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

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How big is my node?

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

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Centrality

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

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Degree centrality

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

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Closeness centrality

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

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

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

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Betweenness centrality

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

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Consider a network with N nodes and m edges (possibly weighted).

▶ Computational goal: Find $\binom{N}{2}$ shortest paths (\boxplus) between all pairs of nodes.

- ▶ Traditionally use Floyd-Warshall (⊞) algorithm.
- ▶ Computation time grows as $O(N^3)$.
- ▶ See also:
 - 1. Dijkstra's algorithm (⊞) for finding shortest path between two specific nodes,
 - 2. and Johnson's algorithm (\boxplus) which outperforms Floyd-Warshall for sparse networks: $O(mN + N^2 \log N)$.
- Newman (2001) ^[4, 5] and Brandes (2001) ^[1] independently derive much faster algorithms.
- Computation times grow as:
 - 1. O(mN) for unweighted graphs;
 - 2. and $O(mN + N^2 \log N)$ for weighted graphs.

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Shortest path between node *i* and all others:

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

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Newman's Betweenness algorithm: [4]

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

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Newman's Betweenness algorithm: [4]

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

O(mN).

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

 $O(N^2)$.

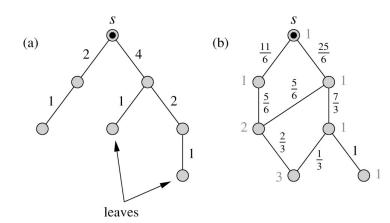
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Newman's Betweenness algorithm: [4]



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Important nodes have important friends:

- ▶ Define x_i as the 'importance' of node i.
- ▶ Idea: x_i depends (somehow) on x_j if j is a neighbor of i.
- Recursive: importance is transmitted through a network.
- Simplest possibility is a linear combination:

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

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

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Important nodes have important friends:

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

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Perron-Frobenius theorem: (⊞)

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

- 1. A has a real eigenvalue $\lambda_1 \geq |\lambda_i|$ for i = 2, ..., N.
- 2. λ_1 corresponds to left and right 1-d eigenspaces for which we can choose a basis vector that has non-negative entries.
- 3. The dominant real eigenvalue λ_1 is bounded by the minimum and maximum row sums of A:

$$\min_{i} \sum_{j=1}^{N} a_{ij} \leq \lambda_1 \leq \max_{i} \sum_{j=1}^{N} a_{ij}$$

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

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Other Perron-Frobenius aspects:

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

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Hubs and Authorities

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

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

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

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► So let's say we have

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

where c_1 and c_2 must be positive.

► Above equations combine to give

$$\vec{\mathbf{x}} = \mathbf{c}_1 \mathbf{A}^T \mathbf{c}_2 \mathbf{A} \vec{\mathbf{x}} = \lambda \mathbf{A}^T \mathbf{A} \vec{\mathbf{x}}.$$

where $\lambda = c_1 c_2 > 0$.

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

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We can do this:

- \triangleright A^TA is symmetric.
- \triangleright A^TA is semi-positive definite so its eigenvalues are all > 0.
- \triangleright A^TA 's eigenvalues are the square of A's singular values.
- \triangleright A^TA 's eigenvectors form a joyful orthogonal basis.
- Perron-Frobenius tells us that only the dominant eigenvalue's eigenvector can be chosen to have non-negative entries.
- ▶ So: linear assumption leads to a solvable system.
- ▶ What would be very good: find networks where we have independent measures of node 'importance' and see how importance is actually distributed.

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