Flow Divergence: Comparing Network Partitions with Relative Entropy

Christopher Blöcker^{1,2}, Ingo Scholtes^{2,1}

¹Data Analytics Group, Department of Informatics, University of Zurich, Switzerland ²Chair of Machine Learning for Complex Networks, University of Würzburg, Germany

Summary

- ► Common partition-similarity measures ignore link patterns instead they merely consider set overlaps with a reference partition, failing to distinguish between certain partitions
- ► To address this shortcoming, we combine the idea behind the Kullback-Leibler divergence with random walk descriptions and develop a link-aware partition-similarity measure, which we call *flow divergence*
- ► Applied to synthetic and real-world networks, we find that *flow divergene* distinguishes between network partitions that traditional measures consider to be equally good

The Problem

Common partition-similarity measures, such as the Jaccard index and adjuested mutual information (AMI), consider merely node labels but ignore link patterns. They judge partitions B, C, and D to be equally similar to the reference partition A.

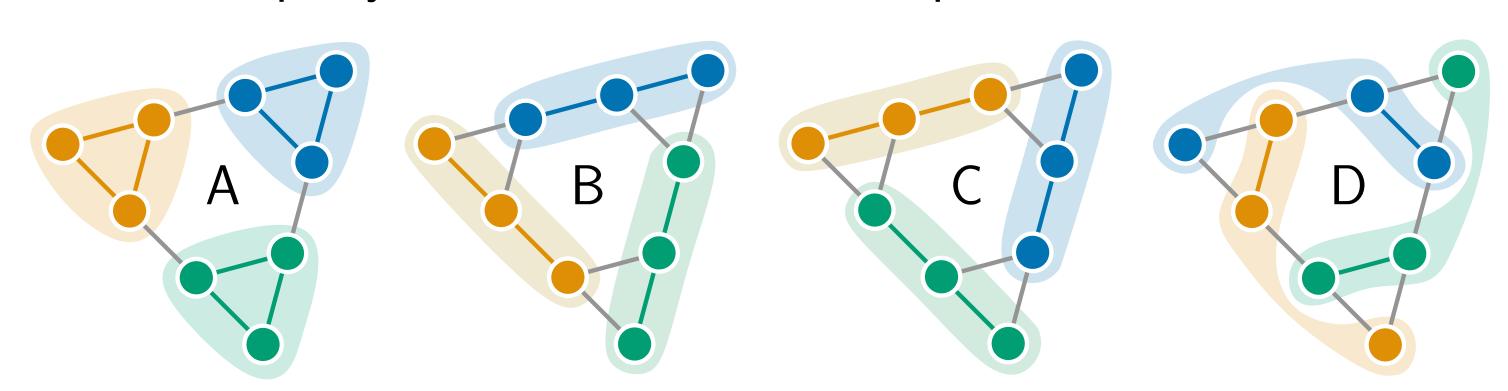


Figure 1: Four different partitions for the same network.

Our Solution: Flow Divergence

► We combine the ideas behind describing random walks and the Kullback-Leibler divergence to design a link-aware partition-similarity measure

$$D_{KL}(P \mid\mid Q) = \sum_{x \in X} p_x \log_2 \frac{p_x}{q_x}$$

► Flow divergence quantifies the expected additional number of bits required to describe a random walk when using an estimate B of the network's "true" structure A

$$D_F\left(\mathsf{M}_a \mid\mid \mathsf{M}_b\right) = \sum_{u \in V} p_u \sum_{v \in V} t_{uv}^{\mathsf{M}_a} \log_2 \frac{\mathsf{mapsim}\left(\mathsf{M}_a, u, v\right)}{\mathsf{mapsim}\left(\mathsf{M}_b, u, v\right)}$$

mapsim is a node-similarity measure based on the map equation for community detection and quantifies how many bits are required to encode a random-walker step

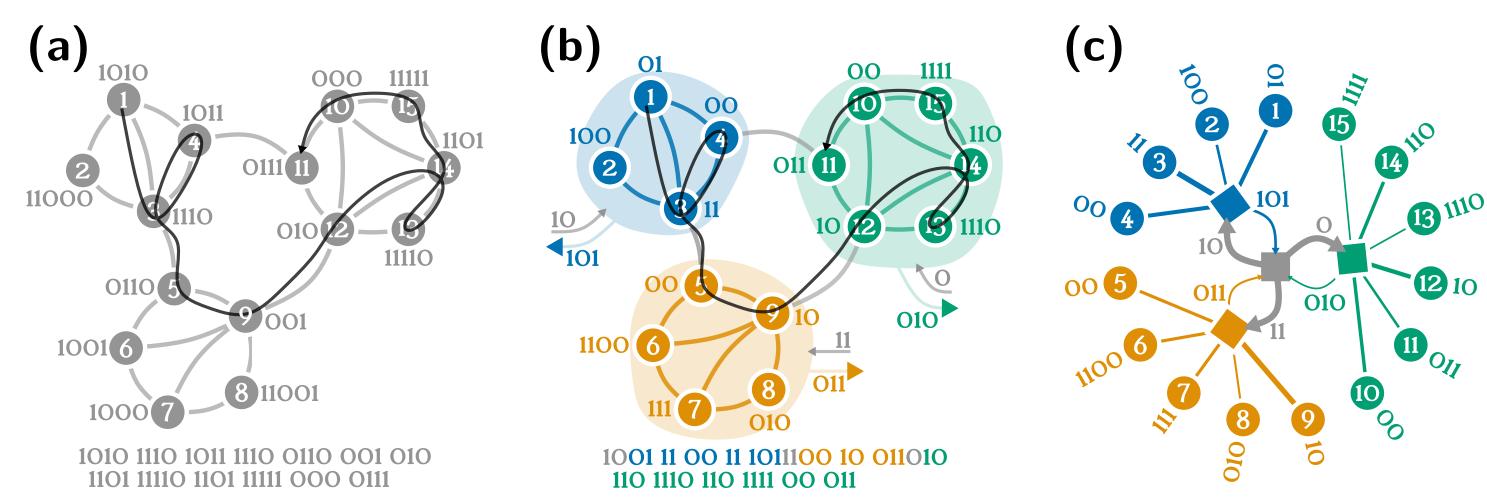


Figure 2: The coding principles behind the map equation where codewords are based on Huffman codes and the nodes' visit rates. (a) All nodes are in the same module and have unique codewords. (b) The network has three communities and nodes have unique codewords within modules. (c) The coding scheme from (b) shown as a radial tree.

Flow Divergence

► Based on random walks, *flow divergence* considers link patterns when comparing network partitions

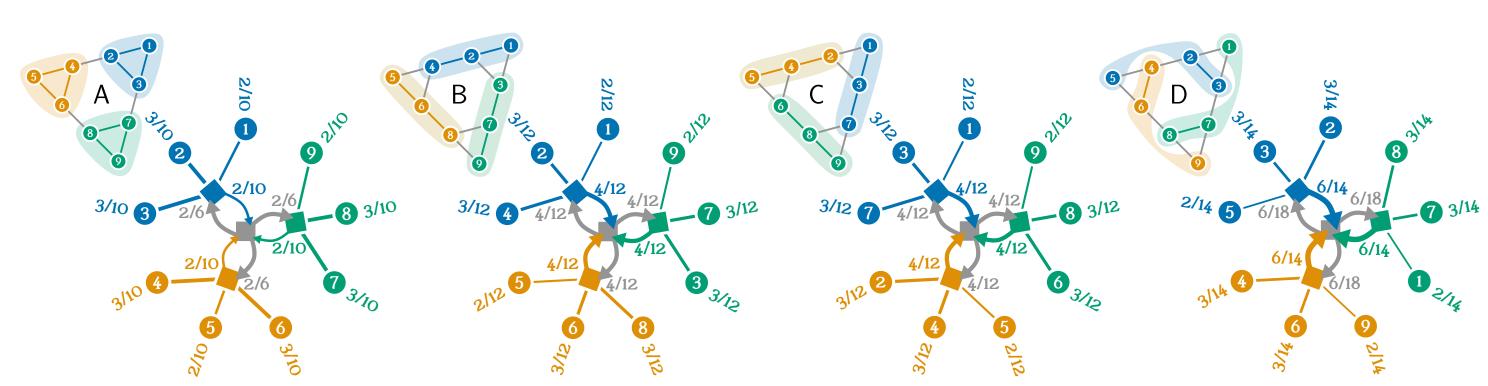


Figure 3: The four example partitions and their coding schemes, annotated with random-walker transition rates instead of codewords.

► Partition D is more similar to A than B and C because it requires fewer extra bits per step for describing a random walk

Table 1: Flow divergence in bits, rounded to two decimal places, between the partitions shown in Fig. 3.

	Other			
Reference	A	В	С	D
Α	0	1.92	1.92	1.5
В	1.8	0	1.17	1.99
C	1.8	1.17	0	1.48
D	1.14	1.78	1.25	0

Application: Visualising Solution Landscapes

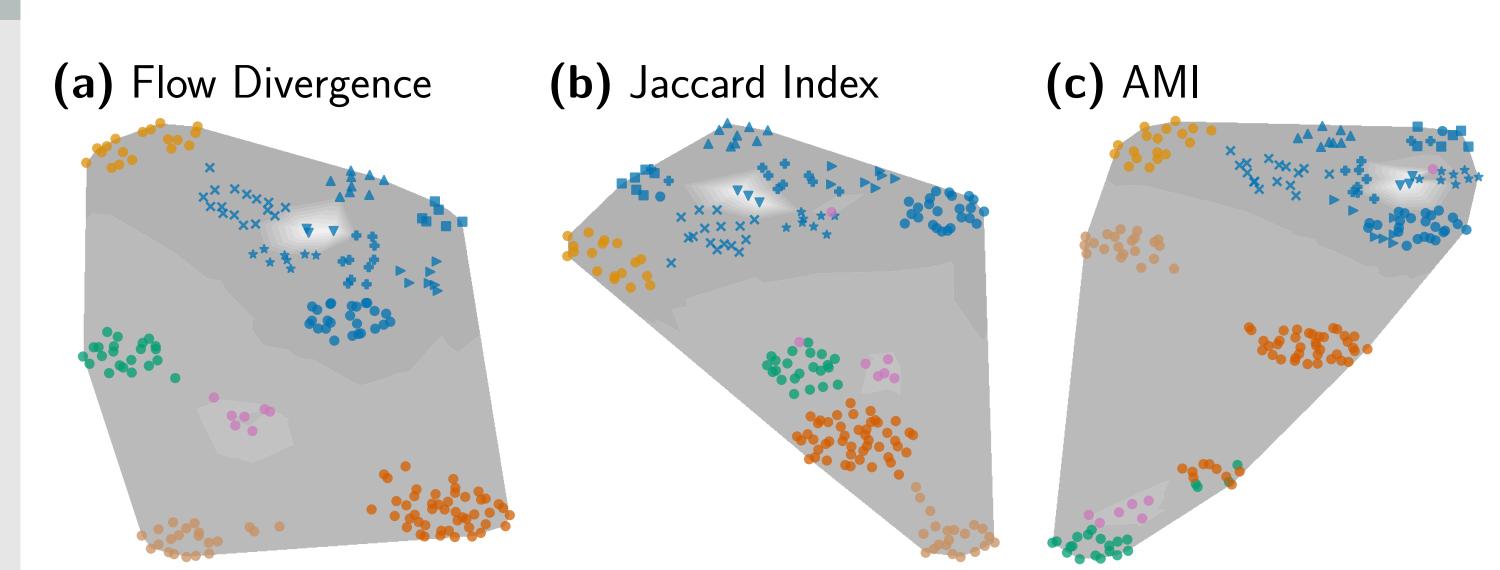


Figure 4: Three embeddings for 200 partitions of the Jazz network as identified with Infomap.

- ► We run Infomap with 200 different seeds to obtain 200 non-unique partitions for the Jazz network
- ► We compute the pairwise (dis-)similarities between all partitions with the Jaccard index, AMI, and flow divergence, and embed them with UMAP
- ► Different partition-similarity measures highlight different patterns in the solution landscape

Conclusion

- ➤ We designed *flow divergence* a partition-similarity measure based on the idea behind the Kullback-Leibler divergence and describing random walks
- ► Flow divergence considers link patterns when comparing network partitions and can distinguish between partitions where traditional measures fail



