Community Detection in Sparse Random Hypergraphs

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Random Tensors and Related Topics CIRM

Joint work with Soumik Pal (Univeristy of Washington) and Ludovic Stephan (EPFL)





Ravindran '15



Ravindran '15

- co-authorship network
- chat group in social network
- Protein interaction network

Higher-order network

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Higher-order Network Analysis Takes Off, Fueled by Old Ideas and New Data By Aurilia R. Brenon, Durid F. Gleich, and Demond I Higham	Researchers are turning to the mathematics of higher-order interactions to better model the complex connections within their data.

Higher-order network



sinews.siam.org/Details-Page/higher-order-network-analysis-takes-off-fueled-by-old-ideas-and-new-data
www.quantamagazine.org/how-big-data-carried-graph-theory-into-new-dimensions-20210819/

Community detection



Political blogs data from Adamic-Glance '05. Figure from Abbe '18

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Consider a (unknown) partition of *n* vertices into two *communities* of size n/2. Generate edges within each community with probability *p*. Generate edges across communities with probability *q < p*.

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Feige–Ofek '05, Lei–Rinaldo '13, Le–Levina–Vershynin '16, Benaych Georges–Bordenave–Knowles '17, Latala–van Handel–Youssef '17, Alt–Ducatez–Knowles '19, Tikhomirov–Youssef '19

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Decelle-Krzakala-Moore-Zdeborová '11, Mossel-Neeman-Sly '12, '14, Massoulié '14, Bordenave-Lelarge-Massoulié '15.

Rich literature on SBMs in more general cases and different settings: survey by Abbe '18.

Bounded expected degrees



Abbe et al. '18, a = 2.2, b = 0.06, n = 100000, apply spectral method directly on A When $p = \frac{a}{n}$, $q = \frac{b}{n}$, top eigenvectors are localized on high degree vertices.

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[Bordenave, Lelarge, Massoulié '15] Let $p = \frac{a}{n}$, $q = \frac{b}{n}$. Then if $(a-b)^2 > 2(a+b)$, with high probability,

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The second eigenvector of *B* can be used to detect σ . *A* fails but *B* works (optimally)!

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Ghoshdastidar-Dukkipati '14, '15, Chien-Lin-Wang '18, Kim-Bandeira-Goemans '18, Ahn-Lee-Suh '18, ...
Hypergraph stochastic block model (HSBM)

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Ghoshdastidar-Dukkipati '14, '15, Chien-Lin-Wang '18, Kim-Bandeira-Goemans '18, Ahn-Lee-Suh '18, ... when expected degree (expected number of hyperedges containing a vertex) $d \rightarrow \infty$.

Sparse HSBM

• Detection: Angelini-Caltagirone-Krzakala-Zdeborová '15 conjectured a phase transition when $c_{\text{in}} = \frac{a}{\binom{n}{q-1}}$, $c_{\text{out}} = \frac{b}{\binom{n}{q-1}}$, based on the belief propagation algorithm.

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- (Provable) spectral method in the bounded expected degree regime?

Tensor

The **adjacency tensor** T: sparse random tensor of order q with n^q many entries. $T_{i_1,...,i_q} = 1$ if $\{i_1, \ldots, i_q\}$ is a hyperedge.

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Most tensor problems are NP-hard (Hillar-Lim '13): rank, spectral norm, best low-rank approximation,...

Figure: an order-3 tensor

Tucker decomposition: Ghoshdastidar-Dukkipat '17, Ke-Shi-Xia '20 for $d = \omega(\log n)$.

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What about the non-backtracking operator? [Stephan, Z. '22]: Very efficient!

For a given hypergraph G = (V, H), let \vec{H} be the *oriented hyperedge* in G such that

$$ec{H}=\{(v,e):v\in e\cap V,e\in H\}, \quad |ec{H}|=q|H|.$$

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Storm '06: Zeta function of hypergraphs.

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• Assume each vertex has the same expected degree *d*.

Generalized Kesten-Stigum threshold

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The generalized Kesten-Stigum threshold conjectured in Angelini et al. '15.

Spectrum of B

Theorem (Stephan-Z., '22)

Let G be a hypergraph generated according to the HSBM with m hyperedges, and B be its non-backtracking matrix and $|\lambda_1(B)| \ge |\lambda_2(B)| \ge \cdots \ge |\lambda_{qm}(B)|$. Then with high probability:

1 For any *i* ∈ $[r_0]$, $\lambda_i(B) = (q - 1)\mu_i + o(1)$.

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- Informative eigenvalues of EA above the Kesten-Stigum threshold can be seen in the spectrum of B outside the disk of radius √(q − 1)d.
- Other eigenvalues of *B* are confined in the disk.

Spectrum of B



n = 6000, q = r = 4. The parameters c_{in} and c_{out} have been chosen so that d = 4 and $\mu_2 = 2$. The single eigenvalue is close to (q - 1)d = 12 and the three eigenvalues are near $(q - 1)\mu_2 = 6$.

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and *D* is the diagonal *degree matrix* with $D_{ii} = \#\{e \in H : i \in e\}$.

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The following Ihara-Bass formula holds:

$$det(B - zI) = (z - 1)^{(q-1)|H|-n} (z + (q - 1))^{|H|-n} \cdot det (z^2 + (q - 2)z - zA + (q - 1)(D - I)).$$

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The spectrum of \tilde{B} is identical to the spectrum of B, except for possible trivial eigenvalues at -1 and -(q-1).

B has size $q|H| \sim qdn$, could be very large! We also need a procedure to map eigenvectors of *B* into \mathbb{R}^n . Define the $2n \times 2n$ matrix \tilde{B} as

$$ilde{B} = egin{pmatrix} 0 & (D-I) \ -(q-1)I & A-(q-2)I \end{pmatrix},$$

and D is the diagonal *degree matrix* with $D_{ii} = \#\{e \in H : i \in e\}$.

Lemma (Stephan-Z., '22)

The following Ihara-Bass formula holds:

$$det(B - zI) = (z - 1)^{(q-1)|H|-n} (z + (q - 1))^{|H|-n} \cdot det (z^2 + (q - 2)z - zA + (q - 1)(D - I)).$$

The spectrum of \tilde{B} is identical to the spectrum of B, except for possible trivial eigenvalues at -1 and -(q-1).

q = 2: Bass '92. Storm '06 for regular hypergraphs, stated in Angelini et al. '15.

Eigenvector overlaps

Theorem (Stephan-Z., '22)

For $i \in [r_0]$, let \tilde{u}_i be the last n entries of the *i*-th eigenvector of \tilde{B} , normalized so that $\|\tilde{u}_i\| = 1$. Then with high probability, there exists a unit eigenvector $\tilde{\phi}_i$ of $\mathbb{E}A$ associated to λ_i such that

$$\langle ilde{u}_i, ilde{\phi}_i
angle = \sqrt{rac{1- au_i}{1+rac{q-2}{(q-1)\mu_i}}} + o(1) \quad ext{ where } au_i = rac{d}{(q-1)\mu_i^2}.$$

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When r = 2, and

$$p_{i_1,...,i_q} = \begin{cases} c_{\mathrm{in}} & ext{if } \sigma(i_1) = \cdots = \sigma(i_q) \\ c_{\mathrm{out}} & ext{otherwise} \end{cases},$$

rounding the entries \tilde{u}_2 to ± 1 gives a correlated detection.

More than 2 blocks



Scatter plot of the second and third eigenvector of \tilde{B} under the symmetric HSBM with q = 4, r = 3 and n = 20000. The parameters c_{in} and c_{out} have been chosen so that d = 4 and $\mu_2 = 2$. The colors correspond to the actual label of each vertex.

vertices	1	2	•••	п
ũ ₂	<i>x</i> ₁	<i>x</i> ₂	• • •	x _n
ũ ₃	y_1	<i>y</i> ₂	• • •	Уn
Local structure: Galton-Watson hypertree

Local structure: Galton-Watson hypertree



Start from a root ρ with a given spin σ(ρ);

- Generate k = Poi(d) hyperedges intersecting only at ρ , yielding k(q-1) children;
- For each hyperedge, fix an ordering of the (q-1) associated children $v = (v_1, \ldots, v_{q-1})$. Assign a type to each (q-1)-tuple randomly such that

$$\mathbb{P}\left(\underline{\sigma}(\mathbf{v})=\underline{j}\right)=\frac{1}{d}\cdot p_{\sigma(\rho),\underline{j}}\cdot\prod_{\ell\in\underline{j}}\pi_{\ell}.$$

 Repeat the process for each child of ρ, treating as the root of an i.i.d Galton-Watson hypertree.

Local structure: Galton-Watson hypertree



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- [Pal-Z. '21]: considered 2-type Galton-Watson hypertrees.

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A closed non-backtracking walk: $(1, e_1, 2, e_2, 1, e_3, 3, e_2, 1)$.

Yizhe Zhu (UCI)

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Thank You!