PAFit: An R Package for Estimating Preferential Attachment and Node Fitness in Temporal Complex Networks

Thong Pham

RIKEN Center for Advanced Intelligence Project

Paul Sheridan

Hirosaki University

Hidetoshi Shimodaira

Kyoto University RIKEN Center for Advanced Intelligence Project

Abstract

Many real-world systems are profitably described as complex networks that grow over time. Preferential attachment and node fitness are two ubiquitous growth mechanisms that not only explain certain structural properties commonly observed in real-world systems, but are also tied to a number of applications in modeling and inference. While there are standard statistical packages for estimating the structural properties of complex networks, there is no corresponding package when it comes to the estimation of growth mechanisms. This paper introduces the R package PAFit, which implements well-established statistical methods for estimating preferential attachment and node fitness, as well as a number of functions for generating complex networks from these two mechanisms. The main computational part of the package is implemented in C++ with OpenMP to ensure good performance for large-scale networks. In this paper, we first introduce the main functionalities of PAFit using simulated examples, and then use the package to analyze a collaboration network between scientists in the field of complex networks.

Keywords: temporal networks, dynamic networks, preferential attachment, fitness, rich-getricher, fit-get-richer, R, C++, Rcpp, OpenMP.

1. Introduction

Since the end of the last century, complex networks have been increasingly used in modeling many temporal relations found in diverse fields (Dorogovtsev and Mendes 2003; Caldarelli 2007; Newman 2010). Some notable examples include collaboration networks between authors in a scientific field (Newman 2001), connection networks between computers on the Internet (Barabási et al. 2000), and sexual relation networks between members of a community (Liljeros et al. 2001). One driver of the popularity of this modeling paradigm is that complex networks let us abstract away domain-dependent details and focus on modeling important structural properties observed in real-world systems, in the hope that we will be able to predict or control the future behavior of such systems.

Among the most important real-world network structural properties is degree distribution. Degree distribution lets us understand the proportion of highly and lowly connected nodes in a network. Since most dynamical network processes must travel frequently through highly-

connected nodes, this understanding in turns sheds light on the answers of important practical questions, including how to prevent the spreading of rumors (Nekovee *et al.* 2007), how to stop a virus outbreak (Pastor-Satorras and Vespignani 2001), and how to guard against cybernetic attacks (Albert *et al.* 2000).

The degree distributions of many real-world networks have been found to be heavy-tailed (Albert and Barabási 1999). The best-known heavy-tailed distribution in network science is the power-law, which is a distribution where the number of nodes in a network with degree k is proportional to $k^{-\gamma}$ for $2 < \gamma \le 3$. Besides the power-law, there is emerging evidence that real-world network degree distributions have other heavy-tailed forms, including the lognormal (Redner 2005), exponential (Dunne et al. 2002), stretched exponential (Newman et al. 2002), and power-law with exponential cut-off (Clauset et al. 2009). All of these heavy-tailed distributions differ from the light-tailed binomial degree distribution, which is characteristic of networks produced by the classical Erdö-Rényi (ER) random graph model (Erdös and Rényi 1959). This prompted the network scientists to search for new modeling ingredients capable of explaining heavy-tailed degree distributions. It turns out that temporal complex network models that incorporate growth mechanisms offer a powerful modeling framework for achieving this end.

Temporal complex network models, or temporal network models for short, are probabilistic generative models of a real-world networks that change with time. In its most common form, a temporal network model assumes that a network grows gradually from some initial state by the addition of new nodes and edges over a large number of discrete time-step. Some well-known basic models in the field of complex networks are the Barabási-Albert (BA) model (Albert and Barabási 1999) and the Bianconi-Barabási (BB) model (Bianconni and Barabási 2001). Growth mechanisms, which governs how a node acquires new edges in the growth process, are the most important element that distinguishes different temporal network models.

This paper focuses on estimating two interpretable and ubiquitous growth mechanisms: preferential attachment (PA) and node fitness. While they are based on simple concepts that are shared in diverse fields, they are also flexible enough to produce a wide range of different networks. In the PA mechanism, the probability P_i a node v_i gets a new edge in the future is proportional to some positive function A_{k_i} of its current degree k_i . This function is called the attachment function.

The name 'preferential attachment' stems from the motivation for the mechanism: if A_k is an increasing function on average, a highly connected node will acquire more edges than a lowly-connected node, which is an appealing property in many real-world situations. From now, we will say that preferential attachment exists if A_k is an increasing function on average. We recover the BA model in the special case when $A_k = k$. This functional form in fact has been long known in other fields with various under names such as 'rich-get-richer' (Simon 1955) and 'cummulative advantages' (Price 1976). When A_k assumes the log-linear form of k^{α} , with $\alpha > 0$ called the attachment exponent, we have the generalized BA model (Krapivsky et al. 2001).

While P_i depends on the degree of v_i in the PA mechanism, in the fitness mechanism P_i depends only on a positive quantity η_i called the fitness of node v_i . We can interpret η_i as the intrinsic attractiveness of v_i . The fitness mechanism offers a simple way to express the variance in edge-acquiring abilities between nodes with the same degree. For example, two early-career scientists with roughly the same number of collaborators at some point in time

may acquire different number of collaborators in the future based on intrinsic fitnesses.

The PA and node fitness mechanisms combine to produce a wide range of degree distributions. In their combined form, probability P_i is proportional to the product of A_{k_i} and η_i :

$$P_i \propto A_{k_i} \times \eta_i. \tag{1}$$

As we will show in Section 2, Eq. (1) encompasses many well-known temporal network models. Based on the functional form of A_k and the distribution of η_i , the model depicted in Eq. (1) can produce networks with various degree distributions (Bianconni and Barabási 2001; Caldarelli et al. 2002; Borgs et al. 2007; Kong et al. 2008).

There are implementations of standard statistical methodologies for estimating complex network degree distribution, for example the R packages **igraph** (Csardi and Nepusz 2006) and **poweRlaw** (Gillespie 2015), but the corresponding standard methods for estimating the underlying growth mechanisms are not implemented anywhere. This is unsatisfactory because PA (and other growth mechanisms) and degree distribution are a package deal in so far as temporal complex networks are concerned.

The need of an implementation for PA and node fitness estimation methods is also highlighted by a number of interesting applications. Based on the functional forms of A_k and η_i , we can check whether two important social phenomena called 'rich-get-richer' or 'fit-get-richer' exist in the temporal network (Pham et al. 2016). The two mechanisms have also been proposed to be the underlying mechanisms of another important phenomenon called the 'generalized friendship paradox' (Feld 1991; Eom and Jo 2014; Momeni and Rabbat 2015). They are also used in inference problems in biological networks (Sheridan et al. 2010; Guetz and Holmes 2011), World Wide Web (Kong et al. 2008), Internet topology graphs (Bezáková et al. 2006), and citation networks (Wang et al. 2013; Sinatra et al. 2016). Finally, we can classify real-world temporal network data based on the estimated attachment exponent of A_k (Kunegis et al. 2013).

This paper introduces the R package **PAFit** (Pham et al. 2017), which fills the gap with an implementation of the standard PA and node fitness estimation procedures. In particular, we implement Jeong's method (Jeong et al. 2003), Newman's method (Newman 2001) and the PAFit method (Pham et al. 2015, 2016) in the package. The first two are heuristic methods that are widely used in estimating the attachment function A_k in isolation, while the last one is a principled statistical method that can either estimate A_k (or η_i) in isolation or simultaneously estimate the two mechanisms. Although using PAFit is advisable in almost every circumstance, Jeong's method and Newman's method are still widely used and might still be appropriate in certain situations. Therefore, the inclusion of the two heuristic methods in the package is warranted. We discuss their strengths and shortcomings in Section 2 when we provide an overview of the methodology. The package also implements a variety of functions to simulate temporal networks from the PA and node fitness mechanisms, as well as functions to plot the estimated results and underlying uncertainties. We review these functions in Section 3 and then demonstrate their usages on three simulated examples in Section 4. In Section 5, the package is showcased with a complete end-to-end work-flow analyzing a collaboration network of scientists from the field of complex networks. Finally, concluding remarks are given in Section 6.

2. Mathematical background

Here we review the standard methods for estimating the attachment function A_k and node fitnesses η_i in a temporal network. First we review the estimation of A_k in isolation in Section 2.1, then the estimation of η_i in isolation in Section 2.2, and finally the joint estimation of A_k and η_i in Section 2.3. In the course of doing so, we also review the underlying temporal network models assumed in each case.

2.1. Attachment function estimation

The methods for estimating the attachment function A_k in isolation assume a simplified version of Eq. (1), in which the η_i are assumed to be 1. Thus the probability P_i in Eq. (1) only depends on A_k . Perhaps the most frequently-encountered parametric version of this model is the log-linear for $A_k = k^{\alpha}$ with attachment exponent $\alpha > 0$. Network scientists are particularly interested in estimating α , since the asymptotic degree distribution of the network corresponds to simple regions of α . If α is less than unity (the sub-linear case), then the degree distribution is a stretched exponential, while in the super-linear case of $\alpha > 1$, one node will eventually get all the incoming new edges (Krapivsky *et al.* 2001). It is only the linear case of $\alpha = 1$ gives rise to a power-law distribution.

Concerning this model, there are three main estimation methods for A_k : Jeong's method (Jeong et al. 2003), Newman's method (Newman 2001), and PAFit (Pham et al. 2015). Jeong's method basically makes a histogram of the number of new edges n_k connected to a node with degree k, then divides n_k by the number of nodes with degree k in the system to get A_k (Jeong et al. 2003). Jeong's method has the merit of being simple, but estimates obtained using the method are subject to high variance and low accuracy (Pham et al. 2015). By contrast, Newman's method combines a series of histograms for lower variance and higher accuracy (Newman 2001). Note that in PAFit we implemented a corrected version of Newman's original method (Pham et al. 2015). The main drawback of Newman's method is that the mathematical assumption behind its derivation only holds when $\alpha = 1$, thus the method at best is heuristic when $\alpha \neq 1$ (Pham et al. 2015).

The final method is PAFit (Pham et al. 2015). It iteratively maximizes an objective function that is a combination of the log-likelihood of the model with a regularization term for A_k by a Minorize-Maximization algorithm (Hunter and Lange 2000). We defer the details of this term to Section 2.3. There is a hyper-parameter, called r, in the method that controls the strength of the regularization. PAFit chooses r automatically by cross-validation (Pham et al. 2016). The method is not only able to recover A_k accurately, but also can estimate confidence intervals of the estimated A_k for each k. It mains drawback is that it might be slow, since it is an iterative algorithm.

2.2. Node fitness estimation

When we consider only node fitnesses, there are two generative models in the literature with different assumptions on the functional form of A_k in Eq. (1). While the Caldarelli model (Caldarelli et al. 2002) assumes that A_k is 1 for all k, the BB model (Bianconni and Barabási 2001) assumes that $A_k = k$. Both models have been shown to generate networks with various heavy-tailed distributions (Borgs et al. 2007; Kong et al. 2008).

Node fitnesses in both models can be estimated by variants of the PAFit method proposed

in Pham et al. (2016), by either setting $A_k = k$ for the BB model or $A_k = 1$ for the Caldarelli model. These estimation methods use Minorize-Maximization algorithms that maximize the corresponding log-likelihood functions with a regularization term that regularizes the distribution of η_i . Specifically, the inverse variance of this distribution is controlled by a hyper-parameter, called s, which is chosen automatically by cross-validation. We defer a more detail discussion of the regularization to the next section. We note that node fitnesses in the BB model can also be estimated by the method in Kong et al. (2008). But since PAFit has been shown to outperform this method (Pham et al. 2016), we do not bother to include it in the package.

2.3. Joint estimation of the attachment function and node fitnesses

Finally, by using the full model in Eq. (1) the method PAFit in Pham et al. (2016) can jointly estimate A_k and η_i . We note this full model includes all the temporal network models mentioned as shown in Table 1. For a more complete table, see Table 1 in Pham et al. (2016).

Temporal network model	Attachment function	Node fitness
Growing ER model (Callaway et al. 2001)	$A_k = 1$	$\eta_i = 1$
BA model	$A_k = k$	$\eta_i = 1$
Caldarelli model	$A_k = 1$	Free
BB model	$A_k = k$	Free

Table 1: Some well-known temporal network models that are special cases of model defined by Eq. (1).

The objective function of PAFit is a combination of the log-likelihood of the full model defined by Eq. (1) and two regularization terms: one for A_k and one for η_i . While we refer readers to Pham *et al.* (2016) for details on the log-likelihood function, we will discuss the regularization terms here.

The regularization term for A_k is defined by

$$-r\sum_{k=1}^{K-1} w_k \left(\log A_{k+1} + \log A_{k-1} - 2\log A_k\right)^2, \tag{2}$$

with $w_k = \sum_{t=1}^T m_k(t)$ and $m_k(t)$ is the number of edges that connect to a degree k node at time-step t. This term controls the shape of A_k . When r is large, A_k becomes more linear in log-scale. In the limit case when r is very large, we effectively assume that $A_k = k^{\alpha}$. Thus this covers the case of $\alpha = 1$ in the BA or the BB models and the case of $\alpha = 0$ in the growing ER or the Caldarelli model.

The regularization term for node fitnesses is defined by

$$\sum_{i} ((s-1)\log \eta_i - s\eta_i). \tag{3}$$

This term controls the variance of the distribution of node fitnesses. The larger the value of s, the more tightly concentrated the values of η_i become. If s is infinitely large, then all η_i will take the same value. This is effectively equivalent to estimate the attachment function in isolation.

To conclude: joint estimation with the above regularization terms also compasses the two cases of estimating either A_k or η_i in isolation. As mentioned in the two previous sections, the values of r and s are automatically selected by cross-validation; see Table 2 in Pham *et al.* (2016) for a summary of the relation of r and s with well-known temporal network models.

3. Package overview

The **PAFit** package provides functions to simulate various temporal network models, gather essential network statistics from raw input data, and use these summarized statistics in the estimation of A_k and η_i . The heavy computational parts of the package are implemented in C++ through the use of the **Rcpp** package (Eddelbuettel and François 2011; Eddelbuettel 2013). Furthermore, users with a multi-core machine can enjoy a hassle-free speed up through OpenMP parallelization mechanisms implemented in the code. Apart from the main functions, the package also includes a real-world collaboration network dataset between scientists in the field of complex networks. In what follows, we will review the main package functionalities one by one.

Firstly, most well-known temporal network models based on the PA and node fitness mechanisms can be easily simulated using the package. PAFit implements generate_BA for the BA model, generate_ER for the growing ER model, generate_BB for the BB model and generate_fit_only for the Caldarelli model. These functions have many customizable options, for example the number of new edges at each time-step are tunable stochastic variables. They are actually wrappers of the more powerful generate_net function, which simulates networks with more flexible attachment function and node fitness settings. In any case, the output of these functions is a list with two fields: graph and fitness. The first field contains the temporal network in a three-column matrix format. Each row of this matrix is of the form (id of source node, id of destination node, time_stamp). The remaining fitness field contains the true node fitnesses.

Secondly, the function $get_statistics$ efficiently collects all temporal network summary statistics. The input network is assumed to be stored as a three-column matrix where each row is of the form (id of source node, id of destination node, time_stamp), which is the same output format of simulation functions in **PAFit**. We note that $get_statistics$ automatically handles both directed and undirected networks. It returns a list containing many statistics that can be used to characterize the network growth process. Notable fields are m_tk containing the number of new edges that connect to a degree-k node at time-step t, and node_degree containing the degree sequence, i.e., the degree of each node at each time-step.

The most important functionality of the package is estimating the attachment function and node fitnesses of a temporal network. This is implemented through various methods. There are three usages: estimation of the attachment function in isolation, estimation of the node fitnesses in isolation, and the joint estimation of the attachment function and node fitnesses. The functions for estimating the attachment function in isolation are: Jeong for Jeong's method, Newman for Newman's method, and only_A_estimate for the PAFit method in Pham et al. (2015). For estimation of node fitnesses in isolation, only_F_estimate implements a variant of the PAFit method in Pham et al. (2016). For the joint estimation of the attachment function and node fitnesses, we implement the full version of the PAFit method (Pham et al.

2016) in joint_estimate. The input of this function is the output object of the function get_statistics. The output object of this function contains the estimation results as well as some additional information pertaining to the estimation process. The estimated attachment function and/or node fitnesses can be plotted by using the plot command directly on this output object. This will visualize not only the estimated results but also the remaining uncertainties when possible.

4. Package usage

Here we show three usages of **PAFit**: the estimation of the attachment function A_k in isolation in Section 4.1, the estimation of node fitnesses η_i in isolation in Section 4.2, and the joint estimation of A_k and the η_i values in Section 4.3.

4.1. Attachment function estimation

First we generate a network from the directed version of the BA model, called Price's model (Price 1976). The network consists of N=1000 nodes with m=5 new edges added at each time-step. The function <code>get_statistics</code> is used to get summary statistics for the resulting temporal network:

```
set.seed(1)
library(PAFit)
sim_net_1 <- generate_BA(N = 1000, m = 5) # Nodes = 1000, new edges = 5
stats_1 <- get_statistics(sim_net_1$graph)</pre>
```

Recall that A_k is linear in the BA model, i.e., the attachment exponent α is equal to 1, and the node fitnesses are uniform.

With stats_1 containing all the needed summary statistics, we then apply the three methods of estimating the attachment function in isolation:

```
result_Jeong <- Jeong(sim_net_1$graph, stats_1)  # Jeong's method
result_Newman <- Newman(sim_net_1$graph, stats_1)  # Newman's method
result_PA_only <- only_A_estimate(sim_net_1$graph, stats_1)  # PAFit method</pre>
```

Let us explain result_PA_only in more details. Information on the estimated results as well as the estimation process can be viewed by invoking summary:

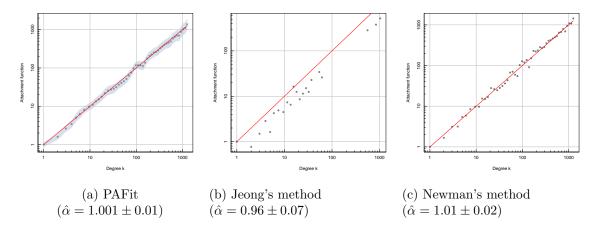


Figure 1: Estimating the attachment function in isolation. The true attachment function is $A_k = k^{\alpha}$ with attachment exponent $\alpha = 1$.

Number of iterations: 129 Stopping condition: 1e-09

As stated in Section 2, PAFit method first finds the r parameter, which regularizes the PA function, by cross-validation, and then estimate A_k using the chosen r. The estimated function can be assessed via sestimate_result and sestimate_result of result_PA_only . From this estimated function, the attachment exponent α (when we assume $A_k = k^{\alpha}$) and its two-sigma confidence interval are also estimated. Here $\hat{\alpha}$ is 1.001 ± 0.01 as we can see from the output of summary.

The output also reveals that in **PAFit** we use binning with 50 bins. In this procedure, we divide the range of k into bins consist of consecutive degrees, and assume that all k in a bin have the same value of A_k . Binning is an important regularization that significantly stabilizes the estimation of the attachment function (Pham *et al.* 2015).

We can plot the estimated attachment function together with the true attachment function using the following script, which produces Fig. 1a.

```
# plot estimated function:
plot(result_PA_only, stats_1)
# plot true function, A_k = k, in red:
lines(stats_1$center_k, stats_1$center_k, col = "red")
# stats_1$center_k are the centers of bins
```

The estimation results of Jeong's method and Newman's method can be plotted in a similar way, and are shown in Figs. 1b and 1c, respectively.

Overall, Newman's method and PAFit estimate the attachment function A_k about equally well, while Jeong's method is found to underestimate the function and also exhibits high variance. This can also be observed in the estimated attachment exponent of the three methods: Newman's method and PAFit recover the true α , while Jeong's method underestimates it. Note that in PAFit we also have the confidence intervals (lightblue region in Fig. 1a) of the

estimated A_k , which are unavailable in the other two methods. This is a significant advantage of PAFit over the two since it allows the user to quantify uncertainties in the result.

4.2. Node fitnesses estimation

In this subsection we estimate node fitnesses from a BB model generated network with the assumption that $A_k = k$. To demonstrate the functionality of the package, we generate a BB network with a nonstandard setting:

This network grows from a seed network with $N_0 = 100$ nodes where the nodes form a line graph. The value of N_0 can be specified by num_seed. At each time-step we add n = 100 new nodes where each node has m = 15 new edges. The values of n and m can be specified via multiple_node and m, respectively. The total number of nodes in the final network is N = 1000. Finally, the distribution from which we generate node fitnesses is the Gamma distribution with mean 1 and inverse variance s = 10.

Next we get the network summary statistics and then apply the estimation function:

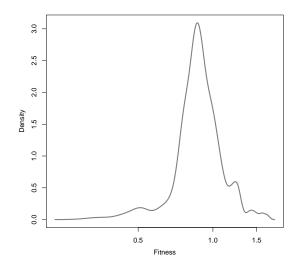
```
stats_2 <- get_statistics(sim_net_2$graph)
result_fit_only <- only_F_estimate(sim_net_2$graph,stats_2)
# plot distribution of fitnesses:
plot(result_fit_only, stats_2, plot = "f")</pre>
```

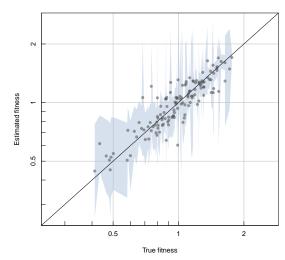
The final line of the snippet generates the distribution of estimated node fitnesses in Fig. 2a. In its default setting, the function only_F_estimate estimates node fitnesses under the assumption that $A_k = k$. But one also can estimate node fitnesses in the Caldarelli model, i.e., assuming $A_k = 1$ for all k, with the option model_A = "Constant". The function only_F_estimate works by first find the estimated value \hat{s} of s by cross-validation, and then uses \hat{s} in the subsequent estimation of node fitnesses. The summary information of the estimation result can be viewed by invoking summary:

```
summary(result_fit_only)
```

Stopping condition: 1e-09

We can see that s is slightly underestimated, which means the variance of node fitnesses is overestimated. We can check whether the node fitnesses were estimated well by plotting the estimated fitnesses versus the true fitness by the following script:





- (a) Distribution of estimated fitnesses.
- (b) Estimated fitnesses versus true fitnesses.

Figure 2: **Estimating node fitnesses in isolation**. The attachment function is fixed at $A_k = k$. In panel b, we only plot nodes for which the number of acquired new edges is at least 5.

```
plot(result_fit_only, stats_2, true_f = sim_net_2$fitness, plot = "true_f")
```

This will produce the plot of Fig. 2b. It turns out that the estimated node fitnesses agree pretty well with the true node fitnesses. We note that the light blue band around each $\hat{\eta}_i$ depicts the confidence intervals of that estimated values. The upper and lower values can be accessed via $estimate_result upper_f$ and $estimate_result upper_f$ of $estimate_result_fit_only$, respectively.

4.3. Joint estimation of the attachment function and node fitnesses

Here we show how to estimate the attachment function and node fitnesses simultaneously. We need to assume in Section 4.1 the equality of all η_i for estimation of A_k in isolation, and in Section 4.2 a specific functional form of A_k for estimation of η_i in isolation. Such assumptions becomes unnecessary when we perform joint estimation, since the appropriate functional forms will be automatically enforced through regularization parameters r and s, which will be chosen by cross-validation. We recommend the joint estimation procedure as the standard estimation procedure in this package, unless there is a specific reason to justify the one or the other of these assumptions.

Using the same simulated network in Section 4.2, we apply joint_estimation:

result_PAFit <- joint_estimate(sim_net_2\$graph, stats_2)
summary(result_PAFit)</pre>

Estimation results by the PAFit method.

Mode: Both the attachment function and node fitness were estimated.

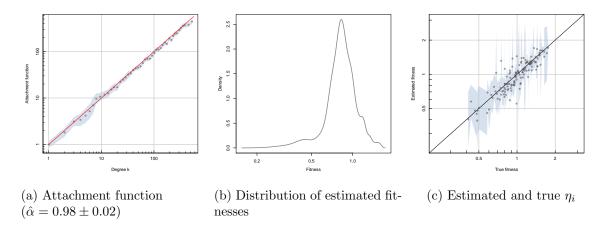


Figure 3: Joint estimation of the attachment function and node fitnesses. The red line in the first panel is the true attachment function $A_k = k$.

We can plot the estimated attachment function as in Fig. 3a, and the distribution of $\hat{\eta}_i$ as in Fig. 3b with the following code:

```
# plot the estimated and true attachment functions
plot(result_PAFit, stats_2)
# plot true function, A_k = k, in red:
lines(stats_2$center_k, stats_2$center_k, col = "red")
# plot the distribution of estimated fitnesses
plot(result_PAFit, stats_2, true_f = sim_net_2$fitness, plot = "true_f")
```

Recalling that true α is 1, we can see that $\hat{\alpha} = 0.98 \pm 0.02$ is a good estimated. We can also plot the estimated fitnesses versus the true fitnesses as in Fig. 3c with the following code:

```
# plot the estimated fitnesses vs. true fitnesses
plot(result_PAFit, stats_2, true_f = sim_net_2$fitness, plot = "true_f")
```

Although s is underestimated ($\hat{s} = 5.83$), the estimated fitnesses agree well with the true fitnesses.

5. Analysis of a collaboration network between scientists

In this section, we demonstrate the complete workflow for the joint estimation of A_k and η_i on a collaboration network between scientists from the field of complex networks. In this network, nodes are scientists and an undirected edge exists between them if and only if they have jointly written a paper. Since it contains no duplicated edges between two scientists, the degree of a node represents the number of collaborators of that scientist. The temporal network is stored in coauthor.net, and the names of the scientists are stored in coauthor.author_id. The network without timestamps was compiled by Mark Newman from the bibliographies of two review articles on complex networks (Newman 2006). The second author of the present work augmented the dataset with timestamps. More information on the dataset can be found in the package reference manual.

The first step in the analysis is to get the summarized statistics from the raw data using the function get_statistics. Note the option net_type = "undirected" will change the setting from the default option of directed networks to undirected ones.

```
net_stats <- get_statistics(coauthor.net, net_type = "undirected")
summary(net_stats)</pre>
```

Contains summary statistics of the temporal network

Type of network: undirected

Number of nodes in the final network: 1498 Number of edges in the final network: 5698

Number of new nodes: 1358 Number of new edges: 1255 Numbef of time-steps: 145

Maximum degree: 37 Number of bins: 38

The temporal network grew in 145 time-steps from an initial network at September 2000, to a final state at September 2007. The resolution of those time-steps is monthly. The final network has 1498 scientists with 5698 collaborations among them.

The next step is to use joint_estimate for joint estimation:

Number of iterations: 166 Stopping condition: 1e-09

Number of bins: 38

We can visualize the estimated attachment function and the distribution of estimated node fitnesses by:

```
plot(full_result, net_stats, plot = "A")
plot(full_result, net_stats, plot = "f")
```

This snippet will sequentially generate Figs. 4a and 4b.

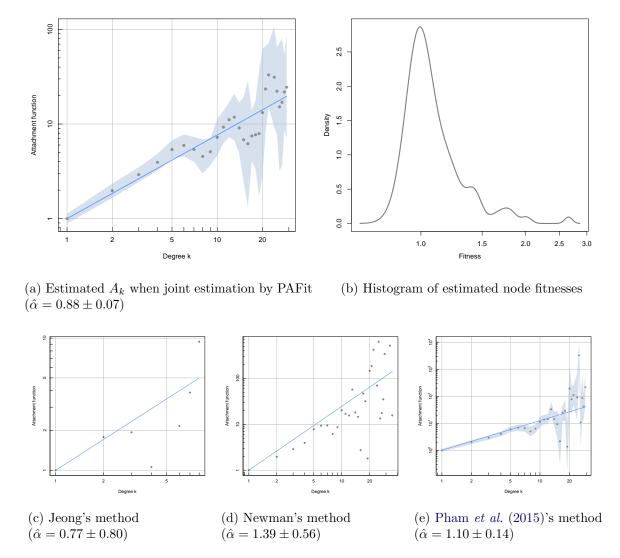


Figure 4: Joint estimation of the attachment function and node fitnesses.

The best fit model when we performed joint estimation is close to the BB model. In Fig. 4a, the estimated A_k is an increasing function on average with $\hat{\alpha} = 0.88 \pm 0.07$, which is close to 1. We can conclude that preferential attachment roughly exists in this collaboration network. Let us look at the region of small k, where the estimated attachment function is linear, for a concrete example: a network scientist with four collaborators has roughly twice the chance to get a new collaborator, compared with someone who only has two collaborators,

assuming they have the same fitness. For comparison, we also plot the estimation results of A_k in isolation using Jeong's method, Newman's method and Pham *et al.* (2015)'s method in Figs. 4c, 4d, and 4e, respectively:

```
result_Jeong <- Jeong(coauthor.net, net_stats)
result_Newman <- Newman(coauthor.net, net_stats)
result_onlyA <- only_A_estimate(coauthor.net, net_stats)
plot(result_Jeong, net_stats, plot = "A")
plot(result_Newman, net_stats, plot = "A")
plot(result_onlyA, net_stats, plot = "A")</pre>
```

We notice that the estimated A_k of the joint estimation resembles that of Fig. 4e, when we estimate it in isolation. The reason is that estimated node fitnesses in Fig. 4b are highly concentrate around the mean. Thus their distribution is not very far from the case when all the fitnesses are 1. Nevertheless, we observe that the estimated A_k from the joint estimation is reduced compared with that of Fig. 4e. This is expected since in joint estimation, a portion of the connection probability in Eq. (1) is explained by node fitnesses.

Although the distribution in Fig. 4b is concentrate around its mean, we notice that its right tail is rather long, which is a sign that this tail contains meaningful information. We can extract the information from this region by finding the "fittest" network scientists. This can be done as follows:

```
sorted_fit <- sort(full_result$estimate_result$f, decreasing = TRUE)
top_scientist <- coauthor.author_id[names(sorted_fit),]
print(cbind(sorted_fit[1:10],top_scientist[1:10,2]))</pre>
```

This snippet will produce the results show in Table 2. The table shows the top ten scientists that have the highest ability to attract new collaborators in the field of complex networks. If

Rank	Estimated fitness	Name
1	2.66	BARABASI, A
2	2.27	NEWMAN, M
3	2.01	LATORA, V
4	2.01	ALON, U
5	1.97	OLTVAI,Z
6	1.95	JEONG, H
7	1.94	YOUNG, M
8	1.90	WANG, B
9	1.84	BOCCALETTI, S
10	1.83	SOLE,R

Table 2: The top ten "fittest" scientists in the field of complex networks.

one has some familiarity with the field, it is easy to recognize the names of many big-shots in the list. For example, at the top of the list is none other than Barabási, who introduced the BA model. Number two and number six are Mark Newman and Hawoong Jeong, who respectively are the authors of the eponymously named Newman's method and Jeong's method.

6. Conclusion

We introduced the R package **PAFit**, which provides a comprehensive framework for the estimation of PA and node fitness mechanisms in the growth of temporal complex networks. In summary, **PAFit** implements functions to simulate various temporal network models based on these two mechanisms, gathers summarized statistics from real-world temporal network datasets, and estimates the attachment function and node fitnesses. We provided a number of simulated examples, as well as a complete analysis of a real-world collaboration network. We believe that the package is useful for statistical analysis of temporal networks not only in the complex network field but also many related disciplines.

Acknowledgments

This work was supported in part by grants from the Japan Society for the Promotion of Science KAKENHI [JP16J03918 to T.P. and 16H01547 to H.S.].

References

- Albert R, Barabási A (1999). "Emergence of Scaling in Random Networks." *Science*, **286**, 509–512.
- Albert R, Jeong H, Barabasi AL (2000). "Error and Attack Tolerance of Complex Networks." Nature, 406(6794), 378–382. URL http://dx.doi.org/10.1038/35019019.
- Barabási AL, Albert R, Jeong H (2000). "Scale-free characteristics of random networks: the topology of the world-wide web." *Physica A: Statistical Mechanics and its Applications*, **281**, 69 77. ISSN 0378-4371. doi:http://doi.org/10.1016/S0378-4371(00)00018-2. URL http://www.sciencedirect.com/science/article/pii/S0378437100000182.
- Bezáková I, Kalai A, Santhanam R (2006). "Graph Model Selection Using Maximum Likelihood." In *Proceedings of the 23rd International Conference on Machine Learning*, ICML '06, pp. 105–112. ACM, New York, NY, USA. ISBN 1-59593-383-2. doi: 10.1145/1143844.1143858. URL http://doi.acm.org/10.1145/1143844.1143858.
- Bianconni G, Barabási A (2001). "Competition and Multiscaling in Evolving Networks." Europhysics Letters, **54**, 436.
- Borgs C, Chayes J, Daskalakis C, Roch S (2007). "First to Market is not Everything: An Analysis of Preferential Attachment with Fitness." In *Proceedings of the thirty-ninth annual ACM symposium on Theory of computing*.
- Caldarelli G (2007). Scale-Free Networks. Oxford University Press.
- Caldarelli G, Capocci A, De Los Rios P, Muñoz MA (2002). "Scale-Free Networks from Varying Vertex Intrinsic Fitness." *Physical Review Letters*, **89**, 258702. doi:10.1103/PhysRevLett.89.258702. URL http://link.aps.org/doi/10.1103/PhysRevLett.89.258702.

- Callaway DS, Hopcroft JE, Kleinberg JM, Newman MEJ, Strogatz SH (2001). "Are Randomly Grown Graphs Really Random?" *Physical Review E*, **64**, 041902. doi:10.1103/PhysRevE. 64.041902. URL http://link.aps.org/doi/10.1103/PhysRevE.64.041902.
- Clauset A, Shalizi CR, Newman MEJ (2009). "Power-Law Distributions in Empirical Data." SIAM Review, **51**(4), 661–703. doi:10.1137/070710111. http://dx.doi.org/10.1137/070710111. URL http://dx.doi.org/10.1137/070710111.
- Csardi G, Nepusz T (2006). "The **igraph** Software Package for Complex Network Research." InterJournal, **Complex Systems**, 1695. URL http://igraph.org.
- Dorogovtsev SN, Mendes JFF (2003). Evolution of Networks: From Biological Nets to the Internet and WWW (Physics). Oxford University Press, Inc., New York, NY, USA. ISBN 0198515901.
- Dunne JA, Williams RJ, Martinez ND (2002). "Food-web Structure and Network Theory: The Role of Connectance and Size." *Proceedings of the National Academy of Sciences*, 99(20), 12917–12922. doi:10.1073/pnas.192407699. http://www.pnas.org/content/99/20/12917.full.pdf, URL http://www.pnas.org/content/99/20/12917.abstract.
- Eddelbuettel D (2013). Seamless R and C++ Integration with Rcpp. Springer, New York. ISBN 978-1-4614-6867-7.
- Eddelbuettel D, François R (2011). "Rcpp: Seamless R and C++ Integration." Journal of Statistical Software, 40(8), 1-18. URL http://www.jstatsoft.org/v40/i08/.
- Eom YH, Jo HH (2014). "Generalized Friendship Paradox in Complex Networks: The Case of Scientific Collaboration." *Scientific Reports*, 4. doi:10.1038/srep04603. URL http://dx.doi.org/10.1038/srep04603.
- Erdös P, Rényi A (1959). "On Random Graphs." Publicationes Mathematicae Debrecen, 6, 290–297.
- Feld SL (1991). "Why Your Friends Have More Friends Than You Do." *American Journal of Sociology*, **96**(6), 1464–1477. doi:10.1086/229693. http://dx.doi.org/10.1086/229693. URL http://dx.doi.org/10.1086/229693.
- Gillespie CS (2015). "Fitting Heavy Tailed Distributions: The **poweRlaw** Package." Journal of Statistical Software, **64**(2), 1–16. URL http://www.jstatsoft.org/v64/i02/.
- Guetz AN, Holmes SP (2011). "Adaptive Importance Sampling for Network Growth Models." Annals of Operations Research, 189(1), 187–203. ISSN 1572-9338. doi: 10.1007/s10479-010-0685-2. URL http://dx.doi.org/10.1007/s10479-010-0685-2.
- Hunter D, Lange K (2000). "Quantile Regression via an MM Algorithm." *Journal of Computational and Graphical Statistics*, pp. 60–77.
- Jeong H, Néda Z, Barabási A (2003). "Measuring Preferential Attachment in Evolving Networks." Europhysics Letters, **61**(61), 567–572.
- Kong J, Sarshar N, Roychowdhury V (2008). "Experience versus Talent Shapes the Structure of the Web." *Proceedings of the National Academy of Sciences of the USA*, **37**, 105.

- Krapivsky P, Rodgers G, Redner S (2001). "Organization of Growing Networks." *Physical Review E*, p. 066123.
- Kunegis J, Blattner M, Moser C (2013). "Preferential Attachment in Online Networks: Measurement and Explanations." In *Proceedings of the 5th Annual ACM Web Science Conference*, WebSci '13, pp. 205–214. ACM, New York, NY, USA. ISBN 978-1-4503-1889-1. doi:10.1145/2464464.2464514. URL http://doi.acm.org/10.1145/2464464.2464514.
- Liljeros F, Edling CR, Amaral LAN, Stanley HE, Aberg Y (2001). "The Web of Human Sexual Contacts." *Nature*, **411**(6840), 907–908. URL http://dx.doi.org/10.1038/35082140.
- Momeni N, Rabbat MG (2015). Measuring the Generalized Friendship Paradox in Networks with Quality-Dependent Connectivity, pp. 45–55. Springer International Publishing, Cham. ISBN 978-3-319-16112-9. doi:10.1007/978-3-319-16112-9_5. URL http://dx.doi.org/10.1007/978-3-319-16112-9_5.
- Nekovee M, Moreno Y, Bianconi G, Marsili M (2007). "Theory of Rumour Spreading in Complex Social Networks." *Physica A: Statistical Mechanics and its Applications*, **374**(1), 457 470. ISSN 0378-4371. doi:http://doi.org/10.1016/j.physa.2006.07.017. URL http://www.sciencedirect.com/science/article/pii/S0378437106008090.
- Newman M (2001). "Clustering and Preferential Attachment in Growing Networks." *Physical Review E*, **64**(2), 025102.
- Newman M (2006). "Finding Community Structure in Networks Using the Eigenvectors of Matrices." *Physical Review E*, **74**, 036104. doi:10.1103/PhysRevE.74.036104. URL https://link.aps.org/doi/10.1103/PhysRevE.74.036104.
- Newman M (2010). Networks: An Introduction. Oxford University Press, Inc., New York, NY, USA. ISBN 0199206651, 9780199206650.
- Newman M, Forrest S, Balthrop J (2002). "Email Networks and the Spread of Computer Viruses." *Physical Review E*, **66**, 035101. doi:10.1103/PhysRevE.66.035101. URL https://link.aps.org/doi/10.1103/PhysRevE.66.035101.
- Pastor-Satorras R, Vespignani A (2001). "Epidemic Spreading in Scale-Free Networks." *Physical Review Letters*, **86**, 3200–3203. doi:10.1103/PhysRevLett.86.3200. URL https://link.aps.org/doi/10.1103/PhysRevLett.86.3200.
- Pham T, Sheridan P, Shimodaira H (2015). "PAFit: A Statistical Method for Measuring Preferential Attachment in Temporal Complex Networks." *PLOS ONE*, **10**(9), e0137796. doi:10.1371/journal.pone.0137796. URL http://dx.doi.org/10.1371/journal.pone.0137796.
- Pham T, Sheridan P, Shimodaira H (2016). "Joint Estimation of Preferential Attachment and Node Fitness in Growing Complex Networks." *Scientific Reports*, **6**. doi:10.1038/srep32558. URL http://dx.doi.org/10.1038/srep32558.
- Pham T, Sheridan P, Shimodaira H (2017). *PAFit:* Generative Mechanism Estimation in Temporal Complex Networks. R package version 0.9.9.0, URL cran.r-project.org/package=PAFit.

- Price DdS (1976). "A General Theory of Bibliometric and other Cumulative Advantage Processes." *Journal of the American Society for Information Science*, **27**, 292–306.
- Redner S (2005). "Citation Statistics from 110 Years of Physical Review." *Physics Today*, **58**(6), 49–54. doi:10.1063/1.1996475. physics/0506056.
- Sheridan P, Kamimura T, Shimodaira H (2010). "A Scale-Free Structure Prior for Graphical Models with Applications in Functional Genomics." *PLoS ONE*, **5**(11), e13580. doi: 10.1371/journal.pone.0013580. URL http://dx.doi.org/10.1371%2Fjournal.pone.0013580.
- Simon HA (1955). "On a Class of Skew Distribution Functions." *Biometrika*, **42**(3-4), 425-440. doi:10.1093/biomet/42.3-4.425. http://biomet.oxfordjournals.org/content/42/3-4/425.full.pdf+html, URL http://biomet.oxfordjournals.org/content/42/3-4/425.short.
- Sinatra R, Wang D, Deville P, Song C, Barabási AL (2016). "Quantifying the Evolution of Individual Scientific Impact." Science, **354**(6312). ISSN 0036-8075. doi:10.1126/science.aaf5239. http://science.sciencemag.org/content/354/6312/aaf5239.full.pdf, URL http://science.sciencemag.org/content/354/6312/aaf5239.
- Wang D, Song C, Barabási AL (2013). "Quantifying Long-Term Scientific Impact." Science, 342(6154), 127-132. ISSN 0036-8075. doi:10.1126/science.1237825. http://science.sciencemag.org/content/342/6154/127.full.pdf, URL http://science.sciencemag.org/content/342/6154/127.

Affiliation:

Thong Pham

Mathematical Statistics Team

Generic Technology Group, Center for Advanced Intelligence Project, RIKEN Nihonbashi 1-chome Mitsui Building, 15th floor, 1-4-1 Nihonbashi, Chuo-ku, Tokyo E-mail: thong.pham@riken.jp