- A main concern shared by reviewers #1 and #3 is the lack of mathematical rigour. We address this in two points:
- The proposed parametrization of  $H_r$  should not be seen as a simple tuning of a hyper-parameter. It is on the contrary the only consistent possible choice, according to three arguments: i)  $\zeta$  is the eigenvalue resulting from the linearization of BP around its trivial fixed point (see Eq. (11) of [9]) and the corresponding eigenvector g, once processed as  $g_i^{\rm in} = \sum_{i \in \partial j} g_{ij}$  satisfies  $H_\zeta g^{\rm in} = 0$ , that is precisely the eigenvector studied in the present article; ii) the mapping to the Ising Hamiltonian, from which  $H_r$  was derived in the first place ([8]), is consistent only at  $r = \zeta$  as explained in Section A of the supplementary material; iii) choosing  $r = \zeta$  enables a resilience to degree heterogeneity in the DC-SBM, as developed in Section 2.2. These three arguments are independent and lead to the same parameter, creating a deep connection between B and  $H_\zeta$  other than the graph Laplacian to which  $H_\zeta$  tends in easy problems.
- We agree that most of our derivations are heuristic. This has nevertheless been the case in the last few years in this research domain: a first heuristic derivations of the results via different techniques mainly based on tools from statistical physics is a first necessary step before the mathematical formalization. The study of B in the sparse regime is a hot topic in research, and technically very challenging, see e.g. [10], [15], [16]. As suggested by reviewer #2, even fewer results are available on  $H_r$ , and this work, to our knowledge, represents a first attempt to characterize its eigenvectors. Finally, we also point out that our work already triggered new mathematical research (Coste, Zhu 2019: arXiv:1907.05603) in which some of our claims were formally proved.
- We now address more specific concerns raised by each reviewer.
- 18 Reviewer#1. Thank you for your detailed review. We hope that your concerns are fully addressed.
- Comparison with regularized Laplacian techniques of, e.g., (Qin 2013). Based on simulations, these methods have 19 comparable performance to ours (ours never being worse). The regularized Laplacian, however, relies heavily on the 20 normalization of the rows of the matrix containing the eigenvectors. Such normalization appears very powerful and 21 in practice effective for many matrices. We believe that such step is not completely justified because i) the study of 22  $||L_{\tau} - \mathcal{L}_{\tau}||$  is relevant when such quantity is small compared to the eigengap (Joseph, Yu 2014), that is, for simple 23 classification problems. No guarantee is given for harder scenarios. ii) the detectability threshold is not mentioned in 24 (Qin 2013) and it represents instead a fundamental aspect of our algorithm. We are currently working on a precise 25 description of the connection between these two spectral techniques. 26
- In Eq. (5) the result is the expectation of the sum of Bernoulli random variables. This has been clarified in the new version. The independence comes from the tree like approximation: neighbours of a same node belong to conditionally independent branches. This is a standard technique used in BP (Mezard 2009), also formalized in e.g. (Salez 2011). In 1120 we are taking a conditional expectation. The notation has been clarified in the new version.  $\nu_p$  is the p-th smallest eigenvalue of  $H_r$ , as defined in 1177. In 1214-215, the vector  $u^{(p)}$  corresponds to the p-th largest eigenvalue of  $C\Pi$ , denoted with  $\tau_p$ , hence to the p-th smallest  $\zeta_p = c/\tau_p$ . Decreasing the value of r, starting from  $r = \sqrt{c\Phi}$ , the informative eigenvalues go from negative to positive, hitting zero at  $\zeta_p$ . The k-th smallest will be the first, so it will
- The statement  $\tilde{\beta} = O(\beta_i)$  means that the random variable  $\beta_i$  has the same scaling (with respect to the average degree) than its expectation. The argument of Gaussianity is an assumption made on reasonable intuitions to conclude the calculus and is to be tested on the expression of the overlap compared to the simulations. Given the very good agreement, we understand that the approximations made to that point are reasonable and justify the description we made on the shape of the informative eigenvector.

correspond to  $\zeta_k$  then the others follow, so the the p-th corresponds to  $\zeta_p$ . This has been clarified in the new version.

- Figure 2 supp mat:  $\hat{k}$  represents the number of classes estimated from our algorithm, while  $k_d$  is the number of classes that are theoretically detectable. The color scale plots the quantity  $2(\hat{k} k_d)/(\hat{k} + k_d)$  as a function of the actual number classes ( $k \ge k_d$ ) and the hardness of the problem. When this quantity is zero (white), the algorithm has detected all the detectable classes. In the caption  $\mathcal{U}(\cdot)^4$  stands for uniform distribution raised to power 4.
- 44 Reviewer #2. Thank you for your very positive review.

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- We agree that the term  $(r^2-1)I_n$  doesn't affect the spectral properties, but it is necessary to make the connections with B and  $H_r$ . In order not to introduce a further matrix (D-rA), we chose to write everything in terms of  $H_r$  for the sake of clarity. Your interpretation about the kernel is correct: in the new version this has been pointed out.
- To estimate  $\zeta_p$  we need to recompute each time the first p eigenvalues (not the whole spectrum). This method is self contained in terms of  $H_r$ , but using the eigenvalues of B' ([9]) can be an alternative way to estimate  $\zeta_p$ . We are currently working on an alternative and faster solution, based on a polynomial approximation.
- 51 Reviewer #3. Thank you for your review. We hope that your concerns are fully addressed.
- The comparison of the performances for different values of r is certainly interesting and has been added to the new version. Note however that the spectral algorithm on the matrix B corresponds to  $H_{(c_{\rm in}-c_{\rm out})\Phi/2}$  and has been seen in the literature (see e.g. [8]) to underperform the  $H_{\sqrt{c\Phi}}$ , consistently with the fact that  $(c_{\rm in}-c_{\rm out})\Phi/2$  is farther away from  $\zeta$  then  $\sqrt{c\Phi}$ .