#### DYNAMIC NETWORKS (Dynamic <u>of</u> networks)

#### Most real world networks are dynamic

- Facebook friendship
  - People joining/leaving
  - Friend/Unfriend
- Twitter mention network
  - Each mention has a timestamp
  - Aggregated every day/month/year => still dynamic
- World Wide Web
- Urban network
- <u>۰</u>۰۰۰

- Most real world networks are dynamic
  - Nodes can appear/disappear
  - Edges can appear/disappear
  - Nature of relations can change
- How to represent those changes?
- How to manipulate dynamic networks?

Semantic level

#### Relations

#### Long term

-Friend -Colleague -Family relation

- - - -

#### Short term ?

-Collaborators in the same project -Same team in a game -Attendees of the same meeting

- . . .

#### Interactions

#### Instantaneous

-e-mail -Text message -Co-authoring

. . .

#### With duration

-Phone call -Discussion in real life -Participate in a same meeting



(Or 3D tensor)







- Exemple in practice: Sociopattern dataset
  - ► Every 20s, list of individuals at distance ≈ 1,5m
  - Dataset : sequence of graphs or temporal edge list

353304 00	48	644
353304 00	6 3	672
353304 00	656	682
353304 00	632	67
353304 20	1492	1613
353304 20	656	682
353304 20	1632	1671
1353304140	1148	1644
353304 60	656	682
353304 60	1108	1601
353304 60	1632	1671
353304 60	626	698

#### Types of network evolution

According to I) Observation frequency 2) Network nature

#### Relations

Static	The graph is more and more stable, until most observations are completely similar to previous/later ones (frequency faster than change rate)	Higher Observation Frequency
Network	The graph is less and less stable, until each observation is a graph in itself, thus completely different from previous/later ones (frequency faster than observed events rate)	Exhaustive / continuous time

#### Interactions

#### ANALYZING DYNAMIC NETWORKS

DISTINGUISHING: -UNSTABLE SNAPSHOTS -STABLE NETWORKS -(UNSTABLE) TEMPORAL NETWORKS (WITH OR WITHOUT DURATION)

#### UNSTABLE SNAPSHOTS

### UNSTABLE SNAPSHOTS

- The evolution is represented as a series of a few snapshots.
- Many changes between snapshots
  - Cannot be visualized as a "movie"



### UNSTABLE SNAPSHOTS

- Each snapshot can be studied as a static graph
- The evolution of the properties can be studied "manually"
- "Node X had low centrality in snapshot t and high centrality in snapshot t+n"

- Edges change (relatively) slowly
- The network is well defined at any t
  - Temporal network: nodes/edges described by (long lasting) intervals
  - Enough snapshots to track nodes
- A static analysis at every (relevant) t gives a dynamic vision
- No formal distinction with previous case (higher observation frequency)

- Visualization
  - Problem of stability of node positions





Leskovec, Jure, Jon Kleinberg, and Christos Faloutsos. "Graph evolution: Densification and shrinking diameters." ACM Transactions on Knowledge Discovery from Data (TKDD) 1.1 (2007): 2.

Centralities



## TIME SERIES ANALYSIS

- TS analysis is a large field of research
- Time series: evolution of a value over time
  - Stock market, temperatures...
- "Killer app":
  - Detection of periodic patterns
  - Detection of anomalies
  - Identification of global trends
  - Evaluation of auto-correlation
  - Prediction of future values

• e.g. ARIMA (Autoregressive integrated moving average)

https://en.wikipedia.org/wiki/Autoregressive\_integrated\_moving\_average

- The network at a given t is not meaningful
- How to analyze such a network?





- Until recently, network was transformed using aggregation/ sliding windows
  - Information loss
  - How to chose a proper aggregation window size?
- Tools developed to deal with such networks

• [Holme 2012]: mostly about paths, walks, distances... (later class, diffusion on networks.)

Holme, Petter, and Jari Saramäki. "Temporal networks." Physics reports 519.3 (2012): 97-125.

• [Latapy 2018]: Other things (centralities, ...)

Latapy, M., Viard, T., & Magnien, C. (2018). Stream graphs and link streams for the modeling of interactions over time. Social Network Analysis and Mining, 8(1), 61.

- Idea: Generalize all graphs definitions to temporal networks
- => If all nodes and all edges always present, same values as for a static graph

# CENTRALITIES & NETWORK PROPERTIES IN STREAM GRAPHS

#### STREAM GRAPHS

stream graph 
$$S = (T, V, W, E)$$

T: Possible Time V: vertices W: Vertices presence time E: Edges presence time

Number of nodes:

Total presence of nodes

Total dataset duration

(not an integer value...)

$$n = \sum_{v \in V} n_v = \frac{|W|}{|T|}$$

e.g.: 2 if 4 nodes half the time

Number of edges:

Total presence of edges

Total dataset duration

(not an integer value...)

$$m = \sum_{uv \in V \otimes V} m_{uv} = \frac{|E|}{|T|}$$

e.g.: I if I edge all the time

Neighborhood of a node  $N(v) = \{(t, u), (t, uv) \in E\}$ 

$$d(v) = \frac{|N(v)|}{|T|} = \sum_{u \in V} \frac{|T_{uv}|}{|T|}$$



Figure 5: Two examples of neighborhoods and degrees of nodes. We display in black the links involving the node under concern, and in grey the other links. Left:  $N(a) = ([1,3] \cup [7,8]) \times \{b\} \cup [4.5,7.5] \times \{c\}$  is in blue, leading to  $d(a) = \frac{3}{10} + \frac{3}{10} = 0.6$ . Right:  $N(c) = [2,5] \times \{a\} \cup [1,8] \times \{b\} \cup [6,9] \times \{d\}$  is in blue, leading to  $d(c) = \frac{13}{10} = 1.3$ .

Average node degree

$$d(V) = \frac{1}{n} \cdot \sum_{v \in V} n_v \cdot d(v) = \sum_{v \in V} \frac{|T_v|}{|W|} \cdot d(v)$$

#### Clustering coefficient of a node

$$cc(v) = \delta(N(v)) = \frac{\sum_{uw \in V \otimes V} |T_{vu} \cap T_{vw} \cap T_{uw}|}{\sum_{uw \in V \otimes V} |T_{vu} \cap T_{vw}|}$$

Probability that if we take 2 random neighbors at a random time, they are linked

$$\delta(S) = \frac{\sum_{uv \in V \otimes V} |T_{uv}|}{\sum_{uv \in V \otimes V} |T_u \cap T_v|} = \frac{\int_{t \in T} |E_t| \, \mathrm{d}t}{\int_{t \in T} |V_t \otimes V_t| \, \mathrm{d}t}$$

Density (of a stream graph): probability if we take a random pair of nodes at a random time that there is an edge between them

$$\delta(S) = \frac{\sum_{uv \in V \otimes V} |T_{uv}|}{\sum_{uv \in V \otimes V} |T_u \cap T_v|} = \frac{\int_{t \in T} |E_t| \, \mathrm{d}t}{\int_{t \in T} |V_t \otimes V_t| \, \mathrm{d}t}$$

Total edge presence

e.g.: 10 if 2 edges present over 5 periods


Total **overlapping time** between each pair of nodes =>An edge is possible



Figure 2: Two stream graphs with n = 2 nodes, m = 1 link, but with different densities: Left:  $\delta = 0.75$ . Right:  $\delta = 1$ .

- Note that we can define particular cases of density:
  - Density for a pair of nodes
  - Density for a node

$$\delta(uv) = \frac{|T_{uv}|}{|T_u \cap T_v|}, \quad \delta(v) = \frac{\sum_{u \in V, u \neq v} |T_{uv}|}{\sum_{u \in V, u \neq v} |T_u \cap T_v|}$$

A clique of graph G is a cluster C of G of density 1. In other words, all pairs of nodes involved in C are linked together in G. A clique C is maximal if there is no other clique C' such that  $C \subset C'$ .



### PATHS AND DISTANCES IN STREAM GRAPHS

#### PATHS

- A path in a stream graphs
  - Starts at a node and a date
  - Ends at a node and a date
  - Has a length (number of hops)
  - Has a duration (duration from leaving node to reaching node)



- Several types of shortest paths in Stream graphs:
  - Shortest path: minimal length
  - Fastest path: minimal duration
  - Foremost path: first to reach
  - Fastest shortest paths
    - Minimum duration among minimal length
  - Shortest fastest paths
    - Minimal length among minimal duration



Blue: Foremost Green: Fastest Red: Shortest



Shortest paths from (I, d) to (9, c) ?



Shortest paths from (1, d) to (9, c) ? =>e.g. (2.5,d,b)(3,b,a)(7,a,c)





(3,d,b),(3,b,a),(4.5,a,c)





...(4.5,a,c)



Fastest shortest path from (I, d) to (9, c)?



Fastest shortest path from (I, d) to (9, c)?



Fastest Shortest path from (I, d) to (9, c)?

#### (3, d, b), (3, b, a), (4.5, a, c)



Shortest Fastest path from (I, d) to (9, c) ?

### OTHER DEFINITIONS ON STREAM GRAPHS

## CONNECTED COMPONENTS

- Weakly connected component:
  - There is at least a non-temporally respecting path



### CLOSENESS - BETWEENNESS

$$\mathcal{C}_t(v) = \sum_{u \in V} \int_{\substack{s \in T \\ (s,u) \neq (t,v)}} \frac{1}{c_t(v, (s, u))} \, \mathrm{d}s$$

Shortest path in Static graphs is replaced by a cost function, any notion of distance (typically, time to reach)

$$\mathcal{B}(t,v) = \sum_{u \in V, w \in V} \int_{i \in T_u, j \in T_w} \frac{\sigma((i,u), (j,w), (t,v))}{\sigma((i,u), (j,w))} \,\mathrm{d}i \,\mathrm{d}j$$

Proportion of all the shortest fastest paths between all possible (time, node) pairs that go through (t,v)

### RANDOM MODELS FOR DYNAMIC NETWORKS

### RANDOM MODELS

- In many cases, in network analysis, useful to compare a network to a randomized version of it
  - Clustering coefficient, assortativity, modularity, ...
- In a static graph, 2 main choices:
  - Keep only the number of edges (ER model)
  - Keep the number of edges and the degree of nodes (Configuration model)
- In dynamic networks, it is more complex...

## RANDOM MODELS

#### • [Gauvin 2018]

Gauvin, Laetitia, et al. "Randomized reference models for temporal networks." arXiv preprint arXiv:1806.04032 (2018).

- Four families of shuffling:
  - Snapshot shuffling
    - =>Keep the order of snapshots, randomize network inside snapshot
  - Sequence Shuffling
    - =>Keep each snapshot identical, but switch randomly their order
  - Link Shuffling
    - => Randomize aggregated graph, keep activation times.
    - e.g., pick two node pairs activation time (ul,vl:t0,tl,...), (u2,v2:w0,wl,...) ad switch their activation time.
  - Timeline shuffling
    - => Randomize nodes/edges activation time, conserve the aggregated graph.
    - e.g. pick two edge observations (ul,vl,tl), (u2,v2,t2), switch tl and t2
- Shufflings can be combined...

### RANDOM MODELS



# ADM network with Social mechanisms

#### Activity driven model of time varying networks

N. Perra, et.al., Sci. Rep. 2, 469 (2012)

# Agent based model of temporal interactions

- It is only a general framework where additional mechanisms can be added
- It is capable of simulating dynamical processes co-evolving with the contact dynamics
- It takes a single assumption a priori: agents have different activity potentials



#### Activity driven model of time varying networks

#### Definition

• N disconnected nodes, with pre-assigned activity rates:

 $a_i = \eta x_i$ 

where

- $x_i$  is the activity potential of node *i* sampled from an arbitrary distribution F(x) and  $x_i \in [\varepsilon, 1]$
- $\eta$  is a rescaling factor
- Each time step t start with N disconnected nodes:
  - **1.** With probability *a<sub>i</sub>* node *i* is activated and connect to *m* other nodes randomly
  - **2.** With probability  $1-a_i$  node *i* remains inactive (still can receive connections from other active nodes)
- In the end of each time step we delete each link and start the loop over again



#### Activity driven model of time varying networks

#### Features

- The structure of the actual network at each *t* will be a random network
- The emerging degree distribution of the integrated network will follow the same scaling form as the pre-assigned activity distribution

• Real node activity is different...














#### Egocentric network dynamics



n=4







### Social mechanisms

#### Activity driven network model

N. Perra, et.al., Sci. Rep. 2 469 (2012)

• N disconnected nodes with pre-assigned activity:

$$a_i = x_i \eta$$

where the activity potential is sampled from

$$F(x_i) \sim x_i^{-\nu}$$
 where  $x_i \in [\epsilon, 1]$ 

and  $\eta$  is a rescaling factor.

• In each iteration nodes become active with probability  $a_i$  and connect  ${\mathcal M}$  nodes randomly.

#### **Memory & social reinforcement**

M. Karsai, et.al., Sci. Rep. 4 4001 (2014)

• When a node is active it connects with probability

$$p(n) = c/(n+c)$$

to a random node it has never connected before OR with probability

1 - p(n)

to one of the n node who it has connected earlier

- After each iteration links are deleted but each node keeps remember to their previously connected egocentric network
- A node can build a connection by initiating or receiving it

### Activity driven network with memory





memoryless process

reinforced process

$$\eta = 1 \quad \nu = 2.8 \quad \epsilon = 10^{-3}$$
$$m = 1 \quad \Delta t = 1 \quad c = 1$$

# DYNAMIC COMMUNITY DETECTION

Rossetti, Giulio, and Cazabet, Rémy. "Community discovery in dynamic networks: a survey." ACM Computing Surveys (CSUR) 51.2 (2018): 35.

Static networks

Dynamic Networks

Sets of nodes

Sets of periods of nodes





[Viard 2016]

Static networks

Dynamic Networks

Sets of nodes

Sets of periods of nodes





# DYNAMIC CD SPECIFICITIES

- Dynamic community detection is not a mere iterated static community detection problem
  - Dynamic community detection ?
  - I) Apply Louvain algorithm at every step
  - 2)Match somehow
  - 3)Problem solved.



Community events (or operations)



Which one persists ? -Oldest ? -Most similar ? -Larger ?

Community events (or operations)

### IDENTITY PRESERVATION

Ship of Theseus [Plutarch., 75]





### IDENTITY PRESERVATION

A very concrete problem :



Who gets Marie Curie Nobel Prizes points in the Shanghai University Ranking ?

# SMOOTHNESS / STABILITY

- Community smoothness is a fundamental problem
- Algorithms are stochastic / approximations
  - The same algorithm ran twice on the same graph might yield different results
  - Small, local perturbations might generate large, global community changes
    - Shift between different local maximum

# SMOOTHNESS / STABILITY

- Let's consider that we have a perfect, deterministic method
  - e.g., always discovering the solution of maximal modularity
  - Each partition might nevertheless be quite different from previous/next one
  - Imagine a borderline situation in which a single edge change makes the community go from 1 to 2 communities, back and forth.
- What we are actually searching is a "simple" (parsimonious) *model*.
  - We want a trade-off between quality and simplicity (smoothness)

# SMOOTHNESS / STABILITY

- No Smoothness: Partition at each **t** should be the same as found by a static algorithm.
- Smoothness: Partition at t is a trade-off between "good" communities for the graph at t and similarity with partitions at different times

#### Over 40 methods published



### CATEGORIES

- Instant optimal:
  - Work only with snapshots
  - No partition smoothing
  - Labels can be smoothed
  - Easy to parallelize
  - =>Best suited for large networks with few steps of evolution (<100?)</p>

### CATEGORIES

#### Temporal trade-off

- Works with any type of temporality (in theory)
- Cannot be parallelized (iterative)
- => Best suited for real-time analysis / tasks

#### Cross-Time

- Works with any type of temporality (in theory)
- Requires to know the whole evolution in advance
- > Not suited for real-time analysis, potentially the best smoothed (a posteriori interpretation)

Some examples of applications



#### Rosvall et al. 2010



et al. 2010

R : Républicains D : Démokwates

1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007
niteu elu nem													
pitou sky pom													
julie veraze ec	lant												
	volga sato samb	a			eva chip neou								
					ade lady fine								
						ady gabi saxa	vega titou doly						
						· ·	mare kado z	zazi					
										i i i i i i i i i i i i i i i i i i i	alex run mael		daly aking dooy
													lacta falfa ozon

Same definition of static communities: modularity

- No-smoothing (Adapted from [Greene et al.])
- Implicit Global (Aynaud et al.)
- **DYNAMO** (Implicit local, Zhuang et al. 2017)
- **DYNMOGA** (Explicit Smoothing, Folino et al 2010)
- Transversal Network (Mucha et al.)
- Label Smoothing (Falkowski et al.)

#### No-smoothing

- Communities are detected at every step using a static algorithm (e.g. Louvain Algorithm)
- Similarities are computed between communities in consecutive steps (at t and t+1 (e.g., Jaccard index))  $J(A,B) = \frac{|A \cap B|}{|A \cup B|} = \frac{|A \cap B|}{|A| + |B| |A \cap B|}$ .
- Most similar communities are matched between t and t+1

Greene, Derek, Donal Doyle, and Padraig Cunningham. "Tracking the evolution of communities in dynamic social networks." 2010 international conference on advances in social networks analysis and mining. IEEE, 2010.

#### Label-smoothing

- Communities are detected at every step using a static algorithm (e.g. Louvain Algorithm)
- Similarities are computed between all communities in all steps(e.g., Jaccard index))
- A community network is generated, in which nodes are communities and edges are weighted by similarity
- A community detection algorithm (e.g., Louvain) is applied on the community network to find dynamic communities.

#### • Implicit Global

- Communities are detected in the first step using the Louvain algorithm
- At the next step, the Louvain algorithm is initialized with previous communities as seeds (instead of each node in its own community)
- =>tend to stay around the same local maximum

Aynaud, Thomas, and Jean-Loup Guillaume. "Static community detection algorithms for evolving networks." 8th International Symposium on Modeling and Optimization in Mobile, Ad Hoc, and Wireless Networks. IEEE, 2010.

#### • DYNAMO (not working with snaphsots) (implicit local)

- Communities are detected in the first step using a static algorithm
- At each network modification, local rules are applied to preserve a high modularity, without re-running a global optimization

#### • DYNMOGA (explicit global)

- Communities are detected on the first snapshot using a static algorithm
- For snapshot t+1, a genetic algorithm is used to solve a multi-objective optimization problem:
  - Optimize a partition quality function (e.g., modularity) (SC, Snapshot Cost)
  - Optimize the similarity to the previous partition (e.g., Normalized Mutual Information) (*TC*, *T*emporal Cost)
  - A parameter  $\alpha$  allows to tune the importance of both aspects

 $cost = \alpha SC + (1 - \alpha)TC$ 

#### Transversal Network (cross-time)

- A transversal network is built: nodes are couples (nodes, time), edges link the same node in adjacent snapshots
- A community detection algorithm is run on this transversal network
  - (Note: modified Modularity to avoid overestimating expected edges between nodes in different time steps, i.e., custom random graph)

### DCD EVALUATION

# DCD EVALUATION

#### Tests on synthetic networks

- We know what we want to find
- We run algorithms and check the results
- Tests on real networks
  - Start from a real dataset
  - Transform into an appropriate dynamic network (if needed)
  - Run algorithms and try to interpret results

## SYNTHETIC NETWORK

## DCD EVALUATION

- Benchmarks allow to generate networks with a controlled community structure
  - Based on LFR benchmark of Stochastic Block Models








### BENCHMARK



(b) The static graph at time t=0, version *sharp* (c) The static graph at time t=0, version  $(\alpha = 0.9, \mu = 0.05)$  *blurred*  $(\alpha = 0.8, \mu = 0.25)$ 

# RESULTS WITH SHARP COMMUNITIES



### SHARP



(a) No-smoothing



SHARP



(a) No-smoothing

# RESULTS WITH BLURRED COMMUNITIES

### BLURRED



(a) No-smoothing

### BLURRED

#### **Identity loss**



(a) No-smoothing

Glitches



#### (c) DYNAMO

#### (d) Transversal Network



(e) Implicit Global

(f) DYNMOGA

## TO SUM UP ON DYNAMIC GRAPHS

## TO SUM UP

- Currently, most practitioners still use the snapshot approaches
- Most researchers agree that it has many drawbacks
- But currently:
  - No single framework
  - No library
  - Dataset not as ubiquitous as static graphs
    - (often privates...)