Dario Fasino and Francesco Tudisco

Modularity bounds for clusters located by leading eigenvectors of the normalized modularity matrix
AIMS AND SCOPE
Journal of Mathematical Inequalities (JMI, J. Math. Inequal.) presents carefully selected original research articles from all areas of pure and applied mathematics, provided they are concerned with mathematical inequalities. JMI will also periodically publish invited survey articles with interesting results treating the theory of inequalities, as well as relevant book reviews.
JMI is published quarterly, in March, June, September, and December.

SUBMISSION OF MANUSCRIPTS
Authors are requested to submit their articles electronically as TeX®/LaTeX® files, with enclosed Adobe Acrobat PDF format through the provided web interface on journal web page.

The author who submitted the article for publication will be denoted as a corresponding author. He/She manages all communication and correspondence with the JMI regarding the article, makes any revisions, and reviews and releases the author proofs. Authors may indicate a member of the Editorial Board whom they consider appropriate for the article. However, assignment to that particular editor is not assured.

COPYRIGHT
The acceptance of the article automatically implies the copyright transfer to the JMI. Manuscripts are accepted for review with the understanding that the same work has not been published (except in the form of an abstract), that it is not under consideration for publication elsewhere, that it will not be submitted to another journal while under review for the JMI, and that its submission for publication has been approved by all of the authors.

OPEN ACCESS
Journal of Mathematical Inequalities is published as open access journal. All interested readers are allowed to view, download, print, and redistribute any article without paying for subscription. Offprints of each article may be ordered from JMI prior to publication.

PREPARATION OF MANUSCRIPTS
Manuscripts should be written in English, using prepared journal LaTeX style.
The first page should contain the article title, authors’ names (complete first names and family names), complete affiliations (name of institution, address, city, state, and zip code), e-mail addresses, proposed running head (not more than 40 characters), a short abstract (not more than 150 words), a list of key words and phrases, and the AMS 2010 Mathematics Subject Classification primary (and secondary) codes. Avoid abbreviations, mathematical symbols and formulas, diagrams, and reference to the text of the article.

Figures should be prepared in a digital form suitable for direct reproduction, at resolution of 300 dpi or higher, and in EPS, TIFF or JPEG format.

Bibliographic references should be listed alphabetically at the end of the article, each numbered by an Arabic number between square brackets. The following information should be provided for references to journals: names of authors, full title of the article, abbreviated name of the journal, volume, year of publication, and range of page numbers. For standard abbreviations of journal names, the authors should consult the latest Abbreviations of Names and Serials reviewed in Mathematical Reviews.

SOURCE FILE, PROOFS
Upon acceptance of the article, the authors will be asked to send the related LaTeX source file to the Editorial Office, in accordance to the journal style. In order to accelerate the publication process, the AMS LaTeX package is strongly preferred. PDF proofs will be sent by e-mail to the corresponding author.

FORTHCOMING PAPERS
Papers accepted and prepared for publication will appear in the forthcoming section of Journal Web page. They are identical in form as final printed papers, except volume, issue and page numbers.

JMI is published by Publishing House ELEMENT, Zagreb, Croatia.
All correspondence and subscription orders should be addressed to the Editorial Office:

www.ele-math.com
e-mail: jmi@ele-math.com

Journal of Mathematical Inequalities
Editorial Office
Menceticeva 2, 10000 Zagreb, Croatia
Fax: +385 1 6008799

The content of this publication is indexed in Mathematical Reviews (MathSciNet), Zentralblatt für Mathematik, Referativny/ishort /zheurnal – Matematika, Current Contents, Science Citation Index Expanded, and Scopus.
MODULARITY BOUNDS FOR CLUSTERS LOCATED BY LEADING EIGENVECTORS OF THE NORMALIZED MODULARITY MATRIX

DARIO FASINO AND FRANCESCO TUDISCO

(Communicated by J. Pečarić)

Abstract. Nodal theorems for generalized modularity matrices ensure that the cluster located by the positive entries of the leading eigenvector of various modularity matrices induces a connected subgraph. In this paper we obtain lower bounds for the modularity of that subgraph showing that, under certain conditions, the nodal domains induced by eigenvectors corresponding to highly positive eigenvalues of the normalized modularity matrix have indeed positive modularity, that is, they can be recognized as modules inside the network. Moreover we establish Cheeger-type inequalities for the cut-modularity of the graph, providing a theoretical support to the common understanding that highly positive eigenvalues of modularity matrices are related with the possibility of subdividing a network into communities.

1. Introduction

The study of community structures in complex networks is facing a significant growth, as observations on real life graphs reveal that many social, biological, and technological networks are intrinsically divided into clusters. Given a generic graph describing some kind of relationship among actors of a complex network, community detection problems basically consist in discovering and revealing the groups (if any) in which the network is subdivided.

Modularity matrices, the main subject of investigation of the present work, are a relevant tool in the development of a sound theoretical background of community detection. Even though a number of modularity matrices has been proposed so far, see e.g., [9] and the references therein, the original and most popular one was introduced by Newman and Girvan in [17] and is defined as a particular rank-one modification of the adjacency matrix. We shall refer to such matrix as the Newman–Girvan (or unnormalized) modularity matrix, and we will introduce consequently a normalized version of that matrix.

Spectral algorithms are widely applied to data clustering problems, including finding communities or partitions in graphs and networks. In the latter case, sign patterns in the entries of certain eigenvectors of Laplacian matrices are exploited to build vertex subsets, called nodal domains, which often yield excellent solutions to certain combinatorial problems related to the optimal partitioning of a given graph.


Keywords and phrases: Nodal domain, community detection, modularity, Cheeger inequality.
Analogously, nodal domains of modularity matrices play a crucial role in the community detection framework. A nodal domain theorem has been proved for these matrices [8, 9] showing the connectedness properties of nodal domains associated with their eigenvectors. The main results of this paper show that, under certain conditions, the nodal domains induced by eigenvectors corresponding to positive eigenvalues of the normalized modularity matrix have indeed positive modularity, that is, they can be recognized as modules inside the graph. Moreover, we prove two Cheeger-type inequalities for the cut-modularity providing a theoretical support to the common understanding that highly positive eigenvalues of modularity matrices are related with the possibility of subdividing the graph into communities.

The paper is organized as follows. After fixing our notation and preliminary results, in Section 2 we introduce with more detail the modularity based community detection problem, motivating our subsequent investigations. In Section 3 we discuss the unnormalized and normalized versions of the Newman–Girvan modularity matrix, summarizing some of their main structural properties, and we present our main results, concerning the relation between positive eigenvalues of the normalized modularity matrix and modules inside the graph. In Section 4 we prove two Cheeger-type inequalities for the cut-modularity of the graph. Section 5 contains complementary results on modularity properties of nodal domains corresponding to positive eigenvalues of the normalized modularity matrix.

1.1. Notations and preliminaries

In the sequel we give a brief review of standard concepts and symbols from algebraic graph theory that we will use throughout the paper. We assume that \( G = (V, E) \) is a finite, undirected, connected, unweighted graph without multiple edges, where \( V \) and \( E \) are the vertex and edge sets, respectively. We will identify \( V \) with \( \{1, \ldots, n\} \). We denote adjacency of vertices \( x \) and \( y \) as \( xy \in E \). For any \( i \in V \), let \( d_i \) denote its degree. Moreover, we let \( d = (d_1, \ldots, d_n)^T \), and \( D = \text{Diag}(d_1, \ldots, d_n) \). The average degree is \( \langle d \rangle = (\sum_{i=1}^n d_i)/n \).

The symbols \( A \) and \( \mathcal{A} \) denote the adjacency matrix of \( G \) and its normalized counterpart, that is, \( A = (a_{ij}) \) where \( a_{ij} = 1 \) if \( ij \in E \), and \( a_{ij} = 0 \) otherwise; and \( \mathcal{A} = D^{-1/2}AD^{-1/2} \). In particular, both \( A \) and \( \mathcal{A} \) are symmetric, irreducible, componentwise nonnegative matrices. The spectral radius of \( A \) is denoted by \( \rho(A) \), and \( \mathbb{1} \) denotes an all-one vector whose dimension depends on the context.

The cardinality of a set \( S \) is denoted by \( |S| \). In particular, \( |V| = n \). For any \( S \subseteq \{1, \ldots, n\} \) let \( \mathbb{1}_S \) be its characteristic vector, defined as \( (\mathbb{1}_S)_i = 1 \) if \( i \in S \) and \( (\mathbb{1}_S)_i = 0 \) otherwise. Moreover, we denote by \( \overline{S} \) the complement \( V \setminus S \), and let \( \text{vol}S = \sum_{i \in S} d_i \) be the volume of \( S \). Correspondingly, \( \text{vol}V = \sum_{i \in V} d_i \) denotes the volume of the whole graph. For any subsets \( S, T \subseteq V \) let

\[
e(S, T) = \mathbb{1}_S^T A \mathbb{1}_T.
\]

For simplicity, we use the shorthands \( e_{\text{in}}(S) = e(S, S) \) and \( e_{\text{out}}(S) = e(S, \overline{S}) \), so that \( e_{\text{in}}(S) \) is twice the number of inner-edges in \( S \) and \( e_{\text{out}}(S) \) is the size of the edge-
A complete multipartite graph $G$ is a graph whose vertices can be partitioned into pairwise disjoint subsets $V_1, \ldots, V_k$ such that an edge exists if and only if its end vertices belong to different subsets. For $k = n$ we say that $G$ is a complete graph, while for $k = 2$ and $|V_1| = 1$ we say that $G$ is a star.

2. The community detection problem

The discovery and description of communities in a graph is a central problem in modern graph analysis. Intuitively, a community (or cluster) is a possibly connected group of nodes whose internal edges outnumber those with the rest of the network. However there is no formal definition of community. A survey of several recently proposed definitions can be found in [12], where the definition based on the modularity quality function is identified as a very relevant one. The modularity function was proposed by Newman and Girvan in [17] as a possible measure to quantify how much a subset $S \subset V$ is a “good cluster”. They postulate that $S$ is a cluster of nodes in $G$ if the difference $Q(S)$ between the actual and the expected number of edges in the subgraph $G(S)$ is positive. The quantity $Q(S)$ is called modularity of $S$ and is defined by the following equivalent formulas:

$$Q(S) = e_{\text{in}}(S) - \frac{(\text{vol} S)^2}{\text{vol} V} = \frac{\text{vol} S \cdot \text{vol} \bar{S}}{\text{vol} V} - e_{\text{out}}(S).$$

(1)

Note the equalities $Q(S) = Q(S)$ and $Q(V) = 0$. The modularity of a vertex set is one of the most efficient indicators of its consistency as a community in $G$. For this reason, we adopt the following definition:

**Definition 2.1.** A subgraph of $G$ is a module if its vertex set $S$ has positive modularity. If no ambiguity may occur, $S$ is called a module itself.

The usefulness of the previous definition lies in the fact that, in practice, if $G(S)$ is a connected module whose size is significant then it can be recognized as a community.

Definition 2.1 leads naturally to an efficient measure of a partitioning of $G$ into modules. Indeed, let $S_1, \ldots, S_k$ be a partition of $V$ into pairwise disjoint subsets. The normalized modularity of $S_1, \ldots, S_k$ is defined as

$$q(S_1, \ldots, S_k) = \frac{1}{\text{vol} V} \sum_{i=1}^{k} Q(S_i).$$

(2)

The normalization factor $1/\text{vol} V$ has been introduced in [15, 17] to settle the value of $q$ in a range independent on $G$ and $k$ and for compatibility with previous works.

The problem of partitioning a graph into an arbitrary number of subgraphs whose overall modularity is maximized has received a considerable attention, not only in its
applicative and computational aspects but also from the graph-theoretic point of view [6, 13]. The main contributions we propose in this work deal with the cut version of the community detection problem, that is the problem of finding a subset \( S \subseteq V \) having maximal modularity. To this end, we define the cut-modularity of the graph \( G \) as the quantity

\[
q_G^{\text{Cut}} = \max_{S \subseteq V} q(S, \overline{S}) = \frac{2}{\text{vol} V} \max_{S \subseteq V} Q(S).
\]  

(3)

It is well known that the optimization of the modularity function (2) presents some drawbacks when employed for finding a partitioning of \( G \) into modules, since small clusters tend to be subsumed by larger ones. Among the many techniques and variants of the Newman–Girvan modularity that have been devised to tackle this issue, here we borrow from [1] two weighted versions of the modularity function that play a relevant role in the subsequent discussion:

- The relative modularity of \( S \subseteq V \) is \( Q_{\text{rel}}(S) = Q(S)/|S| \). This definition is naturally extended to the cut \( \{S, \overline{S}\} \) as

\[
q_{\text{rel}}(S, \overline{S}) = Q_{\text{rel}}(S) + Q_{\text{rel}}(\overline{S}) = Q(S) \frac{n}{|S||\overline{S}|},
\]  

(4)

which, in turn, leads to the definition of the relative cut-modularity of \( G \)

\[
q_G^{R\text{Cut}} = \max_{S \subseteq V} q_{\text{rel}}(S, \overline{S}).
\]

- The normalized modularity of \( S \subseteq V \) is defined as \( Q_{\text{norm}}(S) = Q(S)/\text{vol} S \) and that definition can be extended to the cut \( \{S, \overline{S}\} \) as

\[
q_{\text{norm}}(S, \overline{S}) = Q_{\text{norm}}(S) + Q_{\text{norm}}(\overline{S}) = Q(S) \frac{\text{vol} V}{\text{vol} S \text{vol} \overline{S}}.
\]  

(5)

As before we define the normalized cut-modularity of the graph \( G \) as

\[
q_G^{N\text{Cut}} = \max_{S \subseteq V} q_{\text{norm}}(S, \overline{S}).
\]

Straightforward computations ensure

\[
\frac{2q_G^{R\text{Cut}}}{n d_{\text{max}}} \leq q_G^{\text{Cut}} \leq \frac{q_G^{R\text{Cut}}}{2}, \quad \frac{2q_G^{N\text{Cut}}}{\text{vol} V} \leq q_G^{\text{Cut}} \leq \frac{q_G^{N\text{Cut}}}{2}.
\]

3. Modularity matrices and their properties

The probably best known methods for detecting a subset whose modularity well approximates the cut-modularity of \( G \) are based on the idea of spectral partitioning and are related with an important rank-one modification of the adjacency matrix, known as the Newman–Girvan modularity matrix. In analogy with graph Laplacians, in this section we define two different modularity matrices and describe a number of relevant structural properties.
3.1. The Newman–Girvan modularity matrix

Given a graph $G$ and the associated adjacency matrix $A$, the modularity matrix of $G$ has been introduced in [15] as

$$M = A - \frac{1}{\text{vol}V} dd^T. \quad (6)$$

Note that we can express $Q(S)$ as

$$Q(S) = 1_S^T M 1_S. \quad (7)$$

The following proposition summarizes some basics properties of $M$:

**Proposition 3.1.** The matrix $M$ satisfies the following properties:

1. $M$ is symmetric and $M 1 = 0$.
2. If $m_1 \geq \ldots \geq m_n$ are the eigenvalues of $M$ and $\alpha_1 \geq \ldots \geq \alpha_n$ those of $A$ then $\alpha_1 \geq m_1 \geq \alpha_2 \geq m_2 \geq \ldots \geq \alpha_n \geq m_n$.
3. $0$ is a simple eigenvalue of $M$ if and only if $A$ is nonsingular.
4. The largest eigenvalue of $M$ is nonnegative, and is zero if and only if $G$ is a complete multipartite graph.

**Proof.** Point 1 is revealed by a direct computation. Point 2 is a direct consequence of the variational characterization of the eigenvalues of symmetric matrices, see e.g., [20]. To show point 3 we observe that the multiplicity of the zero eigenvalue of $M$ is one plus the dimension of the kernel of $A$. Indeed consider the diagonal matrix $\Delta = \text{Diag}(1/\sqrt{d_1}, \ldots, 1/\sqrt{d_n})$ and let $\delta = \Delta d$. Then $\Delta M \Delta \delta = 0$ and $\Delta A \Delta \delta = \delta$. Therefore the multiplicity of the zero eigenvalue of $\Delta M \Delta$ is the multiplicity of the zero eigenvalue of $\Delta A \Delta$ plus one. This proves point 3 as the multiplicity of 0 is invariant under matrix congruences. Point 4 is a rephrasing of [14, Thm. 1.1] and [2, Thm. 11]. \(\square\)

The modularity matrix $M$ is at the basis of many spectral methods for community detection, and the eigenstructure of $M$ can be used to describe clustering properties of graphs. A number of results relating algebraic properties of $M$ to communities in $G$ have appeared in recent literature [1, 2, 8, 9, 14]. As it often plays a special role in the algebraic analysis of the modular structure of $G$, the largest nonzero eigenvalue of $M$ deserves a special symbol, borrowed from [8] and therein named algebraic modularity:

$$m_G = \max_{v \in \mathbb{R}^n} \frac{v^T M v}{v^T v} . \quad (8)$$

A major motivation behind spectral methods is the intuition that a close relation exists between $m_G$ and the cut-modularity (3), and that the subsets having positive modularity are related with positive eigenvalues of $M$. The following theorem summarizes some important properties of $M$ that have been proven in recent literature, supporting such intuition, see [2, 8, 14].
Theorem 3.2. Let $\lambda_i(M)$ denote the $i$-th largest eigenvalue of $M$. Then, the matrix $M$ satisfies the following properties:

1. $m_G < \rho(A)$ and, if $d$ is not an eigenvector of $A$ then $m_G$ is simple.
2. If $G$ is not a complete graph or a complete multipartite graph then $m_G = \lambda_1(M) > 0$. If $G$ is a star then $m_G = \lambda_2(M) < 0$. Otherwise (that is, if $G$ is a complete graph or a complete multipartite graph which is not a star) $m_G = 0$.
3. $m_G \geq 2 \langle d \rangle q_G^{cut}$ where $\langle d \rangle = \text{vol}V/n$ is the average degree of $G$.
4. Let $\{S_1, \ldots, S_k\}$ be a partition that maximizes the quantity in (2), which has minimal cardinality, and which is made up entirely by modules. Then $k - 1$ does not exceed the number of positive eigenvalues of $M$.
5. Let $u$ be an eigenvector associated with $m_G$ such that $d^T u \geq 0$. If $m_G$ is simple and it is not an eigenvalue of $A$ then the subgraph induced by the subset $S_+ = \{i \mid u_i \geq 0\}$ is connected.

For any $S \subseteq V$ let $v_S = 1_S - \frac{|S|}{n}1$. The following identities are readily obtained:

$$v_S^T 1 = 0, \quad v_S^T v_S = \frac{|S| |\overline{S}|}{n}, \quad v_S^T M v_S = Q(S), \quad q_{rel}(S, \overline{S}) = \frac{v_S^T M v_S}{v_S^T v_S}. $$

Hence, the combinatorial problem of finding the cut $\{S, \overline{S}\}$ with largest relative modularity has a natural continuous relaxation in the maximization of the Rayleigh quotient $v^T M v / v^T v$ over the subspace orthogonal to $1$, that is, the algebraic modularity defined in (8). We have the immediate consequence

$$q_{RCut}^G \leq m_G.$$

3.2. The normalized modularity matrix

In analogy with the normalized Laplacian matrix of a graph, we define the normalized modularity matrix of $G$ as

$$M = D^{-1/2} M D^{-1/2} = \mathcal{M} = \frac{1}{\text{vol}V} \delta \delta^T$$

where $\delta = (\sqrt{d_1}, \ldots, \sqrt{d_n})^T$ and $M$ is as in (6). The matrix $\mathcal{M}$ appeared recently in the community detection literature, and in various other network related questions as the analysis of quasi-randomness properties of graphs with given degree sequences, see [1, 4, 9] and [3, Chap. 5]. Several basics properties of $\mathcal{M}$ can be immediately observed; we collect some of them hereafter.

Proposition 3.3. The matrix $\mathcal{M}$ satisfies the following properties:

1. $\mathcal{M}$ has a zero eigenvalue with corresponding eigenvector $\delta$. 

2. $Mv = Av$ for all vectors $v$ orthogonal to $\delta$.

3. The eigenvalues of $M$ belong to the interval $[-1, 1]$. Moreover, 0 is a simple eigenvalue of $M$ if and only if $A$ is nonsingular.

4. If $G$ is connected then 1 is not an eigenvalue of $M$. Furthermore, if $G$ is not bipartite then $-1$ is not an eigenvalue of $M$.

**Proof.** Straightforward computations show that $A\delta = \delta$ and $M\delta = 0$. Since $A \geq 0$ and $\delta \geq 0$, Perron–Frobenius theory leads us to deduce that $\rho(A) = 1$ is an eigenvalue of $A$. Therefore, if $A = \sum_{i=1}^{n} \lambda_i q_i q_i^T$ is a spectral decomposition of $A$ with the eigenvalues in nonincreasing order, $\lambda_1 \geq \ldots \geq \lambda_n$, then we can assume $\lambda_1 = 1$, $|\lambda_i| < 1$ for $i > 1$, and $q_1$ parallel to $\delta$. In particular, $\delta^T\delta/\text{vol}V$ is the orthogonal projector on the eigenspace spanned by $q_1$, since $\delta^T\delta = \text{vol}V$. Consequently, $M = \sum_{i=2}^{n} \lambda_i q_i q_i^T$ is a spectral decomposition of $M$ and we easily deduce points 2 and 3. Incidentally, this proves that $M$ and $A$ are simultaneously diagonalizable. If $G$ is connected then $A$ is irreducible and $\lambda_1$ is simple, that is $1 > \lambda_2$. Furthermore, if $G$ is not bipartite then $A$ is also primitive and $|\lambda_i| < 1$ for $i > 1$, and the proof is complete. \[\square\]

The normalized modularity (5) of a cut $\{S, S\}$ can be naturally defined in terms of $M$. In fact, given any $S \subseteq V$, consider the vector

$$v_S = D^{1/2}(1_S - c1), \quad c = \text{vol}S/\text{vol}V. \tag{9}$$

Simple computations prove that

$$\delta^Tv_S = 0, \quad v_S^T v_S = \frac{\text{vol}S \text{vol}\tilde{S}}{\text{vol}V}.$$

Moreover,

$$\frac{v_S^T M v_S}{v_S^T v_S} = \frac{(1_S - c1)^T M (1_S - c1)}{v_S^T v_S} = \frac{1_S^T M 1_S}{\text{vol}S \text{vol}S} \text{vol}V = q_{\text{norm}}(S, \tilde{S}).$$

It follows that the problem of computing the normalized cut-modularity of $G$ can be stated in terms of $M$. Indeed, if $\mathcal{F}_n$ is the set of $n$-vectors having the form (9) for some $S \subseteq V$, then

$$d_G^{\text{NCut}} = \max_{v \in \mathcal{F}_n} \frac{v^T M v}{v^T \delta} \tag{10}$$

and of course, if $\hat{v}$ is the vector realizing the maximum in (10), then the set $\hat{S} = \{i \mid \hat{v}_i > 0\}$ defines the optimal cut. As for the unnormalized case, we define the normalized algebraic modularity:

$$\mu_G = \max_{v \in \mathbb{R}^n} \frac{v^T M v}{v^T \delta} \tag{11}.$$
Note that (11) is a relaxed version of (10). In particular,
\[ q_{NCut}^G \leq \mu_G. \] (12)

Since \( M \) is real symmetric, \( \mu_G \) coincides with the largest eigenvalue of \( M \) after deflation of the invariant subspace spanned by \( \delta \). Therefore, if \( -1 \leq \mu_n \leq \cdots \leq \mu_1 \leq 1 \) are the eigenvalues of \( M \), then \( \mu_1 = \max\{0, \mu_G\} \). Furthermore, since \( M \) and \( M \) are congruent matrices, point 2 of Theorem 3.2 leads us to the following result:

**Corollary 3.4.** If \( G \) is not a star then \( \mu_G = \mu_1 \), the largest eigenvalue of \( M \). Moreover, \( \mu_G > 0 \) if and only if \( G \) is not a complete graph or a complete multipartite graph.

### 4. Cheeger-type inequalities

As we already discussed above, both heuristics and intuition suggest that \( \mu_G \) quantifies the cut-modularity of the graph, and can be used to approximate \( q_{NCut}^G \). While the upper bound \( q_{NCut}^G \leq \mu_G \) has been shown in (12) by simple arguments, a converse relation, bounding \( q_{NCut}^G \) from below in terms of \( \mu_G \), is not that easy. In fact, it is possible that \( \mu_G > 0 \) while \( q_{NCut}^G < 0 \), as shown experimentally in [2]. Theorems 4.1 and 4.3 contribute to this question stating lower (and upper) bounds of \( q_{NCut}^G \) in terms of spectral properties of \( M \).

The conductance (or sparsity, or Cheeger constant) \( h_G \) is one of the best known topological invariants of a graph \( G \), defined as follows: For \( S \subset V \) let
\[ h(S) = \frac{e_{out}(S)}{\min\{\text{vol}S, \text{vol}\overline{S}\}} \]
and \( h_G = \min_{S \subset V} h(S) \). Such quantity plays a fundamental role in graph partitioning problems [16, Chap. 11], in isoperimetric problems [3, Chap. 2], mixing properties of random walks, combinatorics, and in various other areas of mathematics and computer science. A renowned result in graph theory, known as Cheeger inequality, relates the conductance of \( G \) and the smallest positive eigenvalue of the normalized Laplacian matrix \( \mathcal{L} = I - \mathcal{A} \).

If \( 0 = \lambda_1 < \lambda_2 \leq \cdots \leq \lambda_n \leq 2 \) are the eigenvalues of \( \mathcal{L} \), the Cheeger inequality states that
\[ \frac{1}{2} \lambda_2 \leq h_G \leq \sqrt{2 \lambda_2}. \]
Chung [3] improved the upper bound to \( h_G \leq \sqrt{\lambda_2(2 - \lambda_2)} \). Let \( v \) be an eigenvector of \( \mathcal{L} \) corresponding to \( \lambda_2 \) and consider the equality \( \mathcal{L} = I - \mathcal{A} = I - M + \delta \delta^T / \delta^T \delta \). Since \( \mathcal{L} \delta = 0 \), we have \( \delta^T v = 0 \). By Courant’s minimax principle and (11),
\[ \lambda_2 = \min_{v: \delta^T v = 0} \frac{v^T \mathcal{L} v}{v^T v} = 1 - \max_{v: \delta^T v = 0} \frac{v^T M v}{v^T v} = 1 - \mu_G. \]

In particular, from Corollary 3.4 we obtain that, if \( G \) is not a star then \( 1 - \lambda_2 \) is the largest eigenvalue of \( M \). A direct application of the Cheeger inequality yields the following estimates for \( q_{NCut}^G \).
THEOREM 4.1. Let $\mu_1$ be the largest eigenvalue of $\mathcal{M}$. If $G$ is not a star then

$$1 - 2\sqrt{1 - \mu_1^2} \leq q_{NCut}^G \leq \mu_1.$$ 

Proof. Recalling (1) and (5), we have

$$q_{\text{norm}}(S, \bar{S}) = \frac{\text{vol} V}{\text{vol} S \text{vol} \bar{S}} Q(S) = 1 - \frac{\text{vol} V}{\text{vol} S \text{vol} \bar{S}} e_{\text{out}}(S) \geq 1 - 2h(S),$$

since $\text{vol} V / \text{vol} S \text{vol} \bar{S} \leq 2 / \min\{\text{vol} S, \text{vol} \bar{S}\}$. By maximizing over $S$ we eventually get

$$q_{NCut}^G = \max_{S \subseteq V} q_{\text{norm}}(S, \bar{S}) \geq 1 - 2h_G \geq 1 - 2\sqrt{(1 - \mu_G)(1 + \mu_G)}.$$ 

By hypothesis, $\mu_G = \mu_1$. The upper bound comes from (12). □

Extensive research on Cheeger-type results by many authors suggests that no substantial improvements on the lower bound in Theorem 4.1 can be obtained without additional information on $G$, although explicit examples of graph sequences proving optimality of that bound are not known. However, the forthcoming result shows that $1 - \mu_1$ can be a much better estimate to $1 - q_{NCut}^G$ than expected when the entries of an eigenvector of $\mu_1$ cluster around two values. We will make use of the following lemma, whose simple proof is omitted for brevity:

**LEMMA 4.2.** If $\sum_{i=1}^{n} \alpha_i = 0$ then $\sum_{i: \alpha_i > 0} \alpha_i = \frac{1}{2} \sum_{i=1}^{n} |\alpha_i|.$

**THEOREM 4.3.** Let $\mu_1$ be the largest eigenvalue of $\mathcal{M}$. Suppose that $\mu_1$ has an eigenvector $x$ without zero entries. Then there exists a constant $C > 0$, not depending on $\mu_1$, such that

$$1 - C(1 - \mu_1) \leq q_{NCut}^G.$$ 

Proof. Let $v$ be an eigenvector of $\mathcal{M}$ corresponding to $\mu_1$ and let $z = D^{-1/2}v$. Note that $v$ is orthogonal to the vector $\delta = (\sqrt{d_1}, \ldots, \sqrt{d_n})^T$, since the latter is an eigenvector of $\mathcal{M}$ associated to 0. Consequently, $z$ is orthogonal to the degree vector: $d^T z = \delta^T D^{1/2} z = \delta^T v = 0$. Hence,

$$\mu_1 = \frac{v^T \mathcal{M} v}{v^T v} = \frac{v^T \mathcal{M} v}{v^T v} = \frac{z^T A v}{z^T D z} = 1 - \frac{z^T L z}{z^T D z},$$

where $L = D - A$ is the Laplacian matrix of $G$. We have

$$z^T L z = \sum_{ij \in E} (z_i - z_j)^2,$$
where the sum runs over the edges of the graph, each edge being counted only once. On the other hand,
\[ z^T D z = \sum_{i=1}^{n} d_i z_i^2. \]

For notational simplicity, let \( s = \text{vol} S, \ \bar{s} = \text{vol} \bar{S}, \) and \( v = s + \bar{s} = \text{vol} V. \) Consider the nodal domain \( S = \{ i : v_i \geq 0 \} \) and let \( x \) be the vector \( x = p1_S + q1_{\bar{S}} \) which minimizes the weighted distance
\[ \| D^{1/2} (x - z) \|_2^2 = \sum_{i=1}^{n} d_i (x_i - z_i)^2 = \sum_{i \in S} d_i (p - z_i)^2 + \sum_{i \in \bar{S}} d_i (q - z_i)^2. \]

Simple computations show that the minimum is attained when
\[ p = \left( \sum_{i \in S} d_i z_i \right) / s, \quad q = \left( \sum_{i \in \bar{S}} d_i z_i \right) / \bar{s}. \]

Observe that \( p \) and \( q \) are weighted averages of the values \( z_i \) for \( i \in S \) and \( i \in \bar{S} \), respectively. With the notation \( c = \sum_{i \in S} d_i z_i \), from the orthogonality condition \( d^T z = 0 \) and Lemma 4.2 we deduce that \( p = c / s \) and \( q = -c / \bar{s} \). For later reference, we remark the identities
\[ p - q = \frac{cv}{s\bar{s}}, \quad p^2 s + q^2 \bar{s} = v \frac{(cv)^2}{(s\bar{s})^2}. \] (13)

Note that, apart of a constant, the vector \( D^{1/2}x \) coincides with the vector in (9). It is not hard to recognize that, if \( G \) is disconnected then the vector \( D^{1/2}x \) is an eigenvector of \( \mathcal{M} \) associated to the eigenvalue 1. Our subsequent arguments are based on the intuition that, if \( z \) is a small perturbation of \( x \) then \( S \) is weakly linked to \( \bar{S} \). Let \( r \geq 1 \) be a number such that
\[ r^{-1} \leq z_i / x_i \leq r, \quad i = 1, \ldots, n. \]

In fact, if \( z_i > 0 \) then \( x_i = p > 0 \), whereas \( z_i < 0 \) implies \( x_i = q < 0 \). Hence, if \( ij \in E \) is an edge joining a node in \( S \) with a node in \( \bar{S} \) we have \( |z_i - z_j| \geq (p - q) / r \). Consequently,
\[ z^T L z = \sum_{ij \in E} (z_i - z_j)^2 \geq r^{-2} (p - q)^2 e_{\text{out}}(S), \]

by neglecting all contributions from edges lying entirely inside \( S \) or \( \bar{S} \). Moreover,
\[ z^T D z = \sum_{i=1}^{n} d_i z_i^2 \leq r^2 \left( \sum_{i \in S} p^2 d_i + \sum_{i \in \bar{S}} p^2 d_i \right) = r^2 (p^2 s + q^2 \bar{s}). \]

Consider the equality \( e_{\text{out}}(S) = (1 - q_{\text{norm}}(S, \bar{S})) s \bar{s} / v \). Using (13) and simplifying we get
\[ 1 - \mu = \frac{z^T L z}{z^T D z} \geq \frac{1}{r^2 v} e_{\text{out}}(S) = \frac{s \bar{s}}{r^2 v^2} (1 - q_{\text{norm}}(S, \bar{S})) \geq \frac{1}{4r^4} (1 - q_G^{\text{Cut}}), \]

owing to \( s \bar{s} / v^2 \geq \frac{1}{4} \). \( \square \)
5. Modules from nodal domains

Theorems 4.1 and 4.3 prove that if \( \mu_G \) is sufficiently close to 1 then the cut-modularity of \( G \) is positive and thus there exists a bipartition of \( V \) into \( \{S, \bar{S}\} \) such that both \( G(S) \) and \( G(\bar{S}) \) are modules. Of course such bipartition is not unique in the general case. The forthcoming theorems strengthen this claim by showing that, if a positive eigenvalue \( \mu \) of \( \mathcal{M} \) is large enough, then we can explicitly exhibit a cut \( \{S, \bar{S}\} \) with positive modularity, by defining it in terms of a nodal domain induced by an eigenvector corresponding to \( \mu \).

Given a nonzero vector \( v \in \mathbb{R}^n \) the subgraph \( G(S) \) induced by the set \( S = \{i : v_i \geq 0\} \) is a nodal domain of \( v \) [5, 7]. This fundamental definition admits obvious variations (for example, inequality can be strict, or reversed) and, since the seminal papers by Fiedler [10, 11], it has become a major tool for spectral methods in community detection and graph partitioning [15, 18, 19]. If \( v \) is an eigenvector corresponding to \( \mu_G \), it has been shown in [9] that \( S = \{i : v_i \geq 0\} \) induces a connected subgraph \( G(S) \). The following Theorems 5.1 and 5.2 provide additional information on \( G(S) \) as they show that, if \( \mu_G \) is large enough, then the subgraph \( G(S) \) is a module.

**Theorem 5.1.** Let \( v \) be a normalized eigenvector of \( \mathcal{M} \) corresponding to a positive eigenvalue \( \mu \), that is, \( \mathcal{M}v = \mu v \) with \( \|v\|_2 = 1 \). Let \( S = \{i \mid v_i \geq 0\} \). If

\[
\mu > \left( \frac{\text{vol}S^2 + (\text{vol} \bar{S})^2}{\text{vol}V} \right) \max_{i \in V} \frac{v_i^2}{d_i}
\]

then \( Q(S) > 0 \).

**Proof.** Recalling Proposition 3.3, we have that \( v \) is orthogonal to \( \delta \), which implies in turn \( \mathcal{M}v = \mathcal{A}v \) and \( \mu = v^T \mathcal{A}v = v^T \mathcal{M}v \). Define the set \( \mathcal{I}_+ = (S \times S) \cup (\bar{S} \times \bar{S}) \). Note that \( v_i v_j \geq 0 \) whenever \( (i, j) \in \mathcal{I}_+ \). Using entrywise nonnegativity of \( \mathcal{A} \) we obtain

\[
\mu = v^T \mathcal{A}v \leq \sum_{(i, j) \in \mathcal{I}_+} v_i v_j \delta_{ij} \leq \left( \max_{i \in V} \frac{|v_i|}{\delta_i} \right)^2 \sum_{(i, j) \in \mathcal{I}_+} \delta_i \delta_j \delta_{ij}.
\]

Since \( \delta_i \delta_j \delta_{ij} = A_{ij} \), the rightmost summations yield

\[
\sum_{(i, j) \in \mathcal{I}_+} A_{ij} = \mathbb{1}_S^T A \mathbb{1}_S + \mathbb{1}_\bar{S}^T A \mathbb{1}_\bar{S} = e_{in}(S) + e_{in}(\bar{S}).
\]

Let us set \( C^2 = (\max_{i \in V} |v_i|/\delta_i)^2 \). Owing to the equalities \( Q(S) = e_{in}(S) - (\text{vol}S)^2/\text{vol}V \) and \( Q(S) = Q(\bar{S}) \) we have

\[
\mu \leq C^2 (e_{in}(S) + e_{in}(\bar{S})) = C^2 \left( 2Q(S) + \frac{(\text{vol}S)^2 + (\text{vol} \bar{S})^2}{\text{vol}V} \right).
\]

By rearranging terms,

\[
2C^2 Q(S) \geq \mu - C^2 \frac{(\text{vol}S)^2 + (\text{vol} \bar{S})^2}{\text{vol}V}.
\]
and the claim follows. □

With respect to the quantity \(\max_i v_i^2/d_i\) appearing in the preceding theorem, consider that if \(G\) is \(k\)-regular (that is, \(d_i = k\) for every \(i \in V\)) then \(v_i = n^{-\frac{1}{2}}\) and \(\text{vol} V = kn\). After simple passages the lower bound for \(\mu\) becomes \((|S|^2 + |\bar{S}|^2)/n^2\), a number which is strictly smaller than 1.

**Theorem 5.2.** Let \(v\) be any real eigenvector of \(\mathcal{M}\) corresponding to a positive eigenvalue \(\mu\), that is, \(\mathcal{M}v = \mu v\). Let \(S = \{i \mid v_i \geq 0\}\) and let \(\cos \theta\) be the cosine of the acute angle between the vectors \(|v| = (|v_1|, \ldots, |v_n|)^T\) and \(\delta = (\sqrt{d_1}, \ldots, \sqrt{d_n})^T\). If

\[
\mu + 1 > 4 \frac{\text{vol} S \text{ vol}\bar{S}}{(\text{vol} V)^2} \frac{1}{\cos^2 \theta}
\]

then \(Q(S) > 0\).

**Proof.** Let \(s = D^{1/2} \mathbb{1}_S\), that is

\[
s_i = \begin{cases}
\delta_i & v_i \geq 0, \\
0 & \text{otherwise}.
\end{cases}
\]

Observe that \(|s|^2 = \sum_{i \in S} d_i = \text{vol} S\) and \(\delta^T s = \text{vol} S\) too. Since \(\delta^T v = 0\) there exist scalars \(\alpha, \beta, \gamma\) such that we have the orthogonal decomposition

\[
s = \alpha \frac{1}{||\delta||_2} \delta + \beta \frac{1}{||v||_2} v + \gamma w \tag{14}
\]

for some normalized vector \(w \in \mathbb{R}^n\) orthogonal to both \(\delta\) and \(v\). The coefficients in (14) own the following explicit formulas:

\[
\alpha = \frac{1}{||\delta||_2} \delta^T s = \frac{\text{vol} S}{\sqrt{\text{vol} V}}, \quad \beta = \frac{v^T s}{||v||_2},
\]

and moreover,

\[
\gamma^2 = ||s||_2^2 - \alpha^2 - \beta^2 = \text{vol} S - \frac{(\text{vol} S)^2}{\text{vol} V} - \beta^2
\]

\[
= \frac{\text{vol} S \text{ vol}\bar{S}}{\text{vol} V} - \beta^2.
\]

Owing to the fact that the spectrum of \(\mathcal{M}\) is included in \([-1, 1]\) and the assumption \(||w||_2 = 1\) we have \(w^T \mathcal{M} w \geq -1\). Hence, from (14) we obtain

\[
Q(S) = \mathbb{1}_S^T \mathcal{M} \mathbb{1}_S = s^T \mathcal{M} s
\]

\[
\geq \alpha^2 \cdot 0 + \beta^2 \mu - \gamma^2 = \beta^2 (\mu + 1) - \frac{\text{vol} S \text{ vol}\bar{S}}{\text{vol} V}.
\]
Thus, if
\[ \mu + 1 > \frac{\text{vol}\,S \, \text{vol}\,\bar{S}}{\beta^2 \text{vol}\,V} \]
then \( Q(S) > 0 \). Moreover, from \( \delta^T v = 0 \) and Lemma 4.2 we obtain
\[ \cos \theta = \frac{\sum_{i \in V} \delta_i |v_i|}{\|v\|_2 \|\delta\|_2} = \frac{2 \sum_{i \in S} \delta_i v_i}{\|v\|_2 \text{vol}\,V} = 2 \frac{v^T S}{\|v\|_2 \sqrt{\text{vol}\,V}}, \]
whence \( \beta = \frac{1}{2} (\cos \theta) \sqrt{\text{vol}\,V} \) and the proof is complete. □

From the straightforward bound
\[ \text{vol}\,S \, \text{vol}\,\bar{S}/(\text{vol}\,V)^2 \leq \frac{1}{4} \]
and the equality \( \cos^{-2} \theta - 1 = \tan^2 \theta \), we derive the following condition.

**Corollary 5.3.** In the same notations of Theorem 5.2, if \( \mu > \tan^2 \theta \) then \( Q(S) > 0 \).

### 6. Concluding remarks

Community detection is a major task in modern complex network analysis and the matrix approach to such problem is quite popular and powerful. In this work we formulate the modularity of a cut in terms of a quadratic form associated with the normalized modularity matrix, and we provide theoretical supports to the common understanding that highly positive eigenvalues of the normalized modularity matrix imply the presence of communities in \( G \). In particular we show that, if that matrix has an eigenvalue close to 1 then the nodal domains corresponding to that eigenvalue have positive modularity and, moreover, can produce good estimates of the optimal cut-modularity.

**Acknowledgement.** The first author acknowledges the support received by Istituto Nazionale di Alta Matematica (INdAM-GNCS, Italy) for his research. The work of the second author is partially supported by the ERC grant NOLEPRO.

### References


(Received October 28, 2015)

Dario Fasino
Department of Mathematics, Computer Science and Physics
University of Udine
Udine, Italy
e-mail: dario.fasino@uniud.it

Francesco Tudisco
Department of Mathematics
University of Padua
Padua, Italy
e-mail: francesco.tudisco@math.unipd.it