Econometrics August 21, 2023

Topic 19: Community Detection

by Sai Zhang

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 (X, G) is drawn under SBM(n, p, W) if X is an n dimensional random vector with i.i.d. components distributed under p, and G is an n-vertex simple graph where vertices i and j are connected with probability W_{X_i,X_j} , **independently** of other pairs of vertices. And the **community** sets can be defined by

$$\Omega_i = \Omega_i(\mathbf{X}) := \{ v \in [n] : X_v = i \}, i \in [k]$$

Immediately, we can define the symmetry of SBM as:

Definition 19.1.2: Symmetric SBM

An SBM is called symmetric if

- p is uniform
- W takes the same value on the diagonal and the same value off the diagonal (X, G) is drawn