## 創意研究院 普及數學公開講座 網絡中的數學 The Mathematics of Networks

吳國寶 Michael Ng Department of Mathematics Hong Kong Baptist University



普及數學公開講座 **Public Lecture on Mathematics** 

#### 美國最高法院:資料與數據 **U.S. Supreme Court: Facts and Figures**

陸大章教授 香港浸會大學副校長(學術)

**Professor Franklin Luk** HKBU Vice-President (Academic)



### **Wofoo Public Lecture in Mathematics**

### 現代數學與現代藝術



Prof. Tianxin Cai 蔡天新教授

Zhejiang University 浙江大學



香港浸會大學 HONG KONG BAPTIST UNIVERSITY **Department** of Mathematics

#### 普及數學公開講座 **Public Lecture on Mathematics**

#### 布拉格天文鐘的數學原理是什麼呢? What mathematics is hidden behind the astronomical clock of Prague?

#### Dr. Alena Solcova

Department of Mathematics Czech Technical University, Prague

Date: 22 February 2008 (Friday) Time: 4:30 pm (Preceded by Reception at 4:00 pm) Venue: University Chapel, Ho Sin Hang Campus



#### **Public Lecture on Mathematics**

Computational Thinking: A Necessary Subject in Education



#### **Professor Walter Gander**



ETH (Zürich, Switzerland) and Hong Kong Baptist University



### PTIST UNIVERSITY 普及數學公開講座 of Mathematics 普及數學公開講座 Public Lecture on Mathematics

從機器學習到人類創新

#### **From Machine Learning to Human Innovation**



### Professor Boju Jiang 姜伯駒教授

Peking University 北京大學

50<sup>th</sup> Anniversary Lecture Series

一個幾何公式的故事 一一 從扭轉、絞擰到基因、藤蔓、太陽爆發



Director of Research, Google China Professor of University of California, Santa Barbara



#### **Science Distinguished Lecture Series**

#### **Mathematics is Around Us**



#### **Professor Zhi-Ming Ma**

Professor, Institute of Applied Mathematics, AMSS, CAS Fellow of Chinese Academy of Sciences Fellow of the Academy of Sciences for the Developing World President, Chinese Mathematical Society, 2008-2011 Vice President, Executive Committee of International Math Union, 2007-2010 Medallion Lecture, World Congress in Probability and Statistics, 2007 Hua Loo-Keng Mathematics Prize, 2005 S.S. Chern Mathematics Prize, 1995 Invited speaker, International Congress of Mathematicians, 1994 Chinese National Natural Sciences Prize, 1993 Max-Plank Research Award, 1992



### Lecture on Mathematics 普及數學公開講座

微積分和無限的文化



#### Mr. Herbert Chia

Vice President of Data Technology and Product Departmen and Head of Data Committee at Alibaba Group



林群

中國科學院院士 第三世界科學院院士 中國科學院數學與系統科學研究院教授

## 網絡中的數學

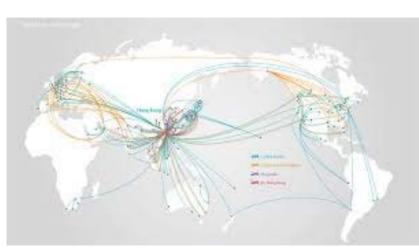
本演講共分三部份:

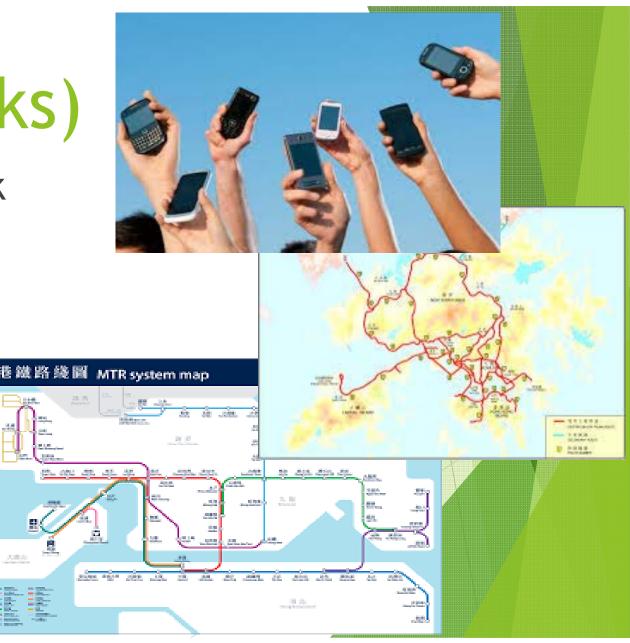
# 1.介紹基本圖論,了解網絡數學。 2.介紹谷歌搜索引擎,及其相關的 數學理論。

▶3. 簡介網絡排名方法在生物,工程, 科學及經濟等的應用。

## 網絡 (Networks)

- Mobile Phone Network
- Road Network
- MTR Network
- Airline Network





## Social Networks

### facebook

### Connect with friends and the world around you on Facebook.

#### LinkedIn Corporation

Company

LinkedIn / linkt. 'In/ is a business-oriented social networking service. Founded in December 2002 and launched on May 5, 2003, it is mainly used for professional networking. Wikipedia



#### WhatsApp Web

Use WhatsApp on your phone to scan the code

#### Keep me signed in

To reduce mobile data usage, connect your phone to Wi-Fi

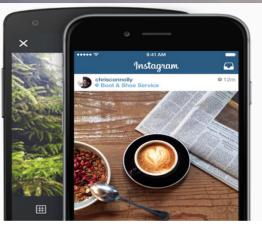


🖌 Home 🛛 About



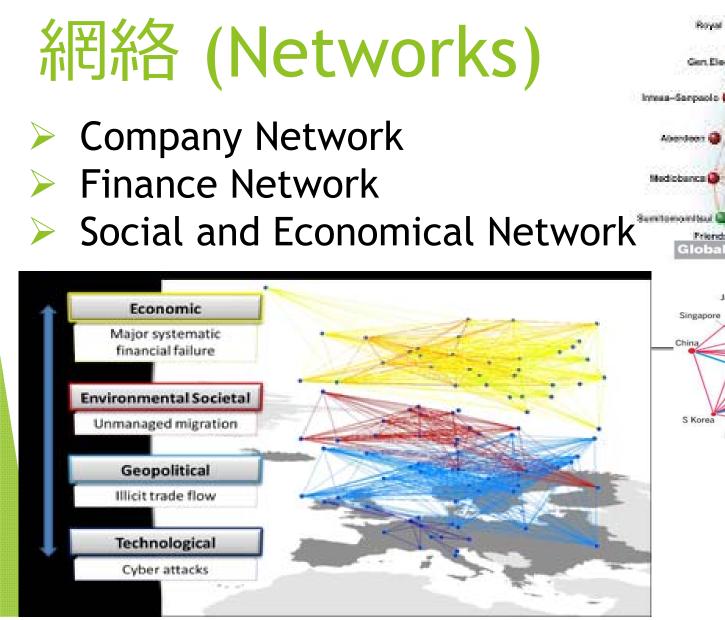
#### Welcome to Twitter.

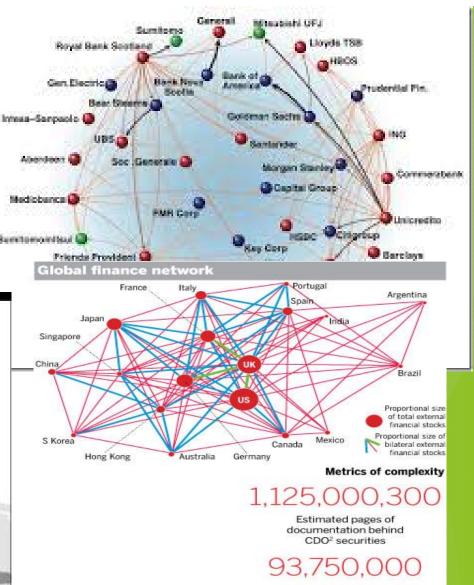
Connect with your friends — and other fascinating



### Username Password Forgot?

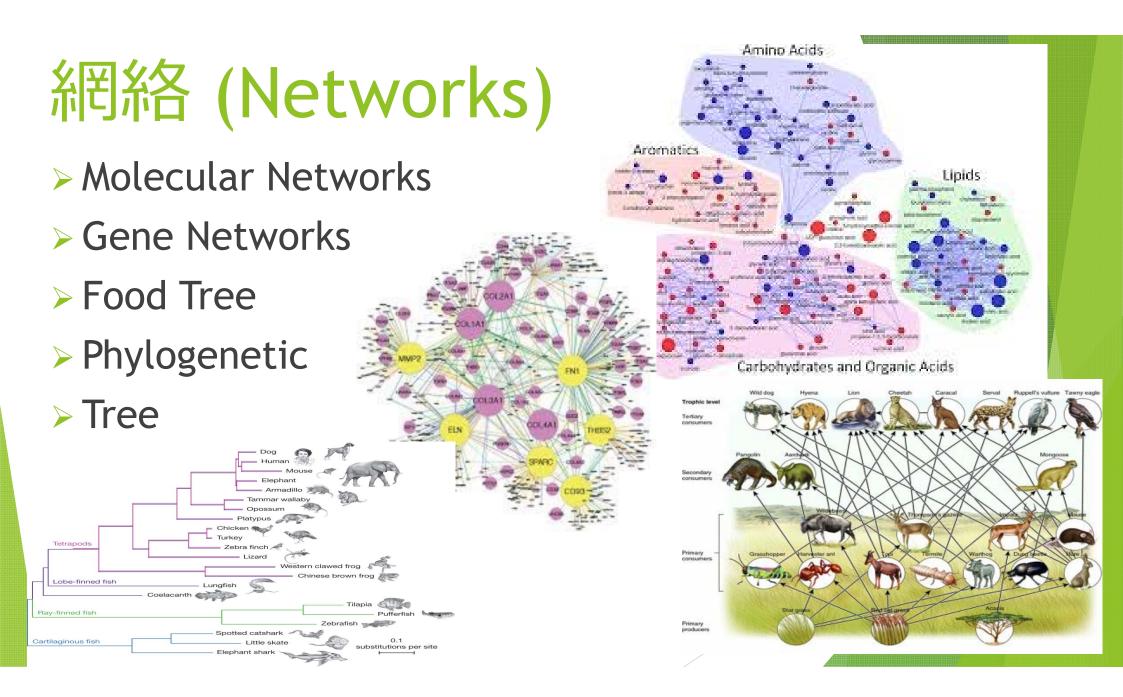
Log in



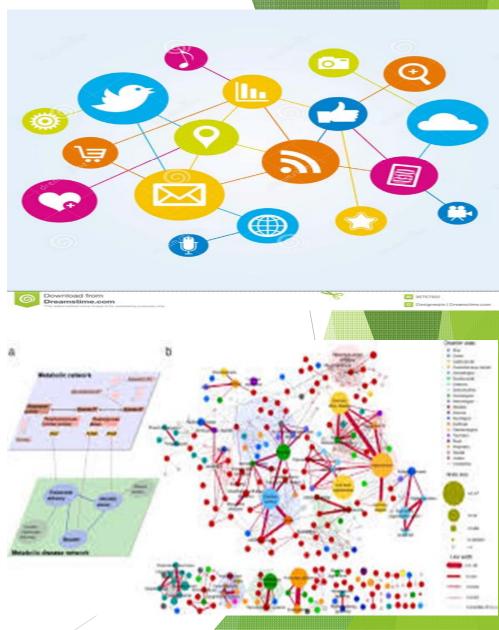


Estimated number of mortgages behind a CDO<sup>2</sup> security

CDO<sup>2</sup> is a collateralised debt obligation created from re-securitisation of existing asset backed CDOs Source: Andrew Haldane/Bank of England

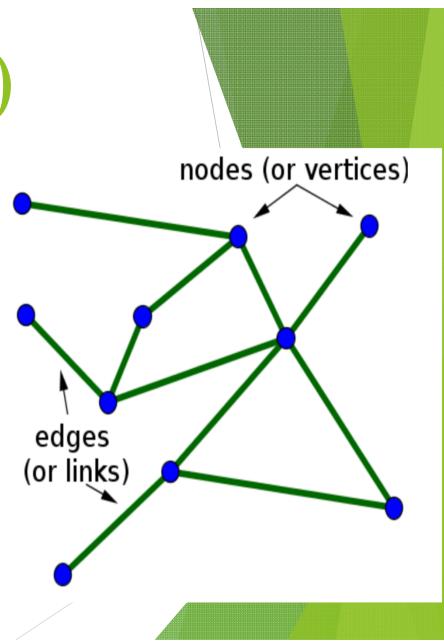


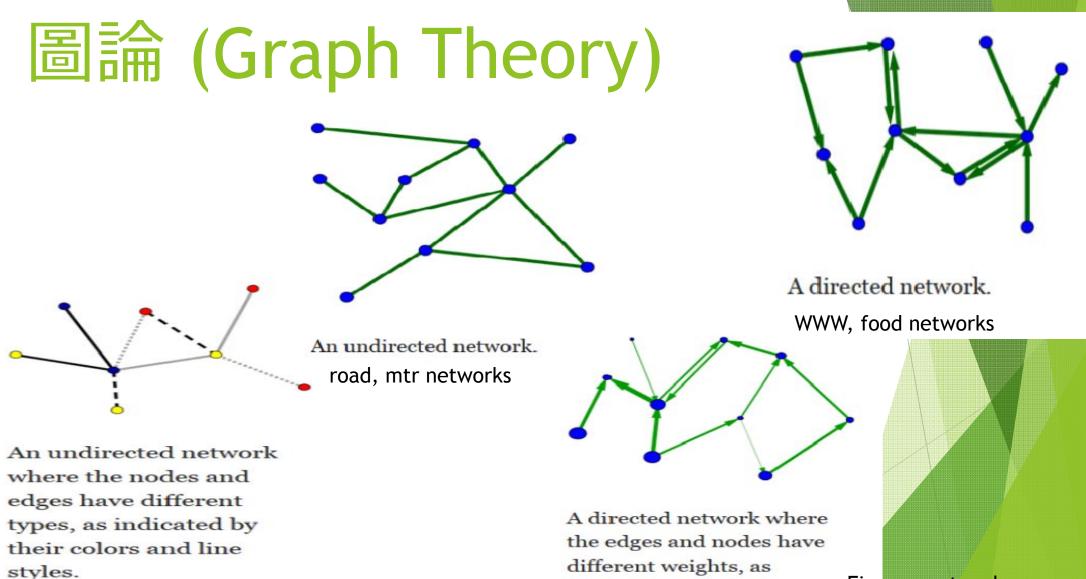
網絡 (Networks) Visualization Interpret and analyze ? ▶ 1 billion webpages ▶ 1.59 billion Facebook users (4.4 millions at HK) ▶ 1 billion Whatapps users ▶ 14 millions mobile users at Hong Kong



圖論 (Graph Theory)

- A network is simply a collection of connected objects.
- The objects as nodes or vertices, and usually draw them as points.
  The connections between the nodes as edges, and usually draw them as lines between points.
- In mathematics, networks are often referred to as graphs.





Metabolic network, enzymes (behaviour and interactions)

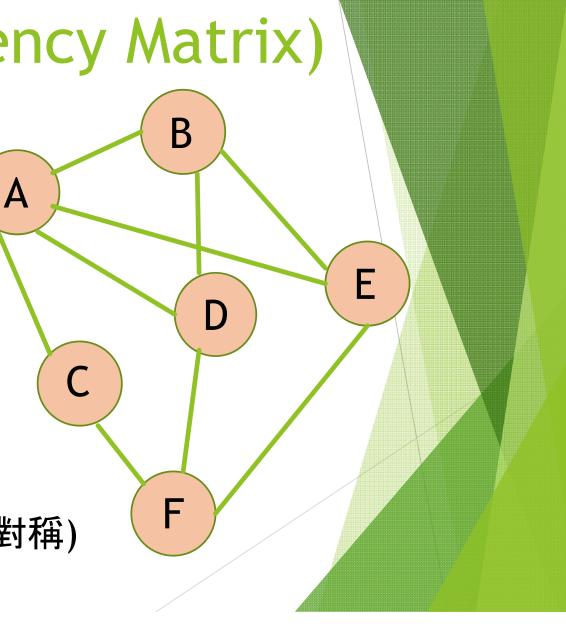
different weights, as indicated by their sizes.

Finance network

## 鄰接矩陣 (Adjacency Matrix)

	Α	В	С	D	Е	F
Α		1	1	1	1	0
В	1		0	1	1	0
С	1	0		0	0	1
D	1	1	0		0	1
Е	1	1	0	0		1
F	0	0	1	1	1	

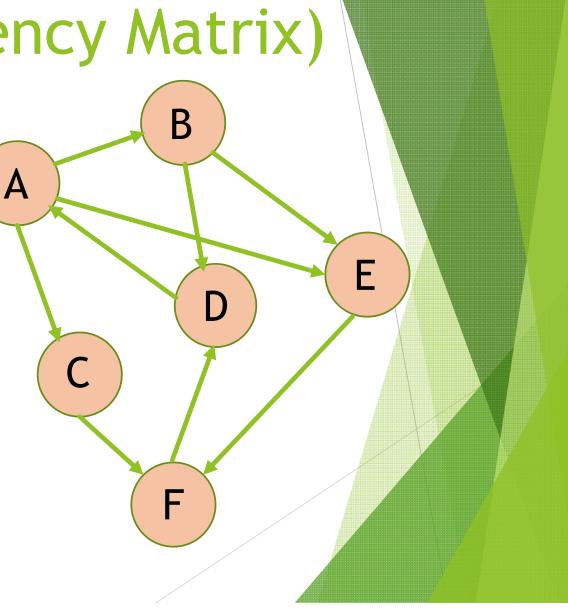
6 nodes; 6 rows (列) and 6 columns (行); symmetric (對稱)

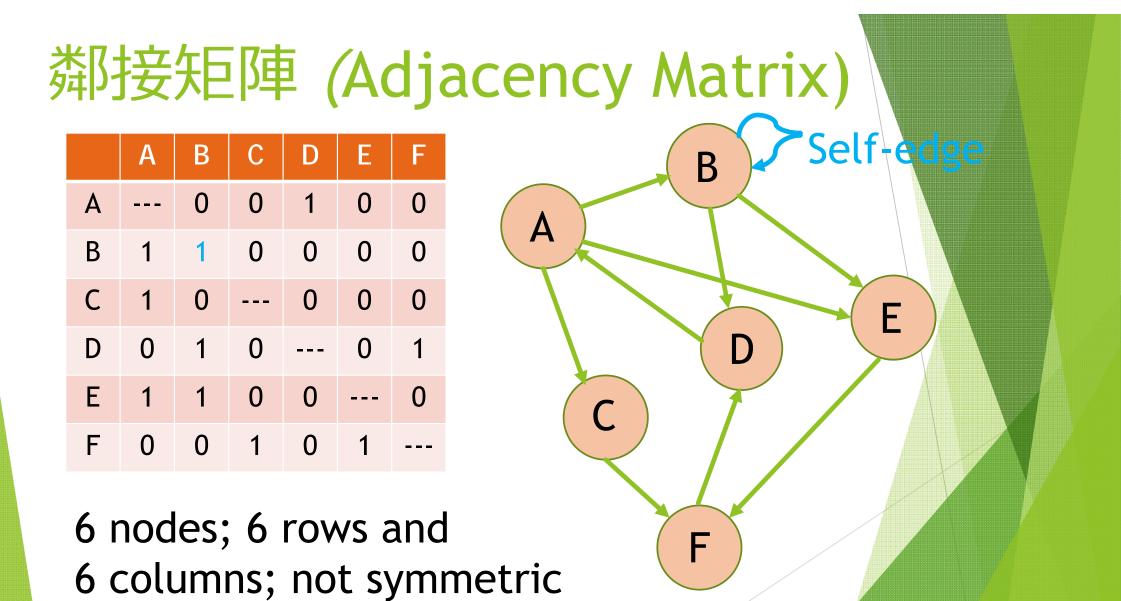


## 鄰接矩陣 (Adjacency Matrix)

	Α	В	С	D	Е	F
Α		0	0	1	0	0
В	1		0	0	0	0
С	1	0		0	0	0
D	0	1	0		0	1
Е	1	1	0	0		0
F	0	0	1	0	1	

6 nodes; 6 rows (列) and 6 columns (行); not symmetric(非對稱)





## Degree

	Α	В	С	D	E	F	In Degree
А		1	1	1	1	0	4
В	1		0	1	1	0	3
С	1	0		0	0	1	2
D	1	1	0		0	1	3
Е	1	1	0	0		1	3
F	0	0	1	1	1		3
Out Degree	4	3	2	3	3	3	

F 6 nodes; 6 rows and 6 columns; symmetric

B

D

Ε

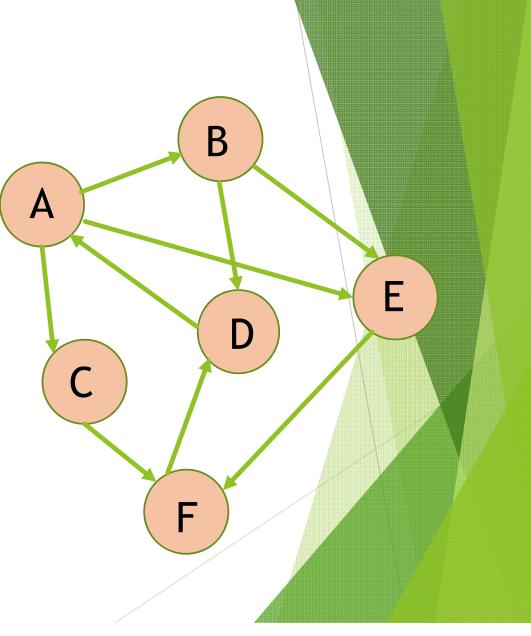
Α

С

## In and Out Degrees

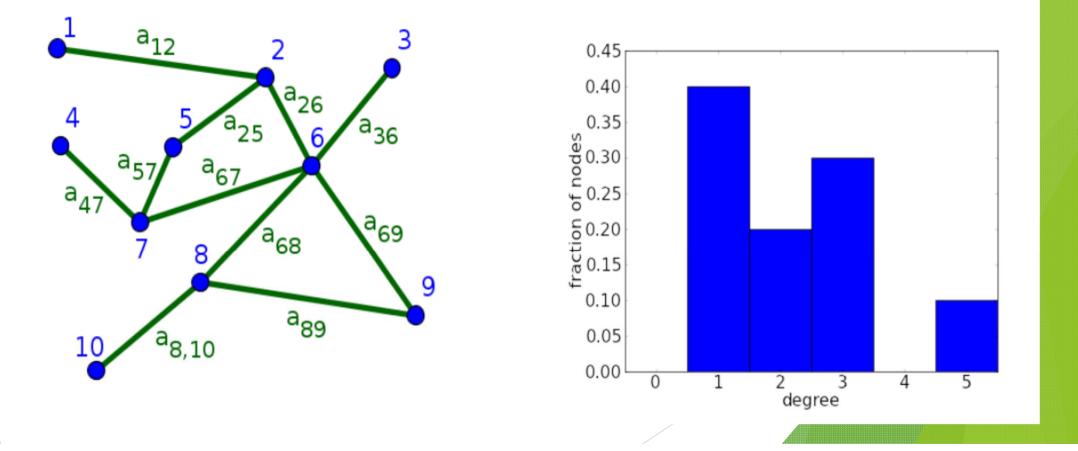
	Α	В	С	D	Ε	F	In Degree	
А		0	0	1	0	0	1	(
В	1		0	0	0	0	1	
С	1	0		0	0	0	1	
D	0	1	0		0	1	2	
Е	1	1	0	0		0	2	
F	0	0	1	0	1		2	
Out Degree	3	2	1	1	1	1		

6 nodes; 6 rows and 6 columns; not symmetric

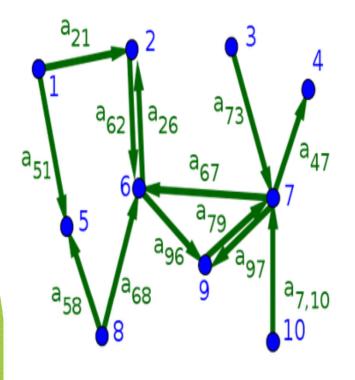


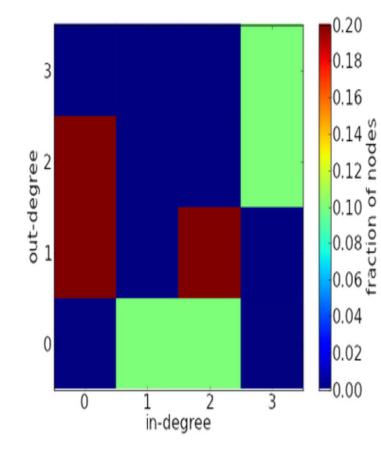
### **Degree Distribution (Histogram)**

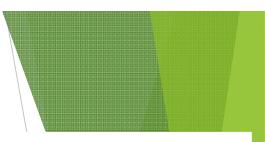
 $P_{
m deg}(k) = {
m fraction of nodes in the graph with degree } k.$ 

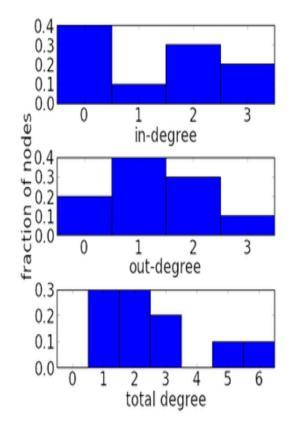


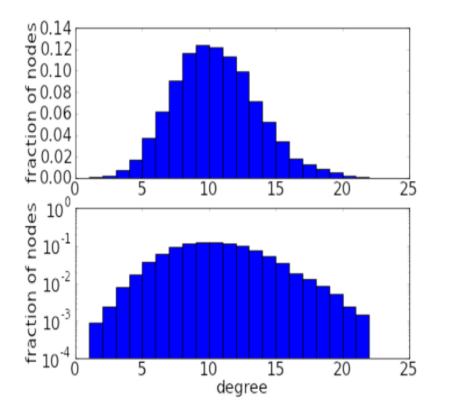
### **Degree Distribution**



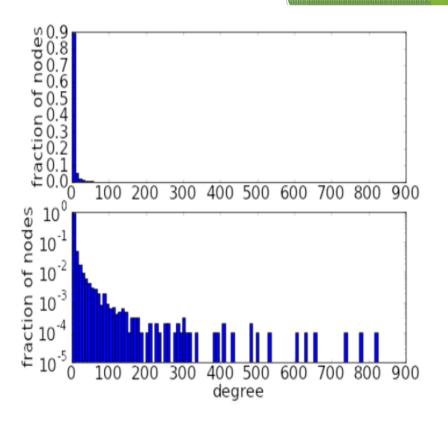




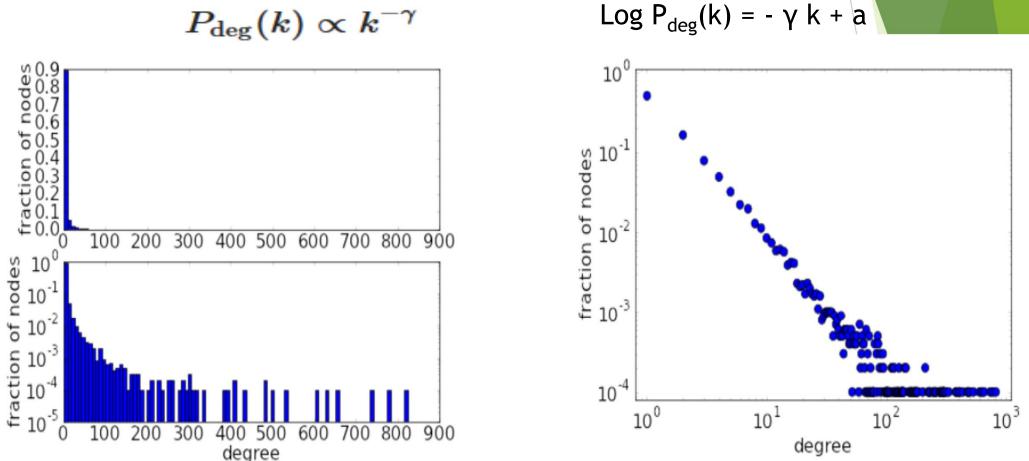




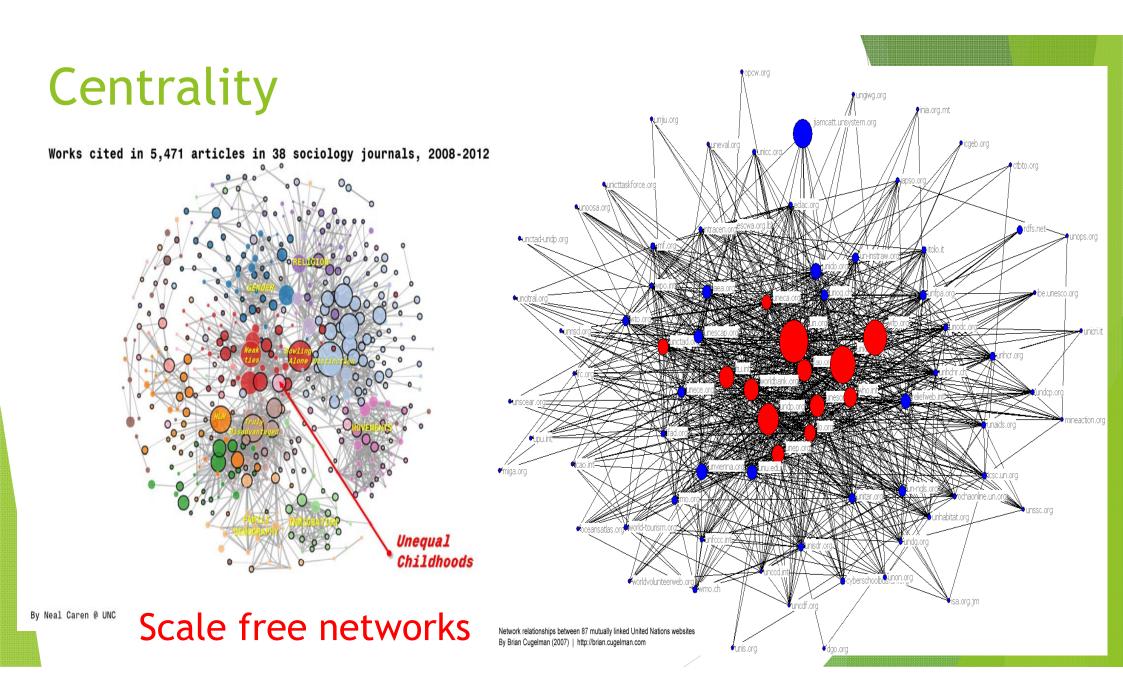
A binomial degree distribution of a network with 10,000 nodes and average degree of 10. The top histogram is on a linear scale while the bottom shows the same data on a log scale.

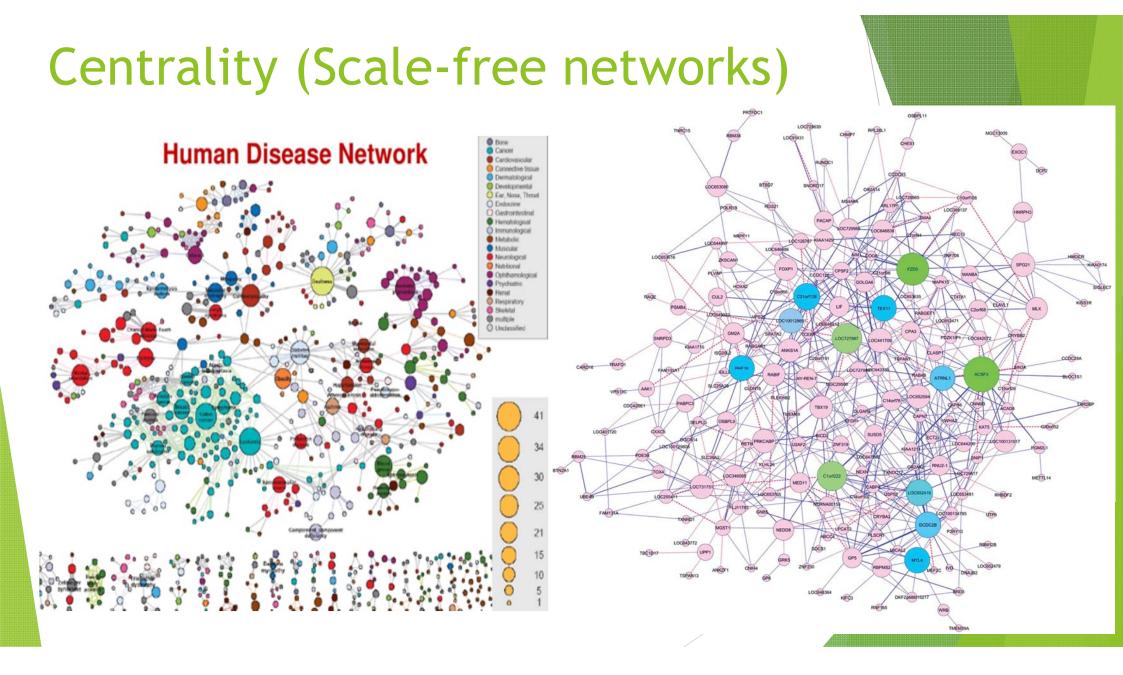


A power law degree distribution of a network with 10,000 nodes and average degree of around 7. The top histogram is on a linear scale while the bottom shows the same data on a log scale. Scale-Free Network: The presence of nodes with a much higher degree than most other nodes

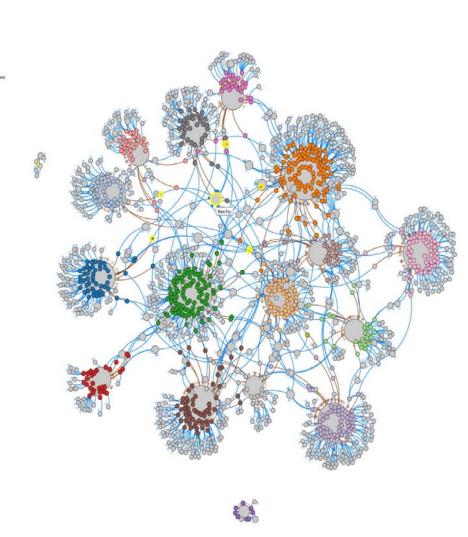


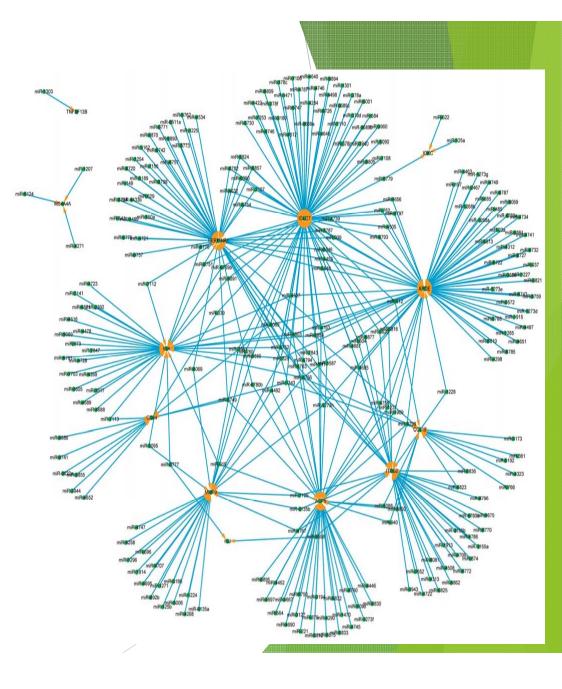
 $P_{
m deg}(k) \propto k^{-\gamma}$ 

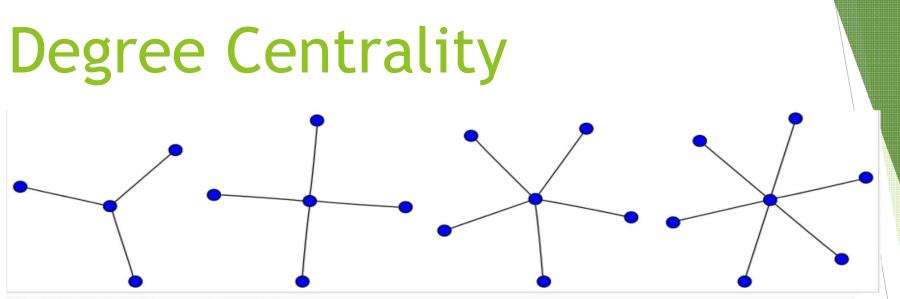




## Visualization



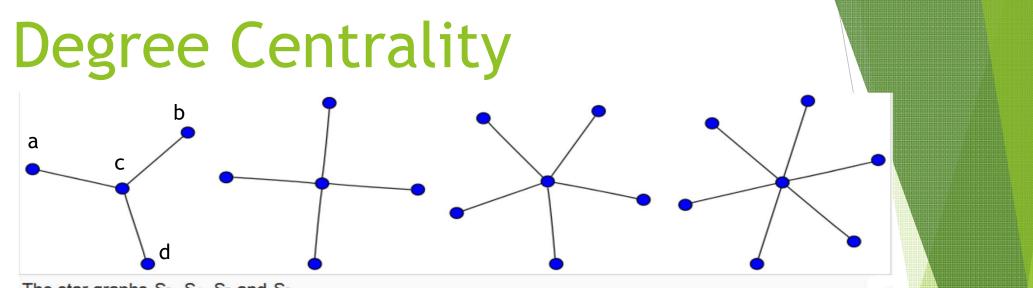




The star graphs S<sub>3</sub>, S<sub>4</sub>, S<sub>5</sub> and S<sub>6</sub>.

## Find a node x in a graph to maximize the score score(x) = $\sum_{y} |$ degree(x) - degree (y is connected to x)

For star graphs S3, S4, S5, S6, their maximum values are 6,12,20,30, ... ,(n-1)(n-2)



The star graphs  $S_3$ ,  $S_4$ ,  $S_5$  and  $S_6$ .

Find a node x in a graph to maximize the score

score(x) =  $\sum_{y}$  | degree(x) - degree (y is connected to x) degree(a)=degree(b)=degree(d)=1, degree(c)=3

For star graph S3, take x=a, score(a)=|degree(a)-degree(c)|=2; take x=c, score(c)= |degree(c)-degree(a)|+|degree(c)-degree(b)|+|degree(c)-degree(d)|=6

### **Degree Centrality**

Line Network

Circle Network

F G G A

▶ What are their scores ?

**Betweenness Centrality:** 

Score(i) = 
$$\sum_{j \neq k} g_{jk}(i) / g_{jk}(i)$$

g<sub>jk</sub>(i) = the number of shortest paths connecting jk passing through i

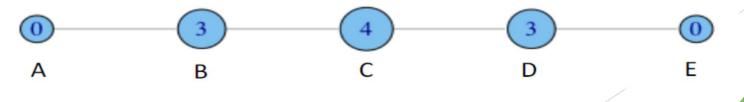
g<sub>ik</sub> = total number of shortest paths

### Example A lies between no two other nodes

B lies between A and 3 other nodes: C,D and E

C lies between 4 pairs of vertices (A,D), (A,E), (B,D), (B,E)

Note that there are no alternative paths for these pairs to take, so C gets full credit



**Closeness Centrality:** 

Closeness is based on the length of the average shortest path between a node and all nodes in the graph. The graph has N nodes, therefore, the average distance is equal to

> N  $\sum_{j=1}^{N} \text{distance } (A,j)/(N-1)$

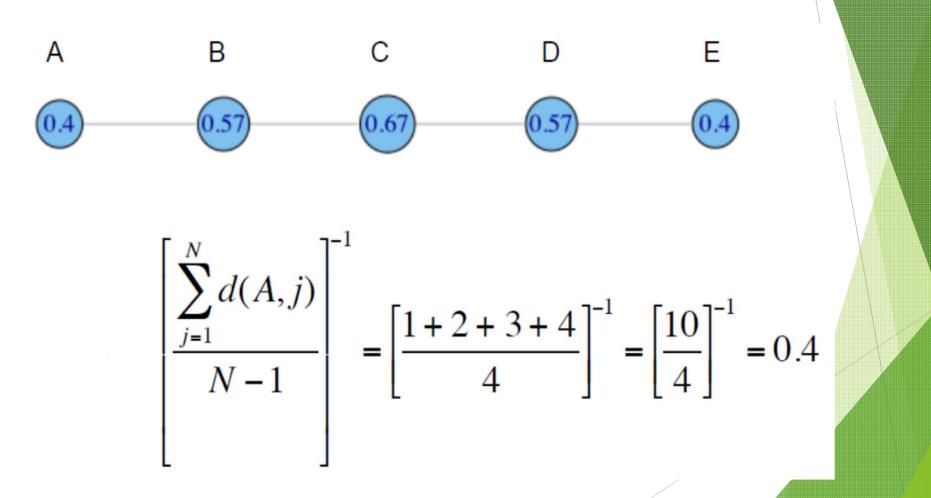
### **Closeness Centrality:**

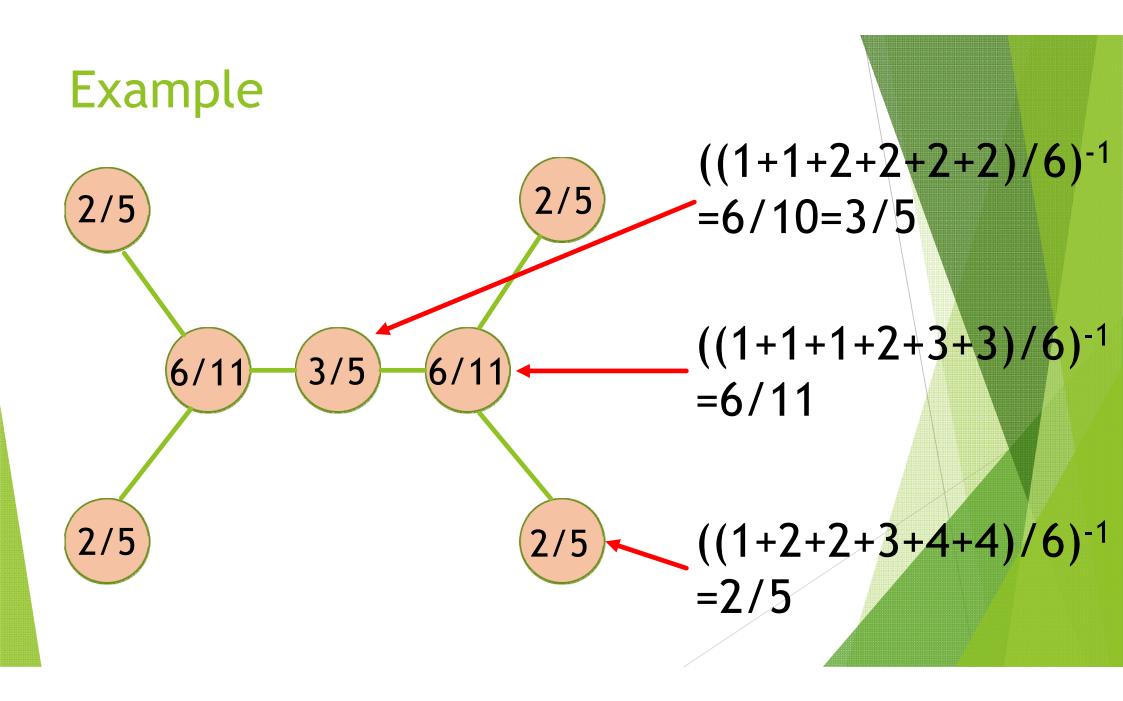
# The average shortest path is equal to N $\sum_{j=1}^{N} \frac{J}{N-1}$

The reciprocal of this value is how close they are.

$$\left( \sum_{j=1}^{N} \frac{(N-1)}{j} \right)^{-1}$$

### Example





## **Eigenvector Centrality**

- Eigenvector centrality (also called eigencentrality) is a measure of the influence of a node in a network.
- There may be some nodes not high degree but they have big influence, see the previous example.
- It assigns relative scores to all nodes in the network based on the concept that connections to high-scoring nodes contribute more

PageRan

to the score of the node in question

than equal connections to

low-scoring nodes.

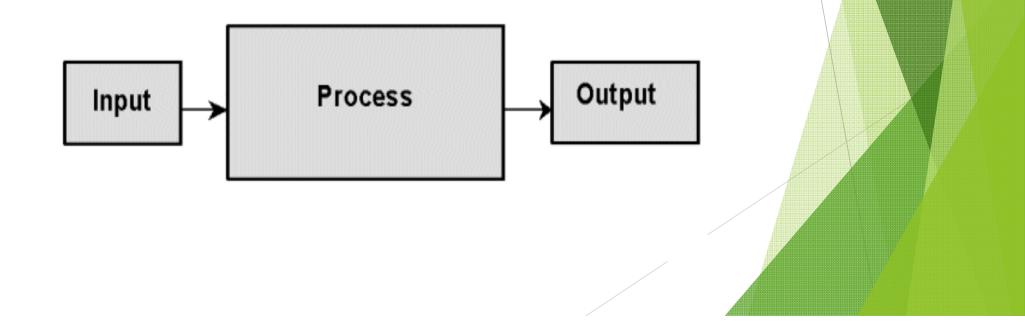
PageRank

(Google Search Engine)

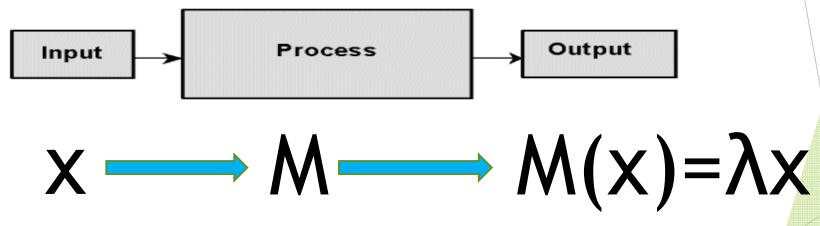
## 特徵值和特徵向量 (Eigenvalues and Eigenvectors)

## Eigenvalues and Eigenvectors? (特徵值和特徵向量?)

▶Invariant (不變) in Input (輸入) and Output (輸出)



▶ Invariant (不變) in Input (輸入) and Output (輸出)



M adjacency matrix (n rows and n columns); pairwise connections

- $\triangleright \lambda$  eigenvalue (a number)
- x eigenvector (a column of n numbers for n nodes)

# What is the meaning of x?

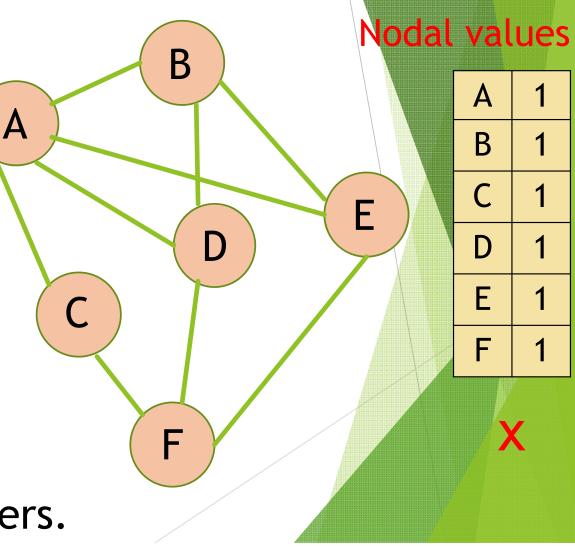
# What is the meaning of M(x) ?

What is the meaning of x ?
Ans: nodal values

What is the meaning of M(x) ? Ans: Re-distribution of nodal values

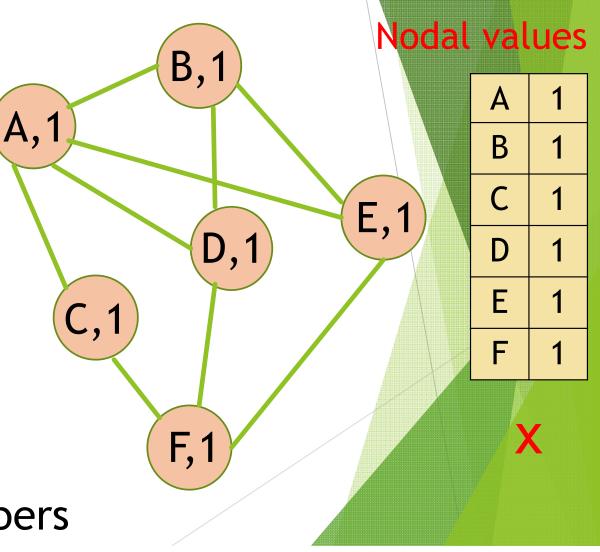
	Α	В	С	D	Е	F
А		1	1	1	1	0
В	1		0	1	1	0
С	1	0		0	0	1
D	1	1	0		0	1
Е	1	1	0	0		1
F	0	0	1	1	1	

6 nodes; M: 6 rows and 6 columns; symmetric; x is a column of 6 numbers.



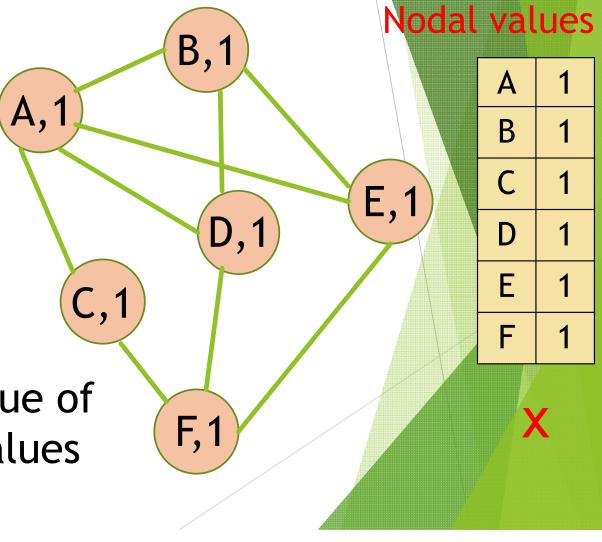
	Α	В	С	D	Е	F
А		1	1	1	1	0
В	1		0	1	1	0
С	1	0		0	0	1
D	1	1	0		0	1
Е	1	1	0	0		1
F	0	0	1	1	1	

6 nodes; M: 6 rows and 6 columns; symmetric; x is a column of 6 numbers

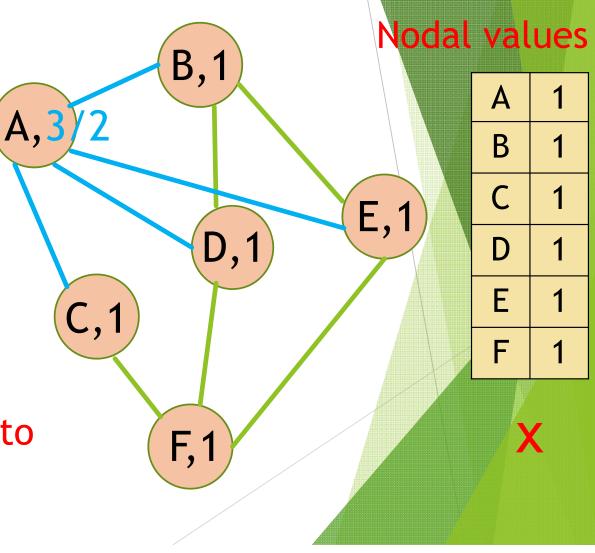


Nodeconnected fromAB, C, D, EBA, D, ECA, FDA, B, FEA, B, FFC, D, E

Compute the nodal value of A by using the nodal values of B,C,D,E

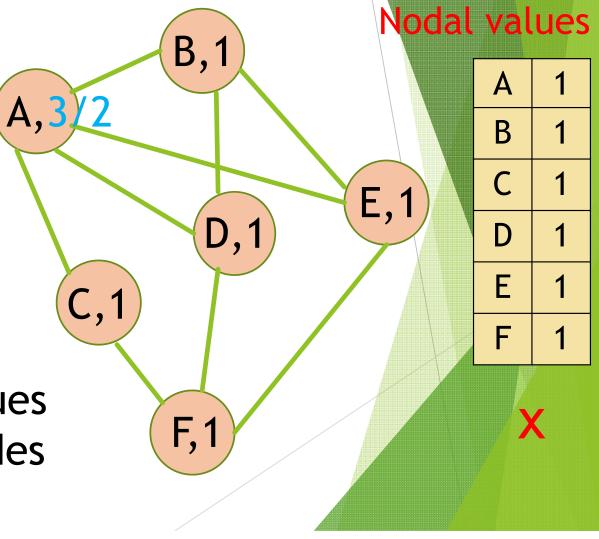


Node connected from A B, C, D, E What are the contributions from B,C,D,E? B connects 3 nodes (A,D,E), C connects 2 nodes (A,F), D connects 3 nodes (A,B,F), E connects 3 nodes (A,B,F). The nodal value of A is equal to 1/3+1/2+1/3+1/3=3/2

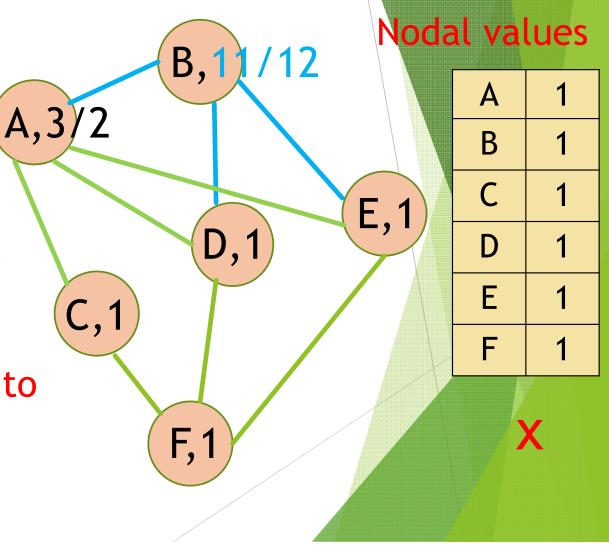


Nodeconnected fromAB, C, D, EBA, D, ECA, FDA, B, FEA, B, FFC, D, E

Compute the nodal values via their connected nodes and their connections.



Node connected from B A, D, E What are the contributions from A,D,E? A connects 4 nodes (B,C,D,E), D connects 3 nodes (A,B,F), E connects 3 nodes (A,B,F). The nodal value of B is equal to 1/4+1/3+1/3=11/12



A,3

/12

/12

**E**,**1** 

**B**,1

D,1

**F**, **7** 

#### Node Calculation

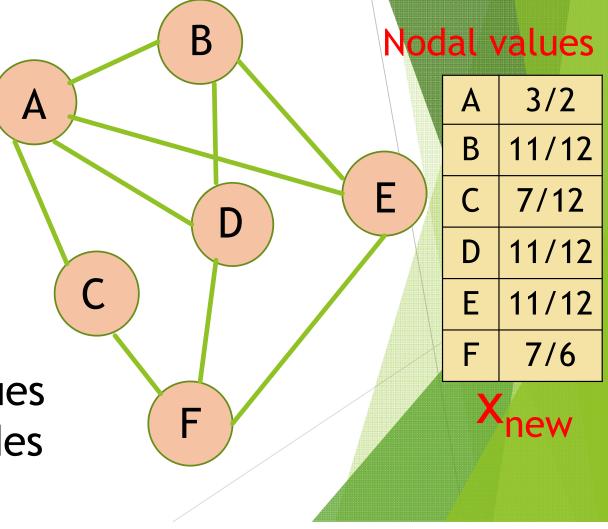
- A (1/3+1/2+1/3+1/3)=3/2
- **B** (1/4+1/3+1/3)=11/12
- **C** (1/4+1/3)=7/12
- $D \quad (1/4+1/3+1/3)=11/12$
- E (1/4+1/3+1/3)=11/12
- $F \quad (1/2+1/3+1/3)=7/6$

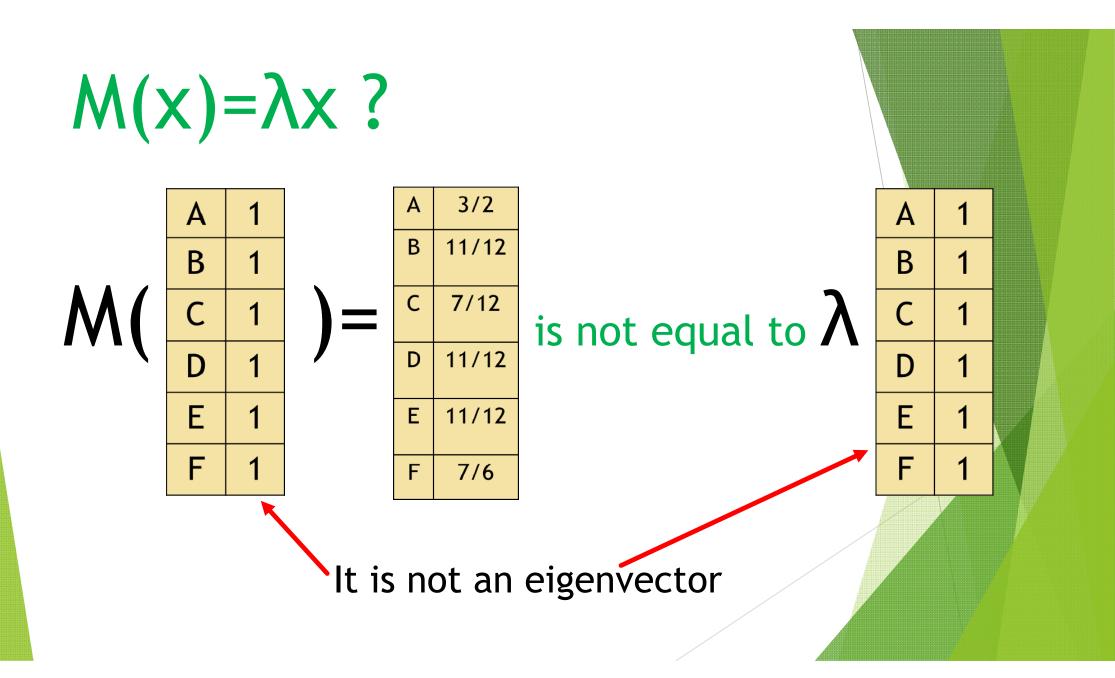
Compute the nodal values via their connected nodes

Node connected from

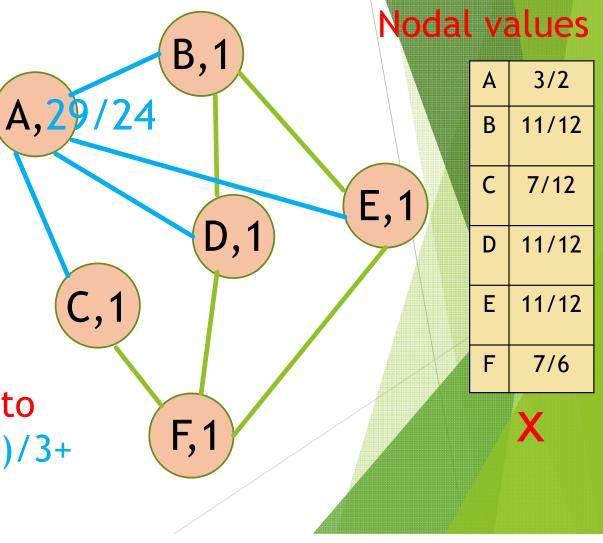
A B, C, D, E
B A, D, E
C A, F
D A, B, F
E A, B, F
F C, D, E

Compute the nodal values via their connected nodes and their connections.





Node connected from A B, C, D, E What are the contributions from B,C,D,E? B connects 3 nodes (A,D,E), C connects 2 nodes (A,F), D connects 3 nodes (A,B,F), E connects 3 nodes (A,B,F). The nodal value of A is equal to (11/12)/3+(7/12)/2+(11/12)/3+(11/12)/3=29/24



Α,

29/24

55/72

**B**,71/72

D,

F,

65/72

77/72

E,

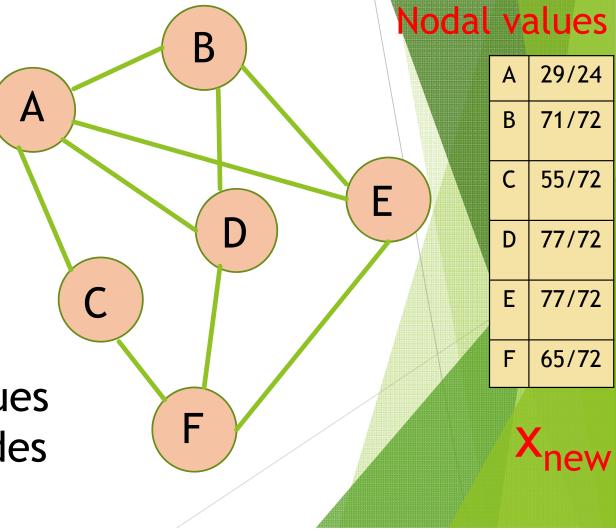
77/77

Nodeconnected fromAB, C, D, EBA, D, ECA, FDA, B, FEA, B, FFC, D, E

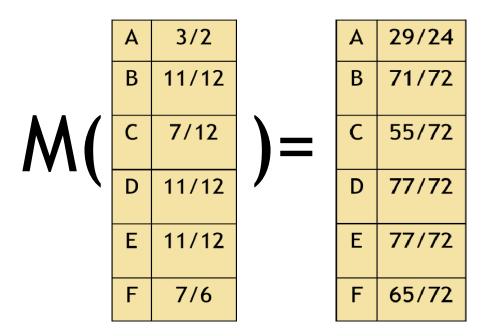
Compute the nodal values via their connected nodes and their connections.

Nodeconnected fromAB, C, D, EBA, D, ECA, FDA, B, FEA, B, FFC, D, E

Compute the nodal values via their connected nodes and their connections.







It is still not an eigenvector

3/2 Α В 11/12 7/12 С is not equal to  $\Lambda$ 11/12 D Ε 11/12 F 7/6

Invariant in Input and Output



adjacency matrix (n rows and n columns)

- x eigenvector (a column of n numbers)
- $\triangleright \lambda$  eigenvalue (a number)

M

Perron-Frobenius Theorem Oskar Perron (1907) and Georg Frobenius (1912)

M all the numbers are nonnegative and all the nodes are connected together
λ = 1
For the corresponding column x (the eigenvector), all the numbers are positive

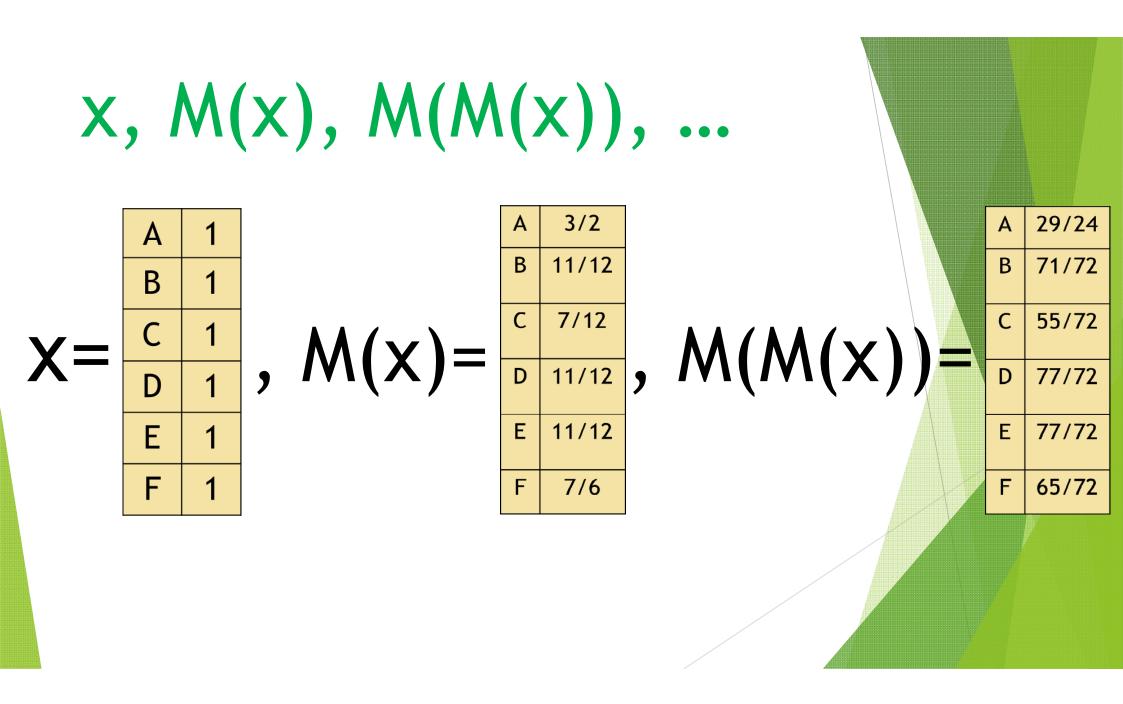
Perron-Frobenius Theorem Oskar Perron (1907) and Georg Frobenius (1912)

**M** all the numbers are nonnegative,

and all the nodes are connected together

x, M(x), M(M(x)), M(M(M(x))),
 M(M(M(x)))), ... is very close to eigenvector

#### All the nodes are connected $B \rightarrow A, C \rightarrow A, D \rightarrow A, E \rightarrow A, F \rightarrow C \rightarrow A$ B $A \rightarrow B$ , $C \rightarrow A \rightarrow B$ , $D \rightarrow B$ , $E \rightarrow B$ , Α $F \rightarrow D \rightarrow B$ Ε $A \rightarrow C, B \rightarrow A \rightarrow C, D \rightarrow A \rightarrow C, E \rightarrow A \rightarrow C,$ D $F \rightarrow C$ С $A \rightarrow D, B \rightarrow D, C \rightarrow A \rightarrow D, E \rightarrow A \rightarrow D, F \rightarrow D$ $A \rightarrow E, B \rightarrow E, C \rightarrow A \rightarrow E, D \rightarrow A \rightarrow E, F \rightarrow E$ F $A \rightarrow C \rightarrow F, B \rightarrow D \rightarrow F, C \rightarrow F, D \rightarrow F, E \rightarrow F$



•	x, Mx, M(Mx), M(M(Mx)), Excel Calculation						Almost same a positiv	and		
Х	M(x)	M(M(x))	M(M(M(x)))	M(M(M(M(x))))	M(M(M(M(M(x)))))		M((M(x)))	M((M(x)))		
1	1.5	1.2083333	1.42361111	1.26099537	1.39226466		1.3333334	1.3333334	A	4/3
1	0.916667	0.9861111	1.0150463	0.977044753	1.021395962		1.0000000	1.0000000	B	1
1	0.583333	0.7638889	0.60300926	0.720871914	0.622797711		0.6666667	0.66666667	C	2/3
1	0.916667	1.0694444	0.93171296	1.059220679	0.948479295		1.0000000	1.0000000	D	1
1	0.916667	1.0694444	0.93171296	1.059220679	0.948479295		1.0000000	1.0000000	E	1
1	1.166667	0.9027778	1.09490741	0.922646605	1.066583076		1.0000000	1.0000000	F	1

The number  $\lambda$  is 1 and Mx = 1x-

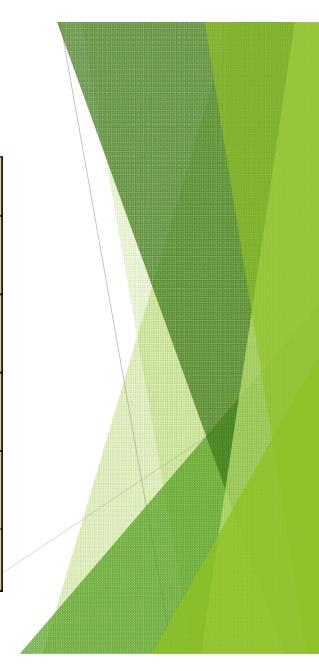
M(x)=x YES!

B C D

Α	4/3
В	1
С	2/3
D	1
Ε	1
F	1

J	

Α	4/3
В	1
С	2/3
D	1
Ε	1
F	1



			A 4/3 4 nodes	B 1 3 nodes	C 2/3 2 nodes	D 1 3 nodes	E 1 3 nodes	F 1 3 nodes
Α	4/3	=		1 * 1/3 +		1 * 1/3 +	<mark>1</mark> * 1/3	
В	1	=	<mark>4/3</mark> * 1/4 +			1 * 1/3 +	<mark>1</mark> * 1/3	
С	2/3		<mark>4/3</mark> * 1/4 +					1 * 1/3
D	1	=		1 * 1/3 +				1 * 1/3
E	1	=	<mark>4/3</mark> * 1/4 +	1 * 1/3 +				1 * 1/3
F	1	=			<mark>2/3</mark> * 1/2 +	1 * 1/3 +	1 * 1/3	

Perron-Frobenius Theorem Oskar Perron (1907) and Georg Frobenius (1912)

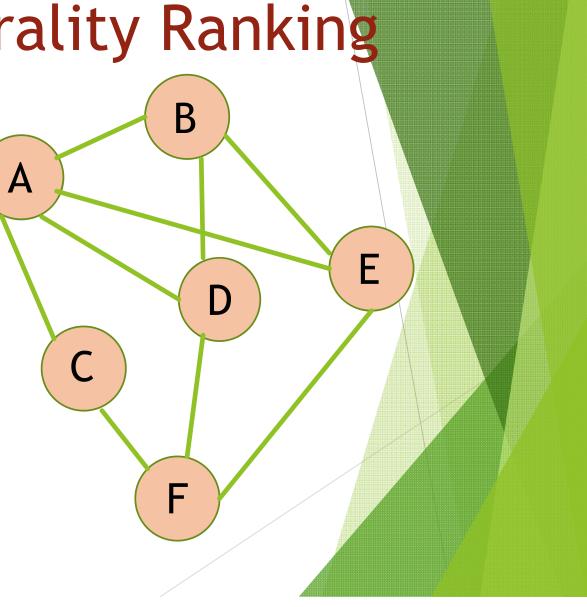
**M** all the numbers are nonnegative,

and all the nodes are connected together

x, M(x), M(M(x)), M(M(M(x))), M(M(M(x))))...
 tend to the eigenvector [ (as a limit 極限)

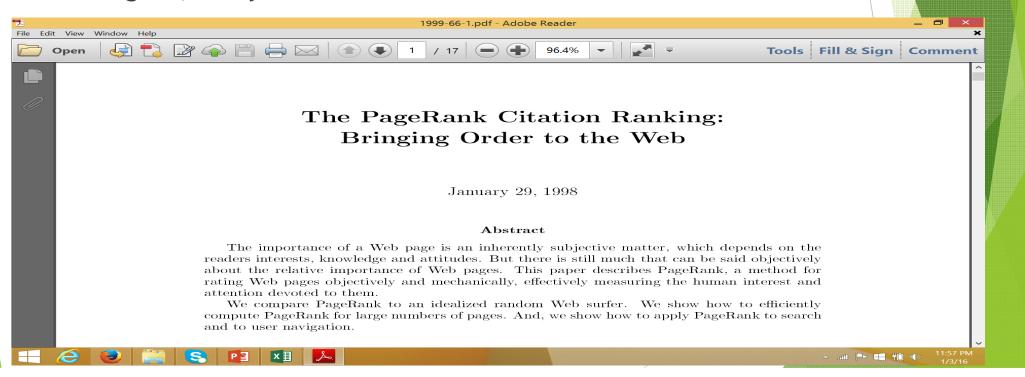
#### Eigenvector Centrality Ranking

Node	Eigenvector value	Ranking
А	4/3	1
В	1	2
С	2/3	3
D	1	2
Е	1	2
F	1	2



#### 谷歌搜索引擎

- ▶ Alphabet Inc. (Google)  $\rightarrow$  Total Asset USD 148 billions
- Google Search Engine: Eigenvector Centrality Ranking
- Page, Lawrence; Brin, Sergey; Motwani, Rajeev and Winograd, Terry



#### 谷歌搜索引擎

- ▶ Nodes  $\leftarrow$  → Webpages
- ▶ Edges  $\leftarrow$  → Hyperlinks
- Crawling Technology: identifies hyperlinks and build a BIG network

- 9 He is also the Engineering Panel Member of the Hong Kong Research Gr.
- O Council in the GRF Panel (2009-2015) and in
- 1 Joint Research Schemes Panel (2016-).
- 2 His research Google citations and ISI indices can be found in 3 <a href="http://scholar.google.com.hk/citations?user=BBpjLiIAAAAJ&hl=en" 4 Google Scholar, </a> 5 <a href="http://www.researcherid.com/rid/B-7189-2009"> 6 Thomson Reuters, </a> and 7 <a href="http://www.researcherid.com/rid/B-7189-2009"> 7 Thomson Reuters, </a> and 7 <a href="http://www.researcherid.com/rid/B-7189-2009"> 8 Thomson Reuters, </a> and 7 <a href="http://www.researcherid.com/rid/B-7189-2009"> 9 Thomson Reuters, </a> and 7 <a href="http://scholar.google.com/scholar.google.com/rid/B-7189-2009"></a> 7 <a href="http://scholar.google.com/
- 7 <a href="http://www.scopus.com/authid/detail.url?authorId=34571761900">
  8 Scopus. </a>
- At 2014, Michael obtained
- 2 <a href="http://paward.hkbu.edu.hk/2014/scholarlywork1.html">
- Band Hong Kong Baptist University
- President's Awards for Outstanding Performance in Scholarly Work </a>
- 6 and here is
- 7 <a href="http://hkbuenews.hkbu.edu.hk/?t=enews\_details/526">
- 8 the related HKBU news </a>.
- 89 Michael won <a href="http://www.math.hkbu.edu.hk/~mng/house.gif"> the Honourable Mention of Householder
- Award IX </a>, in 1996 at Switzerland,
- 1 an excellent young researcher's 2 presentation at Nanjing International Conference on Optimization and Numerical
- Algebra, 1999, and
- 94 <a href="http://www.math.hkbu.edu.hk/~mng/mngout.jpg">
- 95 the Outstanding Young Researcher Award of the University of Hong Kong </a>, 96 2001.
- 97 Michael and his collaborators (Tony Hu. F. Wu and B. Sokhansan)

Aember. He is also the Engineering Panel Member of the Hong Kong Research Grants Council in the GRF Panel (2009-2015) and in Joint Research chemes Panel (2016-). His research Google citations and ISI indices can be found in <u>Google Scholar, Thomson Reuters, and Scopus</u>.

It 2014, Michael obtained <u>Hong Kong Baptist University President's Awards for Outstanding Performance in Scholarly Work and here is the related IKBU news</u>. Michael won the <u>Honourable Mention of Householder Award IX</u>, in 1996 at Switzerland, an excellent young researcher's presentation t Nanjing International Conference on Optimization and Numerical Algebra, 1999, and the <u>Outstanding Young Researcher Award of the University fHong Kong</u>, 2001. Michael and his collaborators (Tony Hu, F. Wu and B. Sokhansan) won the outstanding research paper on Artificial ntelligence "Mining and Dynamic Simulation of Sub-Networks from Large Biomolecular Networks" in the 2007 World Congress in Computer cience, Computer Engineering and Applied Computing. He is the first one in the Mathematics Departments of Hong Kong to be the Principal nvestigator of an Innovation and Technology Funding Project (Tier 2) at 2003, and to be the Director of Croucher Foundation Advanced Study nstitute at 2008. In 2010 and 2011, he obtains support from the Innovation and Technology Funding to work with Ma Belle Jewellery Company for a esearch project Sales Knowledge Acquisition and Customer Behavior Analysis Platform For Jewelry Retail Industry (about 1.3M) and to work a esearch project <u>Heterogeneous Information Fusion Toolkit for Customer Behavior Acquisition and Modeling in Middle to High End Retail Industry about 1M</u>. Related information has been used in the video of the Faculty of Science. He also receives a US patent for a new and useful invention: *Alethod and Device for Use in Converting a Colour Image into a Grayscale Image* (US 8,355,566). His research in image stitching has been posted in IAM Nuggets (October 2013): <u>Seamless photography: using mathematical models for image stitching</u>.



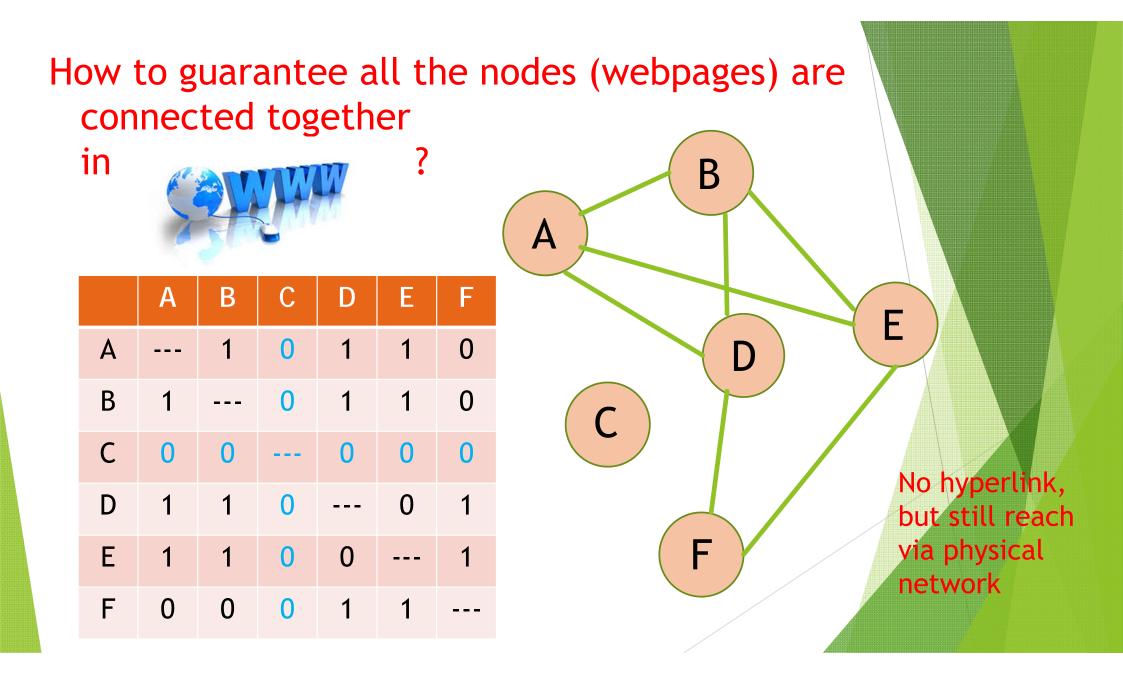
He is an IEEE Senior Member.

Perron-Frobenius Theorem Oskar Perron (1907) and Georg Frobenius (1912)

**M** all the numbers are nonnegative,

and all the nodes are connected together

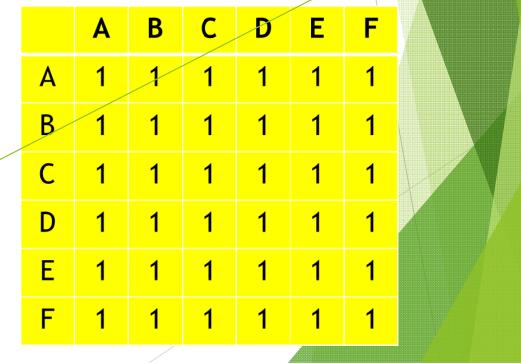
x, M(x), M(M(x)), M(M(M(x))), M(M(M(x))))
 ... tend to the eigenvector [ (as a limit)



#### PageRank

- Technology: Crawling (hyperlink) + Implementation of WWW matrix
- Knowledge: Mathematics, graph theory and the theorem
   Innovation (創新,創意,創業) (complete graph)





anumber

Perron-Frobenius Theorem Oskar Perron (1907) and Georg Frobenius (1912)

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#### My Experience: ShowMuse at HK

Mobile adaptive learning Recommendation system Ranking engine

鼓勵應用數據科技 為中小企升級轉型 浸大數學系成功與業界代表 學習平台 ShowMuse™ 產學研合作





#### My Sharing

- "The bringing together of theory and practice leads to the most favourable results; not only does practice benefit, but the sciences themselves develop under the influence of practice, which reveals new subjects of investigation and new aspects of familiar subjects." P.L. Chebyshev
- Mathematics (graph theory) → PageRank (Applications) → new mathematics and computer algorithms (new research in tensors, high-order PageRank) → ...

### **Exercise:** Eigenvalue and Eigenvector ?

Α

C

B

F

Ε

	Α	В	С	D	Е	F
Α		0	0	1	0	0
В	1		0	0	0	0
С	1	0		0	0	0
D	0	1	0		0	1
Е	1	1	0	0		0
F	0	0	1	0	1	

6 nodes; 6 rows and6 columns; not symmetric

### Thank you very much !

Q/A