

# Properties of Complex Networks


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Principles of Complex Systems, Vols. 1, 2, & 3D  
CSYS/MATH 6701, 6713, & a pretend number, 2024–2025

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Computational Story Lab | Vermont Complex Systems Center  
Santa Fe Institute | University of Vermont



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Branching ratios

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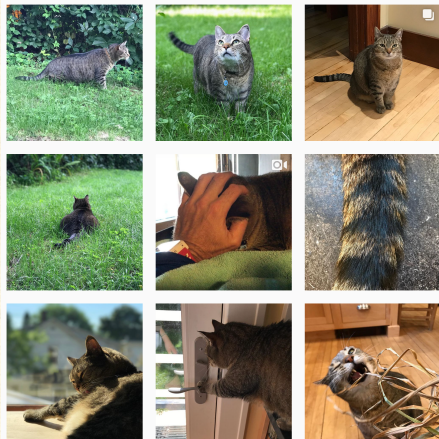
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 On Instagram at [pratchett\\_the\\_cat](https://www.instagram.com/pratchett_the_cat) 

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# A notable feature of large-scale networks:

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A notable feature of large-scale networks:

 Graphical renderings are often just a big mess.

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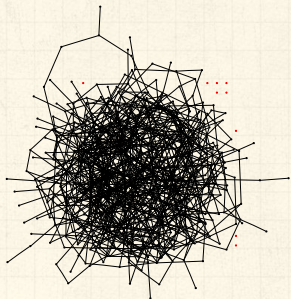
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## A notable feature of large-scale networks:

 Graphical renderings are often just a big mess.



⇐ Typical hairball

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

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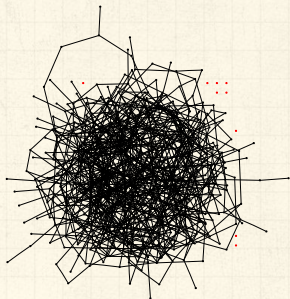
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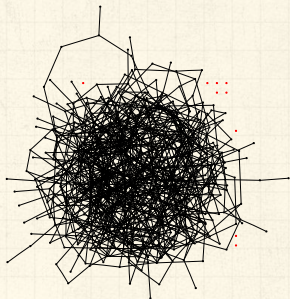
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said Ponder [Stibbons] —*Making Money*, T. Pratchett.

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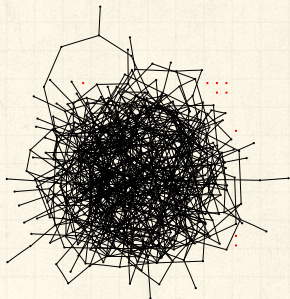
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 We need to extract **digestible, meaningful aspects.**

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## Some key aspects of real complex networks:


 degree distribution\*

 assortativity


 homophily


 clustering


 motifs


 modularity





 hierarchical scaling


 concurrency


 network distances

 centrality

 multilayerness

 efficiency

 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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# Properties

## 1. degree distribution $P_k$

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  $k = \text{node degree} = \text{number of connections.}$

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


[Insert assignment question](#) 


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




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 link cost controls skew.



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 link cost controls skew.

 hubs may facilitate or impede contagion.



# Properties

Note:

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

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


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







# Properties

## 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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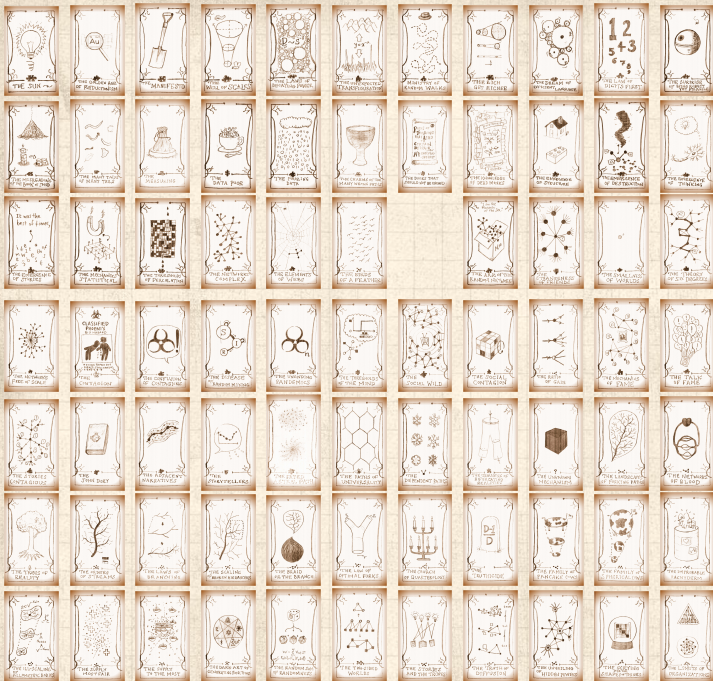
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## 2. Assortativity/3. Homophily:

 Social networks: Homophily  = birds of a feather



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 e.g., degree is standard property for sorting:  
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*Often social: company directors, coauthors, actors.*

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*Often social: company directors, coauthors, actors.*

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

*Often technological or biological: Internet, WWW, protein  
interactions, neural networks, food webs.*



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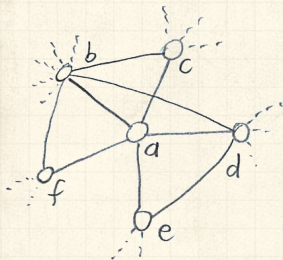
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# Local socialness:

## 4. Clustering:



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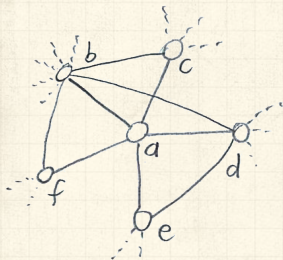


# Local socialness:

## 4. Clustering:



Your friends tend to know each other.



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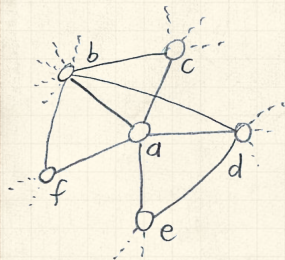
Two measures (explained on following slides):

1. Watts & Strogatz [8]

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

2. Newman [6]

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



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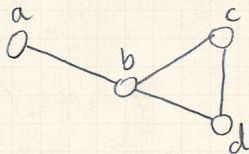


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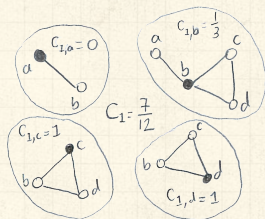
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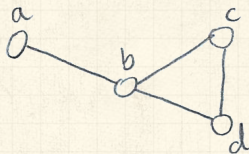
Example network:



Calculation of  $C_1$ :

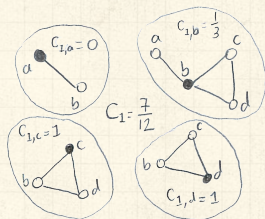


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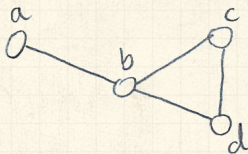
$C_1$  is the **average fraction of pairs of neighbors who are connected.**

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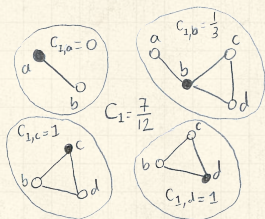
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Fraction of pairs of neighbors who are connected is

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where  $k_i$  is node  $i$ 's degree, and  $N_i$  is the set of  $i$ 's neighbors.



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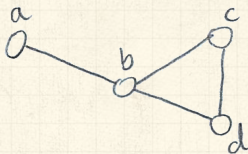
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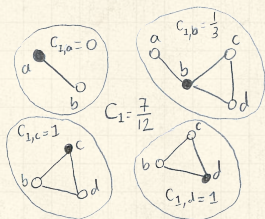


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Calculation of  $C_1$ :



where  $k_i$  is node  $i$ 's degree, and  $N_i$  is the set of  $i$ 's neighbors.

 Averaging over all nodes, we have:

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



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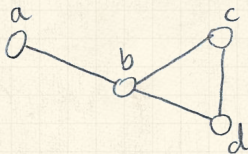
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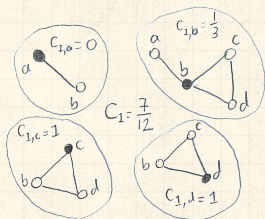


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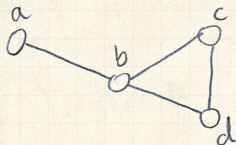
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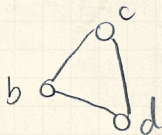
# Triples and triangles

Example network:

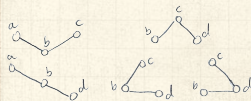


Nodes  $i_1$ ,  $i_2$ , and  $i_3$  form a **triple** around  $i_1$  if  $i_1$  is connected to  $i_2$  and  $i_3$ .

Triangles:



Triples:



# Triples and triangles

Example network:

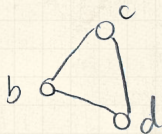


Nodes  $i_1$ ,  $i_2$ , and  $i_3$  form a **triple** around  $i_1$  if  $i_1$  is connected to  $i_2$  and  $i_3$ .

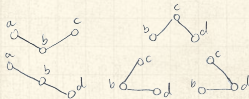


Nodes  $i_1$ ,  $i_2$ , and  $i_3$  form a **triangle** if each pair of nodes is connected

Triangles:



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# Triples and triangles

Example network:



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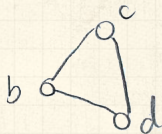


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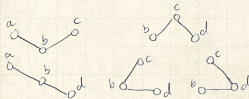


The definition  $C_2 = \frac{3 \times \# \text{triangles}}{\# \text{triples}}$  measures the fraction of **closed triples**

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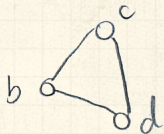


# Triples and triangles

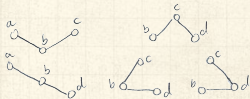
Example network:



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



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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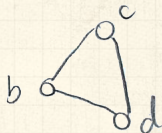


# Triples and triangles

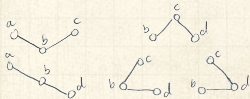
Example network:



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  $i_3$ .



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Social Network Analysis (SNA):  
fraction of **transitive triples**.

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# Clustering:

Sneaky counting for undirected, unweighted networks:

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# Clustering:

Sneaky counting for undirected, unweighted networks:

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

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Sneaky counting for undirected, unweighted networks:

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 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  $i_2, i_3, \dots, i_{n-1}$  exists  $\iff$   
 $a_{i_1 i_2} a_{i_2 i_3} a_{i_3 i_4} \cdots a_{i_{n-2} i_{n-1}} a_{i_{n-1} i_n} = 1$ .

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





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

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



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





# Properties

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

  $C_2$  is a useful and often preferred variant

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# Properties

 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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 In general,  $C_1 \neq C_2$ .

  $C_1$  is a global average of a local ratio.

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

  $C_2$  is a useful and often preferred variant

 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.

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## 5. motifs:

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## 5. motifs:

 small, recurring functional subnetworks

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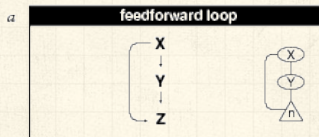
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## 5. motifs:

 small, recurring functional subnetworks

 e.g., Feed Forward Loop:

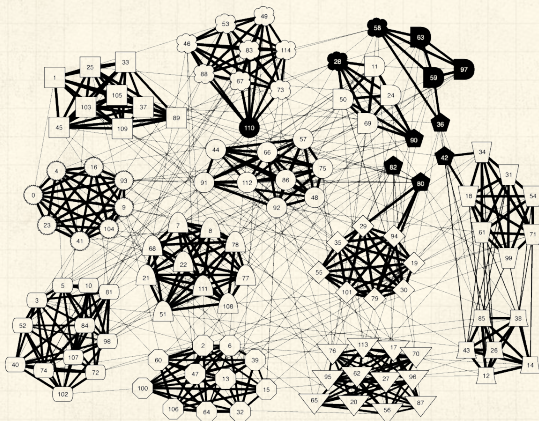


Shen-Orr, Uri Alon, *et al.* [7]





## 6. modularity and structure/community detection:



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

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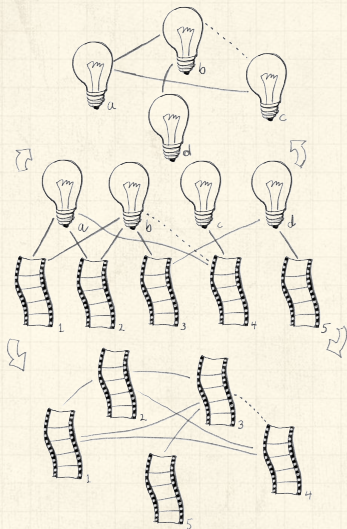
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## Bipartite/multipartite affiliation structures:



Many real-world networks have an underlying multi-partite structure.



Stories-tropes.



Boards and directors.



Films-actors-directors.



Classes-teachers-students.



Upstairs-downstairs.



Unipartite networks may be induced or co-exist.



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## 7. concurrency:

 transmission of a contagious element only occurs during contact

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# Properties

## 7. concurrency:

 transmission of a contagious element only occurs during contact

 rather obvious but easily missed in a simple model

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 Kretzschmar and Morris, 1996 <sup>[4]</sup>



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 Kretzschmar and Morris, 1996 <sup>[4]</sup>

 “Temporal networks” become a concrete area of study for Piranha Physicists in 2013.



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## 8. Horton-Strahler ratios:

 Metrics for branching networks:



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## 8. Horton-Strahler ratios:



Metrics for branching networks:



Method for ordering streams hierarchically



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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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## 8. Horton-Strahler ratios:



Metrics for branching networks:



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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## 8. Horton-Strahler ratios:




Metrics for branching networks:

 Method for ordering streams hierarchically

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

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

 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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## 9. network distances:

(a) shortest path length  $d_{i,j}$ :



Fewest number of steps between nodes  $i$  and  $j$ .



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## 9. network distances:

(a) shortest path length  $d_{i,j}$ :



Fewest number of steps between nodes  $i$  and  $j$ .



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



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## 9. network distances:

### (a) shortest path length $d_{ij}$ :



Fewest number of steps between nodes  $i$  and  $j$ .





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




## 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 $\langle d_{ij} \rangle$ :

-  Average shortest path length in whole network.





## 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 $\langle d_{ij} \rangle$ :



-  Average shortest path length in whole network.
-  Good algorithms exist for calculation.








## 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 $\langle d_{ij} \rangle$ :

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



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## 9. network distances:



**network diameter  $d_{\max}$ :**

Maximum shortest path length between any two nodes.



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## 9. network distances:



**network diameter**  $d_{\max}$ :

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**closeness**  $d_{cl} = [\sum_{ij} d_{ij}^{-1} / \binom{n}{2}]^{-1}$ :

Average 'distance' between any two nodes.



## 9. network distances:



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




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 **network diameter**  $d_{\max}$ :


Maximum shortest path length between any two nodes.

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Average 'distance' between any two nodes.

 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:

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



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= fraction of shortest paths that travel along  $\ell$ .



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= fraction of shortest paths that travel along  $\ell$ .

 **ex 4:** Recursive centrality: Hubs and Authorities (Jon Kleinberg<sup>[3]</sup>)



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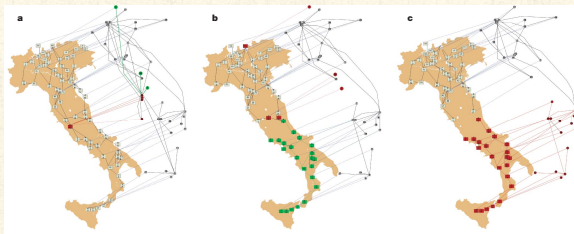


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Interconnected networks and robustness (two for one deal):  
“Catastrophic cascade of failures in interdependent networks” [1].  
Buldyrev et al., Nature 2010.




**Figure 1 | Modelling a blackout in Italy.** Illustration of an iterative process of a cascade of failures using real-world data from a power network (located on the map of Italy) and an Internet network (shifted above the map) that were implicated in an electrical blackout that occurred in Italy in September 2003<sup>36</sup>. The networks are drawn using the real geographical locations and every Internet server is connected to the geographically nearest power station. **a**, One power station is removed (red node on map) from the power network and as a result the Internet nodes depending on it are removed from the Internet network (red nodes above the map). The nodes that will be disconnected from the giant cluster (a cluster that spans the entire network)

at the next step are marked in green. **b**, Additional nodes that were disconnected from the Internet communication network giant 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 marked in green. **c**, Additional nodes that were 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).



## Overview Key Points:

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

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## Overview Key Points:

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





## 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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Properties of  
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A problem

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References

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