u} = \frac{1}{2}\beta q_{u}$

for each v such that $u \rightarrow v$:

- If q_u is large, this means that we have underestimated the importance of node u
- Then we want to take some of that residual (q_u) and give it away, since we know that we have too much of it
- So, we keep $\frac{1}{2}\beta q_u$ and then give away the rest to our neighbors, so that we can get rid of it
 - This correspond to the spreading of $\frac{1}{2}\beta q_u/d_u$ term
- Each node wants to keep giving away this excess
 PageRank until all nodes have no or a very small gap in excess PageRank

Approximate PPR

ApproxPageRank(S, β, ε):

Set
$$r=\vec{0}$$
, $q=[0..010...0]$
While $\max_{u\in V}\frac{q_u}{d_u}\geq \varepsilon$: At index S

Choose any vertex u where $\frac{q_u}{d_u} \ge \varepsilon$

$$Push(u, r, q)$$
:

$$r' = r$$
, $q' = q$
 $r'_u = r_u + (1 - \beta)q_u$
 $q'_u = \frac{1}{2}\beta q_u$

For each v such that $u \rightarrow v$:

$$q_v'=q_v+rac{1}{2}eta q_u/d_u$$
 $r=r'$, $q=q'$

Return r

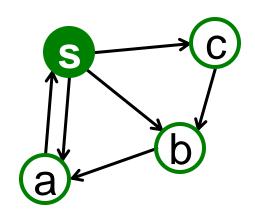
r ... PPR vector
r_u ... PPR score of u
q ... residual PPR vector
q_u ... residual of node u
d_u ... degree of u

Update **r**: Move $(1 - \beta)$ of the prob. from $\mathbf{q_u}$ to $\mathbf{r_u}$

1 step of a lazy random walk:

- Stay at **u** with prob. ½
- Spread remaining $\frac{1}{2}\beta$ fraction of $\mathbf{q_u}$ as if a single step of random walk were applied to \mathbf{u}

Example: $\beta = 0.5$



ApproxPageRank(S, β , ϵ):

Set
$$r = \vec{0}$$
, $q = [0..010..0]$

while
$$\max_{u \in V} \frac{q_u}{d_u} \geq \varepsilon$$
:

Choose any vertex \boldsymbol{u} where $\frac{q_u}{d_u} \geq \varepsilon$

Push(u,r,q):

$$r'=r$$
, $q'=q$

$$r_u' = r_u + (1 - \beta)q_u$$

$$q_u' = \frac{1}{2}\beta q_u$$

For each v such that $(u, v) \in E$:

$$q_{v}' = q_{v} + \frac{1}{2}\beta \frac{q_{u}}{d_{u}}$$

Update r = r', q = q'

return *r*

sabc

Init:

$$\mathbf{r} = [0, 0, 0, 0]$$

$$\mathbf{q} = [1, 0, 0, 0]$$

Push(s, r, q):

$$\mathbf{r} = [.5, 0, 0, 0]$$

$$\mathbf{q} = [.25, .08, .08, .08]$$

Push(s, r, q):

$$\mathbf{r} = [.62, 0, 0, 0]$$

$$\mathbf{q} = [.06, .10, .10, .10]$$

Push(a, r, q):

$$\mathbf{r} = [0.62, .05, 0, 0]$$

$$\mathbf{q} = [.09, .03, .10, .10]$$

Push(b, r, q):

$$\mathbf{r} = [0.62, .05, .05, 0]$$

$$\mathbf{q} = [.09, .05, .03, .10]$$

. . .

$$\mathbf{r} = [0.57, 0.19, 0.14, 0.09]$$

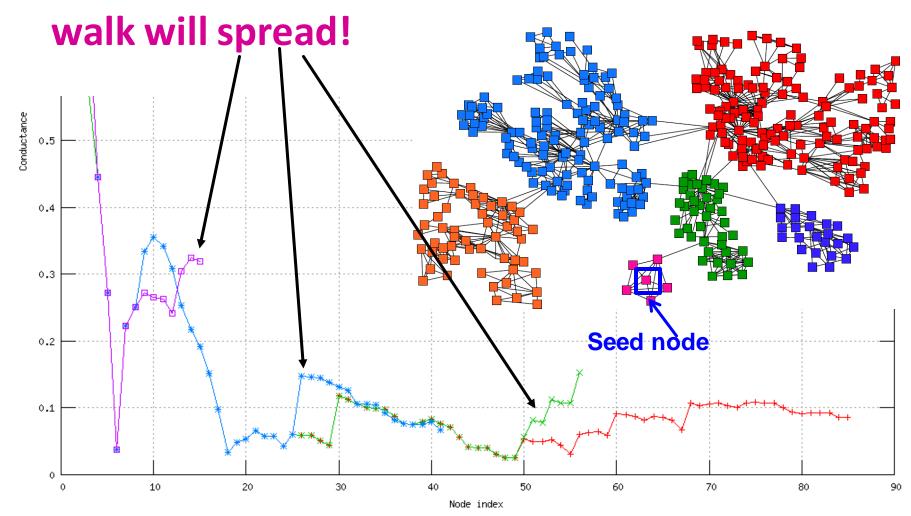
Observations (1)

Runtime:

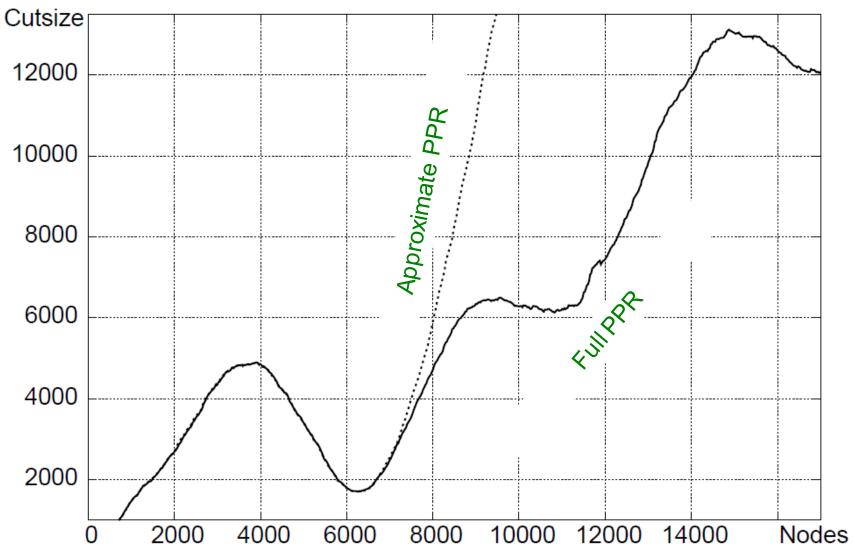
- Approximate PageRank computes PPR in time $\left(\frac{1}{\varepsilon(1-\beta)}\right)$ with residual error $\leq \varepsilon$
 - Power method would take time $O(\frac{\log n}{\epsilon(1-\beta)})$
- Graph cut approximation guarantee:
 - If there exists a cut of conductance ϕ and volume k then the method finds a cut of conductance $\mathbf{O}(\sqrt{\phi/\log k})$
 - Details in [Andersen, Chung, Lang. Local graph partitioning using PageRank vectors, 2007]

Observations (2)

- The smaller the ε the farther the random



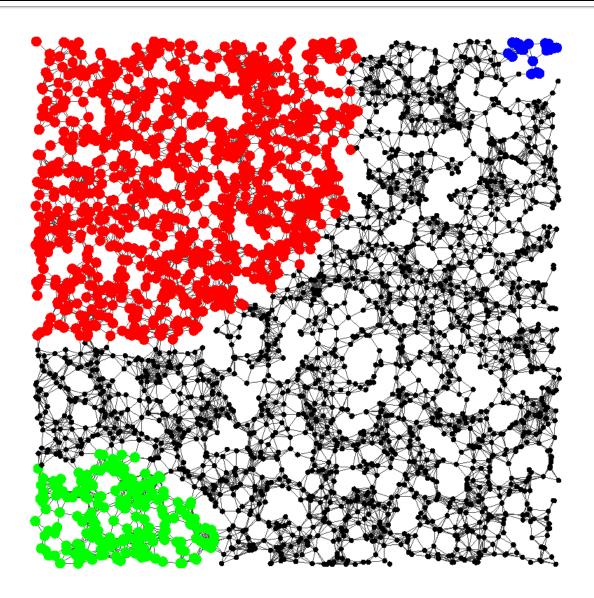
Observations (3)



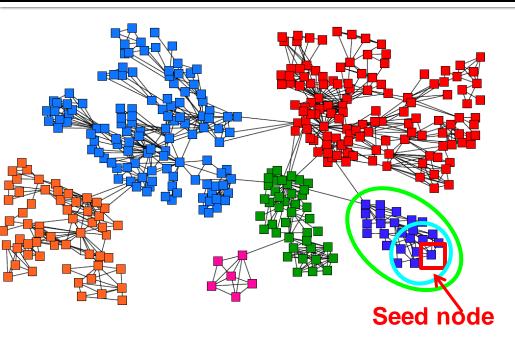
[Andersen, Lang: Communities from seed sets, 2006]

Jure Les kovec, Stanford CS246: Mining Massive Datasets

Example



Summary of Approx PPR Alg.





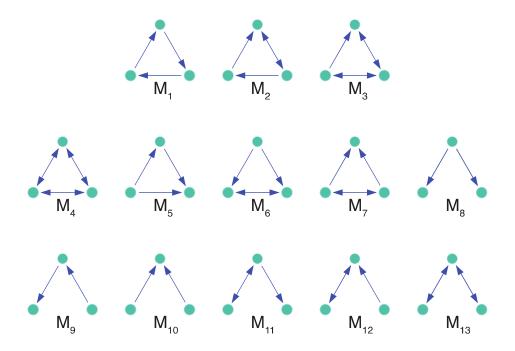
Algorithm summary:

- Node rank in decreasing PPR score
- Pick a seed node s of interest
- Run PPR with teleport set = {s}
- Sort the nodes by the decreasing PPR score
- Sweep over the nodes and find good clusters

Motif-Based Spectral Clustering

Motif-based Spectral Clustering

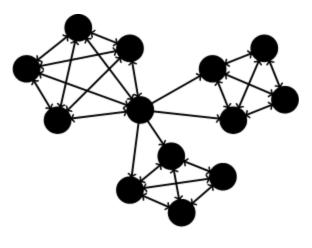
What if we want our clustering based on other patterns (not edges)?



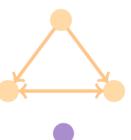
Small subgraphs (motifs, graphlets) are building blocks of networks [Milo et al., '02]

Motif-based spectral clustering

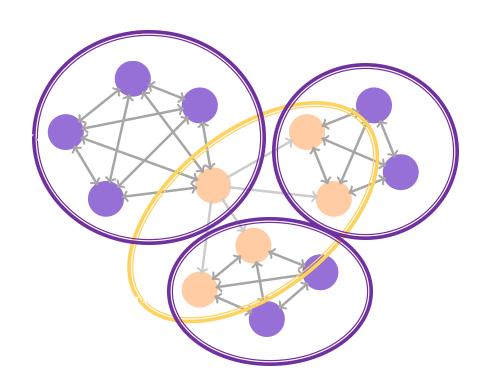
Network:



Motif:



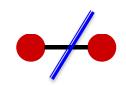


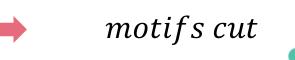


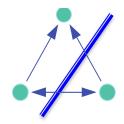
Re-define Conductance for Motifs

Generalize cuts and volumes to motifs

edges cut 🛑





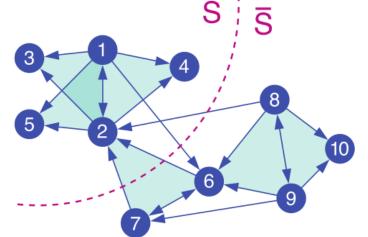


$$vol(S) = \#(edge\ end-points\ in\ S)$$

$$vol_M(S)$$
 = #(motif end-points in S)

$$\phi(S) = \frac{\#(edges\ cut)}{vol(S)}$$





$$\phi_M(S) = \frac{\#(motifs\ cut)}{vol_M(S)}$$

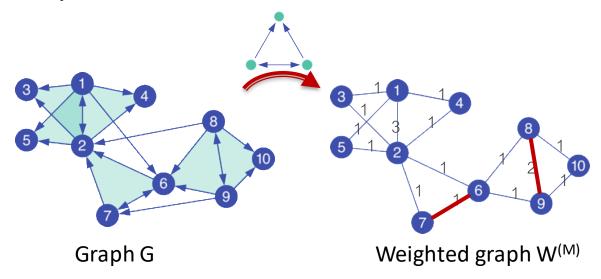


Optimize motif conductance

[Benson et al., '16]

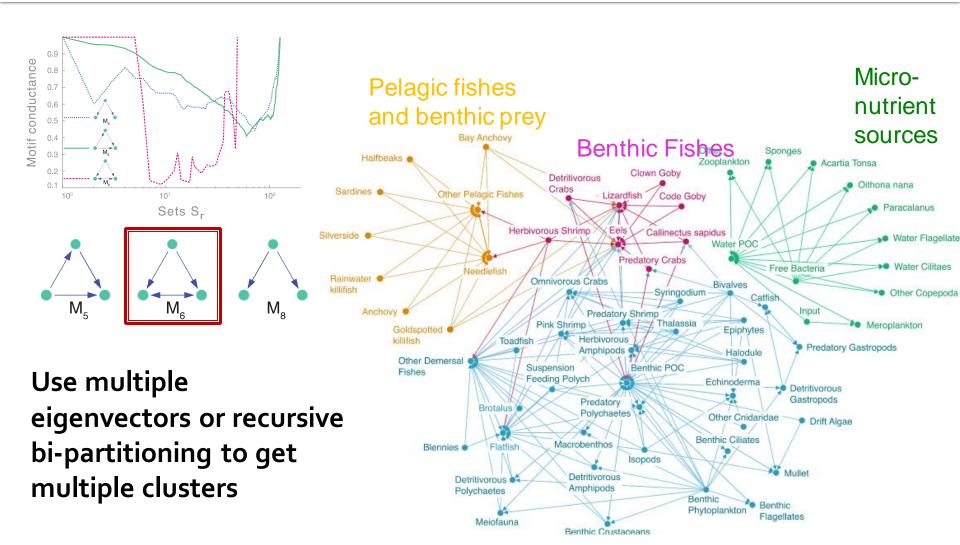
Motif-based Clustering

- Three basic stages:
 - 1) Pre-processing
 - W_{ij}^(M) = # times (i, j) participates in the motif



- 2) Approximate PageRank
 - Same as before but on weighted W^(M)
- 3) Sweep
 - Same as before

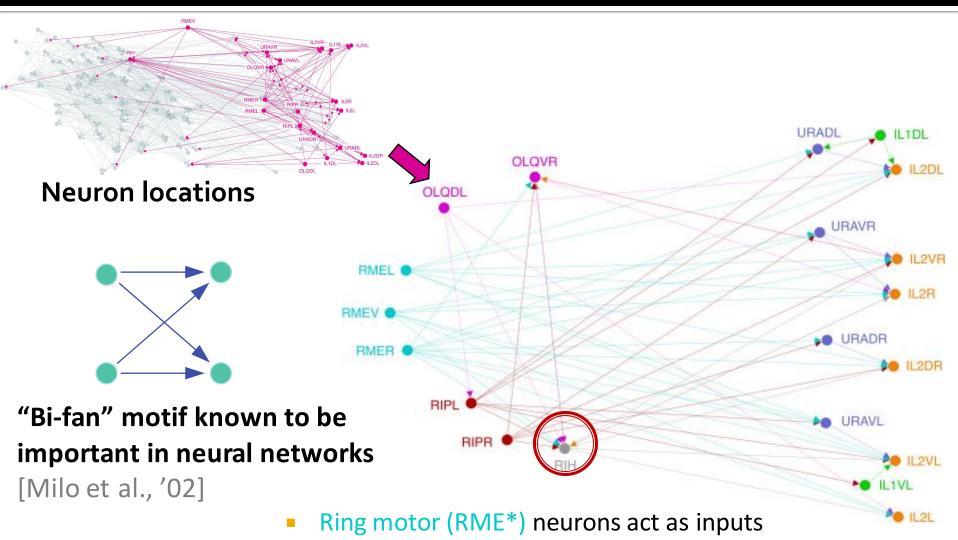
Motif-based Clustering of a Food Web



Benthic Macroinvertebrates

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Motif Clustering of a Neural Network

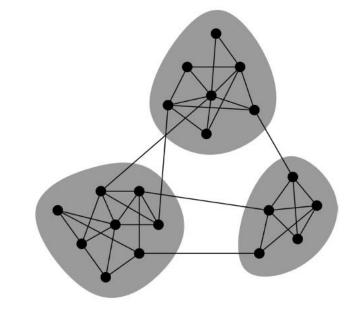


- Inner labial sensory (IL2*) neurons are the destinations
- URA neurons act as intermediaries

Modularity Maximization

Network Communities

- Communities: sets of tightly connected nodes
- Define: Modularity Q
 - A measure of how well a network is partitioned into communities
 - Given a partitioning of the network into groups $s \in S$:

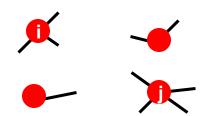


$$Q \propto \sum_{s \in S} [$$
 (# edges within group s) – (expected # edges within group s)]

Need a null model!

Null Model: Configuration Model

- Given real G on n nodes and m edges, construct rewired network G'
 - Same degree distribution but random connections



- Consider G' as a multigraph
- The expected number of edges between nodes i and j of degrees k_i and k_j equals to: $k_i \cdot \frac{k_j}{2m} = \frac{k_i k_j}{2m}$
 - The expected number of edges in (multigraph) **G'**:

$$= \frac{1}{2} \sum_{i \in N} \sum_{j \in N} \frac{k_i k_j}{2m} = \frac{1}{2} \cdot \frac{1}{2m} \sum_{i \in N} k_i \left(\sum_{j \in N} k_j \right) =$$

$$= \frac{1}{4m} 2m \cdot 2m = m$$

Note: $\sum_{u \in V} k_u = 2m$

Modularity

Modularity of partitioning S of graph G:

• Q $\propto \sum_{s \in S} [$ (# edges within group s) – (expected # edges within group s)]

$$Q(G,S) = \underbrace{\frac{1}{2m} \sum_{s \in S} \sum_{i \in s} \sum_{j \in s} \left(A_{ij} - \frac{k_i k_j}{2m} \right) }_{\text{Normalizing const.: -1 < Q < 1}} A_{ij} = 1 \text{ if } i \rightarrow j, 0 \text{ else}$$

■ Modularity values take range [-1,1]

- It is positive if the number of edges within groups exceeds the expected number
- Q greater than 0.3-0.7 means significant community structure

Modularity: 2 Defs

$$Q(G,S) = \frac{1}{2m} \sum_{s \in S} \sum_{i \in s} \sum_{j \in s} \left(A_{ij} - \frac{k_i k_j}{2m} \right)$$

Equivalently modularity can be written as:

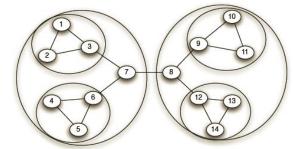
$$Q = rac{1}{2m} \sum_{ij} igg[A_{ij} - rac{k_i k_j}{2m} igg] \delta(c_i, c_j)$$

- A_{ij} represents the edge weight between nodes i and j;
- k_i and k_j are the sum of the weights of the edges attached to nodes i and j, respectively;
- $\bullet 2m$ is the sum of all of the edge weights in the graph;
- ullet c_i and c_j are the communities of the nodes; and
- $\bullet \delta$ is an indicator function

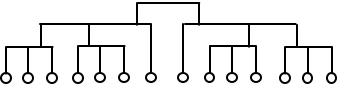
Idea: We can identify communities by maximizing modularity

- Greedy algorithm for community detection
 - $O(n \log n)$ run time
- Supports weighted graphs
- Provides hierarchical communities
- Widely utilized to study large networks because:
 - Fast
 - Rapid convergence
 - High modularity output (i.e., "better communities")

Network and communities:



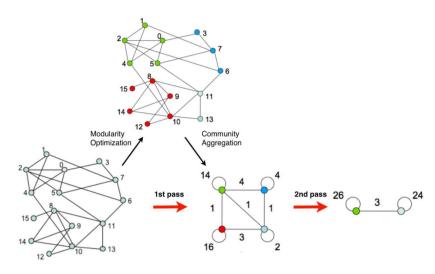
Dendrogram:



Louvain Algorithm: At High Level

- Louvain algorithm greedily maximizes modularity
- Each pass is made of 2 phases:
 - Phase 1: Modularity is optimized by allowing only local changes to node-communities memberships
 - Phase 2: The identified communities are aggregated into super-nodes to build a new network
 - Goto Phase 1

The passes are repeated iteratively until no increase of modularity is possible.



Louvain: 1st phase (Partitioning)

- Put each node in a graph into a distinct community (one node per community)
- For each node i, the algorithm performs two calculations:
 - Compute the modularity delta (ΔQ) when putting node i into the community of some neighbor j
 - Move i to a community of node j that yields the largest gain in ΔQ
- Phase 1 runs until no movement yields a gain

This first phase stops when a local maxima of the modularity is attained, i.e., when no individual node move can improve the modularity.

Note that the output of the algorithm depends on the order in which the nodes are considered. Research indicates that the ordering of the nodes does not have a significant influence on the overall modularity that is obtained.

Louvain: Modularity Gain

What is ΔQ if we move node i to community C?

$$\Delta Q(i \to C) = \left[\frac{\sum_{in} + k_{i,in}}{2m} - \left(\frac{\sum_{tot} + k_i}{2m} \right)^2 \right] - \left[\frac{\sum_{in}}{2m} - \left(\frac{\sum_{tot}}{2m} \right)^2 - \left(\frac{k_i}{2m} \right)^2 \right]$$

- where:
 - Σ_{in} ... sum of link weights <u>between</u> nodes in C
 - Σ_{tot} ... sum of <u>all</u> link weights of nodes in C
 - $k_{i,in}$... sum of link weights between node i and C
 - k_i ... sum of <u>all</u> link weights (i.e., degree) of node i
- Also need to derive $\Delta Q(D \rightarrow i)$ of taking node i out of community D.
- And then: $\Delta Q = \Delta Q(i \rightarrow C) + \Delta Q(D \rightarrow i)$





 Σ_{tot} :



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More in detail:

Modularity contribution **after merging** node *i*

Modularity contribution **before merging** node *i*

$$\Delta Q(i \to C) = \left[\frac{\sum_{in} + k_{i,in}}{2m} - \left(\frac{\sum_{tot} + k_i}{2m} \right)^2 \right] - \left[\frac{\sum_{in}}{2m} - \left(\frac{\sum_{tot}}{2m} \right)^2 - \left(\frac{k_i}{2m} \right)^2 \right]$$

Modularity of i Modularity of C

Self-edge weight

 $k_{i,in}/2$ $(k_i - (k_{i,in}/2))$ $\Sigma_{tot} - \Sigma_{in} - (k_{i,in}/2)$

Edge weight of the resulting supernode from merging C and i

rest of the graph (modeled as a single node) By applying the Modularity definition:

$$Q = rac{1}{2m} \sum_{ij} igg[A_{ij} - rac{k_i k_j}{2m} igg] \delta(c_i, c_j)$$

Louvain: 2nd phase (Restructuring)

- The communities obtained in the first phase are contracted into super-nodes, and the network is created accordingly:
 - Super-nodes are connected if there is at least one edge between the nodes of the corresponding communities
 - The weight of the edge between the two supernodes is the sum of the weights from all edges between their corresponding communities
- Phase 1 is then run on the super-node network

Algorithm 1: Sequential Louvain Algorithm

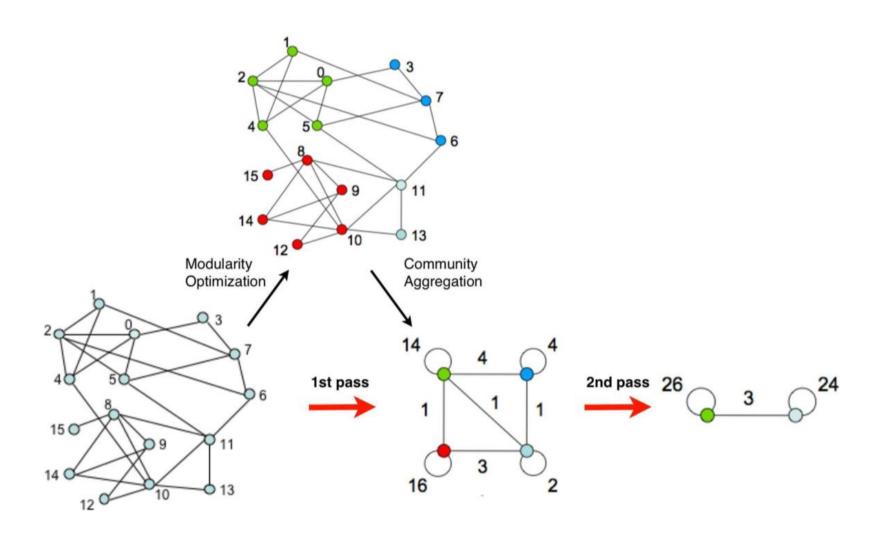
```
Input: G = (V,E): graph representation.
      Output: C: community sets at each level;
                         Q: modularity at each level.
      Var: \hat{c}: vertex u's best candidate community set.
 1 Loop outer
             C \leftarrow \{\{u\}\}, \forall u \in V ;
             \Sigma_{in}^{c} \leftarrow \sum w_{u,v}, \ e(u,v) \in E, \ u \in c \text{ and } v \in c ;
\Sigma_{tot}^{c} \leftarrow \sum w_{u,v}, \ e(u,v) \in E, \ u \in c \text{ or } v \in c ;
 3
             // Phase 1.
 5
             Loop inner
 6
                     for u \in V and u \in c do
                             // Find the best community for vertex u.
 8
                                                                       \Delta Q_{\underline{u} 	o \underline{c}'}; Modularity gain
                                               argmax
                                      \forall c', \exists e(u,v) \in E, v \in c'
                              if \Delta Q_{u\to\hat{c}} > 0 then
10
                                     // Update \Sigma_{tot} and \Sigma_{in}.
11
                                     \begin{array}{c} \Sigma_{tot}^{\hat{c}} \leftarrow \Sigma_{tot}^{\hat{c}} + w(u) \; ; \; \Sigma_{in}^{\hat{c}} \leftarrow \Sigma_{in}^{\hat{c}} + w_{u \rightarrow \hat{c}} \; ; \\ \Sigma_{tot}^{c} \leftarrow \Sigma_{tot}^{c} - w(u) \; ; \; \Sigma_{in}^{c} \leftarrow \Sigma_{in}^{c} - w_{u \rightarrow c} \; ; \\ \text{// Update the community information.} \end{array}
12
13
14
                                     \hat{c} \leftarrow \hat{c} \cup \{u\} \; ; \; c \leftarrow c - \{u\} \; ;
15
                      if No vertex moves to a new community then
16
                              exit inner Loop;
17
```

Halting criterion for 1st Phase

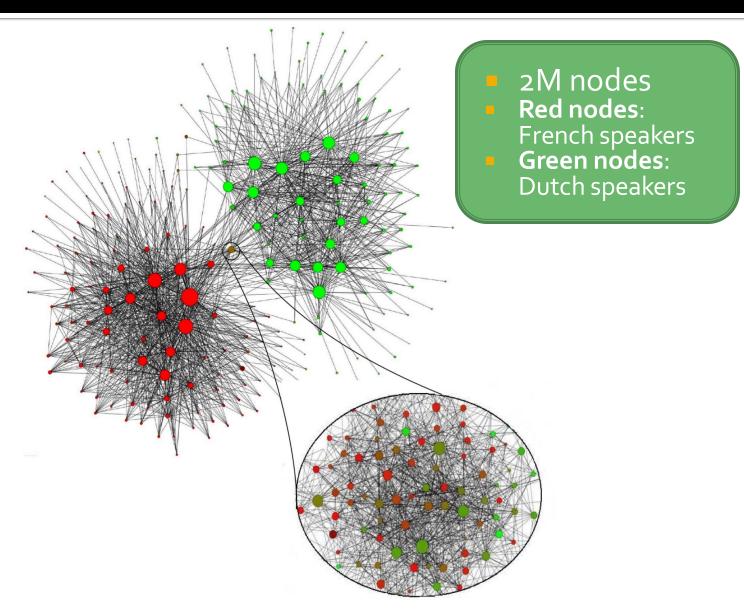
```
// Calculate community set and modularity.
18
          Q \leftarrow 0;
19
          for c \in C do
20
               Q \leftarrow Q + \frac{\sum_{in}^{c}}{2m} - (\frac{\sum_{iot}^{c}}{2m})^2;
21
          C' \leftarrow \{c\}, \forall c \in C ; \text{ print } C' \text{ and } Q ;

// Phase 2: Rebuild Graph.
22
23
          V' \leftarrow C'; Communities contracted into super-nodes
24
          E' \leftarrow \{e(c,c')\}, \exists e(u,v) \in E, u \in c, v \in c';
25
          w_{c,c'} \leftarrow \sum w_{u,v}, \forall e(u,v) \in E, u \in c, v \in c'
26
          if No community changes then
27
                exit outer Loop;
28
          V \leftarrow V' : E \leftarrow E' :
29
                                          Halting criterion
                                          for 2<sup>nd</sup> Phase
```

the weights of the edges between the new super-nodes are given by the **sum of the weights of the edges** between vertices in the corresponding two communities



Belgian Mobile phone network



Summary: Modularity

Modularity:

- Overall quality of the partitioning of a graph into communities
- Used to determine the number of communities

Louvain modularity maximization:

- Greedy strategy
- Great performance, scales to large networks