



Prediction and Comparison of Two or More Networks: Hamming Distance, Correlation, QAP, MRQAP

Ramon Villa-Cox
rvillaco@andrew.cmu.edu

School of Computer Science, Carnegie Mellon
Summer Institute 2020



Center for Computational Analysis of
Social and Organizational Systems
<http://www.casos.cs.cmu.edu/>



Motivation

- How can we compare 2 different networks?
 - Famous work by Bernard and Killworth
- Fraternity Dataset
 - 58 Nodes (Frat Members)
 - 2 Different Networks
 - Number of interactions between students
 - Seen by unobtrusive observer
 - BKFRAB in ORA
 - Rank of perceived interaction
 - Surveyed from participants
 - BKFRAC in ORA



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Motivation

How similar is the cognitive network to the behavioral network?

Lets load the data and check in ORA

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First Attempt

- Visualize the networks
 - They look different
 - Doesn't tell us much more than we already knew
- Cut links less than the mean
 - They look more different
 - Still hard to tell
- Lesson: visual tools help, but actual differences are hard to define from visuals

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How do we compare networks?

- That is, given two networks, what should we do to understand their similarities and differences?
- “Tools”
 - Visual analysis, Metrics, **Statistics**
- “Approaches”
 - Node level metrics, network level metrics, **motifs, network structure**

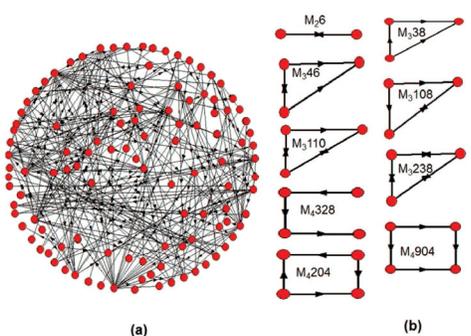
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What is a motif?

- Partial subgraph
 - Introduced by Uri Alon
- Also called local patterns
- Compare how frequently they occur to occurrence in random network
 - Over representation shows that it is an important characteristic of the network



(a) (b)

Image From “Identification of Important Nodes in Directed Biological Networks: A Network Motif Approach” Wang, Lu, and Yu

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Motifs in ORA

- Measure Charts
- All Measures
- Clique Count
- Doesn't work for fully-connected weighted graph!
 - Have to binarize first

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Motifs in ORA

Chart Results: agent : size 58

Recompute Measures | Save Computed Measures

Bar Chart | Scatter Plot | Histogram | Regression

Use this panel to view bar charts of measures. Right-click the chart for more options.

Measure: Clique Count | BKFRAC

Options

Show this many nodes: 10 | Sort by: Largest values first | Show names

N = 10, Mn = 15.000000, Max = 53.000000, Mean = 27.500000, Std.dev = 11.569356

Clique Count : BKFRAC

| Agent | Clique Count |
|-------|--------------|
| A1 | 53 |
| A57 | 42 |
| A4 | 35 |
| A20 | 28 |
| A56 | 25 |
| A18 | 22 |
| A7 | 18 |
| A34 | 15 |
| A50 | 12 |
| A3 | 10 |

< Back | Next > | Close

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Comparing Network Structures

- We can compare networks more generally by looking at its structure
- Specifically, we look at the structure of its adjacency matrix
- Compute distance metrics between adjacency matrices
 - Hamming Distance
 - Euclidean Distance
- Use Correlations

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Hamming Distance

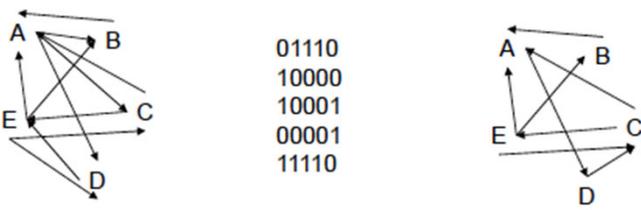
- Data assumed to be binary string (list of 0's and 1's)
- How many digits need to be flipped in A to obtain B?
 - Or vice versa
 - Formally: $d_h = \sum_i |A_i - B_i|$
 - Could also apply the above to weighted data
- Normalization bounds distance from 0 to 1
 - Number of non-diagonal spaces in an adjacency matrix: $N*(N-1)$
 - N = number of nodes
- Normalized formula: $\widehat{d}_h = \frac{1}{N*(N-1)} \sum_i |A_i - B_i|$

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Example



01110
10000
10001
00001
11110

00010
10000
10001
00100
11100

3) String

0111010000100010000111110
0001010000100010010011100

4) Calculate

Distance = 5
5/20, .25, 25%

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Euclidean Distance

- The distance metric most people are familiar with
- Assumes Euclidean space
 - Normal space (straight dimensions with orthogonal axis)
 - Not necessarily true for networks
- Definition: $d_E = \sqrt{\sum_i (A_i - B_i)^2}$
- Note: in the binary case: $d_E = \sqrt{d_h}$
- Not bounded

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Correlation

- Correlation measures the strength of relationship between two things
 - In our case: links occurring / not occurring in different networks
- Definition: $r = \frac{\sum_i (x_i - \bar{x})(y_i - \bar{y})}{\sqrt{\sum_i (x_i - \bar{x})^2} * \sqrt{\sum_i (y_i - \bar{y})^2}}$
- Bounded from -1, 1
- Values far from 0 indicate strong relationship
- Negative values indicate inverse relationship

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Regression

- These concepts are very closely related to regression
- Regression assumes that one variable (dependent) is a function of another variable (independent)
- The function is then found by estimating the conditional expectation
- For networks: is one network a function of another network?
 - Is the perceived friendship network a function of the actual contact network?

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Thinking about distances

- Original motivation: how similar are these networks?
- Now we can put a number on it
 - Allows us to say which networks are more/less similar
- But how do we know these numbers matter?
- Use statistics!
 - Could use a bootstrapped t-test, for example
- **What makes this hard for networks?**

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The problem with regression/correlation

- Regression
 - Y: friendship network
 - X: knowledge homophily network

Friendship

| | | | | |
|--|----|----|----|----|
| | | .9 | .8 | 0 |
| | .9 | | .7 | 0 |
| | .8 | .7 | | .6 |
| | 0 | 0 | .6 | |

Knowledge homophily

| | | | | |
|--|----|----|----|----|
| | | .8 | .7 | .6 |
| | .8 | | .8 | 0 |
| | .7 | .8 | | 0 |
| | .6 | 0 | 0 | |

X

| | | | | | | | | | | | |
|----|----|----|----|----|---|----|----|----|----|---|----|
| .9 | .8 | 0 | .9 | .7 | 0 | .8 | .7 | .6 | 0 | 0 | .6 |
| .8 | .7 | .6 | .8 | .8 | 0 | .7 | .8 | .0 | .6 | 0 | 0 |

- Naïve approach
 - Write networks as vectors
 - Run OLS on vectors

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The problem with regression/correlation

- Regression
 - Y: friendship network
 - X: knowledge homophily network

Wrong!
Networks are fundamentally correlated and violate i.i.d. assumption of classical statistics

| | | | | |
|----|----|----|----|--|
| | .8 | .7 | .6 | |
| .8 | | .8 | 0 | |
| .7 | .8 | | 0 | |
| .6 | 0 | 0 | | |

.9 .8 0 .9 .7 0 .8 .7 .8 .0 .6 0 0

- Naïve approach
 - Write networks as vectors
 - Run OLS on vectors

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Another way of looking at this

- What is the correlation?
 - Krackhardt, 1987
- If represented as vectors, these would look very different
 - Graph isomorphism

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QAP: Quadratic Assignment Procedure

- How do we account for re-namings? QAP!
- The procedure:
 - Compute your statistic (distance, correlation, etc.)
 - Repeat for all possible namings:
 - Shuffle the node names in one of the networks
 - Re-compute your statistic
 - These recomputed samples makeup the null distribution
 - Compare your statistic to the null model
 - Can get a p-value, etc.
- Similar approach to bootstrapping

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Statistical comparison – an example

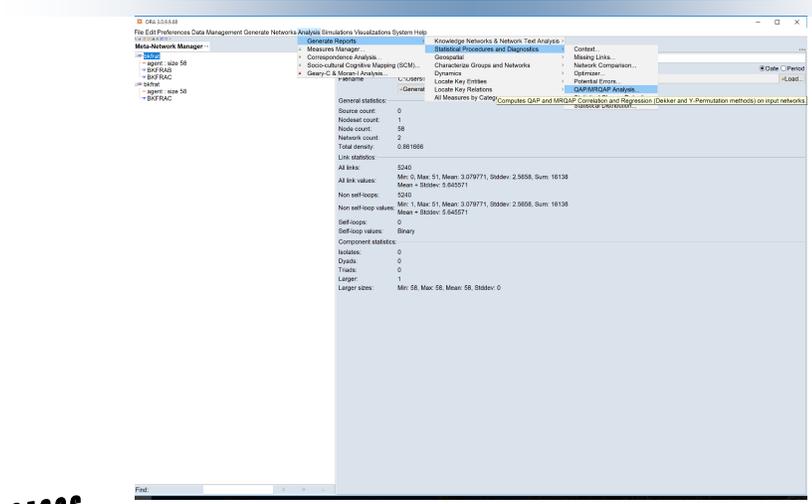
- Let's just look at correlation between our network and a "random" network
- Process:
 - Create a new network
 - Fill it with random data
- Run the QAP/MRQAP report
 - What would you expect to see?
 - What do you see?

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Now Lets Compare our Networks



The screenshot shows the ORA software interface with a 'Generate Reports' dialog box open. The dialog box has a 'Select Report' section on the left with options: Filter Data, Negative Links, Transform Data, and Remove Nodes. The main area of the dialog shows 'Reports: select a report to run from the list or by category.' with a dropdown menu set to 'QAP/MRQAP Analysis'. Below this, there is a 'Description' section: 'Input Requirements Output Formats' and 'Computes QAP and MRQAP Correlation and Regression (Dekker and Y-Permutation methods) on input networks.' There is also a 'Meta-Networks' section with a checkbox for 'bkfrat' which is checked. At the bottom of the dialog are buttons for '< Back', 'Next >', and 'Cancel'.

General statistics:
Source count: 0
Node count: 1
Network count: 2
Total density: 0.861666

Link statistics:
All links: 5240
All link values: Min: 0, Max: 51, Mean: 3.079771, Stddev: 2.9508, Sum: 16138
Mean = StdDev: 5.655271

Non self-loops: 5240
Non self-loop values: Min: 1, Max: 51, Mean: 3.079771, Stddev: 2.9508, Sum: 16138
Mean = StdDev: 5.645271

Self-loops: 0
Self-loop values: Binary

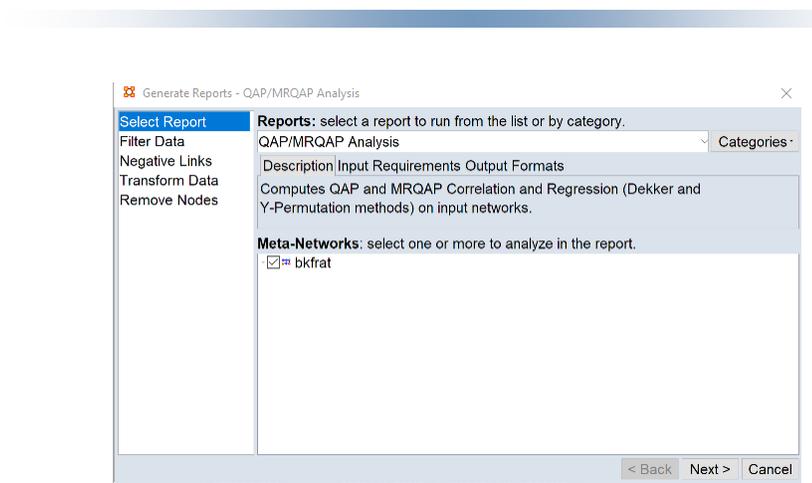
Component statistics:
Islands: 0
Dyads: 0
Triads: 0
Larger: 1
Larger sizes: Min: 56, Max: 61, Mean: 56, StdDev: 0

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Running QAP in ORA



The screenshot shows the ORA software interface with a 'Generate Reports - QAP/MRQAP Analysis' dialog box open. The dialog box has a 'Select Report' section on the left with options: Filter Data, Negative Links, Transform Data, and Remove Nodes. The main area of the dialog shows 'Reports: select a report to run from the list or by category.' with a dropdown menu set to 'QAP/MRQAP Analysis'. Below this, there is a 'Description' section: 'Input Requirements Output Formats' and 'Computes QAP and MRQAP Correlation and Regression (Dekker and Y-Permutation methods) on input networks.' There is also a 'Meta-Networks' section with a checkbox for 'bkfrat' which is checked. At the bottom of the dialog are buttons for '< Back', 'Next >', and 'Cancel'.

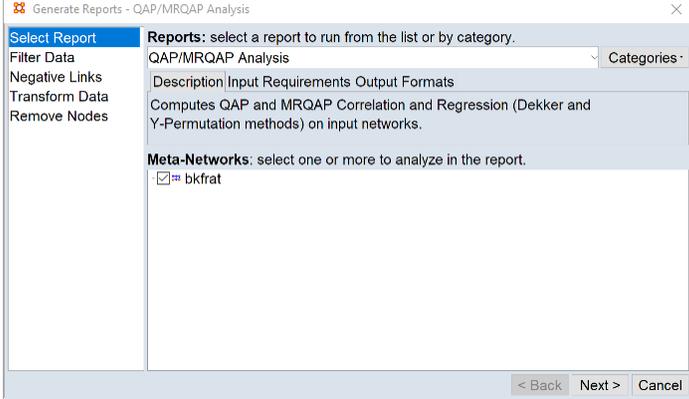
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Running QAP in ORA



Generate Reports - QAP/MRQAP Analysis

Select Report

Filter Data
Negative Links
Transform Data
Remove Nodes

Reports: select a report to run from the list or by category.

QAP/MRQAP Analysis Categories

Description | Input Requirements | Output Formats

Computes QAP and MRQAP Correlation and Regression (Dekker and Y-Permutation methods) on input networks.

Meta-Networks: select one or more to analyze in the report.

bkfrat

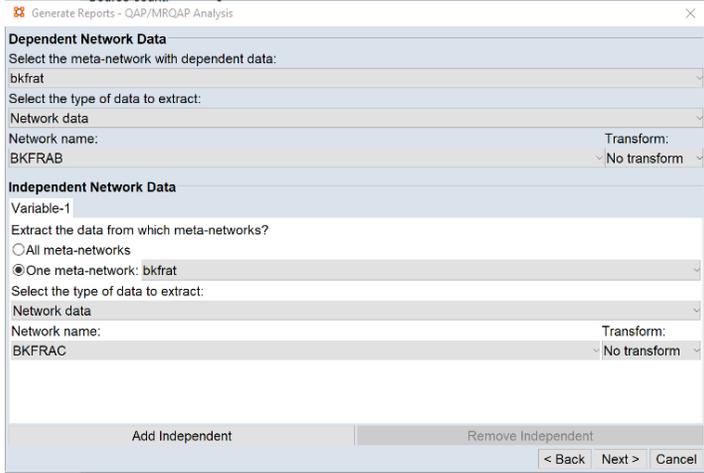
< Back Next > Cancel

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Generate Reports - QAP/MRQAP Analysis

Dependent Network Data

Select the meta-network with dependent data:

bkfrat

Select the type of data to extract:

Network data

Network name: BKFRAB Transform: No transform

Independent Network Data

Variable-1

Extract the data from which meta-networks?

All meta-networks

One meta-network: bkfrat

Select the type of data to extract:

Network data

Network name: BKFRAC Transform: No transform

Add Independent Remove Independent

< Back Next > Cancel

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Correlation (Dependent to Independent)

This shows the correlation and related statistics between the dependent network variable and each independent network variable.

Significance for Pearson Correlation is the fraction of trial bootstrap values that are higher than the actual.

Significance for Hamming and Euclidean Distance is the fraction of trial bootstrap values that are lower than the actual.

At least one input network has non-binary link values, and therefore the Euclidean distance was computed.

Think of these like p-values, Similarities are significant!

| Variable | Variable Meta-Network | Variable Description | Correlation | Significance | Euclidean Distance | Significance |
|----------|-----------------------|----------------------|-------------|--------------|--------------------|--------------|
| X1 | bkfrat | Network: BKFRAC | 0.370 | 0 | 191.520 | 0 |

The table below has information about how the above significance values were computed. The observed (i.e. actual) values are computed on the input data and then a number of trials are run in which the input data is permuted and the values recalculated. This creates a sequence of trial values. The statistics of these trial values are reported in the table below, and the significance is either the proportion higher or lower than the observed.

Number of trials: 1000

| | | Trial Values | | | | | | Proportion \geq Observed | Proportion \leq Observed |
|----------|--------------------|--------------|---------|---------|------------|---------|---|----------------------------|----------------------------|
| Variable | Method | Observed | Min | Max | Average | Std.dev | | | |
| X1 | Correlation | 0.370 | -0.113 | 0.110 | -8.533e-04 | 0.039 | 0 | 1 | |
| X1 | Euclidean Distance | 191.520 | 208.878 | 222.675 | 215.817 | 2.422 | 1 | 0 | |

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Running QAP in ORA

Regression Results

Reports the results from the regression. There are three computations for standard errors: the classical formula is reported in column Std.Errors; heteroskedasticity robust standard errors are reported in column Robust Std.Errors; finally, bootstrapped standard errors are reported in column Bootstrapped Std.Errors.

The input data has been centered and therefore the constant term in the regression will always have value zero and is not reported below.

| Model Fit | | |
|-------------------------|--|------------|
| R-Squared (R2) | | 0.137 |
| Residual Sum Of Squares | | 33,159.454 |
| Total Sum Of Squares | | 38,421.992 |
| Standard Error | | 3.168 |

| Variable | Variable Meta-network | Variable Description | Coef | Std. Coef | Std. Errors | Robust Std.Errors | Bootstrapped Std.Errors | Sig.Y-Perm |
|----------|-----------------------|----------------------|-------|-----------|-------------|-------------------|-------------------------|------------|
| X0 | bkfrat | Network: BKFRAC | 1.065 | 0.370 | 0.047 | 0.065 | 0.111 | 0 |

The table below has information about how the above significance values were computed. The observed (i.e. actual) values are computed on the input data and then a number of trials are run in which the input data is permuted and the values recalculated. This creates a sequence of trial values. The statistics of these trial values are reported in the table below, and the significance is either the proportion higher or lower than the observed.

Number of trials: 1000

| | | Trial Values | | | | | | Proportion \geq Observed | Proportion \leq Observed |
|----------|---------------|--------------|--------|-------|---------|---------|---|----------------------------|----------------------------|
| Variable | Method | Observed | Min | Max | Average | Std.dev | | | |
| X0 | Y-Permutation | 1.065 | -0.350 | 0.330 | -0.002 | 0.109 | 0 | 1 | |

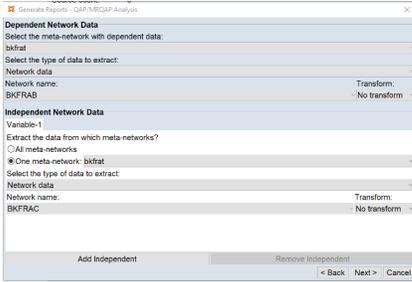
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MR-QAP

- What if we want to model multiple relationships?
- Regression -> Multiple Regression
- QAP -> MR-QAP
- In ORA: "add independent" allows you to add more variables



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Recap

- Networks can be compared in a variety of ways
- Motifs allow you to see/compare "building blocks" of a network
- Distances/Correlation allow you to quantitatively find differences in network structure
- To analyze distances/correlation QAP must be used
 - Due to graph isomorphism and i.i.d. samples
- Multiple regression can also be performed using MRQAP

CASOS Be careful with binary outcome variables!
- Since the model is linear regression

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