Community Detection and Evaluation

Chapter 3

Community

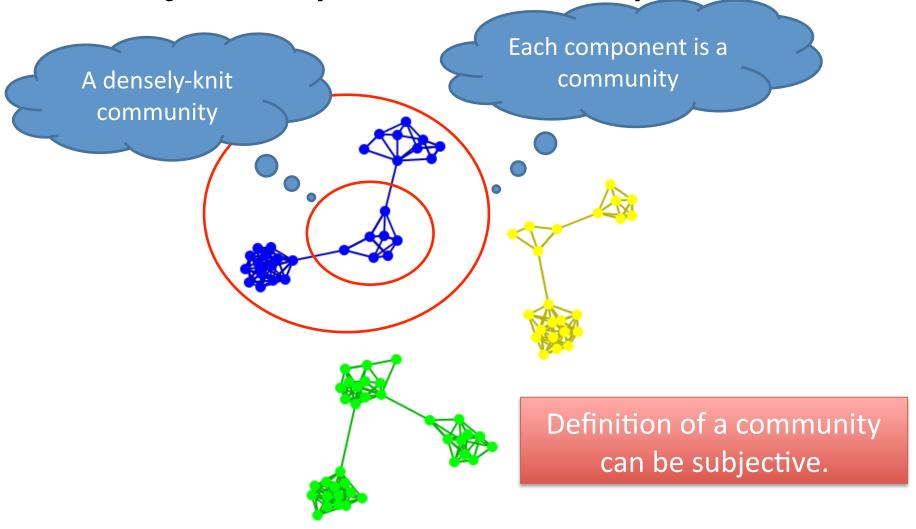
- Community: It is formed by individuals such that those within a group interact with each other more frequently than with those outside the group
 - a.k.a. group, cluster, cohesive subgroup, module in different contexts
- Community detection: discovering groups in a network where individuals' group memberships are not explicitly given
- Why communities in social media?
 - Human beings are social
 - Easy-to-use social media allows people to extend their social life in unprecedented ways
 - Difficult to meet friends in the physical world, but much easier to find friend online with similar interests
 - Interactions between nodes can help determine communities

Communities in Social Media

- Two types of groups in social media
 - Explicit Groups: formed by user subscriptions
 - Implicit Groups: implicitly formed by social interactions
- Some social media sites allow people to join groups, is it necessary to extract groups based on network topology?
 - Not all sites provide community platform
 - Not all people want to make effort to join groups
 - Groups can change dynamically
- Network interaction provides rich information about the relationship between users
 - Can complement other kinds of information
 - Help network visualization and navigation
 - Provide basic information for other tasks

COMMUNITY DETECTION

Subjectivity of Community Definition



Taxonomy of Community Criteria

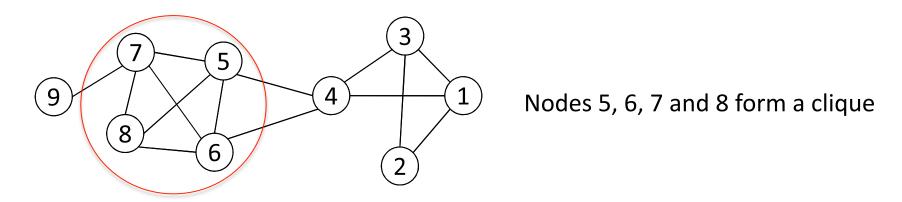
- Criteria vary depending on the tasks
- Roughly, community detection methods can be divided into 4 categories (not exclusive):
- Node-Centric Community
 - Each node in a group satisfies certain properties
- Group-Centric Community
 - Consider the connections within a group as a whole. The group has to satisfy certain properties without zooming into node-level
- Network-Centric Community
 - Partition the whole network into several disjoint sets
- Hierarchy-Centric Community
 - Construct a hierarchical structure of communities

Node-Centric Community Detection

- Nodes satisfy different properties
 - Complete Mutuality
 - cliques
 - Reachability of members
 - k-clique, k-clan, k-club
 - Nodal degrees
 - k-plex, k-core
 - Relative frequency of Within-Outside Ties
 - LS sets, Lambda sets
- Commonly used in traditional social network analysis
- Here, we discuss some representative ones

Complete Mutuality: Cliques

 Clique: a maximum complete subgraph in which all nodes are adjacent to each other

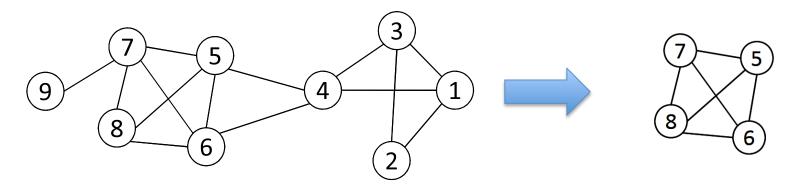


- NP-hard to find the maximum clique in a network
- Straightforward implementation to find cliques is very expensive in time complexity

Finding the Maximum Clique

- In a clique of size k, each node maintains degree >= k-1
- Nodes with degree < k-1 will not be included in the maximum clique
- Recursively apply the following pruning procedure
 - Sample a sub-network from the given network, and find a clique in the sub-network, say, by a greedy approach
 - Suppose the clique above is size k, in order to find out a *larger* clique,
 all nodes with degree <= k-1 should be removed.
- Repeat until the network is small enough
- Many nodes will be pruned as social media networks follow a power law distribution for node degrees

Maximum Clique Example

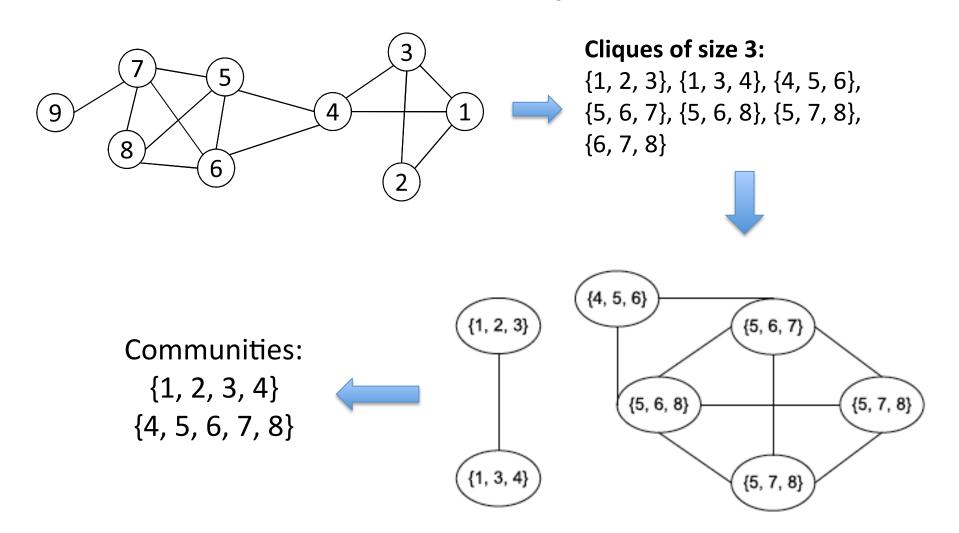


- Suppose we sample a sub-network with nodes {1-5} and find a clique {1, 2, 3} of size 3
- In order to find a clique >3, remove all nodes with degree
 <=3-1=2
 - Remove nodes 2 and 9
 - Remove nodes 1 and 3
 - Remove node 4

Clique Percolation Method (CPM)

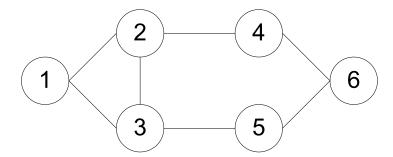
- Clique is a very strict definition, unstable
- Normally use cliques as a core or a seed to find larger communities
- CPM is such a method to find overlapping communities
 - Input
 - A parameter k, and a network
 - Procedure
 - Find out all cliques of size k in a given network
 - Construct a clique graph. Two cliques are adjacent if they share k-1 nodes
 - Each connected components in the clique graph form a community

CPM Example



Reachability: k-clique, k-club

- Any node in a group should be reachable in k hops
- k-clique: a maximal subgraph in which the largest geodesic distance between any nodes <= k
- k-club: a substructure of diameter <= k



Cliques: {1, 2, 3}

2-cliques: {1, 2, 3, 4, 5}, {2, 3, 4, 5, 6}

2-clubs: {1,2,3,4}, {1, 2, 3, 5}, {2, 3, 4, 5, 6}

- A k-clique might have diameter larger than k in the subgraph
- Commonly used in traditional SNA
- Often involves combinatorial optimization

Group-Centric Community Detection: Density-Based Groups

- The group-centric criterion requires the whole group to satisfy a certain condition
 - E.g., the group density >= a given threshold
- A subgraph $G_s(V_s, E_s)$ is a $\gamma dense$ quasi-clique if

$$\frac{|E_s|}{|V_s|(|V_s|-1)/2} \ge \gamma$$

- A similar strategy to that of cliques can be used
 - Sample a subgraph, and find a maximal $\gamma-dense$ quasiclique (say, of size k)
 - Remove nodes with degree $< k\gamma$

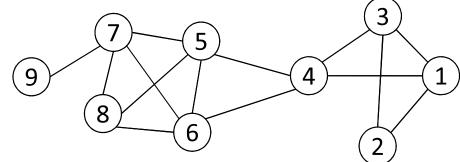
Network-Centric Community Detection

- Network-centric criterion needs to consider the connections within a network globally
- Goal: partition nodes of a network into disjoint sets
- Approaches:
 - Clustering based on vertex similarity
 - Latent space models
 - Block model approximation
 - Spectral clustering
 - Modularity maximization

Clustering based on Vertex Similarity

- Apply k-means or similarity-based clustering to nodes
- Vertex similarity is defined in terms of the similarity of their neighborhood
- Structural equivalence: two nodes are structurally equivalent iff they are connecting to the same set of actors

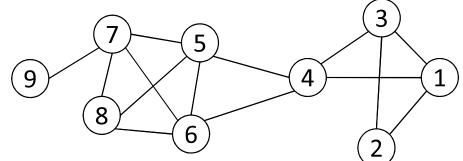
Nodes 1 and 3 are structurally equivalent; So are nodes 5 and 7.



Structural equivalence is too restrict for practical use.

Vertex Similarity

- Jaccard Similarity $Jaccard(v_i,v_j) = \frac{|N_i \cup N_j|}{|N_i \cap N_i|}$
- Cosine similarity $cosine(v_i,v_j) = \frac{\sum_k A_{ik} A_{jk}}{\sqrt{A_{is}^2 \cdot \sum_t A_{jt}^2}}$



$$Jaccard(4,6) = \frac{|\{5\}|}{|\{1,3,4,5,6,7,8\}|} = \frac{1}{7}$$

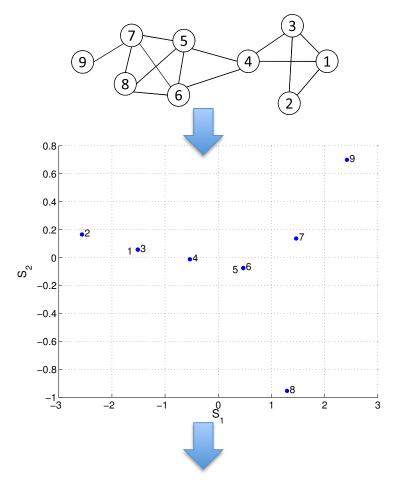
$$cosine(4,6) = \frac{1}{\sqrt{4 \cdot 4}} = \frac{1}{4}$$

$$cosine(4,6) = \frac{1}{\sqrt{4 \cdot 4}} = \frac{1}{4}$$

Latent Space Models

- Map nodes into a low-dimensional space such that the proximity between nodes based on network connectivity is preserved in the new space, then apply k-means clustering
- Multi-dimensional scaling (MDS)
 - Given a network, construct a proximity matrix P representing the pairwise distance between nodes (e.g., geodesic distance)
 - Let $S \in \mathbb{R}^{n \times \ell}$ denote the coordinates of nodes in the low-dimensional space $SS^T \approx -\frac{1}{2}(I \frac{1}{n}\mathbf{1}\mathbf{1}^T)(P \circ P)(I \frac{1}{n}\mathbf{1}\mathbf{1}^T) = \widetilde{P}$
 - Objective function: $\min \|SS^T \widetilde{P}\|_F^2$
 - Solution: $S = V\Lambda^{\frac{1}{2}}$
 - V is the top ℓ eigenvectors of \widetilde{P} , and Λ is a diagonal matrix of top eigenvalues $\Lambda=diag(\lambda_1,\lambda_2,\cdots,\lambda_\ell)$

MDS Example

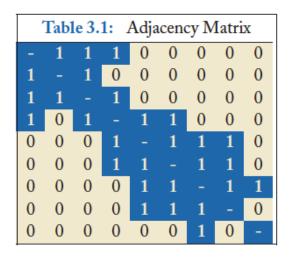


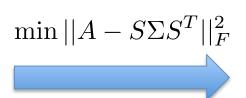
Two communities: {1, 2, 3, 4} and {5, 6, 7, 8, 9}

$$\widetilde{P} = \begin{bmatrix} 2.46 & 3.96 & 1.96 & 0.85 & -0.65 & -0.65 & -2.21 & -2.04 & -3.65 \\ 3.96 & 6.46 & 3.96 & 1.35 & -1.15 & -1.15 & -3.71 & -3.54 & -6.15 \\ 1.96 & 3.96 & 2.46 & 0.85 & -0.65 & -0.65 & -2.21 & -2.04 & -3.65 \\ 0.85 & 1.35 & 0.85 & 0.23 & -0.27 & -0.27 & -0.82 & -0.65 & -1.27 \\ -0.65 & -1.15 & -0.65 & -0.27 & 0.23 & -0.27 & 0.68 & 0.85 & 1.23 \\ -0.65 & -1.15 & -0.65 & -0.27 & -0.27 & 0.23 & 0.68 & 0.85 & 1.23 \\ -2.21 & -3.71 & -2.21 & -0.82 & 0.68 & 0.68 & 2.12 & 1.79 & 3.68 \\ -2.04 & -3.54 & -2.04 & -0.65 & 0.85 & 0.85 & 1.79 & 2.46 & 2.35 \\ -3.65 & -6.15 & -3.65 & -1.27 & 1.23 & 1.23 & 3.68 & 2.35 & 6.23 \end{bmatrix}$$

$$V = \begin{bmatrix} -0.33 & 0.05 \\ -0.55 & 0.14 \\ -0.33 & 0.05 \\ -0.11 & -0.01 \\ 0.10 & -0.06 \\ 0.32 & 0.11 \\ 0.28 & -0.79 \\ 0.52 & 0.58 \end{bmatrix}, \quad \Lambda = \begin{bmatrix} 21.56 & 0 \\ 0 & 1.46 \end{bmatrix}, \quad S = V\Lambda^{1/2} = \begin{bmatrix} -1.51 & 0.06 \\ -2.56 & 0.17 \\ -1.51 & 0.06 \\ -0.53 & -0.01 \\ 0.47 & -0.08 \\ 0.47 & -0.08 \\ 1.47 & 0.14 \\ 1.29 & -0.95 \\ 2.42 & 0.70 \end{bmatrix}$$

Block Models





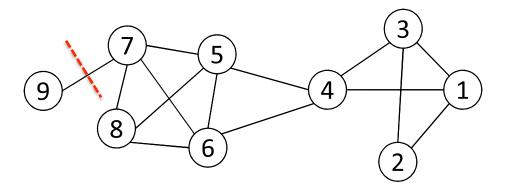
| Table 3.2: Ideal Block Structure | | | | | | | | |
|----------------------------------|---|---|---|---|---|---|---|---|
| 1 | 1 | 1 | 1 | 0 | 0 | 0 | 0 | 0 |
| 1 | 1 | 1 | 1 | 0 | 0 | 0 | 0 | 0 |
| 1 | 1 | 1 | 1 | 0 | 0 | 0 | 0 | 0 |
| 1 | 1 | 1 | 1 | 0 | 0 | 0 | 0 | 0 |
| 0 | 0 | 0 | 0 | 1 | 1 | 1 | 1 | 1 |
| 0 | 0 | 0 | 0 | 1 | 1 | 1 | 1 | 1 |
| 0 | 0 | 0 | 0 | 1 | 1 | 1 | 1 | 1 |
| 0 | 0 | 0 | 0 | 1 | 1 | 1 | 1 | 1 |
| 0 | 0 | 0 | 0 | 1 | 1 | 1 | 1 | 1 |

- S is the community indicator matrix
- Relax S to be numerical values, then the optimal solution corresponds to the top eigenvectors of A

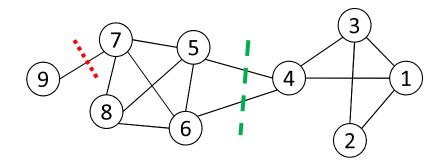
$$S = \begin{bmatrix} 0.20 & -0.52 \\ 0.11 & -0.43 \\ 0.20 & -0.52 \\ 0.38 & -0.30 \\ 0.47 & 0.15 \\ 0.47 & 0.15 \\ 0.41 & 0.28 \\ 0.38 & 0.24 \\ 0.12 & 0.11 \end{bmatrix}, \Sigma = \begin{bmatrix} 3.5 & 0 \\ 0 & 2.4 \end{bmatrix}.$$
Two communities:
$$\{1, 2, 3, 4\} \text{ and } \{5, 6, 7, 8, 9\}$$

Cut

- Most interactions are within group whereas interactions between groups are few
- community detection → minimum cut problem
- Cut: A partition of vertices of a graph into two disjoint sets
- Minimum cut problem: find a graph partition such that the number of edges between the two sets is minimized



Ratio Cut & Normalized Cut



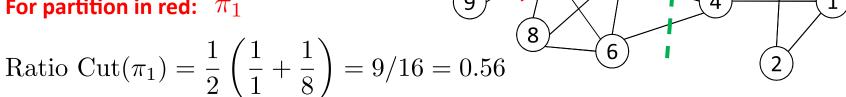
- Minimum cut often returns an imbalanced partition, with one set being a singleton
- Change the objective function to consider community size

Normalized
$$\operatorname{Cut}(\pi) = \frac{1}{k} \sum_{i=1}^{k} \frac{\operatorname{cut}(C_i, \bar{C}_i)}{\operatorname{vol}(C_i)}$$

vol(C_i): sum of degrees in C_i

Ratio Cut & Normalized Cut Example

For partition in red: π_1



Normalized Cut(
$$\pi_1$$
) = $\frac{1}{2} \left(\frac{1}{1} + \frac{1}{27} \right) = 14/27 = 0.52$

For partition in green: π_2

Ratio
$$Cut(\pi_2) = \frac{1}{2} \left(\frac{2}{4} + \frac{2}{5} \right) = 9/20 = 0.45 < Ratio $Cut(\pi_1)$
Normalized $Cut(\pi_2) = \frac{1}{2} \left(\frac{2}{12} + \frac{2}{16} \right) = 7/48 = 0.15 < Normalized $Cut(\pi_1)$$$$

Both ratio cut and normalized cut prefer a balanced partition

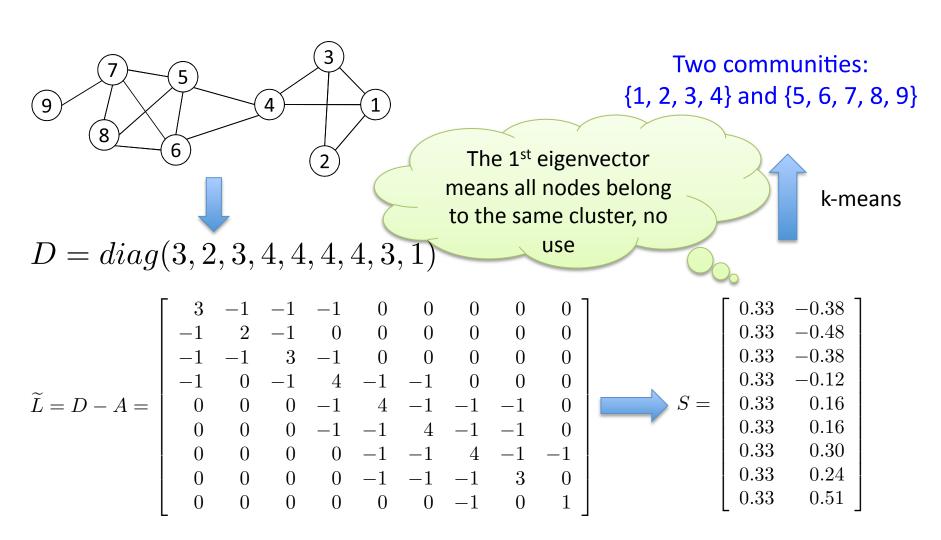
Spectral Clustering

Both ratio cut and normalized cut can be reformulated as

$$\min_{S \in \{0,1\}^{n \times k}} Tr(S^T \widetilde{L}S)$$

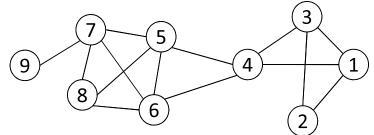
- Where $\widetilde{L} = \begin{cases} D-A & \text{graph Laplacian for ratio cut} \\ I-D^{-1/2}AD^{-1/2} & \text{normalized graph Laplacian} \end{cases}$ $D = diag(d_1,d_2,\cdots,d_n) \qquad \text{A diagonal matrix of degrees}$
- Spectral relaxation: $\min_{S} Tr(S^T\widetilde{L}S)$ s.t. $S^TS = I_k$
- Optimal solution: top eigenvectors with the smallest eigenvalues

Spectral Clustering Example



Modularity Maximization

- Modularity measures the strength of a community partition by taking into account the degree distribution
- Given a network with *m* edges, the expected number of edges between two nodes with d_i and d_i is $\frac{d_i d_j}{2m}$



The expected number of edges between nodes 1 and 2 is 3*2/(2*14) = 3/14

Strength of a community: $\sum_{i \in C} A_{ij} - d_i d_j / 2m$

• Modularity:
$$Q = \frac{1}{2m} \sum_{\ell=1}^k \sum_{i \in C_\ell, j \in C_\ell} (A_{ij} - d_i d_j / 2m)$$
• A larger value indicates a good community structure.

A larger value indicates a good community structure

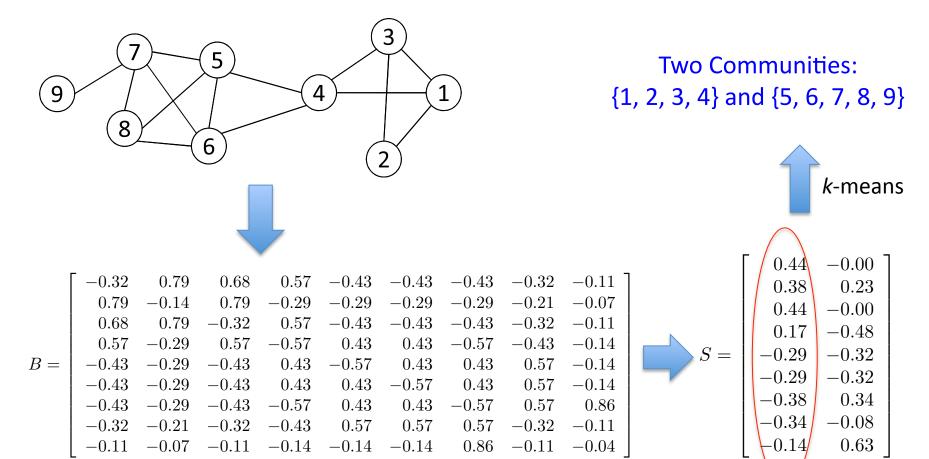
Modularity Matrix

- Modularity matrix: $B = A \mathbf{dd}^T/2m$ $(B_{ij} = A_{ij} d_i d_j/2m)$
- Similar to spectral clustering, Modularity maximization can be reformulated as

$$\max Q = \frac{1}{2m} Tr(S^T B S) \quad s.t. \ S^T S = I_k$$

- Optimal solution: top eigenvectors of the modularity matrix
- Apply k-means to S as a post-processing step to obtain community partition

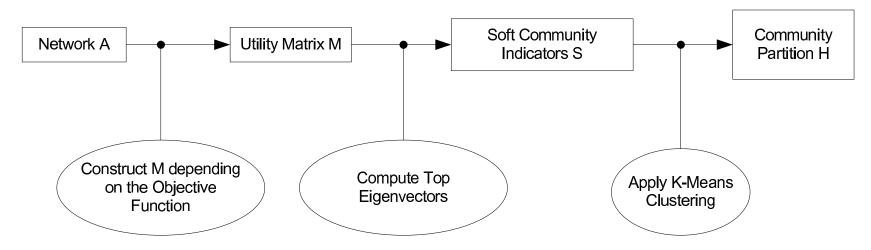
Modularity Maximization Example



Modularity Matrix

A Unified View for Community Partition

 Latent space models, block models, spectral clustering, and modularity maximization can be unified as



$$\text{Utility Matrix } M = \left\{ \begin{array}{ll} \text{modified proximity matrix } \widetilde{P} & \textit{if latent space models} \\ \text{adjacency matrix } A & \textit{if block models} \\ \text{graph Laplacian } \widetilde{L} & \textit{if spectral clustering} \\ \text{modularity maximization } B & \textit{if modularity maximization} \end{array} \right.$$

Hierarchy-Centric Community Detection

- Goal: build a hierarchical structure of communities based on network topology
- Allow the analysis of a network at different resolutions
- Representative approaches:
 - Divisive Hierarchical Clustering
 - Agglomerative Hierarchical clustering

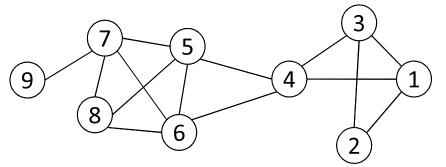
Divisive Hierarchical Clustering

- Divisive clustering
 - Partition nodes into several sets
 - Each set is further divided into smaller ones
 - Network-centric partition can be applied for the partition
- One particular example: recursively remove the "weakest" tie
 - Find the edge with the least strength
 - Remove the edge and update the corresponding strength of each edge
- Recursively apply the above two steps until a network is discomposed into desired number of connected components.
- Each component forms a community

Edge Betweenness

- The strength of a tie can be measured by edge betweenness
- Edge betweenness: the number of shortest paths that pass along with the edge

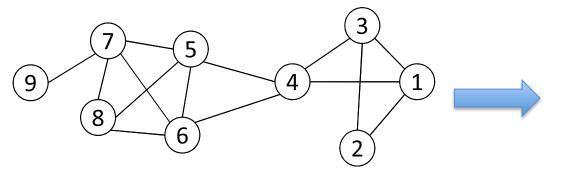
edge-betweenness(e) =
$$\Sigma_{s < t} \frac{\sigma_{st}(e)}{\sigma_{s,t}}$$



The edge betweenness of e(1, 2) is 4, as all the shortest paths from 2 to $\{4, 5, 6, 7, 8, 9\}$ have to either pass e(1, 2) or e(2, 3), and e(1, 2) is the shortest path between 1 and 2

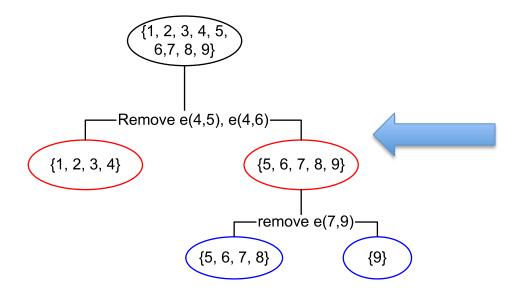
 The edge with higher betweenness tends to be the bridge between two communities.

Divisive clustering based on edge betweenness



Initial betweenness value

| Table 3.3: Edge Betweenness | | | | | | | | | |
|-----------------------------|---|---|---|----|----|----|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
| 1 | 0 | 4 | 1 | 9 | 0 | 0 | 0 | 0 | 0 |
| 2 | 4 | 0 | 4 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3 | 1 | 4 | 0 | 9 | 0 | 0 | 0 | 0 | 0 |
| 4 | 9 | 0 | 9 | 0 | 10 | 10 | 0 | 0 | 0 |
| 5 | 0 | 0 | 0 | 10 | 0 | 1 | 6 | 3 | 0 |
| 6 | 0 | 0 | 0 | 10 | 1 | 0 | 6 | 3 | 0 |
| 7 | 0 | 0 | 0 | 0 | 6 | 6 | 0 | 2 | 8 |
| 8 | 0 | 0 | 0 | 0 | 3 | 3 | 2 | 0 | 0 |
| 9 | 0 | 0 | 0 | 0 | 0 | 0 | 8 | 0 | 0 |

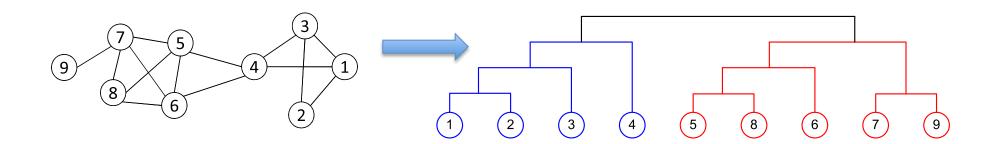


After remove e(4,5), the betweenness of e(4, 6) becomes 20, which is the highest;

After remove e(4,6), the edge e(7,9) has the highest betweenness value 4, and should be removed.

Agglomerative Hierarchical Clustering

- Initialize each node as a community
- Merge communities successively into larger communities following a certain criterion
 - E.g., based on modularity increase



Summary of Community Detection

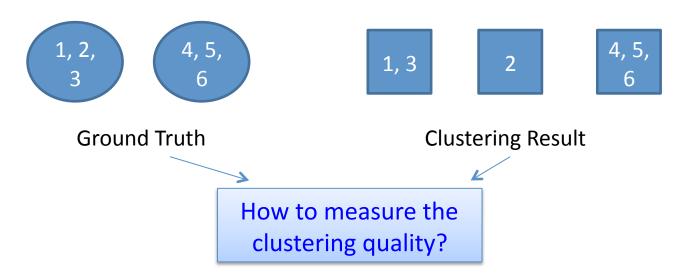
- Node-Centric Community Detection
 - cliques, k-cliques, k-clubs
- Group-Centric Community Detection
 - quasi-cliques
- Network-Centric Community Detection
 - Clustering based on vertex similarity
 - Latent space models, block models, spectral clustering, modularity maximization
- Hierarchy-Centric Community Detection
 - Divisive clustering
 - Agglomerative clustering

COMMUNITY EVALUATION

Evaluating Community Detection (1)

- For groups with clear definitions
 - E.g., Cliques, k-cliques, k-clubs, quasi-cliques
 - Verify whether extracted communities satisfy the definition
- For networks with ground truth information
 - Normalized mutual information
 - Accuracy of pairwise community memberships

Measuring a Clustering Result



- The number of communities after grouping can be different from the ground truth
- No clear community correspondence between clustering result and the ground truth
- Normalized Mutual Information can be used

Normalized Mutual Information

Entropy: the information contained in a distribution

$$H(X) = \sum_{x \in X} p(x) \log p(x)$$

• Mutual Information: the shared information between two

distributions
$$I(X;Y) = \sum_{y \in Y} \sum_{x \in X} p(x,y) \log \left(\frac{p(x,y)}{p_1(x)p_2(y)} \right)$$

Normalized Mutual Information (between 0 and 1)

$$NMI(X;Y) = \frac{I(X;Y)}{\sqrt{H(X)H(Y)}}$$

 Consider a partition as a distribution (probability of one node falling into one community), we can compute the matching between two clusterings

NMI

$$H(X) = \sum_{x \in X} p(x) \log p(x)$$

$$H(\pi^a) = \sum_{h}^{k^{(a)}} \frac{n_h^a}{n} \log(\frac{n_h^a}{n})$$
$$H(\pi^b) = \sum_{\ell}^{k^{(b)}} \frac{n_\ell^b}{n} \log(\frac{n_\ell^b}{n})$$

$$I(X;Y) = \sum_{y \in Y} \sum_{x \in X} p(x,y) \log \left(\frac{p(x,y)}{p_1(x)p_2(y)} \right) \Longrightarrow I(\pi^a,\pi^b) = \sum_h \sum_\ell \frac{n_{h,\ell}}{n} \log \left(\frac{\frac{n_{h,\ell}}{n}}{\frac{n_h^a}{n} \frac{n_\ell^b}{n}} \right)$$

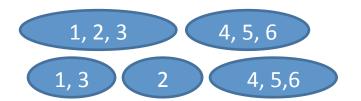
$$NMI(X;Y) = \frac{I(X;Y)}{\sqrt{H(X)H(Y)}}$$

$$NMI(\pi^{a}, \pi^{b}) = \frac{\sum_{h=1}^{k^{(a)}} \sum_{\ell=1}^{k^{(b)}} n_{h,\ell} \log \left(\frac{n \cdot n_{h,l}}{n_{h}^{(a)} \cdot n_{\ell}^{(b)}}\right)}{\sqrt{\left(\sum_{h=1}^{k^{(a)}} n_{h}^{(a)} \log \frac{n_{h}^{a}}{n}\right) \left(\sum_{\ell=1}^{k^{(b)}} n_{\ell}^{(b)} \log \frac{n_{\ell}^{b}}{n}\right)}}$$

NMI-Example

Partition a: [1, 1, 1, 2, 2, 2]

Partition b: [1, 2, 1, 3, 3, 3]



| n=6 | |
|---------------|--|
| $k^{(a)} = 2$ | |
| $k^{(b)} = 3$ | |

| | n_h^a |
|-----|---------|
| h=1 | 3 |
| h=2 | 3 |

| | n_l^b |
|-----|---------|
| l=1 | 2 |
| l=2 | 1 |
| l=3 | 3 |

$$n_{h,l}$$
 $l=1$
 $l=2$
 $l=3$
 $h=1$
 2
 1
 0

 $h=2$
 0
 0
 3

$$NMI(\pi^{a}, \pi^{b}) = \frac{\sum_{h=1}^{k^{(a)}} \sum_{\ell=1}^{k^{(b)}} n_{h,\ell} \log \left(\frac{n \cdot n_{h,l}}{n_{h}^{(a)} \cdot n_{\ell}^{(b)}} \right)}{\sqrt{\left(\sum_{h=1}^{k^{(a)}} n_{h}^{(a)} \log \frac{n_{h}^{a}}{n}\right) \left(\sum_{\ell=1}^{k^{(b)}} n_{\ell}^{(b)} \log \frac{n_{\ell}^{b}}{n}\right)}} = 0.8278$$

Accuracy of Pairwise Community Memberships

- Consider all the possible pairs of nodes and check whether they reside in the same community
- An error occurs if
 - Two nodes belonging to the same community are assigned to different communities after clustering
 - Two nodes belonging to different communities are assigned to the same community
- Construct a contingency table

| | | Ground Truth | | |
|------------|----------------------|-------------------|----------------------|--|
| | | $C(v_i) = C(v_j)$ | $C(v_i) \neq C(v_j)$ | |
| Clustering | $C(v_i) = C(v_j)$ | a | b | |
| Result | $C(v_i) \neq C(v_j)$ | С | d | |

$$accuracy = \frac{a+d}{a+b+c+d} = \frac{a+d}{n(n-1)/2}$$

Accuracy Example



1, 3

2

4, 5, 6

Ground Truth

Clustering Result

| | | Ground Truth | | |
|------------|--------------------|-------------------|--------------------|--|
| | | $C(v_i) = C(v_j)$ | $C(v_i) != C(v_j)$ | |
| Clustering | $C(v_i) = C(v_j)$ | 4 | 0 | |
| Result | $C(v_i) != C(v_i)$ | 2 | 9 | |

Accuracy =
$$(4+9)/(4+2+9+0) = 13/15$$

Evaluation using Semantics

- For networks with semantics
 - Networks come with semantic or attribute information of nodes or connections
 - Human subjects can verify whether the extracted communities are coherent
- Evaluation is qualitative
- It is also intuitive and helps understand a community





Evaluation without Ground Truth

- For networks without ground truth or semantic information
- This is the most common situation
- An option is to resort to cross-validation
 - Extract communities from a (training) network
 - Evaluate the quality of the community structure on a network constructed from a different date or based on a related type of interaction
- Quantitative evaluation functions
 - modularity
 - block model approximation error



Community Detection and Mining in Social Media

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Synthesis Lectures on Data Mining and Knowledge Discovery

liawei Han, Lise Getoor, Wei Wang, Johannes Gehrke, Robert Grossman, Series Editor,

Book Available at

- Morgan & claypool Publishers
- Amazon

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