Multiplex Networks: generative models

LTCC Course Multilayer Networks
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Ensembles of single networks (null models)
Chance: Random graphs

\[ L / N = c \]
\[ p = c / (N - 1) \]

G(N,L) ensemble
Graphs with exactly N nodes and L links

G(N,p) ensemble
Graphs with N nodes
Each pair of nodes linked with probability p

Poisson distribution

\[ P(k) \]
Statistical mechanics and random graphs

<table>
<thead>
<tr>
<th>Statistical mechanics</th>
<th>Random graphs</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Microcanonical Ensemble</strong></td>
<td><strong>G(N,L)</strong></td>
</tr>
<tr>
<td>Configurations</td>
<td>Graphs</td>
</tr>
<tr>
<td>with fixed energy $E$</td>
<td>Ensemble with fixed # of links $L$</td>
</tr>
<tr>
<td><strong>Canonical Ensemble</strong></td>
<td><strong>G(N,p)</strong></td>
</tr>
<tr>
<td>Configurations</td>
<td>Graphs</td>
</tr>
<tr>
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<td>Ensemble with fixed average # of links $&lt;L&gt;$</td>
</tr>
</tbody>
</table>
 Networks with given degree sequence

Microcanonical ensemble

\[ P(G) = \frac{1}{N} \prod_i \delta(k_i - \sum_j a_{ij}) \]

Canonical ensemble

\[ P(G) = \frac{1}{Z} e^{-\sum_i \lambda_k i} = \prod_{i<j} p_{ij}^{a_{ij}} (1 - p_{ij})^{1-a_{ij}} \]

Ensemble of network with exact degree sequence
Configuration model

Ensemble of networks given expected degree sequence
Hidden variables model
In uncorrelated networks the probability that a node $i$ is linked to a node $j$ is given by

$$p_{ij} = \frac{k_i k_j}{\langle k \rangle N}$$
Network model with given degree sequence are only uncorrelated if they have a structural cutoff

\[ k_i < K_s = \sqrt{\langle k \rangle N} \]

for

\[ i = 1, 2, \ldots, N \]
Entropy of network ensembles

Entropy of a **canonical network ensemble** with expected degree sequence

\[ S = - \left[ \sum_{ij} p_{ij} \ln p_{ij} + (1 - p_{ij}) \ln (1 - p_{ij}) \right] \]

Entropy of a **microcanonical network ensemble** with given degree sequence is given by

\[ \Sigma = \log[\mathcal{N}] = S - \Omega \]
\[ \Omega = - \sum_i \ln \frac{1}{k_i!} k_i^{k_i} e^{-k_i} \]

Where \( \mathcal{N} \) is the total number of networks in the ensemble

Bianconi et al. PRE 2008
There is no equivalence of the ensembles as long as the number of constraints are extensive

- Example

Microcanonical ensemble
Regular networks

Canonical ensemble
Poisson networks

\[ p_{ij} = \frac{c}{N} \]

but

\[ \sum < S \]

K. Anand, G. Bianconi PRE 2009
Two examples of given degree sequence

Zero entropy

Non-zero entropy
The entropy of random scale-free networks

\[ P(k) \propto k^{-\gamma} \]

The entropy decreases as \( \gamma \) decrease toward 2, quantifying a higher order in networks with fatter tails.
Generative models of multiplex networks with multilinks
If we generate
in each layer independently
with the configuration model
we will get
a negligible total and local overlap
For a null model that preserves
the overlap we need
multilinks.

G. Bianconi PRE (2013)
Multilinks

Nodes

1 2 2 3 4 3 1 4

Layer 1

Layer 2

Multilink (1,1)  Multilink (1,0)  Multilink (0,1)  Multilink (0,0)

G. Bianconi
PRE (2013)
Configuration model with multilinks

\[
P(\vec{G}) = \frac{1}{Z} \prod_i \delta(k_{i}^{10} - \sum_j A_{ij}^{10}) \delta(k_{i}^{01} - \sum_j A_{ij}^{01}) \delta(k_{i}^{11} - \sum_j A_{ij}^{11})
\]
Configuration model with multilinks

\[
P(\bar{G}) = \frac{1}{Z} \prod_i \delta(k^0_i - \sum_j A^0_{ij}) \delta(k^1_i - \sum_j A^1_{ij}) \delta(k^{11}_i - \sum_j A^{11}_{ij})
\]
Exponential random multiplex model with multilinks

\[ P(\vec{G}) = \prod_{i<j} \left( p_{ij}^{10} A_{ij}^{10} + p_{ij}^{01} A_{ij}^{01} + p_{ij}^{11} A_{ij}^{11} + p_{ij}^{00} A_{ij}^{00} \right) \]

Constructive algorithm

For every pair of nodes \((i,j)\)

Draw a multilink \(\vec{m}\) with probability \(p_{ij}^m\), i.e. put a link in every layer where \(m_\alpha = 1\).

G. Bianconi PRE (2013)
Multilinks probabilities in a duplex with structural multidegree cutoffs

Probabilities of the multilinks

\[ p_{ij}^{10} = \frac{k_i^{10} k_j^{10}}{\langle k^{10} \rangle N} \]

\[ p_{ij}^{01} = \frac{k_i^{01} k_j^{01}}{\langle k^{01} \rangle N} \]

\[ p_{ij}^{11} = \frac{k_i^{11} k_j^{11}}{\langle k^{11} \rangle N} \]

Structural cutoff

\[ k^{10} < \sqrt{\langle k^{10} \rangle N} \]

\[ k^{01} < \sqrt{\langle k^{01} \rangle N} \]

\[ k^{11} < \sqrt{\langle k^{11} \rangle N} \]

G. Bianconi PRE 2013
Entropy of correlated multiplex ensembles

Entropy of a canonical multiplex ensemble with linear constraints

\[ S = -\left[ \sum_{\vec{m}} \sum_{ij} p_{ij}^m \ln p_{ij}^m \right] \]

Entropy of a microcanonical multiplex ensemble with linear constraints can be found by the cavity method, if we fix only the multi degree sequence in the sparse network limit, we get

\[ \sum = S - N\Omega \]

\[ \Omega = -\frac{1}{N} \sum_{\vec{m}} \sum_{i} \log \left( \frac{\left( \frac{k_i^m}{k_i^{\vec{m}}} \right)^{k_i^{\vec{m}}} e^{-k_i^{\vec{m}}}}{k_i^{\vec{m}}!} \right) \]

G. Bianconi PRE 2013
Randomization algorithms
Swap randomization for single networks
If we randomize the networks in each layer independently we will get a negligible total and local overlap.

For a null model that preserves the overlap we need multilinks.

G. Bianconi PRE (2013)
How to build a null model from a given network: swap of connections

Choose two random links linking four distinct nodes

Maslov & Sneppen 2002
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- Choose two random links linking four distinct nodes
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G. Bianconi PRE (2013)
Swap algorithm

Only multilinks of the same type can swap!
Swap algorithm

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Only multilinks of the same type can swap!
Correlated degree across two layers

By relabelling the nodes of two layers it is possible to build Maximum positive (MP) Maximum negative (MN) and Uncorrelated (UC) Multiplex Networks.

B. Min et al. PRE (2014)
Multiplex networks with heterogeneous activity of the nodes

Bipartite network: Nodes and Layers

Multiplex network

D. Cellai and G. Bianconi, PRE 93, 032302 (2016)
Spatial Multiplexes

The nodes in a spatial multiplex have a position \( \vec{r} \) in their real or hidden embedding space.

\[
P\left( \vec{G} \mid \{ \vec{r}_i \} \right) = \prod_{\alpha=1,M} P_\alpha\left( G_\alpha \mid \{ \vec{r}_i \} \right)
\]

In these ensembles we can observe a significant overlap of the links because nodes that are “close in space” are more likely to be linked in every network.

(A. Halu, S. Mukherjee and G. Bianconi PRE 2014)
Class of network models

• **Static networks:**
  – Hidden variables mechanism

• **Growing networks:**
  – Preferential attachment
BA model

(1) GROWTH : At every timestep we add a new node with m edges (connected to the nodes already present in the system).

(2) PREFERENTIAL ATTACHMENT : The probability $\Pi$ that a new node will be connected to node $i$ depends on the connectivity $k_i$ of that node

$$\Pi(k_i) = \frac{k_i}{\sum_j k_j}$$

$P(k) \sim k^{-3}$

Growing multiplex (duplex)

**GROWTH**

At each time a new node is added to the multiplex. Every new node has a copy in each layer and has m links in each layer.

**LINEAR PREFERENTIAL ATTACHMENT**

The probability $\Pi_{\alpha i}$ that the new link is added to node i in layer $\alpha$ is given by

$$\Pi_i^{[1]} \propto ak_i^{[1]} + (1 - a)k_i^{[2]}$$
$$\Pi_i^{[2]} \propto bk_i^{[1]} + (1 - b)k_i^{[2]}$$

with

$a, b \leq 1$.

Nicosia et al. PRL 2013
Kim et al. PRL 2013
Degree correlations

Spontaneous emergence of positive degree correlations

\[ \langle k^1 \mid k^2 \rangle \propto k^2 \]

Old nodes are more connected in both layers yielding positive degree correlations

Nicosia et al PRL 2013
Growing multiplexes with non-linear preferential attachment

• **GROWTH**
  At each time a new node is added to the multiplex.
  Every new node has a copy in each layer and has m links in each layer.

• **NON-LINEAR PREFERENTIAL ATTACHMENT**
  The probability that the new link is added to node i in layer $\alpha$
  is given by $\Pi^\alpha$ with a non-linear preferential attachment

\[
\Pi^1_i \propto (k^1_i)^\alpha (k^2_i)^\beta \\
\Pi^2_i \propto (k^2_i)^\alpha (k^1_i)^\beta
\]
Nonlinear preferential attachment

Including the nonlinear preferential attachment we can get either positive or negative degree correlations as measured by the Kendall’s correlation coefficient of the degrees

Nicosia et al. (2014)
Model enforcing triadic closure in multiplex networks

The models includes
GROWTH
and
TRIADIC CLOSURE

p probability of triadic closure within a layer
p* probability of linking to the same node in different layers
Emergence of multiplex communities

$p=0.9 \quad p^*=0.9$

$p=0.9 \quad p^*=0.1$

Battiston et al. Plos One (2016)
Conclusions

Modeling multilayer networks is essential to generate null models to test significance of multiplex network properties and investigate the interplay between structure and dynamical processes

Network theory is providing new tools to model multiplex networks

- Null models of multiplex networks preserving the overlap of the links can be used to generate an artificial multiplex with the given multidegree
- Null models can be used to randomize a given multiplex network dataset
- Non-equilibrium growing multiplex networks can explain the basic mechanisms responsible for generating correlated multiplex networks
References

- **Multiplex ensembles**
  G. Bianconi, PRE 87, 062806 (2013).
  D. Cellai and G. Bianconi, PRE 93, 032302 (2016)
  A. Halu et al. PRE 89, 012806 (2014)

- **Growing models**
  V. Nicosia et al. PRL 111,058701 (2013)
  V. Nicosia et al. PRE 90, 042807 (2014)
  Battiston et al. PloSOOne 11, e0147451 (2016)
  N.Momeni and B.Fotouhi et al. PRE 92, 062812 (2015)

- **DATA and CODES repositories :**
  - GitHub page: [https://github.com/ginestrab](https://github.com/ginestrab) (G. Bianconi)
Mesoscopic Structures
Reveal the Network
Between the Layers of a Multiplex Network
Mesoscopic structures

The feature of the nodes $q_i^\alpha$ induce a mesoscopic structure (communities) in the layer $\alpha$.

Our aim is to characterize the similarity between the mesoscopic structure of any two layers.
Entropy

\((k^\alpha, q^\alpha)\) defines a block structure

The entropy

\[\sum(k^\alpha, q^\alpha)\]

counts all the possible network configurations compatible with the block structure
Significance of the features with respect to the network structure

Random permutation of the features $\pi(q)$

Entropy distribution of the block structure induced by random permutation

The significance of the feature with respect to the network structure is

$$\Theta_{k,q} = \frac{\langle \Sigma(k,\pi(q)) \rangle - \Sigma(k,q)}{\sigma_\pi (\Sigma(k,\pi(q)))}$$
Quantify mesoscopic structural similarities

The indicator $\tilde{\Theta}^{\alpha,\beta}$ measures the similarity between the mesoscopic structure of two layers $\alpha$ and $\beta$. 

$\tilde{\Theta}^{\alpha,\beta}$
Multiplex community structure of the APS collaboration network

APS collaboration network → 180,538 authors of the American Physical Society papers till 2014 with less than 10 authors

First layer PACS hierarchy (10 layers) → each layer describes the collaboration network in a general field of physics

\[ q_i^\alpha \] Community label of node i in layer \( \alpha \)
Communities in the network between layers
Second PACS hierarchy (66 layers)
Network between the layers