

# Clustering and Parameter Estimation for the Popularity Adjusted Block Model

## Abstract

In this paper, we connect two probabilistic models for graphs, the Popularity Adjusted Block Model (PABM) and the Generalized Random Dot Product Graph (GRDPG) and use properties established in this connection to aid in clustering and parameter estimation. In particular, we note that the PABM can be represented as latent positions such that points within the same cluster lie on a subspace, and the subspaces that represent different clusters are orthogonal to one another. Using this property as well as the asymptotic properties of Adjacency Spectral Embedding of the GRDPG, we are able to establish theoretical asymptotic results of our clustering and parameter estimation methods for the PABM.

## 1 Introduction

The Popularity Adjusted Block Model (PABM) was introduced by Sengupta and Chen [4] as a generalization of the Stochastic Block Model (SBM) to address the heterogeneity of edge probabilities within and between communities or clusters.

### 1.1 Previous work

Noroozi, Rimal, and Pensky [2] proposed using sparse subspace clustering (SSC) to identify the cluster memberships given either an edge probability matrix  $P$  or an adjacency matrix  $A$ . In the case that  $P$  is known, the cluster memberships can be identified exactly (up to permutation). A similar procedure can be applied if  $P$  is unknown and we have an observation  $A$ , but the theoretical guarantees of this method applied to the PABM are unknown. In particular, the method requires spherical Gaussian noise. The authors of this paper then use point estimators for  $\{\lambda^{(kl)}\}$  with the results of SSC.

## 2 Connecting the Popularity Adjusted Block Model to the Generalized Random Dot Product Graph

### 2.1 The popularity adjusted block model (PABM) [2]

**Definition 1** Let  $G = (V, E)$  be an undirected, unweighted random graph with corresponding affinity matrix  $A \in \{0, 1\}^{n \times n}$ . Then  $A$  is a random matrix with corresponding edge probability matrix  $P$  such that  $A_{ij} \stackrel{\text{indep}}{\sim} \text{Bernoulli}(P_{ij})$  for  $i > j$  ( $A_{ji} = A_{ij}$  and  $A_{ii} = 0$ ). Let there exist  $K$  underlying communities in  $G$ , and let  $n_k$  be the size of the  $k^{\text{th}}$  community in  $G$  such that  $\sum_{k=1}^K n_k = n$ .

If  $A$  and  $P$  are organized such that  $n_k \times n_l$  blocks  $A^{(kl)}$  and  $P^{(kl)}$  describe the edges and edge probabilities between communities  $k$  and  $l$ , then  $P^{(kl)} = \lambda^{(kl)}(\lambda^{(lk)})^\top$  for a set of fixed vectors  $\{\lambda^{(st)}\}_{s,t=1,\dots,K}$ . Each  $\lambda^{(st)}$  for  $s, t = 1, \dots, K$  is a column vector of length  $n_s$  (i.e., the community corresponding to the first index provides the vector length).

We will use the notation  $A \sim \text{PABM}(\{\lambda^{(kl)}\}_K)$  to denote a random affinity matrix  $A$  drawn from a PABM with parameters  $\lambda^{(kl)}$  consisting of  $K$  underlying clusters/communities.

## 2.2 The generalized random dot product graph (GRDPG) [3]

**Definition 2** Let  $X \in \mathbb{R}^{n \times d}$  be latent positions of the vertices of a graph  $G$ .  $X$  consists of row vectors  $x_i^\top$ . Let  $A \in \{0, 1\}^{n \times n}$  be the corresponding affinity matrix.

Fix  $p, q$  such that  $p + q = d$  and define  $I_{pq} = \begin{bmatrix} I_p & 0 \\ 0 & -I_q \end{bmatrix}$ .

Then  $G = (V, E)$  is a generalized random dot product graph with signature  $(p, q)$  and latent positions  $X$  iff its random affinity matrix can be described as  $A_{ij} \stackrel{\text{indep}}{\sim} \text{Bernoulli}(P_{ij})$  where  $P_{ij} = x_i^\top I_{pq} x_j$ .

We will use the notation  $A \sim \text{GRDPG}_{p,q}(X)$  to denote a random affinity matrix  $A$  drawn from latent positions  $X$  and signature  $(p, q)$ .

## 2.3 Connecting the PABM to the GRDPG

### 2.3.1 Case where $K = 2$

**Theorem 1.** Let  $X = \begin{bmatrix} \lambda^{(11)} & \lambda^{(12)} & 0 & 0 \\ 0 & 0 & \lambda^{(21)} & \lambda^{(22)} \end{bmatrix}$  where the  $\lambda^{(kl)}$ 's are defined as in Definition 1 for  $K = 2$ , and let  $U = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1/\sqrt{2} & 1/\sqrt{2} \\ 0 & 0 & 1/\sqrt{2} & -1/\sqrt{2} \\ 0 & 1 & 0 & 0 \end{bmatrix}$ . Then  $A \sim \text{GRDPG}_{3,1}(3, 1)$  and  $A \sim \text{PABM}(\{\lambda^{(kl)}\}_K)$  are equivalent.

*Proof.* Let  $X = \begin{bmatrix} \lambda^{(11)} & \lambda^{(12)} & 0 & 0 \\ 0 & 0 & \lambda^{(21)} & \lambda^{(22)} \end{bmatrix}$  and  $Y = \begin{bmatrix} \lambda^{(11)} & 0 & \lambda^{(12)} & 0 \\ 0 & \lambda^{(21)} & 0 & \lambda^{(22)} \end{bmatrix}$ . Then  $P = XY^\top$ .

We can note that  $Y = X\Pi$  where  $\Pi$  is the permutation matrix  $\Pi = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$ . Therefore,  $P = X\Pi X^\top$ .

Taking the spectral decomposition of  $\Pi = UDU^\top$ , we can see that  $P = (XU)D(XU)^\top$ . We can then denote  $\Sigma = |D|^{1/2}$ , the square root of the absolute values of the (diagonal) entries of  $D$  and obtain  $P = (XU\Sigma)I_{pq}(XU\Sigma)^\top$  where  $p$  and  $q$  correspond to the number of positive and negative eigenvalues of  $\Pi$ , respectively. Therefore, the PABM with  $K = 2$  is a special case of the GRDPG. We can however expand upon this a bit further.

The permutation described by  $\Pi$  has two fixed points and one cycle of order 2. The two fixed points are at positions 1 and 4, so  $\Pi$  has two eigenvalues equal to 1 and corresponding eigenvectors  $e_1$  and  $e_4$ . The cycle of order 2 switching positions 2 and 3 corresponds to eigenvalues 1 and  $-1$  with corresponding

eigenvalues  $(e_2 + e_3)/\sqrt{2}$  and  $(e_2 - e_3)/\sqrt{2}$  respectively. Therefore,  $D = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & -1 \end{bmatrix} = I_{3,1}$  and

$$U = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1/\sqrt{2} & 1/\sqrt{2} \\ 0 & 0 & 1/\sqrt{2} & -1/\sqrt{2} \\ 0 & 1 & 0 & 0 \end{bmatrix}.$$

Putting it all together, we get  $P = (XU)I_{3,1}(XU)^\top$ . Therefore, the PABM with  $K = 2$  is a GRDPG with  $p = 3, q = 1, d = K^2 = 4$ , and latent positions  $XU = \begin{bmatrix} \lambda^{(11)} & 0 & \lambda^{(12)}/\sqrt{2} & \lambda^{(12)}/\sqrt{2} \\ 0 & \lambda^{(22)} & \lambda^{(21)}/\sqrt{2} & -\lambda^{(21)}/\sqrt{2} \end{bmatrix}$ .

### 2.3.2 Generalization to $K > 2$

**Theorem 2.** There exists a block diagonal matrix  $X \in \mathbb{R}^{n \times K^2}$  defined by PABM parameters  $\{\lambda^{(kl)}\}_K$  and  $U \in \mathbb{R}^{K^2 \times K^2}$  that is fixed for each  $K$  such that  $A \sim \text{GRDPG}_{K(K+1)/2, K(K-1)/2}(XU)$  and  $A \sim \text{PABM}(\{\lambda^{(kl)}\}_K)$  are equivalent.

*Proof* Let  $\Lambda^{(k)} = [\lambda^{(k,1)} \ \dots \ \lambda^{(k,K)}] \in [0, 1]^{n_k \times K}$ .

Let  $X$  be a block diagonal matrix  $X = \text{diag}(\Lambda^{(1)}, \dots, \Lambda^{(K)}) \in [0, 1]^{n \times K^2}$ .

Let  $L^{(k)}$  be a block diagonal matrix of column vectors  $\lambda^{(lk)}$  for  $l = 1, \dots, K$ .  $L^{(k)} = \text{diag}(\lambda^{(1k)}, \dots, \lambda^{(Kk)}) \in [0, 1]^{n \times K}$ .

Let  $Y = [L^{(1)} \ \dots \ L^{(K)}] \in [0, 1]^{n \times K^2}$ .

Then  $P = XY^\top$ .

Similar to the  $K = 2$  case, we again have  $Y = X\Pi$  for a permutation matrix  $\Pi$ , so  $P = X\Pi X^\top$ .

The permutation described by  $\Pi$  has  $K$  fixed points, which correspond to  $K$  eigenvalues equal to 1 with corresponding eigenvectors  $e_k$  where  $k = r(K+1) + 1$  for  $r = 0, \dots, K-1$ . It also has  $\binom{K}{2} = K(K-1)/2$  cycles of order 2. Each cycle corresponds to a pair of eigenvalues  $+1$  and  $-1$  and a pair of eigenvectors  $(e_s + e_t)/\sqrt{2}$  and  $(e_s - e_t)/\sqrt{2}$ .

So  $\Pi$  has  $K(K+1)/2$  eigenvalues equal to 1 and  $K(K-1)/2$  eigenvalues equal to  $-1$ .  $\Pi$  has the decomposed form  $\Pi = UI_{K(K+1)/2, K(K-1)/2}U^\top$ , and we can describe the PABM with  $K$  communities as a GRDPG with latent positions  $XU$  with signature  $(K(K+1)/2, K(K-1)/2)$ .

**Example** for  $K = 3$ . Using the same notation as before:

$$X = \begin{bmatrix} \lambda^{(11)} & \lambda^{(12)} & \lambda^{(13)} & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & \lambda^{(21)} & \lambda^{(22)} & \lambda^{(23)} & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & \lambda^{(31)} & \lambda^{(32)} & \lambda^{(33)} \end{bmatrix}$$

$$Y = \begin{bmatrix} \lambda^{(11)} & 0 & 0 & \lambda^{(12)} & 0 & 0 & \lambda^{(13)} & 0 & 0 \\ 0 & \lambda^{(21)} & 0 & 0 & \lambda^{(22)} & 0 & 0 & \lambda^{(23)} & 0 \\ 0 & 0 & \lambda^{(31)} & 0 & 0 & \lambda^{(32)} & 0 & 0 & \lambda^{(33)} \end{bmatrix}$$

$$\text{Then } P = XY^\top \text{ and } Y = X\Pi \text{ where } \Pi = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

Another way to look at this is:

- Positions 1, 5, 9 are fixed
- The cycles of order 2 are
  - (2, 4)
  - (3, 7)
  - (6, 8)

Therefore, we can decompose  $\Pi = UI_{6,3}U^\top$  where the first three columns of  $U$  consist of  $e_1$ ,  $e_5$ , and  $e_9$  corresponding to the fixed positions 1, 5, and 9, the next three columns consist of eigenvectors  $(e_k + e_l)/\sqrt{2}$ , and the last three columns consist of eigenvectors  $(e_k - e_l)/\sqrt{2}$ , where pairs  $(k, l)$  correspond to the cycles of order 2 described above.

The latent positions are the rows of

$$XU = \begin{bmatrix} \lambda^{(11)} & 0 & 0 & \lambda^{(12)}/\sqrt{2} & \lambda^{(13)}/\sqrt{2} & 0 & \lambda^{(12)}/\sqrt{2} & \lambda^{(13)}/\sqrt{2} & 0 \\ 0 & \lambda^{(22)} & 0 & \lambda^{(21)}/\sqrt{2} & 0 & \lambda^{(23)}/\sqrt{2} & -\lambda^{(21)}/\sqrt{2} & 0 & \lambda^{(23)}/\sqrt{2} \\ 0 & 0 & \lambda^{(33)} & 0 & \lambda^{(31)}/\sqrt{2} & \lambda^{(32)}/\sqrt{2} & 0 & -\lambda^{(31)}/\sqrt{2} & -\lambda^{(32)}/\sqrt{2} \end{bmatrix}.$$

## 3 Methods

Two inference objectives arise from the PABM:

1. Cluster membership identification (up to permutation).
2. Parameter estimation (estimating  $\lambda^{(kl)}$ 's).

Here, we will focus more on (1) and pose possible methods for (2). In our methods, we assume that  $K$ , the number of clusters, is known beforehand and does not require estimation.

### 3.1 Clustering

#### 3.1.1 Using edge probability matrix $P$

We previously stated one possible set of latent positions that result in the edge probability matrix of a PABM,  $P = (XU)I_{pq}(XU)^\top$ . If we have (or can estimate)  $XU$  directly, then both the clustering and parameter identification problem are trivial since  $U$  is orthonormal and fixed for each value of  $K$ . However, direct identification or estimation of  $XU$  is not possible [3].

If we decompose  $P = ZI_{pq}Z^\top$ , then  $\exists Q \in \mathbb{O}(p, q)$  such that  $XU = ZQ$ . Even if we start with the exact edge probability matrix, we cannot recover the “original” latent positions  $XU$ . Note that unlike in the case of the regular random dot product graph,  $Q$  is not an orthogonal matrix. If  $z_i$ 's are the rows of  $XU$ , then  $\|z_i - z_j\|^2 \neq \|Qz_i - Qz_j\|^2$ , and  $\langle z_i, z_j \rangle \neq \langle Qz_i, Qz_j \rangle$ . This prevents us from using the properties of  $XU$  directly. In particular, if  $Q \in \mathbb{O}(n)$ , then we could use the fact that  $\langle z_i, z_j \rangle = \langle Qz_i, Qz_j \rangle = 0$  if vertices  $i$  and  $j$  are in different clusters.

We can note from the explicit form of  $XU$  that it represents points in  $\mathbb{R}^{K^2}$  such that points within each cluster lie on  $K$ -dimensional subspaces. Furthermore, the subspaces are orthogonal to each other. Multiplication by  $Q \in \mathbb{O}(p, q)$  removes the orthogonality property but retains the property that each cluster is represented by a  $K$ -dimensional subspace. Using this property, previous work proposes the use of subspace clustering while acknowledging some of its shortcomings [2] [5].

**Theorem 3.** Let  $P = VDV^\top$  be the spectral decomposition of the edge probability matrix. Let  $B = VV^\top$ . Then  $B_{ij} = 0$  if vertices  $i$  and  $j$  are of different clusters.

*Proof (sketch)* By projection,  $VV^\top = X(X^\top X)^{-1}X^\top$  where  $X$  is defined as in Theorem 2. Since  $X$  is block diagonal with each block corresponding to one cluster,  $X(X^\top X)^{-1}X^\top$  is also a block diagonal matrix with each block corresponding to a cluster and zeros elsewhere. Therefore, if vertices  $i$  and  $j$  belong to different clusters, then the  $ij^{\text{th}}$  element of  $X(X^\top X)^{-1}X^\top = VV^\top = B$  is 0.

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**Algorithm 1:** PABM clustering on the edge probability matrix

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**Data:** Edge probability matrix  $P$ , number of clusters  $K$

**Result:** Cluster assignments  $1, \dots, K$

- 1 Compute the spectral decomposition  $P = VDV^\top$
  - 2 Compute the inner product matrix  $B = VV^\top$
  - 3 Identify the connected components and map each to clusters  $1..K$
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#### 3.1.2 Using adjacency matrix $A$

The adjacency embedding of  $A$  approaches latent positions that form  $P$  as the number of vertices  $n$  increases. More precisely, let  $\{\lambda^{(kl)}\}_K \sim \mathcal{F}_K$  for some joint distribution consisting of  $K$  underlying clusters  $\mathcal{F}_K$ . Then the latent positions  $XU \sim \mathcal{G}_K$  for some related joint distribution with  $K$  underlying clusters  $\mathcal{G}_K$ . Denote  $Z_n$  as a sample of size  $n$  from  $\mathcal{G}_K$  and adjacency matrix  $A_n$  as one draw from edge probability matrix  $P_n = Z_n I_{pq} Z_n^\top$ . Let  $\hat{Z}_n$  be the adjacency embedding of  $A_n$  with rows  $(\hat{z}_i^{(n)})^\top$ . Then by Rubin-Delanchy, Cape, Tang, and Priebe [3],

$$\max_{i \in \{1, \dots, n\}} \|Q_n \hat{z}_i^{(n)} - z_i^{(n)}\| = O_P\left(\frac{(\log n)^c}{n^{1/2}}\right)$$

for some  $c > 0$  and sequence of  $Q_n \in \mathbb{O}(p, q)$ . In addition, [Rubin-Delanchy et al.](#) produce a central limit theorem result.

**Theorem 4.** Let  $\hat{V}^{(n)} \in \mathbb{R}^{n \times K^2}$  be the matrix of  $K^2$  eigenvectors of  $A_n$  corresponding to the  $K(K+1)/2$  most positive eigenvalues and  $K(K-1)/2$  most negative eigenvalues with rows  $(\hat{v}_i^{(n)})^\top$ . Let  $(i, j)$  correspond to pairs belonging to different clusters. Then for some  $c > 0$ ,

$$\max_{i, j} \|(\hat{v}_i^{(n)})^\top \hat{v}_j^{(n)}\| = O_P\left(\frac{(\log n)^c}{n}\right)$$

In addition,  $(\hat{v}_i^{(n)})^\top \hat{v}_j^{(n)}$  converge to a generalized chi-square distribution.

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**Algorithm 2:** PABM clustering on the adjacency matrix

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**Data:** Adjacency matrix  $A$ , number of clusters  $K$

**Result:** Cluster assignments  $1, \dots, K$

- 1 Compute the eigenvectors of  $A$  that correspond to the  $K(K+1)/2$  most positive eigenvalues and  $K(K-1)/2$  most negative eigenvalues. Construct  $V$  using these eigenvectors as its columns.
  - 2 Compute  $B = VV^\top$ .
  - 3 Construct graph  $G$  using  $B$  as its similarity matrix.
  - 4 Partition  $G$  into  $K$  disconnected components (e.g., using edge thresholding or spectral clustering).
  - 5 Map each connected components as the clusters  $1, \dots, K$ .
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## 3.2 Parameter estimation

For this section, we will focus on the case  $K = 2$ . Under this condition, the PABM is equivalent to the GRDPG with signature  $(3, 1)$ .

The adjacency spectral embeddings of both  $A$  and  $P$  are not unique. In particular, let  $Z$  be the ASE of  $P$ . Then  $P = ZI_{3,1}Z^\top$ . However, for any  $Q \in \mathbb{O}(3, 1)$ ,  $(ZQ)I_{3,1}(ZQ)^\top = Z(QI_{3,1}Q^\top)Z^\top = ZI_{3,1}Z^\top = P$ , so  $ZQ$  is also a valid ASE of  $P$ . If we can find  $Q \in \mathbb{O}(3, 1)$  such that  $ZQ = XU$ , we can compute the parameters  $\{\lambda^{(kl)}\}$  directly. Furthermore, if we instead use the ASE of the adjacency matrix  $A$ ,  $\exists Q \in \mathbb{O}(3, 1)$  such that  $\max_i \|Q\hat{z}_i - XU\|$  is minimized (and goes to zero under a probabilistic model for  $\{\lambda^{(kl)}\}$ 's).

Thus if we can identify  $Q$  such that the  $ZQ = XU$  in the case of embedding  $P$  or  $\hat{Z}Q - XU$  is minimized in the case of embedding  $A$ , we can identify or estimate the PABM parameters directly from the embedding.  $XU$  is unknown, but we can still obtain an embedding  $ZQ$  that follows the properties of  $XU$ , which will yield estimates  $\{\hat{\lambda}^{(kl)}\}$  that are valid in that they will produce the edge probability matrix  $P$ .<sup>1</sup>

In particular, we can note the following properties of  $XU$ :

1. If row  $i$  is in cluster 1, then its second index is 0. If it is in cluster 2, its first index is 0.
2. If row  $i$  is in cluster 1, then its third and fourth indices are equal. If it is in cluster 2, the fourth index is the negative of its third index.
3. If rows  $i$  and  $j$  are in different clusters, their dot product is 0.

If we have cluster memberships (either known *a priori* or estimated using a clustering method), then we can estimate  $XU$  by picking  $Q \in \mathbb{O}(3, 1)$  such that  $ZQ$  best fits these properties.

$\mathbb{O}(3, 1)$  happens to be the Lorentz group, and each  $Q \in \mathbb{O}(3, 1)$  can be represented as the product of six matrices that depend on a total of four parameters [1]. This lends itself as an optimization problem:

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<sup>1</sup>Note that the set  $\{\lambda^{(kl)}\}_K$  that produces a unique  $P$  is not unique [2].

$$\begin{aligned}
& \min_{\theta, \phi, \psi, \tau} \|\xi^{(1,1)}\|^2 + \|\xi^{(2,2)}\|^2 + \|\xi^{(1,3)} - \xi^{(1,4)}\|^2 + \|\xi^{(2,3)} + \xi^{(2,4)}\|^2 \\
& \text{s.t. } \Xi = ZQ(\theta, \phi, \psi, \tau) \\
& \quad \xi^{(i,j)} \text{ is the } j^{\text{th}} \text{ column of } \Xi \text{ with rows from the } i^{\text{th}} \text{ cluster}
\end{aligned} \tag{1}$$

Note that if  $Q$  can be properly estimated, the asymptotic results from Rubin-Delanchy et al. [3] can be applied here.

## 4 Simulated Examples

For these examples, we will set the following parameters:

- $K = 2$
- Mixture parameter  $\alpha = .5$
- $\lambda^{(kk)} \stackrel{\text{indep}}{\sim} \text{Beta}(2, 1)$
- $\lambda^{(kl)} \stackrel{\text{indep}}{\sim} \text{Beta}(1, 2)$  for  $k \neq l$

### 4.1 Clustering

In this part, we will assess Algorithm 1's performance for sample sizes  $n = 64, 128, 256, 512, 1024$ . For each sample size  $n$ , 100 sets of  $\lambda^{(kl)}$ 's are drawn and for each set of parameters, one adjacency matrix  $A$  is drawn and clustered.

We will not consider clustering using the edge probability matrix  $P$  since this will always result exact recovery of the original clusters.

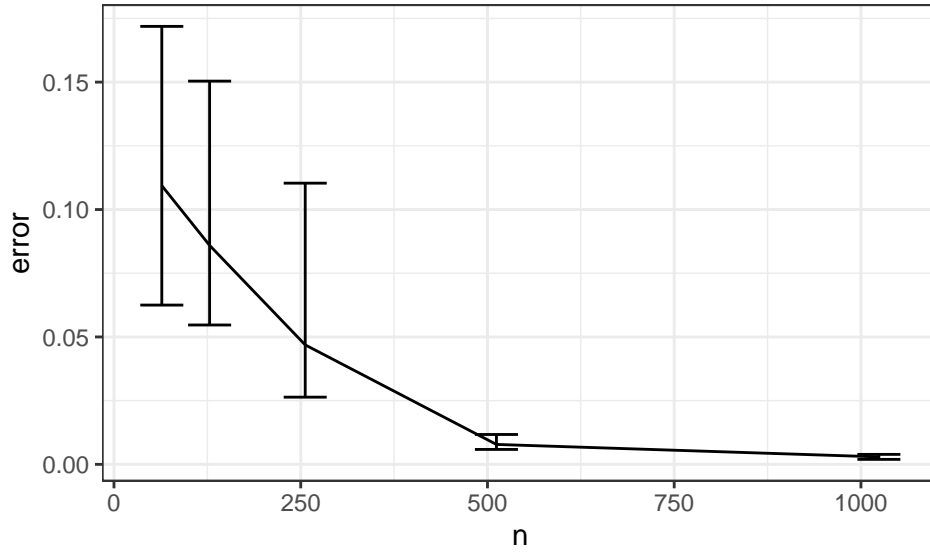


Figure 1: IQR clustering error using Algorithm 1 for sample sizes from 64 to 1024. Simulations were repeated 100 times for each sample size.

We can also examine how the distribution of  $(\hat{v}_i)^\top \hat{v}_j$  varies with  $n$ :

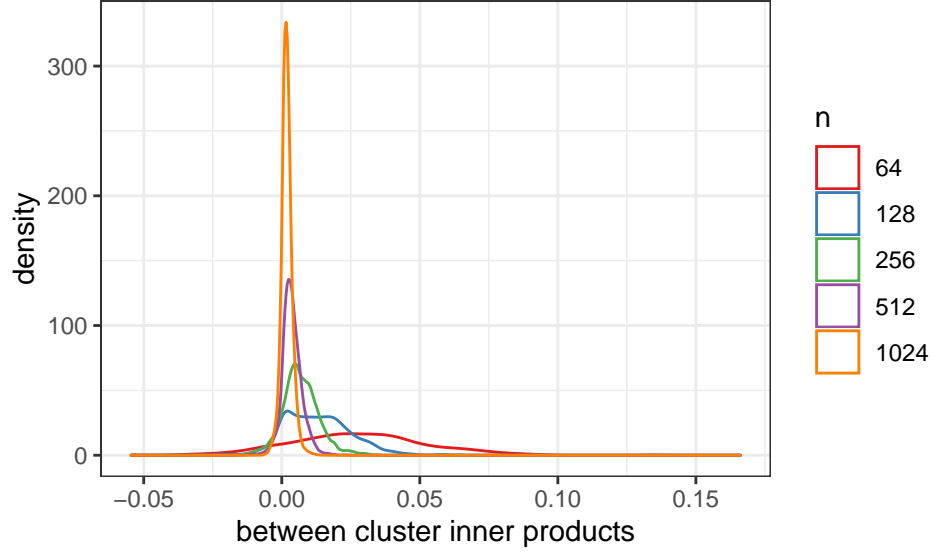


Figure 2: Between-cluster inner products of the eigenvectors of  $A$  for varying sample sizes.

## 4.2 Parameter estimation

Setting  $n = 64$  and generating one example set of  $\{\lambda^{(kl)}\}$ , we can see the latent positions  $XU$  follow the expected properties (Fig. 3).

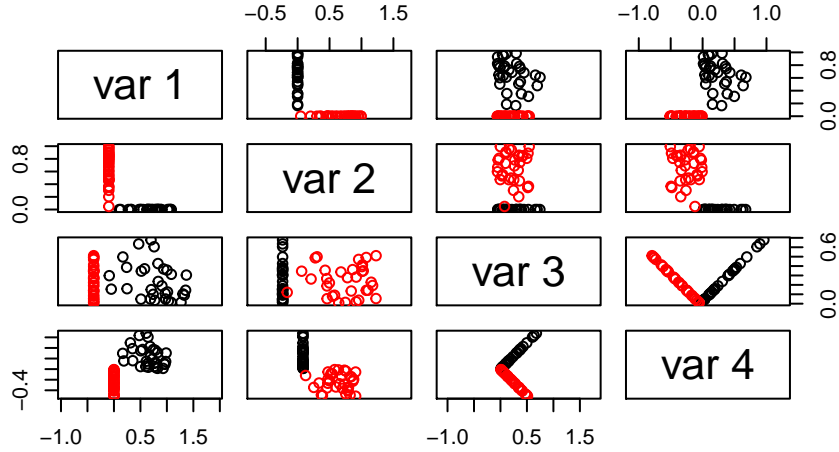


Figure 3: Latent positions  $XU$  used to construct the PABM edge probability matrix  $P$  under the GRDPG framework. Note that the the points follow the properties outlined in Section 3.2.

If we instead take the ASE of  $P = XII X^\top$ , we fail to obtain an embedding that has the same properties (Fig. 4).

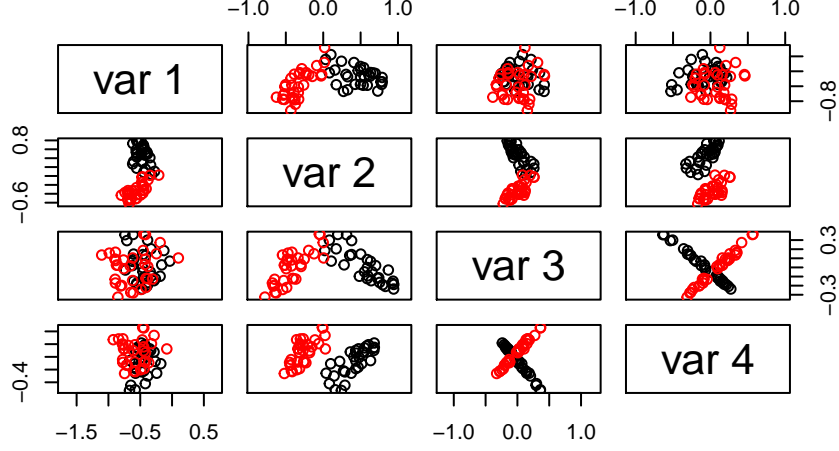


Figure 4: The adjacency spectral embedding of the edge probability matrix  $P$ . Note that even though  $P = (XU)I_{p,q}(XU)^\top$ , the resulting embedding does not follow the same properties of  $XU$ , even up to rotation.

Denoting  $Z$  as the ASE of  $P$ , we can recover  $ZQ$  that is equivalent to  $XU$  (Fig. 5).

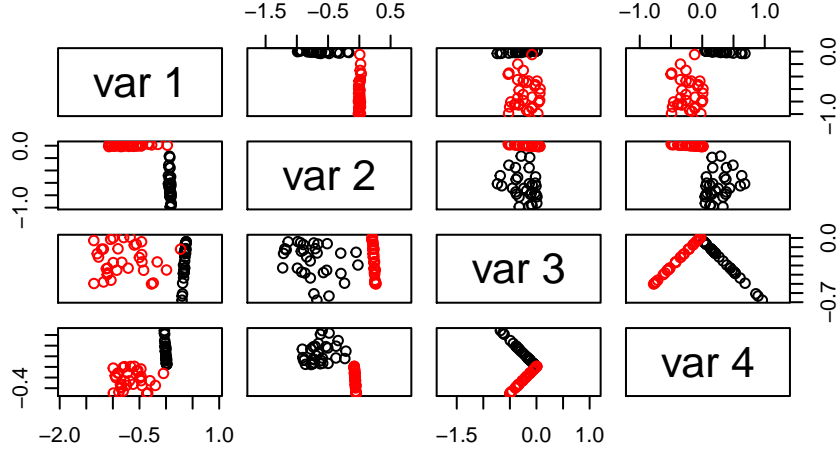


Figure 5: Pair plots of  $ZQ$  where  $Q$  was found by minimizing objective function (1). This embedding is equivalent to  $XU$  up to a 90-degree rotation.

The ASE of the adjacency matrix  $A$  (as one realization of  $P$ ) has the resulting pairs plot:



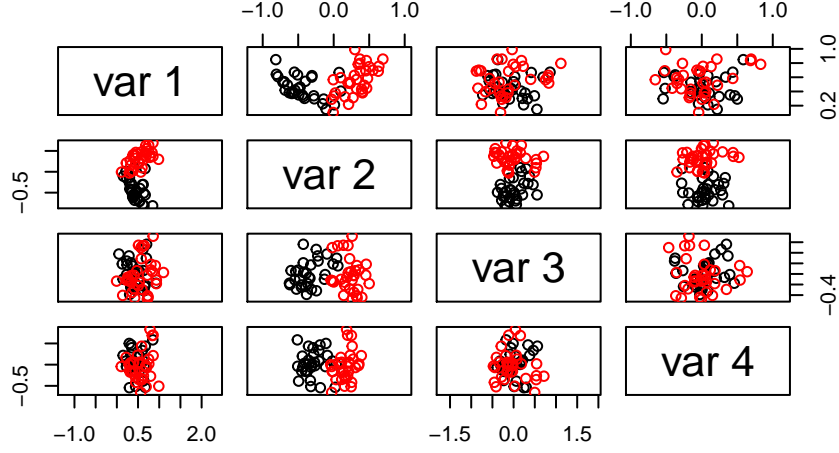
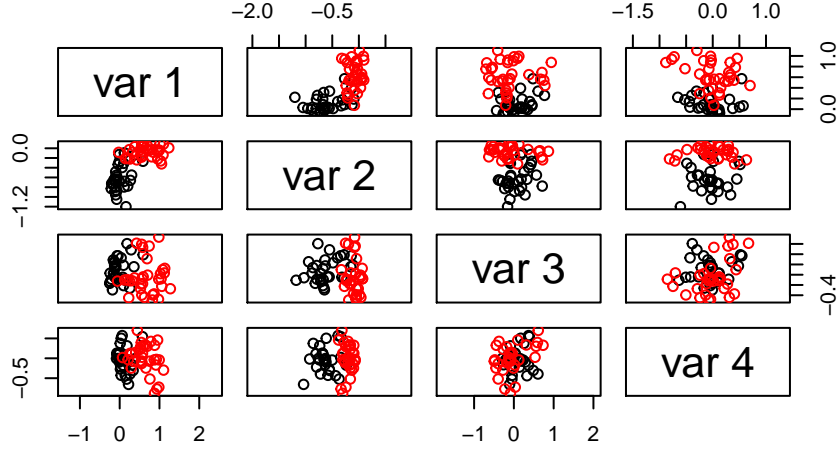


Figure 6: Pair plots of the adjacency spectral embedding of  $A$ . Since  $K = 2$  is fixed, we use the signature  $(3, 1)$  in this embedding.

Minimizing the objective function in (1) results in the following embedding:



## References

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