Simulation of Complex Systems

Homework 3: Network models

Assessment date: 28th of November

In this homework set we look at the models of networks covered in the lectures and their defining features. See the lecture plan page for the reviews by Albért and Barabási and Mark Newman, but make sure you use the definitions provided below.

Visualizing networks is an interesting problem in itself. If you want you can write your own method (for some pointers, see this page), but otherwise I suggest you use `gplot` in MATLAB or **GraphPlot** in Mathematica. If you are using some other common language, you should be able to find a package that does the trick.

In most of the exercises it makes most sense to use the adjacency matrix representation for the networks. Make sure to have zeros on the diagonal if you do not intend there to be self-edges (and twos for self-edges, as most of the math assumes each edge has two ends in the matrix). For large networks it really pays off to use a sparse representation, such as those provided by `sparse` in MATLAB and **SparseArray** in Mathematica.

The Erdõs-Rényi random graph: This model has two parameters, n and p. It consists of n nodes and each of the $n(n-1)/2$ possible edges is present independently with a probability p.

The Watts-Strogatz small world model: This model has three parameters, n, c, and p. c should be even. It consists of n nodes situated on a circle, each connected to its c nearest neighbors (so that $c = 2$ gives an ordinary circle). To this graph is then added (we do not use the version with rewiring) random shortcuts through the following procedure: for each edge in the original graph, add an edge between two random nodes with probability p.

The Albért-Barabási preferential growth model: This is a model of network formation with one important parameter, m. It starts with some configuration of $n_0 \geq m$ connected nodes. Then, at each time step for some given number of steps, new nodes are added with m new connections. These connections are made with nodes chosen proportionally to their degree, so the probability of choosing node j is $\Pi(k_j) \propto k_j$.[1]

Clustering coefficient: The clustering coefficient for a network is defined as[2]

$$\frac{(\text{number of triangles}) \times 3}{\text{number of connected triples}}$$

and is straightforward to calculate. A triangle is a triplet of nodes i, j, k such that $A_{i,j} = A_{i,k} = A_{j,k} = 1$. The number of connected triples is simply $\sum_i k_i(k_i - 1)/2$. Depending on how you perform your calculation, you might need the factor of three or not.

Average path length and diameter: The shortest path l_{ij} between nodes i and j is defined as the least number of edges one has to traverse to get from one to the other. The average path length l of a network is then the average of all such distances, $l = \frac{1}{n(n-1)} \sum_{i \neq j} l_{ij}$. The diameter d of a network is the maximal such distance, $d = \max l_{ij}$.

Examination: Work in your assigned groups. During lab hour, either 28/11 or the extra lab 17/12, you should together demonstrate your results to a tutor in the way indicated at the respective exercise. (We might be a bit flexible here, in the sense that you can have your work assessed also in the other lab sessions if you have a compelling reason for doing so. But sticking to the schedule is the preferred options as that will make things run more smoothly). Also, when you have had your work assessed, email your code to kolbjorn@chalmers.se with "SoCS HP3" and your name in the subject.

Make sure you go through your demonstration by yourself before so that everything works. Everyone involved will appreciate the reduced queue times. Feel free to show just a subset of the exercises if you haven't done them all (whether you plan to do so later or not).

[1] To simulate this efficiently, it is best to keep a list of the ends of edges and choose uniformly from this list, rather than use a non-uniform selection from the list of nodes.

[2] There is a related quantity often seen in the literature, the average clustering coefficient. It is calculated by averaging C_i = (number of pairs of neighbors of i that are connected)/(number of pairs of neighbors of i). We will not use this measure here.

Exercises:

1. Generate an Erdõs-Rényi random graph. Use as large a network as is practical when it comes to run time for the program. Plot its degree distribution together with the theoretical prediction $P(k) = \binom{n-1}{k} p^k (1-p)^{n-1-k}$.
   To demonstrate: a visualization of the network (a graph plot) and the degree distribution plot. **(3p)**

2. Generate a small world network and visualize it with and without the shortcuts. Use parameters such that the circle structure is clearly visible in both cases.
   To demonstrate: the graph plots. **(3p)**

3. Implement the preferential growth model and generate a network with a power-law distribution. Again, use as large a network as is practical. Plot the inverse cumulative degree distribution on log-log scales together with the theoretical prediction $F(k) = 2m^2 k^{-\gamma+1}$ with $\gamma = 3$.[3] This distribution is much less susceptible to noise than the pure degree distribution.
   To demonstrate: a visualization of the network and the power-law plot. **(4p)**

4. Write a routine for calculating the clustering coefficients of your graphs (the point is to increase your understanding of the concept, so using ready-made code will net no points). Check your algorithm on a few small world networks with $p = 0$ and different n and c, comparing with the exact formula $C = \frac{3}{4}\frac{c-2}{c-1}$. Calculate the clustering coefficient of the graph in the file smallWorldExample.txt on the homepage. Hint: the clustering coefficient is $0.xxx280$, the average clustering coefficient (which you shouldn't calculate) is 0.619846.
   To demonstrate: Your code, a graph plot of the example network, and the calculated clustering coefficient for the example graph. **(5p)**

5. Write a routine for calculating the average path lengths and diameters of your graphs (see above regarding purpose). Calculate the average

[3] The inverse cumulative distribution function is $F_X(x) = \Pr[X \geq x]$ and for a power-law distribution is also a power-law with an exponent of one less.

path length and diameter of the graph in the file smallWorldExample.txt on the homepage. Hint: the average path length is $x.xx232$
To demonstrate: Your code and the calculated average path length of the example graph. **(5p)**

6. The files network1.txt, network2.txt, and network3.txt on the homepage contains real world data from three networks (in sparse format, pairs of connected nodes). One is a social network of email exchanges at a Spanish university [1], one is the Western States power grid [2], and one is the (largest cluster of the) protein interaction network in yeast [3]. Your task is to use the tools you've constructed so far to identify which of these is which. The networks are quite large (though not compared to most datasets used in the field) and depending on the speed of your algorithms, you might not be able to calculate e.g. the full average distance. In that case, think of how you can receive partial information on the properties (and make sure your ideas work on your models).
   To demonstrate: Your answers and a motivation for each. What are the key properties of each network that sets it apart from the rest? **(5p)**

7. Bonus question for the interested: The formula for the clustering coefficient for the small world model for $p \neq 0$ is

$$C(p) = \frac{3(c-2)}{4(c-1) + 8cp + 4cp^2}.$$

   However, this is only valid in the limit of large networks, $n \to \infty$. Generate a graph which illustrates the finite size effects for C. Choose a c, a list of n:s (e.g., $n = 2^i$ for $i = 4, 5, 6, ...$), and a list of p:s (preferably logarithmically spaced). For each n, calculate and plot $C(p)$ for your generated networks. Compare the resulting series with the theoretical prediction. Do they seem to converge? To check, perform the finite size analysis at $p = 1$ by plotting $C(1)$ vs. $1/n$ and extrapolating to $n \to \infty$, i.e., calculate the intercept.
   To demonstrate: the two plots, the finite size analysis and the theoretical value at $C(1)$. **(0p)**

References

[1] R. Guimer, L. Danon, A. Daz-Guilera, F. Giralt, and A. Arenas. Self-similar community structure in a network of human interactions. *Physical Review E*, 68(6):065103, December 2003.

[2] Duncan J. Watts and Steven H. Strogatz. Collective dynamics of 'small-world' networks. *Nature*, 393(6684):440–442, June 1998.

[3] H. Jeong, S. P. Mason, A.-L. Barabasi, and Z. N. Oltvai. Lethality and centrality in protein networks. *Nature*, 411(6833):41–42, May 2001.