# Measures of centrality Complex Networks, CSYS/MATH 303, Spring, 2010

#### Prof. Peter Dodds

Department of Mathematics & Statistics Center for Complex Systems Vermont Advanced Computing Center University of Vermont









#### Background

# Centrality measures

Degree centrality Closeness centrality Betweenness Eigenvalue centralit

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## **Outline**

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# How big is my node?

- Basic question: how 'important' are specific nodes and edges in a network?
- An important node or edge might:
  - handle a relatively large amount of the network's traffic (e.g., cars, information);
  - bridge two or more distinct groups (e.g., liason, interpreter);
  - be a source of important ideas, knowledge, or judgments (e.g., supreme court decisions, an employee who 'knows where everything is').
- So how do we quantify such a slippery concept as importance?
- We generate ad hoc, reasonable measures, and examine their utility...

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# Centrality

- One possible reflection of importance is centrality.
- Presumption is that nodes or edges that are (in some sense) in the middle of a network are important for the network's function.
- ► Idea of centrality comes from social networks literature [7].
- Many flavors of centrality...
  - Many are topological and quasi-dynamical;
  - 2. Some are based on dynamics (e.g., traffic).
- We will define and examine a few...
- (Later: see centrality useful in identifying communities in networks.)

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## Degree centrality

- Naively estimate importance by node degree. [7]
- ▶ Doh: assumes linearity (If node i has twice as many friends as node j, it's twice as important.)
- Doh: doesn't take in any non-local information.

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# Closeness centrality

- Idea: Nodes are more central if they can reach other nodes 'easily.'
- Measure average shortest path from a node to all other nodes.
- Define Closeness Centrality for node i as

$$\frac{N-1}{\sum_{j,j\neq i} (\text{distance from } i \text{ to } j).}$$

- Range is 0 (no friends) to 1 (single hub).
- Unclear what the exact values of this measure tells us because of its ad-hocness.
- General problem with simple centrality measures: what do they exactly mean?
- Perhaps, at least, we obtain an ordering of nodes in terms of 'importance.'

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# Betweenness centrality

- Betweenness centrality is based on shortest paths in a network.
- Idea: If the quickest way between any two nodes on a network disproportionately involves certain nodes, then they are 'important' in terms of global cohesion.
- ► For each node *i*, count how many shortest paths pass through *i*.
- ▶ In the case of ties, or divide counts between paths.
- Call frequency of shortest paths passing through node i the betweenness of i, B<sub>i</sub>.
- Note: Exclude shortest paths between i and other nodes.
- ▶ Note: works for weighted and unweighted networks.

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- Consider a network with N nodes and m edges (possibly weighted).
- ► Computational goal: Find  $\binom{N}{2}$  shortest paths  $(\boxplus)$  between all pairs of nodes.
- ▶ Traditionally use  $\underline{\text{Floyd-Warshall}}$  ( $\boxplus$ ) algorithm.
- ▶ Computation time grows as  $O(N^3)$ .
- ► See also:
  - Dijkstra's algorithm (⊞) for finding shortest path between two specific nodes,
  - 2. and Johnson's algorithm ( $\boxplus$ ) which outperforms Floyd-Warshall for sparse networks:  $O(mN + N^2 \log N)$ .
- Newman (2001) <sup>[4, 5]</sup> and Brandes (2001) <sup>[1]</sup> independently derive much faster algorithms.
- Computation times grow as:
  - 1. O(mN) for unweighted graphs;
  - 2. and  $O(mN + N^2 \log N)$  for weighted graphs.



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# Shortest path between node *i* and all others:

- Consider unweighted networks.
- Use breadth-first search:
  - 1. Start at node i, giving it a distance d = 0 from itself.
  - 2. Create a list of all of i's neighbors and label them being at a distance d = 1.
  - 3. Go through list of most recently visited nodes and find all of their neighbors.
  - 4. Exclude any nodes already assigned a distance.
  - 5. Increment distance d by 1.
  - 6. Label newly reached nodes as being at distance d.
  - 7. Repeat steps 3 through 6 until all nodes are visited.
- Record which nodes link to which nodes moving out from i (former are 'predecessors' with respect to i's shortest path structure).
- ▶ Runs in O(m) time and gives N shortest paths.
- ► Find all shortest paths in O(mN) time
- ▶ Much, much better than naive estimate of  $O(mN^2)$ .

# Newman's Betweenness algorithm: [4]

- 1. Set all nodes to have a value  $c_{ij} = 0, j = 1, ..., N$ (c for count).
- 2. Select one node i.
- 3. Find shortest paths to all other N-1 nodes using breadth-first search.
- 4. Record # equal shortest paths reaching each node.
- 5. Move through nodes according to their distance from i, starting with the furthest.
- 6. Travel back towards i from each starting node i, along shortest path(s), adding 1 to every value of  $c_{i\ell}$ at each node  $\ell$  along the way.
- 7. Whenever more than one possibility exists, apportion according to total number of short paths coming through predecessors.
- 8. Exclude starting node *j* and *i* from increment.
- 9. Repeat steps 2–8 for every node i and obtain betweenness as  $B_i = \sum_{i=1}^{N} c_{ii}$ .

- ► For a pure tree network,  $c_{ij}$  is the number of nodes beyond j from i's vantage point.
- Same algorithm for computing drainage area in river networks (with 1 added across the board).
- For edge betweenness, use exact same algorithm but now
  - j indexes edges,
  - 2. and we add one to each edge as we traverse it.
- For both algorithms, computation time grows as

## O(mN).

 For sparse networks with relatively small average degree, we have a fairly digestible time growth of

 $O(N^2)$ 

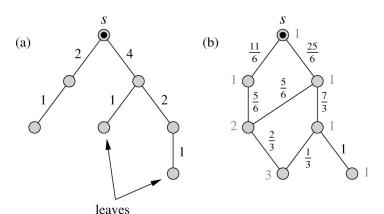
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# Newman's Betweenness algorithm: [4]



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- Define x<sub>i</sub> as the 'importance' of node i.
- ▶ Idea: x<sub>i</sub> depends (somehow) on x<sub>i</sub> if *i* is a neighbor of *i*.
- Recursive: importance is transmitted through a network
- Simplest possibility is a linear combination:

$$x_i \propto \sum_j a_{ji} x_j$$

- Assume further that constant of proportionality, c, is independent of i.
- Above gives  $\vec{x} = c\mathbf{A}^T\vec{x}$  or  $|\mathbf{A}^T\vec{x} = c^{-1}\vec{x} = \lambda\vec{x}|$ .
- Eigenvalue equation based on adjacency matrix...
- Note: Lots of despair over size of the largest eigenvalue. [7] Lose sight of original assumption's non-physicality.



# Important nodes have important friends:

- So... solve  $\mathbf{A}^{\mathrm{T}}\vec{\mathbf{x}} = \lambda \vec{\mathbf{x}}$ .
- But which eigenvalue and eigenvector?
- ▶ We, the people, would like:
  - A unique solution. ✓
  - 2.  $\lambda$  to be real.  $\checkmark$
  - 3. Entries of  $\vec{x}$  to be real.  $\checkmark$
  - 4. Entries of  $\vec{x}$  to be non-negative.  $\checkmark$
  - 5.  $\lambda$  to actually mean something... (maybe too much)
  - 6. Values of  $x_i$  to mean something (what does an observation that  $x_3 = 5x_7$  mean?) (maybe only ordering is informative...) (maybe too much)
  - 7.  $\lambda$  to equal 1 would be nice... (maybe too much)
  - 8. Ordering of  $\vec{x}$  entries to be robust to reasonable modifications of linear assumption (maybe too much)
- We rummage around in bag of tricks and pull out the Perron-Frobenius theorem...

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## If an $N \times N$ matrix A has non-negative entries then:

- 1. A has a real eigenvalue  $\lambda_1 \geq |\lambda_i|$  for  $i = 2, \dots, N$ .
- 2.  $\lambda_1$  corresponds to left and right 1-d eigenspaces for which we can choose a basis vector that has non-negative entries.
- 3. The dominant real eigenvalue  $\lambda_1$  is bounded by the minimum and maximum row sums of A:

$$\min_{i} \sum_{j=1}^{N} a_{ij} \leq \lambda_{1} \leq \max_{i} \sum_{j=1}^{N} a_{ij}$$

- 4. All other eigenvectors have one or more negative entries.
- 5. The matrix A can make toast.
- 6. Note: Proof is relatively short for symmetric matrices that are strictly positive [6] and just non-negative [3].

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- Assuming our network is <u>irreducible</u> (⊞), meaning there is only one component, is reasonable: just consider one component at a time if more than one exists.
- Irreducibility means largest eigenvalue's eigenvector has strictly non-negative entries.
- Analogous to notion of ergodicity: every state is reachable.
- (Another term: Primitive graphs and matrices.)

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## **Hubs and Authorities**

- Generalize eigenvalue centrality to allow nodes to have two attributes:
  - Authority: how much knowledge, information, etc., held by a node on a topic.
  - Hubness (or Hubosity or Hubbishness): how well a node 'knows' where to find information on a given topic.
- Original work due to the legendary Jon Kleinberg. [2]
- Best hubs point to best authorities.
- Recursive: nodes can be both hubs and authorities.
- More: look for dense links between sets of good hubs pointing to sets of good authorities.
- ► Known as the HITS algorithm (⊞) (Hyperlink-Induced Topics Search).

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- Give each node two scores:
  - 1.  $x_i$  = authority score for node i
  - 2.  $y_i$  = hubtasticness score for node i
- As for eigenvector centrality, we connect the scores of neighboring nodes.
- New story I: a good authority is linked to by good hubs.
- ► Means  $x_i$  should increase as  $\sum_{j=1}^{N} a_{ji}y_j$  increases.
- Note: indices are ji meaning j has a directed link to i.
- New story II: good hubs point to good authorities.
- ▶ Means  $y_i$  should increase as  $\sum_{i=1}^{N} a_{ij}x_i$  increases.
- Linearity assumption:

$$\vec{x} \propto A^T \vec{y}$$
 and  $\vec{y} \propto A \vec{x}$ 

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## **Hubs and Authorities**

So let's say we have

$$\vec{x} = c_1 A^T \vec{y}$$
 and  $\vec{y} = c_2 A \vec{x}$ 

where  $c_1$  and  $c_2$  must be positive.

Above equations combine to give

$$\vec{x} = c_1 A^T c_2 A \vec{x} = \lambda A^T A \vec{x}.$$

where 
$$\lambda = c_1 c_2 > 0$$
.

It's all good: we have the heart of singular value decomposition before us...

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## We can do this:

- A<sup>T</sup>A is symmetric.
- ▶  $A^TA$  is semi-positive definite so its eigenvalues are all  $\geq 0$ .
- ► A<sup>T</sup>A's eigenvalues are the square of A's singular values.
- $\triangleright$   $A^TA$ 's eigenvectors form a joyful orthogonal basis.
- Perron-Frobenius tells us that only the dominant eigenvalue's eigenvector can be chosen to have non-negative entries.
- So: linear assumption leads to a solvable system.
- What would be very good: find networks where we have independent measures of node 'importance' and see how importance is actually distributed.

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