# Measures of centrality Complex Networks CSYS/MATH 303, Spring, 2011

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Background

Centrality measures

Degree centrality

Betweenness Eigenvalue centrali

Eigenvalue centralit Hubs and Authoritie





### Outline

# Background

### Centrality measures

Degree centrality
Closeness centrality
Betweenness
Eigenvalue centrality
Hubs and Authorities

References

#### Measures of centrality

Background

Centrality measures

Degree centrality

Betweenness Eigenvalue centrality

Hubs and Authoriti





# How big is my node?

- Basic question: how 'important' are specific nodes and edges in a network?
- An important node or edge might:
  - handle a relatively large amount of the network's traffic (e.g., cars, information);
  - bridge two or more distinct groups (e.g., liason, interpreter);
  - 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...

#### Measures of centrality

#### Background

measures

Degree centrality

Cioseness centrality Betweenness Eigenvalue centrality





# 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.)

#### Measures of centrality

#### Background

Centrality

Degree centrality Closeness centralit

Eigenvalue centralit





# Centrality

# 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.

#### Measures of centrality

Background

measure

Degree centrality

Betweenness Eigenvalue centra

Tiubs and Autili





# 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

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

- 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.'

Measures of centrality

Background

Centrality
measures
Degree centrality

Closeness centrality
Betweenness

Hubs and Auth





- 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<sub>i</sub>*.
- Note: Exclude shortest paths between *i* and other nodes.
- Note: works for weighted and unweighted networks.





- 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:
  - Dijkstra's algorithm (⊞) for finding shortest path between two specific nodes,
  - and Johnson's algorithm (⊞) which outperforms Floyd-Warshall for sparse networks:
     O(mN + N² log N).
- Newman (2001) [4, 5] and Brandes (2001) [1] independently derive equally fast algorithms that also compute betweenness.
- Computation times grow as:
  - 1. O(mN) for unweighted graphs;
  - 2. and  $O(mN + N^2 \log N)$  for weighted graphs.

#### Measures of centrality

Background

### Centrality

Degree centrality

#### Betweenness Figenvalue central

Hubs and Authori





# 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.
  - 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.
- From *i* (former are 'predecessors' with respect to *i*'s shortest path structure).
- ▶ Runs in O(m) time and gives N-1 shortest paths.
- ► Find all shortest paths in O(mN) time
- Much, much better than naive estimate of  $O(mN^2)$ .

Measures of centrality

Background

Centrality

Degree centrality

Betweenness Eigenvalue centrali

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- 2. Select one node i.
- 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 j, along shortest path(s), adding 1 to every value of  $c_{i\ell}$  at each node  $\ell$  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  $B_i = \sum_{i=1}^{N} c_{ij}$ .

Measures of centrality

Background

Centrality

Degree centrality

Betweenness Eigenvalue centra





# Newman's Betweenness algorithm: [4]

- For a pure tree network, c<sub>ij</sub> 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,
  - 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

 $O(N^2)$ 

Measures of centrality

Background

Centrality

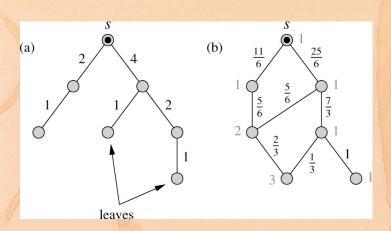
Closeness centralit Betweenness

Eigenvalue centrality
Hubs and Authorities





# Newman's Betweenness algorithm: [4]



# Measures of centrality

Background

#### Centrality measures

Degree centrality

#### Betweenness

Eigenvalue centrality
Hubs and Authorities







# Important nodes have important friends:

- Define x<sub>i</sub> as the 'importance' of node i.
- ► Idea: x<sub>i</sub> depends (somehow) on x<sub>j</sub> if j is a neighbor of i.
- Recursive: importance is transmitted through a network.
- Simplest possibility is a linear combination:

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

- 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. Lose sight of original assumption's non-physicality.

Measures of centrality

Background

measures

Degree centrality
Closeness centrality
Betweenness

Eigenvalue centrality
Hubs and Authorities





# Important nodes have important friends:

- So... solve  $\mathbf{A}^{\mathrm{T}}\vec{\mathbf{x}} = \lambda \vec{\mathbf{x}}$ .
- But which eigenvalue and eigenvector?
- ▶ We, the people, would like:
  - A unique solution. ✓
  - 2.  $\lambda$  to be real.  $\checkmark$
  - 3. Entries of  $\vec{x}$  to be real.  $\checkmark$
  - 4. Entries of  $\vec{x}$  to be non-negative.  $\checkmark$
  - 5.  $\lambda$  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.  $\lambda$  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...

#### Measures of centrality

Background

Centrality

Degree centrality
Closeness centralit

Eigenvalue centrality





# 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.  $\lambda_1$  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  $\lambda_1$  is bounded by the minimum and maximum row sums of A:

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

- 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].

Measures of centrality

Background

Centrality

Degree centrality

Betweenness Figenvalue centrali

Eigenvalue centrality
Hubs and Authorities





# Other Perron-Frobenius aspects:

- Assuming our network is irreducible (⊞), 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.)

#### Measures of centrality

Background

### Centrality

Degree centrality
Closeness centrality

Eigenvalue centrality
Hubs and Authorities





### **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.
- 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).

#### Measures of centrality

Background

Centrality measures

Degree centrality
Closeness centrality
Betweenness

Hubs and Authorities

Reference

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### **Hubs and Authorities**

- 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  $\sum_{j=1}^{N} a_{ij}x_j$  increases.
- Linearity assumption:

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

#### Measures of centrality

Background

Centrality

Degree centrality Closeness centrali

Betweenness Eigenvalue centrality Hubs and Authorities

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# **Hubs and Authorities**

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  $\lambda = c_1 c_2 > 0$ .

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

#### Measures of centrality

Background

Centrali

Degree centrality

Closeness centrality Betweenness Eigenvalue centrality

Hubs and Authorities





### We can do this:

- $\triangleright$   $A^TA$  is symmetric.
- ►  $A^TA$  is semi-positive definite so its eigenvalues are all  $\geq 0$ .
- $A^TA$ '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.

#### Measures of centrality

Background

Centrality measures

Degree centrality
Closeness centralit
Betweenness

Hubs and Authorities





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#### Measures of centrality

Background

Centrality

Closeness centrality

Eigenvalue central





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#### Measures of centrality

Background

Degree centrality
Closeness centrality
Betweenness
Eigenvalue centrali



