

Bipartite Communities

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Abstract

A recent trend in data-mining is to find communities in a graph. Generally speaking, a community in a graph is a vertex set such that the number of edges contained entirely inside the set is “significantly more than expected.” These communities are then used to describe families of proteins in protein-protein interaction networks, among other applications. Community detection is known to be NP-hard; there are several methods to find an approximate solution with rigorous bounds.

We present a new goal in community detection: to find good bipartite communities. A bipartite community is a pair of disjoint vertex sets S , S' such that the number of edges with one endpoint in S and the other endpoint in S' is “significantly more than expected.” We claim that this additional structure is natural to some applications of community detection. In fact, using other terminology, they have already been used to study correlation networks, social networks, and two distinct biological networks. We will show how the spectral methods for classical community detection can be generalized to finding bipartite communities, and we will prove sharp rigorous bounds for their performance. Additionally, we will present how the algorithm performs on public-source data sets.

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1 Introduction

A recent trend in data-mining is to find communities in a graph. Generally speaking, a community in a graph is a vertex set such that the number of edges contained entirely inside the set is “significantly more than expected.” These communities are then used to describe cliques in social networks, families of proteins in protein-protein interaction networks, construct groups of similar products in recommendation systems, among other applications. For a survey on the state of community detection see [16]. There are multiple measurements that assess how the number of edges contained in a vertex set exceeds what is expected, and each is considered legitimate for a subset of applications. Finding an optimum set of vertices is **NP**-hard for most of these measurements, with a few exceptions [40]. The measurement that will be investigated in this paper is *conductance*.

Let $G = (V, E)$ be a weighted undirected graph. For shorthand, $ij \in E$ will mean $u_i u_j \in E$. Also, $ij \in E^<$ will represent $ij \in E$ and $i < j$. The adjacency matrix A is the matrix (w_{ij}) , where w_{ij} is the weight on the edge ij and $w_{ij} = 0$ if $ij \notin E$. This paper will operate on the assumption that $w_{ij} > 0$ for all edges ij , although this assumption is not ubiquitous. The degree of a vertex u_j is $d(u_j) = \sum_{ij \in E} w_{ij}$, and the degree matrix D is a diagonal matrix with entries $d(u_i)$. We assume that our graphs have no isolated vertices; equivalently, $d(u_i) > 0$ for all i . For the rest of this paper, we will assume that our graphs have n vertices, unless otherwise specified.

The conductance of a subset of vertices S , denoted by $\phi_G(S)$, is the sum of the weights on the edges incident with exactly one vertex of S divided by the sum of the degrees of the vertices in S . Typically it is assumed that the sum of the degrees of the vertices in S is at most half the sum of the degrees of all vertices in G , as one can alternatively consider the set $\bar{S} = V - S$. For vertex sets A, B , let $w(A, B) = \sum_{i \in A} \sum_{j \in B} w_{ij}$ (we do not assume that A and B are disjoint). The conductance of S is written as $\phi_G(S) = w(S, \bar{S})/w(S, V)$.

The *combinatorial Laplacian* is $L' = D - A$ and the *normalized Laplacian* is $L = D^{-1/2}L'D^{-1/2}$. If we define a vector $x := x(S)$ such that $x_i = 1$ if $u_i \in S$ and $x_i = 0$ otherwise, then the *Rayleigh quotient* of x is the same as the conductance of S :

$$\mathcal{R}_G(x) := \frac{\sum_{ij \in E} w_{ij}(x_i - x_j)^2}{\sum_i x_i^2 d(u_i)} = \phi_G(S).$$

Hence, minimizing the value of $\frac{\sum_{ij \in E} w_{ij}(x_i - x_j)^2}{\sum_i x_i^2 d(u_i)}$ over all vectors $x \in \mathbb{R}^n$ is considered a *continuous relaxation* of the problem of finding a good community. Note that if $y = D^{-1/2}x$, then $\frac{y^T Ly}{y^T y} = \mathcal{R}_G(x)$. L and L' are positive semidefinite, and L has eigenvectors with eigenvalues $0 = \lambda_1 \leq \dots \leq \lambda_n \leq 2$.

The most famous method to “round” a solution of the continuous relaxation into a good solution to the original discrete problem is the Cheeger Inequality (see [11]). Let e be an eigenvector of L corresponding to eigenvalue λ . Let $S_{e,t}$ be the vertex set $\{u_i \in V : d(u_i)^{-1/2}e(u_i) < t\}$. Cheeger’s Inequality states that under these conditions there exists t' such that $\phi_G(S_{e,t'}) \leq \sqrt{2\lambda}$.

There have been multiple heuristic attempts to generalize Cheeger’s Inequality by using several eigenvectors, see [41] for a survey of such algorithms. An approach with theoretical rigor was found very recently by two groups independently : Louis, Raghavendra, Tetali, and Vempala [30] and Lee, Oveis Gharan, and Trevisan [25]. They both showed that for any disjoint k communities $(S_i)_{i=1}^k$ the $\max_i \phi_G(S_i) \geq \lambda_k/2$.

Theorem 1.1 ([25], [30]). *There exist disjoint vertex sets S_1, \dots, S_k such that for each i , we have that $\phi_G(S_i) \leq O(\sqrt{\log(k)\lambda_{kC}})$ for some absolute constant C . Furthermore, there exist disjoint sets S_1, \dots, S_k such that for each i , we have that $\phi_G(S_i) \leq O(k^2\sqrt{\lambda_k})$*

We consider a new goal in community detection: finding good *bipartite communities*. A bipartite community is a pair of disjoint vertex sets S, S' such that the number of edges with one endpoint in S and the other endpoint in S' is “significantly more than expected.” To this end, we define the bipartite conductance of S, S' to be

$$\tilde{\phi}_G(S, S') = \frac{w(S \cup S', \overline{S \cup S'}) + w(S, S') + w(S', S')}{w(S \cup S', V)}.$$

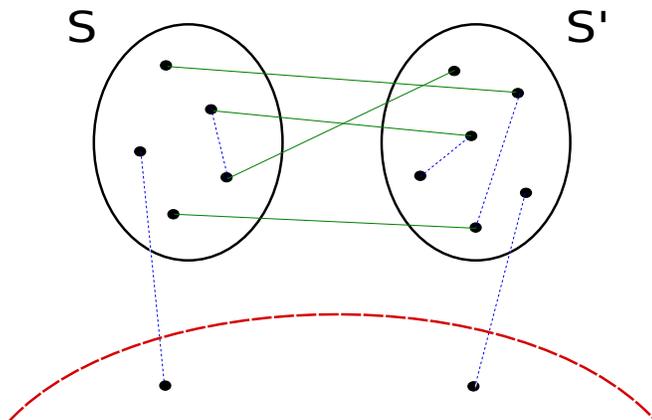


Figure 1: The conductance in G of the set $S \cup S'$ can be calculated as $\phi_G(S \cup S') = \frac{2}{16} = 0.125$, where the numerator is the number of edges with exactly one endpoint in $S \cup S'$ and the denominator is the sum of the degrees of the vertices in $S \cup S'$. The bipartite conductance of S, S' can be calculated as $\phi_G(\tilde{S}, S') = \frac{2+6}{16} = 0.5$, where the numerator is the numerator for classical conductance plus twice (once for each endpoint) the number of edges contained in S or contained in S' .

Note that if $S_* = S \cup S'$, then $w(S \cup S', V) = w(S_*, V)$ and $w(S_*, \bar{S}_*) = w(S \cup S', \bar{S} \cup \bar{S}')$. It clearly follows that $\tilde{\phi}_G(S, S') \geq \phi_G(S \cup S') = \phi_G(S_*)$, so if S, S' is a good bipartite community then $S \cup S'$ is a good community. In Figure 1 an example of conductance and bipartite conductance are calculated for clarity. Qualitatively, a good bipartite community is a good community with additional structure, and finding a good bipartite community is a refinement of finding a good community.

We claim that this additional structure is natural to some applications of community detection. In fact, using other terminology, they have already been used to study protein interactions [27] and group-versus-group antagonistic behavior [44, 29] in online social settings (also known as a “flame war”). The study of correlation clustering (see the introduction to [37] for a survey; also studied under the name “community detection in signed graphs” [23, 43, 17]) is the special case where an edge may represent similarity *or dissimilarity*, and a recent approach by Atay and Liu [5] involved bipartite com-

munities. There are many more possible applications: a network of spammers and their targets will display bipartite behavior. Another application would be to isolate a regional network of airports inside a global graph of air traffic, where the two sets represent major hub airports and small local airports (the assumptions being that small local airports almost exclusively have flights to geographically close hub airports and major hub airports send relatively few flights to other major hub airports that are geographically close). Finally, we suggest that it is natural to look for a bipartite relationship when examining co-purchasing networks. In this case, each side of the community would be different brands of the same product - people are unlikely to purchase two versions of the same product in one shopping trip.

The benefit of looking for the additional structure of a bipartite community in these scenarios is that false positives will be weeded out. For example, an algorithm for classical community detection algorithms is likely to return the set of international airports at the core of the air transportation network as a community instead of regional networks, because the core of international hubs form a stronger “Rich-Club” than even the Internet backbone [12]. Another benefit is the two-sided labels a bipartite community gives to its members.

Kleinberg considered a related problem [21] for directed graphs when he developed the famous *Hyperlink Induced Topic Search* (HITS) algorithm to find results for a web search query. His algorithm looked to label a subset of webpages as “Hubs” or “Authorities,” with the only criteria for such labeling being that Hub webpages have many links to Authority webpages. The HITS algorithm is then spectral clustering using the eigenvectors of $A^T A$. Kleinberg’s algorithm is famous for its strength, but it does have a known issue of reporting popular websites instead of websites that are popular *in reference to the search query*. This is because the large eigenvectors of an adjacency matrix are dominated by vertices of high degree [19], and the normalized Laplacian is known to present results that better match the topology of the graph.

We take a moment here to use one final application as an example that will help distinguish a bipartite community from a *bicluster*. A bicluster is a classical community during the special case when the underlying graph G is bipartite. For example, Kluger, Basri, Chang, and Gerstein [22] find

biclusters in a bipartite graph that matched genes to different environmental conditions that affect how those genes are expressed. On the other hand, Bellay et. al. [8] found bipartite communities in a graph where genes are matched *to each other* when they affect the expression of each other. To be specific: the rate of growth of yeast colonies is modified by a known rate when one of the genes in the set is deleted; an edge is added between two genes when the observed modification to the rate of growth after both genes are deleted is statistically different from the product of the modifications from each independent gene deletion. This particular study of gene interaction is called *double mutant combinations*, and bipartite communities are suggested to correspond to redundant pathways [8].

We will investigate the existence of bipartite communities in several public source data sets, including the double mutant combination network for yeast cells. We will also look for bipartite communities in a network of political blogs; our results will match Kleinberg’s model for the internet.

We will show that bipartite communities can be found using the largest eigenpairs of L . This is not the first time that the largest eigenpairs of L and L' have been studied. They are frequently seen as duals to the small eigenpairs of L and L' (see [7] and [28]). They have also been the focus of independent interest because of the related problem of MAX-CUT. The problem of MAX-CUT is to find a vertex set S such that $w(S, \bar{S})$ is maximized (and equivalently $w(S, S) + w(\bar{S}, \bar{S})$ is minimized).

Let $\text{MC} = \max_S w(S, \bar{S})$. If λ'_n is the largest eigenvalue of L' , then $w(S, \bar{S}) \leq \lambda'_n \frac{|S|(n-|S|)}{n}$ [31]. It follows that $\text{MC} \leq \frac{\lambda'_n n}{4}$. Certain strengthenings of this are possible, giving tight results for specific classes of graphs [15]. There is a similar proof to show that $\text{MC} \leq e\lambda_n/2$.

One of the most recent results in approximate solutions to MAX-CUT is from Trevisan, who recursively seeks out bipartite communities and returns a set of vertices that is the union of one of the two vertex sets from each bipartite community. While we had equality for classical communities, the Rayleigh quotient is related to the bipartite conductance. For a bipartite community S, S' define $\tilde{x} := \tilde{x}(S, S')$ where $\tilde{x}_i = 1$ if $u_i \in S$, $\tilde{x}_i = -1$ if

$u_i \in S'$, and $\tilde{x}_i = 0$ otherwise, then

$$2 - \mathcal{R}_G(\tilde{x}) = \frac{w(S \cup S', \overline{S \cup S'}) + 2w(S, S) + 2w(S', S')}{w(S \cup S', V)} = c_S \tilde{\phi}_G(S, S'),$$

where c_S is a constant in the range $[1, 2]$. It follows that for any r disjoint bipartite communities S_i, S'_i , we have the $\max_i \tilde{\phi}_G(S_i, S'_i) \geq 1 - \lambda_{n+1-r}/2$.

Theorem 1.2 (Trevisan [39]). *Let e be an eigenvector of L corresponding to eigenvalue λ . For $t > 0$, let $S_{e,t}$ be the vertex set $\{u_i \in V : d(u_i)^{-1/2}e(u_i) < -t\}$ and $S'_{e,t}$ be the vertex set $\{u_i \in V : d(u_i)^{-1/2}e(u_i) > t\}$. Under these conditions, there exists a t' such that $\tilde{\phi}_G(S_{e,t'}, S'_{e,t'}) \leq \sqrt{2(2 - \lambda)}$.*

Liu [28] showed that there exists k disjoint bipartite communities that satisfy $\tilde{\phi}_G(S, S') \leq O\left(k^3 \sqrt{2 - \lambda_{n+1-k}}\right)$. The main theoretical work of this paper is to strengthen this bound.

Theorem 1.3. *Fix a value for k . There exists disjoint sets $S_1, S'_1, S_2, S'_2, \dots, S_r, S'_r$ such that for any graph G and each $1 \leq i \leq r$,*

$$(A) \ r = k \text{ and } \tilde{\phi}_G(S_i, S'_i) \leq \frac{2(8k+1)(4k-1)}{k+1-i} \sqrt{\frac{\sum_{1 \leq i \leq k} (2 - \lambda_{n+1-i})}{k}}.$$

$$(B) \ r \leq k/2 \text{ and } \tilde{\phi}_G(S_i, S'_i) \leq \frac{10^{1.5}(1280\sqrt{3 \ln(200k^2)+4})k}{9\left(\frac{k}{2}+1-i\right)} \sqrt{\frac{\sum_{1 \leq i \leq k} (2 - \lambda_{n+1-i})}{k}}.$$

To summarize the result asymptotically:

Corollary 1.4. *There exists a constant C such that for any graph G and value of k there exist disjoint sets $S_1, S'_1, S_2, S'_2, \dots, S_r, S'_r$ such that for each $1 \leq i \leq r$,*

$$(A) \ r = k \text{ and } \tilde{\phi}_G(S_i, S'_i) \leq C \frac{k^2}{k+1-i} \sqrt{2 - \lambda_{n+1-k}}.$$

$$(B) \ r = k/4 \text{ and } \tilde{\phi}_G(S_i, S'_i) \leq C \sqrt{\log(k)(2 - \lambda_{n+1-k})}.$$

Liu [28] proved that large unweighted cycles satisfy

$$0.45\sqrt{2 - \lambda_{n+1-k}} \leq \min_{S_1, S_2, \dots, S_k, S'_k} \max_i \tilde{\phi}_{C_N}(S_i, S'_i) \leq 1.7\sqrt{2 - \lambda_{n+1-k}}.$$

There exist several examples that show that the $\sqrt{\log(k)}$ term is necessary for Theorem 1.1 (see [25] and [30]). We modify one of those examples to demonstrate the sharpness of Corollary 1.4. We call this example the *Bipartite Noisy Hypercube*.

Example 1.5 (Bipartite noisy hypercubes). *Let k and c be fixed, with $1 \leq c \leq \frac{10k}{22}$, and let $\epsilon = \frac{1}{\log_{2.2}(k/c)}$. Let $G_{k,c}^{(o)}$ be the weighted complete bipartite graph on 2^k vertices, where $V = \{0,1\}^k$, an edge xy exists if and only if $\|x - y\|_1$ is odd, and the weight of edge xy is $\epsilon^{\|x-y\|_1}$. In $G_{k,c}^{(o)}$ we have that $2 - \lambda_{n-k} \leq 3\epsilon$ and for any set $T, T' \subset V$ with $|T \cup T'| \leq \frac{c}{k}|V|$ we have that $\tilde{\phi}(T, T') \geq 1/2$.*

The outline for the rest of the paper is as follows: in Section 2 we prove Theorem 1.3, followed by the details of Example 1.5 in Section 3, and concluding with Section 4 where we present a heuristic algorithm and empirical results on its performance.

2 Proof of Theorem 1.3

Louis, Raghavendra, Tetali, and Vempala [30] and Lee, Oveis Gharan, and Trevisan [25] used different approaches to prove Theorem 1.1. Both groups considered the k eigenvectors as a mapping into \mathbb{R}^k . The former randomly projected the points in spectral space onto the axes, where each axis forms a candidate community to be calculated using the same procedure as Cheeger's Inequality. The latter grouped points together in \mathbb{R}^k using a random ϵ -net followed by a test of magnitude for community membership. Our approach is a hybrid of these arguments: we will partition the points in \mathbb{R}^k randomly, and each part of the partition will be deterministically projected onto an axis where a community will be calculated using the same procedure as Theorem 1.2.

2.1 Definitions and set-up

We will be examining the signless normalized Laplacian $\tilde{L} = I + D^{-1/2}AD^{-1/2}$ and the smallest eigenpairs of \tilde{L} . Because $\tilde{L} = 2I - L$, the eigenvalues of \tilde{L} are $\tilde{\lambda}_i = 2 - \lambda_{n+1-i}$, and the eigenvectors of L are the eigenvectors of \tilde{L} in reverse order.

Let $F : V \rightarrow \mathbb{R}^k$ be a map, and let $\|x - y\|$ be the standard Euclidean distance between points $x, y \in \mathbb{R}^k$. We define the *signless Rayleigh quotient* of F to be $\tilde{\mathcal{R}}_G(F) = \frac{\sum_{ij \in E} w_{ij} \|F(u_i) + F(u_j)\|^2}{\sum_{i \in V} \|F(u_i)\|^2 d(u_i)}$. If $f : V \rightarrow \mathbb{R}$ and $e = D^{1/2}f$, then

$$\tilde{\mathcal{R}}_G(f) = \frac{e^T \tilde{L} e}{e^T e}.$$

Let e_1, e_2, \dots, e_k be the eigenvectors of \tilde{L} that correspond to the smallest eigenvalues, and for each i , let $e_i = D^{1/2}f_i$. Because \tilde{L} is symmetric, we may choose our e_i to be orthonormal. It follows that $\tilde{\mathcal{R}}_G(f_i) = \tilde{\lambda}_i$. It is also an easy calculation to see that $\sum_j d(u_j) f_i(u_j)^2 = 1$ for all i . We choose $F(u) = (f_1(u), f_2(u), \dots, f_k(u))$.

For each vertex u with $F(u) \neq 0$, let $F'(u) = F(u)/\|F(u)\|$. For this type of operation we will modify the *radial projection distance*, which is $d_F(x, y) = \|F'(x) - F'(y)\|$ when well defined and $d_F(x, y) = 1$ when $F(x)$ or $F(y)$ is the origin. This is the distance function used by Lee, Oveis Gharan, and Trevisan to cluster points in spectral space to find subsets of vertices with low conductance. The radial projection distance can be thought of as an angle-based distance because if θ is the angle between $F(x)$ and $F(y)$, then $d_F(x, y) = 2 \sin(\theta/2)$ when $F(x), F(y)$ are not the origin.

However, to find subsets of vertices that have low bipartite conductance, we wish to cluster a vertex u with vertices that map to a point close to $-F(u)$ as well as close to $F(u)$. For points x and y , we define the *mirror radial projection* to be $d_M(x, y) = d_F(x, y)$ when $x^T y \geq 0$ and $d_M(x, y) = \|F'(x) + F'(y)\|$ otherwise. This is equivalent to the distance function on the appropriate projective space. Let $F_{uv}(u) = F(u)$ and $F'_{uv}(u) = F'(u)$ if $u^T v > 0$, and $F_{uv}(u) = -F(u)$ and $F'_{uv}(u) = -F'(u)$ otherwise. As a slight abuse of notation, for vertices u, v we use the shorthand notation $d_M(F(u), F(v)) = d_M(u, v)$, which equals $\|F'(u) - F'_{vu}(v)\|$ when $F(u), F(v) \neq 0$. If θ^* is the angle between $F(u)$ and $F_{uv}(v)$, then $\theta^* = \min\{\theta, \pi - \theta\}$ and $d_M(u, v) = 2 \sin(\theta^*/2)$. For fixed vertex u we have that $d_M(w, w') = \|F'_{wu}(w) - F'_{w'u}(w')\|$ behaves like standard Euclidean distance for all pairs of vertices w, w' such that $d_M(u, w), d_M(u, w') \leq 2^{1/2}$. When not specified, all distance functions are assumed to be d_M . We define a ball for $u \in V$ to be $B_t(u) \subseteq V$ such that $B_t(u) = \{w \in V : d_M(u, w) < t\}$.

For a set of points S and distance function d , we write the *diameter*

of S as $\text{diam}(S) = \sup_{x,y \in S} d(x,y)$. For a set of vertices T , the *volume* is $w(T, V) = \sum_{u \in T} d(u)$ and the *mass* is $\mathcal{M}(T) = \sum_{u \in T} d(u) \|F(u)\|^2$. We will use P to denote a partition of the vertex set, and $P(u)$ to denote the part of the partition that contains vertex u . We say that F is (Δ, η) -*spreading* if for every subset of vertices S with diameter less than Δ has mass at most $\eta \mathcal{M}(V)$. The support of a map $Q : D \rightarrow \mathbb{R}^k$ is the subset of the domain $D' \subset D$ that is defined by $\|Q(x)\| \neq 0$ if and only if $x \in D'$.

Note that

$$\begin{aligned}
\tilde{\mathcal{R}}_G(F) &= \frac{\sum_{ab \in E} w_{ab} \|F(u_a) + F(u_b)\|^2}{\sum_{a \in V} d(u_a) \|F(u_a)\|^2} \\
&= \frac{\sum_i \sum_{ab \in E} w_{ab} |f_i(u_a) + f_i(u_b)|^2}{\sum_i \sum_{a \in V} d(u_a) |f_i(u_a)|^2} \\
&= \frac{\sum_i \left(\tilde{\mathcal{R}}_G(f_i) \sum_{a \in V} d(u_a) |f_i(u_a)|^2 \right)}{\sum_i \sum_{a \in V} d(u_a) |f_i(u_a)|^2} \\
&= \frac{\sum_i \tilde{\lambda}_i}{k}.
\end{aligned}$$

2.2 Finding a partition with tightly concentrated parts and balanced mass

Lemma 2.1. *Let F be the k -dimensional spectral embedding as defined in Section 2.1. If $2^{-1/2} \geq \Delta > 0$, then F is $\left(\Delta, \frac{1}{k(1-\Delta^2)}\right)$ -spreading.*

Proof. Let S be a set of points with diameter at most Δ and $v \in S$. If S contains a point at the origin and has diameter less than 1, then $|S| = 1$. Furthermore, points at the origin have no mass, and thus the lemma is true trivially. So we may restrict our attention to vertices that F does not map to the origin. Recall from Section 2.1 that $F'(v)$ is the unit vector along $F(v)$ and $F'_{vw}(w)$ is either $F'(w)$ or $-F'(w)$ such that its angle with $F(v)$ is at most $\frac{\pi}{2}$. Additionally, θ_{vw} is the angle between vectors $F'(v)$ and $F(w)$, and θ_{vw}^* is the angle between vectors $F'(v)$ and $F'_{vw}(w)$. Observe,

$$\begin{aligned}
1 &= \|F'(v)\|^2 \\
&= \sum_{i \in \{1, \dots, k\}} f'_i(v)^2 \cdot 1 + \sum_{i \neq j \in \{1, \dots, k\}} f'_i(v) f'_j(v) \cdot 0 \\
&= \sum_{i \in \{1, \dots, k\}} f'_i(v)^2 \|e_i\|^2 + \sum_{i \neq j \in \{1, \dots, k\}} f'_i(v) f'_j(v) (e_i^T e_j) \\
&= \sum_{i, j \in \{1, \dots, k\}} (f'_i(v) e_i)^T (f'_j(v) e_j) \\
&= \left(\sum_{i \in \{1, \dots, k\}} f'_i(v) e_i \right)^T \left(\sum_{j \in \{1, \dots, k\}} f'_j(v) e_j \right) \\
&= \left\| \sum_{i \in \{1, \dots, k\}} f'_i(v) e_i \right\|^2 \\
&= \sum_{w \in V} \left(\sum_{i \in \{1, \dots, k\}} f'_i(v) e_i(w) \right)^2 \\
&= \sum_{w \in V} d(w) \left(\sum_{i \in \{1, \dots, k\}} f'_i(v) f_i(w) \right)^2 \\
&= \sum_{w \in V} d(w) (F'(v)^T F(w))^2 \\
&= \sum_{w \in V} d(w) \|F(w)\|^2 \cos^2(\theta_{vw}) \\
&= \sum_{w \in V} d(w) \|F(w)\|^2 \cos^2(\theta_{vw}^*) \\
&= \sum_{w \in V} d(w) \|F(w)\|^2 (1 - \sin^2(\theta_{vw}^*)) \\
&\geq \sum_{w \in S} d(w) \|F(w)\|^2 (1 - (2 \sin(\theta_{vw}^*/2))^2) \\
&= \sum_{w \in S} d(w) \|F(w)\|^2 (1 - d_M(v, w)^2) \\
&\geq (1 - \Delta^2) \mathcal{M}(S).
\end{aligned}$$

The statement of the lemma then follows by comparing this to

$$\begin{aligned}
\mathcal{M}(V) &= \sum_{w \in V} d(w) \|F(w)\|^2 \\
&= \sum_{w \in V} d(w) \sum_{i \in \{1, \dots, k\}} f_i(w)^2 \\
&= \sum_{i \in \{1, \dots, k\}} \sum_{w \in V} d(w) f_i(w)^2 \\
&= \sum_{i \in \{1, \dots, k\}} 1 \\
&= k.
\end{aligned}$$

□

We will partition our space by greedily assigning new points to a part; suppose that $V' \subset V$ have been assigned to some part. Pick a random point $x \in \mathbb{R}^k$, and create a new part equal to $(V - V') \cap \{u : F'(u) \in B_{\Delta/2}(x)\}$. Repeat until $V' = V$. Charikar, Chekuri, Goel, Guha, Plotkin [10] proved that this simple algorithm performs reasonably well.

Lemma 2.2 ([10]). *There exists a randomized algorithm to generate a partition P such that each part of the partition has diameter at most Δ and*

$$\mathbb{P}[P(u) \neq P(v)] \leq \frac{2\sqrt{k}d_M(u, v)}{\Delta}.$$

Each of our communities will be a subset of a union of parts. We will produce a lemma that shows that edges uv with $P(u) \neq P(v)$ contribute very little to the term $\sum_{uv \in E} w_{uv} \|F(u) + F(v)\|^2$.

Lemma 2.3. *For any $F : V \rightarrow \mathbb{R}^k$ and $u, v \in V$ such that $F(u), F(v) \neq 0$, we have that $d_M(u, v) \|F(u)\| \leq 2 \|F(u) + F(v)\|$.*

Proof. For brevity, let $x = F(u)$ and $y = F_{uv}(v)$. Among all vectors z with magnitude ρ , the one that minimizes $\|y - z\|$ is $z = \rho \frac{y}{\|y\|}$. Using this, we see

that

$$\begin{aligned}
\|F(u)\|d_M(u, v) &= \|x\| \left\| \frac{x}{\|x\|} - \frac{y}{\|y\|} \right\| \\
&= \left\| x - \frac{\|x\|}{\|y\|}y \right\| \\
&\leq \left\| y - \frac{\|x\|}{\|y\|}y \right\| + \|x - y\| \\
&\leq 2\|x - y\|.
\end{aligned}$$

If $F(u)^T F(v) < 0$, then $\|x - y\| = \|F(u) + F(v)\|$, and the lemma follows. If $F(u)^T F(v) \geq 0$, then $\|x - y\| = \|F(u) - F(v)\| \leq \|F(u) + F(v)\|$, and the lemma follows. \square

Lemma 2.4. For any $F : V \rightarrow \mathbb{R}^k$ and $u, v \in V$ such that $F(u), F(v) \neq 0$, we have that

$$\sum_{u \in V} \sum_{v \in N(u)} w_{uv} d_M(u, v) \|F(u)\|^2 \leq \sqrt{8\tilde{\mathcal{R}}(F)^{-1}} \sum_{uv \in E^<} w_{uv} \|F(u) + F(v)\|^2.$$

Proof. Apply Lemma 2.3 and then the Cauchy-Schwartz formula to see that

$$\begin{aligned}
\sum_{u \in V} \sum_{v \in N(u)} w_{uv} d_M(u, v) \|F(u)\|^2 &\leq \sum_{u \in V} \sum_{v \in N(u)} w_{uv} 2 \|F(u) + F(v)\| \|F(u)\| \\
&\leq 2 \sqrt{\sum_{u \in V} \sum_{v \in N(u)} w_{uv} \|F(u)\|^2} \\
&\quad \sqrt{\sum_{u \in V} \sum_{v \in N(u)} w_{uv} \|F(u) + F(v)\|^2} \\
&= \sqrt{8\tilde{\mathcal{R}}(F)^{-1}} \sum_{uv \in E^<} w_{uv} \|F(u) + F(v)\|^2.
\end{aligned}$$

\square

2.3 The main result

Theorem 2.5. *If we have a randomized method to generate a partition P with r parts such that $\mathbb{P}[P(u) \neq P(v)] \leq C_1 d_M(u, v)$ and each part has mass at least $C_2 \mathcal{M}(V(G))$, then there exists vertex sets $S_1, \dots, S_r, S'_1, S'_2, \dots, S'_r$ where $\tilde{\phi}(S_i, S'_i) \leq \frac{8C_1+4}{C_2(r-i+1)} \sqrt{\tilde{\mathcal{R}}(F)}$.*

Proof. Let χ denote an indicator variable. Choose a partition P that performs at least as well as the expectation in the sense that

$$\sum_{u \in V} \sum_{v \in N(u)} w_{uv} \chi(P(u) \neq P(v)) \|F(u)\|^2 \leq \sum_{u \in V} \sum_{v \in N(u)} w_{uv} C_1 d_M(u, v) \|F(u)\|^2 \quad (1)$$

Fix some i ; we will find the communities S_i, S'_i independently. We will project F onto one of its coordinates $j^{(i)}$, and use f_j instead of F . When there is no chance for confusion, we will use j as shorthand for $j^{(i)}$. If we choose a j at random then the terms $f_j(u)^2$ and $(f_j(u) + f_j(v))^2$ have expectation $\|F(u)\|^2/k$ and $\|F(u) + F(v)\|^2/k$. We wish to pick a j where the first term shrinks no more than the second term shrinks. We use the coefficient α_i to denote the shrinkage of the first term.

Formally, define α_i for our chosen j such that

$$0 \neq \sum_{u \in P_i} d(u) f_j(u)^2 = \alpha_i \sum_{u \in P_i} d(u) \|F(u)\|^2,$$

and our choice of j then implies

$$\begin{aligned} & \alpha_i^{-1} \sum_{u \in P_i} \sum_{v \in N(u)} w_{uv} \left(C_1 \tilde{\mathcal{R}}(F)^{-1/2} (f_j(u) + f_j(v))^2 + \chi(P(u) \neq P(v)) f_j(u)^2 \right) \\ & \leq \sum_{u \in P_i} \sum_{v \in N(u)} w_{uv} \left(C_1 \tilde{\mathcal{R}}(F)^{-1/2} \|F(u) + F(v)\|^2 + \chi(P(u) \neq P(v)) \|F(u)\|^2 \right). \end{aligned} \quad (2)$$

Each j may be chosen independently for each fixed i , but there is only one partition P , which was chosen before we fixed the value for i . We will then

use (2) by summing across all values for i at once, where the right hand side becomes (after using Lemma 2.4 and (1))

$$C_1 \tilde{\mathcal{R}}(F)^{-1/2} 2(1 + \sqrt{2}) \sum_{uv \in E^<} w_{uv} \|F(u) + F(v)\|^2.$$

The two terms in the left hand side of (1) are positive so they are independently bounded by the right hand side. The two independent bounds are

$$\begin{aligned} & \sum_i \sum_{u \in P_i} \sum_{v \in N(u)} w_{uv} \chi(P(u) \neq P(v)) f_{j(i)}(u)^2 \alpha_i^{-1} \\ & \leq 2C_1 \tilde{\mathcal{R}}(F)^{-1/2} (1 + \sqrt{2}) \sum_{uv \in E^<} w_{uv} \|F(u) + F(v)\|^2 \end{aligned} \quad (3)$$

and

$$\sum_i \sum_{u \in P_i} \sum_{v \in N(u)} (f_{j(i)}(u) + f_{j(i)}(v))^2 \alpha_i^{-1} \leq 2(1 + \sqrt{2}) \sum_{uv \in E} w_{uv} \|F(u) + F(v)\|^2. \quad (4)$$

Let $\hat{\alpha} = \max_i \alpha_i^{-1} f_{j(i)}^2(u)$. Choose $t \in (0, \hat{\alpha})$ uniformly and randomly and define two sets $S_{i,t} = \{u \in P_i : f_j(u) \geq \sqrt{t\alpha_i}\}$, $S'_{i,t} = \{u \in P_i : f_j(u) < -\sqrt{t\alpha_i}\}$. Let $y_\ell = 1$ if $u_\ell \in S_{i,t}$, $y_\ell = -1$ if $u_\ell \in S'_{i,t}$, and $y_i = 0$ otherwise. Note that

$$\sum_{v \in P_i} \sum_{u \in N(v)} w_{ij} |y_i + y_j| \geq w(S_t \cup S'_t, \overline{S_t \cup S'_t}) + w(S_t, S_t) + w(S'_t, S'_t)$$

and $\sum_{i \in V} |y_i| d(u_i) = w(S_t \cup S'_t, V)$, so our theorem is equivalent to proving

$$\frac{\sum_{v \in P_i} \sum_{u \in N(v)} w_{ij} |y_i + y_j|}{\sum_{i \in V} |y_i| d(u_i)} \leq \frac{8C_1 + 4}{C_2(r - i + 1)} \sqrt{\tilde{\mathcal{R}}_G(F)}.$$

The expected volume of $S_{i,t} \cup S'_{i,t}$ is the mass of P_i :

$$\begin{aligned} \mathbb{E}_t[w(S_{i,t} \cup S'_{i,t}, V)] &= \sum_{u \in P_i} d(u) \mathbb{P}[f_j(u)^2 \geq t\alpha_i] \\ &= \sum_{u \in P_i} d(u) f_j(u)^2 \alpha_i^{-1} \hat{\alpha}^{-1} \end{aligned}$$

$$\begin{aligned}
&= \hat{\alpha}^{-1} \sum_{u \in P_i} \|F(u)\|^2 d(u) \\
&\geq \hat{\alpha}^{-1} C_2 \sum_{u \in V} \|F(u)\|^2 d(u).
\end{aligned}$$

We claim that if $u, v \in P_i$, then

$$\mathbb{E}_t |y_i + y_j| \leq \hat{\alpha}^{-1} \alpha_i^{-1} |f_j(u) + f_j(v)| (|f_j(u)| + |f_j(v)|).$$

The proof of this splits into two cases: when $f_j(u)f_j(v) < 0$ and when $f_j(u)f_j(v) \geq 0$. For the first case, assume that $f_j(u) < 0 < f_j(v)$. We will only consider the case $|f_j(v)| \leq |f_j(u)|$; the other case follows similarly. In this situation, the case becomes

$$\begin{aligned}
\mathbb{E}_t |y_i + y_j| &= |-1 + 1| \mathbb{P}(f_j(u)^2, f_j(v)^2 \geq t\alpha_i) + |0 + 0| \mathbb{P}(f_j(u)^2, f_j(v)^2 < t\alpha_i) \\
&\quad + |-1 + 0| \mathbb{P}(f_j(v)^2 < t\alpha_i \leq f_j(u)^2) \\
&= |f_j(u) + f_j(v)| (|f_j(u)| + |f_j(v)|) \alpha_i^{-1} \hat{\alpha}^{-1}.
\end{aligned}$$

For the second case, we have that $f_j(u)f_j(v) \geq 0$. By symmetry, assume that $0 \leq f_j(u)^2 \leq f_j(v)^2$. In this situation, the case becomes

$$\begin{aligned}
\mathbb{E}_t |y_i + y_j| &= 0 \cdot \mathbb{P}(f_j(u)^2 \leq f_j(v)^2 < t\alpha_i) + 1 \cdot \mathbb{P}(f_j(u) < t\alpha_i \leq f_j(v)^2) \\
&\quad + 2 \cdot \mathbb{P}(t\alpha_i \leq f_j(u)^2 \leq f_j(v)^2) \\
&= (|f_j(u)| + |f_j(v)|) |f_j(u) + f_j(v)| \alpha_i^{-1} \hat{\alpha}^{-1}.
\end{aligned}$$

This concludes the proof to the claim.

As shorthand, let $B_{i,t} = w(S_{i,t} \cup S'_{i,t}, \overline{S_{i,t} \cup S'_{i,t}}) + w(S_{i,t}, S_{i,t}) + w(S'_{i,t}, S'_{i,t})$. Using (3),

$$\begin{aligned}
\sum_i \mathbb{E}_t [B_{i,t}] &\leq \sum_i \sum_{u \in P_i} \sum_{v \in N(u)} w_{uv} \mathbb{P}[v \notin P_i, u \in S_t \cup S'_t] \\
&\quad + \sum_i \sum_{u \in P_i} \sum_{v \in N(u)} w_{uv} \mathbb{E}_t [|y_u + y_v| : u, v \in P_i] \\
&\leq \sum_i \sum_{u \in P_i} \sum_{v \in N(u)} w_{uv} \chi(P(u) \neq P(v)) f_j(u)^2 \alpha_i^{-1} \hat{\alpha}^{-1} \\
&\quad + \sum_i \sum_{u \in P_i} \sum_{v \in N(u)} w_{uv} (|f_j(u)| + |f_j(v)|) |f_j(u) + f_j(v)| \alpha_i^{-1} \hat{\alpha}^{-1}
\end{aligned}$$

$$\begin{aligned}
&\leq 2\hat{\alpha}^{-1}C_1(1 + \sqrt{2})\tilde{\mathcal{R}}(F)^{-1/2} \sum_{ij \in E^<} \|F(u) + F(v)\|^2 \\
&\quad + \hat{\alpha}^{-1} \sum_i \sum_{u \in P_i} \sum_{v \in N(u)} w_{uv} (|f_j(u)| + |f_j(v)|) |f_j(u) + f_j(v)| \alpha_i^{-1}.
\end{aligned}$$

In order to bound the term

$$Z = \sum_i \sum_{u \in P_i} \sum_{v \in N(u)} w_{uv} (|f_j(u)| + |f_j(v)|) |f_j(u) + f_j(v)| \alpha_i^{-1},$$

apply the Cauchy-Schwartz formula, and then apply (4) and the definition of α_i with the fact that $(a + b)^2 \leq 2(a^2 + b^2)$ to obtain:

$$\begin{aligned}
Z &\leq \sqrt{\sum_i \sum_{u \in P_i} \sum_{v \in N(u)} w_{uv} \alpha_i^{-1} |f_{j(i)}(u) + f_{j(i)}(v)|^2} \\
&\quad \cdot \sqrt{\sum_i \sum_{u \in P_i} \sum_{v \in N(u)} w_{uv} \alpha_i^{-1} (|f_{j(i)}(u)| + |f_{j(i)}(v)|)^2} \\
&\leq \sqrt{\sum_{uv \in E^<} 2(1 + \sqrt{2})w_{uv} \|F(u) + F(v)\|^2} \sqrt{2 \sum_{u \in V} d(u) \|F(u)\|^2} \\
&= 2\sqrt{\frac{(1 + \sqrt{2})}{\tilde{\mathcal{R}}(F)}} \sum_{ij \in E^<} \|F(u) + F(v)\|^2.
\end{aligned}$$

Plugging the bound on Z into our previous bound yields

$$\mathbb{E}_t \left[\sum_i B_{i,t} \right] \leq 2\hat{\alpha}^{-1} \sqrt{\frac{(1 + \sqrt{2})}{\tilde{\mathcal{R}}(F)}} \left(C_1 \sqrt{1 + \sqrt{2}} + 1 \right) \sum_{ij \in E^<} \|F(u) + F(v)\|^2.$$

After t is chosen, there will be some order such that $B_{i,t} \leq B_{i',t}$ when $i < i'$. This ordering implies that

$$B_{i,t} \leq \frac{1}{r + 1 - i} \sum_{s=1}^r B_{s,t}.$$

Using $1 + \sqrt{2} < 3$ and $\sqrt{3} < 2$ we have that

$$\mathbb{E}_{t,P} \left[\frac{w(S_{i,t} \cup S'_{i,t}, V)}{C_2} \sqrt{\tilde{\mathcal{R}}(F)} - \frac{(r + 1 - i)B_{i,t}}{8C_1 + 4} \right] > 0. \quad (5)$$

If $w(S_{i,t} \cup S'_{i,t}, V) = 0$, then $B_{i,t} = 0$ and so the term inside the expectation of (5) is zero. So we may choose t separately for each i that performs at least as well as the expectation and satisfies $w(S_{i,t} \cup S'_{i,t}, V) \neq 0$. \square

2.4 Proof of Theorem 1.3.A

Let $\Delta = (2\sqrt{k})^{-1}$. So each ball with diameter at most Δ contains at most $\frac{\mathcal{M}(V)}{k-0.25}$ mass by Lemma 2.1. Use Lemma 2.2 to partition V into parts with diameter at most Δ , where for arbitrary edge u, v we have that $\mathbb{P}[P(u) \neq P(v)] \leq 4kd_M(u, v)$. If two parts of the partition have mass less than $\frac{\mathcal{M}(V)}{2(k-0.25)}$ each, then combine them (this process will maintain the property that each part has mass at most $\frac{\mathcal{M}(V)}{k-0.25}$).

We claim that we now have at least k parts with mass at least $\frac{\mathcal{M}(V)}{2(k-0.25)}$. If we have at most $k - 1$ such parts in P , then the sum of the masses of those parts is at most $\frac{\mathcal{M}(V)(k-1)}{k-0.25} = \mathcal{M}(V) \left(1 - \frac{3}{4(k-0.25)}\right)$. So either there are two parts left with mass at most $\frac{\mathcal{M}(V)}{2(k-0.25)}$ that should have been combined, or there is one extra part with mass at least $\frac{\mathcal{M}(V)}{2(k-0.25)}$. This proves the claim.

The final step of the proof is to apply Theorem 2.5 with $C_1 = 4k$, $r = k$, and $C_2 = \frac{1}{2(k-0.25)}$. \square

2.5 Proof of Theorem 1.3.B

We follow the dimension reduction arguments of [25]. Let $h = 1200(2 \ln(k) + \ln(200))$, and let g_1, \dots, g_h be random independent k -dimensional Gaussians, and define a projection $\Lambda : \mathbb{R}^k \rightarrow \mathbb{R}^h$ as $\Lambda(x) = h^{-1/2}(g_1^T x, \dots, g_h^T x)$. This mapping enjoys the properties (see [25]) for any $x \in \mathbb{R}^k$

$$\mathbb{E}[\|\Lambda(x)\|^2] = \|x\|^2$$

and

$$\mathbb{P}[\|\Lambda(x)\| \notin [(1 - \delta)\|x\|^2, (1 + \delta)\|x\|^2]] \leq 2e^{-\delta^2 h/12}.$$

Let $F^* = \Lambda \circ F$. Recall Markov's inequality: if X is a non-negative random variable, then $\mathbb{P}\left[\frac{X}{\mathbb{E}[X]} \geq a\right] \leq 1/a$. This implies that with probability 0.9 we have that

$$\sum_{ij \in E^<} w_{ij} \|F^*(u_i) + F^*(u_j)\|^2 \leq 10 \sum_{ij \in E^<} w_{ij} \|F(u_i) + F(u_j)\|^2.$$

Let $U_v = \{u \in V : \|F^*(u)\|^2 \in [0.9\|F(u)\|^2, 1.1\|F(u)\|^2]\}$. We see that

$$\mathbb{E}[|V - U_v|] \leq |V| 2e^{-(0.1)^2 h/12} = \frac{|V|}{100k^2}.$$

This implies that with probability 0.9 we have that $\sum_{v \notin U_v} d(v) \|F(v)\|^2 \leq \frac{1}{10k^2} \sum_{v \notin V} d(v) \|F(v)\|^2$. Therefore with the same 0.9 probability we have that

$$\sum_{v \in V} d(v) \|F(v)^*\|^2 \geq \sum_{v \in U_v} d(v) \|F(v)^*\|^2 \geq \sum_{v \in U_v} d(v) 0.9 \|F(v)\|^2 \geq \sum_{v \in V} d(v) (0.9)^2 \|F(v)\|^2.$$

The probability of the intersection of two (possibly dependent) events, each with probability at least 0.9, is at least 0.8. So with probability at least 0.8 we have that

$$\tilde{\mathcal{R}}_G(F^*) \leq \frac{10}{(0.9)^2} \tilde{\mathcal{R}}_G(F).$$

We used U_v to describe the set of vertices that “behaved appropriately.” We will now use U_e to describe the set of pairs of vertices that “behave appropriately.” Let

$$U_e = \{uv \in V^2 : \|\Lambda \circ F'(u) - \Lambda \circ F'_{vu}(v)\| \in [0.9\|F'(u) - F'_{vu}(v)\|, 1.1\|F'(u) - F'_{vu}(v)\|]\}.$$

By definition, if $uv \in U_e$, then $d_M(F^*(u), F^*(v)) \in (1 \pm 0.1)d_M(u, v)$. Observe,

$$\begin{aligned} \mathbb{E} \left[\sum_{uv \notin U_e} d(u) \|F(u)\|^2 d(v) \|F(v)\|^2 \right] &= \sum_{uv \in V^2} d(u) \|F(u)\|^2 d(v) \|F(v)\|^2 \mathbb{P}[uv \notin U_e] \\ &\leq \sum_{uv \in V^2} d(u) \|F(u)\|^2 d(v) \|F(v)\|^2 2e^{-(0.1)^2 h/12} \\ &= \left(\frac{\mathcal{M}(V)}{10k} \right)^2. \end{aligned}$$

We can then say that with 0.9 probability we have

$$\sum_{uv \notin U_e} d(u)d(v)\|F(u)\|^2\|F(v)\|^2 \leq 10 \left(\frac{\mathcal{M}(V)}{10k} \right)^2.$$

We claim that F^* is spreading. By way of contradiction, let B be a ball in \mathbb{R}^h with diameter at most 0.27 and $\sum_{F^*(v) \in B} d(v)\|F(v)\|^2 > \frac{2\mathcal{M}(V)}{k}$. Let z be an arbitrary vertex such that $F^*(z) \in B$. By the triangle inequality we have that $B_{0.27}(F^*(z)) \supset B$. Let $B' = B_{0.3}(F(z))$, so that if $uz \in U_e$ and $F^*(u) \in B$, then $u \in B'$. By Lemma 2.1, the mass of B' is at most $\frac{\mathcal{M}(v)}{0.64k} \leq \frac{5\mathcal{M}(v)}{3k}$. By our assumption, this implies that

$$\begin{aligned} \sum_{vz \notin U_e} d(v)\|F(v)\|^2 &\geq \sum_{F^*(v) \in B, F(v) \notin B'} d(v)\|F(v)\|^2 \\ &\geq \mathcal{M}(V) \left(\frac{2}{k} - \frac{5}{3k} \right) \\ &= \mathcal{M}(V) \frac{1}{3k}. \end{aligned}$$

We then sum this over all possible values of z to get

$$\begin{aligned} 10 \left(\frac{\mathcal{M}(V)}{10k} \right)^2 &\geq \sum_{uv \notin U_e} d(u)d(v)\|F(u)\|^2\|F(v)\|^2 \\ &\geq \frac{1}{2} \sum_{F^*(z) \in B} d(z)\|F(z)\|^2 \sum_{vz \notin U_e} d(v)\|F(v)\|^2 \\ &\geq \frac{1}{2} \left(\frac{2\mathcal{M}(v)}{k} \right) \left(\frac{\mathcal{M}(V)}{3k} \right). \end{aligned}$$

This is a contradiction, and therefore our claim is true.

The proof now easily follows from the proof to Theorem 1.3.A. Project the points into \mathbb{R}^h , and then partition the points in the projected space using Lemma 2.2 and desired radius $\Delta = 0.27$. We have probability 0.8 that $\tilde{\mathcal{R}}_G(F^*) \leq \frac{10}{(0.9)^2} \tilde{\mathcal{R}}_G(F)$ and probability 0.9 that each ball of the projected space has mass at most $\frac{2\mathcal{M}(V)}{k}$, and so both of these things happen with probability at least 0.7. Similar to before, we may combine the parts of the partitions until we have at least $\frac{k}{2}$ parts, each with mass at least $\frac{\mathcal{M}(v)}{k}$. The

final step of the proof is to apply Theorem 2.5 with F^* instead of F , so that we may use $C_1 = \frac{2\sqrt{1200\ln(200k^2)}}{0.27}$, $r = \frac{k}{2}$, and $C_2 = \frac{1}{k}$ to satisfy the assumptions of the theorem. \square

3 Noisy Bipartite Hypercube

In this section we will give the details behind the noisy bipartite hypercube, Example 1.5. Let k and c be fixed, with $1 \leq c \leq \frac{10k}{22}$, and let $\epsilon = \frac{1}{\log_{2.2}(k/c)}$. Let $G_{k,c}$ be the weighted complete graph on 2^k vertices, where each vertex corresponds to a finite binary sequence of length k (in other words $V = \{0, 1\}^k$), and the weight of edge xy is $\epsilon^{\|x-y\|_1}$. $G_{k,c}$ is called the *noisy hypercube*. Lee, Oveis Gharan, and Trevisan [25] demonstrated a separation between the eigenvalues of $G_{k,c}$ and the conductance of small sets in the graph.

We define $G_{k,c}^{(o)}$ to be a complete bipartite spanning subgraph of $G_{k,c}$ such that $xy \in E(G^{(o)})$ (and keeps the same weight) if and only if $\|x-y\|_1$ is odd. We will show that $G_{k,c}^{(o)}$ satisfies $2 - \lambda_{n-k} \leq 3\epsilon$ and for any set $T, T' \subset V$ with $|T \cup T'| \leq \frac{c}{k}|V|$ we have that $\tilde{\phi}(T, T') \geq 1/2$. This will show that Corollary 1.4 is sharp.

The norm between $x, y \in \{0, 1\}^k$ in the above example is defined to be the number of entries in which x and y are different (denoted by $\|x-y\|_1$). We will drop the subscripts k and c from $G_{k,c}$ when it is clear. For vertex subsets $A, B \subseteq V$ define $E(A, B)$ to be the set of edges with one endpoint in A and the other endpoint in B ; edges contained inside $A \cap B$ are counted twice. Recall that $w(A, B)$ is the sum of the weights on the edges in $E(A, B)$.

3.1 Background

We can consider a vector f as a map $f : V \rightarrow \mathbb{R}$, where $f(i)$ is the value in coordinate i of the vector. In this notation, we can think of the matrices A and L as operators on real-valued functions whose domain is V . This

notation - of maps and operators - also holds when we think of V in terms of $\{0, 1\}^k$ instead of $\{1, 2, \dots, n\}$. For example, the *adjacency matrix operator* is $Af(x) = \sum_{xy \in E} w_{xy}f(y)$. Let \mathcal{H}_k denote the set of functions defined from $\{0, 1\}^k$ into \mathbb{R} with the inner-product of two functions $f, g \in \mathcal{H}_k$ defined by

$$\langle f, g \rangle = \frac{1}{n} \sum_{x \in V} f(x)g(x).$$

The p -norm of a function f is $\|f\|_p = \left(\frac{1}{n} \sum_{x \in V} |f(x)|^p\right)^{1/p}$, therefore $\|f\|_2 = \sqrt{\langle f, f \rangle}$.

Our proofs will make use of the rich field of study on maps whose domain is $\{0, 1\}^k$. Our notation follows that of [42]. We also found the course notes [34] that O'Donnell grew into a book [35] to be enlightening. We will need to select a few theorems from this field, which we present below.

The *Walsh functions* defined by

$$W_S(x) = (-1)^{\sum_{i \in S} x_i}$$

for $S \subseteq [k]$ form an orthonormal basis for \mathcal{H}_k . Thus, any $f \in \mathcal{H}_k$ can be written as $f(x) = \sum_{S \subseteq [k]} \widehat{f}(S)W_S(x)$ for some set of coefficients $\widehat{f}(S)$. We call $\widehat{f}(S)$ the *Fourier coefficients* of f where

$$\widehat{f}(S) = \langle W_S, f \rangle = 2^{-k} \sum_{x \in V} f(x)(-1)^{\sum_{i \in S} x_i}.$$

Also recall Parseval's Identity which states that $\|f\|_2^2 = \sum_{S \subseteq [k]} \widehat{f}(S)^2$.

We define a *noise process* E_η to be a randomized automorphism on $\{0, 1\}^k$, where $\mathbb{P}[E_\eta(x) = y] = \eta^{\|x-y\|_1}(1-\eta)^{k-\|x-y\|_1}$. This is the standard model for independent bit-flip errors in coding theory. The *noise operator* is defined to be $N_\eta f(x) = \mathbb{E}[f(E_\eta(x))]$. The noise operator is suggested to “flatten out” the values of f , although the exact strength to which this is true remains open [6]. This process is intimately linked to Fourier coefficients and Walsh functions by $N_\eta f(x) = \sum_{S \subseteq [k]} \widehat{f}(S)\eta^{|S|}W_S(x)$ (this is also known as the Bonami-Beckner operator). The final statement that we need is the Bonami-Beckner inequality: if $1 \leq p \leq q$ and $0 \leq \eta \leq \sqrt{(p-1)/(q-1)}$, then $\|N_\eta f\|_q \leq \|f\|_p$.

We will not need the full generality of this statement, just that if $0 \leq \eta \leq 1$, then

$$\sum_{S \subseteq [k]} \widehat{f}(S)^2 \eta^{2|S|} \leq \|f\|_{1+\eta^2}^2. \quad (6)$$

3.2 Eigenvalues

We begin by calculating the degree of a vertex in $G_{k,c}$. Let x be a fixed vertex, so that the degree of x is

$$\sum_{y \in V} \epsilon^{\|x-y\|_1} = \sum_{i=0}^k \epsilon^i |\{y : \|x-y\|_1 = i\}| = \sum_{i=0}^k \binom{k}{i} \epsilon^i = (1 + \epsilon)^k.$$

Using this generating function, we see that the degree $d_k^o(x)$ of x in $G_{k,c}^{(o)}$ is

$$\begin{aligned} \frac{1}{2} \left((1 + \epsilon)^k - (1 - \epsilon)^k \right) &= \frac{1}{2} \left(\sum_{i=0}^k \binom{k}{i} \epsilon^i - \sum_{i=0}^k \binom{k}{i} (-\epsilon)^i \right) \\ &= \frac{1}{2} \sum_{i=0}^k \binom{k}{i} \epsilon^i (1 - (-1)^i) \\ &= \sum_{0 \leq i \leq k, i \text{ odd}} \binom{k}{i} \epsilon^i \\ &= d_k^o(x). \end{aligned}$$

It will be convenient to define a graph $G^{(e)}$ to be the subgraph of $G_{k,c}$ where $E(G^{(e)}) = E(G_{k,c}) - E(G_{k,c}^{(o)})$. Using a symmetrical argument, we see that each vertex in $G^{(e)}$ has degree $d_k^e(x) = \frac{1}{2} \left((1 + \epsilon)^k + (1 - \epsilon)^k \right)$. We have chosen our ϵ , c , and k such that $d_k^o(x) \geq \frac{1}{2.2}(1 + \epsilon)^k$. Since $G^{(e)}$ and $G^{(o)}$ are regular (all vertices have the same degree), we drop the parameter x from d_k^e and d_k^o .

We will use the eigenvalues of the adjacency matrix to calculate the eigenvalues of the Laplacian of our graph. Because our graph is regular, the eigenvectors of the Laplacian are the same as the eigenvectors of the adjacency

matrix. We can use this information to directly calculate the eigenvalues associated to $G^{(o)}$. For this calculation we will need the eigenvalues of the normalized adjacency matrix. The *normalized adjacency matrix* is defined by $D^{-1/2}AD^{-1/2}$. If ρ is an eigenvalue of the adjacency matrix for a regular graph, $\bar{\rho}$ will denote the associated eigenvalue of the normalized version.

Let $\rho_S = \frac{(1+\epsilon)^{k-|S|}(1-\epsilon)^{|S|} - (1-\epsilon)^{k-|S|}(1+\epsilon)^{|S|}}{2}$. The first lemma states that W_S is an eigenfunction of the operator A with eigenvalue ρ_S .

Lemma 3.1. *Let $S \subseteq [k]$. Then, $AW_S = \rho_S W_S$.*

Using Lemma 3.1 we see that for each $0 \leq i \leq k$, with multiplicity $\binom{k}{i}$, the normalized Laplacian has eigenvalue

$$\lambda_i = 1 - \bar{\rho}_i = 1 - \frac{(1+\epsilon)^{k-i}(1-\epsilon)^i - (1-\epsilon)^{k-i}(1+\epsilon)^i}{(1+\epsilon)^k - (1-\epsilon)^k}. \quad (7)$$

By choosing the $k+1$ sets S with $|S| \geq k-1$, we have that our eigenvalues satisfy $2 - \lambda_{n-k} \leq 2\epsilon + \frac{(1-\epsilon)^{k-1}(1+\epsilon)}{(1+\epsilon)^k - (1-\epsilon)^k}$. We used Mathematica to confirm that $\frac{(1-\epsilon)^{k-1}(1+\epsilon)}{(1+\epsilon)^k - (1-\epsilon)^k} \leq \epsilon$ for the ranges of c, k allowed.

Now we return to give the proof of Lemma 3.1.

Proof of Lemma 3.1. Let $S \subseteq [k]$. Consider the following:

$$\begin{aligned} AW_S(x) &= \sum_{y \in N(x)} w_{xy} W_S(y) \\ &= \sum_{\substack{\|x-y\|_1 \text{ odd} \\ \sum_{i \in S} x_i = \sum_{i \in S} y_i \pmod{2}}} \epsilon^{\|x-y\|_1} (-1)^{\sum_{i \in S} y_i} \\ &+ \sum_{\substack{\|x-y\|_1 \text{ odd} \\ \sum_{i \in S} x_i \neq \sum_{i \in S} y_i \pmod{2}}} \epsilon^{\|x-y\|_1} (-1)^{\sum_{i \in S} y_i} \\ &= W_S(x) \left(\sum_{\substack{\sum_{i \in S} x_i = \sum_{i \in S} y_i \pmod{2} \\ \sum_{i \in \bar{S}} x_i \neq \sum_{i \in \bar{S}} y_i \pmod{2}}} \epsilon^{\|x-y\|_1} - \sum_{\substack{\sum_{i \in S} x_i \neq \sum_{i \in S} y_i \pmod{2} \\ \sum_{i \in \bar{S}} x_i = \sum_{i \in \bar{S}} y_i \pmod{2}}} \epsilon^{\|x-y\|_1} \right). \end{aligned}$$

First we will concentrate on the first summand in the above expression, call it T_1 . In T_1 we are summing over all $y \in N(x)$ such that the following two conditions hold:

1. $\sum_{i \in S} x_i = \sum_{i \in S} y_i \pmod{2}$
2. $\sum_{i \in \bar{S}} x_i \neq \sum_{i \in \bar{S}} y_i \pmod{2}$.

Notice that $\|x - y\|_1 = \sum_{i \in S} |x_i - y_i| + \sum_{i \in \bar{S}} |x_i - y_i|$. Thus,

$$T_1 = \left(\sum_{\substack{\sum_{i \in S} x_i = \sum_{i \in S} y_i \pmod{2} \\ y_i \text{ where } i \in S}} \epsilon^{\sum_{i \in S} |x_i - y_i|} \right) \left(\sum_{\substack{\sum_{i \in \bar{S}} x_i \neq \sum_{i \in \bar{S}} y_i \pmod{2} \\ y_i \text{ where } i \in \bar{S}}} \epsilon^{\sum_{i \in \bar{S}} |x_i - y_i|} \right).$$

In a similar fashion, the second summand, call it T_2 , can be seen to be

$$\left(\sum_{\substack{\sum_{i \in \bar{S}} x_i = \sum_{i \in \bar{S}} y_i \pmod{2} \\ y_i \text{ where } i \in \bar{S}}} \epsilon^{\sum_{i \in \bar{S}} |x_i - y_i|} \right) \left(\sum_{\substack{\sum_{i \in S} x_i \neq \sum_{i \in S} y_i \pmod{2} \\ y_i \text{ where } i \in S}} \epsilon^{\sum_{i \in S} |x_i - y_i|} \right).$$

Now, notice that $T_1 = d_{|S|}^e \cdot d_{|\bar{S}|}^o$ and $T_2 = d_{|\bar{S}|}^e \cdot d_{|S|}^o$. Pulling everything back together we observe

$$AW_S(x) = \left(d_{|S|}^e \cdot d_{|\bar{S}|}^o - d_{|\bar{S}|}^e \cdot d_{|S|}^o \right) W_S(x) = \rho_S W_S(x). \quad \square$$

Our proof about small sets having large conductance will make use of the fact that

$$\overline{\rho_{|S|}} = \frac{(1 + \epsilon)^{k-|S|} (1 - \epsilon)^{|S|} - (1 - \epsilon)^{k-|S|} (1 + \epsilon)^{|S|}}{(1 + \epsilon)^k - (1 - \epsilon)^k}$$

$$\begin{aligned}
&\leq \frac{11}{10} \left(\frac{(1+\epsilon)^{k-|S|}(1-\epsilon)^{|S|}}{(1+\epsilon)^k} \right) \\
&= \frac{11}{10} \left(\frac{1-\epsilon}{1+\epsilon} \right)^{|S|}.
\end{aligned}$$

3.3 Conductance

In this subsection we will prove that $\phi(T) \geq \frac{1}{2}$ for any $T \subset V$ with $|T| < \frac{c}{k}|V| = \frac{c}{k}n$. Recall that $\phi(T) = \frac{w(T,\bar{T})}{w(T,V)}$ and let $T = T' \cup T''$. Because $\tilde{\phi}(T', T'') = \phi(T' \cup T'') + \frac{w(T', T'') + w(T'', T')}{w(T' \cup T'', V)}$, this will conclude the details of Example 1.5. We will require the following two lemmas.

Lemma 3.2. *Let $T \subseteq [n]$ and define $\mathbb{1}_T \in \mathcal{H}$ to be the characteristic function of T . Under these conditions,*

$$\frac{1}{d_k^0} \langle \mathbb{1}_T, A\mathbb{1}_T \rangle \leq \frac{11}{10} \sum_{S \subseteq [k]} \left(\frac{1-\epsilon}{1+\epsilon} \right)^{|S|} \left(\widehat{\mathbb{1}_T}(S) \right)^2.$$

Proof. Let $T \subseteq [n]$. Recall that $AW_S = \rho_S W_S$, and so by (7) we have that $\frac{1}{d_k^0} AW_S = \overline{\rho_{|S|}} W_S \leq \frac{11}{10} \left(\frac{1-\epsilon}{1+\epsilon} \right)^{|S|} W_S$. Using that the Walsh functions form an orthonormal basis, we observe:

$$\begin{aligned}
\frac{1}{d_k^0} \langle \mathbb{1}_T, A\mathbb{1}_T \rangle &= \frac{1}{n} \sum_{x \in \{0,1\}^k} \mathbb{1}_T(x) \frac{1}{d_k^0} A\mathbb{1}_T(x) \\
&= \frac{1}{n} \sum_{x \in \{0,1\}^k} \left(\sum_{S \subseteq [k]} \widehat{\mathbb{1}_T}(S) W_S(x) \right) \left(\sum_{S' \subseteq [k]} \widehat{\mathbb{1}_T}(S') \frac{1}{d_k^0} AW_{S'}(x) \right) \\
&= \frac{1}{n} \sum_{x \in \{0,1\}^k} \left(\sum_{S \subseteq [k]} \widehat{\mathbb{1}_T}(S) W_S(x) \right) \left(\sum_{S' \subseteq [k]} \widehat{\mathbb{1}_T}(S') \overline{\rho_{|S'|}} W_{S'}(x) \right) \\
&= \sum_{S \subseteq [k]} \sum_{S' \subseteq [k]} \widehat{\mathbb{1}_T}(S) \overline{\rho_{|S'|}} \widehat{\mathbb{1}_T}(S') \left(\frac{1}{n} \sum_{x \in \{0,1\}^k} W_S(x) W_{S'}(x) \right)
\end{aligned}$$

$$\begin{aligned}
&= \sum_{S \subseteq [k]} \overline{\rho_{|S|}} \left(\widehat{\mathbb{1}_T}(S) \right)^2 \\
&\leq \sum_{S \subseteq [k]} \frac{11}{10} \left(\frac{1-\epsilon}{1+\epsilon} \right)^{|S|} \left(\widehat{\mathbb{1}_T}(S) \right)^2. \quad \square
\end{aligned}$$

Lemma 3.3. *Let $T \subseteq [n]$. Then,*

$$w(T, \overline{T}) = w(T, V) - n \langle \mathbb{1}_T, A \mathbb{1}_T \rangle.$$

Proof. Let $T \subseteq [n]$. Notice that what we really are proving is that $n \langle \mathbb{1}_T, A \mathbb{1}_T \rangle = w(T, T)$. Now consider

$$\begin{aligned}
n \langle \mathbb{1}_T, A \mathbb{1}_T \rangle &= \sum_{x \in \{0,1\}^k} \mathbb{1}_T(x) A \mathbb{1}_T(x) \\
&= \sum_{x \in \{0,1\}^k} \mathbb{1}_T(x) \left(\sum_{y \in N(x)} w(x, y) \mathbb{1}_T(y) \right) \\
&= \sum_{x \in T} \sum_{y \in T} w_{xy} \\
&= w(T, T). \quad \square
\end{aligned}$$

We are now ready to prove the main result from this section.

Theorem 3.4. *The conductance $\phi(T) \geq \frac{1}{2}$ for any $T \subset V$ with $|T| < \frac{c}{k} |V| = \frac{c}{k} n$.*

Proof. Let $T \subseteq [n]$ be such that $|T| \leq \frac{c}{k} n$. Then,

$$\phi(T) = \frac{w(T, \overline{T})}{w(T, V)} = 1 - \frac{n}{|T| d_k^o} \langle \mathbb{1}_T, A \mathbb{1}_T \rangle.$$

By (6) with $\eta = \sqrt{\frac{1-\epsilon}{1+\epsilon}}$, we have that

$$\begin{aligned}
\frac{n}{|T|d_k^o} \langle \mathbb{1}_T, A\mathbb{1}_T \rangle &\leq \frac{n}{|T|} \frac{11}{10} \sum_{S \subseteq [k]} \left(\frac{1-\epsilon}{1+\epsilon} \right)^{|S|} \left(\widehat{\mathbb{1}}_T(S) \right)^2 \\
&\leq \frac{11n}{10|T|} \|\mathbb{1}_T\|_{1+\eta^2}^2 \\
&= \frac{11n}{10|T|} \left(\frac{|T|}{n} \right)^{2/(1+\eta^2)} \\
&= \frac{11}{10} \left(\frac{|T|}{n} \right)^\epsilon.
\end{aligned}$$

By choice of ϵ , we have that

$$\begin{aligned}
\phi(T) &\geq 1 - \frac{11}{10} \left(\frac{|T|}{n} \right)^\epsilon \\
&\geq 1 - \frac{11}{10} \left(\frac{c}{k} \right)^\epsilon \\
&\geq 1 - \frac{1}{2}. \quad \square
\end{aligned}$$

4 Empirical Tests

4.1 An algorithm

We do not recommend trying to implement the argument in Section 3 for real-world use. The construction was optimized for rigorous bounds at the cost of efficiency and performance. We now present a modified version of the construction in the proof. The outline of the construction is the same. This modified version does not have any rigorous bounds, but it has good performance and does not require significant computational power. We also take advantage of things observed by applied mathematicians. For example, the theoretical proof partitions the points in spectral space greedily, which gives

poor but rigorous bounds on concentration. However, there is ample empirical evidence [36] that the spectral space of real-world graphs are strongly clusterable. Also, when we project down to one dimension, we do not necessarily project down onto one axis. Some communities are best detected using a combination of several eigenvectors as evidenced in [36].

For ease of notation, suppose that c is the center of cluster C . Then for each $x \in C$, define $x_c = x$ if $\|x_c - c\| \leq \|x_c + c\|$ and $x_c = -x$ otherwise. Define $d'(x, y) = \min\{\|x - y\|_2, \|x + y\|_2\} = d_M(x, y)$.

The notation for the pseudo-code below is taken from the proof in Section 1.3.

Pseudo-Code: Inputs: k, G, r, t, t' . Outputs: $S_1, S'_1, S_2, S'_2, \dots, S_r, S'_r$.

1. Calculate F , and throw out all points at the origin.
2. Let $F'(u) = F(u)/\|F(u)\|$ and let $X \subset \mathbb{R}^k$ be the range of F' .
3. Calculate r random centers $c_i^{(0)}$ such that $\|c_i^{(0)}\| = 1$.
4. Run r -means. For $j = 1 \dots, t'$:
 - (a) Initialize each cluster $C_i = \emptyset$ for $1 \leq i \leq r$.
 - (b) For each point $x \in X$,
 - i. Find the value of i^* such that $d'(x, c_{i^*}^{(j-1)})$ is minimum.
 - ii. If $d'(x, c_{i^*}^{(j-1)}) < 2^{-1/2}$, then assign $x \rightarrow C_{i^*}$, otherwise set $x \rightarrow C_{r+1}$.
 - (c) Calculate the centers: for $1 \leq i \leq r$,
 - i. If C_i is nonempty, calculate $c_i^{(j)} = \frac{\sum_{x \in C_i} \mathcal{M}(x) x_{c_i^{(j-1)}}}{\left\| \sum_{x \in C_i} \mathcal{M}(x) x_{c_i^{(j-1)}} \right\|}$.
 - ii. If $C_i = \emptyset$, set $c_i^{(j)}$ to equal a random point $x \in C_{r+1}$. Leave C_i empty.
 - (d) Repeat (b) and (c) as necessary.

5. For $i = 1, \dots, r$, if C_i is non-empty do:
 - (a) For each vertex $u \in C_i$, calculate $z_u = F(u)^T c_i^{(t')}$.
 - (b) Find appropriate $n^* < 0$ and $p^* > 0$ as thresholds.
 - (c) Set $S_i = \{u \in C_i : z_u \geq p^*\}$ and $S'_i = \{v \in C_i : z_v \leq n^*\}$.

4.2 Results

Recall that the bipartite conductance from the i^{th} strongest community must be at least $2 - \lambda_{n+1-i}$. We will use this to compare our communities to the “best possible” based on the eigenvalues that we calculate. It has been commented that the “best” theoretical bounds [37, 30] for community detection use linear programming for a continuous relaxation instead of spectral methods. The best bounds from linear programming are $O(\sqrt{\log(n)})$ [4]. In the graphs we encountered, the spectral values are not very small, and therefore the bounds from the eigenvalues performed much better in practice.

Our algorithm was run on three data sets: a biological network, the hyperlink structure between a set of websites, and a traffic routing network for telecommunication companies. Below we summarize the results from these data sets. The details can be found in the appendix. Our heuristic algorithm found bipartite communities where the i^{th} best community has bipartite conductance less than $10(2 - \lambda_i)$. This is significantly better than the bound in Theorem 1.3, and borders on the best possible.

Double Mutant Combinations

Costanzo et. al. [13] prepared a data set on how a colony of yeast would react when a pair of genes were deleted, which is available at the supplementary online material website [14]. This is the data set discussed in Section 1 when the difference between a bicluster and a bipartite community is clarified. A yeast colony typically grows at a rate of t , and when gene i is mutated it grows at rate $\delta_i t$. The double mutant combinations is then an analysis of when genes i and j are deleted and the yeast colony grows at a rate of $(\delta_i \delta_j + \epsilon_{ij})t$. Genes i and j are joined by an edge when ϵ_{ij} is statistically significant.

The smallest values of $2 - \lambda$ were all above 0.5, which is extremely high. This indicates that there is no good bipartite community structure in this data set as defined by bipartite conductance. Our algorithm has proven that this is not the correct method for this data set. Conductance is a measure that wants the community to be exclusive, while the *modular hypothesis* [8] suggests that each module may be in many communities with other modules.

Political Blogs

From a list of data sets maintained by Newman [32], we found one concerning political blogs. This data was compiled for a paper by Adamic and Glance [1] and turned into a graph for our purposes here. The data provides the name of each political blog and a score for liberal/conservative bias. In total, 758 liberal blogs and 732 conservative blogs were considered. The edges in the graph were constructed by adding a directed multi-edge from blog a to blog b for each time blog a contains a hyperlink to blog b . This was then recompiled as a weighted undirected simple graph.

The three best values of $2 - \lambda$ were between 0.235 and 0.289 after which the given quantity quickly jumped to 0.412. This indicates that there were bipartite communities, but not many. We found two bipartite communities with bipartite conductance around 0.5 and another around 0.77.

Based on previous applications of bipartite communities mentioned in Section 1, we know of two possible structures that might be expected in our communities. One is that we might see group-versus-group antagonistic behavior (called a *flame war*), which would be represented by many links between blogs from different political parties. The second structure is the Authority-Hub framework suggested by HITS [21], which would be represented by a uniform orientation of the original links. Another sign of the Authority-Hub framework is that one side should have a large in-degree and the other side should have a large out-degree.

Based on examining the bipartite communities found we established that they display the authority hub framework and not the flame war framework; the authority hub structure was found for each political party.

Autonomous Systems

An autonomous system (AS) is a communications company that routes Internet traffic. We obtained data that represents a collection of inter-company connections used for routing traffic through several in-between carriers from the Stanford SNAP project [38] (the CAIDA relationships data set). The data was received by SNAP from Leskovec, Kleinberg, and Faloutsos [26].

The best twenty values of $2 - \lambda$ were all less than 0.1 with the smallest being close to 0.01. We found ten bipartite communities. The algorithm returned at least one weak bipartite community ($\tilde{\phi}_G(S_2, S'_2) > 0.5$) and several trivial bipartite communities ($|S_5 \cup S'_5| = 5$ and $|S_7 \cup S'_7| = 4$). However, the seven other bipartite communities were within 7 times the best possible, and some of them were within 4 times the best possible.

As a comparison, we also ran classical community detection algorithms on this network. We made only two changes to our heuristic algorithm to do this: we calculated the smallest eigenpairs of L and used standard Euclidean distance instead of d' . Note that if we skip step 5 and just return C_i as the community, then this algorithm would be equivalent to the one developed by Ng, Jordan, and Weiss [33]. As a fair comparison, we also tested for the 20 smallest eigenvalues and clustered for the best 10 clusters.

Despite bipartite conductance always being greater than conductance, our second and third best bipartite communities had smaller bipartite conductance than the conductance of the second and third best classical communities. Among the other communities, our algorithm also fared well against the classical algorithm.

The communities discovered by the two algorithms are largely disjoint, with the notable exception of the best-scoring communities from each algorithm. An interesting structure was found between several AS's listed in Korea. A diagram of the connections between these AS's is presented in Figure 2.

For reference, the twelve AS's in S_3^* with the best z_i score (as referenced in Step (5) of the pseudo-code) are in order:

7620, 9773, 17585, 18308, 38122, 38432, 9950, 9783, 18316, 23575, 23577, and 17841.

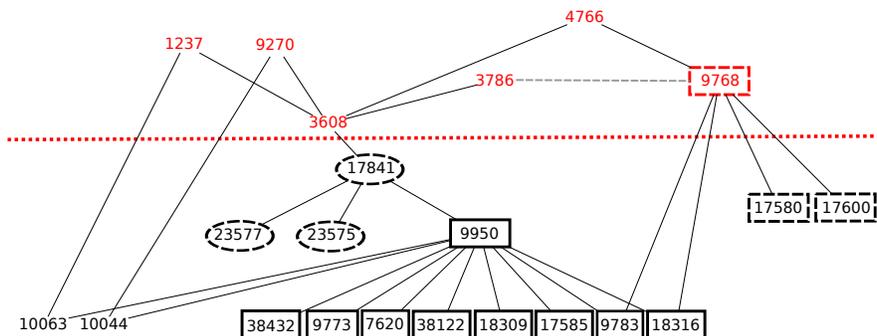


Figure 2: Dashed circles represent top members of S_3^* , dashed boxes represent top members of $S_9 \cup S'_9$, and solid boxes are top members of both. AS's below the dotted line have all of their relationships included in the diagram, while each of the AS's above the dotted line have at least one relationship not depicted here. The diagram uses verticality to represent peering relationships, as lower AS's are customers of higher AS's. The unique horizontal dashed line represents a peer-to-peer relationship.

The top two best scorers in S_9 are 9950 and 9768, while the top ten in S'_9 are:

18308, 17585, 38122, 38432, 7620, 9773, 9783, 18316, 17580, and 17600.

The diagram demonstrates that the difference between S_9 and S'_9 contains information about peering relationships.

4.3 Discussion

Our algorithm found communities with relevant structure in all but the biological network. On political blogs, our algorithm found the Authority/Hub framework first described by Kleinberg [21]. On telecommunication networks, our algorithm found a community local to a regional network (Korea) rather than the dense formation at the logical center. Furthermore, the two sets of the community provided information about the peering relationship. This can be used to infer the *level* of a telecommunications company, which approximates how close it is to the logical center of the Internet. Information

about levels can be used to efficiently route traffic [9] by idealizing the network as a hyperbolic space. Hence our results do not just score well; they have qualitative significance too.

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A Experimental Results

In this appendix we give the details of the experimental results summarized in Section 4.2.

Because finding the largest eigenvectors is an approximate algorithm, we will abuse notation by saying that a vector $v \in \mathbb{R}^k$ is “at the origin” if $\|v\| < 10^{-8}$. Since e_i denotes an eigenvector, we will use the notation a_i to denote the unit vector that is 1 in the i^{th} coordinate and 0 in all other coordinates. When we say $x \approx 10a_2 - 12a_7$, we have represented the vector x using an approximation by deleting any a_i whose coefficient is less than 5. To find appropriate values for n^* and p^* , we tested every pair of values under two conditions:

1. when $2 \leq |S_i|, |S'_i| \leq 30$, or
2. $2 \leq |S_i|, |S'_i| \leq 3000$ and $n^* = p^*$

and used the pair of values that produced the smallest bipartite conductance.

Double Mutant Combinations

We specifically worked with data set $S4$, where edge ij exists if the experimental value of $|\epsilon_{ij}|$ is more than 0.08, and the p -value for the true value of ϵ_{ij} equaling 0 is less than 0.05. We chose this specific data set because it was recommended to us by one of the authors, Chad Myers.

The experiment specifically only tested gene combinations with one gene from an array set A and the other gene from a query set Q . Both sets are large, with $|A| = 3885$ and $|Q| = 1711$. We used the graph induced by the intersection of the two lists, where $|A \cap Q| = 1139$. This induced subgraph has 33821 directed edges. There were 1719 edges that were close to the cut-off threshold and were only represented in one direction. We chose to include an undirected edge if either orientation of it exists in the directed graph; this produced 17770 undirected edges without multiplicities.

We originally ran our algorithm with 20 eigenvectors. However, the expected distance between two random unit vectors in \mathbb{R}^k was $\approx \sqrt{1 - \frac{1}{k^2}}$. In

the end this space was too sparse, and none of the parts of the partitions contained more than 9 genes. We modified our algorithm to run on 6 eigenvectors, and we only required the radius for each partition to be $\sqrt{2}$ instead of $\frac{1}{\sqrt{2}}$. This change was unique to this data set. The basic facts about the eigenvalues can be seen in the table below.

i	$2 - \lambda_{n+1-i}$	$\#(f_i(u) > 10^{-4})$	$\#(-f_i(u) > 10^{-4})$
1	0.584549	523	519
2	0.595037	656	464
3	0.605708	662	455
4	0.62266	584	536
5	0.633406	550	562
6	0.644139	587	529

There was one vertex at the origin that was thrown out. As you can see, this graph has no good bipartite communities. We ran r -means to find three clusters. In every case, $n^* = p^* = 0$ (and so $|S_i| = \#(z_j > 0)$ and $|S'_i| = \#(z_j < 0)$).

i	$100c_i$	$\#(z_j > 0)$	$\#(z_j < 0)$	$\tilde{\phi}_G(S_i, S'_i)$
1	$-5a_1 + 48a_2 - 53a_3 - 13a_4 - 13a_5 - 66a_6$	166	171	0.740774
2	$72a_1 + 54a_2 + 43a_3 - 8a_4 - 10a_5$	231	122	0.702708
3	$7a_1 - 23a_2 - 96a_4 + 5a_5$	179	269	0.656735

The behavior is clear: this graph has no bipartite communities and so the algorithm is spreading the communities out to try to cover the entire graph. Recall that we originally established that communities are vaguely defined terms. Conductance is only one measure of a “good community.” Our algorithm has proven that this is not the correct method for this data set. Conductance is a measure that wants the community to be exclusive, while the *modular hypothesis* [8] suggests that each module may be in many communities with other modules. Hence their algorithm to find bipartite communities only counts good edges, while not significantly penalizing for bad edges. Based on our discussion in Section 1, it may be better for this application to use L' instead of L .

There is some silver lining to this result - it does fix one of the trade offs mentioned in the Discussion section of [8] . Their methods had very strict conditions for when a set of vertices formed a bipartite community. Those conditions led to very small communities: they reported a mode of 11 genes per community, and it appears that none have more than 110 genes (see Figure S5 in supplementary materials). These communities do not cover entire pathways, and an ad-hoc procedure is developed to reduce overlapping communities into one single subset of a pathway. Our algorithm naturally looked for larger communities, and each likely contains entire pathway(s).

Political Blogs

The graph contains an unweighted directed multi-edge from blog a to blog b for each time blog a contains a hyperlink to blog b . We turn this into a weighted undirected simple graph, where the weight on edge ab is the number of directed edges in the original graph from a to b or from b to a .

The normalized Laplacian of our new graph has 2 as an eigenvalue with multiplicity 1. The maximum eigenvector is nonzero in just two coordinates, at blogs “digital-democrat.blogspot.com” and “thelonedem.com,” each of which is in just one edge with weight 2 to the other. We call this the *trivial bipartite community*. The graph also has 266 isolated vertices (blogs that never linked or were linked by other blogs). We remove the isolated blogs and the blogs in the trivial community, and continue on the reduced graph. We call our reduced graph the *blog graph*. We present the basic facts about the eigenvalues below.

i	$2 - \lambda_{n+1-i}$	$\#(f_i(u) > 10^{-4})$	$\#(-f_i(u) > 10^{-4})$
1	0.235069	7	4
2	0.286025	101	70
3	0.289204	55	54
4	0.367392	184	190
5	0.404912	304	808
6	0.412217	605	394

There were no vertices at the origin that were thrown out. We ran r -means to find three clusters.

i	$100c_i$	$\#(z_j > 0)$	$\#(z_j < 0)$	p^*	$ S_i $	n^*	$ S'_i $	$\tilde{\phi}_G(S_i, S'_i)$
1	$6a_4 + 88a_5 + 47a_6$	97	260	0.111	2	-0.0659	9	0.535
2	$-47a_5 + 88a_6$	447	156	$3.67(10^{-5})$	447	$-4.83(10^{-5})$	156	0.484
3	$-100a_2$	27	10	0.00283	7	-0.0137	2	0.771

The communities found by our algorithm are somewhat strong, with $\tilde{\phi}_G(S_i, S'_i) \leq 3(2 - \lambda_i)$. We will assess our algorithms ability to pass the “eye-test” by finding expected structures inside our reported communities.

We will now define a few parameters that will help us assess whether or not these structures are present in our results. Let FLAME denote the ratio of edges that involve a blog from each political party among all edges that cross from S_i to S'_i . Let d^+ denote the average out-degree and d^- denote the average in-degree based on the hyperlink orientations in the original data set. Finally, let H_{value} denote ratio of edges, among all edges that cross from S_i to S'_i , that are oriented from a blog with a positive projection score to a blog with a negative projection score. Because this would be 0.5 in a random graph, we set $H_{\text{score}} = 4 * (0.5 - H_{\text{value}})^2 \in [0, 1]$. By this construction, a large H_{score} would indicate a strong Authority/Hub structure without bias from which of S_i and S'_i is the set of Hubs and which is the set of Authorities.

First, we calculate these structural properties for the whole cluster C_i , before we calculate n^* and p^* .

i	FLAME	H_{value}	H_{score}	$z_j > 0$ d^+	d^-	$z_j < 0$ d^+	d^-
1	0.061	0.193775	0.375095	18.4433	40.866	14.2731	6.4
2	0.045	0.857111	0.510113	14.3289	4.6868	15.0064	41.8782
3	0.038	0.435897	0.0164366	15.8519	14.037	26.6	15.8

The first conclusion is that this algorithm did not pick up even a trace of a flame war. Cluster 2, and to a lesser extent Cluster 1, do demonstrate an Authority-Hub framework. Now we see how these parameters adjust when

we restrict C_i to (S_i, S'_i) .

i	FLAME	H_{value}	H_{score}	S_i d^+	d^-	S'_i d^+	d^-
1	0	0.9	0.64	10	1.5	0.888889	1.33333
2	0.044	0.857111	0.510113	14.3289	4.6868	15.0064	41.8782
3	0.167	0.333333	0.111111	4.14286	2	21.5	9.5

The parameters for the second community do not change because $S_2 \cup S'_2 = C_2$. The first bipartite community now displays a very strong Authority/Hub structure, but the roles have reversed.

Autonomous Systems

From the information provided, we created an unweighted undirected graph. Our dataset also includes information about the type of relationship (customer, provider, or peer) that two linked companies have, which we choose to ignore until we perform an autopsy on our results.

The graph contains AS's 1 through 65535. However, as one AS buys another, or some AS disappears for any other reason, only half of the AS's in that range were active at the time our graph was made. Specifically, 39146 of those addresses were not in any relationships, and so we removed them. We clustered using the top twenty eigenvalues, none of which had trivial eigenvectors. We describe the results below.

i	$2 - \lambda_{n+1-i}$	$\#(f_i(u) > 10^{-4})$	$\#(f_i(u) < -10^{-4})$
1	0.0112	40	96
2	0.0376	295	657
3	0.0397	432	253
4	0.0562	1860	2693
5	0.0598	182	339
6	0.0643	3322	8148
7	0.0644	1147	1635
8	0.0648	1834	1723
9	0.0656	2043	1340
10	0.0661	1015	841
11	0.0673	2070	1002
12	0.0697	660	1261
13	0.0703	964	1201
14	0.0725	1556	3634
15	0.0738	900	1741
16	0.0784	755	967
17	0.0801	226	780
18	0.0804	1935	1533
19	0.0804	1702	2728
20	0.0816	1031	1083

i	$100c_i$
1	$8a_6 - 6a_8 + 93a_{14} + 22a_{15} - 11a_{18} - 21a_{19}$
2	$66a_4 - 48a_6 + 16a_7 + 34a_8 - 10a_{10} + 20a_{11} + 8a_{12} + 14a_{13}$ $-7a_{14} + 7a_{17} + 8a_{18} + 30a_{19}$
3	$-29a_3 - 7a_6 - 95a_{13}$
4	$7a_2 - 94a_{14} + 34a_{15}$
5	$15a_4 + 7a_5 - 68a_6 + 20a_7 + 17a_8 - 6a_{10} + 20a_{11} + 26a_{13}$ $-48a_{14} - 19a_{16} + 23a_{19}$
6	$7a_5 - 87a_6 + 9a_7 - 8a_8 + 20a_{13} + 36a_{14} + 11a_{15}$ $-16a_{18} - 9a_{19} - 5a_{20}$
7	$-5a_3 - 15a_4 - 9a_5 + 86a_6 - 15a_7 - 13a_8 - 11a_{11} - 31a_{13}$ $+13a_{14} + 8a_{16} + 6a_{18} - 20a_{19}$
8	$18a_2 + 33a_4 + 7a_5 - 30a_6 + 7a_7 + 35a_8 + 22a_9 - 13a_{10} + 8a_{11}$ $+9a_{13} - 62a_{14} + 23a_{15} + 5a_{17} + 9a_{18} + 32a_{19} + 5a_{20}$
9	$-94a_6 + 10a_7 - 7a_8 + 7a_{13} - 24a_{18} + 17a_{19}$
10	$15a_4 + 11a_5 - 55a_6 + 32a_7 + 20a_8 - 6a_{10} + 39a_{11} + 24a_{13}$ $-24a_{14} - 45a_{16} + 18a_{19} + 11a_{20}$

i	$\#(z_j > 0)$	$\#(z_j < 0)$	p^*	$ S_i $	n^*	$ S'_i $	$\tilde{\phi}_G(S_i, S'_i)$
1	413	631	0.00118457	117	-0.00123966	34	0.296417
2	1598	581	$2.93973(10^{-5})$	1593	$-2.5241(10^{-5})$	571	0.529198
3	277	188	0.0133517	154	-0.0114952	15	0.0920771
4	240	204	0.0328121	5	-0.0344949	53	0.117318
5	4892	609	0.00041631	3	-0.000375232	2	0.333333
6	155	487	0.000342043	13	-0.00036664	102	0.152
7	737	2283	0.000480553	2	-0.000514521	2	0.333333
8	285	304	0.000273189	34	-0.00027188	147	0.218018
9	840	945	0.0110021	39	-0.00784598	532	0.06838
10	1299	136	0.000264905	5	-0.00028486	6	0.294118

We also ran classical community detection on the graph for comparison. As described in the paper, we made two changes to the heuristic algorithm for this part. To avoid confusion, the set of vertices forming the i^{th} classical community will be denoted S_i^* . We tested for the 20 smallest eigenvalues and clustered for the best 10 clusters. Those results can be found here.

i	λ_i	$\#(f_i(u) > 10^{-4})$	$\#(f_i(u) < -10^{-4})$
1	0	26389	0
2	0.0112	184	738
3	0.0178	3313	22998
4	0.0195	1569	24508
5	0.0222	24731	1290
6	0.0267	22781	3017
7	0.0297	22530	3427
8	0.0359	18197	2383
9	0.0399	1012	2644
10	0.0416	6204	19671
11	0.0430	17607	4359
12	0.0433	21238	2861
13	0.044	815	2214
14	0.0446	20494	2755
15	0.0512	18730	2530
16	0.0577	5370	19274
17	0.0591	4025	11216
18	0.0605	4448	13195
19	0.0627	7134	17049
20	0.0636	18480	4614

i	$100c_i$
1	$86a_1 - 15a_3 - 7a_4 + 13a_5 + 11a_6 + 26a_7 + 6a_8 + 10a_{10}$ $+12a_{14} + 22a_{16} - 16a_{19} - 14a_{20}$
2	$86a_1 - 9a_3 - 10a_4 + 8a_7 - 21a_{10} - 14a_{16} - 12a_{17}$ $+38a_{19} + 6a_{20}$
3	$14a_1 + 12a_7 + 5a_8 + 92a_{10} - 12a_{11} - 16a_{12}$ $-6a_{13} - 24a_{14} - 7a_{16}$
4	$49a_1 - 11a_3 + 10a_5 + 10a_6 + 23a_7 + 6a_8 + 10a_{10} + 5a_{12}$ $+16a_{14} + 27a_{16} - 6a_{17} - 9a_{18} - 63a_{19} - 38a_{20}$
5	$94a_1 - 12a_3 - 9a_4 + 9a_5 + 7a_6 + 14a_7 - 16a_{10} + 7a_{14}$ $-9a_{16} - 7a_{17} + 8a_{19}$
6	$31a_1 - 6a_3 + 6a_5 + 6a_6 + 11a_7 + 9a_{10} + 7a_{14} + 62a_{16}$ $+10a_{18} - 25a_{19} - 63a_{20}$
7	$74a_1 - 15a_3 - 7a_4 + 13a_5 + 11a_6 + 28a_7 - 23a_{10} + 8a_{11} + 9a_{12}$ $+23a_{14} + 6a_{15} - 26a_{16} - 8a_{17} - 10a_{18} - 24a_{19} + 22a_{20}$
8	$8a_1 - 6a_8 - 6a_{10} - 12a_{14} - 6a_{16} - 6a_{17} + 98a_{19} - 6a_{20}$
9	$91a_1 - 14a_3 - 7a_4 + 13a_5 + 10a_6 + 24a_7 - 14a_{10} + 6a_{11}$ $+7a_{12} + 14a_{14} + 5a_{15} - 9a_{16} - 8a_{19}$
10	$85a_1 - 16a_3 + -6a_4 + 14a_5 + 12a_6 + 27a_7 + 5a_8 - 17a_{10} + 8a_{11}$ $+10a_{12} + 19a_{14} + 7a_{15} - 13a_{16} - 6a_{18} - 14a_{19} + 5a_{20}$

i	$ C_i $	p^*	$ S_i^* $	$\phi_G(S_i^*)$
1	1690	0.00327541	1605	0.225106
2	1430	0.00353641	661	0.24767
3	597	0.00870002	592	0.0534351
4	528	0.00469703	441	0.133382
5	4390	0.00325309	2986	0.43507
6	200	0.00515704	180	0.122349
7	729	0.0035845	729	0.131891
8	302	0.0107398	237	0.101093
9	3197	0.0033048	2964	0.600235
10	8045	0.00371243	755	0.445483

We can immediately see that the continuous relaxation has stronger solutions for classical communities than for bipartite communities. Specifically,

there are six non-trivial eigenvalues less than 0.03, while only one eigenvalue is at least 1.97. The classical algorithm also had no issue with trivial communities, as the smallest community returned with 180 members. However, the classical algorithm had more issues with weak communities than the bipartite algorithm; as it had three communities with classical conductance over 0.4 compared to one community with bipartite conductance over 0.4, and one community with classical conductance over 0.6 compared to no communities with bipartite conductance that large. The strongest communities from the two algorithms are quite comparable: the best classical community has a stronger score than the best bipartite community, the second and third best bipartite communities have stronger scores than the second and third best classical communities respectively, and the fourth best classical community is better than the fourth best bipartite community.