

FDP: NETWORK SCIENCE

Community Detection

5 December 2018

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Rakhi Saxena
Deshbandhu College,
University of Delhi,
Delhi, India.

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Communities in the Real World

- Observation: A characteristic common to many real-world networks is **community structure** [RCC⁺04]

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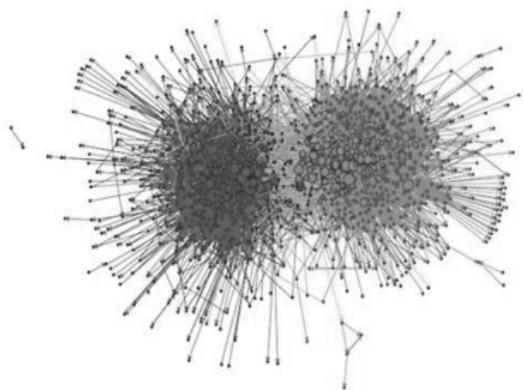


Figure: Directed network of hyperlinks between weblogs on US politics, recorded in 2005 by Adamic and Glance [AG05]

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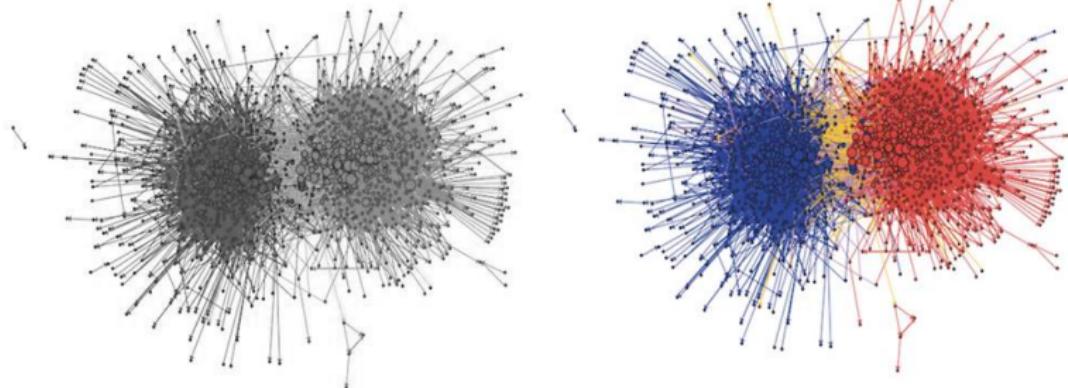


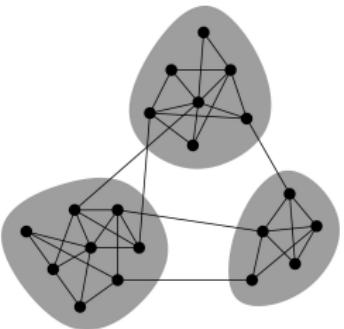
Figure: Directed network of hyperlinks between weblogs on US politics, recorded in 2005 by Adamic and Glance [AG05]

Images Courtesy of: [AG05]

Figure: Community structure of the analysed political blogs. Red for conservative, and blue for liberal. Orange links connect communities.

Community Structure in Networks

Communities: Groups of vertices that are densely connected among themselves while being sparsely connected to the rest of the network



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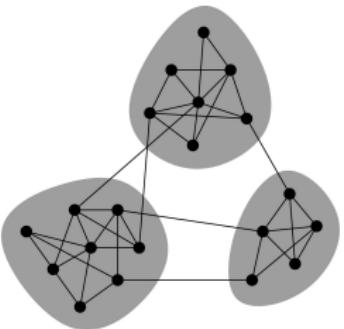
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Communities: Groups of vertices that are densely connected among themselves while being sparsely connected to the rest of the network



Let $N_i(T)$ denote the neighbours of i in $T \subseteq V : N_i(T) = \{j \in T : \{i,j\} \in E\}$

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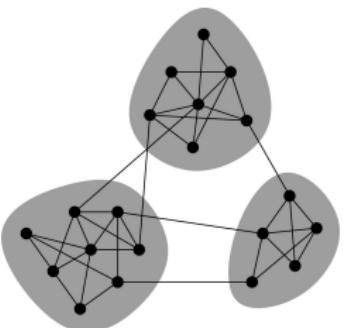
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Community Detection Problem: Partition network to maximize (minimize) internal (external) connections

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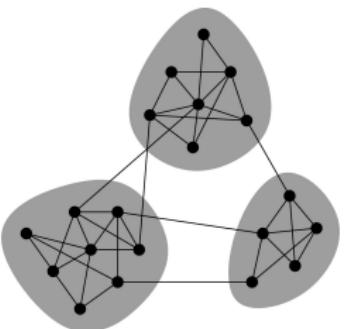
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Let $N_i(T)$ denote the neighbours of i in $T \subseteq V : N_i(T) = \{j \in T : \{i,j\} \in E\}$

Community Detection Problem: Partition network to maximize (minimize) internal (external) connections

Given graph $G(V, E)$, the task of community detection is to find a partition Π of vertices s.t.

$$\forall i \in V, \forall C \in \Pi : |N_i(C)| \leq |N_i(\Pi_i)| \quad (1)$$

Example 1: Zachary Karate Club

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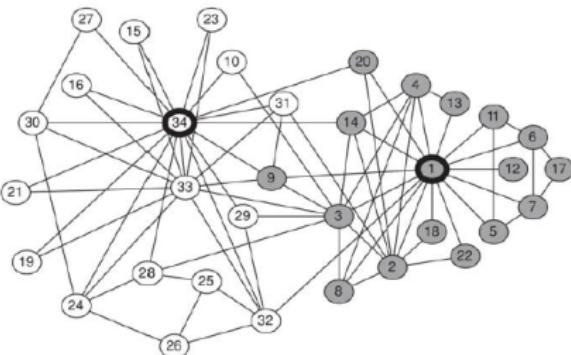
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Summary



- Sociologist Wayne Zachary documented 78 pairwise interactions between 31 karate club members [Zac77]
- Conflict between club president and instructor split the club into two
 - Some members followed the instructor and others the president
 - Breakup unveiled the ground truth, representing club's underlying community structure

Example 1: Zachary Karate Club

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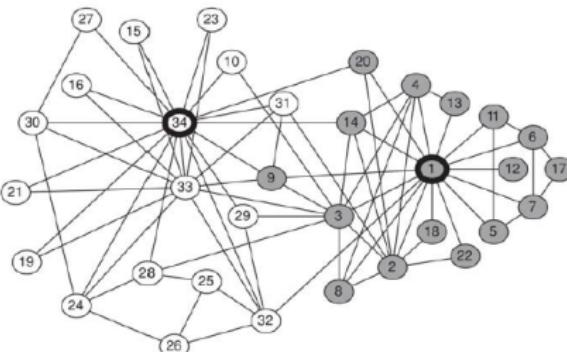
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Community finding algorithms often tested based on ability to infer these two communities from the structure of the network before the split. Zachary's paper has 3553 citations!!

Other Real World Communities

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Social Networks: circles of friends / group of individuals who pursue the same hobby together / live in the same neighborhood / co-workers, alumini, relatives, nationalities...

Citation Networks: papers on related topic

Biological Networks: groups of molecules/genes/proteins that form functional modules

Blogosphere: indicate political affiliation/ similar ideology

Web: pages of related content

Explicit/ Implicit Communities in Networks

Community Detection

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- Two types of groups in social media

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- Two types of groups in social media
- **Explicit Groups:** formed by user subscriptions
 - Facebook, Yahoo! Groups, LinkedIn

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- Two types of groups in social media
- **Explicit Groups:** formed by user subscriptions
 - Facebook, Yahoo! Groups, LinkedIn
- **Implicit Groups:** implicitly formed by social interactions
 - Individuals with the same taste for certain movies on a movie rental site.
 - Individuals who write blogs on the same or similar topics

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- **Implicit Groups:** implicitly formed by social interactions
 - Individuals with the same taste for certain movies on a movie rental site.
 - Individuals who write blogs on the same or similar topics
- **Explicit communities are not interesting for community detection researchers**
- **Implicit communities are challenging to find as they are hidden in the network wiring**

Implicit Community: Telecom Network

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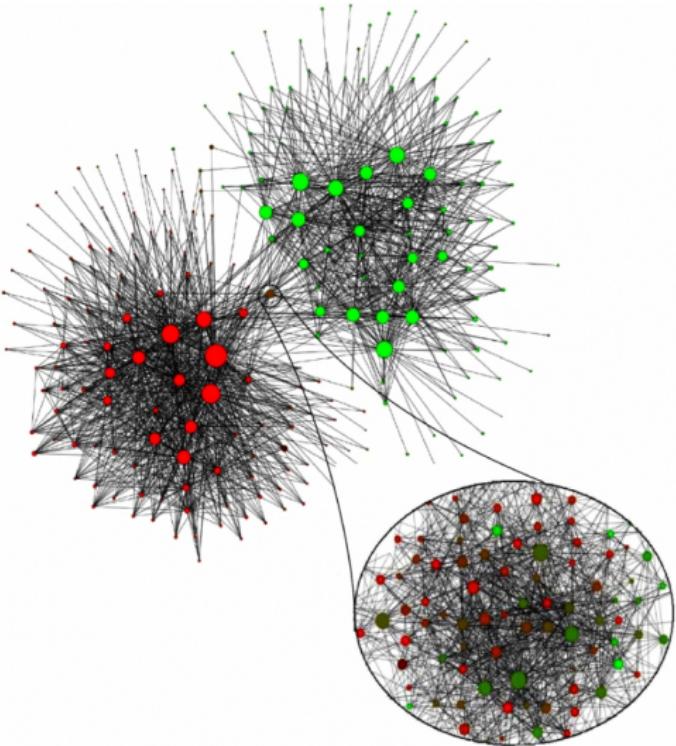
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Communities extracted from the call pattern of two million consumers of the largest Belgian mobile phone company. The nodes correspond to communities, size of each node is proportional to the number of individuals in the corresponding community. Color of each community represents the language spoken in the particular community, red for French and green for Dutch. Community connecting the two main clusters captures the culturally mixed capital city Brussels. Source: [BGLM08]

Why Detect Communities?

- Some behaviours are only observable in a group setting and not on an individual level
- Communities provide global view of user interactions, when local-view of individual behaviour is often noisy and ad hoc

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Why Detect Communities?

Community Detection

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- Some behaviours are only observable in a group setting and not on an individual level
- Communities provide global view of user interactions, when local-view of individual behaviour is often noisy and ad hoc
- Applications in
 - Recommendation systems [RKS02]
 - Finding functional modules in biological networks [GN02, PDFV05]
 - Controlling spread of epidemics/ Determining influential spreaders [KSB17, ZZWZ13]
 - Graph visualization and summarization [LSDK18]
 - Prediction of missing links/ Identification of false links [Cla08, DJWL16]
 - Finding socially important nodes in networks [SKB18]

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Fundamental Hypothesis

A network's community structure is uniquely encoded in its wiring diagram

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Fundamental Hypothesis

A network's community structure is uniquely encoded in its wiring diagram

There is a ground truth about a network's community organization, that can be uncovered by inspecting its connectivity patterns (adjacency matrix)

Community Detection - Basics

Connectedness Hypothesis

All members of a community must be reachable through other members of the same community

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Community Detection - Basics

Connectedness Hypothesis

All members of a community must be reachable through other members of the same community – necessary, not sufficient

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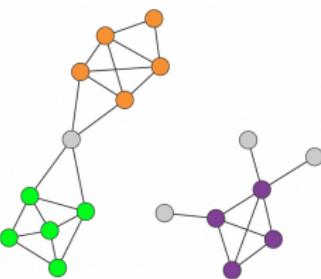


Figure: Connectedness and Density Hypothesis [Bar16]

- Connected Hypothesis: Each community corresponds to a connected subgraph

Density Hypothesis

Nodes that belong to a community have higher probability to link to the other members of that community than to nodes in other community

- Density Hypothesis: Nodes in a community have more links between them than outside the community

Community definitions consistent with Connectedness and Density Hypothesis

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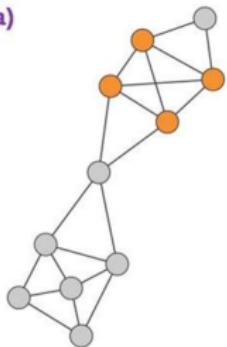
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Community definitions consistent with Connectedness and Density Hypothesis

Clique: Group of individuals all of whose members know each other

(a)



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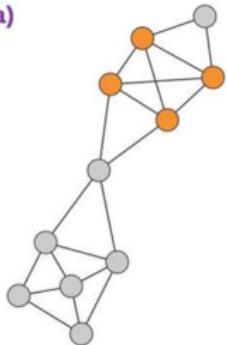
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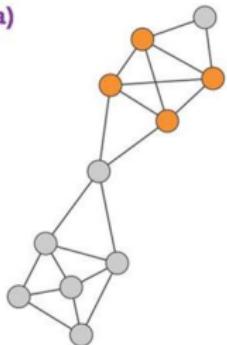


- Not practical - too restrictive in case of even medium size communities
- In real networks, triangles frequent compared to large cliques

Community definitions consistent with Connectedness and Density Hypothesis

Clique: Group of individuals all of whose members know each other

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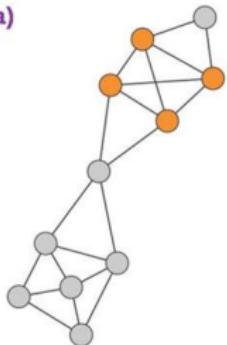
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- Relaxation possible —

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Clique: Group of individuals all of whose members know each other

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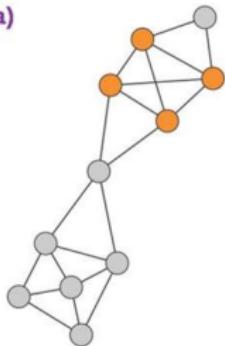
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- Relaxation possible — by counting connections of nodes wrt connected subgraph C

Community definitions consistent with Connectedness and Density Hypothesis

Clique: Group of individuals all of whose members know each other

(a)



- Not practical - too restrictive in case of even medium size communities
- In real networks, triangles frequent compared to large cliques

• Relaxation possible — by counting connections of nodes wrt connected subgraph C

- Internal degree (k_i^{int}) — number of links that connect i to other nodes in C
- External degree (k_i^{ext}) — number of links that connect i to the rest of network

Strong and Weak Communities

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Strong Community: C is strong community if
 $\forall v_i \in C, k^{int}(v_i) \geq k^{ext}(v_i)$

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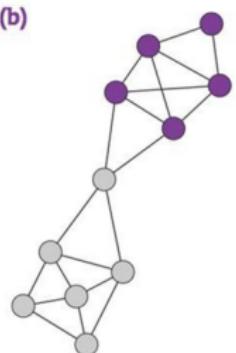
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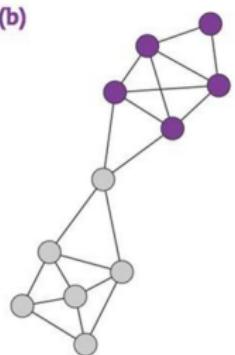
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Strong Community: C is strong community if $\forall v_i \in C, k^{int}(v_i) \geq k^{ext}(v_i)$

Weak Community: C is weak community if $\forall v_i \in C, \sum(k^{int}(v_i)) \geq \sum(k^{ext}(v_i))$

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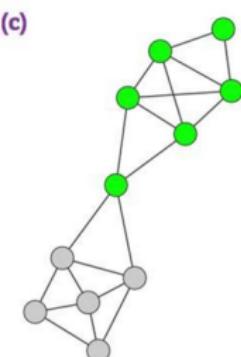
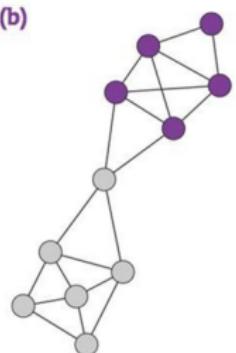
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Strong Community: C is strong community if $\forall v_i \in C, k^{int}(v_i) \geq k^{ext}(v_i)$



Weak Community: C is weak community if $\forall v_i \in C, \sum(k^{int}(v_i)) \geq \sum(k^{ext}(v_i))$

Images courtesy of [Bar16]

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Roadmap for rest of the session....

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Roadmap for rest of the session....

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- Several algorithms to detect communities

Roadmap for rest of the session....

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Summary

- Several algorithms to detect communities
 - Graph Partitioning Algorithms based on min-cut
 - Hierarchical Clustering Algorithms
 - Algorithms that optimize Modularity
 - Fast Algorithms for detecting communities in large networks
 - Algorithms to detect Overlapping Communities

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Graph Partitioning

- **Community**: is a vertex subset $C \subset V$, such that $\forall v \in C$, v has at least as many edges connecting to vertices in C as to vertices in $V \setminus C$
- **Cut**: A partition of the vertices into disjoint sets
- **Min-Cut**: Cut in which number of edges between the two sets is minimized

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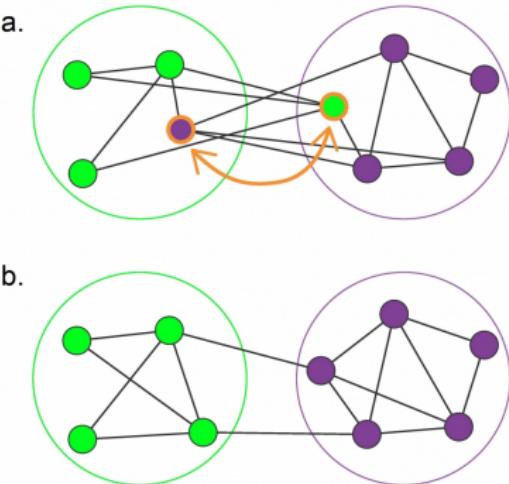
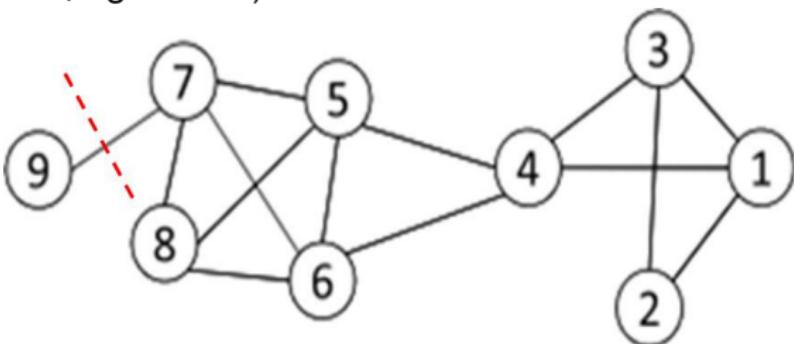


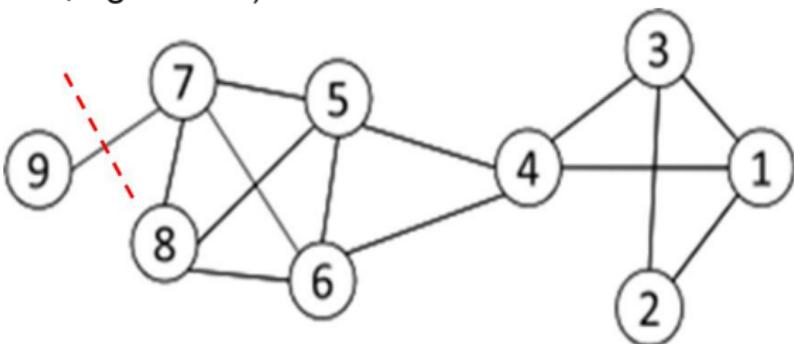
Image courtesy of [Bar16]

Community Detection \Rightarrow Minimum-Cut problem



Min-Cut Problem

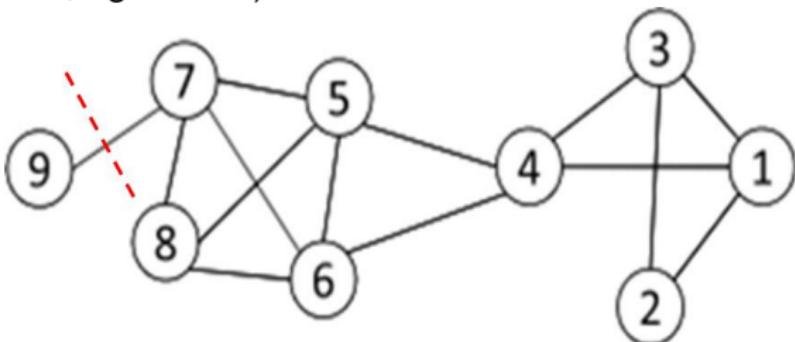
- Min-cut can return imbalanced partition (one set is a singelton, eg node 9)



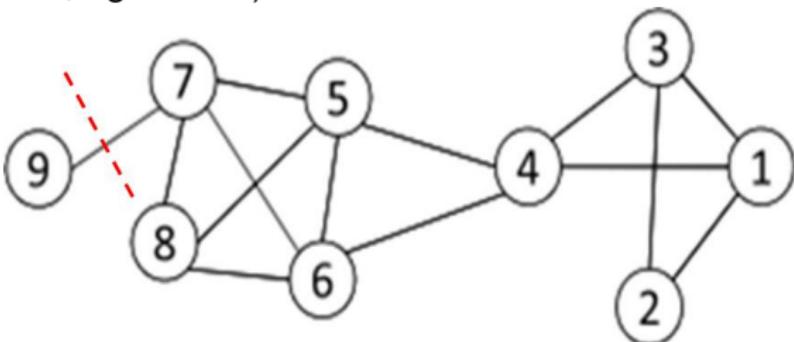
- Change the objective function to consider community size
- Given partition of k communities $\{C_1, C_2, \dots, C_k\}$
- Two common minimization objectives

Min-Cut Problem

- Min-cut can return imbalanced partition (one set is a singelton, eg node 9)

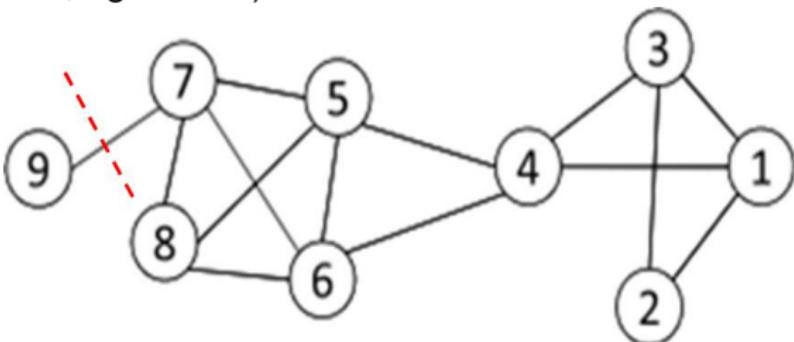


- Change the objective function to consider community size
- Given partition of k communities $\{C_1, C_2, \dots, C_k\}$
- Two common minimization objectives
- Ratio Cut** Objective Function $\pi = \frac{1}{k} \sum_{i=1}^k \frac{\text{cut}(C_i, \bar{C}_i)}{|C_i|}$



- Change the objective function to consider community size
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- **Ratio Cut** Objective Function $\pi = \frac{1}{k} \sum_{i=1}^k \frac{cut(C_i, \bar{C}_i)}{|C_i|}$
- **Normalized Cut** Objective Function $\pi = \frac{1}{k} \sum_{i=1}^k \frac{cut(C_i, \bar{C}_i)}{vol(C_i)}$

where $vol(v_i) = \sum_{v_j \in V_i} d(v_j)$



- Min-cut can return imbalanced partition (one set is a singelton, eg node 9)
- Change the objective function to consider community size
- Given partition of k communities $\{C_1, C_2, \dots, C_k\}$
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where $vol(v_i) = \sum_{v_j \in V_i} d(v_j)$
- Both Ratio Cut and Normalized Cut prefer a balanced partition

Ratio-Cut and Normalized-Cut Example

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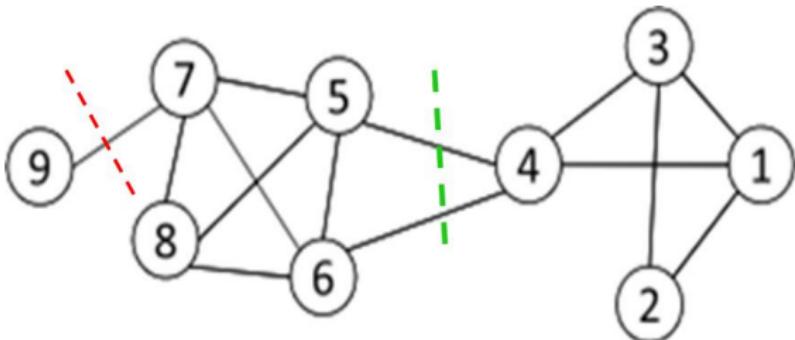
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Consider the partition shown by Red cut:

$$\text{Ratio-Cut } \pi_1 = \frac{1}{2} \left(\frac{1}{1} + \frac{1}{8} \right) = 0.56$$

$$\text{Normalized-cut } \pi_1 = \frac{1}{2} \left(\frac{1}{1} + \frac{1}{27} \right) = \frac{14}{27} = 0.52$$

Ratio-Cut and Normalized-Cut Example

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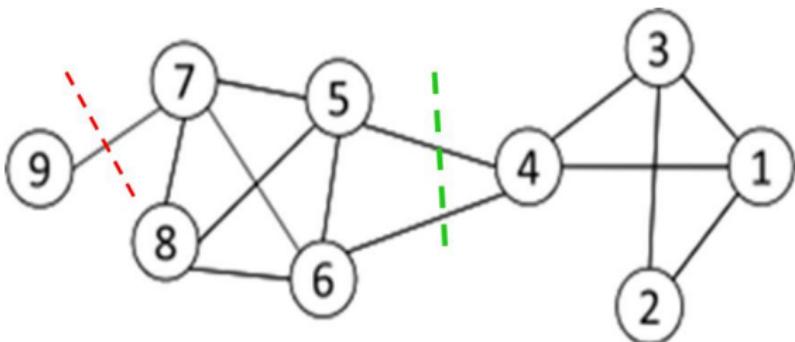
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Consider the partition shown by Green cut:

$$\text{Ratio-Cut } \pi_2 = \frac{1}{2} \left(\frac{2}{4} + \frac{2}{5} \right) = \frac{9}{20} = 0.45 < RC(\pi_1)$$

$$\text{Normalized-cut } \pi_2 = \frac{1}{2} \left(\frac{2}{12} + \frac{2}{16} \right) = \frac{7}{48} = 0.15 < NC(\pi_1)$$

Graph Partitioning is challenging

- The number of possible ways network can be partitioned into communities grows exponentially with the network size N

The number of possible partitions: Bell number $B_N = \frac{1}{e} \sum_{j=1}^{\infty} \frac{j^N}{j!}$

Graph Partitioning is challenging

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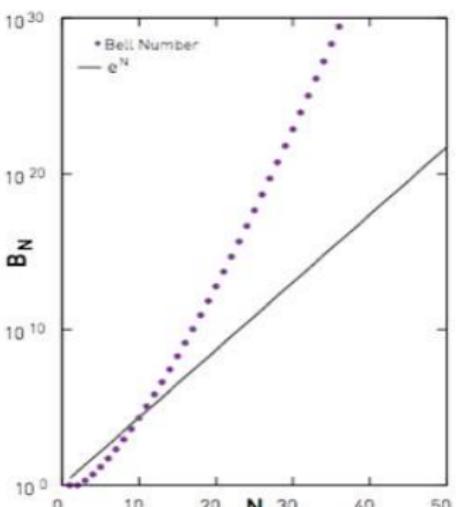


Image courtesy of [Bar16]

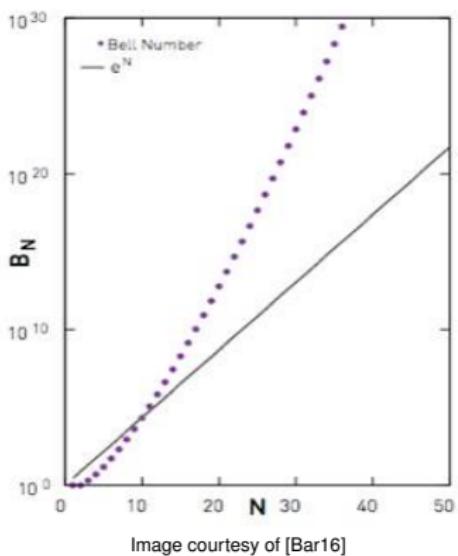


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- Brute-force approaches computationally infeasible $O(e^N)$
- We need algorithms that can identify communities without inspecting all partitions

Limitation of Graph Partitioning

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- In graph partitioning the number and the size of communities is predefined
- In community detection, number and size of groups is determined from the intrinsic network structure
- Need for alternative community detection methods

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Community Detection Method: Hierarchical Clustering

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Community Detection Method: Hierarchical Clustering

- Define a similarity measure quantifying some (usually topological) type of similarity between node pairs

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Community Detection Method: Hierarchical Clustering

- Define a similarity measure quantifying some (usually topological) type of similarity between node pairs
 - Commonly used measures - Jaccard index, Cosine similarity, Hamming distance between rows of the adjacency matrix

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 - Dendrogram - visualizes the order in which the nodes are assigned to specific communities
 - User chooses the cut in the dendrogram to identify the communities

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Example: Hierarchical Clustering

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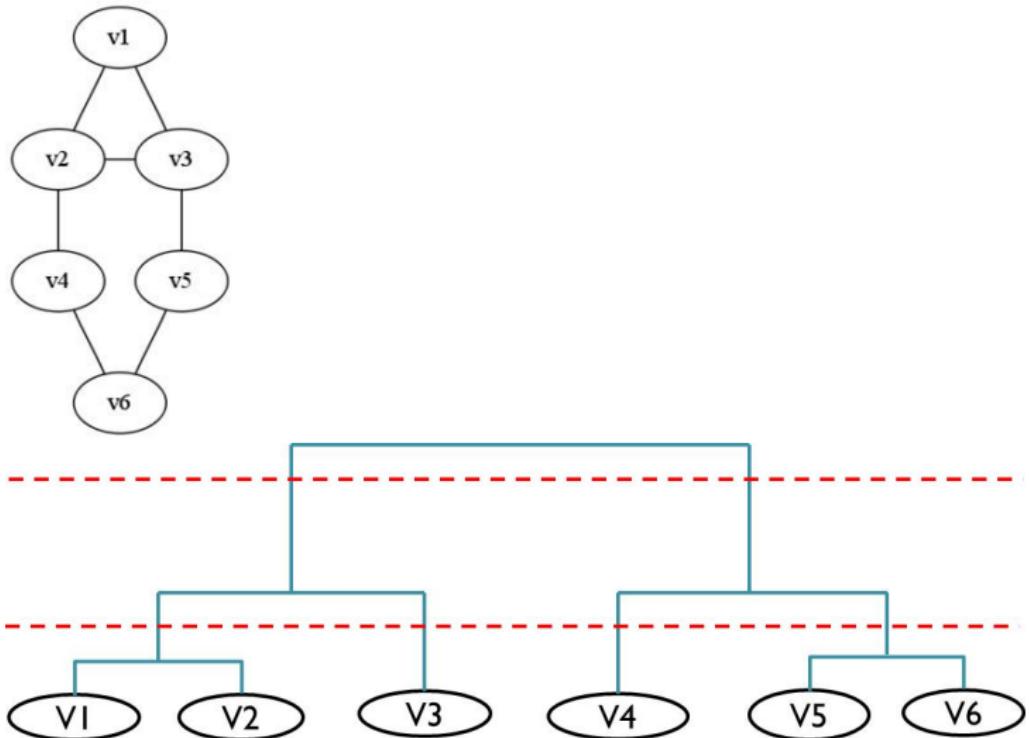
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Finding similarity between node pairs

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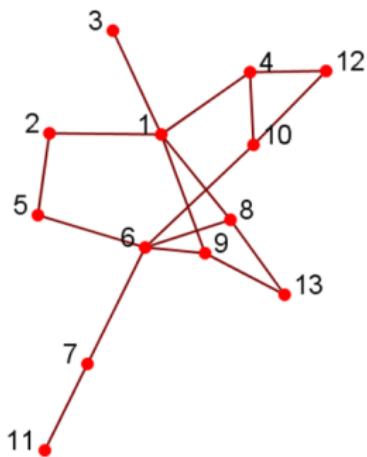
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Summary

- Assumption: Nodes that connect to each other and share neighbors are likely to belong to the same community

$$\text{Jaccard}(v_i, v_j) = \frac{|N_i \cap N_j|}{|N_i \cup N_j|}$$

$$\text{Cosine}(v_i, v_j) = \frac{|N_i \cap N_j|}{\sqrt{|N_i| \cdot |N_j|}}$$



$$\text{Jaccard}(5, 8) = \frac{|\{6\}|}{|\{1, 2, 6, 13\}|} = \frac{1}{4}$$

$$\text{Cosine}(5, 8) = \frac{1}{\sqrt{2 \cdot 3}} = \frac{1}{\sqrt{6}}$$

Cosine Similarity uses the cosine of the angle between the i -th and j -th rows/column vectors of the adjacency matrix. Thus cosine similarity of v_i and v_j is the number of common neighbours divided by the geometric mean of their degrees.

Deciding Similarity between Community Pairs

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Summary

As nodes are merged into small communities.... need to measure how similar two communities are

- Single Linkage : **Smallest** similarity between all pairs of nodes i, j which belongs to two different groups
- Complete Linkage: **Maximum** similarity between all pairs of nodes i, j which belongs to two different groups
- Average Linkage: **Average** similarity between all pairs of nodes i, j which belongs to two different groups

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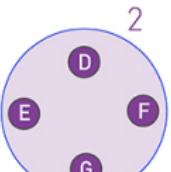
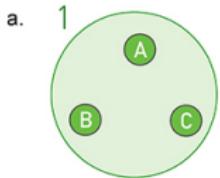
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Example: Schemes for grouping community pairs



	D	E	F	G
A	2.75	2.22	3.46	3.08
B	3.38	2.68	3.97	3.40
C	2.31	1.59	2.88	2.34

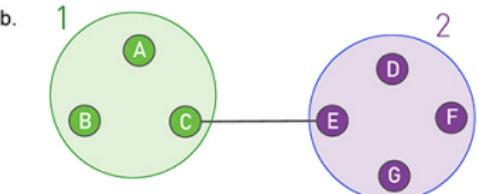
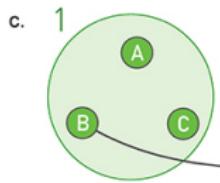
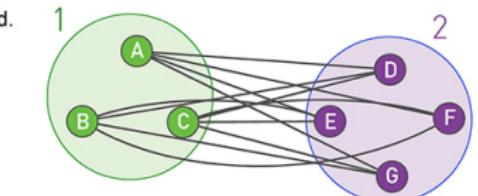
Single Linkage: $X_{12} = 1.59$ Complete Linkage: $X_{12} = 3.97$ Average Linkage: $X_{12} = 2.84$

Image courtesy of [Bar16]

Algorithms for Hierarchical Clustering

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- Two commonly used hierarchical community detection algorithms:
 - Agglomerative Method: Ravasz Algorithm [RSM⁺02]
 - Divisive Method: Girvan-Newman Algorithm [GN02]

Agglomerative Method: Ravasz Algorithm [RSM⁺02]

- Define topological overlap matrix X^o , where

$$x_{ij}^o = \frac{J(i,j)}{\min(k_i, k_j) + 1 - \Theta(A_{ij})} \quad (2)$$

$J(i,j)$ is the number of common neighbors (add 1 if there is direct link between i, j ; k_i, k_j are respective degrees of two nodes ; $\Theta(A_{ij}) = 1$, iff $A_{ij} > 0$, else 0

- For grouping communities, Ravasz algorithm uses the average cluster similarity method

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Agglomerative Method: Ravasz Algorithm [RSM⁺02]

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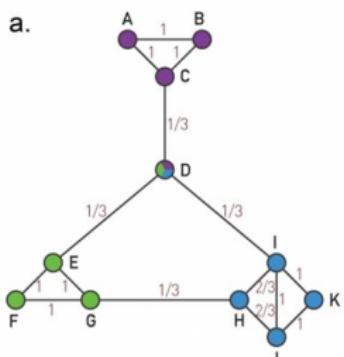
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- For grouping communities, Ravasz algorithm uses the average cluster similarity method



- $x_{AB}^0 = 1$: A and B have a link to each other and have the same neighbors
- $x_{AE}^0 = 0$: A and E do not have common neighbors, nor link to each other
- High topological overlap for members of the same dense local network neighborhood like nodes H, I, J, K

Image courtesy of [Bar16]

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Ravasz Algorithm identifies nested community structure

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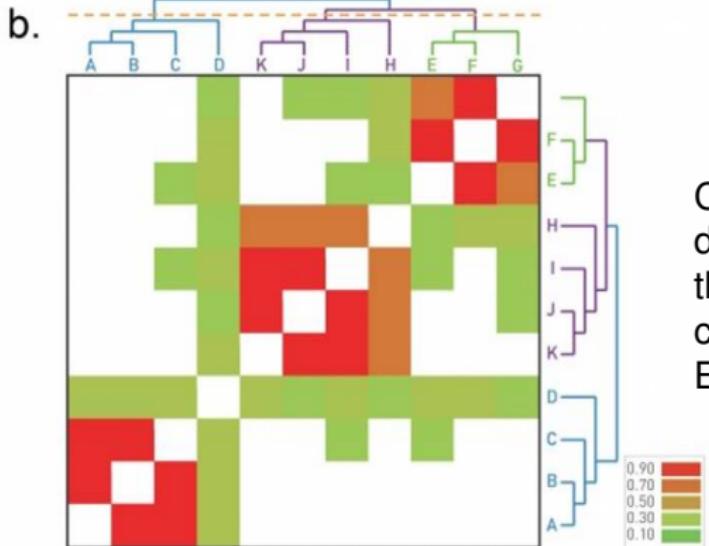
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Cut indicated by dashed line recovers three obvious communities (ABCD, EFG, and HIJK)

Image courtesy of [Bar16]

Ravasz Algorithm: Computational Complexity

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Summary

- Construction of similarity matrix has computational complexity $O(N^2)$
- Finding group similarity has computational complexity $O(N^2)$
- The construction of the dendrogram can be performed in $O(N \log N)$
- Overall complexity is $O(N^2)$, much faster than brute-force algorithm for finding communities

Divisive Method: Girvan-Newman Algorithm [GN02]

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Summary

- ① Compute the centrality of each link
 - centrality is high if nodes i and j belongs to different communities else small
- ② Remove the link with the largest centrality. In case of a tie, choose one link randomly.
- ③ Recalculate the centrality of each link for the altered network.
- ④ Repeat steps 2 and 3 until all links are removed.
- ⑤ Cut the dendrogram to extract the underlying community organization

Divisive Method: Girvan-Newman Algorithm contd.

Two centrality measures used by the algorithm:

① Link Betweenness -

- x_{ij} is the number of shortest paths that go through the link $i \rightarrow j$
- computational complexity $O(N^2)$

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Two centrality measures used by the algorithm:

1 Link Betweenness -

- x_{ij} is the number of shortest paths that go through the link $i \rightarrow j$
- computational complexity $O(N^2)$

2 Random Walk Betweenness -

- A pair of nodes m and n are chosen at random
- A walker starts at m, following each adjacent link with equal probability until it reaches n
- x_{ij} is the probability that the link $i \rightarrow j$ was crossed by the walker after averaging over all possible choices for the starting nodes m and n
- computational complexity $O(N^3)$

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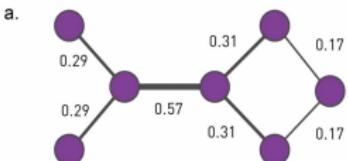


Figure: Link Betweenness

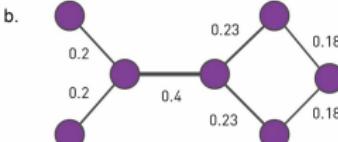
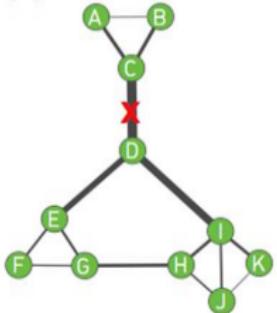


Figure: Random Walk Betweenness

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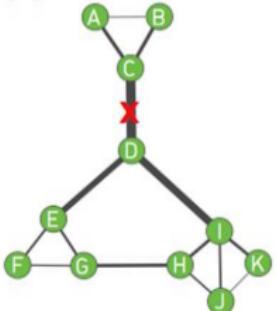
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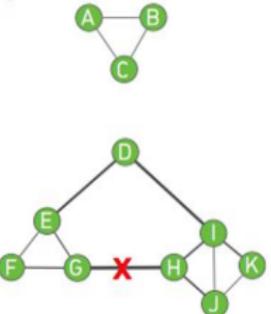
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Example: Girvan Newman Algorithm

(a)



(b)



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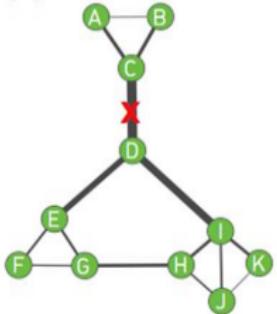
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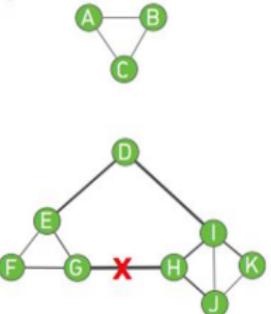
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Example: Girvan Newman Algorithm

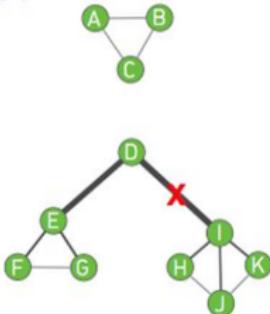
(a)



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Example: Girvan Newman Algorithm

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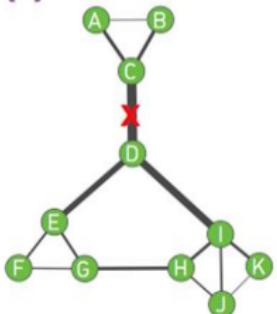
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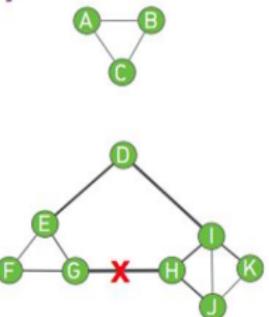
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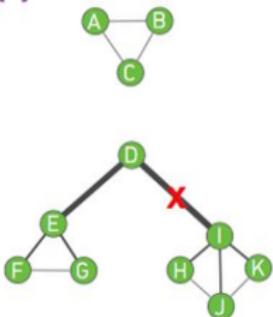
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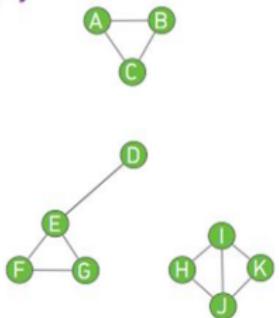
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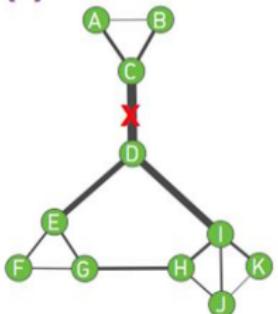
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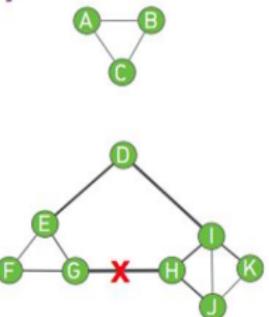
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Example: Girvan Newman Algorithm

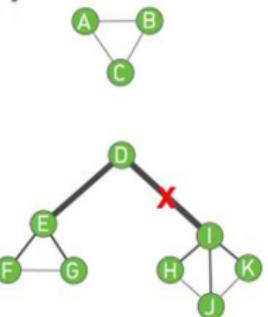
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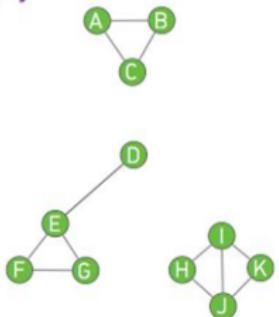
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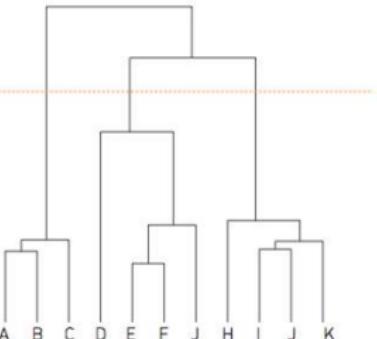
(c)



(d)



(e)



Images courtesy of [Bar16]

Girvan-Newman Algorithm: Computational Complexity

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- Calculation of centrality is the time limiting step
- Fastest known link betweenness algorithm is $O(LN)$
- Recalculating centrality of each link introduces a factor of L
- Hence the algorithm scales as $O(L^2 N)$ or $O(N^3)$ for sparse networks

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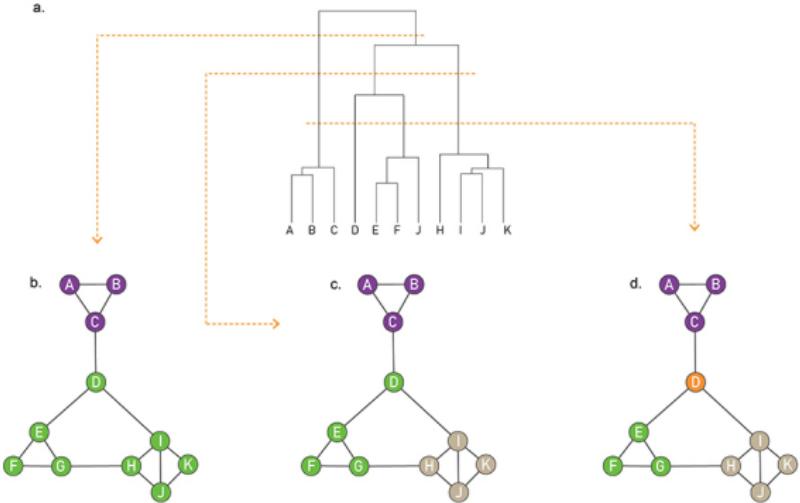


Image courtesy of [Bar16]

- Hierarchical clustering does not tell where to cut the dendrogram
 - Can obtain (b) two, (c) three or (d) four communities depending on where the cut is made

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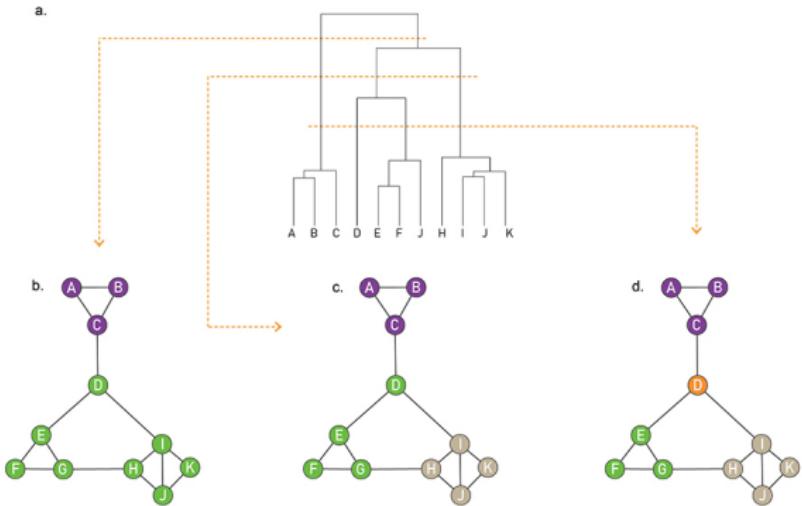


Image courtesy of [Bar16]

- Hierarchical clustering does not tell where to cut the dendrogram
 - Can obtain (b) two, (c) three or (d) four communities depending on where the cut is made
- Can visually decide which cut captures best the underlying community structure for small network; Impossible to visually inspect large networks

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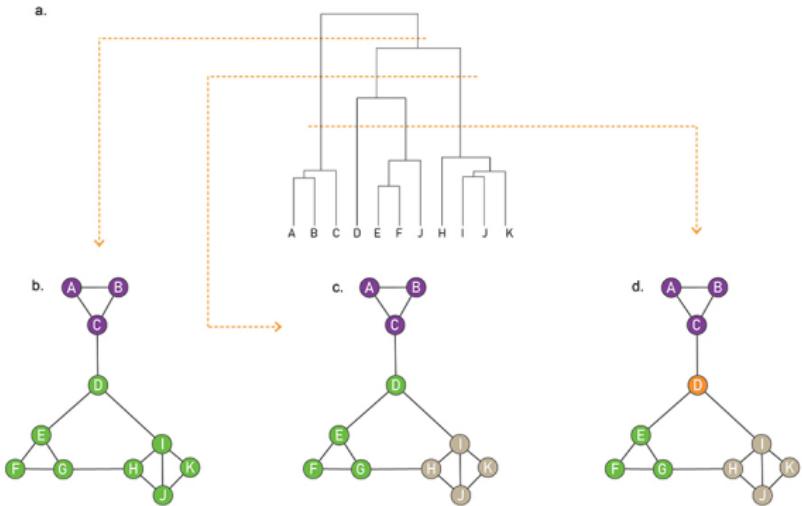


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 - Can obtain (b) two, (c) three or (d) four communities depending on where the cut is made
- Can visually decide which cut captures best the underlying community structure for small network; Impossible to visually inspect large networks
- Solution: **modularity**: helps to select the optimal cut

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Summary

- Modularity measures the quality of each partition

Random Hypothesis: Randomly wired networks lack an inherent community structure

- In random networks the connection pattern is expected to be uniform, lacking local density fluctuations that could be interpreted as communities
- Systematic deviations from a random configuration allow us to define a quantity called modularity
- How?

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 - Compare link density of a community with
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- How?
 - Compare link density of a community with
 - link density obtained for the same group of nodes for a randomly rewired network
- Modularity(M) — measure associated to a partition
- Modularity optimization offers a novel approach to community detection
- Find $\{C_c, c = 1, n_c\}$ that maximises M

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Modularity

- Consider a network with N nodes and L links and a partition into n_c communities, each community having N_c nodes connected to each other by L_c links
- Measure difference between network's real wiring diagram (A_{ij}) and expected number of links between i and j if the network is randomly wired (p_{ij})

$$M_c = \frac{1}{2L} \sum_{(i,j) \in C_c} (A_{ij} - p_{ij}) \quad (3)$$

- Using the degree preserving null model to keep expected degree of each node unchanged

$$p_{ij} = \frac{k_i \cdot k_j}{2L} \quad (4)$$

$$\Rightarrow M_c = \frac{L_c}{L} - \left(\frac{k_c}{2L} \right)^2 \quad (5)$$

k_c is total degree of community C_c

Modularity - continued

Community Detection

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- **Positive M_c :** Subgraph C_c is a potential community (has more links than expected by chance)
- **Zero M_c :** Connectivity between the N_c nodes is random
- **Negative M_c :** Nodes of C_c do not form a community

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Summary

- Positive M_c : Subgraph C_c is a potential community (has more links than expected by chance)
- Zero M_c : Connectivity between the N_c nodes is random
- Negative M_c : Nodes of C_c do not form a community
- Partition's modularity computed by summing M_c over all n_c communities

$$M = \sum_{c=1}^{n_c} \left[\frac{L_c}{L} - \left(\frac{k_c}{2L} \right)^2 \right] \quad (6)$$

- Higher Modularity Implies Better Partition
- Taking the whole network as a single community $\Rightarrow M = 0$
- Each node belongs to a separate community $\Rightarrow M < 0$

Modularity - continued

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- Higher Modularity Implies Better Partition
- Taking the whole network as a single community $\Rightarrow M = 0$
- Each node belongs to a separate community $\Rightarrow M < 0$

Maximal Modularity Hypothesis: For a given network the partition with maximum modularity corresponds to the optimal community structure

Example: Modularity Optimization

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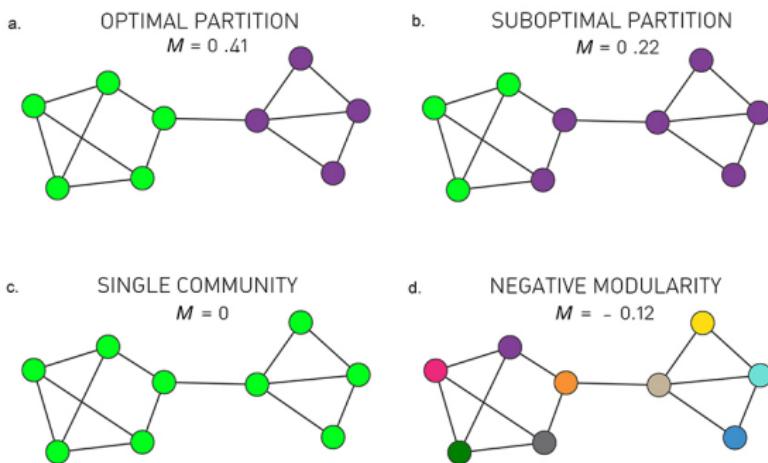


Figure: M for each cut of the dendrogram, finding a clear maximum when the network breaks into three communities.

Image courtesy of [Bar16]

Newman Algorithm

- ① Assign each node to a community of its own, starting with N communities of single nodes.
- ② Inspect each community pair connected by at least one link and compute modularity difference ΔM if they are merged.
- ③ Identify the community pair for which ΔM is the largest and merge them.
 - (Note: modularity is always calculated for the full network)
- ④ Repeat Step 2 until all nodes merge into a single community, recording M for each step.
- ⑤ Select the partition for which M is maximal.

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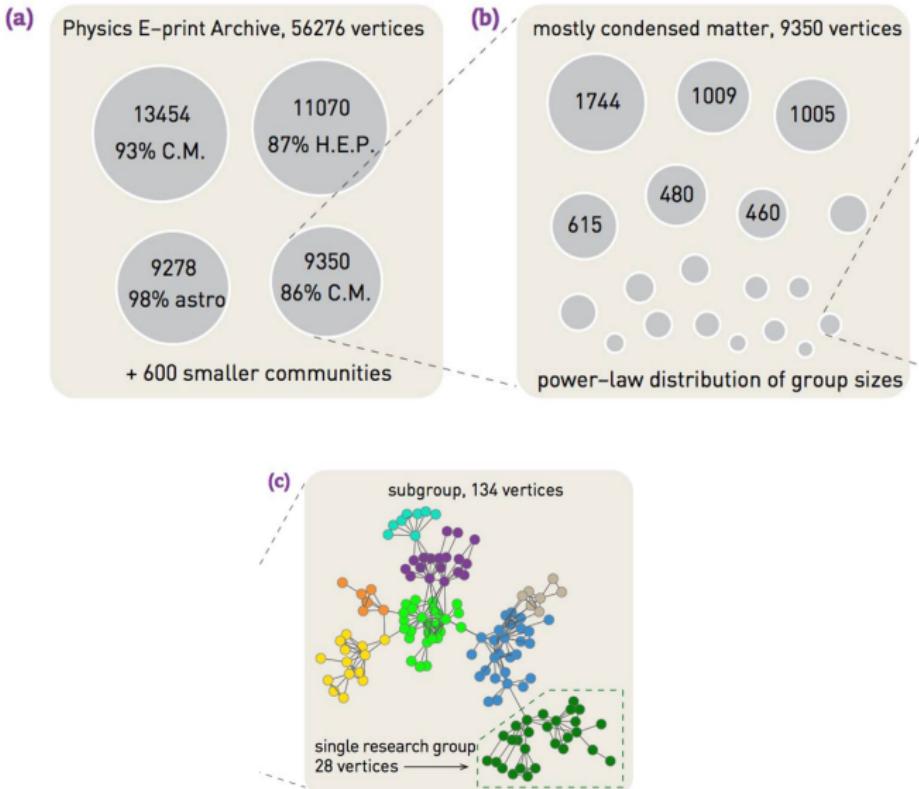
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Example: Community structure of the collaboration network of physicists obtained using Newman Algorithm



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- Calculation of each ΔM - constant time $O(1)$
- Identification of largest ΔM - $O(L)$
- After merging communities, update of matrix - $O(N)$
- Algorithm requires $N - 1$ community mergers
- Complexity is $O[(L + N)N]$ or $O(N^2)$
- Optimized implementations reduce complexity to $O(N \log^2 N)$
- Complexity can be prohibitive for very large networks
- Optimized implementations reduce the algorithm's complexity to $O(N \log^2 N)$

Limits of Modularity - Resolution Limit [FB07]

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- Modularity maximization forces together small weakly connected communities

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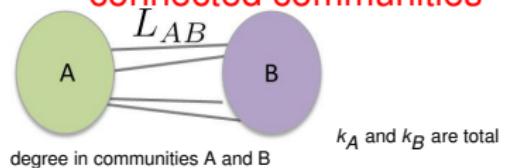
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- Modularity maximization forces together small weakly connected communities



$$\Delta M = \frac{L_{AB}}{L} - \frac{k_A \cdot k_B}{2L^2} \quad (7)$$

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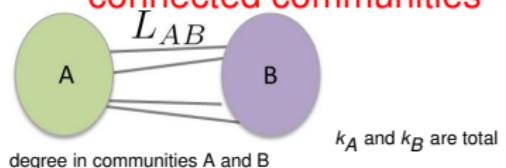
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- Modularity maximization forces together small weakly connected communities



$$\Delta M = \frac{L_{AB}}{L} - \frac{k_A \cdot k_B}{2L^2} \quad (7)$$

- If $\frac{k_A \cdot k_B}{2L} < 1$, and $L_{AB} \geq 1 \Rightarrow \Delta M > 0$
 - Merge A and B to maximize modularity

Limits of Modularity - Resolution Limit [FB07]

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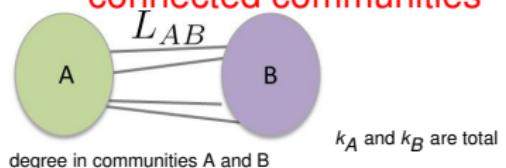
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Summary

- Modularity maximization forces together small weakly connected communities



$$\Delta M = \frac{L_{AB}}{L} - \frac{k_A \cdot k_B}{2L^2} \quad (7)$$

- If $\frac{k_A \cdot k_B}{2L} < 1$, and $L_{AB} \geq 1 \Rightarrow \Delta M > 0$
 - Merge A and B to maximize modularity
- Assuming for simplicity, $k_A \approx k_B = k \Rightarrow k \leq \sqrt{2L}$

Limits of Modularity - Resolution Limit [FB07]

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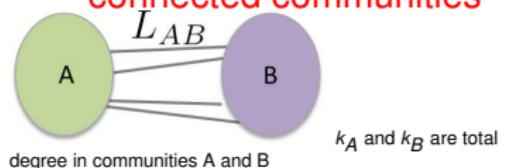
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Limits of Modularity - Resolution Limit [FB07]

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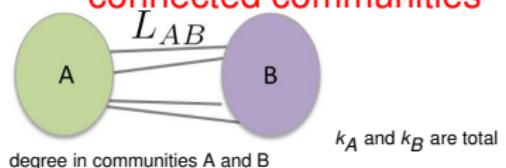
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- If k_A and k_B are under the threshold ($\sqrt{2L}$), even a single link between them will force the two communities together when M is maximized
- Example - For WWW graph sample with $L = 1,497,134$ modularity maximization will have difficulties resolving communities with total degree $k_C \leq 1,730$

Limits of Modularity - Modularity Maxima

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Summary

- Networks lack a clear modularity maxima, developing instead a modularity plateau containing many partitions with hard to distinguish modularity
- Consider a network composed of n_c subgraphs with comparable link densities $k_c \approx \frac{2L}{n_c}$
- If we merge a pair of clusters, we change modularity with

$$\Delta M = \frac{L_{AB}}{L} - \frac{2}{n_c^2} \quad (8)$$

- Drop in modularity is less than $\Delta M = -\frac{2}{n_c^2}$

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$$\Delta M = \frac{L_{AB}}{L} - \frac{2}{n_c^2} \quad (8)$$

- Drop in modularity is less than $\Delta M = -\frac{2}{n_c^2}$
- Example: For a network with $n_c = 20$ communities, at most $\Delta M = -0.005$, tiny compared to the maximal modularity $M = 0.87$

Example: Limits of Modularity

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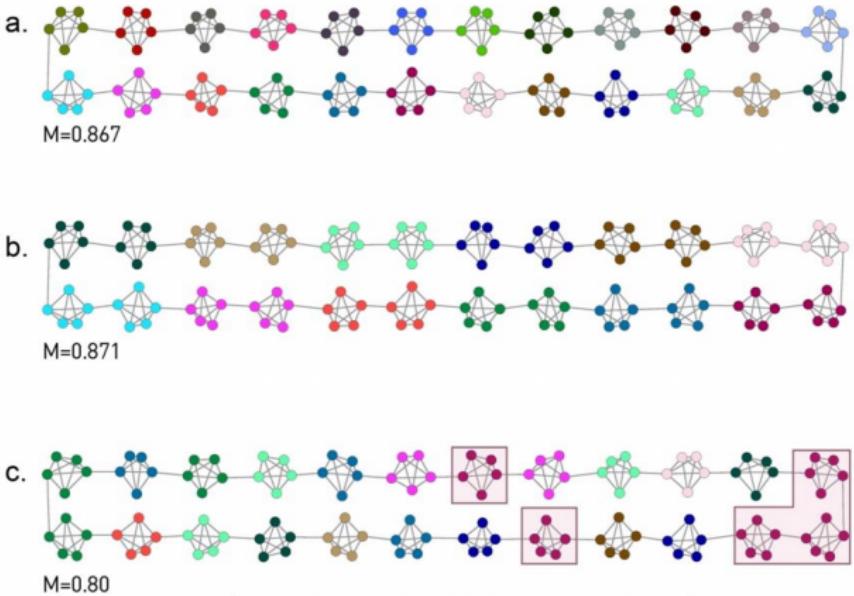


Figure: A ring network consisting of 24 cliques, each made of 5 nodes. Source: [Bar16]

(a) The best partition should correspond to the configuration where each cluster is a separate community. $M=0.867$

(b) When clusters are combined into pairs, $M=0.871$, higher than M of intuitive partition

(c) When clusters assigned randomly to communities - clusters that have no links to each other may end up in the same community. $M=0.80 \approx 0.87$

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Summary

- Used to identify communities in very large networks
- Recently two algorithms have gained popularity
 - Louvain algorithm [BGLM08] - aims to optimize modularity
 - Label Propagation [RAK07] algorithm - consensus based

- **Step I**

- Given: weighted network of N nodes
- Assign each node to its own community
- For each node i : evaluate gain in modularity if i is placed in community of one of its neighbors j
- Move i in the community for which the modularity gain is the largest – but only if gain is +ve

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- **Step I**

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- Process is applied to all nodes until no further improvement can be achieved

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• Step I

- Given: weighted network of N nodes
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- Move i in the community for which the modularity gain is the largest – but only if gain is +ve
- If no positive gain is found, i stays in its original community
- Process is applied to all nodes until no further improvement can be achieved
- Modularity change ΔM calculated using

$$\Delta M = \left[\frac{\sum_{in} + 2k_{i,in}}{2W} - \left(\frac{\sum_{tot} + k_i}{2W} \right)^2 \right] - \left[\frac{\sum_{in}}{2W} - \left(\frac{\sum_{tot}}{2W} \right)^2 - \left(\frac{k}{2W} \right)^2 \right]$$

- \sum_{in} is the sum of the weights of the links inside C
- \sum_{tot} is the sum of the link weights of all nodes in C
- k_i is the sum of the weights of the links incident to node i
- $k_{i,in}$ is the sum of the weights of the links from i to nodes in C
- W is the sum of the weights of all links in the network

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• Step II

- Construct a new network whose nodes are the communities identified during Step I
- Weight of link between two nodes is the sum of the weight of the links between the nodes in the corresponding communities
- Links between nodes of the same community lead to weighted self-loops
- Repeat Steps I - II - each iteration called a *pass*
- Number of communities decreases with each pass
- Passes repeated until there are no more changes and maximum modularity is attained

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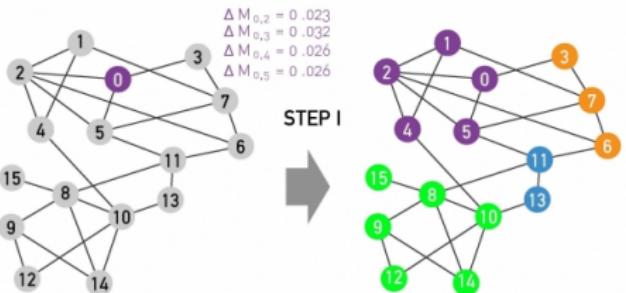
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Example: Louvain Algorithm

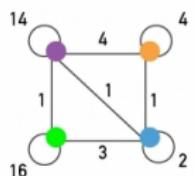
1ST PASS



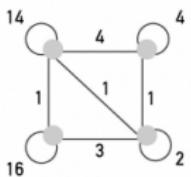
STEP I



STEP II



2ND PASS



STEP I



STEP II



Image courtesy of [BGLM08]

Louvain Algorithm - Computational Complexity

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Summary

- Algorithm more limited by storage demands than by computational time
- Number of computations scale linearly with L for first pass
- For subsequent passes, complexity of the algorithm is at most $O(L)$
- Therefore algorithm allows identification of communities in networks with millions of nodes

Label Propagation Algorithm [RAK07]

Community Detection

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- Consensus Based Algorithm
- Every node is assigned a unique label
- In subsequent iterations, each node takes the most frequent label of its neighbors in a synchronous manner
- Method stops when the label of each node is one of the most frequent labels in its neighborhood

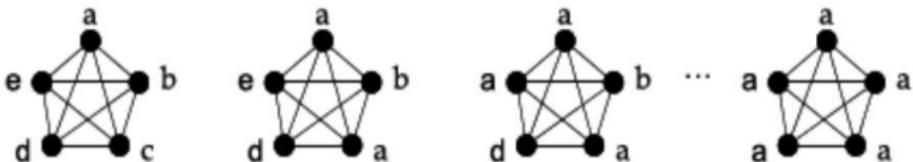


Figure: Nodes are updated one by one as we move from left to right. Due to a high density of edges (highest possible in this case), all nodes acquire the same label

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Label Propagation Algorithm...contd.

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Summary

- ① Initialize the labels of all nodes in the network. For node x ,
 $C_x(0) = x$
- ② Initialize $t = 1$
- ③ Arrange the nodes in **random** order and set it to X
- ④ For each $x \in X$ chosen in that specific order

$$C_x(t) = f(C_{x1}(t), \dots, C_{xm}(t), C_{x(m+1)}(t-1), \dots, C_{xk}(t-1)) \quad (9)$$

- ⑤ f here returns the label occurring with the highest frequency among the neighbors and ties are broken **uniformly randomly**
- ⑥ If every node has a label that the maximum number of their neighbors have, stop the algorithm. Else increment t and go to Step 3

Example: Label Propagation Algorithm

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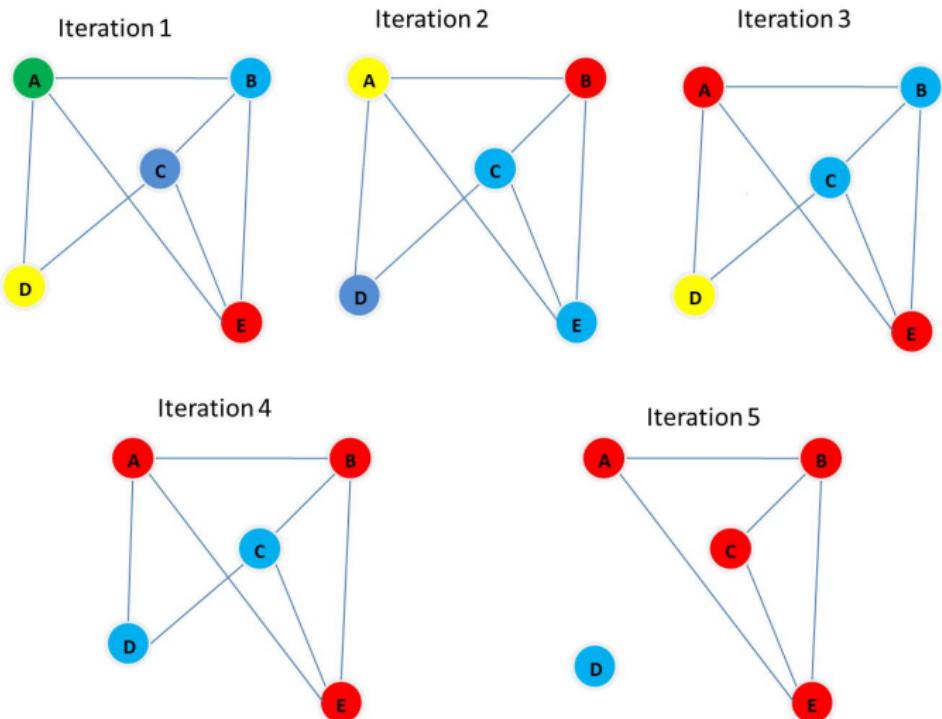
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Ambiguity in Label propagation Algorithm

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Summary

- **Problem:** Algorithm yields different results based on the initial configuration (which is decided randomly)

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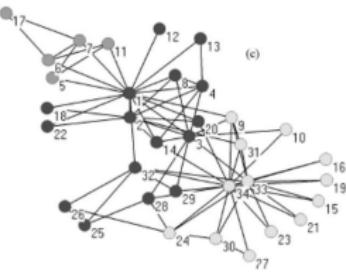
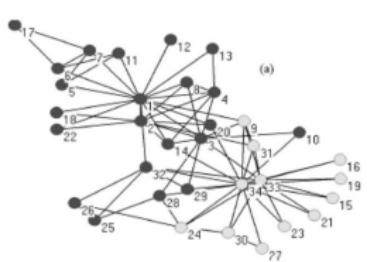
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Ambiguity in Label propagation Algorithm

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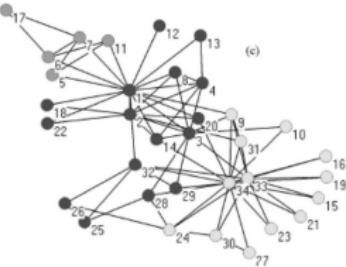
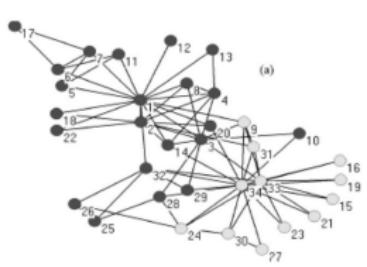
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Summary

- **Problem:** Algorithm yields different results based on the initial configuration (which is decided randomly)



- **Solution:** Run the method a large number of times (say, 1000 times) and then build a consensus labelling

- Takes near-linear time
- Initialization of nodes with unique labels takes $O(N)$ time
- Each iteration of LPA takes linear time in number of edges $O(L)$
- At each node x
 - Grouping neighbors according to their labels ($O(d(x))$)
 - Picking the group of maximum size and assigning its label to $x \Rightarrow O(d(x))$
- Overall time is $O(L)$ since process repeated at each node

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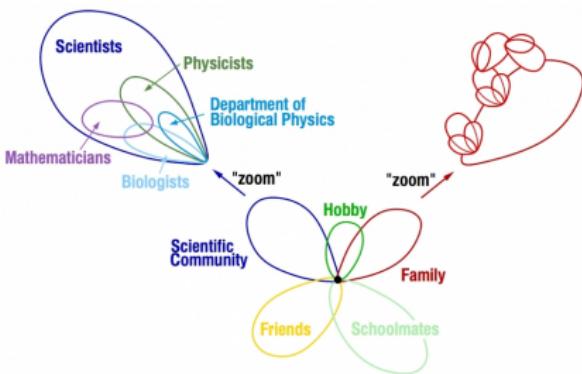


Figure: Communities surrounding Tamas Vicsek, who introduced the concept of overlapping communities [PDFV05]

- Overlapping communities not limited to social systems
 - same genes often implicated in multiple diseases → indicating disease modules of different disorders overlap

Overlapping Communities - Example

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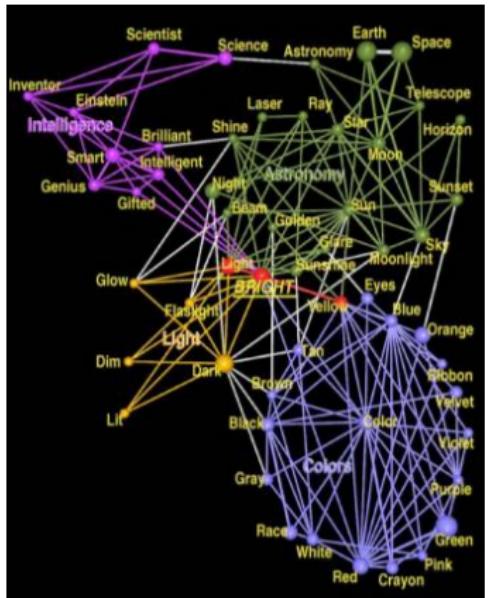


Image Courtesy of [PBV07]

Bright :-

- community containing light-related words (glow or dark);
- community capturing different colors (yellow, brown)
- community consisting of astronomical terms (sun, ray).
- community linked to intelligence (gifted, brilliant).

Algorithms to Detect Overlapping Communities

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- Clique Percolation Algorithm [PDFV05]
- Link Clustering Algorithm [ABL10]

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- Algorithm views a community as the union of overlapping cliques
- Two k -cliques are considered adjacent if they share $k - 1$ nodes
- A k -clique community is the largest connected subgraph obtained by the union of all adjacent k -cliques
- k -cliques that can not be reached from a particular k -clique belong to other k -clique communities

Example: Clique Percolation Algorithm

- To identify $k=3$ clique-communities roll a triangle across the n/w such that each subsequent triangle shares one link(2 nodes) with the previous triangle

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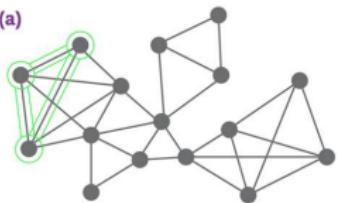


Figure: Start with a k -clique (eg-3-clique)

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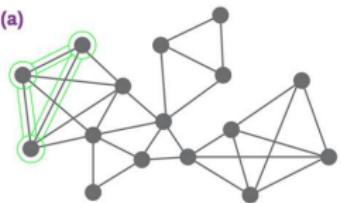


Figure: Start with a k-clique (eg-3-clique)

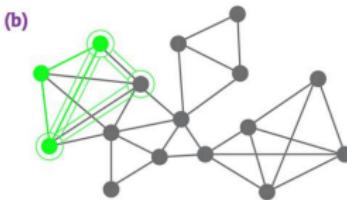


Figure: "Roll" the clique over adjacent cliques

Example: Clique Percolation Algorithm

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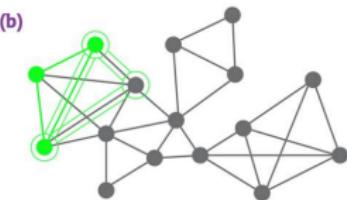


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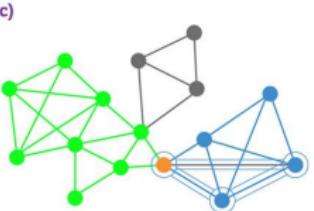


Figure: Clique Communities for $k=3$: Orange nodes belong to multiple communities

Example: Clique Percolation Algorithm

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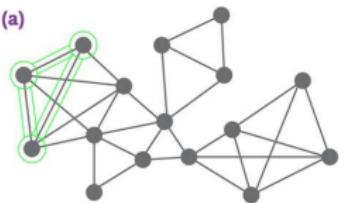


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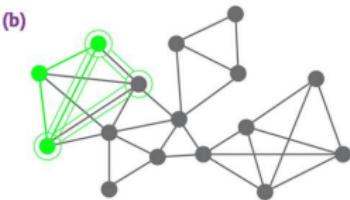


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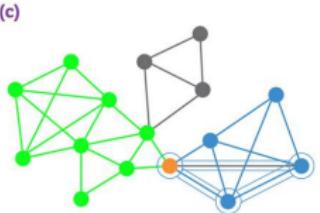


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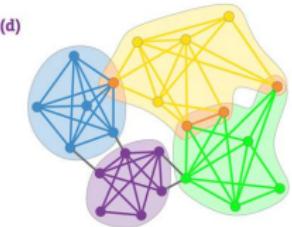


Figure: Clique Communities for $k=4$; complete 4 node subgraphs sharing at least three nodes

Clique Percolation: Computational Complexity

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Summary

- Algorithm's community definition is based on cliques instead of maximal cliques, which can be identified in polynomial time
- However, if there are large cliques in the network, it is more efficient to identify all cliques using an algorithm with $O(e^N)$ complexity
- Despite this high computational complexity, the algorithm is relatively fast, processing the mobile call network of 4 million mobile phone users in less than one day

Finding Overlapping Communities: Link Clustering [ABL10]

Community Detection

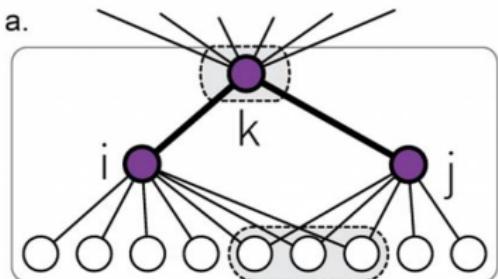
Rakhi Saxena

- Intuition:

- Nodes can belong to multiple communities
- But links tend to be community specific

- Step 1: Define Link Similarity S

- S measures the relative number of common neighbors endnodes have
- $S((i, k), (j, k)) = \frac{|n_+(i) \cap n_+(j)|}{|n_+(i) \cup n_+(j)|}$
- where $n_+(i)$ is the list of the neighbors of node i , including itself
- Small $S \rightarrow$ less overlap between neighborhood of the two links



b.

Diagram (b) shows three nodes i , j , and k . Node i has 2 neighbors, node j has 2 neighbors, and node k has 3 neighbors. There is no overlap between their neighborhoods.

$$S((i, k), (j, k)) = \frac{1}{3}$$

c.

Diagram (c) shows three nodes i , j , and k . Node i has 2 neighbors, node j has 2 neighbors, and node k has 3 neighbors. All three nodes share a common neighbor, which is highlighted with a dashed circle.

$$S((i, k), (j, k)) = 1$$

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Summary

Link Clustering ... contd

- Step 2: Apply Hierarchical Clustering
 - Apply hierarchical clustering to identify link communities using the similarity matrix S
- Figure shows single-linkage procedure, iteratively merging communities with the largest similarity link pairs
- Cuts result in the link communities and the overlapping node communities

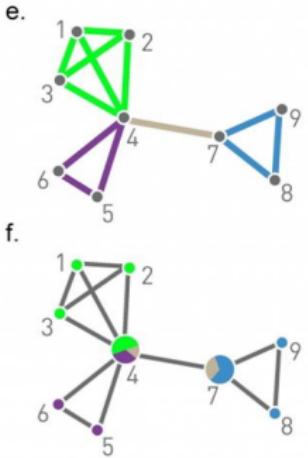
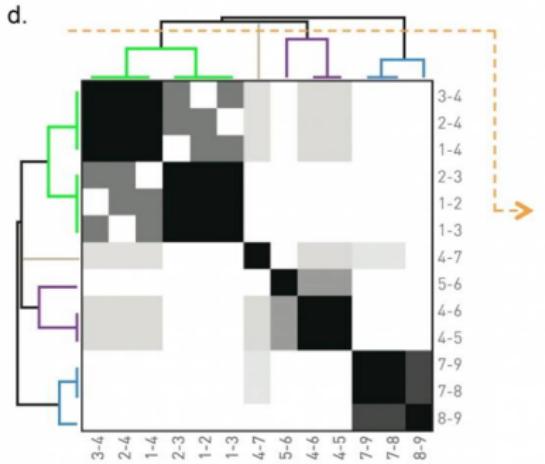


Image Courtesy

Link Clustering: Computational Complexity

Community Detection

Rakhi Saxena

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- Similarity calculation:
 - requires $\max(k_i, k_j)$ steps for link pair with degrees k_i and k_j
 - For a scale-free network with degree exponent γ ,
calculation of similarity has complexity $O(N^2/(\gamma - 1))$,
determined by the size of the largest node, k_{\max}
- Hierarchical clustering: requires $O(L^2)$ time steps
- Total computational complexity is $O(N^2/(\gamma - 1)) + O(L^2)$
- For sparse graphs the latter term dominates, leading to $O(N^2)$

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Summary

- Community identification relies on following hypotheses
 - **Fundamental Hypothesis:** A network's community structure is uniquely encoded in its wiring diagram
 - **Connectedness and Density Hypothesis:** A community corresponds to a locally dense connected subgraph
 - **Random Hypothesis:** Randomly wired networks do not have communities
 - **Maximal Modularity Hypothesis:** The partition with the maximum modularity offers the best community structure
- Several community detection algorithms available in literature
- Many of the developed algorithms are available as software packages

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Summary of Community Detection Algorithms

Community Detection

Rakhi Saxena

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Summary

Algorithm	Nature	Complexity	Ref.
Ravasz	Hierarchical Agglomerative	$O(N^2)$	[RSM ⁺ 02]
Girvan-Newman	Hierarchical Divisive	$O(N^2)$	[GN02]
Greedy Modularity	Modularity Optimization	$O(N^2)$	[New03]
Greedy Modularity	(Optimized) Modularity Optimization	$O(N \log^2 N)$	[CNM04]
Louvain	Modularity Optimization	$O(L)$	[BGLM08]
Label Propagation	Consensus Based	$O(L)$	[RAK07]
Clique percolation	Overlapping Community Detection	$O(e^N)$	[PDFV05]
Link Clustering	Hierarchical Agglomerative Overlapping CD	$O(\frac{N^2}{(\gamma-1)}) + O(L^2)$	[ABL10]

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