

# Measures

# Analysis of complex interconnected data

Slides mostly based on Newman's book



Comp 599: Network Science, Fall 2022



### • Centrality

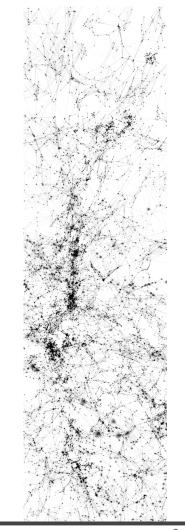
- Degree Centrality
- Eigenvalue Centrality
- Katz Centrality
- PageRank
- HITS
- Closeness centrality
- Betweenness centrality

### • Similarity

- Common neighbour
- Cosine similarity
- Jaccard similarity

# $R: v \mapsto \mathbb{R}$

# $S:(u,v)\mapsto \mathbb{R}$

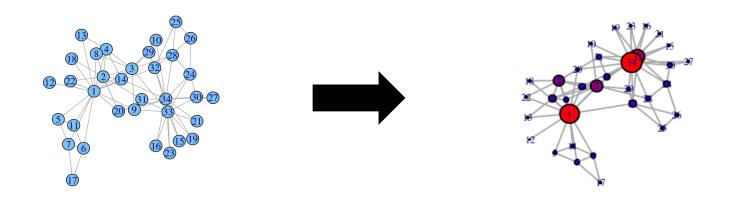


# Centrality

#### Measure the importance of nodes:

maps each node to a value such that ranking by these values ranks the nodes by their importance

# $R: v \mapsto \mathbb{R}$

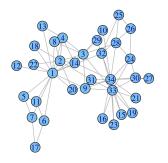


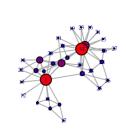
#### http://www.rpubs.com/shestakoff/sna\_lab4



# Centrality

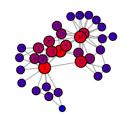
Different ways to define importance  $\Rightarrow$  Different centrality measures  $\Rightarrow$ Different ranking of the nodes on the same graph



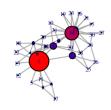


**Degree centrality** 

**Closeness centrality** 

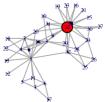






Eigenvector centrality Bonachich power centrality

Alpha centrality



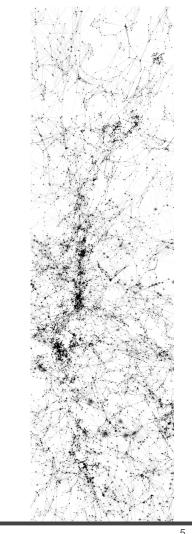
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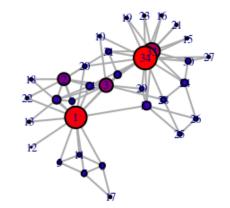
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# Degree centrality

Degree is the simplest centrality measure

more connections you have (number of edges), more people you know (number of neighbours), more important you are



Can you think of a widely used example where people are ranked by degree centrality?

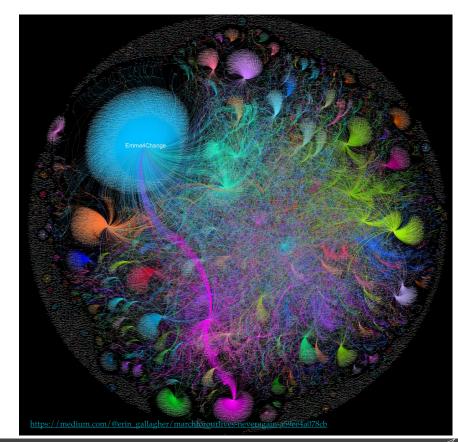


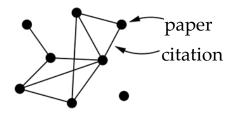
# Degree centrality, example

Influencers in social media: number of followers, number of retweets



https://www.newyorker.com/culture/annals-of-inquiry/a-history-of-the-influencer-from-shakespeare-to-instagram





# Degree centrality, example

#### Important papers: number of citations, number of time a paper is cited

3075

3012 1993

1993

Albert-László Barabási Northeastern University, Harvard Medical School Verified email at neu-edu - <u>Homenaae</u> network science statistical physics biological physics p	Attentiate Barchar Methade Barchar NETWORK SCIENCE	Cited by All Citations 228071 h-index 145 i10-index 344	92923 109	Mark Newman Professor of Physics, <u>University of Michigan</u> Verified email at umich.edu - <u>Homepage</u> Statistical Physics Networks	Networks	Cited by Citations : h-index i10-index	VIEW ALL All Since 2015 189890 90313 105 81 203 174
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ergence of scaling in random networks 36456 Jarabäsi, R Albert nec 286 (5439), 509-512			12750	The structure and function of complex networks MEJ Newman SIAM review 45 (2), 167-256	20389 2003		12750
Statistical mechanics of complex networks R Albert, AL Barabasi Reviews of Modern Physics 74, 47-97	22221 2002		4250	Community structure in social and biological networks M Girvan, MEJ Newman Proceedings of the national academy of sciences 99 (12), 7821-7826	14555 2002	11111	4250
Linked: The New Science Of Networks AL Barabási Basic Books	10246 * 2002	2013 2014 2015 2016 2017 20	18 2019 2020 0	Finding and evaluating community structure in networks MEJ Newman, M Girvan Physical raviaw E 69 (2): 026313	13191 2004	2013 2014 2015 2016 2	2017 2018 2019 2020 O
Christos Faloutsos	Sector	Cited by	VIEW ALL	Jure Leskovec	Follow	Cited by	VIEW ALL
CALU Verified email at cs.cmu.edu - <u>Homepage</u> Data Mining Graph Mining Databases		A	All Since 2017	Professor of Computer Science, <u>Stanford University</u> Verified email at cs.stanford.edu - <u>Homepage</u>			All Since 2017
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On power-law relationships of the internet topology M Faloutose, P Faloutose, C Faloutose CAN SIGCOM computer communication makew 29 (4) 251-282	7486 1999		5250	node2vec: Scalable feature learning for networks A Grover, J Leskovec Proceedings of the 22nd ACM SIGKDD international conference on Knowledge	7940 2016		15750

Inductive representation learning on large graphs

SNAP Datasets: Stanford large network dataset collection

Advances in neural information processing systems 30

W Hamilton, Z Ying, J Leskovec

J Leskovec, A Krevi

CW Niblack, R Barber, W Equitz, MD Flickner, EH Glasman, D Petkovic, ... Storage and retrieval for image and video databases 1908, 173-187

ACM SIGCOMM computer communication review 29 (4), 251-262

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5250

7427

3520

2017

How to measure having important connections?

You might only have one connection but it can be the president, or the king







Eigenvector centrality of a node is proportional to the centrality scores of its neighbours

 $N(i) = \{j | A_{ii} = 1\}$ 

Assume  $x_i$  gives the importance of node i, and N(i) gives set of neighbours of i

 $x_i = \frac{1}{\kappa} \sum_{j \in N(i)} x_j$ 

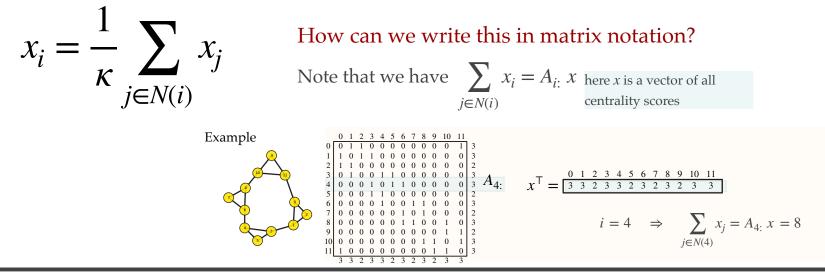
You are important if you have **many connections** (of some importance), or a few but **very important connections** 





Eigenvector centrality of a node is proportional to the centrality scores of its neighbours

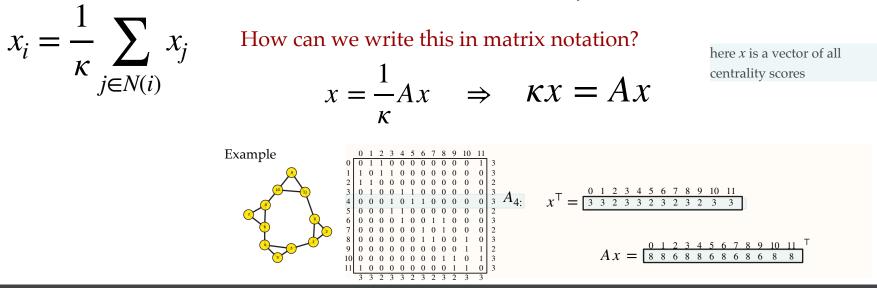
Assume  $x_i$  gives the importance of node i, and N(i) gives set of neighbours of i $N(i) = \{j | A_{ii} = 1\}$ 



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Eigenvector centrality of a node is proportional to the centrality scores of its neighbours

Assume  $x_i$  gives the importance of node *i*, and N(i) gives set of neighbours of *i* 

 $x_i = \frac{1}{\kappa} \sum_{i \in N(i)} x_i$  Which in matrix notation is:  $\kappa x = Ax$ 

What is *x* ? an eigenvector of the adjacency matrix

#### Which eigenvector should we use?

we want **x** to be non-negative then the only choice is the **leading eigenvector** 

What is  $\kappa$ ? largest eigenvalue

#### [Perron-Frobenius theorem]

Any matrix with all non-negative values, such as A, any eigenvector but the leading eigenvector has at least one negative element.

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Eigenvector centrality of a node is proportional to the centrality scores of its neighbours

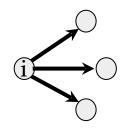
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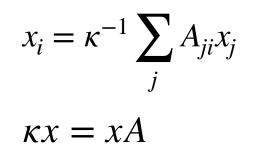
 $x_i = \frac{1}{\kappa} \sum_{i \in N(i)} x_i$  Which in matrix notation is:  $\kappa x = Ax$ 

*x* is the **eigenvector** corresponding to the largest eigenvalue

Eigenvector centrality ranks the likelihood that a node is visited on a random walk of infinite length on the graph why? Leading eigenvector is computed with power iteration,  $x^{(i+1)} = A x^{(i)}$ , whereas  $A^k$  gives number of walks of length k {more on this later}

# Eigenvector centrality in directed networks



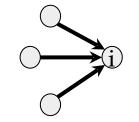


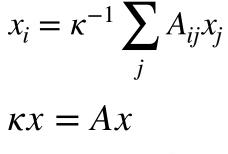
Can be defined in two ways  $\Rightarrow$  right and left eigenvectors, and two leading eigenvalues

#### Which one to use?

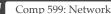
Consider the citation network and the www, which one indicates importance?

 $A_{ii} = 1$  if there is an edge from j to i









[left]

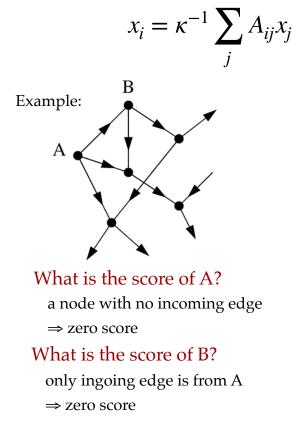
# Eigenvector centrality in directed networks

Nodes have non-zero score only if in a strongly connected component of two or more nodes, or the out-component of such a strongly connected component

When will this be a problem? Can you think of an example?

In an **acyclic networks**, such as **citation networks**, where there is no strongly connected components (of more than one node) and all nodes get zero score

#### How can we fix it? Katz and PageRank variants

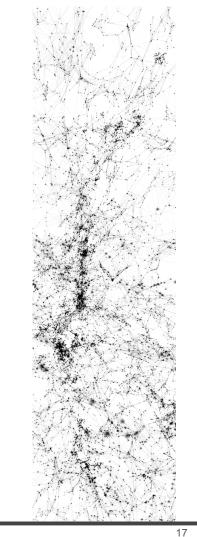




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$$x_i = \alpha \sum_j A_{ij} x_j + \beta$$

 $\alpha$  and  $\beta$  are positive constants

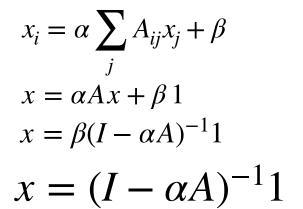
 $\beta$ : every node gets a basic importance

"everybody is somebody"

**Leo Katz** (1914-1976) 1953 - Katz centrality

Nodes with zero in-degree gets  $\beta$  and can pass it on  $\Rightarrow$  nodes with high in-degree get high score regardless of being in SCC or pointed by it





# {with $\beta = 1$ }

absolute magnitude of centrality scores are not important, we care about the relative values, so  $\beta$  multiplier is not important

1 is the uniform vector of all ones

*I* is the identity matrix with diagonal of 1

#### Example:

		0	1	2	3	4	Ļ	5	6	7	8	9	10	11
1 =	Γ	1	1	1	1	1		1	1	1	1	1	1	1
		0	1	2	3	4	5	6	7	8	9	10	11	
	0	1	0	0	0	0	0	0	0	0	0	0	0	
	1	0	1	0	0	0	0	0	0	0	0	0	0	
	2	0	0	1	0	0	0	0	0	0	0	0	0	
	2 3	0	0	0	1	0	0	0	0	0	0	0	0	
	4	0	0	0	0	1	0	0	0	0	0	0	0	
I =	5	0	0	0	0	0	1	0	0	0	0	0	0	
-	6	0	0	0	0	0	0	1	0	0	0	0	0	
	7	0	0	0	0	0	0	0	1	0	0	0	0	
	8	0	0	0	0	0	0	0	0	1	0	0	0	
	9	0	0	0	0	0	0	0	0	0	1	0	0	
	10	0	0	0	0	0	0	0	0	0	0	1	0	
	11	0	0	0	0	0	0	0	0	0	0	0	1	
	9 10	0 0	0 0	0 0	0 0	0 0	0 0	0	0 0	0 0	1 0	0 1	0 0	

What do we get if we set  $\alpha = 0$  ?

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$$x = (I - \alpha A)^{-1} 1$$

What do we get if we set  $\alpha = 0$ ? All nodes have the same importance as  $\beta$ 

As we increase  $\alpha$ , scores increase and might start to diverge, which happens when  $det(I - \alpha A) = 0 \Rightarrow det(\alpha^{-1}I - A) = 0 \Rightarrow \alpha^{-1} = \lambda_i \Rightarrow \alpha = 1/\lambda_i$ 

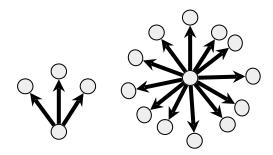
At what  $\alpha$  this first happens? largest (most positive) eigenvalue, a.k.a. principal/dominant eigenvalues

To converge then we need:  $\alpha < 1/\lambda_1$  In practice  $\alpha$  is often set close to this limit This places the maximum amount of weight on the eigenvector term and the smallest amount on the constant term

The determinant of a matrix is equal to the product of its eigenvalues, and matrix cI - A has eigenvalues  $c - \lambda_i$  where  $\lambda_i$  are the eigenvalues of  $A \Rightarrow det(cI - A) = (c - \lambda_1)(c - \lambda_2)...(c - \lambda_n)$ , with zeros at  $c = \lambda_1, \lambda_2, ...$ , therefore the solutions of det(cI - A) = 0 is the eigenvalues of A

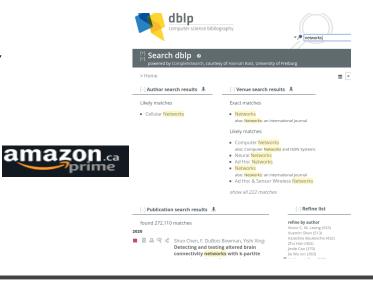
° (\* 1997)

$$x = (I - \alpha A)^{-1} 1$$



 $\alpha < 1/\lambda_1$  Could this be a good measure to rank pages in the www?

If there is an important directory page, linking to many pages, it passes its importance to all the cited web pages, one can think that the importance should be diluted if shared with many others

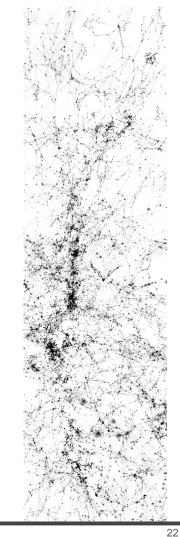


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# PageRank

divide your centrality to your neighbours, instead of passing to all

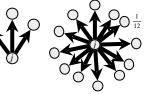
$$x_{i} = \alpha \sum_{j} A_{ij} \frac{x_{j}}{d_{j}^{out}} + \beta \qquad d_{j}^{out} = \sum_{k} A_{kj}$$
$$x = \alpha \Lambda D^{-1} x + \beta 1$$

$$x = \alpha A D \quad x = \beta I$$

$$x = (I - \alpha A D^{-1})^{-1} 1$$

to avoid 0/0 when  $d_i^{out} = 0 \implies D_{ii} = max(d_i^{out}, 1)$ 

 $d_{i}^{out} = 0$  when  $A_{ii} = 0$  for all *i* then  $A_{ii} / d_{i}^{out} = 0/0$ , which we want to be 0



#### What should $\alpha$ be?

 $\alpha$  < the leading eigenvalue of  $AD^{-1}$ which is 1 for undirected network but changes for directed ones

The Google search engine uses a value of  $\alpha$ =0.85

Q



Brin, S. and Page, L., The anatomy of a largescale hypertextual Web search engine, Comput. Netw. 30, 107-117 (1998).

# PageRank: iterative algorithm

Start with equal rank for all

$$x^{(0)} = [\frac{1}{n}, \frac{1}{n} \dots \frac{1}{n}]$$

Update the scores

$$x^{(t+1)} = M x^{(t)}$$

Relates to power iteration method which computes eigenvalues & eigenvectors of any matrix

$$x_{i}^{(t+1)} = \sum_{j} A_{ij} \frac{x_{j}^{(t)}}{d_{j}^{out}} = \sum_{j \to i} \frac{x_{j}^{(t)}}{d_{j}^{out}}$$

Repeat until convergence  $||x^{(t+1)} - x^{(t)}|| < \epsilon$ 

This converges to the leading eigenvalue, for the detailed PageRank version with  $\alpha$  see this

What is *M*? 
$$AD^{-1}$$
,  $M_{ij} = \frac{A_{ij}}{d_j^{out}}$ 

*M* is a column stochastic matrix and columns sum to 1 Therefore the largest eigenvalue of *M* is 1.

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# PageRank: connection to random walk

A surfer walks on a graph:

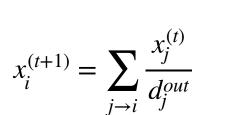
At time t, he is at node i and moves out of it through one of the outlinks of i chosen uniformly at random, and ends up at neighbour j, repeats from j at time t + 1

 $p_{:a \text{ vector of length n (number of nodes) which gives the probabilities of the random walker being at each node$ 

Where is the surfer at time t+1?  $p^{(t+1)} = Mp^{(t)}$  Since it follows links uniformly at random

Page ranks are when random walker reaches a stationary state,  $p^{(t+1)} = p^{(t)}$ 

Details of PageRank Formulation by Google explained here & here & here

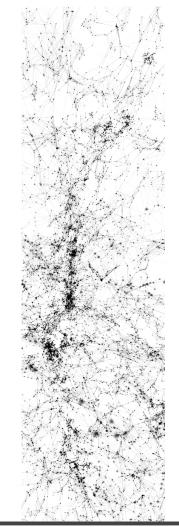


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HITS: hyperlink-induced topic search

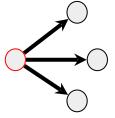
two different centrality scores

Highly cited paper [authorities]

nodes that contain important information authority centrality  $x_i$ 

$\bigcirc$	
<b>—</b>	$\rightarrow$
$\bigcirc$	scientific paper is more important if cited by many important reviews

Survey paper linking to main references [hubs] nodes that point us to the best authorities hub centrality  $y_i$ 



review paper is more important if it cities many important scientific papers

Kleinberg, J. M., Authoritative sources in a hyperlinked environment, J. ACM 46, 604–632 (1999)

# HITS: hyperlink-induced topic search

two different centrality scores

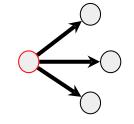
• authority centrality 
$$x_i = \alpha \sum_j A_{ij} y_j$$
  $x = \alpha A y$ 

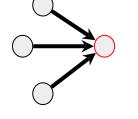
• hub centrality 
$$y_i = \beta \sum_j A_{ji} x_j$$
  $y = \beta A^\top x$ 

- combining the two we get  $AA^{T}x = \lambda x$  and  $A^{T}Ay = \lambda y$ What is  $\lambda?(\alpha\beta)^{-1}$
- how to calculate the authority and hub centralities? eigenvectors of  $AA^{T}$  and  $A^{T}A$  for the largest eigenvalue to not have negative values

do we have same issue with zero value cascades as katz? no, since scores flow both ways

**A**<sup>T</sup>**A** & **AA**<sup>T</sup> have the same eigenvalues, since they are transpose of each other

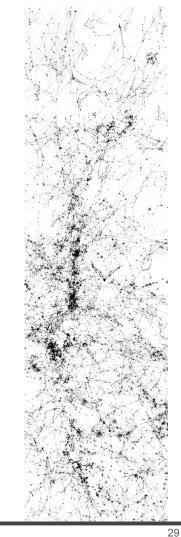




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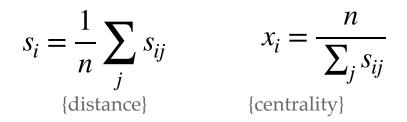
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# **Closeness centrality**

the mean distance from a node to other nodes, based on shortest paths



#### What if we have a disconnected graph?

 $x_i$  is zero since shortest path to some nodes is infinite

### Should we average inside components? Nodes in smaller components get higher centrality since distances are smaller

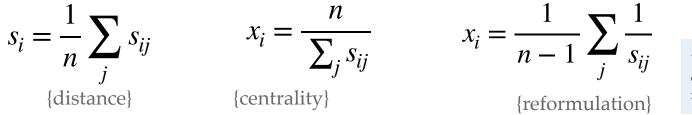
guess who has the highest closeness centrality in IMDB?



Christopher Lee, 200 movies, long career

# Closeness centrality: reformulation

the mean distance from a node to other nodes, based on shortest paths



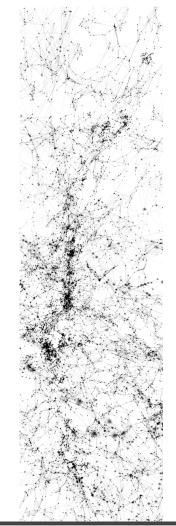
Use the harmonic mean distance between nodes instead

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What if we have a disconnected graph? Now it naturally deals with  $s_{ij} = \infty$ 

Is it otherwise same as the original measure? No, gives more weight to nodes that are close

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# Betweenness centrality

the extent to which a node lies on shortest paths between other nodes

average rate at which traffic passes through node *i* 

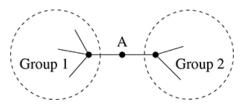
$$x_i = \frac{1}{n^2} \sum_{st} \frac{n_{st}^i}{t_{st}}$$

 $n_{st}^i$ : number of shortest paths from s to t that pass through i

 $t_{st}$  : total number of shortest paths from s to t

### Flow bottlenecks

- control over information passing
- removal from the network will most disrupt communications
  - brokers: low-degree node with high betweenness, lies on a bridge



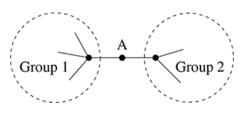


# Betweenness centrality

the extent to which a node lies on shortest paths between other nodes

#### Flow bottlenecks

- control over information passing
- removal from the network will most disrupt communications



Betweenness centrality has many variants and approximations given its computational complexity and usefulness

# Could you guess who has the highest centrality in IMDB?



#### Fernando Rey

worked extensively in both film and television, in both European and American films, several different languages [in between groups]

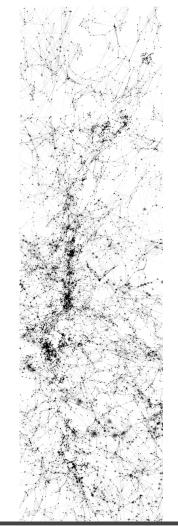
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- Jaccard similarity

# $R: v \mapsto \mathbb{R}$

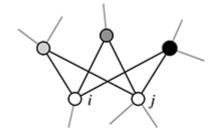
# $S:(u,v)\mapsto \mathbb{R}$



# Similarity Measures

Common Neighbours

$$n_{ij} = \sum_{k} A_{ik} A_{kj}$$



Is 3 a lot or too little? We need to normalize it

Cosine similarity

$$\sigma_{ij} = \sum_{k} \frac{A_{ik} A_{kj}}{\sqrt{d_i} \sqrt{d_j}} = \frac{n_{ij}}{\sqrt{d_i d_j}}$$

what is  $\sigma_{ij}$  in example?  $3/(\sqrt{4} \times \sqrt{5})$ 

$$cos(A_{i:}, A_{j:}) = \frac{A_{i:} \cdot A_{j:}}{\|A_{i:}\| \|A_{j:}\|} = \frac{\sum_{k} A_{ik} A_{jk}}{\sqrt{\sum_{k} A_{ik}^{2}} \sqrt{\sum_{k} A_{jk}^{2}}} = \frac{\sum_{k} A_{ik} A_{jk}}{\sqrt{\sum_{k} A_{ik}} \sqrt{\sum_{k} A_{jk}}} = \frac{\sum_{k} A_{ik} A_{kj}}{\sqrt{d_{i}} \sqrt{d_{j}}}$$

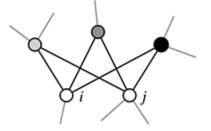
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# Similarity Measures

• Common Neighbours

$$n_{ij} = \sum_{k} A_{ik} A_{kj}$$



• Cosine similarity

$$\sigma_{ij} = \sum_{k} \frac{A_{ik}A_{kj}}{\sqrt{d_i}\sqrt{d_j}} = \frac{n_{ij}}{\sqrt{d_id_j}}$$

• Jaccard similarity

$$J_{ij} = \frac{\sum_{k} A_{ik} A_{kj}}{d_{i} + d_{j} - \sum_{k} A_{ik} A_{kj}} = \frac{n_{ij}}{d_{i} + d_{j} - n_{ij}}$$

$$n_{ij} = 3$$
  
 $\sigma_{ij} = 3/(\sqrt{4} \times \sqrt{5})$ 

what is  $J_{ij}$  in example?  $J_{ij} = 3/6$ 

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