

COMPLEX NETWORKS

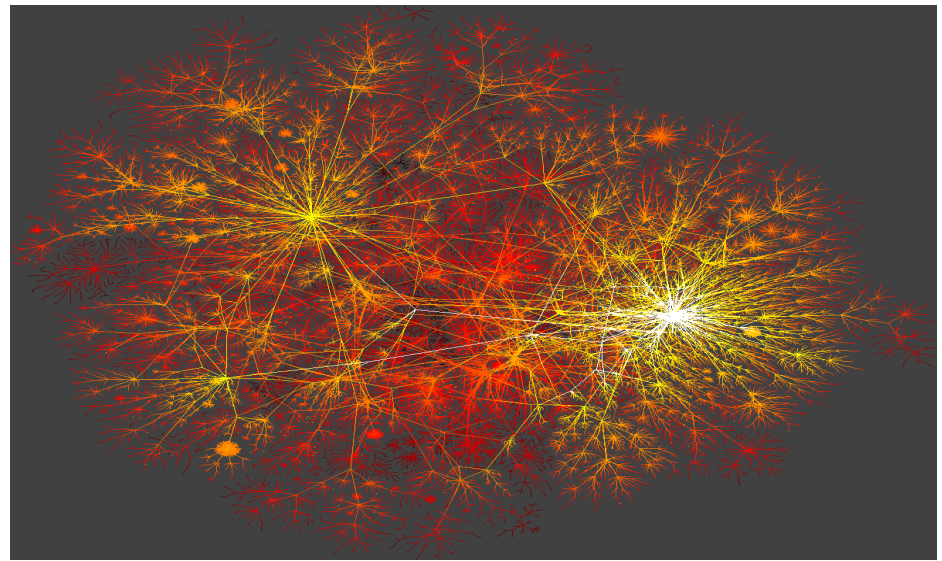
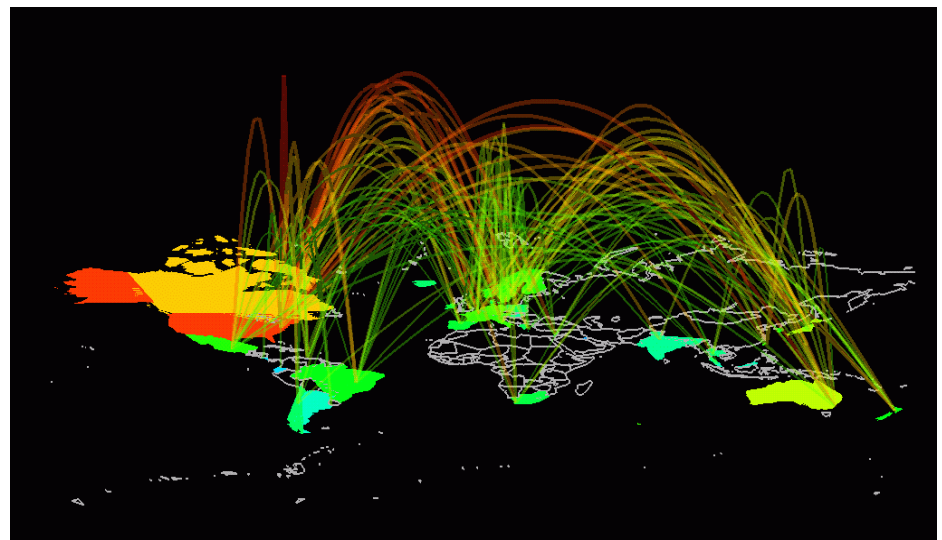
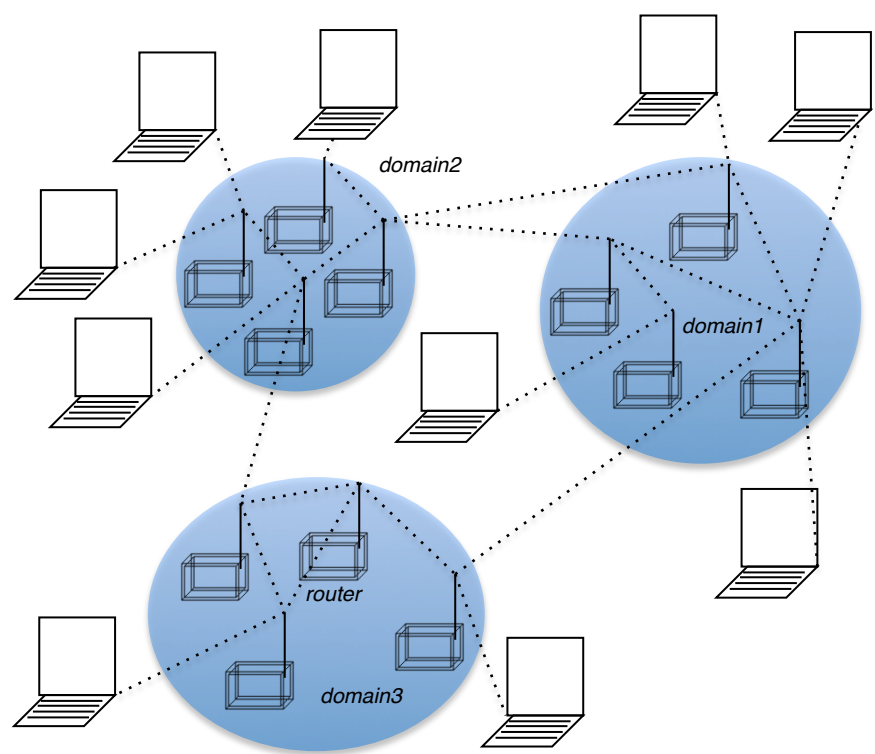
Albert-László Barabási

Center for Complex Networks Research and Department of Physics
Northeastern University, Boston
Central European University, Budapest

Division of Network Medicine
Harvard Medical School

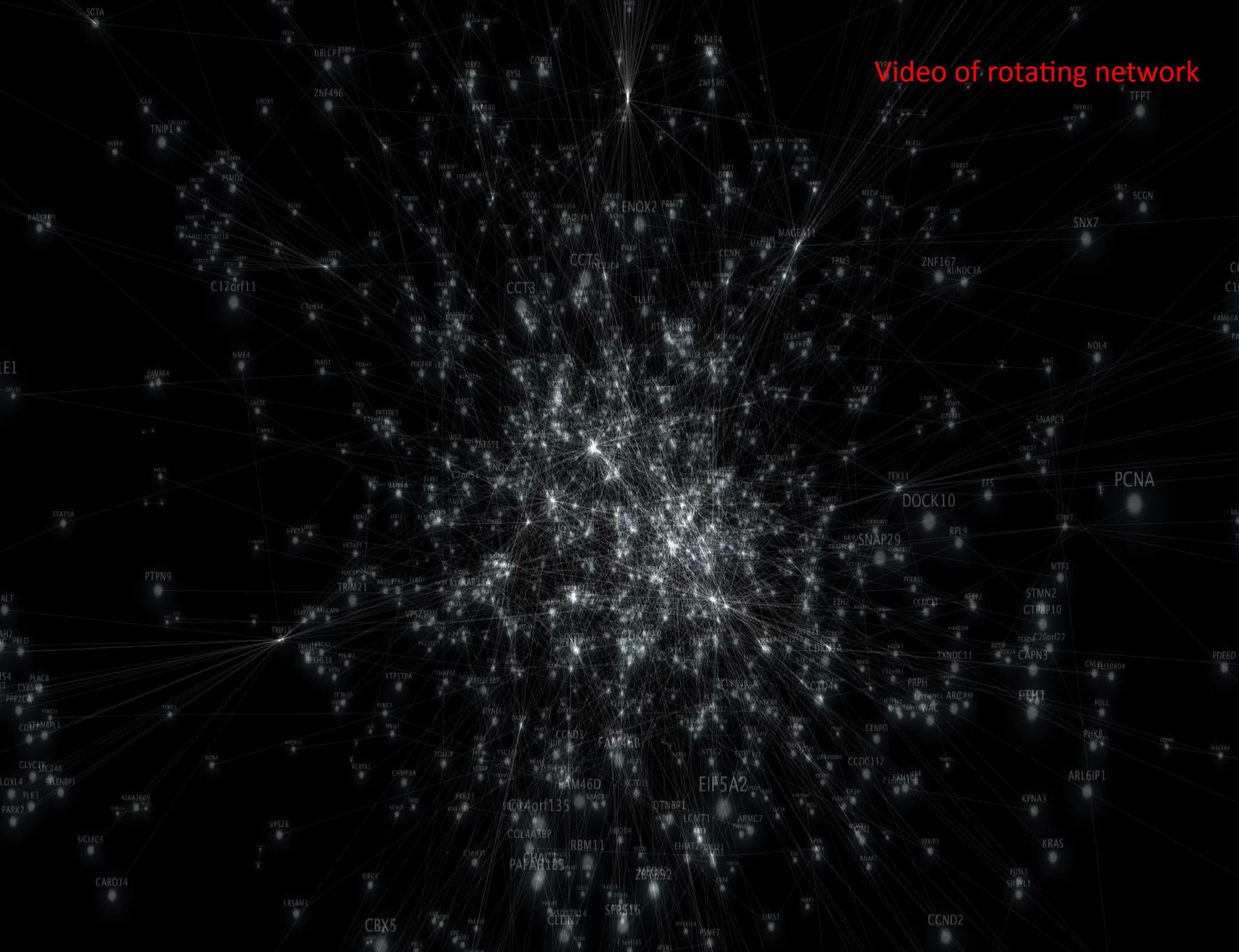
www.BarabasiLab.com

INTERNET



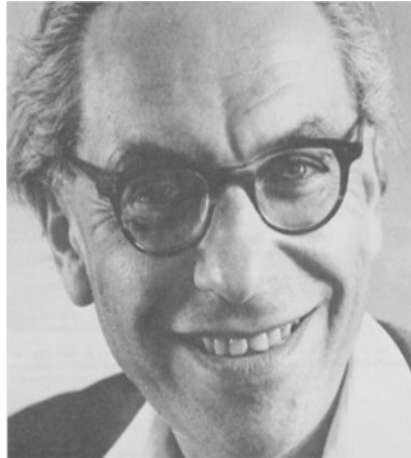


Video of rotating network

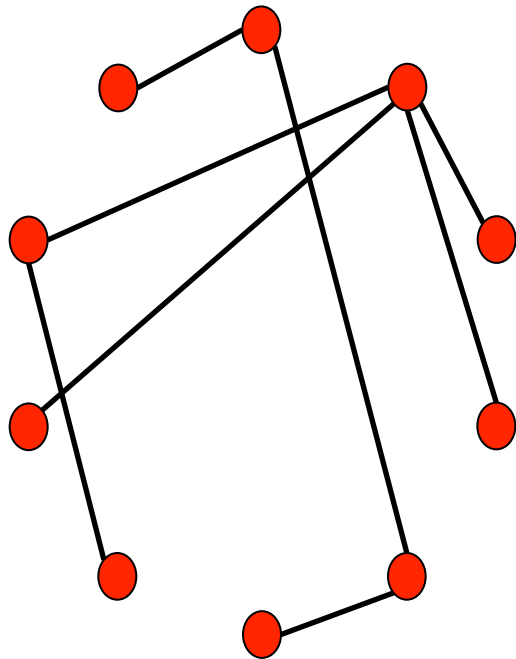


RANDOM NETWORK MODEL

Pál Erdős
(1913-1996)



Alfréd Rényi
(1921-1970)



Erdős-Rényi model (1960)

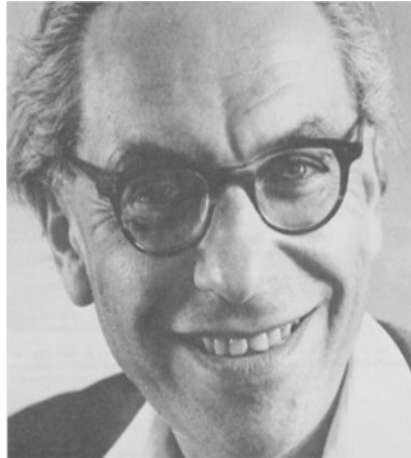
Connect with probability p

$$p=1/6 \quad N=10$$

$$\langle k \rangle \sim 1.5$$

RANDOM NETWORK MODEL

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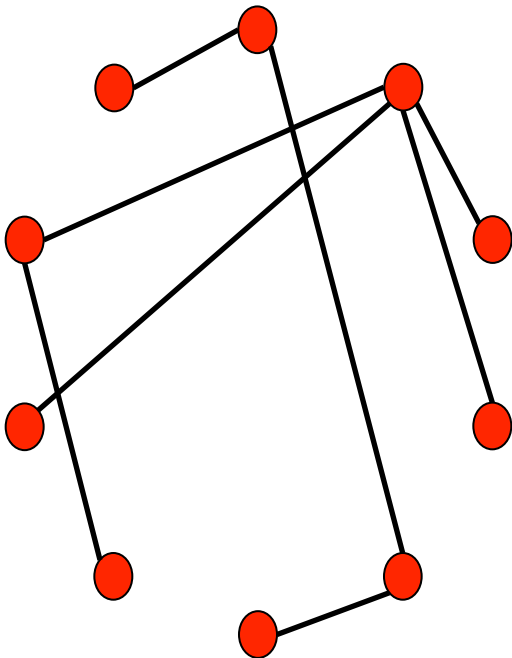


Erdős-Rényi model (1960)

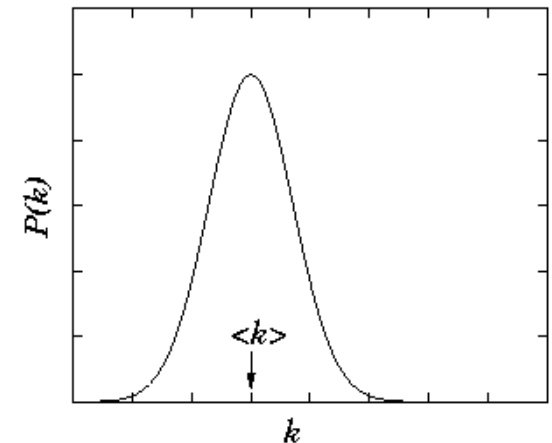
Connect with probability p

$$p = 1/6 \quad N = 10$$

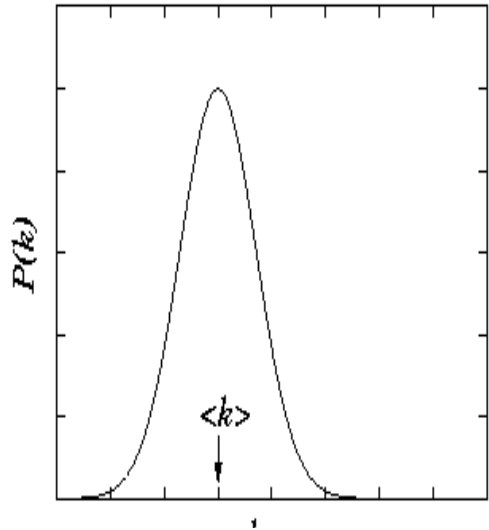
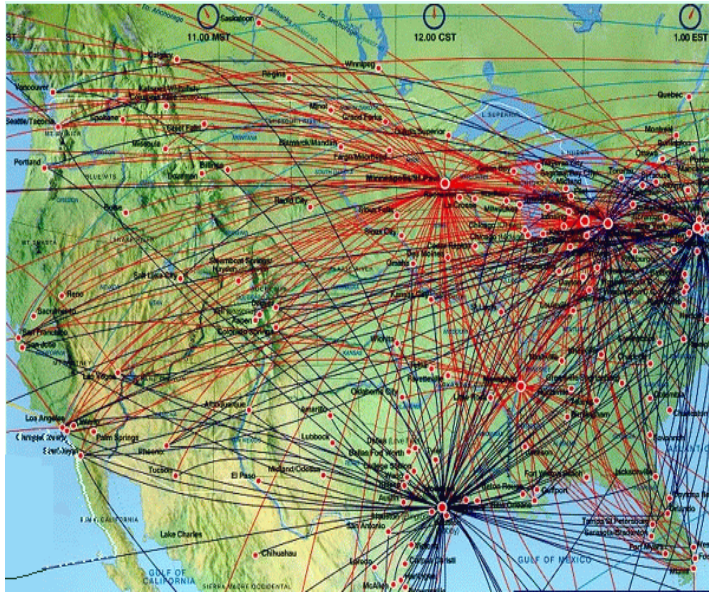
$$\langle k \rangle \sim 1.5$$



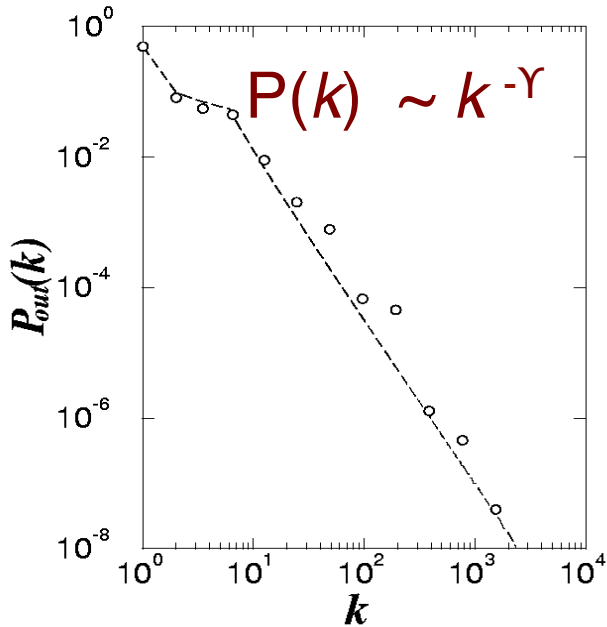
Degree distribution



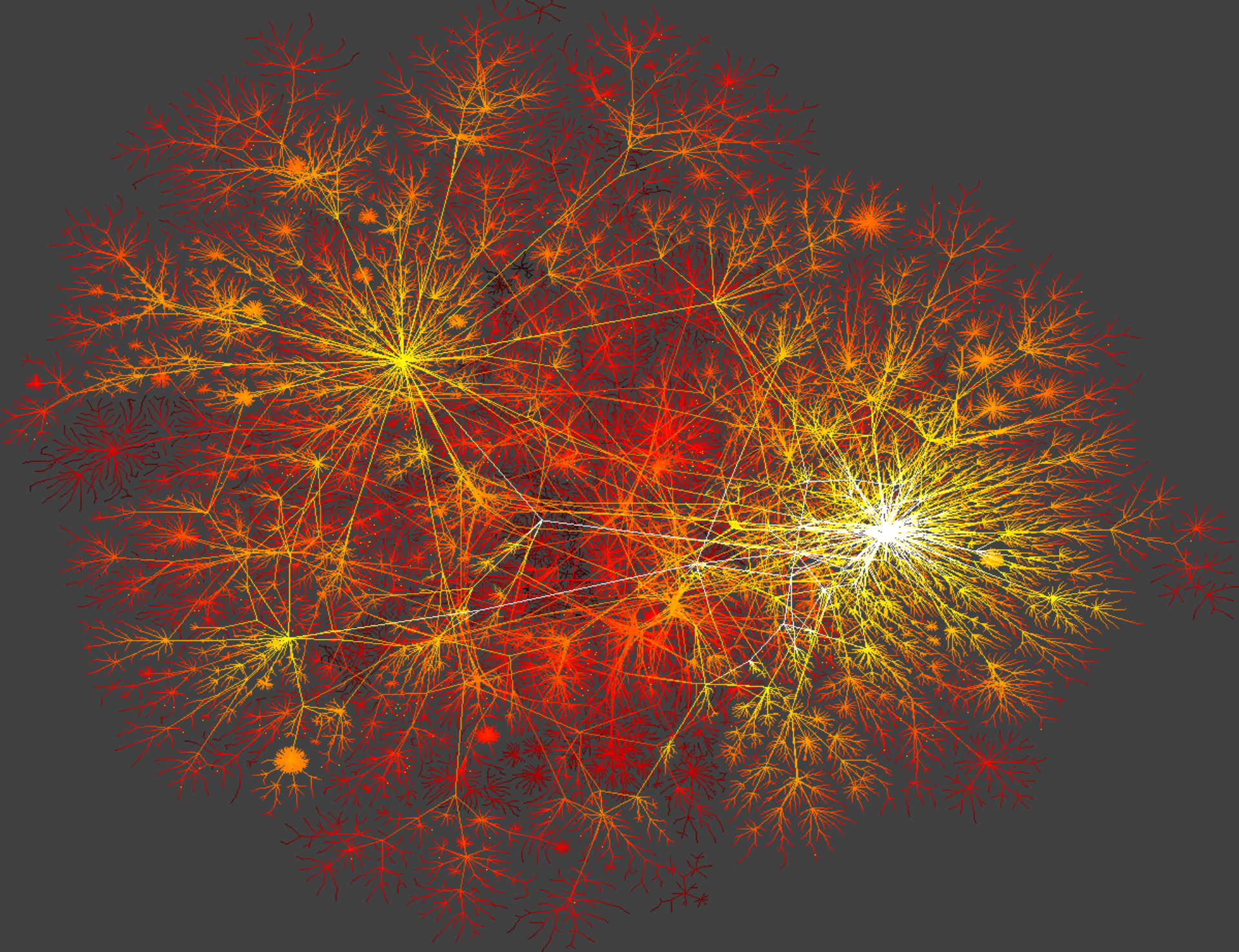
Scale-free Network Random Network



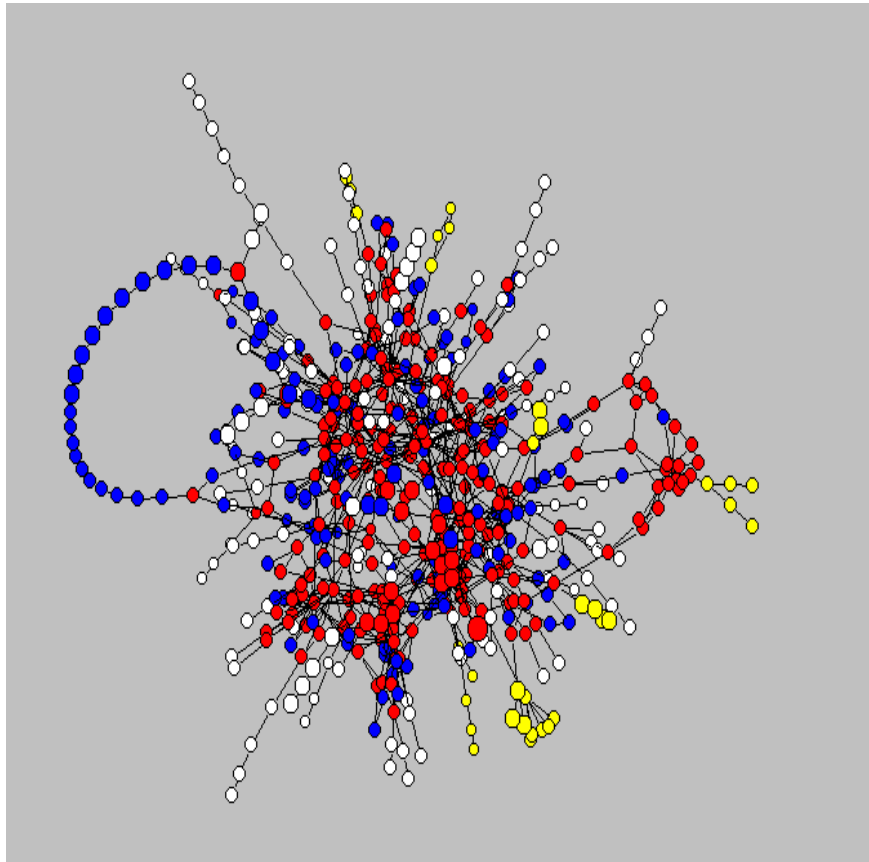
Expected



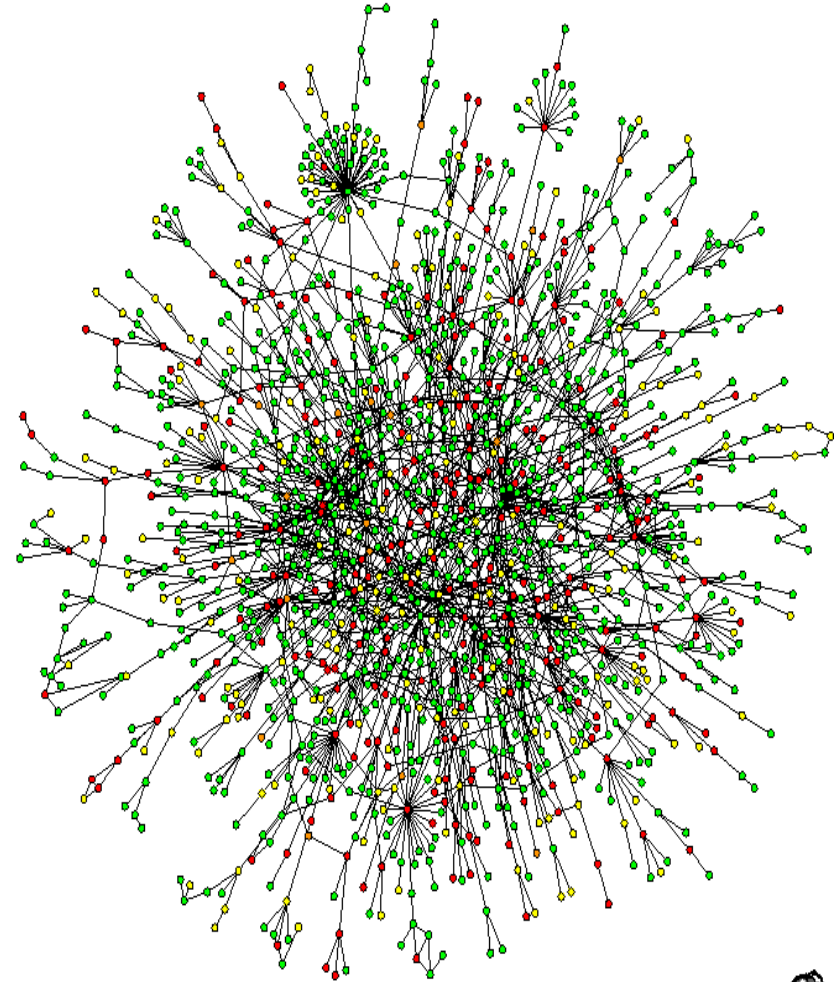
Found



METABOLIC NETWORK



PROTEIN INTERACTIONS



MANY REAL WORLD NETWORKS HAVE A SIMILAR ARCHITECTURE:

Scale-free networks

WWW, Internet (routers and domains), electronic circuits, computer software, movie actors, coauthorship networks, sexual web, instant messaging, email web, citations, phone calls, metabolic, protein interaction, protein domains, brain function web, linguistic networks, comic book characters, international trade, bank system, encryption trust net, energy landscapes, earthquakes, astrophysical network...

(1) Networks continuously expand by the addition of new nodes

WWW : addition of new documents

(2) New nodes prefer to link to highly connected nodes.

WWW : linking to well known sites

Video of preferential attachment



Barabási & Albert, *Science* **286**, 509 (1999)

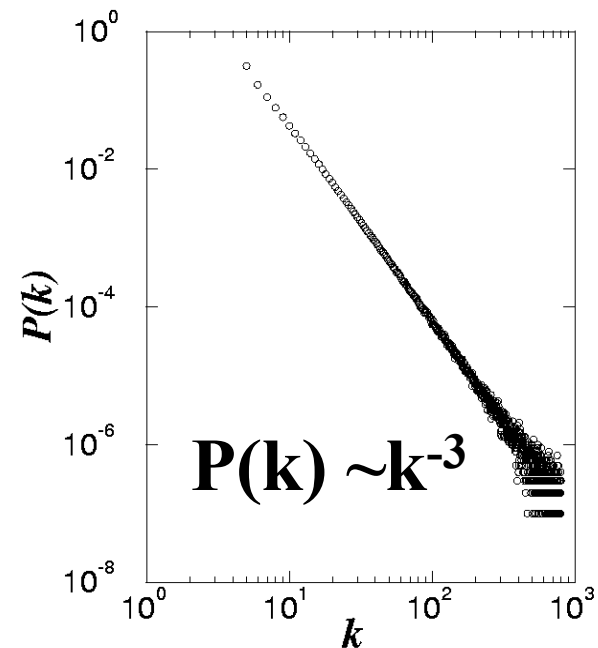
GROWTH:

add a new node with m links

PREFERENTIAL ATTACHMENT:

the probability that a node connects to a node with k links is proportional to k .

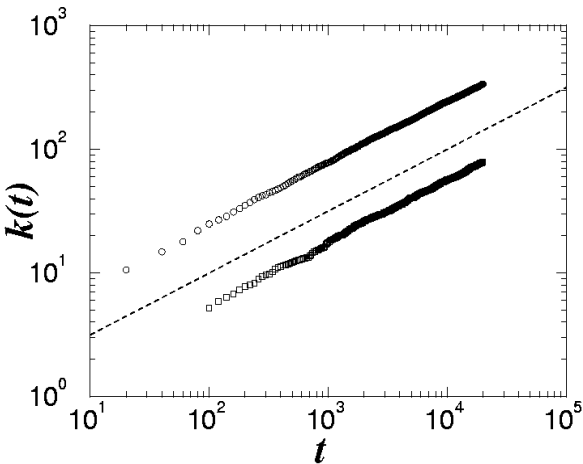
$$\Pi(k_i) = \frac{k_i}{\sum_j k_j}$$



CONTINUUM THEORY

$$\frac{\partial k_i}{\partial t} \propto \Pi(k_i) = A \frac{k_i}{\sum_j k_j} = \frac{k_i}{2t}, \text{ with initial condition } k_i(t_i) = m$$

$$k_i(t) = m \sqrt{\frac{t}{t_i}}$$



$$P(k_i(t) < k) = P_t(t_i > \frac{m^2 t}{k^2}) = 1 - P_t(t_i \leq \frac{m^2 t}{k^2}) = 1 - \frac{m^2 t}{k^2 (m_0 + t)}$$

$$\therefore P(k) = \frac{\partial P(k_i(t) < k)}{\partial k} = \frac{2m^2 t}{m_0 + t} \frac{1}{k^3} \sim k^{-3}$$

$$\gamma = 3$$

Barabási, Albert & Jeong, *Physica A* 272, 173 (1999).
Bollobás et al. *Rand. Structures & Algorithms* (2001).

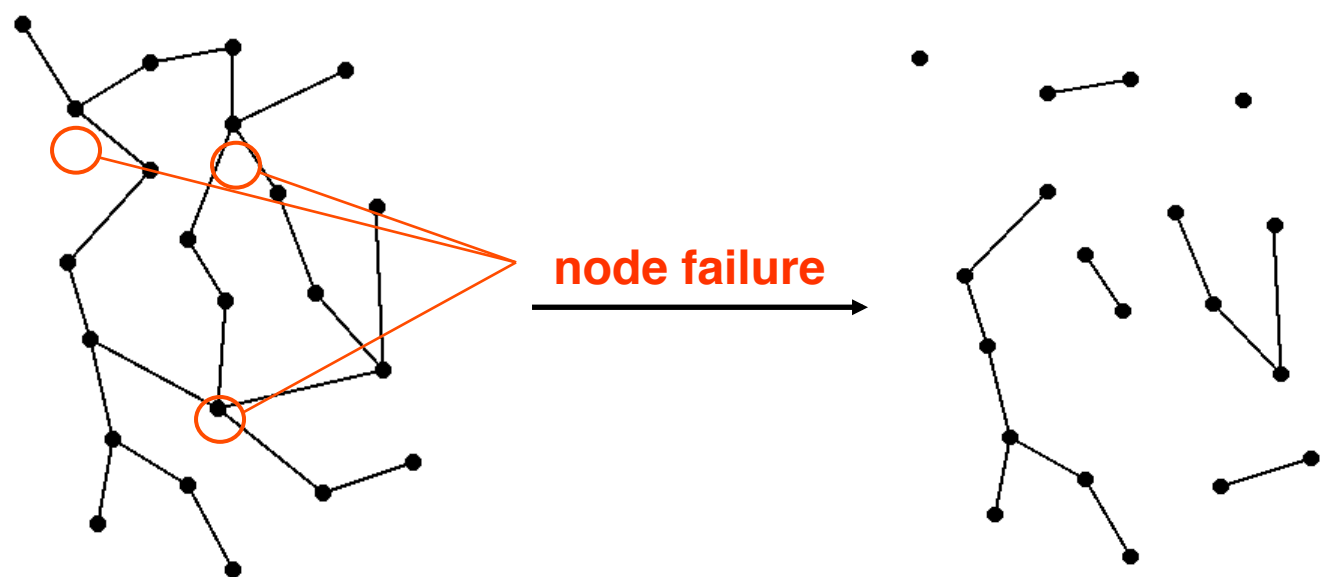
$$P(k) = \frac{2m(m+1)}{k(k+1)(k+2)}$$

$$P(k) \sim k^{-3} \quad \text{for large } k$$

$$\gamma = 3$$

- (i) The degree exponent is independent of m .
- (ii) The network reaches a stationary scale-free state.
- (iii) The coefficient of the power-law distribution is proportional to m^2 .

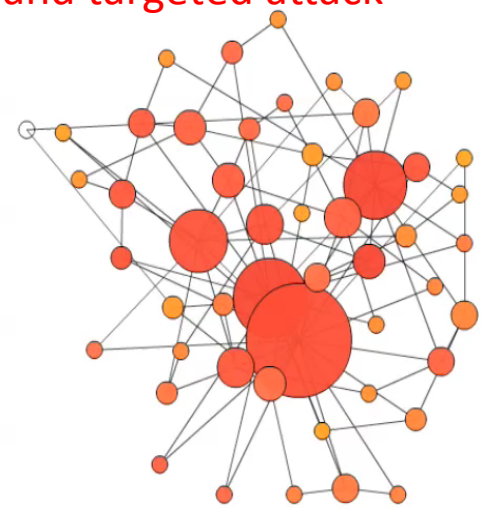
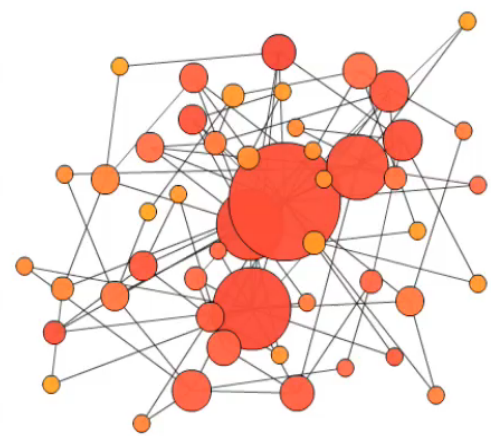
ROBUSTNESS OF SCALE-FREE NETWORKS



Failures

Two videos of networks under random and targeted attack

Attacks



ROBUSTNESS OF SCALE-FREE NETWORKS

$$f_c = 1 - \frac{1}{\frac{\langle k^2 \rangle}{\langle k \rangle} - 1} \quad \frac{\langle k^2 \rangle}{\langle k \rangle} = \left| \frac{2-\gamma}{3-\gamma} \right| K_{\min} \begin{cases} 1 & \gamma > 3 \\ N^{\frac{3-\gamma}{\gamma-1}} & 3 > \gamma > 2 \\ N^{\frac{1}{\gamma-1}} & 2 > \gamma > 1 \end{cases}$$

$\gamma > 3$: $\langle k^2 \rangle$ is finite; the network will break apart at a finite f_c

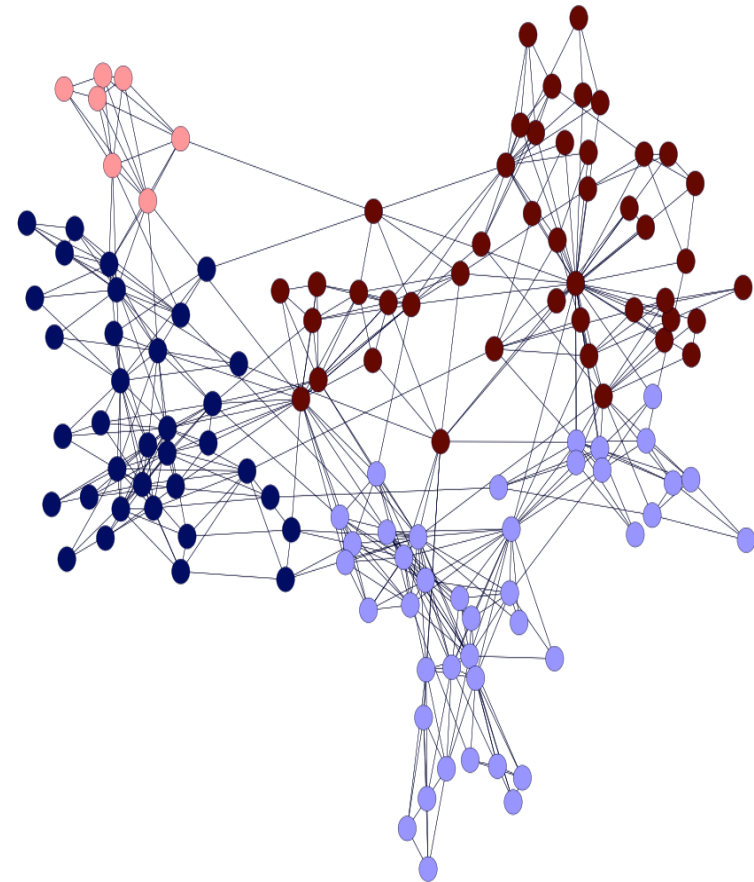
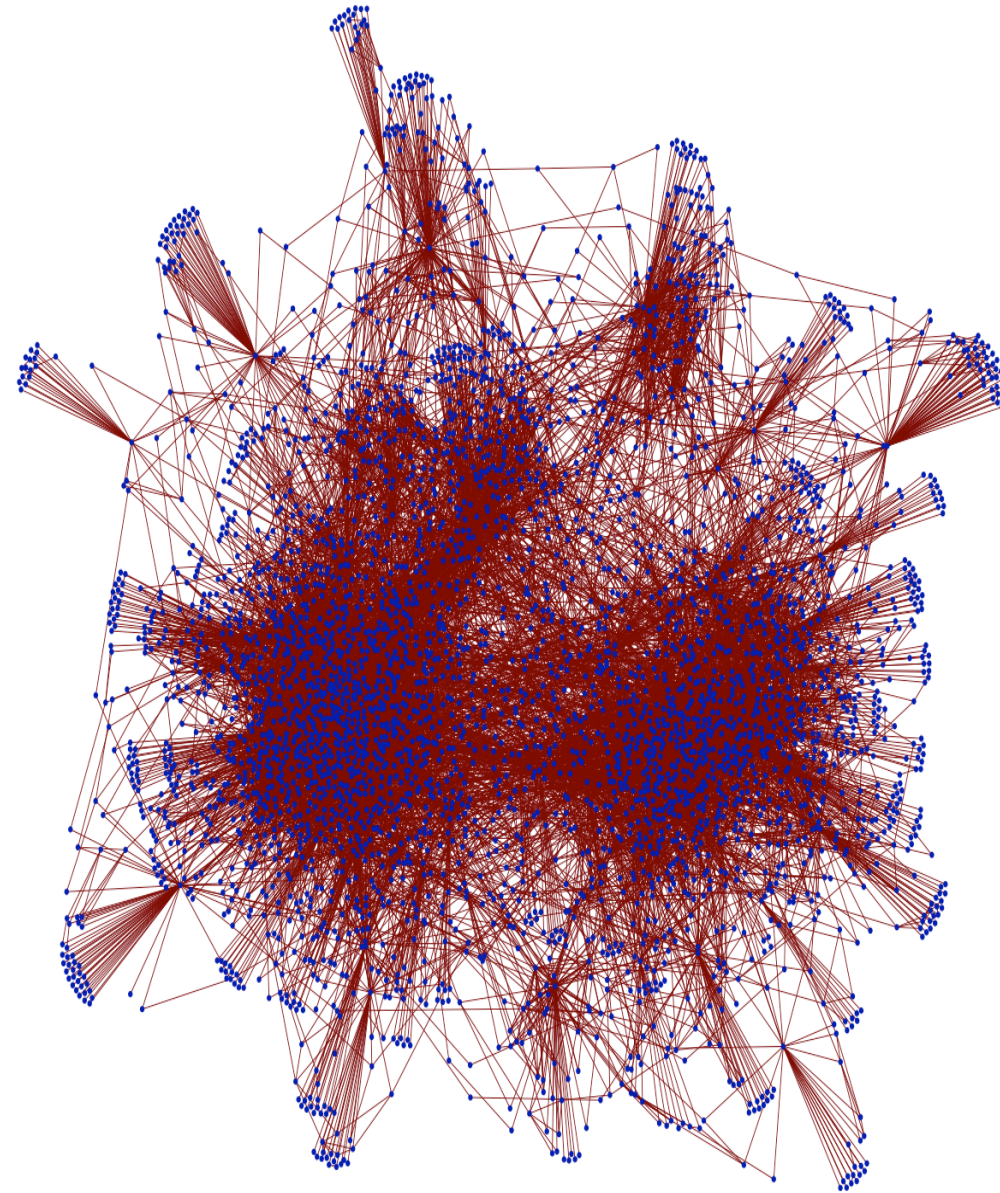
$\gamma < 3$: $\langle k^2 \rangle$ diverges in the $N \rightarrow \infty$ limit, so $f_c \rightarrow 1$
we need to remove all the nodes to break the system.

Finite systems:

$$f_c \cong 1 - CN^{-\frac{3-\gamma}{\gamma-1}}$$

Internet: Router level map, $N=228,263$; $\gamma=2.1 \pm 0.1$; $\kappa=28 \rightarrow f_c=0.962$

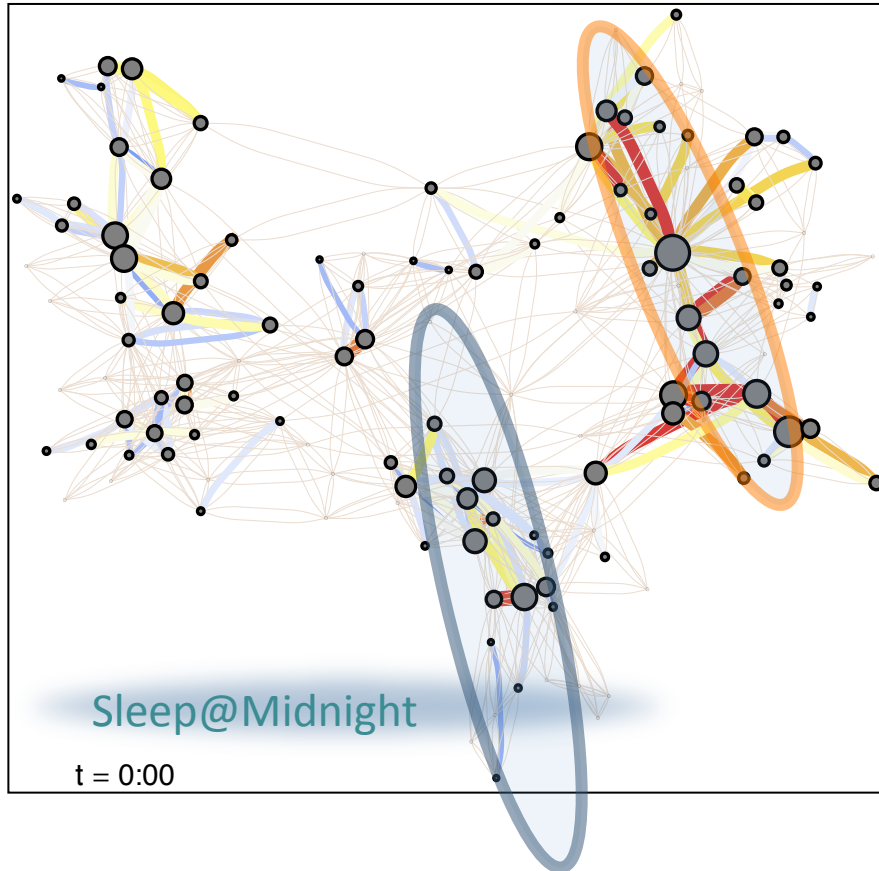
COMMUNITY STRUCTURE



Y.-Y. Ahn, J. P. Bagrow, S. Lehmann, *Nature* (2010)

COMMUNITY STRUCTURE Nodes in the same community are alike

Busy@Midnight

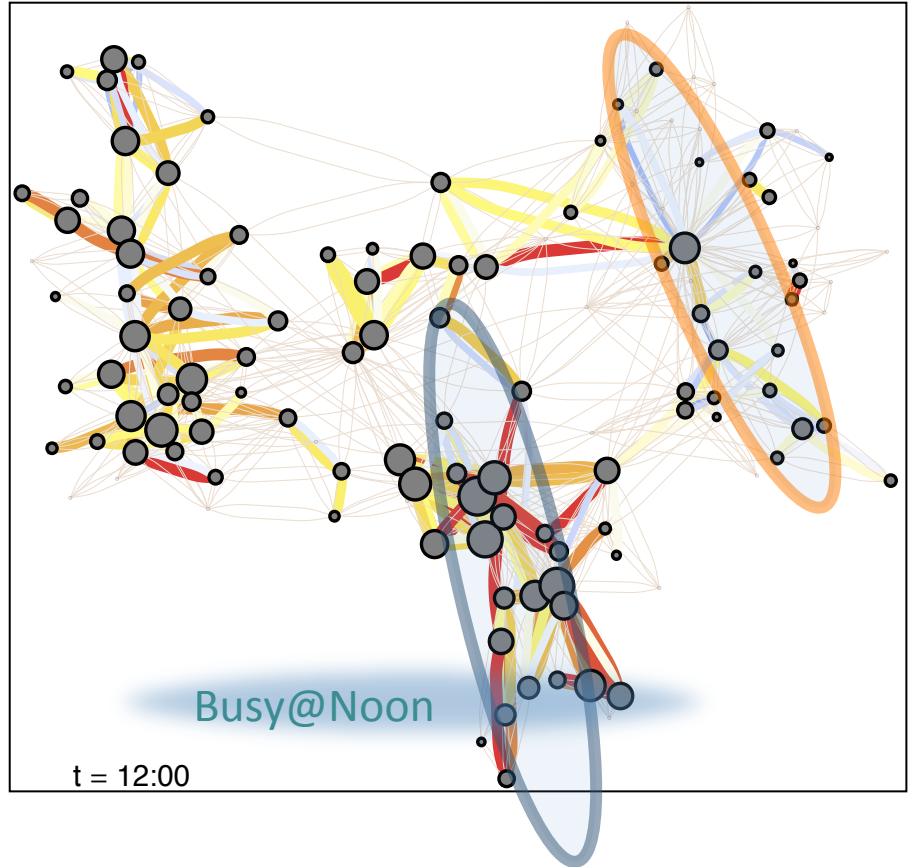


Sleep@Midnight

$t = 0:00$

Midnight

Sleep@Noon

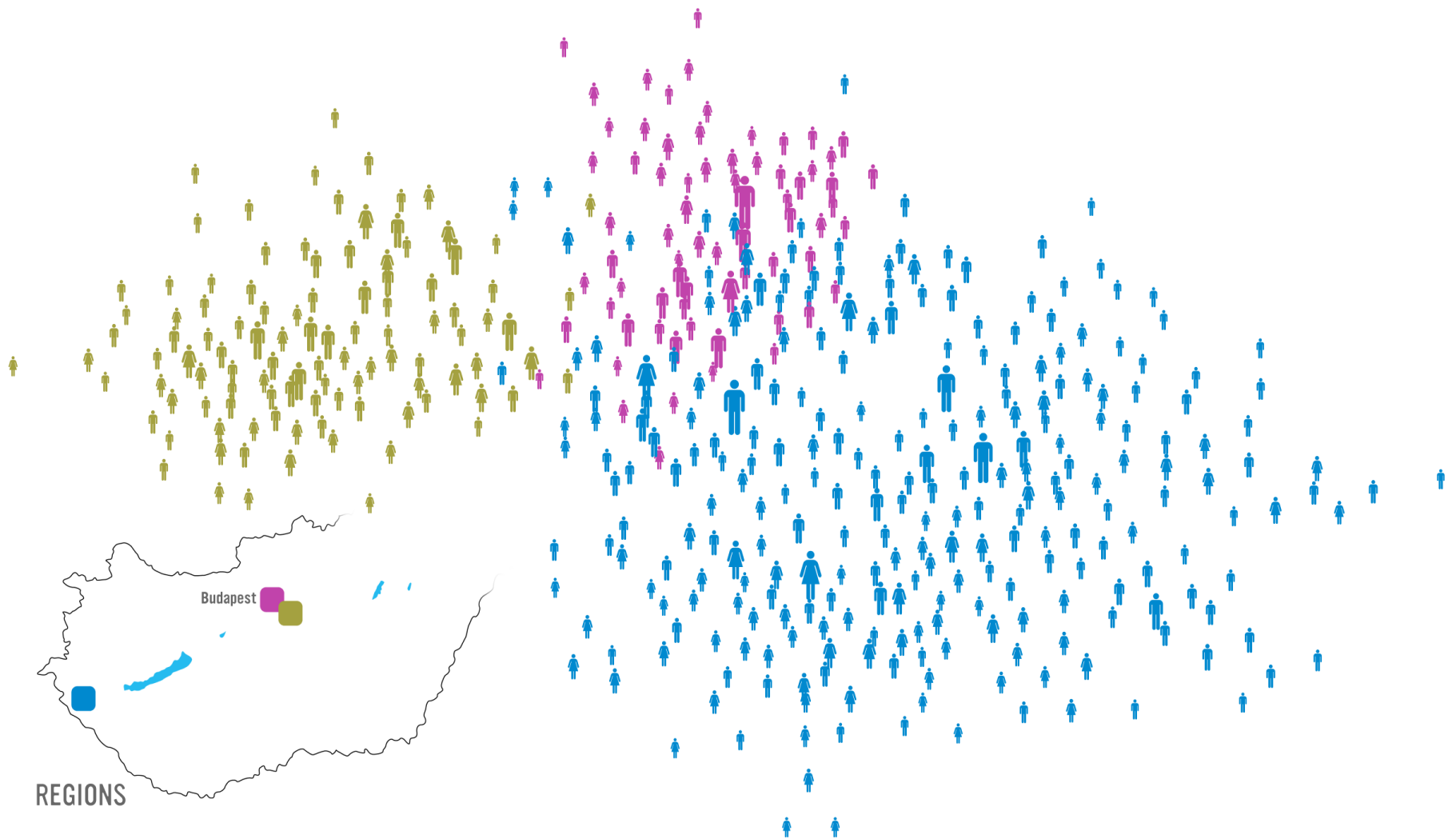


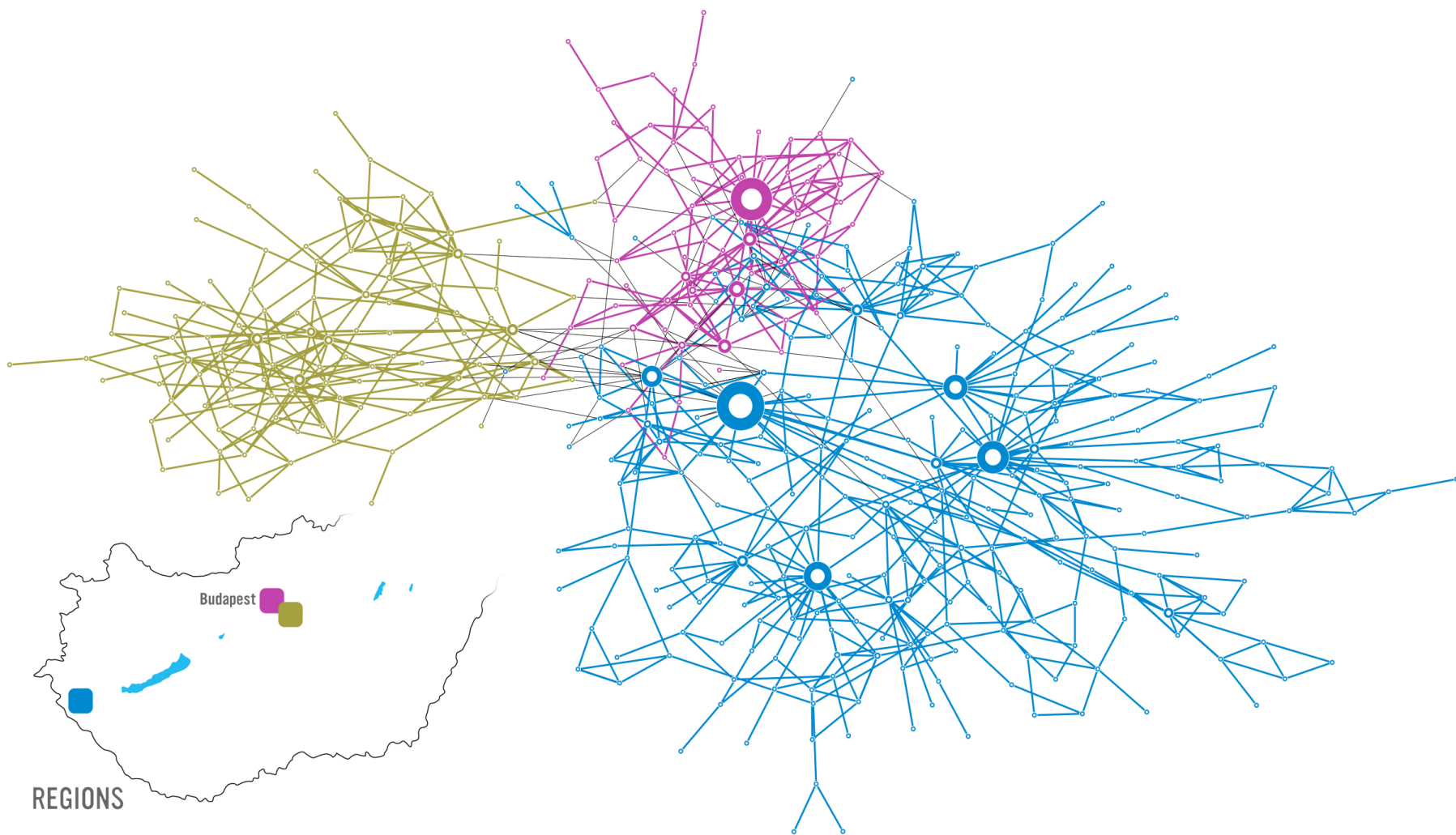
Busy@Noon

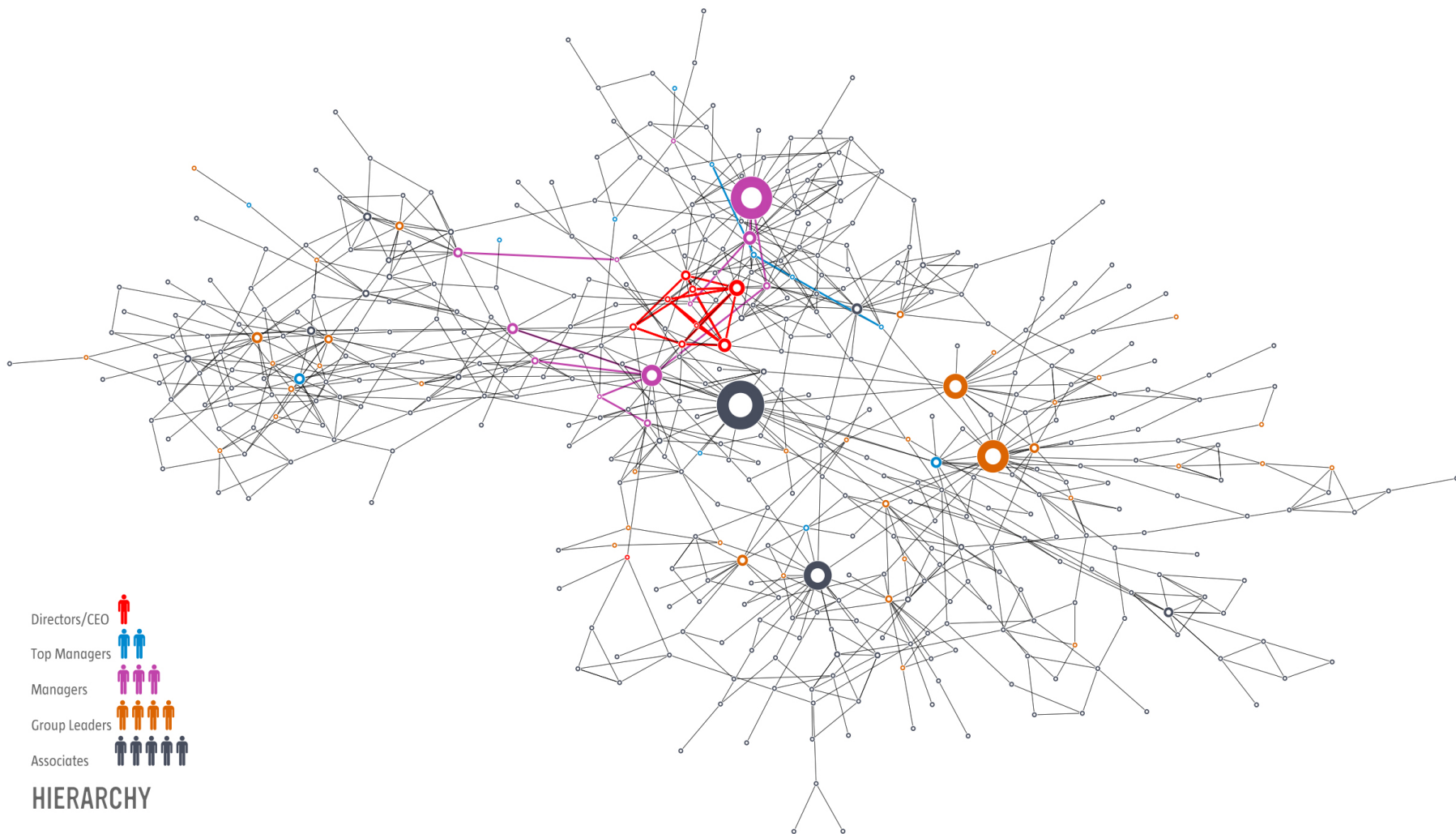
$t = 12:00$

Noon

THE POWER OF MAPS





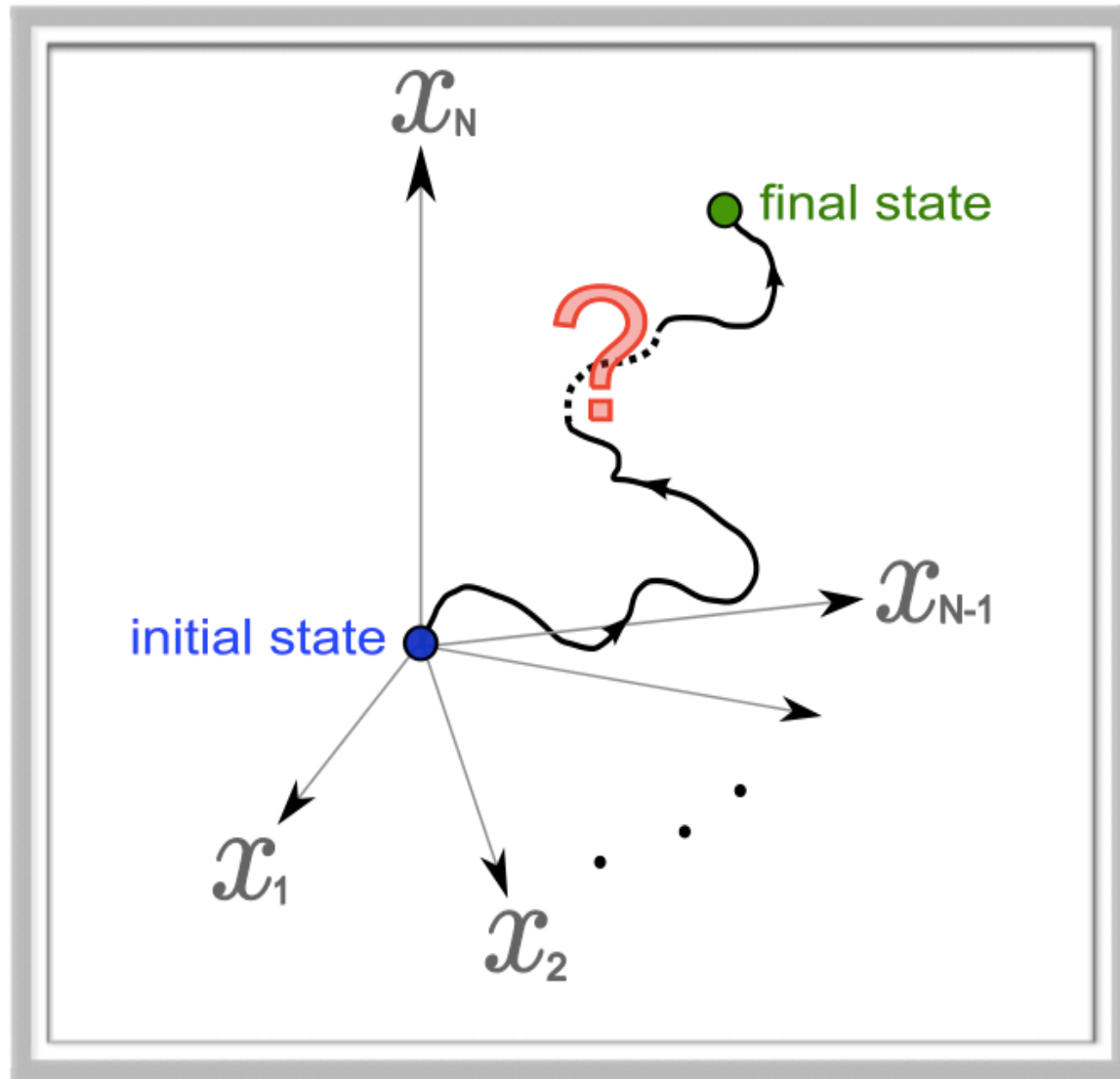


- Directors/CEO
- Top Managers
- Managers
- Group Leaders
- Associates

HIERARCHY



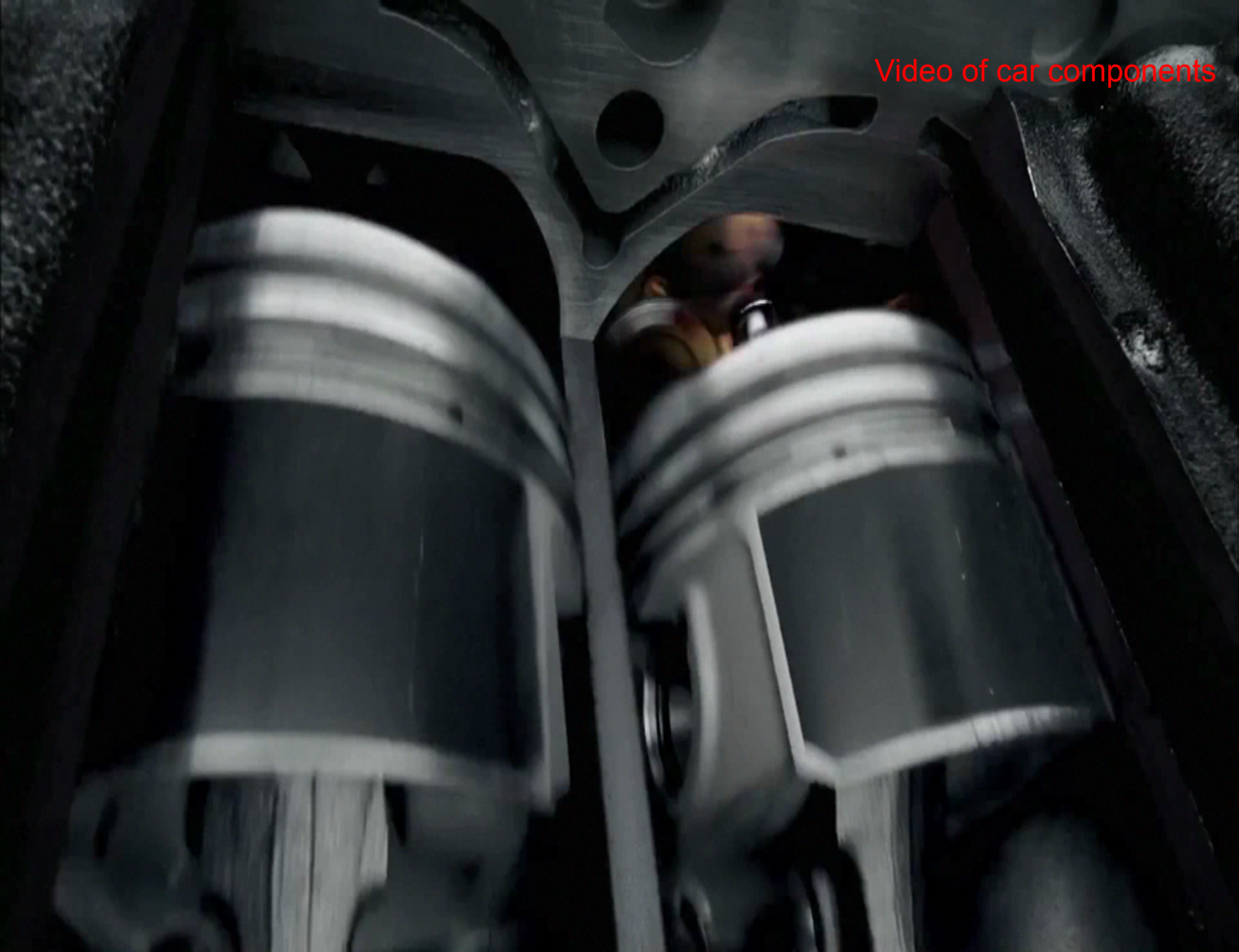
1 ■
2 ■
22 LINKS



A system is controllable if it can be driven from any *initial state* to any desired *final state* in finite time.



Video of car components



IGNITION SWITCH CONNECTIONS					
color	WHITE	BROWN	BK/Y	RED	R/W
LOCK					
OFF					
ON					
P (park)					

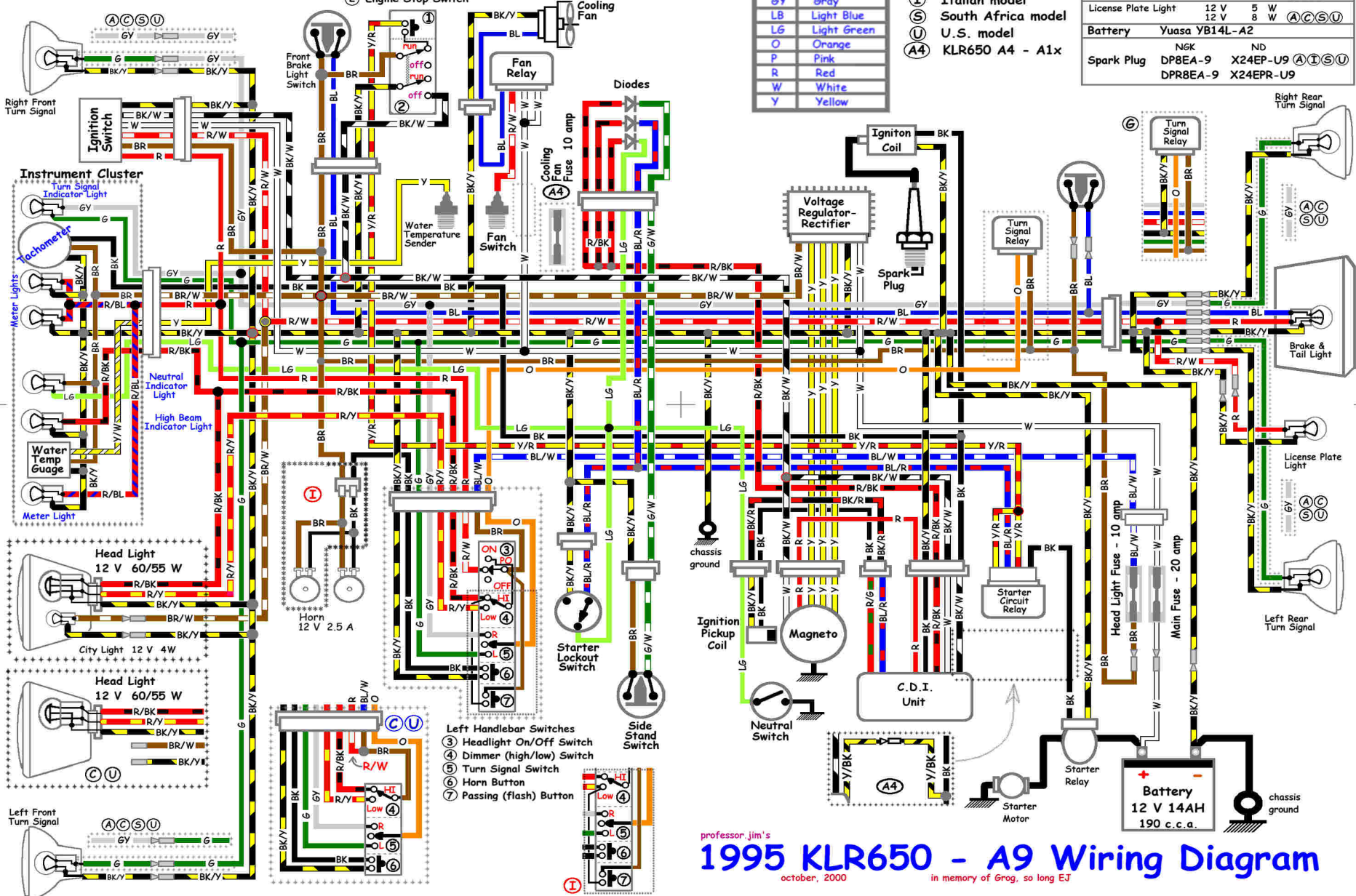
Starter Lockout Switch		
clutch lever pulled in	black/yellow	blue/red
released		light green

Side Stand Switch		
side stand up	green/white	brown
down		

COLOR CODE	
BK	Black
BL	Blue
BR	Brown
G	Green
GY	Gray
LB	Light Blue
LG	Light Green
O	Orange
P	Pink
R	Red
W	White
Y	Yellow

Meter/Indicator Bulbs	12 V	3.4 W
Turn Signal Bulbs	12 V 21 W	**
	12 V 23 W	**
	** front bulbs for	(A) S
	** rear bulbs for	(A) C S U
Brake/Tail Light Bulb	12 V 5/21 W	C S U
	12 V 8/27 W	C S U
License Plate Light	12 V 5 W	(A) C S U
	12 V 8 W	(A) C S U
Battery	Yuasa YB14L-A2	
	NGK	ND
Spark Plug	DP8EA-9	X24EP-U9 (A) I S U
	DPR8EA-9	X24EPR-U9

- (A) Australian model
(C) Canadian model
(G) West German model
(I) Italian model
(S) South Africa model
(U) U.S. model
(A4) KLR650 A4 - A1x



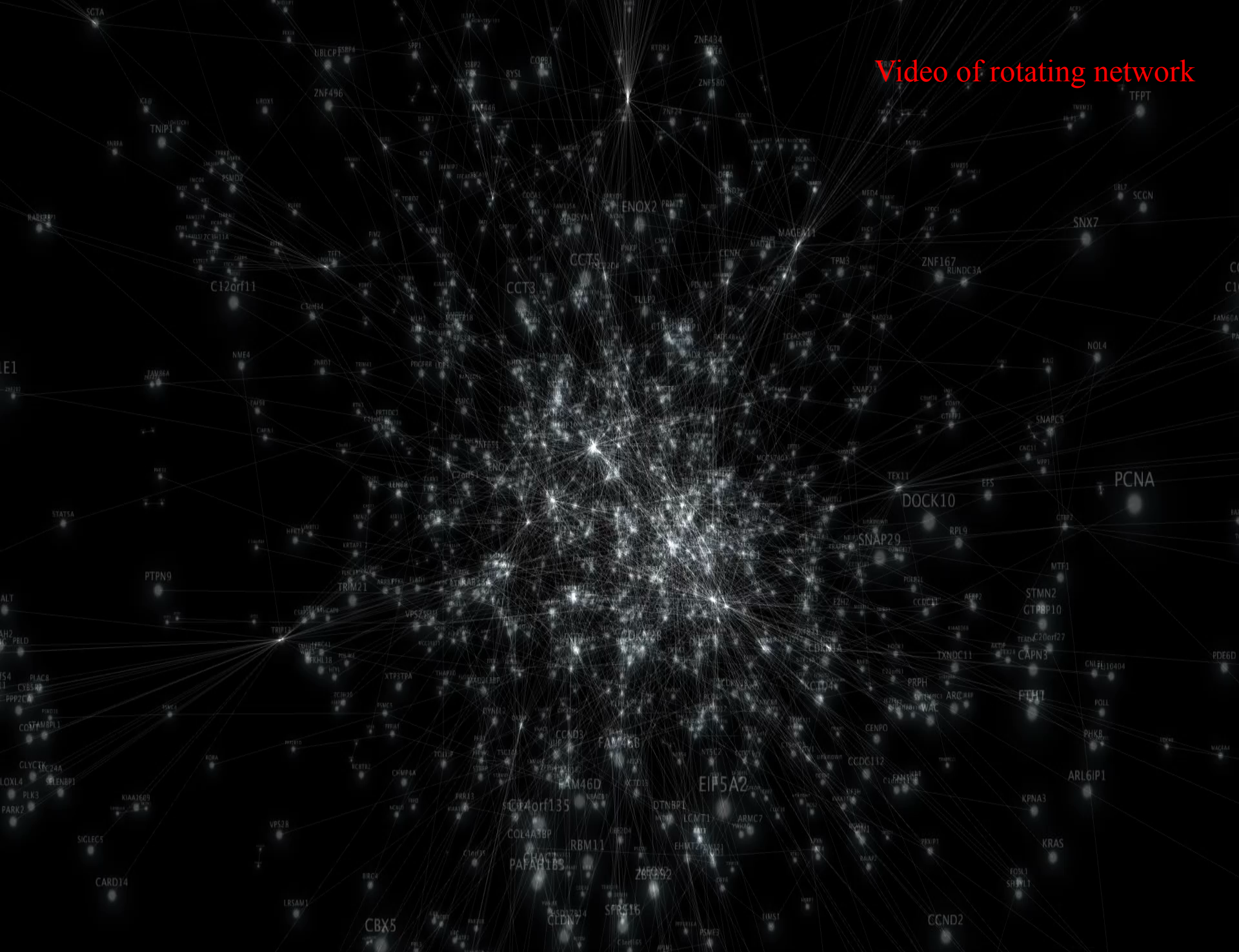
professor.jim's

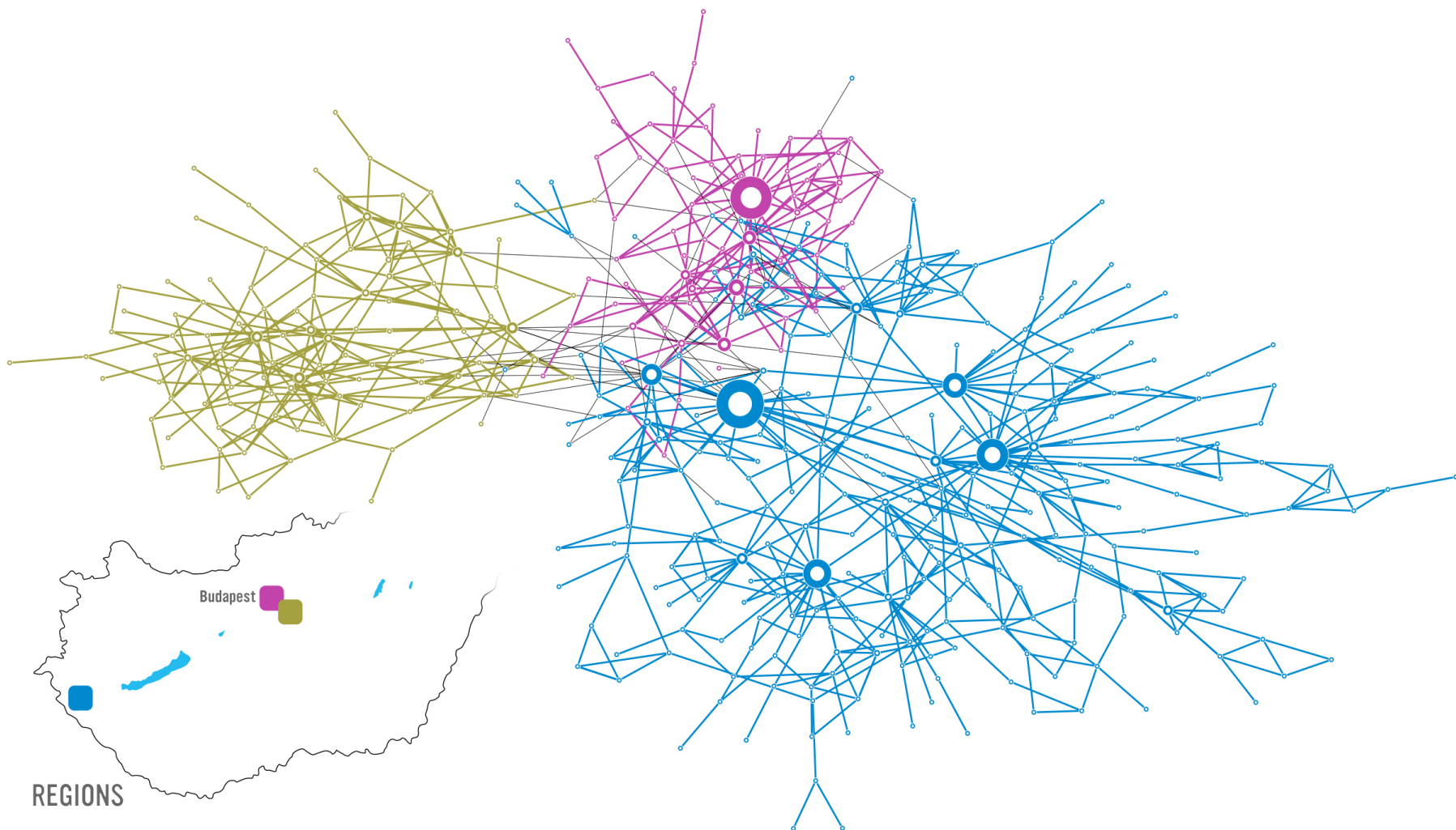
1995 KLR650 - A9 Wiring Diagram

october, 2000

in memory of Grog, so long EJ

Video of rotating network





nature

THE INTERNATIONAL WEEKLY JOURNAL OF SCIENCE

TAMING COMPLEXITY

The mathematics of network control – from
cell biology to cellphones **PAGES 158 & 167**

ANTIBIOTICS A SPOONFUL OF SUGAR

Carbohydrate 'helpers' boost
antibacterial efficacy
PAGE 210

POLICY WHO NEEDS CHANGE

A World Health Organization
for today's world
PAGE 162

SCIENCE WAITING FOR VESUVIUS

What to do when Europe's
most deadly volcano threatens
PAGE 160

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27 May 2011



ARTICLE

doi:10.1038/nature10011

Controllability of complex networks

Yang-Yu Liu^{1,2}, Jean-Jacques Slotine^{3,4} & Albert-László Barabási^{1,2,5}

The ultimate proof of our understanding of natural or technological systems is reflected in our ability to control them. Although control theory offers mathematical tools for steering engineered and natural systems towards a desired state, a framework to control complex self-organized systems is lacking. Here we develop analytical tools to study the controllability of an arbitrary complex directed network, identifying the set of driver nodes with time-dependent control that can guide the system's entire dynamics. We apply these tools to several real networks, finding that the number of driver nodes is determined mainly by the network's degree distribution. We show that sparse inhomogeneous networks, which emerge in many real complex systems, are the most difficult to control, but that dense and homogeneous networks can be controlled using a few driver nodes. Counterintuitively, we find that in both model and real systems the driver nodes tend to avoid the high-degree nodes.

• Linear Time-Invariant Dynamics

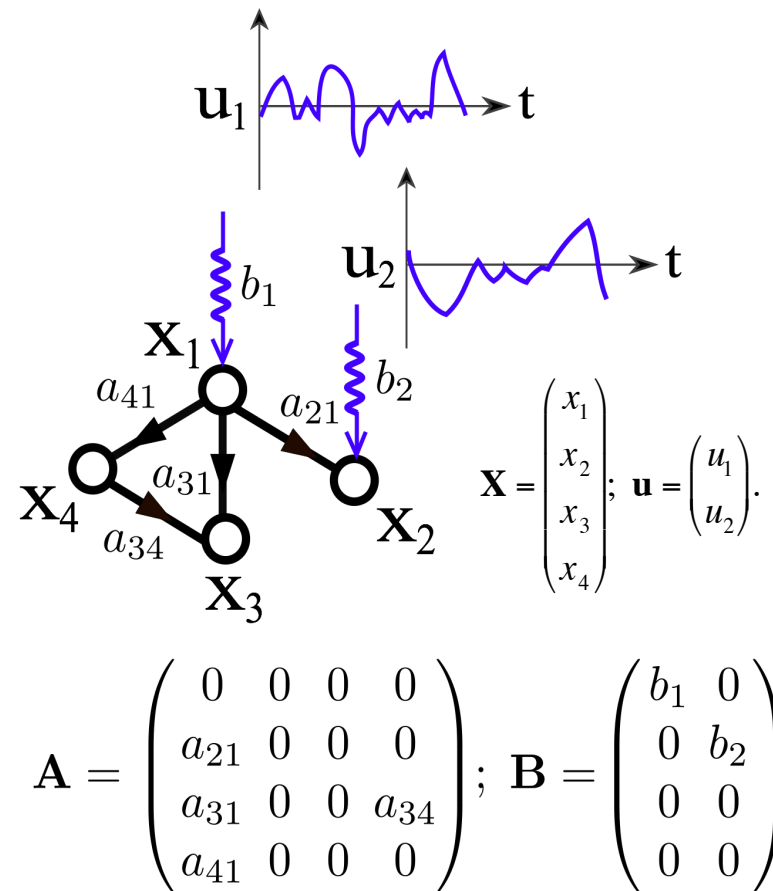
$$\frac{d\mathbf{X}}{dt} = \mathbf{A} \cdot \mathbf{X}(t) + \mathbf{B} \cdot \mathbf{u}(t)$$

$\mathbf{A} \in R^{N \times N}$: weighted wiring diagram

$\mathbf{X}(t) \in R^{N \times 1}$: state vector.

$\mathbf{u}(t) \in R^{M \times 1}$: input vector ($M \leq N$).

$\mathbf{B} \in R^{N \times M}$: input matrix
(\Rightarrow control configuration).



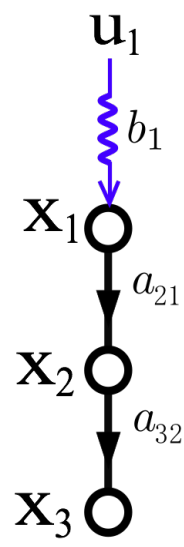
• Kalman's Rank Condition:

A system is controllable iff its controllability matrix has full rank.

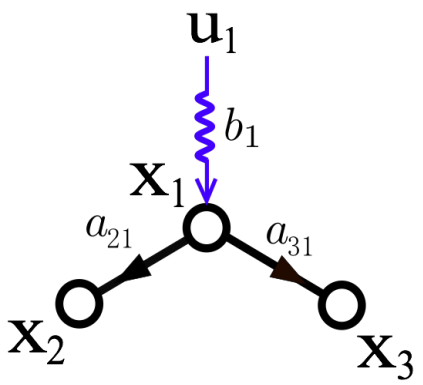
$$\text{rank } \mathbf{C} = N$$

$$\mathbf{C} = [\mathbf{B}, \mathbf{A} \cdot \mathbf{B}, \mathbf{A}^2 \cdot \mathbf{B}, \dots, \mathbf{A}^{N-1} \cdot \mathbf{B}]$$

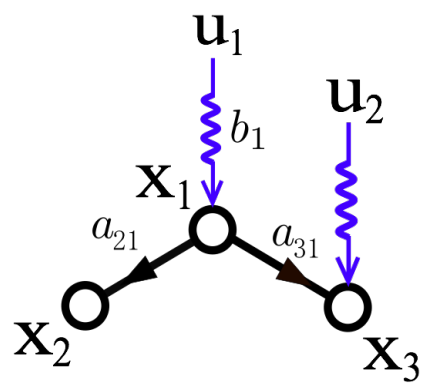
EXAMPLES: Controllable or not controllable?



Yes



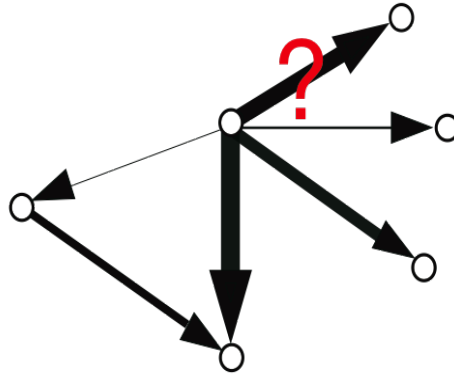
No



Yes

DIFFICULTIES

1. **Parameters (link weights): usually unknown.**
e.g. gene regulatory network, Internet, etc.



2. **If brute-force search: $(2^N - 1)$ combinations.**

$$\binom{N}{1} + \binom{N}{2} + \cdots + \binom{N}{N} = 2^N - 1$$

3. **Kalman's rank condition is hard to check for large system.**

$$\text{rank } \mathbf{C} = N$$

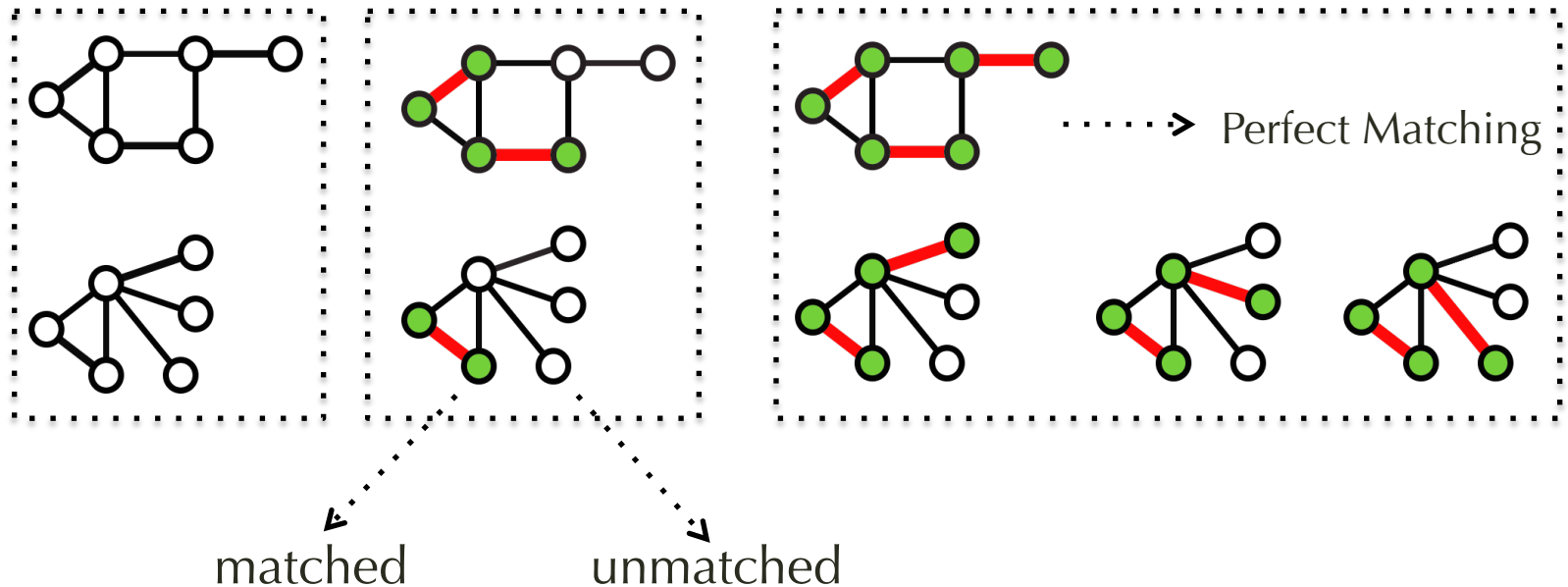
$$\mathbf{C} = [\mathbf{B}, \mathbf{A} \cdot \mathbf{B}, \mathbf{A}^2 \cdot \mathbf{B}, \dots, \mathbf{A}^{N-1} \cdot \mathbf{B}] \text{ has dimension } N \times NM.$$

Matching

Network

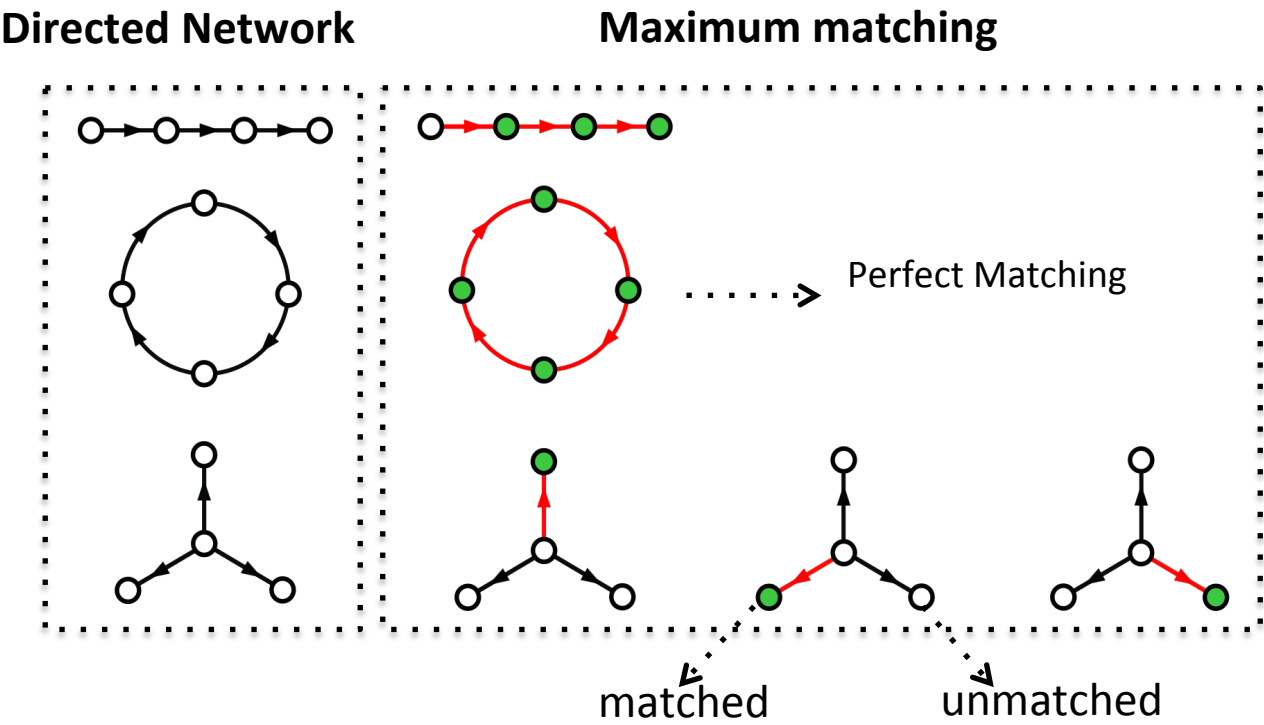
Matching :
a set of edges without
common vertices.

Maximum matching :
a matching of the largest size.



MATCHING IN DIRECTED NETWORKS:

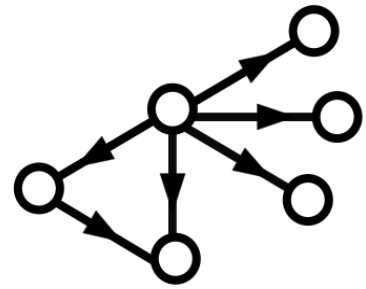
Matching : a set of edges **without common heads or tails**.



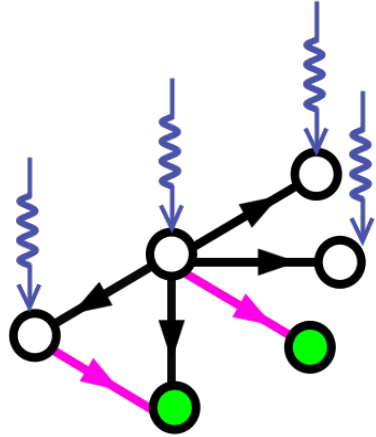
Minimum Input Theorem: Driver nodes = Unmatched nodes

EXAMPLES: Identifying the driver nodes

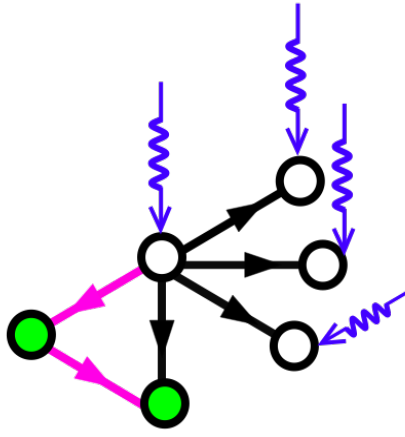
network



Maximum matching

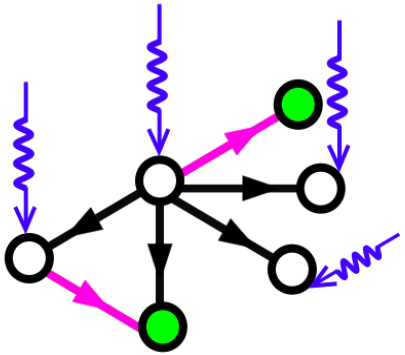
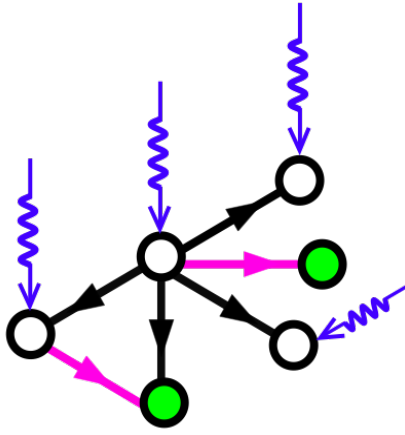


controlled network

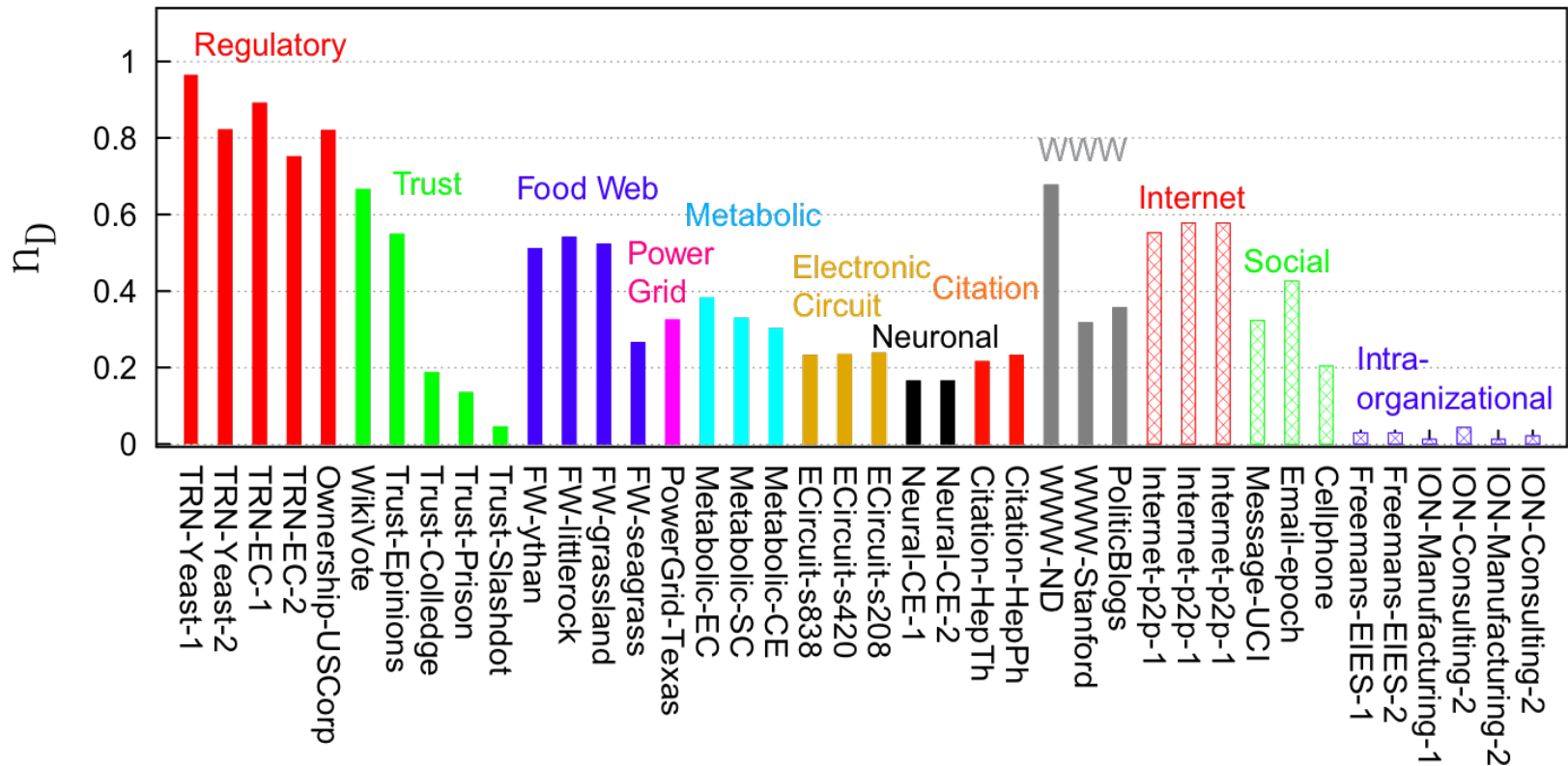


Brute-force search
 $O(2^N) \sim 10^{30}$ for $N=100$.
Hopeless!

Hopcroft-Karp Algorithm
 $O(N^{1/2}L)$ Polynomial!
Fast even for $N \sim 10^6$.

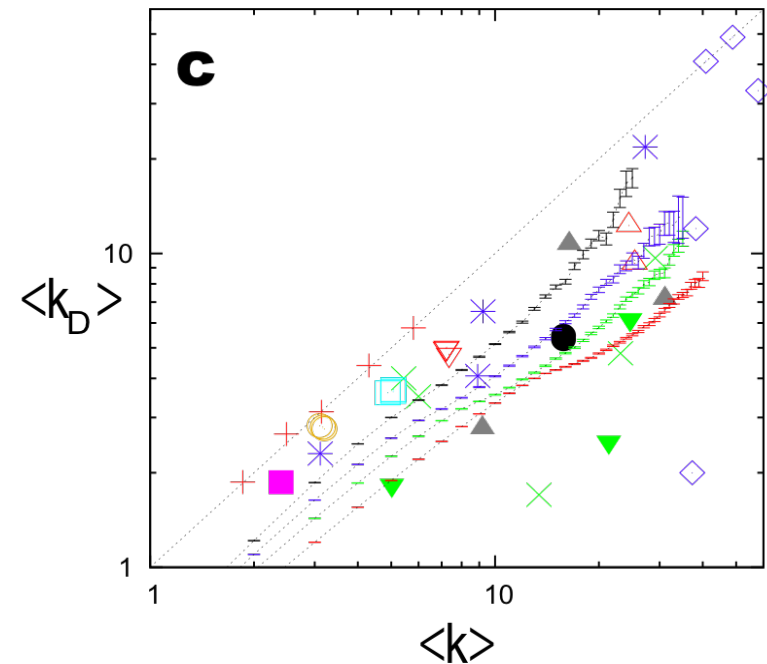
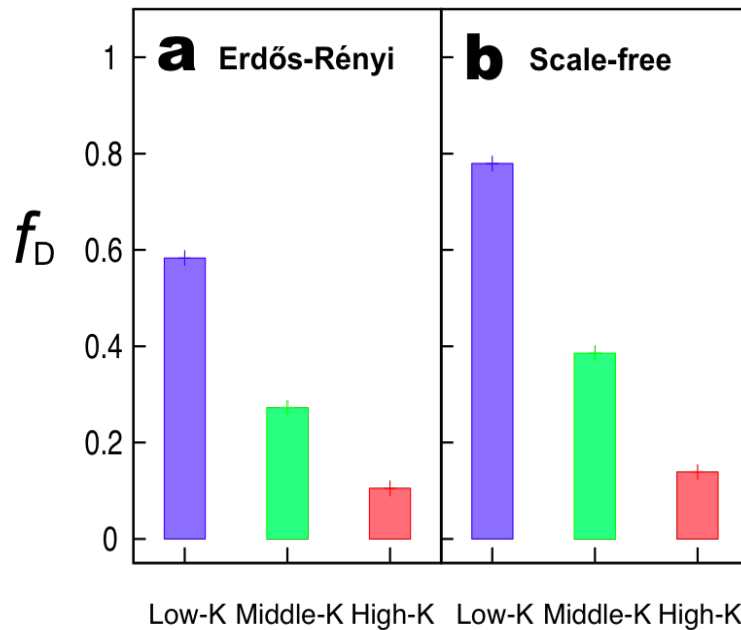


N_D of real networks



1. Overall we see no obvious trend in n_D (or N_D) across these networks.
2. As a group, regulatory networks display very high $n_D \approx 0.8$.
3. A few social networks display the smallest observed n_D values.

Role of hubs

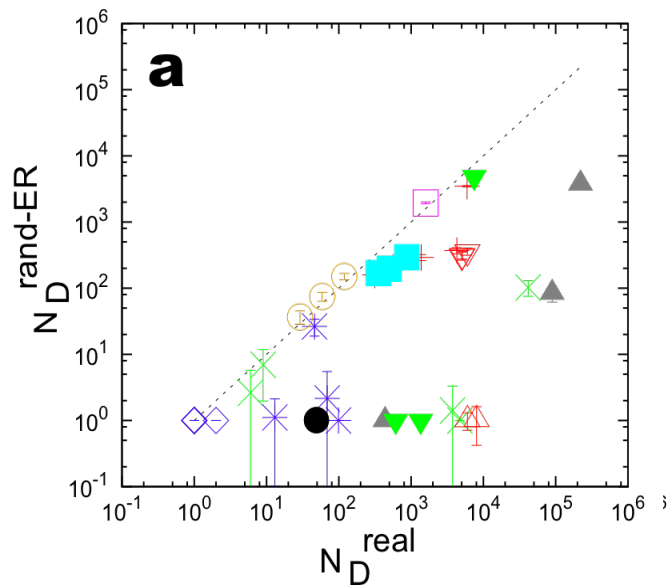


1. The fraction of driver nodes is significantly higher among low degree nodes than among the hubs.
2. Mean degree of driver nodes $\langle k_D \rangle$ is either significantly smaller or comparable to $\langle k \rangle$.

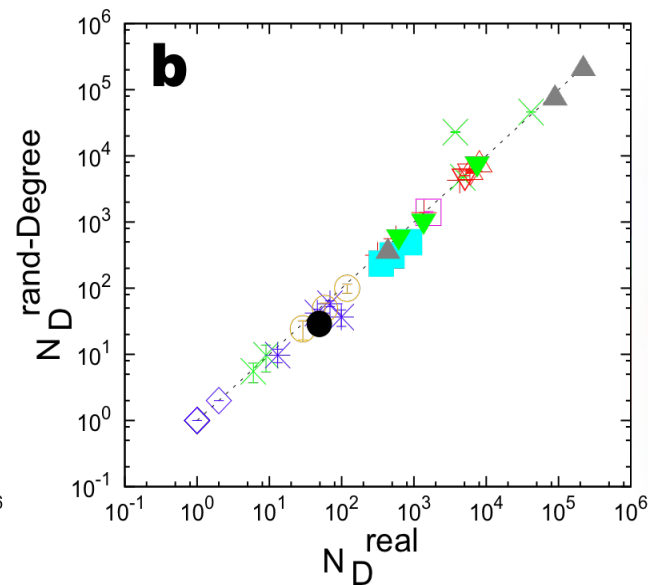
Driver nodes tend to avoid the hubs.

N_D^{real} vs. N_D^{rand}

Complete randomization



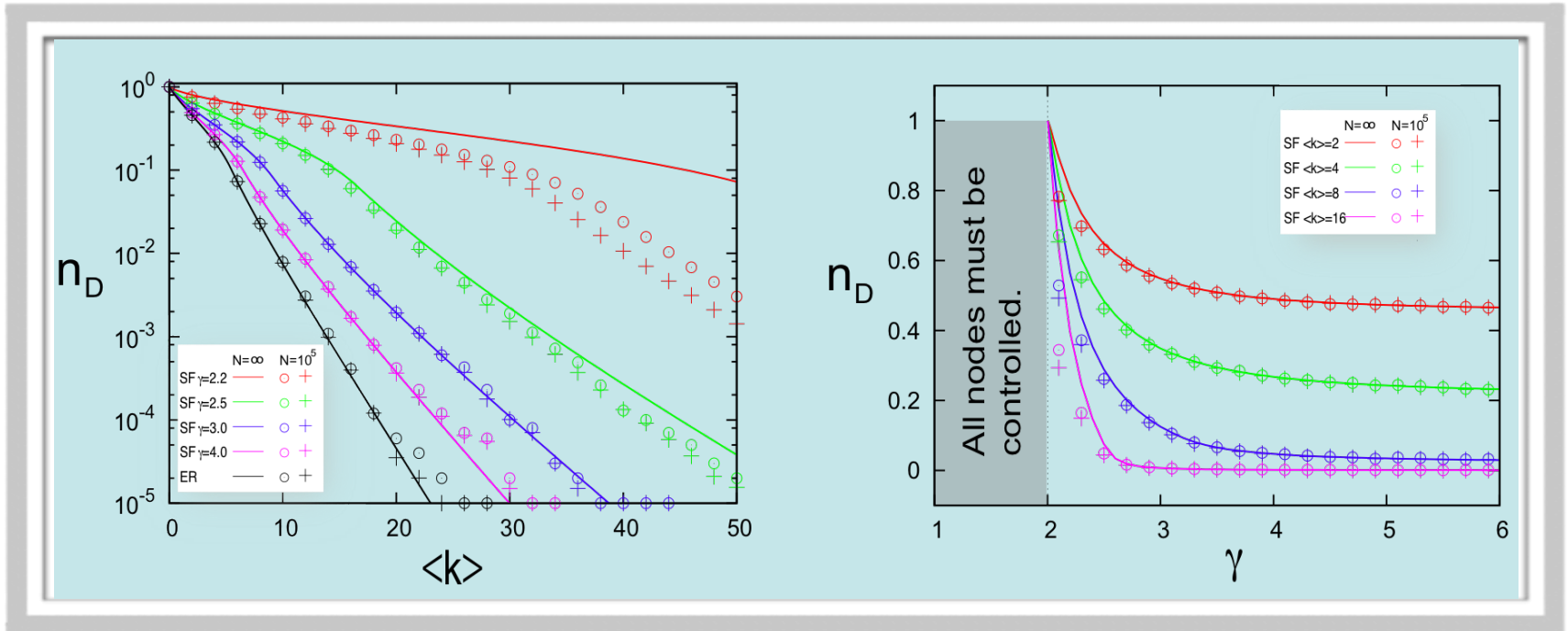
Degree-preserving randomization



Regulatory
Trust
Food Webs
Power-grid
Metabolic
Elec. Circuit
Neural
Citation
WWW
Internet
Communication
Intra-organizational

N_D is mainly determined by degree distribution.

Degree Dependence



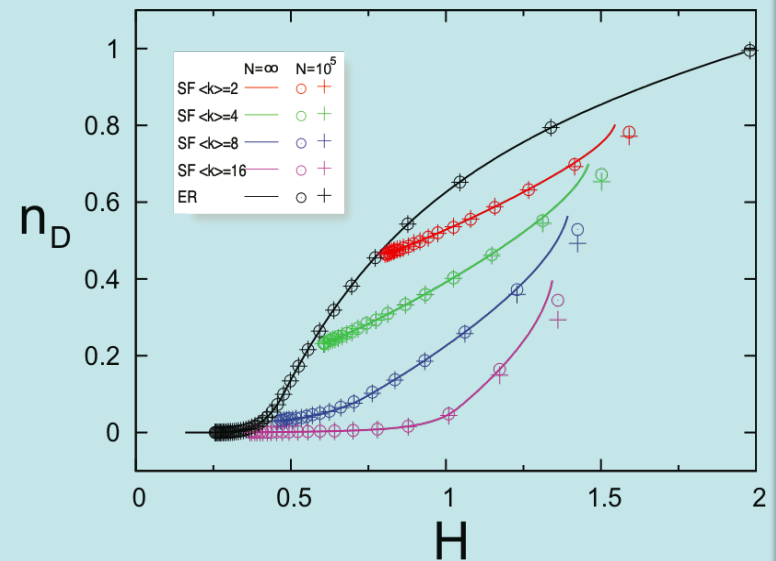
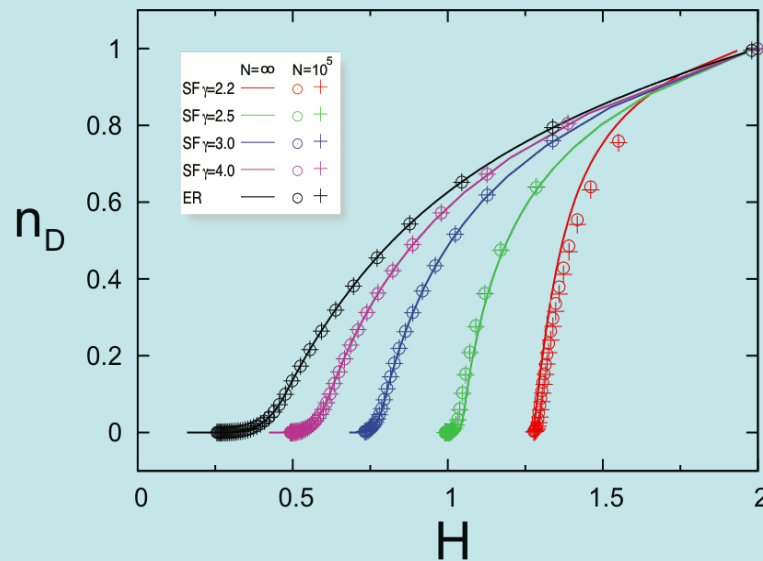
Construct ER and SF networks using the static model (Goh *et al.* PRL 2001)

1. ER : $n_D(\langle k \rangle) \propto e^{-\langle k \rangle/2}$ as $\langle k \rangle \gg 1$.

2. SF : $n_D(\langle k \rangle, \gamma) \propto e^{-\left(1 - \frac{1}{\gamma-1}\right)\langle k \rangle/2}$ as $\langle k \rangle \gg 1$

(consistent with $\gamma_c = 2$ SF : $n_D(\gamma) \rightarrow 1$ as $\gamma \rightarrow \gamma_c = 2$).

Degree Heterogeneity

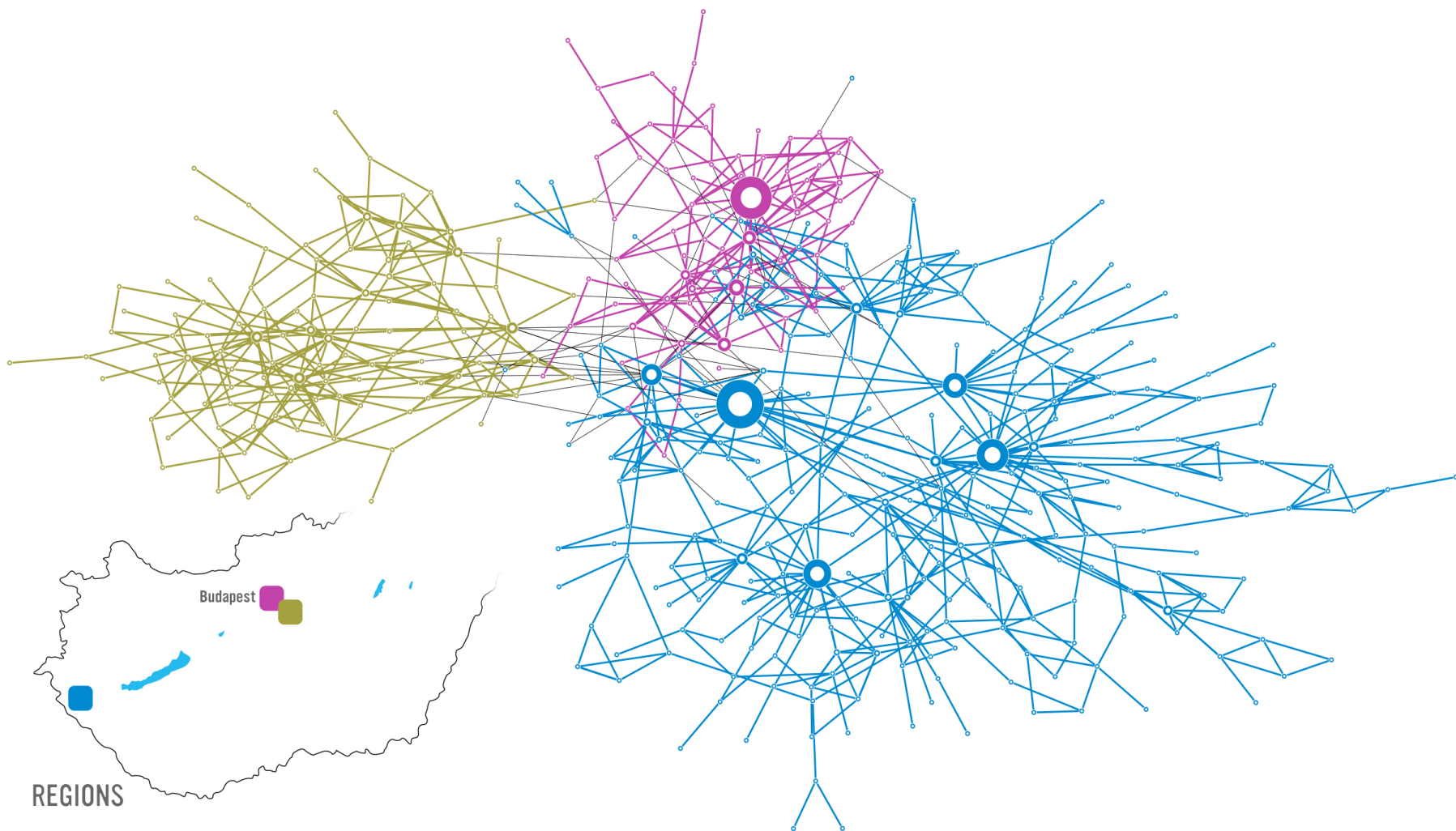


Degree heterogeneity $H = 2 \times$ Gini coefficient

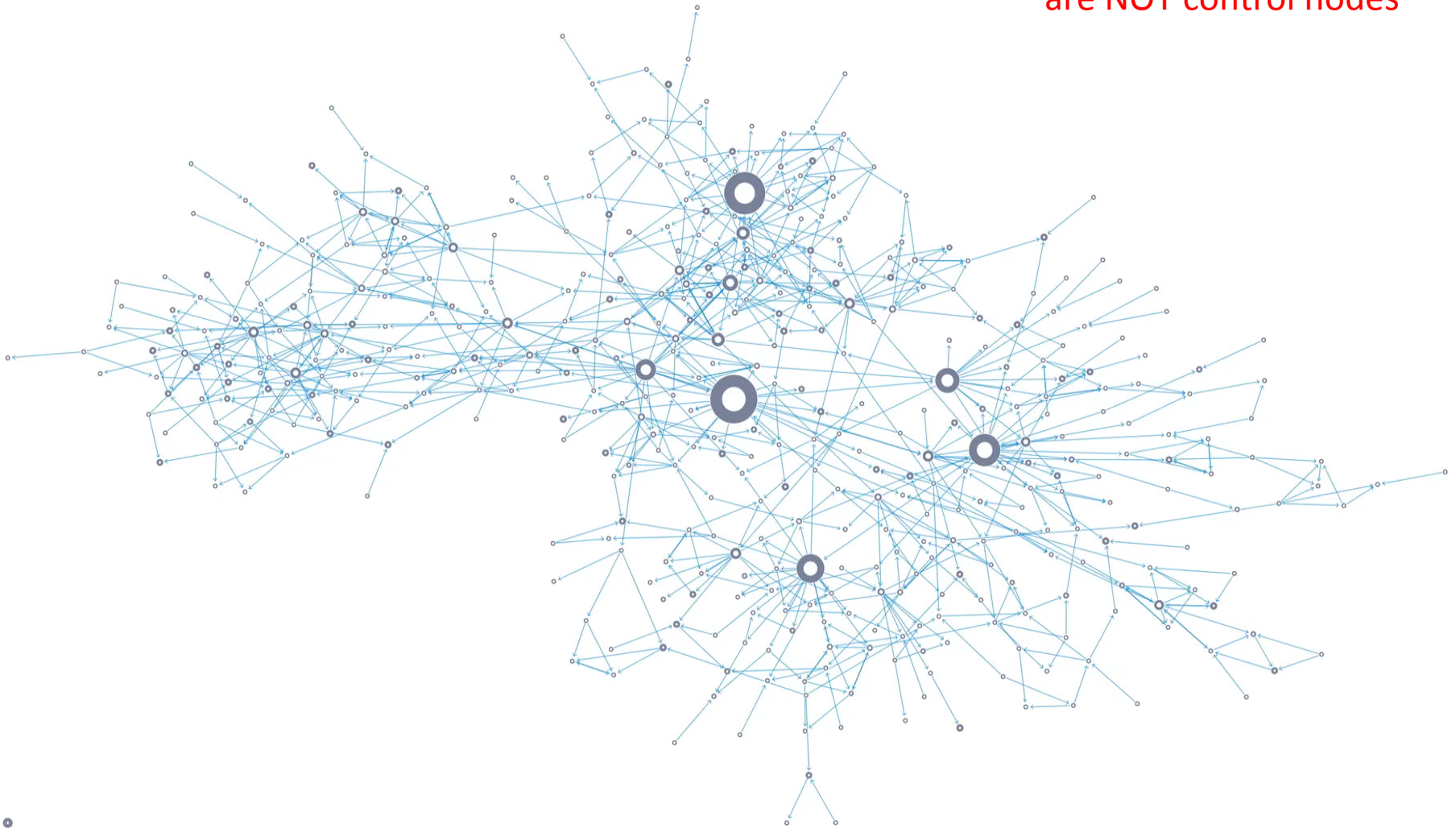
$$H = \frac{\Delta}{\langle k \rangle} = \frac{\sum_i \sum_j |i - j| P(i) P(j)}{\langle k \rangle}$$

Results

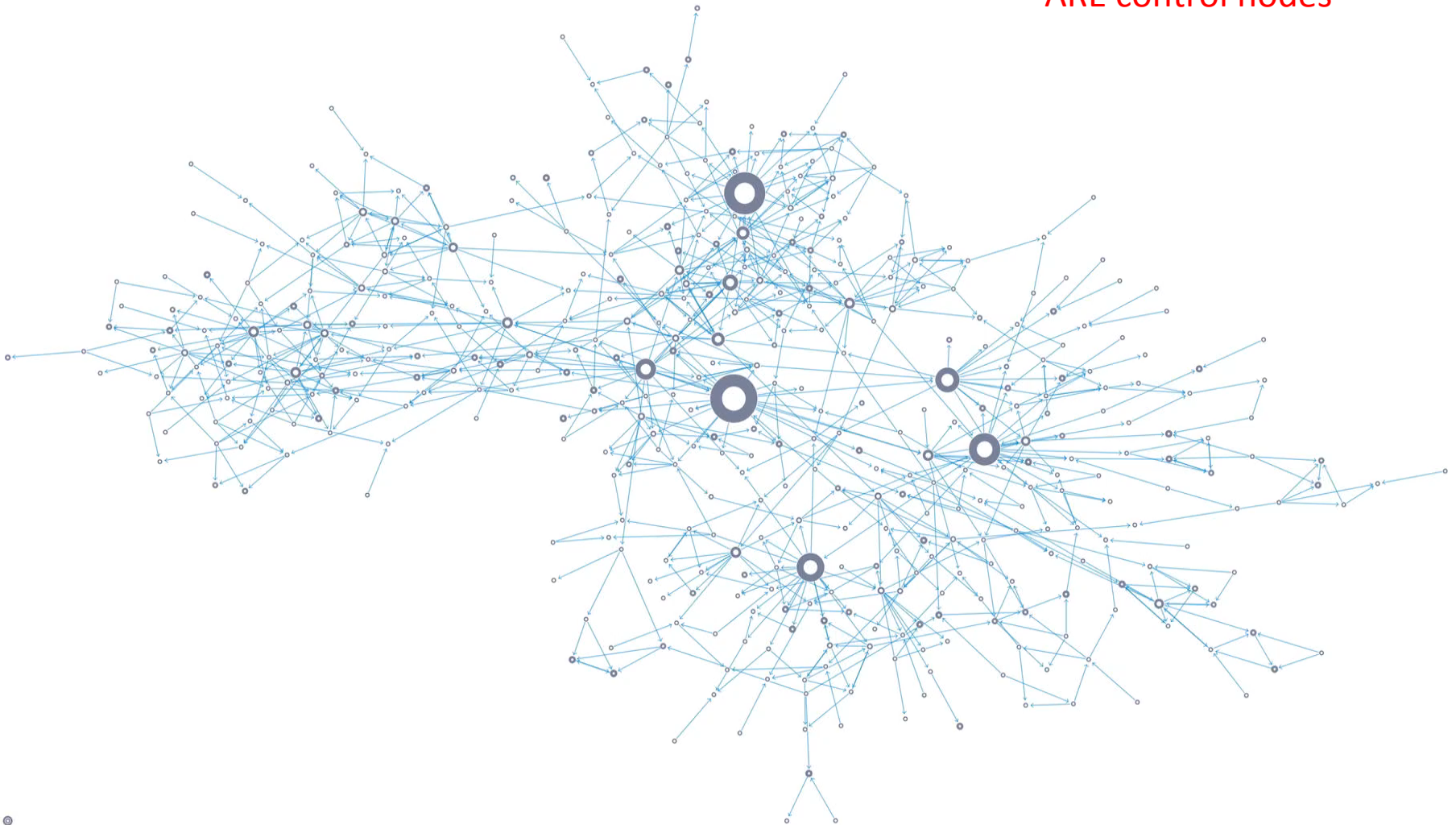
- **Mean degree $\langle k \rangle$ and degree heterogeneity H** are the two main factors that determine N_D .
- **Sparse and heterogeneous** networks are harder to control than **dense and homogeneous** networks.



Video of individuals that
are NOT control nodes



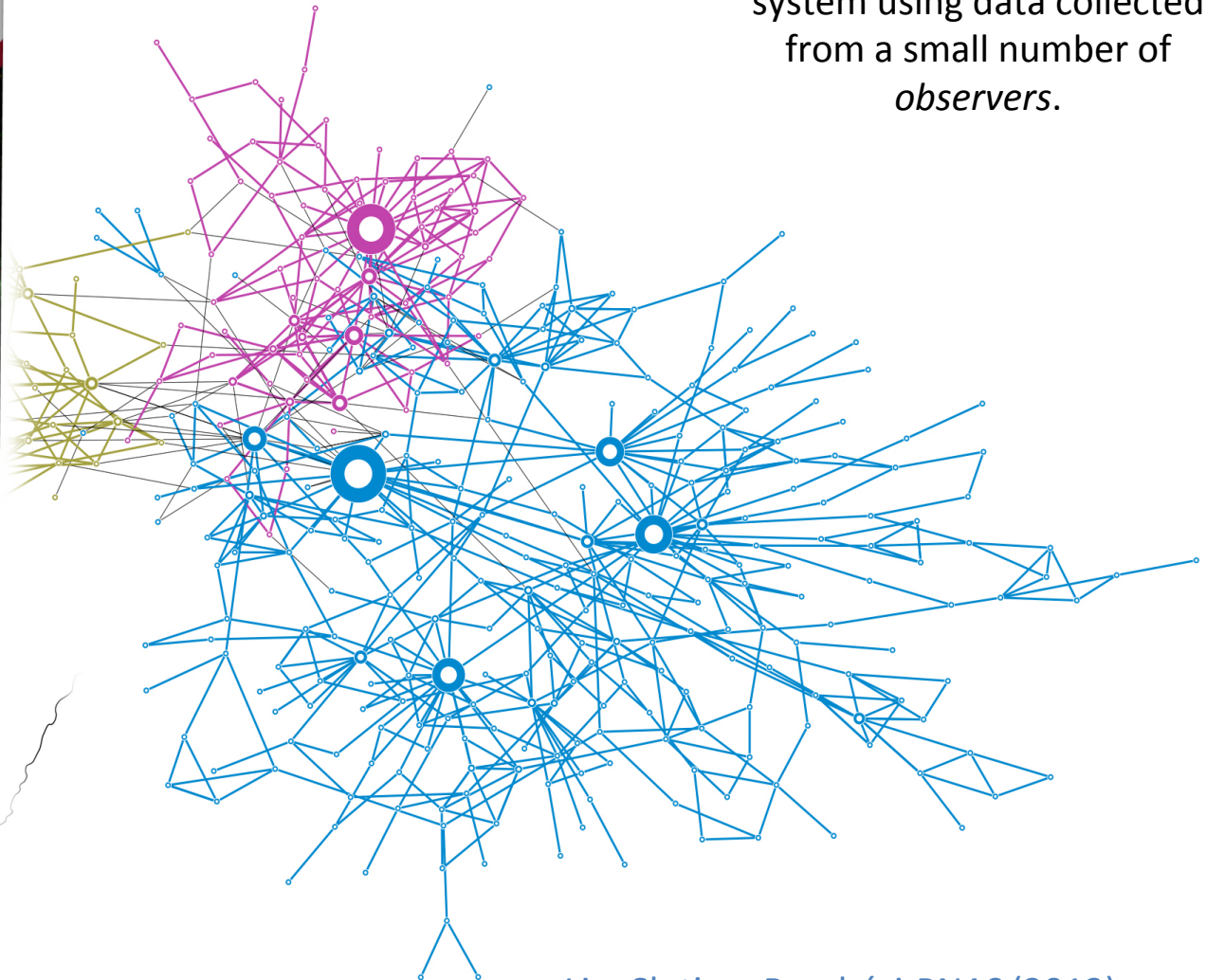
Video of individuals that
ARE control nodes



OBSERVABILITY: Reconstruct the state of a complex system



REGIONS



Observability:

Reconstruct the state of the system using data collected from a small number of *observers*.

Liu, Slotine, Barabási *PNAS* (2013)

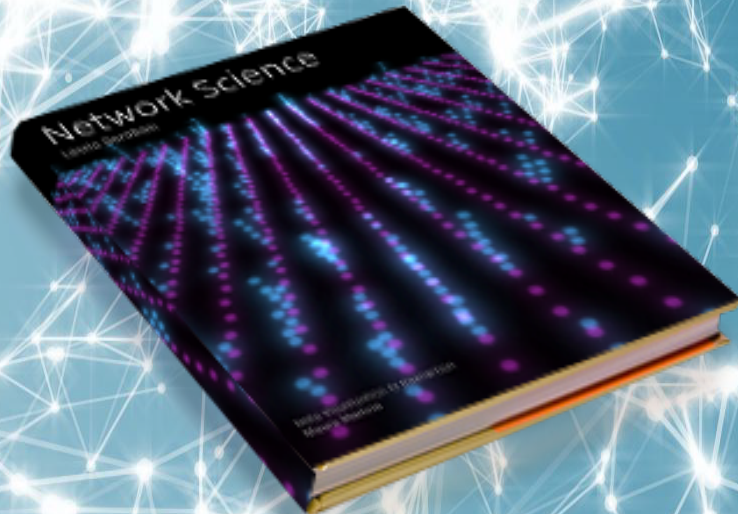
NETWORK SCIENCE

AN INTERACTIVE TEXTBOOK



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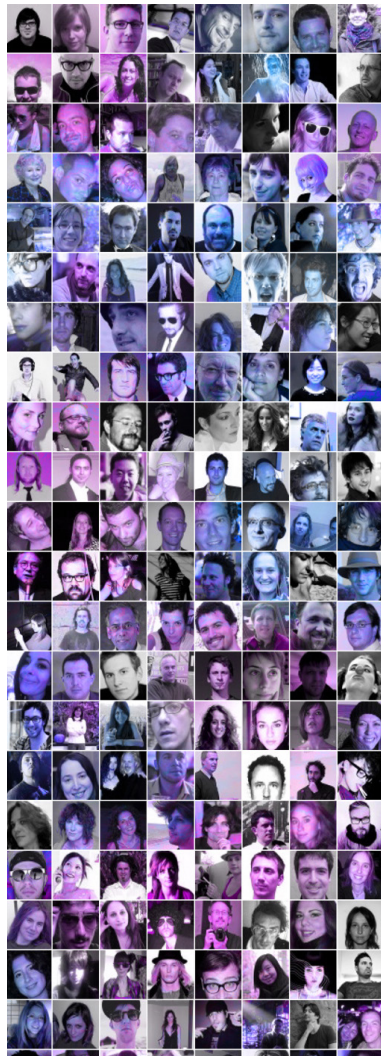
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CHAPTER 1

INTRODUCTION
FROM SADDAM HUSSEIN TO NETWORK THEORY
VULNERABILITY DUE TO INTERCONNECTIVITY
NETWORKS AT THE HEART OF COMPLEX SYSTEMS
TWO FORCES HELPED THE EMERGENCE OF NETWORK SCIENCE
THE CHARACTERISTICS OF NETWORK SCIENCE
THE IMPACT OF NETWORK SCIENCE
SCIENTIFIC IMPACT
SUMMARY
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Image 1.7a, 1.7b
Networks in biology and medicine.

- a) The cover of two issues of *Nature Reviews Genetics*, the top review journal in genetics. The cover from 2004, focuses on network biology [11], the cover from 2011 discusses network medicine [12].
- b) The prominent role networks play in both cell biology and medical research is illustrated by the fact that the 2004 article on network biology is the second most cited article in the history of *Nature Reviews Genetics*.

genes and other cellular components interact with each other. Most cellular processes, from the processing of food by our cells to sensing changes in the environment, rely on molecular networks. The breakdown of these networks is responsible for most human diseases. This has led to the emergence of network biology, a new subfield of biology that aims to understand the behavior of cellular networks. A parallel movement within medicine, called network medicine, aims to uncover the role of networks in human disease (Image 1.7a/b). Networks are particularly important in drug development. The ultimate goal of network pharmacology is to develop drugs that can cure diseases without significant side effects. This goal is pursued at many levels, from millions of dollars invested to map out cellular networks to the development of tools and databases to store, curate, and analyze patient and genetic data. Several new companies take advantage of these opportunities, from *GeneGo* that aims to collect accurate maps of cellular interactions from scientific literature to *Genomica* that uses the predictive power behind metabolic networks to identify drug targets in bacteria and humans. Recently most major pharmaceutical companies have made signifi-

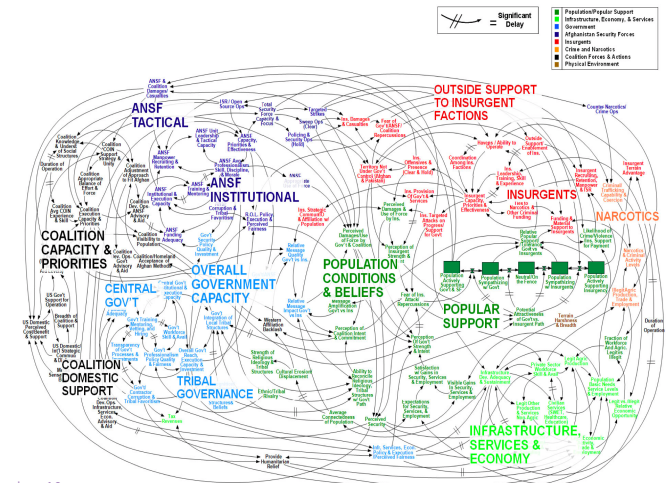


Image 1.8
The network behind a military engagement.

This diagram was designed during the Afghan war to portray the American strategy in Afghanistan. While it has been occasionally ridiculed in the press, it portrays well the complexities and the interconnected nature of a military's engagement. (Image from *New York Times*)



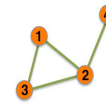
CHAPTER 2

- THE BRIDGES OF KÖNIGSBERG
- NETWORKS AND GRAPHS
- DEGREE, AVERAGE DEGREE AND DEGREE DISTRIBUTION
- REAL NETWORKS ARE SPARSE
- ADJACENCY MATRIX
- WEIGHTED AND UNWEIGHTED NETWORKS
- BIPARTITE NETWORKS
- PATHS AND DISTANCES IN NETWORKS
- CONNECTEDNESS AND COMPONENTS
- CLUSTERING COEFFICIENT
- CASE STUDY AND SUMMARY
- APPENDIX A: GLOBAL CLUSTERING COEFFICIENT
- BIBLIOGRAPHY

Image 2.16
Graphology.

In network science we encounter many networks distinguished by some elementary property of the underlying graph. Here we summarize the most commonly encountered elementary network types, together with their basic properties, and an illustrative list of real systems that share the particular property. Note that in many real networks we need to combine several of these elementary network characteristics. For example the WWW is a directed multi-graph with self-interactions. The mobile call network is directed and weighted, without self-loops.

Undirected



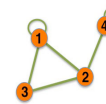
$$A_{ij} = \begin{pmatrix} 0 & 1 & 1 & 0 \\ 1 & 0 & 1 & 1 \\ 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{pmatrix}$$

$$A_{ij} = 0 \quad A_{ij} = A_{ji}$$

$$L = \frac{1}{2} \sum_{i,j=1}^N A_{ij} \quad < k > = \frac{2L}{N}$$

UNDIRECTED NETWORK: a network whose links do not have a predefined direction. Examples: Internet, power grid, science collaboration networks, protein interactions.

Self-interactions



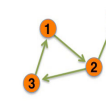
$$A_{ij} = \begin{pmatrix} 1 & 1 & 1 & 0 \\ 1 & 0 & 1 & 1 \\ 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 \end{pmatrix}$$

$$A_{ii} = 0 \quad A_{ij} = A_{ji}$$

$$L = \frac{1}{2} \sum_{i,j=1}^N A_{ij} + \sum_{i=1}^N A_{ii} \quad ?$$

SELF-INTERACTIONS: in many networks nodes do not interact with themselves, so the diagonal elements of adjacency matrix are zero, $A_{ii} = 0$, $i = 1, \dots, N$. In some systems self-interactions are allowed; in such networks, representing the fact that node i has a self-interaction. Examples: WWW, protein interactions.

Directed



$$A_{ij} = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$A_{ij} = 0 \quad A_{ij} \neq A_{ji}$$

$$L = \sum_{i,j=1}^N A_{ij} \quad < k > = \frac{L}{N}$$

DIRECTED NETWORK: a network whose links have selected directions. Examples: WWW, mobile phone calls, citation network.

Multigraph (undirected)



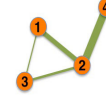
$$A_{ij} = \begin{pmatrix} 0 & 2 & 1 & 0 \\ 2 & 0 & 1 & 3 \\ 1 & 1 & 0 & 0 \\ 0 & 3 & 0 & 0 \end{pmatrix}$$

$$A_{ii} = 0 \quad A_{ij} = A_{ji}$$

$$L = \frac{1}{2} \sum_{i,j=1}^N \text{nonzero}(A_{ij}) \quad < k > = \frac{2L}{N}$$

MULTIGRAPH: in a multigraph nodes are permitted to have multiple links (or parallel links) between them. Hence A_{ij} can have any positive integer.

Weighted (undirected)



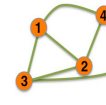
$$A_{ij} = \begin{pmatrix} 0 & 2 & 0.5 & 0 \\ 2 & 0 & 1 & 4 \\ 0.5 & 1 & 0 & 0 \\ 0 & 4 & 0 & 0 \end{pmatrix}$$

$$A_{ii} = 0 \quad A_{ij} = A_{ji}$$

$$L = \frac{1}{2} \sum_{i,j=1}^N \text{nonzero}(A_{ij}) \quad < k > = \frac{2L}{N}$$

WEIGHTED NETWORK: a network whose links have a predefined weight, strength or flow parameter. The elements of the adjacency matrix are $A_{ij} = 0$ if i and j are not connected, or $A_{ij} = w_{ij}$ if there is a link with weight w_{ij} between them. For unweighted (binary) networks, the adjacency matrix only indicates the presence ($A_{ij} = 1$) or the absence ($A_{ij} = 0$) of a link between two nodes. Examples: Mobile phone calls, email network.

Complete Graph (undirected)



$$A_{ij} = \begin{pmatrix} 0 & 1 & 1 & 1 \\ 1 & 0 & 1 & 1 \\ 1 & 1 & 0 & 1 \\ 1 & 1 & 1 & 0 \end{pmatrix}$$

$$A_{ii} = 0 \quad A_{ij} = 1$$

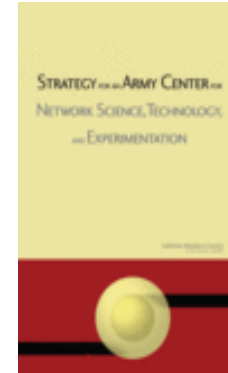
$$L = L_{\max} = \frac{N(N-1)}{2} \quad < k > = N-1$$

COMPLETE GRAPH: in a complete graph all nodes are connected to each other; no self-connections.

WHAT IS “NETWORK SCIENCE”?



NRC Report on “Network Science”



An attempt to understand networks emerging in nature, technology and society using a unified set of tools and principles.

What is new here?

Despite the apparent differences, many networks emerge and evolve driven by a fundamental set of laws and mechanism.