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Network multiplication and derived networks

Vladimir Batagelj

IMFM Ljubljana, IAM UP Koper, and NRU HSE Moscow

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Outline

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Vladimir Batagelj: vladimir.batagelj@fmf.uni-lj.si

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<https://github.com/bavla/NormNet/tree/main/docs>

A *network* $\mathcal{N} = (\mathcal{V}, \mathcal{L}, \mathcal{P}, \mathcal{W})$ consists of:

- a *graph* $\mathcal{G} = (\mathcal{V}, \mathcal{L})$, where \mathcal{V} is the set of nodes, \mathcal{A} is the set of arcs, \mathcal{E} is the set of edges, and $\mathcal{L} = \mathcal{E} \cup \mathcal{A}$ is the set of links.

$$n = |\mathcal{V}|, m = |\mathcal{L}|$$

- \mathcal{P} *node value functions* / properties: $p: \mathcal{V} \rightarrow A$
- \mathcal{W} *link value functions* / weights: $w: \mathcal{L} \rightarrow B$

In a *two-mode* network $\mathcal{N} = ((\mathcal{U}, \mathcal{V}), \mathcal{L}, \mathcal{P}, \mathcal{W})$ the set of nodes consists of two disjoint sets of nodes \mathcal{U} and \mathcal{V} , and all the links from \mathcal{L} have one endnode in \mathcal{U} and the other node in \mathcal{V} . Often also a *weight* $w : \mathcal{L} \rightarrow \mathbb{R} \in \mathcal{W}$ is given; if not, we assume $w(u, v) = 1$ for all $(u, v) \in \mathcal{L}$ – a *binary* network.

A two-mode network can also be described by a rectangular matrix $\mathbf{A} = [a_{uv}]_{\mathcal{U} \times \mathcal{V}}$.

$$a_{uv} = \begin{cases} w(u, v) & (u, v) \in \mathcal{L} \\ 0 & \text{otherwise} \end{cases}$$

In a *linked* or *multimodal* network

$$\mathcal{N} = ((\mathcal{V}_1, \mathcal{V}_2, \dots, \mathcal{V}_j), (\mathcal{L}_1, \mathcal{L}_2, \dots, \mathcal{L}_k), \mathcal{P}, \mathcal{W})$$

the set of nodes \mathcal{V} is partitioned into subsets (*modes*) \mathcal{V}_i , and the set of links \mathcal{L} is partitioned into subsets (*relations*) \mathcal{L}_i , $\mathcal{L}_s \subseteq \mathcal{V}_p \times \mathcal{V}_q$. Properties and weights are usually partial functions.

A linked network can be described also as a *collection* of one/two-mode networks $(\mathcal{N}_k)_{k \in K}$.

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Let \mathbf{UV} (on sets U and V) and \mathbf{VZ} (on sets V and Z) be matrices of the corresponding two-mode networks $\mathcal{N}_{UV} = ((U, V), L_{UV}, w_{UV})$ and $\mathcal{N}_{VZ} = ((V, Z), L_{VZ}, w_{VZ})$; L – set of links, w – weight on links. Their product $\mathbf{UZ} = \mathbf{UV} \cdot \mathbf{VZ}$

$$UZ[u, z] = \sum_{v \in V} UV[u, v] \cdot VZ[v, z]$$

determines the corresponding *product network*
 $\mathcal{N}_{UZ} = ((U, Z), L_{UZ}, w_{UZ}) = \mathcal{N}_{UV} \cdot \mathcal{N}_{VZ}$.

The definition can be extended to semirings
[Cerinšek and Batagelj(2017)].

What is the complexity of computing the product of large sparse networks [Batagelj and Cerinšek(2013), Batagelj et al.(2014)] ?

Multiplication of networks meaning

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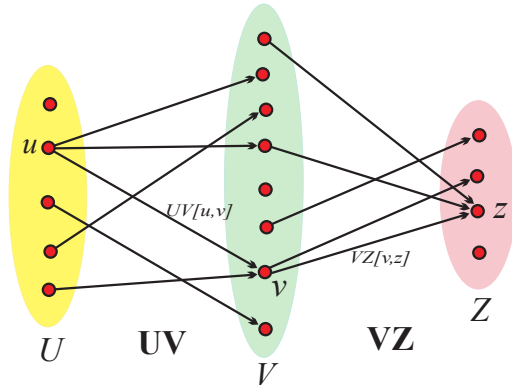
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If networks \mathcal{N}_{UV} and \mathcal{N}_{VZ} are binary the value of $UZ[u, z] = |N_{UV}(u) \cap N_{VZ}(z)|$ (N – set of neighbors) counts the number of ways we can go from $u \in U$ to $z \in Z$ passing through V .

Outer product decomposition

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For vectors $x = [x_1, x_2, \dots, x_n]$ and $y = [y_1, y_2, \dots, y_m]$ their *outer product* $x \circ y$ is defined as a matrix $x \circ y = [x_i \cdot y_j]_{n \times m}$. The product **UZ** can be expressed as the *outer product decomposition* [Batagelj(2020)]

$$\mathbf{UZ} = \mathbf{UV} \cdot \mathbf{VZ} = \sum_v \mathbf{H}_v \quad \text{where} \quad \mathbf{H}_v = \mathbf{UV}[:, v] \circ \mathbf{VZ}[v, :]$$

For binary matrices we have $\mathbf{H}_v = K_{N_{UV}(v), N_{VZ}(v)}$ – the product is a sum of complete bipartite subgraphs.

Let $T(\mathbf{UV}) = \sum_u \sum_v UV[u, v]$ denote the *total weight* of the network \mathcal{N}_{UV} . Then

$$T(\mathbf{UZ}) = \sum_v T(\mathbf{H}_v) \quad \text{where} \quad T(\mathbf{H}_v) = \text{wid}_{UV}(v) \cdot \text{wod}_{VZ}(v),$$

$$\text{wid}_{UV}(v) = \sum_u UV[u, v] \quad \text{and} \quad \text{wod}_{VZ}(v) = \sum_z VZ[v, z].$$



Fast multiplication of sparse networks

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Most of large networks are sparse (Dunbar's number). We can multiply sparse networks faster considering only nonzero elements [Batagelj et al.(2014)]

```
for  $v$  in  $V$  do
  for  $(u, z) \in N_{VU}(v) \times N_{VZ}(v)$  do
    if  $\exists UZ[u, z]$  then  $UZ[u, z] := UZ[u, z] + UV[u, v] \cdot VZ[v, z]$ 
    else new  $UZ[u, z] := UV[u, v] \cdot VZ[v, z]$ 
```

$M(\text{code})$ = the number of multiplications in the execution of *code*.
 $M(\mathbf{H}_v) = \text{id}_{UV}(v) \cdot \text{od}_{VZ}(v)$, $A = \max_v \text{id}_{UV}(v) \cdot \text{od}_{VZ}(v)$

$$A \leq M(\mathbf{UZ}) \leq |V|A$$

For $v \in V$ such that $\text{id}_{UV}(v), \text{od}_{VZ}(v) \sim O(n)$ we have $A \sim O(n^2)$.
 $M(\mathbf{UZ})$ has at least quadratic complexity.

For a sequence (in decreasing order) $\mathbf{d} = (d_i)_{i \in I}$

$$WP(\mathbf{d}) = \arg \min_i \{i \in I : d_i < i\}$$

is called its *Welsh-Powell number* [Welsh and Powell(1967)].

$$wp_U = WP(\text{id}_{UV}) \text{ and } wp_Z = WP(\text{od}_{VZ});$$

$$WP_U = \{v \in V : \text{id}(v) \geq wp_U\} \text{ and } WP_Z = \{v \in V : \text{od}(v) \geq wp_Z\}$$

$$\Delta_U = \max_{v \in V} \text{id}(v) \text{ and } \Delta_Z = \max_{v \in V} \text{od}(v)$$

The set V is partitioned into WP_U , WP_Z and $V \setminus (WP_U \cup WP_Z)$

$$M(\mathbf{UZ}) \leq wp_U \cdot wp_Z \cdot (\Delta_U + \Delta_Z + |V| - (wp_U + wp_Z))$$

$$\Delta_U \geq wp_U \text{ and } \Delta_Z \geq wp_Z \Rightarrow M(\mathbf{UZ}) \leq wp_U \cdot wp_Z \cdot O(|V|)$$

Theorem. If $|U|, |V|, |Z| \sim O(n)$, $wp_U \cdot wp_Z \sim O(1)$ and $WP_U \cap WP_Z = \emptyset$ then $M(\mathbf{UZ}) \sim O(n)$.



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The product provides a new network linking set U to set Z . In special cases (*projections*), $\mathbf{UU} = \mathbf{UV} \cdot \mathbf{UV}^T$ and $\mathbf{VV} = \mathbf{UV}^T \cdot \mathbf{UV}$, it transforms a two-mode network to an ordinary (one-mode) network. This turns out to be very useful in the analysis of collections of networks.

Example:

U = set of authors, V = set of papers, $u\mathbf{UV}v \equiv u$ coauthored v

Z = set of keywords, $v\mathbf{VZ}z \equiv v$ is described by z

$UZ[u, z] = \#$ of papers authored by u described by z .

$UU[u, t] = \#$ of papers coauthored by u and t .



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To get the right answers to some questions we have often to normalize networks used in products [Batagelj(2020)]. The contributions of intermediate nodes v to the product depend on sizes and values in \mathbf{H}_v .

Networks obtained from basic networks from a collection using multiplications or normalizations are called *derived* networks.

Assume that we would like that each intermediate node $v \in V$ contributes the same to the product total, $T(\mathbf{H}'_v) = 1$, for normalized networks $\mathbf{UZ}' = n(\mathbf{UV}) \cdot n(\mathbf{VZ})$. We have

$$T(\mathbf{H}'_v) = \text{wid}_{n(\mathbf{UV})}(v) \cdot \text{wod}_{n(\mathbf{VZ})}(v) = 1$$

This can be achieved if we set $\text{wid}_{n(\mathbf{UV})}(v) = 1$ and $\text{wod}_{n(\mathbf{VZ})}(v) = 1$. Assume that $n(\mathbf{UV})[u, v] = UV[u, v]/S$, $S > 0$. We get

$$\text{wid}_{n(\mathbf{UV})}(v) = \sum_u n(\mathbf{UV})[u, v] = \sum_u UV[u, v]/S = \text{wid}_{UV}(v)/S = 1$$

Stochastic normalization

Fractional approach

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For $\text{wid}_{UV}(v) > 0$ and $\text{wod}_{VZ}(v) > 0$ we finally have

$$n(UV)[u, v] = \frac{UV[u, v]}{\text{wid}_{UV}(v)} \quad \text{and} \quad n(VZ)[v, z] = \frac{VZ[v, z]}{\text{wod}_{VZ}(v)}$$

Note: in general we can have nodes with in/out-degree 0.

$$V^+(f) = \{v \in V : f(v) > 0\}$$

$$T(n(\mathbf{UV})) = \sum_v \sum_u n(\mathbf{UV})[u, v] = \sum_{v: \text{id}(v) > 0} 1 = V^+(\text{id}_{UV}(v))$$

and

$$T(\mathbf{UZ}') = \sum_v T(\mathbf{H}'_v) = |V^+(\text{wid}_{UV}(v) \cdot \text{wod}_{VZ}(v))|$$

Each active node in V has value 1 which is distributed over links from U to Z .

Normalized projection

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In a special case $\mathbf{VZ} = \mathbf{UV}^T = \mathbf{VU}$, $\mathbf{VV} = \mathbf{VU} \cdot \mathbf{UV}$ we have

$$\text{wid}_{UV}(v) = \text{wod}_{UV^T}(v) = \text{wod}_{VZ}(v) = \text{wod}_{VU}(v)$$

and

$$n(VU)[v, u] = \frac{VU[v, u]}{\text{wod}_{VU}(v)} \quad \text{and} \quad n(\mathbf{UV}) = n(\mathbf{VU})^T$$

$$\mathbf{VV}' = n(\mathbf{VU}) \cdot n(\mathbf{UV}) = n(\mathbf{VU}) \cdot n(\mathbf{VU})^T$$

Example:

V = set of papers, U = set of authors, $u\mathbf{VU}v \equiv v$ is an author of u
 $2 \cdot \mathbf{VV}'[v, x]$ = fractional contribution of collaboration of authors v
 and x to the bibliography
 Newman's normalization [Newman(2004)].

Linking through a network

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Assume that we have an additional ordinary network \mathbf{S} on V . We say that

$$\mathbf{UZ}_S = \mathbf{UV} \cdot \mathbf{S} \cdot \mathbf{VZ}$$

links U to Z *through* \mathbf{S} .

In the bibliographic example we can consider \mathbf{S} = citation network. Then $\mathbf{UZ}_S[u, z]$ = number of citations of the author u to works described by keyword z .

As a fractional version we consider

$$\mathbf{UZ}'_S = n(\mathbf{UV}) \cdot \mathbf{S} \cdot n(\mathbf{VZ})$$

Let's look at its total (all nodes in V active)

$$T(\mathbf{UZ}'_S) = \sum_{v,y} S[v, y] \cdot \sum_u n(\mathbf{UV})[u, v] \cdot \sum_z n(\mathbf{VZ})[y, z] = T(\mathbf{S})$$

In the network \mathbf{UZ}'_S the total value of the network \mathbf{S} is redistributed on links from U to Z .

Replacing \mathbf{S} with $n(\mathbf{S})$ we get

$$T(\mathbf{UZ}'_{n(S)}) = T(n(\mathbf{S})) = V^+(\text{od}_S(v))$$

In the network $\mathbf{UZ}'_{n(S)}$ each active node $v \in V$ has value 1 which is redistributed on links from U to Z .

Alternative normalized projections

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Let $b(\mathbf{UV})$ be a *binarized* version of a network \mathbf{UV} .

$b(\mathbf{UV})[u, v] = \delta((u, v) \in \mathcal{L}_{UV})$. For a network \mathbf{UV} we define the *left fractional contribution* $l(\mathbf{UV}) = n(\mathbf{UV})^T \cdot b(\mathbf{UV})$ and the *right fractional contribution* $r(\mathbf{UV}) = b(\mathbf{UV})^T \cdot n(\mathbf{UV})$. We have

$$r(\mathbf{UV})^T = (b(\mathbf{UV})^T \cdot n(\mathbf{UV}))^T = n(\mathbf{UV})^T \cdot b(\mathbf{UV}) = l(\mathbf{UV})$$

and

$$l(UV)[v, y] = \frac{1}{\text{wod}(v)} \sum_{u \in U} VU[v, u] \cdot b(VU)[y, u] \leq 1$$

In general $l(UV)[v, y] \neq r(UV)[v, y]$. A symmetric measure/projection $VV_X[v, t]$ can be constructed as some *mean_X* of these two quantities

$$\begin{aligned} VV_X[v, y] &= \text{mean}_X(l(UV)[v, y], r(UV)[v, y]) \\ &= \text{mean}_X(l(UV)[v, y], l(UV)[y, v]) \end{aligned}$$



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$VV_A[v, y] = \frac{1}{2}(I(UV)[v, y] + I(UV)[y, v])$ – arithmetic mean

$VV_m[v, y] = \min(I(UV)[v, y], I(UV)[y, v])$ – minimum

$VV_M[v, y] = \max(I(UV)[v, y], I(UV)[y, v])$ – maximum

$VV_G[v, y] = \sqrt{I(UV)[v, y] \cdot I(UV)[y, v]}$ – geometric mean, Salton

$VV_H[v, y] = 2(I(UV)[v, y]^{-1} + I(UV)[y, v]^{-1})^{-1}$ – harmonic mean, Dice

$VV_J[v, y] = (I(UV)[v, y]^{-1} + I(UV)[y, v]^{-1} - 1)^{-1}$ – Jaccard

$VV_X[v, y] = VV_X[y, v]$

$VV_X[v, y] \in [0, 1]$

$VV_J[v, y] \leq VV_m[v, y] \leq VV_H[v, y] \leq VV_G[v, y] \leq VV_A[v, y] \leq VV_M[v, y]$

Alternative normalized projections of binary networks

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$$VV_A[v, y] = \frac{|VU(v) \cap VU(y)|}{2} \left(\frac{1}{|VU(v)|} + \frac{1}{|VU(y)|} \right)$$

$$VV_m[v, y] = \frac{|VU(v) \cap VU(y)|}{\max(|VU(v)|, |VU(y)|)}$$

$$VV_M[v, y] = \frac{|VU(v) \cap VU(y)|}{\min(|VU(v)|, |VU(y)|)}$$

$$VV_G[v, y] = \frac{|VU(v) \cap VU(y)|}{\sqrt{|VU(v)| \cdot |VU(y)|}}$$

$$VV_H[v, y] = \frac{2|VU(v) \cap VU(y)|}{|VU(v)| + |VU(y)|}$$

$$VV_J[v, y] = \frac{|VU(v) \cap VU(y)|}{|VU(v) \cup VU(y)|}$$

$$|VU(v) \cup VU(y)| = |VU(v)| + |VU(y)| - |VU(v) \cap VU(y)|$$

$$|VU(v) \cap VU(y)| = VV[v, y] \quad \text{and} \quad |VU(v)| = VV[v, v]$$



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