

*Topological Data Analysis*

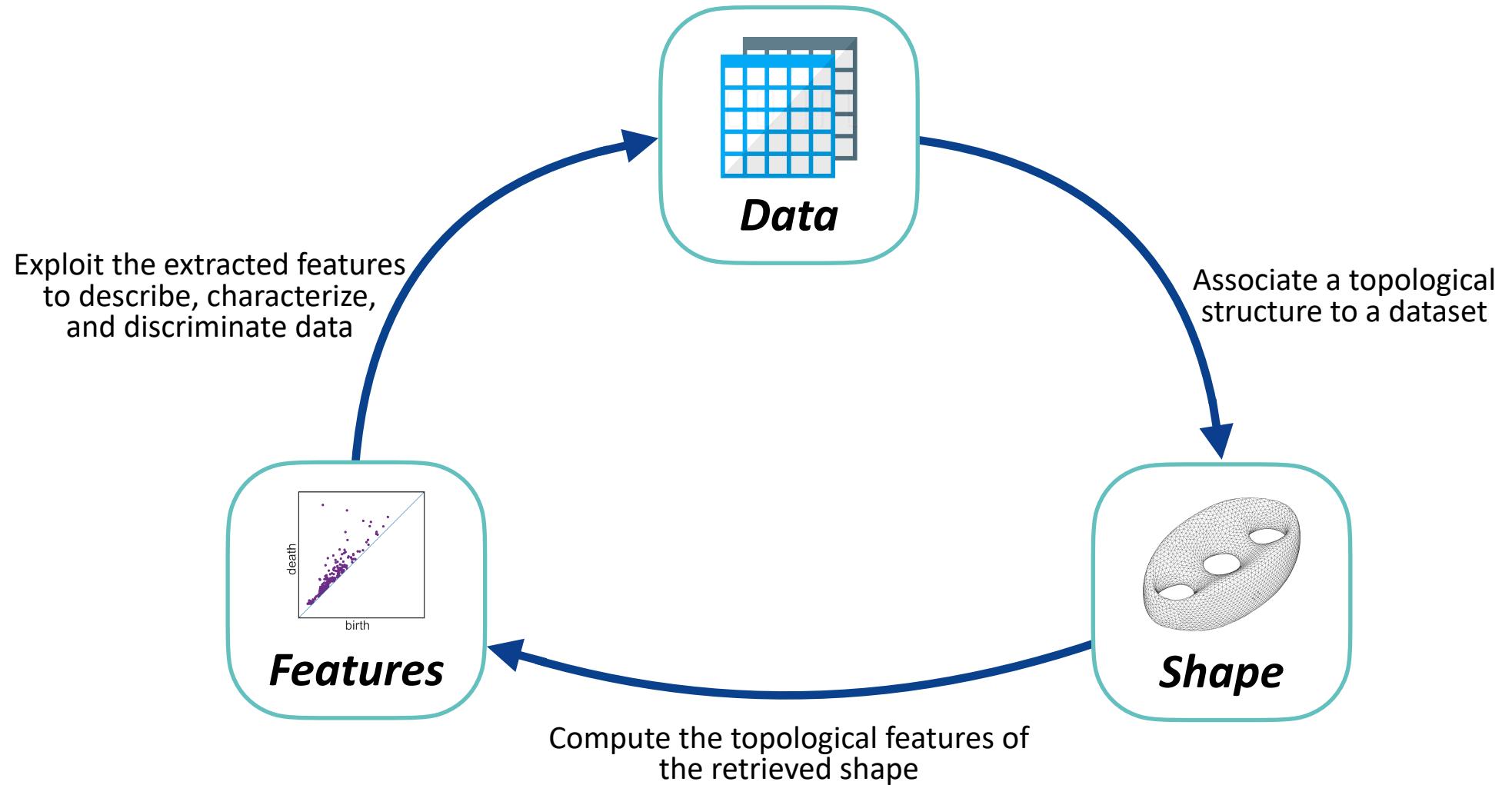
# *Persistence & Networks*

Ulderico Fugacci

CNR - IMATI



# Topological Data Analysis



# *Persistence and Complex Networks*

- ◆ A Primer on *Complex Networks*
- ◆ *Homological Scaffolds*
- ◆ *Clique Community Persistence*

# ***Persistence and Complex Networks***

- ◆ ***A Primer on Complex Networks***
- ◆ *Homological Scaffolds*
- ◆ *Clique Community Persistence*

# Persistence and Complex Networks

## Networks:

A **network** is a complex system consisting of **individuals or entities connected by specific ties** such as friendship, common interest, and shared knowledge

E.g.

- ◆ **Social** Networks
- ◆ **Sensor** Networks
- ◆ **Biological** Networks
- ◆ **Collaborative** Networks
- ◆ ...

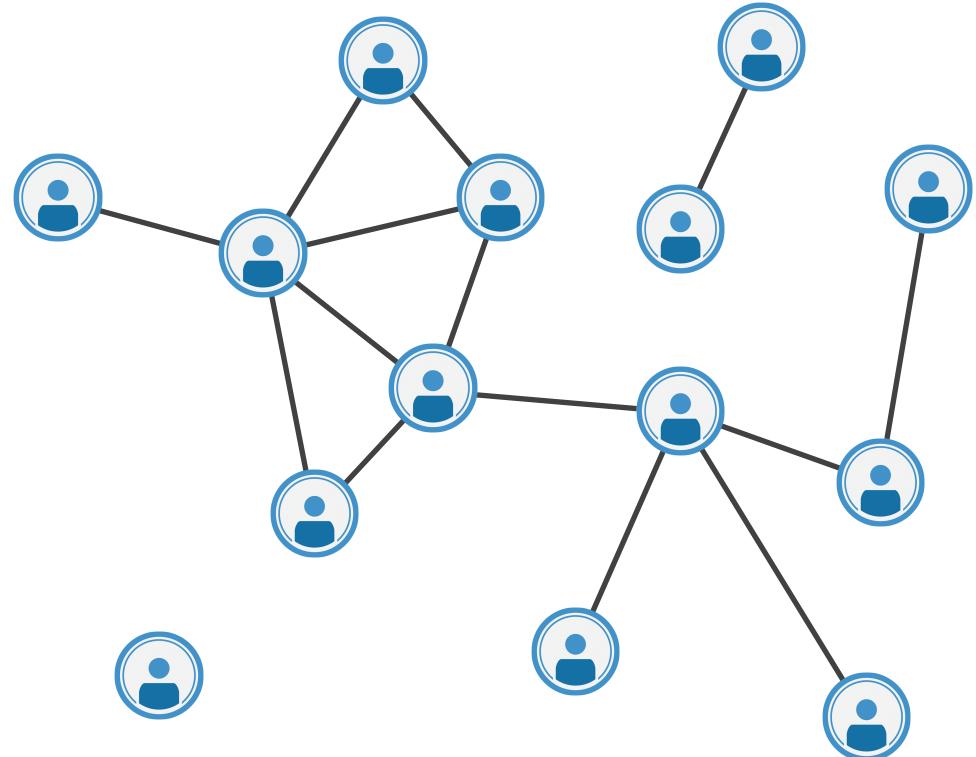


# Persistence and Complex Networks

## Representation:

A network can be represented by a **graph  $G = (V, E)$**  such that:

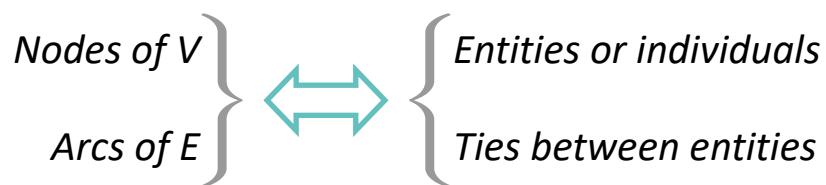
*Nodes of  $V$*       *Entities or individuals*  
*Arcs of  $E$*       *Ties between entities*



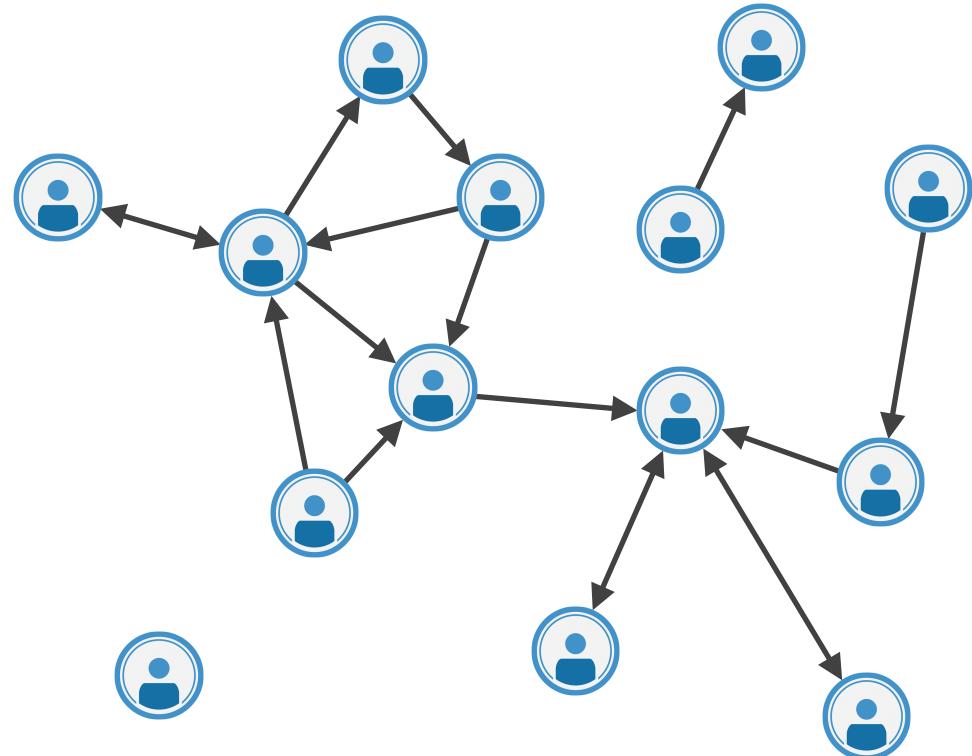
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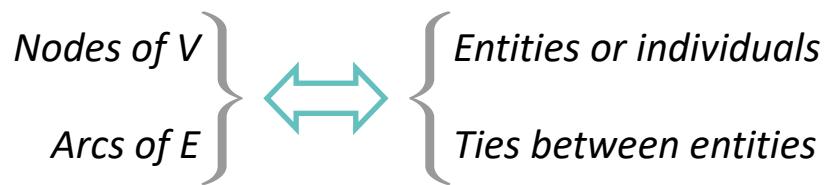
- Arcs can be:
- ◆ **Directed**
  - ◆ **Weighted**



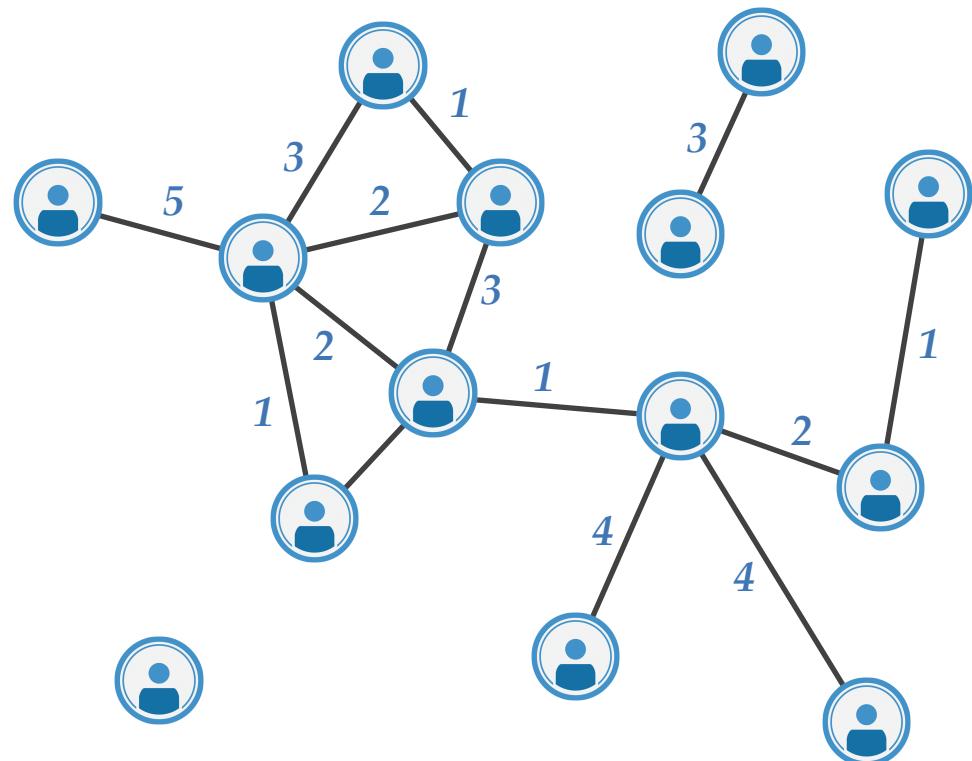
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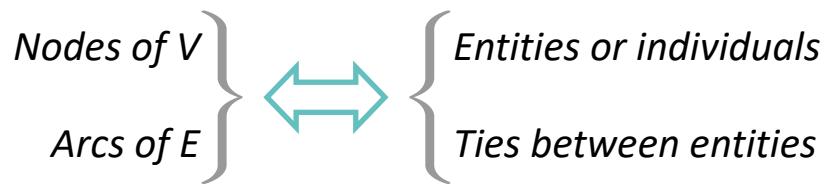
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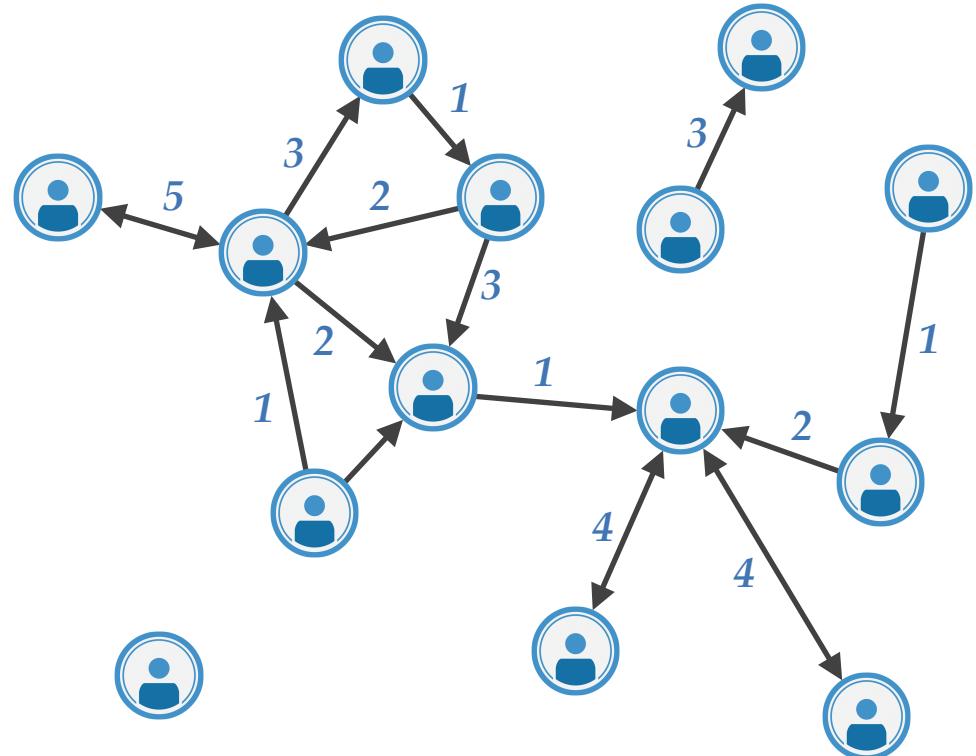
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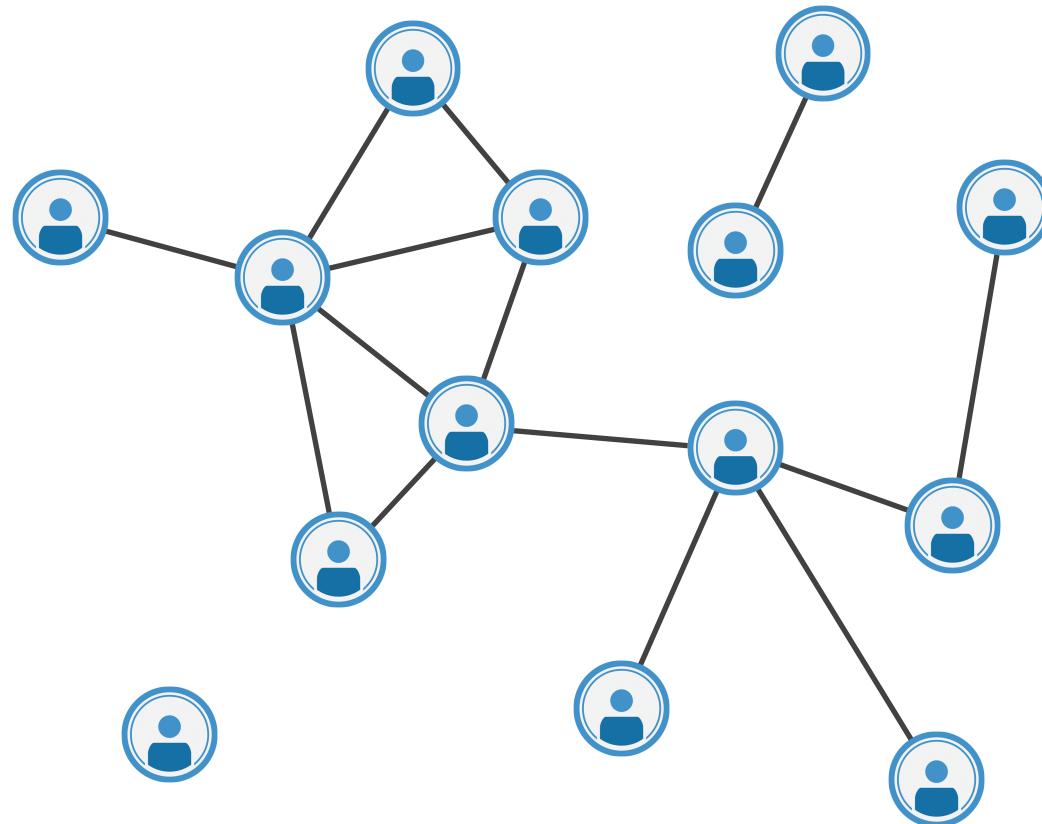


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# Persistence and Complex Networks

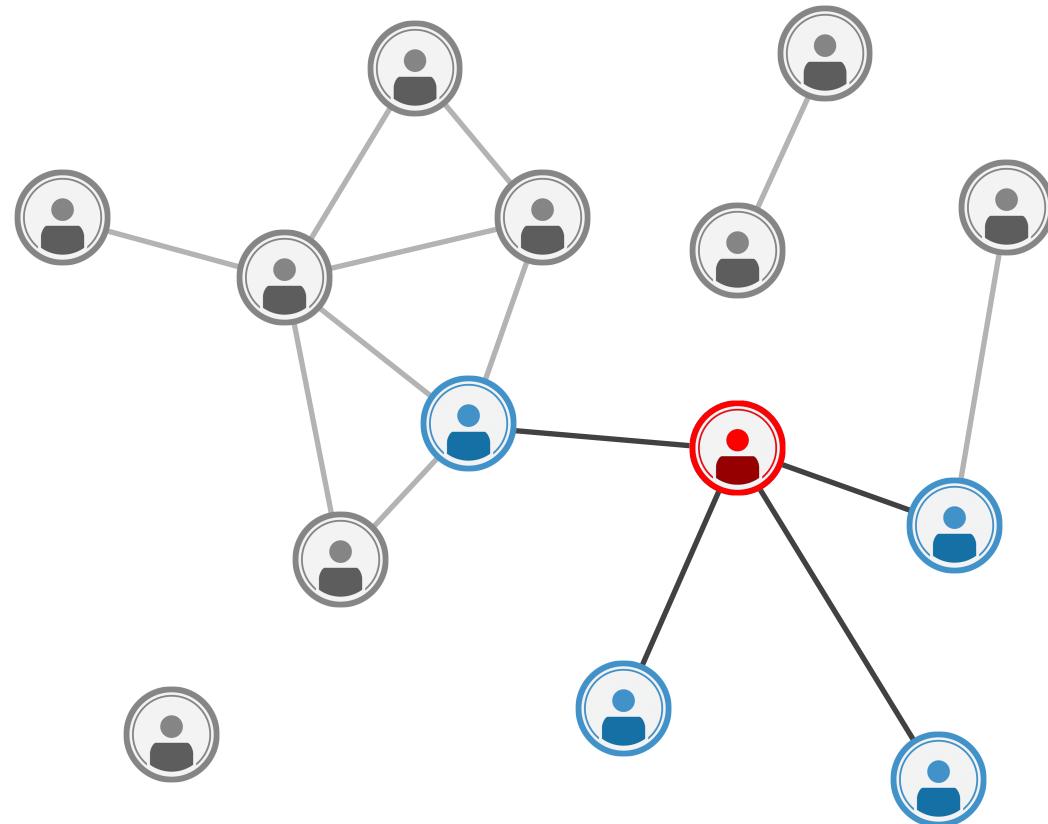
*A Two-Level Analysis:*



# Persistence and Complex Networks

**A Two-Level Analysis:**

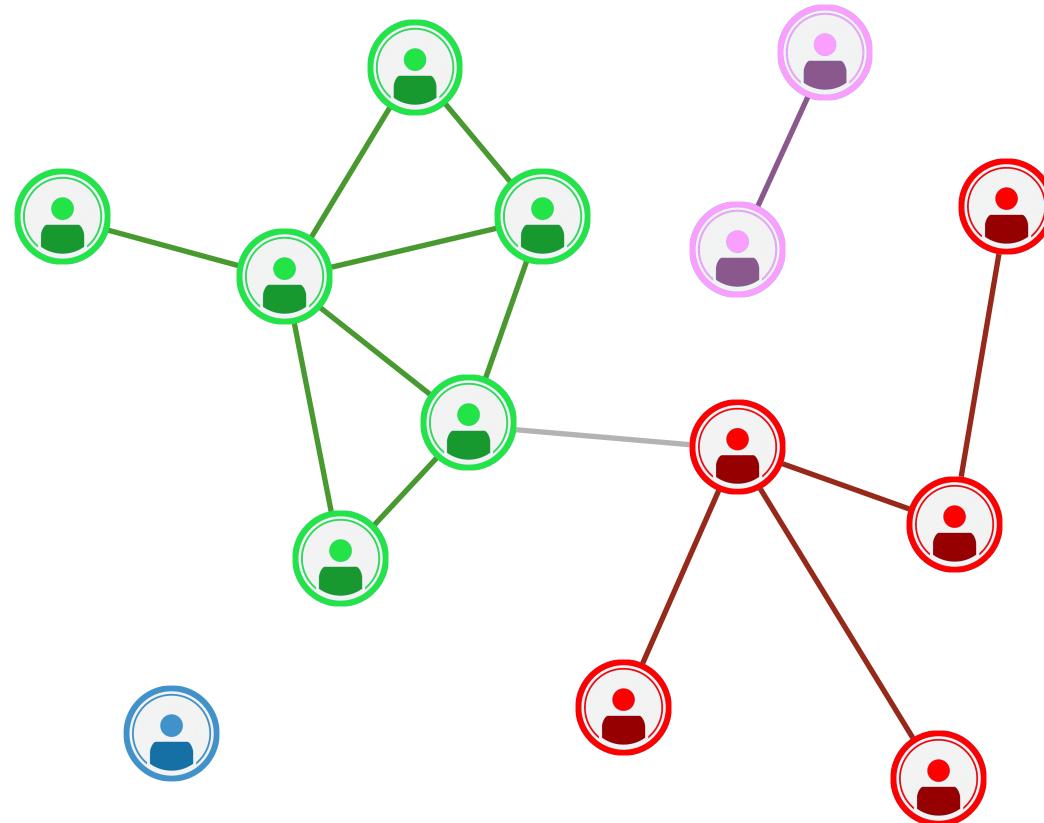
- ◆ *Egocentric*
- ◆ *Sociocentric*



# Persistence and Complex Networks

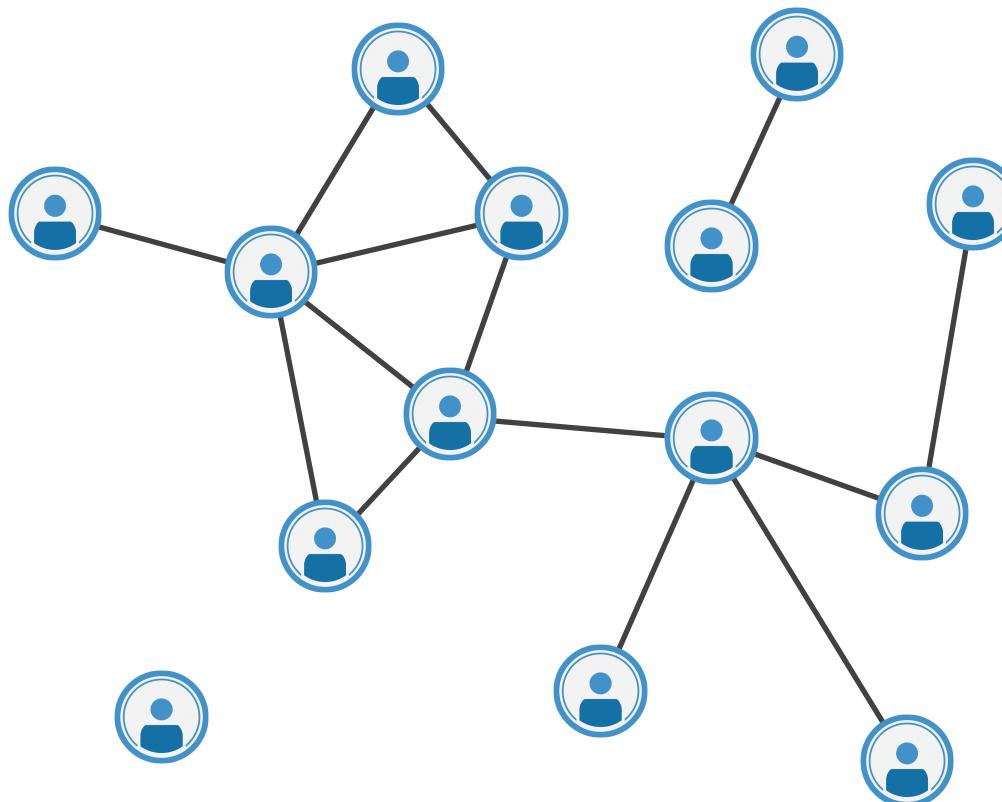
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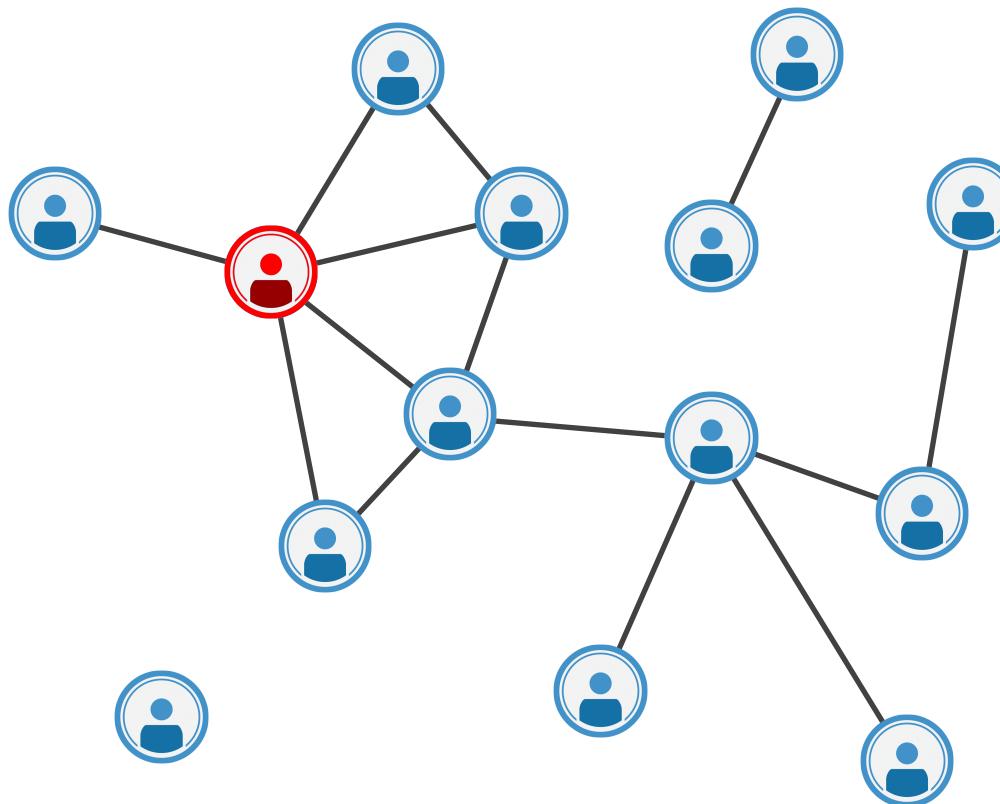
# Persistence and Complex Networks

*Who is the most important individual?*



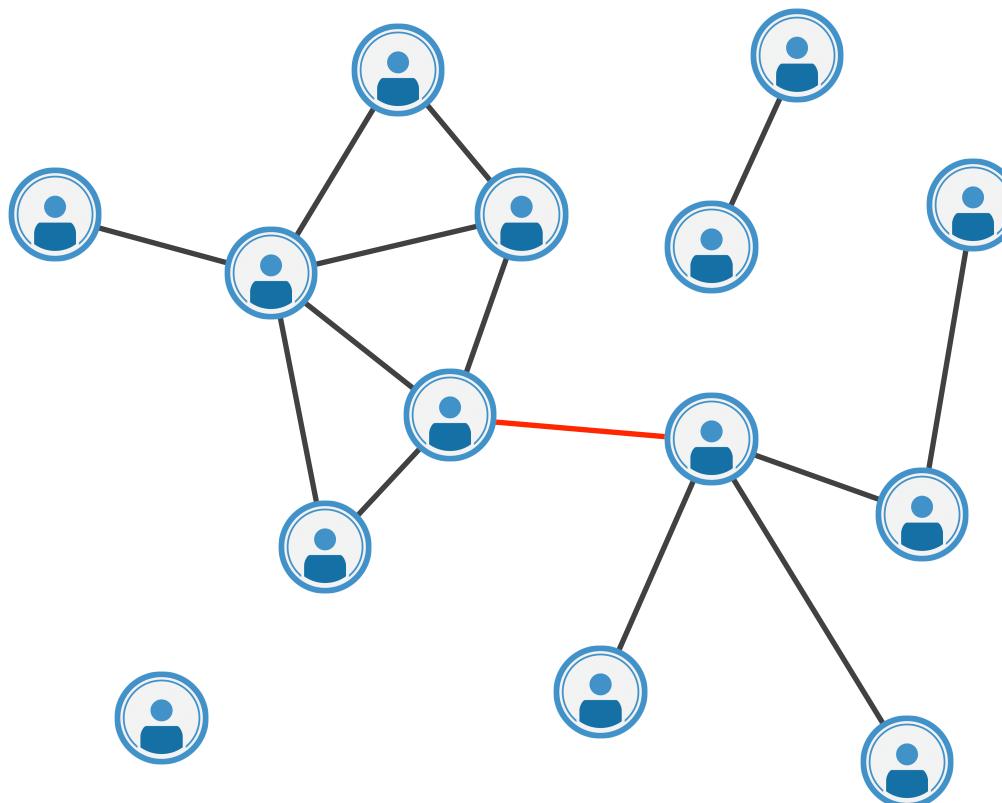
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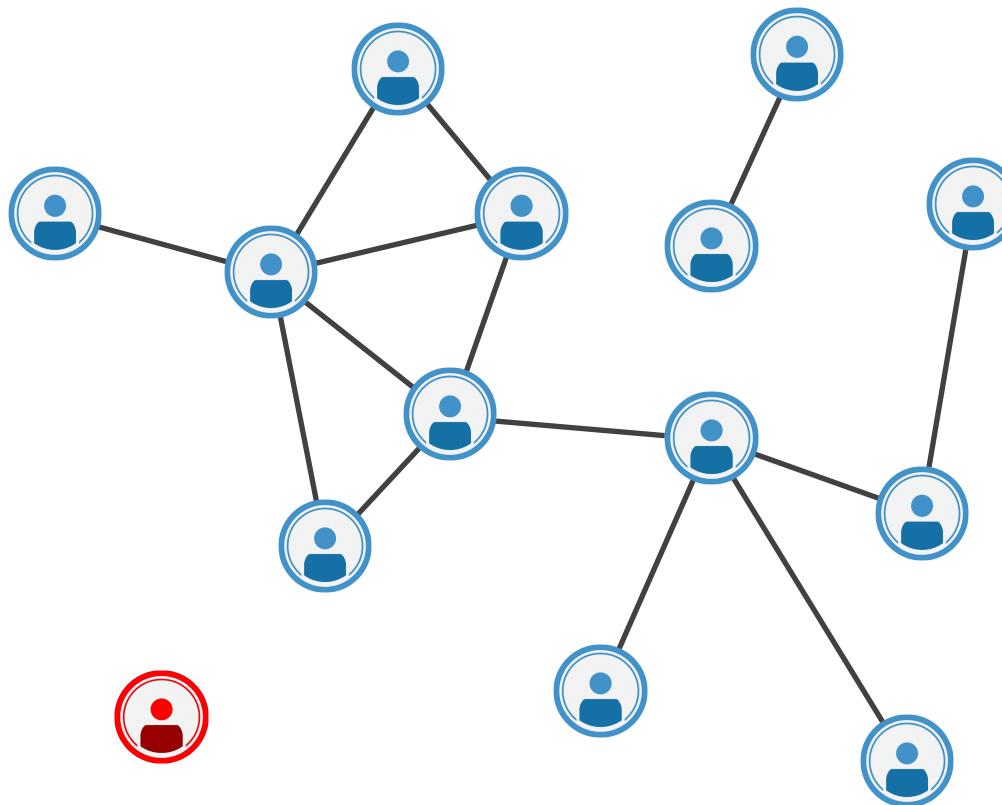
# Persistence and Complex Networks

*Who is the most important individual?*



# Persistence and Complex Networks

*Who is the most important individual?*



# Persistence and Complex Networks

## Centrality Measures:

*Different criteria* to underline *different roles*:



Key players  
Brokers  
Bridges  
Isolated  
...

## Definition:

A *centrality measure* is a function  $F : V \longrightarrow \mathbb{R}$  assigning to each node a “*centrality*” value:

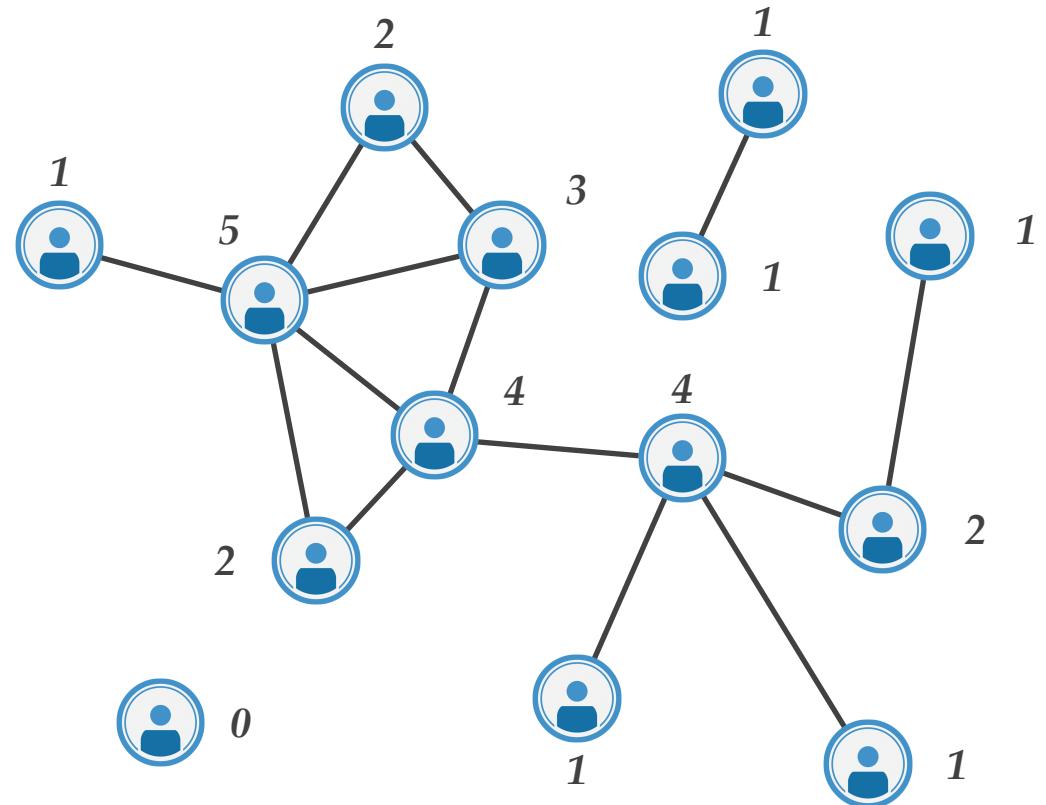
- ◆ *Degree centrality*
- ◆ *Betweenness centrality*
- ◆ *Closeness centrality*
- ◆ *Eigenvector centrality*
- ◆ *Erdős distance*

# Persistence and Complex Networks

## Degree Centrality:

Given a node  $v$  of  $G = (V, E)$ ,

$$D(v) := \#\{u \in V \mid (u, v) \in E\}$$

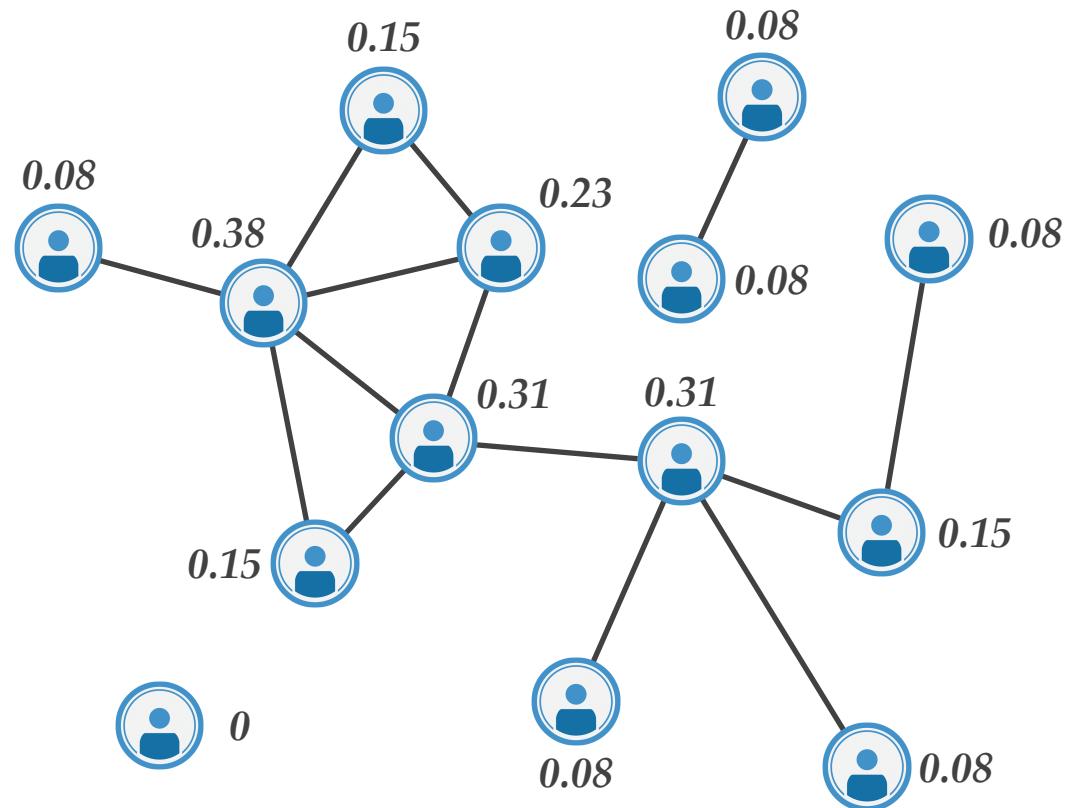


# Persistence and Complex Networks

## Degree Centrality:

Given a node  $v$  of  $G = (V, E)$ ,

$$D(v) := \frac{\#\{u \in V \mid (u, v) \in E\}}{\#V - 1}$$



# Persistence and Complex Networks

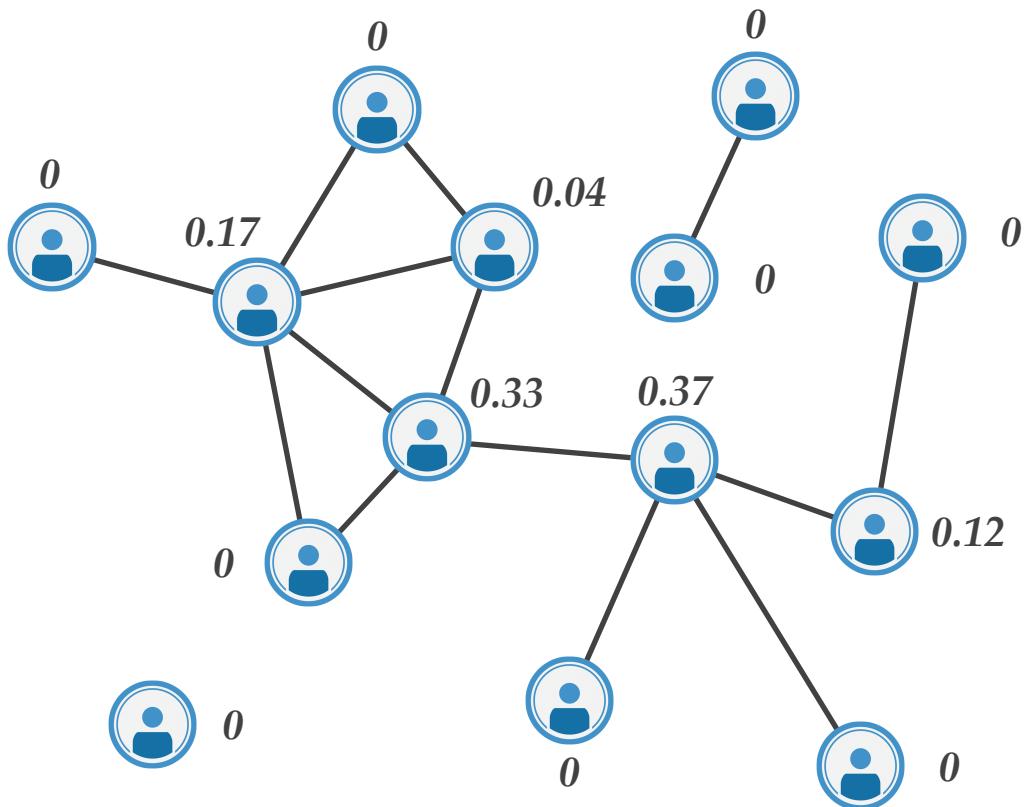
## Betweenness Centrality:

Given a node  $v$  of  $G = (V, E)$ ,

$$B(v) := \sum_{s \neq v \neq t} \frac{\sigma_{st}(v)}{\sigma_{st}}$$

where:

- ◆  $\sigma_{st}$  is the number of *shortest paths from s to t*
- ◆  $\sigma_{st}(v)$  is the number of those paths *passing through v*

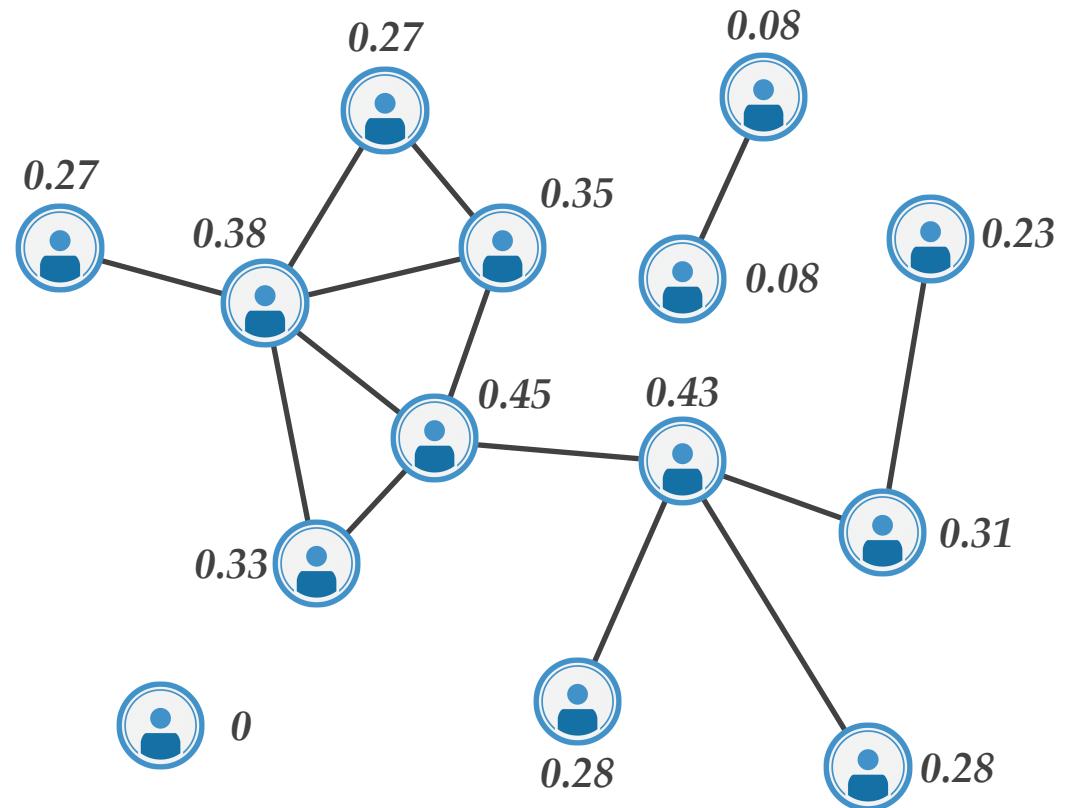


# Persistence and Complex Networks

## Closeness Centrality:

Given a node  $v$  of  $G = (V, E)$ ,

$$C(v) := \frac{\#V - 1}{\sum_{u \in V} d(u, v)}$$



# Persistence and Complex Networks

## Eigenvector Centrality:

Given a node  $v$  of  $G = (V, E)$ ,

$$x_v := \frac{1}{\lambda} \sum_{u \in V} A_{uv} x_u$$

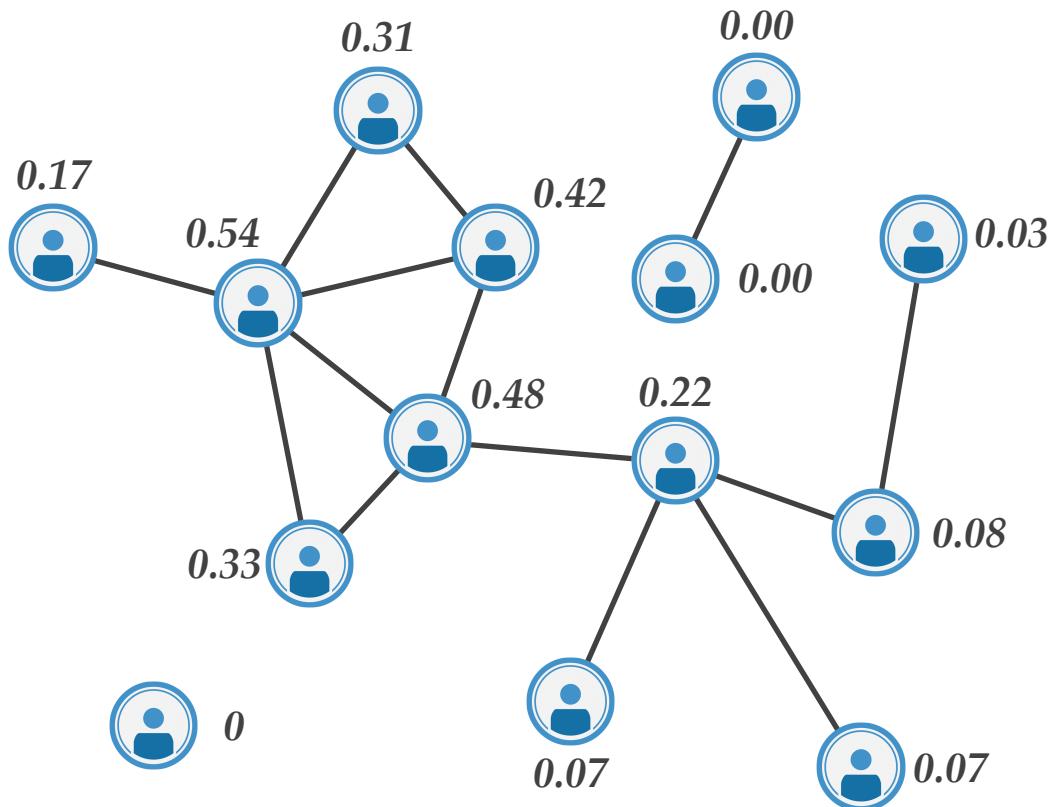
where  $\lambda$  is constant and

$$A_{uv} := \begin{cases} 1 & \text{if } (u, v) \in E \\ 0 & \text{otherwise} \end{cases}$$

i.e. the  $v^{\text{th}}$  entry of the eigenvector of

$$Ax = \lambda x$$

$x > 0$  implies  $\lambda$  must be the largest eigenvalue of  $A$  and  $x$  the corresponding eigenvector

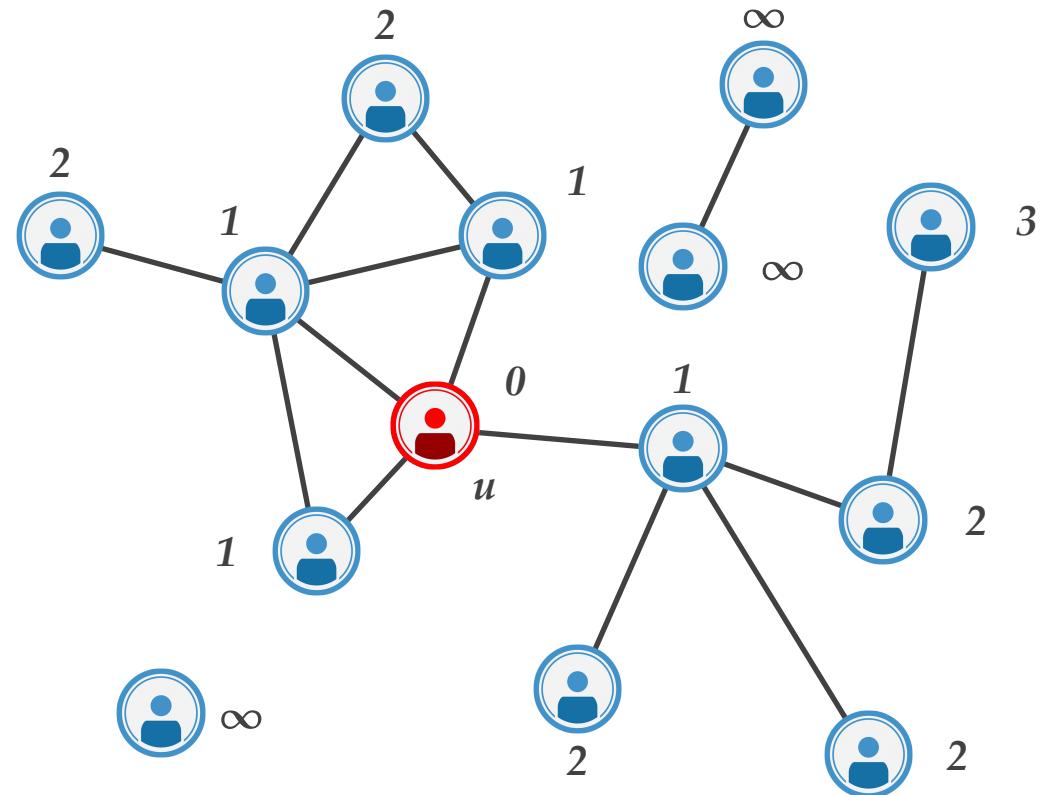


# Persistence and Complex Networks

## Erdös Distance:

Given two nodes  $u, v$  of  $G = (V, E)$ ,

$$E_u(v) := d(u, v)$$



Named after **Paul Erdős**,

- ◆ one of the most prolific mathematicians of the 20th century

# Persistence and Complex Networks

## **Centrality Measures:**

*A centrality measure for any query!*

Degree

*How many individuals can  $v$  reach directly?*

Betweenness

*How likely is  $v$  to be the most direct route between two individuals?*

Closeness

*How fast can  $v$  reach everyone in the network?*

Eigenvector

*How well is  $v$  connected to other well-connected individuals?*

Erdös

*How far is  $v$  from a specific individual?*

# Persistence and Complex Networks

## **Sociocentric Networks:**

- ◆ **Structural Metrics:**

- ◆ **Average** of a Centrality Measure
- ◆ **Diameter**
- ◆ **Density**
- ◆ **Transitivity**
- ◆ ...

- ◆ **Community Decompositions:**

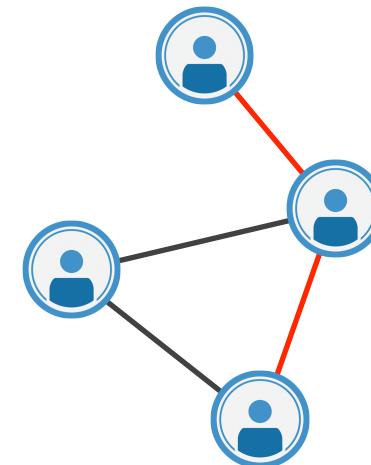
- ◆ **Atomic** Communities
- ◆ **Clustering** Techniques

# Persistence and Complex Networks

## Structural Metrics:

*How far are two individuals at most?*

**Diameter:**  
*The longest shortest path between any two nodes*



$$\text{Diameter}(G) = 2$$

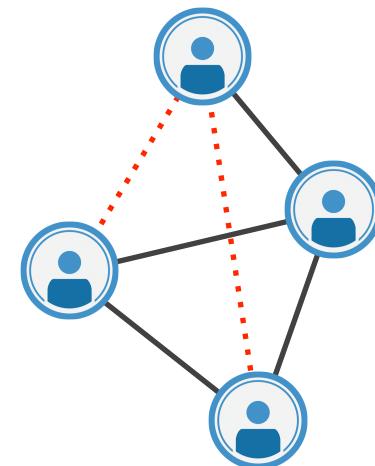
# Persistence and Complex Networks

## Structural Metrics:

How close is  $G$  to being an “everyone knows everyone” network?

### Density:

$\frac{\text{Number of edges of } G}{\text{Number of all possible edges}}$



$$\text{Density}(G) = 4/6 = 0.67$$

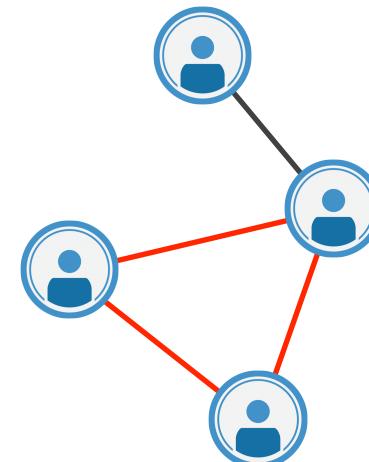
# Persistence and Complex Networks

## Structural Metrics:

How likely are two individuals connected to an individual  $v$  connected to each other?

### Transitivity:

$\frac{\text{Number of closed triplets of nodes}}{\text{Number of connected triplets}}$



$$\text{Transitivity}(G) = 1/3 = 0.33$$

# Persistence and Complex Networks

## Community Decompositions:

### ◆ Atomic Communities:

- ❖ *Clique*
- ❖ *n-Clique*
- ❖ *n-Clan*
- ❖ *n-Club*
- ❖ *k-Plex*
- ❖ *k-Core*
- ❖ ...

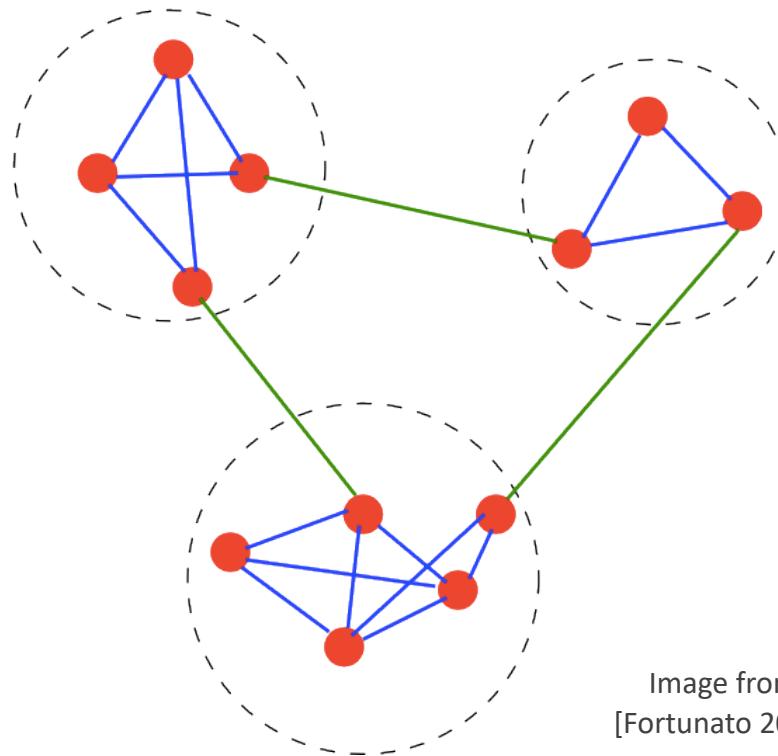


Image from  
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### Clique:

*A maximal subgraph whose nodes are all adjacent to each other*

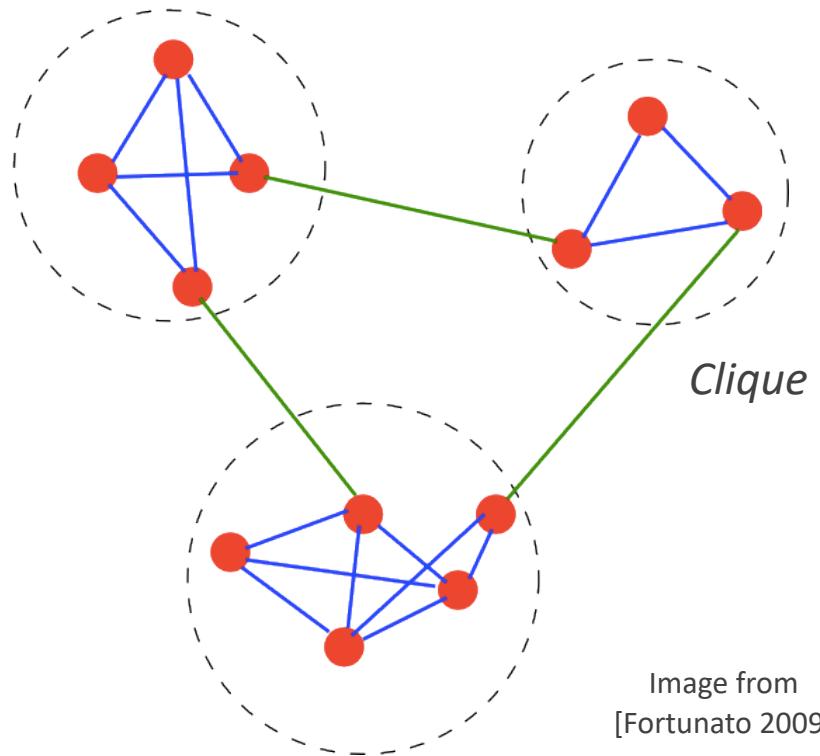


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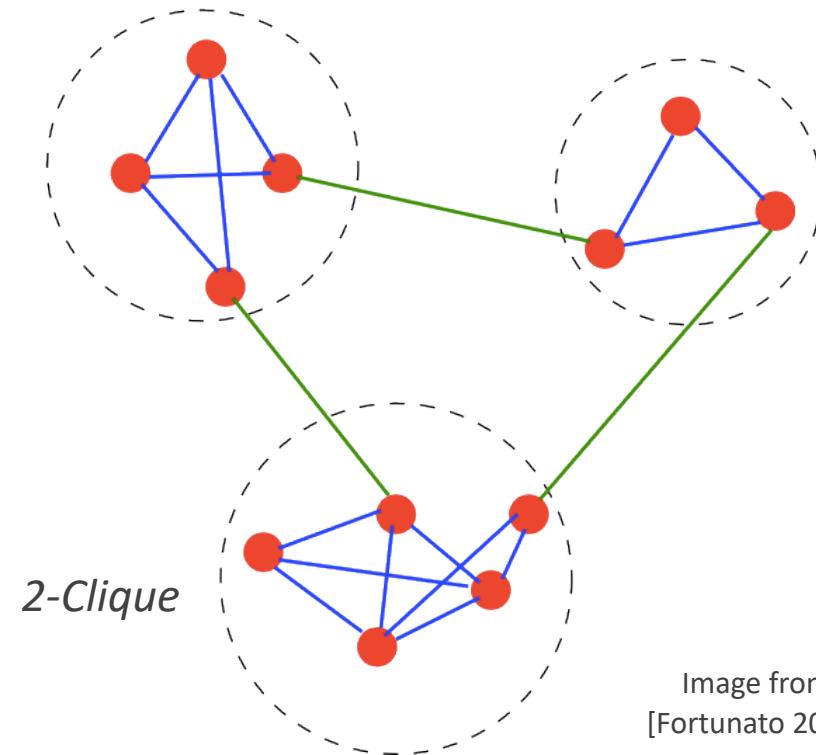


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## *n-Clique:*

*A maximal subgraph such that the distance of each pair of its nodes is not greater than n*

# Persistence and Complex Networks

## Community Decompositions:

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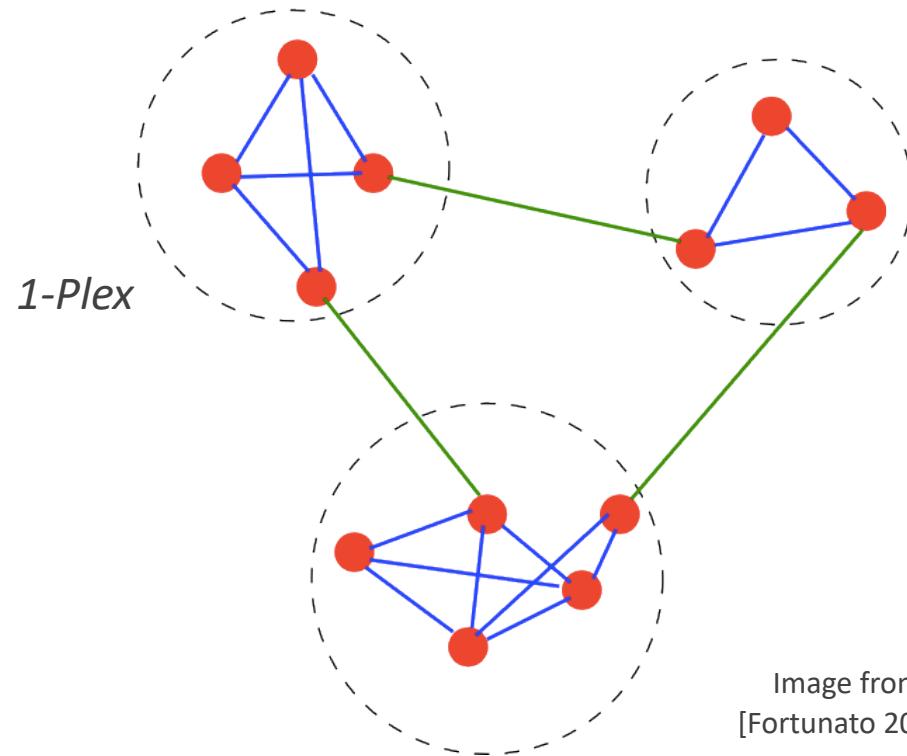


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## *k*-Plex:

A maximal subgraph in which each node is adjacent to all other nodes of the subgraph except at most  $k$  of them

# Persistence and Complex Networks

## *Clustering Techniques:*

Agglomerative (bottom-up)

Divisive (top-down)

approach based on

Centrality Measures  
Atomic Communities  
Quality Functions

# Persistence and Complex Networks

## ***Clustering Techniques:***

Agglomerative (bottom-up)

***Divisive (top-down)***

approach based on

## ***Centrality Measures***

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Quality Functions

## ***Girvan-Newman Algorithm:***

***Iterated removal*** of the edge with  
largest ***betweenness centrality***

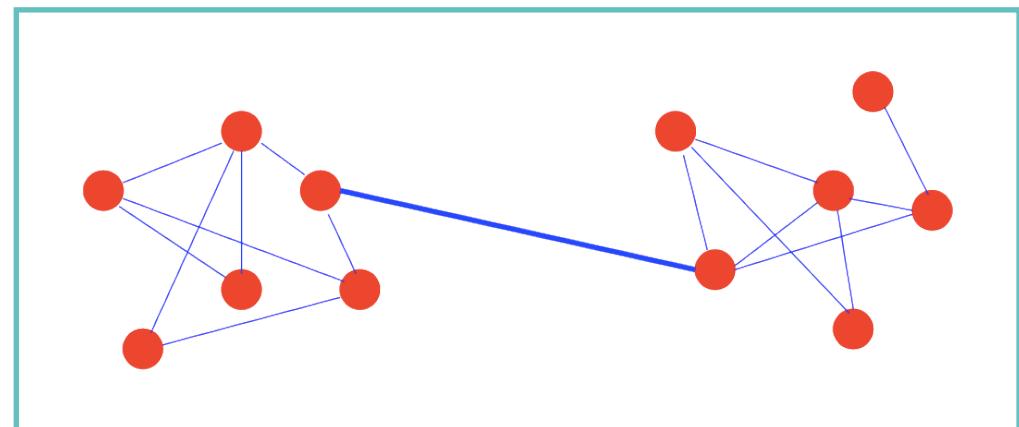


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# Persistence and Complex Networks

## Clustering Techniques:

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**Atomic Communities**

Quality Functions

## Clique Percolation:

**$k$ -adjacency**: two cliques of size  $k$  are  $k$ -adjacent if they share  $k-1$  nodes

**$k$ -clique community**: maximal union of cliques of size  $k$  pairwise connected by a sequence of  $k$ -adjacent cliques

**Decomposition** in  $k$ -clique communities

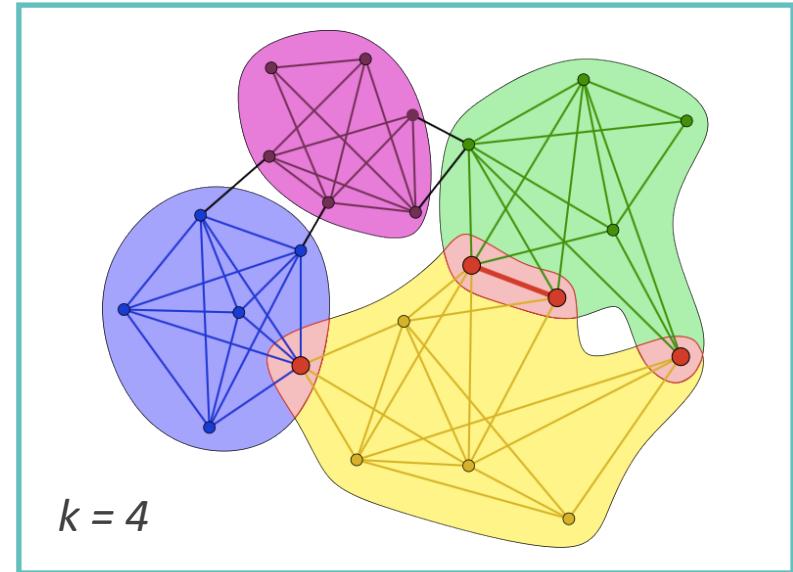


Image from [Palla et al. 2005]

# Persistence and Complex Networks

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**Quality Functions**

## **Modularity-based Algorithm:**

**Modularity:** measure for clustering quality

**Iterated aggregation** of communities of nodes whose merging **increases modularity**

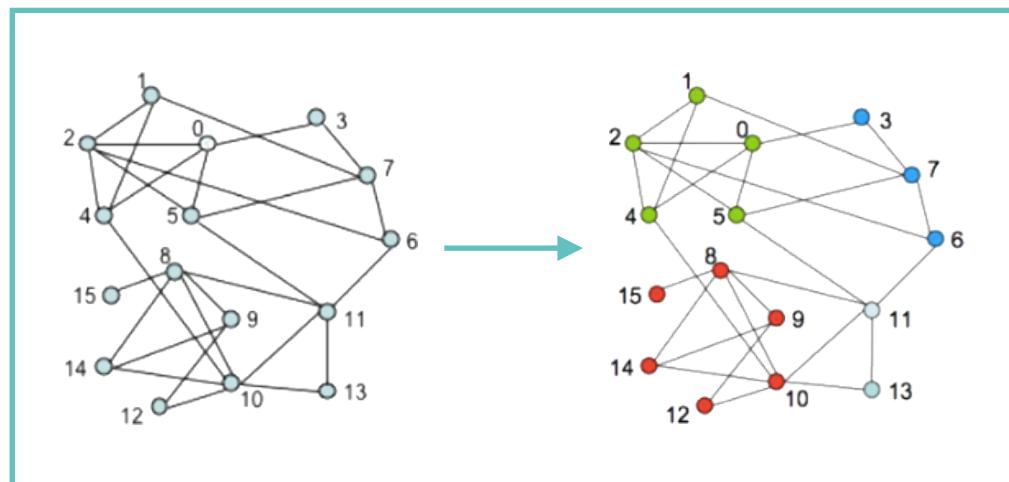


Image from [Blondel et al. 2008]

# Persistence and Complex Networks

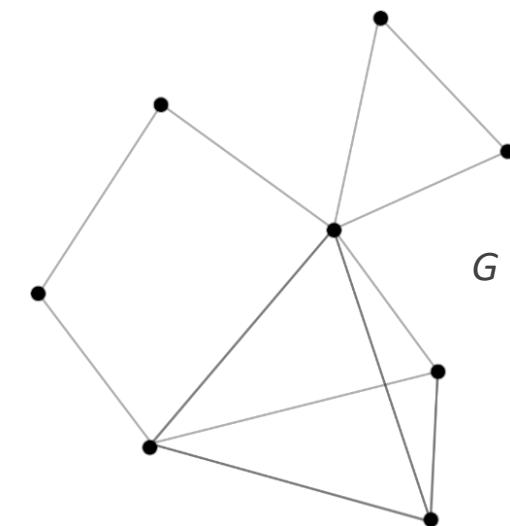
## *Several Application based on Persistent Homology:*

- ◆ **Sensor** Networks [De Silva 2013]
- ◆ **Brain** Networks [Lee et al. 2012]
- ◆ **Collaborative/Co-occurrence** Networks [Carstens et al. 2013; Rieck et al. 2016]
- ◆ **Geolocalized** Networks [Fellegara et al. 2016]
- ◆ ...

## *Simplicial Complex Representation:*

A network is represented through:

- ◆ Simplicial complex **Flag( $G$ )** induced by  $G$
- Simplices of Flag( $G$ )*  $\longleftrightarrow$  *Cliques of  $G$*



# Persistence and Complex Networks

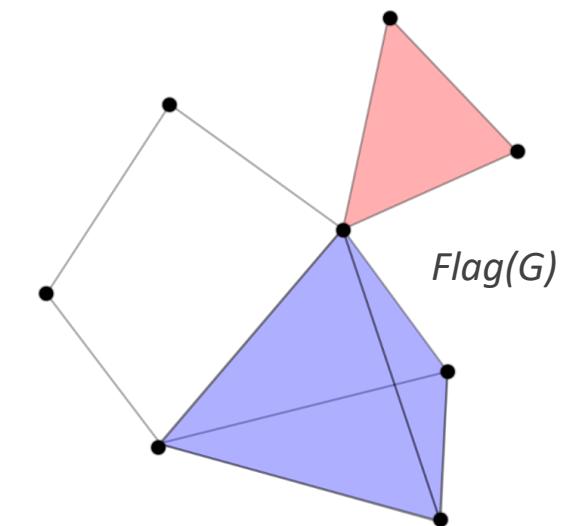
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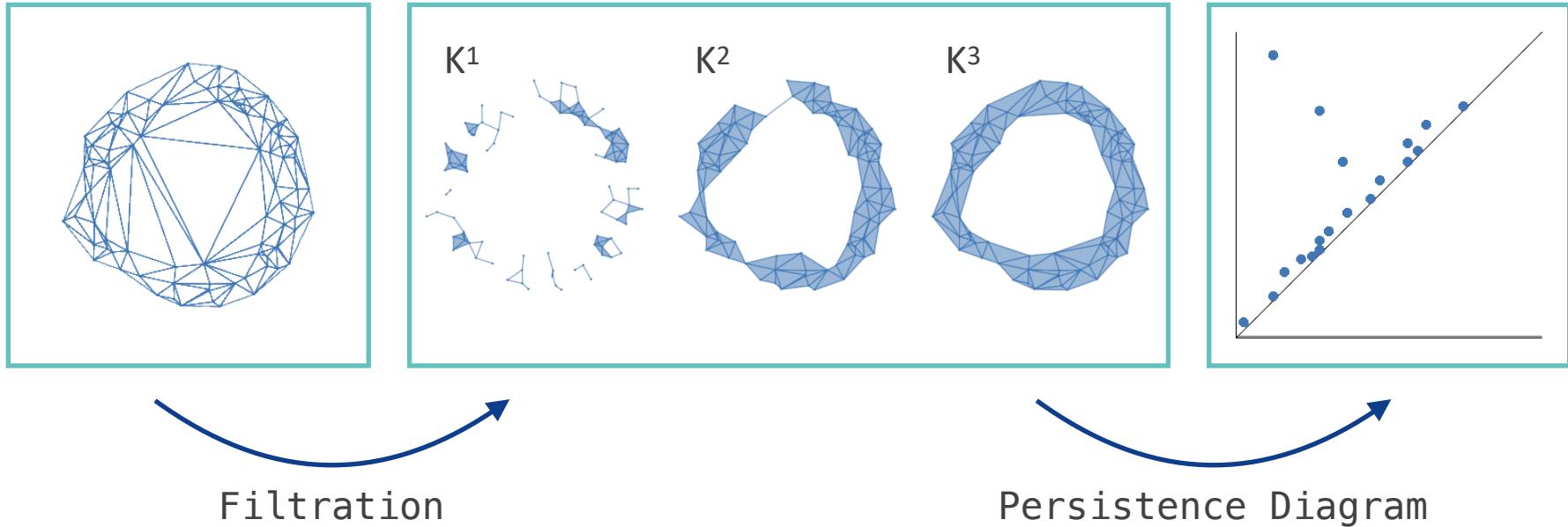
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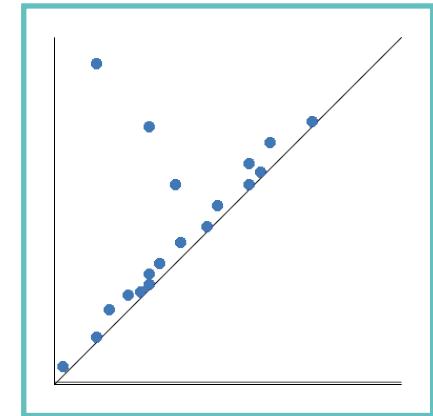
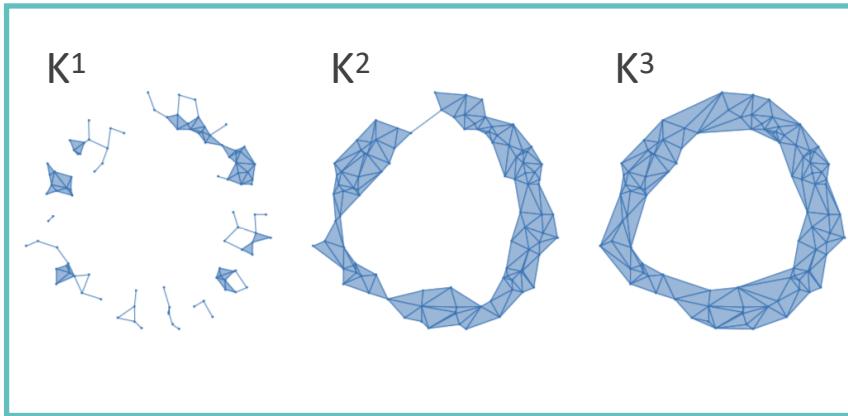
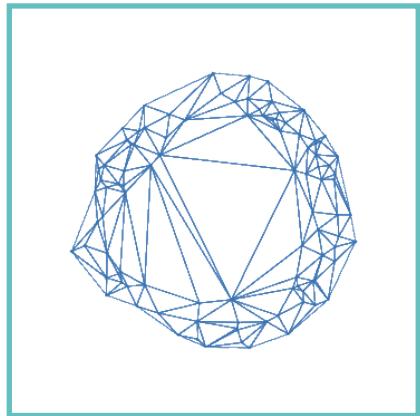


# Persistence and Complex Networks



Topological summaries have proven to be particularly effective to ***distinguish networks***

# Persistence and Complex Networks



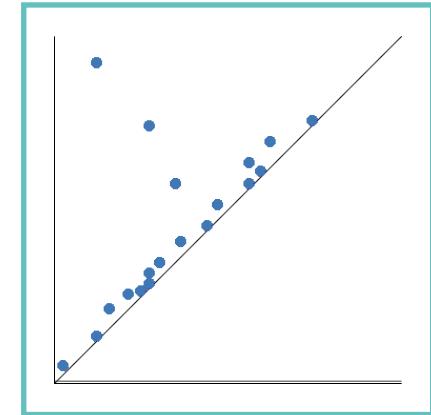
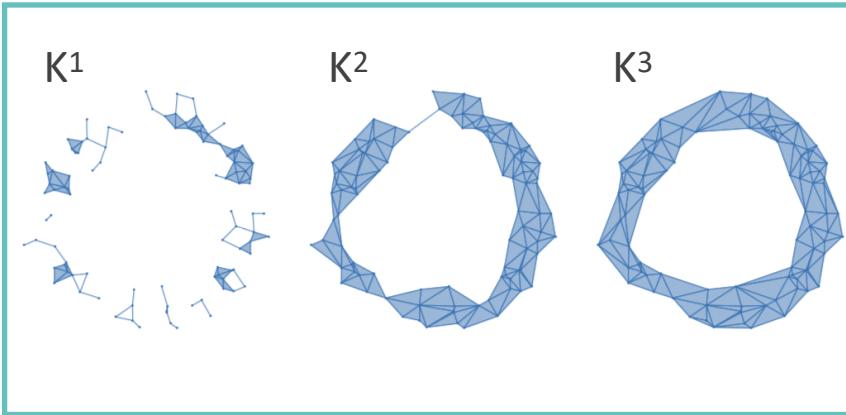
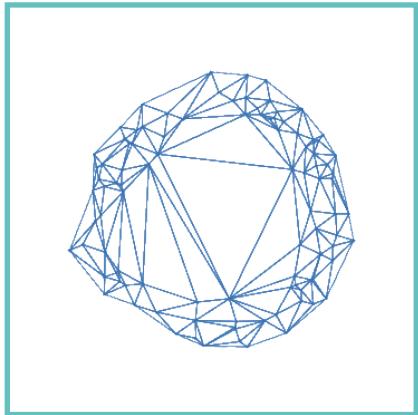
Filtration

Persistence Diagram

Topological summaries have proven to be particularly effective to ***distinguish networks***  
***but***

It is hard to obtain a ***meaningful interpretation*** for homological cycles

# Persistence and Complex Networks



Filtration

Persistence Diagram

*Can we ...*

- ◆ visualize/localize the homological information through a graph?
- ◆ study the persistence of something different than homological cycles?

# ***Persistence and Complex Networks***

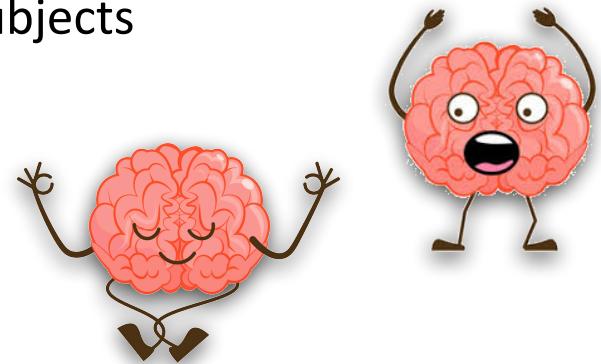
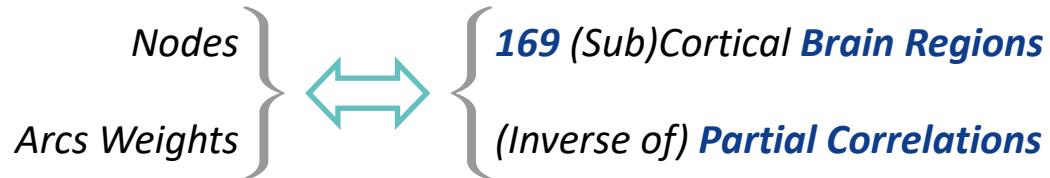
- ◆ *A Primer on Complex Networks*
- ◆ ***Homological Scaffolds***
- ◆ *Clique Community Persistence*

# Persistence and Complex Networks

## Dataset:

A collection of **30 weighted graphs** derived from **fMRI** (functional magnetic resonance imaging) obtained by scanning 15 different subjects

For each graph,



For each subject, 2 graphs obtained on 2 separate occasions, 14 days apart:

- ◆ **Placebo** (10 ml saline, intravenous injection) in one case
- ◆ **Psilocybin** (2 mg dissolved in 10 ml saline) in the other one

## Goal:

*Spot the differences between the two situations*

# Persistence and Complex Networks

## Results:

Applying the presented TDA pipeline, one obtains:

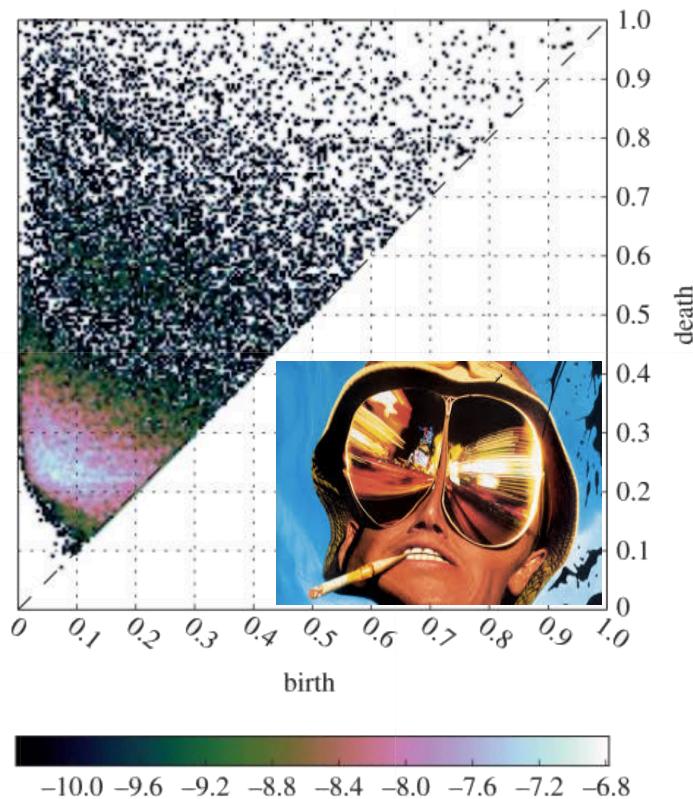
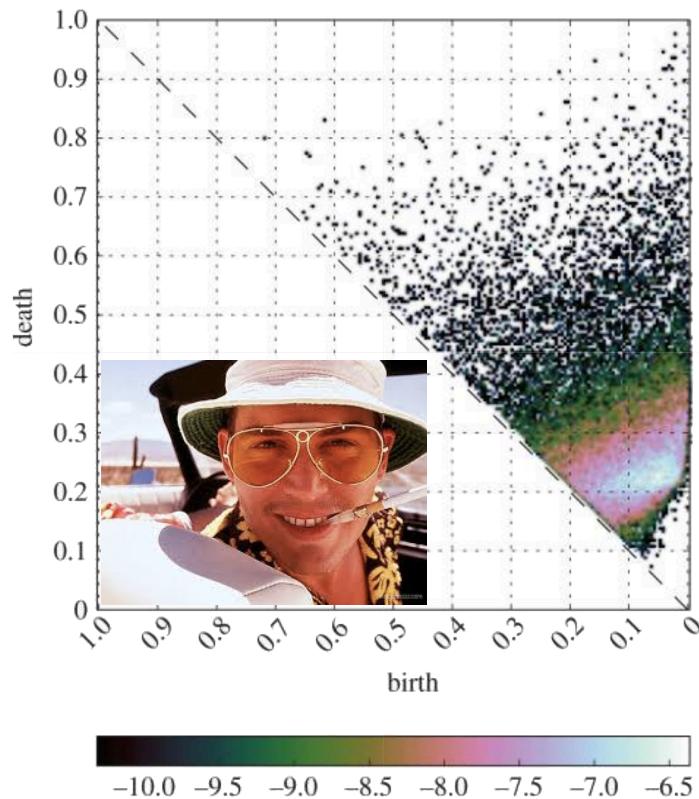


Image from  
[Petri et al. 2014]

(log-)Probability densities of  $H_1$  for the placebo (left) and the psilocybin (right) groups

# Persistence and Complex Networks

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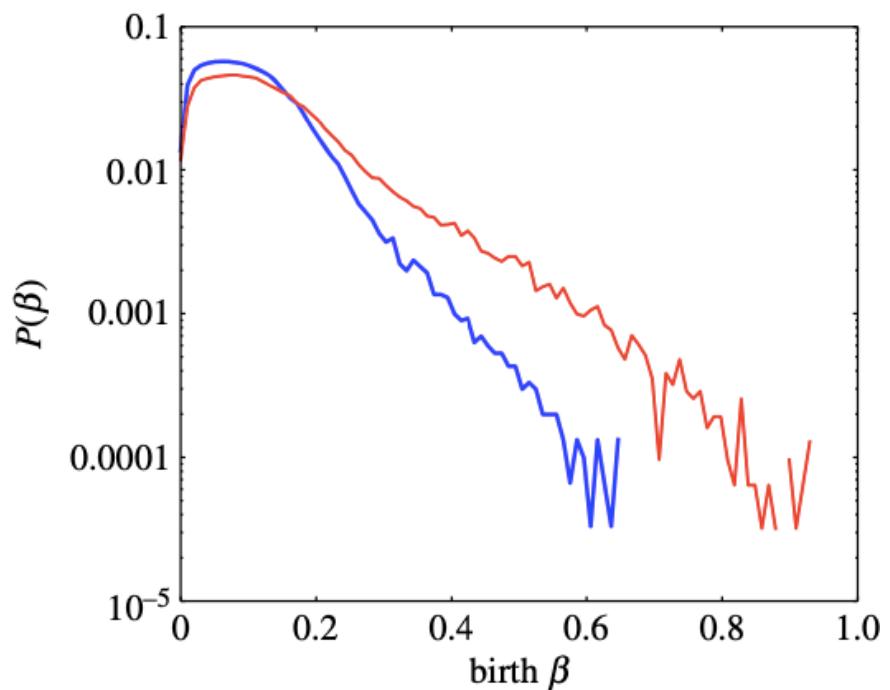
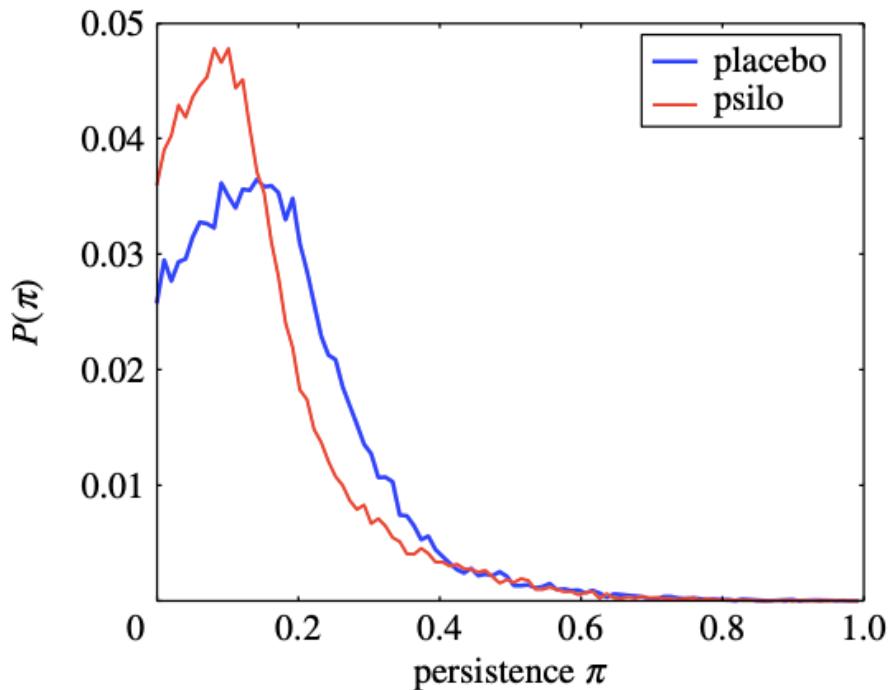


Image from [Petri et al. 2014]

Persistence and birth distributions of  $H_1$  for the placebo (blue) and the psilocybin (red) groups

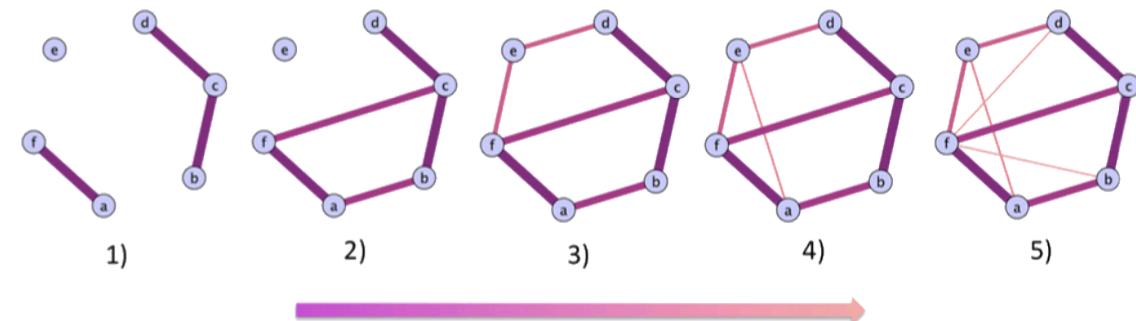
# Persistence and Complex Networks

## Homological Scaffolds:

How to visualize/localize the homological information?

Let  $g_1, g_2, \dots, g_m$  be the representative cycles of  $H_1$  occurring along the filtration of a weighted graph  $G = (V, E, w: E \rightarrow \mathbb{R})$ , the **frequency homological scaffold** is the graph

$$H_G^f = (V, E, w^f: E \rightarrow \mathbb{R})$$



defined by

$$w^f(e) = \#\{i \mid e \in g_i\}$$

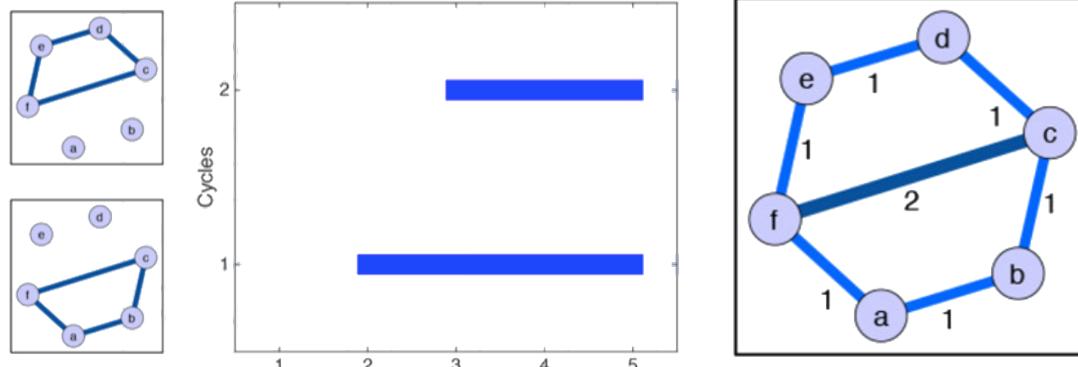


Image from [Lord et al. 2016]

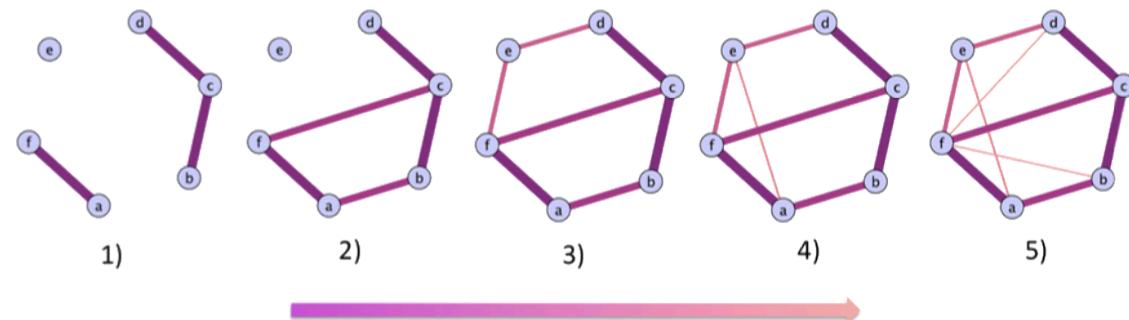
# Persistence and Complex Networks

## Homological Scaffolds:

*How to visualize/localize the homological information?*

Let  $g_1, g_2, \dots, g_m$  be the representative cycles of  $H_1$  occurring along the filtration of a weighted graph  $G = (V, E, w: E \rightarrow \mathbb{R})$ , the **persistence homological scaffold** is the graph

$$H^p G = (V, E, w^p: E \rightarrow \mathbb{R})$$



defined by

$$w^p(e) = \sum_{i \mid e \in g_i} \pi_{g_i}$$

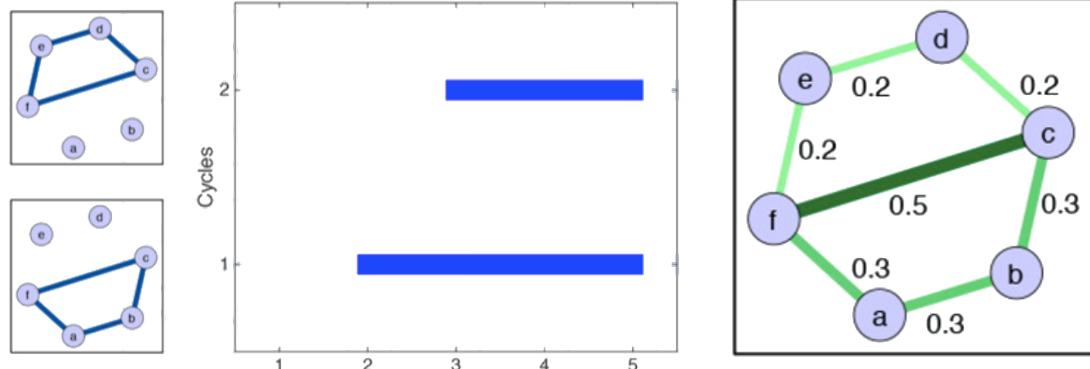


Image from [Lord et al. 2016]

# Persistence and Complex Networks

*Homological Scaffolds:*

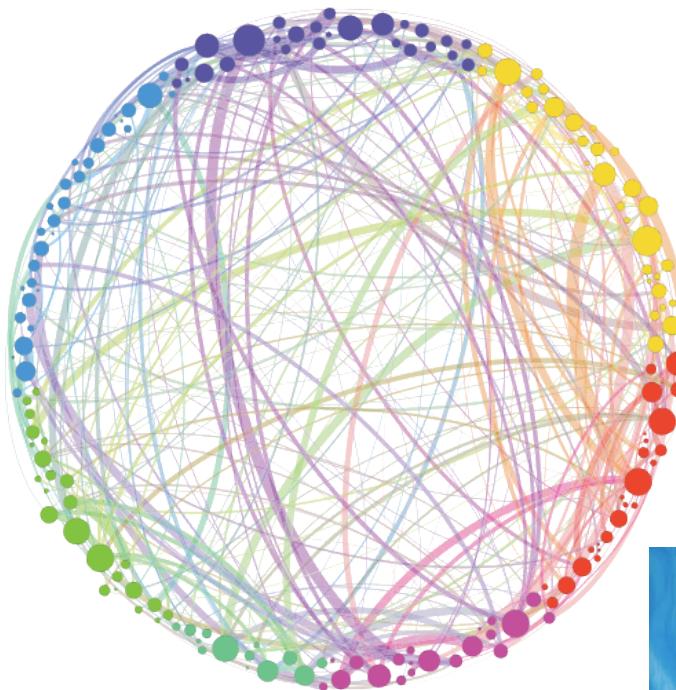


Image from [Petri et al. 2014]



Persistence homological scaffolds for the placebo (left) and the psilocybin (right) groups

# Persistence and Complex Networks

## Homological Scaffolds:

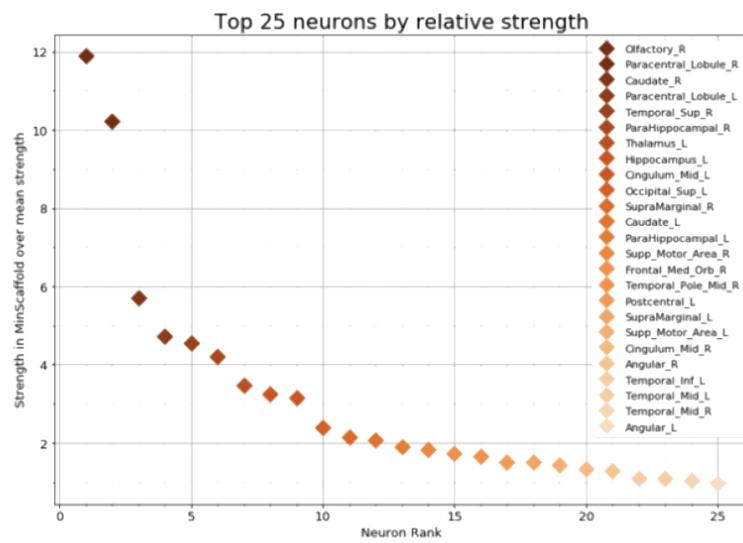
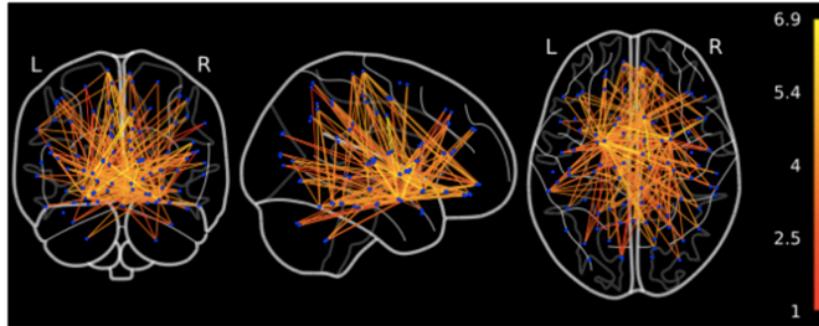
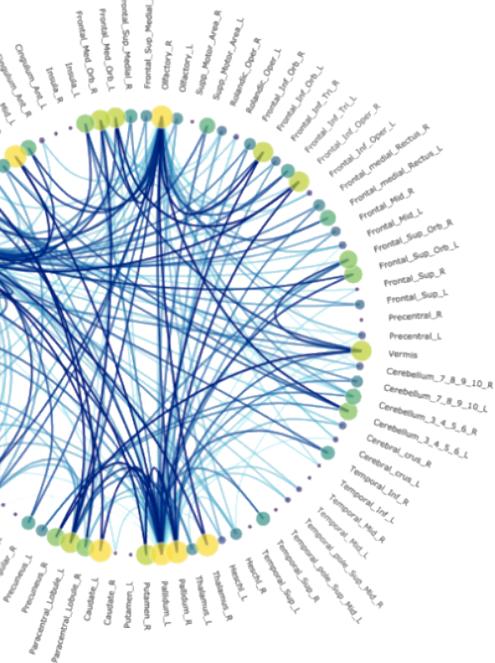


Image from [Guerra et al. 2021]



# ***Persistence and Complex Networks***

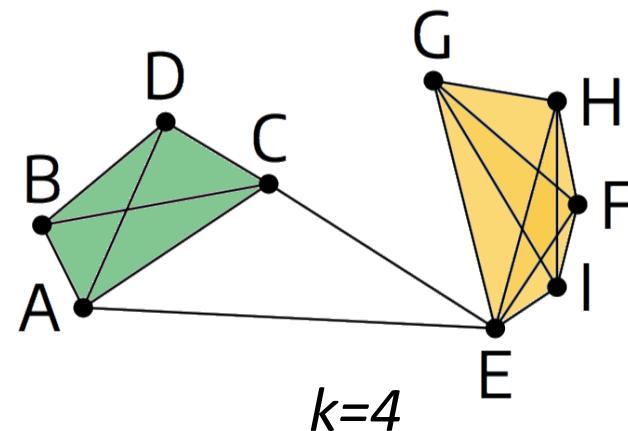
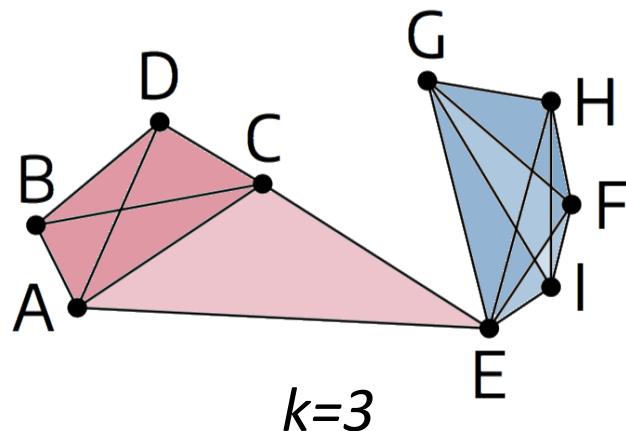
- ◆ *A Primer on Complex Networks*
- ◆ *Homological Scaffolds*
- ◆ ***Clique Community Persistence***

# Persistence and Complex Networks

***k-Clique Community:***

A *maximal union* of  $k$ -cliques

*pairwise connected* by a *sequence of  $k$ -adjacent cliques*

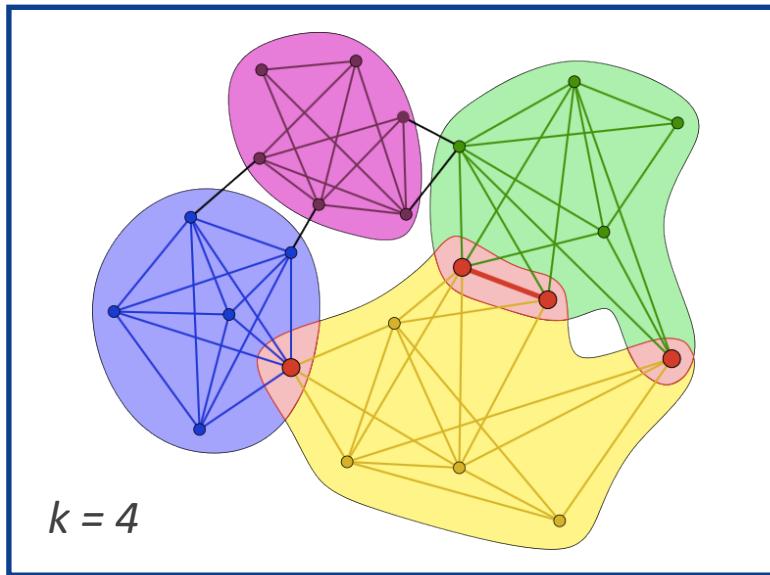


***k-Adjacency:***

Two  $k$ -cliques are  *$k$ -adjacent* if they *share  $k-1$  nodes*

# Persistence and Complex Networks

## *k-Clique Community Decomposition:*

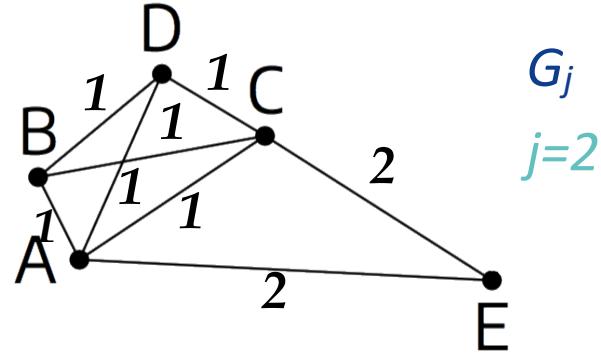
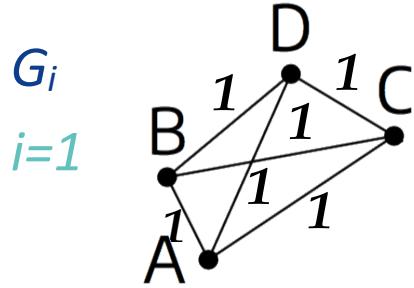


- ◆ Reveal ***highly connected*** communities
- ◆ Allow ***overlaps***
- ◆ Have a ***hierarchical structure***

# Persistence and Complex Networks

## Clique Communities and Weighted Networks:

Given a weighted network  $G$  and two threshold values  $i < j$ ,

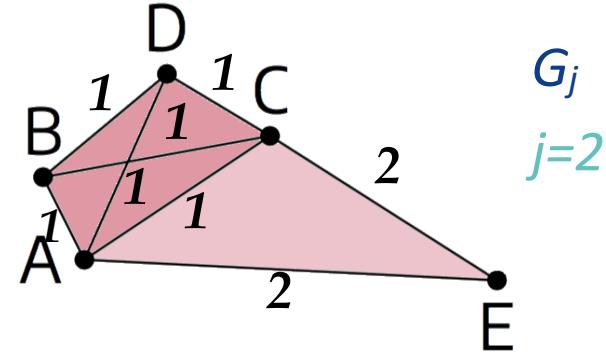
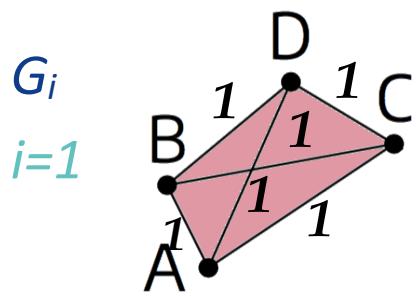


$G_i$  is contained in  $G_j$

# Persistence and Complex Networks

## Clique Communities and Weighted Networks:

Given a weighted network  $G$  and two threshold values  $i < j$ ,



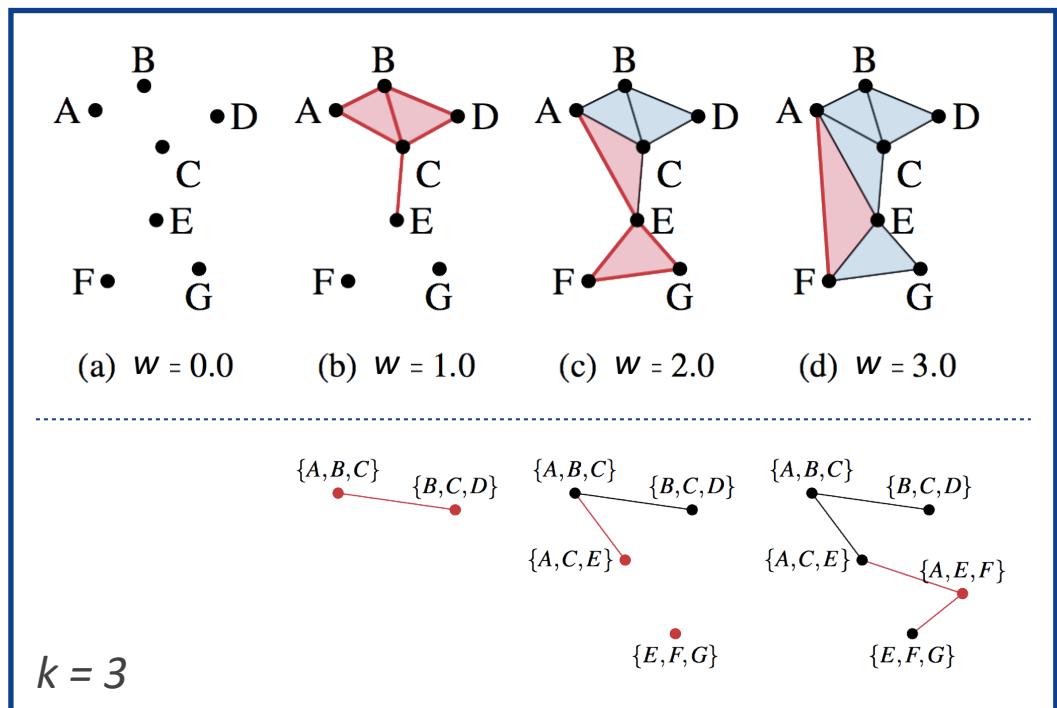
Each  $k$ -clique community of  $G_i$  is *contained* in *exactly one*  $k$ -clique community of  $G_j$

# Persistence and Complex Networks

## Clique Community Persistence:

Fixing a value for  $k$  and varying the edge-weight threshold, the **persistence** of  **$k$ -clique communities** of  $G$  can be tracked by:

- ◆ Building a sequence of  $k$ -dual graphs:
  - **$vertices \leftrightarrow k\text{-cliques}$**
  - **$edges \leftrightarrow adjacent\ k\text{-cliques}$**
  
- ◆ Tracking the  **$connected\ components$**  of the sequence of  $k$ -dual graphs



# Persistence and Complex Networks

## **Clique Community Persistence:**

The presented approach allows for designing tools for:

### ◆ **Network Comparison**

- **Comparison Measures**
  - *Persistence Indicator Function (PIF)*
  - *PIF-based distance*
- Clique Community **Centrality Measure**

### ◆ **Single Network Analysis**

- **Interactive Visualization Tool** based on Nested Graphs

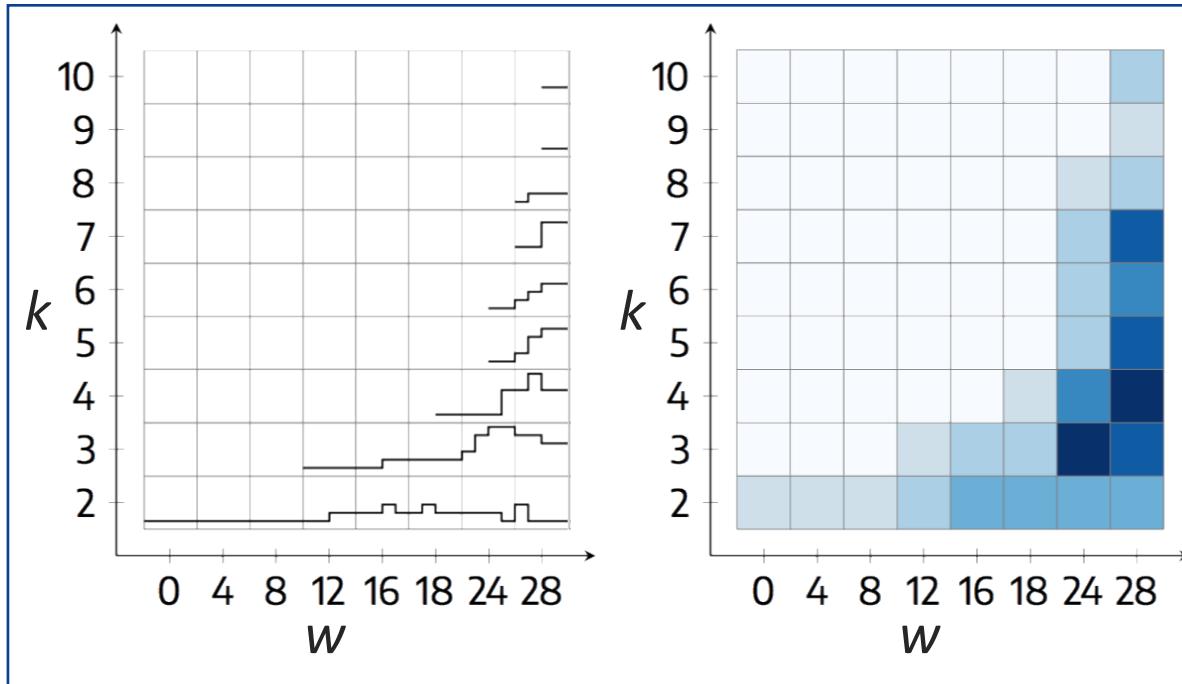
# *Persistence and Complex Networks*

### **Persistence Indicator Function:**

Defined as the function  $f_k : \mathbb{R} \longrightarrow \mathbb{N}$

assigning:

**w**  $\longmapsto$  *# k-cliques communities “alive” at threshold w*



# Persistence and Complex Networks

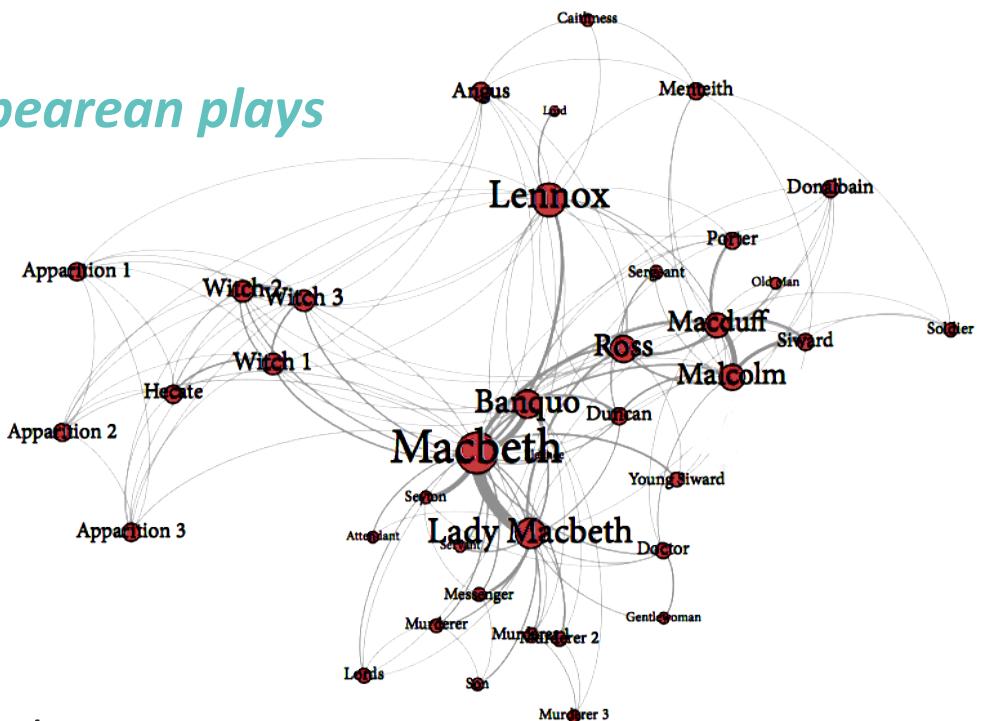
## Persistence Indicator Function:

- ◆ **Co-occurrence networks** of *Shakespearean plays*

- 37 plays considered

- ◆ In each network:

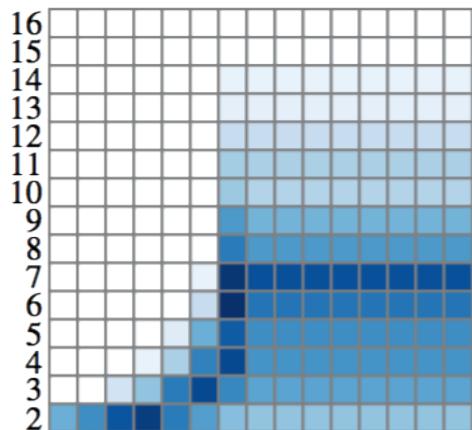
- **nodes**  $\leftrightarrow$  **characters** of the play
  - **edges**  $\leftrightarrow$  characters appearing in the **same scene**
  - **edge weight**  $\leftrightarrow$  inverse of the **number of interactions**



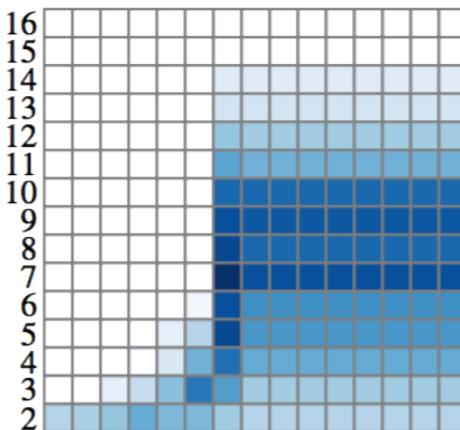
# Persistence and Complex Networks

***Persistence Indicator Function:***

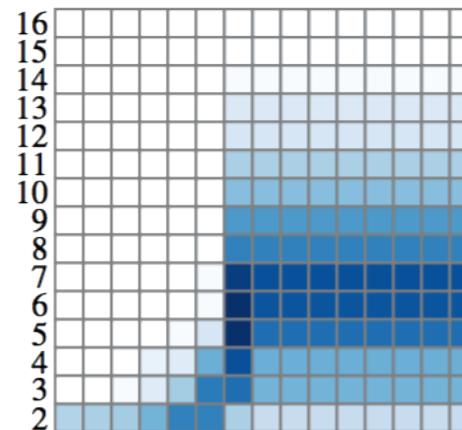
*PIF enables a comparison of structural differences between groups of plays*



Comedies



Tragedies



Histories

# Persistence and Complex Networks

## PIF-Based Distance:

Given two persistence indicator functions  $f$  and  $g$ ,

*PIF-based distance* is defined to be the  $L^p$  distance between  $f$  and  $g$ :

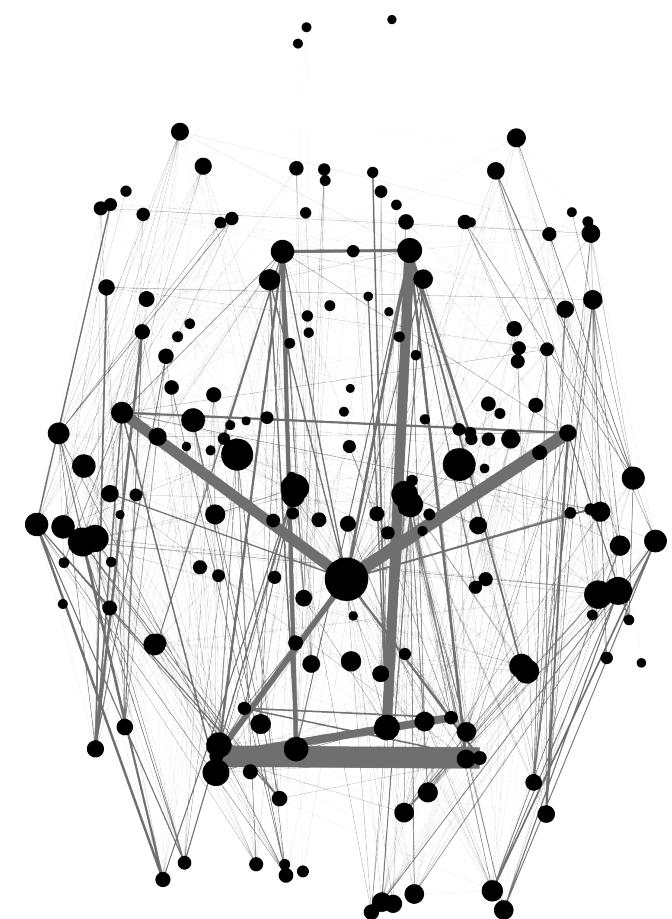
$$\text{dist}(f, g) = \left( \int_{\mathbb{R}} |f(x) - g(x)|^p dx \right)^{\frac{1}{p}}$$

- ◆ Quantifies dissimilarities between PIFs
- ◆ Easier to be computed than Wasserstein and bottleneck distances
- ◆ Highly correlated to Wasserstein distance

# Persistence and Complex Networks

## PIF-Based Distance:

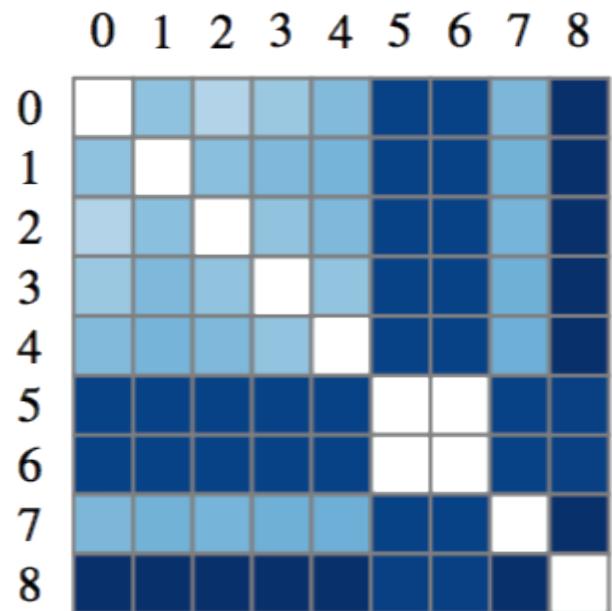
- ◆ **Biological networks** representing variants of **human brain connectivity**
  - **9 instances considered**
- ◆ In each network:
  - **nodes**  $\leftrightarrow$  **brain areas**
  - **edges**  $\leftrightarrow$  **fibers connecting different areas**



# Persistence and Complex Networks

## PIF-Based Distance:

Variant	Density	Diam. (weighted)	Avg. degree (weighted)
0	0.125	4 (60.0)	21.21 (2300.3)
1	0.124	4 (60.0)	21.06 (2296.0)
2	0.124	4 (60.0)	21.13 (2295.2)
3	0.124	4 (60.0)	21.16 (2282.0)
4	0.124	4 (60.0)	21.15 (2279.3)
5	0.125	4 (60.0)	21.19 (2264.0)
6	0.125	4 (60.0)	21.19 (2264.0)
7	0.124	4 (60.0)	21.16 (2279.6)
8	0.125	4 (60.0)	21.20 (2257.5)



*PIF-based distance reveals differences between networks that common graph measures are incapable of detecting*

# Persistence and Complex Networks

## *Clique Community Centrality:*

*Clique community centrality* of a node  $v$  is defined as

$$\text{centrality}(v) = \sum_{C \ni v} \text{pers}(C)$$

where:

- ◆  $C$  is any clique community containing  $v$
- ◆  **$\text{pers}(C)$**  is the “lifespan” of  $C$

*Nodes belonging to high-persistence communities are identified as relevant*

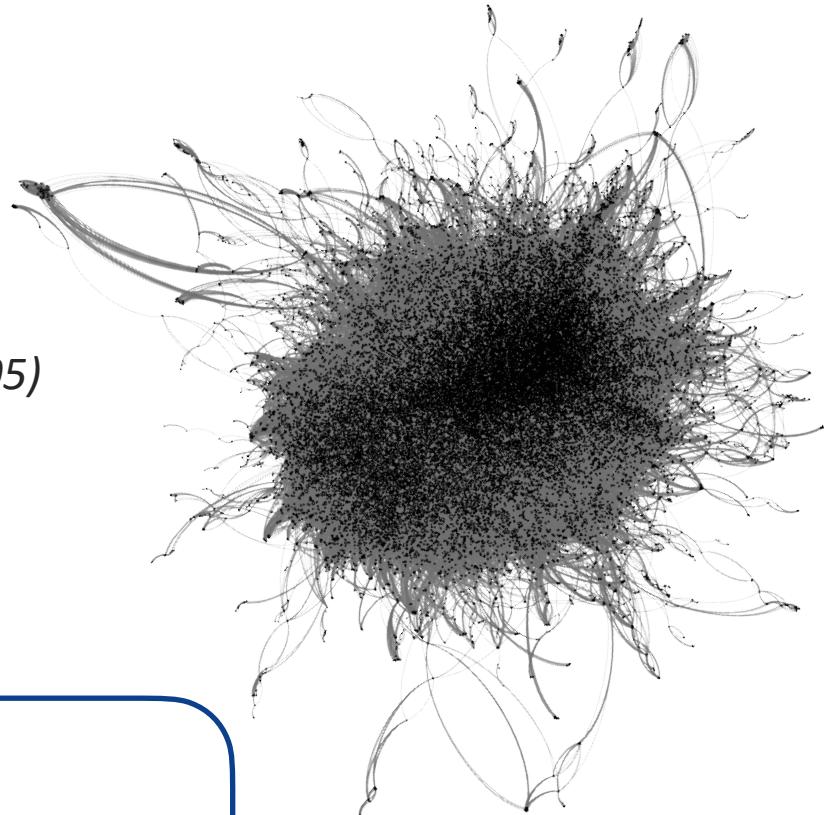
# Persistence and Complex Networks

## Clique Community Centrality:

- ◆ Collaborative networks describing *scientist co-authorship of the “Condensed Matter” arXiv category*
  - 3 snapshots in time considered (1999, 2003, 2005)
- ◆ Network sizes:
  - 16K - 40K nodes
  - 47K - 175K edges

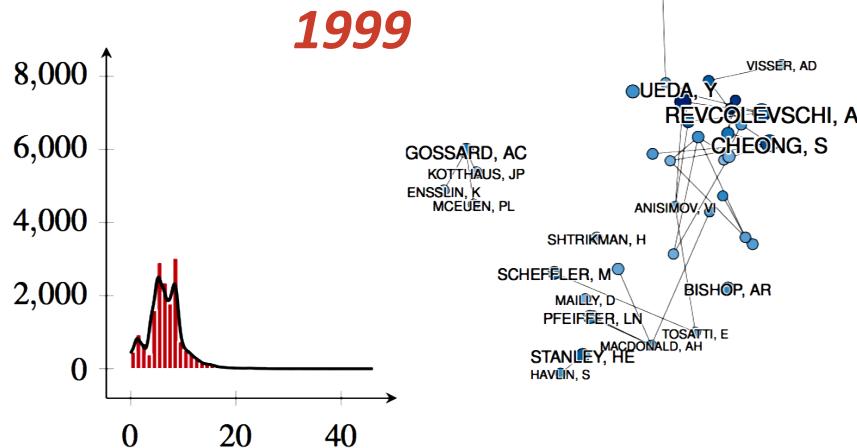
Clique community centrality allows for

- ◆ evaluating the *evolution of network connectivity*
- ◆ filtering away the *less relevant nodes*

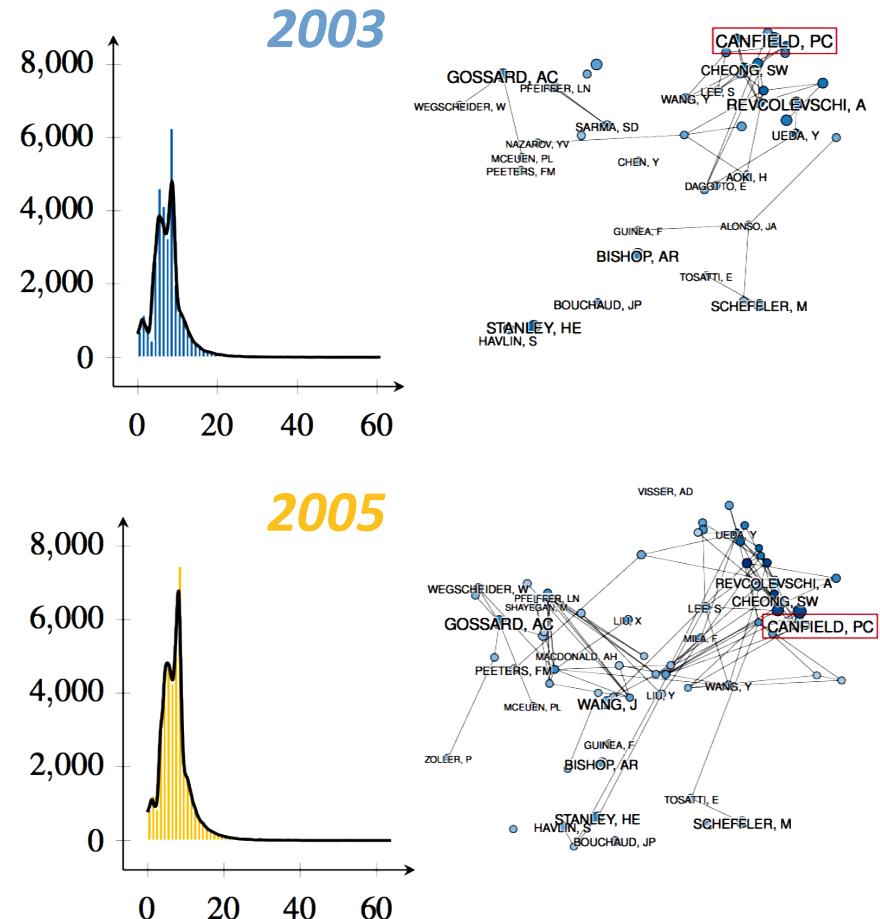


# Persistence and Complex Networks

## Clique Community Centrality:



*Density estimates of the clique community centrality values*



# Persistence and Complex Networks

## **Clique Community Persistence:**

The presented approach allows for designing tools for:

### ◆ **Network Comparison**

- **Comparison Measures**
  - *Persistence Indicator Function (PIF)*
  - *PIF-based distance*
- Clique Community **Centrality Measure**

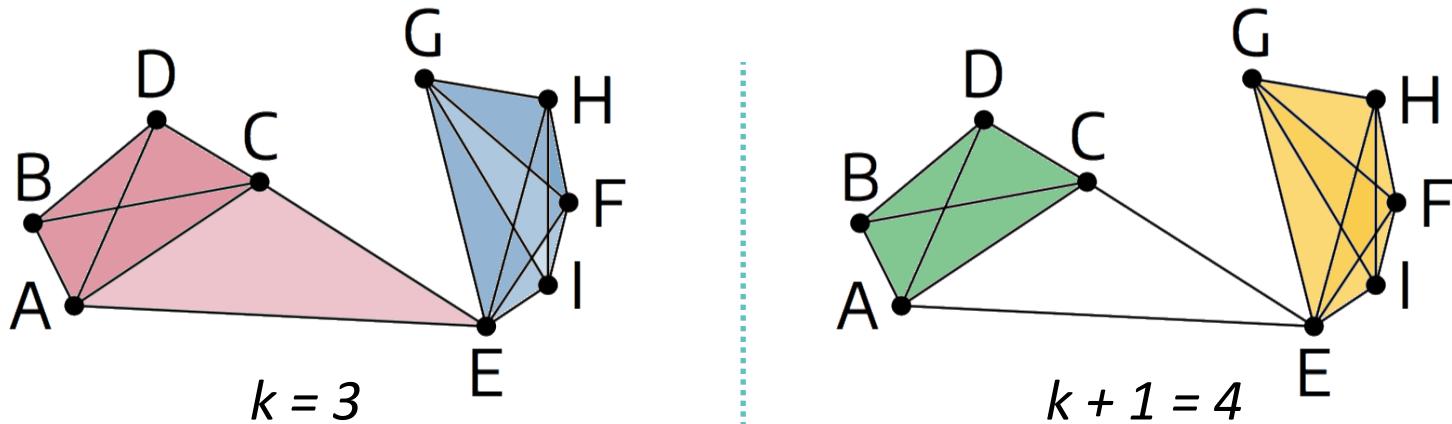
### ◆ **Single Network Analysis**

- **Interactive Visualization Tool** based on Nested Graphs

# Persistence and Complex Networks

## Clique Communities and Multiple $k$ -Values:

Given a weighted network  $G$  and any threshold value  $i$ ,

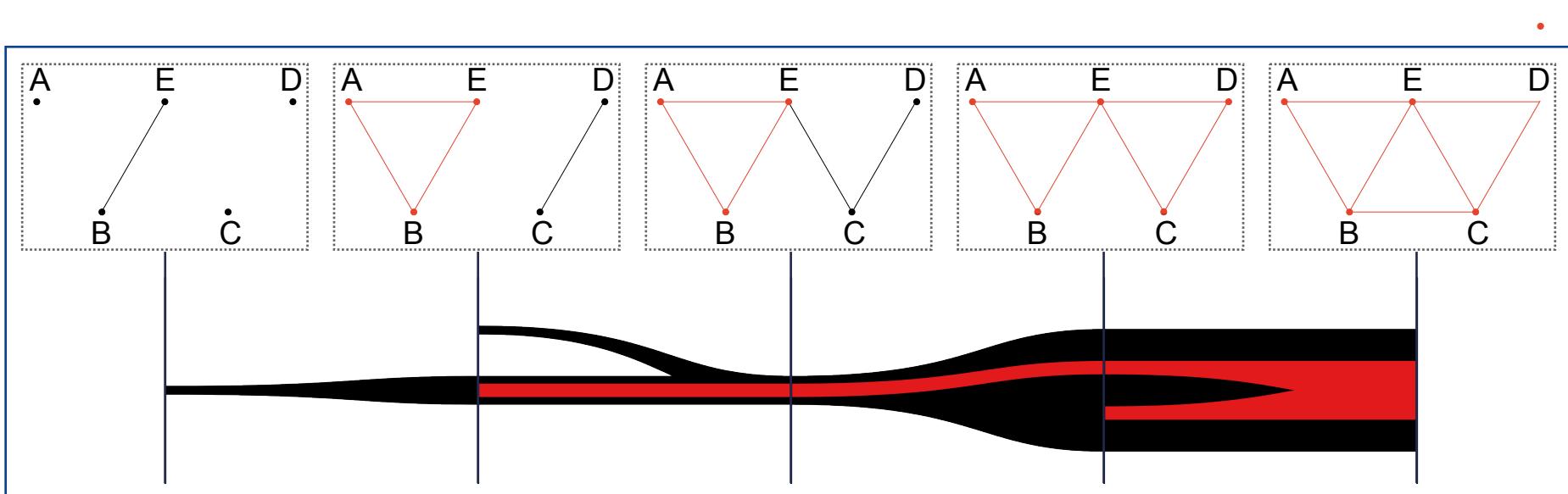


Each  $(k+1)$ -clique community of  $G_i$  is contained in **exactly one**  $k$ -clique community of  $G_i$

# Persistence and Complex Networks

## Nested Graph:

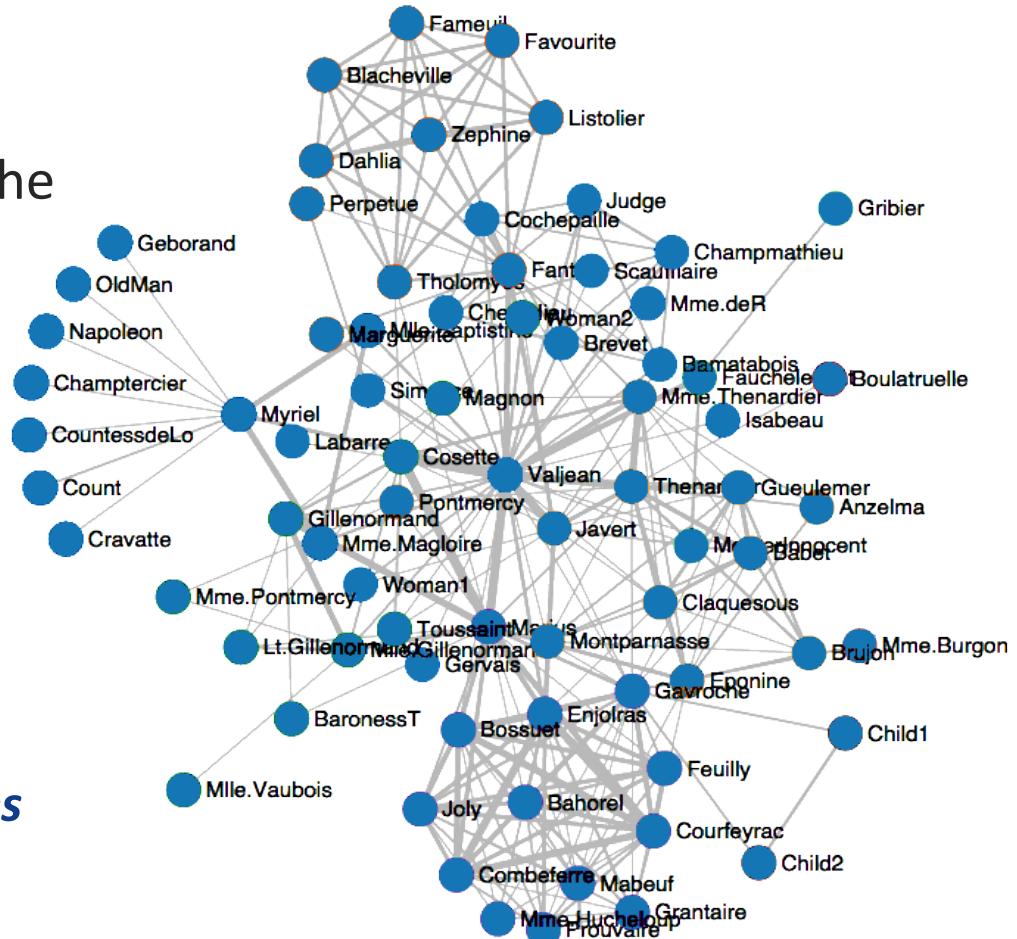
- ◆ Originally defined for connected components in scalar fields [Lukasczyk et al. 2017]
- ◆ Illustrates *evolutions across two parameters*



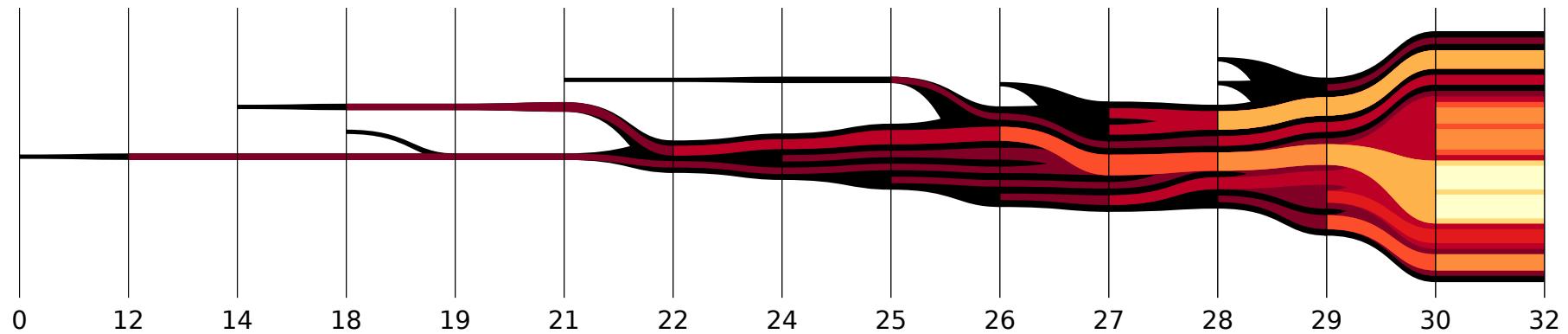
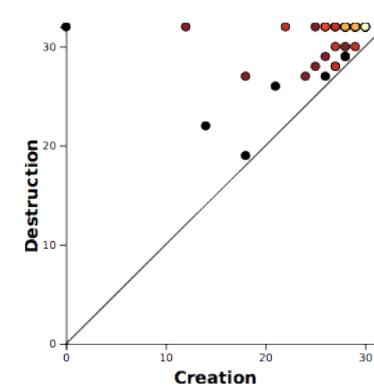
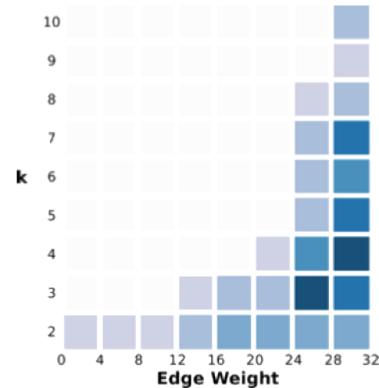
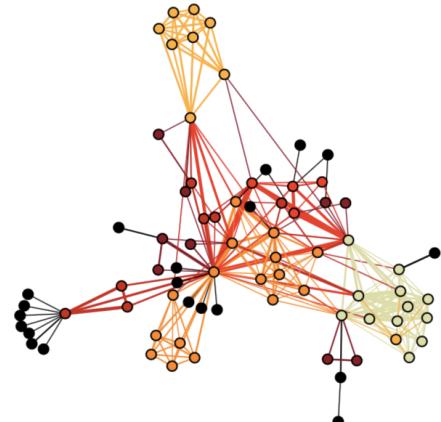
# Persistence and Complex Networks

## Nested Graph:

- ◆ **Co-occurrence network** between the characters in **Victor Hugo's novel** *“Les Misérables”*
  - 77 nodes
  - 254 edges
- ◆ **edge weight**  $\leftrightarrow 1 / \# \text{ co-occurrences}$

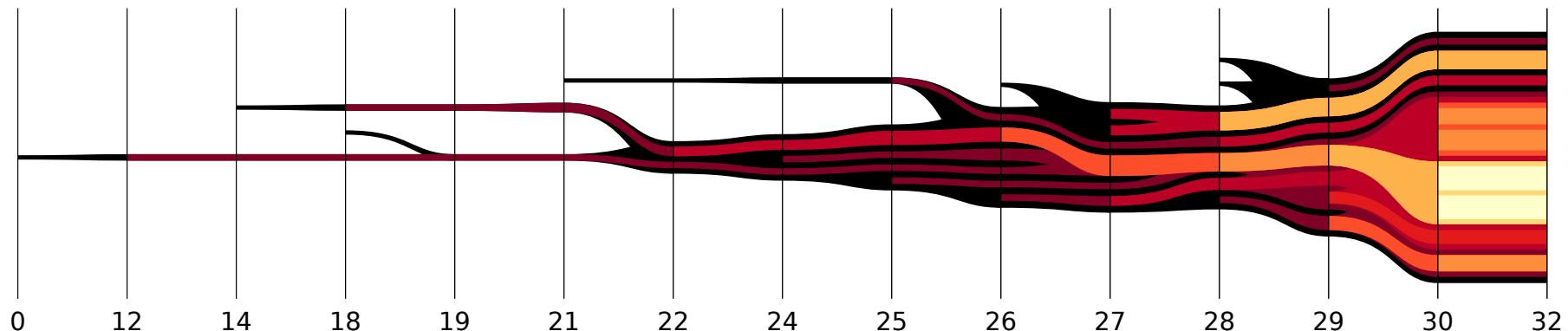
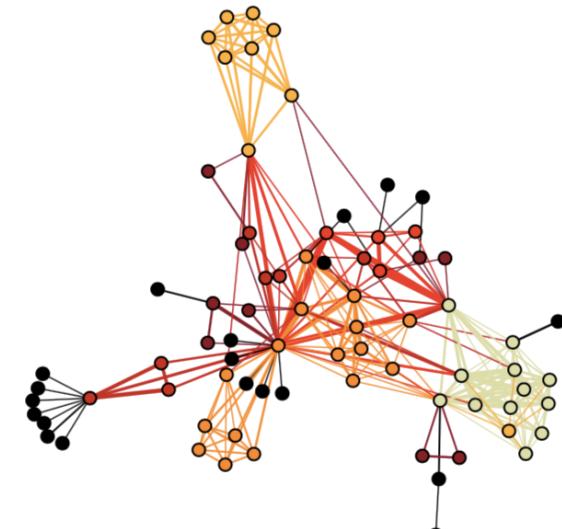


# Persistence and Complex Networks



# Persistence and Complex Networks

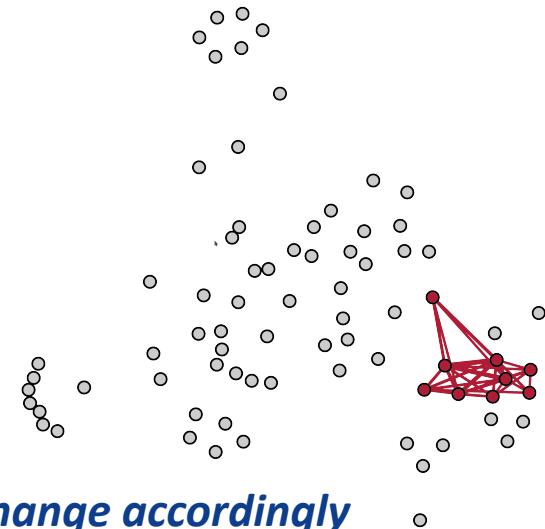
Nested-based visualization tool allows the user for



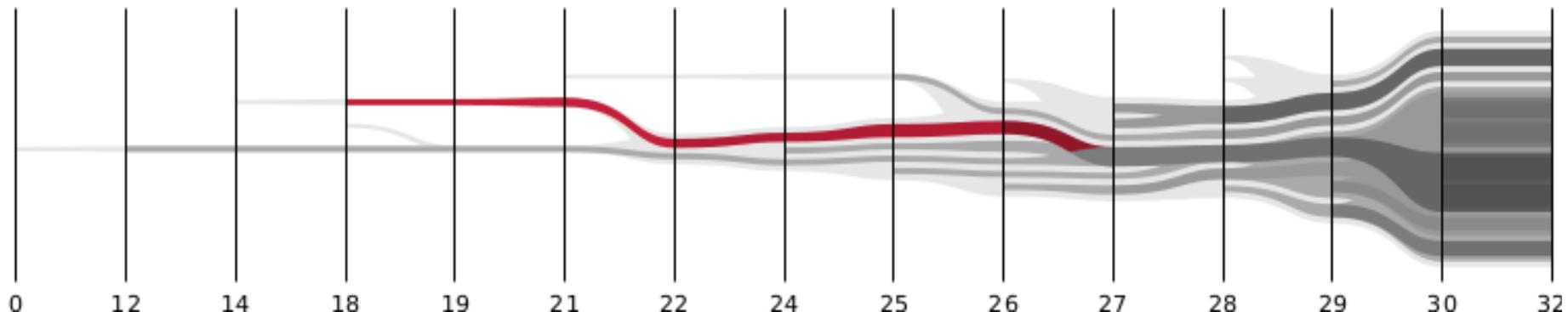
# Persistence and Complex Networks

Nested-based visualization tool allows the user for

- ◆ *focusing on the evolution of a specific clique community*
- ◆ *selecting and interactively exploring different edge weights and clique degrees*



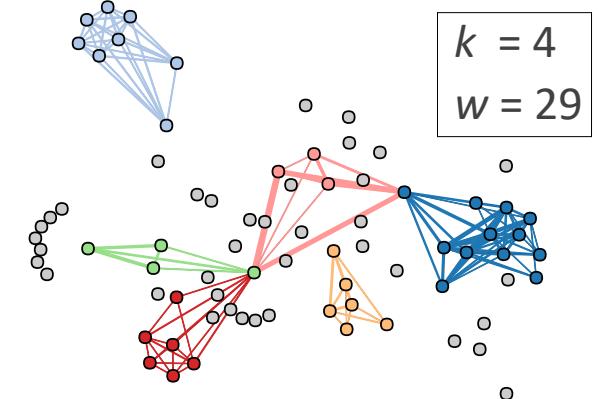
while the force-directed graph layout and the nested graph **change accordingly**



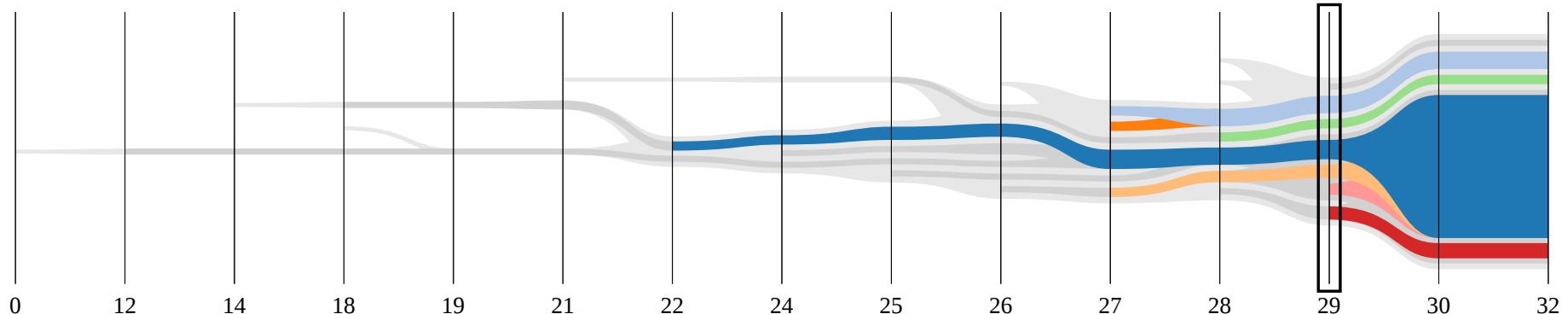
# Persistence and Complex Networks

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# Persistence and Complex Networks

Nested-based visualization tool allows the user for

- ◆ *focusing on the evolution of a specific clique community*
- ◆ *selecting and interactivity exploring different edge weights and clique degrees*

while the force-directed graph layout and the nested graph *change accordingly*

*Intuitively:*

*edge-weight variation*       $\leftrightarrow$       *reveal the core part of a community*

*clique-degree variation*       $\leftrightarrow$       *analyze community according to different granularities*

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## General References:

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  - ❖ H. Edelsbrunner, J. Harer. *Computational topology: an introduction*. American Mathematical Society, 2010.
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  - ❖ L. D. Lord, et al. ***Insights into brain architectures from the homological scaffolds of functional connectivity networks.*** Frontiers in systems neuroscience, 10.85, 2016.
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