

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
- \mathbf{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 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**
- \mathbf{W} takes the same value **on the diagonal** and the same value **off the diagonal**

(\mathbf{X}, G) is drawn under $SSBM(n, k, A, B)$ if $p = \{1/k\}^k$ and \mathbf{W} takes value A on the diagonal and B off the diagonal.

19.1.1 Recovery

The goal of community detection is to recover the labels \mathbf{X} by observing G , up to some level of accuracy. First, define **agreement** as

Definition 19.1.3: Agreement of Communities

The agreement between two community vectors $\mathbf{x}, \mathbf{y} \in [k]^n$ is obtained by maximizing the common components between \mathbf{x} and any relabelling of \mathbf{y} , that is

$$A(\mathbf{x}, \mathbf{y}) = \max_{\pi \in S_k} \frac{1}{n} \sum_{i=1}^n \mathbf{1}[x_i = \pi(y_i)]$$

where S_k is the group of permutations on $[k]$.

The **relabelling** permutation is used to handle symmetric communities such as in SSBM, as it is impossible to recover the actual labels in this case. But it's possible to recover the **partition**. There are 2 types of partition recovery we consider

Exact Recovery First, consider the case of **exact recovery**:

Definition 19.1.4: Exact Recovery

Let $(\mathbf{X}, G) \sim \text{SBM}(n, p, W)$, the exact recovery is solved if there exists an algorithm that takes G as an input and outputs $\hat{\mathbf{X}} = \hat{\mathbf{X}}(G)$ such that $\mathbb{P}\{A(\mathbf{X}, \hat{\mathbf{X}}) = 1\} = 1 - o_p(1)$

In the SSBM case, algorithms that guarantee

$$A(\mathbf{X}, \hat{\mathbf{X}}) \rightarrow \frac{1}{k}$$

would be trivial. On the other hand, we the case of **weak recovery**