

Contextual Stochastic Block Models

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Two paradigms for clustering

Similarity-based

Feature-based





What if we have both?

. . .

- Ecological networks: covariates on species (mass, feed,...)
- Citation networks: covariates from article (keyword, journal,...)

A statistical model

Two latent clusters, encoded as $v \in \{\pm 1\}^n$

Graph similarity

Gaussian mixture covariates

$$\mathbb{P}\{A_{ij} = 1\} = \begin{cases} \frac{c_{\text{in}}}{n} & \text{if } v_i = v_j \\ \frac{c_{\text{out}}}{n} & \text{otherwise.} \end{cases} \qquad b_i = \sqrt{\frac{\mu}{n}} uv_i + z_i, \\ c_{\text{in}} =: d + \lambda d & u, z_i \sim \mathsf{N}(0, \mathbf{I}_p) \\ c_{\text{out}} =: d - \lambda d \end{cases}$$

Each individually

Graph similarity

Theorem (MNS13, 15, Mas14):

v recoverable from similarity graph if and only if:

 $\lambda^2 > 1$

Gaussian mixture covariates

Theorem (BBAP05, OMH13):

v recoverable from covariates if and only if:

$$\mu^2 > \gamma =: \frac{n}{p}$$

Our result combines two phase transitions

Informal theorem (D, Montanari, Mossel, Sen)

In the limit of large degree d, v recoverable from graph and covariate data if and only if:

$$\lambda^2 + \frac{\mu^2}{\gamma} > 1$$



Thank you!

Room 210, Poster # 79 5pm – 7pm