Temporal Networks and the Activity Driven Framework

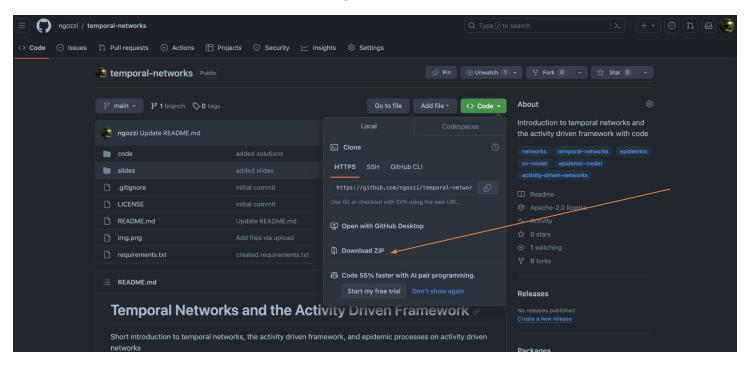
Nicolò Gozzi, **ISI Foundation** October 25, 2023



Download Code and Slides from Github

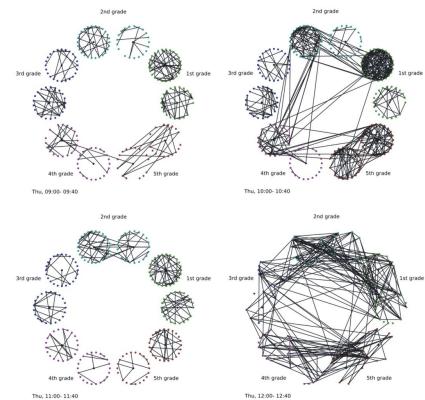
(https://github.com/ngozzi/temporal-networks)

git clone https://github.com/ngozzi/temporal-networks.git
OR



What is a Temporal Network?

A temporal (or time-varying) network is a network whose links, or nodes, are active only at certain times



Examples of Temporal Networks

- Person-to-person communication (emails, text messages, phone calls)
- Physical proximity (face-to-face interactions)
- Cell biology (protein interaction, gene-regulatory networks)
- Infrastructural networks (air-transport network)
- Neural and brain networks
- Ecological networks (seasonality, environmental changes)
- ...

Examples of Temporal Networks

- Person-to-person communication (emails, text messages, phone calls)
- Physical proximity (face-to-face interactions)
- Cell biology (protein interaction, gene-regulatory networks)
- Infrastructural networks (air-transport network)
- Neural and brain networks
- Ecological networks (seasonality, environmental changes)
- ...
 - → The study of temporal network is profoundly related to the study of dynamical phenomena unfolding on such networks (e.g., epidemics)

Whether to represent or not a network as a time-varying network depends on the time scale of process we are studying:

Whether to represent or not a network as a time-varying network depends on the time scale of process we are studying:

• When $t_N \gg t_P \to$ **Static Approximation**: the timescale of network evolution is much greater than the timescale of dynamical process on the network. It is safe to use a static approximation of the network

Whether to represent or not a network as a time-varying network depends on the time scale of process we are studying:

- When $t_N \gg t_P \to$ **Static Approximation**: the timescale of network evolution is much greater than the timescale of dynamical process on the network. It is safe to use a static approximation of the network
- When t_N ~ t_P→ Temporal Network: the timescale of network evolution and of the dynamical process is comparable. It is convenient to use a time-varying network representation

Whether to represent or not a network as a time-varying network depends on the time scale of process we are studying:

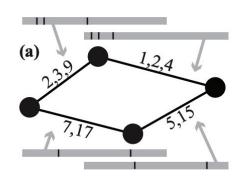
- When $t_N \gg t_P \to$ **Static Approximation**: the timescale of network evolution is much greater than the timescale of dynamical process on the network. It is safe to use a static approximation of the network
- When $t_N \sim t_P \rightarrow$ **Temporal Network**: the timescale of network evolution and of the dynamical process is comparable. It is convenient to use a time-varying network representation
- When $t_N \ll t_P \rightarrow$ **Annealed Approximation**: the timescale of network evolution is much faster than the dynamical processes. It is convenient to use a time-aggregated (static) version of the network

Representation of Temporal Networks: Contact Sequences

Depending on their features, temporal networks can be represented as:

1. Contact Sequences:

 If duration of interactions is negligible, the network can be can be represented as a contact sequence C made of triples (i, j, t) where i, j ∈ V and t denotes time.



- Examples include communication data, and physical proximity data where the duration of the contact is negligible.
- Same time contacts are grouped into one graph the temporal network is presented as a sequence of static graphs

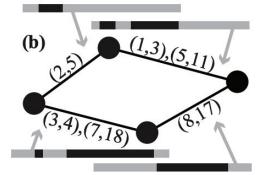
Representation of Temporal Networks: Interval Graphs

Depending on their features, temporal networks can be represented as:

2. Interval Graphs:

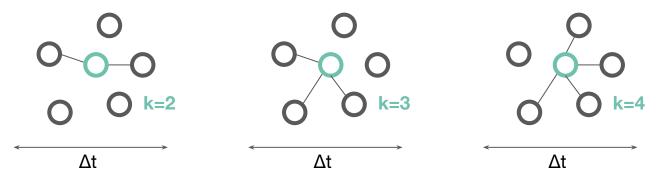
- in this case, the edges are active over a set of intervals time intervals $T_e = \{(t_1, t_1), \dots (t_n, t_n)\}$
- Examples include proximity contact networks
- Similarly to static graph, it can be defined an adjacency index:

$$a(i, j, t) = \begin{cases} 1 & \text{if } i \text{ and } j \text{ are connected at time } t \\ 0 & \text{otherwise} \end{cases}$$



Topological Measures for Temporal Network

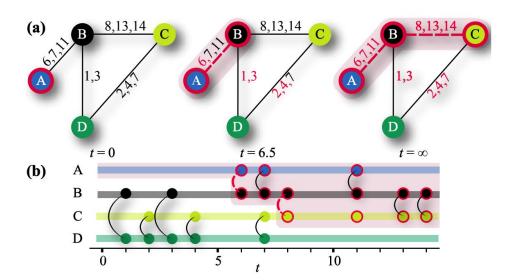
- Many of the metrics developed for static networks can still be applied to temporal networks
- These measures can be computed on the aggregated network over a certain time interval or over regular time steps
- In doing so, we can compute, for example, the time-dependent degree of a node



However, other properties are directly influenced by the order of link activations

Time-respecting paths and reachability

- In a static graph, a path is simply a sequence of sequential edges
- In temporal networks, paths are sequences of link ordered in time



Time-respecting paths and reachability

- In a static graph, a path is simply a sequence of sequential edges
- In temporal networks, paths are sequences of link ordered in time
- More formally, time-respecting paths are defined as sequences of contacts with non-decreasing times
- The set of vertices that can be reached by time-respecting paths from node i within an observation window is called the set of influence of i
- The average fraction of nodes in the sets of influence of all vertices as the reachability ratio

Connectivity and components

- Connectivity measures if a pair of nodes is connected by a path
- Connectivity is not a symmetric relation for temporal graphs (i may be reachable by time-respecting paths from j, but not the opposite)
- We can define:
 - two nodes i and j of a temporal network are strongly connected if there is a directed,
 time-respecting path connecting i to j
 - two nodes i and j are weakly connected if there are undirected time respecting paths from i
 to j and j to i (i.e. the directions of the contacts are not taken into account)
- Based on this, we can define strongly or weakly connected components of the temporal graph

Distances, Latencies, and Fastest Paths

- For static networks, the distance between two nodes is defined as the length of the shortest path joining them (in terms of n. of edges)
- For temporal network, one can consider the fastest time-respecting path(s) between two nodes
- The shortest time within which *i* can reach *j* is called their **latency** (also temporal distance)

Classic Network Growth Models (Erdös-Rényi, preferential attachment model) are connectivity-driven models:

- Network's topology is at the core of the models' definition
- Well-suited to capture the features of network systems whose links among nodes are long-lived elements
- However, in some systems interactions may rapidly change on a very short time scale

The activity-driven model is a **temporal network model** that can be used to describe those systems

The core assumption of the activity driven model is that each node i has an activity potential a_i defined as the probability per unit time to create new interactions

Network Initialization:

- Consider N disconnected nodes
- Each node is assigned an activity sampled from a distribution F(a)
- To avoid divergences of F(a) close to the origin we assume $\varepsilon \le a \le 1$

Once activity has been assigned to each node, the temporal dynamics of the model at each time step can be defined as follows:

1. At each discrete time step t the network G_t starts with N disconnected nodes

- 1. At each discrete time step t the network G_t starts with N disconnected nodes
- 2. **Node Activation**: With probability $a \Delta t$ each node i becomes active

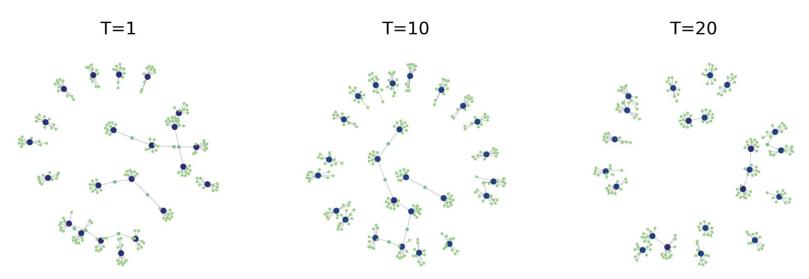
- 1. At each discrete time step t the network G_t starts with N disconnected nodes
- 2. Node Activation: With probability $a \Delta t$ each node i becomes active
- 3. **Partner Selection**: each active node generates *m* links that are connected to m other randomly selected nodes (non-active nodes can still receive connections from other active vertices)

- 1. At each discrete time step t the network G_t starts with N disconnected nodes
- 2. Node Activation: With probability $a \Delta t$ each node i becomes active
- 3. **Partner Selection**: each active node generates *m* links that are connected to m other randomly selected nodes (non-active nodes can still receive connections from other active vertices)
- 4. At the next time step $t + \Delta t$, all the edges in the network G_t are deleted (underlying assumption is that all interactions have a constant duration $\tau_i = \Delta t$)

- 1. At each discrete time step t the network G_t starts with N disconnected nodes
- 2. **Node Activation**: With probability $a \Delta t$ each node *i* becomes active
- 3. **Partner Selection**: each active node generates *m* links that are connected to m other randomly selected nodes (non-active nodes can still receive connections from other active vertices)
- 4. At the next time step $t + \Delta t$, all the edges in the network G_t are deleted (underlying assumption is that all interactions have a constant duration $\tau_i = \Delta t$)

ADN - Example

We consider $F(a) \sim a^{-\gamma}$, with $\gamma = 2.1$ and m = 10



At each time step, the instantaneous network will be composed by a **set of stars** around the nodes that were active at that time step

ADN - Time-aggregated Network

We define the integrated network as the union of all the networks obtained in each previous time step:

$$G_T = \bigcup_{t=0}^{t=T} G_t$$

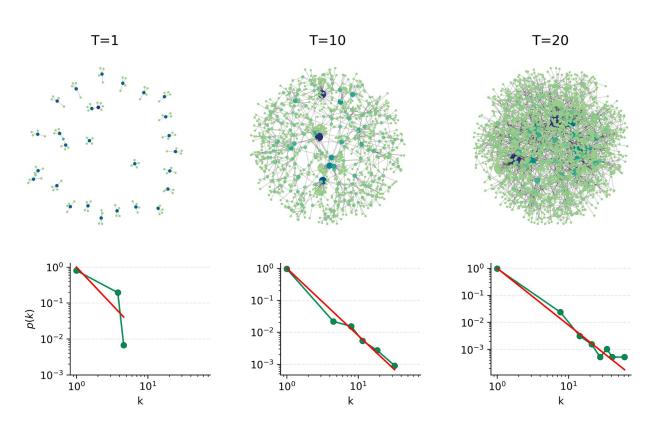
It can be shown that node *i* will have at time *T* a degree in the integrated network given by:

$$k_i(T) = N(1 - e^{-Tm\eta x_i/N})$$

And the degree distribution $P_{\tau}(k)$ of the integrated network at time T is:

$$P_T(k) \sim F[k / (T \cdot m)]$$

ADN - Time-aggregated Network



The degree distribution in the time-aggregated network follows the distribution of the activity

Hence, heterogeneous activity patterns induce the **formation of hubs** (i.e., highly active nodes engaging over and over in social interactions)

The presented model is **Markovian**: nodes do not have memory of the previous time steps.

The presented model is **Markovian**: nodes do not have memory of the previous time steps.

 Pros: The full dynamics of the network and its ensuing structure is thus completely encoded in the activity potential distribution F(x)

The presented model is **Markovian**: nodes do not have memory of the previous time steps.

- Pros: The full dynamics of the network and its ensuing structure is thus completely encoded in the activity potential distribution F(x)
- Cons: since links are created at random, the distribution of links' weights in the time-integrated network is homogeneous and thus very far from observations in real networks

- Real complex networks are organised into tightly connected groups → communities (e.g., circles of friends)
- As a result, the vast majority of connections takes place within communities rather than across them
- The ADN framework can be extended to go beyond random partner selection and include also communities

Network Initialization

Network Initialization

A. Each node is assigned an activity a_i sampled from F(a)

Network Initialization

- A. Each node is assigned an activity a_i sampled from F(a)
- B. Each node is assigned to a particular community c. The size s of each community is extracted from a distribution G(s)

Network Initialization

- A. Each node is assigned an activity a_i sampled from F(a)
- B. Each node is assigned to a particular community c. The size s of each community is extracted from a distribution *G*(s)

Network Initialization

- A. Each node is assigned an activity a_i sampled from F(a)
- B. Each node is assigned to a particular community c. The size s of each community is extracted from a distribution G(s)

Network Dynamics

1. At each time t, the network G_t is initially disconnected

Network Initialization

- A. Each node is assigned an activity a_i sampled from F(a)
- B. Each node is assigned to a particular community c. The size s of each community is extracted from a distribution *G*(s)

- 1. At each time t, the network G_t is initially disconnected
- 2. Each node is active with probability $a\Delta t$ creating m connections

Network Initialization

- A. Each node is assigned an activity a_i sampled from F(a)
- B. Each node is assigned to a particular community c. The size s of each community is extracted from a distribution *G*(s)

- 1. At each time t, the network G_t is initially disconnected
- 2. Each node is active with probability $a\Delta t$ creating m connections
- 3. With probability η each connection is done selecting at random one of the nodes in the same community and with probability 1η selecting at random in any other community

Network Initialization

- A. Each node is assigned an activity a_i sampled from F(a)
- B. Each node is assigned to a particular community c. The size s of each community is extracted from a distribution *G*(s)

- 1. At each time t, the network G_t is initially disconnected
- 2. Each node is active with probability $a\Delta t$ creating m connections
- 3. With probability η each connection is done selecting at random one of the nodes in the same community and with probability 1η selecting at random in any other community
- 4. Each connection is deleted, time incremented to $t + \Delta t$ and the process restarts from the first point

Network Initialization

- A. Each node is assigned an activity a_i sampled from F(a)
- B. Each node is assigned to a particular community c. The size s of each community is extracted from a distribution G(s)

- 1. At each time t, the network G_t is initially disconnected
- 2. Each node is active with probability $a\Delta t$ creating m connections
- 3. With probability η each connection is done selecting at random one of the nodes in the same community and with probability 1η selecting at random in any other community
- 4. Each connection is deleted, time incremented to $t + \Delta t$ and the process restarts from the first point

The parameter η regulates the modularity of the emerging network:

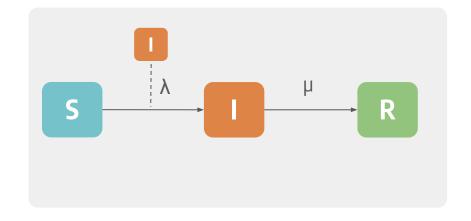
- For $\eta = 0$ (and in case of community sizes $s \ll N$) the network unfolds very similarly to the random partner selection case
- Instead for $\eta = 1$ the network will be formed by completely disconnected communities.

Epidemic Spreading on ADN

Epidemic Spreading on ADN - SIR Model

SIR compartmental model:

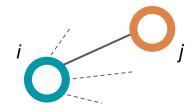
- Nodes are divided into 3 groups: susceptible, infected, and recovered
- By interacting with the infected, susceptibles may get infected at rate λ
- Infected nodes recover spontaneously at rate μ

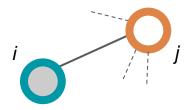


Epidemic Spreading on ADN - SIR Model

Nodes can become infected in two ways at each time step:

- Node i is active, establish a connection with an infected node j and acquire the infection from j
- 2. Node *i* is **inactive**, but is it contacted by infected and active node *j* that infects *i*





$$\begin{aligned} d_t S_a &= -m\lambda S_a a \int da' \frac{I_{a'}}{N} - m\lambda \int da' \frac{I_{a'} a'}{N} \\ d_t I_a &= -\mu I_a + m\lambda S_a a \int da' \frac{I_{a'}}{N} + m\lambda \int da' \frac{I_{a'} a'}{N} \\ d_t R_a &= \mu I_a \end{aligned}$$

SIR dynamics on ADN, can be written down as the following system of differential equations:

$$d_t S_a = -m\lambda S_a a \int da' \frac{I_{a'}}{N} - m\lambda S_a \int da' \frac{I_{a'}a'}{N}$$

$$d_t I_a = -\mu I_a + m\lambda S_a a \int da' \frac{I_{a'}}{N} + m\lambda S_a \int da' \frac{I_{a'}a'}{N}$$

$$d_t R_a = \mu I_a$$

SIR dynamics on ADN, can be written down as the following system of differential equations:

$$d_t S_a = -m\lambda S_a a \int da' \frac{I_{a'}}{N} - m\lambda S_a \int da' \frac{I_{a'}a'}{N}$$

$$d_t I_a = -\mu I_a + m\lambda S_a a \int da' \frac{I_{a'}}{N} + m\lambda S_a \int da' \frac{I_{a'}a'}{N}$$

$$d_t R_a = \mu I_a$$

SIR dynamics on ADN, can be written down as the following system of differential equations:

$$d_t S_a = -m\lambda S_a a \int da' \frac{I_{a'}}{N} - m\lambda S_a \int da' \frac{I_{a'}a'}{N}$$

$$d_t I_a = -\mu I_a + m\lambda S_a a \int da' \frac{I_{a'}}{N} + m\lambda S_a \int da' \frac{I_{a'}a'}{N}$$

$$d_t R_a = \mu I_a$$

Number of susceptible nodes that are active and become infected contacting an infected node

SIR dynamics on ADN, can be written down as the following system of differential equations:

$$d_t S_a = -m\lambda S_a a \int da' \frac{I_{a'}}{N} - m\lambda S_a \int da' \frac{I_{a'}a'}{N}$$

$$d_t I_a = -\mu I_a + m\lambda S_a a \int da' \frac{I_{a'}}{N} + m\lambda S_a \int da' \frac{I_{a'}a'}{N}$$

$$d_t R_a = \mu I_a$$

Number of susceptible nodes that are inactive and become infected when contacted by an active infected node

SIR dynamics on ADN, can be written down as the following system of differential equations:

$$\begin{split} d_t S_a &= -m\lambda S_a a \int da' \frac{I_{a'}}{N} - m\lambda S_a \int da' \frac{I_{a'}a'}{N} \\ d_t I_a &= -\mu I_a + m\lambda S_a a \int da' \frac{I_{a'}}{N} + m\lambda S_a \int da' \frac{I_{a'}a'}{N} \\ d_t R_a &= \mu I_a \end{split}$$
 Number of infected nodes that spontaneously recover at rate μ

Using a mean-field approach, we can derive the epidemic threshold of the SIR model on memory-less activity driven networks:

$$\frac{\lambda}{\mu} > \frac{1}{m} \frac{1}{\langle a \rangle + \sqrt{\langle a^2 \rangle}}$$

And it follows that the Basic Reproduction Number is:

$$R_0 = m \frac{\lambda}{\mu} \left(\langle a \rangle + \sqrt{\langle a^2 \rangle} \right)$$

- If $R_0 > 1$ the epidemic will be able to spread
- if $R_0 < 1$ the initial outbreak will not result in a macroscopic epidemic

References

- Holme, P., & Saramäki, J. (2012). Temporal networks. *Physics reports*, 519(3), 97-125.
- Masuda, N., & Lambiotte, R. (2016). A guide to temporal networks.
- Holme, P., & Saramäki, J. (Eds.). (2019). Temporal network theory (Vol. 2). New York:
 Springer.
- Sociopatterns: http://www.sociopatterns.org/
- Perra, N., Gonçalves, B., Pastor-Satorras, R., & Vespignani, A. (2012). Activity driven modeling of time varying networks. Scientific reports, 2(1), 469.
- Liu, S., Perra, N., Karsai, M., & Vespignani, A. (2014). Controlling contagion processes in activity driven networks. *Physical review letters*, *112*(11), 118702.

Extra

We consider the evolution of the number of infected node of activity class a:

$$d_t I_a = -\mu I_a + m\lambda S_a a \int da' \frac{I_{a'}}{N} + m\lambda S_a \int da' \frac{I_{a'}a'}{N}$$

Since $N_a = S_a + I_a + R_a$ we can substitute $S_a = N_a - I_a - R_a$:

$$d_{t}I_{a} = -\mu I_{a} + m\lambda(N_{a} - I_{a} - R_{a})a\int da' \frac{I_{a'}}{N} + m\lambda(N_{a} - I_{a} - R_{a})\int da' \frac{I_{a'}a'}{N}$$

In early stage assumption we have that $R_a \sim 0$ and $I_a \sim 0$. Therefore, we drop all the second order terms obtaining:

$$d_t I_a = -\mu I_a + m\lambda N_a a \int da' \frac{I_{a'}}{N} + m\lambda N_a \int da' \frac{I_{a'}a'}{N}$$

By integrating both sides over all activity classes we have:

$$d_t I = -\mu I + m\lambda \langle a \rangle I + m\lambda \Theta$$

where
$$\Theta = \int da I_a a$$
 and $\langle a^n \rangle = \int da F(a) a^n$

To characterise the evolution of I(t) we then need to derive an equation for Θ . In particular, multiplying both sides of previous equation by a and integrating across all activities we get:

$$d_t\Theta = -\mu\Theta + m\lambda\langle a^2\rangle I + m\lambda\langle a\rangle\Theta$$

The epidemic threshold can be obtained studying the stability of the system of differential equations defined by:

$$d_t I = -\mu I + m\lambda \langle a \rangle I + m\lambda \Theta$$

$$d_t \Theta = -\mu \Theta + m\lambda \langle a^2 \rangle I + m\lambda \langle a \rangle \Theta$$

Indeed, the disease will be able to spread only if the largest eigenvalue of the Jacobian matrix J of the system is larger than zero. Here, J can be written as:

$$\begin{pmatrix} -\mu + m\lambda\langle a\rangle & m\lambda \\ m\lambda\langle a^2\rangle & -\mu + m\lambda\langle a\rangle \end{pmatrix}$$

By solving the eigenvalue problem for this matrix, and imposing positivity of largest eigenvalue, we get the threshold:

$$\frac{\lambda}{\mu} > \frac{1}{m} \frac{1}{\langle a \rangle + \sqrt{\langle a^2 \rangle}}$$

And therefore the R0 reads:
$$R_0 = m rac{\lambda}{\mu} \left(\langle a
angle + \sqrt{\langle a^2
angle}
ight)$$