

Find Your Place: Simple Distributed Algorithms for Community Detection

Emanuele Natale[◇]

joint work with

Luca Becchetti[†], Andrea Clementi^{*},
Francesco Pasquale^{*} and Luca Trevisan^{*}



SAPIENZA
UNIVERSITÀ DI ROMA



ACM-SIAM Symposium on Discrete Algorithms

16-19 January 2017 - Barcellona, Spain

Dynamics

Dynamics: For every graph, agent and round, states are updated according to **fixed rule of current state and symmetric function of states of neighbors**.

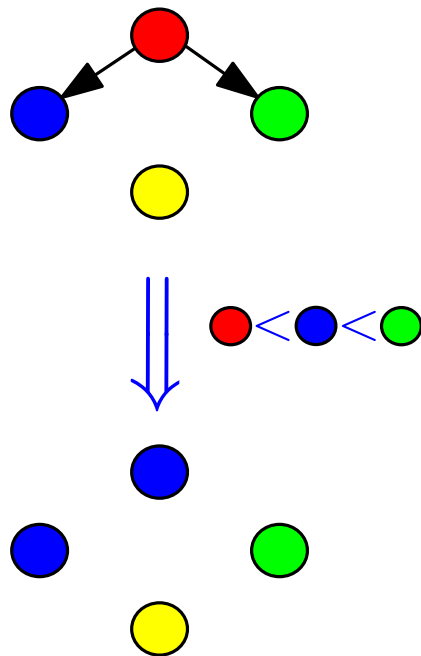
Dynamics

Dynamics: For every graph, agent and round, states are updated according to **fixed rule of current state and symmetric function of states of neighbors**.

Examples of Dynamics:

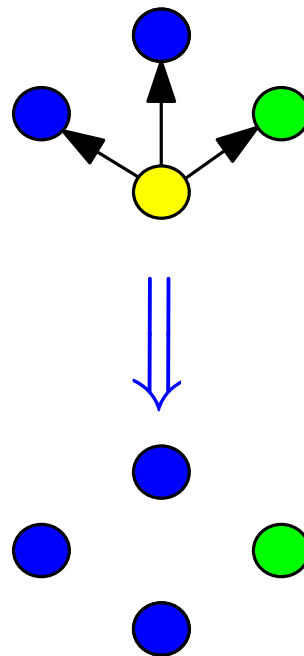
3-Median dyn.

[Doerr et al. '11]



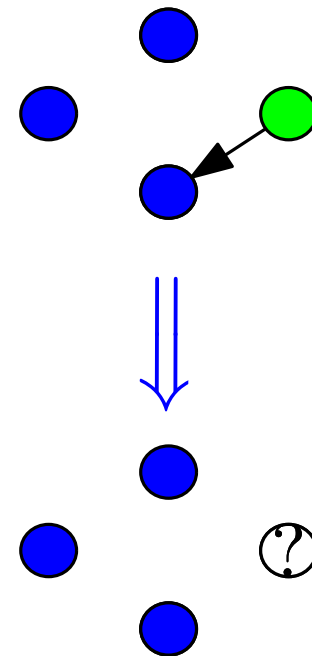
3-Majority dyn.

[Becchetti et al. '14, '16]



Undecided-state dyn.

[Becchetti et al. '15]



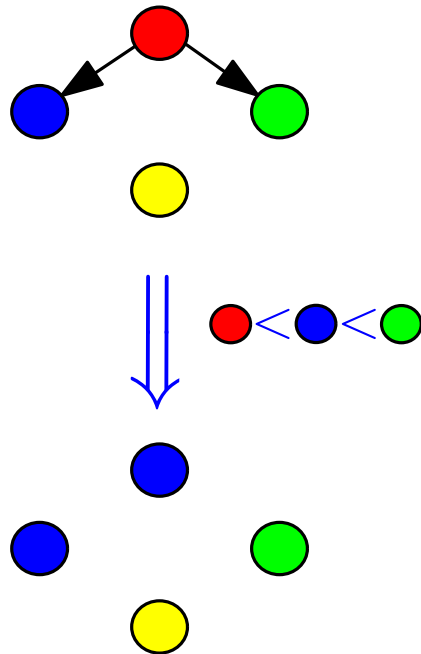
Dynamics

Dynamics: For every graph, agent and round, states are updated according to **fixed rule of current state and symmetric function of states of neighbors**.

Examples of Dynamics:

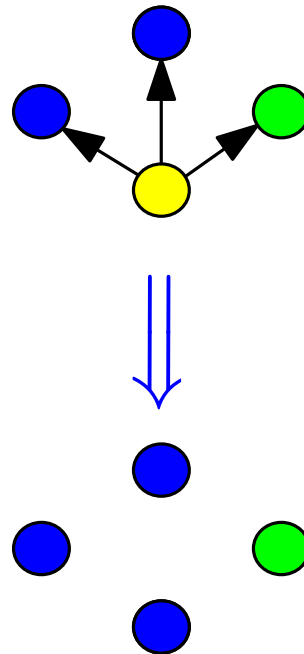
3-Median dyn.

[Doerr et al. '11]



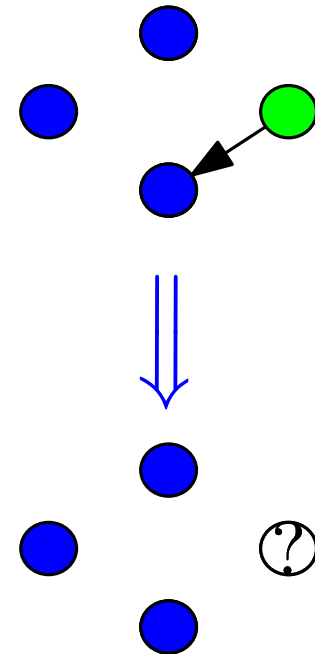
3-Majority dyn.

[Becchetti et al. '14, '16]



Undecided-state dyn.

[Becchetti et al. '15]



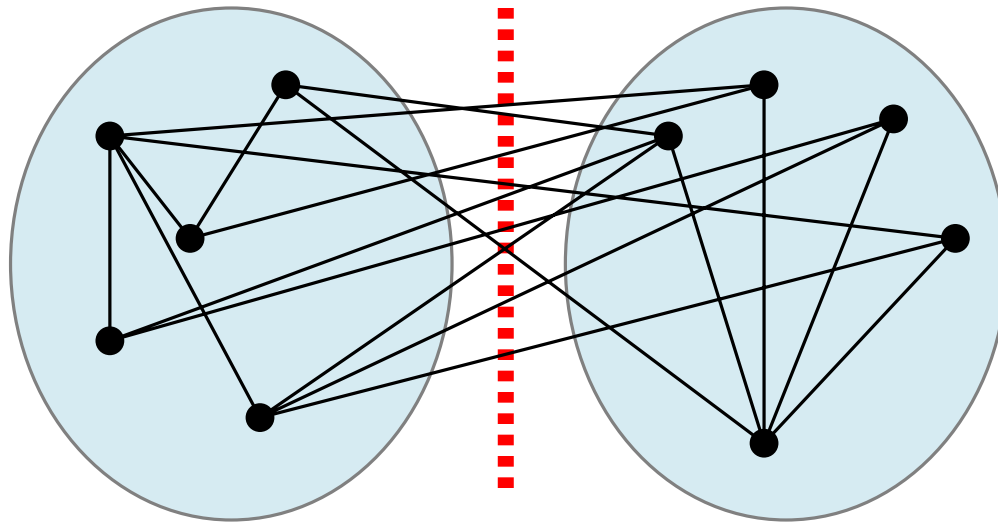
Can dynamics solve a problem non-trivial in centralized setting?

Community Detection as Minimum Bisection

Minimum Bisection Problem.

Input: a graph G with n nodes.

Output: $S = \arg \min_{\substack{S \subset V \\ |S|=n/2}} E(S, V - S)$.

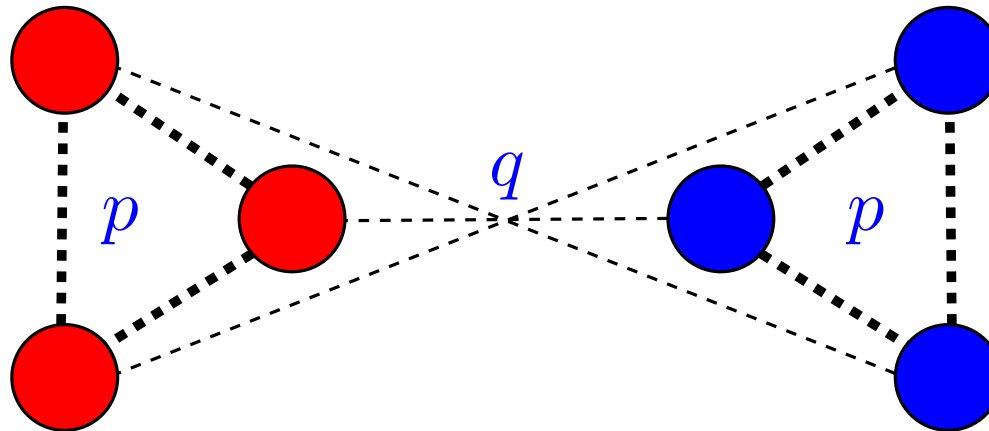


[Garey, Johnson, Stockmeyer '76]:

Min-Bisection is *NP-Complete*.

The Stochastic Block Model

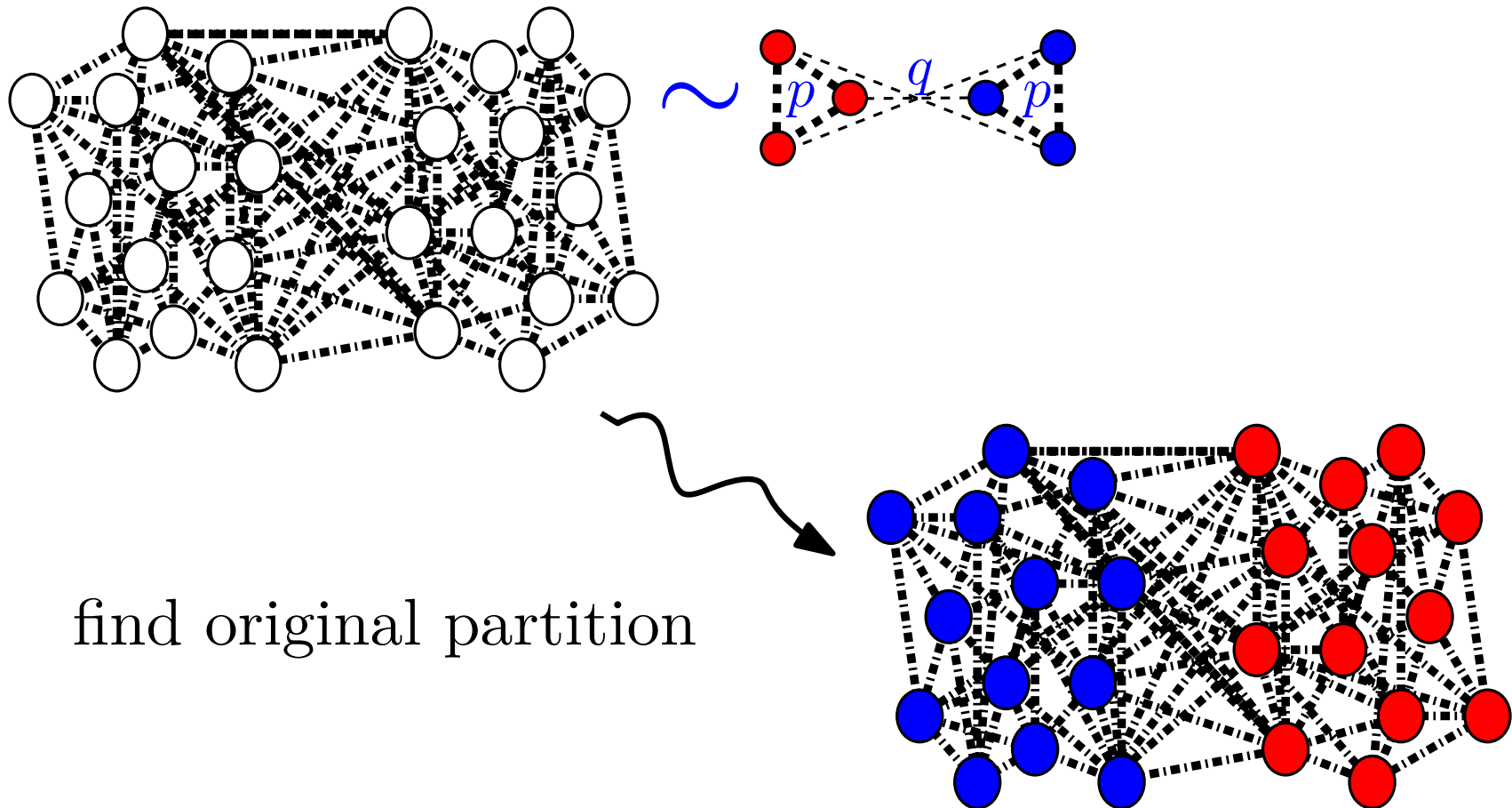
Stochastic Block Model (SBM). Two “communities” of equal size V_1 and V_2 , each edge inside a community included with probability p , each edge across communities included with probability $q < p$.



The Stochastic Block Model

Reconstruction problem:

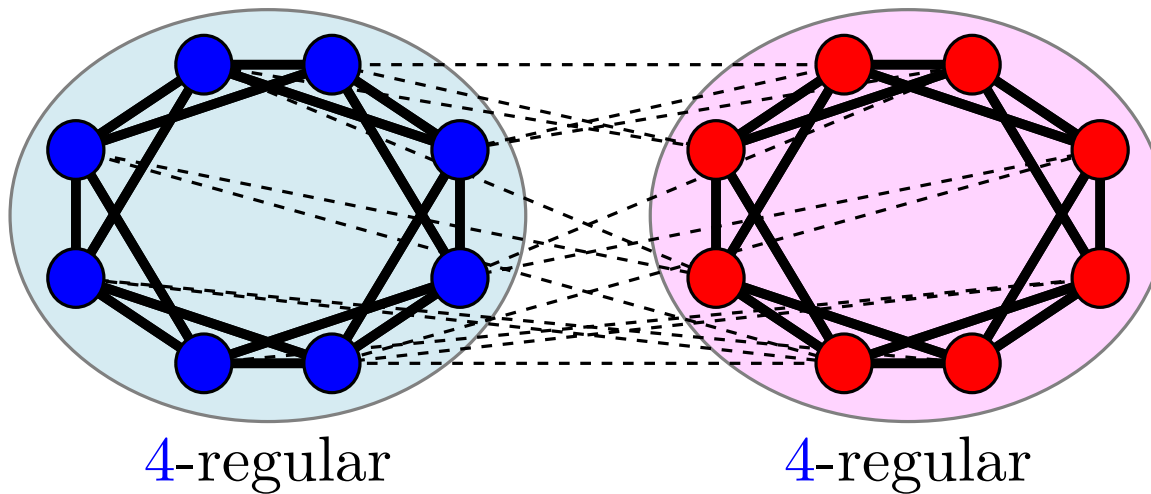
Given graph generated by SBM,



Regular Stochastic Block Model

Regular SBM (RSBM) [Brito et al. SODA'16]. A graph $G = (V_1 \dot{\cup} V_2, E)$ s.t.

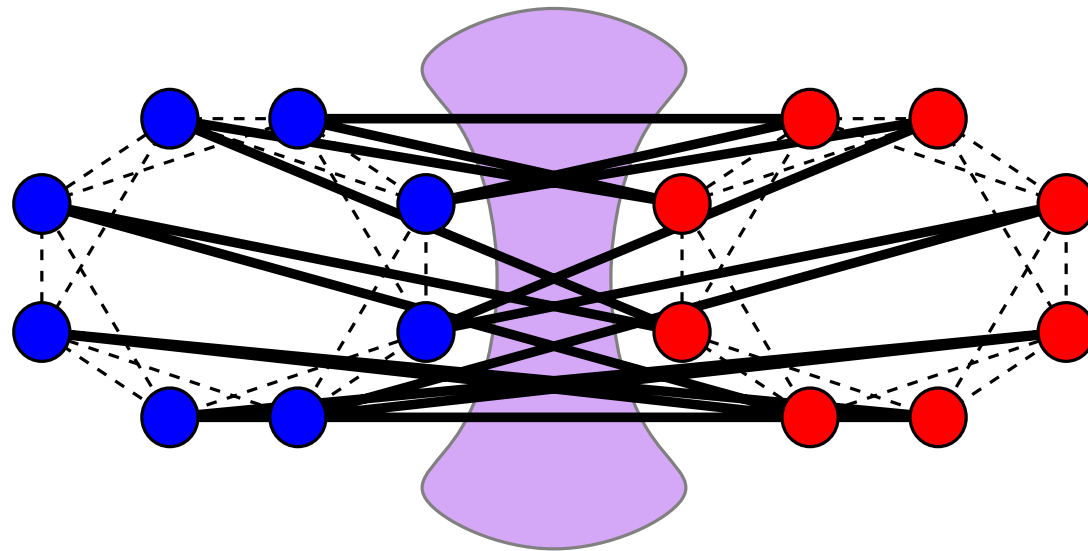
- $|V_1| = |V_2|$,
- $G|_{V_1}, G|_{V_2} \sim$ random a -regular graphs
- $G|_{E(V_1, V_2)} \sim$ random b -regular bipartite graph.



Regular Stochastic Block Model

Regular SBM (RSBM) [Brito et al. SODA'16]. A graph $G = (V_1 \dot{\cup} V_2, E)$ s.t.

- $|V_1| = |V_2|$,
- $G|_{V_1}, G|_{V_2} \sim$ random a -regular graphs
- $G|_{E(V_1, V_2)} \sim$ random b -regular bipartite graph.

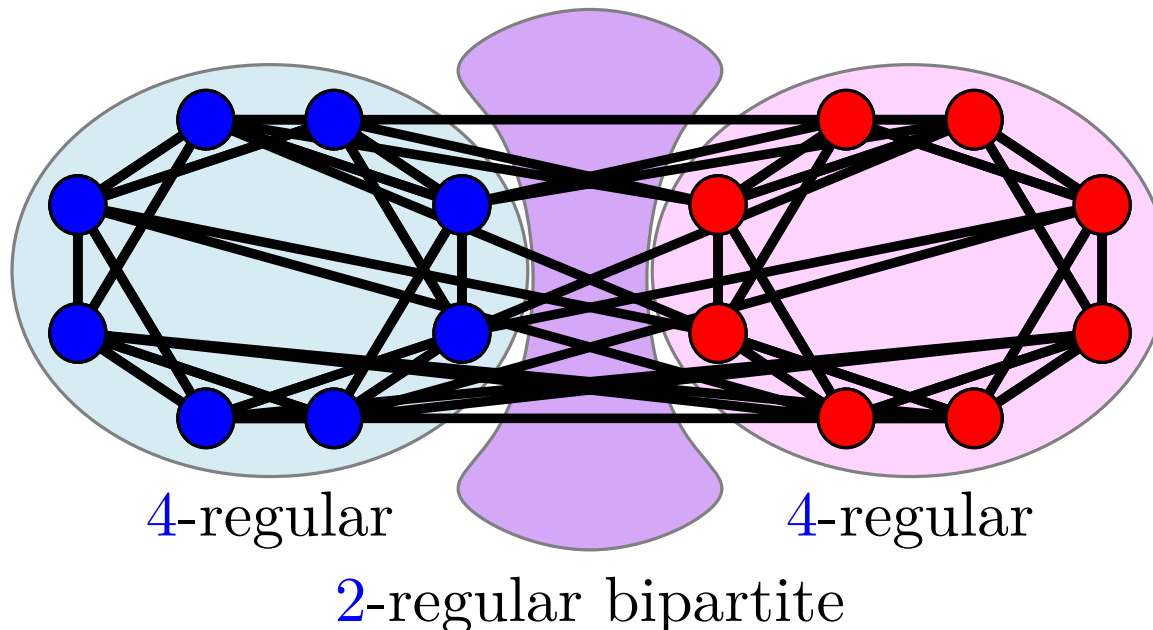


2-regular bipartite

Regular Stochastic Block Model

Regular SBM (RSBM) [Brito et al. SODA'16]. A graph $G = (V_1 \dot{\cup} V_2, E)$ s.t.

- $|V_1| = |V_2|$,
- $G|_{V_1}, G|_{V_2} \sim$ random a -regular graphs
- $G|_{E(V_1, V_2)} \sim$ random b -regular bipartite graph.



When is Reconstruction Possible?

[Decelle, Massoulié, Mossel, Brito, Abbe et al.]:

Reconstruction is possible iff

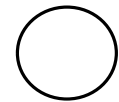
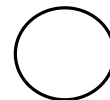
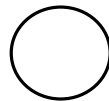
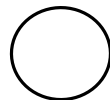
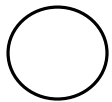
- $a - b > 2\sqrt{a + b}$ in **SBM** (weak)
- $a - b > 2(\sqrt{a} - \sqrt{b})\sqrt{b} + 2\log n$ in **SBM** (strong)
- $a - b > 2\sqrt{a + b - 1}$ in **Regular SBM** (strong)

Upper bounds obtained by linearizations of *Belief Propagation*, advanced spectral methods (power and Lanczos method), SDP.

The Average Dynamics

All nodes at the same time:

- At $t = 0$, randomly pick value $x^{(t)} \in \{+1, -1\}$.
- Then, at each round
 1. Set value $x^{(t)}$ to average of neighbors,
 2. Set label to **blue** if $x^{(t)} < x^{(t-1)}$, **red** otherwise.



The Average Dynamics

All nodes at the same time:

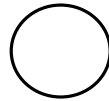
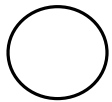
- At $t = 0$, randomly pick value $x^{(t)} \in \{+1, -1\}$.
- Then, at each round
 1. Set value $x^{(t)}$ to average of neighbors,
 2. Set label to **blue** if $x^{(t)} < x^{(t-1)}$, **red** otherwise.



The Average Dynamics

All nodes at the same time:

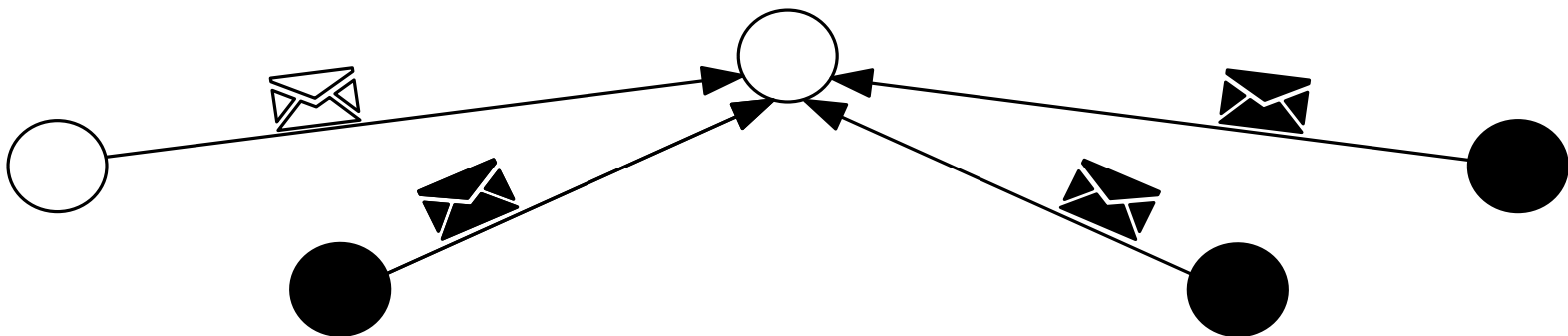
- At $t = 0$, randomly pick value $x^{(t)} \in \{+1, -1\}$.
- Then, at each round
 1. Set value $x^{(t)}$ to average of neighbors,
 2. Set label to **blue** if $x^{(t)} < x^{(t-1)}$, **red** otherwise.



The Average Dynamics

All nodes at the same time:

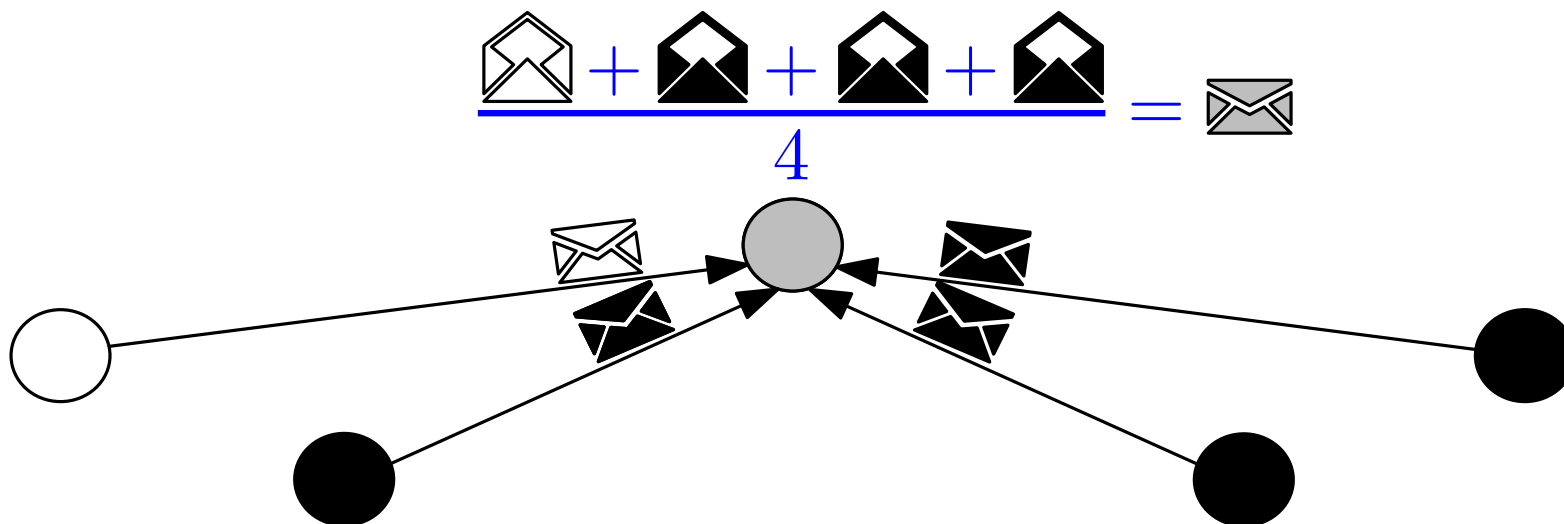
- At $t = 0$, randomly pick value $x^{(t)} \in \{+1, -1\}$.
- Then, at each round
 1. Set value $x^{(t)}$ to average of neighbors,
 2. Set label to **blue** if $x^{(t)} < x^{(t-1)}$, **red** otherwise.



The Average Dynamics

All nodes at the same time:

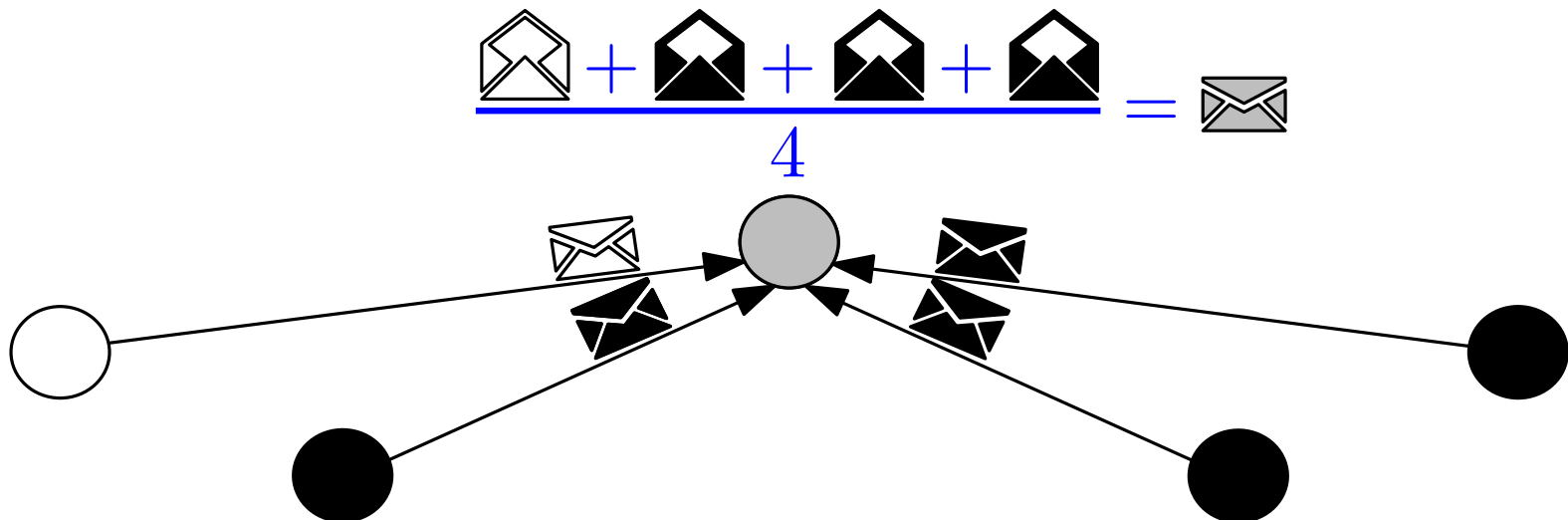
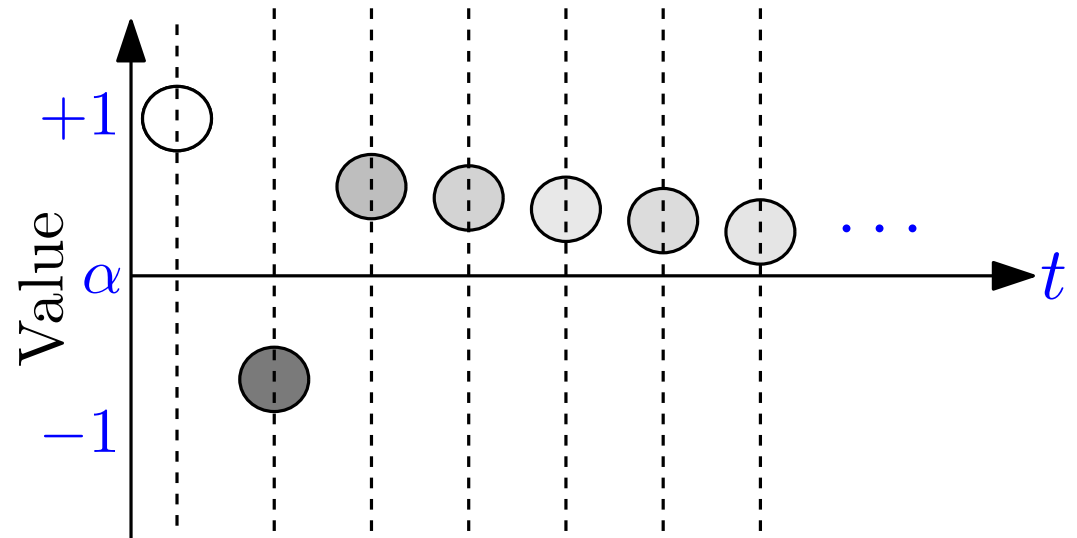
- At $t = 0$, randomly pick value $x^{(t)} \in \{+1, -1\}$.
- Then, at each round
 1. Set value $x^{(t)}$ to average of neighbors,
 2. Set label to **blue** if $x^{(t)} < x^{(t-1)}$, **red** otherwise.



The Average Dynamics

All nodes at the same time:

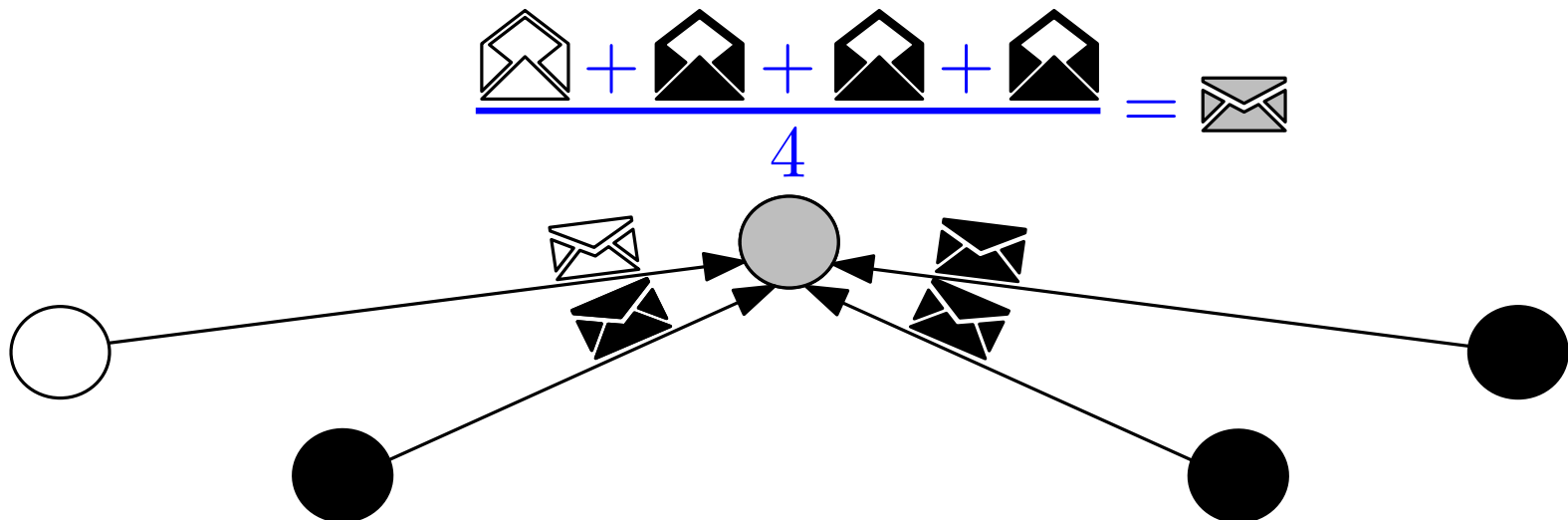
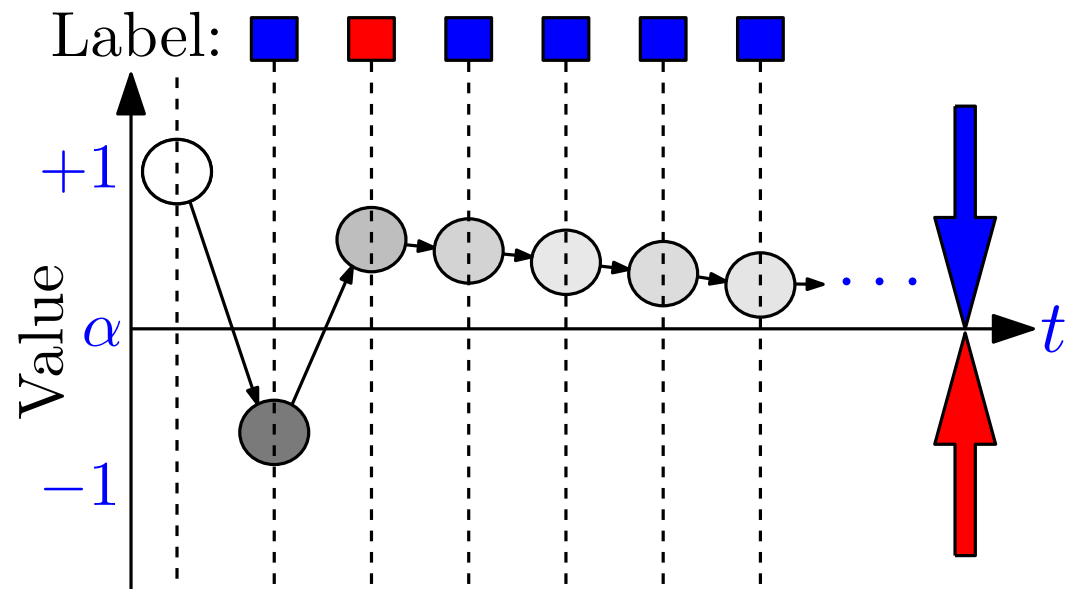
- At $t = 0$, randomly pick value $x^{(t)} \in \{+1, -1\}$.
- Then, at each round
 1. Set value $x^{(t)}$ to average of neighbors,
 2. Set label to **blue** if $x^{(t)} < x^{(t-1)}$, **red** otherwise.



The Average Dynamics

All nodes at the same time:

- At $t = 0$, randomly pick value $x^{(t)} \in \{+1, -1\}$.
- Then, at each round
 1. Set value $x^{(t)}$ to average of neighbors,
 2. Set label to **blue** if $x^{(t)} < x^{(t-1)}$, **red** otherwise.



Properties of the Averaging Dynamics

All nodes at the same time:

- At $t = 0$, randomly pick value $x^{(t)} \in \{\text{blue}, \text{red}\}$.
- Then, at each round
 1. Set color $x^{(t)}$ to average of neighbors,
 2. Set label to **blue** if $x^{(t)} < x^{(t-1)}$, **red** otherwise.

P transition matrix of simple random walk on the graph

Averaging
is a **linear**
dynamics

$$\mathbf{x}^{(t)} = \begin{pmatrix} \circ \\ \bullet \\ \circ \\ \bullet \\ \bullet \end{pmatrix}$$

$$\mathbf{x}^{(t)} = P \cdot \mathbf{x}^{(t-1)} = P^t \cdot \mathbf{x}^{(0)}$$

Properties of the Averaging Dynamics

All nodes at the same time:

- At $t = 0$, randomly pick value $x^{(t)} \in \{\text{blue}, \text{red}\}$.
- Then, at each round
 1. Set color $x^{(t)}$ to average of neighbors,
 2. Set label to **blue** if $x^{(t)} < x^{(t-1)}$, **red** otherwise.

P transition matrix of simple random walk on the graph

Averaging
is a **linear**
dynamics

$$\mathbf{x}^{(t)} = \begin{pmatrix} \circ \\ \bullet \\ \circ \\ \bullet \\ \bullet \end{pmatrix}$$

$$\mathbf{x}^{(t)} = P \cdot \mathbf{x}^{(t-1)} = P^t \cdot \mathbf{x}^{(0)}$$

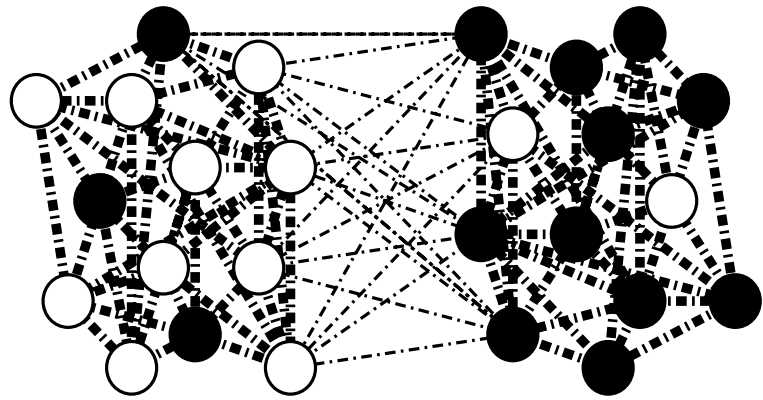
Bottleneck of mixing time for spectral methods:

Distributed computation of second eigenvector

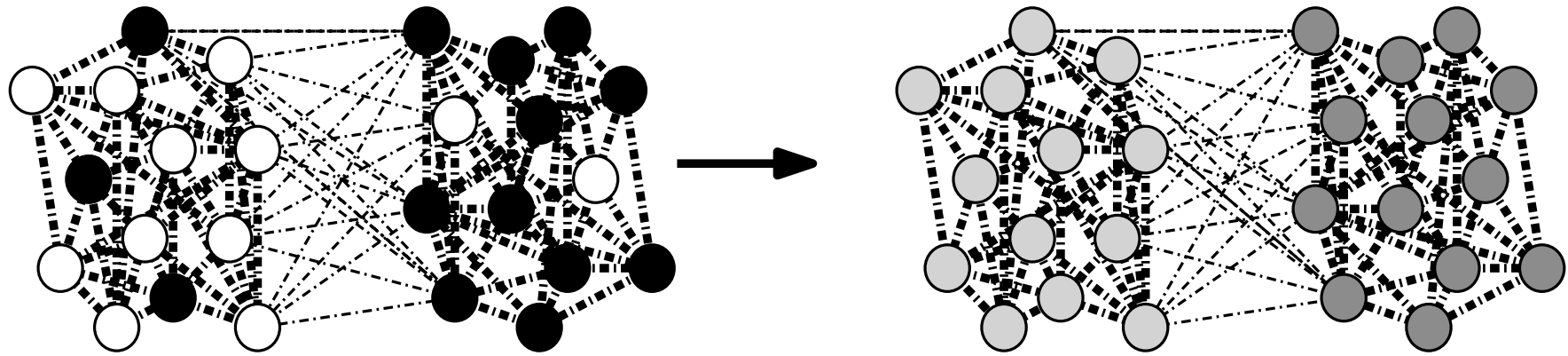
[Kempe & McSherry '08]: $\mathcal{O}(\tau_{mix} \log^2 n)$.

$\lambda_2(P) \approx \frac{a-b}{a+b} \implies$ mixing time of a random walk on $\mathcal{G}_{n,p,q}$ is $\geq \frac{1}{1-\lambda_2} \approx \frac{a+b}{2b}$.

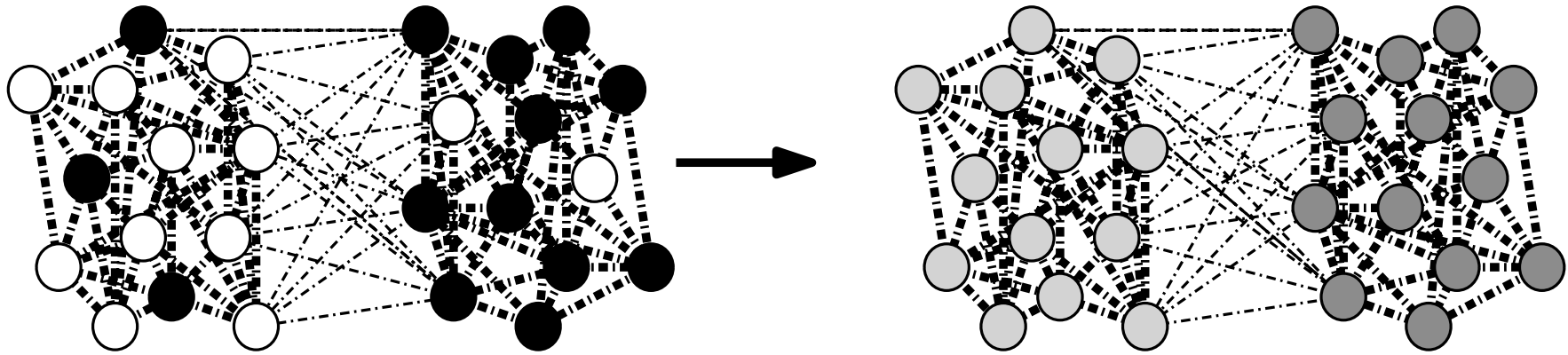
Our Results



Our Results



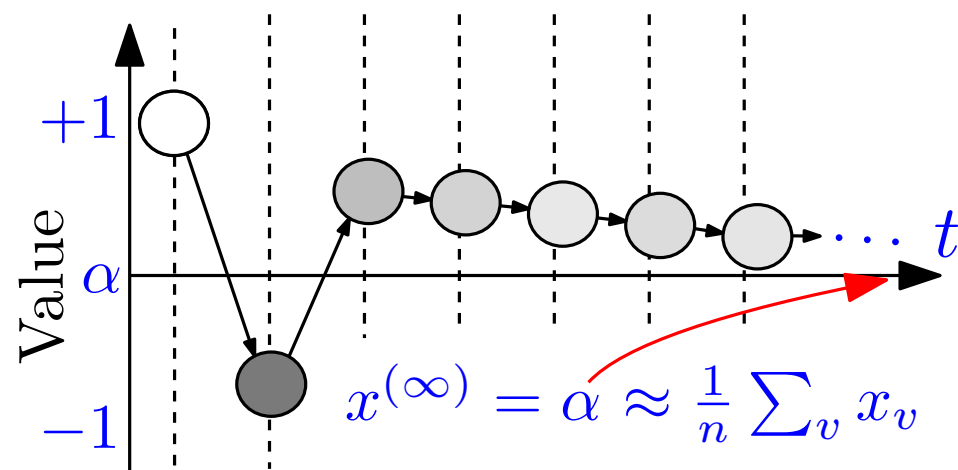
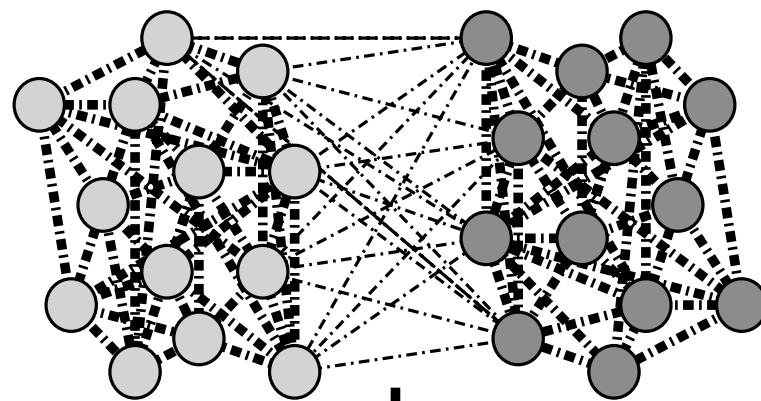
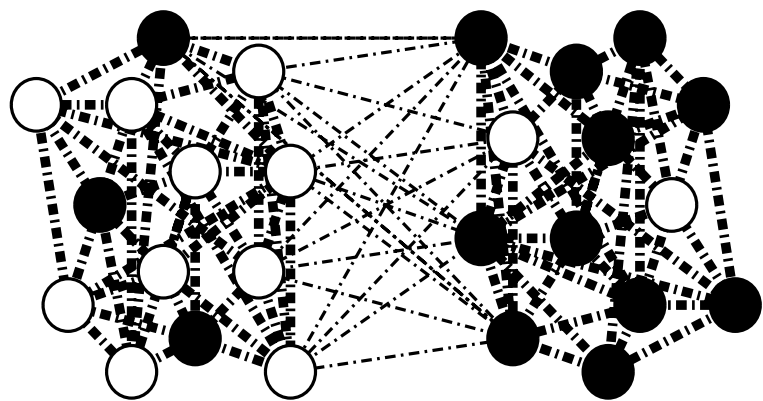
Our Results



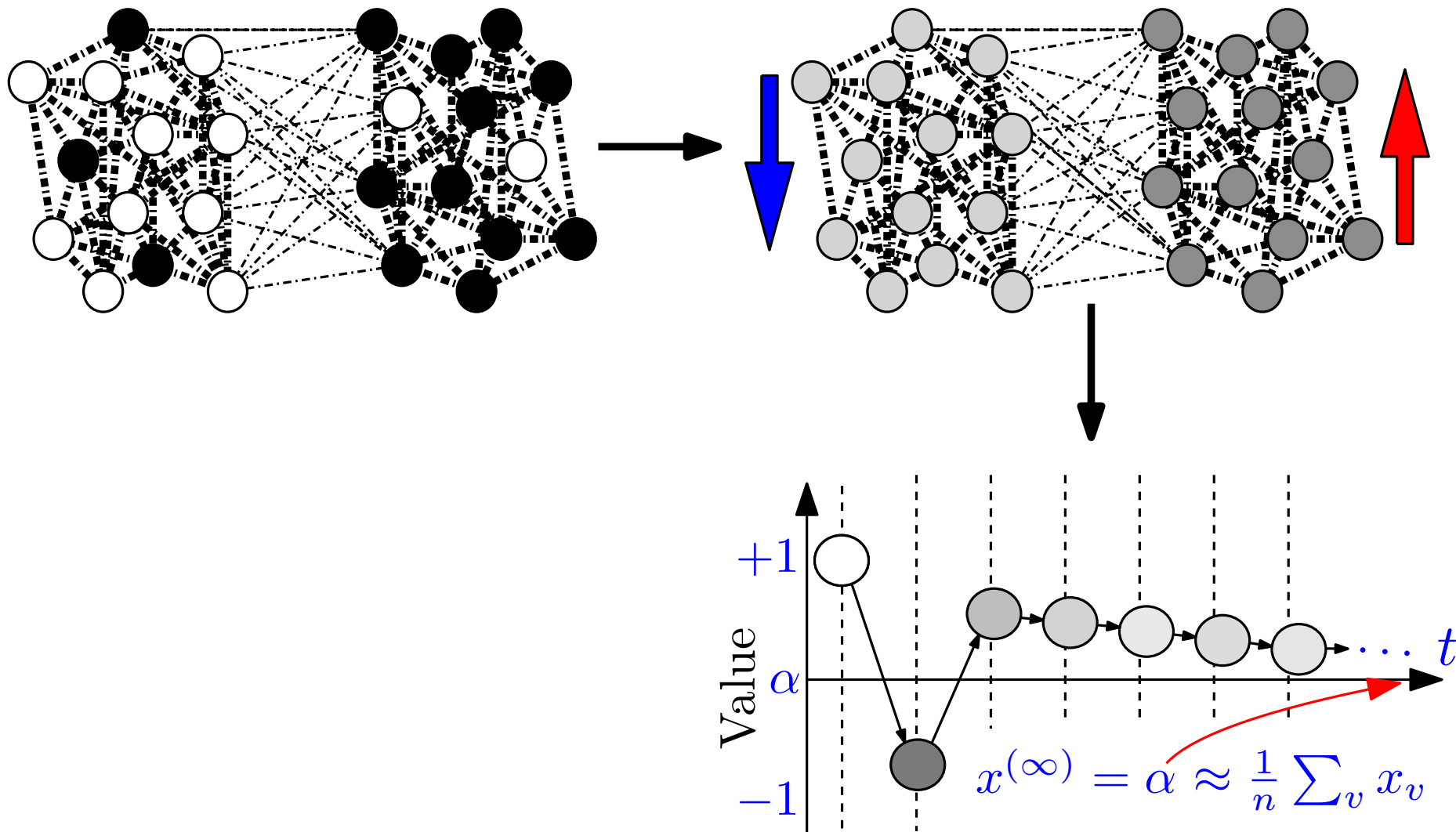
Let's say nodes are in the same community if their distance is at least ϵ ...

- How to set ϵ ?
- Not a global clustering.

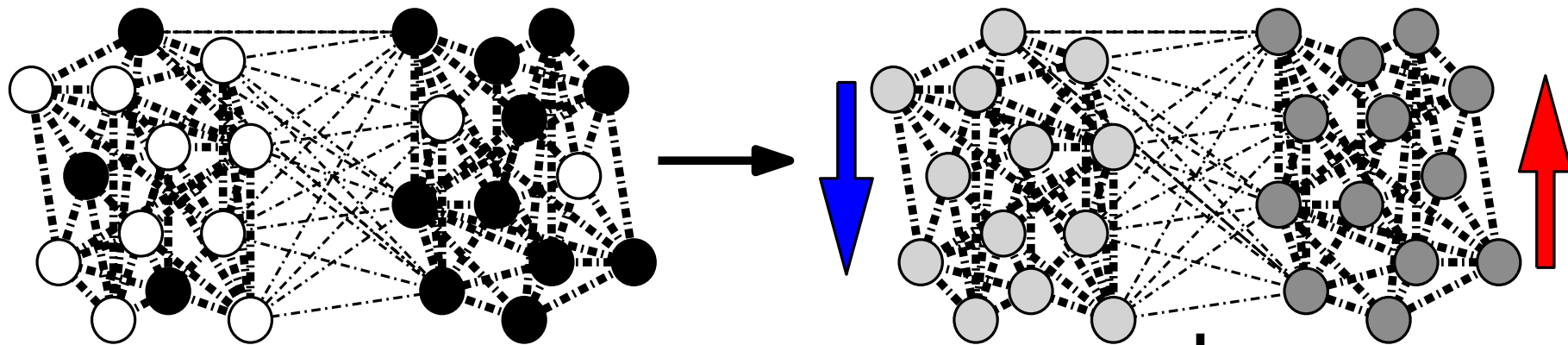
Our Results



Our Results



Our Results

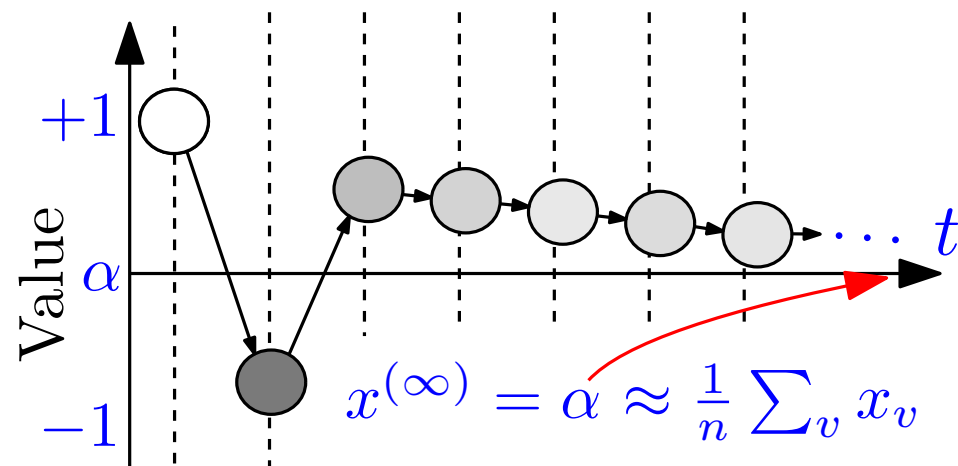


v_1, \dots, v_n eigenvectors of random walk matrix P :

$$v_1 = \mathbf{1} = (1, \dots, 1)$$

$$v_2 \approx \chi = (1, \dots, 1, -1, \dots, -1)$$

“nice”
graph



Our Results

(Informal) Theorem. $G = (V_1 \dot{\cup} V_2, E)$ s.t.
i) $\chi = \mathbf{1}_{V_1} - \mathbf{1}_{V_2}$ close to right-eigenvector of eigenvalue λ_2 of transition matrix of G , and
ii) gap between λ_2 and $\lambda = \max\{\lambda_3, |\lambda_n|\}$ sufficiently large, then
Averaging (approximately) identifies (V_1, V_2) .

Above conditions are met w.h.p. if

- in **Regular SBM**, $a - b > 2\sqrt{a + b - 1}$
(Strong reconstruction)
- in **SBM**, if $a - b > \sqrt{(a + b) \log n}$ and $b > \frac{\log n}{n^2}$
($\mathcal{O}\left(\frac{(a+b) \log n}{(a-b)^2}\right)$ -weak reconstruction.)

Analysis: Roadmap

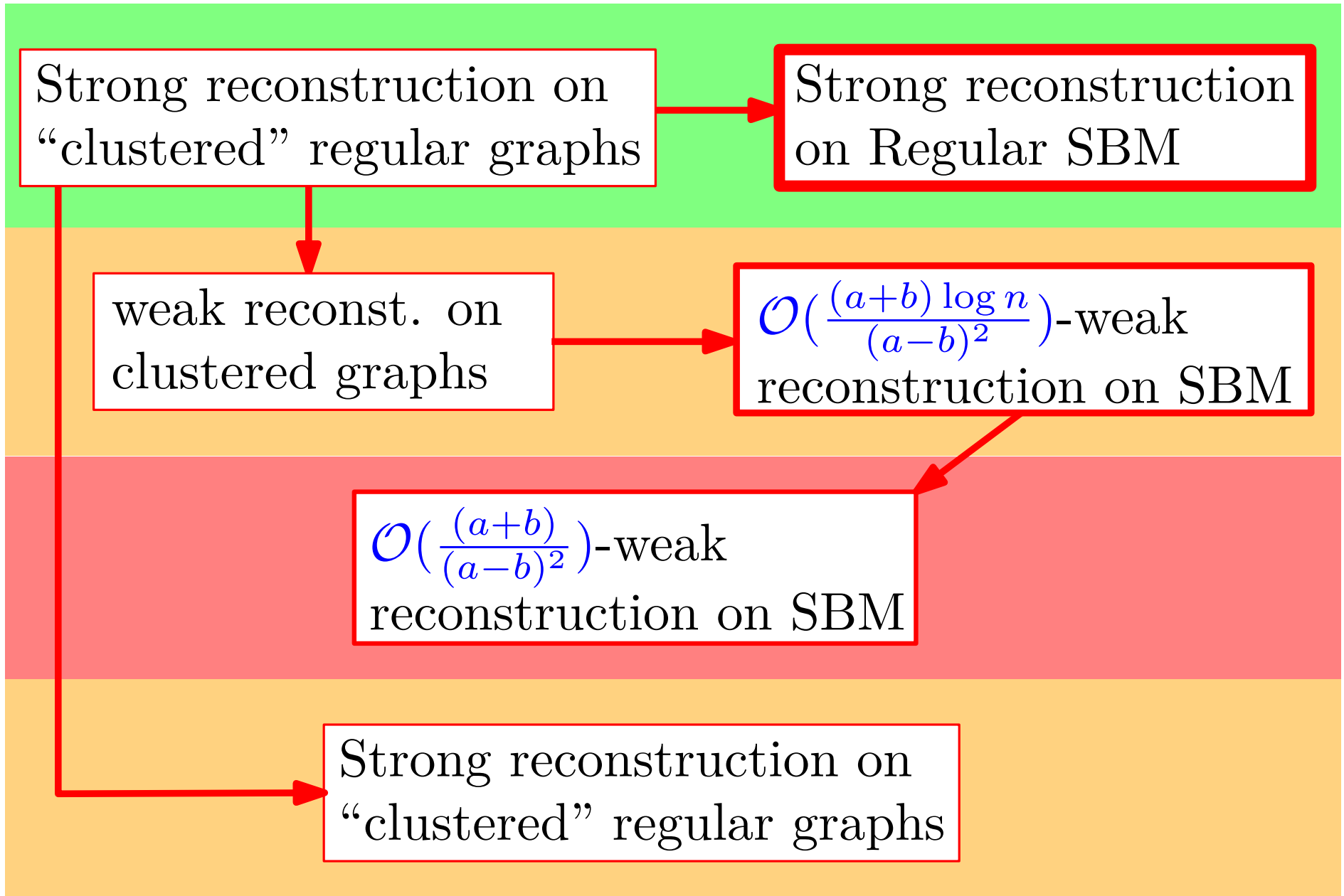
Strong reconstruction on
“clustered” regular graphs

Strong reconstruction
on Regular SBM


weak reconst. on
clustered graphs

$\mathcal{O}\left(\frac{(a+b)\log n}{(a-b)^2}\right)$ -weak
reconstruction on SBM


Analysis: Roadmap



Analysis on Regular SBM


P  symmetric \implies orthonormal
eigenvectors $\mathbf{v}_1, \dots, \mathbf{v}_n$ and real
eigenvalues $\lambda_1, \dots, \lambda_n$.

Analysis on Regular SBM

P  symmetric \implies orthonormal
eigenvectors $\mathbf{v}_1, \dots, \mathbf{v}_n$ and real
eigenvalues $\lambda_1, \dots, \lambda_n$.

$$\mathbf{x}^{(t)} = P^t \cdot \mathbf{x}^{(0)} = \sum_i \lambda_i^t (\mathbf{v}_i^\top \mathbf{x}^{(0)}) \mathbf{v}_i$$

Analysis on Regular SBM


P  symmetric \implies orthonormal
eigenvectors $\mathbf{v}_1, \dots, \mathbf{v}_n$ and real
eigenvalues $\lambda_1, \dots, \lambda_n$.

$$\mathbf{x}^{(t)} = P^t \cdot \mathbf{x}^{(0)} = \sum_i \lambda_i^t (\mathbf{v}_i^\top \mathbf{x}^{(0)}) \mathbf{v}_i$$

$$\mathbf{v}_1 = \frac{1}{\sqrt{n}} \mathbf{1}$$

$$\text{Regular SBM} \implies P\chi = \left(\frac{a-b}{a+b}\right) \cdot \chi$$

Analysis on Regular SBM

P  symmetric \implies orthonormal
 eigenvectors $\mathbf{v}_1, \dots, \mathbf{v}_n$ and real
 eigenvalues $\lambda_1, \dots, \lambda_n$.

$$\mathbf{x}^{(t)} = P^t \cdot \mathbf{x}^{(0)} = \sum_i \lambda_i^t (\mathbf{v}_i^\top \mathbf{x}^{(0)}) \mathbf{v}_i$$

$$\mathbf{v}_1 = \frac{1}{\sqrt{n}} \mathbf{1}$$

$$\text{Regular SBM} \implies P\chi = \left(\frac{a-b}{a+b}\right) \cdot \chi$$

$$\frac{1}{a+b} \begin{pmatrix} \dots\dots\dots & \dots\dots\dots \\ \dots a \text{ "1"s} \dots & \dots b \text{ "1"s} \dots \\ \dots\dots\dots & \dots\dots\dots \\ \dots\dots\dots & \dots\dots\dots \\ \dots b \text{ "1"s} \dots & \dots a \text{ "1"s} \dots \\ \dots\dots\dots & \dots\dots\dots \end{pmatrix} \cdot \begin{pmatrix} 1 \\ \vdots \\ 1 \\ -1 \\ \vdots \\ -1 \end{pmatrix} = \frac{a-b}{a+b} \begin{pmatrix} 1 \\ \vdots \\ 1 \\ -1 \\ \vdots \\ -1 \end{pmatrix}$$

Analysis on Regular SBM

P \longrightarrow symmetric \implies orthonormal
eigenvectors $\mathbf{v}_1, \dots, \mathbf{v}_n$ and real
eigenvalues $\lambda_1, \dots, \lambda_n$.

$$\mathbf{x}^{(t)} = P^t \cdot \mathbf{x}^{(0)} = \sum_i \lambda_i^t (\mathbf{v}_i^\top \mathbf{x}^{(0)}) \mathbf{v}_i$$

$$\mathbf{v}_1 = \frac{1}{\sqrt{n}} \mathbf{1}$$

$$\text{Regular SBM} \implies P\chi = \left(\frac{a-b}{a+b}\right) \cdot \chi$$

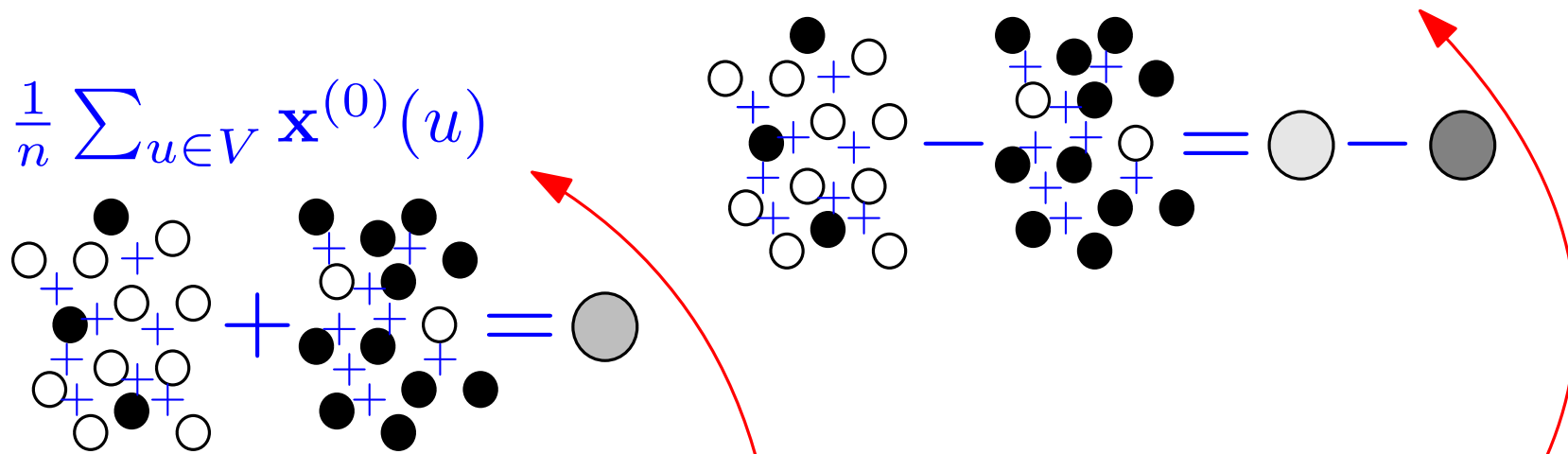
W.h.p. $\max\{\lambda_3, |\lambda_n|\}(1 + \delta) < \frac{a-b}{a+b} = \lambda_2$, then

$$\mathbf{x}^{(t+1)} = \frac{1}{n} (\mathbf{1}^\top \mathbf{x}^{(0)}) \mathbf{1} + \lambda_2^t \frac{1}{n} (\chi^\top \mathbf{x}^{(0)}) \chi + \mathbf{e}^{(t)}$$

with $\|\mathbf{e}^{(t)}\| \leq (\max\{\lambda_3, |\lambda_n|\})^t \sqrt{n}$

Analysis on Regular SBM

$$\left(\frac{1}{n} \sum_{u \in V_1} \mathbf{x}^{(0)}(u) - \frac{1}{n} \sum_{u \in V_2} \mathbf{x}^{(0)}(u) \right)$$



W.h.p. $\max\{\lambda_3, |\lambda_n|\}(1 + \delta) < \frac{a-b}{a+b} = \lambda_2$, then

$$\mathbf{x}^{(t+1)} = \frac{1}{n} (\mathbf{1}^\top \mathbf{x}^{(0)}) \mathbf{1} + \lambda_2^t \frac{1}{n} (\chi^\top \mathbf{x}^{(0)}) \chi + \mathbf{e}^{(t)}$$

with $\|\mathbf{e}^{(t)}\| \leq (\max\{\lambda_3, |\lambda_n|\})^t \sqrt{n}$

Analysis on Regular SBM

$$\mathbf{x}^{(t)} = \frac{1}{n}(\mathbf{1}^\top \mathbf{x}^{(0)})\mathbf{1} + \lambda_2^t \frac{1}{n}(\chi^\top \mathbf{x}^{(0)})\chi + \mathbf{e}^{(t)}$$

Analysis on Regular SBM

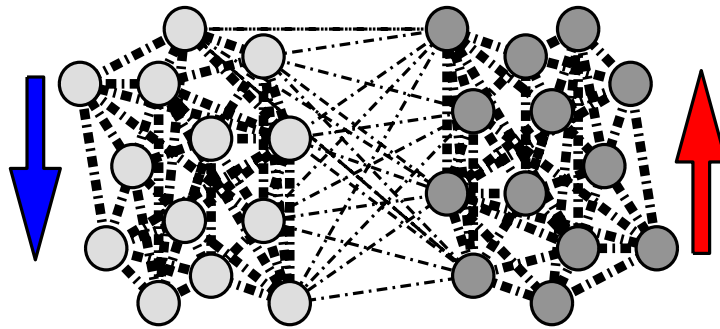
$$\mathbf{x}^{(t)} = \frac{1}{n}(\mathbf{1}^\top \mathbf{x}^{(0)})\mathbf{1} + \lambda_2^t \frac{1}{n}(\chi^\top \mathbf{x}^{(0)})\chi + \mathbf{e}^{(t)}$$

$$\mathbf{x}^{(t)} - \mathbf{x}^{(t-1)} = (\chi^\top \mathbf{x}^{(0)})\lambda_2^{t-1}(\lambda_2 - 1)\chi + \underbrace{\mathbf{e}^{(t)} - \mathbf{e}^{(t-1)}}_{\ll \lambda_2^{t-1} \text{ if } t = \Omega(\log n)}$$

Analysis on Regular SBM

$$\mathbf{x}^{(t)} = \frac{1}{n}(\mathbf{1}^\top \mathbf{x}^{(0)})\mathbf{1} + \lambda_2^t \frac{1}{n}(\chi^\top \mathbf{x}^{(0)})\chi + \mathbf{e}^{(t)}$$

$$\mathbf{x}^{(t)} - \mathbf{x}^{(t-1)} = (\chi^\top \mathbf{x}^{(0)})\lambda_2^{t-1}(\lambda_2 - 1)\chi + \underbrace{\mathbf{e}^{(t)} - \mathbf{e}^{(t-1)}}_{\ll \lambda_2^{t-1} \text{ if } t = \Omega(\log n)}$$



$$\text{sign}(\mathbf{x}^{(t)}(u) - \mathbf{x}^{(t-1)}(u)) \propto \text{sign}(\chi(u))$$

Future Work: Sparsification

At each round, pick an edge u.a.r.

(*population protocols*):

those two nodes averages their values.

Simulations. Does not seem to work for $a - b \ll \log n$.

Analysis. A version with $\log n$ parallel instances (say two nodes are in same community only iff at least a certain fraction of instances agree), works for $a - b \gg \log^{\Theta(1)} n$.

Thank
You!