

Complex Network Systems

Centrality metrics

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2019/2020 Winter

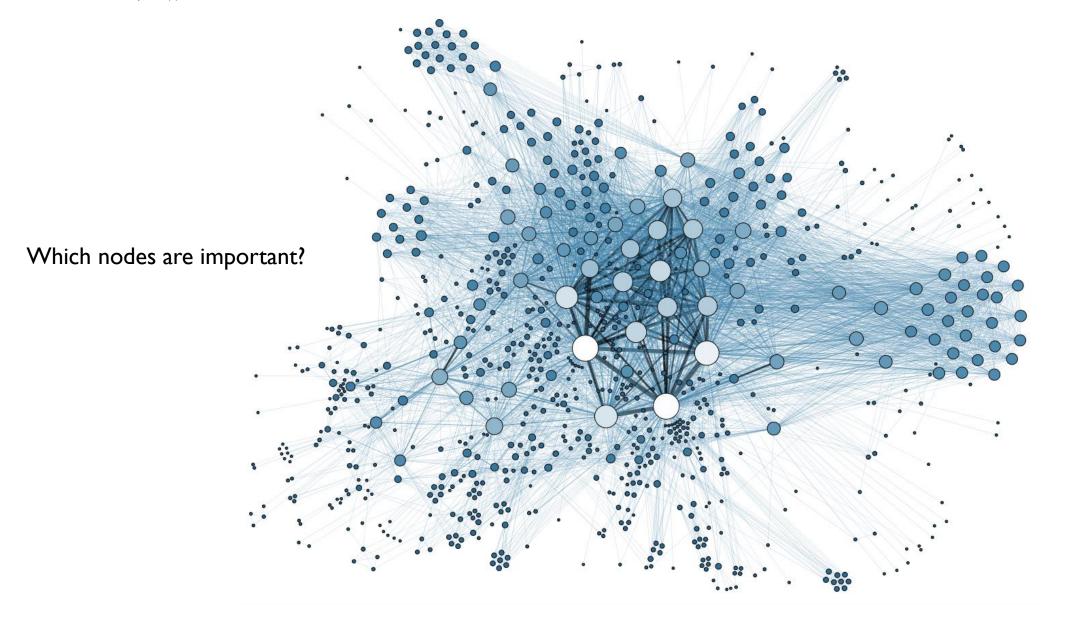
Types

Graph-level metrics

- Size
- Density
- Paths and distances
- Neighbourhoods
- Egocentric network
- Clustering coefficient
- Transitivity
- Cores
- Cliques
- Communities

Node-level metrics

- Closeness centrality
- Harmonic centrality
- Betweenness centrality
- Degree centrality
- Eigenvector centrality
- Katz centrality
- PageRank



Why?

Centrality

- Which nodes are most central?
 - Definition of central varies by context/purpose

Who is important based on their network position?

Centrality metrics

Closeness centrality

Harmonic centrality

Betweenness centrality

Connectivity

Degree centrality

geometric

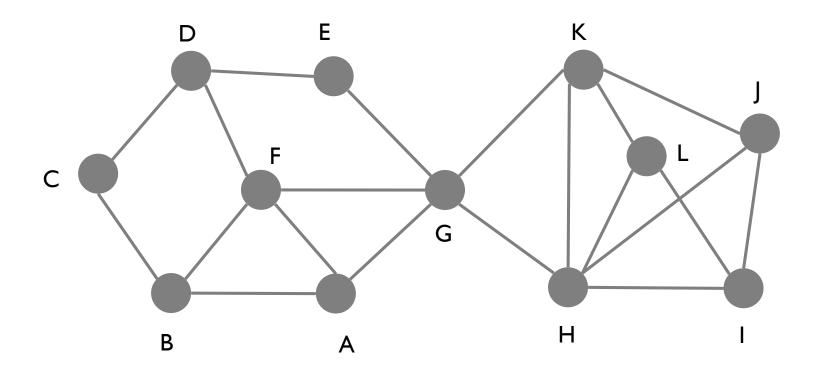
Eigenvector centrality

Katz centrality

PageRank

What is closeness centrality, intuitively?

Closeness centrality



Which node is the most important one?

What is closeness centrality, intuitively?

The most important node is the one that is the most independent

How close a node is to all other nodes

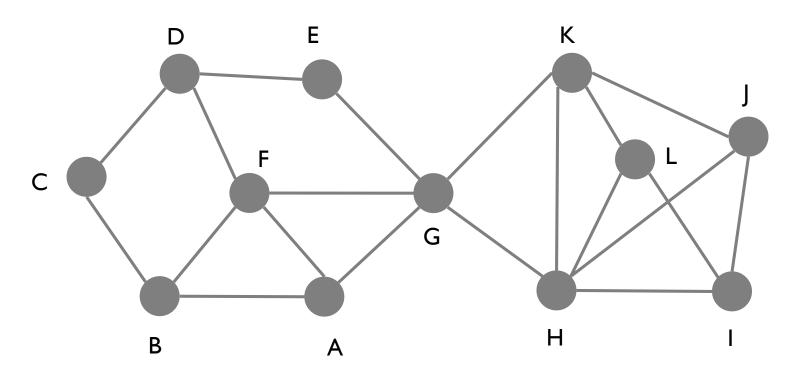
Closeness centrality

$$l_i = \frac{1}{n} \sum_j d_{ij} \qquad \longrightarrow \qquad C_i = \frac{1}{l_i} \qquad \longrightarrow \qquad C_i = \frac{n}{\sum_j d_{ij}}$$

$$C_i = \frac{n}{\sum_j d_{ij}}$$
 $C_G = ?$ $C_F = ?$ $C_H = ?$

$$C_G = ?$$

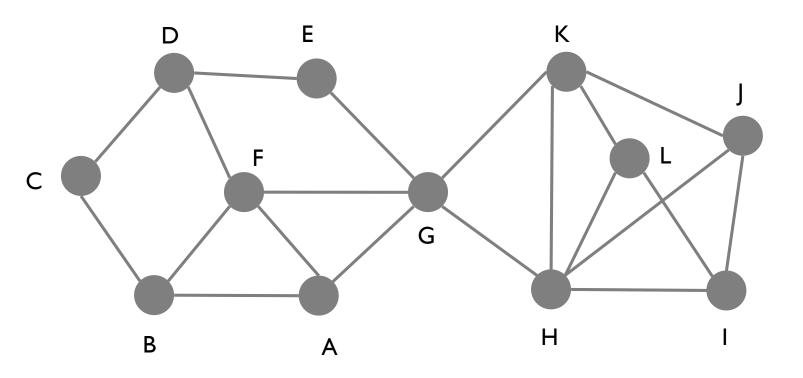
$$C_F = ?$$
 $C_H = ?$

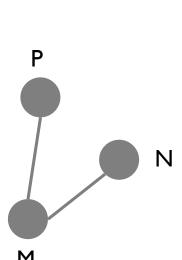


Node	d from G	d from F	d from H
Α	1	1	2
В	2	1	3
С	3	2	4
D	4	1	3
E	1	2	2
F	1	0	2
G	0	I	1
Н	1	2	0
1	2	3	1
J	2	3	1
K	1	2	I
L	2	3	I

$$C_G = \frac{12}{18} \quad C_F = \frac{12}{21} \quad C_H = \frac{12}{21}$$

Closeness centrality



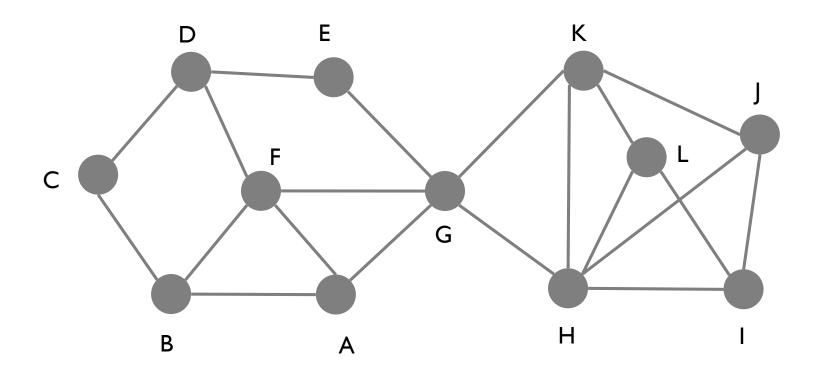


 $C_F = ?$

What are the (two) practical problems with closeness centrality?

What would harmonic centrality be?

Harmonic centrality

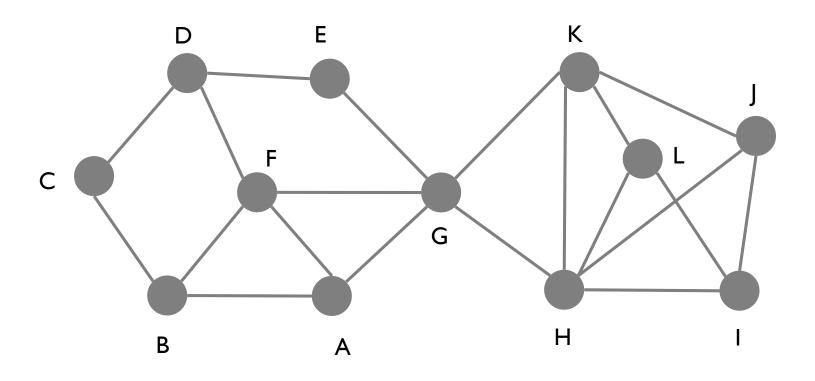


Which node is the most important one?

$$H_i = \frac{1}{n-1} \sum_{j(\neq i)} \frac{1}{d_{ij}}$$
 $H_G = ?$ $H_F = ?$ $H_H = ?$

$$H_F = ? H_H = ?$$

Harmonic centrality

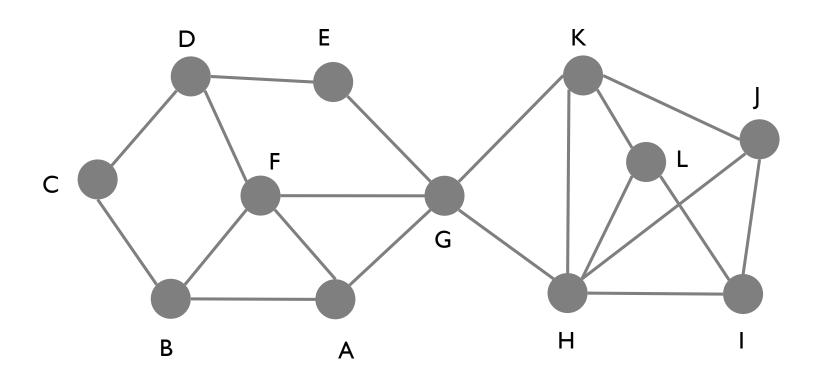


Node i	1/(<i>d</i> from G)	1/(<i>d</i> from F)	1(<i>d</i> from H)
Α	I	I	1/2
В	1/2	1	1/3
С	1/3	1/2	1/4
D	1/4	1	1/3
E	1	1/2	1/2
F	1	-	1/2
G	-	1	1
Н	1	1/2	-
1	1/2	1/3	1
J	1/2	1/3	1
K	I	1/2	1
L	1/2	1/3	I

Which node has the second largest harmonic centrality?

$$H_G = \frac{91}{132}$$
 $H_F = \frac{7}{11}$ $H_H = \frac{90}{132}$

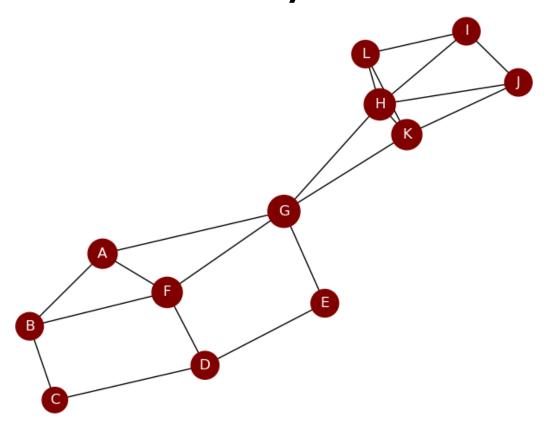
Closeness and harmonic centrality



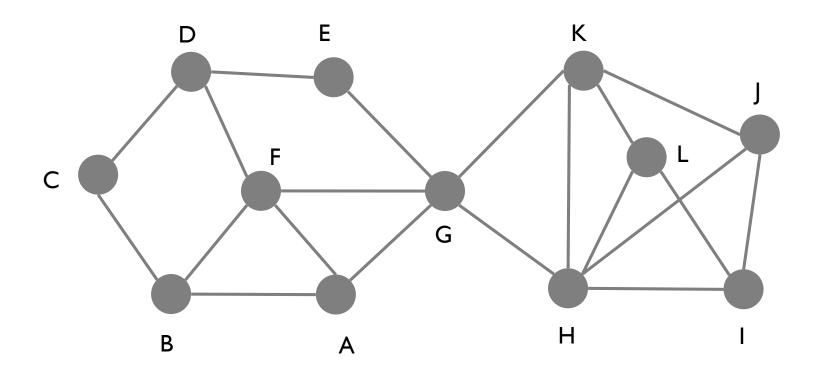
Node i	C_i	H_i
Α	0.545	0.591
В	0.428	0.522
С	0.352	0.456
D	0.444	0.537
E	0.5	0.53
F	0.571	0.636
G	0.667	0.689
Н	0.571	0.681
1	0.413	0.436
J	0.413	0.518
K	0.545	0.628
L	0.413	0.518

Degree

Harmonic centrality



What is betweenness centrality, intuitively?



Which node is the most important one?

What is betweenness centrality, intuitively?

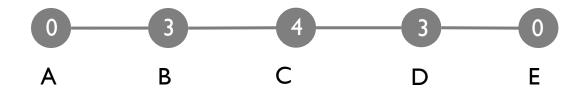
The most important node is the one with the most strategic location

The frequency with which a node is on the shortest paths between all other nodes

Compute betweenness centrality

For node *i*

- I. Select a pair of nodes
- 2. Find all the shortest paths between those nodes
- 3. Compute the fraction of those paths that include node i
- 4. Repeat steps I-3 for every pair of nodes in the network
- 5. Sum up all the fractions computed

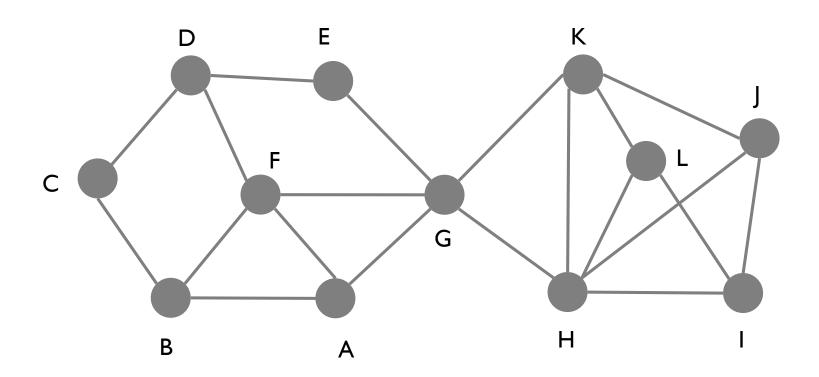


Let's compute betweenness centrality for node B

- There are 6 pairs to consider: AC, AD, AE, CD, CE, DE
- Fractions for AC, AD, AE are all 1
- Fractions for the remaining pairs are all 0
- $3 \times 1(A \text{ to all others}) + 3 \times 0(all \text{ remaining pairs}) = 3$
- Normalise the centrality: $3 \div 25 = 0.12$

$$B_i = \sum_{jk} g_{jk}(i) \qquad \longrightarrow \qquad B_i = \sum_{jk} \frac{g_{jk}(i)}{g_{jk}} \qquad \longrightarrow \qquad B_i = \frac{1}{n^2} \sum_{jk} \frac{g_{jk}(i)}{g_{jk}}$$

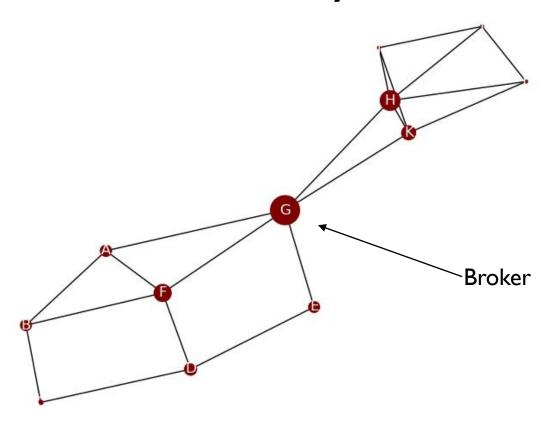
$$B_i = \frac{1}{n^2} \sum_{jk} \frac{g_{jk}(i)}{g_{jk}}$$



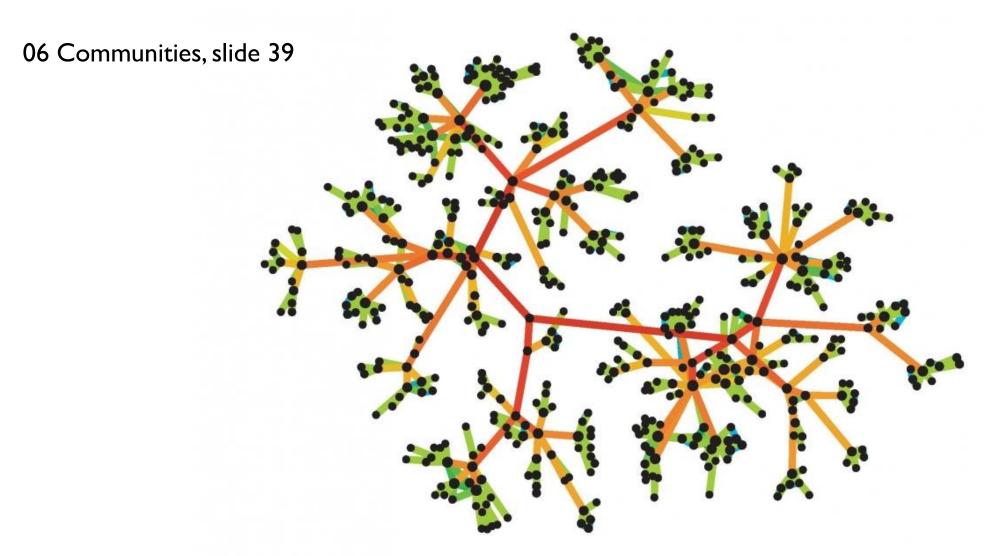
Node i	B_i
Α	0.086
В	0.081
С	0.013
D	0.099
E	0.081
F	0.199
G	0.581
Н	0.266
1	0.006
J	0.006
K	0.133
L	0.006

Degree

Betweenness centrality

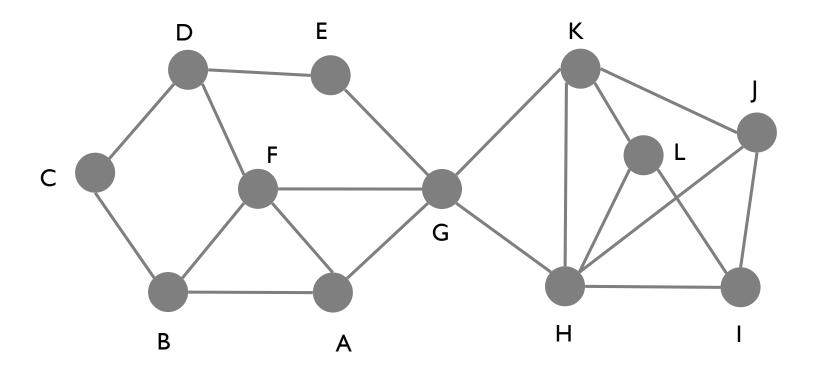


Communities and link weights



What is degree centrality, intuitively?

Degree centrality



Which node is the most important one?

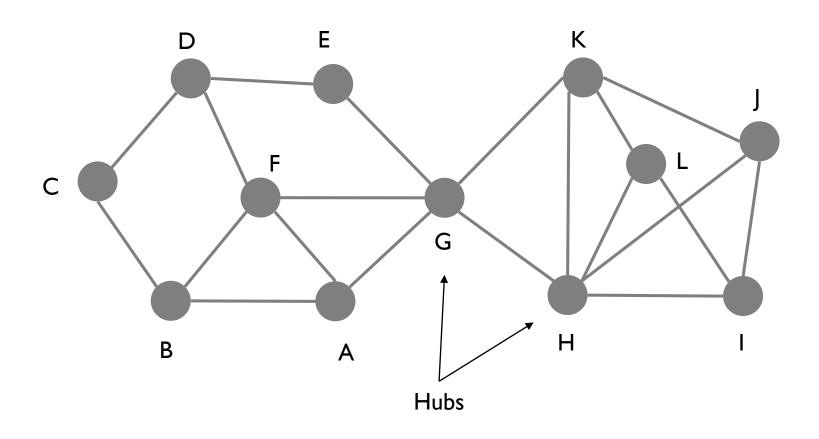
What is degree centrality, intuitively?

The most important node is the one with the most connections

It can be deceiving

$$\overline{k_i} = \frac{k_i}{n-1}$$
 – normalised degree centrality

Degree centrality



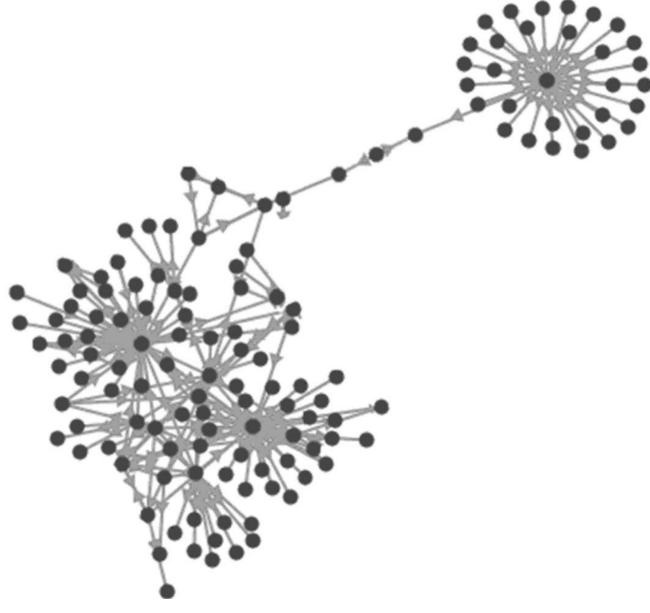
Node	k_i	$\overline{k_i}$
Α	3	0.272
В	3	0.272
C	2	0.181
D	3	0.272
Е	2	0.181
F	4	0.363
G	5	0.454
I	5	0.454
I	3	0.272
J	3	0.272
K	4	0.363
L	3	0.272

Comparison

Ordered nodes	C_i	H_i	B_i	$\overline{k_i}$
I st largest	G (0.667)	G (0.689)	G (0.581)	G (0.454)
2 nd largest	F (0.571)	H (0.681)	H (0.266)	H (0.454)
3 rd largest	H (0.571)	F (0.636)	F (0.199)	F (0.363)
4 th largest	A (0.545)	K (0.628)	K (0.133)	K (0.363)

Comparison

Ordered nodes	C_i	H_i	B_i	$\overline{k_i}$
I st largest	G (0.667)	G (0.689)	G (0.581)	G (0.454)
2 nd largest	F (0.571)	H (0.681)	H (0.266)	H (0.454)
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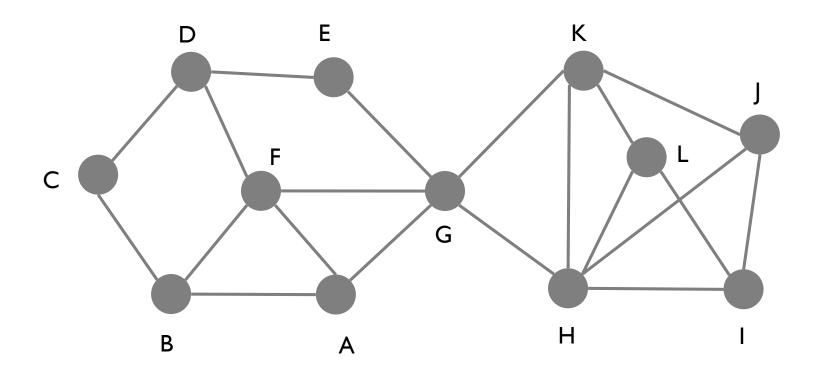
What kind of structure does this network have?

Generalisation

• Degree centrality captures only a local measure of importance

 Increase importance of nodes who are connected to other high-degree nodes What is eigenvector centrality, intuitively?

Eigenvector centrality



Which node is the most important one?

What is eigenvector centrality, intuitively?

The most important node is the one that has the most information flowing through it

It cares if a node is a hub, but it also cares how many hubs it is connected to

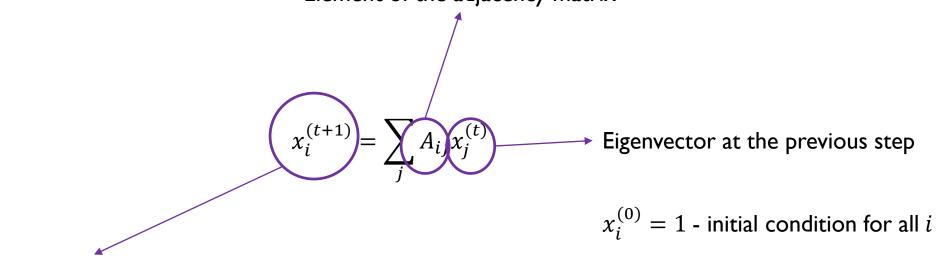
How to compute the eigenvector centrality?

Power method

Method based on the largest eigenvalue

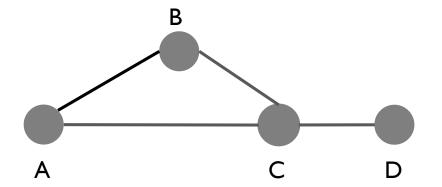
Eigenvector centrality

Element of the adjacency matrix



Eigenvector at the current step

Find $x^{(1)}$

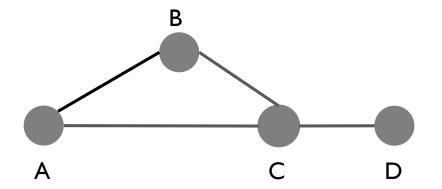


$$x_i^{(t+1)} = \sum_j A_{ij} x_j^{(t)}$$

$$x^{(1)} = \begin{bmatrix} 0 & 1 & 1 & 0 \\ 1 & 0 & 1 & 0 \\ 1 & 1 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ 2 \\ 3 \\ 1 \end{bmatrix}$$

What does it represent?

Find $x^{(2)}$



$$x_i^{(t+1)} = \sum_j A_{ij} x_j^{(t)}$$

$$x^{(2)} = \begin{bmatrix} 0 & 1 & 1 & 0 \\ 1 & 0 & 1 & 0 \\ 1 & 1 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 2 \\ 2 \\ 3 \\ 1 \end{bmatrix} = \begin{bmatrix} 5 \\ 5 \\ 5 \\ 3 \end{bmatrix}$$

What does it represent?

Power method

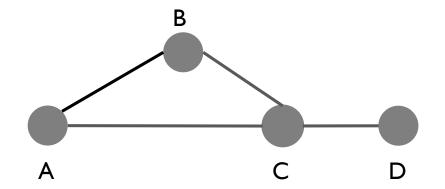
Start with some initial vector

$$-\mathbf{x}^{(0)}=1$$

• Iterate until the direction of the vector **x** stabilises or the maximum number of iterations has been reached

- perform update
$$\mathbf{x}^{(t+1)} = \frac{\mathbf{A}\mathbf{x}^{(t)}}{\|\mathbf{A}\mathbf{x}^{(t)}\|}$$

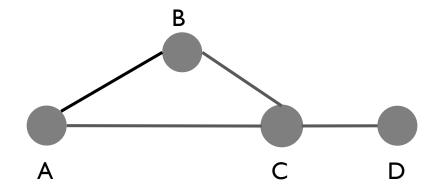




$$\mathbf{x}^{(t+1)} = \frac{\mathbf{A}\mathbf{x}^{(t)}}{\|\mathbf{A}\mathbf{x}^{(t)}\|}$$

$$\mathbf{x}^{(1)} = \begin{bmatrix} 0 & 1 & 1 & 0 \\ 1 & 0 & 1 & 0 \\ 1 & 1 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0.471 \\ 0.471 \\ 0.707 \\ 0.235 \end{bmatrix}$$





$$\mathbf{x}^{(t+1)} = \frac{\mathbf{A}\mathbf{x}^{(t)}}{\|\mathbf{A}\mathbf{x}^{(t)}\|}$$

$$\mathbf{x}^{(2)} = \begin{bmatrix} 0 & 1 & 1 & 0 \\ 1 & 0 & 1 & 0 \\ 1 & 1 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 0.471 \\ 0.471 \\ 0.707 \\ 0.235 \end{bmatrix} = \begin{bmatrix} 0.546 \\ 0.546 \\ 0.545 \\ 0.327 \end{bmatrix}$$

More iterations

Node i	$\mathbf{x}^{(1)}$	x ⁽²⁾	$\mathbf{x}^{(5)}$	$\mathbf{x}^{(10)}$	x ⁽¹⁵⁾	x ⁽²⁰⁾
Α	0.471	0.546	0.523	0.52275	0.52268	0.52267
В	0.471	0.546	0.523	0.52275	0.52268	0.52267
С	0.707	0.545	0.542	0.61117	0.61145	0.61154
D	0.235	0.327	0.284	0.28271	0.28234	0.28219



Convergence at a fixed point

Comparison

Node i	$\chi^{(1)}$	x ⁽²⁾	x ⁽⁵⁾	$\chi^{(10)}$	$x^{(15)}$	$x^{(20)}$	k_i
Α	0.471	0.546	0.523	0.52275	0.52268	0.52267	2
В	0.471	0.546	0.523	0.52275	0.52268	0.52267	2
С	0.707	0.545	0.542	0.61117	0.61145	0.61154	3
D	0.235	0.327	0.284	0.28271	0.28234	0.28219	I

Comparison

Node i	$\chi^{(1)}$	$\chi^{(2)}$	$\chi^{(5)}$	$\chi^{(10)}$	χ ⁽¹⁵⁾	$x^{(20)}$	k_i
Α	0.471	0.546	0.523	0.52275	0.52268	0.52267	2
В	0.471	0.546	0.523	0.52275	0.52268	0.52267	2
С	0.707	0.545	0.542	0.61117	0.61145	0.61154	3
D	0.235	0.327	0.284	0.28271	0.28234	0.28219	I

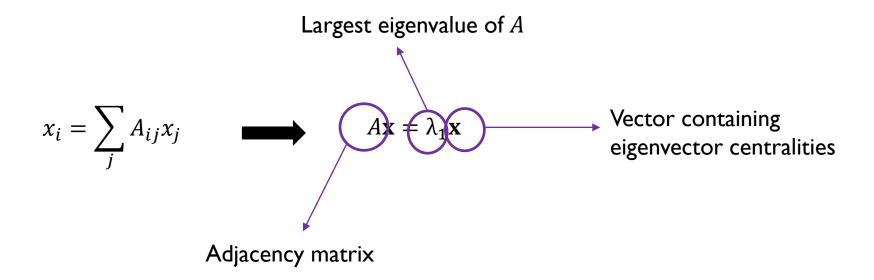
Perron-Frobenius theorem

Guarantees that when the network is an undirected, connected component, iterating

$$x_i^{(t+1)} = \sum_j A_{ij} x_j^{(t)}$$

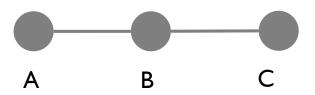
will always converge on a fixed point equivalent to the principal eigenvector of the adjacency matrix

Eigenvector centrality



Can be solved using basic linear algebra

Example



$$A\mathbf{x} = \lambda_1 \mathbf{x}$$

$$(A - \lambda_1 I)\mathbf{x} = 0$$

I. Give the adjacency matrix A

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}$$

- 2. Find the largest eigenvalue λ_1 of A
 - a. Find the determinant of the matrix $det(A \lambda I)$

$$det(A - \lambda I) = \begin{vmatrix} -\lambda & 1 & 0 \\ 1 & -\lambda & 1 \\ 0 & 1 & -\lambda \end{vmatrix}$$

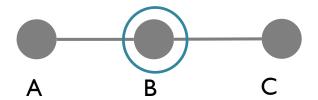
b. Solve for the values of λ such that $det(A - \lambda I) = 0$

$$-\lambda^3 + 2\lambda = 0$$
$$\lambda(2 - \lambda^2) = 0$$

Eigenvalues are $(-\sqrt{2}, 0, \sqrt{2})$

c. Choose the largest eigenvalue $\lambda_1 = \sqrt{2}$

Example



$$A\mathbf{x} = \lambda_1 \mathbf{x}$$

$$(A - \lambda_1 I)\mathbf{x} = 0$$

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}$$

3. Find the eigenvector of A

$$\begin{bmatrix} -\sqrt{2} & 1 & 0 \\ 1 & -\sqrt{2} & 1 \\ 0 & 1 & -\sqrt{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{cases} -\sqrt{2}x_1 + x_2 = 0 \\ x_2 - \sqrt{2}x_3 = 0 \end{cases}$$

$$\mathbf{x} = \begin{bmatrix} 1/2 \\ \sqrt{2}/2 \\ 1/2 \end{bmatrix}$$

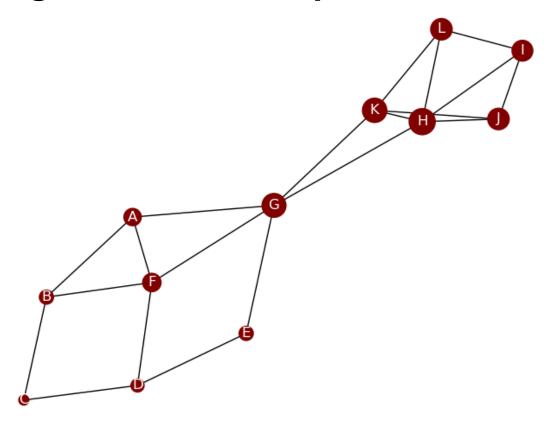
Eigenvector centrality

The eigenvector centrality of each node is given by the entries of the principal eigenvector

- Is the vector guaranteed to exist?
- Is it unique?
- Is the eigenvalue unique?
- Can we have negative entries in the eigenvector?

Degree

Eigenvector centrality

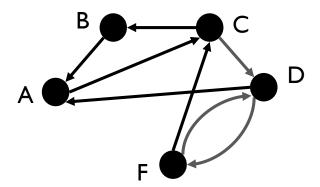


Comparison

Ordered nodes	C_i	H_i	B_i	$\overline{k_i}$	E_i
I st largest	G (0.667)	G (0.689)	G (0.581)	G (0.454)	H (0.473)
2 nd largest	F (0.571)	H (0.681)	H (0.266)	H (0.454)	K (0.408)
3 rd largest	H (0.571)	F (0.636)	F (0.199)	F (0.363)	G (0.396)
4 th largest	A (0.545)	K (0.628)	K (0.133)	K (0.363)	J (0.320)

Exercise

Consider the following network:



- a) Which node is the most important one? Why? (By intuition, no calculations)
- b) Calculate the harmonic centrality of node D. Give the result in the form of a fraction
- c) Using the adjacency matrix of the network, calculate $x^{(1)}$

Sources

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