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### **Network Science**

A.Y. 23/24

ICT for Internet & multimedia, Data science, Physics of data

## **Centrality** Importance of nodes in a network



#### The notion of centrality In Network Science

## Centrality

From Wikipedia, the free encyclopedia

For the statistical concept, see Central tendency.

In graph theory and network analysis, indicators of **centrality** identify the most important vertices within a graph. Applications include identifying the most influential person(s) in a social network, key infrastructure nodes in the Internet or urban networks, and super-spreaders of disease. Centrality concepts were first developed in social network analysis, and many of the terms used to measure centrality reflect their sociological origin.<sup>[1]</sup> They should not be confused with node influence metrics, which seek to quantify the influence of every node in the network.



Degree centrality [edit] Main article: Degree (graph theory) PageRank centrality [edit]

Main article: PageRank

Betweenness centrality [edit]

Main article: Betweenness centrality
Eigenvector centrality [edit]

Main article: Eigenvector centrality

Closeness centrality [edit]



# An example of node centrality

#### museums network



Can we do this **efficiently**, i.e., by using automatic, reliable, and fast methods?

Introduction

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# Degree centrality

Counting the in/out degrees of nodes



#### The degree distribution for an undirected network





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#### Alternative log representations for an undirected network

CUMULATIVE

LOG-BINNING



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#### Two degree distributions for directed networks





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#### Pseudocode example https://snap.stanford.edu/data/wiki-Vote.html

```
G = np.loadtxt('Wiki-Vote.txt').astype(int)
# adjacency matrix
N = np.max(G)
A = csr_matrix((np.ones(len(G)), (G[:, 1], G[:, 0])))
#distribution
which_deg = 0 # 0=out degree, 1=in degree
d = np.sum(A, which_deg) # out degree for each node
d = np.squeeze(np.asarray(d)) # from matrix to array
d = d[d>0] # avoid zero degree
k = np.unique(d) # degree samples
pk = np.histogram(d, k)[0] # occurrence of each degree
pk = pk/np.sum(pk) # normalize to 1
Pk = 1 - np.cumsum(pk) # complementary cumulative
```

```
fig = plt.figure()
plt.loglog(pk, 'o')
plt.title("Degree Distribution", size = 20)
plt.xlabel("k", size = 18)
plt.ylabel("p_k", size = 18)
plt.show()
```





The power-law typical behaviour of social networks



many networks follow a power-law

 $\ln(p_k) = c - \gamma \cdot \ln(k)$ 

$$p_k = C \cdot k^{-\gamma}$$

how to correctly estimate the slope y?



The power law approximate expression

Degree distribution  $p_k = C k^{-\gamma}$ 

Constant C is determined by the (approx.) normalization condition

$$\int_{k_{\min}}^{\infty} p_k \, dk = C \cdot k_{\min}^{-(\gamma-1)} / (\gamma-1) = 1$$

Target PDF  $p(k|y) = (y-1)/k_{min} \cdot (k/k_{min})^{-y}$ 



## ML estimate for the exponent $\boldsymbol{\gamma}$

the most reliable approach

**ML criterion**: find the **v** that <u>best</u> fits the data

 $\max_{\mathbf{y}} \sum_{i} \ln p(k_i | \mathbf{y})$ 

where  $k_i$  is the measured degree of node *i* 

$$f(\gamma) = \sum \ln((\gamma-1)/k_{\min}) - \gamma \ln(k_i/k_{\min})$$
$$f'(\gamma) = \sum 1/(\gamma-1) - \ln(k_i/k_{\min}) = 0$$
$$\gamma = 1 + \sum_i 1 / \sum_i \ln(k_i/k_{\min})$$



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Pseudocode example to estimate the exponent



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#### The value of the exponent $\gamma$ in real networks $\gamma \in [2,5]$

NETWORK	Ν	L	$\langle k \rangle$	$\gamma_{in}$	$\gamma_{out}$	γ
Internet	192,244	609,066	6.34	-	-	3.42*
www	325,729	1,497,134	4.60	2.00	2.31	-
Power Grid	4,941	6,594	2.67	-	-	Exp.
Mobile Phone Calls	36,595	91,826	2.51	4.69*	5.01*	-
Email	57,194	103,731	1.81	3.43*	2.03*	-
Science Collaboration	23,133	93,439	8.08	-	-	3.35*
Actor Network	702,388	29,397,908	83.71	-	-	2.12*
Citation Network	449,673	4,689,479	10.43	3.03**	4.00*	-
E. Coli Metabolism	1,039	5,802	5.58	2.43*	2.9 0*	-
Protein Interactions	2,018	2,930	2.90	-	-	2.89*

\* = good statistical fit with a power-law

\*\* = good fit for a power-law with an exponential cutoff Exp = good fit with an exponential distribution  $e^{-ak}$ 

# Explaining the power-law

Preferential attachment



#### Random networks Erdös-Rényi model 1959/60



 The random network is the simplest model: pick a probability p, with 0<p<1 activate each link (*i*,*j*) with probability p
 The number of links is variable
 There might be isolates
 Easy to calculate fundamental parameters



### **Binomial distribution**

#### explains the degree distribution for random networks

Notation	B(n,p)
Parameters	$n \in \{0,1,2,\ldots\}$ – number of trials
	$p\in [0,1]$ – success probability for
	each trial
	q=1-p
Support	$k \in \{0,1,\ldots,n\}$ – number of
	successes
PMF	$\binom{n}{k} p^k q^{n-k}$
CDF	$I_q(n-k,1+k)$
Mean	np
Median	$\lfloor np  floor$ or $\lceil np  ceil$
Mode	$\lfloor (n+1)p floor \lceil (n+1)p ceil -1$
Variance	npq
Skewness	q-p
	$\sqrt{npq}$
Ex. kurtosis	1-6pq
	npq



P(k;n,p) = probability that *k* out of *n* trials are positive, where each is positive with probability *p* 



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#### **Degree distribution** in random networks

### The number of neighbours is binomially distributed

P(k;n,p) = probability that a node has exactly kneighbours, with number of possible neighbours n = N-1

Average # of neighbours

this defines p

$$\langle k \rangle = (N-1)p \rightarrow$$

$$\langle k \rangle = (N-1)p \rightarrow$$

 $p = \langle k \rangle / (N-1)$ 

Variance

*p* is usually very small (since  $\langle k \rangle \ll N$ )

$$\sigma_{x}^{2} = (N-1)p(1-p) \simeq \langle k \rangle$$

tight around the mean



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#### **Poisson** approximation why random networks are called Poisson networks

### Poisson distribution (easier to use)



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# Are real networks Poisson?

no, they aren't



No! Poisson networks are deprived of hubs ... but, nevertheless, Poisson networks capture some aspects

#### Poisson versus power law a comparison





Power-law is heavy tailed (presence of hubs) like Weibull, lognormal, Lévy



# a simple concept that (partially) explains the power-law

# Nodes link to the more connected nodes

# e.g., think of www This idea has a long history





### The Barabasi-Albert model

Barabási, Albert. "Emergence of scaling in random networks" (1999)

Start with  $m_0$  nodes arbitrarily connected, with  $\langle k \rangle$ =m

#### Growth

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add a node (the *N*th) with *m* links that connect the node to nodes in the network

□ Preferential attachment  $p_i = k_i/C$  probability of connecting to node *i*   $p_i = 1/C$  for self-loops  $C = 1 + \sum k_i = 1 + 2(N-1)m$ 



#### An example with m=1





#### Approximate analysis evolution of nodes degree

Increase in the degree (at each step)

□ Approximation in the continuous domain  $\Delta k_i \simeq dk_i/dN \rightarrow dk_i/k_i \simeq \frac{1}{2} dN/N$ 

Integration

 $\ln(k_i) = \frac{1}{2} \ln(N) + \text{cost.} \rightarrow k_i = c N^{\frac{1}{2}}$ 

□ Recalling that node *i* joins the network at time N = i $k_i(N=i) = m \rightarrow k_i(N) = m (N/i)^{\frac{1}{2}} \rightarrow \frac{1}{2}$  is the dynamic exponent



#### Approximate analysis degree distribution

- Recall  $k_i = m (N/i)^{\frac{1}{2}}$
- □ The number of nodes with degree smaller than k is  $k_i < k \rightarrow m (N/i)^{\frac{1}{2}} < k$   $\rightarrow i > N (m/k)^2 \rightarrow N N (m/k)^2$ 
  - CDF is  $P_k = P[k_i \le k] = 1 (m/k)^2$

The degree distribution is  $dP_k / dk = \frac{p_k = 2 m^2 / k^3}{k^3}$ 



### The Barabasi-Albert model

wrap up

- Depending on the implementation there might be self/multiple links
- Most nodes have a small degree (exactly m for the youngest ones)
- Hubs appear
- The average degree is  $\langle k \rangle = 2m$ , and in fact  $L = Nm = \frac{1}{2} \langle k \rangle N$
- The resulting degree distribution is always a power-law with exponent  $\gamma = 3$





# The Barabasi-Albert model consequence of $k_i = m (N/i)^{\frac{1}{2}}$



- all nodes follow the same dynamics
- the growth is sublinear: nodes are competing with the others
- the earlier the node is added, the higher the degree – "firstmover advantage"
- older nodes acquire more links
- this explains the hub formation

#### Measuring preferential attachment in real networks

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### The Bianconi-Barabasi model

Bianconi, Barabási. "Competition and multiscaling in evolving networks" (2001)

### The model:

- Growth at time step *N* a new node *i*=*N* is added with *m* links and fitness  $\eta_i$
- Attractiveness (or fitness) is a random number drawn from a given distribution  $\rho(\eta)$  a quality of the individual to attract links
- □ Preferential attachment probability of linking to node *i* is proportional to both the degree and the attractiveness, i.e.,  $p_i = \frac{k_i \eta_i}{\sum k_j \eta_j}$

#### An example properties of the Bianconi-Barabasi model



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### we guess $k_i \simeq m (N/i)^{\beta(\eta_i)}$ for some $\beta(\eta)$



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#### Approximate analysis starting point

**We guess** 
$$k_i \simeq m (N/i)^{\beta(\eta_i)}$$

trials probability per trial □ Increase in the degree  $\Delta k_i \simeq m \cdot k_i \eta_i / \sum k_j \eta_j$ □ We show that  $\sum k_j \eta_j \simeq m N \cdot C$  (see proof)



#### Approximate analysis the denominator

Analysis of denominator  $\sum k_i \eta_i$  $\rightarrow$  average value wrt  $\eta$  $\rightarrow$  hypothesis  $k_i \simeq m (N/i)^{\beta(\eta i)}$  $\Box A = E[\sum_{i} k_{i} \eta_{i}] = \sum E[k_{i} \eta_{i}] \simeq \int_{i}^{N} E[k_{i} \eta_{i}] di$  $\mathsf{E}[k_i \eta_i] = \int m(N/i)^{\beta(\eta)} \eta \cdot \rho(\eta) \, \mathrm{d}\eta$ Swap integrals  $A \simeq \int m N^{\beta(\eta)} \left[ \int i^{-\beta(\eta)} di \right] \eta \cdot \rho(\eta) d\eta$ Integrate

A  $\simeq m N \cdot \int (1 - N^{\beta(\eta)-1}) \eta \rho(\eta) d\eta$ negligible for large N if  $0 < \beta < 1$ 



#### Approximate analysis evolution of nodes degrees

1. By inspection of the above

 $\Delta k_i \simeq m \ (N/i)^{\beta(\eta_i)} \eta_i / N \ C$ 

2. By continuum theory

 $\Delta k_i \simeq \mathrm{d} k_i / \mathrm{d} N \simeq m \beta(\eta_i) N^{\beta(\eta_i) - 1} i^{-\beta(\eta_i)}$ 

3. By combining the results  $\beta(\eta_i) \simeq \eta_i / C$ We conclude  $k_i \simeq m (N/i)^{\eta_i/C}$ 



#### Approximate analysis constant C

$$\beta(\eta) \simeq \eta / C$$

$$C = \int \eta \rho(\eta) \, d\eta \rightarrow \frac{1 - \beta(\eta)}{1 - \beta(\eta)}$$

$$1 = \int_{0}^{\eta_{\text{max}}} (C - \eta)^{-1} \eta \rho(\eta) d\eta$$

this identifies C for a given  $\rho(\eta)$ 

it is 
$$C > \eta_{max}$$
, i.e.,  $\beta < 1$ ,  $\rightarrow$  the integral makes sense   
growth with exponent <1

it also is  $C \leq 2\eta_{max}$ 



#### Approximate analysis degree distribution

Want to identify  $P_k = P[k_i \le k] = 1 - P[k_i > k]$ 

- $\square \quad k_i > k \text{ and } k_i = m (N/i)^{\eta i/C} \rightarrow i < N (m/k)^{C/\eta i}$
- $\square \text{ Hence } P[k_i > k | \eta_i] = (m/k)^{C/\eta_i}$
- □ and  $P[k_i \le k | \eta_i] = 1 (m/k)^{C/\eta_i}$
- We have  $P_k = 1 \int (m/k) C/\eta \rho(\eta) d\eta$

The degree distribution is

$$p_{k} = P_{k}' = \bigcup_{0}^{\eta_{\max}} \frac{k^{-(C/\eta+1)} m^{C/\eta} \eta^{-1} \rho(\eta) d\eta}{\int_{0}^{\eta_{\max}} \frac{k^{-(C/\eta+1)} m^{C/\eta} \eta^{-1} \rho(\eta) \eta^{-1} \rho(\eta)}{\int_{0}^{\eta_{\max}} \frac{k^{-(C/\eta+1)} m^{C/\eta} \eta^{-1} \rho(\eta) \eta^{-1} \rho(\eta)}{\int_{0}^{\eta_{\max}} \frac{k^{-(C/\eta+1)} m^{C/\eta} \eta^{-1} \rho(\eta) \eta^{-1} \rho(\eta)}{\int_{0}^{\eta_{\max}} \frac{k^{-(C/\eta+1)} m^{C/\eta} \eta^{-1} \rho(\eta)}{\int_{0}^{\eta_{\max}} \frac{k^{-(C/\eta+1)} \eta^{-1} \rho(\eta)}{\int_{0}^{\eta_{\max} \frac{k^{-(C/\eta+1)} \eta^{-1} \rho(\eta)}{\int_{0}^{\eta_{\max} \frac{k^{-(C/\eta+1)} \eta^{-1} \rho(\eta)}{\int_{0}^{\eta_{\max} \frac{$$


Equal fitness the Barabasi-Albert model

What if  $\rho(\eta) = \delta(\eta-1)$ ? Coefficient  $C_{\eta_{\text{max}}} = 2$  since  $\int_{0}^{\eta_{\text{max}}} (C/\eta - 1)^{-1} \delta(\eta-1) \, d\eta = (C - 1)^{-1} = 1$ 

**Exponential degree**  $k_i \simeq m (N/i)^{\frac{1}{2}}$ 

Degree distribution  $p_{k} = C \int_{0}^{\eta_{\text{max}}} \eta^{-1} m^{C/\eta} k^{-(C/\eta+1)} \delta(\eta-1) d\eta = 2 m^{2} k^{-3}$ 



#### Uniform fitness the model

- What if  $\rho(\eta) = 1$  and  $\eta_{max} = 1$ ? Coefficient C = 1.255 since  $\int_{0}^{1} (C/\eta - 1)^{-1} d\eta = 1 \rightarrow e^{-2/C} = 1 - 1/C$ Exponential degree  $k_i \simeq m (N/i)^{\eta i/C}$
- Each node has its own dynamic exponent !!!

**Degree distribution** 

$$p_{k} = C/k \int_{0}^{1} \eta^{-1} e^{-C \ln(k/m)/\eta} d\eta \sim \frac{k^{-(1+C)} / \ln(k)}{e^{-b} - b E_{1}(b)}, \quad b = C \ln(k/m)$$
  
exponential integral E<sub>1</sub>



#### Uniform fitness the measured data



degree distribution  $p_k \sim k^{-2.255} / \ln(k)$ 



#### Exponential fitness the model

What if 
$$\rho(\eta) = a e^{-a\eta} / (1-e^{-a})$$
 and  $\eta_{max} = 1$ ?

C rapidly converges to C=1  $\int_{0}^{1} (C/\eta - 1)^{-1} \rho(\eta) d\eta = 1$ 



**Exponential degree**  $k_i \simeq m (N/i)^{\eta_i/C}$ 

Each node has its own dynamic exponent !!!
Degree distribution

$$p_{k} = C/k \int_{0}^{1} \eta^{-1} e^{-C \ln(k/m)/\eta} \rho(\eta) d\eta \sim \frac{k^{-(1+C)} / \ln(k)}{(k - 1)^{1/2}}$$
exponential integral E<sub>1</sub>



#### Exponential fitness the www





#### Other ideas for extension of the Albert-Barabasi model



# Properties of the power-law

scale-free and random networks



Degree distribution  $p_k = C k^{-\gamma}$  with  $C = (\gamma - 1) k_{min}^{\gamma - 1}$ 





p,







#### Small world property Watts, Strogatz, «Collective dynamics of small-world networks», (1998)

In real networks distance between two randomly chosen nodes is generally short

Milgram [1967]: 6 degrees of separation



What does this mean?

We are more connected than we think



#### Distances in random graphs theoretical result

- □ we reach  $\langle k \rangle$  nodes in one hop,  $\langle k \rangle^2$  in two,  $\langle k \rangle^3$  in three, etc.
- □ an estimate of the average distance  $\langle d \rangle$  is found by solving for  $N = \langle k \rangle^{\langle d \rangle}$  to have

 $\langle d \rangle = \ln(N) / \ln(\langle k \rangle)$ 

 $\Box$   $\langle d \rangle$  is often taken as an estimate of the network diameter  $d_{max}$ 

<u>e.g.</u>: on earth we are  $N=7 \cdot 10^9$  individuals, with  $\langle k \rangle = 1000$  acquaintances each  $\rightarrow \langle d \rangle = 3.28$ 



# Distances in random graphs

fitting with real data

NETWORK	N	L	$\langle k  angle$	$\langle d  angle$	$d_{_{max}}$	$\frac{\ln N}{\ln \langle k \rangle}$
Internet	192,244	609,066	6.34	6.98	26	6.58 🗸
WWW	325,729	1,497,134	4.60	11.27	93	8.31 🗸
Power Grid	4,941	6,594	2.67	18.99	46	8.66
Mobile Phone Calls	36,595	91,826	2.51	11.72	39	11.42 🗸
Email	57,194	103,731	1.81	5.88	18	18.4
Science Collaboration	23,133	93,439	8.08	5.35	15	4.81 🗸
Actor Network	702,388	29,397,908	83,71	3,91	14	3,04
Citation Network	449,673	4,707,958	10.43	11,21	42	5.55
E. Coli Metabolism	1,039	5,802	5.58	2.98	8	4.04
Protein Interactions	2,018	2,930	2.90	5.61	14	7.14 🗸

# Very good fit ! Correct at least as order of magnitude



# Distances in scale-free networks

the ultra-small-world

# □ The average distance increases as ln(ln(N)), much slower than *N* or ln(N)

e.g. in www  $N=7.10^9$ ,  $\ln(N)=22.7$ ,  $\ln(\ln(N))=3.12$  (very small)



□ The large hubs radically shrink the distance between nodes → ultra small world



In many social experiments people avoided hubs for entirely perceptual reasons (e.g., they assumed they are busy, better use them only if really needed)

We live in a ultra-small-world, but we perceive that we are more distant from others than we really are!



#### Friendship paradox my friends are more popular than me (Feld 1991)

- Can be observed in the ultra-small-world under the presence of big hubs
- Rationale: a node is very likely to be connected to a big hub, having a very large number of connections
- $\Box$  # of friends (in the average) =  $\langle k \rangle$
- $\square \text{ # of friends of friends} \simeq N$





- Do not use it for resizing nodes according to their importance (will use PageRank for this)
- Provide useful information in the form of a degree distribution
- Always plot degree distributions in the log scale
- Always evaluate their slope y, but please use the ML approach: y provides useful insights on the network
- Preferential attachment and attractiveness can be measured if you have temporal info on the network

# PageRank centrality

Google's approach to centrality



#### How to organise the web? links as votes

- the higher (and stronger) the number of incoming links, the more important a node
- the more important a node, the more valuable the output links





# The Google's view quoting Google

- PageRank works by counting the number and quality of links to a page to determine a rough estimate of how important the website is
- The underlying assumption is that more important websites are likely to receive more links from other websites





A random walk on www the rationale behind PageRank

 $\Box$  at time t, a web surfer is at page *i* with probability  $p_{t,i}$ 

Iet the surfer choose with equal probability one of the sites linked by site i



- this identifies a Markov chain
- after a while probabilities settle to a steady state = the PageRank vector





#### Matrix formalization of the random walk



 $\square \boldsymbol{p}_{t+1} = \boldsymbol{M} \boldsymbol{p}_t$ 

- *p<sub>t</sub>* stochastic vector (positive entries which sum up to 1)
- M normalized adjacency matrix (column stochastic)
- $\square M = A \operatorname{diag}^{-1}(d)$
- $\Box \quad d = A^{T} \mathbf{1} \text{ output degree}$ <br/>vector
- □ p<sub>∞</sub> = M p<sub>∞</sub> converges to an eigenvector of M (with eigenvalue 1)
- **p**<sub> $\infty$ </sub> = **d** for undirected networks where **A** = **A**<sup>T</sup>



#### Problems in the random walk dead ends and spider traps

With high probability the surfer ends in:

- Dead ends: some nodes do not have a way out = zero valued columns of M
- Spider traps: some set of nodes do not have a way out, and further induce a periodic behaviour





# Teleportation as a method to overcome problems

#### Idea:

the surfer does not necessarily move to one of the links of the page she/he is viewing



with a certain probability, might jump to a random page

**D** 
$$p_{t+1} = c M p_t + (1-c) q$$

damping factor, typically c = 0.85, meaning that 85% of the times the surfer moves to one of the links of the page the remaining 1 - c = 15% of the times the surfer moves at random according to a probability vector **q** independent of the node she/he is in, e.g., q = 1/Nfor uniform probability



#### PageRank with restart or simply PageRank

dead ends	original adjacency matrix (can be fractional)
no dead ends	$\mathbf{A} = \mathbf{A}_0 + \mathbf{b} \mathbf{e}^{T} \longleftarrow \text{ indicating vector} $ of dead ends
normalization	$M = A \operatorname{diag}^{-1}(d),  d = A^{T} 1$
no spider traps	$M_1 = c M + (1-c) q 1^T$ equivalent formulation matrix is no more sparse
Markov chain PageRank equation	$p_{t+1} = M_1 p_t$ $r = c M r + (1-c) q, r = p_{\infty}$ <sup>65</sup>



# of PageRank with restart on a friends' network





#### Convergence properies of PageRank an overview

PageRank

- The vector is the probability p<sub>t</sub> for large t
- It corresponds to the stationary behaviour of the Markov chain
- $\square p_{\infty}$  is unique
- □  $p_{\infty}$  is a stochastic vector (with positive entries summing to 1)
- *p*<sub>∞</sub> depends on the choice of the teleportation vector *q* (and of *c*)
- $\square \ \mathbf{p}_{\infty} \text{ converges in few iterations,} \\ \text{typically } \mathbf{p}_{40} \simeq \mathbf{p}_{\infty}$





#### Hubs and Authorities what we can get from PageRank

# Authority (quality as a content provider)

nodes that contain useful information, or having a high number of edges pointing to them (e.g., course homepages) = PageRank vector (related to the in-degree of nodes)

# Hub (quality as an expert)

trustworthy nodes, or nodes that link to many authorities (e.g., course bulletin) = PageRank vector starting from  $\mathbf{A}_0^{\mathsf{T}}$ (related to the out-degree of nodes)

#### authority or hub?





# Example of PageRank centrality

wikipedia administrator elections and vote history data https://snap.stanford.edu/data/wiki-Vote.html

# **Authorities**

## Hubs





# PageRank versus degree centrality

wikipedia administrator elections and vote history data

Hubs

## Authorities







# PageRank versus degree authorities

wikipedia administrator elections and vote history data

# PageRank Degree



# PageRank versus degree authorities

wikipedia administrator elections and vote history data



# PageRank





# PageRank versus degree hubs

wikipedia administrator elections and vote history data

# Degree PageRank



## PageRank versus degree hubs

wikipedia administrator elections and vote history data



### PageRank



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### PageRank on a semantic network

2019 hashtag network related to #climatechange (from Twitter, after #gretathunberg)

gretathunberg ausvotes fridaysforfuture auspol climatestrike climateemergency ausvotes2019 schoolstrike4climate extinctionrebellion climatecrisis climateactionnow co2 cdnpoli arctic climate change is real paris agreement climateaction greennewdeal actonclimate fossilfues worldenvironmentday climate trump energy politics renewableenergy renewables globalwarming green solar earthday savetheplanet environment news earth waterollution nature sustainability






- Brin and Page, "The anatomy of a large-scale hypertextual web search engine," 1998
- Page, Brin, Motwani, Winograd, "The PageRank Citation Ranking: Bringing Order to the Web," 1999

http://ilpubs.stanford.edu/422/1/1999-66.pdf



# **Convergence** properties

of PageRank power iterations



# The condensation graph ordering an adjacency matrix

- Strong connectivity induces a partition in disjoint strongly connected sets  $V_1, V_2, ..., V_K$
- By reinterpreting the sets as nodes we obtain a condensation graph  $g^*$  where  $i \rightarrow j$  is an edge if a connection exists between sets  $\mathcal{V}_i \rightarrow \mathcal{V}_j$





### Properties of the condensation graph ordering an adjacency matrix

### $\Box \quad G^* \text{ does not contain cycles}$

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otherwise the sets in the cycle would be strongly connected

**G** $^*$  has at least one root and one leaf

and every node in the graph can be reached from one of the roots

**G**<sup>\*</sup> allows a particular reordering

where node  $n_i$  does not reach any of the nodes  $n_j$  with j < i

procedure: identify a root  $n_1$  and remove it from the network, then identify a new root; cycle until all nodes have been selected





## Matrix representation of the condensation graph

The condensation graph ordering induces a block-lower-triangular matrix structure on the adjacency matrix



blocks in the diagonal are irreducible = no block-diagonal form ! 80



### Perron-Frobenius theorem of the condensation graph

the eigenvalues of the diagonal blocks, except for the leaves, lie inside the unit circle, i.e.,  $|\lambda| < 1$ 

2

3





5

1

2



Hence  $M_1$  carries only one eigenvector associated with the eigenvalue  $\lambda = 1$ 



on generalized eigenvectors



Hence  $\mathbf{1}^T \mathbf{e}_i = 0$  for i > 1, i.e., except for the eigenvector associated with eigenvalue 1

# for the eigenstructure of the PageRank matrix

for *i*>1

$$M_1 e_i = c M e_i + (1-c) q \mathbf{1} e_i$$

same eigenvalues of **M**, but multiplied by c !!!

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*M*<sub>1</sub> has one eigenvalue equal to 1
 The remaining eigenvalues satisfy |λ| ≤ c

Haveliwala and Kamvar, "The second eigenvalue of the Google matrix," 2003

http://ilpubs.stanford.edu:8090/582/1/2003-20.pdf



Convergence properties of the PageRank power iteration

$$p_t = M_1 p_{t-1} = M_1^t p_0 = V J^t V^{-1} p_0$$



# Local PageRank

measuring similarity/closeness among nodes



# Measuring closeness: LocalPageRank for the eigenstructure of the PageRank matrix

# Idea

Measure similarity / closeness to node *i* by applying PageRank with teleport set S={*i*}, i.e., with q = δ<sub>i</sub>

# Result

Measures direct and indirect multiple connections, their quality, degree or weight





# Example who's Sara's best friend?





# Example who's Giulia's best friend?





# what is the most related conference to ICDM?

Top 10 ranking results





### Local PageRank versus degree authorities

### Local PageRank

# 1-hop out-neighbours



neighbours authority score = local node → neighbours



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### Andersen, Chung, Lang, "Local graph partitioning using PageRank vectors," 2006

https://ieeexplore.ieee.org/stamp/stamp.jsp?arnumber=4031383

use institutional Sign In with your unipd credentials

approximate PageRank



To all the nodes <u>i</u> satisfying <u>v<sub>i</sub> > ɛ d<sub>i</sub>/D</u> apply the push operation



Returns  $\boldsymbol{u} \simeq \boldsymbol{r}$  with precision  $|\boldsymbol{r} - \boldsymbol{u}|_1 < \varepsilon$ It is simple



Linearity of PageRank to build a lemma for the proof

column stochastic matrix 
$$\mathbf{1}^{\mathsf{T}} \mathbf{M} = \mathbf{1}^{\mathsf{T}}$$
  
PageRank equation  $\mathbf{r}_q = c \mathbf{M} \mathbf{r}_q + (1-c) q$   
stochastic ranking vector  
 $\mathbf{1}^{\mathsf{T}} \mathbf{r}_q = 1, \ \mathbf{r}_q \ge 0$   
stochastic Teleport vector  
 $\mathbf{1}^{\mathsf{T}} \mathbf{q} = 1$ 

□ Alternative equation  $\mathbf{r}_q = (\mathbf{I} - c \mathbf{M})^{-1} (1-c) \mathbf{q}$ 

$$\mathbf{r}_{au+bv} = \mathbf{a} \mathbf{r}_{u} + \mathbf{b} \mathbf{r}_{v}$$



# Modifying the PageRank equation

the lemma for the proof

one-step random walk PageRank equation  $\mathbf{r}_q = c \mathbf{r}_{Mq} + (1-c) \mathbf{q}$  $\Box$   $r_q = (I - c M)^{-1} (1 - c) q$  $\square \mathbf{r}_a = (1-c) \Sigma (c \mathbf{M})^k q$  $\square M r_a = (1-c) \Sigma (c M)^k M q$  $\square M r_a = r_{Mq}$ 



# Main property of push: $r_q = u + r_v$

At starting point u = 0 and v = q imply  $r_q = 0 + r_q$ 

# The following steps are proved by induction





### Precision guarantee: $|\mathbf{r}_q - \mathbf{u}|_1 < \varepsilon$ and the result is proved

- □ The push property implies  $r_q = u + r_v$  □ Hence  $|r_q u|_1 = |r_v|_1 = 1^T r_v$
- The PageRank equation is  $\mathbf{r}_v = c \mathbf{M} \mathbf{r}_v + (1-c) \mathbf{v}$ Hence  $\mathbf{1}^T \mathbf{r}_v = c \mathbf{1}^T \mathbf{M} \mathbf{r}_v + (1-c) \mathbf{1}^T \mathbf{v}$  so that  $\mathbf{1}^T \mathbf{r}_v = \mathbf{1}^T \mathbf{v}$

As a result  $|\mathbf{r}_q - \mathbf{u}|_1 = \mathbf{1}^T \mathbf{v} < \Sigma \varepsilon d_i / D = \varepsilon$ 



### Scalability properties of Local PageRank using Approximate PageRank

#### (Francesco Barbato & Tommaso Boccato, 2020)



Execution Time on Single Core

Quasi-linear behaviour = scalability of Local PageRank



# Beware of the Lazy PageRank

which is suggested in the paper

□ Lazy PageRank 
$$r = a M_2 r + (1-a) q$$
  
 $M_2 = b I + (1-b) M$ 

Lazy because a fraction b of the times the surfer stays where she/he is

```
• Equivalent to r = c M r + (1-c) q

c = a(1-b)/(1-ab) < a

slower algorithm, as its

convergence speed

depends on a>c, better

use c directly!
```





# Recommendation in social networks





Given a graph at time T, can we output a ranked list of links that are predicted to appear in the graph at time T+x ?







Likelihood of activating the link (i,j)

$$L_{RWR}(i,j) = r_{ij} + r_{ji}$$

Select the highest values of  $L_{\mbox{\scriptsize RWR}}$  for recommendation pourposes





Application #1 the resorse allocation (RA) counterpart

$$L_{RA}(i,j) = \sum_{k \in N_i \cap N_j} 1/d_k$$
 common neighbours

related to a two-hop RWR

$$\mathbf{r}_i \simeq (1-c) \sum_{n=0}^2 (c \mathbf{M})^n \mathbf{\delta}_i$$

to have

 $r_{ij} \simeq (1-c) c^2 / d_i L_{RA}(i,j)$ 

 $L_{RWR}(i,j) \simeq (1-c) c^2 (1/d_i + 1/d_j) L_{RA}(i,j)$ 





### Application #1 performance metrics

fraction of links correctly guessed (out of 100 recomendations)

Precision	CN	RA	LP	ACT
USAir	0.59	0.64	0.61	0.49
NetScience	0.26	0.54	0.30	0.19
Power	0.11	0.08	0.13	0.08
Yeast	0.67	0.49	0.68	0.57
C.elegans	0.12	0.13	0.14	0.07
	RWR	HSM	LRW	SRW
	0.65	0.28	0.64(3)	<b>0.67</b> (3)
	0.55	0.25	0.54(2)	0.54(2)
	0.09	0.00	0.08(2)	0.11(3)
	0.52	0.84	0.86(3)	0.73(9)
	0.13	0.08	<b>0.14</b> (3)	<b>0.14</b> (3)

Among the best performance in social networks

But not strikingly good compared to simpler methods (e.g., RA = resource allocation)





- Bias the random walk towards a topic specific teleport set S of nodes, i.e., make sure that q is active in S only
- S should contain only pages that are relevant to the topic Result
- □ The random walk deterministically ends in a small set *E*, containing *S*, and being in some sense close to it





# Application #2

#### assigning documents to topics in semantic networks



# Signed PageRank

modifications for signed networks



# PageRank in signed networks

Jung, Jim, Sael, Kang, "Personalized ranking in signed networks using signed random walk with restart," 2016

https://ieeexplore.ieee.org/iel7/7837023/7837813/07837935.pdf

- Identify + (favourable) and (adversarial) paths, i.e., ranking values r<sub>+</sub> and r<sub>-</sub> for positive and negative surfers
- Extract positive  $A_+$  and negative  $A_$ contributions to  $A = A_+ - A_-$
- □ Normalize the absolute value, to get  $M_+$  and  $M_-$  (with normalized  $M_++M_-$ )
- Run a signed random walk

 $r_{+} = c M_{+} r_{+} + c M_{-} r_{-} + (1-c) q$  $r_{-} = c M_{-} r_{+} + c M_{+} r_{-}$ 





signed centrality outcome  $r_{+-} = r_{+} - r_{-}$ 

 $r_{+-} = c M_{+-} r_{+-} + (1-c) q - can be signed$  $M_{+-} = A \operatorname{diag}^{-1}(|A|^{T} 1)$ 



# Example who's Giulia's best friend?



# Preventing spamming

on the role of the teleport vector





2. Construct link farm to get a PageRank multiplier effect

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#### Google bombs in 2004 US elections



#### Web

Results 1 - 10 of about 969,000 for miserable failure. (0.06 seconds)

#### Biography of President George W. Bush

Biography of the president from the official White House web site. www.whitehouse.gov/president/gwbbio.html - 29k - <u>Cached</u> - <u>Similar pages</u> <u>Past Presidents</u> - <u>Kids Only</u> - <u>Current News</u> - <u>President</u> More results from www.whitehouse.gov »

#### Welcome to MichaelMoore.com!

Official site of the gadfly of corporations, creator of the film Roger and Me and the television show The Awful Truth. Includes mailing list, message board, ... www.michaelmoore.com/ - 35k - Sep 1, 2005 - <u>Cached</u> - <u>Similar pages</u>

#### BBC NEWS | Americas | 'Miserable failure' links to Bush

Web users manipulate a popular search engine so an unflattering description leads to the president's page. news.bbc.co.uk/2/hi/americas/3298443.stm - 31k - Cached - Similar pages

#### Google's (and Inktomi's) Miserable Failure

A search for miserable failure on Google brings up the official George W. Bush biography from the US White House web site. Dismissed by Google as not a ... searchenginewatch.com/sereport/article.php/3296101 - 45k - Sep 1, 2005 - Cached - Similar pages





## PageRank outcome

of spam farms



# **Solution** teleport only to trusted pages (i.e., set $q_o = 0$ ) can also be used as a method to identify spam farms

## Row-normalized PageRank

For spreading information over the network



#### Row-normalized PageRank an overview

PageRank equation	r = c M r + (1-c) q row-normalized
	<b>M</b> = diag <sup>-1</sup> ( <b>d</b> ) <b>A</b> , <b>d</b> = <b>A</b> 1 <b>M</b> 1 = 1
Markov chain	$\boldsymbol{p}_{t+1} = c \boldsymbol{M} \boldsymbol{p}_t + (1-c) \boldsymbol{q}$ $\boldsymbol{p}_0 = \boldsymbol{q}$
	$M_{1} = c M + (1-c) q v^{T}$ $v^{T} M = v^{T}$ $v^{T} q = 1$
same properties of           Image: M_1 has one eig	column-normalized PageRank: envalue equal to 1

□ The remaining eigenvalues satisfy  $|\lambda| \leq c$ 



## Row-normalized PageRank

interpreting its action

# A node gathers the average value of the neighbour nodes pointing to it



It is a way of **spreading** the original information **q** over the network

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### Semantic network example

agency = action and goal orientation, sense of which is necessary for people to attempt social change

#### q values of agency (in colour)



#### r values after spreading







- This is the metric to be used it for resizing nodes according to their importance
- Provides elaborate information on the relevance of nodes in the network
- For directed networks, it can be used in both its authority and hub forms
- Can also be put in the form of a PageRank distribution
- Can be used in different useful ways, e.g., to evaluate similarity or closeness, to spread information
- Exploit its potential at your best

# HITS centrality

a (less interesting) alternative to PageRank



#### HITS centrality hubs and authorities



HITS – hubs and authorities Kleinberg, J.M. 1999 «Authoritative sources in a hyperlinked environment» *Journal of the ACM* https://www.cs.cornell.edu/home/kleinber/auth.pdf

Conceptually similar to PageRank

Provides scores for authorities and hubs, separately, as PageRank can do

We deprecate its use



HITS equations authorities score



 $a=Ah_{\stackrel{\uparrow}{ heta}}$  authority scores hub scores

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R R

#### HITS equations hubs score





 $\boldsymbol{h} = \boldsymbol{A}^T \boldsymbol{a}$ 

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Can be obtained by standard linear algebra algorithms





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0. Start from an initial guess  $a_0$ 

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2. Keep normalizing (divide  $a_{t+1}$  by the sum of elements)

3. Stop when *a* converges (few iterations?)



#### Convergence properties for HITS

||*a<sub>t</sub>*-*a*∞||<sub>2</sub> ≤ √N · (λ<sub>2</sub>/λ<sub>1</sub>)<sup>t</sup>
λ<sub>1</sub> largest eigenvalue of *M*λ<sub>2</sub> second largest eigenvalue of *M*Triang. inequality ||*a<sub>t</sub>*-*a<sub>t+1</sub>||<sub>2</sub> ≤ 2√N · (λ<sub>2</sub>/λ<sub>1</sub>)<sup>t</sup>*



# Eigenvector and Kats centralities

other (less interesting) alternatives to PageRank



## Eigenvector and Kats centralities

an overview

	with constant term	without constant term	
zed	PageRank	Degree	
normali	<b>r</b> = c <b>M r</b> + (1-c) <b>q</b>	r = M r	
ized	Katz	Eigenvector	
unnormal	r = c A r + 1	<b>r</b> = c <b>A r</b>	
r = (I = _	l - c <b>A</b> ) <sup>-1</sup> <b>1</b> Σ (c <b>A</b> ) <sup>k</sup> <b>1</b>	The absence of normalization makes them less robust and meaningful compared to PageRanl	

They are deprecated



## Eigenvector and Kats centralities

their graphical interpretation





# Closeness and Harmonic centralities

importance of nodes as spreaders of information



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#### **Closeness centrality** a definition

## **Closeness centrality**



information

From Wikipedia, the free encyclopedia

In a connected graph, closeness centrality (or closeness) of a node is a measure of centrality in a network, calculated as the reciprocal of the Rationale: the node which is the sum of the length of the shortest paths between the node and all other Rowniane. The nove with the one which easiest to reach, the one which nodes in the graph. Thus, the more central a node is, the *closer* it is to all other nodes.

is the best for spreading Closeness was defined by Bavelas (1950) as the reciprocal of the farness,<sup>[1][2]</sup> that is:

$$C(x) = rac{1}{\sum_y d(y,x)}.$$

where d(y, x) is the distance between vertices x and y. When



#### An example on how to calculate closeness centrality



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## Closeness versus degree centrality

a graphical interpretation

Closeness











#### Harmonic centrality a definition

#### In disconnected graphs [edit]



When a graph is not strongly connected, a widespread idea is that of using the sum of reciprocal of distances, instead of the reciprocal of the sum of distances, with the convention  $1/\infty = 0$ :

$$H(x) = \sum_{y 
eq x} rac{1}{d(y,x)}.$$

The most natural modification of Bavelas's definition of closeness is following the general principle proposed by Marchiori and Latora (2000)<sup>[3]</sup> that in graphs with infinite distances the harmonic mean behaves better than the arithmetic mean. Indeed, Bavelas's closeness can be described as the denormalized reciprocal of the arithmetic mean of distances, whereas harmonic centrality is the denormalized reciprocal of the harmonic mean of distances.



## Closeness versus harmonic centrality

a graphical interpretation

#### Closeness







# **Betweenness centrality**

importance of nodes as bridges or brokers



#### Betweenness centrality a definition

## Betweenness centrality

From Wikipedia, the free encyclopedia



In graph theory, **betweenness centrality** is a measure of centrality in a graph based on shortest paths. For every pair of vertices in a connected graph, there exists at least one shortest path between the vertices such that either the number of edges that the path passes through (for unweighted graphs) or the sum of the weights of the edges (for weighted graphs) is minimized. The betweenness centrality for each vertex is the number of these shortest paths that pass through the vertex.

Betweenness centrality was devised as a general measure of centrality:<sup>[1]</sup> it applies to a wide range of problems in network theory, including problems related to social networks, biology, transport and scientific cooperation. Although earlier authors have intuitively described centrality as based on betweenness, Freeman (1977) gave the first formal definition of betweenness centrality.







#### **Betweenness** count the # of shortest paths passing through Sarah 1.3333 Giulia (count a fraction if more than one path) 0.3333 Marc Oliver 1 + 1 + 0.5 + 0.5 + 0.5 = 3.50 Oliver 1.5000 Thomas 3 Oliver 3.5000 Sarah 0.3333 Anna 3 Marc Sarah 0.5 Marc 0.5

Giulia Giulia Thomas Giulia Giulia



### Closeness vs betweenness centrality

a graphical interpretation

Minnesota road network





Closeness is a measure of center of gravity (best node to spread info)



Betweenness is a measure of brokerage (i.e., being a bridge)



## Betweenness vs PageRank centrality

wiki vote network





#### Betweenness vs PageRank centrality a correlation view



# Clustering coefficient

how tightly linked is the network locally



## Clustering coefficient

a definition

#### Local clustering coefficient [edit]



The **local clustering coefficient** of a vertex (node) in a graph quantifies how close its neighbours are to being a clique (complete graph). Duncan J. Watts and Steven Strogatz introduced the measure in 1998 to determine whether a graph is a small-world network.





#### Triadic closure in social networks



#### **Triadic closure**

- A and C are likely to have the opportunity to meet because they have a common friend B
- The fact that A and C is friends with B gives them the basis of trusting each other
- B may have the incentive to bring A and C together, as it may be hard for B to maintain disjoint relationships

## Local clustering coefficient

a measure of triadic closures

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Local Clustering coefficient  $C_i$  counts the fraction of pairs of neighbours  $N_i$  which form a triadic closure with node *i* 

equal to diag( $A^3$ )

where  $tc_{ijk} = 1$  if the triplet (i,j,k) forms a triadic closure, and zero otherwise

 $C_{i} = \frac{1}{|\mathcal{N}_{i}|(|\mathcal{N}_{i}|-1)} \sum_{(j,k)\in\mathcal{N}_{i}^{2}} \operatorname{tc}_{i,j,k}$ 

## Local clustering coefficient

examples

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strongly connected neighbourhood

weakly connected neighbourhood

< C > = 0.766



not connected neighbourhood

<C> = 0



 $C_1 = 0$ 

 $C_1 = \frac{1}{2} = \frac{3}{4x3/2}$  $C_2 = C_3 = \frac{2}{3}$  $C_4 = C_5 = 1$ 

 $C_1 = 1 = 6 / (4x3/2)$ 

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#### Clustering coeff. vs degree centrality a correlation view

citation network from arXiv's High Energy Physics / Phenomenology section



when person has many friends, these friends have less edges among them, which is to be expected since a person with many friends is likely to have friends from more diverse communities, and a paper getting cited many times is likely to be cited by papers from more diverse areas

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#### Warning



# But clustering coefficient is generally hard to see and visual interpretation is considered unreliable



#### Visual example



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## for Closeness, Betwenness and Clustering coefficient

- Closeness, betweenness and clustering coefficient are alternative centrality measures that have a different view wrt PageRank
- They provide useful insights especially in social networks, as they are linked to sociology concepts
- Closeness and betweenness are based on distances, that require algorithms that are less scalable than PageRank
- Exploit their potential at your best

### Wrap-up on centrality measures



#### Takeaways on centrality measures

Centrality measure	Technical property	Meaning
Degree (in/out)	Measures number (and quality) of direct connections	Cohesion Entrepreneurship
Attractiveness	Measures the speed of growing of a node's degree	Dinamicity Enterprising
PageRank (authorities/hubs)	Measures number (and quality) of direct and indirect connections	Cohesion Entrepreneurship Similarity/Friendship with a direction → Dependence
Closeness	Measures length of shortest paths	Visual centrality Significant spreading points Outliers/Ostracism
Betweenness	Measures number of shortest paths	Brokerage Structural holes
Clustering coeff.	Measures number of triadic closures	Centrality in a community Cohesion of the neighbourhood



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### More on the meaning

https://reticular.hypotheses.org/1745

