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## Analysis of Large Graphs: Community Detection

Mining of Massive Datasets
Jure Leskovec, Anand Rajaraman, Jeff Ullman Stanford University
http://www.mmds.org


## Networks \& Communities

- We often think of networks being organized into modules, cluster, communities:



## Goal: Find Densely Linked Clusters



## Micro-Markets in Sponsored Search

- Find micro-markets by partitioning the query-to-advertiser graph:

[Andersen, Lang: Communities from seed sets, 2006]


## Movies and Actors

- Clusters in Movies-to-Actors graph:



## Twitter \& Facebook

- Discovering social circles, circles of trust:
friends under the same advisor

[McAuley, Leskovec: Discovering social circles in ego networks, 2012]


## Community Detection

## How to find communities?



We will work with undirected (unweighted) networks

## Method 1: Strength of Weak Ties

- Edge betweenness: Number of shortest paths passing over the edge
- Intuition:

Edge strengths (call volume) in a real network


Edge betweenness in a real network

## Method 1: Girvan-Newman

- Divisive hierarchical clustering based on the notion of edge betweenness:
Number of shortest paths passing through the edge
- Girvan-Newman Algorithm:
- Undirected unweighted networks
- Repeat until no edges are left:
- Calculate betweenness of edges
- Remove edges with highest betweenness
- Connected components are communities
- Gives a hierarchical decomposition of the network


## Girvan-Newman: Example



Need to re-compute betweenness at every step

## Girvan-Newman: Example

Step 1:


Step 2:

Hierarchical network decomposition:

Step 3:

(5)

(7)

(8)



## Girvan-Newman: Results



## Communities in physics collaborations

## Girvan-Newman: Results

- Zachary’s Karate club: Hierarchical decomposition



## We need to resolve 2 questions

1. How to compute betweenness?
2. How to select the number of clusters?


## How to Compute Betweenness?

- Want to compute betweenness of paths starting at node $\boldsymbol{A}$

- Breath first search starting from $A$ :



## How to Compute Betweenness?

- Count the number of shortest paths from $A$ to all other nodes of the network:



## How to Compute Betweenness?

- Compute betweenness by working up the tree: If there are multiple paths count them fractionally

The algorithm:
-Add edge flows:
-- node flow =
$1+\sum$ child edges
-- split the flow up
based on the parent value

- Repeat the BFS procedure for each starting node $U$



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## We need to resolve 2 questions

1. How to compute betweenness?
2. How to select the number of clusters?


## Network Communities

- Communities: sets of tightly connected nodes
- Define: Modularity Q
- A measure of how well a network is partitioned into communities

- Given a partitioning of the network into groups $\boldsymbol{S} \in \boldsymbol{S}$ :
$Q \propto \sum_{s \in S}[(\#$ edges within group $s)$ $\underbrace{(\operatorname{expected} \# \text { edges within group } s)]}$

Need a null model!

## Null Model: Configuration Model

- Given real $\boldsymbol{G}$ on $\boldsymbol{n}$ nodes and $\boldsymbol{m}$ edges, construct rewired network $\boldsymbol{G}^{\prime}$
- Same degree distribution but random connections
- Consider $\boldsymbol{G}^{\prime}$ as a multigraph

- The expected number of edges between nodes $\boldsymbol{i}$ and $\boldsymbol{j}$ of degrees $\boldsymbol{k}_{\boldsymbol{i}}$ and $\boldsymbol{k}_{\boldsymbol{j}}$ equals to: $\boldsymbol{k}_{\boldsymbol{i}} \cdot \frac{\boldsymbol{k}_{\boldsymbol{j}}}{2 \boldsymbol{m}}=\frac{\boldsymbol{k}_{i} \boldsymbol{k}_{j}}{2 \boldsymbol{m}}$
- The expected number of edges in (multigraph) $\mathbf{G}^{\prime}$ :

$$
\begin{aligned}
& =\frac{1}{2} \sum_{i \in N} \sum_{j \in N} \frac{k_{i} k_{j}}{2 m}=\frac{1}{2} \cdot \frac{1}{2 m} \sum_{i \in N} k_{i}\left(\sum_{j \in N} k_{j}\right)= \\
& =\frac{1}{4 m} 2 m \cdot 2 m=m
\end{aligned}
$$

$$
\begin{aligned}
& \text { Note: } \\
& \sum_{u \in N} k_{u}=2 m
\end{aligned}
$$

## Modularity

- Modularity of partitioning S of graph G:
- $\mathbf{Q} \propto \sum_{s \in S}$ [ (\# edges within group $s$ ) (expected \# edges within group $s$ )]
- $\boldsymbol{Q}(G, S)=\underbrace{\frac{1}{2 m}} \sum_{s \in S} \sum_{i \in s} \sum_{j \in s}\left(A_{i j}-\frac{k_{i} k_{j}}{2 m}\right)$ Normalizing cost.: $-1<\mathrm{Q}<1$
- Modularity values take range [-1,1]
- It is positive if the number of edges within groups exceeds the expected number
- 0.3-0.7<Q means significant community structure


## Modularity: Number of clusters

- Modularity is useful for selecting the number of clusters:


Next time: Why not optimize Modularity directly?

## Spectral Clustering

## Graph Partitioning

- Undirected graph $\boldsymbol{G}(\boldsymbol{V}, \boldsymbol{E})$ :
- Bi-partitioning task:

- Divide vertices into two disjoint groups $\boldsymbol{A}, \boldsymbol{B}$

- Questions:
" How can we define a "good" partition of $\boldsymbol{G}$ ?
- How can we efficiently identify such a partition?


## Graph Partitioning

- What makes a good partition?
- Maximize the number of within-group connections
- Minimize the number of between-group connections



## Graph Cuts

- Express partitioning objectives as a function of the "edge cut" of the partition
- Cut: Set of edges with only one vertex in a group:

$$
\operatorname{cut}(A, B)=\sum_{i \in A, j \in B} w_{i j}
$$



## Graph Cut Criterion

- Criterion: Minimum-cut
- Minimize weight of connections between groups


## $\arg \min _{\mathrm{A}, \mathrm{B}} \operatorname{cut}(A, B)$

- Degenerate case:

- Problem:
- Only considers external cluster connections
- Does not consider internal cluster connectivity


## Graph Cut Criteria

- Criterion: Normalized-cut [Shi-Malik, '97]
- Connectivity between groups relative to the density of each group

$$
\operatorname{ncut}(A, B)=\frac{\operatorname{cut}(A, B)}{\operatorname{vol}(A)}+\frac{\operatorname{cut}(A, B)}{\operatorname{vol}(B)}
$$

$\operatorname{vol}(\boldsymbol{A})$ : total weight of the edges with at least one endpoint in $\boldsymbol{A}: \operatorname{vol}(\boldsymbol{A})=\sum_{i \in \boldsymbol{A}} \boldsymbol{k}_{\boldsymbol{i}}$
$\square$ Why use this criterion?

- Produces more balanced partitions
- How do we efficiently find a good partition?
- Problem: Computing optimal cut is NP-hard


## Spectral Graph Partitioning

- A: adjacency matrix of undirected $\mathbf{G}$
- $\boldsymbol{A}_{i j}=\mathbf{1}$ if $(\boldsymbol{i}, \boldsymbol{j})$ is an edge, else $\mathbf{0}$
- $\boldsymbol{x}$ is a vector in $\mathfrak{R}^{n}$ with components ( $\boldsymbol{x}_{\boldsymbol{1}}, \ldots, \boldsymbol{x}_{\boldsymbol{n}}$ )
- Think of it as a label/value of each node of $\boldsymbol{G}$
- What is the meaning of $A \cdot x$ ?

$$
\left[\begin{array}{ccc}
a_{11} & \ldots & a_{1 n} \\
\vdots & & \vdots \\
a_{n 1} & \ldots & a_{n n}
\end{array}\right]\left[\begin{array}{c}
x_{1} \\
\vdots \\
x_{n}
\end{array}\right]=\left[\begin{array}{c}
y_{1} \\
\vdots \\
y_{n}
\end{array}\right] \quad y_{i}=\sum_{j=1}^{n} A_{i j} x j=\sum_{(i, j) \in E} x_{j}
$$

- Entry $y_{i}$ is a sum of labels $x_{j}$ of neighbors of $i$


## What is the meaning of $A x ?$

- $j^{\text {th }}$ coordinate of $A \cdot x$ :
- Sum of the $x$-values of neighbors of $\boldsymbol{j}$

$$
\left[\begin{array}{ccc}
a_{11} & \ldots & a_{1 n} \\
\vdots & & \vdots \\
a_{n 1} & \ldots & a_{n n}
\end{array}\right]\left[\begin{array}{c}
x_{1} \\
\vdots \\
x_{n}
\end{array}\right]=\lambda\left[\begin{array}{c}
x_{1} \\
\vdots \\
x_{n}
\end{array}\right]
$$

- Make this a new value at node $\boldsymbol{j} \quad \boldsymbol{A} \cdot \boldsymbol{x}=\boldsymbol{\lambda} \cdot \boldsymbol{x}$
- Spectral Graph Theory:
- Analyze the "spectrum" of matrix representing $\boldsymbol{G}$
- Spectrum: Eigenvectors $\boldsymbol{x}_{\boldsymbol{i}}$ of a graph, ordered by the magnitude (strength) of their corresponding eigenvalues $\lambda_{i}: \quad \Lambda=\left\{\lambda_{1}, \lambda_{2}, \ldots, \lambda_{n}\right\}$

$$
\lambda_{1} \leq \lambda_{2} \leq \ldots \leq \lambda_{n}
$$

## Example: d-regular graph

- Suppose all nodes in $\boldsymbol{G}$ have degree $\boldsymbol{d}$ and $\boldsymbol{G}$ is connected
- What are some eigenvalues/vectors of $G$ ?
$\boldsymbol{A} \cdot \boldsymbol{x}=\lambda \cdot \boldsymbol{x}$ What is $\lambda$ ? What $\boldsymbol{x}$ ?
- Let's try: $x=(1,1, \ldots, 1)$
"Then: $A \cdot x=(d, d, \ldots, d)=\lambda \cdot x$. So: $\lambda=d$
- We found eigenpair of $G: x=(1,1, \ldots, 1), \lambda=d$

Remember the meaning of $\boldsymbol{y}=\boldsymbol{A} \cdot \boldsymbol{x}$ :

$$
y_{j}=\sum_{i=1}^{n} A_{i j} x_{i}=\sum_{(j, i) \in E} x_{i}
$$

## $d$ is the largest eigenvalue of $\mathbf{A}$

- G is d-regular connected, $\mathbf{A}$ is its adjacency matrix
- Claim:
" d is largest eigenvalue of A,
- d has multiplicity of $\mathbf{1}$ (there is only $\mathbf{1}$ eigenvector associated with eigenvalue d)
- Proof: Why no eigenvalue $d^{\prime}>d$ ?
- To obtain d we needed $\boldsymbol{x}_{\boldsymbol{i}}=\boldsymbol{x}_{\boldsymbol{j}}$ for every $i, j$
- This means $\boldsymbol{x}=c \cdot(1,1, \ldots, 1)$ for some const. $c$
- Define: $\boldsymbol{S}=$ nodes $\boldsymbol{i}$ with maximum possible value of $\boldsymbol{x}_{\boldsymbol{i}}$
- Then consider some vector $\boldsymbol{y}$ which is not a multiple of vector ( $\mathbf{1}, \ldots, \mathbf{1}$ ). So not all nodes $\boldsymbol{i}$ (with labels $\boldsymbol{y}_{\boldsymbol{i}}$ ) are in $\boldsymbol{S}$
- Consider some node $\boldsymbol{j} \in \boldsymbol{S}$ and a neighbor $\boldsymbol{i} \notin \boldsymbol{S}$ then node $\boldsymbol{j}$ gets a value strictly less than $\boldsymbol{d}$
- So $y$ is not eigenvector! And so $\boldsymbol{d}$ is the largest eigenvalue!


## Example: Graph on 2 components

- What if $G$ is not connected?
- $\boldsymbol{G}$ has $\mathbf{2}$ components, each $\boldsymbol{d}$-regular

B

- What are some eigenvectors?
- $\boldsymbol{x}=$ Put all 1s on $\boldsymbol{A}$ and $\mathbf{0}$ s on $\boldsymbol{B}$ or vice versa
- $x^{\prime}=(1, \ldots, 1, \underline{0}, \ldots, 0)$ then $\mathrm{A} \cdot \boldsymbol{x}^{\prime}=(d, \ldots, d, 0, \ldots, 0)$
- $x^{\prime \prime}=(0, \ldots, 0,1, \ldots, 1)$ then $A \cdot x^{\prime \prime}=(0, \ldots, 0, d, \ldots, d)$
- And so in both cases the corresponding $\boldsymbol{\lambda}=\boldsymbol{d}$
- A bit of intuition:



## More Intuition

- More intuition:

$2^{\text {nd }}$ largest eigval.
$\lambda_{n-1}$ now has value very close to $\lambda_{n}$
- If the graph is connected (right example) then we already know that $\boldsymbol{x}_{\boldsymbol{n}}=(\mathbf{1}, \ldots \mathbf{1})$ is an eigenvector
- Since eigenvectors are orthogonal then the components of $\boldsymbol{x}_{\boldsymbol{n}-\mathbf{1}}$ sum to $\mathbf{0}$.
- Why? Because $\boldsymbol{x}_{\boldsymbol{n}} \cdot \boldsymbol{x}_{\boldsymbol{n}-\mathbf{1}}=\sum_{\boldsymbol{i}} \boldsymbol{x}_{\boldsymbol{n}}[\boldsymbol{i}] \cdot \boldsymbol{x}_{\boldsymbol{n}-\mathbf{1}}[\boldsymbol{i}]$
- So we can look at the eigenvector of the $2^{\text {nd }}$ largest eigenvalue and declare nodes with positive label in $\mathbf{A}$ and negative label in $\mathbf{B}$.
- But there is still lots to sort out.


## Matrix Representations

- Adjacency matrix (A):
- $n \times n$ matrix
- $A=\left[a_{i j}\right], a_{i j}=\mathbf{1}$ if edge between node $\boldsymbol{i}$ and $\boldsymbol{j}$

- Important properties:

|  | 1 | 2 | 3 | 4 | 5 | 6 |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| 1 | 0 | 1 | 1 | 0 | 1 | 0 |
| 2 | 1 | 0 | 1 | 0 | 0 | 0 |
| 3 | 1 | 1 | 0 | 1 | 0 | 0 |
| 4 | 0 | 0 | 1 | 0 | 1 | 1 |
| 5 | 1 | 0 | 0 | 1 | 0 | 1 |
| 6 | 0 | 0 | 0 | 1 | 1 | 0 |

- Symmetric matrix
- Eigenvectors are real and orthogonal


## Matrix Representations

- Degree matrix (D):
- $\boldsymbol{n} \times \boldsymbol{n}$ diagonal matrix
- $\boldsymbol{D}=\left[\boldsymbol{d}_{i i}\right], \boldsymbol{d}_{i i}=$ degree of node $\boldsymbol{i}$


|  | 1 | 2 | 3 | 4 | 5 | 6 |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| 1 | 3 | 0 | 0 | 0 | 0 | 0 |
| 2 | 0 | 2 | 0 | 0 | 0 | 0 |
| 3 | 0 | 0 | 3 | 0 | 0 | 0 |
| 4 | 0 | 0 | 0 | 3 | 0 | 0 |
| 5 | 0 | 0 | 0 | 0 | 3 | 0 |
| 6 | 0 | 0 | 0 | 0 | 0 | 2 |

## Matrix Representations

- Laplacian matrix (L):
- $\boldsymbol{n} \times \boldsymbol{n}$ symmetric matrix


|  | 1 | 2 | 3 | 4 | 5 | 6 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | 3 | -1 | -1 | 0 | -1 | 0 |
| 2 | -1 | 2 | -1 | 0 | 0 | 0 |
| 3 | -1 | -1 | 3 | -1 | 0 | 0 |
| 4 | 0 | 0 | -1 | 3 | -1 | -1 |
| 5 | -1 | 0 | 0 | -1 | 3 | -1 |
| 6 | 0 | 0 | 0 | -1 | -1 | 2 |

- What is trivial eigenpair?

$$
L=D-A
$$

- $\boldsymbol{x}=(\mathbf{1}, \ldots, \mathbf{1})$ then $\boldsymbol{L} \cdot \boldsymbol{x}=\mathbf{0}$ and so $\boldsymbol{\lambda}=\boldsymbol{\lambda}_{\mathbf{1}}=\mathbf{0}$
- Important properties:
- Eigenvalues are non-negative real numbers
- Eigenvectors are real and orthogonal


## Facts about the Laplacian L

(a) All eigenvalues are $\geq 0$
(b) $x^{T} L x=\sum_{i j} L_{i j} x_{i} x_{j} \geq 0$ for every $x$
(c) $L=N^{T} \cdot N$

- That is, $L$ is positive semi-definite
- Proof:
- (c) $\Rightarrow$ (b): $x^{T} L x=x^{T} N^{T} N x=(x N)^{T}(N x) \geq 0$
- As it is just the square of length of $N x$
- (b) $\Rightarrow$ (a): Let $\lambda$ be an eigenvalue of $\boldsymbol{L}$. Then by (b) $x^{T} L x \geq 0$ so $x^{T} L x=x^{T} \lambda x=\lambda x^{T} x \Rightarrow \lambda \geq \mathbf{0}$
- $(\mathrm{a}) \Rightarrow(\mathrm{c})$ : is also easy! Do it yourself.


## $\lambda_{2}$ as optimization problem

- Fact: For symmetric matrix M:

$$
\lambda_{2}=\min _{x} \frac{x^{T} M x}{x^{T} x}
$$

- What is the meaning of $\min x^{\mathrm{T}} L x$ on $G$ ?
" $\mathrm{x}^{\mathrm{T}} \mathrm{Lx}=\sum_{i, j=1}^{n} L_{i j} x_{i} x_{j}=\sum_{i, j=1}^{n}\left(D_{i j}-A_{i j}\right) x_{i} x_{j}$
" $=\sum_{i} D_{i i} x_{i}^{2}-\sum_{(i, j) \in E} 2 x_{i} x_{j}$
$=\sum_{(i, j) \in E} \underbrace{x_{i}^{2}+x_{i}^{2}}-2 x_{i} x_{j})=\sum_{(i, j) \in E}\left(\boldsymbol{x}_{\boldsymbol{i}}-\boldsymbol{x}_{\boldsymbol{j}}\right)^{2}$
Node $\boldsymbol{i}$ has degree $\boldsymbol{d}_{\boldsymbol{i}}$. So, value $\boldsymbol{x}_{\boldsymbol{i}}^{2}$ needs to be summed up $\boldsymbol{d}_{\boldsymbol{i}}$ times.
But each edge $(\boldsymbol{i}, \boldsymbol{j})$ has two endpoints so we need $x_{i}^{2}+x_{j}^{2}$


## Proof: <br> $$
\lambda_{2}=\min _{x} \frac{x^{T} M x}{x^{T} x}
$$

- Write $x$ in axes of eigenvecotrs $w_{1}, w_{2}, \ldots, w_{n}$ of M. So, $x=\sum_{i}^{n} \alpha_{i} w_{i}$
- Then we get: $M x=\sum_{i} \alpha_{i} \underbrace{M w_{i}}_{i}=\sum_{i} \alpha_{i} \lambda_{i} w_{i}$
- So, what is $\boldsymbol{x}^{\boldsymbol{T}} \boldsymbol{M} \boldsymbol{x}$ ? $\quad \lambda_{\lambda_{i} w_{i}} \quad=0$ if $i \neq j$

$$
\begin{aligned}
& =x^{T} M x=\left(\sum_{i} \alpha_{i} w_{i}\right)\left(\sum_{i} \alpha_{i} \lambda_{i} w_{i}\right)=\sum_{i j} \alpha_{i} \lambda_{j} \alpha_{j} \overbrace{i} w_{j} \\
& =\sum_{i} \alpha_{i} \lambda_{i} w_{i} w_{i}=\sum_{i} \lambda_{i} \alpha_{i}^{2}
\end{aligned}
$$

- To minimize this over all unit vectors x orthogonal to: $\mathrm{w}=\mathrm{min}$ over choices of $\left(\alpha_{1}, \ldots \alpha_{n}\right)$ so that:
$\sum \alpha_{i}^{2}=1$ (unit length) $\sum \alpha_{i}=0$ (orthogonal to $w_{1}$ )
- To minimize this, set $\alpha_{2}=1$ and so $\sum_{i} \lambda_{i} \alpha_{i}^{2}=\lambda_{2}$


## $\lambda_{2}$ as optimization problem

- What else do we know about $x$ ?
- $x$ is unit vector: $\sum_{i} x_{i}^{2}=\mathbf{1}$
- $\boldsymbol{x}$ is orthogonal to $\mathbf{1}^{\text {st }}$ eigenvector $(\mathbf{1}, \ldots, \mathbf{1})$ thus:

$$
\sum_{i} x_{i} \cdot \mathbf{1}=\sum_{i} x_{i}=\mathbf{0}
$$

- Remember:

$$
\lambda_{2}=\min _{\substack{\text { All labelings } \\ \text { of fodesisos } \\ \text { that } \sum x_{i}=0}} \sum_{i} \frac{\sum_{i} x_{i}^{2}}{}
$$

We want to assign values $x_{i}$ to nodes $i$ such that few edges cross 0 .
(we want $\mathrm{x}_{\mathrm{i}}$ and $\mathrm{x}_{\mathrm{j}}$ to subtract each other)


Balance to minimize

## Find Optimal Cut [Fiedler'73]

- Back to finding the optimal cut
- Express partition ( $\mathrm{A}, \mathrm{B}$ ) as a vector

$$
y_{i}= \begin{cases}+1 & \text { if } i \in A \\ -1 & \text { if } i \in B\end{cases}
$$

- We can minimize the cut of the partition by finding a non-trivial vector $x$ that minimizes: $\arg \min f(y)=\sum\left(y_{i}-y_{j}\right)^{2}$

$$
y \in[-1,+1]^{n} \quad(\overline{i, j) \in E}
$$

Can't solve exactly. Let's relax $y$ and allow it to take any real value.


## Rayleigh Theorem

$$
\min _{y \in \mathfrak{R}^{n}} f(y)=\sum_{(i, j) \in E}\left(y_{i}-y_{j}\right)^{2}=y^{T} L y
$$

- $\lambda_{2}=\min f(y)$ : The minimum value of $f(y)$ is $y$
given by the $2^{\text {nd }}$ smallest eigenvalue $\lambda_{2}$ of the Laplacian matrix $L$
- $\mathrm{x}=\arg \min _{\mathrm{y}} f(\boldsymbol{y})$ : The optimal solution for $\boldsymbol{y}$ is given by the corresponding eigenvector $\boldsymbol{x}$, referred as the Fiedler vector


## Annrox Guarante of

- Suppose there is a partition of $\mathbf{G}$ into $\mathbf{A}$ and $\mathbf{B}$ where $|A| \leq|B|$, s.t. $\alpha=\frac{(\# \text { edges from } A \text { to } B)}{|A|}$ then $2 \alpha \geq \lambda_{2}$
- This is the approximation guarantee of the spectral clustering. It says the cut spectral finds is at most 2 away from the optimal one of score $\boldsymbol{\alpha}$.
- Proof:
- Let: $\mathbf{a}=|\mathbf{A}|, \mathbf{b}=|\mathbf{B}|$ and $\mathbf{e}=\#$ edges from $\mathbf{A}$ to $\mathbf{B}$
- Enough to choose some $\boldsymbol{x}_{\boldsymbol{i}}$ based on $\mathbf{A}$ and $\mathbf{B}$ such that: $\lambda_{2} \leq \underbrace{\frac{\sum\left(x_{i}-x_{j}\right)^{2}}{\sum_{i} x_{i}^{2}}} \leq 2 \alpha \quad$ (while also $\sum_{i} x_{i}=0$ )


## Approx. Guarantee of Spectrat

- Proof (continued):
-1) Let's set: $x_{i}= \begin{cases}-\frac{1}{a} & \text { if } i \in A \\ +\frac{1}{b} & \text { if } i \in B\end{cases}$
- Let's quickly verify that $\sum_{i} x_{i}=0: a\left(-\frac{1}{a}\right)+b\left(\frac{1}{b}\right)=0$
-2) Then: $\frac{\sum\left(x_{i}-x_{j}\right)^{2}}{\sum_{i} x_{i}^{2}}=\frac{\sum_{i \in A, j \in B}\left(\frac{1}{b}+\frac{1}{a}\right)^{2}}{a\left(-\frac{1}{a}\right)^{2}+b\left(\frac{1}{b}\right)^{2}}=\frac{e \cdot\left(\frac{1}{a}+\frac{1}{b}\right)^{2}}{\frac{1}{a}+\frac{1}{b}}=$
$e\left(\frac{1}{a}+\frac{1}{b}\right) \leq e\left(\frac{1}{a}+\frac{1}{a}\right) \leq e \frac{2}{a}=2 \alpha$
Which proves that the cost achieved by spectral is better than twice the OPT cost
e ... number of edges between $A$ and $B$


## Annrox Guarate of Snoctr Details!

- Putting it all together:

$$
2 \alpha \geq \lambda_{2} \geq \frac{\alpha^{2}}{2 k_{\max }}
$$

- where $k_{\max }$ is the maximum node degree in the graph
- Note we only provide the $1^{\text {st }}$ part: $2 \boldsymbol{\alpha} \geq \boldsymbol{\lambda}_{2}$
- We did not prove $\lambda_{2} \geq \frac{\alpha^{2}}{2 k_{\max }}$
- Overall this always certifies that $\boldsymbol{\lambda}_{\mathbf{2}}$ always gives a useful bound


## So far...

- How to define a "good" partition of a graph?
- Minimize a given graph cut criterion
- How to efficiently identify such a partition?
- Approximate using information provided by the eigenvalues and eigenvectors of a graph
- Spectral Clustering


## Spectral Clustering Algorithms

- Three basic stages:
- 1) Pre-processing
- Construct a matrix representation of the graph
- 2) Decomposition
- Compute eigenvalues and eigenvectors of the matrix
- Map each point to a lower-dimensional representation based on one or more eigenvectors
- 3) Grouping
- Assign points to two or more clusters, based on the new representation


## Spectral Partitioning Algorithm

- 1) Pre-processing:
- Build Laplacian matrix $L$ of the graph

- 2) 

Decomposition:

- Find eigenvalues $\lambda$ and eigenvectors $\boldsymbol{x}$ of the matrix $L$
- Map vertices to corresponding components of $\lambda_{2}$



How do we now find the clusters?

## Spectral Partitioning

- 3) Grouping:
- Sort components of reduced 1-dimensional vector
- Identify clusters by splitting the sorted vector in two
- How to choose a splitting point?
- Naïve approaches:
- Split at 0 or median value
- More expensive approaches:
- Attempt to minimize normalized cut in 1-dimension (sweep over ordering of nodes induced by the eigenvector)

| 1 | 0.3 |
| :---: | :---: |
| 2 | 0.6 |
| 3 | 0.3 |
| 4 | -0.3 |
| 5 | -0.3 |
| 6 | -0.6 |

Split at 0:
Cluster A: Positive points
Cluster B: Negative points

| 1 | 0.3 |
| :--- | :--- |
| 2 | 0.6 |
| 3 | 0.3 |$\quad$| 4 | -0.3 |
| :--- | :---: |
| 5 | -0.3 |
| 6 | -0.6 |



## Example: Spectral Partitioning




## Example: Spectral Partitioning



Components of $x_{2}$


## Example: Spectral partitioning





## k-Way Spectral Clustering

- How do we partition a graph into $k$ clusters?
- Two basic approaches:
- Recursive bi-partitioning [Hagen et al., '92]
- Recursively apply bi-partitioning algorithm in a hierarchical divisive manner
- Disadvantages: Inefficient, unstable
- Cluster multiple eigenvectors [Shi-Malik, '00]
- Build a reduced space from multiple eigenvectors
- Commonly used in recent papers
- A preferable approach...


## Why use multiple eigenvectors?

- Approximates the optimal cut [Shi-Malik, '00]
- Can be used to approximate optimal $k$-way normalized cut
- Emphasizes cohesive clusters
- Increases the unevenness in the distribution of the data
- Associations between similar points are amplified, associations between dissimilar points are attenuated
" The data begins to "approximate a clustering"
- Well-separated space
- Transforms data to a new "embedded space", consisting of $\boldsymbol{k}$ orthogonal basis vectors
- Multiple eigenvectors prevent instability due to information loss

Analysis of Large Graphs: Trawling

## Trawling

- Searching for small communities in the Web graph
- What is the signature of a community / discussion in a Web graph?


Use this to define "topics": What the same people on the left talk about on the right Remember HITS!

Dense 2-layer graph

Intuition: Many people all talking about the same things

## Searching for Small Communities

- A more well-defined problem:

Enumerate complete bipartite subgraphs $\boldsymbol{K}_{\mathbf{s}, \boldsymbol{t}}$
" Where $\boldsymbol{K}_{s, t}: s$ nodes on the "left" where each links to the same $\boldsymbol{t}$ other nodes on the "right"


Fully connected

## Frequent Itemset Enumeration

- Market basket analysis. Setting:
- Market: Universe $\boldsymbol{U}$ of $\boldsymbol{n}$ items
- Baskets: $\boldsymbol{m}$ subsets of $\boldsymbol{U}: \boldsymbol{S}_{1}, \boldsymbol{S}_{2}, \ldots, \boldsymbol{S}_{\boldsymbol{m}} \subseteq \boldsymbol{U}$ ( $\boldsymbol{S}_{\boldsymbol{i}}$ is a set of items one person bought)
- Support: Frequency threshold $\boldsymbol{f}$
- Goal:
- Find all subsets $T$ s.t. $T \subseteq S_{i}$ of at least $f$ sets $S_{i}$ (items in $\boldsymbol{T}$ were bought together at least $\boldsymbol{f}$ times)
- What's the connection between the itemsets and complete bipartite graphs?


## From Itemsets to Bipartite $\mathrm{K}_{\mathrm{s}, \mathrm{t}}$

## Frequent itemsets = complete bipartite graphs!

- How?
- View each node $\boldsymbol{i}$ as a set $\boldsymbol{S}_{\boldsymbol{i}}$ of nodes $\boldsymbol{i}$ points to
- $\boldsymbol{K}_{s, t}=$ a set $\boldsymbol{Y}$ of size $\boldsymbol{t}$ that occurs in $\boldsymbol{s}$ sets $\boldsymbol{S}_{\boldsymbol{i}}$
- Looking for $\boldsymbol{K}_{\mathrm{s}, \mathrm{t}} \rightarrow$ set of frequency threshold to $s$ and look at layer $\boldsymbol{t}$ - all frequent sets of size $t$

s ... minimum support ( $|X|=\mathrm{s}$ ) t ... itemset size (|Y|=t)


## From Itemsets to Bipartite $\mathrm{K}_{\mathrm{s}, \mathrm{t}}$

View each node $\boldsymbol{i}$ as a set $\boldsymbol{S}_{\boldsymbol{i}}$ of nodes $\boldsymbol{i}$ points to


$$
S_{i}=\{a, b, c, d\}
$$

Find frequent itemsets:
s ... minimum support
t ... itemset size
We found $K_{s, t}$ !
$\boldsymbol{K}_{s, t}=$ a set $\boldsymbol{Y}$ of size $\boldsymbol{t}$ that occurs in $s$ sets $\boldsymbol{S}_{\boldsymbol{i}}$

## Example (1)



Itemsets:

$$
\begin{aligned}
& a=\{b, c, d\} \\
& b=\{d\} \\
& c=\{b, d, e, f\} \\
& d=\{e, f\} \\
& e=\{b, d\} \\
& f=\{ \}
\end{aligned}
$$



## Example (2)

## - Example of a community from a web graph

A community of Australian fire brigades

## Nodes on the right

NSW Rural Fire Service Internet Site
NSW Fire Brigades
Sutherland Rural Fire Service
CFA: County Fire Authority
"The National Cente...ted Children's Ho...
CRAFTI Internet Connexions-INFO
Welcome to Blackwoo... Fire Safety Serv...
The World Famous Guestbook Server
Wilberforce County Fire Brigade
NEW SOUTH WALES FIR...ES 377 STATION
Woronora Bushfire Brigade
Mongarlowe Bush Fire - Home Page
Golden Square Fire Brigade
FIREBREAK Home Page
Guises Creek Volunt...fficial Home Page...

## Nodes on the left

New South Wales Fir...ial Australian Links
Feuerwehrlinks Australien
FireNet Information Network
The Cherrybrook Rur...re Brigade Home Page
New South Wales Fir...ial Australian Links
Fire Departments, F... Information Network
The Australian Firefighter Page
Kristiansand brannv...dens brannvesener...
Australian Fire Services Links
The 911 F,P,M., Fir...mp; Canada A Section
Feuerwehrlinks Australien
Sanctuary Point Rural Fire Brigade
Fire Trails " $1 .$. ghters around the...
FireSafe - Fire and Safety Directory
Kristiansand Firede...departments of th...

