## Introduction to the Analysis and Visualisation of Complex Networks

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(this part includes some slides heavily based on material from Jure Leskovec and Lada Adamic @ Stanford University)


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Network Properties: how to measure a network?

## Plan: Key Network Properties

- (1) Degree distribution
$P(k)$
- (2) Path Length
h
-(3) Clustering coefficient
-(4) Connected components $s$


## (1) Degree Distribution

- Degree distribution $\boldsymbol{P}(\boldsymbol{k})$ : probability that a randomly chosen node has degree $k$ $\boldsymbol{N}_{\boldsymbol{k}}=$ \# nodes with degree $\boldsymbol{k}$
- Normalized histogram: $\boldsymbol{P}(\boldsymbol{k})=\boldsymbol{N}_{k} / \boldsymbol{N} \rightarrow$ plot Coser




## (2) Paths in a Graph

- A path is a sequence of nodes in which each node is linked to the next one

$$
\begin{aligned}
& P_{n}=\left\{i_{0}, i_{1}, i_{2}, \ldots, i_{n}\right\} \quad \text { or } \\
& P_{n}=\left\{\left(i_{0}, i_{1}\right),\left(i_{1}, i_{2}\right),\left(i_{2}, i_{3}\right), \ldots,\left(i_{n-1}, i_{n}\right),\right\}
\end{aligned}
$$

- A path can intersect itself and pass trough the same edge multiple times
- E.g. ACBDCDEG

- In a directed graph, a path can only follow the direction of the "arrow"


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## Distance in a Graph

- Distance (shortest path, geodesic) between a pair of nodes is defined as the number of edges along the shortest path connecting the nodes
- If the two nodes are not connected, the distance is usually defined as infinite

$$
\begin{aligned}
& \mathrm{h}_{\mathrm{B}, \mathrm{D}}=2 \\
& \mathrm{~h}_{\mathrm{A}, \mathrm{X}}=\infty
\end{aligned}
$$

- In directed graphs paths need to follow the direction of the arrows
- Consequence: distance is not symmetric: $h_{B, C} \neq h_{C, B}$

$$
h_{B, C}=1, h_{C, B}=2
$$

## Network Diameter

- Diameter: The maximum (shortest path) distance between any pair of nodes in a graph
- Average path length for a connected graph (component) or a strongly connected (component of a) directed graph

$$
\bar{h}=\frac{1}{2 E_{\max }} \sum_{i, j \neq i} h_{i j} \begin{aligned}
& \text { Where } h_{i j} \text { is the distance from node } i \text { to node } j \\
& E_{\text {max }} \text { is max number of edges (total number of } \\
& \text { node pairs) }=n(n-1) / 2
\end{aligned}
$$

- Many times we compute the average only over the connected pairs of nodes (that is, we ignore "infinite"length paths)


## (3) Clustering Coefficient

- Clustering coefficient:
- What portion of $\boldsymbol{i}$ 's neighbors are connected?
- Node $\boldsymbol{i}$ with degree $\boldsymbol{k}_{\boldsymbol{i}}$
- $C_{i} \in[0,1]$
$-C_{i}=\frac{2 e_{i}}{k_{i}\left(k_{i}-1\right)} \quad \begin{aligned} & \text { where } e_{i} \text { is the number of edges } \\ & \text { between the neighbors of node } i\end{aligned}$

$C_{i}=1$

$C_{i}=1 / 2$

$C_{i}=0$
- Average clustering coefficient: $C=\frac{1}{N} \sum_{i}^{n} C_{i}$


## Clustering Coefficient

- Clustering coefficient:
- What portion of $\boldsymbol{i}$ 's neighbors are connected?
- Node $\boldsymbol{i}$ with degree $\boldsymbol{k}_{\boldsymbol{i}}$
- $C_{i}=\frac{2 e_{i}}{k_{i}\left(k_{i}-1\right)}$ where $e$ is the number of edges

$k_{B}=2, \quad e_{B}=1, \quad C_{B}=2 / 2=1$
$k_{D}=4, \quad e_{D}=2, \quad C_{D}=4 / 12=1 / 3$
Avg. Clustering: $C=0.33$


## (4) Connectivity

- Size of the largest connected component
- Largest set where any two vertices can be joined by a path
- Largest component = Giant component


How to find connected components:

- Start from random node and perform Breadth First Search (BFS)
- Label the nodes BFS visited
- If all nodes are visited, the network is connected
- Otherwise find an unvisited node and repeat BFS


## Summary: Key Network Properties

- (1) Degree distribution
$P(k)$
- (2) Path Length
h
-(3) Clustering coefficient
-(4) Connected components $S$


## Measuring these properties in a Real World Graph

## MSN Messenger



## - MSN Messenger

- 1 month activity
- 245 million users logged in
- 180 million users engaged in conversations
- More than 30 billion conversations
- More than 255 billion exchanged messages

| Planetary-Scale Views on a Large | WWW 2008 |
| :---: | :---: | :---: |
| Instant-Messaging Network |  |

## Spatial Network: Geography



## Communication $\rightarrow$ Connections



## Network: 180M people, 1.3B edges

## Messaging as multigraph



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## MSN: (1) Degree Distribution



## MSN: Log-Log Degree Distribution



## MSN: (2) Diameter



## Avg. path length 6.6

$90 \%$ of the nodes can be reached in $<8$ hops


## MSN: (3) Clustering Coefficient


$C_{k}$ : average $C_{i}$ of nodes $i$ of degree $k: C_{k}=\frac{1}{N_{k}} \sum_{i: k_{i}=k} C_{i}$
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## MSN: (4) Connected Components



## MSN: Key Network Properties

-(1) Degree distribution
Heavily skewed avg. degree $=14.4$

- (2) Path Length
6.6
-(3) Clustering coefficient
0.11
- (4) Connected components
giant component


## Are these values "expected"? <br> Are they "surprising"?

To answer this we need a null-mode!!

## Another Example: PPI Network



## Intermezzo: Network Datasets

## The KONECT Project

## Networks • Statistics • Plots • Categories • Handbook

Jérôme Kunegis University of Namur

| $\mathrm{n}=\underline{\text { Size }}$ | $\in \mathbb{N}$ |
| :---: | :---: |
| $\mathrm{m}=$ Volume | $\in \mathbb{N}$ |
| $\overline{\mathrm{m}}=\underline{\text { Unique edge count }}$ | $\in \mathbb{N}$ |
| I = Loop count | $\in \mathbb{N}$ |
| $s=\underline{\text { Wedge count }}$ | $\in \mathbb{N}$ |
| $\mathrm{z}=$ Claw count | $\in \mathbb{N}$ |
| $\mathrm{x}=$ Cross count | $\in \mathbb{N}$ |
| $\mathrm{t}=$ Triangle count | $\in \mathbb{N}$ |
| $q=\underline{\text { Square count }}$ | $\in \mathbb{N}$ |
| $\mathrm{T}_{4}=4$-Tour count | $\in \mathbb{N}$ |
| $d_{\text {max }}=\underline{\text { Maximum degree }}$ | $\in \mathbb{N}$ |
| $\mathrm{d}=$ Average degree | $\in \mathbb{R}^{+}$ |
| $p=$ Fill | $\in[0,1]$ |
| $\tilde{\mathrm{m}}=$ Average edge multiplicity | $\in \mathbb{R}^{+}$ |
| $\mathrm{N}=$ Size of LCC | $\in \mathbb{N}$ |
| $\mathrm{N}_{\mathrm{S}}=\underline{\text { Size of LSCC }}$ | $\in \mathbb{N}$ |
| $\delta=$ Diameter | $\in \mathbb{N}$ |
| $\delta_{0.5}=$ 50-Percentile effective diameter | $\in \mathbb{R}^{+}$ |
| $\delta_{0.9}=\underline{90}$-Percentile effective diameter | $\in \mathbb{R}^{+}$ |
| $\delta_{\mathrm{M}}=\underline{\text { Median distance }}$ | $\in \mathbb{N}$ |
| $\delta_{m}=$ Mean distance | $\in \mathbb{R}^{+}$ |
| $\mathrm{G}=\underline{\text { Gini coefficient }}$ | $\in[0,1]$ |
| $\mathrm{P}=\underline{\text { Balanced inequality ratio }}$ | $\in[0,1]$ |
| $\mathrm{Her}_{\text {er }}=$ Relative edge distribution entropy | $\in[0,1]$ |

- Fruchterman-Reingold graph drawing

Degree distribution

- Cumulative degree distribution

Lorenz curve

- Spectral distribution of the adjacency matrix
- Spectral distribution of the normalized adjacer
- Spectral distribution of the Laplacian
- Spectral graph drawing based on the adjacenc
- Spectral graph drawing based on the Laplaciar
- Spectral graph drawing based on the normaliz
- Degree assortativity
- Zipf plot
-Hop distribution
- Double Laplacian graph drawing

Delaunay_graph drawing

- In/outdegree scatter plot
- Item rating evolution

Edge weight/multiplicity distribution

- Clustering coefficient distribution
- Average neighbor degree distribution

Temporal distribution

- Temporal hop distribution
- Diameter/density evolution
- Signed temporal distribution
- Rating_class evolution
- SynGraphy
- Inter-event distribution
- Node-level inter-event distribution
$\in[0,1]$
$\in[0,1]$



## http://konect.cc/

## Intermezzo: Network Datasets

Network Repository. An Interactive Scientific Network Data Repository. THE FIRST SCIENTIFIC NETWORK DATA REPOSITORY WITH INTERACTIVE VISUAL ANALYTICS. NEW GraphVis: interactive visual graph mining and machine learning


## Erdös-Renyi Random Graph Model

## Simplest Model of Graphs

- Erdös-Renyi Random Graphs [Erdös-Renyi, ‘60]


## Introduction

- $\boldsymbol{G}_{n, p}$ : undirected graph on $n$ nodes and each ( $u, v$ ) appears i.i.d. with probability $p$
- $\boldsymbol{G}_{n, m}$ : undirected graph with $n$ nodes and $m$ uniformly at random picked edges


## What kind of networks do such models produce?

## Random Graph Model

- $\boldsymbol{n}$ and $\boldsymbol{p}$ do not uniquely determine the graph!
- The graph is a result of a random process
- We can have many different realizations given the same $\boldsymbol{n}$ and $\boldsymbol{p}$

$\mathrm{n}=10$
$p=1 / 6$


## Properties of $\mathbf{G}$

- Degree distribution


## $P(k)$

- Clustering coefficient

C

- Path Length
h
- Connected components s

> What are the values of these properties for $G_{n, p}$ ?

## $\mathbf{G}_{n, p}:$ degree distribution

- Fact: Degree Distribution of $G_{n, p}$ is binomial
- Let $\boldsymbol{P}(\boldsymbol{k})$ denote the fraction of nodes with degree $\boldsymbol{k}$

$$
P(k)=\binom{n-1}{k} \prod_{\substack{\text { Solect } k n \text { noes } \\ \text { outor } n-1}}^{\left(p_{\substack{2}}^{k}(1-p)^{n-1-k}\right.}
$$



Mean, variance of a binomial distribution

$$
\begin{aligned}
\bar{k} & =p(n-1) \\
\sigma^{2} & =p(1-p)(n-1)
\end{aligned}
$$

$$
\frac{\sigma}{\bar{k}}=\left[\frac{1-p}{p} \frac{1}{(n-1)}\right]^{1 / 2} \approx \frac{1}{(n-1)^{1 / 2}}
$$

By the law of large numbers, as the network size increases, the distribution becomes increasingly narrow - we are increasingly confident that the degree of a node is in the vicinity of $k$.

## Intermezzo: NetLogo

## Netlogo

Home
Download
Help
Resources
Extensions

NetLogo is a multi-agent programmable modeling environment. It is used by many hundreds of thousands of students, teachers, and researchers worldwide. It also powers HubNet participatory simulations. It is authored by Uri Wilensky and developed at the CCL. You can download it free of charge. You can also try it online through NetLogo Web.

Visualize some of the properties described in this course

## https://ccl.northwestern.edu/netlogo/

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## NetLogo: $\boldsymbol{G}_{n, p}$ and degree dist.



## ErdosRenyiDegDist.nlogo

## $G_{n, p}:$ clustering coefficient

- Remember: $C_{i}=\frac{2 e_{i}}{k_{i}\left(k_{i}-1\right)} \quad \begin{aligned} & \text { where } e \text { is sthe number of edges } \\ & \text { between the neighbors of node } i\end{aligned}$
- Edges in $\boldsymbol{G}_{n, p}$ appear i.i.d. with prob. $\boldsymbol{p}$
- So, expected $\boldsymbol{E}\left[\mathbf{e}_{i}\right]$ is $=p \frac{k_{i}\left(k_{i}-1\right)}{2}$

> each pair is connected with prob. $p$
number of distinct pairs of neighbors of node $i$ of degree $k_{i}$

- Therefore $\boldsymbol{E}[\boldsymbol{C}]=\frac{p \cdot k_{i}\left(k_{i}-1\right)}{k_{i}\left(k_{i}-1\right)}=p=\frac{\bar{k}}{n-1} \approx \frac{\bar{k}}{n}$

Clustering coefficient of a random graph is small.
If we generate bigger and bigger graphs with fixed avg. degree $k$ (that is we
set $p=k \cdot 1 / n$ ), then $C$ decreases with the graph size $n$.

## Properties of $\mathbf{G}$

- Degree distribution

$$
P(k)=\binom{n-1}{k} p^{k}(1-p)^{n-1-k}
$$

- Clustering coefficient

$$
C=p \approx \frac{\bar{k}}{n}
$$

- Path Length next!
- Connected components

> What are the values of these properties for $G_{n, p}$ ?

## Definition: expansion

- Graph $G(V, E)$ has expansion $\alpha$ : if $\forall S \subseteq V$ : \# of edges leaving $S \geq \alpha \cdot \min (|S|,|V \backslash S|)$
- Or equivalently:

$$
\alpha=\min _{S \subseteq V} \frac{\text { \#edges leaving } S}{\min (|S|,|V \backslash S|)}
$$



## Expansion: measures robustness

- Expansion is measure of robustness:
- to disconnect L nodes, we need to cut $\geq \alpha \cdot$ Ledges
-Low expansion

- High Expansion

- Social Networks:
- "communities"



## Expansion:

- Fact: In a graph of $\boldsymbol{n}$ nodes with expansion $\alpha$ for all pairs of nodes there is a path of length $\mathbf{O}((\log \boldsymbol{n}) / \boldsymbol{\alpha})$.
- Random graph $G_{n, p}$ :

For $\log n>n p>c, \operatorname{diam}\left(G_{n, p}\right)=O(\log n / \log (n p))$

- random graphs have good expansion, so it takes a logarithmic number of steps for BFS to visit all nodes



## $G_{n, p}:$ average shortest path

## Erdös-Renyi Random Graphs can grow very large but nodes will be just a few hops apart



[^0]
## Properties of $\mathbf{G}$

- Degree distribution

$$
P(k)=\binom{n-1}{k} p^{k}(1-p)^{n-1-k}
$$

- Clustering coefficient

$$
C=p \approx \frac{\bar{k}}{n}
$$

- Path Length
$O(\log n)$
- Connected components next!

> What are the values of these properties for $G_{n, p}$ ?

## "Evolution" of a random graph

- Graph structure of $G_{n, p}$ as $p$ changes

- Emergence of a giant component avg. degree $\boldsymbol{k}=\mathbf{2 E / n}$ or $\boldsymbol{p}=\boldsymbol{k} /(\boldsymbol{n}-\mathbf{1})$
- $k=1-\varepsilon$ : all components are of size $\Omega$ (log $n$ )
- $k=1+\varepsilon$ : 1 component of size $\Omega(n)$, others have size $\Omega(\log n)$
- Each node has at least one edge in expectation


## $G_{n, p}$ Simulation Experiment



## NetLogo: $\boldsymbol{G}_{n, p}$ and giant component





## GiantComponent.nlogo

## $\boldsymbol{G}_{n, p}$ - Erdös-Renyi Model


"[When asked why are numbers beautiful?]

It's like asking why is Ludwig van Beethoven's Ninth Symphony beautiful. If you don't see why, someone can't tell you. I know numbers are beautiful. If they aren't beautiful, nothing is."
— Paul Erdos

- $G_{n, p}$ is a cool model!

But let's compare it to real world networks

- Degree distribution
- Avg. Clustering coef.
- Path Length
$\mathrm{n}=180 \mathrm{M}$
6.6
0.11
$\bar{k} / n$
$C \approx 8 \cdot 10^{-8}$



$$
C \approx 8 \cdot 10^{-8}
$$

$O(\log n)$

$$
h \approx 8.2
$$

GCC exists when $\bar{k}>1$

$$
\bar{k} \approx 14
$$

## Real Networks vs G

- Are real networks like random graphs?
- Average Path Length
- Giant Connected Component
- Degree Distribution
- Clustering Coefficient
- Problems with the random networks model:
- Degree distribution differs from that of real networks
- Clustering Coefficient is much lower than on real networks
- Giant component in most real network does NOT emerge through a phase transition
- Most important: Are real networks random?
- The answer is simply: NO!


## Real Networks vs G

- If $\mathbf{G}_{n, p}$ is wrong, why did we spend time on it?
- It is the reference model
- It will help us calculate many quantities, that can then be compared to the real data
- It will help us understand to what degree is a particular property the result of some random process

So, while $G_{n, p}$ is "WRONG", it can turn out to be extremely USEFUL!

## Intermezzo: Configuration Model

- Goal: Generate a random graph with a given degree sequence $k_{1}, k_{2}, \ldots k_{N}$
- Configuration Model:



DNodes with spokes


Randomly pair up "mini"-nodes


Resulting graph

- Useful as a "null" model of networks:
- We can compare the real network G and a "random" $\boldsymbol{G}^{\prime}$ which has the same degree sequence as $\boldsymbol{G}$


## The Small World Random Graph Model

Can we have high clustering while also having short paths?

## The Small World Experiment

- What is the typical shortest path length between any two persons?
- Experiment on the global friendship network
- Can't measure, need to probe explicitly

- Small-world experiment [Milgram'67] [Travers and Milgram '69]
- Picked 296 people in Omaha, Nebraska and Wichita, Kansas
- Ask them to get a letter to a stock-broker in Boston by passing it through friends
- How many steps did it take?
$\underset{\text { By Stanley Milgram }}{\text { The Sorld Problem }}$

An Experimental Study of the Small World Problem*

JEFFREY TRAVERS
Harvard University
and
STANLEY MILGRAM
The City University of New York


## The Small World Experiment

- 64 chains completed: (i.e., 64 letters reached the target)
- It took 6.2 steps on the average, thus " 6 degrees of separation"
- Further observations:
- People who owned stock
[Travers and Milgram '69]
 had shorter paths to the stockbroker than random people: 5.4 vs. 6.7
- People from the Boston area have even closer paths: 4.4


## 6 degrees: Should we be surprised?

- Assume each human is connected to 100 other people Then:
- Step 1: reach 100 people
- Step 2: reach $100 * 100=10,000$ people
- Step 3: reach $100 * 100 * 100=1 \mathrm{M}$ people
- Step 4: reach $100 * 100 * 100 * 100=100 \mathrm{M}$ people

- In 5 steps we can reach 10 billion people!
- What's wrong here? We ignore clustering!
- Not all edges point to new people
- $92 \%$ of FB friendships happen through a friend-of-a-friend



## Clustering Implies Edge Locality

- MSN network has 7 orders of magnitude larger clustering than the corresponding $G_{n, p}$ !

- Other Examples:
- Actor Collaborations (IMDB): $N=225,226$ nodes, avg. degree $\overline{\mathrm{k}}=61$
- Electrical power grid: $N=4,941$ nodes, $\overline{\mathrm{k}}=2.67$
- Network of neurons: $N=282$ nodes, $\overline{\mathrm{k}}=14$

| Network | $\boldsymbol{h}_{\text {actual }}$ | $\mathbf{h}_{\text {random }}$ | $\mathbf{C}_{\text {actual }}$ | $\mathbf{C}_{\text {random }}$ |
| :--- | ---: | ---: | :--- | :--- |
| Film actors | 3.65 | 2.99 | 0.79 | 0.00027 |
| Power Grid | 18.70 | 12.40 | 0.080 | 0.005 |
| C. elegans | 2.65 | 2.25 | 0.28 | 0.05 |

h ... Average shortest path length
C ... Average clustering coefficient
"actual" ... real network
"random" ... random graph with same avg. degree

## The "Controversy"

- Consequence of expansion:
- Short paths: O(log n)
- This is the smallest diameter we can get if we have a constant degree.
- But clustering is low!
- However, networks have "local" structure:
- Triadic closure:
- Friend of a friend is my friend
- High clustering but diameter is also high


High clustering coefficient High diameter

- How can we have both?


## Small-World: How?

- Could a network with high clustering also be "small world" (log n diameter)?
- How can we at the same time have high clustering and small diameter?


High clustering High diameter


Low clustering Low diameter

- Clustering implies edge "locality"
- Randomness enables "shortcuts"


## Solution: The Small-World Model

## Small-World Model

[Watts-Strogatz ‘98]
Two components to the model:

Collective dynamics of 'small-world' networks

Duncan J. Watts* \& Steven H. Strogatz
Department of Theoretical and Applied Mechanics, Kimball Hall, Cornell University, Ithaca, New York 14853, USA

- (1) Start with a low-dimensional regular lattice
- (In our case we are using a ring as a lattice)
- Has high clustering coefficient
- Now introduce randomness ("shortcuts")
- (2) Rewire:
- Add/remove edges to create shortcuts to join remote parts of the lattice
- For each edge with prob. p move the other end to a random node



## The Small World Model



Rewiring allows us to "interpolate" between a regular lattice and a random graph

## The Small World Model



## NetLogo: $\boldsymbol{G}_{n, p}$ and Small-World




## SmallWorldWS.nlogo

## Small-World: Summary

- Could a network with high clustering be at the same time a "small world"?
- Yes! You don't need more than a few random links
- The Watts-Strogatz Model:
- Provides insight on the interplay between clustering and being "small-world"
- Captures the structure of many realistic networks
- Accounts for the high clustering of real networks
- Does not lead to the correct degree distribution *

We usually call small world to networks which exhibit:

- Short avg. path length (log $n$ )
- High clustering coefficient


## Power Laws and Degree Distributions

## Realistic Degree Distribution

Which interesting graph properties do we observe that need explaining?

- Small-world model:
- Avg. Path Length
- Clustering coefficient $\vee$

- What about node degree distribution?
- What fraction of nodes has degree $\boldsymbol{k}$ (as a function of $\boldsymbol{k}$ )?
- Observation in real networks: very often a power law: $\boldsymbol{P}(\boldsymbol{k}) \propto \boldsymbol{k}^{-\alpha}$
- Small-World is similar to $\mathrm{G}_{\mathrm{n}, \mathrm{p}}$ : pronounced peak at $\mathbf{k}$ does not result in realistic distributions... *


## Realistic Degree Distribution

Expected based on $G_{n p}$


Found in data


## Example: Flickr

> Flickr social network $n=584,207$, $m=3,555,115$
$0 \quad 5001000150020002500300035004000$
Degree, k
[Leskovec et al. KDD ‘08]

## Example: Flickr



## Same plot, but now on log-log scale

## Intermezzo: exponential vs power-law

- How to distinguish:
- Exponential: $\boldsymbol{P}(\boldsymbol{k}) \propto \lambda e^{-\lambda k}$ VS
- Power-Law: $\boldsymbol{P}(\boldsymbol{k}) \propto \boldsymbol{k}^{-\alpha}$



## Intermezzo: exponential vs power-law

- Exponential: $P(k) \propto \lambda e^{-\lambda k}$ vs
- Power-Law: $\quad P(k) \propto k^{-\alpha}$


If $y=f(x)=x^{-a}$, then $\log (y)=-\alpha \log (x)$

On a log-log axis a power law looks like
a straight line of slope - $\alpha$

## Intermezzo: exponential vs power-law

- Exponential: $P(k) \propto \lambda e^{-\lambda k}$ vs
- Power-Law: $\quad P(k) \propto k^{-\alpha}$


Above a certain $x$ value, the power law is always higher than the exponential

$$
\text { plot [4:20] } 1.5^{* *}-x, x^{* *}-1.5, x^{* *}-2
$$

## Intermezzo: power-law "slope"

- Power-Law: $\boldsymbol{P}(\boldsymbol{k}) \propto \boldsymbol{k}^{-\alpha}$

lower alpha ( $\alpha$ ) will mean less pronounced slope


## Example: Internet Autonomous Systems

- First observed in Internet Autonomous Systems [Faloutsos, Faloutsos and Faloutsos, 1999]



On Power-Law Relationships of the Internet Topology

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## Example: World Wide Web

## [Broder et al., 2000]




Graph structure in the Web
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## Other Examples

## [Barabasi-Albert, 1999]

## Emergence of Scaling in Random Networks

Albert-László Barabási* and Réka Albert


## Interpreting Power-Laws

Bell Curve


Number of links ( $k$ )


Power Law Distribution


Number of links ( $k$ )


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## Power-Law Degree Exponent

- Power-law degree exponent is typically:


## $2<\alpha<3$

- Examples
- Web graph:
- $\boldsymbol{\alpha}_{\text {in }}=\mathbf{2 . 1}, \boldsymbol{\alpha}_{\text {out }}=\mathbf{2 . 4}$ [Broder et al. 00]
- Autonomous systems:
- $\boldsymbol{\alpha}=\mathbf{2 . 4}$ [Faloutsos 3, 99]
- Actor-collaborations:
- $\alpha=2.3$ [Barabasi-Albert 00]
- Citations to papers:
- $\boldsymbol{\alpha} \approx \mathbf{3}$ [Redner 98]
- Online social networks:
- $\boldsymbol{\alpha} \approx 2$ [Leskovec et al. 07]



## Many real world networks are power-law

|  | exponent $\alpha$ <br> (in/out degree) |
| :--- | :--- |
| film actors | 2.3 |
| telephone call graph | 2.1 |
| email networks | $1.5 / 2.0$ |
| sexual contacts | 3.2 |
| WWW | $2.3 / 2.7$ |
| internet | 2.5 |
| peer-to-peer | 2.1 |
| metabolic network | 2.2 |
| protein interactions | 2.4 |

## Power Laws are Everywhere



Power-Law Distributions in Empirical Data*

Aaron Clauset ${ }^{\dagger}$
Cosma Rohilla Shalizi ${ }^{\ddagger}$ M. E. J. Newman ${ }^{\S}$
[Clauset, Shalizi, Newman, 2009]

## Power Laws are Everywhere



Power-Law Distributions in Empirical Data*

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[Clauset, Shalizi, Newman, 2009]

## Some exponents for real world data

|  | $\mathrm{x}_{\min }$ | exponent $\alpha$ |
| :--- | :--- | :--- |
| frequency of use of words | 1 | 2.20 |
| number of citations to papers | 100 | 3.04 |
| number of hits on web sites | 1 | 2.40 |
| copies of books sold in the US | 2000000 | 3.51 |
| telephone calls received | 10 | 2.22 |
| magnitude of earthquakes | 3.8 | 3.04 |
| diameter of moon craters | 0.01 | 3.14 |
| intensity of solar flares | 200 | 1.83 |
| intensity of wars | 3 | 1.80 |
| net worth of Americans | $\$ 600 \mathrm{~m}$ | 2.09 |
| frequency of family names | 10000 | 1.94 |
| population of US cities | 40000 | 2.30 |

## Not everyone likes Power Laws ©



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## Scale Free Networks

- Networks with a power-law tail in their degree distribution are often called "scale-free networks"
- Where does the term scale-free com from?
- Scale invariance: there is no characteristic scale
- means laws do not change if scales of length, energy, or other variables, are multiplied by a common factor
- Scale free function: $f(\lambda x)=C(\lambda) f(x) \propto f(x) \begin{gathered}c(x) \text { depends } \\ \text { only on } \lambda\end{gathered}$
- Power-law: $f(x)=a x^{-\alpha}$

$$
f(\lambda x)=a(\lambda x)^{-\alpha}=\lambda^{-\alpha}\left(a x^{-\alpha}\right)=\lambda^{-\alpha} f(x) \propto f(x)
$$

$\log ()$ or $\operatorname{Exp}()$ are not scale free
$f(\lambda x)=\log (\lambda x)=\log (\lambda)+\log (x)=\log (\lambda)+f(x)$
$f(\lambda x)=\exp (\lambda x)=\exp (x)^{\lambda}=f(x)^{\lambda}$

## Random vs Scale Free



Random network
(Erdos-Renyi random graph)


Degree distribution is Binomial


Scale-free (power-law) network
Degree distribution is Power-law

## Preferential Attachment Model

## Rich Get Richer

## - New nodes are more likely to link to nodes that already have high degree

- Herbert Simon's result:
- Power-laws arise from "Rich get richer" (cumulative advantage)

ON A CLASS OF SKEW DISTRIBUTION FUNCTIONS

## By HERBERT A. SIMON $\dagger$

Carnegie Institute of Technology

- Examples:
- Citations [de Solla Price ‘65]: New citations to a paper are proportional to the number it already has
- Herding: If a lot of people cite a paper, then it must be good, and therefore I should cite it too
- Sociology: Matthew effect (http://en.wikipedia.org/wiki/Matthew_effect)
- "For whoever has will be given more, and they will have an abundance. Whoever does not have, even what they have will be taken from them."
- Eminent scientists often get more credit than a comparatively unknown researcher, even if their work is similar

[^1]
## Model: Preferential Attachment

- Preferential attachment: [Barabasi-Albert '99] (Barabasi-Albert model)

Emergence of Scaling in Random Networks Albert-László Barabási* and Réka Albert

- Nodes arrive in order 1,2,...,n
- At step $\boldsymbol{j}$, let $\boldsymbol{d}_{\boldsymbol{i}}$ be the degree of a previous node $\boldsymbol{i}$
- A new node $\boldsymbol{j}$ arrives and creates $\boldsymbol{m}$ out-links
- Probability of $\boldsymbol{j}$ linking to a previous node $\boldsymbol{i}$ is proportional to degree $\boldsymbol{d}_{\boldsymbol{i}}$ of node $\boldsymbol{i}$

$$
P(j \rightarrow i)=\frac{d_{i}}{\sum_{k} d_{k}}
$$



## Results for Simple Model

- We analyze the following simple model:
- Nodes arrive in order $1,2,3, \ldots$, $n$
- When node $j$ is created it makes a single out-link to an earlier node $\boldsymbol{i}$ chosen:
- 1) With prob. $\boldsymbol{p}, \boldsymbol{j}$ links to $\boldsymbol{i}$ chosen uniformly at random (from among all earlier nodes)
- 2) With prob. 1 - p, node $j$ chooses $i$ uniformly at random \& links to a random node $v$ that $i$ points to
- This is same as saying: With prob. 1 - $\boldsymbol{p}$, node $\boldsymbol{j}$ links to node $\boldsymbol{v}$ with prob. proportional to $\boldsymbol{d}_{\boldsymbol{v}}$ (the in-degree of $\boldsymbol{v}$ )
- Our graph is directed: every node has out-degree 1


## Results for Simple Model

- Claim: The described model generates networks where the fraction of nodes with in-degree $\boldsymbol{k}$ scales as:

$$
-\left(1+\frac{1}{q}\right)
$$

where $q=1-p$

So we get power-law degree distribution with exponent:

$$
\alpha=1+\frac{1}{1-p}
$$

The model gives a power-law

## Preferential Attachment: The Good

- Preferential attachment gives power-law in-degrees!
- Intuitively reasonable process
- Can tune model parameter p to get the observed exponent
- On the web, P[node has in-degree $\boldsymbol{k}$ ] $\boldsymbol{k}^{-2.1}$
- $2.1=1+1 /(1-p) \rightarrow p \sim 0.1$

$$
p=0 \rightarrow P\left(d_{i}=k\right) \sim k^{-2} \quad p=0.5 \rightarrow P\left(d_{i}=k\right) \sim k^{-3}
$$

## Preferential Attachment: The Bad

- Preferential attachment is not so good at predicting network structure
- Age-degree correlation
- Node degree is proportional to its age
- Possible Solution: Node fitness (virtual degree)
- Links among high degree nodes:
- On the web nodes sometimes avoid linking to each other
- Further questions:
- What is a reasonable model for how people sample network nodes and link to them?


## Origins of Preferential Attachment

- Link Selection Model: perhaps the simplest example of a local or random mechanism capable of generating preferential attachment
- Growth: At each time step we add a new node to the network
- Link selection: We select a link at random and connect the new node to one of the nodes at the two ends of the selected link



## Origins of Preferential Attachment

- Copying Model:
- (a) Random Connection: with prob. $\mathbf{p}$ the new node links to random node $v$
- (b) Copying: With prob. 1 - p randomly choose an outgoing link of node $v$ and connect the new node to the selected link's target
- The new node "copies" one of the links of an earlier node



## Origins of Preferential Attachment

- Analysis of the copying model:
- (a) the probability of selecting a node is $1 / N$
- (b) is equivalent to selecting a node linked to a randomly selected link. The probability of selecting a degree- $k$ node through the copying process of step (b) is $k / 2 E$ for undirected networks
- Again, the likelihood that the new node will connect to a degree- $k$ node follows preferential attachment
- Examples:
- Social networks: Copy your friend's friends.
- Citation Networks: Copy references from papers we read
- Protein interaction networks: gene duplication


## Many models lead to power-laws

- Copying mechanism (directed network)
- Select a node and an edge of this node
- Attach to the endpoint of this edge
- Walking on a network (directed network)
- The new node connects to a node, then to every first, second, ... neighbor of this node
- Attaching to edges
- Select an edge and attach to both endpoints of this edge
- Node duplication
- Duplicate a node with all its edges
- Randomly prune edges of new node


## Distances in Preferential Attachment

Ultra
small world

Size of the biggest hub is of order $O(N)$. Most nodes can

## const $\quad \alpha=2$

$\frac{\log \log n}{\log (\alpha-1)} \quad 2<\alpha<3$
$\frac{\log n}{\log \log n} \quad \alpha=3$
$\log n \quad \alpha>3$
Avg. path
Degree length exponent be connected within two steps, thus the average path length will be independent of the network size $n$.

The avg. path length increases slower than logarithmically with $n$. In $G_{n p}$ all nodes have comparable degree, thus most paths will have comparable length. In a scale-free network vast majority of the paths go through the few high degree hubs, reducing the distances between nodes.

Some models produce $\alpha=3$. This was first derived by Bollobas et al. for the network diameter in the context of a dynamical model, but it holds for the average path length as well.

The second moment of the distribution is finite, thus in many ways the network behaves as a random network. Hence the average path length follows the result that we derived for the random network model earlier.

## Scale-Free Networks: Overview



Average $\langle k\rangle$ diverges
Average $\langle k\rangle$ finite

Ultra small world behavior
Small world

> | Regime full of anomalies... | $\begin{array}{l}\text { The scale-free behavior is } \\ \text { relevant }\end{array}$ |
| :--- | :--- |

## Scale-Free Networks: Ingredients

- Nodes appear over time (growth)

- Nodes prefer to attach to nodes with many connections (preferential attachment, cumulative advantage)



## NetLogo: Preferential Attachment



## Node Centrality

## Star Wars IV Network



Are all nodes "equal"? How to measure their importance?

## Star Wars IV Network



Size proportional to degree: is this the only way?

## Star Wars IV Network



Size proportional to betweenness

## Star Wars IV Network



## Size proportional to closeness

[^2]
## Why degree is not enough



## Why degree is not enough

Stanford Social Web (ca. 1999)

network of personal homepages at Stanford

## Different notions of centrality

- Node Centrality measures "importance"

In each of the following networks, $X$ has higher centrality than Y according to a particular measure

indegree

outdegree

betweenness
closeness

## Node Degree

## - Let's put some numbers to it

## Undirected degree: <br> e.g. nodes with more friends are more central.



Assumption: the connections that your friend has don't matter, it is what they can do directly that does (e.g. go have a beer with you, help you build a deck...)

## Node Degree

- Normalization: divide degree by the max. possible, i.e. ( $\mathrm{N}-1$ )




## Node Degree

## example financial trading networks


high in-centralization: one node buying from many others


Iow in-centralization: buying is more evenly distributed

## What does degree not capture?

- In what ways does degree fail to capture centrality in the following graphs?



## Brokerage not captured by degree



Brokerage: Concept


## Brokerage: Concept



## Capturing Brokerage

- Betweenness Centrality:
intuition: how many pairs of individuals would have to go through you in order to reach one another in the minimum number of hops?



## Betweenness: Definition

$$
C_{B}(i)=\sum_{j<k} \frac{g_{j k}(i)}{g_{j k}}
$$

Where:
$g_{\mathrm{jk}}=$ the number of shortest paths connecting nodes $j$ and $k$ $g_{\mathrm{jk}}(\mathrm{i})=$ the number that node $i$ is on.

Usually normalized by:

$$
C_{B}^{\prime}(i)=\frac{C_{B}(i)}{(n-1)(n-2) / 2}
$$

number of pairs of vertices excluding the vertex itself

## Betweenness: Toy Networks

- Non-normalized version:



## Betweenness: Toy Networks

- Non-normalized version:

- A lies between no two other vertices
- B lies between A and 3 other vertices: C, D, and E
- C lies between 4 pairs of vertices: (A,D),(A,E),(B,D),(B,E)
- note that there are no alternate paths for these pairs to take, so C gets full credit


## Betweenness: Toy Networks

- Non-normalized version:



## Betweenness: Toy Networks

- Non-normalized version:

- why do C and D each have betweenness 1?
- They are both on shortest paths for pairs $(A, E)$, and ( $B, E$ ), and so must share credit:
$-1 / 2+1 / 2=1$


## Betweenness: Toy Networks

- Non-normalized version:


What is the betweenness of node E?

## Betweenness: Real Example

- Social Network (facebook) nodes are sized by degree, and colored by betweenness



## Betweenness: Question

- Find a node that has high betweenness but low degree



## Betweenness: Question

- Find a node that has low betweenness but high degree



## Closeness Centrality

- What if it's not so important to have many direct friends?
- Or be "between" others
- But one still wants to be in the "middle" of things, not too far from the center

Closeness Centrality

- Need not be in brokerage position



## Closeness: Definition

- Closeness is based on the length of the average shortest path between a node and all other nodes in the network


## Closeness Centrality:

$$
C_{C}(i)=\frac{1}{\sum_{j=1}^{N} d(i, j)}
$$

## Normalized Closeness Centrality:

$$
C_{C}^{\prime}(\dot{\boldsymbol{i}})=C_{C}(\dot{\boldsymbol{i}}) \times(\boldsymbol{n}-1) \quad \begin{aligned}
& \text { When graphs are big, the } \\
& -1 \text { can be discarded and } \\
& \text { we multiply by } n
\end{aligned}
$$

## Closeness: Toy Networks



$$
C_{c}^{\prime}(A)=\left[\frac{\sum_{j=1}^{N} d(A, j)}{N-1}\right]^{-1}=\left[\frac{1+2+3+4}{4}\right]^{-1}=\left[\frac{10}{4}\right]^{-1}=0.4
$$

## Closeness: Toy Networks



## Closeness: Question

- Find a node which has relatively high degree but low closeness



## Closeness: Question

- Find a node which has low degree but high closeness



## Closeness: unconnected graph

## -What if the graph is not connected?



$$
C_{C}(i)=\frac{1}{\sum_{j=1}^{N} d(i, j)}
$$

instead of null, we could also interpret it as 0 if infinity is the distance between unconnected nodes

## Harmonic: Definition

- Replace the average distance with the harmonic mean of all distances

Harmonic Centrality:

$$
C_{H}(i)=\sum_{j \neq i} \frac{1}{d(i, j)}=\sum_{d(i, j)<\infty, j \neq i} \frac{1}{d(i, j)}
$$

- Strongly correlated to closeness centrality
- Naturally also accounts for nodes $j$ that cannot reach $i$
- Can be applied to graphs that are not connected Normalized Harmonic Centrality:

$$
C_{H}^{\prime}(i)=C_{H}(i) /(n-1)
$$

## Harmonic: Toy Networks

- Non-normalized version:
$c_{\text {harm }}=\frac{1}{1}+\frac{1}{2}+\frac{1}{2}+\frac{1}{3}+\frac{1}{4}=2.5$



## Closeness vs Harmonic



Closeness Centrality

$$
C_{C}(i)=\frac{1}{\sum_{j=1}^{N} d(i, j)}
$$



Harmonic Centrality

$$
C_{H}(i)=\sum_{j \neq i} \frac{1}{d(i, j)}
$$

## Eigenvector Centrality

- How "central" you are depends on how "central" your neighbors are



## Eigenvector Centrality

## Eigenvector Centrality:

$$
C_{E}(i)=\frac{1}{\lambda} \sum_{j=1}^{n} A_{j i} \times C_{E}(j)
$$

where $\lambda$ is a constant and
$\mathrm{A}_{i j}$ the adjacency matrix ( 1 if ( $i, j$ ) are connected, 0 otherwise)
(with a small rearrangement) this can we rewritten in vector notation as in the eigenvector equation $A x=\lambda x$
where $x$ is the eigenvector, and its $i$-th component is the centrality of node $i$

In general, there will be many different eigenvalues $\lambda$ for which a non-zero eigenvector solution exists. However, the additional requirement that all the entries in the eigenvector be non-negative implies (by the Perron-Frobenius theorem) that only the greatest eigenvalue results in the desired centrality measure

[^3]
## Bonacich eigenvector centrality

also known as Bonacich Power Centrality

## $c_{i}(\beta)=\sum\left(\alpha+\beta c_{j}\right) A_{j i}$

- $\alpha$ is a normalization constant
- $\beta$ determines how important the centrality of your neighbors is
- $\mathbf{A}$ is the adjacency matrix (can be weighted)


## Bonacich eigenvector centrality

also known as Bonacich Power Centrality
small $\beta \rightarrow$ high attenuation
only your immediate friends matter, and their importance is factored in only a bit
high $\beta \rightarrow$ low attenuation
global network structure matters (your friends,
your friends' of friends etc.)
$\beta=0$ yields simple degree centrality

$$
c_{i}(\beta)=\sum_{j}(\alpha \square) A_{j i}
$$

## Eigenvector Variants

- There are other variants of eigenvector centrality, such as:
- PageRank
- (normalized eigenvector + random jumps) [link analysis]
- Katz Centrality
- (connections with distant neighbors are penalized)

$$
C_{\mathrm{Katz}}(i)=\sum_{k=1}^{\infty} \sum_{j=1}^{n} \alpha^{k}\left(A^{k}\right)_{j i}
$$

## Centrality in Directed Networks

- Degree:
- in and out centrality
- Betweenness:
- Consider only directed paths:

$$
C_{B}(i)=\sum_{j \neq k} \frac{g_{j k}(i)}{g_{j k}}
$$

- When normalizing take care of ordered pairs

$$
C_{B}^{\prime}(i)=\frac{C_{B}(i)}{(n-1)(n-2)}
$$

- Closeness
- Consider only directed paths
- Eigenvector (already prepared)


## Centrality in Weighted Networks

- Degree:
- Sum weights (non-weighted equals weight=1 for all edges)
- Betweenness and Closeness:
- Consider weighted distance
- Eigenvector
- Consider weighted adjacency matrix


## Node Centralities: Conclusion

- There are other node centrality metrics, but these are the "quintessential"

Finding Dominant Nodes Using Graphlets
David Aparício ${ }^{(\boxtimes)}$, Pedro Ribeiro, Fernando Silva, and Jorge Silva
CRACS \& INESC-TEC and the Department of Computer Science,
Faculty of Sciences, University of Porto, 4169-007 Porto, Portugal
\{daparicio,pribeiro,fds\}@dcc.fc.up.pt, jorge.m.silva@inesctec.pt

$$
D(o)=\left(\lambda \times \sum_{o_{i} \in \mathcal{I}(o)} \beta^{k-d\left(o, o_{i}\right)}\right)-\left((1-\lambda) \times \sum_{o_{j} \in \mathcal{S}(o)} \beta^{k-d\left(o_{j}, o\right)}\right)
$$

aO




A subgraph-based ranking system for professional tennis players

- Which one to use depends on what you want to achieve or measure
- Worry about understanding the concepts
- They enlarge your graph vocabulary

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## Node Centralities: Conclusion



Betweenness


Degree


Closeness


Harmonic


Eigenvector


Katz

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## Node Centralities: Conclusion

- All (major) network analysis packages provide them:


The \#1 Database for Connected Data

Centrality algorithms are used to determi includes the following centrality algorithn

- Production-quality
- Page Rank
- Betweenness Centrality
- Alpha
- ArticleRank
- Closeness Centrality
- Harmonic Centrality
- Degree Centrality
- Eigenvector Centrality
- HITS


NetworkX
Network Analysis in Python
Centrality
Degree
defree.centrality (G)
-

Eigenvector

> eisenvector_ centrality (GI, max_Iter, tol.....) Compute the eigenvector centrality for the graph e
> eisenvector_centrality numpy (GI, weight...1) Compute the eigenvector centraility for the graph $G$.
> katz_ centrality (GI, appha, beta, max_Iter,..1) Compute the Katiz centraily for the nodes of the graph C
> katz. centrality mumpy (GI, alpha, beta, .1.) Compute the Katz centrality for the graph $G$.

Closeness
closeness.centrality ( GI, u, distance, ..1) Compute closeness centrality for nodes.
increrenertal_ closeness.centrality ( $G$, edgel...1) $)$ Incremental closeness centrality for nodes.
Current Flow Closeness
current_flow_closeness_centrality (GI, ....)
Compute current-flow closeness centrality for nodes. Compute current-flow closeness centrality for nodes.
8. Centrality Measures
8.1. igraph_closeness - Closeness centrality calculations for some vertices.
8.2. igraph_harmonic_centrality - Harmonic centrality for some vertices.
8.3. igraph_betweenness - Betweenness centrality of some vertices. 8.4. igraph_edge_betweenness - Betweenness centrality of the edges.
8.5. igraph pagerank algo $t-$ PageRank algorithm implementation 8.6. igraph_pagerank - Calculates the Google PageRank for the 8.6. igraph_pagerank
specified vertices.
8.7. igraph_personalized_pagerank - Calculates the personalize 8.7. igraph_personalized_pagerank - Calcul
Google PageRank for the specified vertices.

Google PageRank for the specified vertices.
8.8. igraph_personalized_pagerank_vs - Calculates the personalized Google PageRank for the specified vertices.
8.9. igraph_constraint - Burt's constraint scores.
8.10. igraph_maxdegree - The maximum degree in a graph (or set of vertices).
8.11. igraph_strength - Strength of the vertices, weighted vertex degree in other words.
8.12. igraph_eigenvector_centrality - Eigenvector centrality of the vertices

- Also all (major) network analysis and visualization platforms:



[^0]:    Pedro Ribeiro - Introduction to the Analysis and Visualisation of Complex Networks

[^1]:    Pedro Ribeiro - Introduction to the Analysis and Visualisation of Complex Networks

[^2]:    Pedro Ribeiro - Introduction to the Analysis and Visualisation of Complex Networks

[^3]:    Pedro Ribeiro - Introduction to the Analysis and Visualisation of Complex Networks

