Properties of Complex Networks

Principles of Complex Systems | @pocsvox CSYS/MATH 300, Fall, 2017

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Dept. of Mathematics & Statistics | Vermont Complex Systems Center | Vermont Advanced Computing Core | University of Vermont























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Properties of Complex Networks

Properties of Complex Networks

A problem
Degree distributions
Assortativity
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These slides are also brought to you by:

Special Guest Executive Producer: Pratchett



☑ On Instagram at pratchett_the_cat 🗹

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Graphical renderings are often just a big mess.

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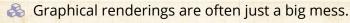
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← Typical hairball

- \square number of nodes N = 500
- number of edges m = 1000
- average degree $\langle k \rangle = 4$

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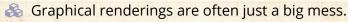
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- ightharpoonup number of nodes N = 500
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And even when renderings somehow look good:

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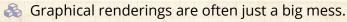
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And even when renderings somehow look good: "That is a very graphic analogy which aids understanding wonderfully while being, strictly speaking, wrong in every possible way" said Ponder [Stibbons] —Making Money, T. Pratchett.

We need to extract

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And even when renderings somehow look good: "That is a very graphic analogy which aids understanding wonderfully while being, strictly speaking, wrong in every possible way" said Ponder [Stibbons] — Making Money, T. Pratchett.

We need to extract digestible, meaningful aspects.

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Some key aspects of real complex networks:

degree distribution*

assortativity

A homophily

clustering

motifs

modularity

concurrency

hierarchical scaling

network distances

centrality

efficiency

interconnectedness

robustness

Plus coevolution of network structure and processes on networks.

 Degree distribution is the elephant in the room that we are now all very aware of...

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1. degree distribution P_k

 P_k is the probability that a randomly selected node has degree k.

k = node degree = number of connections.

ex 1: Erdős-Rényi random networks have Poisson degree distributions:

$$P_k = e^{-\langle k
angle} rac{\langle k
angle^k}{k!}$$

ex 2: "Scale-free" networks: $P_k \propto k^{-\gamma} \Rightarrow$ 'hubs'.

link cost controls skew.

hubs may facilitate or impede contagion

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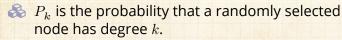
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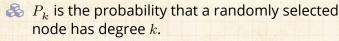
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Insert question from assignment 7 🗷

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Note:



Erdős-Rényi random networks are a mathematical construct.

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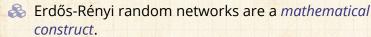
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Note:



'Scale-free' networks are growing networks that form according to a plausible mechanism.

Randomness is out there, just not to the degree of a completely random network.

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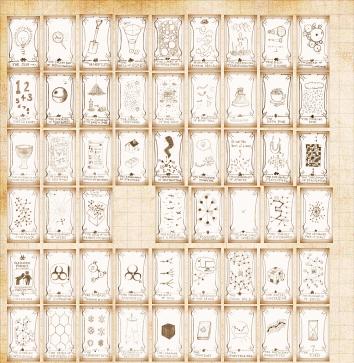
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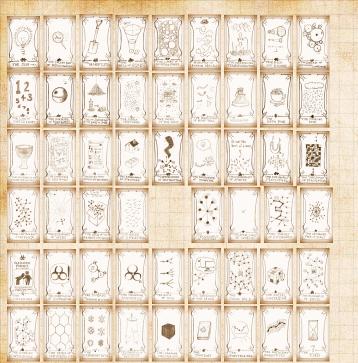
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2. Assortativity/3. Homophily:

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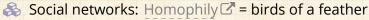
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2. Assortativity/3. Homophily:



e.g., degree is standard property for sorting: measure degree-degree correlations.

Assortative network: similar degree nodes connecting to each other.

Disassortative network: high degree nodes connecting to low degree nodes.

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2. Assortativity/3. Homophily:

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e.g., degree is standard property for sorting: measure degree-degree correlations.

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Assortative network: [5] similar degree nodes connecting to each other.

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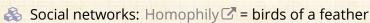




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2. Assortativity/3. Homophily:

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Social networks: Homophily 🗹 = birds of a feather

Assortativity

e.g., degree is standard property for sorting: measure degree-degree correlations.

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Assortative network: [5] similar degree nodes connecting to each other. Often social: company directors, coauthors, actors.

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Disassortative network: high degree nodes connecting to low degree nodes.

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2. Assortativity/3. Homophily:

Social networks: Homophily 🗹 = birds of a feather

Assortativity

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e.g., degree is standard property for sorting: measure degree-degree correlations.

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Assortative network: [5] similar degree nodes connecting to each other. Often social: company directors, coauthors, actors.

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connecting to low degree nodes. Often techological or biological: Internet, WWW, protein interactions, neural networks, food webs.

Disassortative network: high degree nodes







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Local socialness:

4. Clustering:



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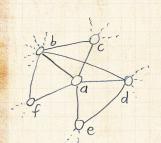






Local socialness:

4. Clustering:



- Your friends tend to know each other.

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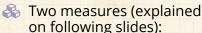


Local socialness:

4. Clustering:



Your friends tend to know each other.



1. Watts & Strogatz [8]

$$C_1 = \left\langle \frac{\sum_{j_1 j_2 \in \mathcal{N}_i} a_{j_1 j_2}}{k_i (k_i - 1)/2} \right\rangle_{\mathcal{L}}$$

2. Newman [6]

$$C_2 = \frac{3 \times \text{\#triangles}}{\text{\#triples}}$$

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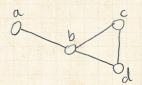
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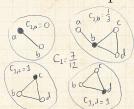








Calculation of C_1 :



 C_1 is the average fraction pairs of neighbors who are connected.

Fraction of pairs of neighbors who are connected is

 $\sum_{\substack{j_1 j_2 \in \mathcal{N}_i \\ k_i(k_i - 1)/2}} a_{j_1 j_2}$

where k_i is node i's degree, and \mathcal{N}_i is the set of i's neighbors.

Averaging over all nodes, we have:

 $C_1 = \frac{1}{n} \sum_{i=1}^{n} \frac{\sum_{j_1, j_2 \in \mathcal{N}_i} a_{j_1 j_2}}{k \cdot (k - 1)/2}$

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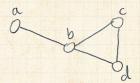
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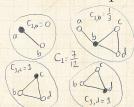
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Calculation of C_1 :





pairs of neighbors who are connected.

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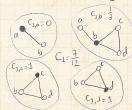
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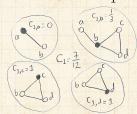








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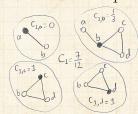








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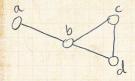
Nutshell







Example network:



Triangles:



Triples:





3 Nodes i_1 , i_2 , and i_3 form a triple around i_1 if i_1 is connected to i_2 and i_3 .

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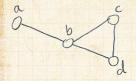
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Example network:



Triangles:



Triples:

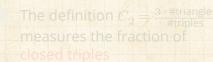




3 Nodes i_1 , i_2 , and i_3 form a triple around i_1 if i_1 is connected to i_2 and i_3 .



Nodes i_1 , i_2 , and i_3 form a triangle if each pair of nodes is connected





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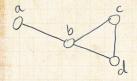
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Example network:



Triangles:



Triples:



- Nodes i_1 , i_2 , and i_3 form a triple around i_1 if i_1 is connected to i_2 and i_3 .
- Nodes i_1 , i_2 , and i_3 form a triangle if each pair of nodes is connected
- $\begin{array}{l} \text{ The definition } C_2 = \frac{3 \times \text{\#triangles}}{\text{\#triples}} \\ \text{measures the fraction of} \\ \text{closed triples} \end{array}$
 - The '3' appears because for each triangle, we have 3 closed triples.
 - Social Network Analysis (SNA) fraction of transitive triples.

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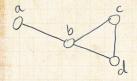
Clustering







Example network:



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- $\text{The definition } C_2 = \frac{3 \times \# \text{triangles}}{\# \text{triples}}$ measures the fraction of closed triples
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Social Network Analysis (SNA): fraction of transitive triples.

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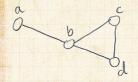
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Example network:



Triangles:



Triples:



- $lap{8}$ Nodes i_1 , i_2 , and i_3 form a triple around i_1 if i_1 is connected to i_2 and i_3 .
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Sneaky counting for undirected, unweighted networks:

- If the path $i\!-\!j\!-\!\ell$ exists then $a_{ij}a_{j\ell}=1$.
- Otherwise, $a_{ij}a_{j\ell}=0$.
- We want $i \neq \ell$ for good triples.
- In general, a path of n edges between nodes i_1 and i_n travelling through nodes i_2 , i_3 , ... i_{n-1} exists $\iff a_i, i_1, a_{i_1, i_2}, a_{i_2, i_3}, \dots a_{i_{n-1}, i_{n-1}}, a_{i_1, i_2} = 1$

$$\# ext{triples} = rac{1}{2} \left(\sum_{i=1}^N \sum_{\ell=1}^N \left[A^2
ight]_{i\ell} - ext{Tr} A^2
ight)$$

#triangles =
$$\frac{1}{c} Tr A^3$$

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Sneaky counting for undirected, unweighted networks:



 \Longrightarrow If the path $i-j-\ell$ exists then $a_{i,i}a_{i\ell}=1$.

#triples =
$$\frac{1}{2} \left(\sum_{i=1}^{N} \sum_{\ell=1}^{N} \left[A^2 \right]_{i\ell} - \operatorname{Tr} A^2 \right)$$

$$\#$$
triangles = $\frac{1}{e}$ Tr A^{2}

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Sneaky counting for undirected, unweighted networks:



 \Leftrightarrow If the path $i-j-\ell$ exists then $a_{ij}a_{j\ell}=1$.



#triples =
$$\frac{1}{2} \left(\sum_{i=1}^{N} \sum_{\ell=1}^{N} \left[A^2 \right]_{i\ell} - \operatorname{Tr} A^2 \right)$$

#triangles =
$$\frac{1}{c} Tr A^2$$

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Sneaky counting for undirected, unweighted networks:

- \clubsuit If the path i–j– ℓ exists then $a_{ij}a_{j\ell}=1$.
- & We want $i \neq \ell$ for good triples.

In general, a path of n edges between nodes i_1 and i_n travelling through nodes $i_2, i_3, ... i_{n-1}$ exists $\iff a_i \cdot a_i \cdot a_{n-1} \cdot a_n \cdot$

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$$\#$$
triangles = $\frac{1}{c}$ Tr A^3

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Sneaky counting for undirected, unweighted networks:

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- $\text{In general, a path of } n \text{ edges between nodes } i_1 \\ \text{and } i_n \text{ travelling through nodes } i_2, i_3, ... i_{n-1} \text{ exists} \\ \Leftrightarrow a_{i_1 i_2} a_{i_2 i_3} a_{i_3 i_4} \cdots a_{i_{n-2} i_{n-1}} a_{i_{n-1} i_n} = 1.$

 $\# \text{triples} = \frac{1}{2} \left(\sum_{i=1}^{N} \sum_{\ell=1}^{N} \left[A^2 \right]_{i\ell} - \text{Tr} A^2 \right)$

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 \Leftrightarrow For sparse networks, C_1 tends to discount highly connected nodes.

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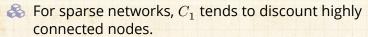
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In general, $C_1 \neq C_2$.

 C_1 is a global average of a local ratio.

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- \Leftrightarrow For sparse networks, C_1 tends to discount highly connected nodes.
- $\stackrel{\textstyle <}{\&} C_2$ is a useful and often preferred variant
- \Leftrightarrow In general, $C_1 \neq C_2$.

 C_1 is a global average of a local ratio. C_2 is a ratio of two global quantities. PoCS | @pocsvox

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- \Leftrightarrow For sparse networks, C_1 tends to discount highly connected nodes.
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- For sparse networks, C_1 tends to discount highly connected nodes.
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5. motifs:

small, recurring functional subnetworks e.g., Feed Forward Loop:

Shen-Orr, Uri Alon, et al.

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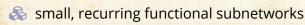
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Shen-Orr, Uri Alon, et al.

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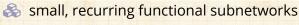


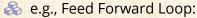


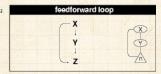




5. motifs:







Shen-Orr, Uri Alon, et al. [7]

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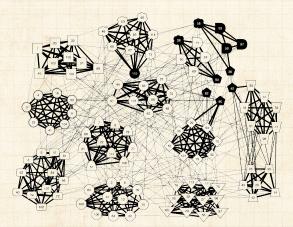
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6. modularity and structure/community detection:



Clauset et al., 2006 [2]: NCAA football

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7. concurrency:



transmission of a contagious element only occurs during contact

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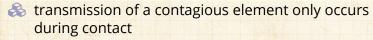
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7. concurrency:



arther obvious but easily missed in a simple model

dynamic property—static networks are not enough

knowledge of previous contacts crucial beware cumulated network data Kretzschmar and Morris, 1996

"Temporal networks" become a concrete area of study for Piranha Physicus in 2013.

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Kretzschmar and Morris, 1996

"Table and structure" become

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- Kretzschmar and Morris, 1996 [4]
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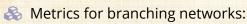
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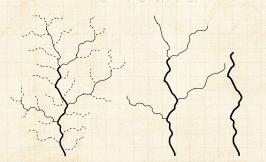






8. Horton-Strahler ratios:





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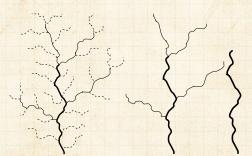




8. Horton-Strahler ratios:

- Metrics for branching networks:
 - Method for ordering streams hierarchically

Number: $R_n=N_\omega/N_{\omega+1}$



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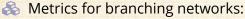
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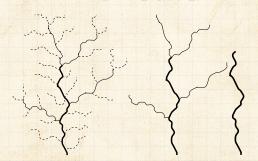


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Method for ordering streams hierarchically

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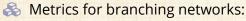
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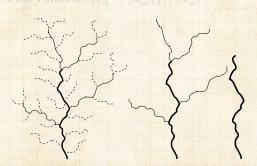
8. Horton-Strahler ratios:



Method for ordering streams hierarchically

Number: $R_n = N_{\omega}/N_{\omega+1}$

Segment length: $R_l = \langle l_{\omega+1} \rangle / \langle l_{\omega} \rangle$



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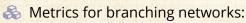
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8. Horton-Strahler ratios:

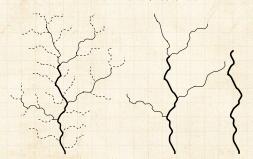


Method for ordering streams hierarchically

Number: $R_n = N_{\omega}/N_{\omega+1}$

Segment length: $R_l = \langle l_{\omega+1} \rangle / \langle l_{\omega} \rangle$

ightharpoonup Area/Volume: $R_a = \langle a_{\omega+1} \rangle / \langle a_{\omega} \rangle$



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9. network distances:

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9. network distances:

(a) shortest path length d_{ij} :

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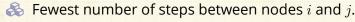






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(a) shortest path length d_{ij} :



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9. network distances:

(a) shortest path length d_{ij} :

& Fewest number of steps between nodes i and j.

& (Also called the chemical distance between i and j.)

(b) average path length (d

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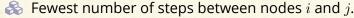






9. network distances:

(a) shortest path length d_{ij} :



& (Also called the chemical distance between i and j.)

(b) average path length $\langle d_{ij} \rangle$:

- Average shortest path length in whole network.
- Good algorithms exist for calculation.
- Weighted links can be accommodated.

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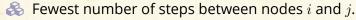
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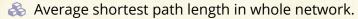
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(b) average path length $\langle d_{ij} \rangle$:



Good algorithms exist for calculation

Weighted links can be accommodated.

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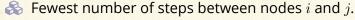






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9. network distances:



\clubsuit network diameter d_{max} :

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Maximum shortest path length between any two nodes.

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closeness $d_{cl} = 1$

Nutshell

Average 'distance' between any two nodes Closeness handles disconnected networks $(d_{ij} = \infty)$

References

 $d_{\rm cl}=\infty$ only when all nodes are isolated. Closeness perhaps compresses too much into one number







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9. network distances:

- \clubsuit network diameter d_{max} : Maximum shortest path length between any two nodes.
- \Leftrightarrow closeness $d_{\mathsf{cl}} = \left[\sum_{ij} d_{ij}^{-1}/\binom{n}{2}\right]^{-1}$: Average 'distance' between any two nodes.

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9. network distances:

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10. centrality:

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10. centrality:



Many such measures of a node's 'importance.'

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10. centrality:



Many such measures of a node's 'importance.'



 \Leftrightarrow ex 1: Degree centrality: k_i .

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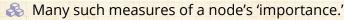
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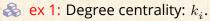
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10. centrality:





🙈 ex 2: Node i's betweenness

= fraction of shortest paths that pass through i.

ex 3: Edge l's betweenness

= fraction of shortest paths that travel along

(Ion Kleinberg (I))

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10. centrality:

- Many such measures of a node's 'importance.'
- \Leftrightarrow ex 1: Degree centrality: k_i .
- ex 2: Node i's betweenness= fraction of shortest paths that pass through i.
- ex 3: Edge ℓ 's betweenness = fraction of shortest paths that travel along ℓ .
 - ex 4: Recursive centrality: Hubs and Authorities (Ion Kleinberg

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Interconnected networks and robustness (two for one deal):

"Catastrophic cascade of failures in interdependent networks" [1]. Buldyrev et al., Nature 2010.

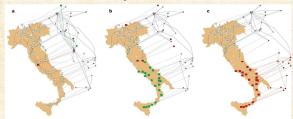


Figure 1 [Modelling a blackout in lady. Illustration of an iterative process of a cascade of failure using real-world after from a power network (focated on the map of lady) and an Internet network (shifted above the map) that were 2000. The networks of the map of the lady and a real power of the lady of

at the next step are marked in green. b. Additional nodes that were disconnected from the Internet communication network gainst component are removed (red nodes above map). As a result the power stations depending on them are removed from the power network (red nodes on map). Again, the nodes that will be disconnected from the giant cluster at the form the giant component of the power network (red nodes on map). Again, the nodes that will be disconnected from the giant component of the power network are removed (red nodes on map) as well as the nodes in the Internet network that depend on them (red nodes above map).

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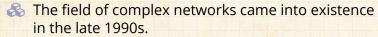
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Overview Key Points:



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Overview Key Points:

- The field of complex networks came into existence in the late 1990s.
- Explosion of papers and interest since 1998/99.

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Overview Key Points:

- The field of complex networks came into existence in the late 1990s.
- Explosion of papers and interest since 1998/99.
- Hardened up much thinking about complex systems.

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Properties of Complex Networks

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- Three main (blurred) categories:
 - 1. Physical (e.g., river networks).
 - 2. Interactional (e.g., social networks),
 - 3. Abstract (e.g., thesauri).

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Neural reboot (NR):

Mouse

https://www.youtube.com/v/GpYY9oz9qnl?rel=0 2

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