Econometrics August 21, 2023

Topic 19: Community Detection

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Key points: .

Disclaimer: The note is built on Prof. Jinchi Lv's lectures of the course at USC, DSO 607, High-Dimensional Statistics and Big Data Problems.

19.1 Stochastic Block Model

Consider an undirected graph *G*, with nodes *V* and edges *E*. Let

- *n* be a positive integer: the number of **vertices**
- *k* be a positive integer: the number of **communities**
- $p = (p_1, \dots, p_k)$ be a probability vector on $\{1, \dots, k\} := [k]$: the **prior** on the k communities
- W be a $k \times k$ symmetric matrix with entries $W_{ij} \in [0,1]$: the matrix of **connectivity probabilities**

then we have

Definition 19.1.1: Stochastic Block Model

The pair (\mathbf{X}, G) is drawn under $SBM(n, p, \mathbf{W})$ if \mathbf{X} is an n dimensional random vector with i.i.d. components distributed under p, and G