Eigenvector Computation and Community Detection in Asynchronous Gossip Models

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¹² — Abstract -

We give a simple distributed algorithm for computing adjacency matrix eigenvectors for the communication graph in an asynchronous gossip model. We show how to use this algorithm to give state-of-the-art asynchronous community detection algorithms when the communication graph is drawn from the well-studied *stochastic block model*. Our methods also apply to a natural alternative model of randomized communication, where nodes within a community communicate more frequently than nodes in different communities.

Our analysis simplifies and generalizes prior work by forging a connection between asynchronous eigenvector computation and Oja's algorithm for streaming principal component analysis. We hope that our work serves as a starting point for building further connections between the analysis of stochastic iterative methods, like Oja's algorithm, and work on asynchronous and gossip-type algorithms for distributed computation.

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1 Introduction

Motivated by the desire to process and analyze increasingly large networks—in particular 33 social networks—considerable research has focused on finding efficient distributed protocols 34 for problems like triangle counting, community detection, PageRank computation, and node 35 centrality estimation. Many of the most popular systems for massive-scale graph process-36 ing, including Google's Pregel [23] and Apache Giraph [33] (used by Facebook), employ 37 programming models based on the simulation of distributed message passing algorithms, in 38 which each node is viewed as a processor that can send messages to its neighbors. 39 Apart from computational benefits, distributed graph processing can also be required 40

⁴¹ when privacy constraints apply: for example, EU regulations restrict the personal data





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401:2 Eigenvector Computation and Community Detection in Asynchronous Gossip Models

sent to countries outside of the EU [9]. Distributed algorithms avoid possibly problematic
aggregation of network information, allowing each node to compute a local output based on
their own neighborhood and messages received from their neighbors.

One of the main problems of interest in network analysis is the computation of the eigenvectors of a networks' adjacency matrix (or related incidence matrices, such as the graph Laplacian). The extremal eigenvectors have many important applications—from graph partitioning and community detection [15, 26], to embedding in graph-based machine learning [5, 29], to measuring node centrality and computing importance scores like PageRank [6].

⁵⁰ Due to their importance, there has been significant work on distributed eigenvector ⁵¹ approximation. In *synchronous* message passing systems, it is possible to simulate the well-⁵² known power method for iterative eigenvector approximation [21]. However, this algorithm ⁵³ requires that each node communicates synchronously with all of its neighbors in each round .

In an attempt to relax this requirement, models in which a subset of neighbors are sampled in each communication round [22] have been studied. However, the computation of graph eigenvectors in fully asynchronous and gossip-based message passing systems, in which nodes communicate with a single neighbor at a time in an asynchronous fashion, is not well-understood. While a number of algorithms have been proposed, which give convergence to the true eigenvectors as the number of iterations goes to infinity, strong finite iteration approximation bounds are not known [16, 27].

61 Our contributions.

⁶² In this work, we give state-of-the-art algorithms for graph eigenvector computation in ⁶³ asynchronous systems with randomized schedulers, including the classic gossip model [8, 14] ⁶⁴ and population protocol model [2]. We show that in these models, communication graph ⁶⁵ eigenvectors can be computed via a very simple adaption of Oja's classic iterative algorithm ⁶⁶ for principal components analysis [30]. Our analysis leverages recent work studing Oja's ⁶⁷ algorithm for streaming covariance matrix eigenvector estimation [1, 20].

By making an explicit connection between work on streaming eigenvector estimation and asynchronous computation, we hope to generally expand the toolkit of techniques that can be applied to analyzing graph algorithms in asynchronous systems.

As a motivating application, we use our results to give state-of-the-art distributed community detection protocols, significantly improving upon prior work for the well-studied stochastic-block model and related models where nodes communicate more frequently within their community than outside of it. We summarize our results below.

Asynchronous eigenvector computation. First, we provide an algorithm (Algorithm 2) that approximates the k largest eigenvectors $\mathbf{v}_1, ..., \mathbf{v}_k$ for an arbitrary communication matrix (essentially a normalized adjacency matrix, defined formally in Definition 1).

For an *n*-node network, the algorithm ensures, with good probability, that each node 78 $u \in [n]$ computes the u^{th} entries of vectors $\tilde{\mathbf{v}}_1, ..., \tilde{\mathbf{v}}_k$ such that for all $i \in [k], \|\tilde{\mathbf{v}}_i - \mathbf{v}_i\|_2^2 \leq \epsilon$. 79 Each message sent by the algorithm requires communicating just O(k) numbers, and the 80 global time complexity is $\tilde{O}(\frac{\Lambda k^3}{\text{gap} \cdot \min(\text{gap}, \gamma_{mix})\epsilon^3})$ local rounds, where gap is the minimal gap 81 between the k largest eigenvalues, γ_{mix} is roughly speaking the spectral gap, i.e., the dif-82 ference between the largest and second-largest eigenvalue, and Λ is the sum of the k largest 83 eigenvalues. We note that we use $\tilde{O}(\cdot)$ to suppress logarithmic terms, and in particular, 84 factors of poly $\log n$. See Theorem 6 for a more precise statement. 85

For illustration, consider a communication graph generated via the stochastic block model – G(n, p, q), which has *n* nodes, partitioned into two equal-sized clusters. Each intracluster edge added independently with probability *p* and each intercluster edge is added

with probability q < p. If, for example, $p = \Omega\left(\frac{\log n}{n}\right)$ and q = p/2, and k = 2, we can bound with high probability $\Lambda = \Theta(1/n)$, gap $= \Theta(1/n)$, and $\gamma_{mix} = \Theta(1/n)$, which yields an 89 90 eigenvector approximation algorithm running in $O(\frac{n}{z^3})$ global rounds, or $O(\frac{1}{z^3})$ local rounds. 91

Approximate community detection. Second, we harness our eigenvector approximation 92 routine for community detection in the stochastic block model with connection probabilities 93 p, q (we give two natural definitions of this model in an asynchronous distributed system with 94 a random scheduler; see Definitions 2 and 3). After executing our protocol (Algorithm 5), 95 with good probability, all but an ϵ fraction of the nodes output a correct community label 96 in $\tilde{O}(1/\epsilon^3 \rho^2)$ local rounds, where $\rho = \min\left(\frac{q}{p+q}, \frac{p-q}{p+q}\right)$. For example, when q = p/2, this complexity is $\tilde{O}(1/\epsilon^3)$. See Theorem 8 and Theorem 9 for precise bounds. 97 98

Exact community detection. Finally, we show how to produce an exact community 99 labeling, via a simple gossip-based error correction scheme. For ease of presentation, here 100 we just state our results in the case when q = p/2 and we refer to section 5 (Theorems 10) 101 and 11) for general results. Starting from an approximate labeling in which only a small 102 constant fraction of the nodes are incorrectly labeled, we show that, with high probability, 103 after $O(\log n)$ local rounds, all nodes are labeled correctly. 104

Related work. 105

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Community detection via graph eigenvector computation and other spectral methods has 106 received ample attention in centralized setting [25, 10, 38]. Such methods are known to 107 recover communities in the stochastic block model close to the information theoretic limit. 108 Interestingly, many state-of-the-art community detection algorithms in this model, which 109 improve upon spectral techniques, are based on message passing (belief propagation) algo-110 rithms [12, 28]. However, these algorithms are not known to work in asynchronous contexts. 111 Community detection in asynchronous distributed systems has received less attention. It 112 has recently been tackled in a beautiful paper by Becchetti et al. [3]. The algorithm studied 113 in this paper is a very simple averaging protocol, originally considered by the authors in a 114 synchronous setting [4]. Each node starts with a random value chosen uniformly in $\{-1, 1\}$. 115 Each time two nodes communicate, they update their values to the average of their previous 116 values. After each round of communication, a node's estimated community is given by the 117 sign of the change of its value due to the averaging update in that round.

As discussed in [3], in regular graphs, which their analysis is restricted to, this protocol 119 can be viewed as a method for estimating the sign of the second largest adjacency matrix 120 eigenvector. Thus, it has close connections with our protocols, which explicitly estimate 121 this eigenvector and form community labels using the signs of its entries. 122

The analysis of Becchetti et al. applies to regular clustered graphs, under certain eigen-123 value gap restrictions. For comparison, we focus on regular stochastic block model graphs, 124 in which all nodes have exactly a edges to (randomly selected) nodes in their cluster and 125 exactly b < a edges to nodes outside their cluster. We also focus on the case when the com-126 munity detection algorithm succeeds with constant probability and a large constant fraction 127 of nodes with correct cluster labels. It is possible to boost probability of success and/or 128 the fraction of nodes with correct labels via the 'community sensitive labeling' approach of 129 Becchetti et al. or our clean up phase, and by repeating the algorithm multiple times. 130

The results of Becchetti et al. apply with O(polylog n) local rounds of communication 131 when either $\frac{a}{b} = \Omega(\log^2 n)$, or when $a - b = \Omega(\sqrt{a+b})$. In contrast, our results for the (non-132 regular) stochastic block model give O(polylog n) local runtime when $\frac{p}{q} = \Omega(1)$ or n(p-q) =133 $\Omega(\sqrt{n(p+q)\log n})$. Here we assume that q is not too small – see Theorem 9 for details. 134

401:4 Eigenvector Computation and Community Detection in Asynchronous Gossip Models

¹³⁵ Note that $n \cdot p$ and $n \cdot q$ can be compared to a and b, since they are the expected number ¹³⁶ of intra- and inter-cluster edges respectively. Thus, our results give comparable bounds, ¹³⁷ tightening those of Becchetti et al. in some regimes and holding in the most commonly ¹³⁸ studied family of stochastic block model graphs, without any assumption of regularity¹.

Outside of community detection, our approach to asynchronous eigenvector approxi-139 mation is related to work on asynchronous distributed stochastic optimization [37, 11, 31]. 140 Often, it is assumed that many processors update some decision variable in parallel. If 141 these updates are sufficiently sparse, overwrites are rare and the algorithm converges as if it 142 were run in a synchronous manner. Our implementation of Oja's algorithm falls under this 143 paradigm. Each update to our eigenvector estimates is sparse – requiring a modification 144 just by the two nodes that communicate at a given time. In this way, we can fully parallelize 145 the algorithm, even in an asynchronous system. 146

¹⁴⁷ **2** Preliminaries

148 2.1 Notation

For integer n > 0, let $[n] \stackrel{\text{def}}{=} \{1, \ldots, n\}$. Let $\mathbf{1}_{n,m}$ be an $n \times m$ all-ones matrix and $\mathbf{I}_{n \times n}$ be an $n \times n$ identity. Let \mathbf{e}_i be the i^{th} standard basis vector, with length apparent from context. Let V denote a set of nodes with cardinality |V| = n. Let \mathcal{P} be the set of all unordered node pairs (u, v) with $u \neq v$. $|\mathcal{P}| = \binom{n}{2}$.

For vector $\mathbf{x} \in \mathbb{R}^n$, $\|\mathbf{x}\|_2$ is the Euclidean norm. For matrix $\mathbf{M} \in \mathbb{R}^{n \times m}$, $\|\mathbf{M}\|_2 = \max_{\mathbf{x}} \frac{\|\mathbf{M}\mathbf{x}\|_2}{\|\mathbf{x}\|_2}$ is the spectral norm. $\|\mathbf{M}\|_F = \sqrt{\sum_{i=1}^n \sum_{j=1}^m \mathbf{M}_{i,j}^2}$ denotes the Frobenius norm. \mathbf{M}^T is the matrix transpose of \mathbf{M} . When $\mathbf{M} \in \mathbb{R}^{n \times n}$ is symmetric we let $\lambda_1(\mathbf{M}) \geq \lambda_2(\mathbf{M}) \geq ... \geq \lambda_n(\mathbf{M})$ denote its eigenvalues. \mathbf{M} is positive semidefinite (PSD) if $\lambda_i(\mathbf{M}) \geq 0$ for all *i*. For symmetric $\mathbf{M}, \mathbf{N} \in \mathbb{R}^{n \times n}$ we use $\mathbf{M} \preceq \mathbf{N}$ to indicate that $\mathbf{N} - \mathbf{M}$ is PSD.

2.2 Computational model

We define an asynchronous distributed computation model that encompasses both the wellstudied population protocol [2] and asynchronous gossip models [8]. Computation proceeds in rounds and a random scheduler chooses a single pair of nodes to communicate in each round. The choice is independent across rounds, but may be nonuniform across node pairs.

▶ Definition 1 (Asynchronous communication model). Let V be a set of nodes with |V| = n. Computation proceeds in rounds, with every node $v \in V$ having some state s(v, t) in round t.

Recall that \mathcal{P} denotes all unordered pairs of nodes in V. Let $w : \mathcal{P} \to \mathbb{R}^+$ be a nonnegative weight function. In each round, a random scheduler chooses exactly one $(u,v) \in \mathcal{P}$ with probability $w(u,v) / \left[\sum_{(i,j) \in \mathcal{P}} w(i,j) \right]$ and u,v both update their states according to some common (possibly randomized) transition function σ . Specifically, they set $s(v,t+1) = \sigma(s(v,t), s(u,t))$ and $s(u,t+1) = \sigma(s(u,t), s(v,t))$.

Note that in our analysis we often identify the weight function w with a symmetric weight matrix $\mathbf{W} \in \mathbb{R}^{n \times n}$ where $\mathbf{W}_{u,u} = 0$ and $\mathbf{W}_{u,v} = \mathbf{W}_{v,u} = w(u,v) / \left[\sum_{(i,j) \in \mathcal{P}} w(i,j) \right]$. Let \mathbf{D} be a diagonal matrix with $\mathbf{D}_{u,u} = \sum_{v \in V} \mathbf{W}_{u,v}$. $\mathbf{D}_{u,u}$ is the probability that node ucommunicates in any given round. Since two nodes are chosen in each round, $\sum_{u} \mathbf{D}_{u,u} = 2$. We will refer to $\mathbf{D} + \mathbf{W}$ as the communication matrix of the communication model.

 $^{^{1}}$ We note that the analysis of Bechitti et al seems likely to extend to our alternative communication model (Definition 2), where the communication graph is weighted and regular

▶ Remark (Asynchronous algorithms). Since the transition function σ in Definition 1 is universal, nodes can be seen as identical processes, with no knowledge of w or unique ids. We do assume that nodes can initiate and terminate a protocol synchronously. That is, nodes interact from round 0 up to some round T, after which they cease to interact, or begin a new protocol. This assumption is satisfied if each node has knowledge of the global round number but, in general, is much weaker. For example, in the asynchronous gossip model discussed below, it is sufficient for nodes to have access to a synchronized clock.

We use *algorithm* to refer to a sequence of transition functions, each corresponding to a subroutine run for specified number of rounds. Subroutines are run sequentially. The first has input nodes with identical starting states (as prescribed by Definition 1) but later subroutines start once nodes have updated their states and thus have distinguished inputs.

▶ Remark (Simulation of existing models). The standard population protocol model [2] is recovered from Definition 1 by setting w(u, v) = 1 for all (u, v) – i.e., pairs of nodes communicate uniformly at random. A similar model over a fixed communication graph G = (E, V)is recovered by setting w(u, v) = 1 for all $(u, v) \in E$ and w(u, v) = 0 for $(u, v) \notin E$.

Definition 1 also encompasses the asynchronous gossip model [8, 14], where each node holds an independent Poisson clock and contacts a random neighbor when the clock ticks. If we identify rounds with clock ticks, let λ_u be the rate of node u's clock, and let p(u, v)be the probability that u contacts v when its clock ticks. Then the probability that nodes u and v interact in a given round is $\frac{1}{2} \left[\frac{\lambda_u}{\sum_{z \in V} \lambda_z} \cdot p(u, v) + \frac{\lambda_v}{\sum_{z \in V} \lambda_z} \cdot p(v, u) \right]$. With w(u, v)set to this value, Definition 1 corresponds exactly to the asynchronous gossip model.

¹⁹⁶ 2.3 Distributed community detection problem

This paper studies the very general problem of computing communication matrix eigenvec-197 tors with asynchronous protocols run by the nodes in V. One primary application of comput-198 ing eigenvectors is to detect community structure in G. Below we formalize this application 199 as the *distributed community detection problem* and introduce two specific cases of interest. 200 In the distributed community detection problem, the weight function w and correspond-201 ing weight matrix \mathbf{W} of Definition 1 are clustered: nodes in the same cluster are more likely 202 to communicate than nodes in different clusters. The goal is for each node to independently 203 identify what cluster it belongs to (up to a permutation of the cluster labels). 204

We consider two models of clustering. In the first (n, p, q)-weighted communication model, the weight function directly reflects the increased likelihood of intracluster communication. In the second, G(n, p, q)-communication model, weights are uniform on a graph sampled from the well-studied planted-partition or stochastic block model [19]. For simplicity, we focus on the setting in which there are two equal sized clusters, but believe that our techniques can be extended to handle a larger number of clusters, potentially with unbalanced sizes.

▶ Definition 2 ((n, p, q)-weighted communication model). An asynchronous model (Definition 1), where node set V is partitioned into disjoint sets V_1, V_2 with $|V_1| = |V_2| = n/2$. For values q < p, w(u, v) = p if $u, v \in V_i$ for some i and w(u, v) = q if $u \in V_i$ and $v \in V_j$ for $i \neq j$.

▶ Definition 3 (G(n, p, q)-communication model). An asynchronous model (Definition 1), where node set V is partitioned into disjoint sets V_1, V_2 with $|V_1| = |V_2| = n/2$. The weight matrix W is a normalized adjacency matrix of a random graph G(V, E) generated as follows: for each pair of nodes $u, v \in V$, add edge (u, v) to edge set E with probability p if u and v are in the same partition V_i and probability q < p if u and v are in different partitions.

401:6 Eigenvector Computation and Community Detection in Asynchronous Gossip Models

Analysis of community detection in the (n, p, q)-weighted communication model is more

elegant, and will form the basis of our analysis for the G(n, p, q)-communication model, which

²²¹ more closely matches models considered in prior work on in both distributed and centralized

²²² settings. Formally, we define the distributed community detection problem as follows:

▶ Definition 4 (Distributed community detection problem). An algorithm executing in the communication models of Definition 2 and Definition 3 solves community detection in Trounds if for every $t \ge T$, all nodes in V_1 hold some integer state $s_1 \in \{-1, 1\}$, while all nodes in V_2 hold state $s_2 = -s_1$. An algorithm solves the community detection problem in L local rounds if every node's state remains fixed after L local interactions with other nodes.

3 Asynchronous Oja's algorithm

Our main contribution is a distributed algorithm for computing eigenvectors of the communication matrix $\mathbf{D} + \mathbf{W}$. These eigenvectors can be used to solve the distributed community detection problem or in other applications. Our main algorithm is a distributed, asynchronous adaptation of Oja's classic iterative eigenvector algorithm [30], described below:

Algorithm 1 OJA'S METHOD (CENTRALIZED)

Input: $\mathbf{x}_0, \dots, \mathbf{x}_{T-1} \in \mathbb{R}^n$ drawn i.i.d. from some distribution \mathcal{D} such that for some constant $C, \mathbb{P}_{\mathbf{x}\sim\mathcal{D}}[\|\mathbf{x}\|_2^2 \leq C] = 1$ and $\mathbb{E}_{\mathbf{x}\sim\mathcal{D}}[\mathbf{x}\mathbf{x}^T] = \mathbf{M}$. Rank parameter k and step size η . Output: Orthonormal $\tilde{\mathbf{V}} \in \mathbb{R}^{n \times k}$ whose columns approximate \mathbf{M} 's k top eigenvectors. 1: Choose \mathbf{Q}_0 with entries drawn i.i.d. from the standard normal distribution $\mathcal{N}(0, 1)$. 2: for $t = 0, \dots, T - 1$ do 3: $\mathbf{Q}_{t+1} := (\mathbf{I} + \eta \mathbf{x}_t \mathbf{x}_t^T) \mathbf{Q}_t$. 4: end for

5: return $\tilde{\mathbf{V}}_T := \operatorname{orth}(\mathbf{Q}_T)$.

 \triangleright Orthonormalizes the columns of \mathbf{Q}_T .

233 3.1 Approximation bounds for Oja's method

A number of recent papers have provided strong convergence bounds for the *centralized* version of Oja's method [1, 20]. We will rely on the following theorem, which we prove in full version using a straightforward application of the arguments in [1].

► **Theorem 5.** Let $\mathbf{M} \in \mathbb{R}^{n \times n}$ be a PSD matrix with $\frac{\sum_{i=1}^{k} \lambda_i(\mathbf{M})}{C} \leq \Lambda$ and $\frac{\lambda_k(\mathbf{M}) - \lambda_{k+1}(\mathbf{M})}{C} \geq \frac{1}{C}$ gap for some values Λ , gap. For any $\epsilon, \delta \in (0, 1)$, let $\xi = \frac{n}{\delta \epsilon \cdot \text{gap}}, \eta = \frac{c_1 \epsilon^2 \cdot \text{gap} \cdot \delta^2}{C \Lambda k \log^3 \xi}$ for some sufficiently small constant c_1 , and $T = \frac{c_2 \cdot (\log \xi + 1/\epsilon)}{C \cdot \text{gap} \cdot \eta}$ for sufficiently large c_2 . Then with probability $\geq 1 - \delta$, Algorithm 1 run with step size η returns $\tilde{\mathbf{V}}_T$ satisfying, $\|\mathbf{Z}^T \tilde{\mathbf{V}}_T\|_F^2 \leq \epsilon$.

237 where \mathbf{Z} is an orthonormal basis for the bottom n - k eigenvectors of \mathbf{M} .

If $\tilde{\mathbf{V}}_T$ exactly spanned **M**'s top k eigenvectors, $\|\mathbf{Z}^T \tilde{\mathbf{V}}_T\|_F^2$ would equal 0. To obtain an approximation of ϵ , the number of iterations required by Oja's method naturally depends in-

versely on ϵ , the failure probability δ , and the gap between eigenvalues $\lambda_k(\mathbf{M})$ and $\lambda_{k+1}(\mathbf{M})$.

²⁴¹ 3.2 Distributed Oja's method via random edge sampling

Oja's method can be implemented in the asynchronous communication model (Definition 1) to compute top eigenvectors of the communication matrix $\mathbf{D} + \mathbf{W}$, defined in subsection 2.2.

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For any pair of nodes (u, v), let $\mathbf{e}_{u,v} = \mathbf{e}_u + \mathbf{e}_v$ be the vector with all zero entries except 1's in its u^{th} and v^{th} positions. Given weight function w and associated matrix \mathbf{W} , let $\mathcal{D}_{\mathbf{W}}$ be the distribution in which each $\mathbf{e}_{u,v}$ is selected with probability $\mathbf{W}_{u,v}$. That is, the same distribution by which edges are selected to be active by the scheduler in Definition 1. Noting that $\mathbf{e}_{u,v}\mathbf{e}_{u,v}^T$ is all zero except at its (u, u), (v, v), (u, v), and (v, u) entries, we can see that

$$\mathbb{E}_{\mathbf{e}_{u,v} \sim \mathcal{D}_{\mathbf{W}}} \left[\mathbf{e}_{u,v} \mathbf{e}_{u,v}^{T} \right] = \sum_{(u,v) \in \mathcal{P}} \mathbf{W}_{u,v} \cdot \mathbf{e}_{u,v} \mathbf{e}_{u,v}^{T} = \mathbf{D} + \mathbf{W}, \tag{1}$$

where \mathcal{P} denotes the set of unordered node pairs (u, v) with $u \neq v$. So if we run Oja's 251 algorithm with $\mathbf{e}_{u,v}$ sampled according to $\mathcal{D}_{\mathbf{W}}$, we will obtain an approximation to the top 252 eigenvectors of $\mathbf{D} + \mathbf{W}$. Note that this matrix is PSD, by the fact that each $\mathbf{e}_{u,v} \mathbf{e}_{u,v}^T$ is PSD. 253 Furthermore, the algorithm can be implemented in our communication model as an 254 extremely simple averaging protocol. Each iteration of Algorithm 1 requires computing 255 $\mathbf{Q}_{t+1} = (\mathbf{I} + \eta \mathbf{x}_t \mathbf{x}_t^T) \mathbf{Q}_t$. If $\mathbf{x}_t = \mathbf{e}_{u,v}$ for $\mathbf{e}_{u,v} \sim \mathcal{D}_{\mathbf{W}}$, we can see that computing \mathbf{Q}_{t+1} just 256 requires updating the u^{th} and v^{th} rows of \mathbf{Q}_t . Thus, if the *n* rows of \mathbf{Q}_t are distributed 257 across n nodes, this update can be done locally by nodes u and v when they are chosen to 258 interact by the randomized scheduler. Specifically, letting $[q_u^{(1)}, ..., q_u^{(k)}]$ be the u^{th} row of 259 \mathbf{Q}_t , stored as the state at node u, applying $(\mathbf{I} + \eta \mathbf{e}_{u,v} \mathbf{e}_{u,v}^T)$ just requires setting for all $i \in [k]$: 260 $q_{u}^{(i)} := (1+\eta)q_{u}^{(i)} + \eta q_{v}^{(i)}.$ (2)261 262

 $_{263}$ Node v makes a symmetric update, and all other entries of \mathbf{Q}_t remain fixed.

We give the pseudocode for this protocol in Algorithm 2. Along with the main iteration based on the simple update in (2), the nodes need to implement Step 5 of Algorithm 1, where \mathbf{Q}_{T} is orthogonalized. This can be done with a gossip-based protocol, which we abstract as the routine AsynchOrth. We give an implementation of AsynchOrth in subsection 3.3.

▶ Remark (Choice of communication matrix). While, as we will show, the eigenvectors of **D**+**W** are naturally useful in our applications to community detection, the above techniques easily extend to computing eigenvectors of other matrices. For example, if we set $\mathbf{e}_{u,v} =$ $\mathbf{e}_u - \mathbf{e}_v$, $\mathbb{E}_{\mathbf{e}_{u,v} \sim \mathcal{D}_{\mathbf{W}}}[\mathbf{e}_{u,v}\mathbf{e}_{u,v}^T] = \mathbf{D} - \mathbf{W} = \mathbf{L}$, a scaled Laplacian of the communication graph.

Algorithm 2ASYNCHRONOUS OJA'S (AsynchOja (T, T', η))Input: Time bounds T, T', step size η .

Initialization: $\forall u$, chose $[q_u^{(1)}, ..., q_u^{(k)}]$ independently from standard Gaussian $\mathcal{N}(0, 1)$.

1: if t < T then 2: (u, v) is chosen by the randomized scheduler. 3: For all $i \in [k], q_u^{(i)} := (1 + \eta)q_u^{(i)} + \eta q_v^{(i)}$. \triangleright Computes of $(\mathbf{I} + \eta \mathbf{e}_{u,v} \mathbf{e}_{u,v}^T)\mathbf{Q}_t$. 4: else 5: $[\hat{v}_u^{(1)}, ..., \hat{v}_u^{(k)}] = \text{AsynchOrth}([q_u^{(1)}, ..., q_u^{(k)}], T')$. \triangleright Implements of $\tilde{\mathbf{V}}_T = \text{orth}(\mathbf{Q}_T)$. 6: end if

Note that in the pseudocode above, when nodes u, v interact in the asynchronous model, they only need to share their respective values of $q_u^{(i)}$ and $q_v^{(i)}$ for $i \in [k]$.

²⁷⁴ Up to the orthogonalization step, we see that Algorithm 2 exactly simulates Algorithm 1 ²⁷⁵ on input $\mathbf{M} = \mathbf{D} + \mathbf{W}$. Thus, assuming that AsynchOrth $([q_u^{(1)}, ..., q_u^{(k)}])$ exactly computes ²⁷⁶ $\tilde{\mathbf{V}}_T = \operatorname{orth}(\mathbf{Q}_T)$ as in Step 5 of Algorithm 1, the error bound of Theorem 5 applies directly. ²⁷⁷ Specifically, if we let the local states, $[q_1^{(1)}, ..., q_n^{(1)}], ..., [q_1^{(k)}, ..., q_n^{(k)}]$ correspond to the k²⁷⁸ length-n vectors in $\tilde{\mathbf{V}}_T$, Theorem 5 shows that $\|\mathbf{Z}^T \tilde{\mathbf{V}}_T\|_F^2 \leq \epsilon$. In subsection 3.3 we show ²⁷⁹ that this bound still holds when AsynchOrth computes an approximate orthogonalization.

²⁰⁰ 3.3 Distributed orthogonalization and eigenvector guarantees

In fact, a specific orthogonalization strategy yields a stronger bound, which is desirable in many applications, including community detection: Algorithm 2 can actually well approximate *each* of $\mathbf{D} + \mathbf{W}$'s top k eigenvectors, instead of just the subspace they span.

Specifically, let $\tilde{\mathbf{v}}_i$ denote the i^{th} column of $\tilde{\mathbf{V}}_T$ and \mathbf{v}_i denote the i^{th} eigenvector of **D** + **W**. We want $(\tilde{\mathbf{v}}_i^T \mathbf{v}_i)^2 \ge 1 - \epsilon$ for all *i*. Such a guarantee requires sufficiently large gaps between the top *k* eigenvalues, so that their corresponding eigenvectors are identifiable. If

these gaps exist, the guarantee can by using the following orthogonalization procedure:

Algorithm 3 ORTHOGONALIZATION VIA CHOLESKY FACTORIZATION (CENTRALIZED) Input: $\mathbf{Q} \in \mathbb{R}^{n \times k}$ with full column rank. Output: Orthonormal span for $\mathbf{Q}, \ \tilde{\mathbf{V}} \in \mathbb{R}^{n \times k}$. 1: $\mathbf{L} := \operatorname{chol}(\mathbf{Q}^T \mathbf{Q}) \Rightarrow$ Cholesky decomp. returns lower triangular \mathbf{L} with $\mathbf{L}\mathbf{L}^T = \mathbf{Q}^T \mathbf{Q}$. 2: return $\tilde{\mathbf{V}} := \mathbf{Q}(\mathbf{L}^T)^{-1} \Rightarrow$ Orthonormalize \mathbf{Q}_T 's columns using the Cholesky factor.

▶ Remark. Algorithm 3 requires an input that is *full-rank*, which always includes \mathbf{Q}_T in Algorithms 1 and 2: \mathbf{Q}_0 's entries are random Gaussians so it is full-rank with probability 1 and each $(\mathbf{I} + \eta \mathbf{x}_t^T \mathbf{x}_t)$ is full-rank since $\eta < ||\mathbf{x}_t||$. Thus, $\mathbf{Q}_T = \prod_{t=0}^{T-1} (\mathbf{I} + \eta \mathbf{x}_t^T \mathbf{x}_t) \mathbf{Q}_0$ is too.

Ultimately, our AsynchOrth is an asynchronous distributed implementation of Algorithm 3. We first prove an eigenvector approximation bound under the assumption that this implementation is exact and then adapt that result to account for the fact that AsynchOrth only outputs an approximate solution.

Pseudocode for AsynchOrth is included below. Each node first computes a (scaled) approximation to every entry of $\mathbf{Q}^T \mathbf{Q}$ using a simple averaging technique. Nodes then locally compute $\mathbf{L} = \text{chol}(\mathbf{Q}^T \mathbf{Q})$ and the u^{th} row of $\tilde{\mathbf{V}}_T = \mathbf{Q}(\mathbf{L}^T)^{-1}$. In the full version we argue that, due to numerical stability of Cholesky decomposition, each node's output is close to the u^{th} row of an exactly computed $\tilde{\mathbf{V}}_T$, despite the error in constructing $\mathbf{Q}^T \mathbf{Q}$.

Algorithm 4 ASYNCHRONOUS CHOLESKY ORTHOGONALIZATION (AsynchOrth(T))**Input**: Time bound T. **Initialization:** Each node holds $[q_u^{(1)}, ..., q_u^{(k)}]$. For all $i, j \in [k]$, let $r_u^{(i,j)} := q_u^{(i)} \cdot q_u^{(j)}$. 1: if t < T then 2: (u, v) is chosen by the randomized scheduler. for all $i, j \in [k], r_u^{(i,j)} := \frac{r_u^{(i,j)} + r_v^{(i,j)}}{2}$. \triangleright Estimation of $\frac{1}{n} \mathbf{q}_i^T \mathbf{q}_j$ via averaging. 3: 4: **else** Form $\mathbf{R}_u \in \mathbb{R}^{k \times k}$ with $(\mathbf{R}_u)_{i,j} = (\mathbf{R}_u)_{j,i} := n \cdot r_u^{(i,j)}$. \triangleright Approximation of $\mathbf{Q}^T \mathbf{Q}$. 5: 6: $\mathbf{L}_u := \operatorname{chol}(\mathbf{R}_u).$ $\begin{aligned} \mathbf{L}_u &:= \operatorname{chol}(\mathbf{R}_u). \\ [\hat{v}_u^{(1)}, ..., \hat{v}_u^{(k)}] &:= [q_u^{(1)}, ..., q_u^{(k)}] \cdot (\mathbf{L}_u^T)^{-1}. \end{aligned} \triangleright \text{Approximation of } u^{\operatorname{th}} \text{ row of } \mathbf{Q}(\mathbf{L}_u^T)^{-1}. \end{aligned}$ 7:8: end if

In the full version we prove the following result when Algorithm 4 is used to implement AsynchOrth as a subroutine for Algorithm 2, $AsynchOja(T, T', \eta)$:

Theorem 6 (Asynchronous eigenvector approximation). Let $\mathbf{v}_1, ..., \mathbf{v}_k$ be the top k

eigenvectors of the communication matrix $\mathbf{D} + \mathbf{W}$ in an asynchronous communication model, and let $\Lambda, \overline{\text{gap}}, \gamma_{mix}$ be bounds satisfying: $\Lambda \geq \sum_{j=1}^{k} \lambda_j (\mathbf{D} + \mathbf{W}),$ $\overline{\operatorname{gap}} \le \min_{j \in [k]} [\lambda_j (\mathbf{D} + \mathbf{W}) - \lambda_{j+1} (\mathbf{D} + \mathbf{W})], \text{ and } \gamma_{mix} \le \min \left[\frac{1}{n}, \log \left(\lambda_2^{-1} (\mathbf{I} - \frac{1}{2}\mathbf{D} + \frac{1}{2}\mathbf{W})\right)\right].$ For any $\epsilon, \delta \in (0, 1)$, let $\xi = \frac{n}{\delta \epsilon \cdot \overline{\text{gap}}}$. Let $\eta = \frac{c_1 \epsilon^2 \cdot \overline{\text{gap}} \cdot \delta^2}{\Lambda k^3 \log^3 \xi}$ for sufficiently small c_1 , and $T = \frac{c_2 \cdot (\log \xi + 1/\epsilon)}{\overline{\text{gap}} \cdot \eta}$, $T' = \frac{c_3 (\log \xi + 1/\epsilon) \cdot \lambda_1 (\mathbf{D} + \mathbf{W})}{\overline{\text{gap}} \cdot \gamma_{mix}}$ for sufficiently large c_2, c_3 . For all $u \in [n], i \in [k]$, let $\hat{v}_u^{(j)}$ be the local state computed by Algorithm 2. If $\hat{\mathbf{V}} \in \mathbb{R}^{n \times k}$ is given by $(\hat{\mathbf{V}})_{u,j} = \hat{v}_u^{(j)}$ and $\hat{\mathbf{v}}_i$ is the *i*th column of $\hat{\mathbf{V}}$, then with probability $\geq 1 - \delta - e^{-\Theta(n)}$, for all $i \in [k]$: $|\mathbf{\hat{v}}_i^T \mathbf{v}_i| \ge 1 - \epsilon$ and $||\mathbf{\hat{v}}_i||_2 \le 1 + \epsilon$.

4 Distributed community detection 302

From the results of section 3, we obtain a simple population protocol for distributed commu-303 nity detection that works for many clustered communication models, including the (n, p, q)-304 weighted communication and G(n, p, q)-communication models of Definitions 2 and 3. 305

In particular, we show that if each node $u \in V$ can locally compute the u^{th} entry of an 306 approximation $\hat{\mathbf{v}}_2$ to the second eigenvector of the communication matrix $\mathbf{D} + \mathbf{W}$, then it can 307 solve the community detection problem locally: u just sets its state to the sign of this entry. 308

Algorithm 5 ASYNCHRONOUS COMMUNITY DETECTION (AsynchCD (T, T', η))

Input: Time bounds T, T', step size η .

1: Run AsynchOja (T, T', η) (Algorithm 2) with k = 2.

2: Set $\hat{\chi}_u := \operatorname{sign}(\hat{v}_u^{(2)}).$

3

Here $\hat{\chi}_u \in \{-1,1\}$ is the final state of node u. We will claim that this state solves 309 the community detection problem of Definition 4. We use the notation $\hat{\chi}_u$ because we will 310 use χ to denote the true *cluster indicator vector* for communities V_1 and V_2 in a given 311 communication model: $\boldsymbol{\chi}_u = 1$ for $u \in V_1$ and $\boldsymbol{\chi}_u = -1$ for $u \in V_2$. 312

In particular, we will show that if η is set so that AsynchOja outputs eigenvectors with ac-313 curacy ϵ , then a $1-O(\epsilon)$ fraction of nodes will correctly identify their clusters. In section 5 we 314 show how to implement a 'cleanup phase' where, starting with ϵ set to a small constant (e.g. 315 $\epsilon = .1$), the nodes can converge to a state with all cluster labels correct with high probability. 316

4.1 Community detection in the (n, p, q)-weighted communication model 317

We start with an analysis for the (n, p, q)-weighted communication model. Recall that in this 318 model the nodes are partitioned into two sets, V_1 and V_2 , each with n/2 elements. Without 319 loss of generality we can identify the nodes with integer labels such that $1, \ldots, n/2 \in V_1$ 320 and $n/2 + 1, \ldots, n \in V_2$. We define the weighted cluster indicator matrix, $\mathbf{C}^{(p,q)} \in \mathbb{R}^{n \times n}$: 321 3) 3

$$\mathbf{C}^{(p,q)} \stackrel{\text{def}}{=} \begin{bmatrix} p \cdot \mathbf{1}_{\frac{n}{2} \times \frac{n}{2}} & q \cdot \mathbf{1}_{\frac{n}{2} \times \frac{n}{2}} \\ q \cdot \mathbf{1}_{\frac{n}{2} \times \frac{n}{2}} & p \cdot \mathbf{1}_{\frac{n}{2} \times \frac{n}{2}} \end{bmatrix}.$$
(3)

p and q can be arbitrary, but we will always take p > q > 0. It is easy to check that $\mathbf{C}^{(p,q)}$ 324 is a rank two matrix with eigendecomposition: 325

$$\mathbf{C}^{(p,q)} = \frac{n}{2} \begin{bmatrix} \mathbf{v}_1 & \mathbf{v}_2 \end{bmatrix} \begin{bmatrix} p+q & 0\\ 0 & p-q \end{bmatrix} \begin{bmatrix} \mathbf{v}_1^T\\ \mathbf{v}_2^T \end{bmatrix} \quad \text{where} \quad \mathbf{v}_1 = \frac{\mathbf{1}_{n\times 1}}{\sqrt{n}}, \ \mathbf{v}_2 = \frac{\boldsymbol{\chi}}{\sqrt{n}}.$$
(4)

401:10 Eigenvector Computation and Community Detection in Asynchronous Gossip Models

- So, if all nodes could compute their corresponding entry in the second eigenvector of $\mathbf{C}^{(p,q)}$,
- ³²⁹ then by simply returning the sign of this entry, they would solve the distributed community
- $_{330}$ detection problem (Definition 4). If they compute this eigenvector approximately, then we
- ³³¹ can still show that a large fraction of them correctly solve community detection. Specifically:

³³² ► Lemma 7. Let \mathbf{v}_2 be the second eigenvector of $\mathbf{C}^{(p,q)}$ for any p > q > 0. If $\tilde{\mathbf{v}}_2$ satisfies: $|\tilde{\mathbf{v}}_2^T \mathbf{v}_2| \ge 1 - \epsilon$ and $||\tilde{\mathbf{v}}_2||_2 \le 1 + \epsilon$. (5)

- for $\epsilon \leq 1$, then sign($\tilde{\mathbf{v}}_2$) gives a labeling such that, after ignoring at most $5\epsilon n$ nodes, all remaining nodes in V_1 have the same labeling, and all in V_2 have the opposite.
- A proof can be found in the full version. With Lemma 7 in place, we can then apply Theorem 6 to prove the correctness of AsynchCD (Algorithm 5) for the (n, p, q)-weighted communication model

► Theorem 8 (ϵ -approximate community detection: (n, p, q)-weighted communication model). Consider Algorithm 5 in the (n, p, q)-weighted communication model. Let $\rho = \min\left(\frac{q}{p+q}, \frac{p-q}{p+q}\right)$. For sufficiently small constant c_1 and sufficiently large c_2 and c_3 , let $c_1 \epsilon^2 \delta^2 \rho$ $c_2 n \left(\log^3\left(\frac{n}{\epsilon\delta\rho}\right) + \frac{\log\left(\frac{n}{\epsilon\delta\rho}\right)}{\epsilon}\right)$ $c_3 n \left(\log\left(\frac{n}{\epsilon\delta\rho}\right) + \frac{1}{\epsilon}\right)$

$$\eta = \frac{c_1 \epsilon^2 \delta^2 \rho}{\log^3 \left(\frac{n}{\epsilon \delta \rho}\right)}, \ T = \frac{c_2 n \left(\log\left(\frac{1}{\epsilon \delta \rho}\right) + \frac{1}{\epsilon}\right)}{\epsilon^2 \delta^2 \rho^2}, \ T' = \frac{c_3 n \left(\log\left(\frac{n}{\epsilon \delta \rho}\right) + \frac{1}{\epsilon}\right)}{\rho^2}$$

With probability $1 - \delta$, after ignoring ϵ n nodes, all remaining nodes in V_1 terminate in some state $s_1 \in \{-1, 1\}$, and all nodes in V_2 terminate in state $s_2 = -s_1$. Suppressing polylogarithmic factors in the parameters, the total number of global rounds and local rounds required are: $T + T' = \tilde{O}\left(\frac{n}{\epsilon^3\delta^2\rho^2}\right)$ and $L = \tilde{O}\left(\frac{1}{\epsilon^3\delta^3\rho^2}\right)$.

Proof. In the (n, p, q)-weighted communication model the weight and degree matrices are: $\mathbf{W} = \frac{4}{n^2(p+q) - 2np} \cdot (\mathbf{C}^{(p,q)} - p \cdot \mathbf{I}_{n \times n}) \quad \text{and} \quad \mathbf{D} = \frac{2}{n} \cdot \mathbf{I}_{n \times n}.$

Thus, referring to the eigendecomposition of $\mathbf{C}^{(p,q)}$ shown in (4), the top eigenvector of \mathbf{D} + \mathbf{W} is $\mathbf{v}_1 = \mathbf{1}_{n \times 1}/\sqrt{n}$ with corresponding eigenvalue: $\lambda_1 = \frac{4}{n^2(p+q)-2np} \cdot \left(\frac{n(p+q)}{2} - p\right) + \frac{2}{n} = \frac{4}{n}$. The second eigenvector is the scaled cluster indicator vector $\mathbf{v}_2 = \boldsymbol{\chi}/\sqrt{n}$ with eigenvalue $\lambda_2 = \frac{4}{n} \cdot \left(\frac{n(p-q)}{2} - n\right) + \frac{2}{2} = \frac{4}{n} \cdot \frac{p}{n}$

$$\lambda_2 = \frac{1}{n^2(p+q) - 2np} \cdot \left(\frac{1}{2} - p\right) + \frac{1}{n} = \frac{1}{n} \cdot \frac{1}{p + \frac{n}{n-2} \cdot q}.$$
remaining eigenvalues of $\mathbf{D} + \mathbf{W}$ { λ_2 = λ_1 } $\lambda_2 = \frac{2}{2} - \frac{1}{2} + \frac{4p}{2}$

Finally, for all remaining eigenvalues of $\mathbf{D} + \mathbf{W}$, $\{\lambda_3, ..., \lambda_n\}$, $\lambda_i = \frac{2}{n} - \frac{4p}{n^2(p+q)-2np}$. We can bound the eigenvalue gaps:

$$\lambda_{1} - \lambda_{2} \ge \frac{4}{n} - \frac{4}{n} \cdot \frac{p}{p+q} = \frac{4q}{n(p+q)} \qquad \qquad \lambda_{2} - \lambda_{3} = \frac{2(p-q)}{n(p+q) - 2p} \ge \frac{2(p-q)}{n(p+q)}$$

Let $\rho = \min\left(\frac{q}{p+q}, \frac{p-q}{(p+q)}\right)$. We bound the mixing time of $\mathbf{W} + \mathbf{D}$ by noting that $\lambda_2(\mathbf{I} - 1/2\mathbf{D} + 1/2\mathbf{W}) \le 1 - \frac{2q}{n(p+q)}$. Then using that $\log(1/x) \ge 1 - x$ for all $x \in (0, 1]$, $\log(\lambda_2^{-1}(\mathbf{I} - 1/2\mathbf{D} + 1/2\mathbf{W}) \ge \frac{2q}{n(p+q)} \ge \frac{2\rho}{n}$. We then apply Theorem 6 with k = 2, $\Lambda = \frac{4}{n} + \frac{4}{n} \frac{p}{p+\frac{n}{n-2}q} \le \frac{8}{n}$, $\overline{\text{gap}} = \frac{4}{n} \cdot \min\left(\frac{q}{p+q}, \frac{p-q}{2(p+q)}\right) \ge \frac{2\rho}{n}$, and $\gamma_{mix} = \frac{2\rho}{n}$. With these parameters we set, for sufficiently small c_1 and large c_2, c_3 ,

$$\eta = \frac{c_1 \epsilon^2 \delta^2 \cdot \rho}{\log^3 \left(\frac{n}{\epsilon \delta \rho}\right)}, \quad T = \frac{c_2 \cdot n \cdot \left(\log^3 \left(\frac{n}{\epsilon \delta \rho}\right) + \frac{\log\left(\frac{n}{\epsilon \delta \rho}\right)}{\epsilon}\right)}{\epsilon^2 \delta^2 \rho^2}, \quad T' = \frac{c_3 \cdot n \cdot \left(\log\left(\frac{n}{\epsilon \delta \rho}\right) + \frac{1}{\epsilon}\right)}{\rho^2}$$

where to bound T' we use that $\frac{\lambda_1(\mathbf{D}+\mathbf{W})}{\overline{\text{gap}}} \leq \frac{2}{\rho}$. Let $\hat{\mathbf{V}} \in \mathbb{R}^{n \times k}$ be given by $(\hat{\mathbf{V}})_{u,j} = \hat{v}_u^{(j)}$ where 354 $\hat{v}_u^{(j)}$ are the states of AsynchOja (T, T', η) and let $\hat{\mathbf{v}}_2$ be the second column of $\hat{\mathbf{V}}$. With these 355 parameters, Theorem 6 gives with probability $\geq 1 - \delta$ that $|\hat{\mathbf{v}}_2^T \mathbf{v}_2| \geq 1 - \epsilon$ and $||\hat{\mathbf{v}}_2||_2 \leq 1 + \epsilon$. 356 Applying Lemma 7 then gives the theorem if we adjust ϵ by a factor of 1/5. Recall that the 357 second eigenvector of $\mathbf{D} + \mathbf{W}$ is identical to that of $\mathbf{C}^{(p,q)}$. Additionally, in expectation, each 358 node is involved in $L = \frac{2(T+T')}{T}$ interactions. This bound holds for all nodes within a factor 2 359 with probability $1-\delta$ by a Chernoff bound, since $L = \Omega(\log(n/\delta))$. We can union bound over 360 our two failure probabilities and adjust δ by 1/2 to obtain overall failure probability $\leq \delta$. 361

³⁶² 4.2 Community Detection in the G(n, p, q)-communication model

In the G(n, p, q)-communication model, nodes communicate using a random graph which is equal to the communication graph in the (n, p, q)-weighted communication model *in expectation*. Using an approach similar to [34], which is a simplifies the perturbation method used in [24], we can prove that in the G(n, p, q)-communication model **W** is a small perturbation of $\mathbf{C}^{(p,q)}$ and so the second eigenvector of $\mathbf{D} + \mathbf{W}$ approximates that of $\mathbf{C}^{(p,q)}$ – i.e., the cluster indicator vector $\boldsymbol{\chi}$. We defer this analysis to the full version, stating the main result here:

▶ Theorem 9 (ϵ -approximate community detection: G(n, p, q)-communication model). Consider Algorithm 5 in the G(n, p, q)-communication model. Let $\rho = \min\left(\frac{q}{p+q}, \frac{p-q}{p+q}\right)$. For sufficiently small constant c_1 and sufficiently large c_2 and c_3 let

$$\eta = \frac{c_1 \epsilon^2 \delta^2 \rho}{\log^3 \left(\frac{n}{\epsilon \delta \rho}\right)}, \ T = \frac{c_2 n \left(\log^3 \left(\frac{n}{\epsilon \delta \rho}\right) + \frac{\log\left(\frac{n}{\epsilon \delta \rho}\right)}{\epsilon}\right)}{\epsilon^2 \delta^2 \rho^2}, \ T' = \frac{c_3 n \left(\log\left(\frac{n}{\epsilon \delta \rho}\right) + \frac{1}{\epsilon}\right)}{\rho^2}.$$

If $\frac{\min[q,p-q]}{\sqrt{p+q}} \geq \frac{c_4\sqrt{\log(n/\delta)}}{\epsilon\sqrt{n}}$ for large enough constant c_4 , then, with probability $1-\delta$, after ignoring ϵ n nodes, all remaining nodes in V_1 terminate in some state $s_1 \in \{-1,1\}$, and all nodes in V_2 terminate in state $s_2 = -s_1$. Supressing polylogarithmic factors, the total number of global rounds and local rounds required are: $T + T' = \tilde{O}\left(\frac{n}{\epsilon^3\delta^2\rho^2}\right)$ and $L = \tilde{O}\left(\frac{1}{\epsilon^3\delta^3\rho^2}\right)$.

If for example, $p, q = \Theta(1)$ and thus the G(n, p, q) graph is dense, we can recover the communities with probability $1 - \delta$ up to O(1) error as long as $q \leq p - c\sqrt{\log(n/\delta)/n}$ for sufficiently large constant c. Alternatively, if $p, q = \Theta(\log(n/\delta)/n)$, so the G(n, p, q) graph is sparse, we require $q \leq cp$ for sufficiently small c.

5 Cleanup Phase

After we apply Theorem 9 (respectively, Theorem 8) an ϵ -fraction of nodes are incorrectly clustered. The goal of this section is to provide a simple algorithm that improves this clustering so that *all nodes* are labeled correctly after a small number of rounds.

For the (n, p, q)-weighted communication model, doing so is straightforward. After running Algorithm 2 and selecting a label, each time a node communicates in the future it records the chosen label of the node it communicates with. Ultimately, it changes its label to the majority of labels encountered. If ϵ is small enough so $p(1 - \epsilon) > q + \epsilon p$, this majority tends towards the node's correct label. The number of required rounds for the majority to be correct, with good probability for all nodes, is a simple a function of p, q, and ϵ .

The G(n, p, q)-communication model is more difficult. Theorem 9 does not guarantee how incorrectly labeled nodes are distributed: it is possible that a majority of a node's neighbors

401:12 Eigenvector Computation and Community Detection in Asynchronous Gossip Models

fall into the set of ϵn "bad nodes". In that case, even after infinitely many rounds of communication, the majority label encountered will not tend towards the node's correct identity.

As a remedy, we introduce a phased algorithm (Algorithm 6) where each node updates

its label to the majority of labels seen during a phase. We show that in each phase the

³⁸⁹ fraction of incorrectly labeled nodes decreases by a constant factor. Our analysis establishes

³⁹⁰ a graph theoretic bound on the external edge density of most subsets of nodes. Specifically,

- for all subsets S below a certain size, we show that, with high probability, there are at most
- |S|/3 nodes which have enough connections to S so that if an adversary gave all nodes in S incorrect labels, it could cause these nodes to have an incorrect majority label. This bound
- ³⁹⁴ guarantees that at most |S|/3 bad labels 'propagate' to the next phase of the algorithm. Algorithm 6 CLEANUP PHASE (pseudocode for node u)

Input: Number of phases k and number of rounds per phase r.

Output: Label $\hat{\chi}_u \in \{-1, 1\}$

- 1: for Phase 1 to k do 2: for Round i = 1 to r do 3: $S_i := \hat{\chi}_v$, where $\hat{\chi}_v$ denotes the i^{th} sample of node u.
- 4: end for
- 5: $\hat{\chi}_u := 1$ if $\sum_i^r S_i \ge 0$, $\hat{\chi}_u := -1$ otherwise.
- 6: end for

▶ **Theorem 10.** Consider the (n, p, q)-weighted communication model. Assume that a fraction of at most $\epsilon \leq 1/64$ of the nodes are incorrectly clustered after Algorithm 2. As long as $p' = (1 - \epsilon)p$ and $q' = q + \epsilon p$ satisfy p' > q', Algorithm 6 ensures that all nodes are correctly labeled with high probability after $O(\frac{p \ln n}{(\sqrt{p'} - \sqrt{q'})^2})$ local rounds. In particular, for $q \leq p/2$ and $\epsilon < 1/8$, the number of local rounds required is $O(\log n)$.

▶ Theorem 11. Consider the G(n, p, q)-communication model. Let $\Delta = \frac{p}{2} - \frac{q}{2} - \sqrt{12p \ln n/n} - \sqrt{12q \ln n/n}$. Assume that $\Delta = \Omega(\ln n/n)$ and at most $\epsilon \leq \Delta/24p$ nodes are incorrectly clustered after Algorithm 2. As long as $p'' = \frac{p}{2} - \sqrt{\frac{6p \ln n}{n}} - \frac{\Delta}{12}$ and $q'' = \frac{q}{2} + \sqrt{\frac{6q \ln n}{n}} + \frac{\Delta}{12}$ satisfy p'' > q'', Algorithm 6 ensures that all nodes are correctly labeled with high probability after $O(\frac{p \ln^2 n}{(\sqrt{p''} - \sqrt{q''})^2})$ local rounds. In particular, for $q \leq p/2$ the number of local rounds required is $O(\log^2 n)$.

Note that if $p - q = \Omega(\sqrt{\log n/n})$, then Δ simplifies to $\Delta = \Theta(p - q)$. Incidentally, $p - q = \Omega(\sqrt{\log n/n})$ is sometimes tight because, in this regime, clustering correctly can be infeasible: some nodes will simply have more neighbors in the opposite cluster. Consider for example when $p = 1/2 + \sqrt{\ln n/(10n)}$ and q = 1/2.

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