# Network Analysis and Mining 11. Spreading phenomena

Maximilien Danisch, Lionel Tabourier

LIP6 - CNRS and Sorbonne Université

first\_name.last\_name@lip6.fr

January 5 2021

#### Applying our tools to Social Network Analysis Epidemic spreading models on graphs

The homophily phenomenon Local density and community structure Impact on social contagion

## About this section

Initially: from Part A (Complex Networks Analysis tools)  $\rightarrow$  to Part B (Graph mining)

- use our knowledge and tools to explore real networks
- adapt them to specific problems

 $\rightarrow$  problem-oriented view

Illustration: a few Social Network Analysis concepts

The homophily phenomenon Local density and community structure Impact on social contagion

## Outline

#### Applying our tools to Social Network Analysis

- The homophily phenomenon
- Local density and community structure
- Impact on social contagion

#### 2 Epidemic spreading models on graphs

- Compartmental models in epidemiology
- What networks bring to the models

Applying our tools to Social Network Analysis Epidemic spreading models on graphs The homophily phenomenon Local density and community structure Impact on social contagion

## About this section

Initially: from Part A (Complex Networks Analysis tools)  $\rightarrow$  to Part B (Graph mining)

- use our knowledge and tools to explore real networks
- adapt them to specific problems

 $\rightarrow$  problem-oriented view

Illustration: a few Social Network Analysis concepts

The homophily phenomenon The homophily phenomenon Applying our tools to Social Network Analysis Applying our tools to Social Network Analysis Local density and community structure Local density and community structure Impact on social contagion Impact on social contagion What is homophily? What is homophily? From Greek, homo: same, similar and philos: friend of, to like From Greek, homo: same, similar and philos: friend of, to like  $\rightarrow$  "birds of a feather flock together"  $\rightarrow$  "birds of a feather flock together" Observed for a long time in sociology: Observed for a long time in sociology: smoking habits, food habits smoking habits, food habits residential segregation residential segregation voting behavior voting behavior • . . . • . . . Do we observe this phenomenon in Social Networks Analysis? The homophily phenomenon The homophily phenomenon Applying our tools to Social Network Analysis Applying our tools to Social Network Analysis Local density and community structure Local density and community structure Impact on social contagion Impact on social contagion Structural homophily, based on degree Structural homophily, based on degree **Degree-based assortativity Degree-based assortativity** Do high-degree nodes connect to high-degree nodes? Do high-degree nodes connect to high-degree nodes? Measured using: Measured using: •  $q_k$  probability distribution of the remaining degree: •  $q_k$  probability distribution of the remaining degree: if  $p_k$  is the degree distribution then  $q_k = \frac{(k+1)p_{k+1}}{\sum_{i} j \cdot p_i}$ if  $p_k$  is the degree distribution then  $q_k = \frac{(k+1)p_{k+1}}{\sum_i j \cdot p_i}$ • e<sub>ik</sub> joint probability of remaining degree distribution (RDD), • e<sub>ik</sub> joint probability of remaining degree distribution (RDD), i.e. probability to pick an edge which ends have remaining i.e. probability to pick an edge which ends have remaining degree i and kdegree *i* and *k* We measure the assortativity coefficient *r*:  $r = \frac{\sum_{j,k} j.k.(e_{jk} - q_j q_k)}{\sigma_a^2} \text{ with } \sigma_q^2 = \frac{1}{n} \sum_{k} q_k (k - \overline{k})^2$  $r = \frac{\sum_{j,k} j.k.(e_{jk} - q_j q_k)}{\sigma_a^2} \text{ with } \sigma_q^2 = \frac{1}{n} \sum_{k} q_k (k - \overline{k})^2$ 

The homophily phenomenon Local density and community structure Impact on social contagion

## Structural homophily, based on degree

**Degree-based assortativity** 

Do high-degree nodes connect to high-degree nodes?

We measure the assortativity coefficient *r*:

$$r = \frac{\sum_{j,k} j.k.(e_{jk} - q_j q_k)}{\sigma_q^2} \text{ with } \sigma_q^2 = \frac{1}{n} \sum_k q_k (k - \overline{k})^2$$

- *r* measures if nodes connected together in the graph have more similar degrees than expected (if connected randomly)
- $\sigma_q^2$  is the variance of the remaining degree distribution (RDD)  $q_k$
- *r* is a normalized quantity ( $\in [-1:1]$ )
- r: ratio between covariance across links of RDD and variance of RDD

Newman - Phys. Rev. E, 2003

Applying our tools to Social Network Analysis Epidemic spreading models on graphs

The homophily phenomenon Local density and community structure Impact on social contagion

## Structural homophily, based on degree

Typical degree-assortativity on social networks:

- astrophysics coauthorship: r = 0.235 (Georgia Tech data)
- actor collaboration: r = 0.227 (Notre-Dame Univ data)
- friendship network: r = 0.039 (Livejournal data)

 $\rightarrow$  social networks are usually degree-assortative

Note that all complex networks are not degree-assortative:

- Internet AS level: r = -0.215 (UCLA data)
- human protein network: r = -0.126 (Vidal data)
- US power grid network: r = 0.003 (Tore Opsahl data)

Applying our tools to Social Network Analysis Epidemic spreading models on graphs The homophily phenomenon Local density and community structure Impact on social contagion

## Structural homophily, based on degree

Typical degree-assortativity on social networks:

- astrophysics coauthorship: r = 0.235 (Georgia Tech data)
- actor collaboration: r = 0.227 (Notre-Dame Univ data)
- friendship network: *r* = 0.039 (Livejournal data)

 $\rightarrow$  social networks are usually degree-assortative

Note that all complex networks are not degree-assortative:

- Internet AS level: r = -0.215 (UCLA data)
- human protein network: r = -0.126 (Vidal data)
- US power grid network: r = 0.003 (Tore Opsahl data)

Applying our tools to Social Network Analysis Epidemic spreading models on graphs The homophily phenomenon Local density and community structure Impact on social contagion

Structural homophily: other kinds of assortativity
Degree-based assortativity

$$\sigma = \frac{\sum_{j,k} j.k.(e_{jk} - q_j q_k)}{\sigma_q^2}$$
 with  $\sigma_q^2 = \frac{1}{n} \sum_k q_k (k - \overline{k})^2$ 

*r*: ratio covariance across ties / variance of remaining degree *k* 

General assortativity

$$\sigma = \frac{\sum_{\lambda,\kappa} \lambda.\kappa.(\epsilon_{\lambda\kappa} - \chi_{\lambda}\chi_{\kappa})}{\sigma_{\chi}^2} \text{ with } \sigma_{\chi}^2 = \frac{1}{n} \sum_{\kappa} \chi_{\kappa}(\kappa - \overline{\kappa})^2$$

ho: ratio covariance across links / variance of characteristic  $\kappa$  $\epsilon$ : joint probability across link of characteristic  $\kappa$  $\chi$ : probability distribution of characteristic  $\kappa$ 

*examples for*  $\kappa$ *:* age, salary, number of children...

The homophily phenomenon Local density and community structure Impact on social contagion

## Structural homophily: other kinds of assortativity

#### **Degree-based assortativity**

$$r = \frac{\sum_{j,k} j.k.(e_{jk} - q_j q_k)}{\sigma_q^2} \text{ with } \sigma_q^2 = \frac{1}{n} \sum_k q_k (k - \overline{k})^2$$

r: ratio covariance across ties / variance of remaining degree k

#### **General assortativity**

$$\rho = \frac{\sum_{\lambda,\kappa} \lambda.\kappa.(\epsilon_{\lambda\kappa} - \chi_{\lambda}\chi_{\kappa})}{\sigma_{\chi}^2} \text{ with } \sigma_{\chi}^2 = \frac{1}{n} \sum_{\kappa} \chi_{\kappa}(\kappa - \overline{\kappa})^2$$

 $\begin{array}{l} \rho \text{: ratio covariance across links / variance of characteristic } \kappa \\ \epsilon \text{: joint probability across link of characteristic } \kappa \\ \chi \text{: probability distribution of characteristic } \kappa \end{array}$ 

examples for  $\kappa$ : age, salary, number of children...

Applying our tools to Social Network Analysis Epidemic spreading models on graphs The homophily phenomenon Local density and community structure Impact on social contagion

## Transitivity and clustering

Reminder: social networks have a high average clustering

#### **Triadic closure phenomenon**

Old concept in sociology (Simmel, 1908). Hypothesis on the growth dynamics of a network:



Consequences:

- high clustering
- large number of cliques (complete subgraphs)
- densification over time

The homophily phenomenon Local density and community structure Impact on social contagion

## Transitivity and clustering

Reminder: social networks have a high average clustering

#### Triadic closure phenomenon

Old concept in sociology (Simmel, 1908). Hypothesis on the growth dynamics of a network:



Consequences:

- high clustering
- large number of cliques (complete subgraphs)
- densification over time

Applying our tools to Social Network Analysis Epidemic spreading models on graphs The homophily phenomenon Local density and community structure Impact on social contagion

## Transitivity and clustering

 $\Rightarrow$  schematic picture of social networks



credits image: V.Gauthier

Disclaimer: only a schematic representation misses overlaps in clusters, groups hierarchy, core/periphery.

The homophily phenomenon The homophily phenomenon Applying our tools to Social Network Analysis Applying our tools to Social Network Analysis Local density and community structure Local density and community structure Impact on social contagion Impact on social contagion About weak ties .... Transitivity and clustering  $\Rightarrow$  schematic picture of social networks Hypothesis of the strength of weak tie (link) Granovetter - 1973 A "weak tie" is a link in a social network which represents a relation which is not frequently maintained It is argued that weak ties play an essential role as they ensure connections between groups What is a measure of strength of a tie in social sciences? • frequent contacts credits image: V.Gauthier strong affinity (if measurable) • structural criterion: many mutual neighbors Disclaimer: only a schematic representation misses overlaps in clusters, groups hierarchy, core/periphery... The homophily phenomenon The homophily phenomenon Applying our tools to Social Network Analysis Applying our tools to Social Network Analysis Local density and community structure Local density and community structure Impact on social contagion Impact on social contagion About weak ties ... About weak ties ... Onnela et al. - 2007 Onnela et al. - 2007 Experimental validation on a phonecall network Experimental validation on a phonecall network  $\rightarrow$  are weaker links between clusters?  $\rightarrow$  are weaker links between clusters? • strength of a relationship = cumulative duration of calls strength of a relationship = cumulative duration of calls link between groups measured with link betweenness link between groups measured with link betweenness weight (color) = link betweenness weight (color) = cumulative duration of calls

The homophily phenomenon The homophily phenomenon Applying our tools to Social Network Analysis Applying our tools to Social Network Analysis Local density and community structure Local density and community structure Impact on social contagion Impact on social contagion About weak ties .... About weak ties .... Onnela et al. - 2007 Onnela et al. - 2007 Experimental validation on a phonecall network Experimental validation on a phonecall network  $\rightarrow$  are weaker links between clusters?  $\rightarrow$  are weaker links between clusters? Quiz: what could you plot to check the correlation ? Quiz: what could you plot to check the correlation ? e.g.: link strength vs. link betweenness, correlation coefficient The homophily phenomenon The homophily phenomenon Applying our tools to Social Network Analysis Applying our tools to Social Network Analysis Local density and community structure Local density and community structure Impact on social contagion Impact on social contagion Effects on spreading in a social network Effects on spreading in a social network Examples: innovation spreading, rumor spreading, adversiting... Examples: innovation spreading, rumor spreading, adversiting... What can we expect from the previous observations? What can we expect from the previous observations? fast spreading within a community • fast spreading within a community • use of weak links to spread from a group to another • use of weak links to spread from a group to another In practice hard to measure experimentally: • "contagion" hard to track and isolate "contagion" hard to track and isolate • spreading rarely reaches a large part of a network • spreading rarely reaches a large part of a network

The homophily phenomenon Local density and community structure Impact on social contagion

#### Effects on spreading in a social network

Examples: innovation spreading, rumor spreading, adversiting...

What can we expect from the previous observations?

- fast spreading within a community
- use of weak links to spread from a group to another

In practice hard to measure experimentally:

- "contagion" hard to track and isolate
- spreading rarely reaches a large part of a network

 $\rightarrow$  active field of research

Applying our tools to Social Network Analysis Epidemic spreading models on graphs Compartmental models in epidemiology What networks bring to the models

#### Outline

#### Applying our tools to Social Network Analysis

- The homophily phenomenon
- Local density and community structure
- Impact on social contagion

#### 2) Epidemic spreading models on graphs

- Compartmental models in epidemiology
- What networks bring to the models

Applying our tools to Social Network Analysis Epidemic spreading models on graphs

 Sis
 Compartmental models in epidemiology

 Ohs
 What networks bring to the models

From social networks to epidemic spreading

In SNA, innovation spreading dates back to the 50s

In parallel, epidemic modeling developed

Late 90s, data availability  $\Rightarrow$  take into account the social network that supports the spreading

Networks and epidemic models - Keeling and Eames, 2005

Applying our tools to Social Network Analysis Epidemic spreading models on graphs Compartmental models in epidemiology What networks bring to the models

## Traditional (simplified) approach of epidemic model

#### **Compartmental models**

Basic assumption:

- random mixing hypothesis each individual has an equal chance to come into contact with anyone
- $\Rightarrow$  homogeneous description of individual behaviors

Infection and population complexity  $\rightarrow$  compartments

- **S**: susceptible
- I: infected
- R: recovered
- E: exposed
- M: maternally-immune ...



Traditional (simplified) approach of epidemic model

 $\frac{dS}{dt} = -\beta \frac{lS}{N}$ 

 $\frac{dR}{dt} = +\gamma I$ 

 $\frac{dl}{dt} = +\beta \frac{lS}{N} - \gamma I$ 

**Example: SIR model** 

Traditional (simplified) approach of epidemic model

Example: SIR model
$$\begin{cases}
\frac{dS}{dt} = -\beta \frac{IS}{N} \\
\frac{dI}{dt} = +\beta \frac{IS}{N} - \gamma I \\
\frac{dR}{dt} = +\gamma I
\end{cases}$$

- N = S + I + R: size of the population
- $\beta$  : infection rate (parameter)
- $\gamma$  : recovery rate (parameter)

Compartmental models in epidemiology What networks bring to the models

## Classic models

- SIR:
  - 3 compartments S, I, R
  - used for disease with lifelong immunity ex: measles (rougeole), whooping cough (coqueluche)

• SIS:

- 2 compartments S, I
- used for disease with possible reinfections ex: STD such as chlamydia

1 40

equations

$$\begin{cases} \frac{dS}{dt} = -\beta \frac{lS}{N} + \gamma I \\ \frac{dl}{dt} = +\beta \frac{lS}{N} - \gamma I \end{cases}$$

SEIS, SEIR, SEIRS, MSEIR, …

Applying our tools to Social Network Analysis Compartmental models in epidemiology Epidemic spreading models on graphs

## What networks bring to the models

## A few useful concepts in epidemiology

• Basic reproductive number  $R_0$ : expected number of new infections from a single infection if everyone is susceptible ex: for SIR with random mixing,  $R_0 = \frac{\beta}{\alpha}$ 

some estimated values (without intervention):

- measles: 12–18
- seasonal flu: 1–2
- ovid-19: 3.3–5.7
- k value: shape parameter, dispersion parameter, related to the inverse of the dispersion

random mixing  $\Rightarrow$  homogeneous behavior  $\Rightarrow$  high values of k some estimated values (without intervention):

- measles: 0.22
- seasonal flu: 2 50
- ocvid-19: 0.16

Compartmental models in epidemiology What networks bring to the models

## A few useful concepts in epidemiology

• Basic reproductive number  $R_0$ : expected number of new infections from a single infection if everyone is susceptible ex: for SIR with random mixing,  $R_0 = \frac{\beta}{\alpha}$ 

some estimated values (without intervention):

- measles: 12–18
- seasonal flu: 1–2
- covid-19: 3.3–5.7
- k value: shape parameter, dispersion parameter, related to

- measles: 0.22
- seasonal flu: 2 50
- covid-19: 0.16

Applying our tools to Social Network Analysis Epidemic spreading models on graphs

Compartmental models in epidemiology What networks bring to the models

## More about the k value

Superspreading and the effect of individual variation on disease emergence -

Llovd-Smith et al., 2005

#### Origin

Model for the individual reproductive number distribution: negative binomial distribution







https://www.theatlantic.com/health/archive/2020/09/

k-overlooked-variable-driving-pandemic/616548/

Applying our tools to Social Network Analysis Epidemic spreading models on graphs

Compartmental models in epidemiology What networks bring to the models

15/18



Random mixing assumption implies uniform contact patterns we know it is not true

#### **Network-based models**

- keep the compartments (S, I, R, E, ...)
- spreading occurs on the contact network
- at each step, nodes may change compartment:
  - I may contaminate S (or E) neighbors
  - I may recover and turns R

• . . .

• more details: *see practical work* 



Compartmental models in epidemiology What networks bring to the models

## What networks bring

#### Random mixing assumption implies uniform contact patterns we know it is not true

- keep the compartments (S, I, R, E, ...)
- spreading occurs on the contact network

Applying our tools to Social Network Analysis Epidemic spreading models on graphs

Compartmental models in epidemiology What networks bring to the models

## What networks bring

Random mixing assumption implies uniform contact patterns we know it is not true

#### **Network-based models**

- keep the compartments (S, I, R, E, ...)
- spreading occurs on the contact network
- at each step, nodes may change compartment:
  - I may contaminate S (or E) neighbors
  - I may recover and turns R
  - . . .
- more details: see practical work

Compartmental models in epidemiology What networks bring to the models

## Data collection and issues

#### Network-based epidemiology develops because of data but how available and reliable are the data?

#### What is the meaning of an edge?

#### • *potentially* infectious contact

disease specific: relatively clear for some diseases (STDs), but airborne diseases?

- ex: TousAntiCovid definition of a contact
- $\bullet \Rightarrow$  some degree of arbitrariness

#### Applying our tools to Social Network Analysis Epidemic spreading models on graphs

Compartmental models in epidemiology What networks bring to the models

## Data collection and issues

Network-based epidemiology develops because of data but how available and reliable are the data?

#### What is the meaning of an edge?

- potentially infectious contact disease specific: relatively clear for some diseases (STDs), but airborne diseases?
   ex: TousAntiCovid definition of a contact
- $\Rightarrow$  some degree of arbitrariness

Applying our tools to Social Network Analysis Epidemic spreading models on graphs Compartmental models in epidemiology What networks bring to the models

#### Data collection and issues

Network-based epidemiology develops because of data but how available and reliable are the data?

#### What are the data collection methods?

- infection tracing: look for infectious individuals that have transmitted the disease
- contact tracing: interview individuals to collect their potentially infectious contacts
- diary-based: based on day-to-day collection by individuals ex: cattle breeders in Europe since the 90s



credits image: M.Keeling, K.Eames

Applying our tools to Social Network Analysis Epidemic spreading models on graphs Compartmental models in epidemiology What networks bring to the models

#### Data collection and issues

Network-based epidemiology develops because of data but how available and reliable are the data?

Issues with data collection methods

- infection tracing: focus on infectious contacts not all contacts, costly
- contact tracing: individual bias, sensitive data, subjective evaluation of danger, heterogeneity of data, costly
- diary-based: individual bias, sensitive data, disconnected network, heterogeneity of data



credits image: M.Keeling, K.Eames

Compartmental models in epidemiology What networks bring to the models

## Modeling on artificial networks

Difficult data collection  $\Rightarrow$  large use of network models

#### A few key-results in this field:

- "shortcuts" (e.g. air connections) break the locality of spreading and geographic wave-like patterns
- hubs (superspreaders) have a dramatic effect on an epidemic, can re-ignite the spreading
- large variability of spreading simulations: heterogeneity of networks ⇒ fluctuations

Compartmental models in epidemiology What networks bring to the models

#### Modeling on artificial networks

Difficult data collection  $\Rightarrow$  large use of network models

#### A few key-results in this field:

- "shortcuts" (e.g. air connections) break the locality of spreading and geographic wave-like patterns
- hubs (superspreaders) have a dramatic effect on an epidemic, can re-ignite the spreading
- large variability of spreading simulations: heterogeneity of networks ⇒ fluctuations

Applying our tools to Social Network Analysis Epidemic spreading models on graphs Compartmental models in epidemiology What networks bring to the models

#### Modeling on artificial networks

Difficult data collection  $\Rightarrow$  large use of network models

A few key-results in this field:

- "shortcuts" (e.g. air connections) break the locality of spreading and geographic wave-like patterns
- hubs (superspreaders) have a dramatic effect on an epidemic, can re-ignite the spreading
- large variability of spreading simulations: heterogeneity of networks ⇒ fluctuations

Applying our tools to Social Network Analysis Epidemic spreading models on graphs Compartmental models in epidemiology What networks bring to the models

## Modeling on artificial networks

Difficult data collection  $\Rightarrow$  large use of network models

- A few key-results in this field:
  - "shortcuts" (e.g. air connections) break the locality of spreading and geographic wave-like patterns
  - hubs (superspreaders) have a dramatic effect on an epidemic, can re-ignite the spreading
  - large variability of spreading simulations: heterogeneity of networks ⇒ fluctuations