### **Modelling Complex Systems**

Some of this lecture is adapted from: Albert and Barabasi, Reviews of Modern Physics 74 (2002) M. Barthelemy, Physics Reports 499 (2011) Newman, Networks (2011) -previous slides of David Sumpter.

Things with connections

- Things with connections
- Or, "real life" graphs



Can be weighted or unweighted



Can be directed or undirected



Can be connected or disjoint



Can be planar or non-planar



### **Planned networks**



Commuter rail network in Boston area.

Physical and planar.





Toshi Nakagaki and co-workers







### **Representing Networks**

source	destination	weight
1	2	1
4	1	1
3	2	1
3	4	1
4	3	1
5	4	1



### **Representing Networks**

### Adjacency matrix A<sub>ii</sub>





### **Representing Networks**

### Adjacency matrix A<sub>ii</sub>



Another handy property:  $(A^n)_{ii}$  tells us whether you can go from i to j in n steps

### Other networks

- Hypergraph
- Multi-layer Network
- Temporal Network

# Five (of many) network measures

- Average degree
- Degree distribution
- Mean path length
- Clustering coefficient
- Maximum modularity/ Community partitions

### Degree and average degree

The in in and out degrees are

$$k_i^{in} = \sum_{j=1}^{N} A_{ij}$$

$$k_i^{out} = \sum_{i=1}^{N} A_{ij}$$

The average degree is

$$c = \frac{1}{n} \sum_{i,j} A_{ij}$$

same for in and out degree

# Degree distribution

### How many people follow you on Twitter.



**Figure 2.** Incoming degree distribution of Twitter's network. As the figure shows, there are a few users with an enormous degree (number of followers). On the contrary, the majority of them have less than 100 followers.

### **Degree distribution** p(k) tells us how the connectedness varies between

#### nodes

# Degree distribution

How many people you follow on Twitter.



**Figure 1.** Outgoing degree distribution of Twitter's network. As the figure shows, there are a few users with an enormous degree (number of friends). On the contrary, the majority of them have just at most 1000 friends.

# **Degree distribution** p(k) tells us how the connectedness varies between nodes

### Friendship Paradox



https://opinionator.blogs.nytimes.com/2012/09/17/friends-you-can-count-on/

#### Friendship Paradox Redux: Your Friends Are More Interesting Than You

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Figure 1: An example of a directed network of a social media site with information flow links. Users receive information from their friends and broadcast information to their followers.

# Mean path length

- Find shortest path between all pairs i,j
- The mean path length / is the mean of each
- Measures degrees of separation

(**Diameter** = longest path length)

# Distance between two random individuals

![](_page_25_Figure_1.jpeg)

Figure 2. Diameter. The neighborhood function N(h) showing the percentage of user pairs that are within h hops of each other. The average distance between users on Facebook in May 2011 was 4.7, while the average distance within the U.S. at the same time was 4.3.

### Mean path length

![](_page_26_Picture_1.jpeg)

![](_page_26_Figure_2.jpeg)

# **Network Measures**

### **Clustering coefficient**

 $C = 3 \times number of closed triangles$ 

number of connected triplets

![](_page_27_Figure_4.jpeg)

= probability that nodes **a** and **b** are connected if both have a common neighbour **c** 

High in social networks. You are friends with your friends friends.

### Lattice networks

- All internal nodes have the same degree
- High C (~ constant)
- High mean path length (increases as  $n^{1/d}$ )

### **Communities of interest**

Network: nodes are countries, weight of each link is volume of trade between countries.

#### Garcia-Pérez 2016

USA, Canada, Bahamas, Haiti, Dominican Republic, Jamaica, Grenada, Mexico, Honduras, Venezuela, Peru

China, North Korea, Gambia, Sierra Leone, Togo, South Sudan

Japan, South Korea, Taiwan, Singapore, Sri Lanka, Philippines, New Zealand, Fiji, Papua New Guinea

![](_page_30_Figure_7.jpeg)

### **Communities of interest**

Network: dolphins of doubtful sound, NZ, links between dolphins 'often' seen together.

![](_page_31_Picture_3.jpeg)

![](_page_31_Figure_4.jpeg)

Lusseau PhD Thesis, Newman & Girvan, Finding and evaluating community structure in networks, *Phys Rev E*, 2004

### As stepping stone: - analyse use of language in climate change debate

Network: links between blogs on climate change

![](_page_32_Figure_3.jpeg)

![](_page_32_Figure_4.jpeg)

**Figure 3**. The distribution of skeptical, accepting, and neutral blogs in the seven largest among the central groups of blogs concerned with climate change.

Figure 1. The network of climate change blogs, colored by community.

### As stepping stone: - analyse use of language in climate change debate

Network: links between blogs on climate change

![](_page_33_Figure_3.jpeg)

Figure 1. The network of climate change blogs, colored by community.

**Table 5**. The top 15 collocates around "climate" in communities 1 (skeptic), 23 (accepter), and 7 (accepter) computed with the point-wise mutual information metric.

Top collocates of "CLIMATE" in the skeptical community S1	Top collocates of "CLIMATE" in the accepter community A3	Top collocates of "CLIMATE" in the accepter community A1		
1 CLIMATE	1 DENIERS	1 POPPIN		
2 SKEPTICS	2 SKEPTICS	2 DENIERS		
3 ALARMISM	3 CLIMAT	3 SKEPTICS		
4 DENIERS	4 DECADAL	4 OBAMA		
5 IPCC	5 CONTRARIANS	5 WWW		
6 DECADAL	6 OBAMA	6 EU'S		
7 ALARMISTS	7 NOAA'S	7 CLIMATE		
8 CLIMAT	8 AGW	8 YVO		
9 CHANGE	9 WWW	9 NOAA'S		
10 INTERGOVERNMENTAL	10 DENIER	10 WILDFIRES		
11 OBAMA	11 CLIMATE	11 CHANGE'S		
12 ANTHROPOGENIC	12 VAPOR	12 IPCC		
13 AGW	13 ANTHROPOGENIC	13 ALARMISM		
14 IPCC'S	14 ALARMISM	14 PACHAURI		
15 WARMING	15 CONTRARIAN	15 DENIER		

Reference corpus: The British National Corpus, approximately 100 million words.

### **Mathematics of community partitions**

Define a score! "Modularity"

$$q^*(G) = \max_{\mathcal{A}} q_{\mathcal{A}}(G) = \sum_{A \in \mathcal{A}} \frac{e(A)}{m} - \frac{\operatorname{vol}(A)^2}{4m^2}$$

Edge contribution/Coverage

**Degree tax** 

$$q_{\mathcal{A}}^{\mathcal{E}}(G) = \sum_{A \in \mathcal{A}} \frac{e(A)}{m}$$

$$q_{\mathcal{A}}^{D}(G) = \sum_{A \in \mathcal{A}} rac{\operatorname{vol}(A)^{2}}{4m^{2}}$$

![](_page_35_Picture_1.jpeg)

![](_page_36_Figure_1.jpeg)

### Modelling Networks with (random) graphs

- Lattice graphs
- Erdos-Renyi random graph
- Chung-Lu random graph
- Configuration model
- Preferential attachment model
- KPKVB model random hyperbolic graph

- KPKVB model random hyperbolic graph
  - Krioukov-Papadopoulos-Kitsak-Vahdat-Boguñá
  - Power law degree distribution
  - Clustering coefficient

Müller and Fountoulakis, Law of large numbers for the largest component in a hyperbolic model of complex networks, 2018

KPKVB model - random hyperbolic graph

Hyperbolic plane curvature -alpha^2

![](_page_39_Figure_2.jpeg)

Figure 1: The random graph  $G(N; \alpha, \nu)$  with N = 500 vertices,  $\nu = 2$  and  $\alpha = 0.7$  and 3/2.

Müller and Fountoulakis, Law of large numbers for the largest component in a hyperbolic model of complex networks, 2018

# Random graph

Every pair of nodes i,j is connected with probability *q. Total of n* nodes

• Binomial degree distribution, c = q(n-1)

• Low C = 
$$c/n$$

• Low mean path length  $I \sim \log(n)$ 

### **Real networks**

R. Albert and A.-L. Barabási: Statistical mechanics of complex networks

50

TABLE I. The general characteristics of several real networks. For each network we have indicated the number of nodes, the average degree  $\langle k \rangle$ , the average path length  $\ell$ , and the clustering coefficient C. For a comparison we have included the average path length  $\ell_{rand}$  and clustering coefficient  $C_{rand}$  of a random graph of the same size and average degree. The numbers in the last column are keyed to the symbols in Figs. 8 and 9.

Network	Size	$\langle k \rangle$	l	l rand	С	$C_{rand}$	Reference	Nr.
WWW, site level, undir.	153 127	35.21	3.1	3.35	0.1078	0.00023	Adamic, 1999	1
Internet, domain level	3015-6209	3.52-4.11	3.7-3.76	6.36-6.18	0.18-0.3	0.001	Yook et al., 2001a,	2
							Pastor-Satorras et al., 2001	
Movie actors	225 226	61	3.65	2.99	0.79	0.00027	Watts and Strogatz, 1998	3
LANL co-authorship	52 909	9.7	5.9	4.79	0.43	$1.8 \times 10^{-4}$	Newman, 2001a, 2001b, 2001c	4
MEDLINE co-authorship	1 520 251	18.1	4.6	4.91	0.066	$1.1 \times 10^{-5}$	Newman, 2001a, 2001b, 2001c	5
SPIRES co-authorship	56 627	173	4.0	2.12	0.726	0.003	Newman, 2001a, 2001b, 2001c	6
NCSTRL co-authorship	11 994	3.59	9.7	7.34	0.496	$3 \times 10^{-4}$	Newman, 2001a, 2001b, 2001c	7
Math. co-authorship	70 975	3.9	9.5	8.2	0.59	$5.4 \times 10^{-5}$	Barabási et al., 2001	8
Neurosci. co-authorship	209 293	11.5	6	5.01	0.76	$5.5 \times 10^{-5}$	Barabási et al., 2001	9
E. coli, substrate graph	282	7.35	2.9	3.04	0.32	0.026	Wagner and Fell, 2000	10
E. coli, reaction graph	315	28.3	2.62	1.98	0.59	0.09	Wagner and Fell, 2000	11
Ythan estuary food web	134	8.7	2.43	2.26	0.22	0.06	Montoya and Solé, 2000	12
Silwood Park food web	154	4.75	3.40	3.23	0.15	0.03	Montoya and Solé, 2000	13
Words, co-occurrence	460.902	70.13	2.67	3.03	0.437	0.0001	Ferrer i Cancho and Solé, 2001	14
Words, synonyms	22 311	13.48	4.5	3.84	0.7	0.0006	Yook et al., 2001b	15
Power grid	4941	2.67	18.7	12.4	0.08	0.005	Watts and Strogatz, 1998	16
C. Elegans	282	14	2.65	2.25	0.28	0.05	Watts and Strogatz, 1998	17

# Small world network

- Watts & Strogatz model interpolates between a structured and random network
- Low diameter + high clustering = small world

![](_page_42_Figure_3.jpeg)

Watts and Strogatz, Nature 393 (1998)

### Power law network

![](_page_43_Figure_1.jpeg)

### Power law network

![](_page_44_Figure_1.jpeg)

FIG. 3. The degree distribution of several real networks: (a) Internet at the router level. Data courtesy of Ramesh Govindan; (b) movie actor collaboration network. After Barabási and Albert 1999. Note that if TV series are included as well, which aggregate a large number of actors, an exponential cutoff emerges for large k (Amaral et al., 2000); (c) co-authorship network of high-energy physicists. After Newman (2001a, 2001b); (d) co-authorship network of neuroscientists. After Barabási et al. (2001).

### Power law network

![](_page_45_Figure_1.jpeg)

- Robust to random failures.
- Susceptible to attack