Dynamics in complex networks. Analysing real-world (mobile) data

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DPCN 2016, Wrocław

Summary

- 1. Motivation
- 2. Social dynamical processes
 - 2.1. Individual dynamics
 - 2.2. Tie dynamics
 - 2.2.1. Tie interaction activity
 - 2.2.2. Tie formation/decay dynamics
 - 2.3. Geographical dynamics
- 3. Impact on information diffusion
- 4. Applications to real-world problems



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You are what *you repeatedly do [Aristóteles]* Using BigData to infer behavior or society situation

Situation

Demographics Health Economy Unemployment Transportation Geography Politics

Behavior

Social Mobility Activity Content

Observation

Surveys Credit card Mobile phone Social media Searches

Individual - Group - City



. . .

Sources of BigData



Frequency/modelization



Sources of BigData



- Blondel, V. D., Decuyper, A., & Krings, G. (2015). A survey of results on mobile phone datasets analysis. EPJ Data Science, 4(1), 10. <u>http://doi.org/10.1140/epjds/s13688-015-0046-0</u>
- MOBILE PHONE NETWORK DATA FOR DEVELOPMENT. (2013). UN Global Pulse
- Saramaki, J., & Moro, E. (2015). From seconds to months: an overview of multi-scale dynamics of mobile telephone calls. The European Physical Journal B, 88(6). <u>http://doi.org/10.1140/epjb/e2015-60106-6</u>
- Naboulsi, D., Fiore, M., Ribot, S., & Stanica, R. (n.d.). Large-scale Mobile Traffic Analysis: a Survey. IEEE Communications Surveys & Tutorials, 1–1. <u>http://doi.org/10.1109/COMST.2015.2491361</u>
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Social networks are dynamical by nature



Complex dynamics of real networks

 t_2









Social dynamical process

- Cognitive limits
 - Dunbar's number
 - There is a cognitive limit to the number of people with whom one can maintain stable social relationships. (Dunbar 1992)

- The magical number Seven Plus Minus Two
 - The number of objects an average human can hold in working memory is 7 ± 2 (Miller '56)









Social dynamical processes

Embeddedness / clustering / triadic closure / weak ties

- *Embeddedness, clustering:* People who spend time with a third are likely to encounter each other (triadic closure). Minimizes conflict, maximizes trusts,...
- Bridges, structural holes (Burt): Bridges have structural advantages since they have access to nonredundant information
- Weak ties (Granovetter): weak ties tend to connect different areas of the network (they are more likely to be sources of novel information)

Rivera, M.T., Soderstrom, S.B. & Uzzi, B., 2010. Dynamics of Dyads in Social Networks: Assortative, Relational, and Proximity Mechanisms. *Annual Review of Sociology*, 36(1), pp.91–115.



Social dynamical processes

Contagion

- Human behaviors spread on the network
- Dynamics too



Homophily

• The greater the similarity between individuals the more likely they are to establish a connection



Social dynamical processes

• Contagion = Homophily?

 Influence and homophily are usually confounded in observational social network studies



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diffusion in dynamic networks. *Proceedings of the National Academy of Sciences*, 106(51), p.21544.



ime scale

• Humans distribute their time differently along the day (circadian rhythms)



• Individual heterogeneity is significant and persistent.



PLoS ONE, *10*(9), e0138098. <u>http://doi.org/10.1371/journal.pone.0138098</u>



- Calling patterns are different at different times of the day
 - At mornings we call a lot of new people
 - At nights we call less people and those are the more significant ones







ime scale



Contact dynamics

 Bursty human dynamics: inter-event time between activities is heavy-tailed distributed



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Contact dynamics

Bursty human dynamics: inter-event time between activities is heavy-tailed distributed



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Tie activity

• Bursty contacts: inter-event times on ties are also heavy-tailed distributed





Tie activity

- Bursty contacts: impact on the waiting/response time
- When should I wait next call from a friend?
- When is the next bus coming?
 - \bullet Given $P(\delta t)$, calculate $P(\tau)$

$$P(\tau) = \int_{\tau}^{\infty} d\delta t \, \frac{\delta t P(\delta t)}{\overline{\delta t}} \, \frac{1}{\delta t}$$
$$\overline{\tau} = \frac{\overline{\delta t}}{2} \left(1 + \frac{\sigma_{\delta t}^2}{\overline{\delta t}^2} \right)$$



Tie activity

- Is that all? Nope: bursts are correlated in time
- To find correlation, detect sequence of events with $\delta t < \Delta t$
- If activity is a renewal process, the probability that we find n of such events in a row is

$$P(E=n) = \left(\int_0^{\Delta t} P(\delta t) d\delta t\right)^{n-1} \left(1 - \int_0^{\Delta t} P(\delta t) d\delta t\right)_{\text{in}}$$

- P(E) decays exponentially
- However, in real data it decays like a power-law

Karsai, M. et al., 2012. Universal features of correlated bursty behaviour. *Scientific Reports*, 2.





- Ties are formed and decay
 - Why?
 - Creation
 - Node creation/decay
 - Assortative: Homophily/Heterophily
 - Relational: Reciprocity, Triadic Closure, Degree

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- Proximity: Proximity and Social Foci
- Decay
 - Idem
- **How**?
 - Social limitations / strategies



• Tie formation: Relational predictors



Time T

Time T+1

- Triadic closure
- Mutual acquaintances / embeddedness



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• Tie formation: predictors



Liben Nowell, D. & Kleinberg, J., 2007. The link-prediction problem for social networks. *Journal of the American Society for Information Science and Technology*, 58(7), pp.1019–1031.





- Two paradoxes
 - Ties bridging distant parts of the network (the ones important for information diffusion, achievement) are not only the least likely to be created, but also the most likely to decay





- Two paradoxes
 - Tie formation tends to close triangles. But ties embedded in triangles are less likely to decay. Thus, network should become more clustered



- How are ties formed and destroyed? Is there any strategy?
- Cognitive limitations, time limitations
 - Dunbar number: there is a limit to the number of people with whom one can maintain stable social relationships.
 - Time/attention is limited: how do we manage relationships if our time is limited?





- How are ties formed and destroyed?
- Disentangling tie burstiness and formation/decay



- How are ties formed and destroyed?
- Very heterogeneous tie evolution



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 \bullet But $n_{\alpha,i}>15$ for 20% of nodes

- How are ties formed and destroyed?
- Tie formation/decay is bursty








- How are ties formed and destroyed?
- Linear tie formation/decay and conserved capacity





 $n_{\alpha,i}(t) \simeq \alpha_i t$ $\kappa_i(t) \simeq \kappa_i(0)$

$$n_{\omega,i}(t) \simeq \omega_i t$$

 $\alpha_i \simeq \omega_i$



• How are ties formed and destroyed? Linear tie formation/decay



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• Social keepers (B) $n_{\alpha,i} \ll \overline{\kappa}_i$

Miritello, Lara, Cebrián and EM Scientific Reports 3, 1950 (2013)



Geographical dynamics 213





Geography and network dynamics

- Does geography play a role in the dynamics of human communication?
- Known results:
 - City properties scale super-linearly with population
 - Including #links within the city!!





Bettencourt, L.M.A., 2013. The Origins of Scaling in Cities. Science, 340(6139), pp.1438–1441.



Geography and network dynamics

- Dynamics also scale super-linearly with the size of the city
 - Bigger cities have more dynamical networks



 $Persistence = \frac{|E(t+T) \cap E(t)|}{|E(t)|}$



Geography and network dynamics

- Tie Dynamics also depend on the distance between people:
 - At small distances ties are very stable
 - At large distances ties are very unstable





There is a geographical scale for dynamics d ~ 50km



The geographical picture of temporal networks





- Wrap-up
 - Individual activity is heterogeneous and persistent
 - Different parts of the day are used for different social tasks
 - Activity within a single tie is bursty
 - P(dt) is a heavy tailed
 - Bursts are correlated
 - Activity across adjacent ties is correlated
 - Two adjacent ties
 - Group conversations
 - Impact on the waiting time (spreading)

- *Triadic closure*, *reciprocity* are *predictors* for the formation of a link
 - Embeddedness, reciprocity are predictors for the persistence of a link
- Tie formation/decay is *bursty*
- Tie formation/decay *strategy*:
 - Heterogeneous
 - Linear in time
 - Social explorers / social keepers
- Geography:
 - Larger cities are more dynamical
 - At larger distances links are more unstable







Impact on diffusion processes



Relevant question in spreading

Reach ullet

 How many people are infected from a initial spreader?

Time

- How long does it take to infect them?
- Early detection of an outbreak, possible?

Optimization ٠



- How do we choose a given a number N of initial spreaders, so that reach is maximize in a given time? What is the optimal N for a given cost?
- How do we choose a given number of immune people so that reach of the disease is minimized? (resiliance of networks)
- How do we choose sensors to detect propagation?



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Information spreading as cascades

http://www.facebookstories.com/stories/2200/data-visualization-photo-sharing-explosions 2012.08.05 23:05



Simple model for spreading

- SI / SIR / SIS models (Kermack & McKendrick '27)
 - S: suceptible (non infected)
 - I: Infected
 - R: resiliant
 - S + I + R = N

$$\frac{dS}{dt} = -\lambda IS \qquad R_0 = N\frac{\lambda}{\gamma}$$
$$\frac{dI}{dt} = \lambda IS - \gamma I \qquad \frac{dR}{dt} = \gamma I \qquad \frac{dI}{dt} = \gamma (R_0 S/N - 1)$$

• R₀: basic reproductive number

 $R_0 > N/S(0) \Rightarrow dI/dt > 0$ $R_0 < N/S(0) \Rightarrow dI/dt < 0$



Fig. 19.3. Influenza epidemic data (•) for a boys boarding school as reported in British Me Journal, 4th March 1978. The continuous curves for the infectives (I) and susceptibles (S) obtained from a best fit numerical solution of the SIR system (19.1)-(19.3): parameter v $N = 763, S_0 = 762, I_0 = 1, \rho = 202, r = 2.18 \times 10^{-3}$ /day. The conditions for an epidem occur, namely $S_0 > \rho$ is clearly stisfied and the epidemic is severe since R/ρ is not small





Comparison with null models

• Real data



 Ω

• Time Shuffled data



P(dt) heavy tailed Correlated bursts Correlated tie activity Temporal motifs Tie dynamics

P(dt) exponential Uncorrelated bursts Uncorrelated tie activity No temporal motifs No tie dynamics



Data-driven simulations

SIR model on real contact data

 v_i, v_j, t 1,5,412 Select seed 2,3,523 5,4,631 3,7,782 probability 1,2,921 2,7,999

 v_i, v_j, t 1,5,412 2,3,523 5,4,631 infect in each contact with 3,7,782 1,2,921

4,7,999

+

5

4

Data-driven simulations

• SIR model on shuffled contact data

v_i, v_j, t	v_i, v_j, t		v_i, v_j, t	
1,5,412	1,2,412	Select seed	1,2,412	
2,3,523	2,3,523	+	2,3,523	
5,4,631	→ 1,5,631	infect in each	1,5,631	= 1 3
3,7,782	2,7,782	contact with probability	2,7,782	7
1,2,921	3,7,921		3,7,921	
2,7,999	5,4,999		5,4,999	
Real data	Shuffled data	l		

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- Spreading (SIR) on contact networks
- Hypothesis:
 - In every contact there is a probability λ to infect
 - Nodes only remain infected for a time " $T\simeq 1/\gamma$ "
- Transmissibility: probability that *i* infects j after being infected at t_{α}

Miritello, G., Moro, E. & Lara, R., 2011. Dynamical strength of social ties in information spreading. *Physical Review E*, 83(4), p.045102.



• Transmissibility:

$$\mathcal{T}_{ij} = 1 - (1 - \lambda)^{n_{ij}(t_{\alpha})}$$



• where

$$n_{ij}(t_{\alpha}) =$$
 number of $i \rightarrow j$ events in
the time interval $[t_{\alpha}, t_{\alpha} + T]$



 \bullet Assuming $\ \ast \rightarrow i$ contacts are independent and equally probable in the observation period

$$\mathcal{T}_{ij}[\lambda, T] = \langle 1 - (1 - \lambda)^{n_{ij}(t_{\alpha})} \rangle_{\alpha}.$$

$$\mathcal{T}_{ij}[\lambda, T] = \sum_{n=0}^{\infty} P(n_{ij} = n; T)[1 - (1 - \lambda)^{n}]$$
Probability of having *n* interactions between *i* and *j* in a time interval of length T



$$\mathcal{T}_{ij}[\lambda, T] = \sum_{n=0}^{\infty} P(n_{ij} = n; T)[1 - (1 - \lambda)^n]$$

• General process. Approximations

• If
$$\lambda \ll 1 \Rightarrow 1 - (1 - \lambda)^n \simeq \lambda n$$

 $\mathcal{T}_{ij} \simeq \lambda \langle n_{ij} \rangle_{t_0}$
• If $\lambda \simeq 1 \Rightarrow 1 - (1 - \lambda)^n \simeq 1$ for $n > 0$
 $\mathcal{T}_{ij} \simeq 1 - P_{ij}^0$
where $P_{ij}^0 = P(n_{ij} = 0; T) = \int_T^\infty P(\tau_{ij}) d\tau_{ij}$



Spreading including tie of

- $\lambda \simeq 1$
- Probability of no event P_{ij}^0 $P_{ij}^0 = P(n_{ij} = 0; T) = \int_T^\infty P(\tau_{ij}) d\tau_{ij}$





Long waiting times (bursts) make transmissibility smaller

$$\mathcal{T}_{ij} \simeq 1 - P_{ij}^0$$
$$\mathcal{T}_{ij} \le \tilde{\mathcal{T}}_{ij}$$



- Smaller transmissibility =
 - Slower propagation
 - Smaller propagation
- Transmissibility can be used to predict the dynamical percolation transition

$$R_1[\lambda, T] = \frac{\langle (\sum_j \mathcal{T}_{ij})^2 \rangle_i - \langle \sum_j \mathcal{T}_{ij}^2 \rangle_i}{\langle \sum_j \mathcal{T}_{ij} \rangle_i}$$





Other models





Some data/models shows that burstiness accelerates contagion





Spreading including tie dynamics





P(dt) heavy tailed Correlated bursts Correlated tie activity Temporal motifs **Tie dynamics**

P(dt) exponential Uncorrelated bursts Uncorrelated tie activity No temporal motifs No tie dynamics

P(dt) exponential Uncorrelated bursts Uncorrelated tie activity Temporal motifs ? **Tie dynamics**



Spreading including time dynamics



• Half of the slowing effect comes from destroying tie dynamics in the shuffling

Miritello, G. (2013). *Temporal Patterns of Communication in Social Networks*. Springer.



Spreading including geography

- Reminder: the fraction of unstable links is high at larger distance
- We consider another shuffling: we only shuffle ties within geographical areas



- We study propagation of information across geographical areas with the SI model
 - A geographical area is "infected" if at least a fraction of the nodes in the area is infected.



Spreading including geography

- Information spreads geographical much slower than in the shuffled case
- Most of the slowing down of information diffusion comes from inter-city links. Those links are the most unstable



Time





"Now that's what I call a breakthrough!"

Applications to real world

4,

Information

• Hoaxes prevail for years

Hello all Champagne lovers.

champagne in three weeks.

bottles in 15 days.



L'ABUS D'ALCOOL EST DANGEREUX POUR LA SANTÉ, C



Viral marketing experiments

- Viral marketing campaigns IBM.COM
 - 2003-2005 IBM.COM
 - 30000 B2B clients
 - 11 european countries
 - 2 months of campaign





Back-of-the-envelope calculation

- Assuming
 - constant response time
 - and number of "infected" friends
- What is *i(t)*, the number of infected people at time t?


Viral marketing experiments

• Viral marketing campaigns prevailed for weeks/months



Bellman-Harris process

- The process is characterised by the distribution of number of recommendations and response time $\,P(k)\,\,[P(r)]\,\,G(\tau)\,$





Bellman-Harris Process

• It is the well-known Bellman-Harris Process

$$i(t) = 1 - G(t) + R_0 \int_0^t dG(t) \ i(t - \tau)$$

- where R_0 is the secondary reproductive number and $i(t)=\langle I(t)
 angle$
- The dynamics is determined by the tail of the distribution

Theorem. (Athereya & Ney '70s) If $R_0 < 1$ and G is in the subexponential class \mathscr{S} , then

$$i(t) \sim \frac{1 - G(t)}{1 - R_0}$$



Information travels in logarithmic time

• Prevalence





Information spreading is dominated by the tail of the distribution



- Iribarren, J. E. L., & Moro, E. (2009). Impact of human activity patterns on the dynamics of information diffusion, 103(3), 038702–038702. <u>http://doi.org/10.1103/PhysRevLett.103.038702</u>
- 2. Iribarren, J. L., & Moro, E. (2011). Branching dynamics of viral information spreading, 84(4), 46116. <u>http://doi.org/10.1103/PhysRevE.84.046116</u>



Individual activity and socio-economical situation



Individual activity and socio-economical situation

• Our daily activity is impacted by our socio-economical situation



Individual activity and socio-economical situation

• Our daily activity is impacted by our socio-economical situation



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• At group/city level

Explanatory power of Twitter variables

• Simple linear regression



Researcher Data scientist Policy maker



Researcher

Editor



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Are we really wrong?

Model Error = Model[variables] - Official unemployment



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 - Blondel, V. D., Decuyper, A., & Krings, G. (2015). A survey of results on mobile phone datasets analysis. EPJ Data Science, 4(1), 10. http://doi.org/10.1140/epjds/s13688-015-0046-0
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 - NetMob <u>http://netmob.org</u>
 - NetSci http://netsci2016.net
- Libraries
 - <u>http://bandicoot.mit.edu</u> an open-source python toolbox to analyze mobile phone metadata
 - igraph http://igraph.org (python, R, C)
 - NetworkX <u>https://networkx.github.io</u> (python)



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