Data Analysis: Statistical Modeling and Computation in Applications

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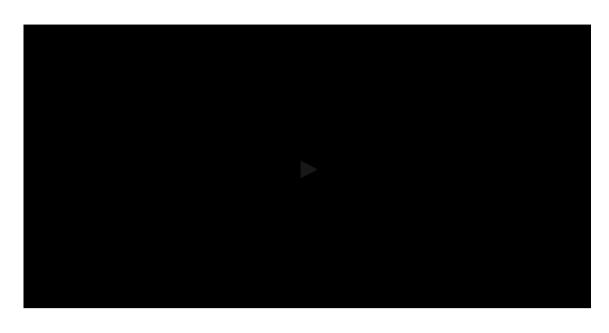


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Exercises due Oct 20, 2021 17:29 IST Completed

Eigenvector Centrality



Start of transcript. Skip to the end.

Prof Uhler: OK so those are the simpler ones, mathematically.

So now let's actually get to this cascading effects, which is a bit more difficult, involved, in terms of the mathematics.

So that's this eigenvector centrality.

So let's go through the math here.

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Eigenvalues and Eigenvectors

For a matrix of size n imes n a value λ is called an **eigenvalue** that corresponds to an **eigenvector x** if

$$A\mathbf{x} = \lambda \mathbf{x}$$
.

Technically, the vector \mathbf{x} in the above is a right eigenvector of A. One can also define a left eigenvector as a row vector \mathbf{y}^T that satisfies $\mathbf{y}^TA = \lambda'\mathbf{y}^T$ for a corresponding eigenvalue λ' . Note that all vectors are column vectors and hence \mathbf{y}^T is a row vector.

Eigenvector Centrality

The **eigenvector centrality** of a node is the weighted importance of the nodes pointing to it (left eigenvector centrality) or the nodes that it points to (right eigenvector centrality). Let us consider, for sake of simplicity, the left eigenvectors in this discussion and the description for the case of right eigenvectors follows in a similar fashion with the interpretation that the importance of a particular node captured using right eigenvectors is an indication of how important the neighbors it points to are.

We define **eigenvector centrality** for a directed graph using the left eigenvector corresponding to the largest eigenvalue of all left eigenvectors. Formally, let \mathbf{v}^T be the left eigenvector corresponding to the largest left eigenvalue λ_{\max} . Then, the eigenvector centrality of node i is the value at the i^{th} index of \mathbf{v} and is denoted v_i .

The interpretation of eigenvector centrality is that the ranking of a particular node $m{i}$ satisfies

$$\sum_j v_j A_{ji} = \lambda_{\max} v_i,$$

and this implies

$$v_i = rac{1}{\sum v_j A_{ji}}.$$

$$\gamma_{\text{max}}$$

To understand the role of the eigenvector corresponding to the largest eigenvalue in defining centrality of a node based on the centrality of its neighbors, we turn to the Perron-Frobenius theorem. Let $\mathbf{y}^0 = \mathbf{1}$ denote the assginment of same centrality value to all the nodes. Let

$$\left(\mathbf{y}^k
ight)^T = \left(\mathbf{y}^0
ight)^T A^k$$

denote the updated (left) centrality vector after k iterations of updating the centrality of every node based on the centrality of its neighbors. We can show, under some conditions of the adjacency matrix A, that

$$ext{ as } k o \infty, \ \ \left(\mathbf{y}^k
ight)^T o lpha \lambda_{ ext{max}}^k \mathbf{v}^T.$$

The value $\lambda_{ ext{max}}$ is the largest eigenvalue of A and \mathbf{v}^T is its corresponding left eigenvector. The constant lphadepends upon the choice of the initial centrality vector. Perron-Frobenius theorem ensures that the eigenvector \mathbf{v}^T , which corresponds to the largest eigenvalue, is a non-negative, non-zero vector. This satisfies a key requirement that our ranking of importance of every node be non-negative and that there is at least one node that has a non-zero importance.

For these exercises we will require that the left eigenvectors be normalized as follows:

$$\sqrt{\sum_i v_i^2} = 1,$$

as not all linear algebra libraries use the same normalization conventions.

Eigenvector Centrality - I

6/6 points (graded)

Consider the adjacency matrix

$$A = egin{pmatrix} 1 & 0 & 0 & 0 \ 1 & 0 & 0 & 0 \ 1 & 0 & 0 & 0 \ 1 & 0 & 0 & 0 \end{pmatrix}.$$

Raw matrix

Python:

```
[[1,0,0,0],
[1,0,0,0],
[1,0,0,0],
```

Mathematica:

```
\{\{1, 0, 0, 0\},
{1, 0, 0, 0},
{1, 0, 0, 0},
{1, 0, 0, 0}}
```

<u>Hide</u>

1. Assuming that the importance of a node is based on the importance of nodes pointing to it, which node is the most important in the graph? Answer by looking at the adjacency matrix or drawing the graph.



Node 1
Node 2
O Node 3
✓
2. Find the left eigenvector centrality of all the nodes using a computational software. For networkx in Python, make sure to build a digraph ; the command to obtain the eigenvector centrality is networkx.eigenvector_centrality.
(Please round your answers to the nearest integer for this question).
Node 0: 1
Node 1: 0 ✓ Answer: 0
Node 2: 0 ✓ Answer: 0
Node 3: 0 ✓ Answer: 0
3. Does the left eigenvector centrality computed using the tool match our intuition?
Yes
○ No
Solution:
1. Node 0. Every node points to Node $oldsymbol{0}$ and there are no other edges in the graph.
2. 1, 0, 0, 0.
Python:
<pre>graph = networkx.from_numpy_matrix(np.array(A), create_using=networkx.DiGraph) networkx.eigenvector_centrality(graph)</pre>
or use <pre>numpy.linalg.eig(np.array(A).T)</pre> to find the left eigenvectors (the right eigenvectors of the transpose matrix).
Mathematica:
Eigensystem[Transpose[A]]
Note that Mathematica does not used the same eigenvector normalization as numpy, so make sure to normalize any result you get.
3. Yes. The computational answer matches our intuition from the first part.
Submit You have used 1 of 5 attempts

1 Answers are displayed within the problem

Eigenvector Centrality - II

5/5 points (graded) Consider the adjacency matrix

```
Raw matrix
Python:
          [[1,1,1,1],
      [0,0,0,0],
      [0,0,0,0],
      [0,0,0,0]
Mathematica:
          \{\{1, 1, 1, 1\},
      {0, 0, 0, 0},
      {0, 0, 0, 0},
      {0, 0, 0, 0}}
                                                                                                         Hide
```

Assuming that the importance of a node is based on the importance of nodes pointing to it, which node is the most important in the graph? Answer by looking at the adjacency matrix or drawing the graph.

- ✓ Node 0 ✓ Node 1 ✓ Node 2 Node 3
- 2. Find the left eigenvector centrality of all the nodes using a computational software. For **networkx** in Python, make sure to build a digraph; the command to obtain the eigenvector centrality is networkx.eigenvector_centrality . Provide an answer accurate to one significant figure (graded to 10%

Node 0: **✓ Answer:** 0.5 Node 1: 0.5 **✓ Answer:** 0.5 Answer: 0.5 Node 2: 0.5 Node 3: 0.5 Answer: 0.5

Solution:

tolerance).

1. Node 0 points to itself and to every other node and there are no other edges in the graph. If the importance of node i
eq 0 is based on the importance of node 0, then the importance of every node i
eq 0must be the same as the importance of node $\mathbf{0}$. Therefore, every node in this graph is equally important

2. **0.5**, **0.5**, **0.5**. The code from the previous question can also be used to answer this question (remember to normalize any eigenvectors).

Submit

You have used 1 of 2 attempts

1 Answers are displayed within the problem

Eigenvector Centrality - III

4/4 points (graded) Consider the adjacency matrix

$$A = egin{pmatrix} 1 & 1 & 1 & 1 \ 1 & 0 & 0 & 0 \ 1 & 0 & 0 & 0 \ 1 & 0 & 0 & 0 \end{pmatrix}.$$

```
Raw matrix
Python:
           [[1,1,1,1],
      [1,0,0,0],
      [1,0,0,0],
      [1,0,0,0]]
Mathematica:
           \{\{1, 1, 1, 1\},
      {1, 0, 0, 0},
      \{1, 0, 0, 0\},\
      \{1, 0, 0, 0\}
                                                                                                                   <u>Hide</u>
```

Find the left eigenvector centrality of all the nodes using a computational software. Provide an answer accurate to at least three **significant figures** (graded to 1% tolerance).

0.7991714905460789 **✓ Answer:** 0.7991 Node 0:

Node 1: 0.34704703269074766 Answer: 0.347

0.34704703269074766 **✓ Answer:** 0.347 Node 2:

✓ Answer: 0.347 Node 3: 0.34704703269074766

Solution:

0.799, **0.347**, **0.347**. The code for the previous problem can be used for this question.

Submit You have used 1 of 2 attempts

1 Answers are displayed within the problem

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