

# Random Networks

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# The core of data analysis

Given observations (entities), and their characteristics (attributes)

Understand how those characteristics are *distributed* in the population

- means, variances, empirical distributions
- data generative models with parameters

Hope we can infer something useful about that population from the understanding of the distribution of characteristics

# Thinking of networks in terms of data analysis

One way of thinking about networks:

- Entities and their characteristics (nodes and their attributes)
- Interactions and their characteristics (edges and their attributes)

How is the *presence or absence of interactions* distributed in the population?

# Presence/absence models

Consider the analysis of a binary attribute in the population.

E.g., is gene PTEN expressed in normal breast cells?

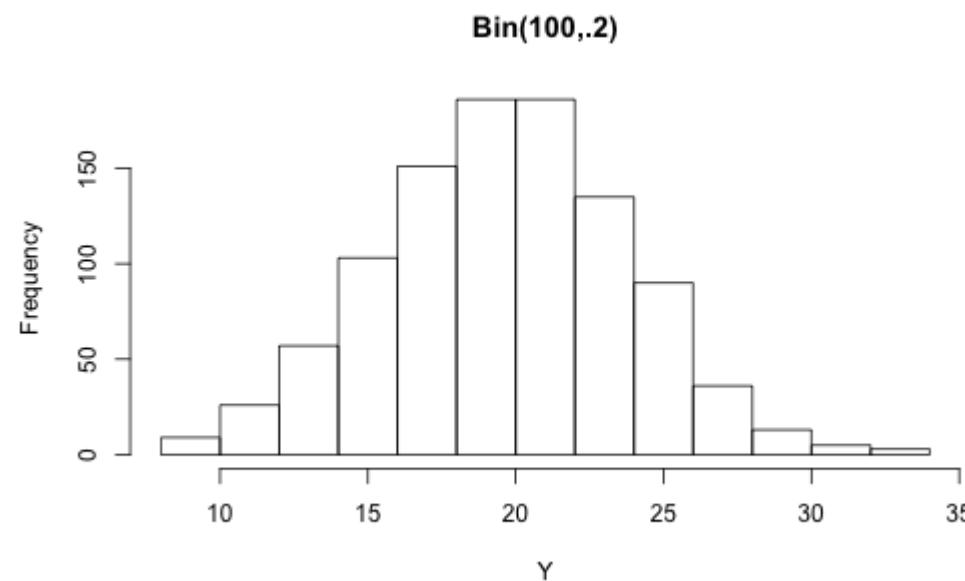
What is a model we tend to use? Suppose the gene is expressed in  $p$  cells in the population.

I take a sample of  $N$  cells, measure how many express PTEN.

# Presence/absence models

If we do this sampling experiment many times, we expect to see  
Binomial distribution

$$Y \sim Bin(N, p)$$



# Presence/absence models

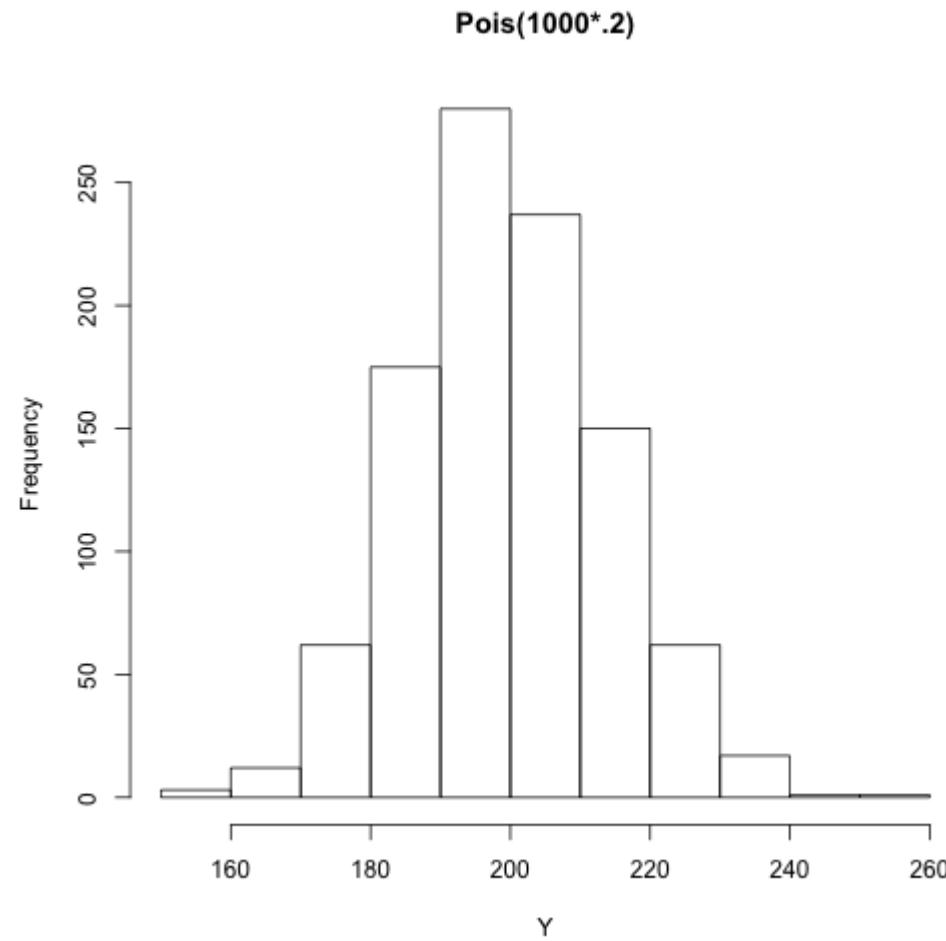
What is our expectation for  $Y$ ? Variance?

# Presence/absence models

What is our expectation for  $Y$ ? Variance?

For very large  $N$ , same distribution is well approximated by  
 $Y \sim \text{Poisson}(\lambda = pN)$

# Presence/absence models



# Presence/absence models

We can follow a similar idea to model presence/absence of an *interaction* in the network

Given a network over  $N$  entities (vertices)

What is the population of interest? All possible pairwise interactions

# Presence/absence models

Assumptions:

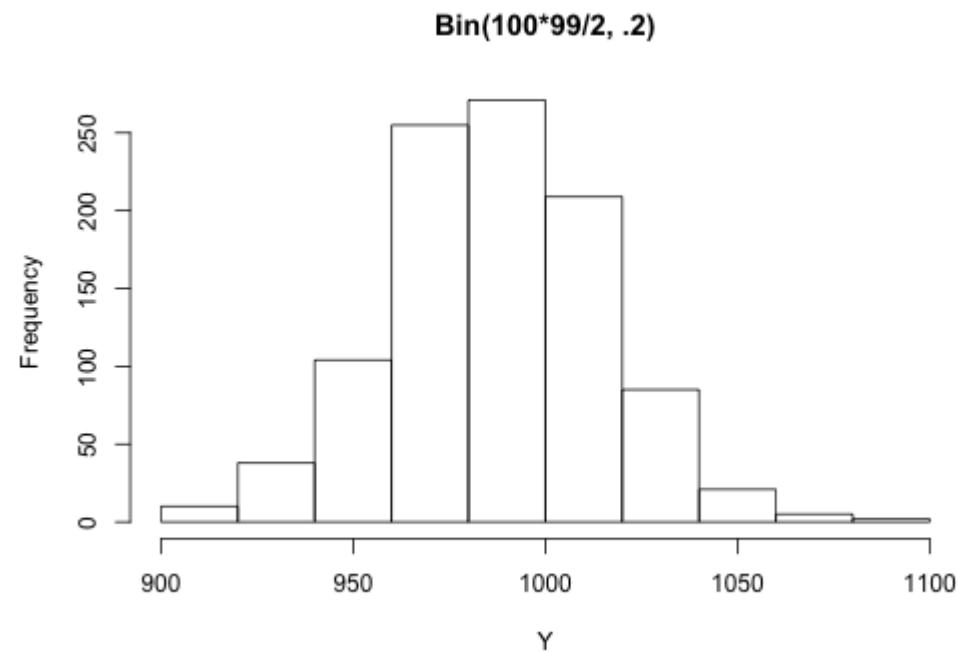
Fraction  $p$  of interactions actually occur in the population

The observed edges is a *realization* of random occurrences in measurement of those interactions

How can we model the number of edges in a network?

# Presence/absence models

$$Y \sim Bin(N(N - 1/2), p)$$



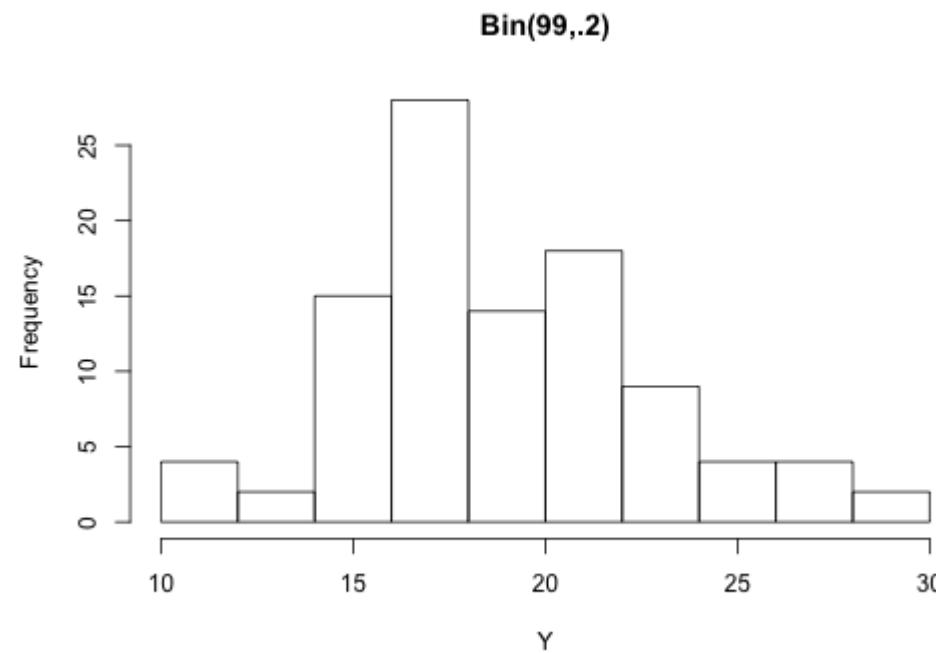
# Presence/absence models

What if we ask this question *one node at a time*?

If proportion  $p$  of interactions actually occur in the population, then what is the distribution of the number of interactions (edges) for a single node?

# Presence/absence models

$$k_i \sim Bin(N - 1, p)$$



# Important observations

Expected degree is  $p(N - 1)$ .

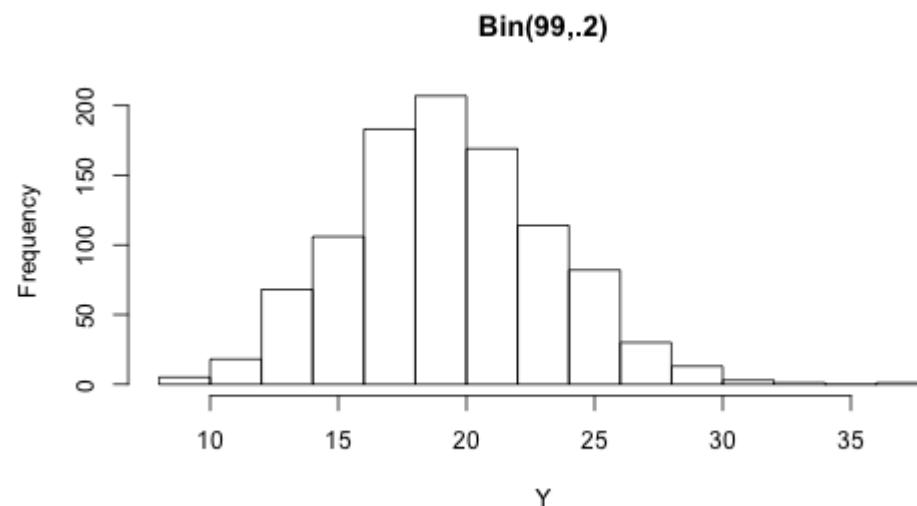
## Important observations

Expected degree is  $p(N - 1)$ .

One reasonable estimate from data would be  $\langle k \rangle$  (average degree)

# Important observations

- Degrees concentrated around expectation
- Low degree and high degree nodes rare



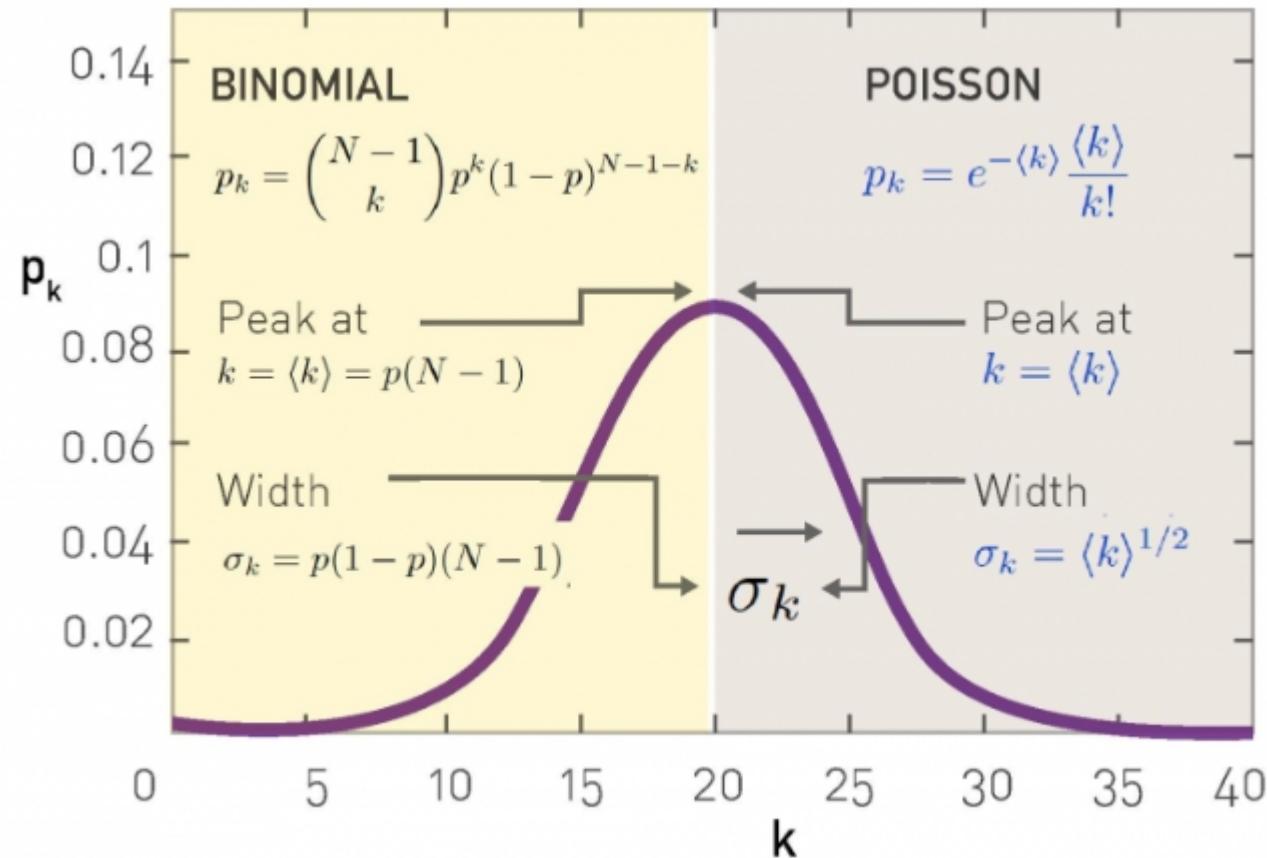
# Important observations

Back to Poisson

$$k_i \sim \text{Pois}(<\mathbf{k}>)$$

$$p_k = P(k_i = k) = e^{-<\mathbf{k}>} \frac{<\mathbf{k}>^k}{k!}$$

# Important observations



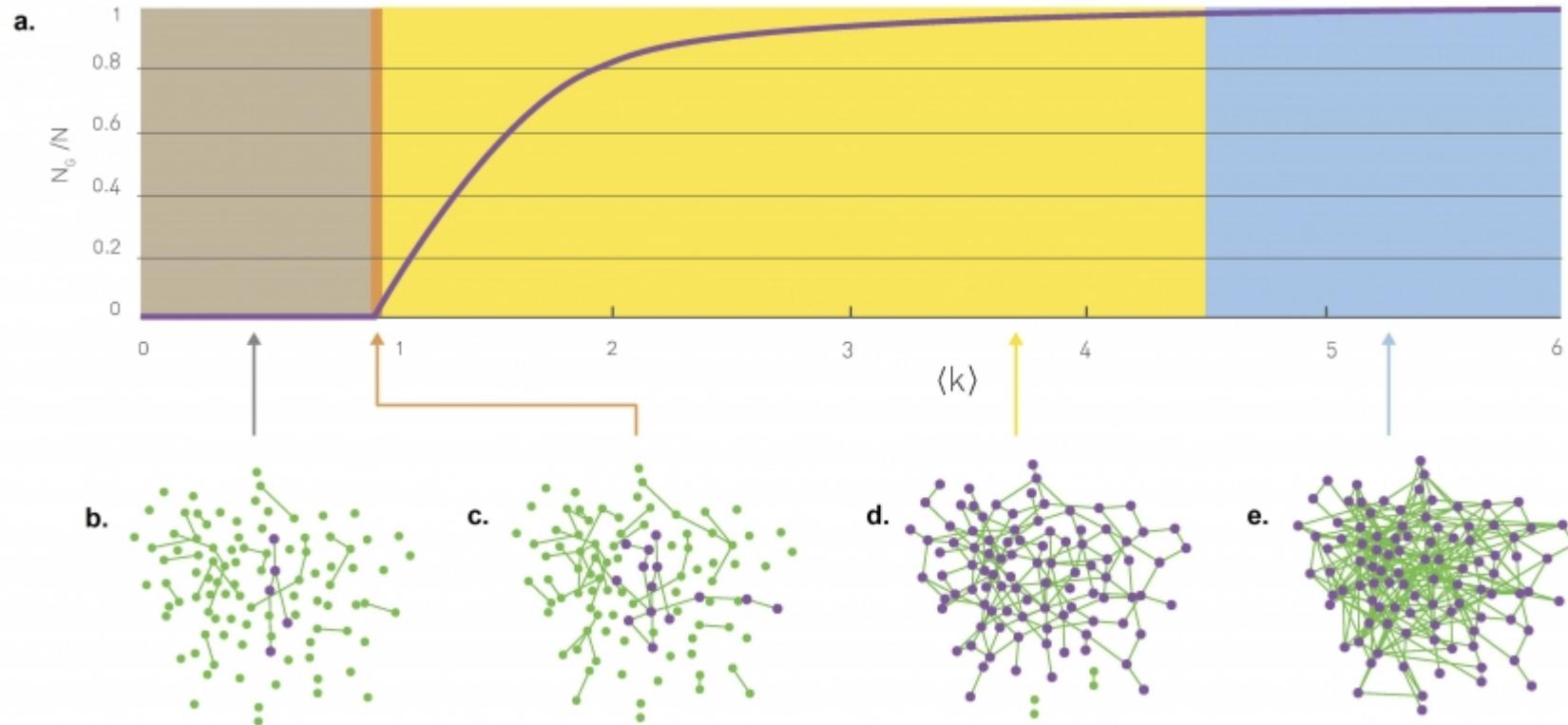
Note: equation for  $p_k$  is incorrect (numerator is  $\langle k \rangle^k$ )

# ER network model

*Erdos-Renyi* Construct a network with  $N$  vertices given parameter  $p$  by connecting vertices with probability  $p$

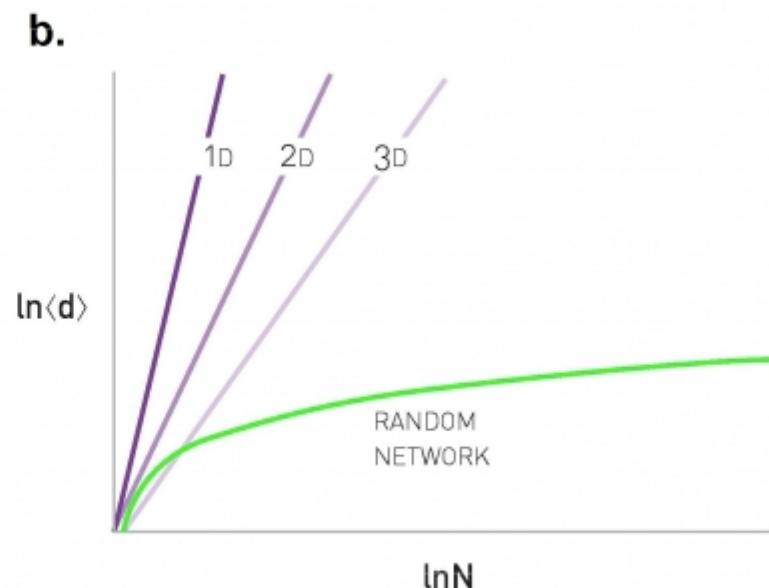
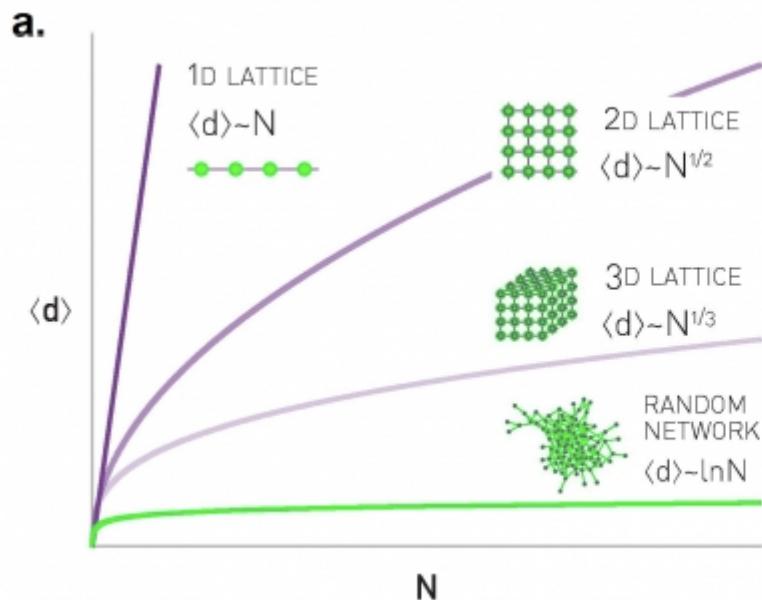
# ER model

## Emmergence of connected component



# ER model

## Small world



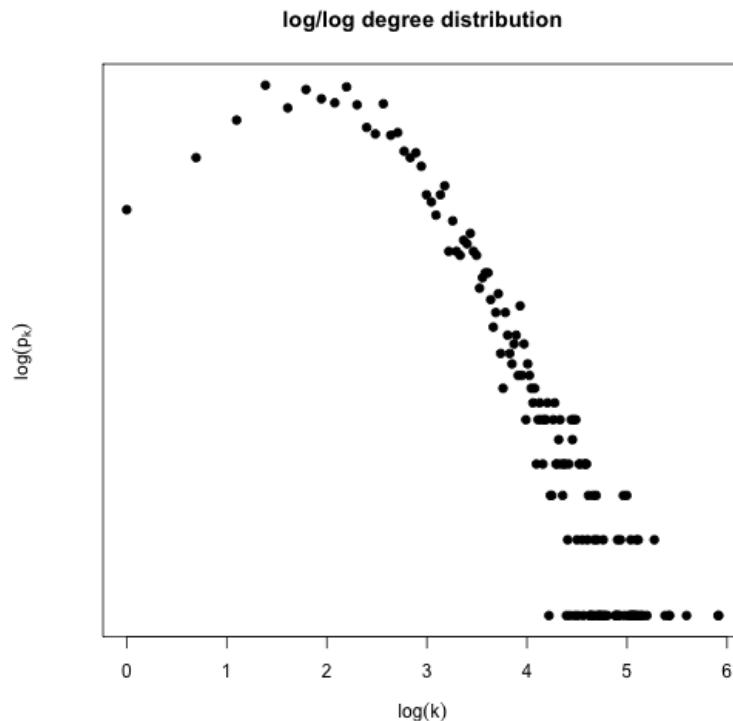
# ER model

Clustering coefficient?

On the board

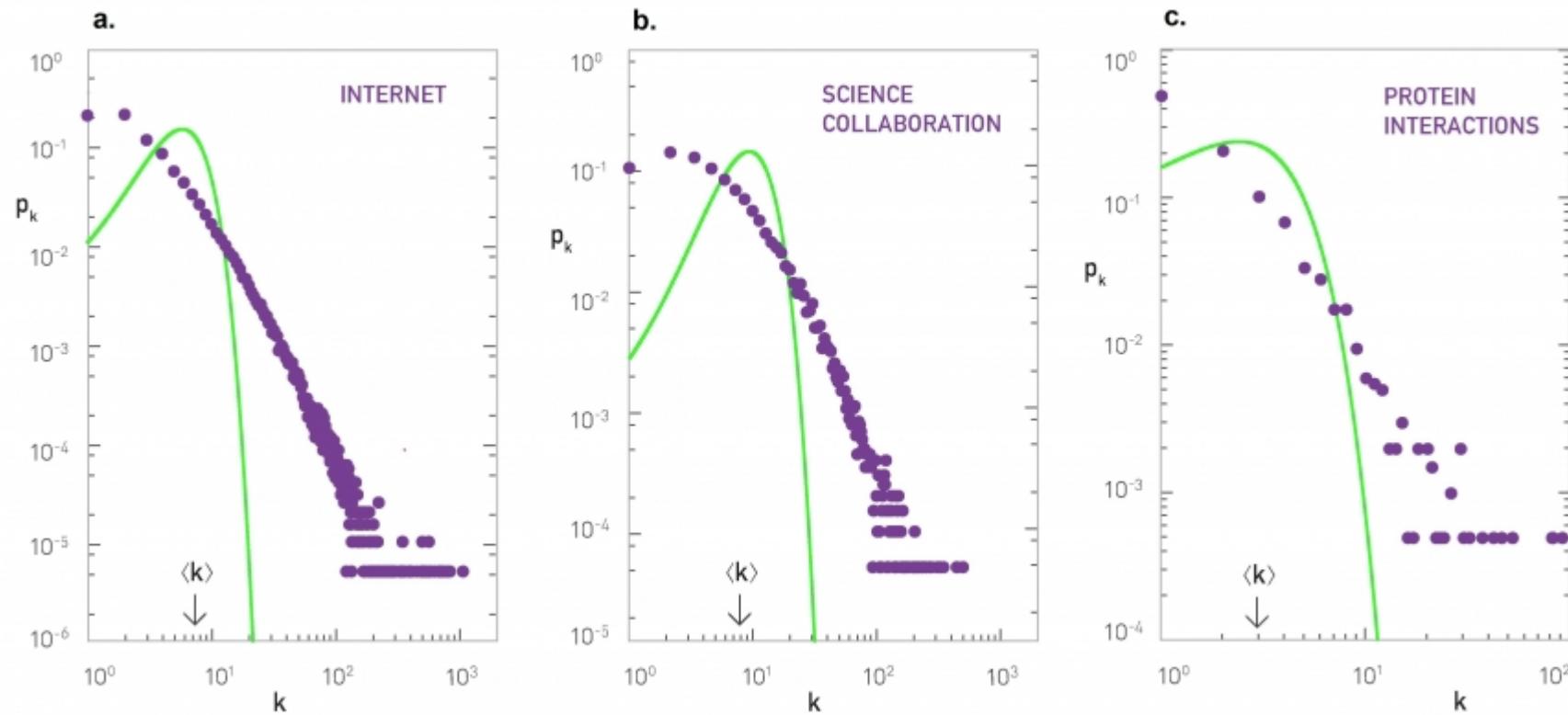
# ER model

How well does this model fit data?



# ER model

How well does this model fit data?



## Power law

We see that exponential decay of high-degree probability does not fit data well.

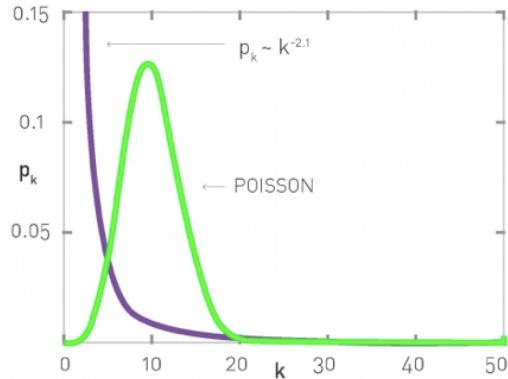
Log-log plot suggests a linear relationship

$$\log p_k \approx -\gamma \times \log k$$

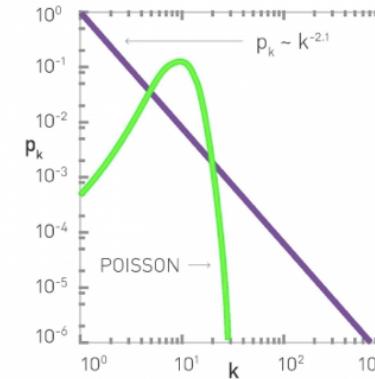
$$p_k \approx k^{-\gamma}$$

# Power law

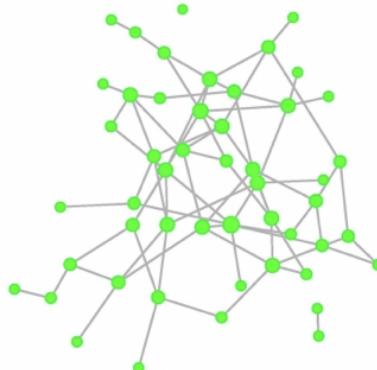
a.



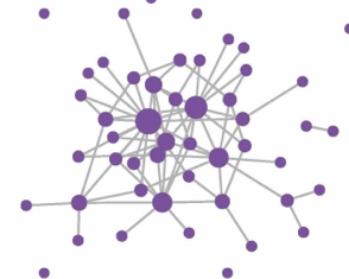
b.



c.

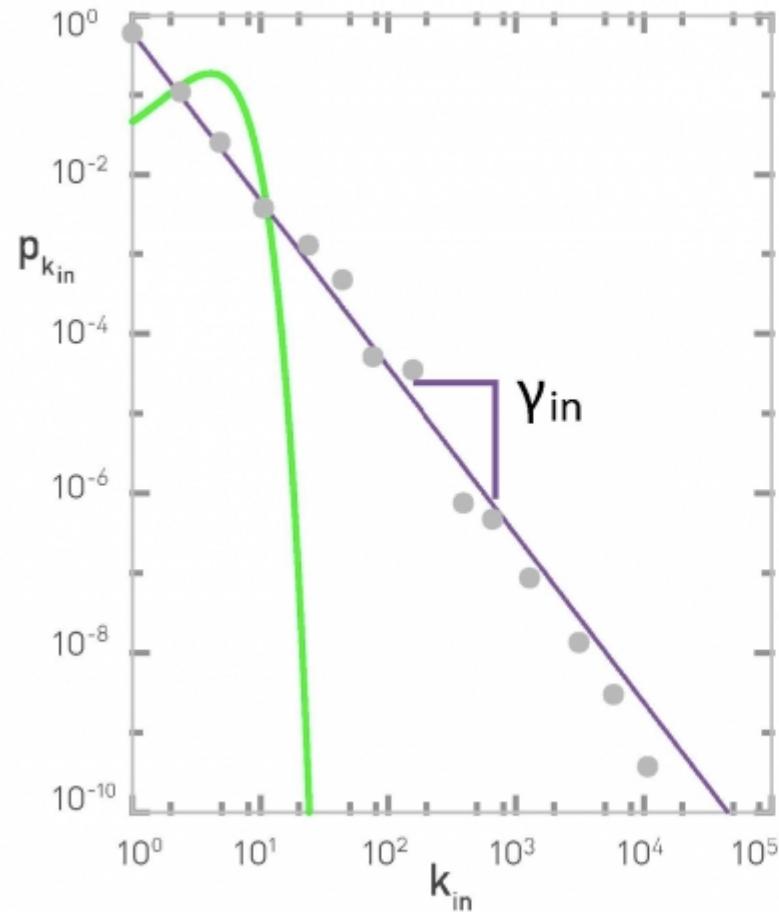


d.

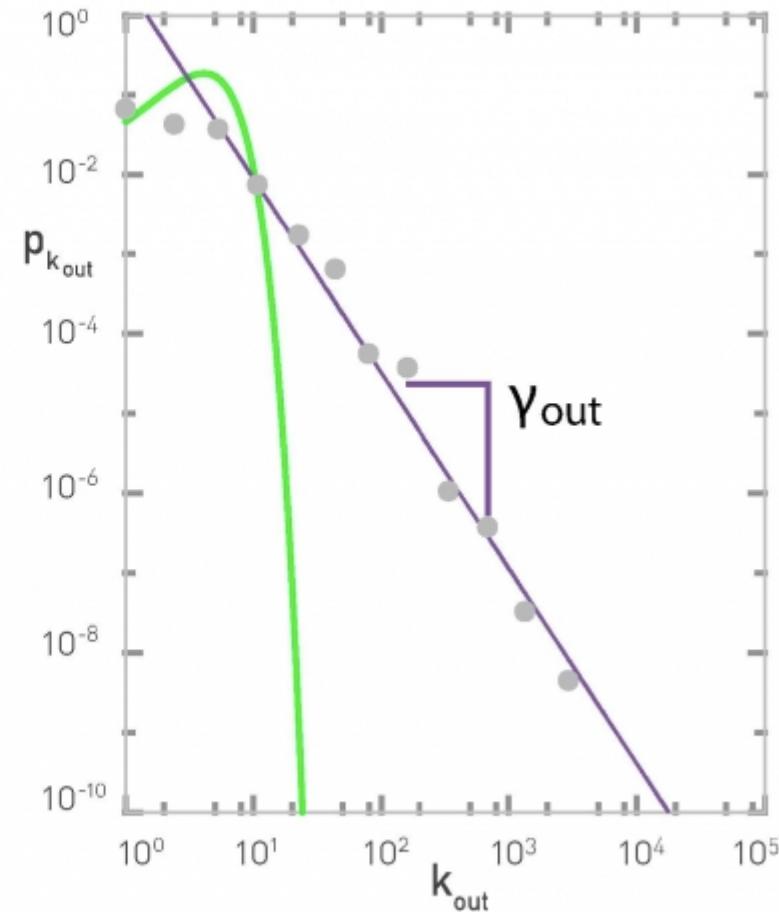


# Power law

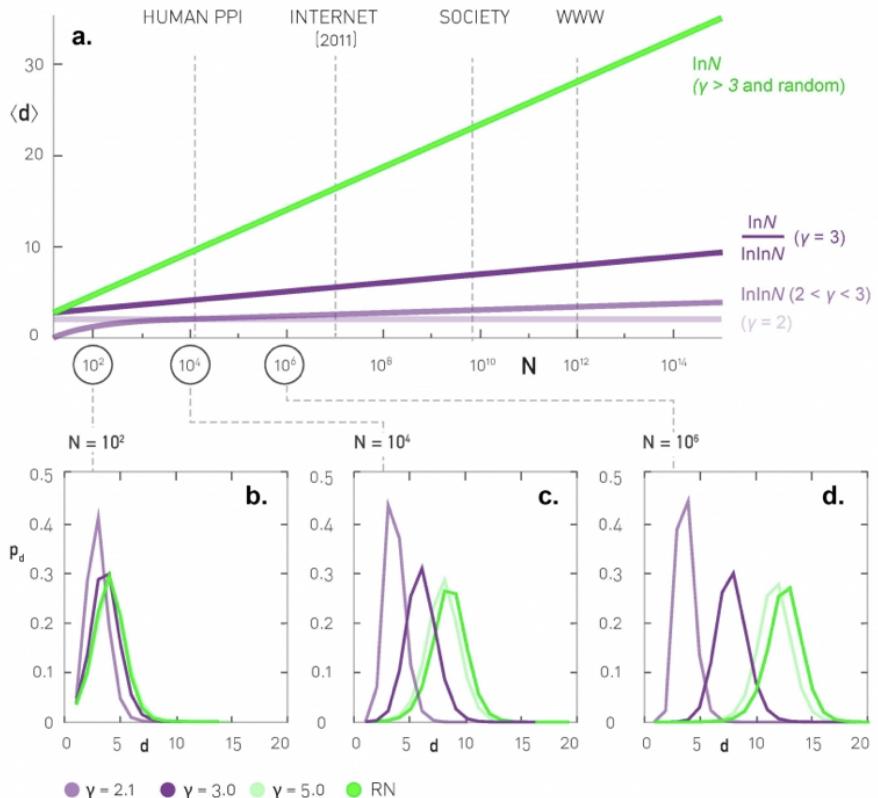
a.



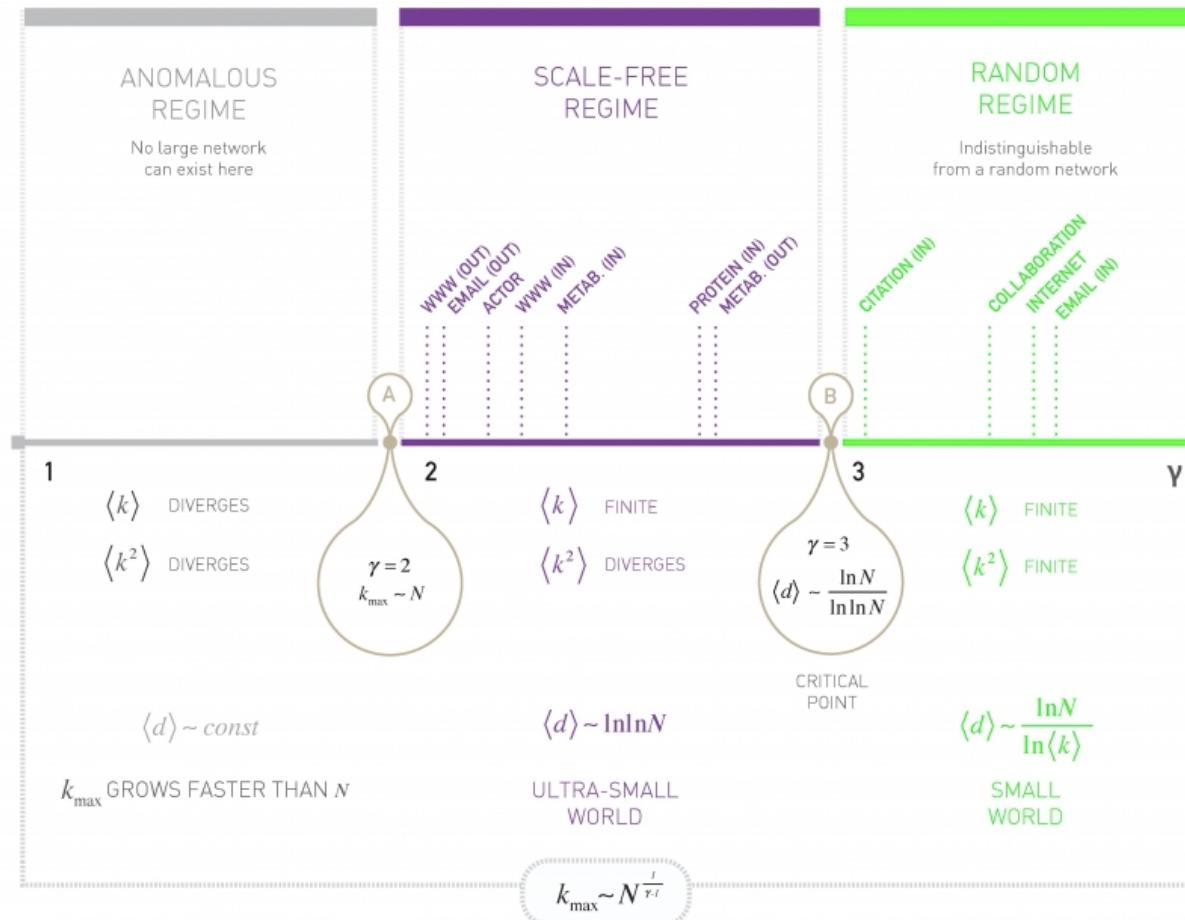
b.



# Power law (ultra-small world)



# Power law (scale-free)



# Power Law

Generative random model for ER (poisson, random) network was straightforward

Next topics:

- Why scale-free?
- Fitting power law networks to data
- Generative random model for power law networks
- More sophisticated models to fit empirical data closer
- Biologically-plausible random models (evolution/fitness etc.)

# Power Law

Why scale-free? A couple of ways to think about it:

- The variance of the degree distribution is infinite
- The right-hand tail of the degree distribution does not go to 0

# Power Law

Why scale-free? A couple of ways to think about it:

- The variance of the degree distribution is infinite
- The right-hand tail of the degree distribution does not go to 0

*Moments* of an RV, the expected value of powers of an RV

$E[k]$  - center of the distribution

$E[k^2]$  - spread of the distribution (variance) **this is the important one**

$E[k^3]$  - skew of the distribution

and more...

# Power Law

Why scale-free?

$$E[k^2] = \sum_{k_{min}}^{\infty} k^2 p_k = \sum_{k_{min}}^{\infty} k^{2-\gamma}$$

# Power Law

Why scale-free?

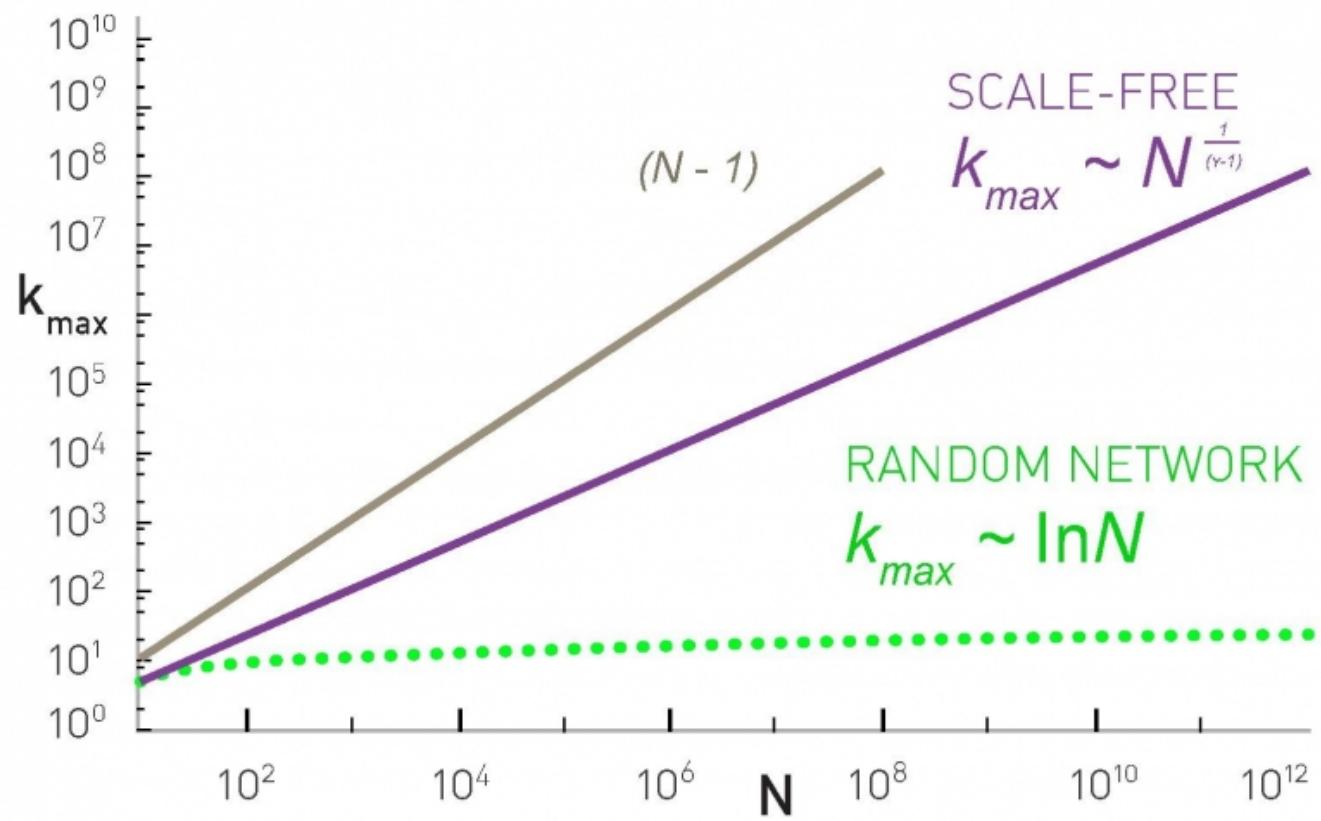
$$E[k^2] = \sum_{k_{min}}^{\infty} k^2 p_k = \sum_{k_{min}}^{\infty} k^{2-\gamma}$$

Let's take some liberties to make this easier to think about

$$E[k^2] = \int_{k_{min}}^{k_{max}} k^{2-\gamma} dk$$

and see what happens as  $k_{max} \rightarrow \infty$

# Power law

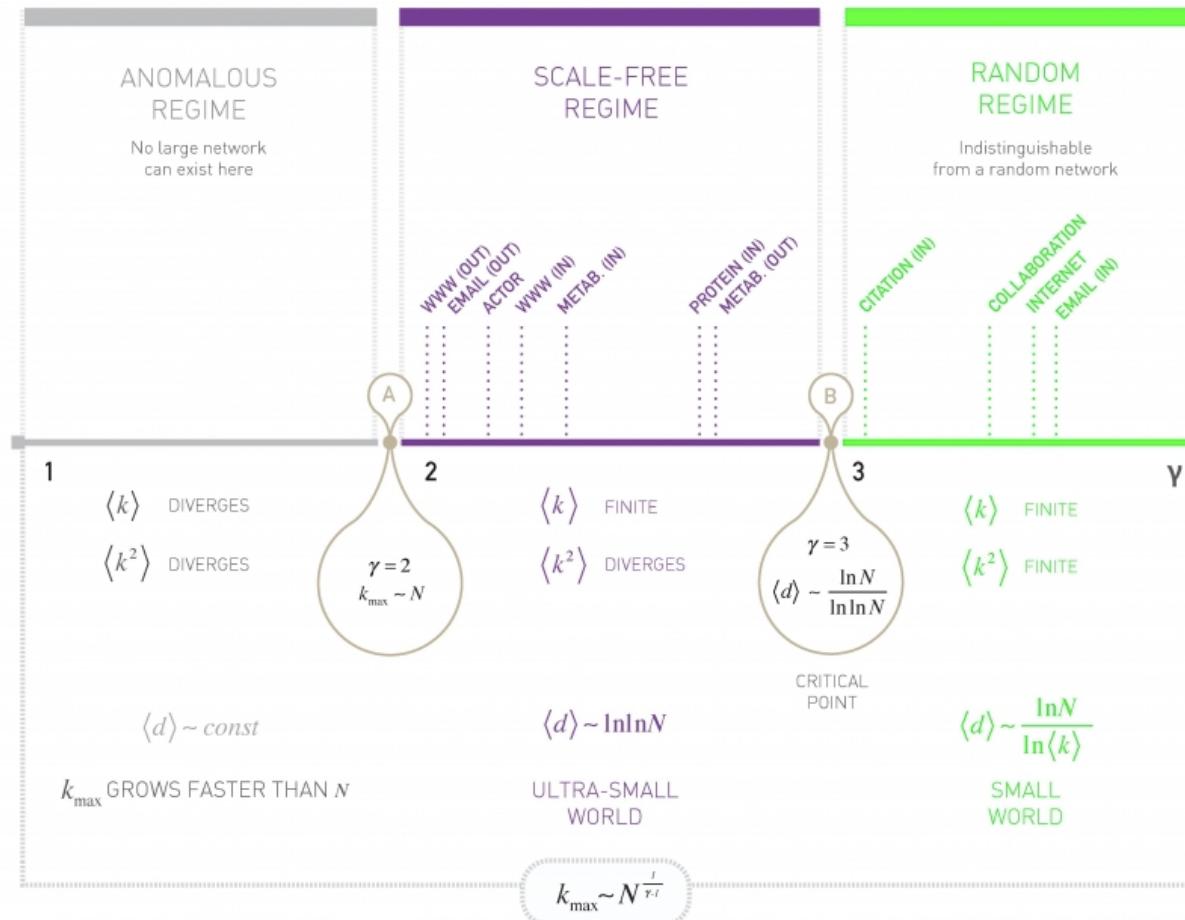


## Power law

$$\begin{aligned} E[k^2] &= C \frac{k_{max}^{3-\gamma} - k_{min}^{3-\gamma}}{3 - \gamma} \\ &= ak_{max}^{3-\gamma} + b \end{aligned}$$

- For  $\gamma > 3$ : scale is finite value as  $k_{max}$  grows
- For  $2 \leq \gamma \leq 3$ : scale is infinite value as  $k_{max}$  grows (scale-free)

# Power law

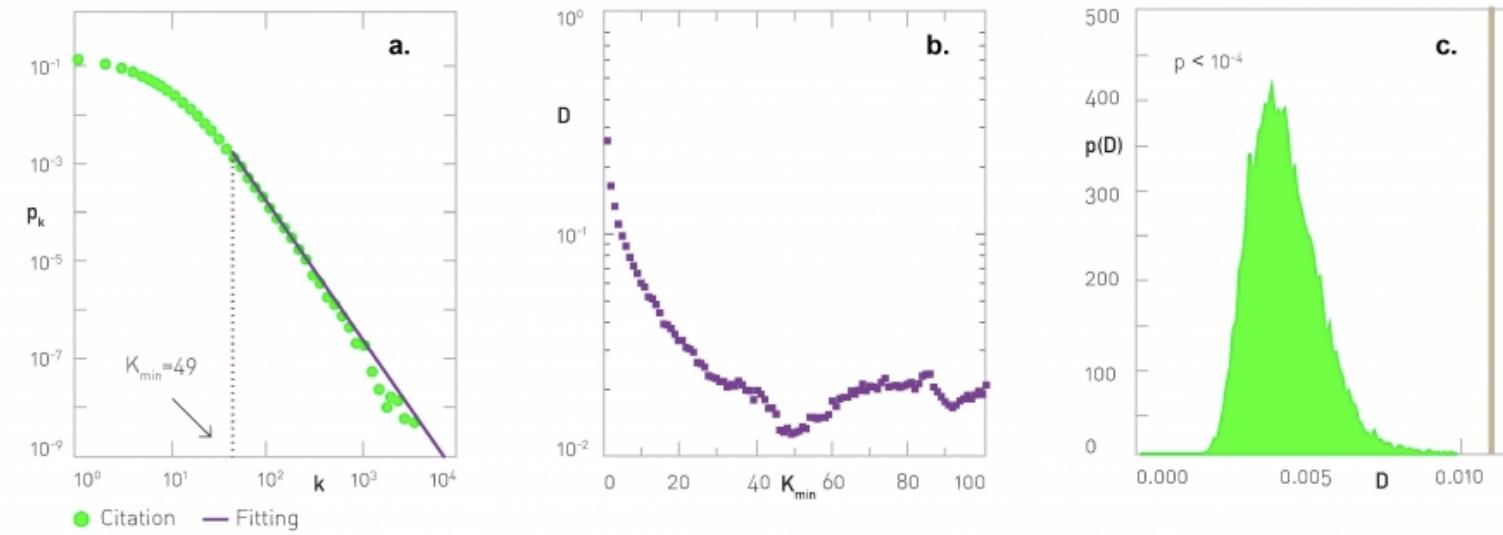


# Estimating the degree coefficient

Since so many structural properties of network depend on this value, estimating it properly matters a lot.

Here is a procedure based on Maximum Likelihood Estimation

# Estimating the degree coefficient



# Estimating the degree coefficient

Step 1 - The estimate

Given  $k_{min}$ , estimate  $\gamma$  as

$$\gamma_{k_{min}} = 1 + N \left[ \sum_{i=1}^N \log \frac{k_i}{k_{min} - \frac{1}{2}} \right]^{-1}$$

# Estimating the degree coefficient

Step 2 - How good is it?

$$D_{k_{min}} = \max_{k \geq k_{min}} |S(k) - p_k|$$

with  $p_k$  given by  $\gamma_{k_{min}}$

# Estimating the degree coefficient

Step 3 - Best model fit

Estimate  $\gamma$  as  $\gamma_{k_{min}}$  that *minimizes*  $D_{k_{min}}$

# Estimating the degree coefficient

## Step 4 - Model check

Is the optimal observed deviance  $D_{k_{min}}$  consistent with the estimated  $\gamma$ ?

Generate a distribution of deviance statistics from power law model,  
check where optimal deviance falls within generated distribution.

# Network Generation

The ER model gave use a generative algorithm to create a network that satisfies "Poisson" degree distribution?

Let's see a generative model to obtain a power law network

# The Barabasi-Albert Model

Procedure:

- Start with  $m_0$  nodes (with arbitrary links, or connected)
- At each time step  $t$ 
  - Growth: Add a new node with  $m$  edges
  - Preferential attachment: probability new node links to node  $i$

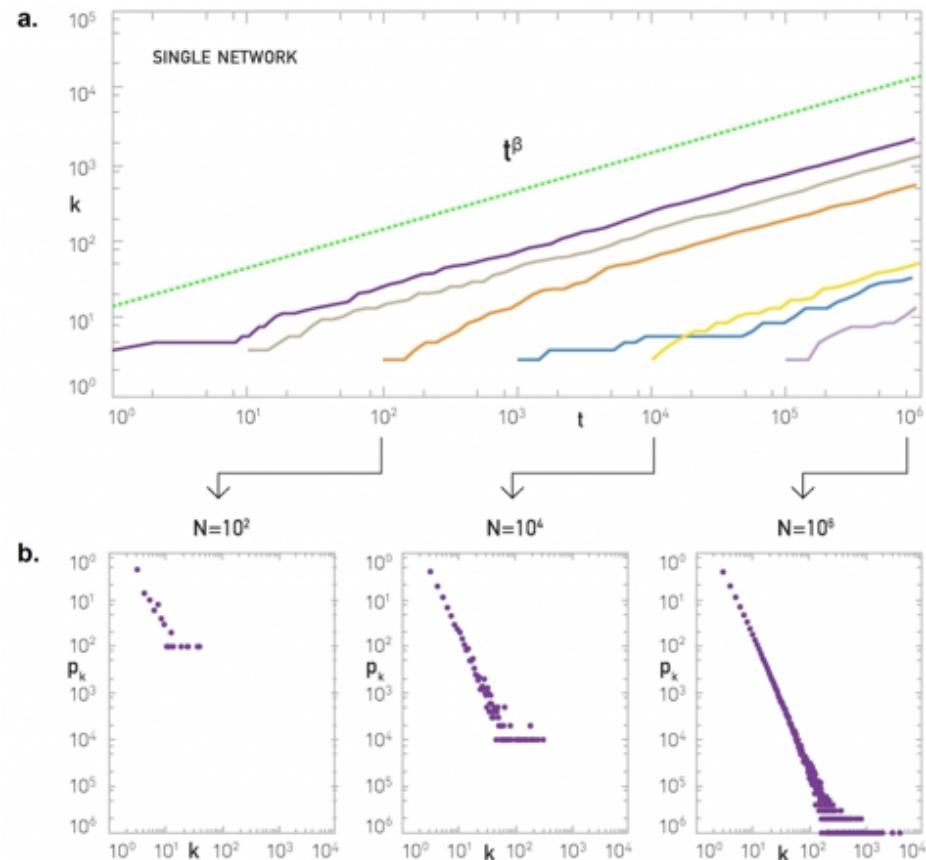
$$\Pi(k_i) = \frac{k_i}{\sum_i k_i}$$

Some simple questions to warm up: (a) how many nodes after  $t$  steps?  
(b) how many edges after  $t$  steps?

# The Barabasi-Albert Model

Degree dynamics

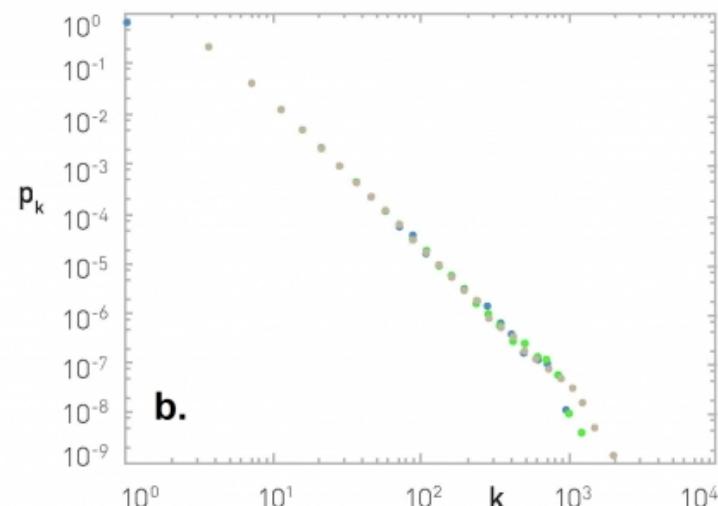
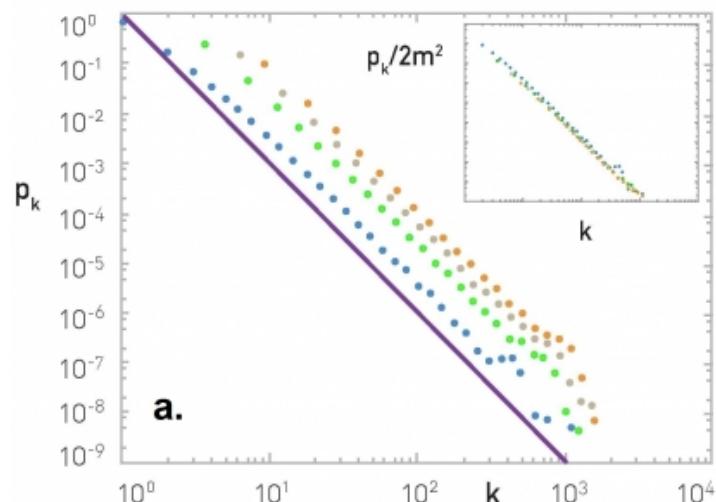
$$k_i(t) = m \left( \frac{t}{t_i} \right)^{1/2}$$



# The Barabasi-Albert Model

## Degree distribution

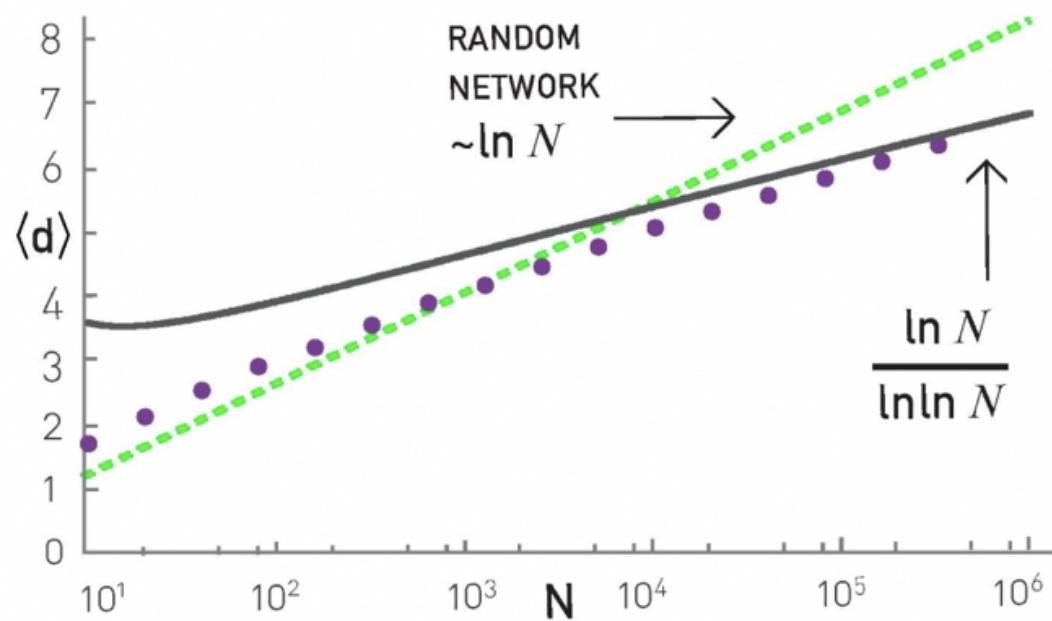
$$p_k \sim k^{-3}$$



# The Barabasi-Albert Model

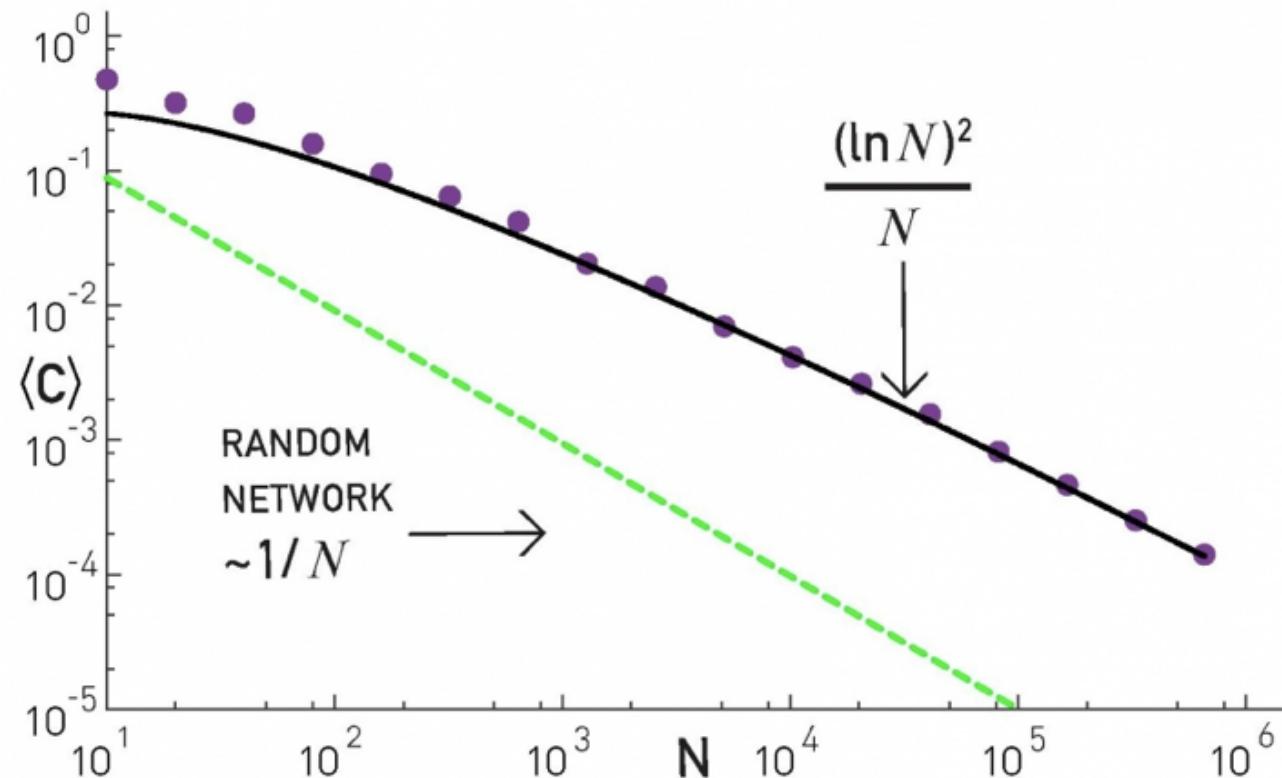
Distance

$$\langle d \rangle = \frac{\log N}{\log \log N}$$



# The Barabasi-Albert Model

## Cluster coefficient

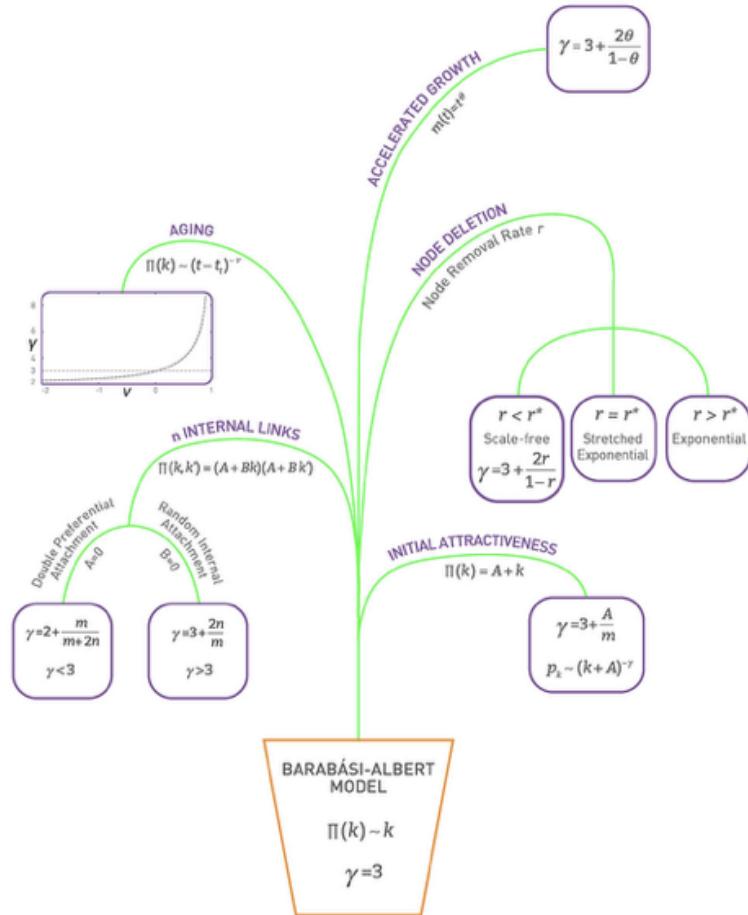


# Network growth models

Barabasi-Albert, some missing ingredients

- Fitness, properties beyond degree that control preferential attachment
- Age, preferential attachment depending on time
- Death, how to model nodes that go away?

# Network growth models



# Network growth models

More importantly: how well does this describe biologically plausible emergence.

Is this consistent with evolution?

Next time...

# Fitness: Bianconi-Barabasi

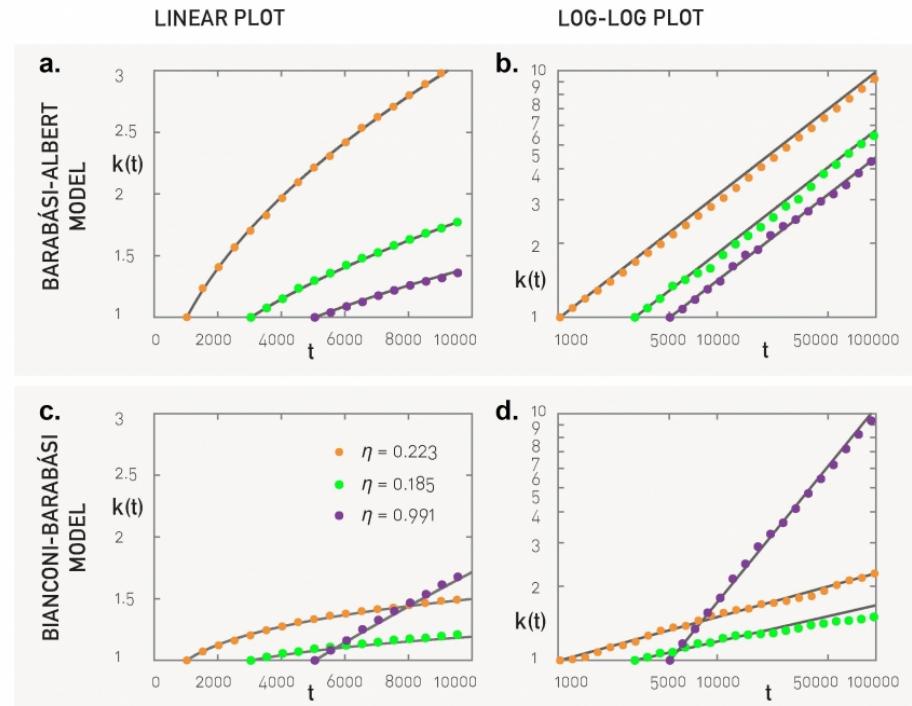
Goal: not all nodes of the same degree are equally attractive

Each node has fitness  $\eta_i$

$$\Pi(k_i) = \frac{\eta_i k_i}{\sum_j \eta_j k_j}$$

Dynamics:

$$k_i(t) = m \left( \frac{t}{t_i} \right)^{\eta_i / C}$$



## Fitness: Bianconi-Barabasi

Note: if you have data of network growth, you can estimate fitness coefficient under BB model assumption

# Node deletion

In biological networks we often encounter systems in which nodes are removed from networks:

- deleterious mutations in molecular networks
- neuron loss (e.g. AD)
- extinction in ecological networks

Model: at each time step, remove nodes with rate  $r$

# Node deletion

Some observations:

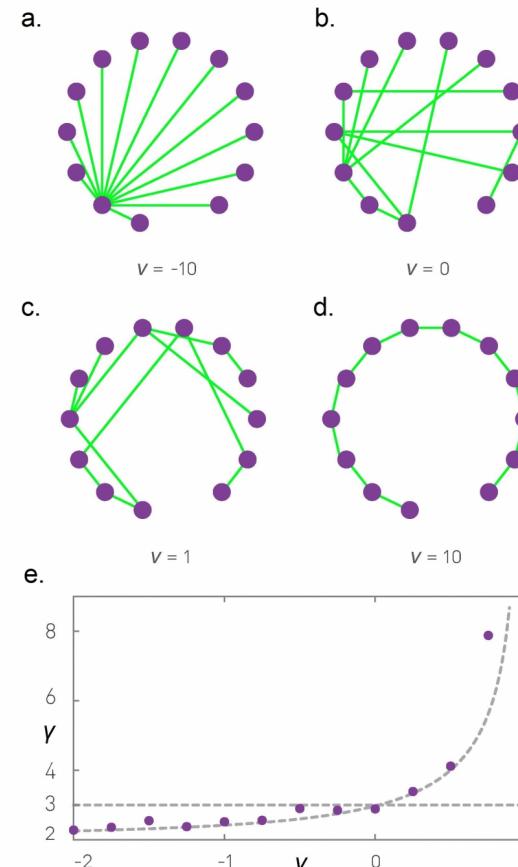
- For  $r < 1$  network grows slightly slower to BA model, so power-law with  $\gamma = 3 + \frac{2}{1-r}$
- $r = 1$  exactly BA model
- For  $r > 1$  network decays as it grows, analytical model not so clean...

Regimes for deletion important to think about: e.g., removal probability depends on degree (weak-get-weaker)

# Aging

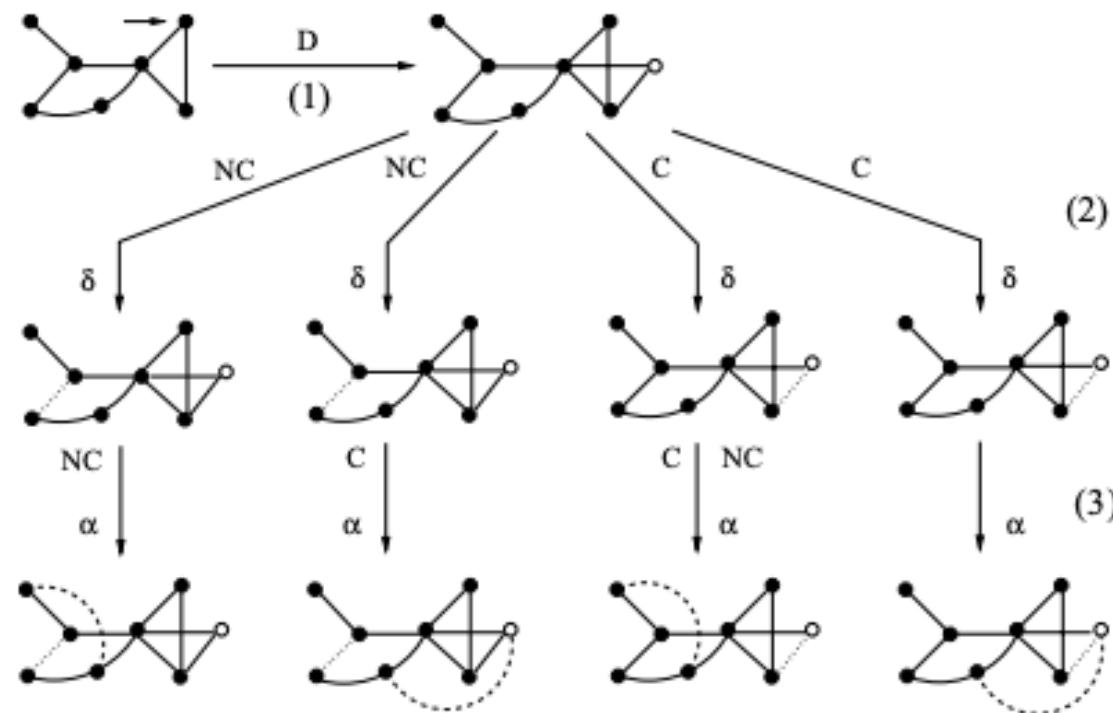
Probability of attachment depends on node age

$$\Pi(k_i, t_i) \sim k_i(t - t_i)^\nu$$



# Node duplication

An alternative, more biologically plausible network growth model. *New nodes evolve from existing nodes through duplication*



# Node duplication

Procedure:

- Start with seed graph  $G_0$  with  $n_0$  nodes
- At each time step  $t$ 
  - Growth: Create graph  $G_t$  by selecting a vertex  $v_t$  uniformly at random from graph  $G_{t-1}$  and duplicate it by adding new node  $v$  with same links as  $v_t$
  - Deletion: Delete each edge connecting  $v$  with probability  $(1 - p)$
  - Addition: For each vertex  $u$  not connected to  $v$ , attach with probability  $\frac{r}{t+n_0}$

# Node duplication

For large  $k$  can show power law

$$p_k \approx k^{-\gamma}$$

$$\gamma = 1 - \frac{2r}{1-p}$$

# Node duplication

Arguments of fitness, and to a greater degree, node deletion still hold in this case.

# Analytical question

Given observed network structure, can we posit a growth model (with associated parameters) that recapitulate observed network structure.

For many biological applications, node duplication with a node deletion regime is a good first place to start

## Next time

We briefly saw analysis of some network properties in terms of dynamics

Next we use similar ideas to model processes over data:

- network diffusion
- network epidemics
- network robustness (percolation)