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► **To cite this version:**

Alberto Costa, Sonia Cafieri, Pierre Hansen. Reformulation of a locally optimal heuristic for modularity maximization. ROADEF 2012, 13ème congrès annuel de la Société Française de Recherche Opérationnelle et d'Aide à la Décision, Apr 2012, Angers, France. hal-00934798

HAL Id: hal-00934798

<https://enac.hal.science/hal-00934798>

Submitted on 8 Apr 2014

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Reformulation of a locally optimal heuristic for modularity maximization

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Keywords : *binary decomposition, clustering, modularity maximization, reformulation.*

1 Introduction

A network, or graph, $G = (V, E)$ consists of a set of vertices $V = \{1, \dots, n\}$ and a set of edges $E = \{1, \dots, m\}$ connecting vertices. One of the most studied problems in the field of complex systems is to find communities, or clusters, in networks. A community consists of a subset S of the vertices of V where inner edges connecting pairs of vertices of S are more dense than cut edges connecting vertices of S to vertices of $V \setminus S$. Many criteria have been proposed to evaluate partitions of V into communities. The best known of them appears to be the modularity, defined as follows by Newman and Girvan [9]:

$$Q = \sum_c Q_c = \sum_c \left(\frac{m_c}{m} - \frac{D_c^2}{4m^2} \right), \quad (1)$$

where Q_c is the modularity of the cluster c , m_c is the number of edges with both end vertices within the cluster c , D_c is the sum of the degrees of the vertices in the cluster c , and m is the number of edges of the whole network. The modularity is the difference between the fraction of edges within communities and the expected fraction of such edges in a random graph having the same distribution of degrees than the graph under study. In order to find a good partition into communities for a given network, according to Newman and Girvan one should maximize its modularity. This is a strongly NP-hard problem [3].

A few exact algorithms [1, 6, 10] and many heuristics have been proposed for network modularity maximization. They consist in divisive and agglomerative hierarchical clustering approaches [5, 8], as well as exact or approximate partitioning ones. In this paper, we focus on a recent locally optimal heuristic based on a hierarchical divisive approach [4]. We propose several ways to reformulate the model of [4] in order to accelerate the resolution by reducing efficiently the number of variables and constraints. Computation results are reported for a series of real-world problems from the literature in which the different reformulations are compared. It appears that computing times are very substantially reduced.

2 Initial model

The model used in the framework of the hierarchical divisive heuristic proposed in [4] to split a cluster (V_c, E_c) into two clusters maximizing the modularity, and based on the one proposed in [10], is the following:

$$\max \quad \frac{1}{m} \left(m_1 + m_2 - \frac{1}{2m} \left(D_1^2 + \frac{D_c^2}{2} - D_1 D_c \right) \right) \quad (2)$$

$$\text{s.t.} \quad X_{i,j,1} \leq Y_i \quad \forall (v_i, v_j) \in E_c \quad (3)$$

$$X_{i,j,1} \leq Y_j \quad \forall (v_i, v_j) \in E_c \quad (4)$$

$$X_{i,j,2} \leq 1 - Y_i \quad \forall (v_i, v_j) \in E_c \quad (5)$$

$$X_{i,j,2} \leq 1 - Y_j \quad \forall (v_i, v_j) \in E_c \quad (6)$$

$$m_s = \sum_{(v_i, v_j) \in E_c} X_{i,j,s} \quad \forall s \in \{1, 2\} \quad (7)$$

$$D_1 = \sum_{v_i \in V_c} k_i Y_{i,1} \quad (8)$$

$$Y_i \in \{0, 1\} \quad \forall v_i \in V_c \quad (9)$$

$$X_{i,j,s} \geq 0 \quad \forall (v_i, v_j) \in E_c, \forall s \in \{1, 2\}, \quad (10)$$

where the variable $X_{i,j,s}$ is equal to 1 if the edge (v_i, v_j) is inside the community s (i.e., both vertices v_i and v_j are inside the community s) and 0 otherwise, Y_i is equal to 1 if the vertex v_i is inside the community 1, and 0 otherwise, and k_i is the degree of the vertex v_i ; note that D_c is a parameter, and it is known before solving the problem.

3 Reformulations

3.1 Power of two reformulation

The heuristic proposed in [4] works by recursively splitting a cluster into two clusters in an optimal way (in the sense that the computed bipartition corresponds to the best possible modularity). The model is a quadratic integer programming one, with a convex relaxation. The only non-linear term is D_1^2 . The usual Branch-and-Bound approach implemented in CPLEX [7] is to relax the integrality constraints, solve the continuous quadratic program obtained and then branch. Alternately, one may linearize D_1^2 by replacing it with its expansion in power of two, as proposed for mixed-integer quadratic programming in [2]:

$$D_1 = \sum_{i=0}^t 2^i a_i, \quad a_i \in \{0, 1\}. \quad (11)$$

Therefore, the term D_1^2 in (2) can be written as:

$$D_1^2 = \sum_{l=0}^t 2^l a_l \cdot \sum_{h=0}^t 2^h a_h = \sum_{l=0}^t \sum_{h=0}^t 2^{l+h} a_l a_h = \sum_{l=0}^t \sum_{h=0}^t 2^{l+h} R_{lh} = \sum_{l=0}^t 2^{2l} a_l + \sum_{l=0}^t \sum_{h<l} 2^{l+h+1} R_{lh}, \quad (12)$$

where R_{lh} is the linearization variable for $a_l a_h$; hence, we have to adjoin the following constraints to our model:

$$\begin{aligned} R_{lh} &\geq a_l + a_h - 1, \quad \forall l \in \{0, \dots, t\}, \forall h \in \{0, \dots, l-1\} \\ R_{lh} &\geq 0, \quad \forall l \in \{0, \dots, t\}, \forall h \in \{0, \dots, l-1\}. \end{aligned}$$

To estimate t , recall that the maximum value which can be assumed by D_1 is the sum of the degrees of all the vertices in the current cluster, that is D_c . Moreover, from (11) the maximum possible value for D_1 is $2^{t+1} - 1$. Hence, t can be computed as:

$$2^{t+1} - 1 \geq D_c \quad \Rightarrow \quad t = \lceil \log_2(D_c + 1) - 1 \rceil. \quad (13)$$

3.2 Change of variables

The model of [4] uses variables assigning edges or vertices to a specific community. When bipartitioning, as there are only two communities to be determined at each iteration, one can use other variables $S_{i,j}$, associated with the fact that the two end vertices v_i and v_j of an edge belong to the same cluster or not (i.e., $S_{i,j} = 1$ if $Y_i = Y_j$, and 0 otherwise). This leads to the following reformulation:

$$\max \frac{1}{m} \left(\sum_{(v_i, v_j) \in E_c} (2S_{i,j} - Y_i - Y_j) + |E_c| - \frac{1}{2m} \left(D_1^2 + \frac{D_c^2}{2} - D_1 D_c \right) \right) \quad (14)$$

$$\text{s.t. } S_{i,j} \leq Y_i \quad \forall (v_i, v_j) \in E_c \quad (15)$$

$$S_{i,j} \leq Y_j \quad \forall (v_i, v_j) \in E_c \quad (16)$$

$$D_1 = \sum_{v_i \in V_c} k_i Y_i \quad (17)$$

$$Y_i \in \{0, 1\} \quad \forall v_i \in V_c. \quad (18)$$

3.3 Symmetry breaking

To avoid considering twice equivalent solutions, one fixes a vertex to belong to the first (or second) community. It appears that the vertex with largest degree is a good choice.

4 Compact model

Applying all the reformulations presented in the previous sections leads to the following compact model:

$$\max \frac{1}{m} \left(\sum_{(v_i, v_j) \in E_c} (2S_{i,j} - Y_i - Y_j) + |E_c| - \frac{1}{2m} \left(\sum_{l=0}^t 2^{2l} a_l + \sum_{l=0}^t \sum_{h < l} 2^{l+h+1} R_{l,h} + \frac{D_c^2}{2} - D_1 D_c \right) \right) \quad (19)$$

$$\text{s.t. } S_{i,j} \leq Y_i \quad \forall (v_i, v_j) \in E_c \quad (20)$$

$$S_{i,j} \leq Y_j \quad \forall (v_i, v_j) \in E_c \quad (21)$$

$$R_{l,h} \geq a_l + a_h - 1 \quad \forall l \leq t, \forall h < l \quad (22)$$

$$R_{l,h} \geq 0 \quad \forall l \leq t, \forall h < l \quad (23)$$

$$D_1 = \sum_{l=0}^t 2^l a_l \quad (24)$$

$$D_1 = \sum_{v_i \in V_c} k_i Y_v \quad (25)$$

$$Y_g = 0, \quad g = \arg \max \{k_i, \forall v_i \in V_c\} \quad (26)$$

$$Y_i \in \{0, 1\} \quad \forall v_i \in V_c \quad (27)$$

$$a_l \in \{0, 1\} \quad \forall l \leq t. \quad (28)$$

This model has $|V_c| + t + 1$ binary variables, $|E_c| + \frac{t^2+t}{2} + 1$ continuous variables and $2|E_c| + t^2 + t + 3$ constraints, while the initial model has $|V_c|$ binary variables, $2|E_c| + 3$ continuous variables and $6|E_c| + 3$ constraints.

5 Results

Table 1 presents the comparison of computing times for the initial model and the final one. Results have been obtained on a 2.4GHz Intel Xeon CPU of a computer with 24 GB RAM

running Linux and CPLEX 12.2 [7]. M denotes the number of clusters, and Q the modularity; computing times are in seconds. Note that slight discrepancies may arise in the values of M and Q ; they are due to the fact that optimal bipartitions are not necessarily unique. It appears that the computing time is reduced by a factor of 2 to over 265.

Network	Network		Initial model			Compact model		
	n	m	M	Q	time	M	Q	time
Karate	34	78	4	0.4188	0.32	4	0.4188	0.16
Dolphins	62	159	4	0.5265	1.45	4	0.5265	0.65
Les misérables	77	254	8	0.5468	4.47	8	0.5468	0.67
A00 main	83	135	7	0.5281	0.71	7	0.5281	0.37
P53 protein	104	226	7	0.5284	16.82	7	0.5284	1.55
Political books	105	441	4	0.5263	16.74	5	0.5244	2.66
Football	115	613	10	0.6009	238.47	10	0.6009	82.21
A01 main	249	635	15	0.6288	563.41	15	0.6288	38.12
USAir97	332	2126	8	0.3596	113545.00	8	0.3596	428.40
Netscience main	379	914	20	0.8470	11.83	20	0.8470	5.24
S838	512	819	15	0.8166	24.48	15	0.8166	6.40
Power	4941	6594	40	0.9394	3952.72	41	0.9396	567.07

TAB. 1: Results obtained with the hierarchical divisive heuristic using respectively the original formulation and the compact reformulation.

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