

Structure and dynamics of complex networks

March 10, 2020

Full statistical description

Advanced
network
characteristics

Degree
correlations
Full description
ANND
Pearson-correlation

Full statistical description of assortativity

- $E_{k',k}$: number of links between nodes of degree k' and k .
- $e_{k',k} = \frac{E_{k',k}}{2L}$: 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,
- $q_k = \sum_{k'} e_{k',k}$: prob. of degree k at one end of a link,
- For a neutral network we expect $e_{k',k} = q_{k'} \cdot q_k$, deviations from this value signify the presence of degree correlations!

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Advanced network characteristics

Degree
correlations
Full description
ANND
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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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Advanced network characteristics

Degree
correlations
Full description
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 q_k is proportional to the total number of links hanging on nodes with degree k :

$$q_k \sim kN_k$$

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Advanced network characteristics

Degree
correlations
Full description
ANND
Pearson-correlation

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

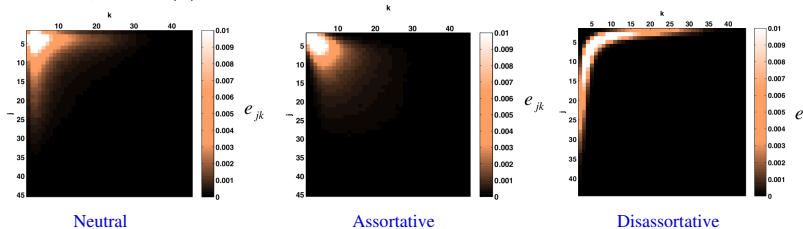
$$q_k = \frac{kN_k}{\sum_{k'} k'N_{k'}} = \frac{kp(k)N}{\sum_{k'} k'p(k')N} = \frac{kp(k)}{\langle k \rangle}$$

Statistical description of assortativity

Advanced
network
characteristics

Degree
correlations
Full description
ANND
Pearson-correlation

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



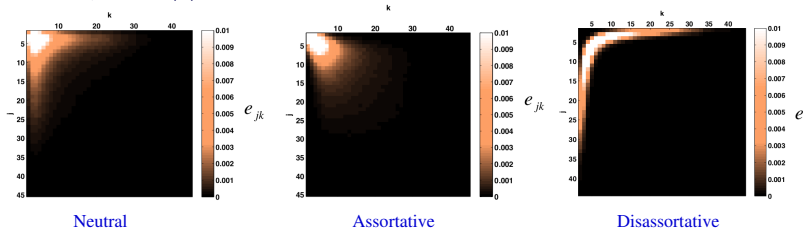
How would the distribution look like for a perfectly assortative/disassortative network?

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Advanced
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characteristics

Degree
correlations
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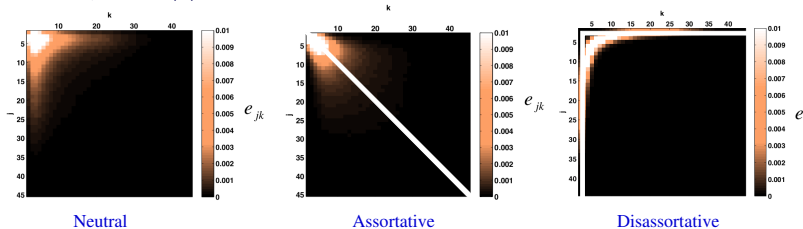
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Advanced
network
characteristics

Degree
correlations
Full description
ANND
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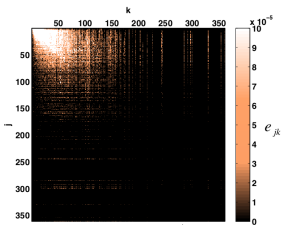
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Advanced
network
characteristics

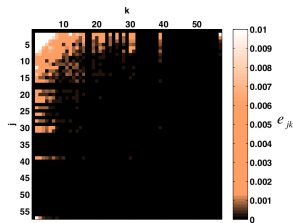
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Results for real networks:

Astrophys. co-authorship



Yeast PPI



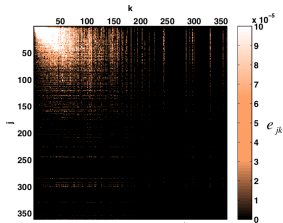
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Advanced
network
characteristics

Degree
correlations
Full description
ANND
Pearson-correlation

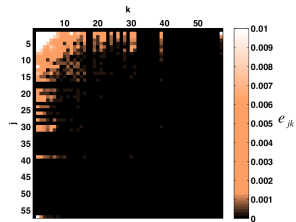
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assortative

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disassortative

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Degree
correlations
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Problems with e_{kl} :

- difficult to prepare,
- difficult to evaluate.

How could we simplify the description of the degree correlations?

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→ **Average Nearest Neighbors Degree!**

ANND (or k_{nn}) of individual nodes

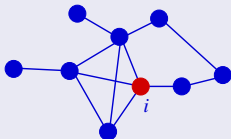
- The ANND of node i :

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

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$$k_{nn,i} = \frac{2 + 5 + 4 + 3}{4} = 3.5$$

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:

$$k_{\text{nn}}(k) \equiv \langle k_{\text{nn},i} \rangle_{k_i=k}.$$

- In terms of $P(k' | k)$ and $e_{k'k}$:

$$k_{\text{nn}}(k) = \sum_{k'} k' P(k' | k), \quad P(k' | k) = \frac{E_{k'k}}{\sum_{k'} E_{k'k}} = \frac{e_{k'k}}{\sum_{k'} e_{k'k}}$$

$$\rightarrow k_{\text{nn}}(k) = \frac{\sum_{k'} k' e_{k'k}}{\sum_{k'} e_{k'k}} = \frac{\sum_{k'} k' e_{k'k}}{q_k}$$

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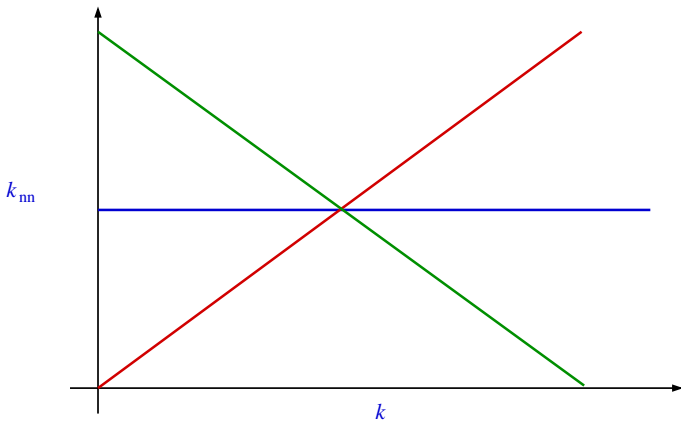
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ANND

Advanced network characteristics

Degree
correlations
Full description
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Illustration:

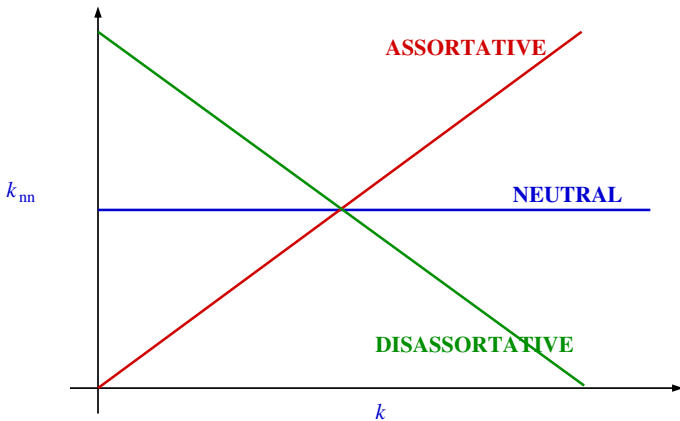


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- Let's calculate the $k^{\text{nn}}(k)$ in case of a neutral (un-correlated) network!

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

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

The ANND:

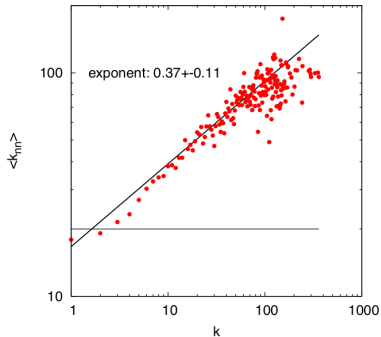
$$\begin{aligned} k_{\text{nn}}(k) &= \sum_{k'} k' P(k' | k) = \sum_{k'} k' q_{k'} = \sum_{k'} k' \frac{k' p(k')}{\langle k \rangle} = \\ &= \frac{1}{\langle k \rangle} \sum_{k'} (k')^2 p(k') = \frac{\langle k^2 \rangle}{\langle k \rangle}. \end{aligned}$$

Thus, for neutral networks $k_{\text{nn}}(k)$ is **independent** of k !

ANND

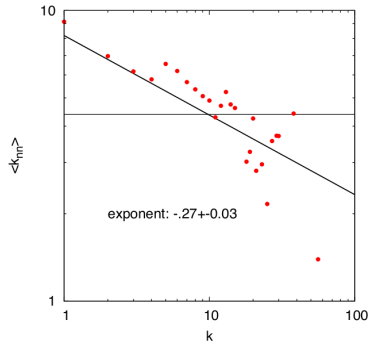
Advanced network characteristics

Degree
correlations
Full description
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Astrophysics co-authorship network

Assortative



Yeast PPI

Disassortative

ANND vs $e_{k'k}$

Advanced network characteristics

Degree
correlations
Full description
ANND
Pearson-correlation

$\mathbf{e}_{k'k}$:
 $k(k-1)$ parameters

\leftrightarrow

ANND:
 k parameters

→ 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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Pearson-correlation

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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:

$$\begin{aligned}\text{Cov}_e(k', k) &= \langle k'k \rangle_e - \langle k' \rangle_e \langle k \rangle_e = \\ &= \sum_{k', k} k' k e_{k'k} - \left(\sum_{k, k'} k' e_{k'k} \right) \left(\sum_{k', k} k e_{k'k} \right) = \\ &= \sum_{k', k} k' k e_{k'k} - \left(\sum_{k'} k' q_{k'} \right) \left(\sum_k k q_k \right) = \\ &= \sum_{k', k} k' k (e_{k'k} - q_{k'} q_k)\end{aligned}$$

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Pearson-correlation

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- The variance:

$$\begin{aligned}\sigma_e^2(k) &= \sigma_e^2(k') = \langle k^2 \rangle_e - \langle k \rangle_e^2 = \sum_{k',k} k^2 e_{k'k} - \left(\sum_{k',k} k e_{k'k} \right)^2 = \\ &\quad \sum_k k^2 q_k - \left(\sum_k k q_k \right)^2.\end{aligned}$$

- The Pearson-correlation:

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

Properties:

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

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Full description
ANND
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Full description

ANND

Pearson-correlation

Social networks
are **assortative**

Network	<i>n</i>	<i>r</i>
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
Random graph (u)		0
Callaway <i>et al.</i> (v)		$\delta/(1 + 2\delta)$
Barabási and Albert (w)		0

Biological,
technological
networks are
disassortative

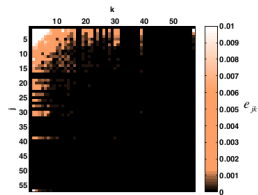
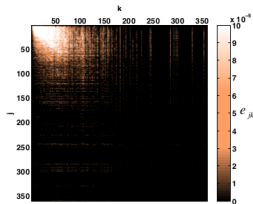
Measuring degree correlations

Summary

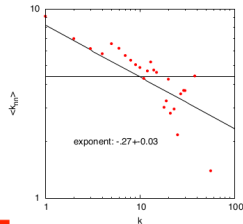
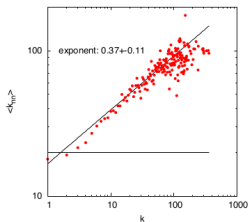
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Full description
ANND
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$$e_{jk}$$



$$k_{annd}(k)$$



$$r$$

$$0.31$$

$$-0.16$$

Network characteristics

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correlations
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single node	whole network
degree, k_i strength, s_i	average degree, $\langle k \rangle$ degree dist., $p(k)$ ANND, $k_{nn}(k)$
distance, l_i	average distance, $\langle \ell \rangle$, diameter
closeness betweenness	
clust. coeff., C	av. clustering, $\langle C \rangle$

↔ **SPARSE!**

↔ **SCALE-FREE!**

↔ **SMALL
WORLD!**

↔ **HIGH
CLUSTERING!**