# Community Structure in Networks

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## **Roles and Communities: Example**

#### Roles

#### **Communities**



Henderson, et al., KDD 2012

### Nodes with different structural roles (connector node, bridge node, etc.)

Clauset, et al., Phys. Rev. E 2004

#### Nodes belonging to the same cluster/community

# **Structural Roles in Networks**

### What are Roles?

#### Roles are "functions" of nodes in a network:

- Roles of species in ecosystems
- Roles of individuals in companies



#### Roles are measured by structural behaviors:

- Centers of stars
- Members of cliques
- Peripheral nodes, etc.

### **Example of Roles**



♦ centers of stars
● members of cliques
▲ peripheral nodes

Network Science Co-authorship network [Newman 2006]

# **Roles versus Groups in Networks**

- Role: A collection of nodes which have similar positions in a network:
  - Roles are based on the similarity of ties among subsets of nodes
  - Different from community (or cohesive subgroup)
    - Group is formed based on adjacency, proximity or reachability
    - This is typically adopted in current data mining

### Nodes with the same role need not be in direct, or even indirect interaction with each other

# **Roles and Communities**

#### Roles:

A group of nodes with similar structural properties

#### Communities:

A group of nodes that are well-connected to each other

Roles and communities are complementary

- Consider the social network of a CS Dept:
  - Roles: Faculty, Staff, Students
  - Communities: AI Lab, Info Lab, Theory Lab

## **Roles: More Formally**

- Structural equivalence: Nodes *u* and *v* are structurally equivalent if they have the same relationships to all other nodes [Lorrain & White 1971]
  - Structurally equivalent nodes are likely to be similar in other ways – *i.e.*, friendships in social networks



### Structural Equivalence: Example

- Nodes u and v are structurally equivalent:
  - For all the other nodes k, node u has tie to k iff node v has tie to k



Adjacency matrix

		2	3	4	5
	I	0			0
2	0	-			0
3	0	0	-	0	I
4	0	0	0	-	I
5	0	0	0	0	-

• *E.g.,* nodes 3 and 4 are structurally equivalent

# Discovering Structural Roles in Networks

# Why Are Roles Important?

Task	Example Application		
Role query	Identify individuals with similar behavior to a known target		
Role outliers	Identify individuals with unusual behavior		
Role dynamics	Identify unusual changes in behavior		
Identity resolution	Identify/de-anonymize, individuals in a new network		
Role transfer	Use knowledge of one network to make predictions in another		
Network comparison	Compute similarity of networks, determine compatibility for knowledge transfer		

# **Structural Role Discovery Method**

- RolX: Automatic discovery of nodes' structural roles in networks [Henderson, et al. 2011b]
  - Unsupervised learning approach
  - No prior knowledge required
  - Assigns a mixed-membership of roles to each node
  - Scales linearly in #(edges)





# **RolX: Approach Overview**



### **Recursive Feature Extraction**

 Recursive feature extraction [Henderson, et al. 2011a] turns network connectivity into structural features



- Neighborhood features: What is a node's connectivity pattern?
- Recursive features: To what kinds of nodes is a node connected?

### **Recursive Feature Extraction**

- Idea: Aggregate features of a node and use them to generate new recursive features
- Base set of a node's neighborhood features:
  - Local features: All measures of the node degree:
    - If network is directed, include in- and out-degree, total degree
    - If network is weighted, include weighted feature versions
  - **Egonetwork features:** Computed on the node's egonet:
    - Egonet includes the node, its neighbors, and any edges in the induced subgraph on these nodes
    - #(within-egonet edges),
       #(edges entering/leaving egonet)



### **Recursive Feature Extraction**

- Start with the base set of node features
- Use the set of current node features to generate additional features:
  - Two types of aggregate functions: means and sums
    - *E.g.,* mean value of "unweighted degree" feature among all neighbors of a node
    - Compute means and sums over all current features, including other recursive features
  - Repeat
- The number of possible recursive features grows exponentially with each recursive iteration:



- Reduce the number of features using a pruning technique:
  - Look for pairs of features that are highly correlated
  - Eliminate one of the features whenever two features are correlated above a user-defined threshold

### **Role Extraction**

#### Input



e.g, RolX uses a clustering technique called non-negative matrix factorization

# **Application: Structural Similarity**

- Task: Cluster nodes based on their structural similarity
- Two networks:
  - Network science co-authorship network:
    - Nodes: Network scientists; Edges: The number of co-authored papers
  - Political books co-purchasing network:
    - Nodes: Political books on Amazon; Edges: Frequent co-purchasing of books by the same buyers

#### Setup: For each network:

- Use RolX to assign each node a distribution over the set of discovered, structural roles
- Determine similarity between nodes by comparing their role distributions

# Structural Sim: Co-authorship Net



Role-colored graph: each node is colored by the primary role that RolX finds

#### Making sense of roles:

- Blue circle: Tightly knit, nodes that participate in tightly-coupled groups
- Red diamond: Bridge nodes, that connect groups of nodes
- Gray rectangle: Main-stream, most of nodes, neither a clique, nor a chain
- Green triangle: Pathy, nodes that belong to elongated clusters



# Community Structure in Networks

# **Roles and Communities: Example**

#### **Roles**

#### **Communities**



Henderson, et al., KDD 2012

Clauset, et al., Phys. Rev. E 2004

### **Networks & Communities**

We often think of networks "looking" like this:



#### What led to such a conceptual picture?

### **Networks: Flow of Information**

#### How does information flow through the network?

- What structurally distinct roles do nodes play?
- What roles do different links ("short" vs. "long") play?
- How do people find out about new jobs?
  - Mark Granovetter, part of his PhD in 1960s
  - People find the information through personal contacts
- But: Contacts were often acquaintances rather than close friends
  - This is surprising: One would expect your friends to help you out more than casual acquaintances
- Why is it that acquaintances are most helpful?

### **Granovetter's Answer**

- Two perspectives on friendships:
  - Structural: Friendships span different parts of the network
  - Interpersonal: Friendship between two people is either strong or weak
- Structural role: Triadic Closure



Which edge is more likely, a-b or a-c?

If two people in a network have a friend in common, then there is an increased likelihood they will become friends themselves.

### **Granovetter's Explanation**

- Granovetter makes a connection between social and structural role of an edge
- First point: Structure
  - Structurally embedded edges are also socially strong
  - Long-range edges spanning different parts of the network are socially weak
- Second point: Information
  - Long-range edges allow you to gather information from different parts of the network and get a job
  - Structurally embedded edges are heavily redundant in terms of information access



# **Triadic Closure**

#### Triadic closure == High clustering coefficient <u>Reasons for triadic closure:</u>

- If B and C have a friend A in common, then:
  - B is more likely to meet C
    - (since they both spend time with A)
  - B and C trust each other
    - (since they have a friend in common)
  - A has incentive to bring B and C together
    - (since it is hard for A to maintain two disjoint relationships)
- Empirical study by Bearman and Moody:
  - Teenage girls with low clustering coefficient are more likely to contemplate suicide

B

# Tie strength in real data

- For many years Granovetter's theory was not tested
- But, today we have large who-talks-to-whom graphs:
  - Email, Messenger, Cell phones, Facebook
- Onnela et al. 2007:
  - Cell-phone network of 20% of country's population
  - Edge strength: # phone calls

# Neighborhood Overlap



of node *i* 

Overlap = 0
 when an edge is
 a local bridge



# Phones: Edge Overlap vs. Strength

- Cell-phone network
- Observation:
  - Highly used links have high overlap!
- Legend:
  - True: The data
  - Permuted strengths: Keep the network structure but randomly reassign edge strengths



# Real Network, Real Tie Strengths



#### Real edge strengths in mobile call graph

Strong ties are more embedded (have higher overlap)

# Real Net, Permuted Tie Strengths



Same network, same set of edge strengths but now strengths are randomly shuffled

# Link Removal by Strength



# Link Removal by Overlap





▶ We often think of (social) networks as having the following structure



Conceptual picture supported by Granovetter's strength of weak ties

# **Network Communities**

### **Network Communities**

 Granovetter's theory suggest that networks are composed of tightly connected sets of nodes



#### Network communities:

Communities, clusters, groups, modules

Sets of nodes with lots of internal connections and few external ones (to the rest of the network).
### **Finding Network Communities**

- How to automatically find such densely connected groups of nodes?
- Ideally such automatically detected clusters would then correspond to real groups





# Communities, clusters, groups, modules



Social interactions among members of a karate club in the 70s



- Zachary witnessed the club split in two during his study
  - $\Rightarrow$  Toy network, yet canonical for community detection algorithms
  - $\Rightarrow$  Offers "ground truth" community membership (a rare luxury)

#### Citation history of the Zachary's Karate club paper





W.W. Zachary, J. Anthropol. Res. 33:452-473 (1977).

A.-L. Barabási, Network Science: Communities.

The first scientist at any conference on networks who uses Zachary's karate club as an example is inducted into the Zachary Karate Club Club, and awarded a prize.

Chris Moore (9 May 2013). Mason Porter (NetSci, June 2013). Yong-Year Ahn (Oxford University, July 2013) Marián Boguñá (ECCS, September 2013). Mark Newman (Netsci, June 2014)







▶ The political blogosphere for the US 2004 presidential election



Community structure of liberal and conservative blogs is apparent
 ⇒ People have a stronger tendency to interact with "equals"

#### Electrical power grid



► Split power network into areas with minimum inter-area interactions



#### ► Applications:

- Decide control areas for distributed power system state estimation
- Parallel computation of power flow
- Controlled islanding to prevent spreading of blackouts

#### High-school students



Network of social interactions among high-school students



Strong assortative mixing, with race as latent characteristic

#### Physicists working on Network Science



Coauthorship network of physicists publishing networks' research



► Tightly-knit subgroups are evident from the network structure



Vertices are NCAA football teams, edges are games during Fall'00



Communities are the NCAA conferences and independent teams



Facebook egonet with 744 vertices and 30K edges



Asked "ego" to identify social circles to which friends belong
 Company, high-school, basketball club, squash club, family

### **Micro-Markets in Sponsored Search**

### Find micro-markets by partitioning the "query-to-advertiser" graph in web search:



Nodes: advertisers and queries/keywords; Edges: Advertiser advertising on a keyword.

### **Protein-Protein Interactions**



### **Protein-Protein Interactions**



### Why look for community structure?



The management at the sawmill was having difficulty persuading the workers to adopt a new plan, even though everyone would benefit. In particular the Hispanic workers (H) were reluctant to agree. The management called in a sociologist who mapped out who talked to whom regularly. Then they suggested that the management talk to Juan and have him talk to the Hispanic workers. It was a success, promptly everyone was on board with the new plan. Why?

Sawmill network: source Exploratory Social Network Analysis with Pajek

### Why do it: gain understanding

Gain understanding of networks
 Discover communities of practice
 Measure isolation of groups
 Understand opinion dynamics / adoption



Why do it: visualize

Communities help to "aggregate" network data

#### Unveiling network communities



Nodes in real-world networks organize into communities
 Ex: families, clubs, political organizations, proteins by function, ...



- ► Community (a.k.a. group, cluster, module) members are:
  - $\Rightarrow$  Well connected among themselves
  - $\Rightarrow$  Relatively well separated from the rest
- ▶ Exhibit high cohesiveness w.r.t. the underlying relational patterns
- ► Q: How can we automatically identify such cohesive subgroups?

#### Community detection and graph partitioning



- Community detection is a challenging clustering problem
  - C1) No consensus on the structural definition of community
  - C2) Node subset selection often intractable
  - C3) Lack of ground-truth for validation
- Useful for exploratory analysis of network data
   Ex: clues about social interactions, content-related web pages

#### Graph partitioning

Split V into given number of non-overlapping groups of given sizes

- Criterion: number of edges between groups is minimized (more soon)
   Ex: task-processor assignment for load balancing
- ► Number and sizes of groups unspecified in community detection
  - $\Rightarrow$  Identify the natural fault lines along which a network separates



• Ex: Graph bisection problem, i.e., partition V into two groups

- ▶ Suppose the groups V<sub>1</sub> and V<sub>2</sub> are non-overlapping
- ▶ Suppose groups have equal size, i.e.,  $|V_1| = |V_2| = N_v/2$
- Minimize edges running between vertices in different groups
- Simple problem to describe, but hard to solve

Number of ways to partition 
$$V: \begin{pmatrix} N_v \\ N_v/2 \end{pmatrix} pprox rac{2^{N_v}}{\sqrt{N_v}}$$

 $\Rightarrow$  Used Stirling's formula  $N_{
m v}! pprox \sqrt{2\pi N_{
m v}} (N_{
m v}/e)^{N_{
m v}}$ 

 $\Rightarrow$  Exhaustive search intractable beyond toy small-sized networks

► No smart (i.e., polynomial time) algorithm, NP-hard problem ⇒ Seek good heuristics, e.g., relaxations of natural criteria

#### Strength of weak ties motivation



Local bridges connect weakly interacting parts of the network



▶ Q: What about removing those to reveal communities?



#### Challenges

- Multiple local bridges. Some better that others? Which one first?
- There might be no local bridge, yet an apparent natural division

#### Edge betweenness centrality



- Idea: high edge betweenness centrality to identify weak ties
  - ▶ High c<sub>Be</sub>(e) edges carry large traffic volume over shortest paths
  - Position at the interface between tightly-knit groups
- ► Ex: cell-phone network with colored edge strength and betwenness





- Girvan-Newmann's method extremely simple conceptually
  - $\Rightarrow$  Find and remove "spanning links" between cohesive subgroups
- > Algorithm: Repeat until there are no edges left
  - $\Rightarrow$  Calculate the betweenness centrality  $c_{Be}(e)$  of all edges
  - $\Rightarrow$  Remove edge(s) with highest  $c_{Be}(e)$
- Connected components are the communities identified
  - Divisive method: network falls apart into pieces as we go
  - Nested partition: larger communities potentially host denser groups
  - Recompute edge betweenness in O(N<sub>v</sub> N<sub>e</sub>)-time per step
- M. Girvan and M. Newman, "Community structure in social and biological networks," PNAS, vol. 99, pp. 7821-7826, 2002

#### Example: The algorithm in action













Nested graph decomposition





► Ex: Coauthorship network of scientists at the Santa Fe Institute



#### Communities found can be traced to different disciplines



- ► Greedy approach to iteratively modify successive candidate partitions
  - Agglomerative: successive coarsening of partitions through merging
  - Divisive: successive refinement of partitions through splitting
- Per step, partitions are modified in a way that minimizes a cost
  - ▶ Measures of (dis)similarity x<sub>ij</sub> between pairs of vertices v<sub>i</sub> and v<sub>j</sub>
  - Ex: Euclidean distance dissimilarity

$$x_{ij} = \sqrt{\sum_{k 
eq i,j} (A_{ik} - A_{jk})^2}$$

► Method returns an entire hierarchy of nested partitions of the graph ⇒ Can range fully from {{v<sub>1</sub>},..., {v<sub>N<sub>v</sub></sub>}} to V



- ► An agglomerative hierarchical clustering algorithm proceeds as follows
  - **S1**: Choose a dissimilarity metric and compute it for all vertex pairs
  - S2: Assign each vertex to a group of its own
  - **S3:** Merge the pair of groups with smallest dissimilarity
  - S4: Compute the dissimilarity between the new group and all others
  - S5: Repeat from S3 until all vertices belong to a single group
- ► Need to define group dissimilarity from pairwise vertex counterparts
  - Single linkage: group dissimilarity  $x_{G_i,G_i}^{SL}$  follows single most dissimilar pair

$$x_{G_i,G_j}^{SL} = \max_{u \in G_i, v \in G_i} x_{uv}$$

• Complete linkage: every vertex pair highly dissimilar to have high  $x_{G_i,G_i}^{CL}$ 

$$x_{G_i,G_j}^{CL} = \min_{u \in G_i, v \in G_j} x_{uv}$$

#### Dendrogram



- ► Hierarchical partitions often represented with a dendrogram
- ► Shows groups found in the network at all algorithmic steps ⇒ Split the network at different resolutions
- ► Ex: Girvan-Newman's algorithm for the Zachary's karate club



- ▶ Q: Which of the divisions is the most useful/optimal in some sense?
- A: Need to define metrics of graph clustering quality



- Size of communities typically unknown  $\Rightarrow$  Identify automatically
- Modularity measures how well a network is partitioned in communities
  - Intuition: density of edges in communities higher than expected
- Consider a graph G and a partition into groups  $s \in S$ . Modularity:

 $Q(G,S) \propto \sum_{s \in S} [(\# \text{ of edges within group } s) - \mathbb{E} [\# \text{ of such edges}]]$ 

▶ Formally, after normalization such that  $Q(G,S) \in [-1,1]$ 

$$Q(G,S) = \frac{1}{2N_e} \sum_{s \in S} \sum_{i,j \in s} \left[ A_{ij} - \frac{d_i d_j}{2N_e} \right]$$

 $\Rightarrow$  Null model: randomize edges, preserving degree distribution

#### Expected connectivity among nodes



- Null model: randomize edges preserving degree distribution in G
   ⇒ Random variable A<sub>ij</sub> := I {(i,j) ∈ E}
   ⇒ Expectation is E [A<sub>ii</sub>] = P ((i,j) ∈ E)
- ► Suppose node *i* has degree *d<sub>i</sub>*, node *j* has degree *d<sub>j</sub>* ⇒ Degree is "# of spokes" per node, 2N<sub>e</sub> spokes in G



▶ Probability spoke  $i_k$  connected to j is  $\frac{d_j}{2N_e-1} \approx \frac{d_j}{2N_e}$ , hence

$$P((i,j) \in E) = P\left(\bigcup_{i_k=1}^{d_i} \{\text{spoke } i_k \text{ connected to } j\}\right)$$
$$= \sum_{i_k=1}^{d_i} P(\text{spoke } i_k \text{ connected to } j) = \frac{d_i d_j}{2N_e}$$



- ► Can evaluate the modularity of each partition in a dendrogram ⇒ Maximum value gives the "best" community structure
- ► Ex: Girvan-Newman's algorithm for the Zachary's karate club



▶ Q: Why not optimize Q(G, S) directly over possible partitions S?

# Modularity

- Modularity of partitioning S of graph G:
  - Q ∝ ∑<sub>s∈S</sub> [ (# edges within group s) (expected # edges within group s) ]

• 
$$Q(G,S) = \frac{1}{2m} \sum_{s \in S} \sum_{i \in S} \sum_{j \in S} \left( A_{ij} - \frac{k_i k_j}{2m} \right)$$
  
Normalizing const.: -1

Modularity values take range [-1,1]

- It is positive if the number of edges within groups exceeds the expected number
- Q greater than 0.3-0.7 means significant community structure

 $A_{ii} = 1$  if  $i \rightarrow j$ ,

0 else

### Modularity

Consider edges that fall within a community or between a community and the rest of the network



Authors: Aaron Clauset, M. E. J. Newman, Cristopher Moore 2004

### **RECAP: Modularity**

$$Q(G,S) = \frac{1}{2m} \sum_{s \in S} \sum_{i \in s} \sum_{j \in s} \left( A_{ij} - \frac{k_i k_j}{2m} \right)$$

### Equivalently modularity can be written as:

$$Q = rac{1}{2m}\sum_{ij}igg[A_{ij} - rac{k_ik_j}{2m}igg]\delta(c_i,c_j)$$

- $A_{ij}$  represents the edge weight between nodes i and j;
- $k_i$  and  $k_j$  are the sum of the weights of the edges attached to nodes i and j, respectively;
- 2m is the sum of all of the edge weights in the graph;
- $c_i$  and  $c_j$  are the communities of the nodes; and
- $\bullet \delta$  is an indicator function

# Idea: We can identify communities by maximizing modularity

# Louvain Modularity

# Louvain Algorithm

- Greedy algorithm for community detection
  - O(n log n) run time
- Supports weighted graphs
- Provides hierarchical partitions
- Widely utilized to study large networks because:
  - Fast
  - Rapid convergence properties
  - High modularity output (i.e., "better communities")

"Fast unfolding of communities in large networks" Blondel et al. (2008)

# Louvain Algorithm: At High Level

- Louvain algorithm greedily maximizes modularity
- Each pass is made of 2 phases:
  - Phase 1: Modularity is optimized by allowing only local changes of communities
  - Phase 2: The identified communities are aggregated in order to build a new network of communities
  - Goto Phase 1

The passes are repeated iteratively until no increase of modularity is possible!


### Louvain: 1<sup>st</sup> phase (partitioning)

- Put each node in a graph into a distinct community (one node per community)
- For each node *i*, the algorithm performs two calculations:
  - Compute the modularity gain ( $\Delta Q$ ) when putting node *i* into the community of some neighbor *j*
  - Move i to a community of node j that yields the largest gain  $\Delta Q$

The loop runs until no movement yields a gain

# Louvain: Modularity Gain

#### What is $\Delta Q$ if we move node *i* to community *C*?

$$\Delta Q(i \to C) = \left[\frac{\sum_{in} + k_{i,in}}{2m} - \left(\frac{\sum_{tot} + k_i}{2m}\right)^2\right] - \left[\frac{\sum_{in} - \left(\frac{\sum_{tot} - k_i}{2m}\right)^2 - \left(\frac{k_i}{2m}\right)^2\right]$$

- where:
  - Σ<sub>in</sub>... sum of link weights <u>between</u> nodes in C
  - $\Sigma_{tot}$ ... sum of <u>all</u> link weights of nodes in C
  - *k<sub>i,in</sub>*... sum of link weights <u>between</u> node *i* and *C*
  - k<sub>i</sub>... sum of <u>all</u> link weights (i.e., degree) of node i
- Also need to derive  $\Delta Q(D \rightarrow i)$  of taking node *i* out of community *D*.
- And then:  $\Delta Q = \Delta Q(i \rightarrow C) + \Delta Q(D \rightarrow i)$





### Louvain: 2<sup>nd</sup> phase (restructuring)

- The partitions obtained in the first phase are contracted into super-nodes, and the network is created accordingly
  - Super-nodes are connected if there is at least one edge between nodes of the corresponding partitions
  - The weight of the edge between the two supernodes is the sum of the weights from all edges between their corresponding partitions
- The loop runs until the community configuration does not change anymore

# Louvain Algorithm



# **Belgian Mobile phone network**

