Properties of Complex Networks

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Principles of Complex Systems, Vol. 1 | @pocsvox CSYS/MATH 300, Fall, 2020

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Computational Story Lab | Vermont Complex Systems Center Vermont Advanced Computing Core | University of Vermont



























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Properties of Complex Networks

Degree distributions

Concurrency

Nutshell



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Degree distributions
Assortativity

Clustering
Motifs
Concurrency

Branching ratios Network distances Interconnectedness

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These slides are also brought to you by:

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☑ On Instagram at pratchett_the_cat ☑

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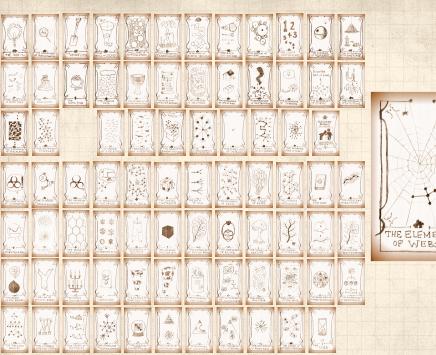
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Graphical renderings are often just a big mess.

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Graphical renderings are often just a big mess.



← Typical hairball

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

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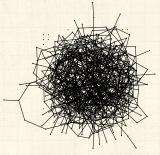
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And even when renderings somehow look good:

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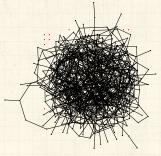
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And even when renderings somehow look good: "That is a very graphic analogy which aids understanding wonderfully while being, strictly speaking, wrong in every possible way" said Ponder [Stibbons] —Making Money, T. Pratchett.

Graphical renderings are often just a big mess.



← Typical hairball

- ightharpoonup number of nodes N = 500
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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.

Some key aspects of real complex networks:

degree distribution*

assortativity

A homophily

clustering

motifs

modularity

concurrency

hierarchical scaling

network distances

centrality

efficiency

interconnectedness

robustness

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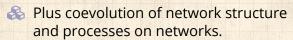
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* Degree distribution is the elephant in the room that we are now all very aware of...



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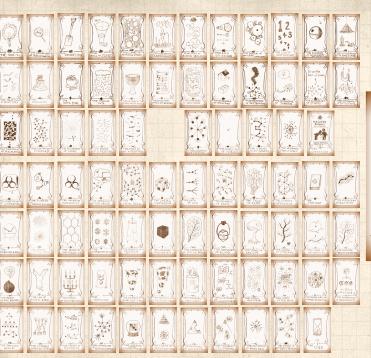
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1. degree distribution P_k

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1. degree distribution P_k



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

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1. degree distribution P_k

 $\begin{subarray}{ll} \& P_k \end{subarray}$ is the probability that a randomly selected node has degree k.

& k = node degree = number of connections.

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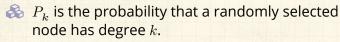
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1. degree distribution P_k



& k = node degree = number of connections.

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

Insert question from assignment 7 🗷

$$P_k = e^{-\langle k \rangle} \frac{\langle k \rangle^k}{k!}$$

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$$P_k = e^{-\langle k \rangle} \frac{\langle k \rangle^k}{k!}$$

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

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link cost controls skew.

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$$P_k = e^{-\langle k \rangle} \frac{\langle k \rangle^k}{k!}$$

 \Leftrightarrow 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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Note:



& Erdős-Rényi random networks are a mathematical construct.

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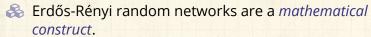
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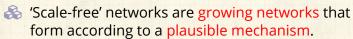
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Note:





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Note:

- Erdős-Rényi random networks are a mathematical construct.
- '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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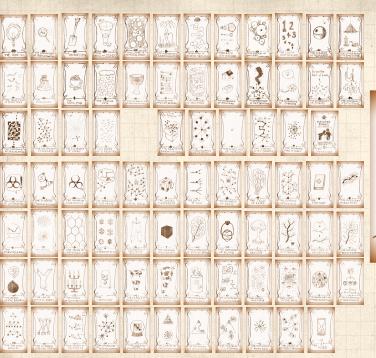
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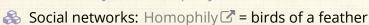








2. Assortativity/3. Homophily:



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2. Assortativity/3. Homophily:



e.g., degree is standard property for sorting: measure degree-degree correlations. PoCS, Vol. 1 Properties of Complex Networks 16 of 41

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2. Assortativity/3. Homophily:



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

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

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2. Assortativity/3. Homophily:



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

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

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

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

Often social: company directors, coauthors, actors.

Disassortative network: high degree nodes connecting to low degree nodes. PoCS, Vol. 1 Properties of Complex Networks 16 of 41

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2. Assortativity/3. Homophily:



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

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

Disassortative network: high degree nodes connecting to low degree nodes. Often techological or biological: Internet, WWW, protein interactions, neural networks, food webs. PoCS, Vol. 1 Properties of Complex Networks 16 of 41

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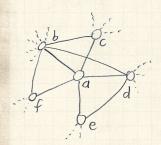
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Local socialness:

4. Clustering:



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Local socialness:

4. Clustering:



Your friends tend to know each other.



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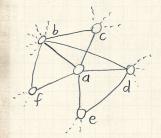
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Local socialness:

4. Clustering:



- Your friends tend to know each other.
- Two measures (explained on following slides):
 - 1. Watts & Strogatz [8]

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

2. Newman [6]

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

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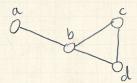
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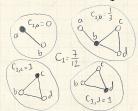
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Calculation of C_1 :



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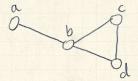
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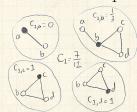


pairs of neighbors who are connected.

Example network:



Calculation of C_1 :



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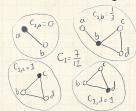
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Calculation of C_1 :



pairs of neighbors who are connected.



Fraction of pairs of neighbors who are connected is

$$\frac{\sum_{j_1j_2\in\mathcal{N}_i}a_{j_1j_2}}{k_i(k_i-1)/2}$$

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

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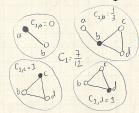
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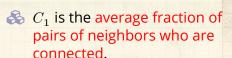
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Calculation of C_1 :







Fraction of pairs of neighbors who are connected is

$$\frac{\sum_{j_1j_2\in\mathcal{N}_i}a_{j_1j_2}}{k_i(k_i-1)/2}$$

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:

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

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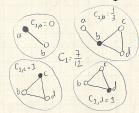
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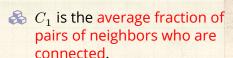
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Calculation of C_1 :







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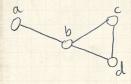
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Example network:



 \aleph 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 .

Triangles:



Triples:



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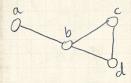
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Example network:



Triangles:



Triples:



\mathbb{A} 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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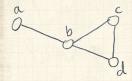
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Example network:



Triangles:



Triples:



\mathbb{A} 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
- \Leftrightarrow The definition $C_2 = \frac{3 \times \text{\#triangles}}{\text{\#triples}}$ measures the fraction of closed triples

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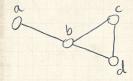
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Example network:



Triangles:



Triples:



- $lap{Nodes } i_1$, 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
 - $\text{The definition } C_2 = \frac{3 \times \text{\#triangles}}{\text{\#triples}}$ measures the fraction of closed triples
 - The '3' appears because for each triangle, we have 3 closed triples.

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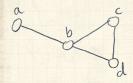
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Example network:



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
- $\text{The definition } C_2 = \frac{3 \times \text{\#triangles}}{\text{\#triples}}$ measures the fraction of closed triples
- The '3' appears because for each triangle, we have 3 closed triples.
- Social Network Analysis (SNA): fraction of transitive triples.

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Sneaky counting for undirected, unweighted networks:

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Sneaky counting for undirected, unweighted networks:

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Sneaky counting for undirected, unweighted networks:

 $\ref{eq:constraints}$ If the path i–j– ℓ exists then $a_{ij}a_{j\ell}=1$.

 \red{shift} Otherwise, $a_{ij}a_{j\ell}=0$.

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Sneaky counting for undirected, unweighted networks:

 $\begin{cases} \& \end{cases}$ If the path i-j- ℓ exists then $a_{ij}a_{j\ell}=1$.

 $\red {3}$ Otherwise, $a_{ij}a_{j\ell}=0$.

 \clubsuit We want $i \neq \ell$ for good triples.

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Sneaky counting for undirected, unweighted networks:

- $\ref{eq:constraints}$ If the path i-j- ℓ exists then $a_{ij}a_{j\ell}=1$.
- \clubsuit Otherwise, $a_{ij}a_{j\ell}=0$.
- \clubsuit We want $i \neq \ell$ for good triples.
- $\text{In general, a path of } n \text{ edges between nodes } i_1 \\ \text{and } i_n \text{ travelling through nodes } i_2, i_3, ... i_{n-1} \text{ exists} \\ \Leftrightarrow a_{i_1 i_2} a_{i_2 i_3} a_{i_3 i_4} \cdots a_{i_{n-2} i_{n-1}} a_{i_{n-1} i_n} = 1.$

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Sneaky counting for undirected, unweighted networks:

 $\ref{eq:constraints}$ If the path i-j- ℓ exists then $a_{ij}a_{j\ell}=1$.

 \clubsuit We want $i \neq \ell$ for good triples.

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



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

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Sneaky counting for undirected, unweighted networks:

 $\begin{cases} \& \end{cases}$ If the path i-j- ℓ exists then $a_{ij}a_{j\ell}=1$.

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



$$\# {\rm triangles} = \frac{1}{6} {\rm Tr} A^3$$

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 \clubsuit 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.
- & In general, $C_1 \neq C_2$.

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- For sparse networks, C_1 tends to discount highly connected nodes.
- \clubsuit In general, $C_1 \neq C_2$.
- \mathcal{L}_1 is a global average of a local ratio.

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Nutshell



- \Leftrightarrow For sparse networks, C_1 tends to discount highly connected nodes.
- $Rackappa C_2$ is a useful and often preferred variant
- \clubsuit In general, $C_1 \neq C_2$.
- \mathcal{L}_1 is a global average of a local ratio.
- & C_2 is a ratio of two global quantities.

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5. motifs:

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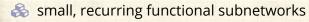
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5. motifs:



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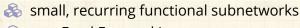
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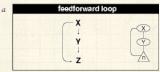
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5. motifs:



🙈 e.g., Feed Forward Loop:



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

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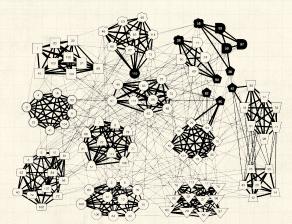
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6. modularity and structure/community detection:



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

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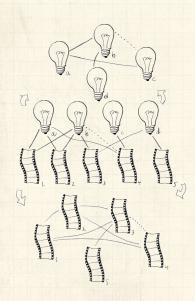
Motifs

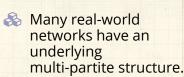
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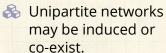


Bipartite/multipartite affiliation structures:





- Stories-tropes.
- Boards and directors.
- Films-actors-directors.
- Classes-teachersstudents.
- Upstairsdownstairs.



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7. concurrency:

transmission of a contagious element only occurs during contact

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7. concurrency:

- transmission of a contagious element only occurs during contact
- 🙈 rather obvious but easily missed in a simple model

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7. concurrency:

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- dynamic property—static networks are not enough

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- 🙈 beware cumulated network data

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- & Kretzschmar and Morris, 1996 [4]

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- transmission of a contagious element only occurs during contact
- 🙈 rather 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 [4]
- "Temporal networks" become a concrete area of study for Piranha Physicus in 2013.

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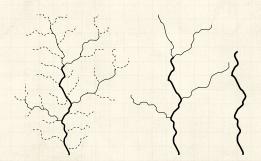
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8. Horton-Strahler ratios:

Metrics for branching networks:



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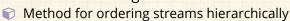
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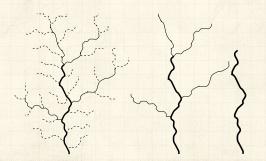


8. Horton-Strahler ratios:



Metrics for branching networks:





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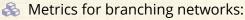
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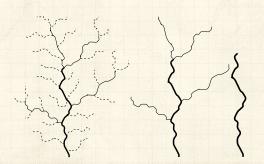


8. Horton-Strahler ratios:



Method for ordering streams hierarchically

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



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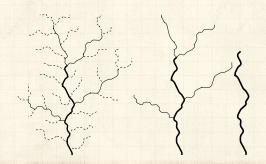
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8. Horton-Strahler ratios:

- Metrics for branching networks:
 - Method for ordering streams hierarchically
 - ightharpoonup 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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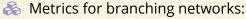
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8. Horton-Strahler ratios:

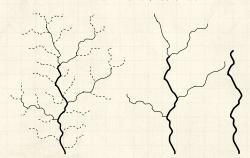


Method for ordering streams hierarchically

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

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

ho 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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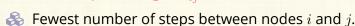
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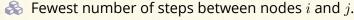
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9. network distances:

(a) shortest path length d_{ij} :



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

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9. network distances:

- (a) shortest path length d_{ij} :
- \Leftrightarrow Fewest number of steps between nodes i and j.
- & (Also called the chemical distance between i and j.)

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

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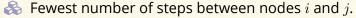
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9. network distances:

(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.

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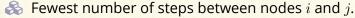
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9. network distances:

(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.

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9. network distances:

(a) shortest path length d_{ij} :

- & Fewest number of steps between nodes i and j.
- \Re (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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9. network distances:



\clubsuit network diameter d_{max} :

Maximum shortest path length between any two nodes.

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9. network distances:

network diameter d_{max}: Maximum shortest path length between any two nodes.

 \Leftrightarrow closeness $d_{\rm cl} = [\sum_{ij} d_{ij}^{-1}/\binom{n}{2}]^{-1}$: Average 'distance' between any two nodes.

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9. network distances:

network diameter d_{max}: Maximum shortest path length between any two nodes.

& Closeness handles disconnected networks $(d_{ij} = \infty)$

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9. network distances:

- network diameter d_{max}: Maximum shortest path length between any two nodes.
- \Leftrightarrow Closeness handles disconnected networks $(d_{ij} = \infty)$
- $d_{cl} = \infty$ only when all nodes are isolated.
- Closeness perhaps compresses too much into one number

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10. centrality:

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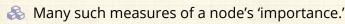
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10. centrality:



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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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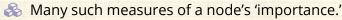
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10. centrality:



 \Leftrightarrow ex 1: Degree centrality: k_i .

ex 2: Node i's betweenness

= fraction of shortest paths that pass through i.

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- 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.
- \Leftrightarrow ex 3: Edge ℓ 's betweenness = fraction of shortest paths that travel along ℓ .

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10. centrality:

- Many such measures of a node's 'importance.'
- 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 (Jon Kleinberg [3])

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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.

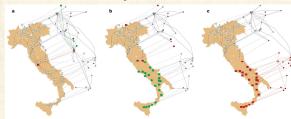


Figure 1 [Modelling a blackout in laby. Illustration of an iterative process of a cacacide of inlaires using real-world alark from a power network (focated on the map of laby) and an internet network (shifted above the map) that were 2000. The networks of the map of the laby and a niterate network (shifted above the map) that were 2000. The networks are drawn using the real goographical locations and every Internet server is connected to the geographically nearest power station. As One power station is removed refund one on any Jirom the power network and as a result the Internet nodes depending on it are removed and as a result the Internet nodes depending on it are removed in the disconnected from the sign cluster of the state of the

at the next step are marked in green. b, Additional nodes that were disconnected from the Internet communication network gain 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 next step are matched in green. C, delitional nodes that were deconnected on the contract of the contract that the contract the proper matched in green. C, delitional nodes that we end commenced on the contract that the co

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Overview Key Points:

The field of complex networks came into existence in the late 1990s.

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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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- The field of complex networks came into existence in the late 1990s.
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- Hardened up much thinking about complex systems.

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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.
- Specific focus on networks that are large-scale, sparse, natural or man-made, evolving and dynamic, and (crucially) measurable.

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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.
- Specific focus on networks that are large-scale, sparse, natural or man-made, evolving and dynamic, and (crucially) measurable.
- 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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scale-free-networks,

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Neural reboot (NR):

Mouse

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References I

[1] S. V. Buldyrev, R. Parshani, G. Paul, H. E. Stanley, and S. Havlin.

Catastrophic cascade of failures in interdependent networks.

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