Reciprocity in Social Networks with Capacity Constraints

Bo Jiang¹, Zhi-Li Zhang², Don Towsley¹

¹UMass Amherst ²Univ of Minnesota

MURI, March 6, 2015

School of Computer Science

Introduction

- Many complex networks are directed
 - WWW, Wikipedia, ...
 - Twitter, Google+, Flickr, LiveJournal, YouTube, ...
- Reciprocity measures tendency to form reciprocal links
 - nontrivial patterns reveal organizational principles
 - observed in many real networks

| Twitter(2007) | Twitter(2009) | Google+(2011) | Spanish Wiki |
|---------------|---------------|---------------|--------------|
| 0.55 | 0.28 | 0.32 | 0.35 |

How to Assess Nontriviality?

Question

Swedish Wiki has reciprocity 21%. Is this nontrivial?

Traditional Answer

- Compare with expected value in null models
 - random graph w/ same # nodes & edges
 - random graph w/ given degree sequence
- Classify as reciprocal or anti-reciprocal
 - reciprocal if larger than random
 - anti-reciprocal if smaller than random
- For Swedish Wiki, random \approx 0 \Rightarrow reciprocal

But...

Does 21% reciprocity mean strong tendency to reciprocate?

- compared with 0? maybe...
- compared with 100%? not quite...
- what if maximum is 28%? yes!

Lesson

Extremal values are informative & important!

- Focus on maximum reciprocity
 - real social networks have reciprocity larger than random
- Need to solve reciprocity maximization problem

Any Constraints?

- Degree sequence is key structural feature
 - better be preserved for fair comparison
- Proxy for "capacity" constraints
 - file sharing network (source to downloader)
 - in-degree: bandwidth
 - out-degree: resource
 - social network (follower to followee)
 - in-degree: fame & popularity
 - out-degree: budget of attention
- Preserving degree sequence honors capacity constraints

Reciprocity

Defn: fraction of edges with reciprocal edge

$$r(G) = \frac{\rho(G)}{\varepsilon(G)}$$

- $\rho(G)$: # reciprocated links
- ε(G): total # edges
- simple digraph, i.e. no self-loops or multiple edges

$$u \longrightarrow w \qquad r(G) = \frac{2}{3}$$

Degree Bi-sequence

Every graph G is associated w/ bi-sequence $(\mathbf{d}^+, \mathbf{d}^-)$

- out-degree seq: $\mathbf{d}^+ = (d_1^+, d_2^+, \dots, d_n^+)$
- in-degree seq: $\mathbf{d}^- = (d_1^-, d_2^-, \dots, d_n^-)$
- Graphic bi-sequence: realizable by digraph
 - Not every bi-sequence is graphic
 - Graphicality test: theorems of Erdös-Gallai type
- $\blacksquare \ \mathcal{G}(\mathbf{d}^+,\mathbf{d}^-)$: set of all digraphs with bi-sequence $(\mathbf{d}^+,\mathbf{d}^-)$
 - $\mathcal{G}(\mathbf{d}^+,\mathbf{d}^-)$ is nonempty $\Leftrightarrow (\mathbf{d}^+,\mathbf{d}^-)$ is graphic

Maximum Reciprocity Problem (MRP)

Find digraph *G* in $\mathcal{G}(\mathbf{d}^+, \mathbf{d}^-)$ with maximum $\rho(G)$

 $\begin{array}{ll} \mbox{maximize} & \rho(G) \\ \mbox{subject to} & G \in \mathcal{G}(\mathbf{d}^+, \mathbf{d}^-). \end{array}$

• for fixed $(\mathbf{d}^+, \mathbf{d}^-)$, max $\rho(G) \Leftrightarrow \max r(G)$

Call any maximizing *G* a *maximum (reciprocity) digraph* Denote ρ(**d**⁺, **d**⁻) = max ρ(*G*)

UMassAmherst Upper Bound

$$\rho(\mathbf{d}^+,\mathbf{d}^-) \leq \sum_i d_i^+ \wedge d_i^- = ||\mathbf{d}^+ \wedge \mathbf{d}^-||_1$$

reciprocated edges leaving i bounded by

$$p_i \leq d_i^+ \wedge d_i^-$$



Necessary condition for equality

- both $d^+ \wedge d^-$ and $d^+ \vee d^-$ are graphic
- Graphicality of $d^+ \wedge d^-$ and $d^+ \vee d^-$ can be violated independently

Example 1

■ Neither d⁺ ∧ d⁻ nor d⁺ ∨ d⁻ is graphic, since they have odd sums.

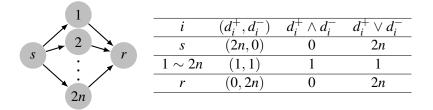
| i | (d_i^+, d_i^-) | $d_i^+ \wedge d_i^-$ | $d_i^+ \lor d_i^-$ |
|---|------------------|----------------------|--------------------|
| 1 | (1, 0) | 0 | 1 |
| 2 | (1, 1) | 1 | 1 |
| 3 | (0, 2) | 0 | 2 |
| 4 | (2, 1) | 1 | 2 |
| 5 | (1, 1) | 1 | 1 |

 $\square \ \rho(\mathbf{d}^+, \mathbf{d}^-) = 2 < ||\mathbf{d}^+ \wedge \mathbf{d}^-||_1 = 3$

$$1 \rightarrow 2 \rightarrow 3 \leftarrow 4 \bigcirc 5$$

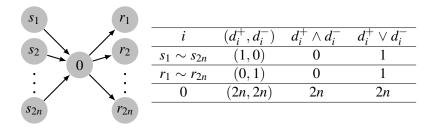
Example 2

d⁺
$$\vee$$
 d⁻ is not graphic while **d**⁺ \wedge **d**⁻ is.
p(**d**⁺, **d**⁻) = 0 < ||**d**⁺ \wedge **d**⁻||₁ = 2*n*



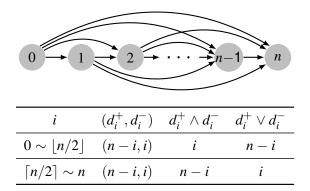
Example 3

d⁺ \wedge **d**⁻ is not graphic while **d**⁺ \vee **d**⁻ is graphic **p**(**d**⁺, **d**⁻) = 0 < ||**d**⁺ \wedge **d**⁻||₁ = 2*n*



Insufficiency of necessary condition

both $\mathbf{d}^+ \wedge \mathbf{d}^-$ and $\mathbf{d}^+ \vee \mathbf{d}^-$ are graphic when $n \equiv 0 \mod 4$ $\rho(\mathbf{d}^+, \mathbf{d}^-) = 0 < ||\mathbf{d}^+ \wedge \mathbf{d}^-||_1 = \lfloor n/2 \rfloor \cdot \lceil n/2 \rceil$



UMassAmherst MRP is NP-hard

Theorem

It is NP-complete to decide whether $\rho(\mathbf{d}^+, \mathbf{d}^-) = ||\mathbf{d}^+ \wedge \mathbf{d}^-||_1$.

Proof.

By reduction from 3-color tomography problem.

Sufficient Condition

Theorem
Assume
$$\mathbf{d}^+ \vee \mathbf{d}^- > \mathbf{0}$$
, *i.e.* no isolated nodes.
 $\rho(\mathbf{d}^+, \mathbf{d}^-) = ||\mathbf{d}^+ \wedge \mathbf{d}^-||_1$ if
 $\mathbf{d}^+ \wedge \mathbf{d}^-$ and $(\mathbf{d}^+, \mathbf{d}^-) - \mathbf{d}^+ \wedge \mathbf{d}^-$ are graphic;
 $\Delta < \sqrt{n}$, where $\Delta = ||(\mathbf{d}^+, \mathbf{d}^-)||_{\infty}$

Proof.

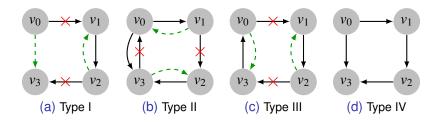
Related to packing of graphic degree sequence.

Bad News

 $\Delta < \sqrt{n}$ usually fails for real networks

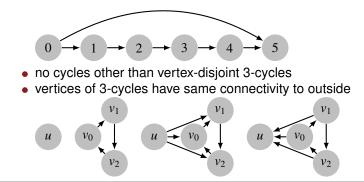
Suboptimal Motifs

- 3-path: elementary length-3 path of unreciprocated edges
- 4 types, classified by connection between v₀ and v₃
- Types I, II, III are suboptimal



3-path Optimal Digraphs

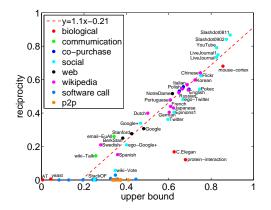
- no 3-path of Type I, II, or III
- can be obtained by repeated rewiring
- properties of subgraph induced by unreciprocated edges
 - odd length elementary paths must have shortcuts



Empirical Study

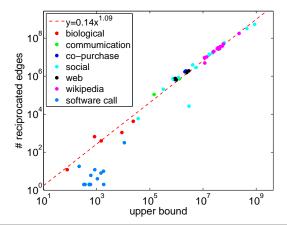
reciprocity varies widely

- Gnutella: 0
- Slashdot: 90%
- high for social & Wiki
- low for software call
- Strong linear relationship



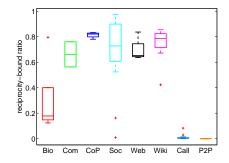
Empirical Study

reciprocated edges vs. upper bound



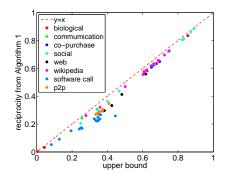
Empirical Study

- reciprocity-bound ratio has much narrower range
- ratio > 50% for communication, co-purchasing, social and web networks except for
 - wiki-vote
 - Spanish Wikipedia
 - Stack Overflow Q&A
- Strong tendency to reciprocate modulo degree constraints
 - Swedish Wiki: 21% vs. 75%
 - Google+: 34% vs. 73%



Empirical Study

- 3-path optimal digraphs have reciprocities close to upper bounds
- upper bound summaries fundamental limit imposed by degree bi-sequence
- suboptimal 3-paths are major cause of loss in reciprocity



Future Work

- How to estimate/approximate maximum reciprocity?
 - approx. algorithm w/ performance guarantee
- How to estimate reciprocity for large networks?
 - performance of sampling methods
 - streaming algorithm
- Does it help to know degree distributions?
 - heavy-tailed vs. light-tailed distributions
- Other characteristics?
 - clustering coefficient