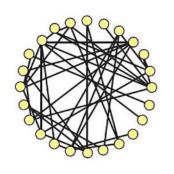
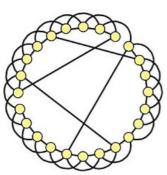
Introduction to the Analysis and Visualisation of Complex Networks

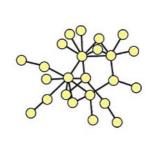


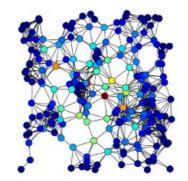
Pedro Ribeiro (DCC/FCUP & CRACS/INESC-TEC)

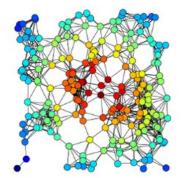












(this part includes some slides heavily based on material from Jure Leskovec and Lada Adamic @ Stanford University)



Network Properties: how to measure a network?

Plan: Key Network Properties

• (1) Degree distribution P(k)

• (2) Path Length

• (3) Clustering coefficient C

• (4) Connected components **s**

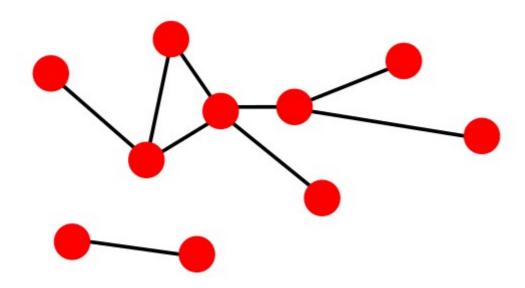
(1) Degree Distribution

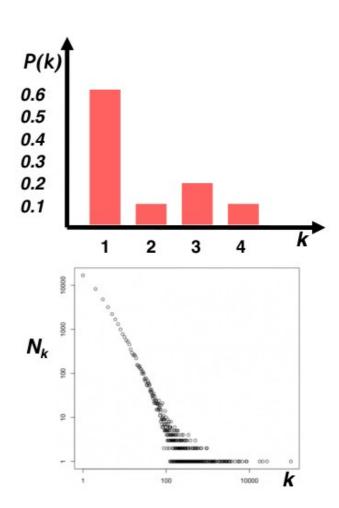
 Degree distribution P(k): probability that a randomly chosen node has degree k

 $N_k = \#$ nodes with degree k

Normalized histogram:

$$P(k) = N_k / N \rightarrow \text{plot}$$



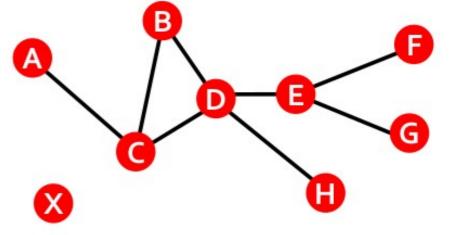


(2) Paths in a Graph

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

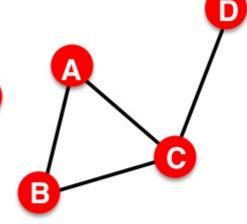
$$P_n = \{i_0, i_1, i_2, ..., i_n\}$$
 or $P_n = \{(i_0, i_1), (i_1, i_2), (i_2, i_3), ..., (i_{n-1}, i_n), \}$

- 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"



Distance in a Graph

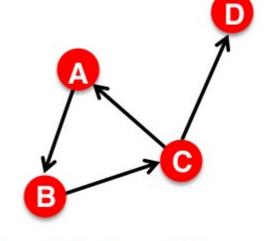
- **Distance** (shortest path, geodesic) between a pair of nodes is defined as the number of edges along the shortest path connecting the nodes
 - If the two nodes are not connected, the distance is usually defined as infinite



$$h_{B,D} = 2$$

 $h_{A,X} = \infty$

- 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

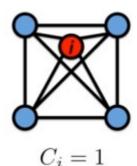
$$\overline{h} = \frac{1}{2E_{\max}} \sum_{i,j \neq i} h_{ij}$$
 Where h_{ij} is the distance from node i to node j E_{\max} is max number of edges (total number of node pairs) = $n(n-1)/2$

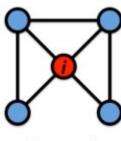
 Many times we compute the average only over the connected pairs of nodes (that is, we ignore "infinite"length paths)

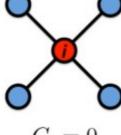
(3) Clustering Coefficient

Clustering coefficient:

- What portion of i's neighbors are connected?
- Node i with degree k_i
- $C_i \in [0,1]$
- $C_i = \frac{2e_i}{k_i(k_i 1)}$ where e_i is the number of edges between the neighbors of node i







 $C_i = 1/2$

 $C_i = 0$

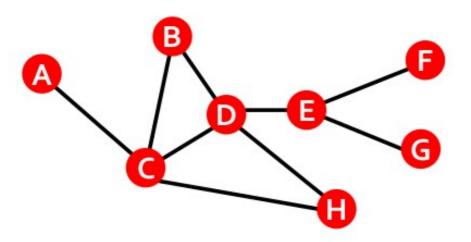
• Average clustering coefficient: $C = \frac{1}{N} \sum_{i=1}^{n} C_{i}$

Clustering Coefficient

Clustering coefficient:

- What portion of i's neighbors are connected?
- Node i with degree k_i

$$- C_i = \frac{2e_i}{k_i(k_i - 1)}$$
 where e_i is the number of edges between the neighbors of node i



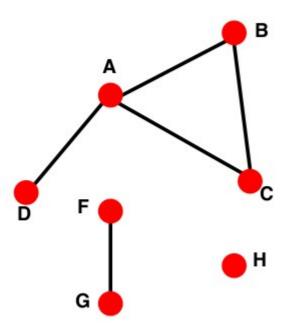
$$k_B = 2$$
, $e_B = 1$, $C_B = 2/2 = 1$

$$k_D = 4$$
, $e_D = 2$, $C_D = 4/12 = 1/3$

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
- (3) Clustering coefficient
- (4) Connected components **s**

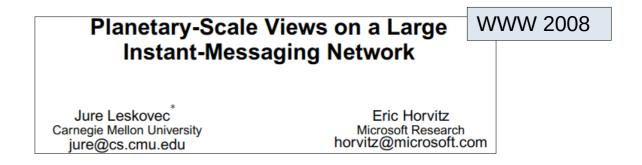
Measuring these properties in a Real World Graph

MSN Messenger

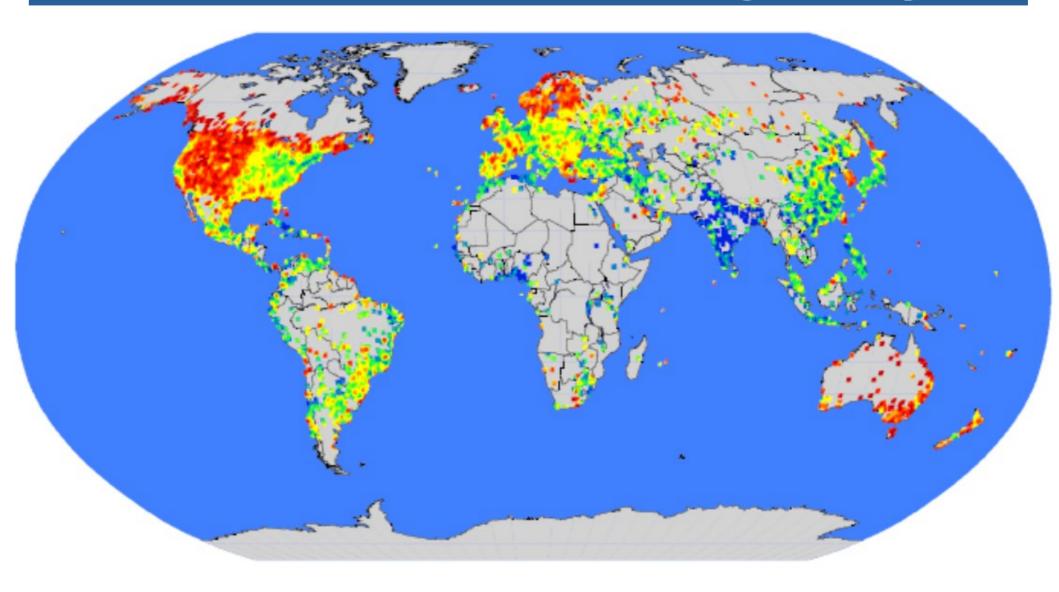


MSN Messenger

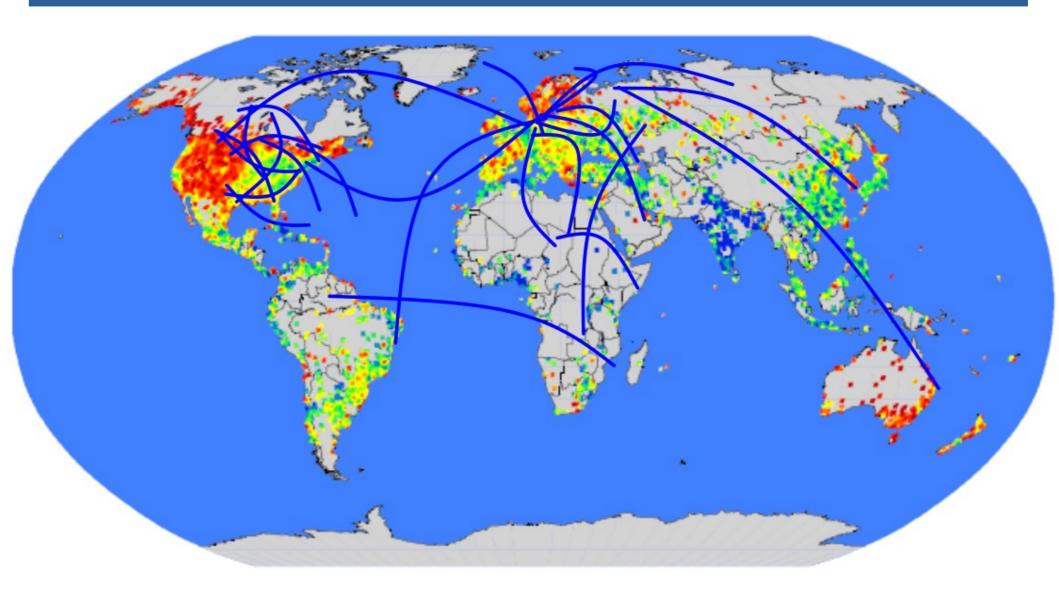
- 1 month activity
 - 245 million users logged in
 - 180 million users engaged in conversations
 - More than 30 billion conversations
 - More than 255 billion exchanged messages



Spatial Network: Geography

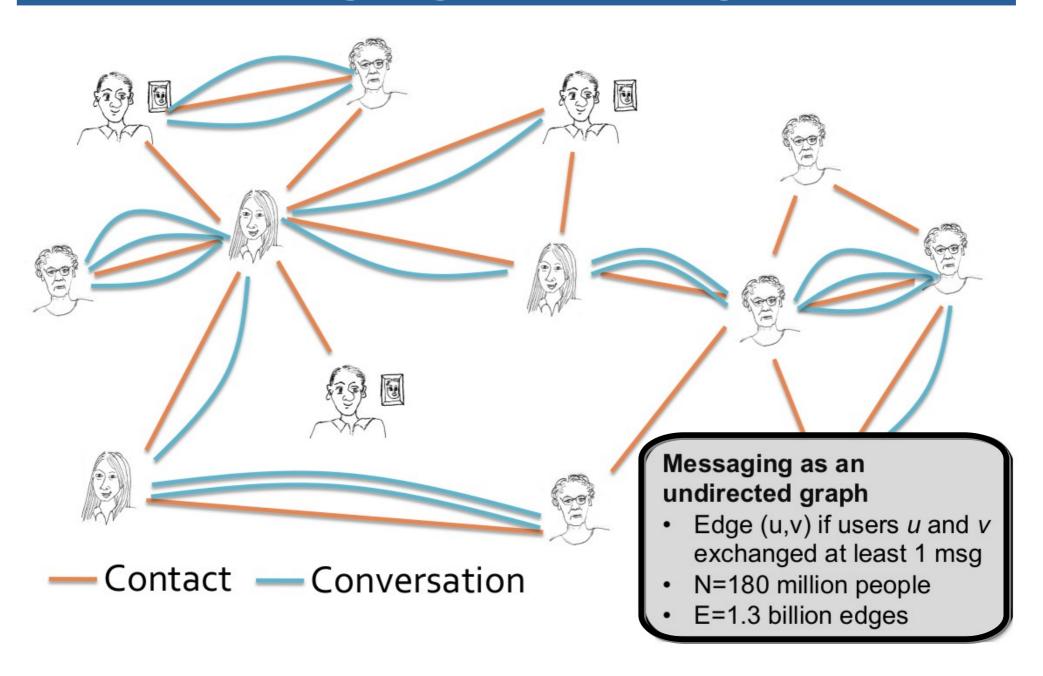


Communication → **Connections**

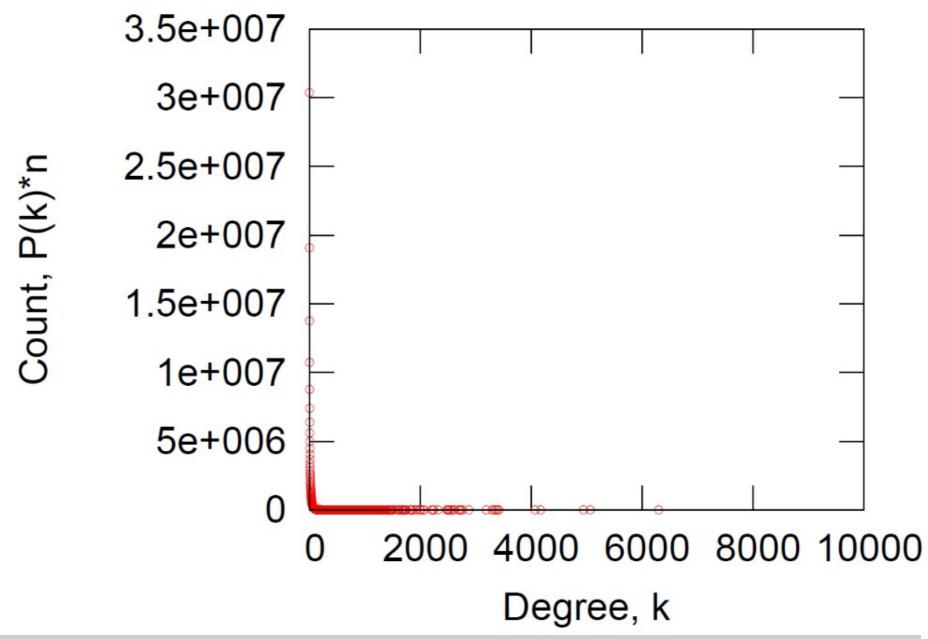


Network: 180M people, 1.3B edges

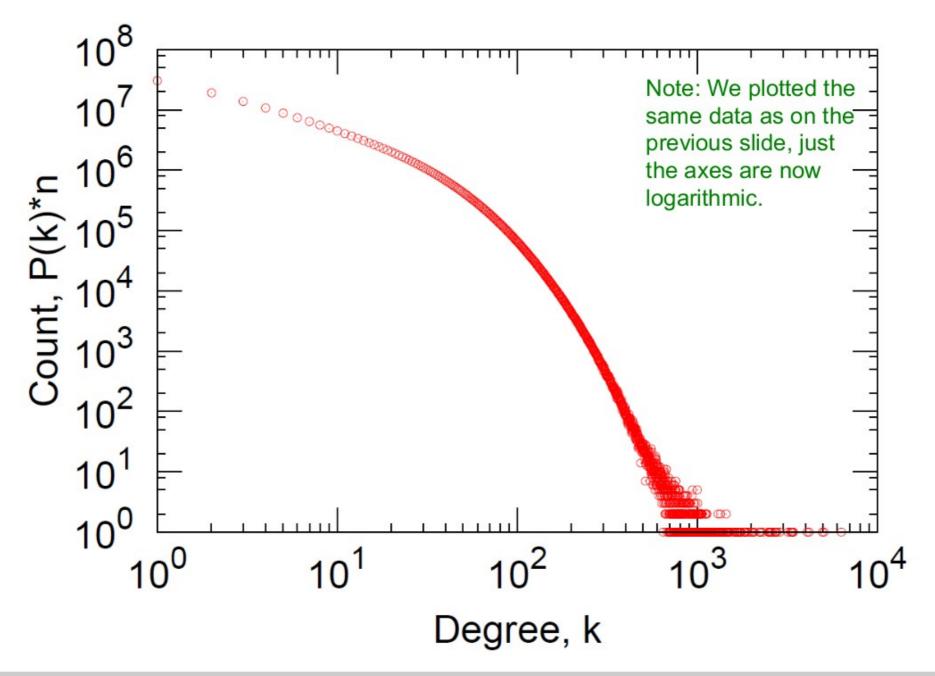
Messaging as multigraph



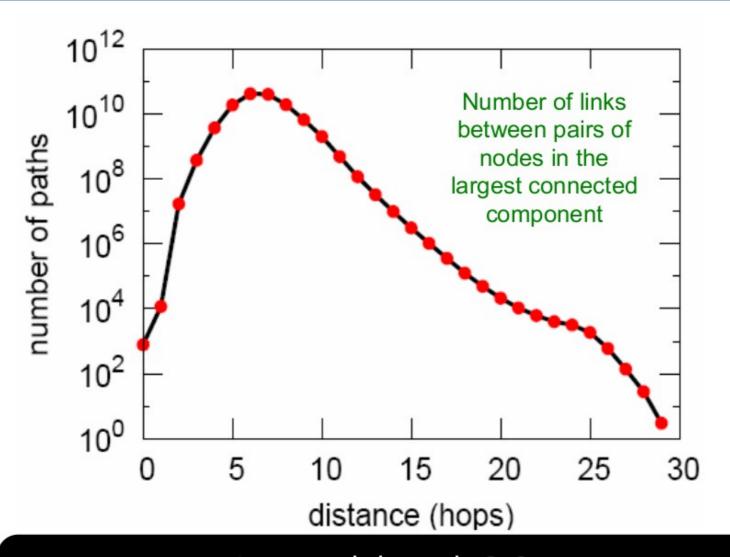
MSN: (1) Degree Distribution



MSN: Log-Log Degree Distribution



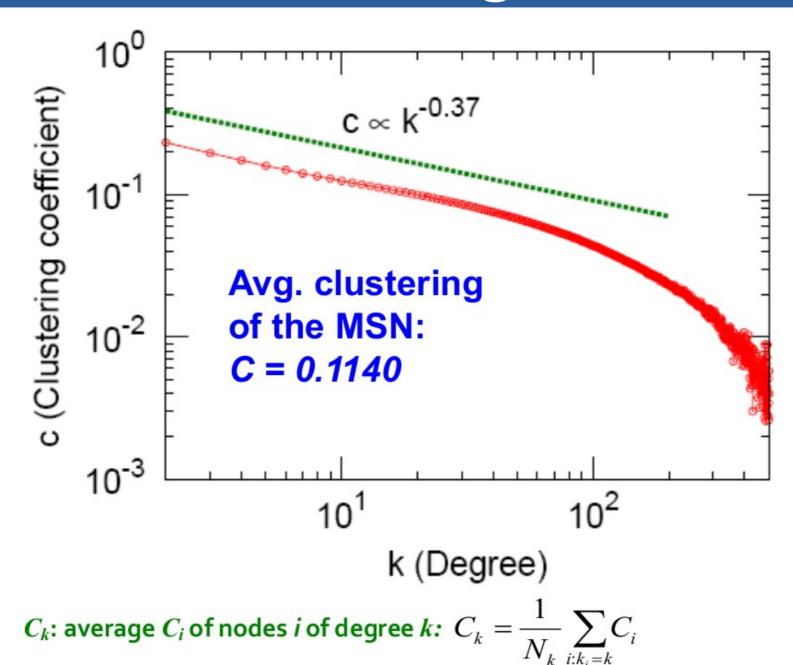
MSN: (2) Diameter



Avg. path length **6.6** 90% of the nodes can be reached in < 8 hops

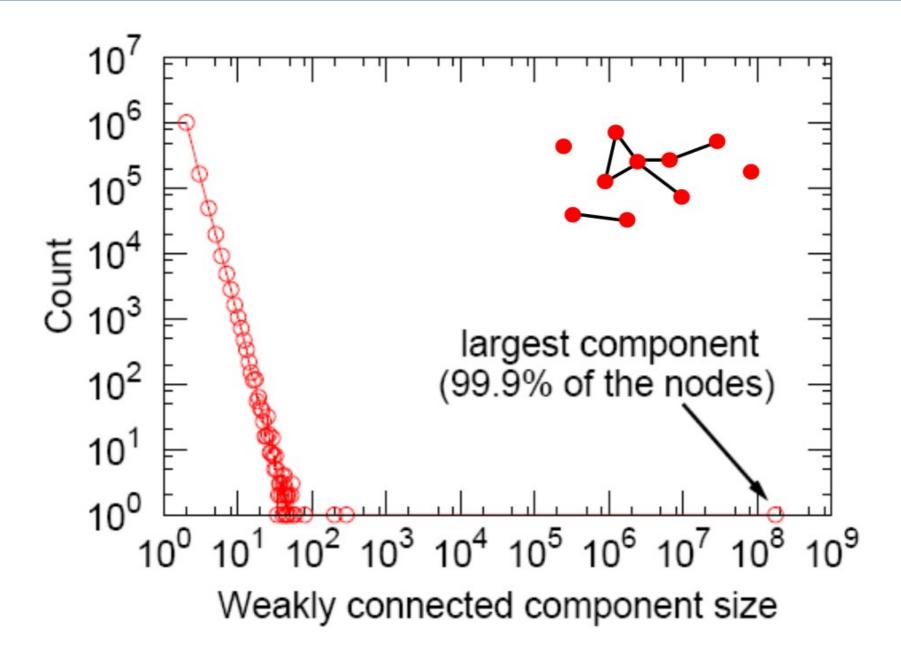
Steps		#Nodes						
0		1						
	1	10						
	2	78						
	3	3,96						
e e	4	8,648						
de	5	3,299,252						
00	5 6 7 8 9	28,395,849						
mog.	7	79,059,497						
Ď.	8	52,995,778						
BFS out of	9	10,321,008						
	10	1,955,007						
	11	518,410						
	12	149,945						
	13	44,616						
	14	13,740						
မ	15	4,476						
We	16	1,542						
as	17	536						
	18	167						
# nodes	19	71						
	20	29						
	21	16						
	22	10						
	23	3						
	24	2						
	25	3						

MSN: (3) Clustering Coefficient



Pedro Ribeiro - Introduction to the Analysis and Visualisation of Complex Networks

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

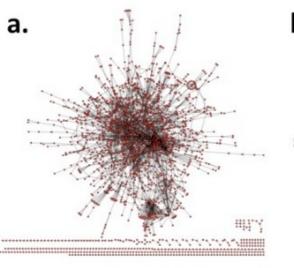
giant component

Are these values "expected"?

Are they "surprising"?

To answer this we need a null-model!

Another Example: PPI Network

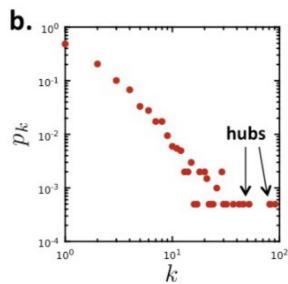


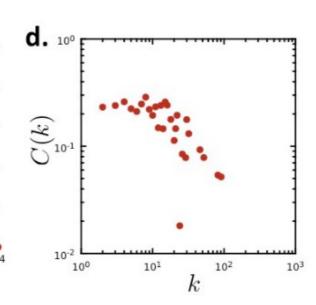
10

0.2

0.1

0.05





a. Undirected network

N=2,018 proteins as nodes E=2,930 binding interactions as links.

b. Degree distribution:

Skewed. Average degree <k>=2.90

c. Diameter:

Avg. path length = 5.8

d. Clustering:

Avg. clustering = 0.12

Connectivity: 185 components

the largest component 1,647

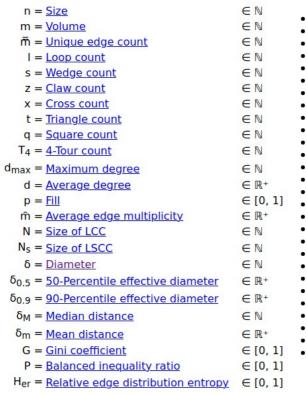
nodes (81% of nodes)

Intermezzo: Network Datasets

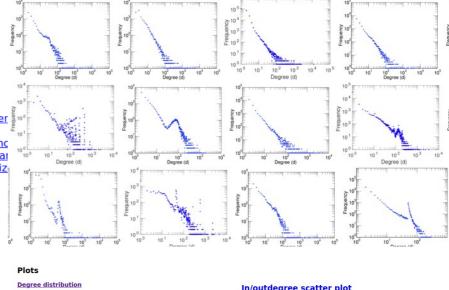
The KONECT Project

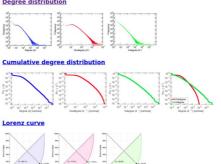
Networks • Statistics • Plots • Categories • Handbook

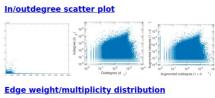
Jérôme Kunegis University of Namur

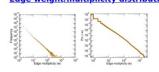


- Fruchterman-Reingold graph drawing
- Degree distribution
- Cumulative degree distribution
- Lorenz curve
- Spectral distribution of the adjacency matrix
- Spectral distribution of the normalized adjacer
- Spectral distribution of the Laplacian
- Spectral graph drawing based on the adjacend
- Spectral graph drawing based on the Laplacian
- · Spectral graph drawing based on the normalize
- 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









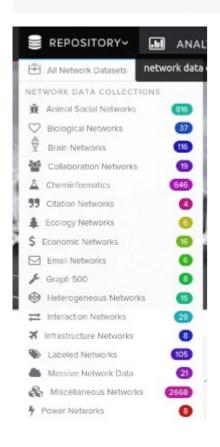
http://konect.cc/

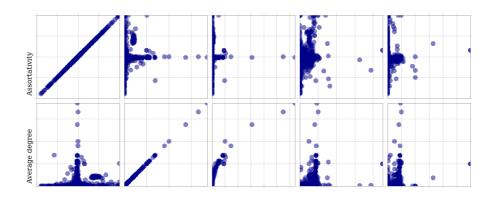
Intermezzo: Network Datasets

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







Graph Name	¢	IVI \$	IEI ♦	d _{max} ♦	d _{avg} ♦	r	ITI ♦	T _{avg} ♦	T _{max} \$	ĸ _{avg} ♦	к \$	K \$	ω _{heu} ♦	Size ♦	Download \$
♡ bio-CE-CX		15K	246K	375	32	0.34	7M	442	14K	0.21	0.29	79	43	3 MB	≛ Download
♡ bio-CE-GN		2K	54K	242	48	0.07	686K	308	ЗК	0.18	0.14	49	16	512 KB	≛ Download
♡ bio-CE-GT		924	ЗК	151	7	-0.18	12K	12	684	0.61	0.13	10	8	30 KB	≛ Download
♡ bio-CE-HT		ЗК	ЗК	44	2	-0.30	87	-	4	0.01	0.01	4	4	19 KB	≛ Download
♡ bio-CE-LC		1K	2K	131	2	-0.17	699	-	31	0.08	0.04	7	7	10 KB	≛ Download
♡ bio-CE-PG		2K	48K	913	51	-0.15	2M	1K	30K	0.42	0.32	81	28	500 KB	▲ Download

http://networkrepository.com/

Erdös-Renyi Random Graph Model

Simplest Model of Graphs

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

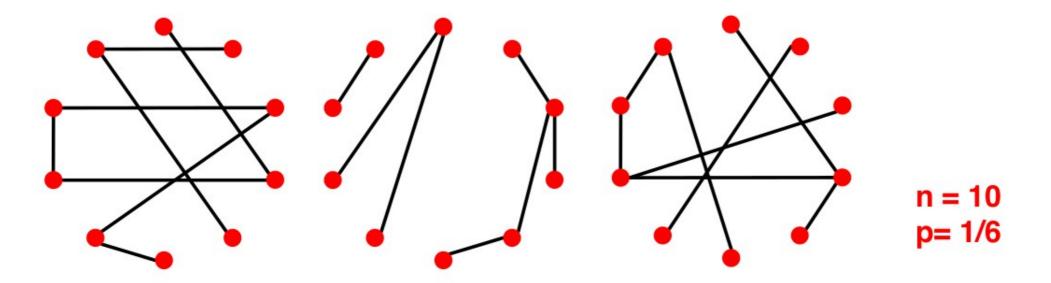
ON THE EVOLUTION OF RANDOM GRAPHS by P. ERDÓS and A. RÉNYI Dedicated to Professor P. Turán at his 50th birthday. Introduction Our aim is to study the probable structure of a random graph $\Gamma_{n,N}$ which has n given labelled vertices P_1, P_2, \ldots, P_n and N edges; we suppose that these N edges are chosen at random among the $\binom{n}{k}$ possible edges,

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

What kind of networks do such models produce?

Random Graph Model

- n and 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 n and p



Properties of $G_{n,p}$

• Degree distribution P(k)

Clustering coefficient

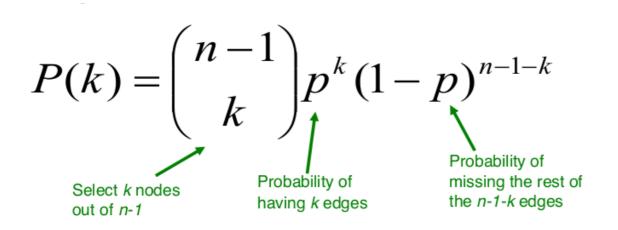
Path Length

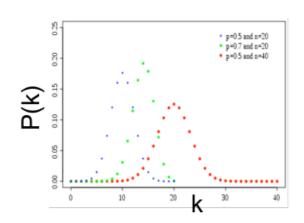
Connected components

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

$G_{n,p}$: degree distribution

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





Mean, variance of a binomial distribution

$$\overline{k} = p(n-1)$$

$$\sigma^2 = p(1-p)(n-1)$$

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

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





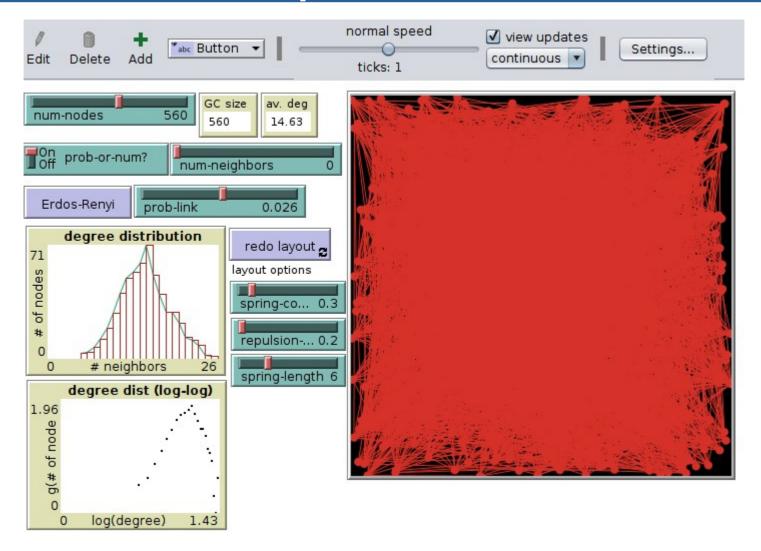
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NetLogo is a multi-agent programmable modeling environment. It is used by many hundreds of thousands of students, teachers, and researchers worldwide. It also powers HubNet participatory simulations. It is authored by Uri Wilensky and developed at 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/

NetLogo: $G_{n,p}$ and degree dist.





G_{n,p}: clustering coefficient

- Remember: $C_i = \frac{2e_i}{k_i(k_i 1)}$ where e_i is the number of edges between the neighbors of node i
- Edges in $G_{n,p}$ appear i.i.d. with prob. p
- So, expected $E[e_i]$ is $= p \frac{k_i(k_i-1)}{2}$ each pair is connected with prob. pnumber of distinct pairs of neighbors of node i of degree k_i

• Therefore
$$E[C] = \frac{p \cdot k_i(k_i-1)}{k_i(k_i-1)} = p = \frac{\overline{k}}{n-1} \approx \frac{\overline{k}}{n}$$

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 $G_{n,p}$

Degree distribution

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

Clustering coefficient

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

Path Length

next!

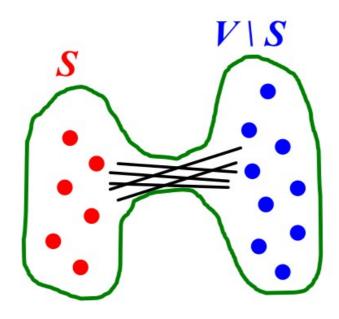
Connected components

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

Definition: expansion

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

$$\alpha = \min_{S \subseteq V} \frac{\#edges \ leaving \ S}{\min(|S|, |V \setminus S|)}$$



Expansion: measures robustness

- Expansion is measure of robustness:
 - to disconnect L nodes, we need to $cut \ge \alpha \cdot L edges$

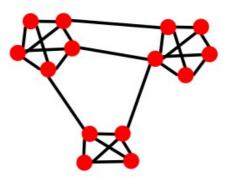
Low expansion



High Expansion

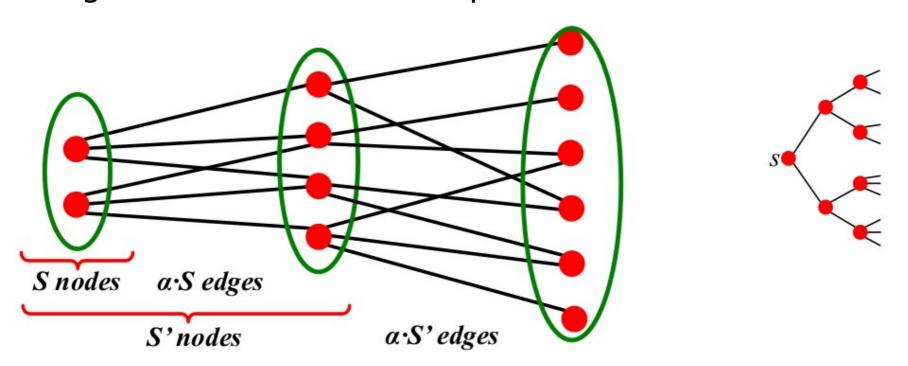


- Social Networks:
 - "communities"



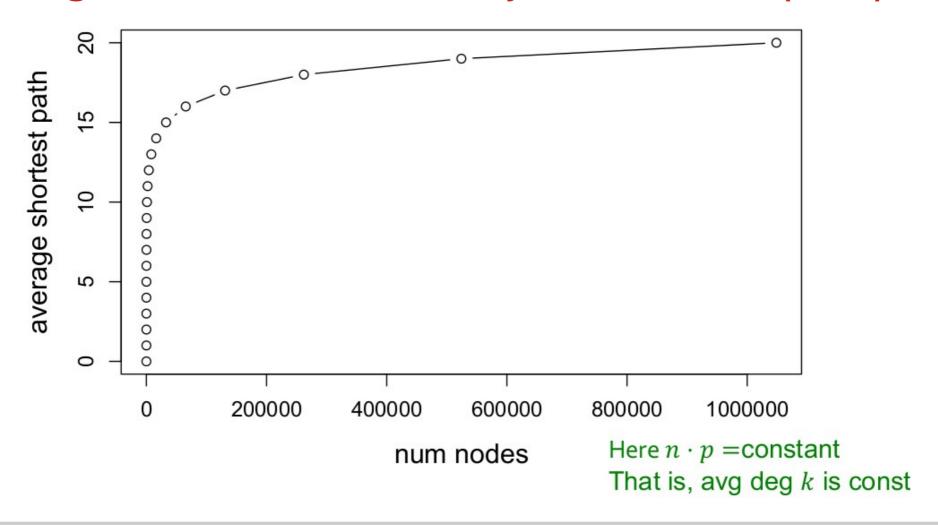
Expansion: $G_{n,p}$

- Fact: In a graph of n nodes with expansion α for all pairs of nodes there is a path of length $O((\log n)/\alpha)$.
- Random graph $G_{n,p}$: For $log \ n > np > c$, $diam(G_{n,p}) = O(log \ n / log \ (np))$
 - 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



Properties of $G_{n,p}$

• Degree distribution

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

Clustering coefficient

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

Path Length

O(log n)

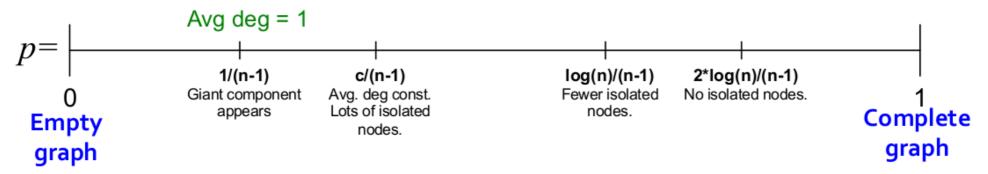
Connected components

next!

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

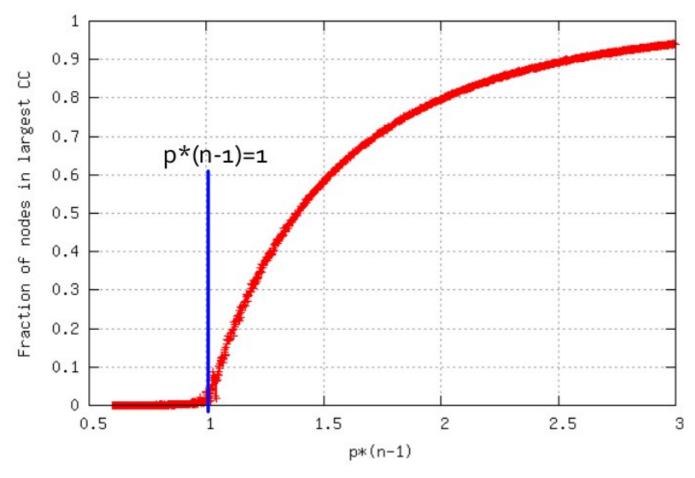
"Evolution" of a random graph

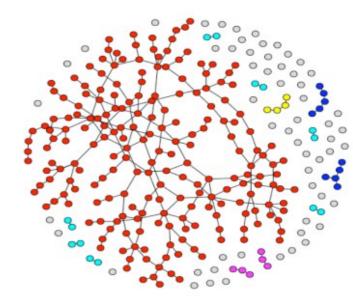
• Graph structure of $G_{n,p}$ as p changes



- Emergence of a giant component avg. degree k=2E/n or p=k/(n-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

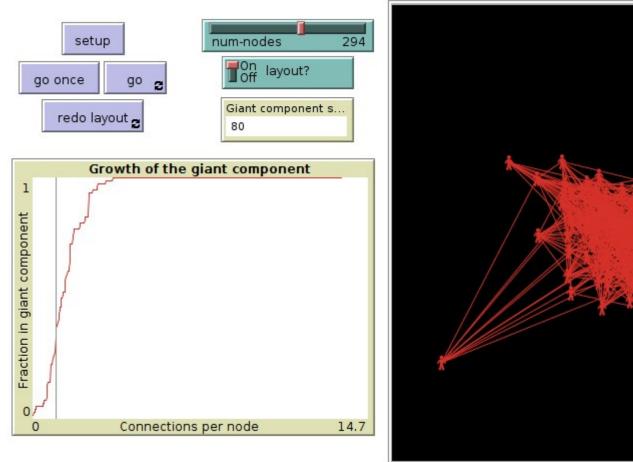


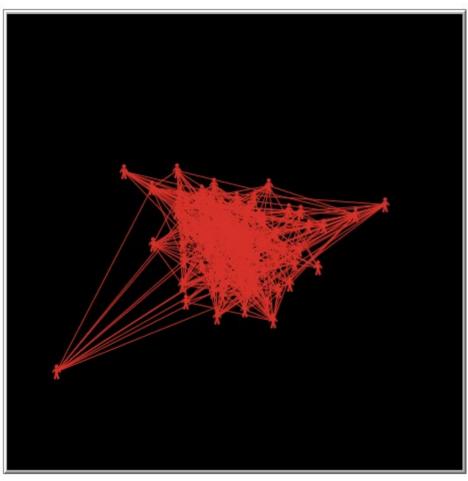


Fraction of nodes in the largest component

•
$$G_{n,p}$$
, $n=10^6$, $k=p(n-1)=0.5...3$

NetLogo: $G_{n,p}$ and giant component

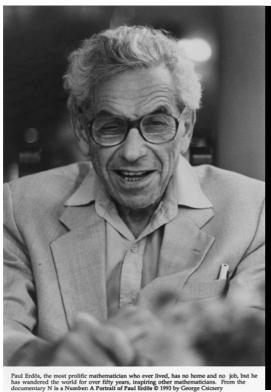






GiantComponent.nlogo

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!

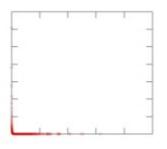
But let's compare it to real world networks

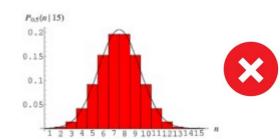
MSN vs G

MSN

 $G_{n,p}$ n=180M

Degree distribution





• Avg. Clustering coef.

0.11

 \overline{k}/n $C \approx 8.10^{-8}$



Path Length

6.6

O(log n)



 $h \approx 8.2$

• Largest Conn. Comp.

99%

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



Real Networks vs G_{n,p}

- Are real networks like random graphs?
 - Average Path Length
 - Giant Connected Component
 - Degree Distribution (2)
 - Clustering Coefficient (2)
- 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!

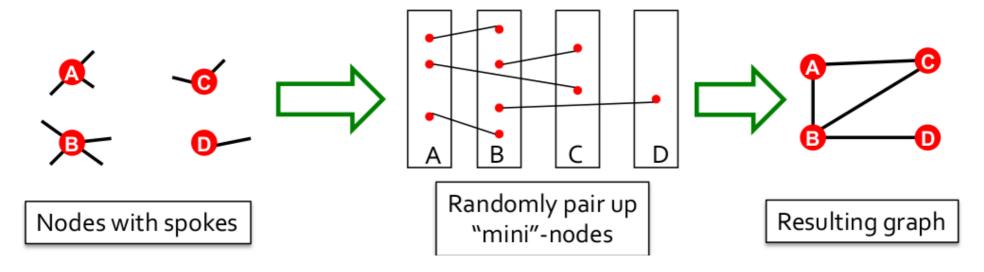
Real Networks vs G_{n,p}

- If $G_{n,p}$ 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 , ... k_N
- Configuration Model:



- Useful as a "null" model of networks:
 - We can compare the real network G and a "random"
 G' which has the same degree sequence as G

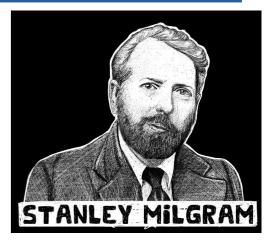
The Small World Random Graph Model

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?



The Small-World Problem By Stanley Milgram

An Experimental Study of the Small World Problem*

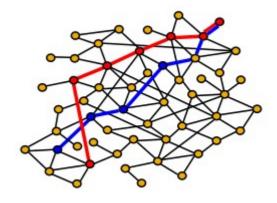
JEFFREY TRAVERS

Harvard University

AND

STANLEY MILGRAM

The City University of New York

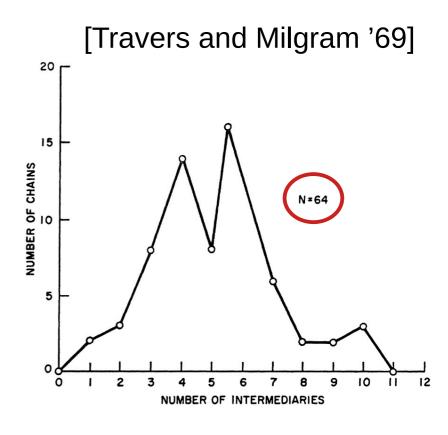


The Small World Experiment

- 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:

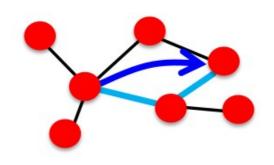
- People who owned stock had shorter paths to the stockbroker than random people: 5.4 vs. 6.7
- People from the Boston area have even closer paths: 4.4



6 degrees: Should we be surprised?

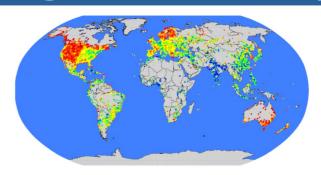
 Assume each human is connected to 100 other people Then:

- Step 1: reach 100 people
- Step 2: reach 100*100 = 10,000 people
- Step 3: reach 100*100*100 = 1M people
- Step 4: reach 100*100*100*100 = 100M 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 k = 61
- Electrical power grid: N = 4,941 nodes, $\overline{k} = 2.67$
- Network of neurons: N = 282 nodes, $\overline{k} = 14$

Network	h_{actual}	\mathbf{h}_{random}	C_{actual}	C _{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

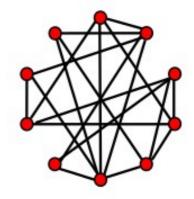
C ... Average clustering coefficient

"actual" ... real network

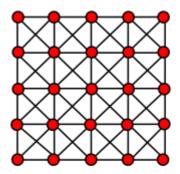
"random" ... random graph with same avg. degree

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
- How can we have both?



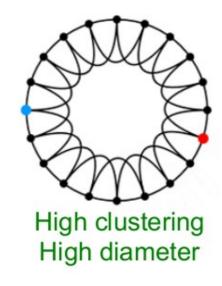
Low diameter Low clustering coefficient

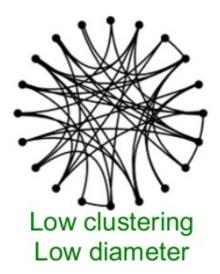


High clustering coefficient High diameter

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?





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

Solution: The Small-World Model

Small-World Model

[Watts-Strogatz '98]

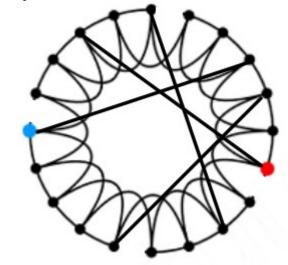
Two components to the model:

Collective dynamics of 'small-world' networks

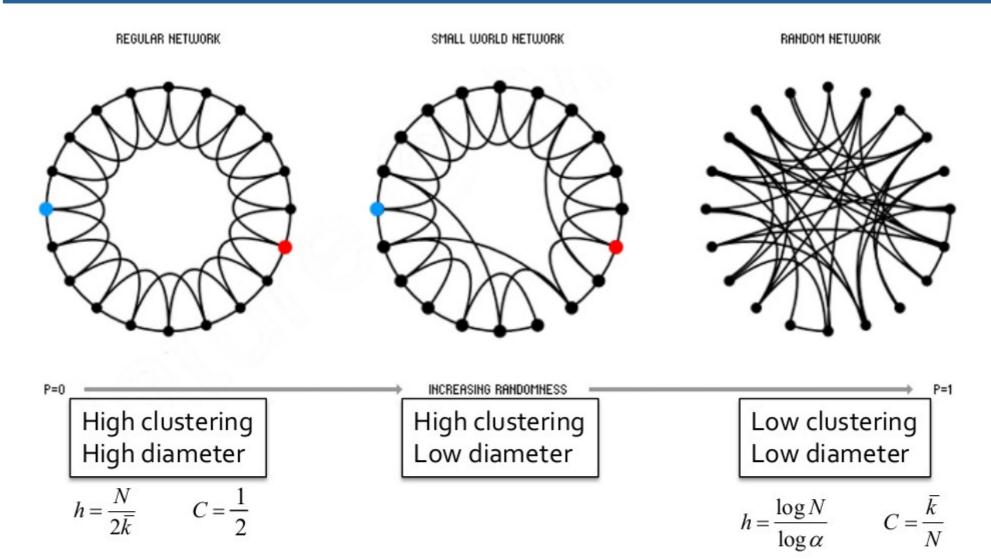
Duncan J. Watts* & Steven H. Strogatz

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

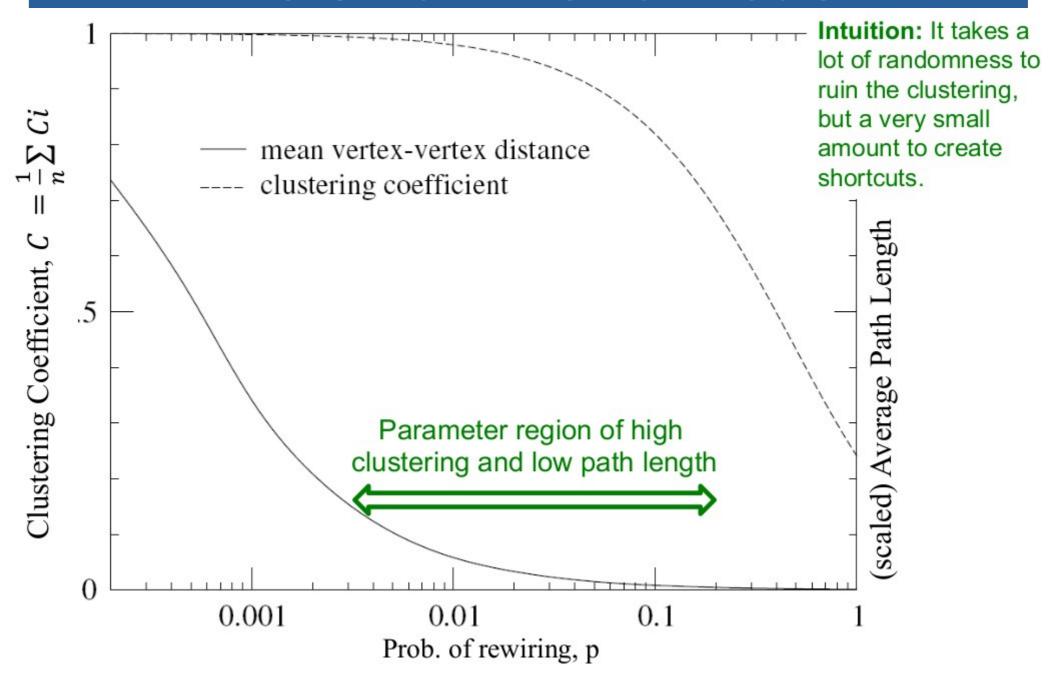


The Small World Model



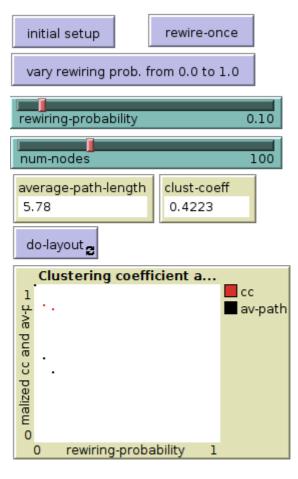
Rewiring allows us to "interpolate" between a regular lattice and a random graph

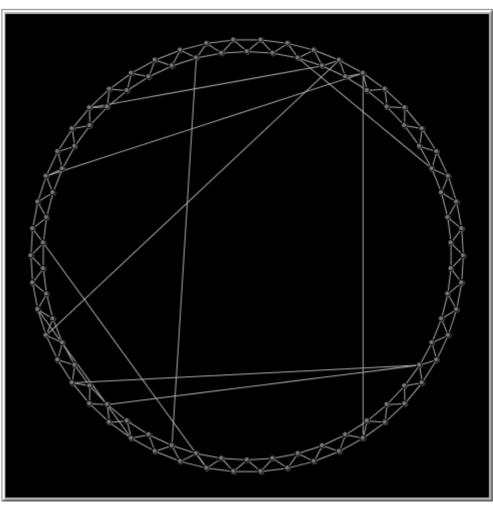
The Small World Model



Pedro Ribeiro - Introduction to the Analysis and Visualisation of Complex Networks

NetLogo: $G_{n,p}$ 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

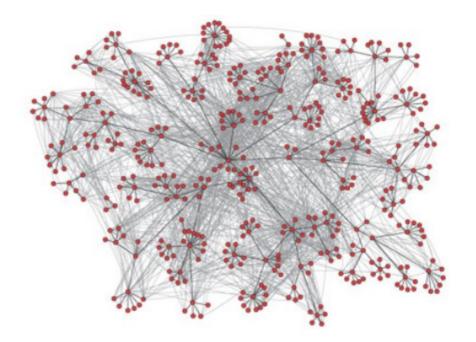
Power Laws and Degree Distributions

Realistic Degree Distribution

Which interesting graph properties do we observe that need explaining?

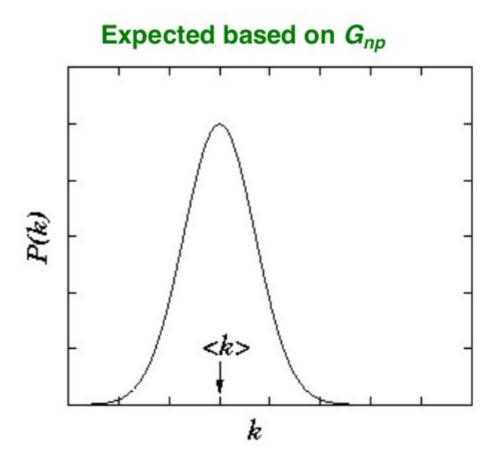
- Small-world model:
 - Avg. Path Length

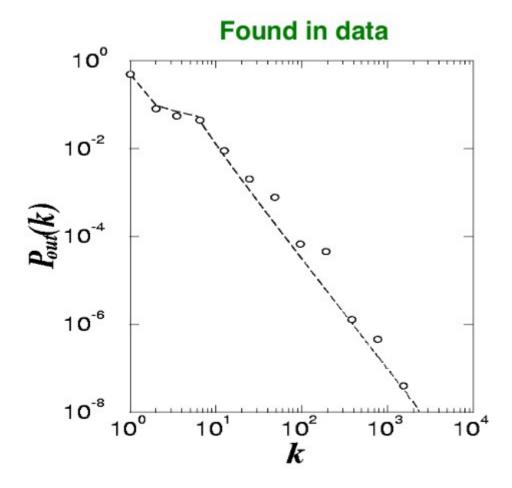
- \bigcirc
- Clustering coefficient



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

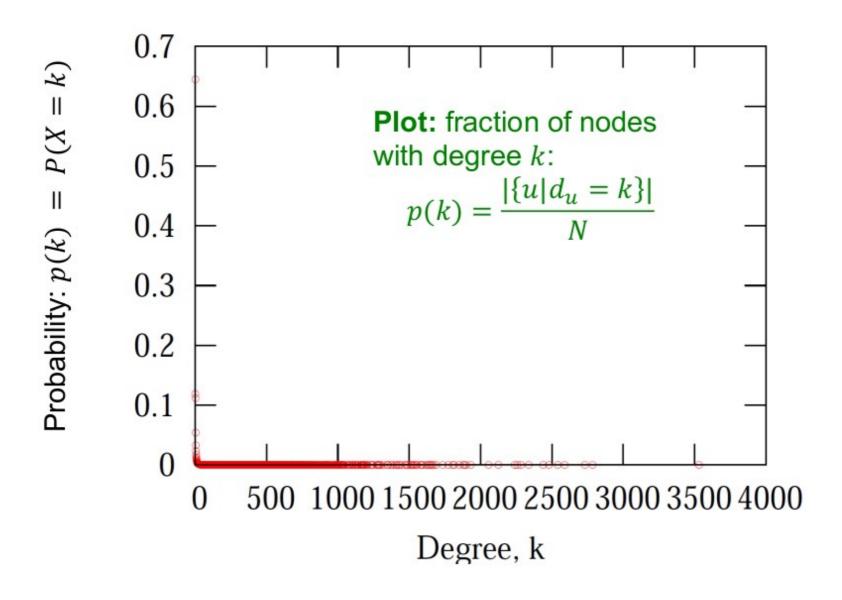
Realistic Degree Distribution





$$P(k) \propto k^{-\alpha}$$

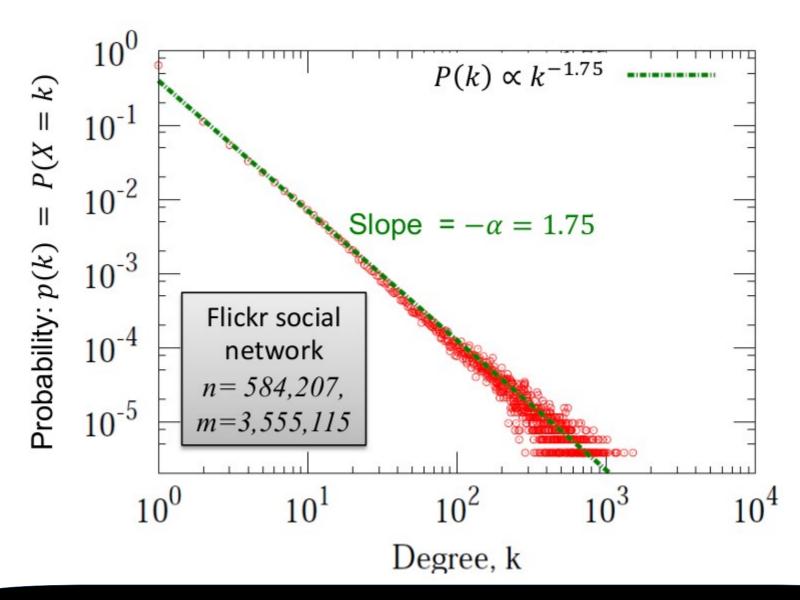
Example: Flickr



Flickr social network n= 584,207, m=3,555,115

[Leskovec et al. KDD '08]

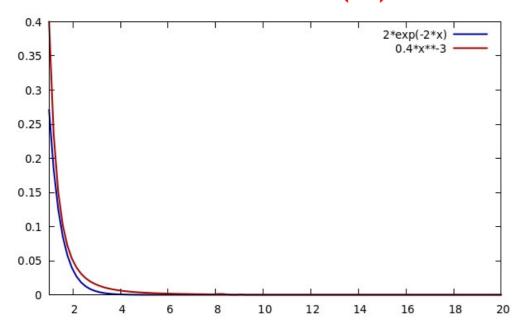
Example: Flickr



Same plot, but now on log-log scale

Intermezzo: exponential vs power-law

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

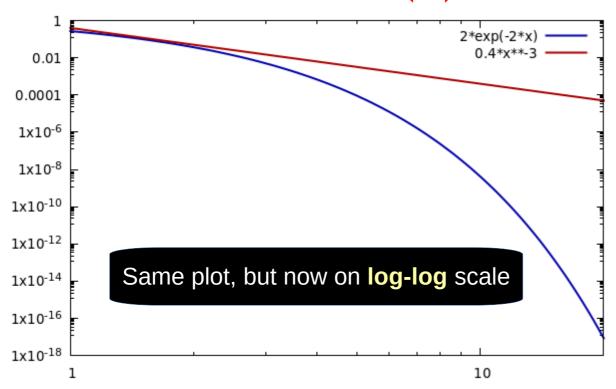


gnuplot

plot [1:20] 2*exp(-2*x) It rgb "#0000aa" lw 2, 0.4*x**-3 It rgb "#aa0000" lw 2

Intermezzo: exponential vs power-law

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



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

On a log-log axis
a power law
looks like
a straight line
of slope -α

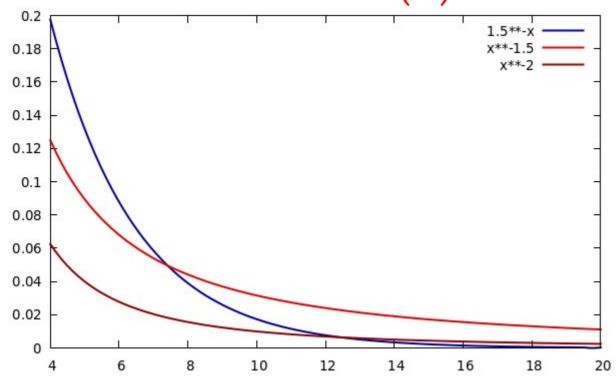
gnuplot

set logscale xy

Intermezzo: exponential vs power-law

• Exponential: $P(k) \propto \lambda e^{-\lambda k}$

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



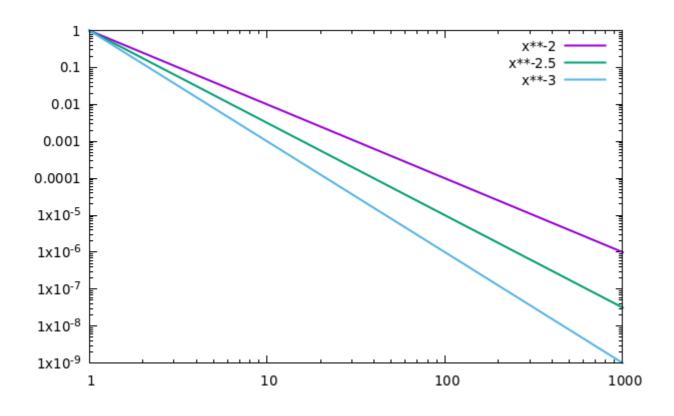
Above a certain **x** value, the power law is always higher than the exponential

gnuplot

plot [4:20] 1.5**-x, x**-1.5, x**-2

Intermezzo: power-law "slope"

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



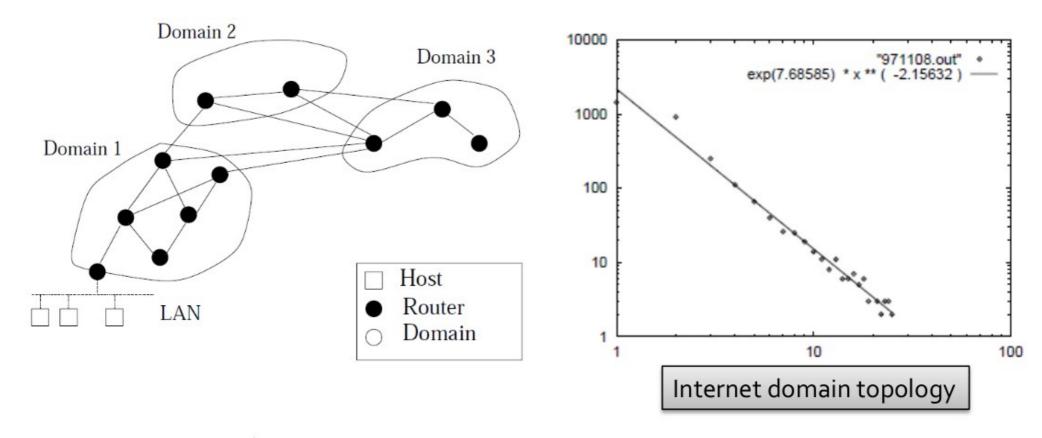
lower alpha (α) will mean less pronounced slope

gnuplot

plot [1:1000] x**-2 lw 2, x**-2.5 lw 2, x**-3 lw 2

Example: Internet Autonomous Systems

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



On Power-Law Relationships of the Internet Topology

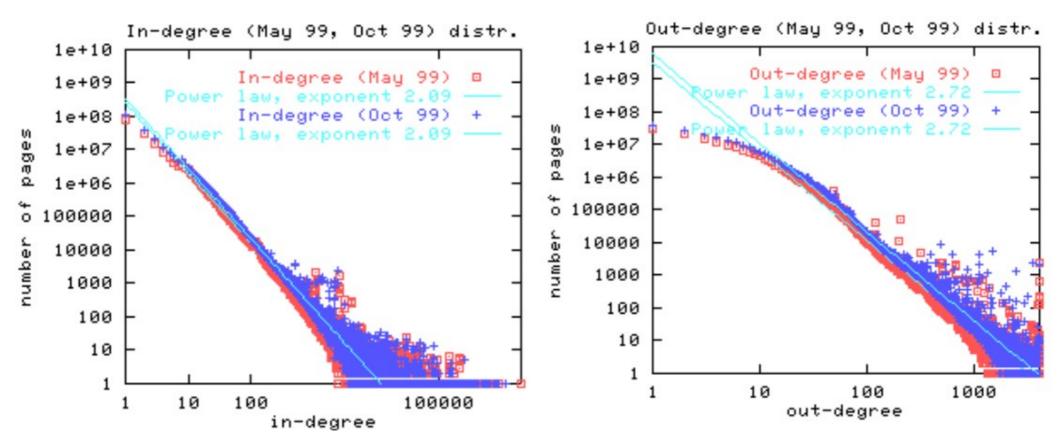
Michalis Faloutsos
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christos@cs.cmu.edu

Example: World Wide Web

[Broder et al., 2000]



Graph structure in the Web

Andrei Broder a, Ravi Kumar b,*, Farzin Maghoul a, Prabhakar Raghavan b, Sridhar Rajagopalan b, Raymie Stata c, Andrew Tomkins b, Janet Wiener c

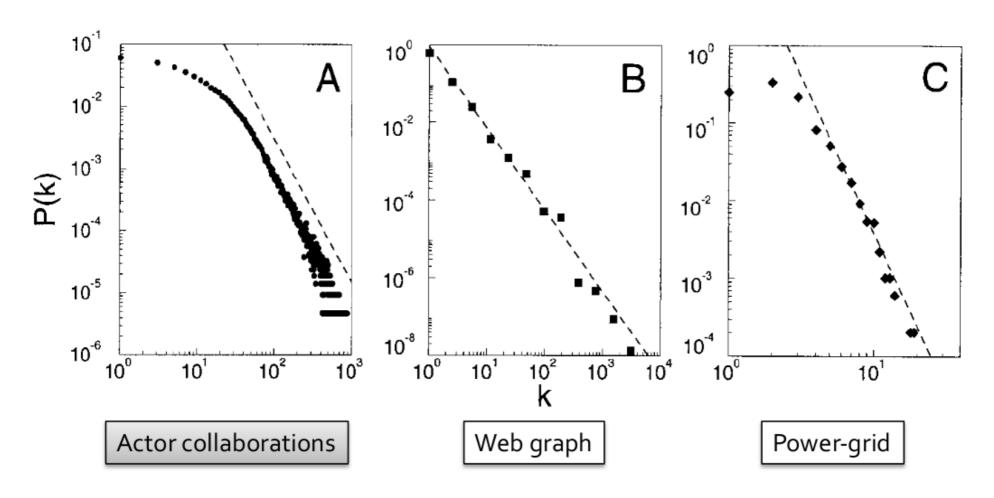
^a AltaVista Company, San Mateo, CA, USA
 ^b IBM Almaden Research Center, San Jose, CA, USA
 ^c Compaq Systems Research Center, Palo Alto, CA, USA

Other Examples

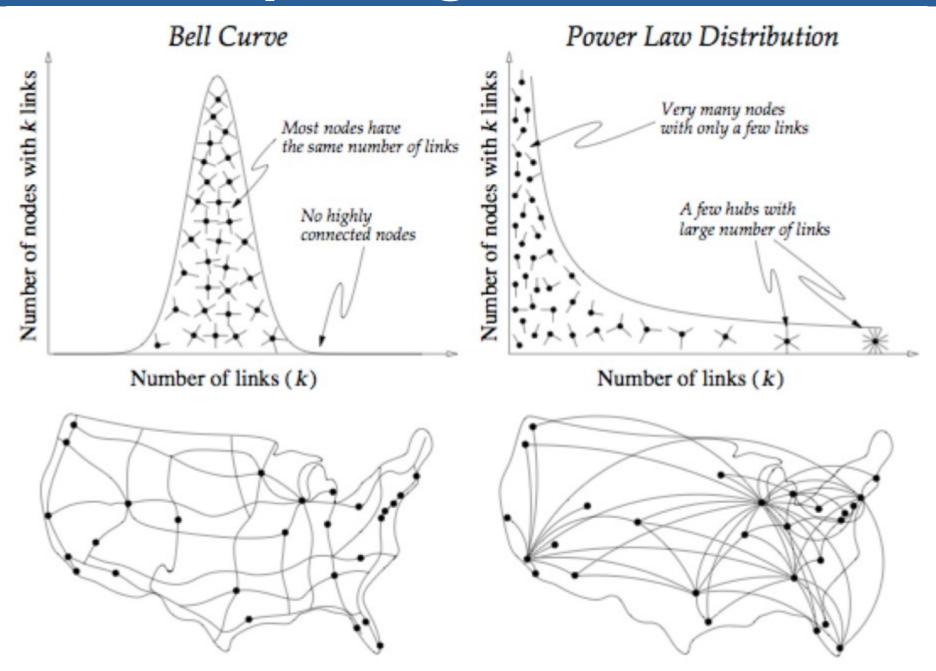
[Barabasi-Albert, 1999]

Emergence of Scaling in Random Networks

Albert-László Barabási* and Réka Albert



Interpreting Power-Laws

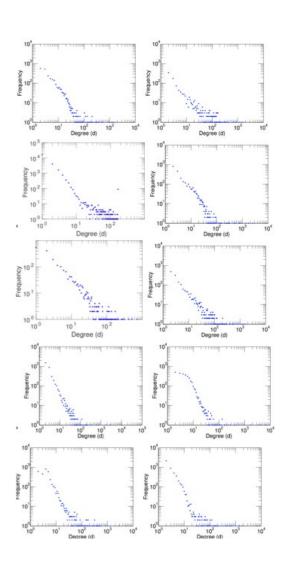


Power-Law Degree Exponent

Power-law degree exponent is typically:

$$2 < \alpha < 3$$

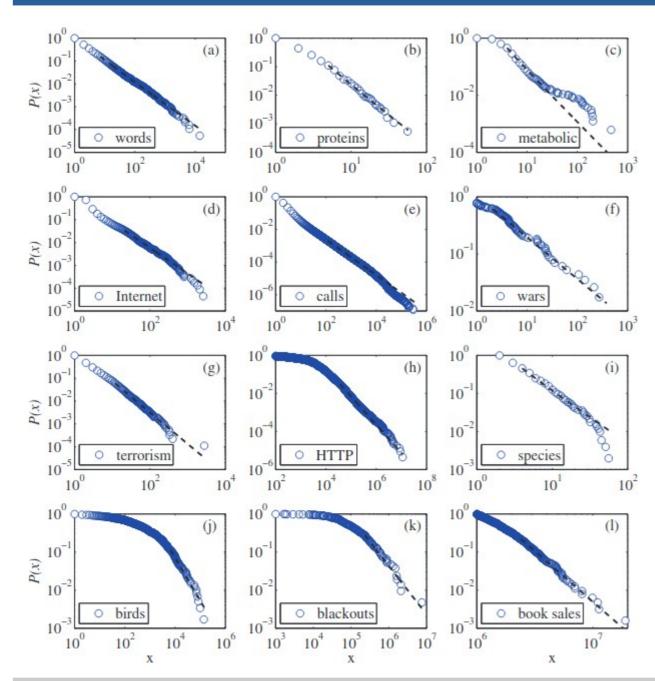
- Examples
 - Web graph:
 - $\alpha_{in} = 2.1$, $\alpha_{out} = 2.4$ [Broder et al. 00]
 - Autonomous systems:
 - $\alpha = 2.4$ [Faloutsos 3, 99]
 - Actor-collaborations:
 - $\alpha = 2.3$ [Barabasi-Albert 00]
 - Citations to papers:
 - **α** ≈ **3** [Redner 98]
 - Online social networks:
 - α ≈ **2** [Leskovec et al. 07]



Many real world networks are power-law

	exponent α	
	(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

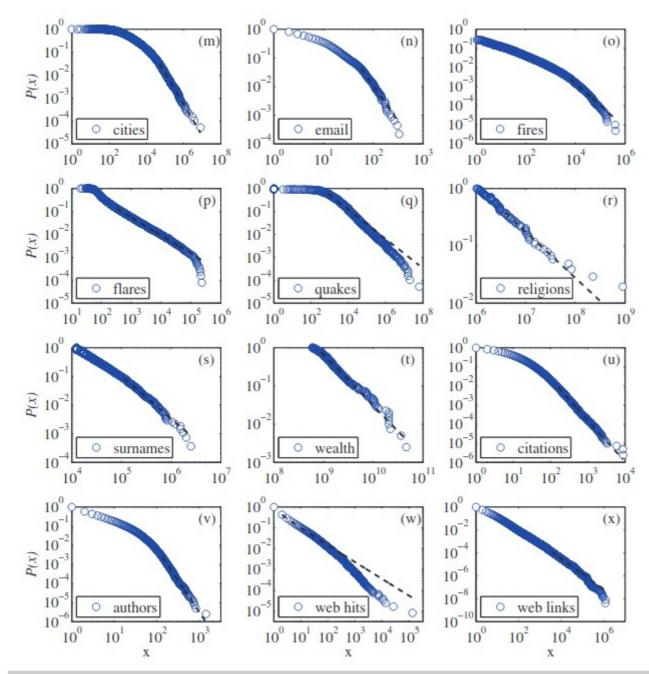


Power-Law Distributions in Empirical Data*

Aaron Clauset[†] Cosma Rohilla Shalizi[‡] M. E. J. Newman[§]

[Clauset, Shalizi, Newman, 2009]

Power Laws are Everywhere



Power-Law Distributions in Empirical Data*

Aaron Clauset[†] Cosma Rohilla Shalizi[‡] M. E. J. Newman[§]

[Clauset, Shalizi, Newman, 2009]

Some exponents for real world data

	X _{min}	exponent α
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	2 000 000	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	\$600m	2.09
frequency of family names	10 000	1.94
population of US cities	40 000	2.30

Not everyone likes Power Laws 😊





CMU grad-students at the G20 meeting in Pittsburgh in Sept 2009

Scale Free Networks

 Networks with a power-law tail in their degree distribution are often called "scale-free networks"

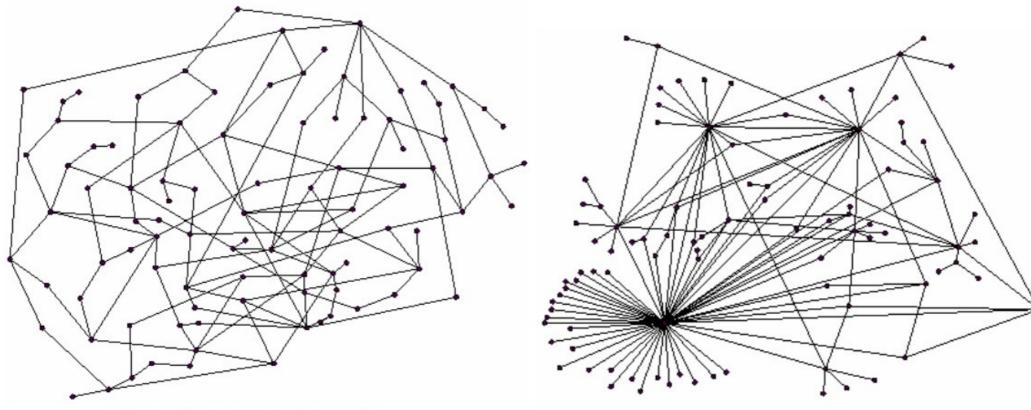
- Where does the term scale-free com from?
 - Scale invariance: there is no characteristic scale
 - means laws do not change if scales of length, energy, or other variables, are multiplied by a common factor
 - Scale free function: $f(\lambda x) = C(\lambda) f(x) \propto f(x)$ C(λ) depends only on λ
 - Power-law: $f(x) = ax^{-\alpha}$ $f(\lambda x) = a(\lambda x)^{-\alpha} = \lambda^{-\alpha}(ax^{-\alpha}) = \lambda^{-\alpha}f(x) \propto f(x)$

Log() or Exp() are not scale free

$$f(\lambda x) = log(\lambda x) = log(\lambda) + log(x) = log(\lambda) + f(x)$$

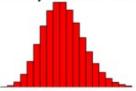
 $f(\lambda x) = exp(\lambda x) = exp(x)^{\lambda} = f(x)^{\lambda}$

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†
Carnegie Institute of Technology

Examples:

 Citations [de Solla Price '65]: New citations to a paper are proportional to the number it already has

Networks of Scientific Papers

The pattern of bibliographic references indicates the nature of the scientific research front.

Derek J. de Solla Price

- 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

Model: Preferential Attachment

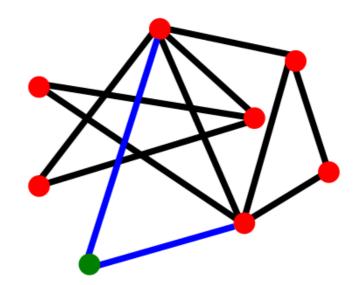
Preferential attachment: [Barabasi-Albert '99] (Barabasi-Albert model)

Emergence of Scaling in Random Networks

Albert-László Barabási* and Réka Albert

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

$$P(j \to i) = \frac{d_i}{\sum_k d_k}$$



Results for Simple Model

Node i

- We analyze the following simple model:
 - Nodes arrive in order 1,2,3, ..., n
 - When node j is created it makes a
 single out-link to an earlier node i chosen:
 - 1) With prob. **p**, **j** links to **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 p, node j links to node v with prob. proportional to d_v (the in-degree of 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 k scales as:

$$P(d_i = k) \propto k^{-(1 + \frac{1}{q})}$$

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, $P[node\ has\ in-degree\ k] \sim k^{-2.1}$

$$-2.1 = 1+1/(1-p) \rightarrow p \sim 0.1$$

$$p = 0 \rightarrow P(d_i = k) \sim k^{-2}$$

$$p = 0.5 \rightarrow P(d_i = k) \sim k^{-3}$$

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)



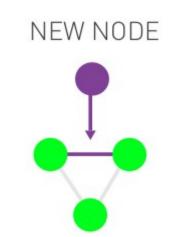
- Links among high degree nodes:
 - On the web nodes sometimes avoid linking to each other

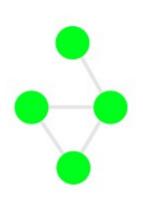
- Further questions:
 - What is a reasonable model for how people sample network nodes and link to them?

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

- This simple mechanism generates preferential attachment
 - Why? Because nodes are picked with probability proportional to their number of edges

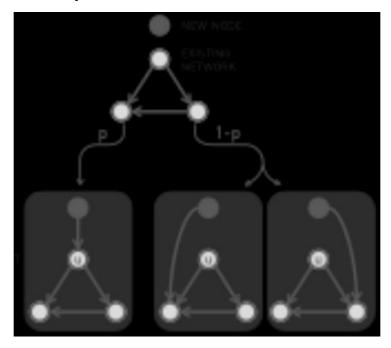




Origins of Preferential Attachment

Copying Model:

- (a) Random Connection: with prob. 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/2E 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

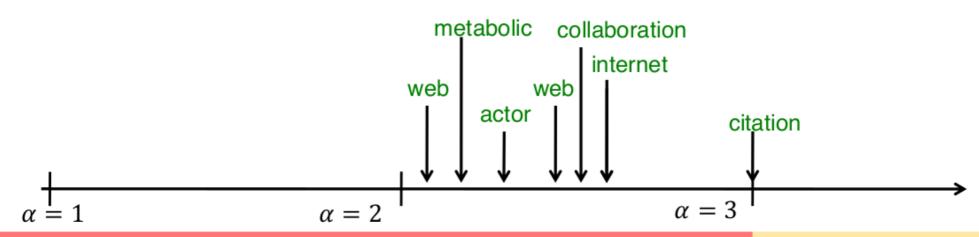
Node duplication

- Duplicate a node with all its edges
- Randomly prune edges of new node

Distances in Preferential Attachment

Size of the biggest hub is of order O(N). Most nodes can $\alpha = 2$ 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 Ultra with n. In G_{np} all nodes have comparable degree, thus small $2 < \alpha < 3$ world 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 $\alpha = 3$ 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. Small $\alpha > 3$ Hence the average path length follows the result that we derived for the random network model earlier. Avg. path Degree length exponent

Scale-Free Networks: Overview



Second moment $\langle k^2 \rangle$ diverges

 $\langle k^2 \rangle$ finite

Average $\langle k \rangle$ diverges

Average $\langle k \rangle$ finite

Ultra small world behavior

Small world

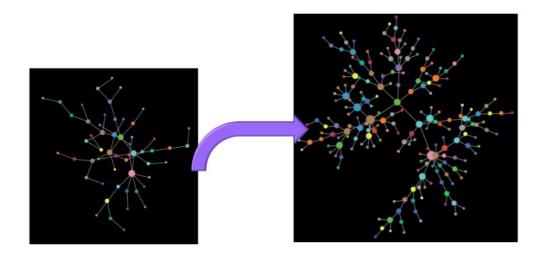
Regime full of anomalies...

The scale-free behavior is relevant

Behaves like a random network

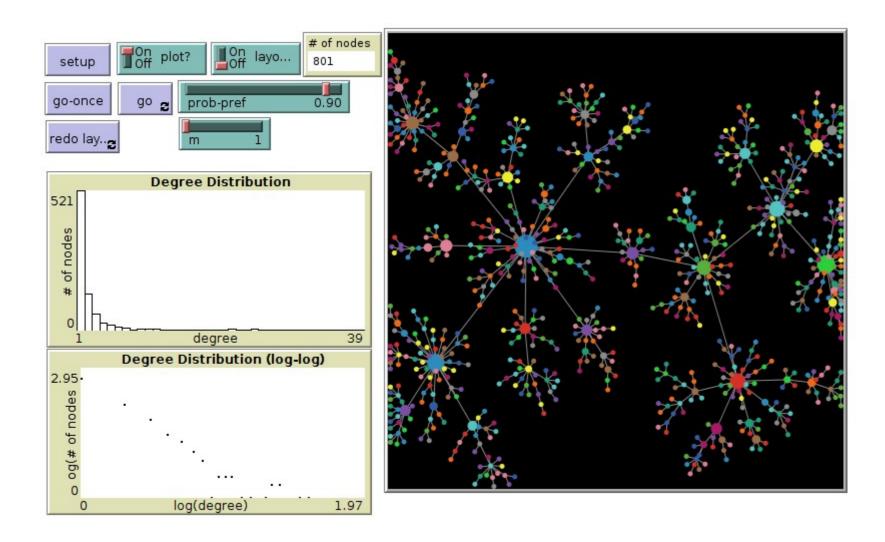
Scale-Free Networks: Ingredients

Nodes appear over time (growth)



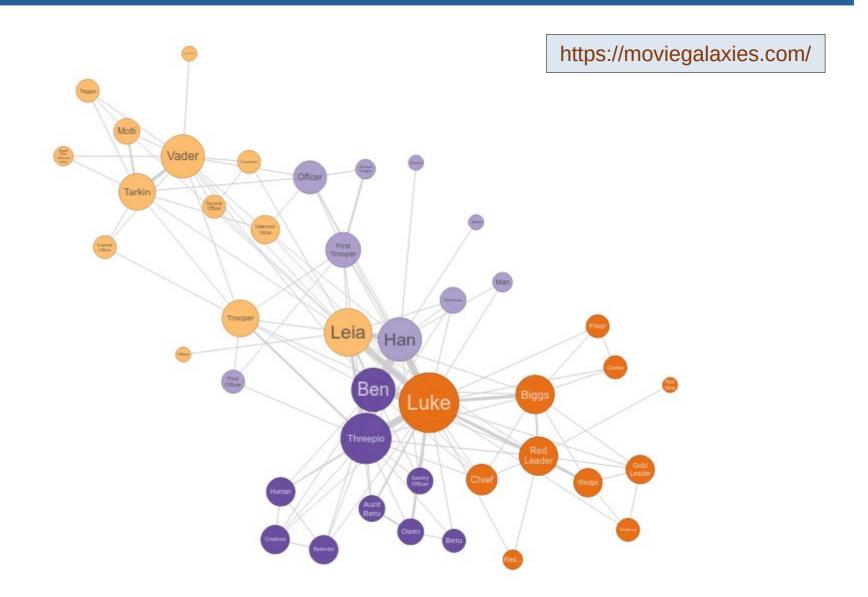
 Nodes prefer to attach to nodes with many connections (preferential attachment, cumulative advantage)

NetLogo: Preferential Attachment



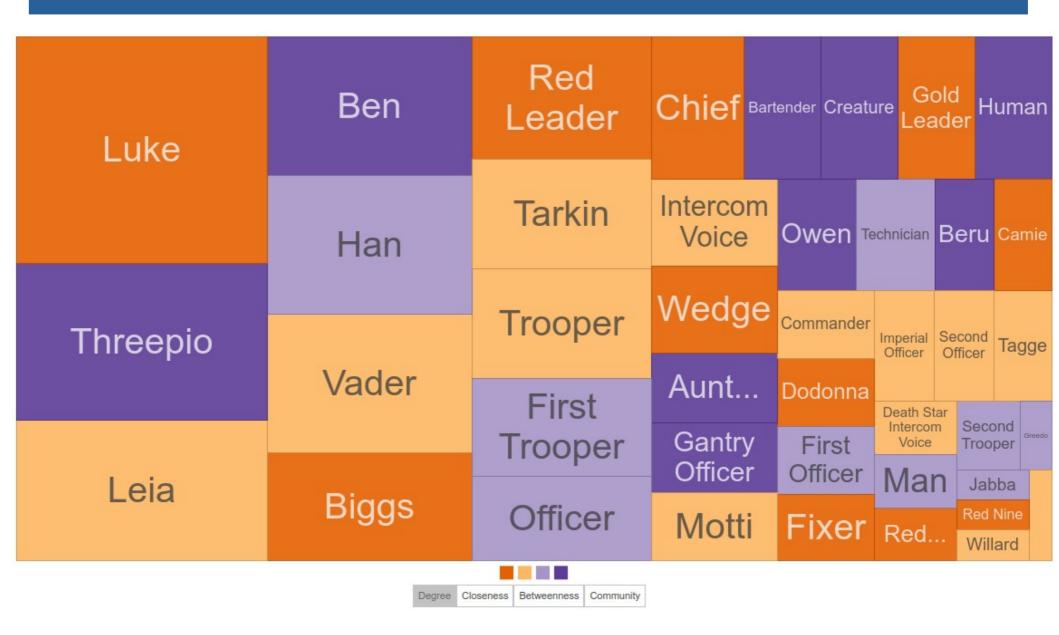


Node Centrality



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

Pedro Ribeiro - Introduction to the Analysis and Visualisation of Complex Networks

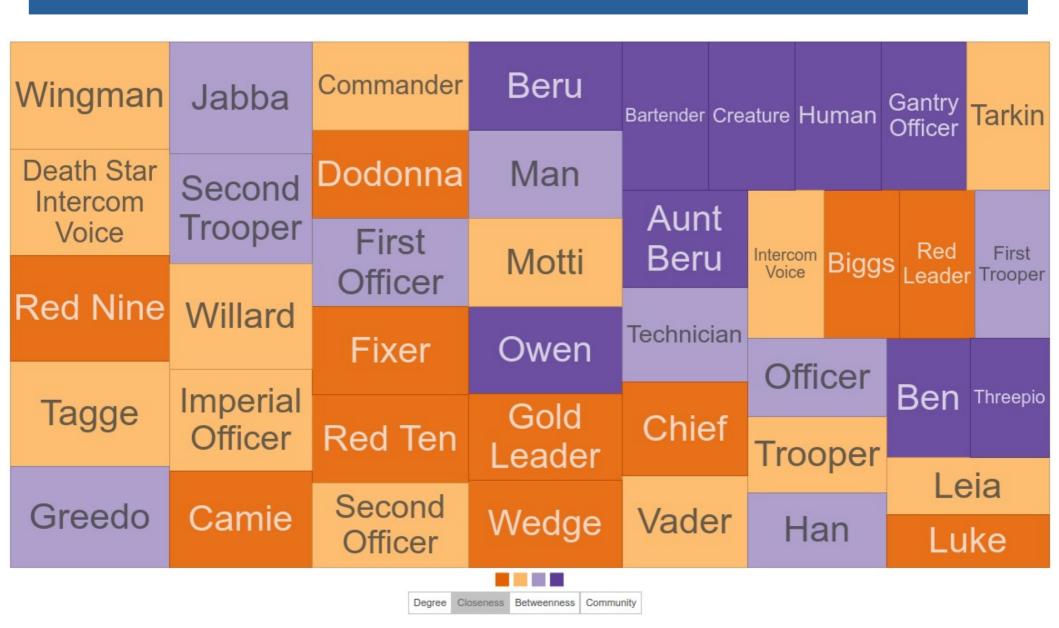


Size proportional to degree: is this the only way?



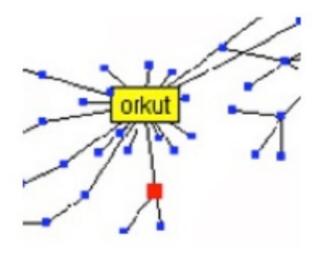
Size proportional to betweenness

Pedro Ribeiro - Introduction to the Analysis and Visualisation of Complex Networks



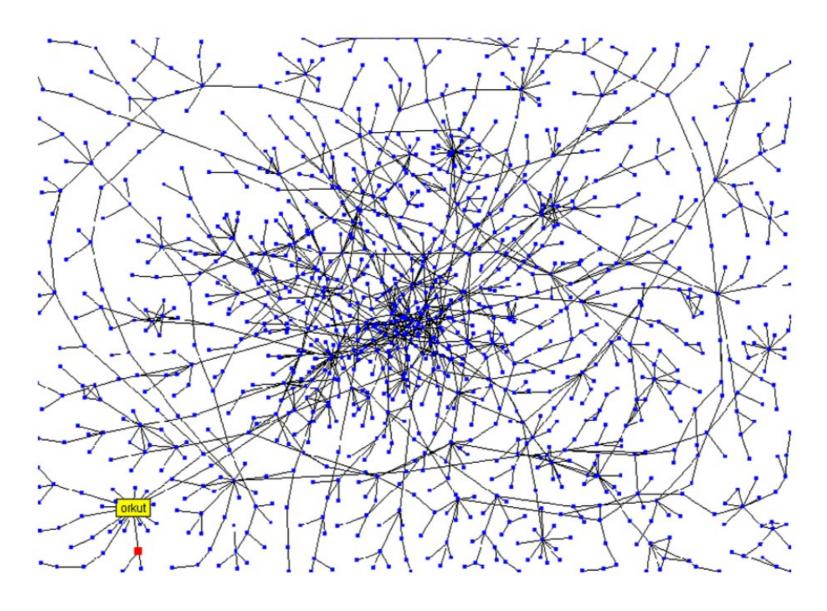
Size proportional to closeness

Why degree is not enough



Why degree is not enough

Stanford Social Web (ca. 1999)



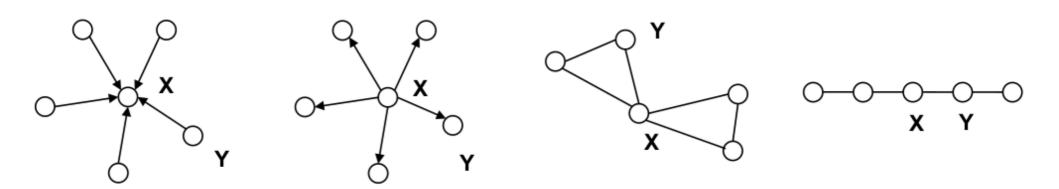
network of personal homepages at Stanford

Pedro Ribeiro – Introduction to the Analysis and Visualisation of Complex Networks

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

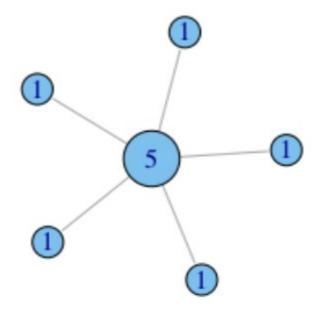
closeness

Node Degree

Let's put some numbers to it

Undirected degree:

e.g. nodes with more friends are more central.

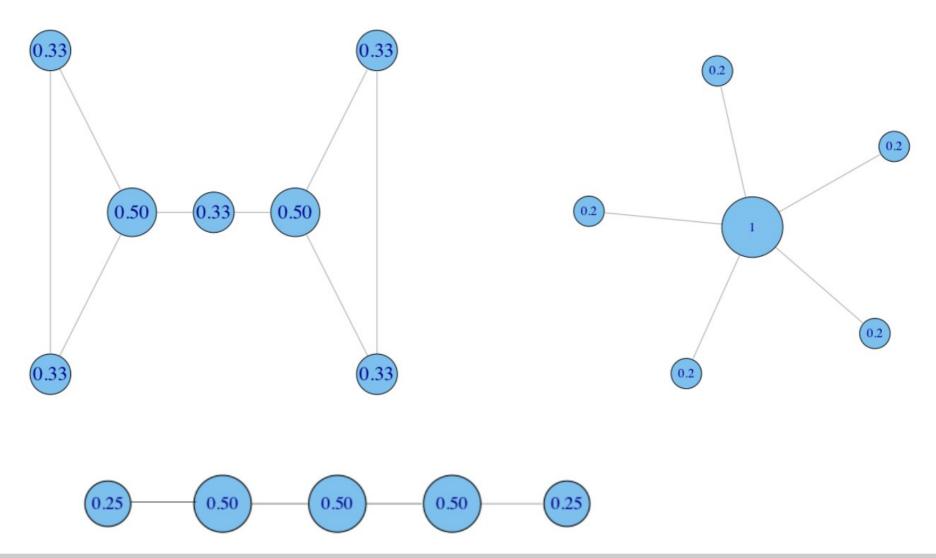


Assumption: the connections that your friend has don't matter, it is what they can do directly that does (e.g. go have a beer with you, help you build a deck...)

Node Degree

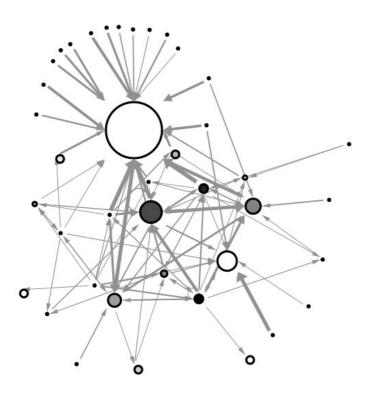
Normalization:

divide degree by the max. possible, i.e. (N-1)

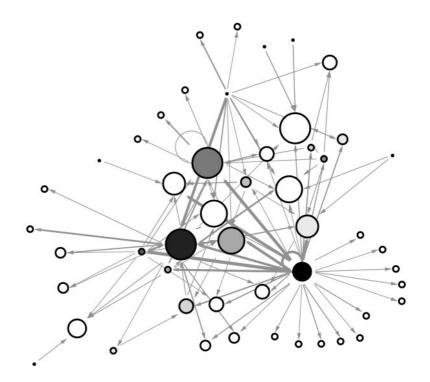


Node Degree

example financial trading networks



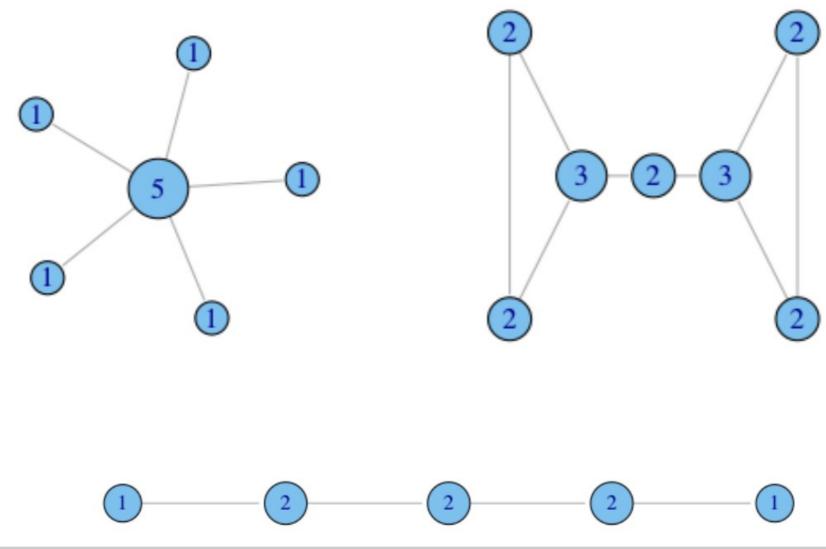
high in-centralization: one node buying from many others



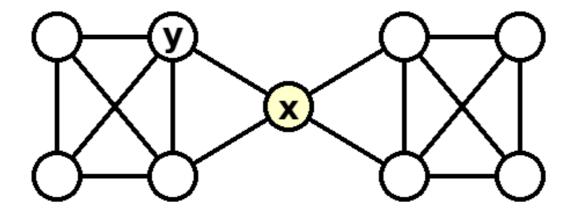
low in-centralization: buying is more evenly distributed

What does degree not capture?

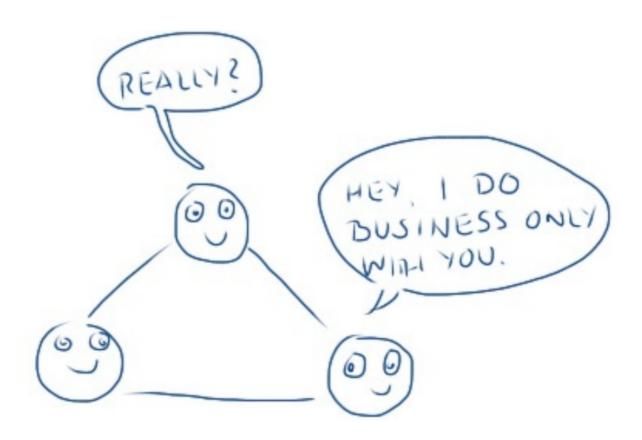
 In what ways does degree fail to capture centrality in the following graphs?



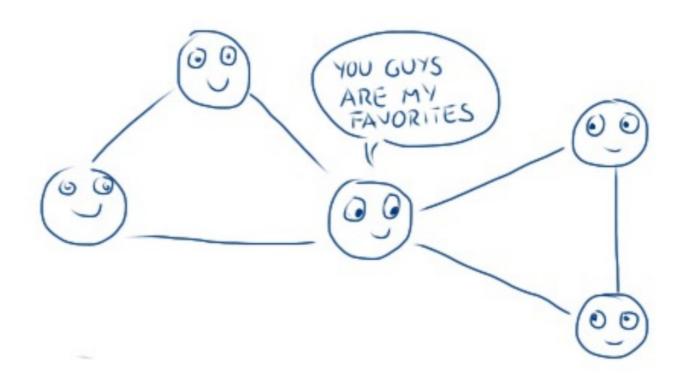
Brokerage not captured by degree



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

$$C_B(i) = \sum_{j < k} \frac{g_{jk}(i)}{g_{jk}}$$

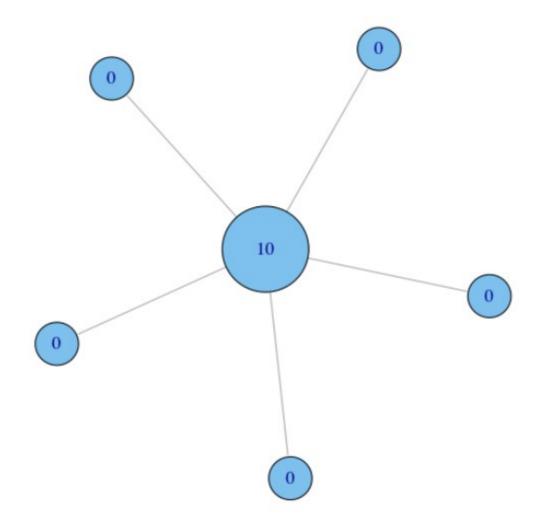
Where:

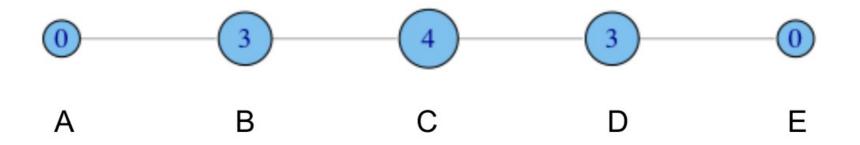
 g_{jk} = the number of **shortest paths** connecting nodes j and k $g_{ik}(i)$ = the number that node i is on.

Usually normalized by:

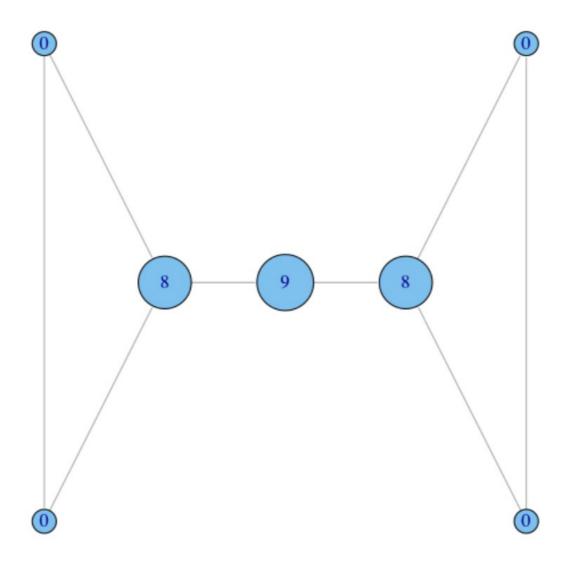
$$C_B'(i) = \frac{C_B(i)}{(n-1)(n-2)/2}$$

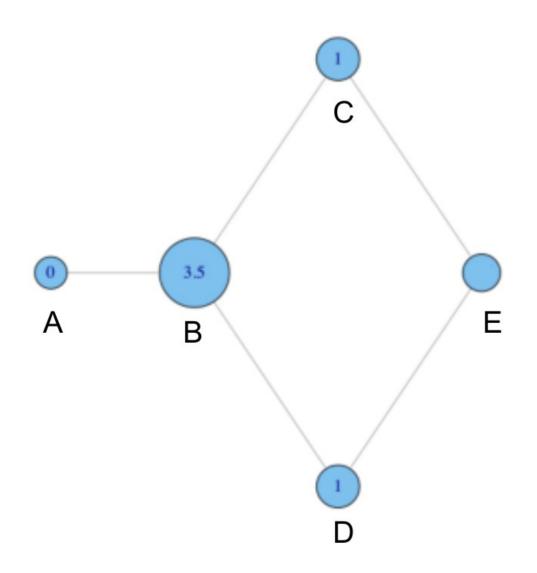
number of pairs of vertices excluding the vertex itself



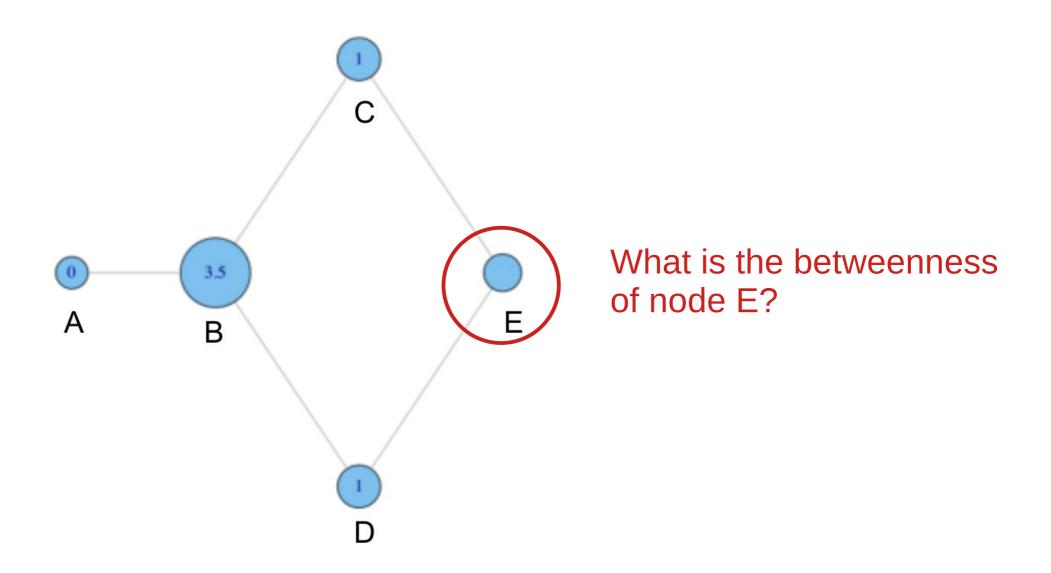


- A lies between no two other vertices
- B lies between A and 3 other vertices: C, D, and E
- C lies between 4 pairs of vertices: (A,D),(A,E),(B,D),(B,E)
 - note that there are no alternate paths for these pairs to take, so C gets full credit





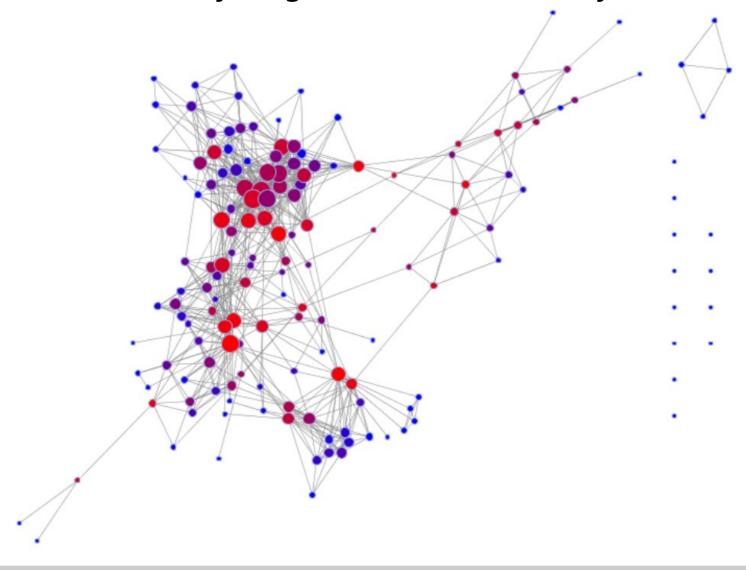
- why do C and D each have betweenness 1?
- They are both on shortest paths for pairs (A,E), and (B,E), and so must share credit:
 - -1/2+1/2=1



Betweenness: Real Example

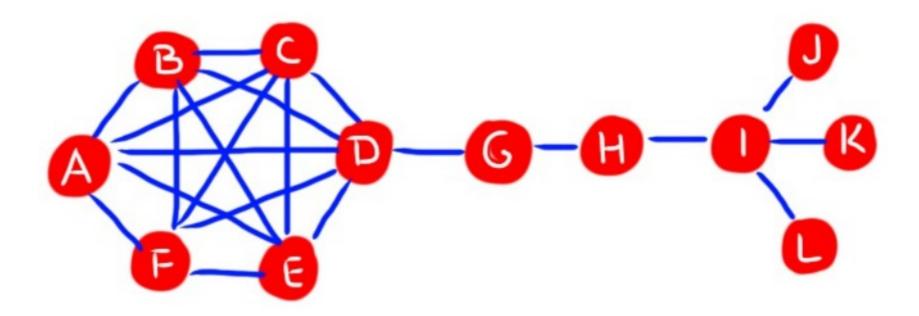
Social Network (facebook)

nodes are sized by degree, and colored by betweenness



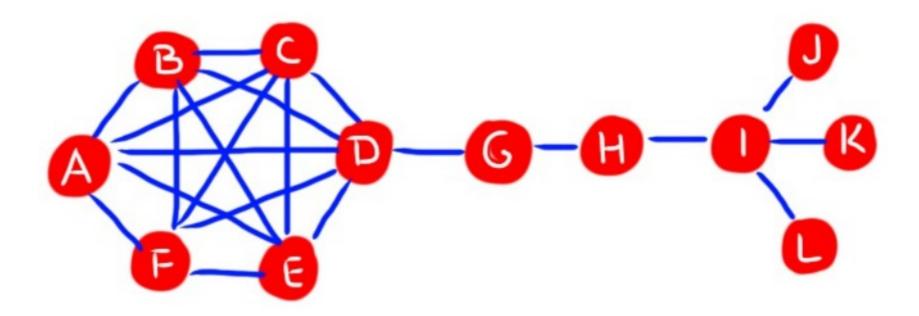
Betweenness: Question

 Find a node that has high betweenness but low degree



Betweenness: Question

 Find a node that has low betweenness but high degree



Closeness Centrality

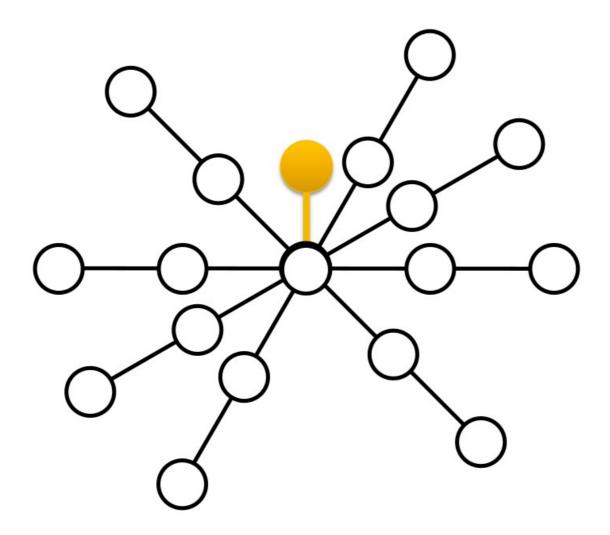
 What if it's not so important to have many direct friends?

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:

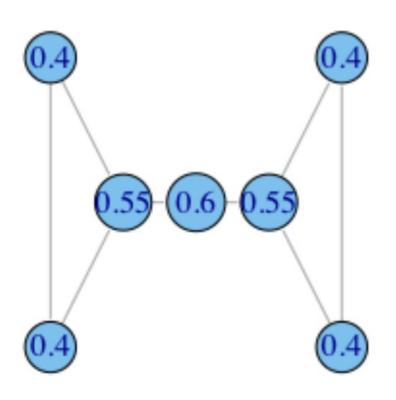
$$C_{C}^{'}(i) = C_{C}(i) \times (n-1)$$

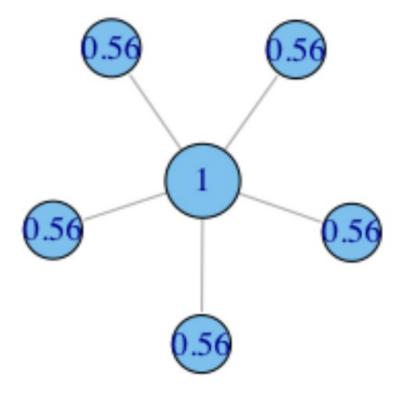
When graphs are big, the -1 can be discarded and we multiply by *n*

Closeness: Toy Networks

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

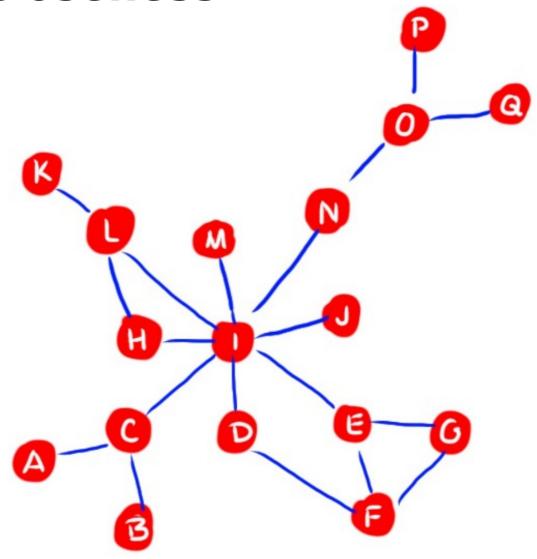
Closeness: Toy Networks





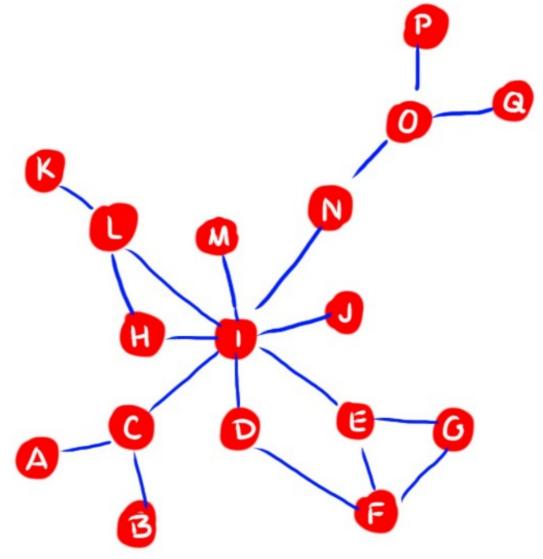
Closeness: Question

 Find a node which has relatively high degree but low closeness



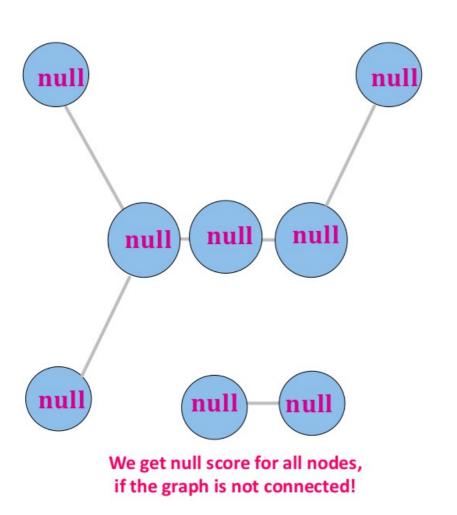
Closeness: Question

 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:

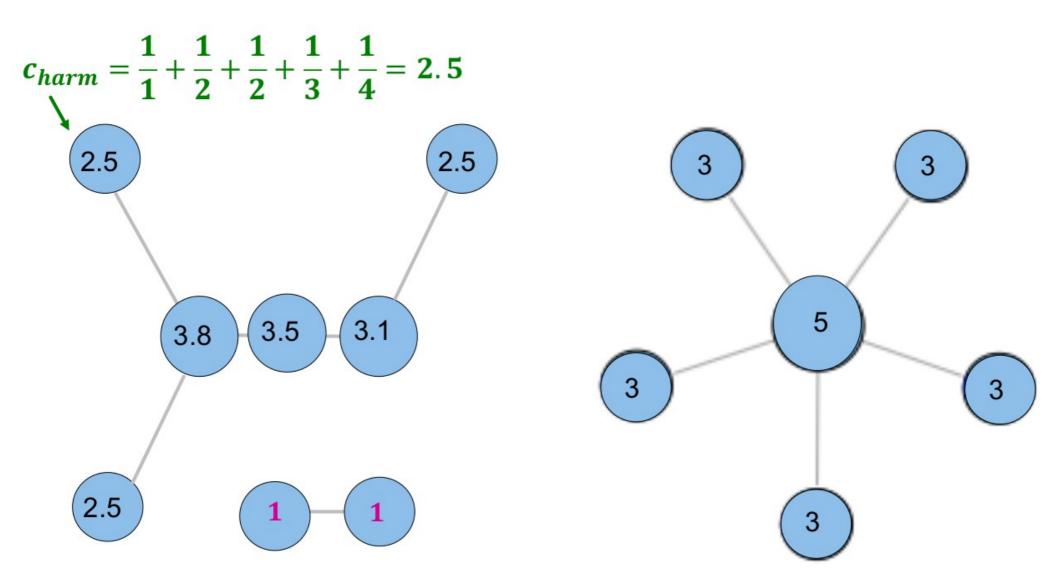
$$C_{H}(i) = \sum_{j \neq i} \frac{1}{d(i,j)} = \sum_{d(i,j) < \infty, j \neq i} \frac{1}{d(i,j)}$$

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

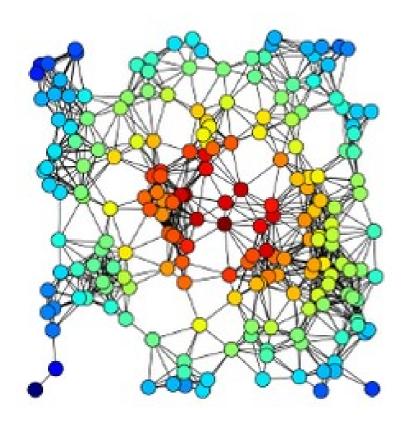
Normalized Harmonic Centrality:

$$C'_{H}(i) = C_{H}(i)/(n-1)$$

Harmonic: Toy Networks

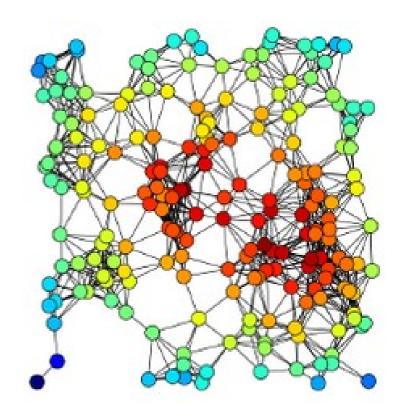


Closeness vs Harmonic





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

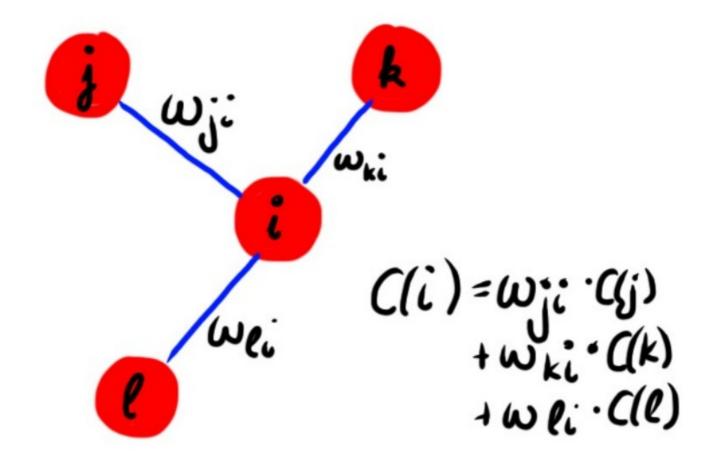


Harmonic Centrality

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

Eigenvector Centrality

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



Eigenvector Centrality

Eigenvector Centrality:

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

where λ is a constant and A_{ij} 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

$$Ax = \lambda x$$

where x is the eigenvector, and its i-th component is the centrality of node i

In general, there will be many different eigenvalues λ 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

Bonacich eigenvector centrality

also known as Bonacich Power Centrality

$$c_i(\beta) = \sum_{i} (\alpha + \beta c_j) A_{ji}$$

- α is a normalization constant
- ullet determines how important the centrality of your neighbors is
- •A is the adjacency matrix (can be weighted)

Bonacich eigenvector centrality

also known as Bonacich Power Centrality

small β → high attenuation only your immediate friends matter, and their importance is factored in only a bit

high β → low attenuation global network structure matters (your friends, your friends' of friends etc.)

 β = 0 yields simple degree centrality

$$c_i(\beta) = \sum_{j} (\alpha)$$

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)

$$C_{ ext{Katz}}(i) = \sum_{k=1}^{\infty} \sum_{j=1}^{n} lpha^k (A^k)_{ji}$$

Centrality in Directed Networks

Degree:

in and out centrality

Betweenness:

- Consider only directed paths: $C_B(i) = \sum_{j \neq k} \frac{g_{jk}(i)}{g_{ik}}$

- When normalizing take care of ordered pairs

$$C_{B}^{'}(i) = \frac{C_{B}(i)}{(n-1)(n-2)} - \frac{number of ordered pairs is 2x the number of unordered}{(n-1)(n-2)}$$

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

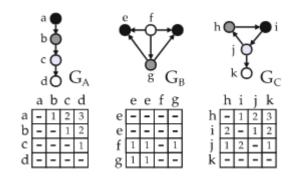
 There are other node centrality metrics, but these are the "quintessential"

Finding Dominant Nodes Using Graphlets

David Aparício^(⊠), 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

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

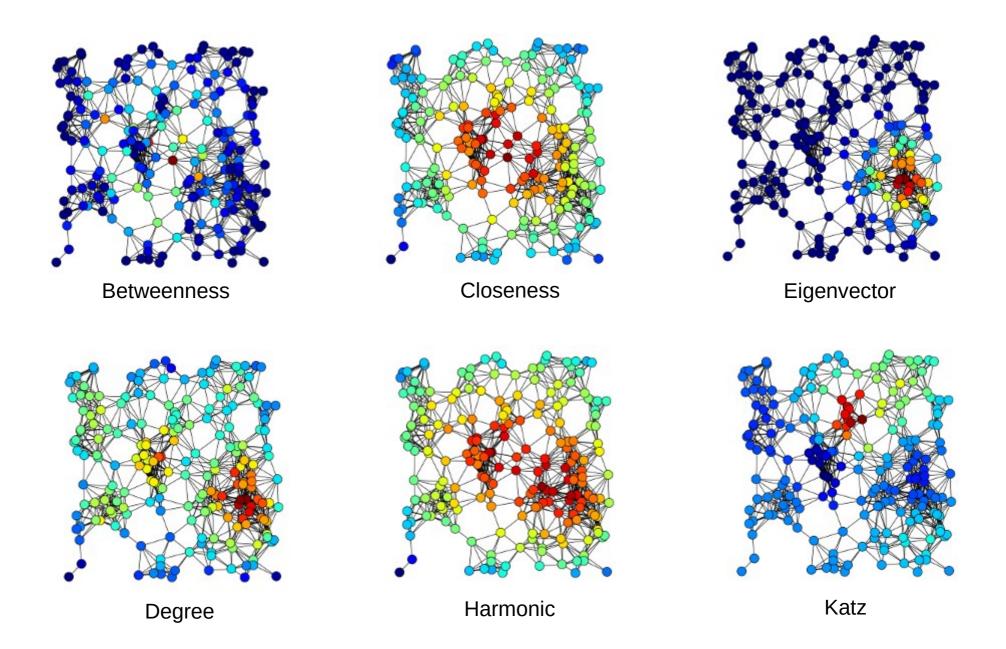


A subgraph-based ranking system for professional tennis players

David Aparício, Pedro Ribeiro and Fernando Silva

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

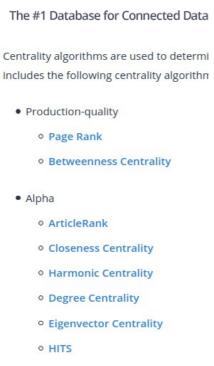
Node Centralities: Conclusion



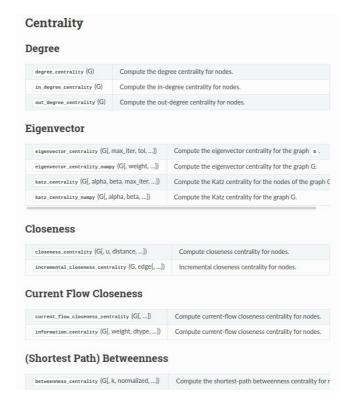
Node Centralities: Conclusion

All (major) network analysis packages provide them:











8. Centrality Measures

- 8.1. igraph_closeness Closeness centrality calculations for some vertices.
 8.2. igraph_harmonic_centrality Harmonic centrality for some
- 8.2. igraph_harmonic_centrality Harmonic centrality for some vertices.
- 8.3. igraph_betweenness Betweenness centrality of some vertices.
- $\textbf{8.4. igraph_edge_betweenness} \leftarrow \textbf{Betweenness centrality of the edges}.$
- 8.5. igraph_pagerank_algo_t PageRank algorithm implementation 8.6. igraph_pagerank Calculates the Google PageRank for the
- specified vertices.

 8.7. igraph_personalized_pagerank Calculates the personalized
- 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:



