

Statistical physics of complex networks

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Marc Barthelemy

CEA, France

EHESS-CAMS, France



L'ECOLE
DES HAUTES
ETUDES
SCIENTI-
FIQUES
SOCIALES



References: reviews

- **Statistical mechanics of complex networks**

Reka Albert, Albert-Laszlo Barabasi

Reviews of Modern Physics 74, 47 (2002)

cond-mat/0106096

- **The structure and function of complex networks**

M. E. J. Newman, SIAM Review 45, 167-256 (2003)

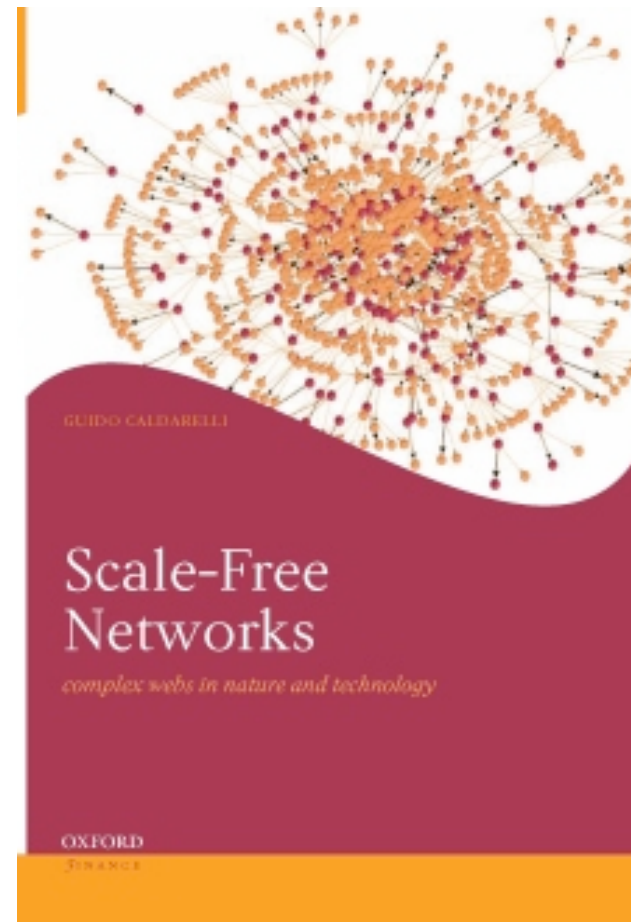
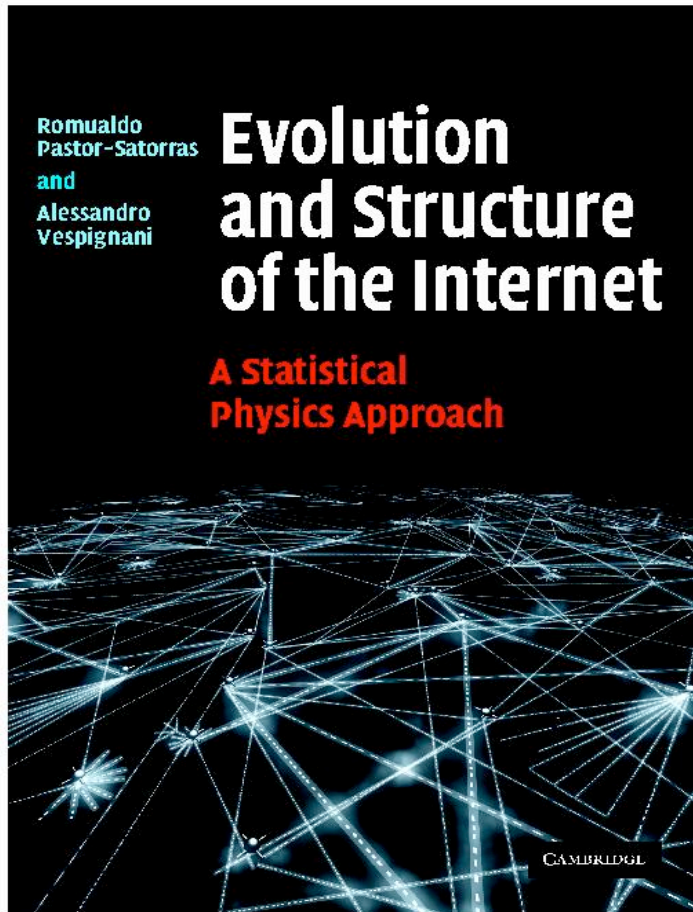
cond-mat/0303516

- **Evolution of networks**

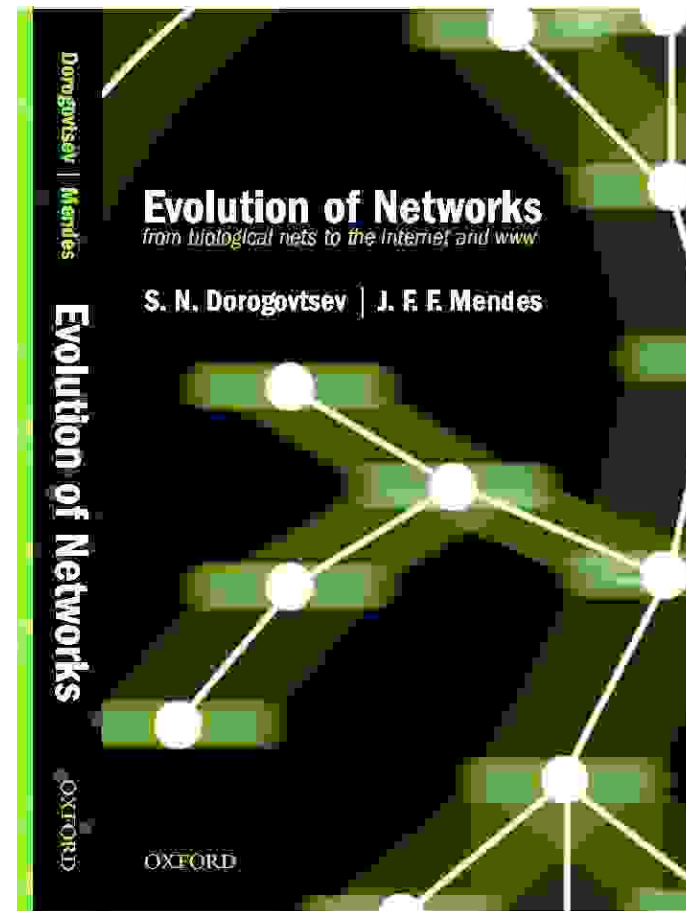
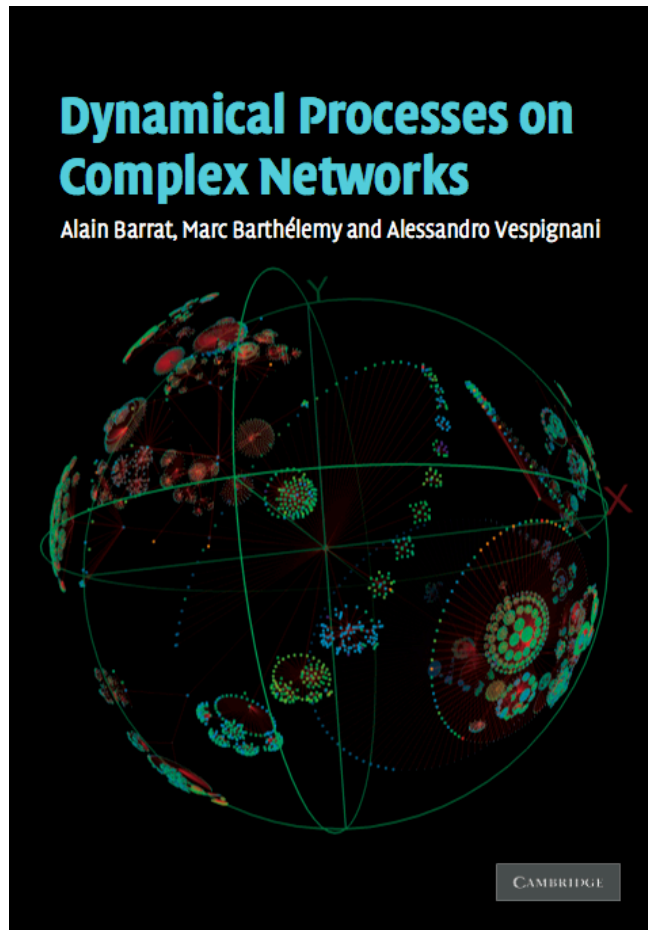
S.N. Dorogovtsev, J.F.F. Mendes, Adv. Phys. 51, 1079 (2002)

cond-mat/0106144

References: books



References: books

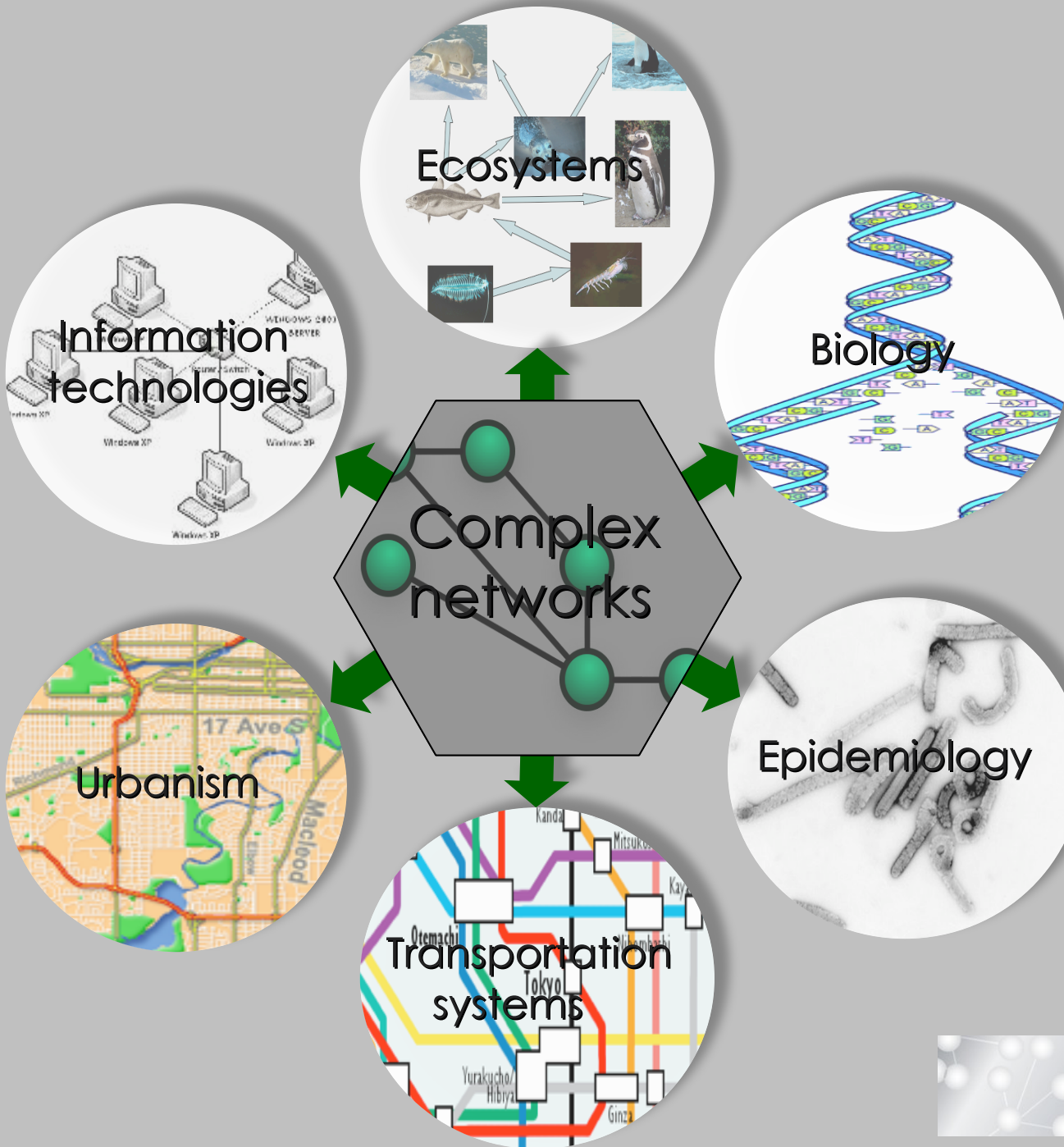


Outline

- I. Introduction: Complex networks
 - 1. Complex systems and networks
 - 2. Graph theory and characterization of large networks: tools
 - 3. Characterization of large networks: results
 - 4. Models
- II. Dynamical processes
 - 1. Resilience and vulnerability
 - 2. Epidemiology
- III. Advanced topics
 - 1. Global disease spread
 - 2. Community detection
 - 3. Evolution and formation of the urban street network in cities

Complex Systems

- No commonly accepted definition
- Properties
 - Large number of (possibly non-identical) interacting constituents
 - Emergent behavior
 - Adapt and evolve (resilient to failure)-different from complicated!
- Network structure (nodes+links)
 - Present everywhere-**data** recently available

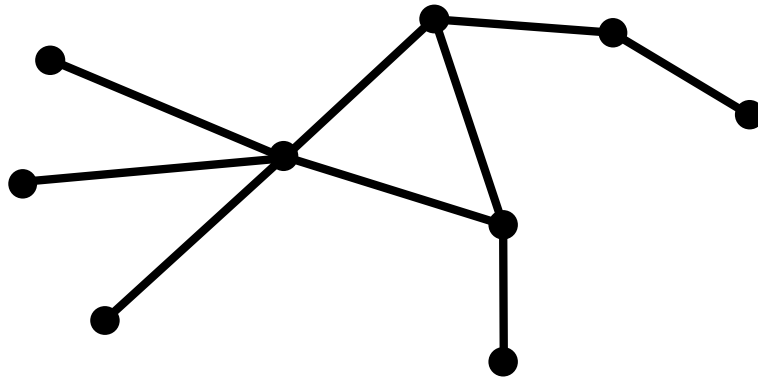


Complex Systems - Methodology

- Theoretical & Empirical analysis
 - Data-driven research
 - Characterization and modeling
 - Dynamical processes (eg. Epidemics)
- Interdisciplinarity
 - Collaboration with scientists from other fields
 - Confront with the communities

What is a network ?

Network=set of **nodes** joined by **links**



Individuals
Computers
Web pages
Airports
Molecules
....

- very **abstract** representation
- very **general**
- convenient to describe **many different** systems

Networks and Physics

Most networks of interest are:

- Complex
- Very large

Statistical tools needed !

'Statistical mechanics' of large networks

Ubiquity of networks

	Nodes	Links
Social networks	Individuals	Social relations
IT: Internet WWW	Routers/AS Webpages	Cables Hyperlinks
Biology: PIN Ecosystems	Proteins Species	Hyperlinks Trophic relation
Infrastructures	Hubs	Airlines, roads, ...

Example: social networks

Many social networks are the support of some dynamical processes

- (Epidemics)
- Rumor propagation
- Opinion/consensus formation
- Cooperative phenomena
- ...

Scientific collaboration network

Nodes: scientists

Links: co-authored papers

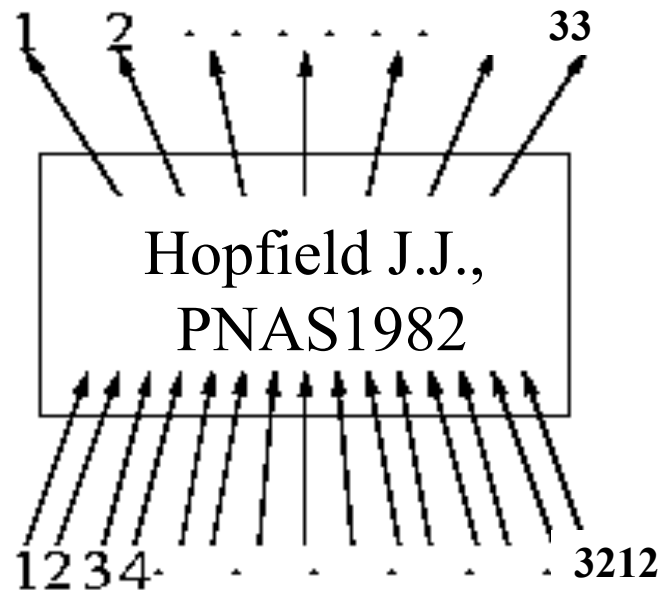
Weights: depending on

- number of co-authored papers
- number of authors of each paper
- number of citations...

Citation network

Nodes: papers

Links: citations



Science citation index
S. Redner

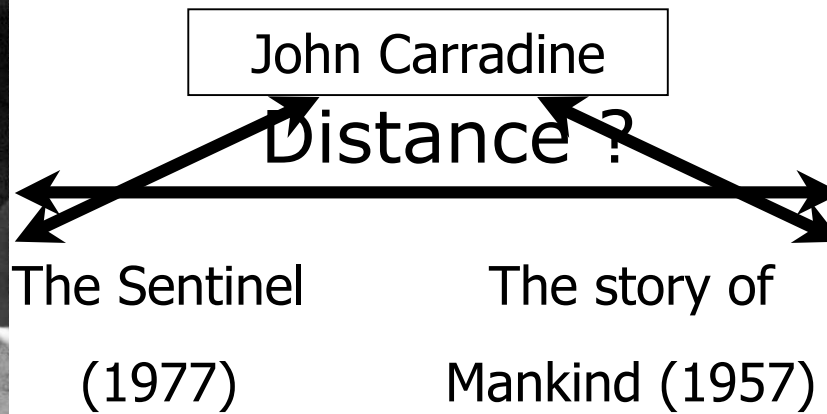
Actor's network

Nodes: actors

Links: cast jointly



Ava Gardner



Groucho Marx

$\text{distance}(\text{Ava}, \text{Groucho}) = 2$

$N = 212,250$ actors

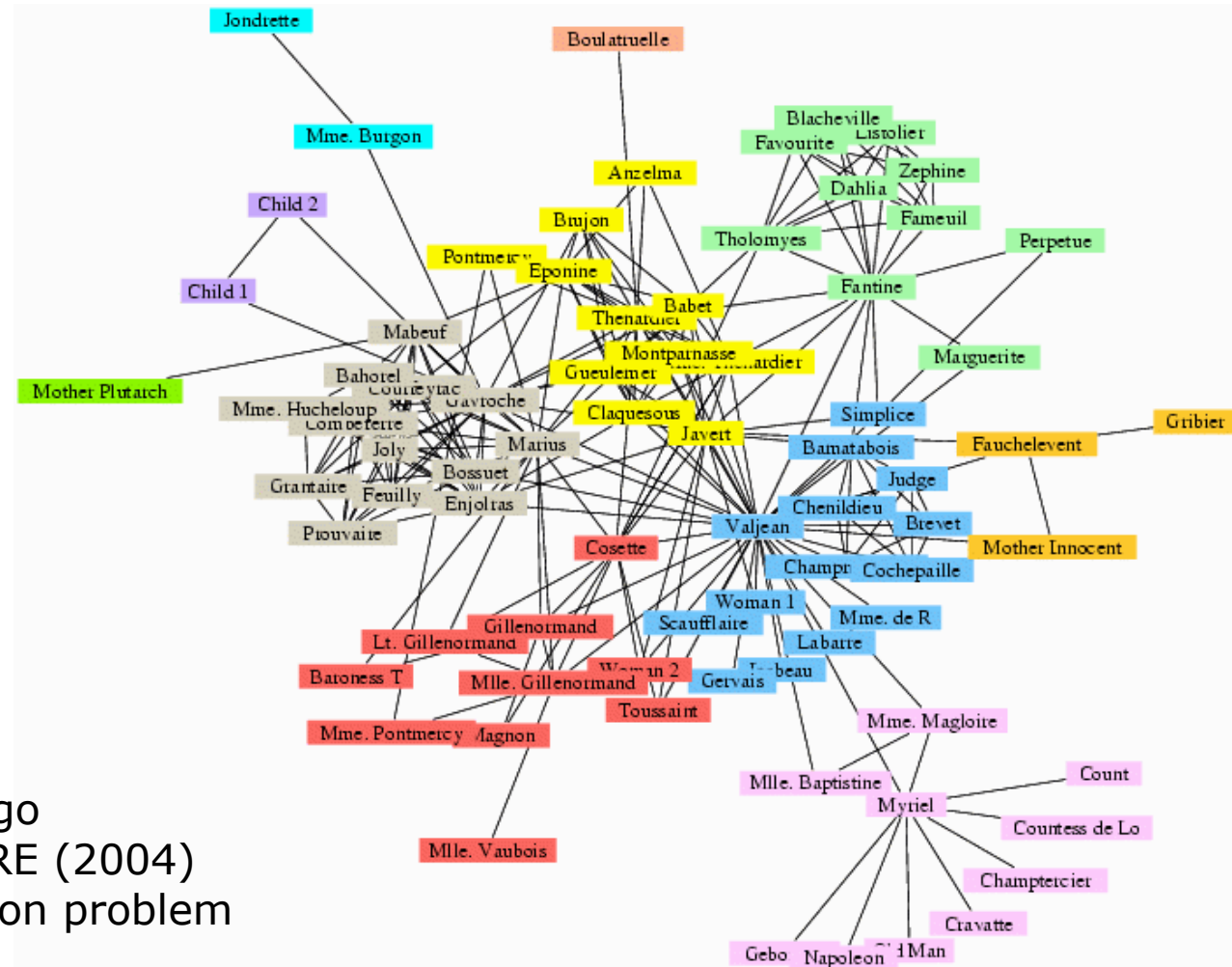
$\langle k \rangle = 28.78$

http://www.cs.virginia.edu/oracle/star_links.html

Character network

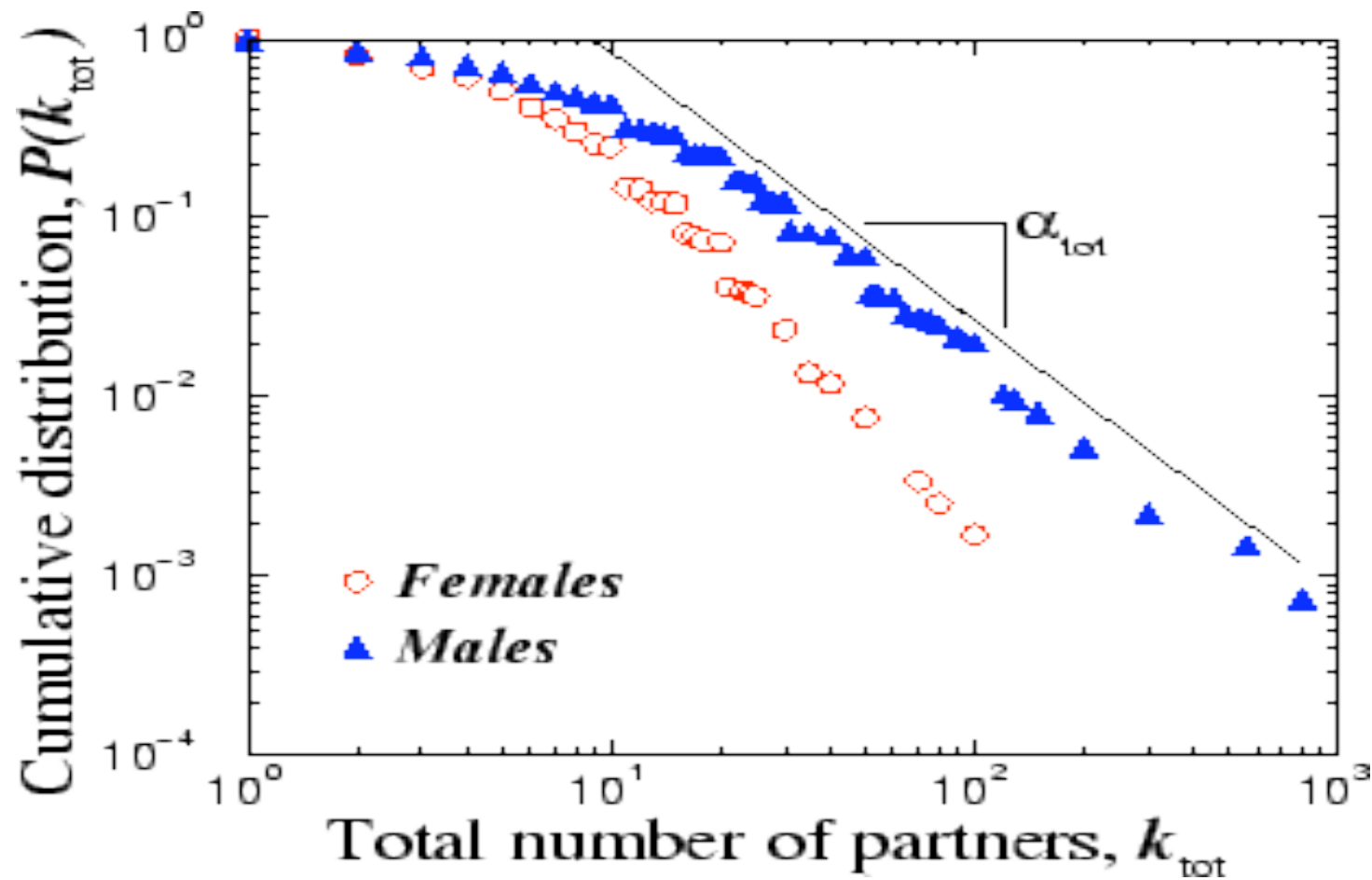
Nodes: characters

Links: co-appearance in a scene



Les Misérables-V. Hugo
Newman & Girvan, PRE (2004)
-> Community detection problem

The web of Human sexual contacts



Liljeros et al., Nature (2001)

Information technology

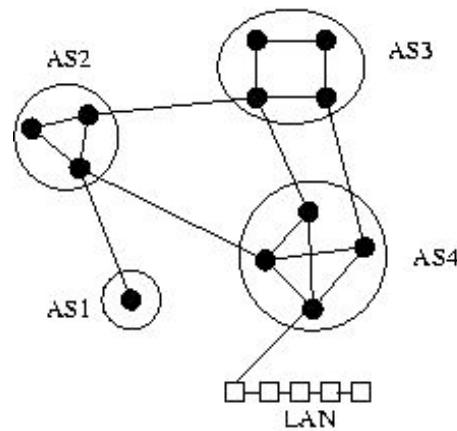
Importance of Internet and the web

- Congestion
- Virus propagation
- Cooperative/social phenomena (online communities, etc.)
- ...

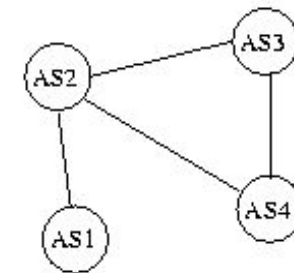
Internet

- Nodes=routers
- Links= physical connections

different
granularities



Router Level



Autonomous System level

Internet mapping

- continuously evolving and growing
- intrinsic heterogeneity
- self-organizing



Largely unknown topology/properties

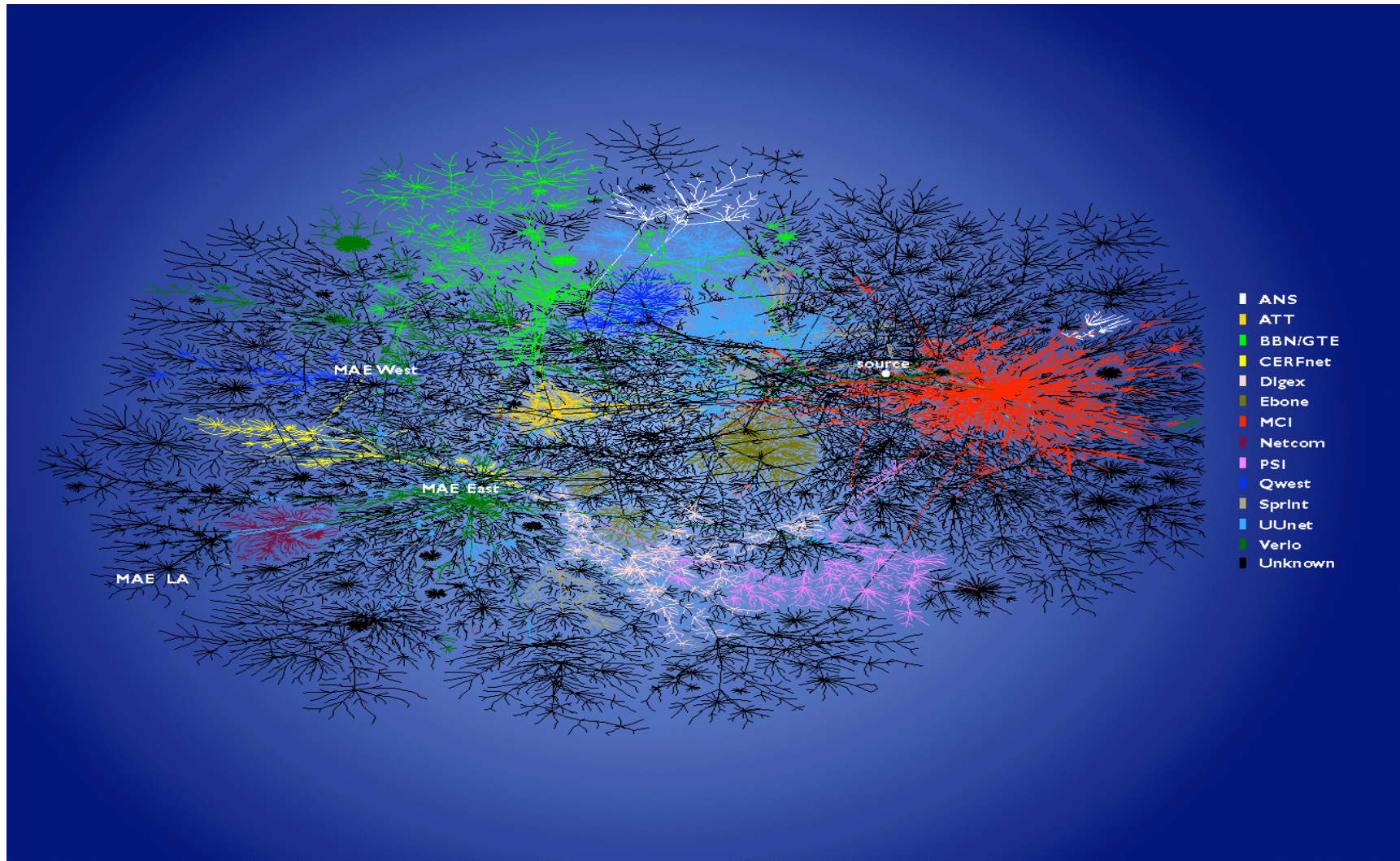
Many mapping projects (topology and performance):
CAIDA, NLANR, RIPE, ...

Internet backbone

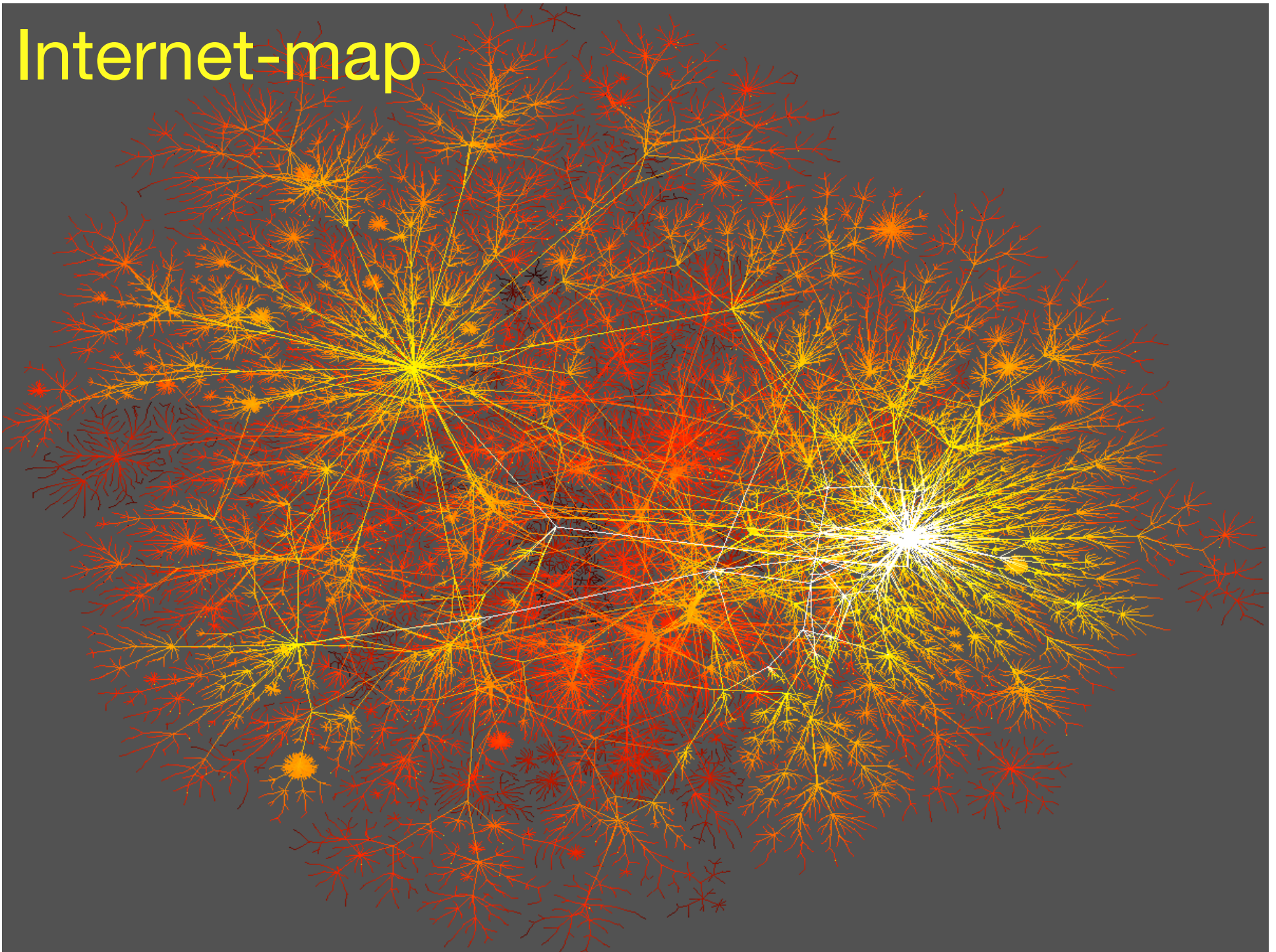
Nodes: Computers, routers

Links: physical lines

Large-scale visualization



Internet-map



World Wide Web

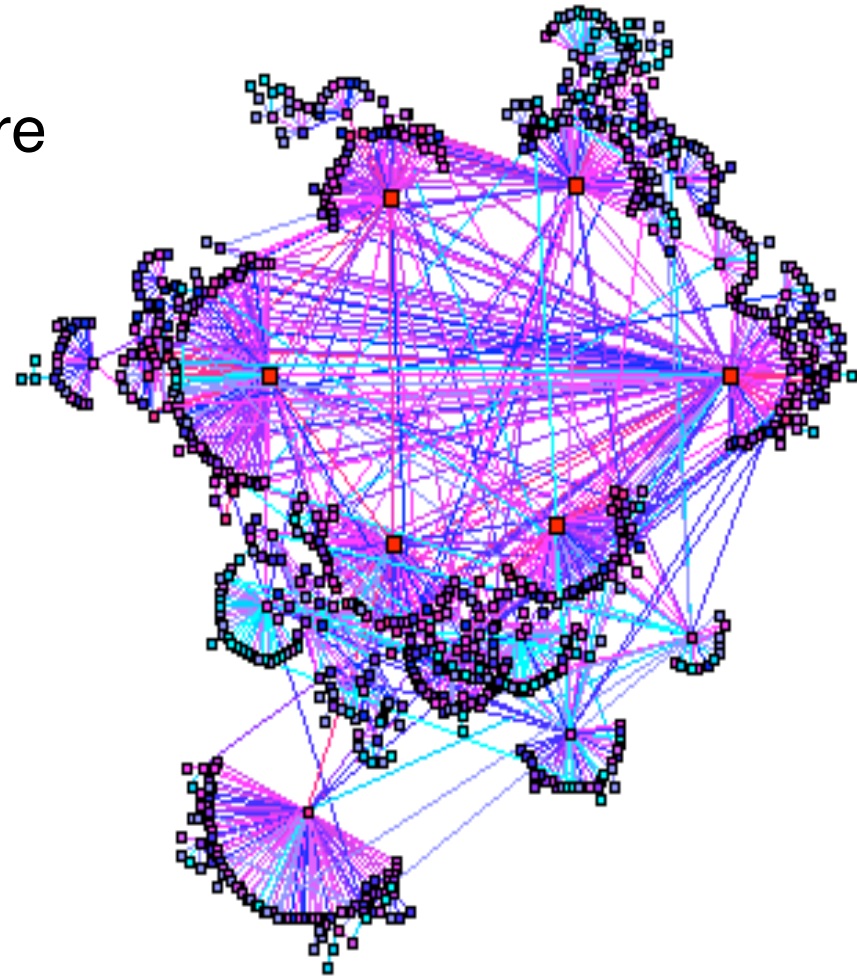
Nodes: WWW documents

Links: URL links

Virtual network to find and share informations

Over 1 billion documents

ROBOT: collects all URL's found
in a document and follows them
recursively



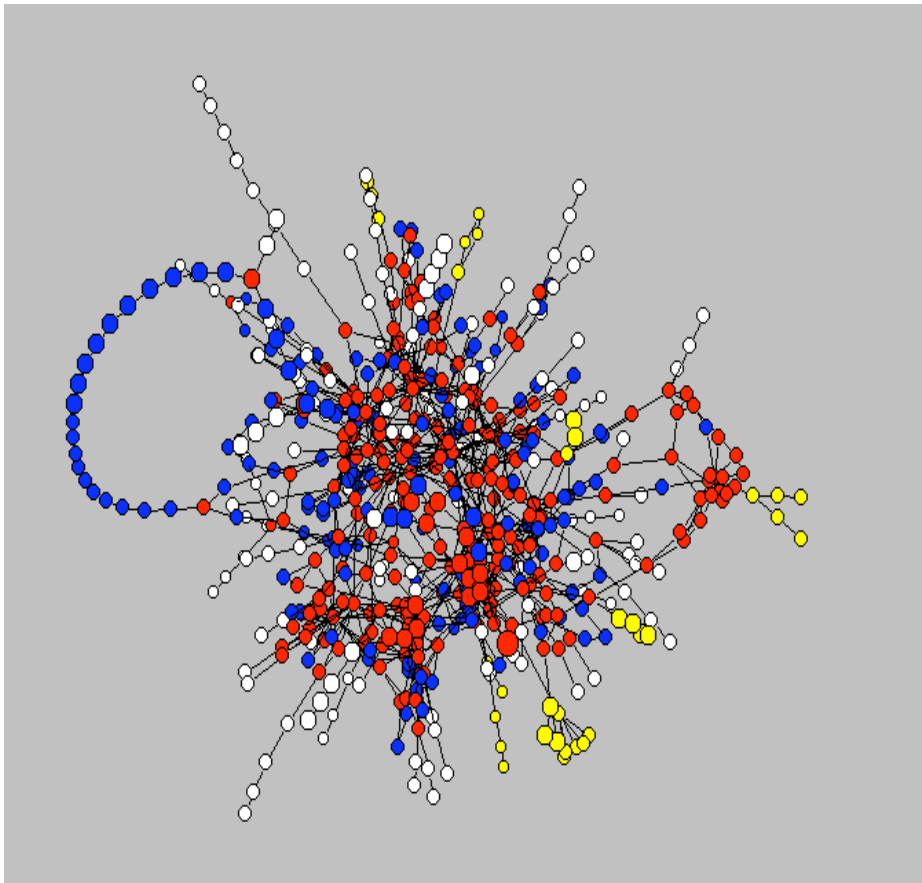
Networks in biology

- Cellular level: Extracting useful information from the huge amount of available data (genome, etc)
- Species level: Stability of ecosystems, biodiversity

Metabolic Network

Nodes: metabolites

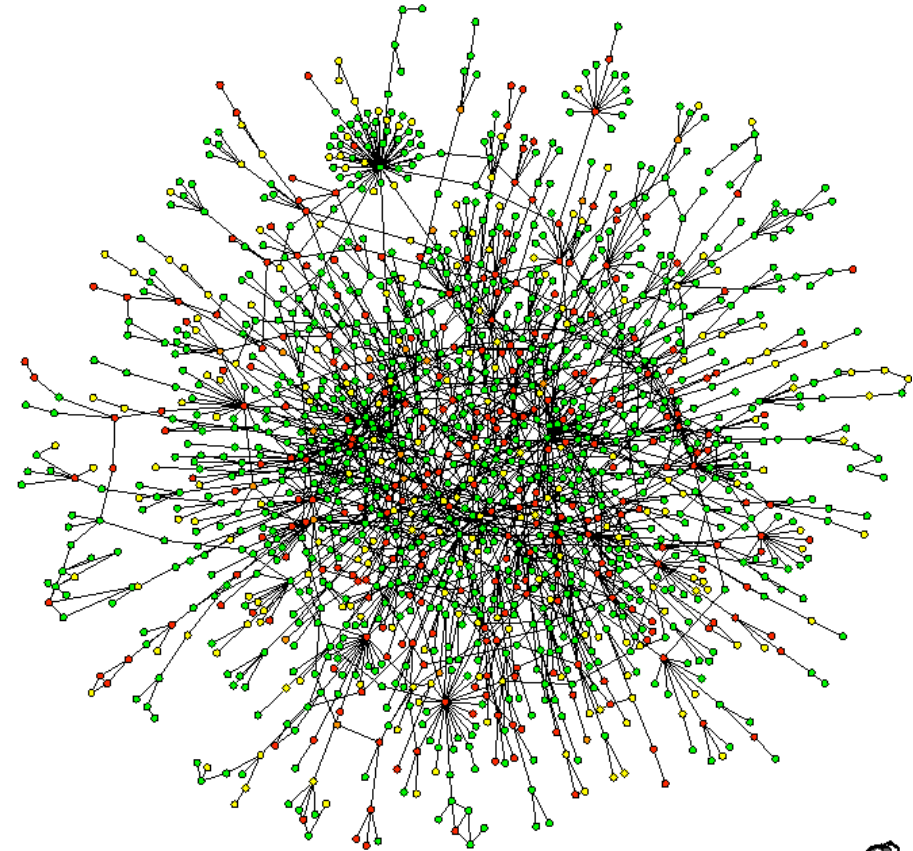
Links: chemical reactions



Protein Interactions

Nodes: proteins

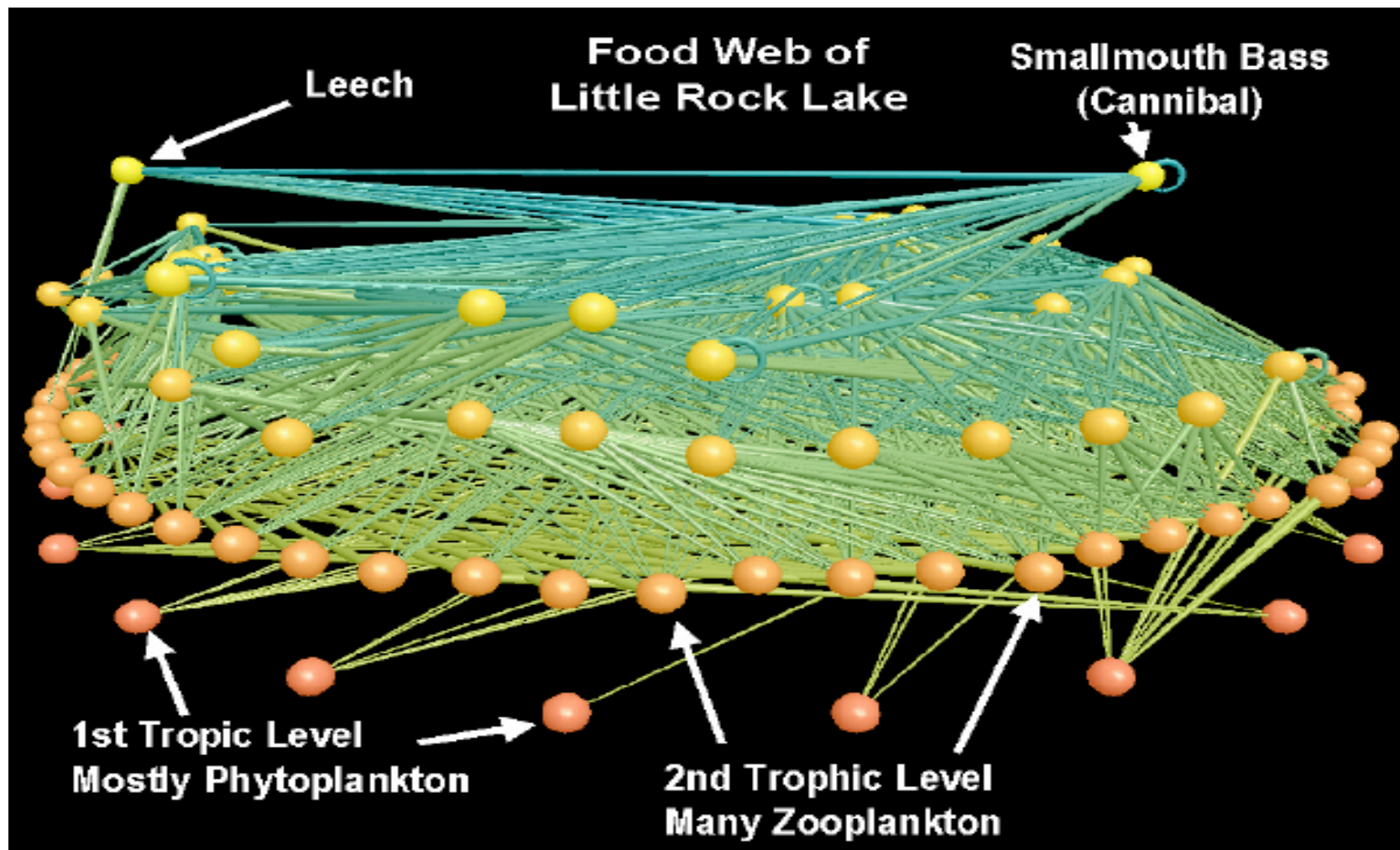
Links: interactions



Food webs

Nodes: species

Links: feeds on



Transportation networks

Transporting energy, goods or individuals

- formation and evolution
- congestion, optimization
- disease spread

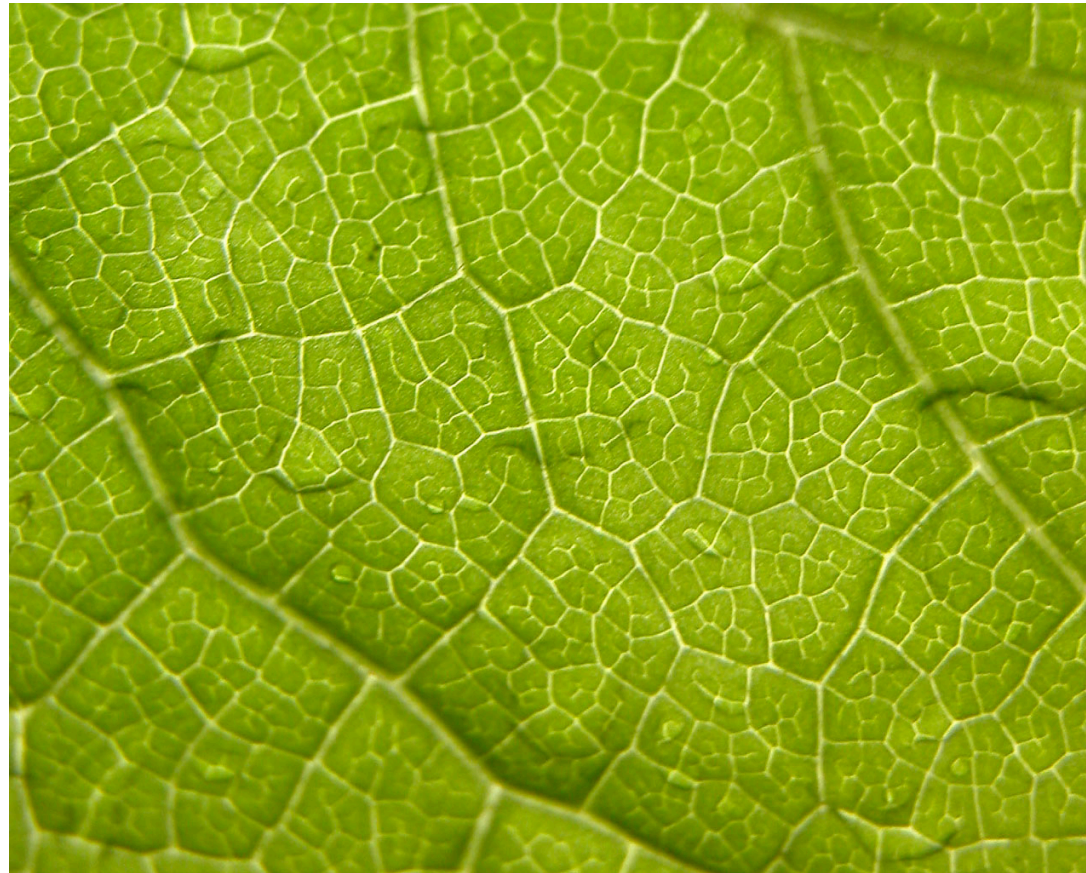
Transporting water

Nodes: intersections, auxins

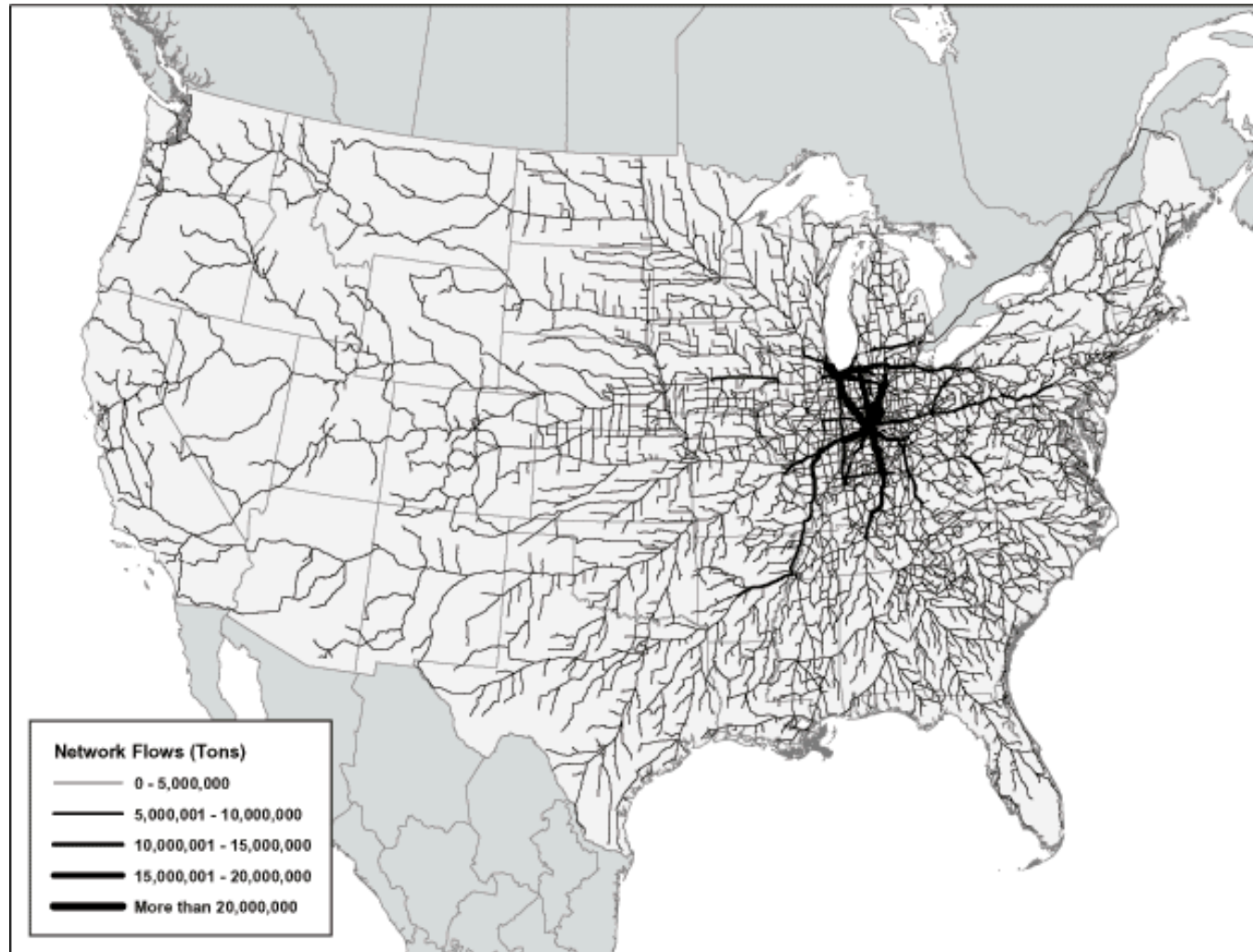
sources

Links: veins

Example of a
planar network

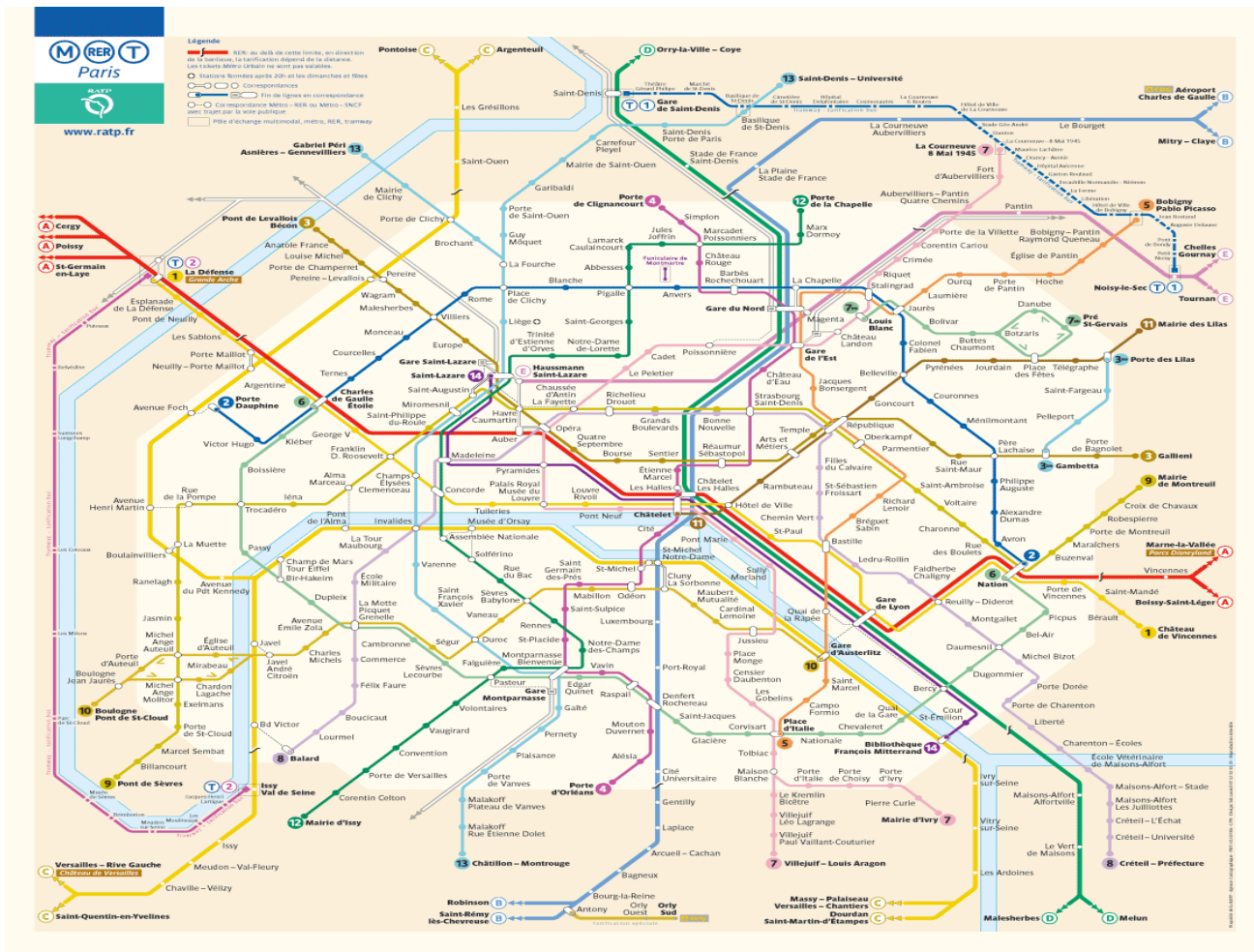


Transporting goods



State of Indiana (Bureau of Transportation statistics)

Transportation networks: intra city

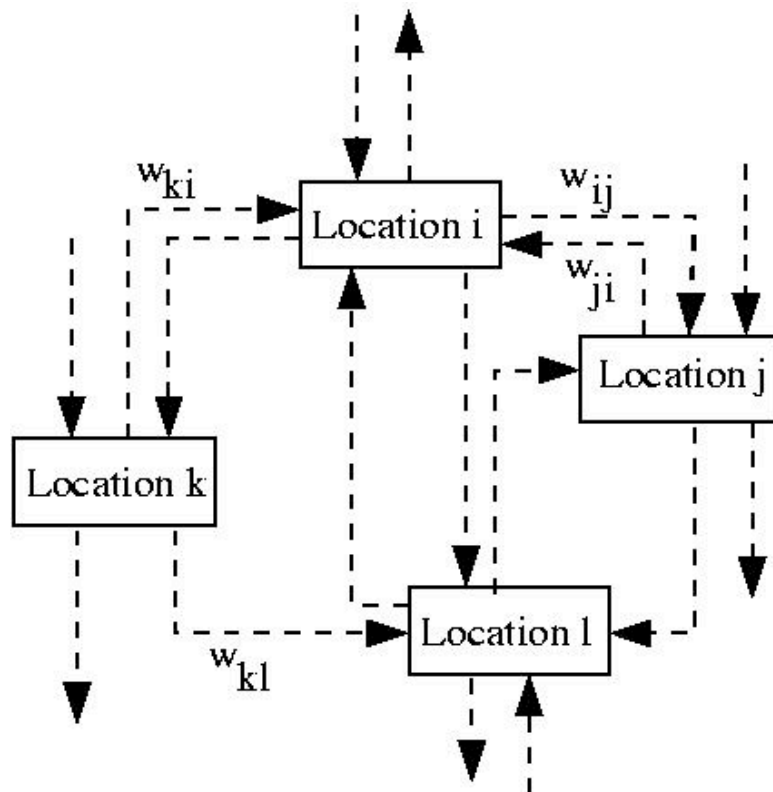


Transportation networks: intra city

TRANSIMS project

Nodes: locations
(homes, shops,
offices, ...)

Links: flow of
individuals



Person ID	Location ID	Location type	Arrival time	Departure time
116	4356	Home	00:00	07:00
116	98135	Work	08:00	11:00
116	71457	Work	11:20	13:00
116	98135	Work	13:20	17:00
116	4356	Home	18:00	19:15
116	21343	Social	19:30	21:00
116	4356	Home	21:00	07:00
324	12679	Home	00:00	07:00
324	431	School	08:00	14:00
324	12679	Home	14:30	19:00
⋮	⋮	⋮	⋮	⋮

CHOWELL ET AL PHYS. REV. E (2003)

NATURE (2004)

Transportation networks: inter city

Nodes: cities

Inter-cities movements

Links: commuters flow

- Sardinian network:

- Nodes: 375 Cities

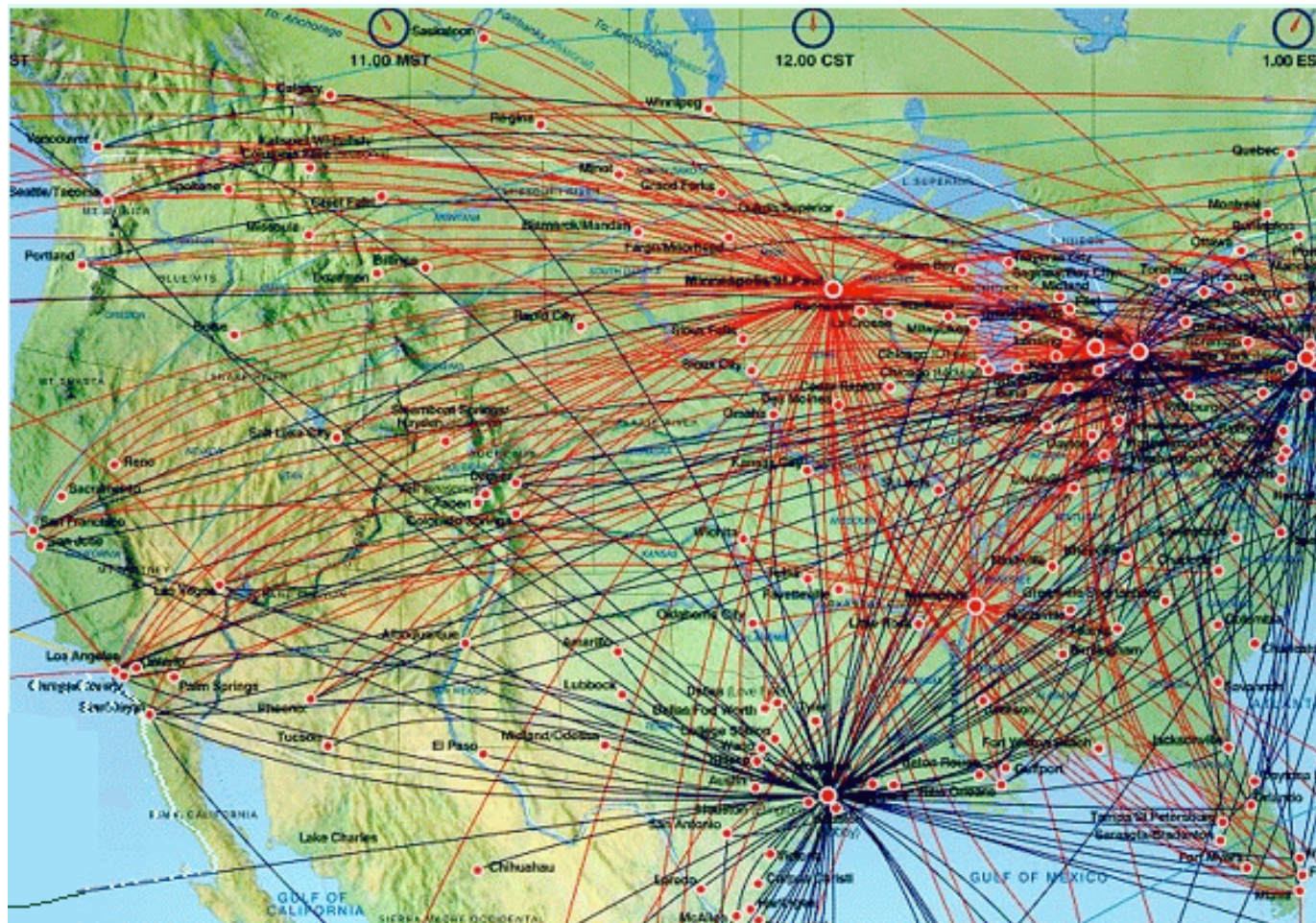
- Link $w_{ji}=w_{ij}$:
of individuals
going from i to j
(daily and by any
means)



Transportation networks: global scale

Nodes: airports

Links: direct flight



Studies on complex networks

- 1. Empirical studies

Typology- find the general features

- 2. Modeling

Basic mechanisms/reproducing stylized facts

- 3. Dynamical processes

Impact of the topology on the properties of dynamical processes: epidemic spread, robustness, ...

Empirical studies: Unprecedented amount of data.....

- Transportation infrastructures (eg. BTS)
- Census data (socio-economical data)
- Social networks (eg. online communities)

Empirical studies: sampling issues

- Social networks: various samplings/networks
- Transportation network: reliable data
- Biological networks: incomplete samplings
- Internet: various (incomplete) mapping processes
- WWW: regular crawls
- ...



possibility of introducing biases in the measured network characteristics

Networks characteristics

Networks: of very different origins



Do they have anything in common?
Possibility to find common properties?

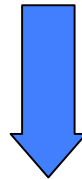
- The abstract character of the graph representation and graph theory allow to give some answers...
- Important ingredients for the modeling

Modeling complex networks

Microscopical processes

- many interacting elements
- dynamical evolution
- self-organisation

Statistical physics



Properties at the macroscopic level

Non-trivial structure
Emergent properties, cooperative
phenomena

Model validation

Modeling other attributes: clustering,
assortativity, spatial effects...

Comparison with large scale datasets