Complex Networks Principles of Complex Systems Course 300, Fall, 2008

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Basic definitions

Network: (net + work, 1500's)

Noun:

- 1. Any interconnected group or system
- Multiple computers and other devices connected together to share information

Verb:

- 1. To interact socially for the purpose of getting connections or personal advancement
- 2. To connect two or more computers or other computerized devices





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Observation

- Many complex systems can be regarded as complex networks of physical or abstract interactions
- Opens door to mathematical and numerical analysis
- Dominant approach of last decade of a theoretical-physics/stat-mechish flavor.

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Nodes = A collection of entities which have properties that are somehow related to each other

 e.g., people, forks in rivers, proteins, webpages, organisms,... Overview of Complex Networks

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Basic definitions

Links = Connections between nodes

links

- may be real and fixed (rivers),
- real and dynamic (airline routes),
- abstract with physical impact (hyperlinks),
- or purely abstact (semantic connections between concepts).
- Links may be directed or undirected.
- Links may be binary or weighted.

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Node degree = Number of links per node

- Notation: Node i's degree = k_i.
- $k_i = 0, 1, 2, ...$
- Notation: the average degree of a network = (k) (and sometimes as z)

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Basic definitions

Adjacency matrix:

We represent a graph or network by a matrix A with link weight a_{ii} for nodes i and j in entry (i, j).

▶ e.g.,

$$A = \left[\begin{array}{rrrrr} 0 & 1 & 1 & 1 & 0 \\ 0 & 0 & 1 & 0 & 1 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 1 & 0 \end{array} \right]$$

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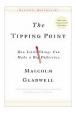
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Nexus: Small Worlds and the Groundbreaking Science of Networks—Mark Buchanan



The Tipping Point: How Little Things can make a Big Difference—Malcolm Gladwell

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Haw Europhing Is Connected to Everything Else and What Is Means for Dations, Science, and Decryday Ufe



Wab a New Addressed

Linked: How Everything Is Connected to Everything Else and What It Means—Albert-Laszlo Barabási



Six Degrees: The Science of a Connected Age—Duncan Watts

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Stefan Bornholdt, Heinz Georg Schuster (Eds.)

Handbook of Graphs and Networks From the Genouse to the Internet



Handbook of Graphs and Networks—editors: Stefan Bornholdt and H. G. Schuster



Evolution of Networks—S. N. Dorogovtsev and J. F. F. Mendes.

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Social Network Analysis Methoda at hydrathan Methoda at hydrathan Methoda at hydrathan fan Metho

Social Network Analysis—Stanley Wasserman and Kathleen Faust



In the Beat of a Heart: Life, Energy, and the Unity of Nature—John Whitfield

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Numerous others:

- Complex Social Networks—F. Vega-Redondo
- Fractal River Basins: Chance and Self-Organization—I. Rodríguez-Iturbe and A. Rinaldo
- Random Graph Dynamics—R. Durette
- Scale-Free Networks—Guido Caldarelli
- Evolution and Structure of the Internet: A Statistical Physics Approach—Romu Pastor-Satorras and Alessandro Vespignani
- Complex Graphs and Networks—Fan Chung

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What passes for a complex network?

- Complex networks are large (in node number)
- Complex networks are sparse (low edge to node ratio)
- Complex networks are usually dynamic and evolving
- Complex networks can be social, economic, natural, informational, abstract, ...

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Physical networks

- River networks
- Neural networks
- Trees and leaves
- Blood networks





The Internet

Power grids

Road networks

Distribution (branching) versus redistribution (cyclical)

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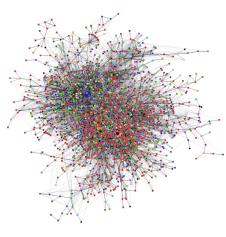
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Interaction networks

- The Blogosphere
- Biochemical networks
- Gene-protein networks
- Food webs: who eats whom
- The World Wide Web (?)
- Airline networks
- Call networks (AT&T)
- The Media



datamining.typepad.com (⊞)

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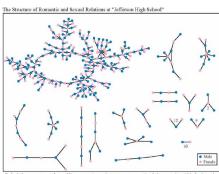
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Interaction networks: social networks

- Snogging
- Friendships
- Acquaintances
- Boards and directors
- Organizations
- myspace.com (⊞), facebook.com (⊞)



Bach circle represents a student and lines connecting students represent remantic relations occuring within the 6 months preceding the interview. Numbers under the figure count the number of times that pattern was observed (i.e. we found 63 pairs unconnected to anyone else).

(Bearman et al., 2004)

 'Remotely sensed' by: email activity, instant messaging, phone logs (*cough*).

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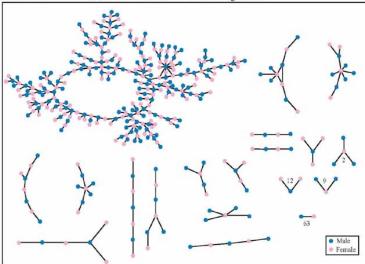
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The Structure of Romantic and Sexual Relations at "Jefferson High School"



Each circle represents a student and lines connecting students represent romantic relations occuring within the 6 months preceding the interview. Numbers under the figure count the number of times that pattern was observed (i.e. we found 63 pairs unconnected to anyone else).

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Relational networks

- ► Consumer purchases (Wal-Mart: ≈ 1 petabyte = 10¹⁵ bytes)
- Thesauri: Networks of words generated by meanings
- Knowledge/Databases/Ideas
- Metadata—Tagging: <u>del.icio.us</u> (⊞)http://del.icio.usdel.icio.us, <u>flickr</u> (⊞)

common tags cloud | list

community daily dictionary education encyclopedia english free imported info information internet knowledge learning news reference research resource resources search tools useful web web2.0 Wiki wikipedia

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A notable features of large-scale networks:

- Graphical renderings of complex networks are often just a big mess.
- Need to be able to extract key patterns
- Science of Description

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Some key aspects of real complex networks:

- degree distribution
- assortativity
- homophily
- clustering
- motifs
- modularity
- + Coevolution of network structure and processes on networks.

- concurrency
- hierarchical scaling
- network distances
- centrality
- efficiency
- robustness

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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: Erdös-Rényi random networks:

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

Distribution is Poisson

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- 1. degree distribution P_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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Note:

- Erdös-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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2. assortativity/3. homophily:

- Social networks: Homophily = birds of a feather
- e.g., degree is standard property for sorting: measure degree-degree correlations.
- Assortative network: ^[10] 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.

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Clustering

4. clustering:

- Your friends tend to know each other.
- Two measures:
 - 1. Watts & Strogatz^[15]

$$C_1 = \left\langle rac{\sum_{j_1 j_2 \in \mathcal{N}_i} a_{j_1 j_2}}{k_i (k_i - 1)/2}
ight
angle_{j_1}$$

2. Newman^[11]

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

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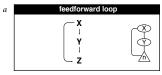
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5. motifs:

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



Shen-Orr, Uri Alon, et al. [12]

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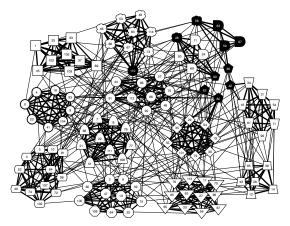
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6. modularity—community detection:



Clauset et al., 2006^[6]: NCAA football

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7. concurrency:

- 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^[9]

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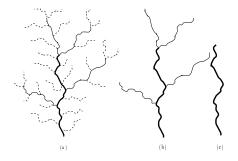
References

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



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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 $\langle d_{ij} \rangle$:

- 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.

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

Average 'distance' between any two nodes.

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10. centrality:

- Many such measures of a node's 'importance.'
- ex 1: Degree centrality: k_i .
- ex 2: Node i's betweenness
 = fraction of shortest paths that pass through i.
- ex 3: Recursive centrality: Hubs and Authorities (Kleinberg^[8])

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Models

Some important models:

- 1. generalized random networks
- 2. scale-free networks
- 3. small-world networks
- 4. statistical generative models (p^*)
- 5. generalized affiliation networks

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Popularity

"Collective dynamics of 'small-world' networks" [15]

- Watts and Strogatz Nature, 1998
- 2400 citations (as of Jan 14, 2008)

"Emergence of scaling in random networks" [3]

- Barabási and Albert Science, 1999
- 2300 citations (as of Jan 14, 2008)

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Models

Generalized random networks:

- Arbitrary degree distribution P_k.
- Create (unconnected) nodes with degrees sampled from P_k.
- Wire nodes together randomly.
- Create ensemble to test deviations from randomness.

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Scale-free networks

- Networks with power-law degree distributions have become known as scale-free networks.
- Scale-free refers specifically to the degree distribution having a power-law decay in its tail:

 $P_k \sim k^{-\gamma}$ for 'large' k

- One of the seminal works in complex networks: Laszlo Barabási and Reka Albert, Science, 1999: "Emergence of scaling in random networks" [3]
- Somewhat misleading nomenclature...

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Scale-free networks

- Scale-free networks are not fractal in any sense.
- Usually talking about networks whose links are abstract, relational, informational, ... (non-physical)
- Primary example: hyperlink network of the Web
- Much arguing about whether or networks are 'scale-free' or not...

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Random networks: largest components







 $\gamma = 2.5$



 $\langle k \rangle = 1.66667$

 $\gamma = 2.5$ $\langle k \rangle = 1.92$

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 $\gamma = 2.5$

 $\langle k \rangle = 2.05333$





 $\gamma = 2.5$ $\langle k \rangle = 1.6$

 $\gamma = 2.5$

 $\langle k \rangle = 1.8$

 $\gamma = 2.5$ $\langle k \rangle = 1.50667$

 $\gamma = 2.5$ $\langle k \rangle = 1.62667$



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Scale-free networks

The big deal:

We move beyond describing networks to finding mechanisms for why certain networks are the way they are.

A big deal for scale-free networks:

- How does the exponent γ depend on the mechanism?
- Do the mechanism details matter?

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BA model

- Barabási-Albert model = BA model.
- Key ingredients: Growth and Preferential Attachment (PA).
- Step 1: start with m₀ disconnected nodes.
- Step 2:
 - 1. Growth—a new node appears at each time step t = 0, 1, 2, ...
 - Each new node makes *m* links to nodes already present.
 - 3. Preferential attachment—Probability of connecting to *i*th node is $\propto k_i$.
- ► In essence, we have a rich-gets-richer scheme.

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BA model

- Definition: A_k is the attachment kernel for a node with degree k.
- For the original model:

$$A_k = k$$

- Definition: $P_{\text{attach}}(k, t)$ is the attachment probability.
- For the original model:

$$P_{\text{attach}}(\text{node } i, t) = \frac{k_i(t)}{\sum_{j=1}^{N(t)} k_j(t)} = \frac{k_i(t)}{\sum_{k=0}^{k_{\text{max}}(t)} k N_k(t)}$$

where $N(t) = m_0 + t$ is # nodes at time *t* and $N_k(t)$ is # degree *k* nodes at time *t*.

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When (N + 1)th node is added, the expected increase in the degree of node *i* is

$$E(k_{i,N+1}-k_{i,N})\simeq mrac{k_{i,N}}{\sum_{j=1}^{N(t)}k_j(t)}.$$

- Assumes probability of being connected to is small.
- Dispense with Expectation by assuming (hoping) that over longer time frames, degree growth will be smooth and stable.
- Approximate $k_{i,N+1} k_{i,N}$ with $\frac{d}{dt}k_{i,t}$:

$$\frac{\mathrm{d}}{\mathrm{d}t}k_{i,t} = m\frac{k_i(t)}{\sum_{j=1}^{N(t)}k_j(t)}$$

where $t = N(t) - m_0$.

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 Deal with denominator: each added node brings m new edges.

$$\therefore \sum_{j=1}^{N(t)} k_j(t) = 2tm$$

The node degree equation now simplifies:

$$\frac{\mathrm{d}}{\mathrm{d}t}k_{i,t} = m \frac{k_i(t)}{\sum_{j=1}^{N(t)} k_j(t)} = m \frac{k_i(t)}{2mt} = \frac{1}{2t}k_i(t)$$

Rearrange and solve:

$$\frac{\mathrm{d}k_i(t)}{k_i(t)} = \frac{\mathrm{d}t}{2t} \Rightarrow \boxed{k_i(t) = c_i t^{1/2}}.$$

• Next find $c_i \ldots$

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Know ith node appears at time

$$t_{i,\text{start}} = \begin{cases} i - m_0 & \text{for } i > m_0 \\ 0 & \text{for } i \le m_0 \end{cases}$$

So for *i* > *m*₀ (exclude initial nodes), we must have

$$k_i(t) = m\left(rac{t}{t_{i,\text{start}}}
ight)^{1/2}$$
 for $t \ge t_{i,\text{start}}$.

- All node degrees grow as t^{1/2} but later nodes have larger t_{i,start} which flattens out growth curve.
- Early nodes do best (First-mover advantage).

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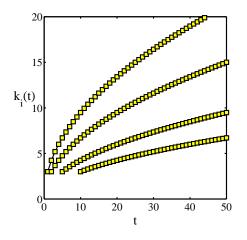
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► *m* = 3

$$t_{i,\text{start}} = 1, 2, 5, \text{ and } 10.$$

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Degree distribution

- So what's the degree distribution at time t?
- Use fact that birth time for added nodes is distributed uniformly:

$$\mathbf{Pr}(t_{i,\text{start}}) \mathrm{d}t_{i,\text{start}} \simeq \frac{\mathrm{d}t_{i,\text{start}}}{t}$$

Also use

$$k_i(t) = m\left(\frac{t}{t_{i,\text{start}}}\right)^{1/2} \Rightarrow t_{i,\text{start}} = \frac{m^2 t}{k_i(t)^2}.$$

Transform variables—Jacobian:

$$\frac{\mathrm{d}t_{i,\mathrm{start}}}{\mathrm{d}k_i} = -2\frac{m^2t}{k_i(t)^3}.$$

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Degree distribution

$$Pr(k_i)dk_i = Pr(t_{i,start})dt_{i,start}$$

$$= \mathbf{Pr}(t_{i,\text{start}}) \mathrm{d}k_i \left| \frac{\mathrm{d}t_{i,\text{start}}}{\mathrm{d}k_i} \right|$$

$$=\frac{1}{t}\mathrm{d}k_{i}\,2\frac{m^{2}t}{k_{i}(t)^{3}}$$

$$=2\frac{m^2}{k_i(t)^3}\mathrm{d}k_i$$

 $\propto k_i^{-3} \mathrm{d}k_i$.

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Degree distribution

- We thus have a very specific prediction of Pr(k) ~ k^{-γ} with γ = 3.
- Typical for real networks: $2 < \gamma < 3$.
- Range true more generally for events with size distributions that have power-law tails.
- ▶ $2 < \gamma < 3$: finite mean and 'infinite' variance (wild)
- In practice, γ < 3 means variance is governed by upper cutoff.
- > γ > 3: finite mean and variance (mild)

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Examples

$\begin{array}{ll} \mbox{WWW} & \gamma\simeq {\rm 2.1~for~in-degree} \\ \mbox{WWW} & \gamma\simeq {\rm 2.45~for~out-degree} \\ \mbox{Movie actors} & \gamma\simeq {\rm 2.3} \\ \mbox{Words (synonyms)} & \gamma\simeq {\rm 2.8} \end{array}$

The Internets is a different business...

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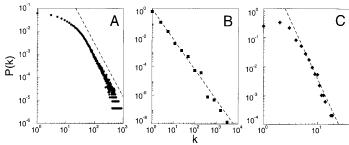
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Real data



From Barabási and Albert's original paper [3]:

Fig. 1. The distribution function of connectivities for various large networks. (**A**) Actor collaboration graph with N = 212,250 vertices and average connectivity $\langle k \rangle = 28.78$. (**B**) WWW, N = 325,729, $\langle k \rangle = 5.46$ (6). (**C**) Power grid data, N = 4941, $\langle k \rangle = 2.67$. The dashed lines have slopes (A) $\gamma_{\rm actor} = 2.3$, (B) $\gamma_{\rm www} = 2.1$ and (C) $\gamma_{\rm power} = 4$.

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Things to do and questions

- Vary attachment kernel.
- Vary mechanisms:
 - 1. Add edge deletion
 - 2. Add node deletion
 - 3. Add edge rewiring
- Deal with directed versus undirected networks.
- Important Q.: Are there distinct universality classes for these networks?
- Q.: How does changing the model affect
 \$\gamma\$?
- Q.: Do we need preferential attachment and growth?
- Q.: Do model details matter?
- The answer is (surprisingly) yes. More later re Zipf.

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Preferential attachment

- Let's look at preferential attachment (PA) a little more closely.
- PA implies arriving nodes have complete knowledge of the existing network's degree distribution.
- ► For example: If P_{attach}(k) ∝ k, we need to determine the constant of proportionality.
- We need to know what everyone's degree is...
- ▶ PA is :: an outrageous assumption of node capability.
- But a very simple mechanism saves the day...

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Preferential attachment through randomness

- Instead of attaching preferentially, allow new nodes to attach randomly.
- Now add an extra step: new nodes then connect to some of their friends' friends.
- Can also do this at random.
- Assuming the existing network is random, we know probability of a random friend having degree k is

$Q_k \propto k P_k$

So rich-gets-richer scheme can now be seen to work in a natural way. Overview of Complex Networks

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- System robustness and system robustness.
- Albert et al., Nature, 2000: "Error and attack tolerance of complex networks"^[2]

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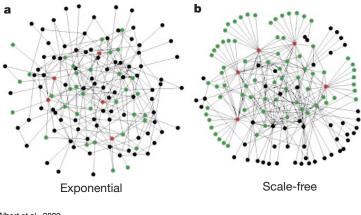
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 Standard random networks (Erdös-Rényi) versus
 Scale-free networks



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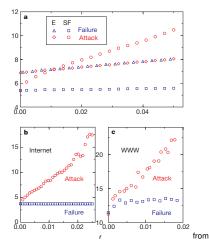
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from

Albert et al., 2000



Albert et al., 2000

- Plots of network diameter as a function of fraction of nodes removed
- Erdös-Rényi versus scale-free networks
- blue symbols = random removal
- red symbols = targeted removal (most connected first)

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- Scale-free networks are thus robust to random failures yet fragile to targeted ones.
- All very reasonable: Hubs are a big deal.
- But: next issue is whether hubs are vulnerable or not.
- Representing all webpages as the same size node is obviously a stretch (e.g., google vs. a random person's webpage)
- Most connected nodes are either:
 - 1. Physically larger nodes that may be harder to 'target'
 - 2. or subnetworks of smaller, normal-sized nodes.
- Need to explore cost of various targeting schemes.

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The social world appears to be small...

Connected random networks have short average path lengths:

 $\langle d_{AB}
angle \sim \log(N)$

N = population size,

 d_{AB} = distance between nodes A and B.

But: social networks aren't random...

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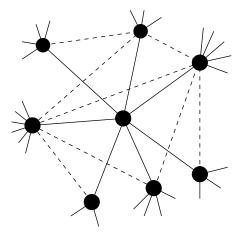
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Simple socialness in a network:



Need "clustering" (your friends are likely to know each other):

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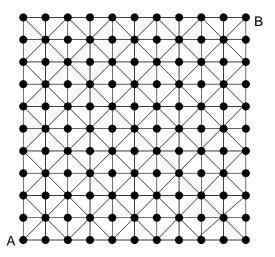
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Non-randomness gives clustering:



 $d_{AB} = 10 \rightarrow$ too many long paths.

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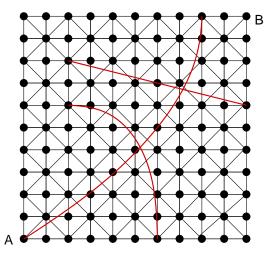
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Randomness + regularity



Now have $d_{AB} = 3$

 $\langle d \rangle$ decreases overall

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Small-world networks

Introduced by Watts and Strogatz (Nature, 1998)^[15] "Collective dynamics of 'small-world' networks."

Small-world networks were found everywhere:

- neural network of C. elegans,
- semantic networks of languages,
- actor collaboration graph,
- food webs,
- social networks of comic book characters,...

Very weak requirements:

local regularity + random short cuts

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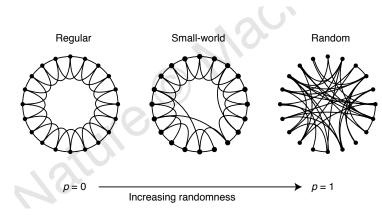
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Toy model:



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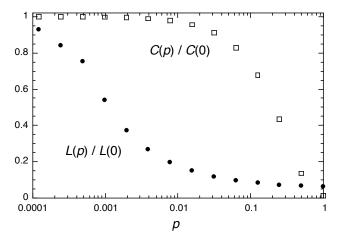
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The structural small-world property:



- L(p) = average shortest path length as a function of p
- C(p) = average clustring as a function of p

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But are these short cuts findable?

Nope.

Nodes cannot find each other quickly with any local search method.

Need a more sophisticated model...

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- What can a local search method reasonably use?
- How to find things without a map?
- Need some measure of distance between friends and the target.

Some possible knowledge:

- Target's identity
- Friends' popularity
- Friends' identities
- Where message has been

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Jon Kleinberg (Nature, 2000)^[7] "Navigation in a small world."

Allowed to vary:

- 1. local search algorithm and
- 2. network structure.

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Kleinberg's Network:

- 1. Start with regular d-dimensional cubic lattice.
- 2. Add local links so nodes know all nodes within a distance *q*.
- 3. Add *m* short cuts per node.
- 4. Connect *i* to *j* with probability

$$p_{ij} \propto x_{ij}^{-lpha}$$

- $\alpha = 0$: random connections.
- α large: reinforce local connections.
- $\alpha = d$: same number of connections at all scales.

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Theoretical optimal search:

- "Greedy" algorithm.
- Same number of connections at all scales: $\alpha = d$.

Search time grows slowly with system size (like $\log^2 N$).

But: social networks aren't lattices plus links.

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 If networks have hubs can also search well: Adamic et al. (2001)^[1]

 $P(k_i) \propto k_i^{-\gamma}$

where k = degree of node i (number of friends).

- Basic idea: get to hubs first (airline networks).
- But: hubs in social networks are limited.

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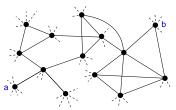
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The problem

If there are no hubs and no underlying lattice, how can search be efficient?



Which friend of a is closest to the target b?

What does 'closest' mean?

What is 'social distance'?

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One approach: incorporate identity.

Identity is formed from attributes such as:

- Geographic location
- Type of employment
- Religious beliefs
- Recreational activities.

Groups are formed by people with at least one similar attribute.

Attributes \Leftrightarrow Contexts \Leftrightarrow Interactions \Leftrightarrow Networks.

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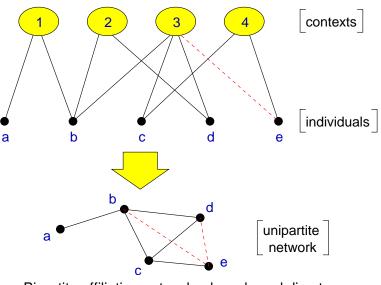
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Social distance—Bipartite affiliation networks



Bipartite affiliation networks: boards and directors, movies and actors.

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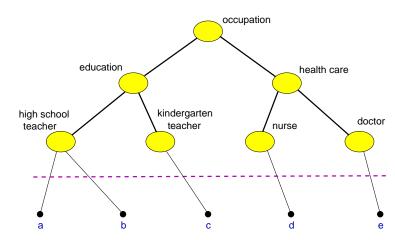
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Social distance—Context distance



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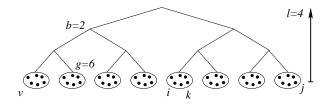
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Distance between two individuals x_{ij} is the height of lowest common ancestor.



$$x_{ij} = 3, x_{ik} = 1, x_{iv} = 4.$$

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- Individuals are more likely to know each other the closer they are within a hierarchy.
- Construct z connections for each node using

 $\boldsymbol{p}_{ij} = \boldsymbol{c} \exp\{-\alpha \boldsymbol{x}_{ij}\}.$

- $\alpha = 0$: random connections.
- α large: local connections.

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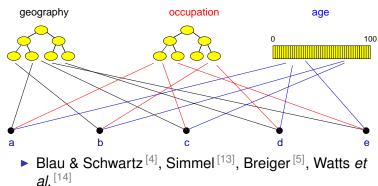
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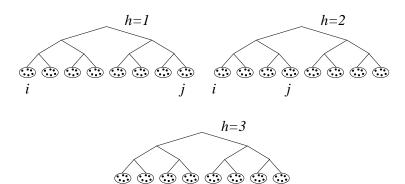
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The model



$$ec{v}_i = [1 \ 1 \ 1]^T, \ ec{v}_j = [8 \ 4 \ 1]^T$$

 $x_{ij}^1 = 4, \ x_{ij}^2 = 3, \ x_{ij}^3 = 1.$

i, j

Social distance:

$$y_{ij}=\min_h x^h_{ij}.$$

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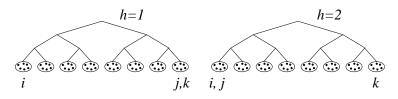
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The model

Triangle inequality doesn't hold:



 $y_{ik} = 4 > y_{ij} + y_{jk} = 1 + 1 = 2.$

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The model

Individuals know the identity vectors of

- 1. themselves,
- 2. their friends,
 - and
- 3. the target.
- Individuals can estimate the social distance between their friends and the target.
- Use a greedy algorithm + allow searches to fail randomly.

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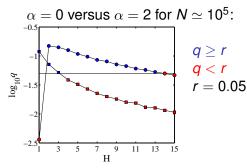
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The model-results—searchable networks



q = probability an arbitrary message chain reaches a target.

- A few dimensions help.
- Searchability decreases as population increases.
- Precise form of hierarchy largely doesn't matter.

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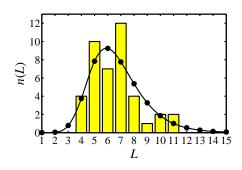
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The model-results

Milgram's Nebraska-Boston data:



Model parameters:

►
$$N = 10^8$$
,

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Social search—Data

Adamic and Adar (2003)

- For HP Labs, found probability of connection as function of organization distance well fit by exponential distribution.
- Probability of connection as function of real distance $\propto 1/r$.

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Social Search—Real world uses

- Tags create identities for objects
- Website tagging: http://www.del.icio.us
- (e.g., Wikipedia)
- Photo tagging: http://www.flickr.com
- Dynamic creation of metadata plus links between information objects.
- Folksonomy: collaborative creation of metadata

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Social Search—Real world uses

Recommender systems:

- Amazon uses people's actions to build effective connections between books.
- Conflict between 'expert judgments' and tagging of the hoi polloi.

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Conclusions

- Bare networks are typically unsearchable.
- Paths are findable if nodes understand how network is formed.
- Importance of identity (interaction contexts).
- Improved social network models.
- Construction of peer-to-peer networks.
- Construction of searchable information databases.

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