Network Science

2019. szeptember 30.

Advanced network characteristics

Degree correlations

ANND
Pearson-correlation

I USED TO THINK CORRELATION IMPLIED CAUSATION.

STATISTICS CLASS. NOW I DON'T.

THEN I TOOK A



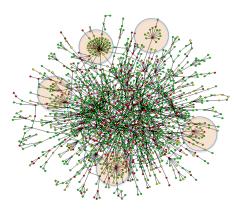
DEGREE CORRELATIONS

Advanced network characteristics

Degree correlation

Full description
ANND
Pearson-correlation

- Hubs tend to link to small degree nodes in PPI networks...
- → What is the probability for having a link between nodes of degree k_i and k_j in a random graph?



→ If
$$k_i = 50$$
, $k_j = 13$, $M = 1746$, we have $p_{50,13} = 0.15$ \leftrightarrow $p_{2,1} = 0.0004$

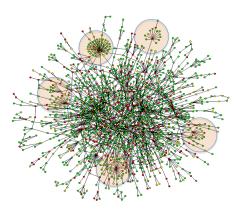
Yet, we see many links between degree 2 and 1 nodes, and no links between the highs.

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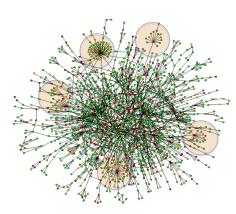
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$$P(\mathsf{link}\; i - j) = \frac{k_i k_j}{2M}$$



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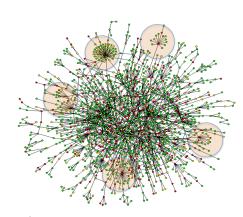
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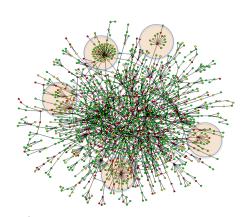
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Assortative and disassortative networks

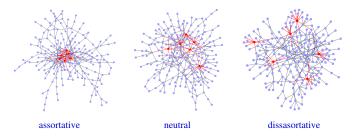
Advanced network characteristics

Degree
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Assortativity
Full description
ANND
Pearson-correlat

Assortativity and disassortativity

- Assortative network: small degree nodes tend to connect to other small degree nodes, hubs tend to link to each other.
- Neutral network: nodes connect to each other at random.
- Disasortative network: hubs avoid linking to each other, instead they connect to small degree nodes.

Illustration:



Advanced network characteristics

Degree correlations

Full description

Pearson-correlati

Advanced network characteristics

Degree
correlations
Assortativity
Full description
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Full statistical description:

- Def.: let P(k' | k) denote the conditional probability for finding a node with degree k' at one end of a link, given the node at the other end has degree k.
- In principle, P(k' | k) encodes all info about whether the network is assortative or disassortative.
- How to measure this in practice?
 By definition:

$$P(k' \mid k) = \frac{P(\text{link between } k' \text{ and } k)}{P(\text{link on } k)}$$

→ Def.: let E_{k',k} count the number of links between nodes of degree k' and k, and

$$P(k' \mid k) = \frac{E_{k'k}}{\sum_{k'} E_{k'k}}$$

Advanced network characteristics

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• $E_{k',k}$: number of links between nodes of degree k' and k, links between nodes with the same degree count twice!



Advanced network characteristics

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$\rightarrow E_{k',k}$:	<i>k</i> =	1	2	3	4
	1	0	1	0	1
	2	1	2	0	3
	3	0	0	0	0
	4	1	3	0	0

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→ If we are going to measure $E_{k',k}$, we might as well "forget" $P(k' \mid k)$, and examine what does assortativity mean in turns of $E_{k',k}$.

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	<i>k</i> =	1	2	3	4
	1	0	1/2	0	1/12
$\rightarrow e_{k',k}$:	2	$\frac{1}{12}$	<u>1</u> 6	0	$\frac{1}{4}$
	3	Õ	Ŏ	0	Ö
	4	$\frac{1}{12}$	$\frac{1}{4}$	0	0
		12	-		

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	4	$\frac{1}{12}$	$\frac{1}{4}$	0	0
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$$\sum_{k'k} e_{k'k} = 1$$

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	4	$\frac{1}{12}$	$\frac{1}{4}$	0	0	
		12	-			
$\rightarrow e_{k',k}$:	2 3 4	$ \begin{array}{c} \frac{1}{12} \\ 0 \\ \frac{1}{12} \end{array} $	$\frac{1}{6}$	0	_	

• Def.: $e_{k',k} = \frac{E_{k',k}}{2M}$ gives the probability for finding a node with degree k' at one end and a node with degree k at the other end of a randomly selected link.

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What is q_k ?

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 E_{k',k}: number of links between nodes of degree k' and k, links between nodes with the same degree count twice!



$$\Rightarrow e_{k',k}:
\begin{vmatrix}
k = & 1 & 2 & 3 & 4 \\
1 & 0 & \frac{1}{12} & 0 & \frac{1}{12} \\
2 & \frac{1}{12} & \frac{1}{6} & 0 & \frac{1}{4} \\
3 & 0 & 0 & 0 & 0 \\
4 & \frac{1}{12} & \frac{1}{4} & 0 & 0 \\
\hline
q_k & \frac{1}{6} & \frac{1}{2} & 0 & \frac{1}{3}
\end{vmatrix}$$

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What is q_k ? \rightarrow the probability for finding a node with degree k at one end of a randomly selected link.

 \rightarrow In a neutral network with no degree correlations: $e_{k'k} = q_{k'} \cdot q_k$.

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Thus, the deviations from this value are the signatures of degree correlations.

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Advanced network characteristics

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- q_k: the probability for finding a node with degree k at one end of a randomly selected link.
- How can we express q_k with the help of p(k)?

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Degree correlations Assortativity Full description ANND

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To turn this into a normalized probability, we have to sum over all possibilities:

$$q_k = \frac{kN_k}{\sum_{k'} k' N_{k'}} = \frac{kp(k)N}{\sum_{k'} k' p(k')N} = \frac{kp(k)}{\langle k \rangle}$$

Advanced network characteristics

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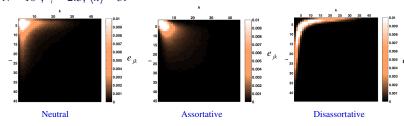
Full statistical description of assortativity

- $E_{k',k}$: number of links between nodes of degree k' and k.
- $e_{k',k} = \frac{E_{k',k}}{2M}$: the probability for finding a node with degree k' at one end and a node with degree k at the other end of a randomly selected link,
- $q_k = \frac{kp(k)}{(k)}$: prob. of degree k at one end of a link,
- For a neutral network we expect $e_{k'k} = q_{k'}q_k$, deviations from this value signify the presence of degree correlations!

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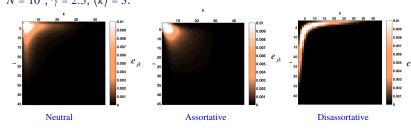
Averaging on 100 samples of SF networks with $N = 10^4$, $\gamma = 2.5$, $\langle k \rangle = 3$:



How would the distribution look like for a perfectly assortative/disassortative network?

Advanced network characteristics

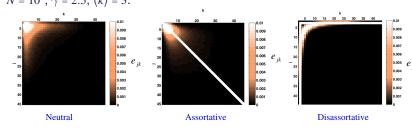
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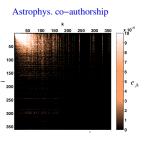


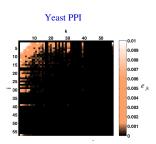
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Results for real networks:

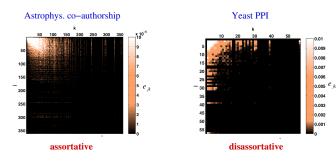




Advanced network characteristics

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Results for real networks:



Advanced network characteristics

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Problems with e_{kl} :

- · difficult to prepare,
- · difficult to evaluate.

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How could we simplify the description of the degree correlations?

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How could we simplify the description of the degree correlations?

 $\rightarrow \textbf{A} verage \ \textbf{N} earest \ \textbf{N} eighbors \ \textbf{D} egree!$

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ANND of individual nodes

• The ANND of node i:

$$k_i^{\text{ANND}} \equiv \langle k_j \rangle_{j \text{ linked to } i} = \frac{1}{k_i} \sum_{j \text{ linked to } i} k_j.$$

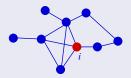
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$$k_i^{\text{ANND}} = \frac{2+5+4+3}{4} = 3.5$$

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ANND of the network

- Once we calculated the ANND for every node, we can calculate further averages, e.g., what is the ANND for nodes with degree k?
- → The ANND of the whole network:

$$k^{\text{ANND}}(k) \equiv \left\langle k_i^{\text{ANND}} \right\rangle_{k_i=k}$$

• In terms of P(k' | k) and $e_{k'k}$

$$k^{\text{ANND}}(k) = \sum_{k'} k' P(k' \mid k), \qquad P(k' \mid k) = \frac{E_{k'k}}{\sum_{k'} E_{k'k}} = \frac{e_{k'k}}{\sum_{k'} e_{k'k}}$$

$$\Rightarrow k^{\text{ANND}}(k) = \frac{\sum_{k'} k' e_{k'k}}{\sum_{k'} e_{k'k}} = \frac{\sum_{k'} k' e_{k'k}}{q_k}$$

Advanced network characteristics

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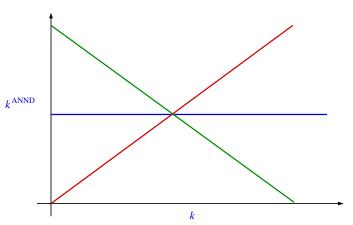
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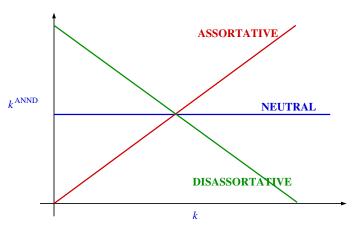
Illustration:



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Illustration:



Advanced network characteristics

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Full description
ANND

- Let's calculate the $k^{\mathrm{ANND}}(k)$ in case of a neutral (un-correlated) network!

Advanced network characteristics

Degree correlations Assortativity Full description ANND Pearson-correlatio Let's calculate the k^{ANND}(k) in case of a neutral (un-correlated) network!

In this case $e_{k'k} = q_{k'}q_k$, thus,

$$P(k' \mid k) = \frac{E_{k'k}}{\sum_{k'} E_{k'k}} = \frac{e_{k'k}}{\sum_{k'} e_{k'k}} = \frac{q_{k'}q_k}{q_k} = q_{k'}.$$

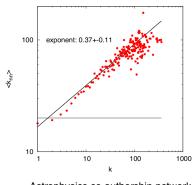
The ANND:

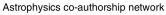
$$k^{\text{ANND}}(k) = \sum_{k'} k' P(k' \mid k) = \sum_{k'} k' q_{k'} = \sum_{k'} k' \frac{k' p(k')}{\langle k \rangle} = \frac{1}{\langle k \rangle} \sum_{k'} (k')^2 p(k') = \frac{\langle k^2 \rangle}{\langle k \rangle}.$$

Thus, for neutral networks $k^{ANND}(k)$ is **independent** of k!

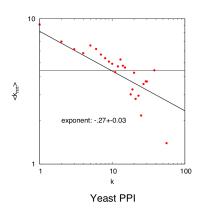
Advanced network characteristics

Degree correlations Assortativity Full description ANND Pearson-correlation





Assortative



Disassortative

ANND vs $e_{k'k}$

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$$\begin{array}{ccc} \mathbf{e_{k'k}} \colon & \leftrightarrow & \mathbf{ANND} \colon \\ k(k-1) \text{ parameters} & & k \text{ parameters} \end{array}$$

→ The ANND is much simpler to evaluate and interpret.

Can we reduce the number of parameters even further?

ANND vs $e_{k'k}$

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- $e_{k'k}$ can be treated as a **joint probability distribution** for k' and k.
- → Thus, we can use the standard formulas of co-variance and Pearson-correlation to measure their relatedness.
 - The co-variance:

$$\operatorname{Cov}_{e}(k',k) = \langle k'k \rangle_{e} - \langle k' \rangle_{e} \langle k \rangle_{e} =$$

$$\sum_{k',k} k' k e_{k'k} - \left(\sum_{k,k'} k' e_{k'k} \right) \left(\sum_{k',k} k e_{k'k} \right) =$$

$$\sum_{k',k} k' k e_{k'k} - \left(\sum_{k'} k' q_{k'} \right) \left(\sum_{k} k q_{k} \right) =$$

$$\sum_{k',k} k' k \left(e_{k'k} - q_{k'} q_{k} \right)$$

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· The variance:

$$\sigma_e^2(k) = \sigma_e^2(k') = \langle k^2 \rangle_e - \langle k \rangle_e^2 = \sum_{k',k} k^2 e_{k'k} - \left(\sum_{k',k} k e_{k'k} \right)^2 =$$

$$\sum_k k^2 q_k - \left(\sum_k k q_k \right)^2.$$

The Pearson-correlation:

$$r = \frac{\operatorname{Cov}_e(k', k)}{\sigma_e(k')\sigma_e(k)} = \frac{\sum\limits_{k', k} k' k(e_{k'k} - q_{k'}q_k)}{\sigma_e^2(k)}.$$

Properties:

$$r>0$$
 assortative $-1 \le r \le 1,$ $r=0$ neutral $r<0$ disassortativ

Advanced network characteristics

Pearson-correlation

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Properties:

$$\begin{array}{ccc} & r>0 & \text{assortative} \\ -1 \leq r \leq 1, & r=0 & \text{neutral} \\ r<0 & \text{disassortative} \end{array}$$

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Social networks are assortative

Network	n	r
Physics coauthorship (a)	52 909	0.363
Biology coauthorship (a)	1 520 251	0.127
Mathematics coauthorship (b)	253 339	0.120
Film actor collaborations (c)	449 913	0.208
Company directors (d)	7 673	0.276
Internet (e)	10 697	-0.189
World-Wide Web (f)	269 504	-0.065
Protein interactions (g)	2 115	-0.156
Neural network (h)	307	-0.163
Marine food web (i)	134	-0.247
Freshwater food web (j)	92	-0.276
Dandam anak (u)		0
Random graph (u)		0
Callaway et al. (v)		$\delta/(1+2\delta)$
Barabási and Albert (w)		0

Biological, technological networks are disassortative

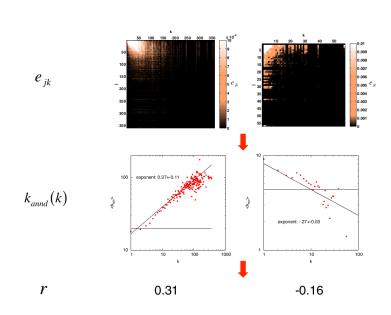
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Measuring degree correlations Summary

Advanced network characteristics

Degree correlations
Assortativity

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Network characteristics

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single node	whole network		
degree, k_i	average degree, $\langle k \rangle$	\leftrightarrow	SPARSE!
strength, s_i			
	degree dist., $p(k)$	\leftrightarrow	SCALE-FREE!
	ANDED		
	ANND, $k^{\text{ANND}}(k)$		
distance, l_i	average distance, $\langle l \rangle$,	\leftrightarrow	SMALL
			WORLD!
	diameter		
closeness			
betweenness			
clust. coeff., C	av. clustering, $\langle C \rangle$	\leftrightarrow	HIGH
			CLUSTERING!

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