#### Community Detection and Evaluation

#### Web Mining & Retrieval a.a. 2015/2016

main contribution from Chapter 3 of Community Detection and Mining in Social Media. by Lei Tang and Huan Liu, Morgan & Claypool, September, 2010

Chapter 3, Community Detection and Mining in Social Media. Lei Tang and Huan Liu, Morgan & Claypool, September, 2010.

### Community

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

#### **Communities in Social Media**

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

#### Social Networks

- A social structure made of nodes (individuals or organizations) that are related to each other by various interdependencies like friendship, kinship, etc.
- Graphical representation
  - Nodes = members
  - Edges = relationships
- Various realizations
  - Social bookmarking (Del.icio.us)
  - Friendship networks (facebook, myspace)
  - Blogosphere
  - Media Sharing (Flickr, Youtube)
  - Folksonomies



#### Sociomatrix

Social networks can also be represented in matrix form



	1	2	3	4	5	6	7	8	9	10	11	12	13
1	0	1	1	1	0	0	0	1	1	0	0	0	0
2	1	0	0	0	1	0	0	0	0	0	0	0	0
3	1	0	0	0	0	0	0	0	0	0	0	0	0
••••													

#### **COMMUNITY DETECTION**

#### Subjectivity of Community Definition



# Taxonomy of Community Criteria

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

#### Node-Centric Community Detection

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

# **Complete Mutuality: Cliques**

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



Nodes 5, 6, 7 and 8 form a clique

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

# Finding the Maximum Clique

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

#### Maximum Clique Example



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

# Clique Percolation Method (CPM)

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

#### **CPM** Example



# Reachability : k-clique, k-club

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



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

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

#### Group-Centric Community Detection: Density-Based Groups

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

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

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

#### Network-Centric Community Detection

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

#### **Clustering based on Vertex Similarity**

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

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



• Structural equivalence is too restrict for practical use.

#### **Vertex Similarity**

- Jaccard Similarity  $\sigma_{\text{Jaccard}}(v_i, v_j) = \frac{|N(v_i) \cap N(v_j)|}{|N(v_i) \cup N(v_j)|}$
- Cosine similarity

$$\sigma_{\text{Cosine}}(v_i, v_j) = \frac{|N(v_i) \cup N(v_j)|'}{|N(v_i) \cup N(v_j)|'}$$
$$\sigma_{\text{Cosine}}(v_i, v_j) = \frac{|N(v_i) \cap N(v_j)|}{\sqrt{|N(v_i)||N(v_j)|}}.$$



$$\sigma_{\text{Jaccard}}(v_2, v_5) = \frac{|\{v_1, v_3, v_4\} \cap \{v_3, v_6\}|}{|\{v_1, v_3, v_4, v_6\}|} = 0.25,$$
  
$$\sigma_{\text{Cosine}}(v_2, v_5) = \frac{|\{v_1, v_3, v_4\} \cap \{v_3, v_6\}|}{\sqrt{|\{v_1, v_3, v_4\}||\{v_3, v_6\}|}} = 0.40.$$

#### Groups on Latent-Space Models

- Latent-space models: Transform the nodes in a network into a lowerdimensional space such that the distance or similarity between nodes are kept in the Euclidean space
- Multidimensional Scaling (MDS)
  - Given a network, construct a proximity matrix to denote the distance between nodes (e.g. geodesic distance)
  - Let D denotes the *square distance* between nodes
  - $S \in \mathbb{R}^{n \times k}$  denotes the coordinates in the lower-dimensional space

$$SS^{T} = -\frac{1}{2}(I - \frac{1}{n}ee^{T})D(I - \frac{1}{n}ee^{T}) = \Delta(D)$$

- Objective: minimize the difference  $\min ||\Delta(D) SS^T||_F$
- Let  $\Lambda = diag(\lambda_1, \cdots, \lambda_k)$  top-k eigenvalues of  $\Delta$ ), V the top-k eigenvectors

– Solution:  $S=V\Lambda^{1/2}$ 

• Apply k-means to S to obtain clusters

#### On MDS

#### **Steps of a Classical MDS algorithm:**

Classical MDS uses the fact that the coordinate matrix can be derived by <u>eigenvalue decomposition</u> from B = XX' and the matrix *B* can be computed from proximity matrix *D* by using double centering.<sup>[2]</sup>

**1.Set up the squared proximity matrix**  $D^{(2)} = [d_{ij}^2]$ 

2.Apply double centering:  $B = -\frac{1}{2}JD^{(2)}J$  using the <u>centering</u> <u>matrix</u>  $J = I - \frac{1}{n}11'$ , where *n* is the number of objects.

3. Determine the *m* largest <u>eigenvalues</u>  $\lambda_1, \lambda_2, ..., \lambda_m$  and corresponding <u>eigenvectors</u>  $e_1, e_2, ..., e_m$  of *B* 

4.Now,  $X = E_m \Lambda_m^{1/2}$ , where  $E_m$  is the matrix of *m* eigenvectors and  $\Lambda_m$  is the <u>diagonal matrix</u> of *m* eigenvalues of *B* 

Classical MDS assumes <u>Euclidean</u> distances. So this is not applicable for direct dissimilarity ratings.

where:  $I_n$  is the <u>identity matrix</u> of size *n*, and **1** is the column vector of all 1s

#### **MDS-example**

MDS



#### Geodesic Distance Matrix

	1	2	3	4	5	6	7	8	9	10	11	12	13
1	0	1	1	1	2	2	3	1	1	2	4	2	2
2	1	0	2	2	1	2	3	2	2	3	4	3	3
3	1	2	0	2	3	3	4	2	2	3	5	3	3
4	1	2	2	0	3	2	3	2	2	1	4	1	3
5	2	1	3	3	0	1	2	2	2	2	3	3	3
6	2	2	3	2	1	0	1	1	1	1	2	2	2
7	3	3	4	3	2	1	0	2	2	2	1	3	3
8	1	2	2	2	2	1	2	0	2	2	3	3	1
9	1	2	2	2	2	1	2	2	0	2	3	3	1
10	2	3	3	1	2	1	2	2	2	0	3	1	3
11	4	4	5	4	3	2	1	3	3	3	0	4	4
12	2	3	3	1	3	2	3	3	3	1	4	0	4
13	2	3	3	3	3	2	3	1	1	3	4	4	0



#### **Block-Model Approximation**



Network Interaction Matrix

**Block Structure** 

Objective: Minimize the difference between an interaction matrix and a block structure

$$\min_{S,\Sigma} \|A - S\Sigma S^T\|_F$$
  
s.t.  $S \in \{0,1\}^{n \times k}, \Sigma \in \mathbb{R}^{k \times k}$  is diagonal

S is a community indicator matrix

Challenge: S is discrete, difficult to solve
 Relaxation: Allow S to be continuous satisfying S<sup>T</sup>S = I<sub>k</sub>
 Solution: the top eigenvectors of A
 Post-Processing: Apply k-means to S to find the partition

#### Latent Space Models

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

#### **MDS** Example



{1, 2, 3, 4	} and ·	{5, 6,	7, 8,	9}
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geodesic distance	P =	0 1 1 1 2 2 3	$     \begin{array}{c}       1 \\       0 \\       1 \\       2 \\       3 \\       3 \\       4     \end{array} $	$     \begin{array}{c}       1 \\       1 \\       0 \\       1 \\       2 \\       2 \\       3     \end{array} $	$egin{array}{c} 1 \\ 2 \\ 1 \\ 0 \\ 1 \\ 1 \\ 2 \end{array}$	$2 \\ 3 \\ 2 \\ 1 \\ 0 \\ 1 \\ 1$	$2 \\ 3 \\ 2 \\ 1 \\ 1 \\ 0 \\ 1$	${ \begin{array}{c} 3 \\ 4 \\ 3 \\ 2 \\ 1 \\ 1 \\ 0 \end{array} }$	$3 \\ 4 \\ 3 \\ 2 \\ 1 \\ 1 \\ 1$	$\begin{array}{c} 4 \\ 5 \\ 4 \\ 3 \\ 2 \\ 2 \\ 1 \end{array}$	
distance		2 3 4	$     \begin{array}{c}       3 \\       4 \\       4 \\       5     \end{array} $	$2 \\ 3 \\ 3 \\ 4$	$     \begin{array}{c}       1 \\       2 \\       2 \\       3     \end{array} $	1     1     1     2	$     \begin{array}{c}       0 \\       1 \\       1 \\       2     \end{array} $	$     \begin{array}{c}       1 \\       0 \\       1 \\       1     \end{array} $	$     \begin{array}{c}       1 \\       1 \\       0 \\       2     \end{array} $		

	2.46	3.96	1.96	0.85	-0.65	-0.65	-2.21	-2.04	-3.65
	3.96	6.46	3.96	1.35	-1.15	-1.15	-3.71	-3.54	-6.15
	1.96	3.96	2.46	0.85	-0.65	-0.65	-2.21	-2.04	-3.65
~	0.85	1.35	0.85	0.23	-0.27	-0.27	-0.82	-0.65	-1.27
P =	-0.65	-1.15	-0.65	-0.27	0.23	-0.27	0.68	0.85	1.23
	-0.65	-1.15	-0.65	-0.27	-0.27	0.23	0.68	0.85	1.23
	-2.21	-3.71	-2.21	-0.82	0.68	0.68	2.12	1.79	3.68
	-2.04	-3.54	-2.04	-0.65	0.85	0.85	1.79	2.46	2.35
	-3.65	-6.15	-3.65	-1.27	1.23	1.23	3.68	2.35	6.23

	-0.33 -0.55	0.05			-1.51	0.06 0.17
V =	-0.33 -0.11 0.10	0.05 -0.01 -0.06	$\Lambda = \begin{bmatrix} 21.56 \\ 0 \end{bmatrix}$	$\begin{bmatrix} 0 \\ s \end{bmatrix},  s = V \Lambda^{1/2} =$	-1.51 -0.53 0.47	-0.06 -0.01 -0.08
	0.10 0.32	-0.06 0.11		1.46 ] ´	0.47 1.47	-0.08 0.14
	0.28	-0.79 0.58			1.29 2.42 2.5	-0.95 0.70

#### **Block Models**



$$\min ||A - S\Sigma S^T||_F^2$$



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

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

#### Cut

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



#### Ratio Cut & Normalized Cut



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

Ratio 
$$\operatorname{Cut}(\pi) = \frac{1}{k} \sum_{i=1}^{k} \frac{\operatorname{cut}(C_i, \bar{C}_i)}{|C_i|}, \qquad \begin{array}{c} \mathsf{C}_i \\ |\mathsf{C}_i| \\ \mathsf{C}_i \end{array}$$
  
Normalized  $\operatorname{Cut}(\pi) = \frac{1}{k} \sum_{i=1}^{k} \frac{\operatorname{cut}(C_i, \bar{C}_i)}{\operatorname{vol}(C_i)} \qquad \begin{array}{c} \mathsf{Vol}(C_i) \\ \mathsf{Vol}(C_i) \end{array}$ 

C<sub>i,</sub>: a community |C<sub>i</sub>|: number of nodes in C<sub>i</sub> vol(C<sub>i</sub>): sum of degrees in C<sub>i</sub>

#### Ratio Cut & Normalized Cut Example

For partition in red: 
$$\pi_1$$
  
Ratio  $\operatorname{Cut}(\pi_1) = \frac{1}{2} \left( \frac{1}{1} + \frac{1}{8} \right) = 9/16 = 0.56$   
Normalized  $\operatorname{Cut}(\pi_1) = \frac{1}{2} \left( \frac{1}{1} + \frac{1}{27} \right) = 14/27 = 0.52$ 

#### For partition in green: $\pi_2$

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

#### Both ratio cut and normalized cut prefer a balanced partition

#### **Spectral Clustering**

• Both ratio cut and normalized cut can be reformulated as

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

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

#### Spectral Clustering Example



# Modularity Maximization

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



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

- Strength of a community:  $\sum A_{ij} d_i d_j / 2m$  $i \in C, j \in C$
- Modularity: Q = 1/2m ∑<sub>ℓ=1</sub><sup>k</sup> ∑<sub>i∈Cℓ,j∈Cℓ</sub> (A<sub>ij</sub> d<sub>i</sub>d<sub>j</sub>/2m)
  A larger value indicates a good community structure

#### A Unified View for Community Partition

Latent space models, block models, spectral clustering, and ٠ modularity maximization can be unified as



Utility Matrix  $M = \begin{cases} modified proximity matrix \widetilde{P} & if latent space models \\ adjacency matrix A & if block models \\ graph Laplacian \widetilde{L} & if spectral clustering \\ modularity maximization B & if modularity maximization \end{cases}$ 

#### **Hierarchy-Centric Community Detection**

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

### **Divisive Hierarchical Clustering**

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

#### Edge Betweenness

- The strength of a tie can be measured by edge betweenness
- Edge betweenness: the number of shortest paths that pass along with the edge  $edge-betweenness(e) = \sum_{s < t} \frac{\sigma_{st}(e)}{\sigma_{st}(e)}$



The edge betweenness of e(1, 2) is 4 (=6/2 + 1), as

- all the shortest paths from 2 to {4, 5, 6, 7, 8, 9}
have to either pass e(1, 2) or e(2, 3), and
- e(1,2) is the shortest path between 1 and 2

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

# Divisive clustering based on edge betweenness





#### Initial betweenness value

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

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

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

#### **Agglomerative Hierarchical Clustering**

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



# Summary of Community Detection

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

#### **COMMUNITY EVALUATION**

#### **Evaluating Community Detection (1)**

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

### **Evaluation using Semantics**

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



# **Evaluation without Ground Truth**

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





#### MORGAN & CLAYPOOL PUBLISHERS

#### Community Detection and Mining in Social Media

Lei Tang Huan Liu

#### Synthesis Lectures on Data Mining and Knowledge Discovery

Jiawei Han, Lise Getoor, Wei Wang, Johannes Gehrke, Robert Grossman, Series Editors

#### Book Available at

Morgan & claypool Publishers

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