



# **Social and Information Networks**

**CSCC46H, Fall 2022**

**Lecture 5**

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# Logistics

**A2 out tomorrow, due in 3 calendar weeks (including reading week)**

# Today

**Six degrees of separation**  
**Search in networks**

# Q: How connected are we?

Fundamental question in network science:  
How **connected** are we?

We've **already seen one answer**: the vast majority of the world  
is **at least connected somehow** (**giant component**)

How socially “far apart” are people?



# Q: How connected are we?

Vast majority of people are in the giant component

For any pair of people in the giant component, there is a **friendship path** between them

**How long are these paths?**



# How long are real-world paths?

Think of a **random person in the world**:

Baker from India? Telemarketer from Tuvalu? Brazilian  
photographer? Farmer from Germany?

How many links in the chain from you to them? (network distance)



# How long is the typical shortest path?

Milgram 1967 was the first to study this question  
But back then, **no explicitly recorded social network!**

**What would you do?**



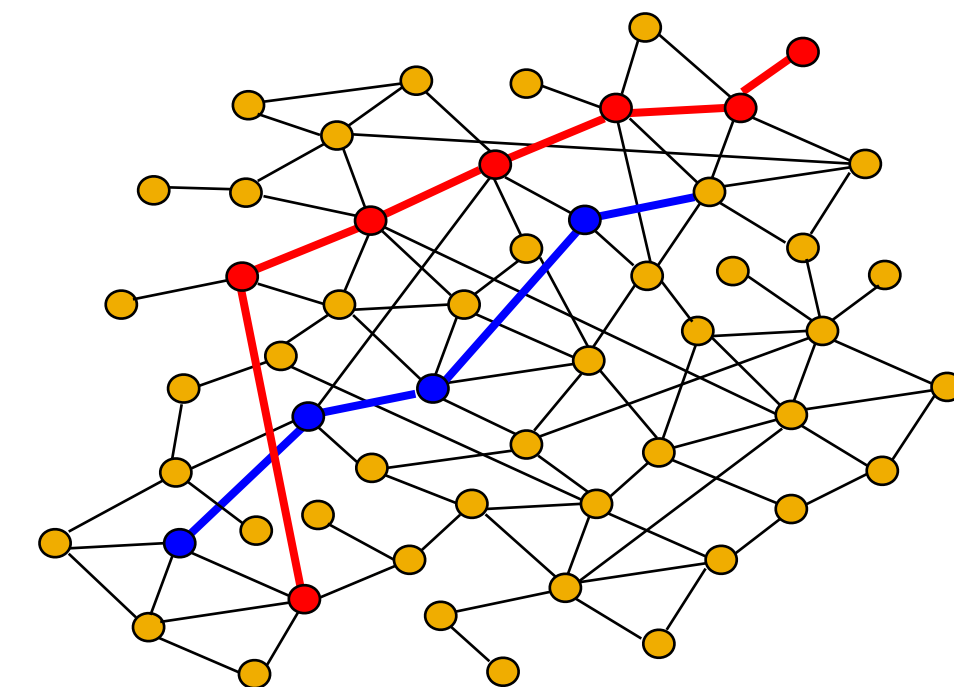
# How long is the typical shortest path?

Milgram devised a clever experiment

- Picked ~300 people in Omaha, Nebraska and Wichita, Kansas
- Asked each person to try get a letter to a particular person in Boston (a stockbroker), but they could only send it to someone they know on a first-name basis
- The friends then send to their friends, etc.



**How many steps did it take?**





# The Small-World Experiment

## 64 chains completed:

(i.e., 64 letters reached the target)

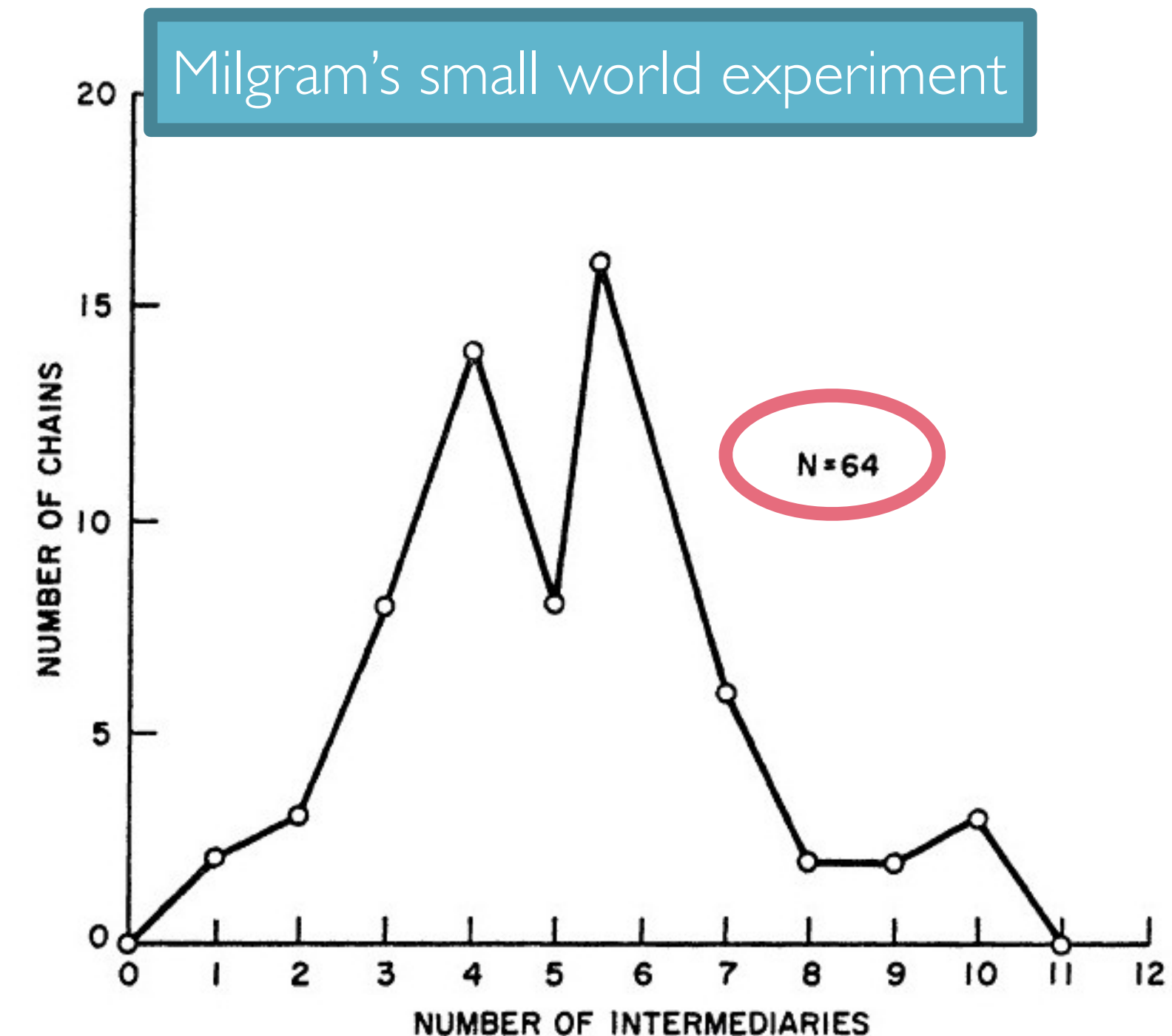
It took 6.2 steps on the average, thus

**“6 degrees of separation”**

## Further observations:

People who owned stock had shorter paths to the stockbroker than random people: 5.4 vs. 6.7

People from the Boston area have even shorter paths: 4.4





facebook

December 2010

# Network Analysis Methodology: Six degrees of freedom

What are the basic properties properties of real social networks?

How can we model them?

Today:

Milgram's experiment ← You are here

Measuring path lengths in real-world networks

Comparing with a baseline:  $G_{np}$  model

More realistic models: Watts&Strogatz model

More realistic models: Kleinberg's Decentralized search

# Six Degrees of Kevin Bacon

## Origins of a small-world idea:

### The Bacon number:

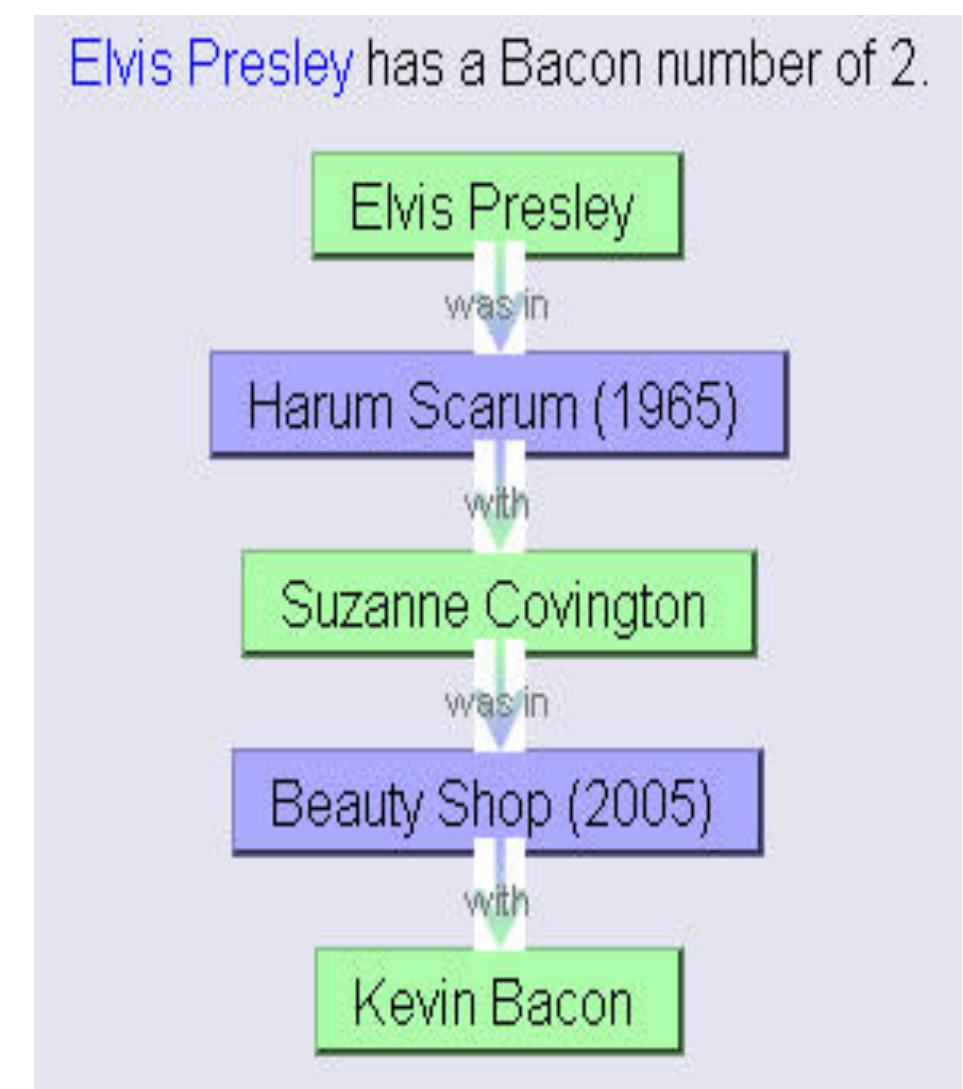
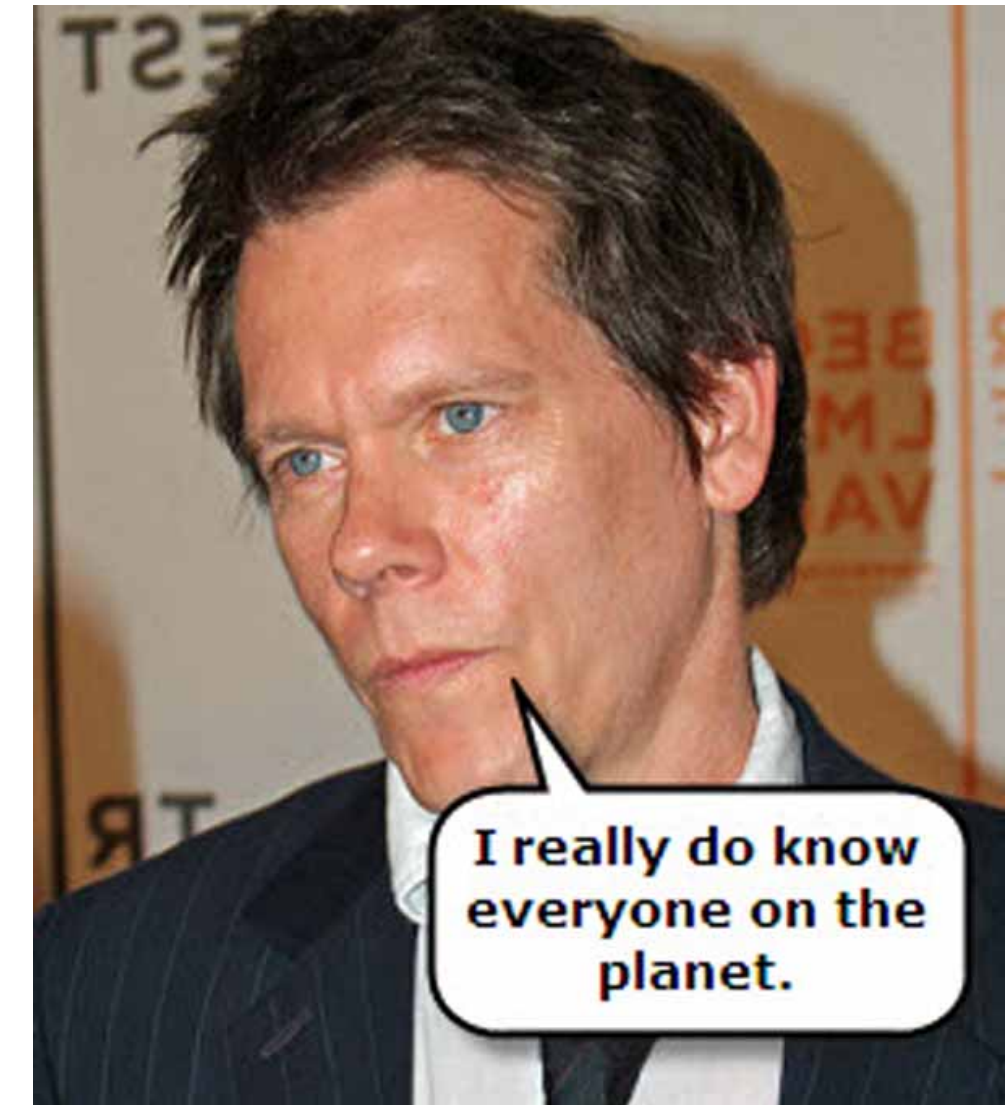
Create a network of Hollywood actors

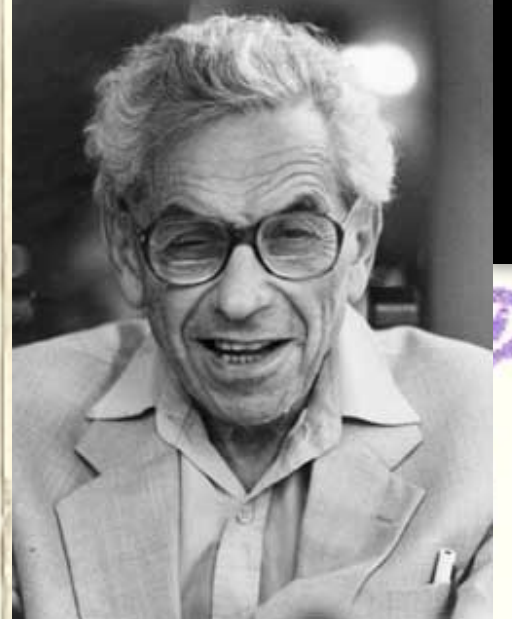
Connect two actors if they  
co-appeared in the movie

**Bacon number:** number of steps to Kevin Bacon

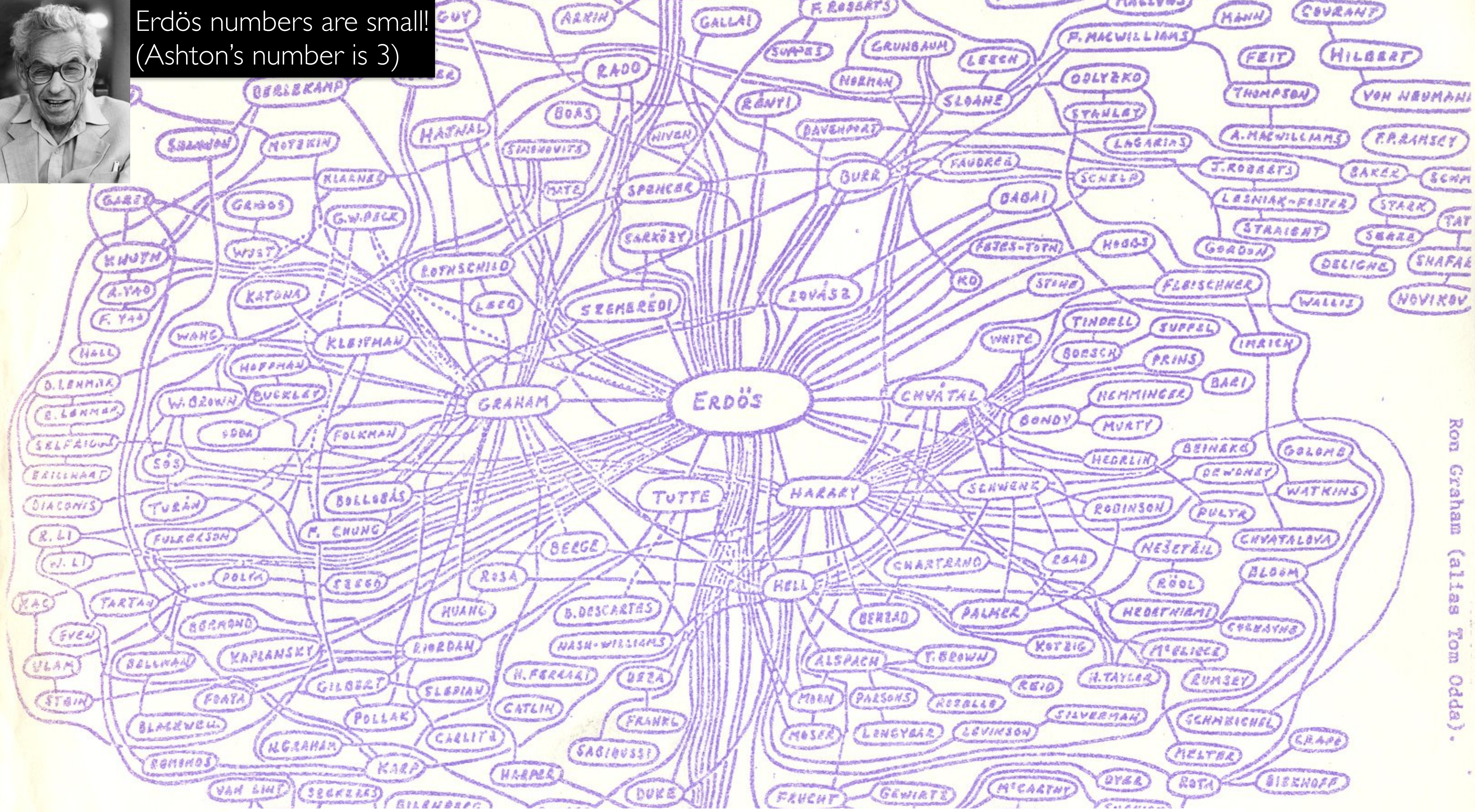
The highest (finite) Bacon number reported is 8

Only approx. 12% of all actors cannot be linked to  
Bacon (what does this mean about the structure  
of the actor co-appearance network?)





Erdős numbers are small!  
(Ashton's number is 3)



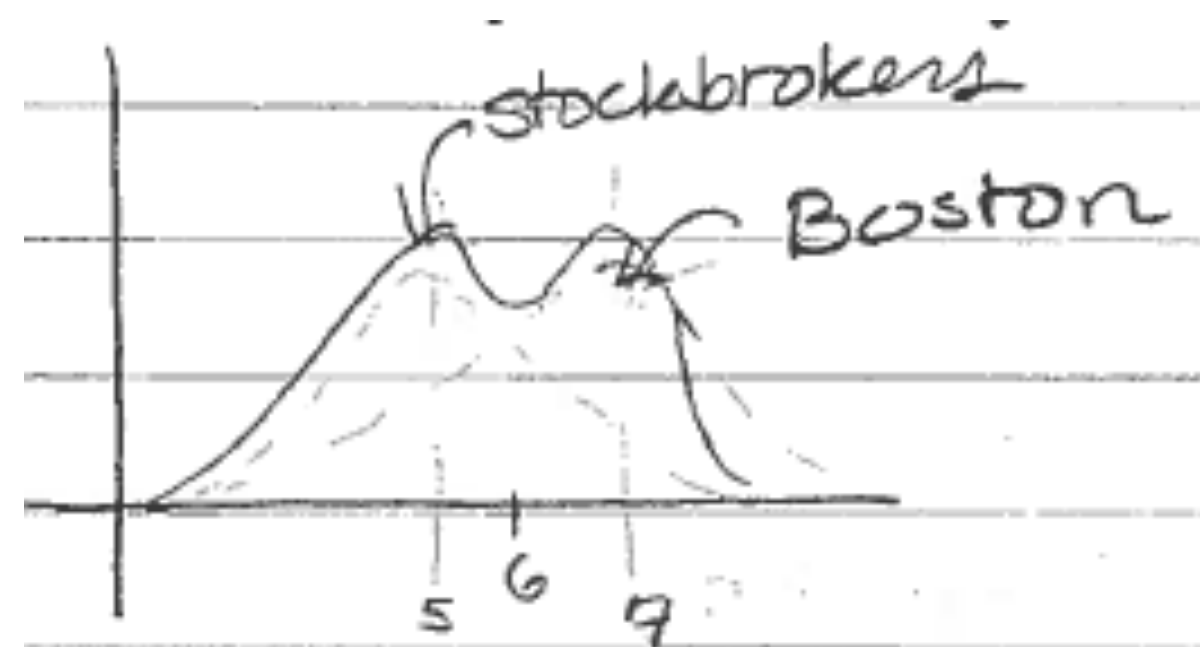
Ron Graham (alias Tom Oda).

Find out your Erdos number: <http://www.ams.org/mathscinet/collaborationDistance.html>

# Milgram: Further Observations

## Criticism

- Starting points and the target were **non-random**
- There are not many samples (only 64)
- People refused to participate (25% for Milgram)
  - Not all searches finished (only 64 out of 300)
- Funneling:
  - 31 of 64 chains passed through 1 of 3 people as their final step → **Not all links/nodes are equal**
- People might have used extra information resources



# Columbia Small-World Study

In 2003 Dodds, Muhamad and Watts performed the experiment using e-mail

18 diverse targets for the study, including:

- a professor at an Ivy League university,
- an archival inspector in Estonia,
- a technology consultant in India,
- a policeman in Australia,
- a veterinarian in the Norwegian army

# Columbia Small-World Study

In 2003 Dodds, Muhamad and Watts performed the experiment using e-mail:

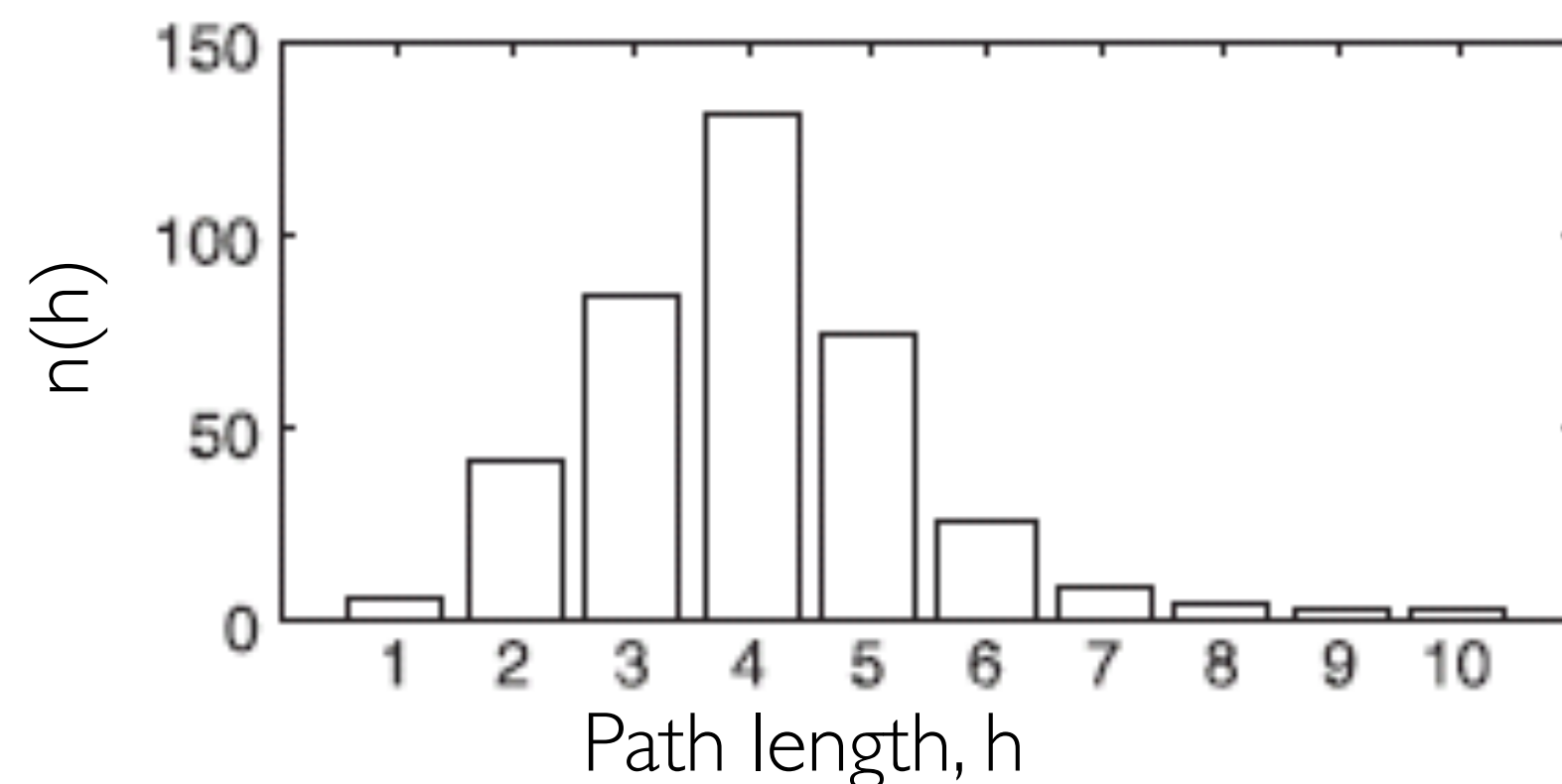
18 targets of various backgrounds

24,000 first steps (~1,500 per target)

**65% dropout per step**

384 chains completed (1.5%)

no chain reached the target in Croatia ☹



Avg. chain length = 4.01

**Problem:** People stop participating

Correction factor:

$$n^*(h) = \frac{n(h)}{\prod_{i=0}^{h-1} (1 - r_i)}$$

$r_i$  .... drop-out rate at hop  $i$



# Small-World in Email Study

**After the correction:**

**Typical path length  $h = 7$**

Some not well-understood phenomena in social networks:

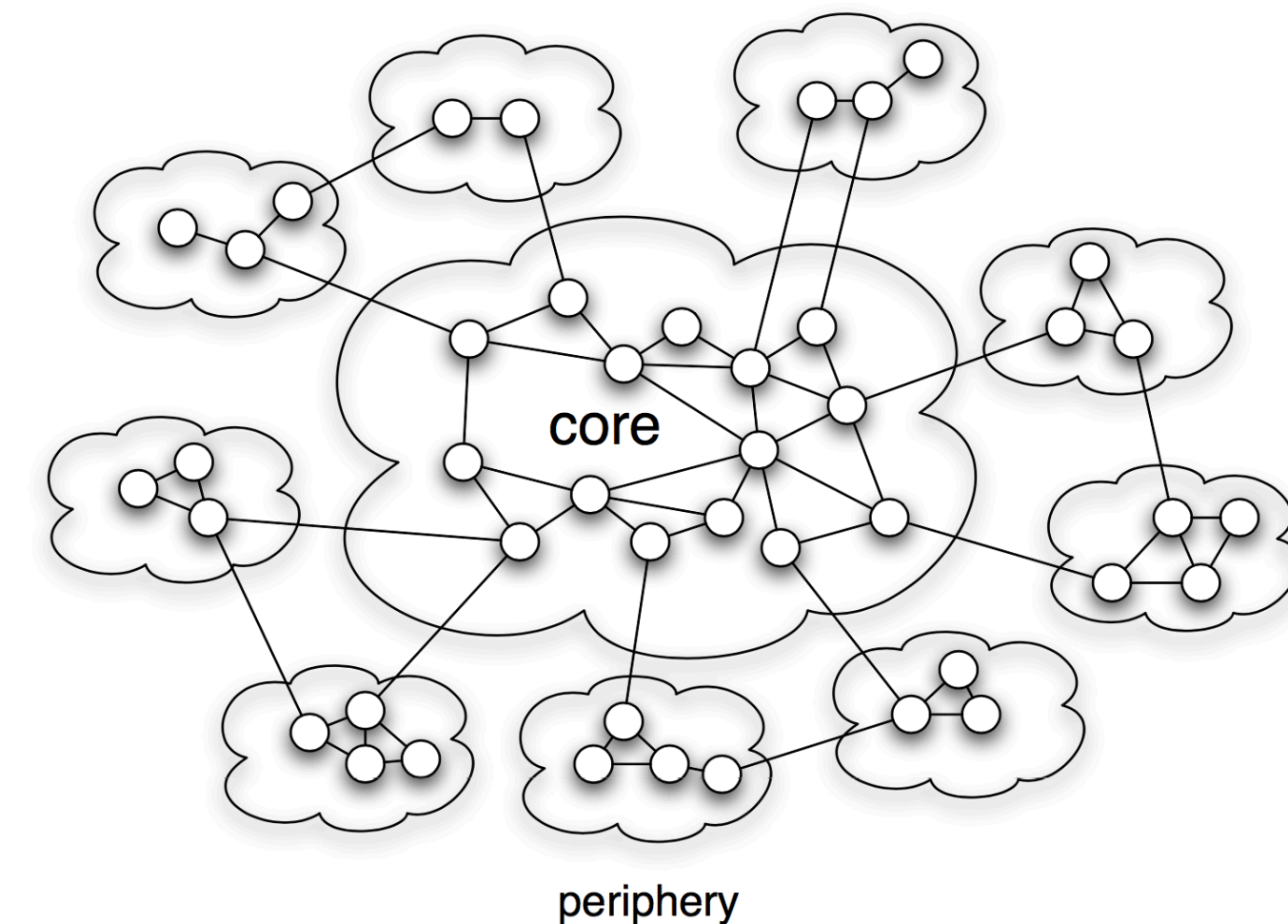
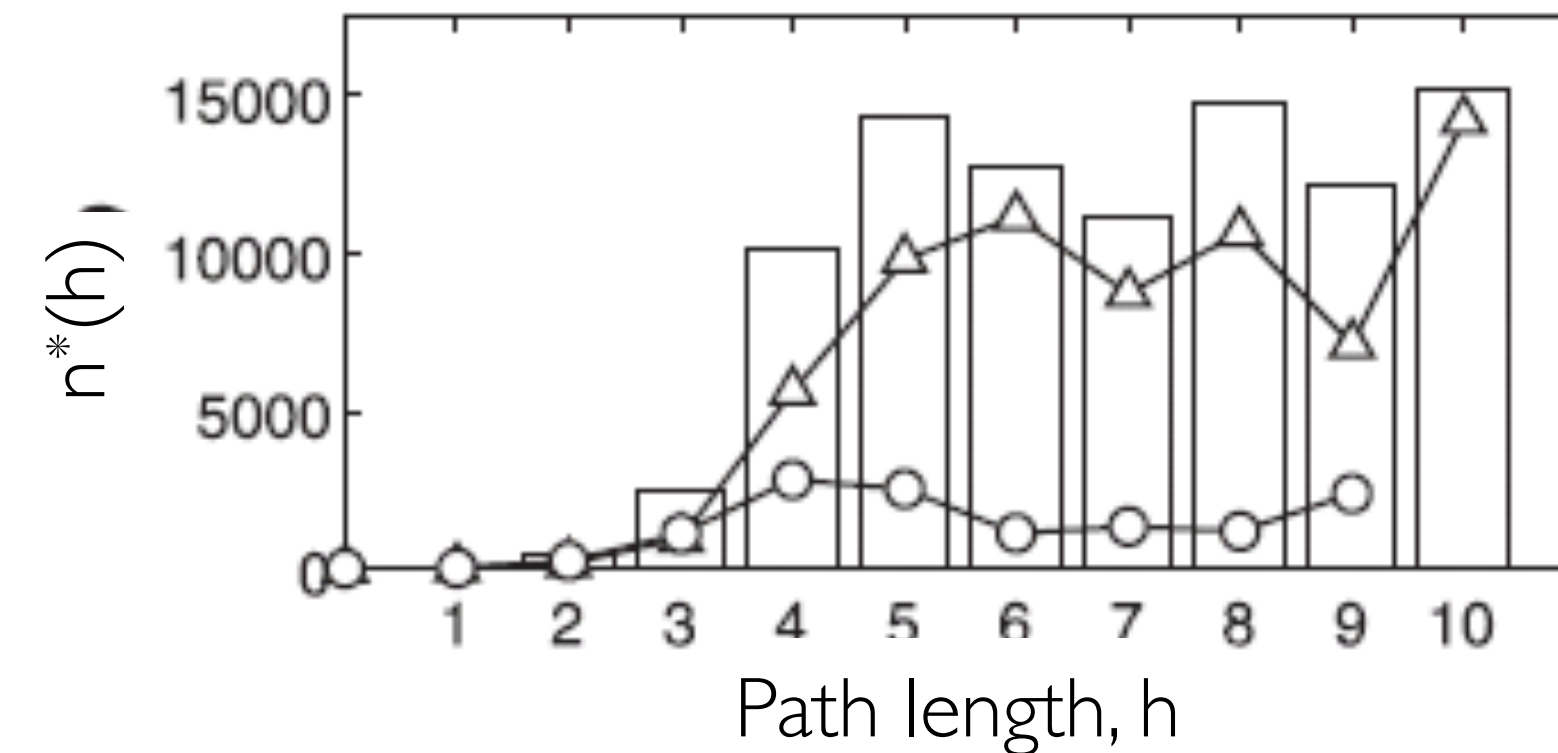
**Funneling effect:** Some target's friends are more likely to be the final step

Conjecture: High reputation/authority

**Effects of target's characteristics:**

Structurally high-status target easier to find

Conjecture: Core-periphery network structure



# Measure on Empirical Data

**What are path lengths in real large-scale networks?**



# Network Analysis Methodology

What are the basic properties of real social networks? **Short paths!**

How can we model them? **Path lengths**

Today:

Milgram's experiment **Letters took 6 hops**

Measuring path lengths in real-world networks **<— You are here**

Comparing with a baseline:  $G_{np}$  model

More realistic models: Watts&Strogatz model

More realistic models: Kleinberg's Decentralized search

# Recap: Key Network Properties

**Degree distribution:**  $P(k)$

**Clustering coefficient:**  $C$

(done in Lecture 2)

**Path length:**  $h$

(today)

# Back to MSN Messenger



## MSN Messenger activity in June 2006:

245 million users logged in

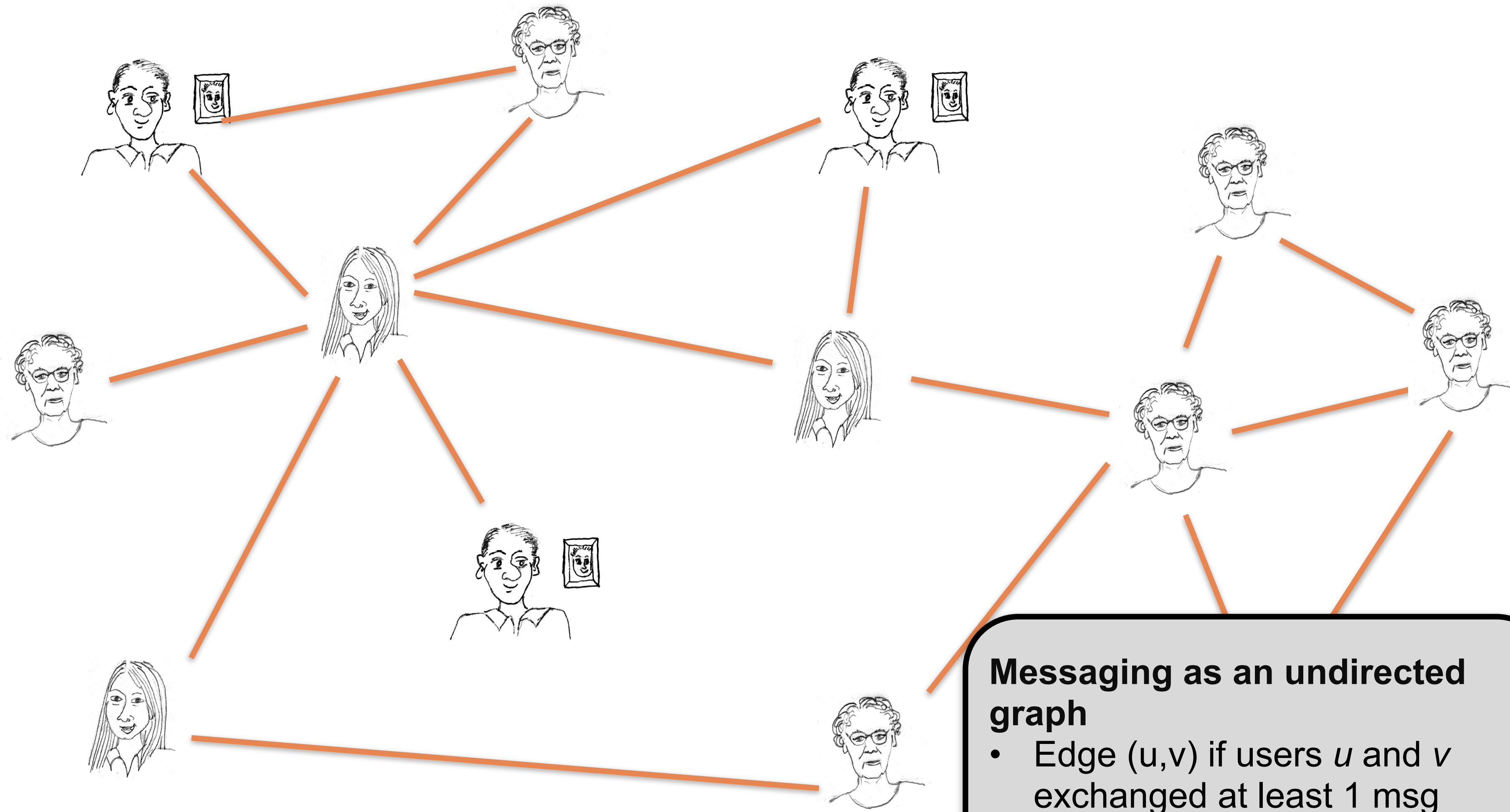
180 million users engaged in

conversations

More than 30 billion conversations

More than 255 billion exchanged  
messages

# Messaging as a simple graph

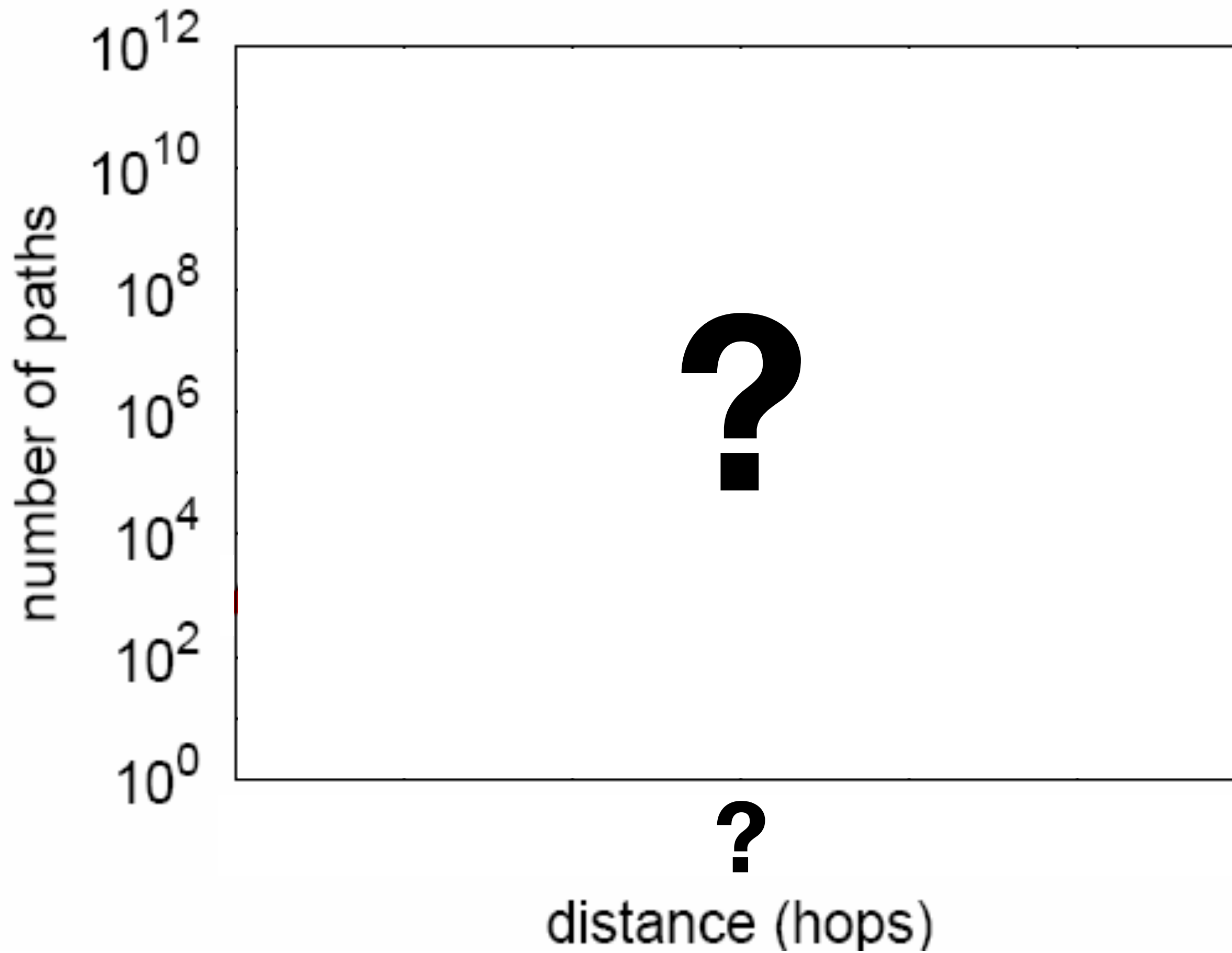


**Messaging as an undirected graph**

- Edge  $(u,v)$  if users  $u$  and  $v$  exchanged at least 1 msg
- $N=180$  million people
- $E=1.3$  billion edges

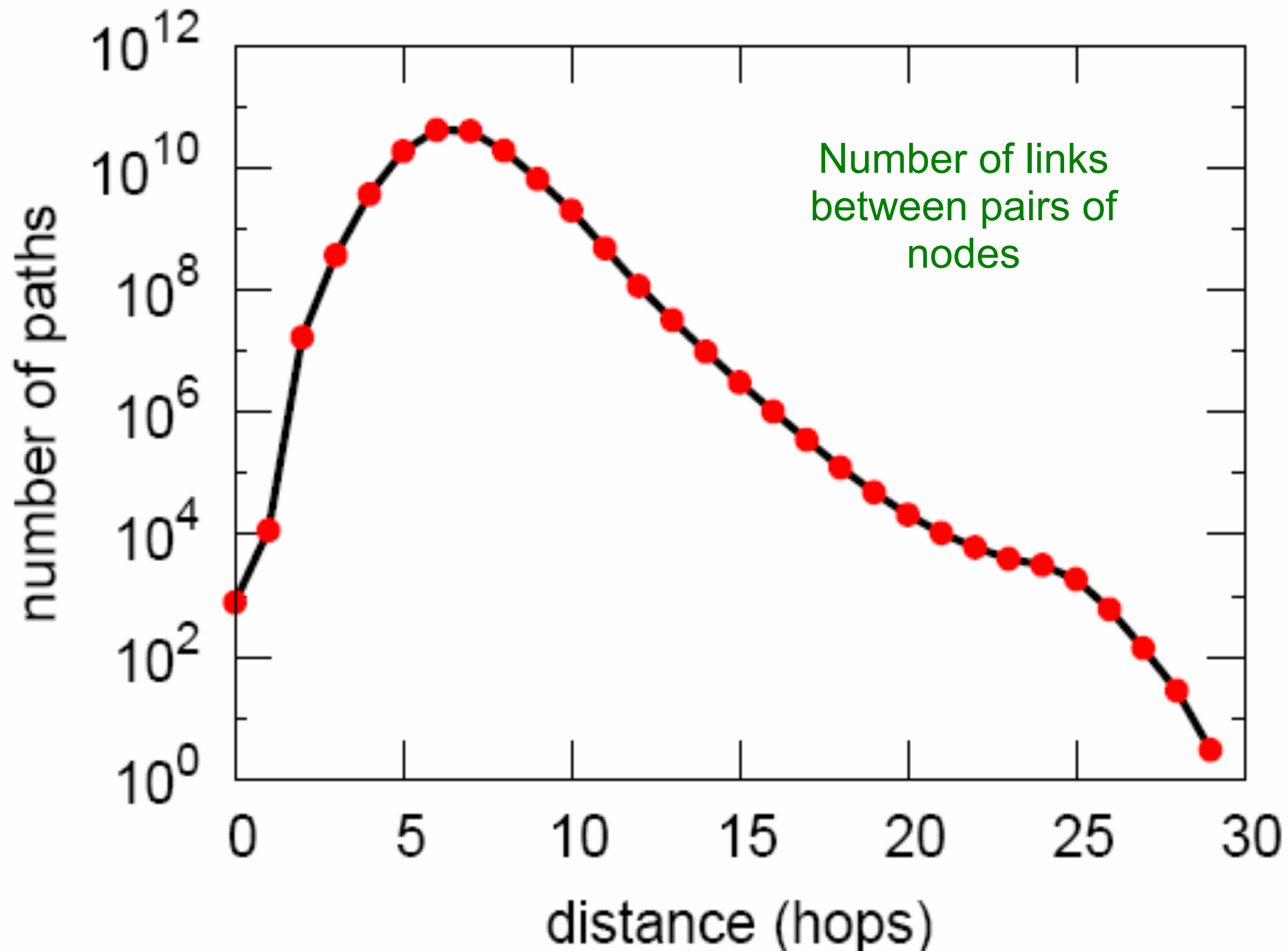
# MSN: Path lengths

Number of links  
between pairs of  
nodes



How many

# MSN: Path lengths



Avg. path length **6.6**  
 90% of the nodes can be reached in < 8 hops

Steps	#Nodes
0	1
1	10
2	78
3	3,96
4	8,648
5	3,299,252
6	28,395,849
7	79,059,497
8	52,995,778
9	10,321,008
10	1,955,007
11	518,410
12	149,945
13	44,616
14	13,740
15	4,476
16	1,542
17	536
18	167
19	71
20	29
21	16
22	10
23	3
24	2
25	3

# nodes as we do BFS out of a random node



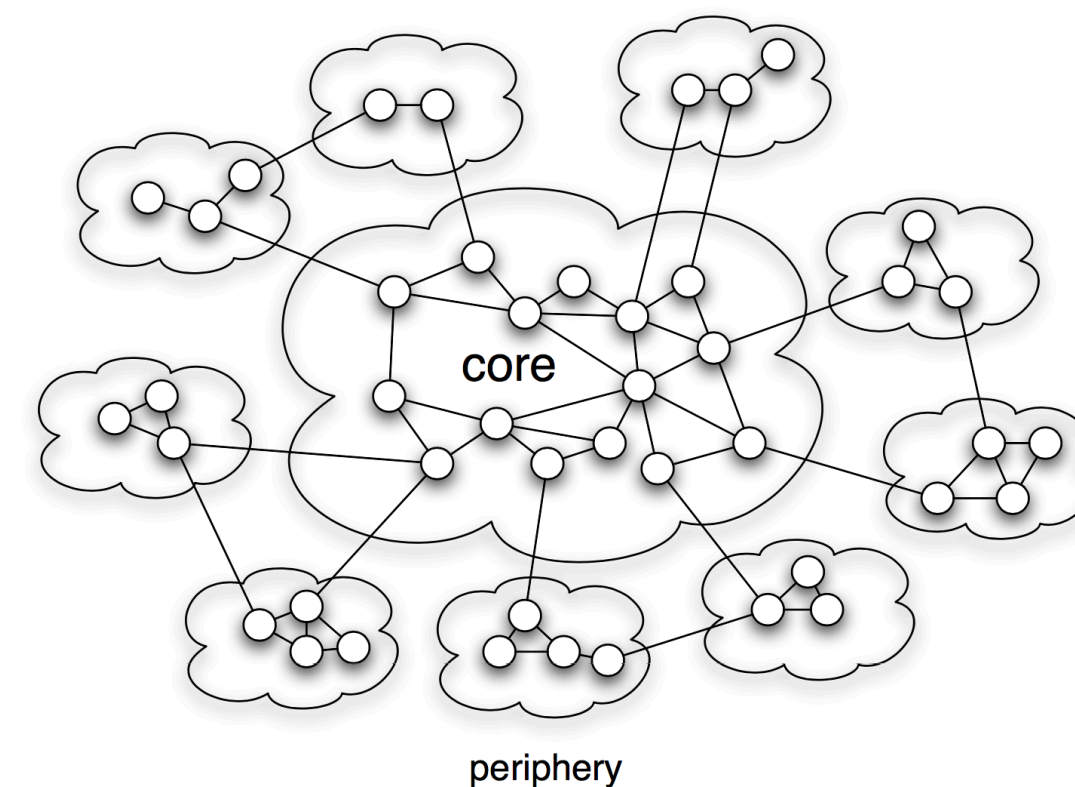
# MSN: Key Network Properties

<b>Degree distribution:</b>	<i>Heavily skewed, avg. degree= 14.4</i>
<b>Clustering coefficient:</b>	<i>0.11</i>
<b>Path length:</b>	<i>6.6</i>

# Short Paths in Empirical Networks

People appear to be surprisingly well-connected to each other

**Do you think this is surprising?**



# 6 Degrees: Should We Be Surprised?

Assume each human is connected to 100 other people

Then:

Step 1: reach 100 people

Step 2: reach  $100 * 100 = 10,000$  people

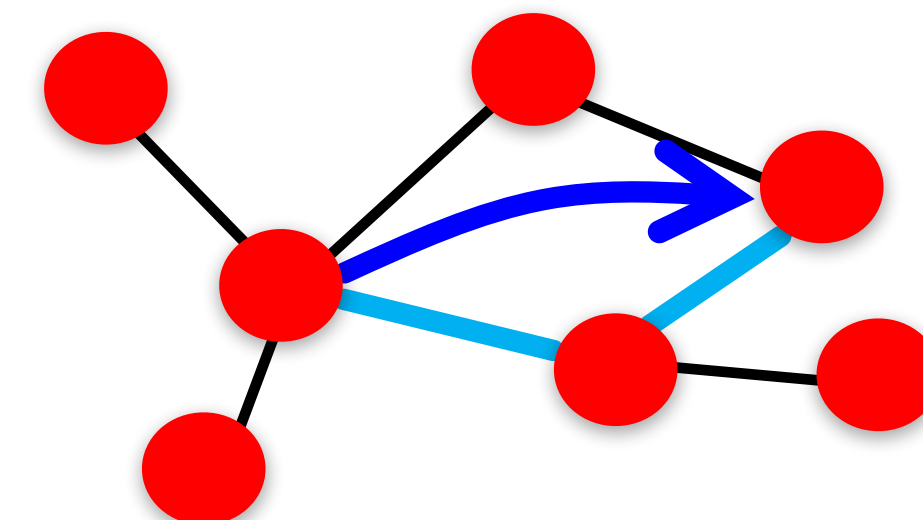
Step 3: reach  $100 * 100 * 100 = 1,000,000$  people

Step 4: reach  $100 * 100 * 100 * 100 = 100M$  people

**In 5 steps we can reach 10 billion people**

What's wrong here?

**Triadic closure:** 92% of new FB friendships are to a friend-of-a-friend [Backstrom-Leskovec '11]



# Back to $G_{np}$

**Erdős-Renyi Random Graphs** [Erdős-Renyi, '60]

$G_{n,p}$ : undirected graph on  $n$  nodes and each edge  $(u,v)$  appears i.i.d. with probability  $p$

Simplest random model you can think of

# Recap: Key Network Properties

**Degree distribution:**  $P(k) = \binom{n-1}{k} p^k (1-p)^{n-1-k}$

**Clustering coefficient:**  $C = p = \bar{k}/n$

(done in Lecture 3)

**Path length:**

(today)

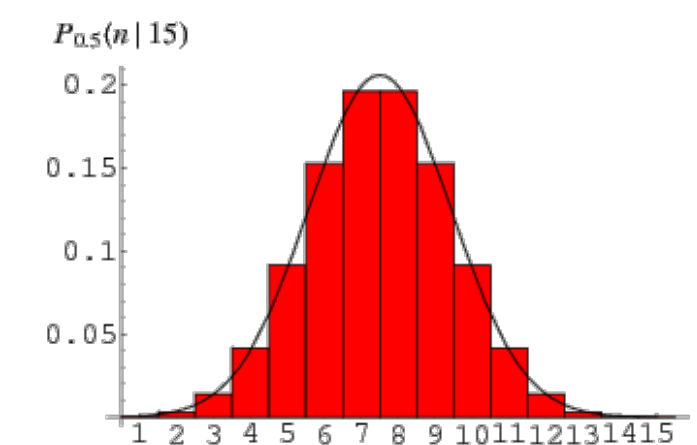
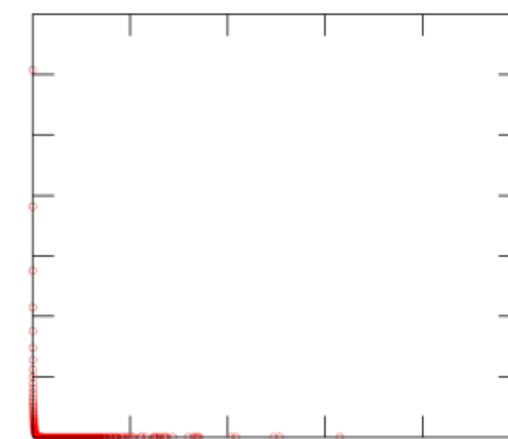
$$h \in O(\log n)$$

# MSN vs. $G_{np}$

MSN

$G_{np}$

**Degree distribution:**



**Clustering coefficient:**

0.11

$$\bar{k}/n \approx 8 \cdot 10^{-8}$$

**Path length:**

6.6

$$h \in O(\log n) \approx 8.2$$

# Real Networks vs. $G_{np}$

**Are real networks like random graphs?**

**Average path length:** 😊

**Clustering Coefficient:** 😞

**Degree Distribution:** 😞

# Network Analysis Methodology

What are the basic properties of real social networks? **Short paths!**

How can we model them? **Path lengths**

Today:

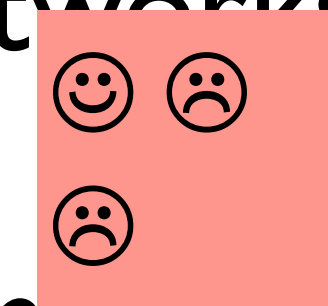
Milgram's experiment **Letters took 6 hops**

Measuring path lengths in real-world networks **6.6**

Comparing with a baseline:  $G_{np}$  model

More realistic models: Watts&Strogatz model **← You are here**

More realistic models: Kleinberg's Decentralized search





# Small World: How?

Can a network with **communities** be a **small world** at the same time?

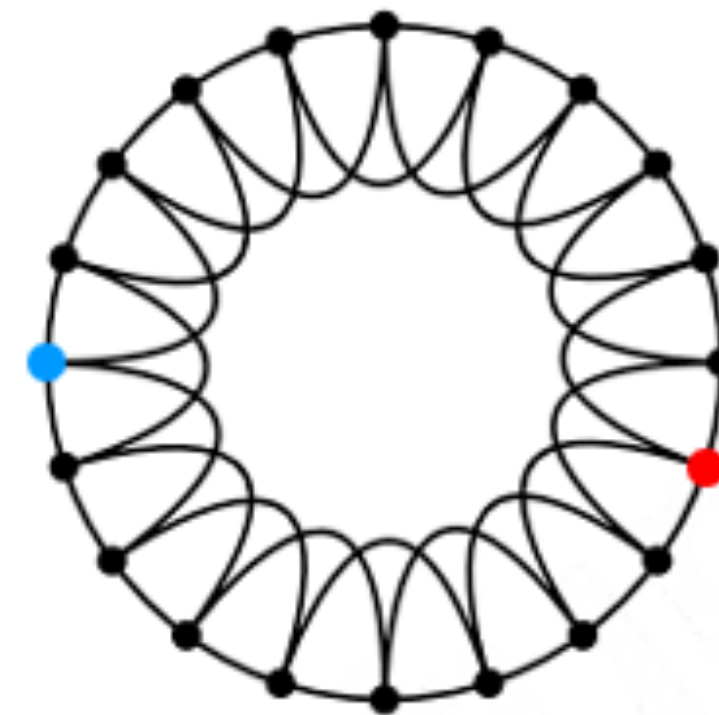
How can we at the same time have **high clustering** and **short paths**?

**G<sub>np</sub>**



Low clustering  
Short paths

**Ring**



High clustering  
Long paths

Clustering implies edge “locality”

But we need “long-range” edges for short paths

# The Small-World Model

**Small-world Model** [Watts-Strogatz '98]

Two components to the model:

**(1)** Start with a **low-dimensional regular lattice**

(In this case we use a ring as a lattice)

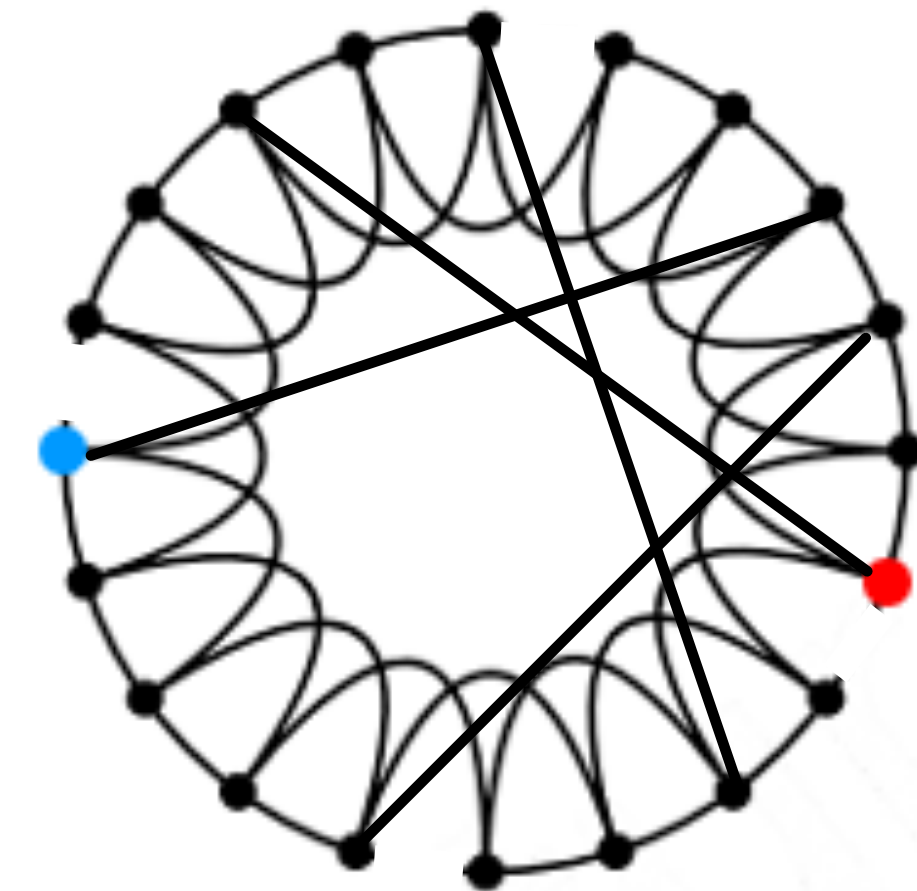
Has high clustering coefficient

Now introduce randomness (“shortcuts”)

**(2) Rewire:**

Add/remove edges to create shortcuts to join remote parts of the lattice

For each edge with prob.  $p$  move the other end to a random node



# Watts-Strogatz in 2D

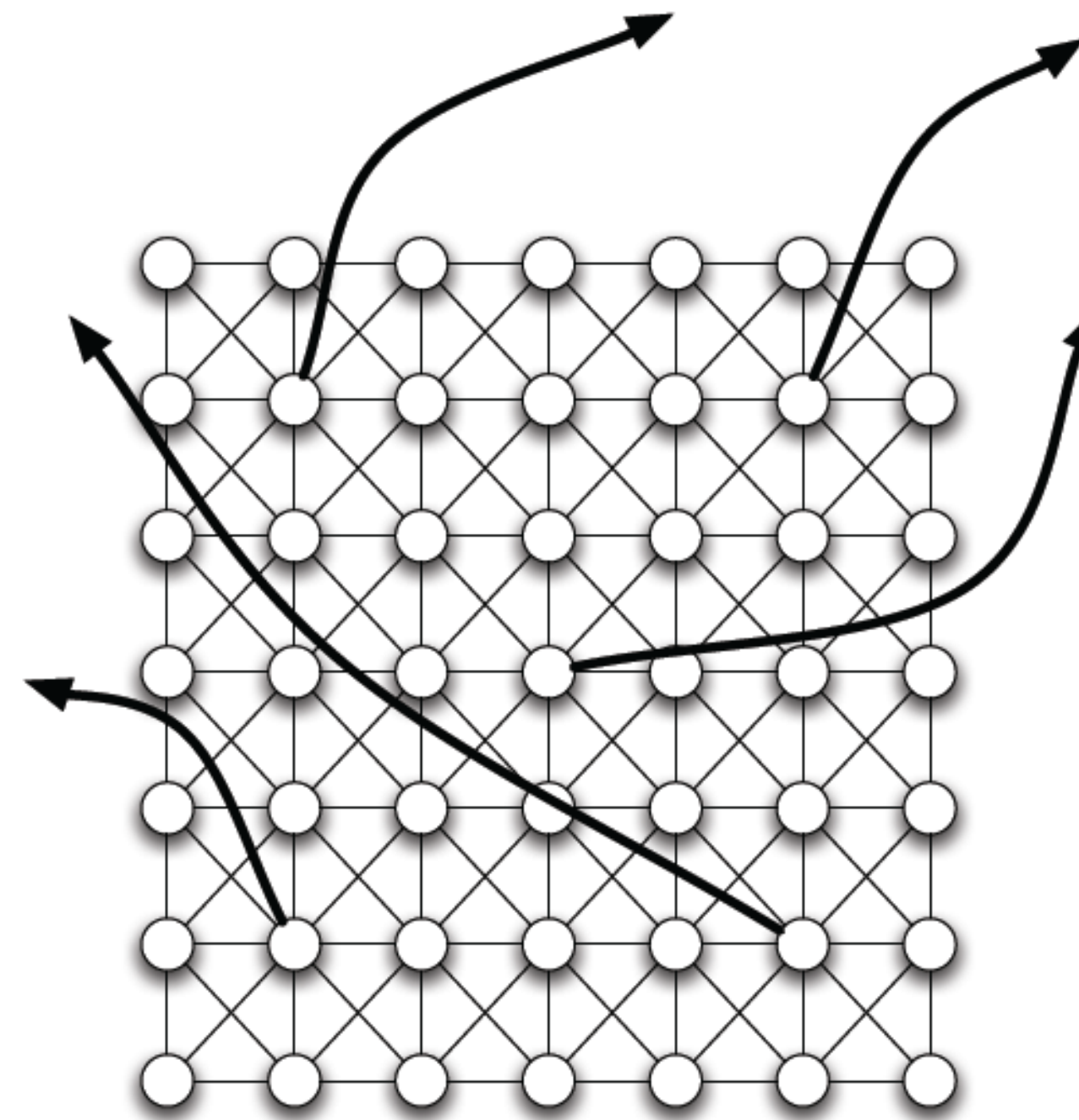
## Grid world with some random links

Start with a square grid (two-dimensional square grid)

## Two kinds of edges

Link to all other nodes of some radius  $r$

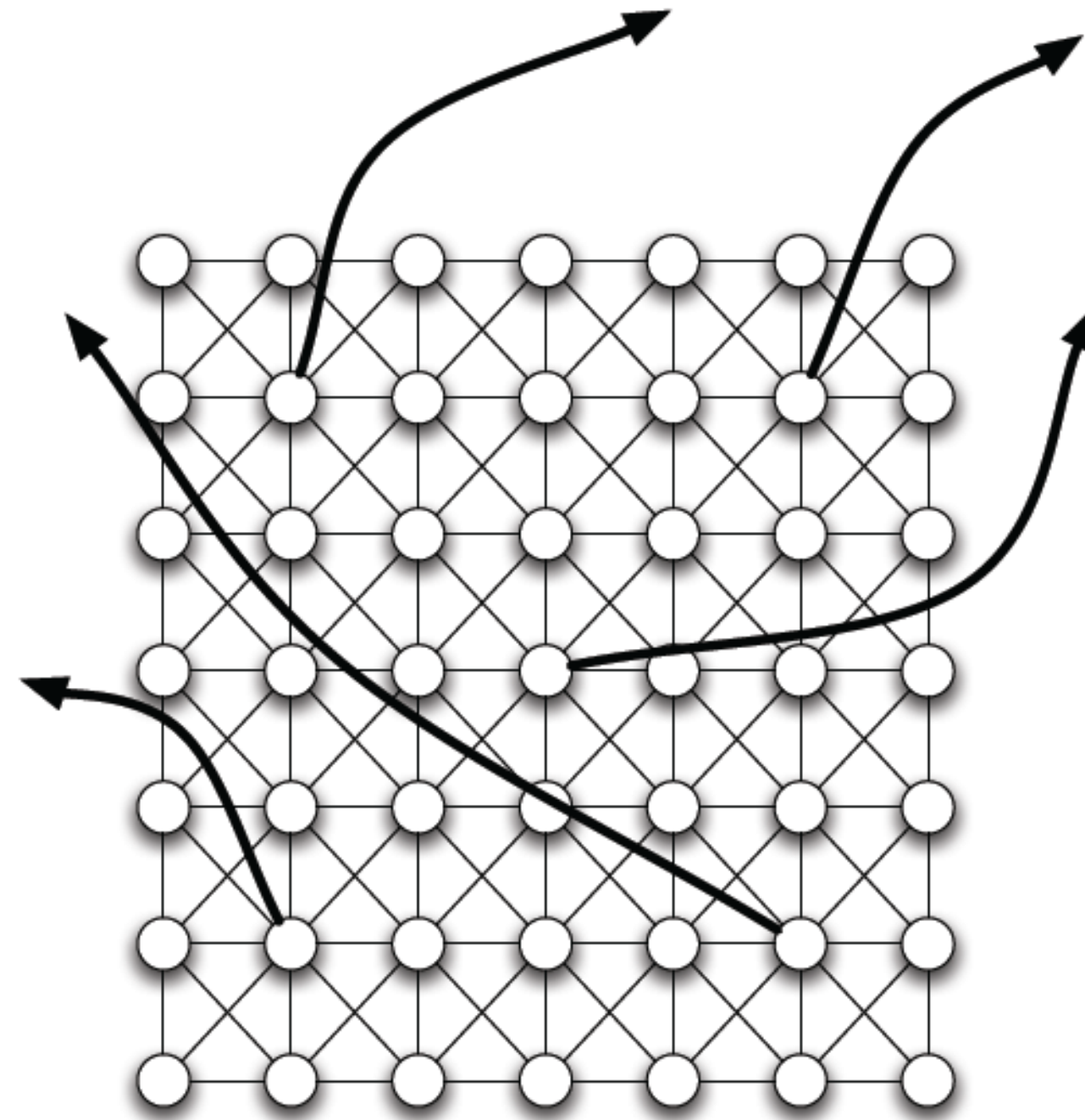
Then add  $k$  random links per node (like weak ties)



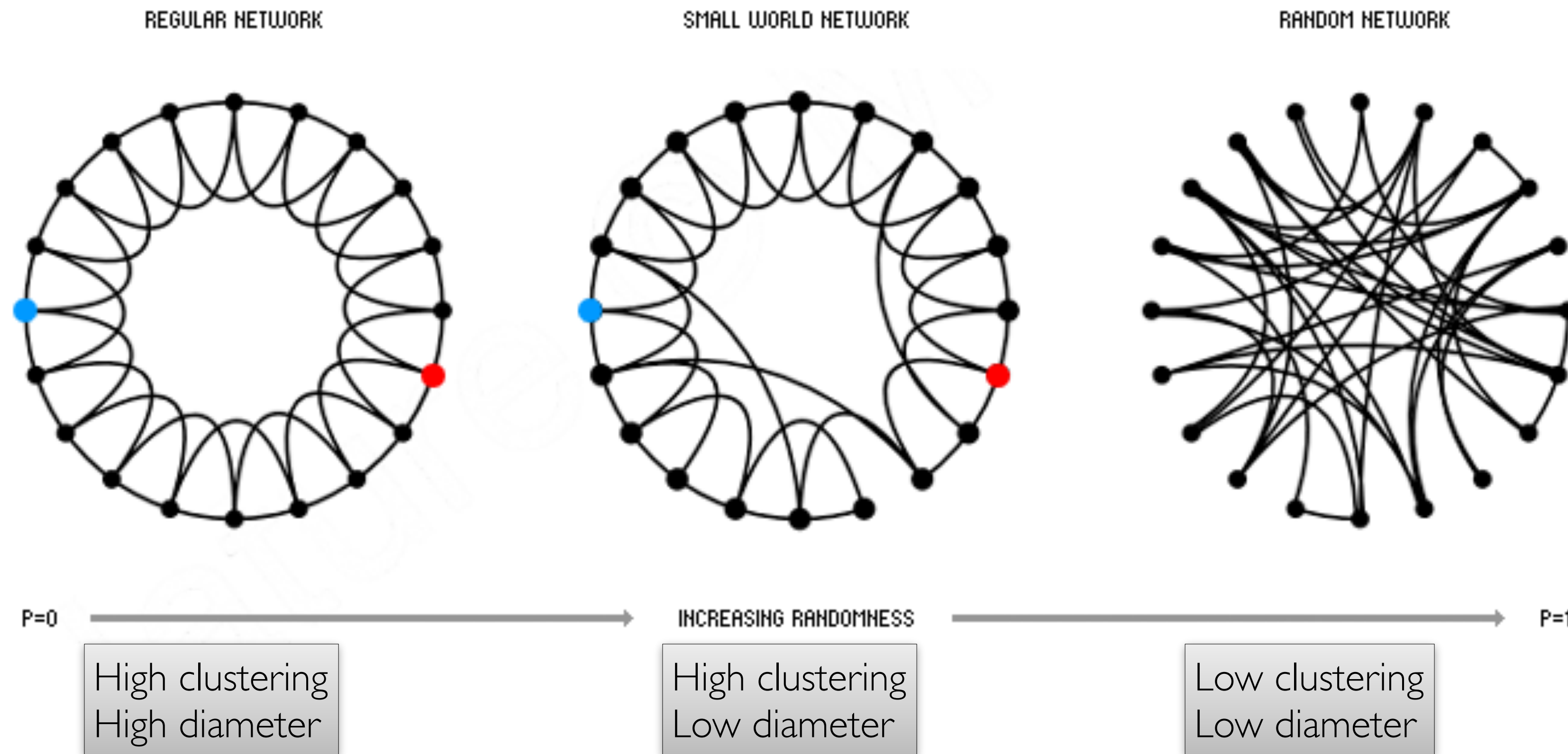
# Watts-Strogatz

**Lots of clustering**, since friends are likely to have friends in common (overlapping neighborhoods)

**And short paths!** Imagine just following the random links

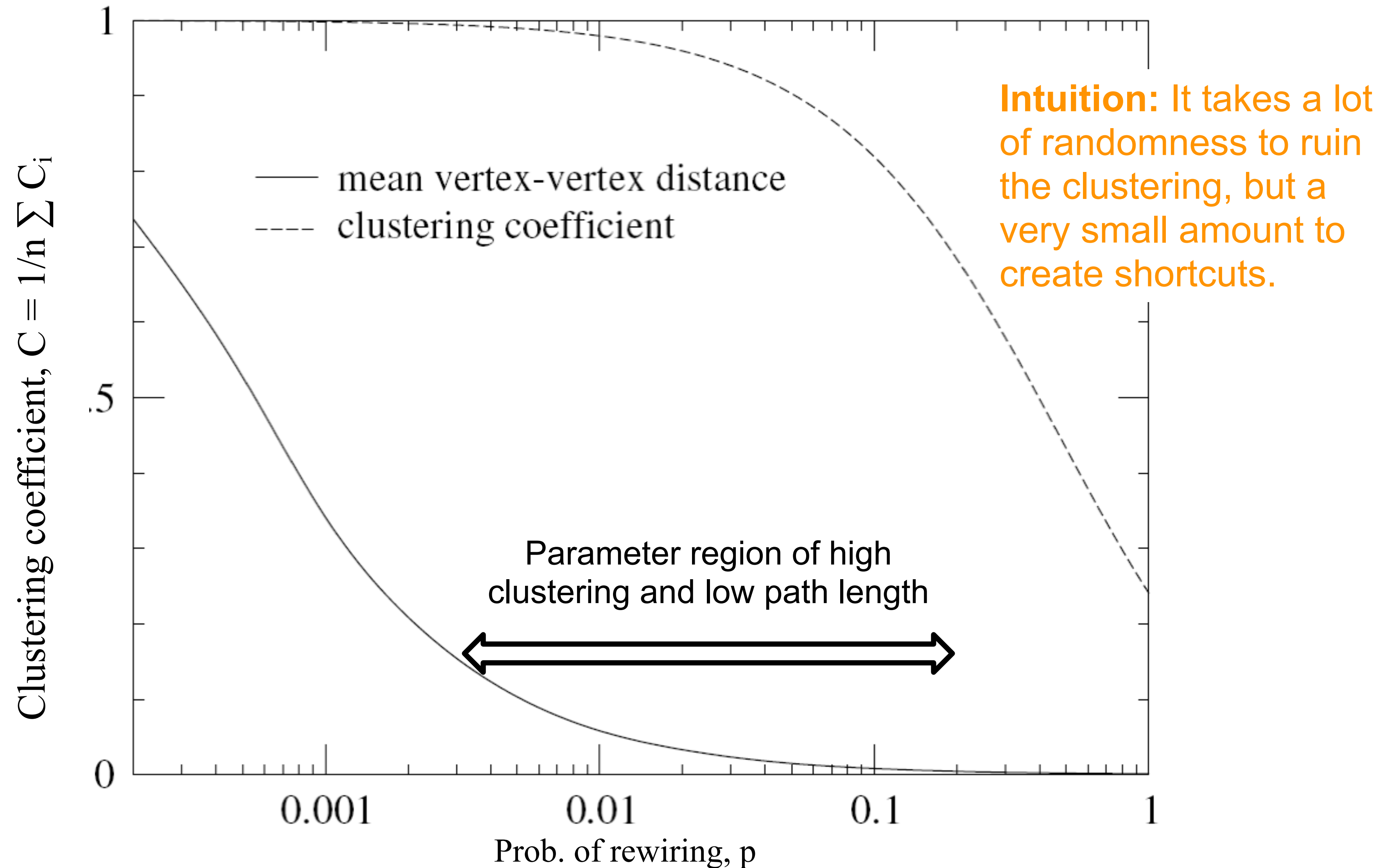


# The Small-World Model



Rewiring allows us to “interpolate” between a regular lattice and a random graph

# The Small-World Model



# Small-World: Summary

**Could a network with high clustering be at the same time a small world?**

Yes! You don't need more than a few random links

## **The Watts Strogatz Model:**

Provides insight on the interplay between clustering and the small-world

Captures the structure of many realistic networks

Accounts for the high clustering of real networks

Does not lead to the correct degree distribution

# Network Analysis Methodology

What are the basic properties of real social networks? **Short paths!**

How can we model them? **Path lengths**

Today:

Milgram's experiment **Letters took 6 hops**

Measuring path lengths in real-world networks **6.6**

Comparing with a baseline:  $G_{np}$  model ☺ ☹ ☹

More realistic models: Watts&Strogatz model ☺ ☺ ☹

More realistic models: Kleinberg's Decentralized search



# Back to Milgram

Milgram's experiment **actually taught us two** things

Short paths exist

But people can also find them!!

**No knowledge of the intricate structure of actual social network**

But enough social/geographical/professional markers that people can find short paths anyway

# Back to Milgram

To find actual shortest paths, people would have had to send to ALL their contacts

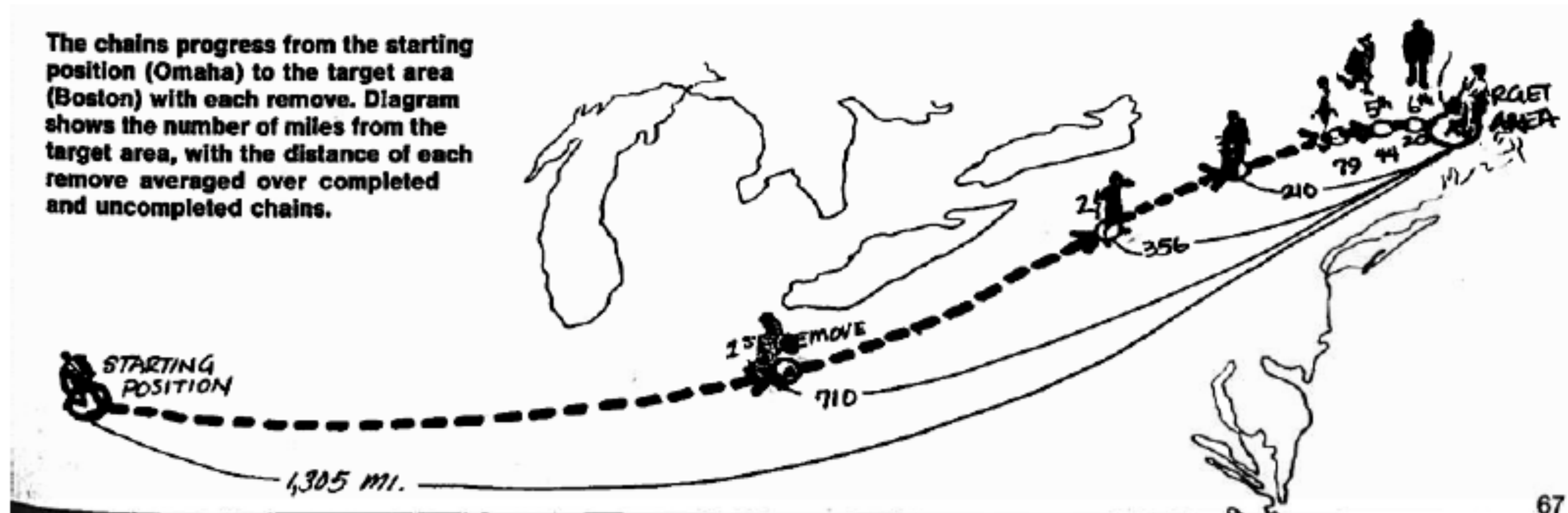
- And hope for 0% attrition
- Simulate BFS

But the actual experiment was much more interesting!

- People had to “tunnel” through the network, doing a kind of decentralized social search
- Could have failed

# How to Navigate a Network?

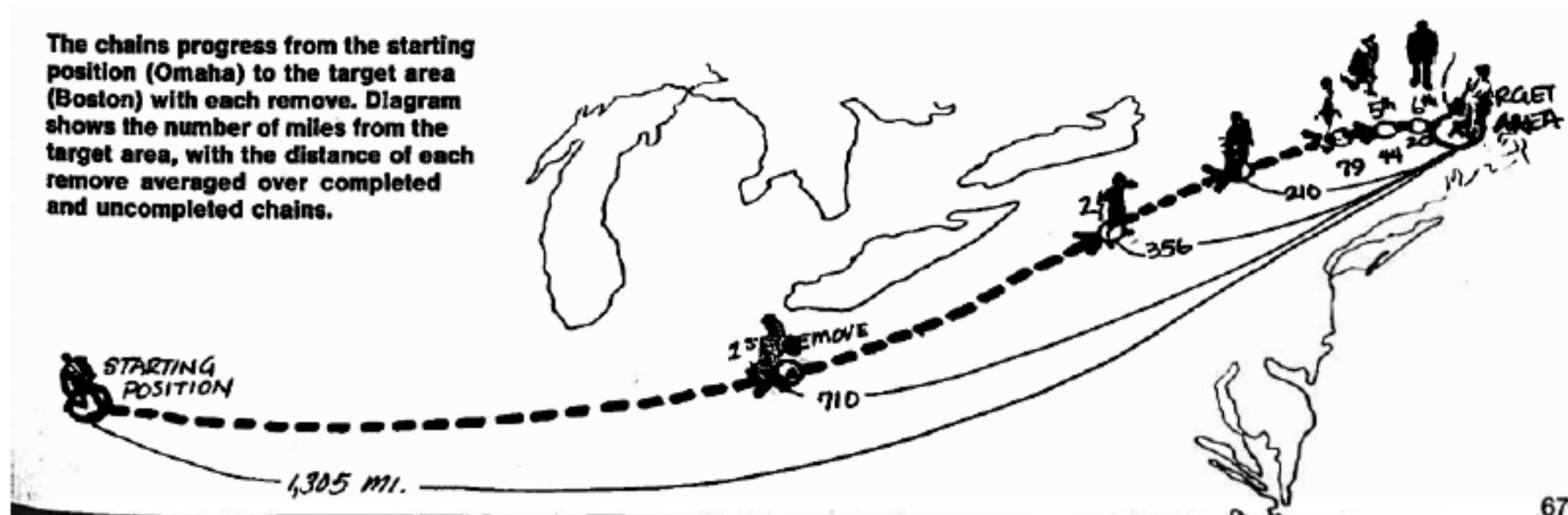
**What mechanisms do people use to navigate networks and find the target?**



# How to Navigate a Network?

“The **geographic movement** of the [message] from Nebraska to Massachusetts is striking. There is a **progressive closing in on the target area** as each new person is added to the chain”

S.Milgram ‘The small world problem’, Psychology Today, 1967

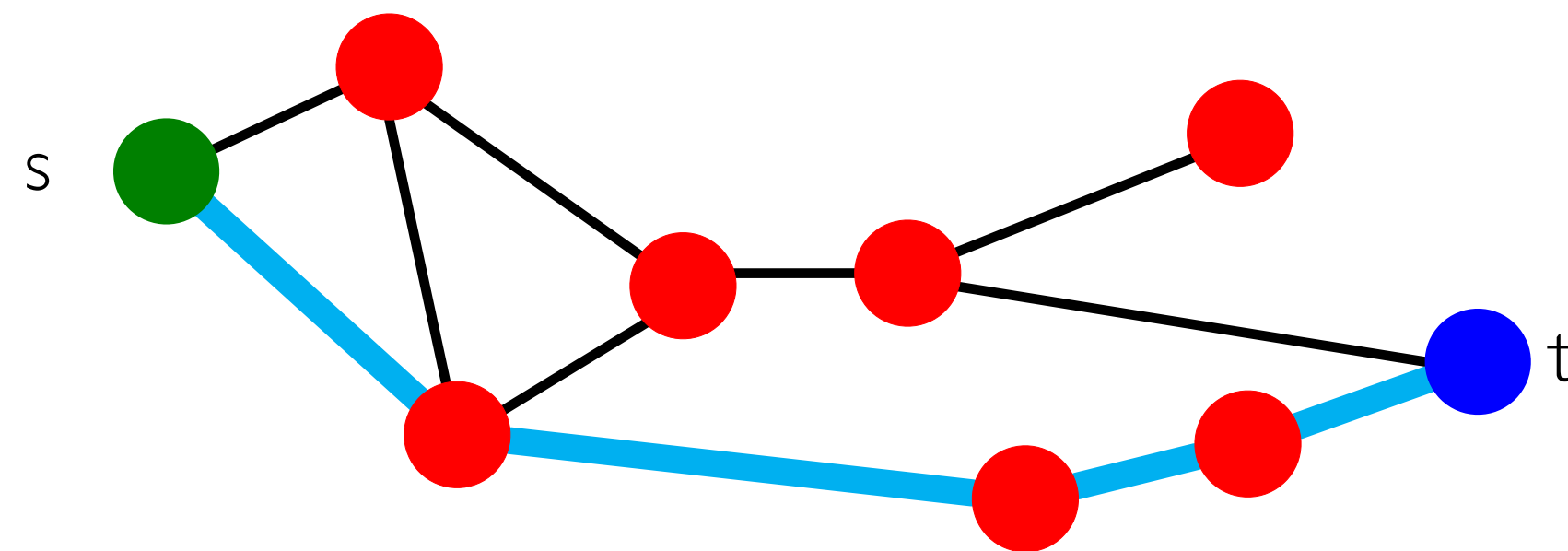


# Decentralized Search

## The setting:

- Nodes live in a regular lattice, just as in Watts-Strogatz
- Each node has an “address”/location in the grid
- Node  $s$  is trying to route a message to  $t$
- $s$  only knows locations of its friends and location of the target  $t$
- $s$  does not know random links of anyone else but itself

We say this kind of search is “decentralized” because no one has complete (i.e. “centralized”) knowledge of the network



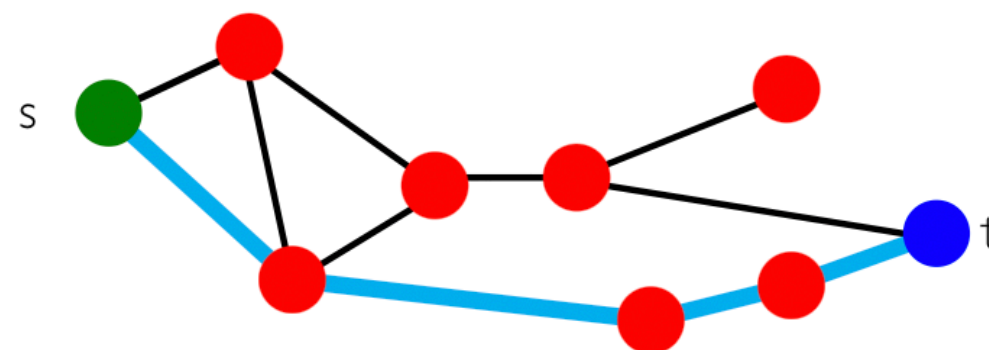
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**Geographic Navigation:** nodes will act *greedily* with respect to geography: always pass the message to their neighbour who is geographically closest to  $t$  (what else can they do?)

**Search time  $T$ :** Number of steps it takes to reach  $t$



# What is success?

We know these graphs have diameter  $O(\log n)$ , so paths are logarithmic in shortest-path length

We will say a graph is **searchable** if the decentralised search time  $T$  is **polynomial in the path lengths**

But it's **not searchable** if  $T$  is **exponential in the path lengths**

**Searchable**

Search time  $T$ :

$$O((\log n)^\beta)$$

**Not searchable**

Search time  $T$ :

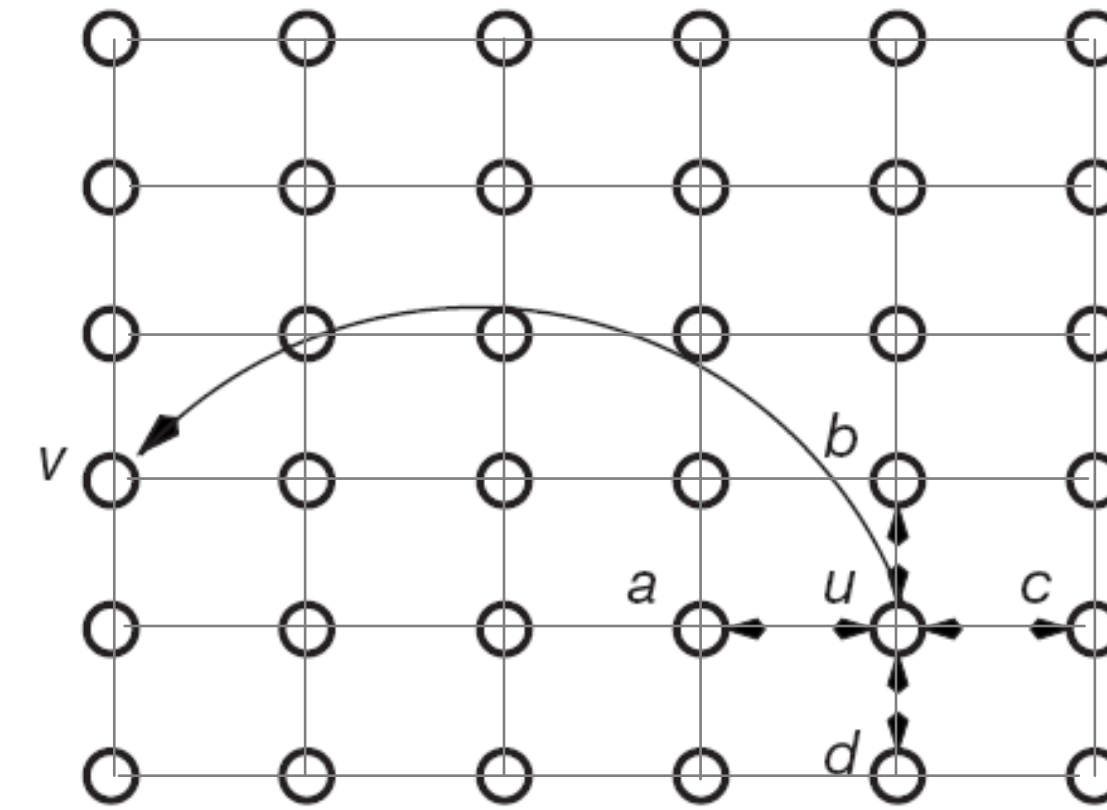
$$O(n^\alpha)$$

# Navigation in Watts-Strogatz

**Model:** 2-dim grid where each node has 1 random edge

This is a small-world!

(Small-world = diameter  $O(\log n)$ )



**Fact:** A decentralized search algorithm in Watts-Strogatz model needs  $n^{2/3}$  steps to reach  $t$  in expectation

Even though paths of  $O(\log n)$  steps exist!

**Note:** All our calculations are asymptotic, i.e., we are interested in what happens as  $n \rightarrow \infty$



# Overview of the Results

Not searchable

Search time T:

$$O(n^\alpha)$$

Watts-Strogatz

$$O(n^{\frac{2}{3}})$$

Erdős–Rényi ( $G_{np}$ )

$$O(n)$$

Searchable

Search time T:

$$O((\log n)^\beta)$$

Next: Kleinberg's model

$$O((\log n)^2)$$

# Navigable Small-World Graph?

Watts-Strogatz graphs are  
**not searchable**

How do we make a searchable  
small-world graph?

# Navigable Small-World Graph?

Watts-Strogatz graphs are **not searchable**

How do we make a searchable small-world graph?

**Intuition:**

Our long range links are **not random**

They follow **geography**



Saul Steinberg, "View of the World from 9th Avenue"

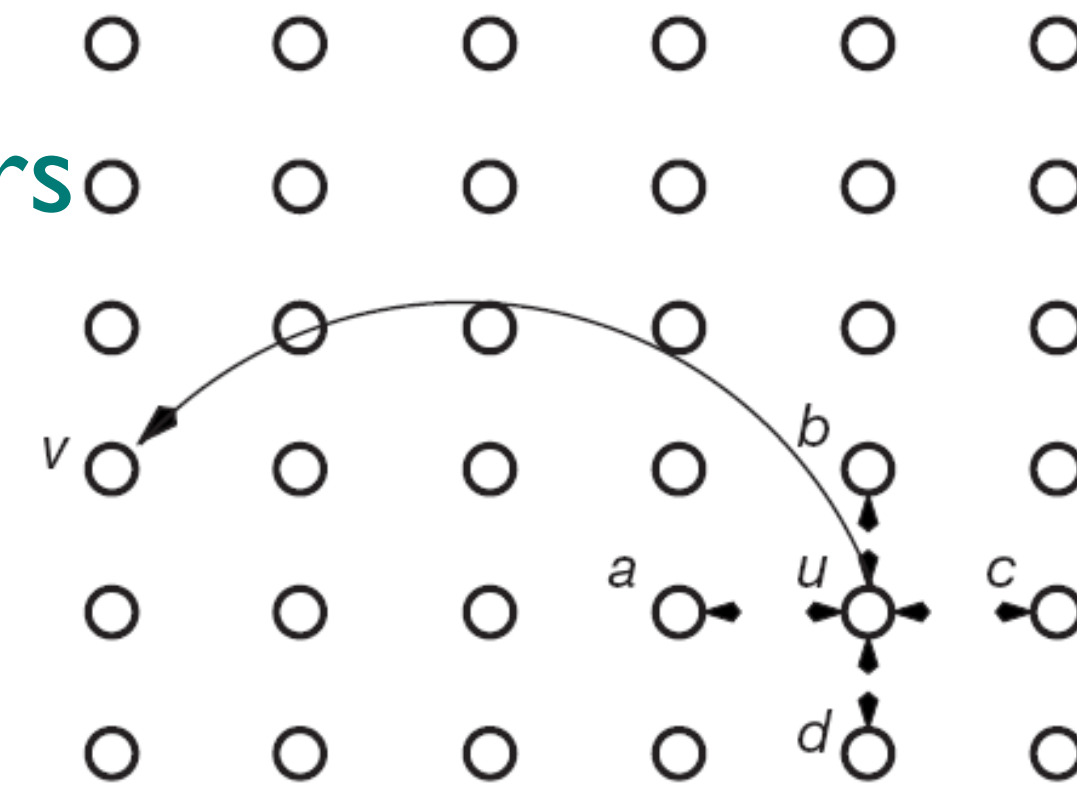
# Kleinberg's Model

**Kleinberg's Model** [Kleinberg, Nature '01]

Nodes still live in a grid, and **know their neighbours**

Each node has **one random "long-range" link**

**Key difference:** the link isn't uniformly at random anymore, **it follows geography**



Prob. of long link to node  $v$ :

$$P(u \rightarrow v) \sim d(u, v)^{-\alpha}$$

$d(u, v)$  ... grid distance between  $u$  and  $v$  (**address distance, not shortest path**)

$\alpha$  ... tunable parameter  $\geq 0$

# Kleinberg's Model

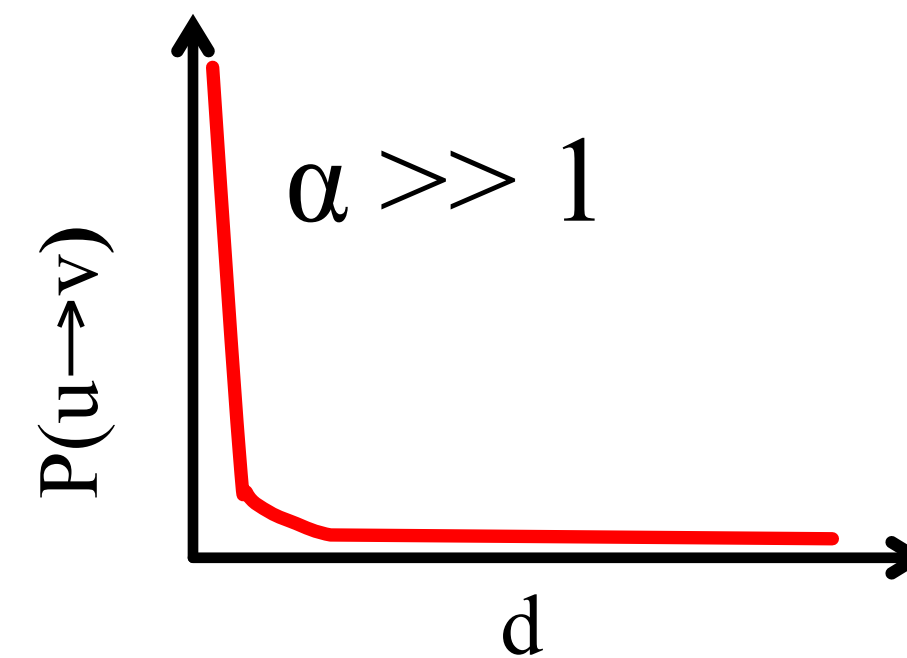
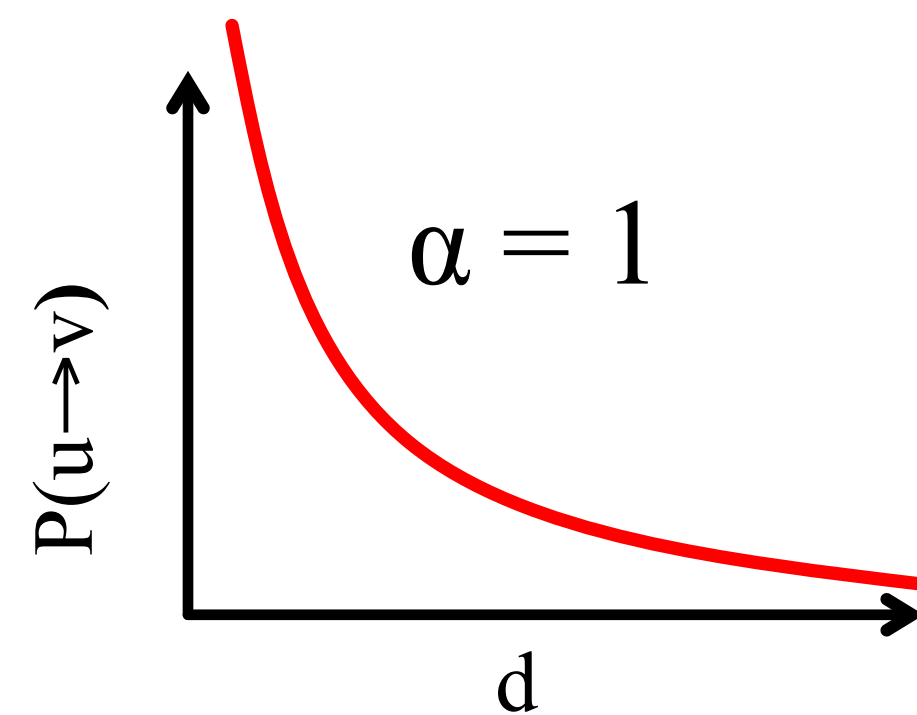
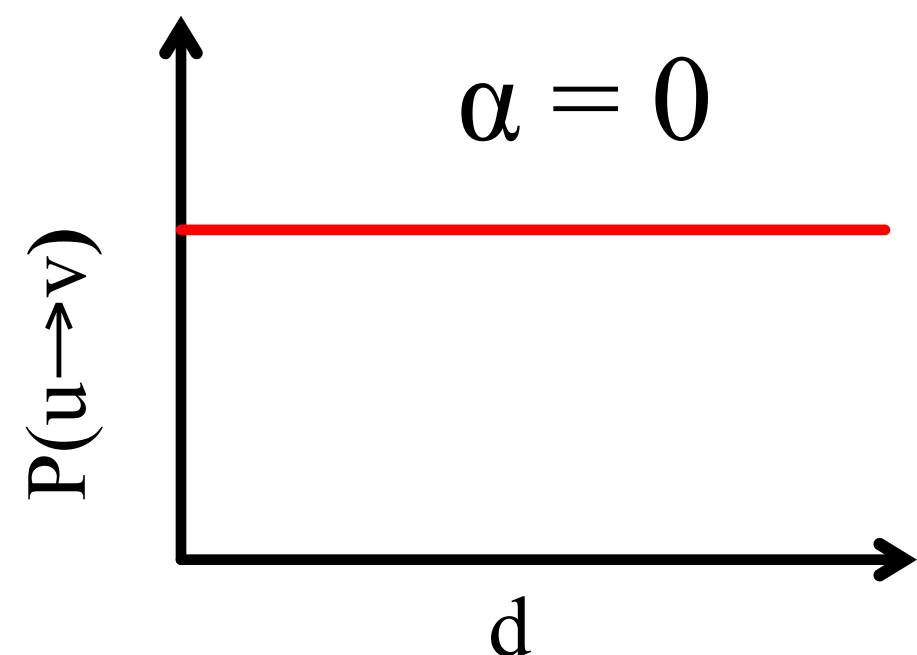
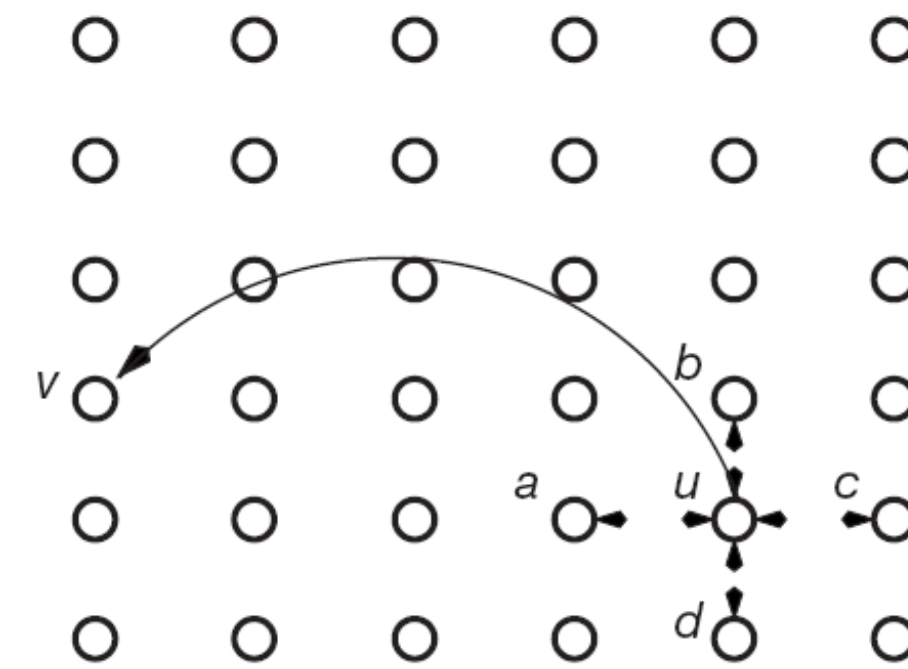
**Kleinberg's Model** [Kleinberg, Nature '01]

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(address distance, not shortest path)

$\alpha$  ... tunable parameter  $\geq 0$

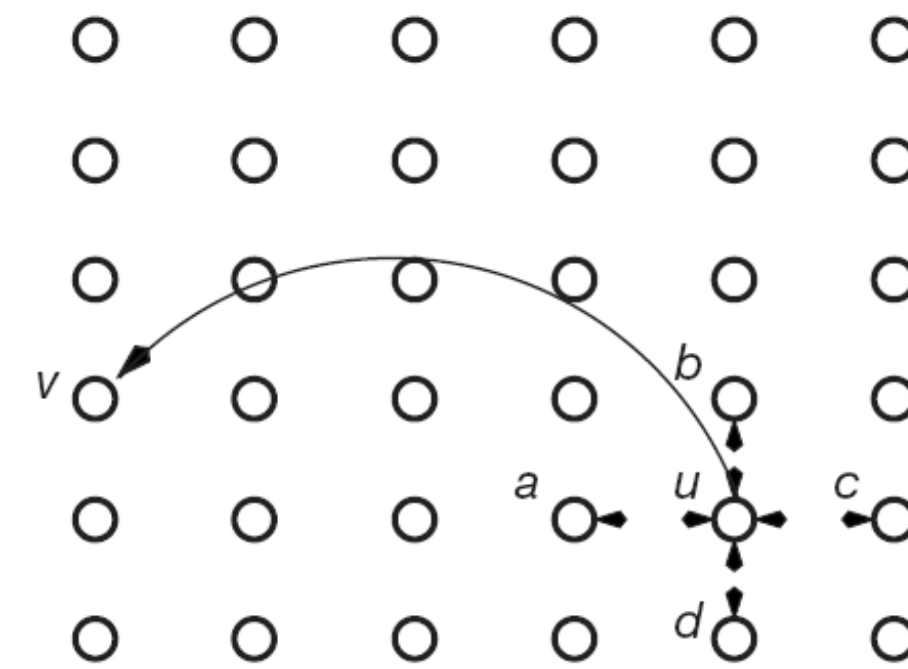


# Kleinberg's Model

**Kleinberg's Model** [Kleinberg, Nature '01]

Prob. of long link to node  $v$ :

$$P(u \rightarrow v) \sim d(u, v)^{-\alpha}$$



Express as a probability by dividing by the proper normalizing constant:

$$P(u \rightarrow v) = \frac{d(u, v)^{-\alpha}}{\sum_{w \neq u} d(u, w)^{-\alpha}}$$

This just ensures the probabilities sum to 1

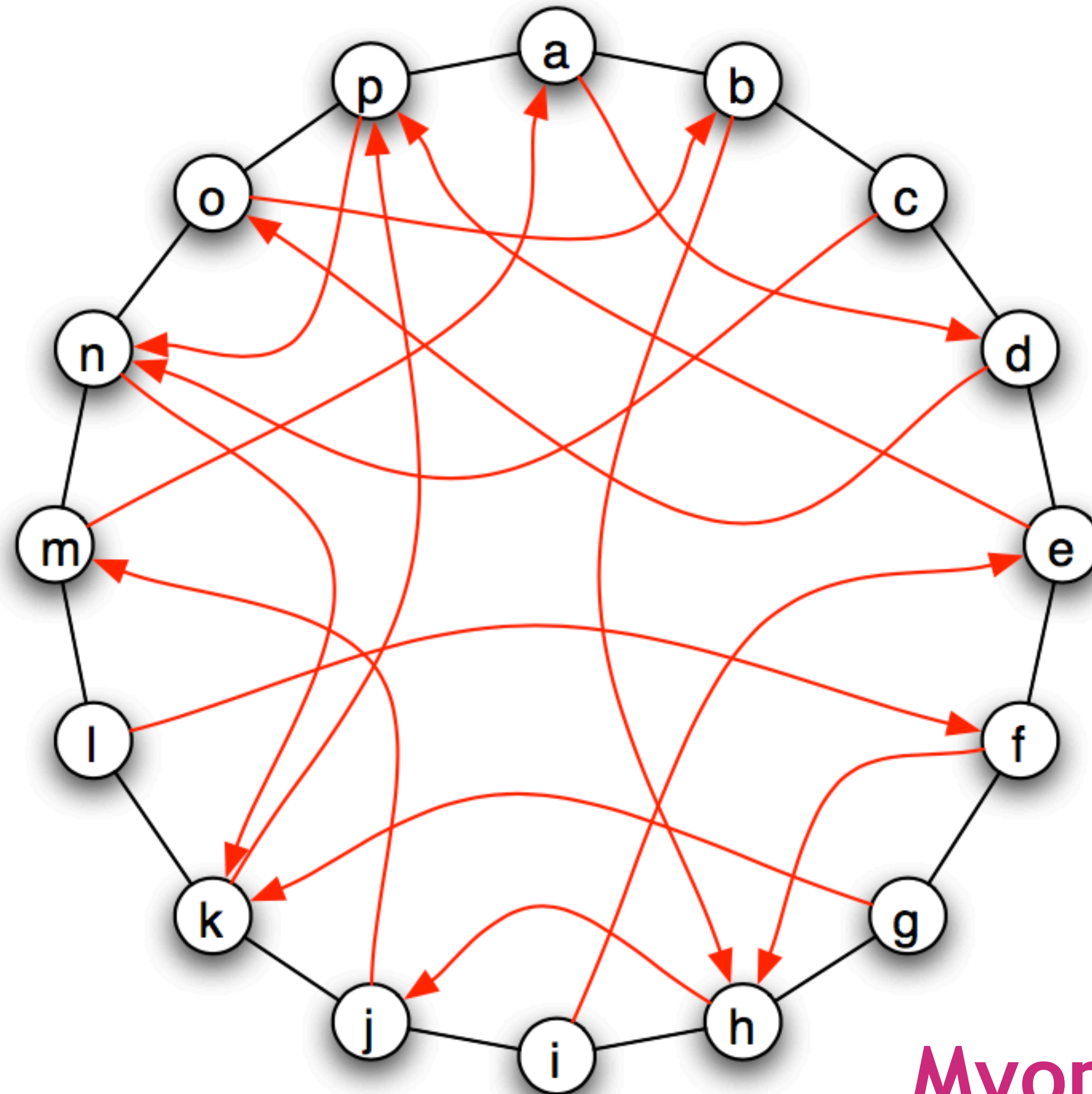
# Kleinberg's Model in 1-Dimension

We will analyze the 1-dimensional case

Nodes use the greedy strategy (“myopic search”): at each step, pass to contact geographically closest to the target

# Kleinberg's Model in 1-Dimension

We will analyze the 1-dimensional case

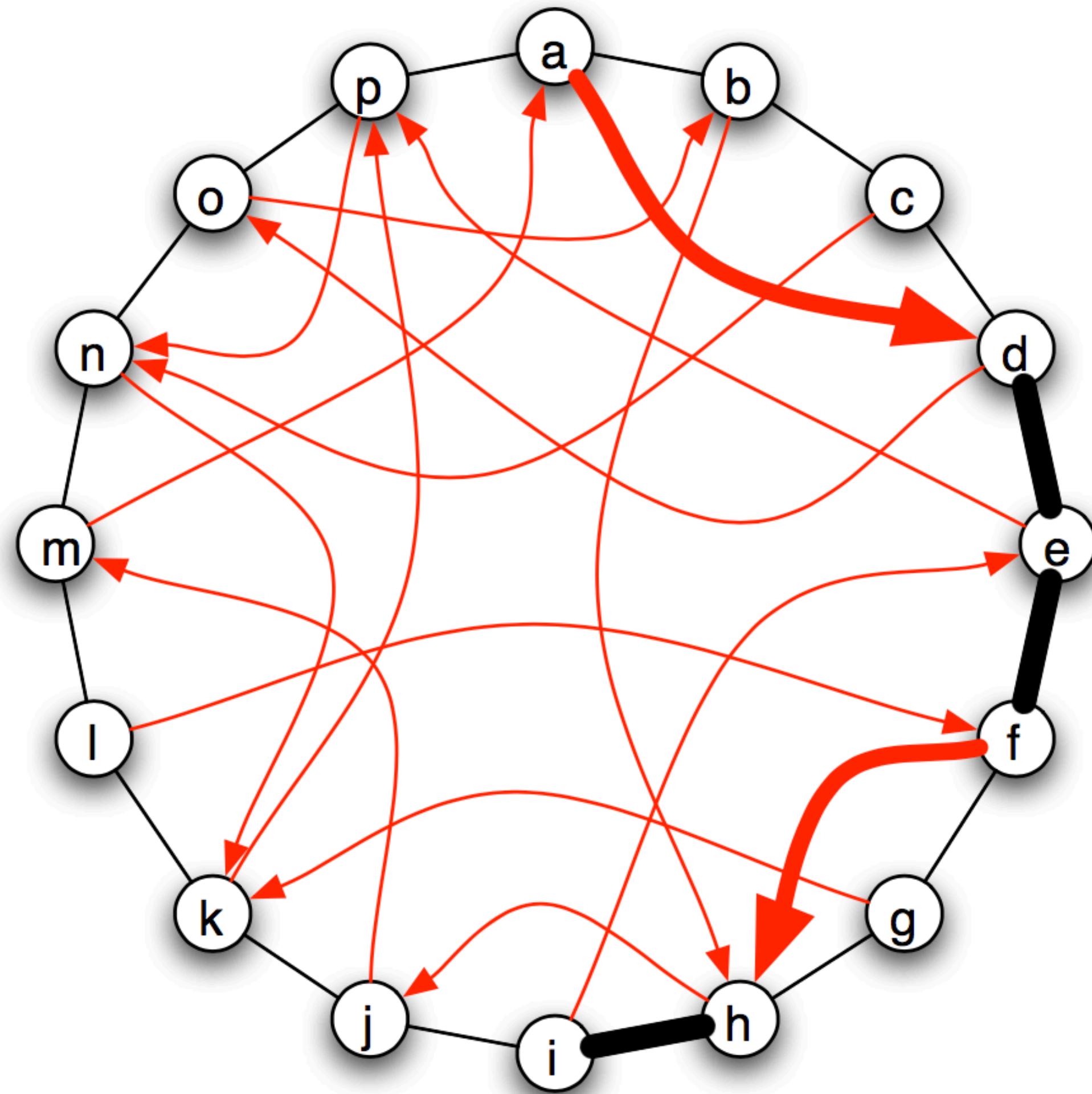


Myopic path a->i?



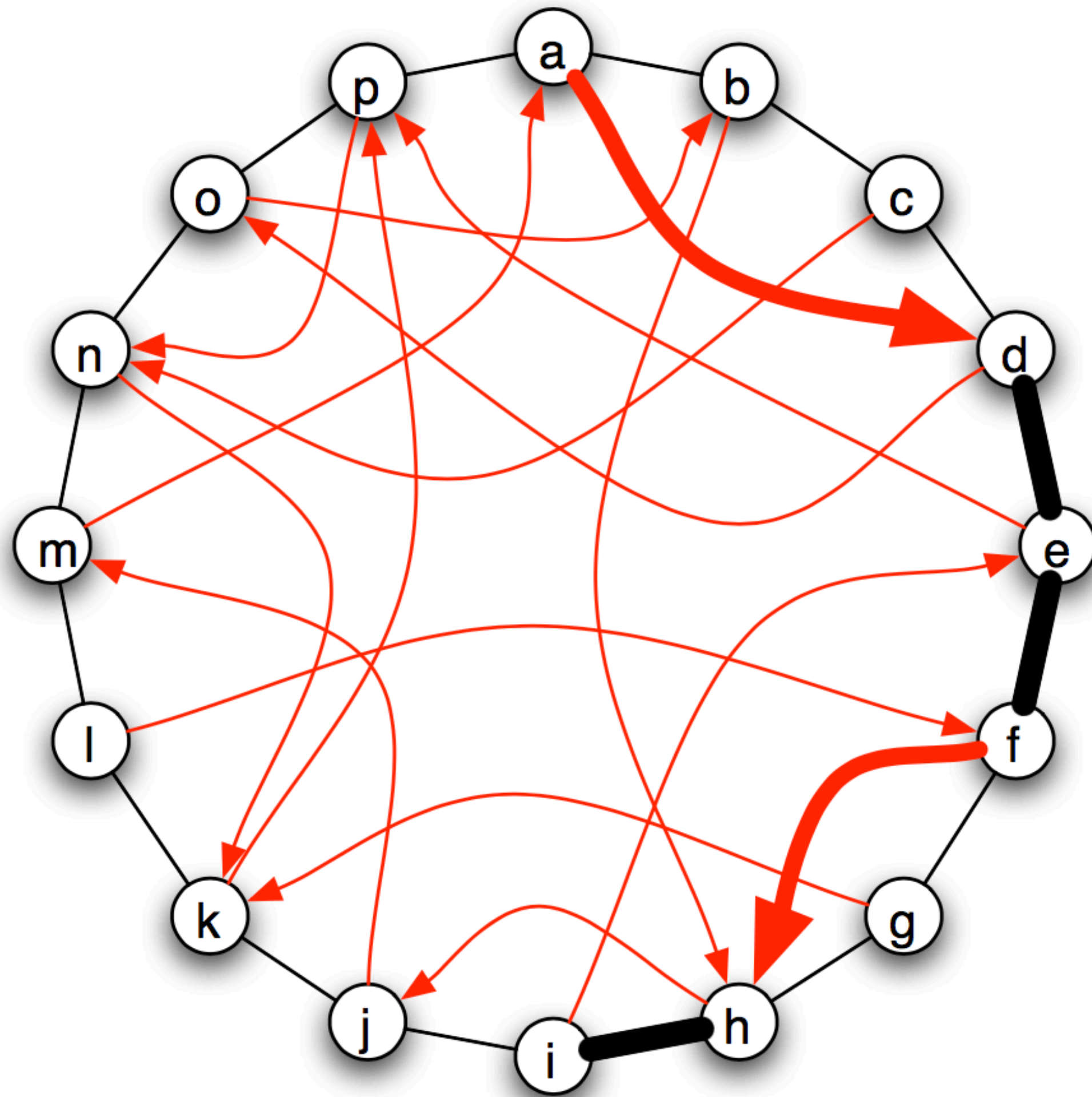
# Kleinberg's Model in 1-Dimension

We will analyze the 1-dimensional case



# Kleinberg's Model in 1-Dimension

Not the shortest path!



# Kleinberg's Model in 1-Dimension

We now have a completely well-defined probabilistic question:

- Start with a ring where each node is connected to its two neighbours
- Add one random link per node according to geography
- Choose random start  $s$  and random target  $t$

What is expected path length of myopic search?

# Kleinberg's Model in 1-Dimension

We analyze 1-dimensional case:

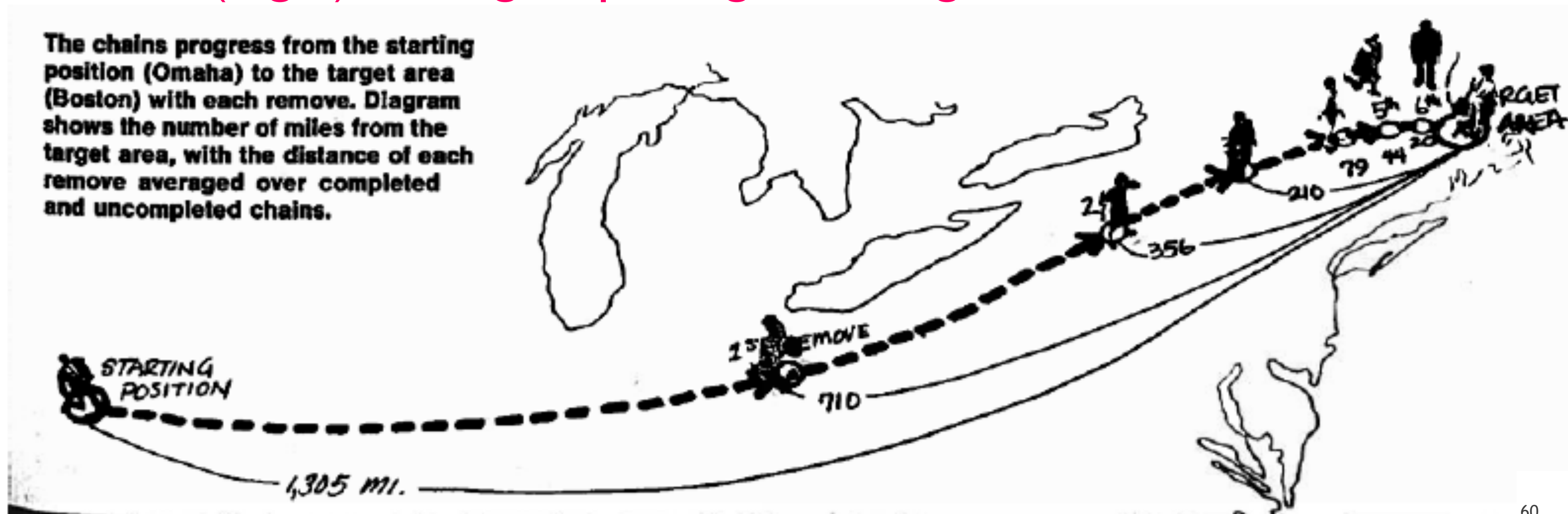
Claim: For  $\alpha = 1$  we can get from  $s$  to  $t$  in  $O(\log(n)^2)$

steps in expectation  $P(u \rightarrow v) \sim d(u, v)^{-\alpha} = 1/d(u, v)$

Proof strategy:

Argue it takes  $O(\log n)$  to halve the distance

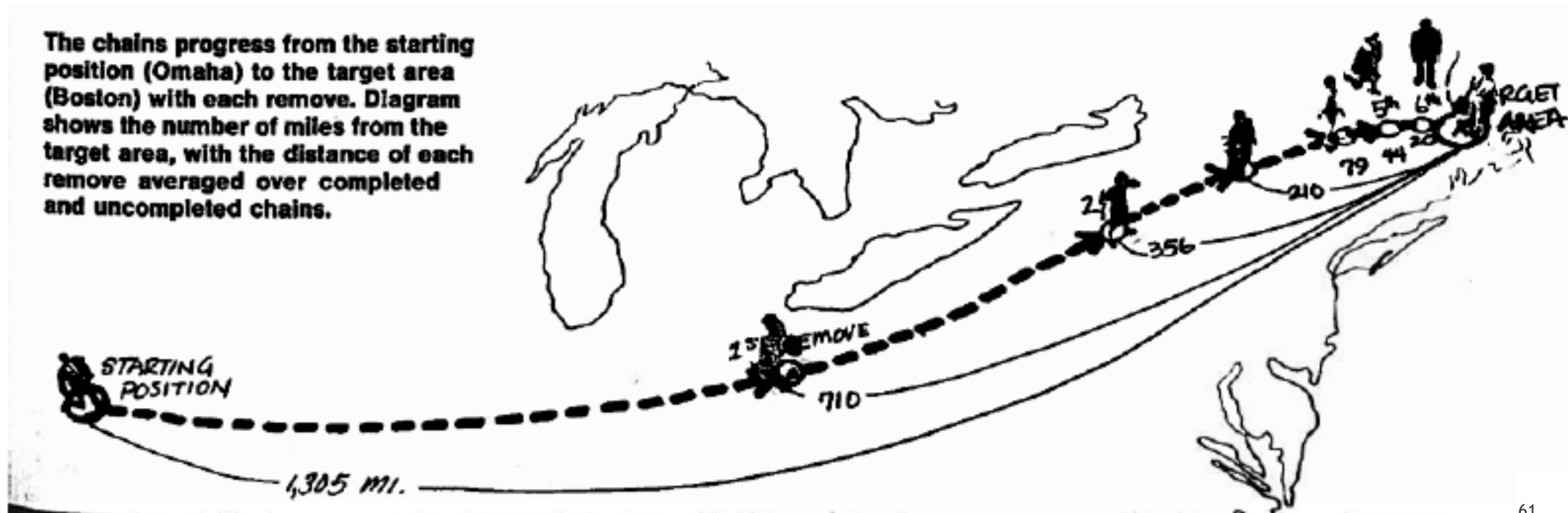
$O(\log n)$  halving steps to get to target



# Kleinberg's Model in 1-Dimension

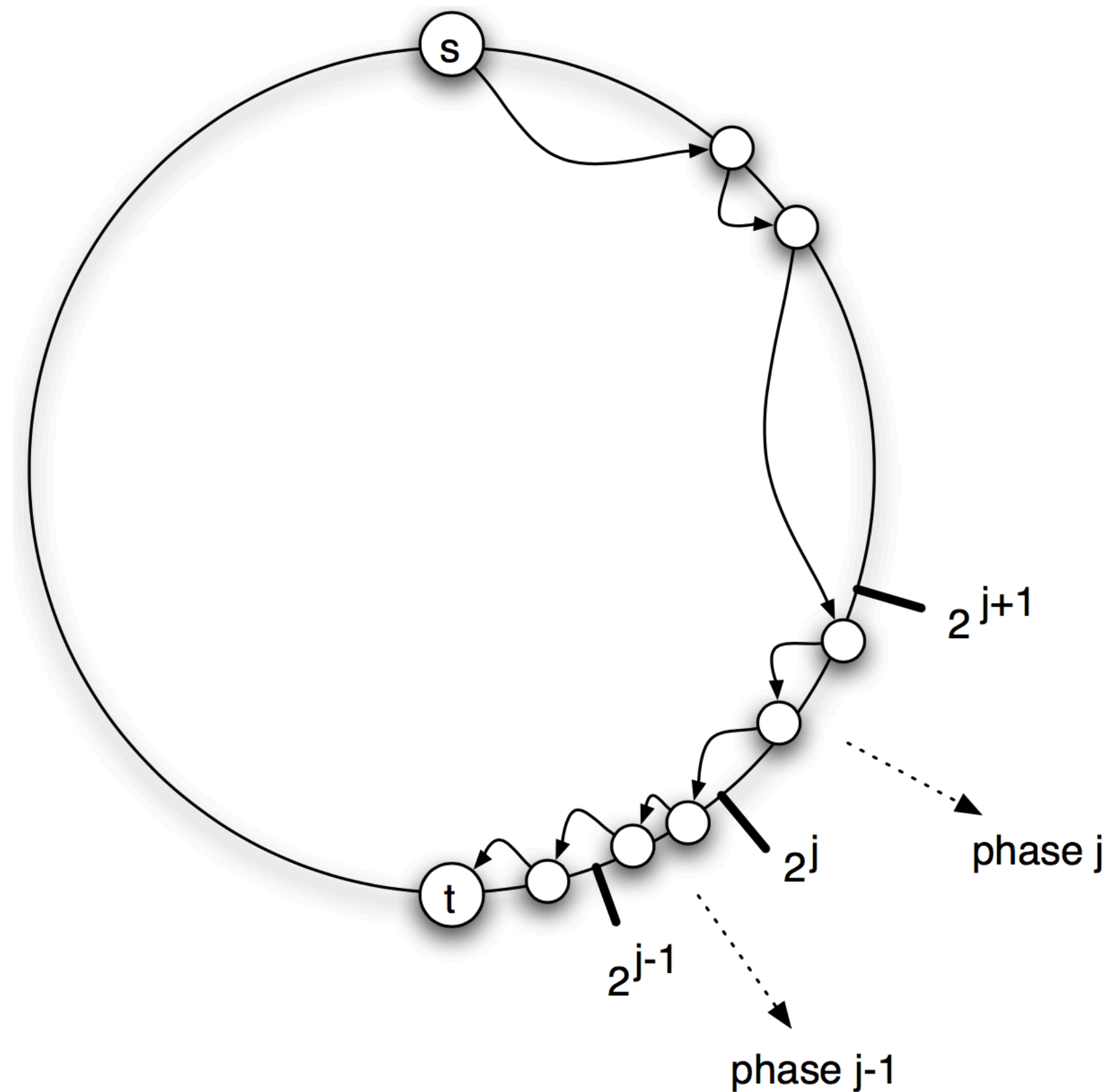
Observation: Notice that **myopic search will always get closer to the target** — even if your random link isn't closer, one of your neighbours will be

We can split the search up into exponentially decreasing phases



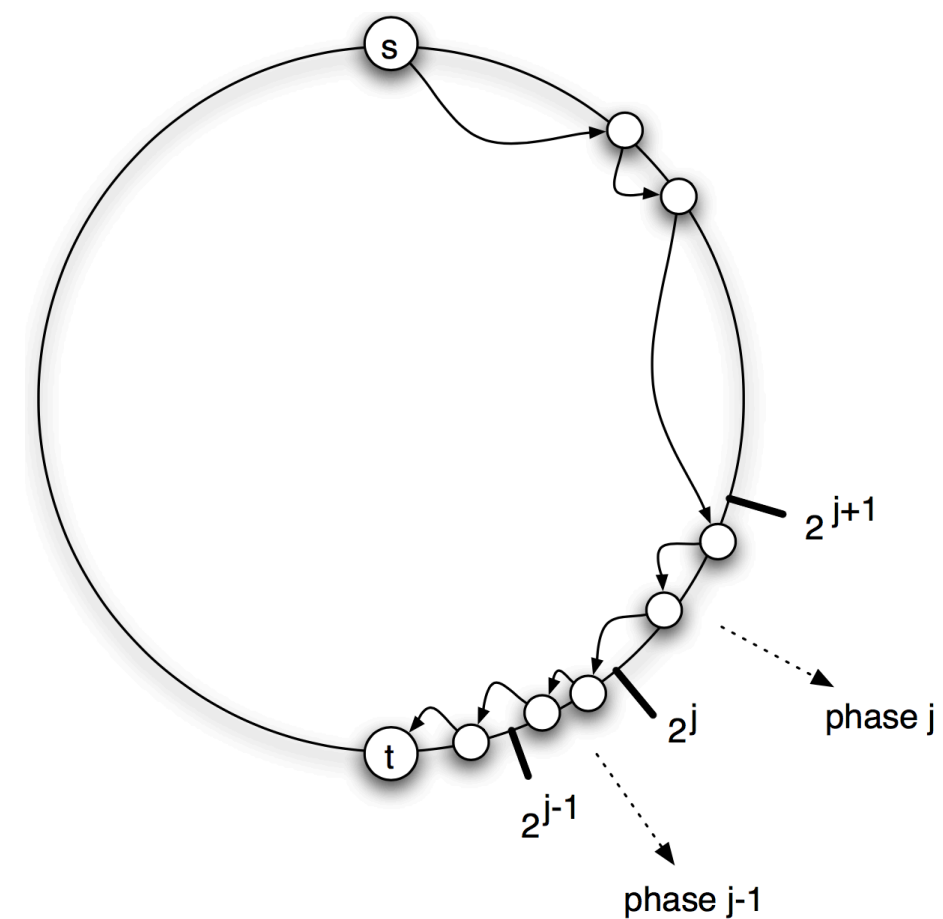
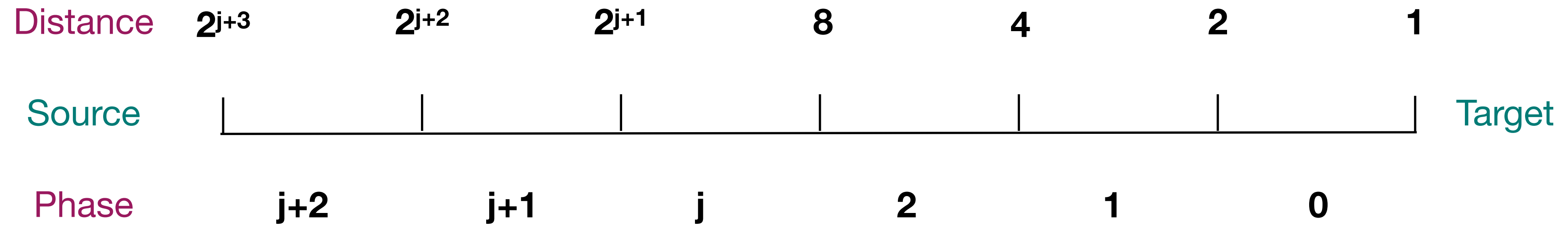
# Kleinberg's Model in 1-Dimension

Define: Say the search is in *phase j* if the remaining distance to  $t$  is between  $2^j$  and  $2^{j+1}$



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# Kleinberg's Model in 1-Dimension

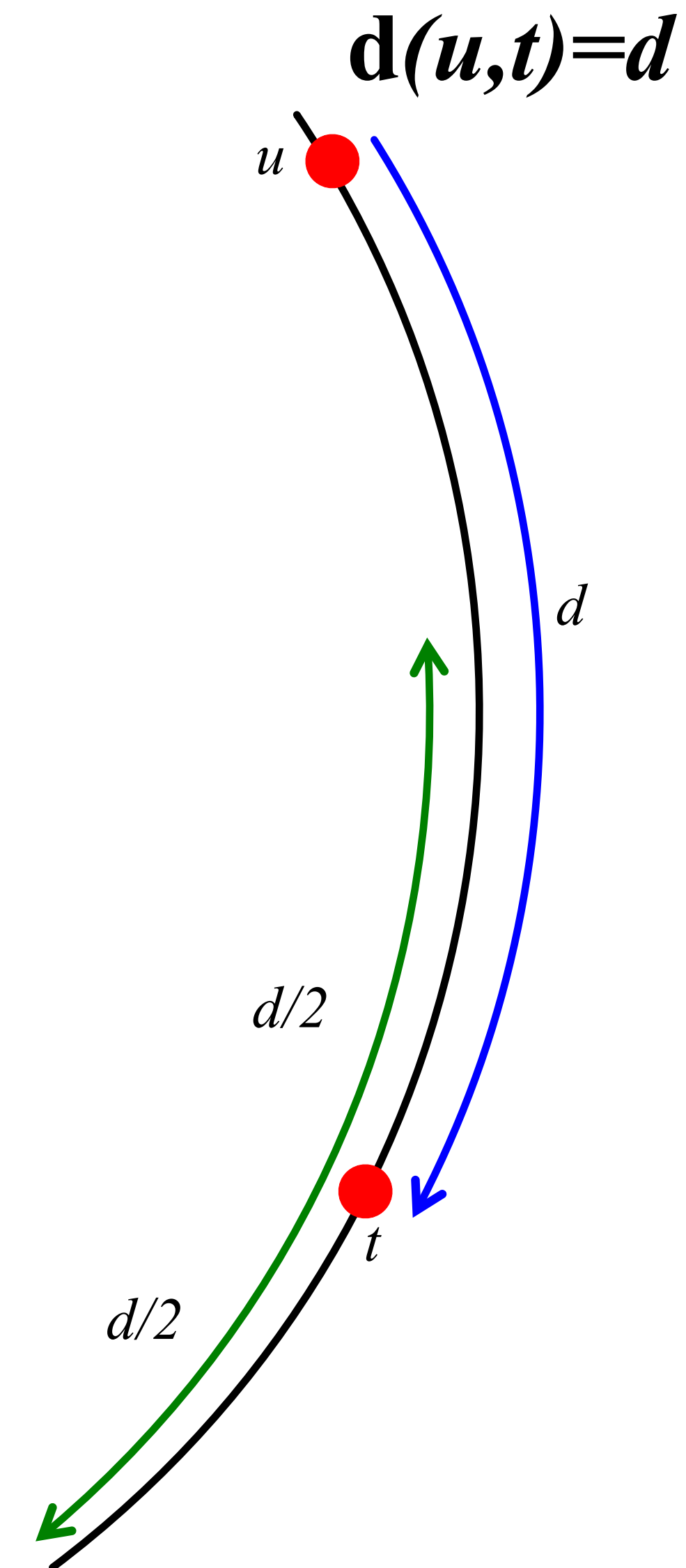
Call the remaining distance  $d(u, t) = d$   
Now consider the interval  $I$  of length  $d$   
centered on the target

We will show that:

$$P \left( \begin{array}{l} \text{Long range} \\ \text{link from } u \\ \text{points to a} \\ \text{node in } I \end{array} \right) = O \left( \frac{1}{\ln n} \right)$$

And remember  
 $\ln n = \log_e n$

**Why is this nice?** As  $d$  gets bigger,  
 $I$  gets wider, but the prob. is independent of  $d$ .





# Kleinberg's Model in 1-D

We need to calculate:

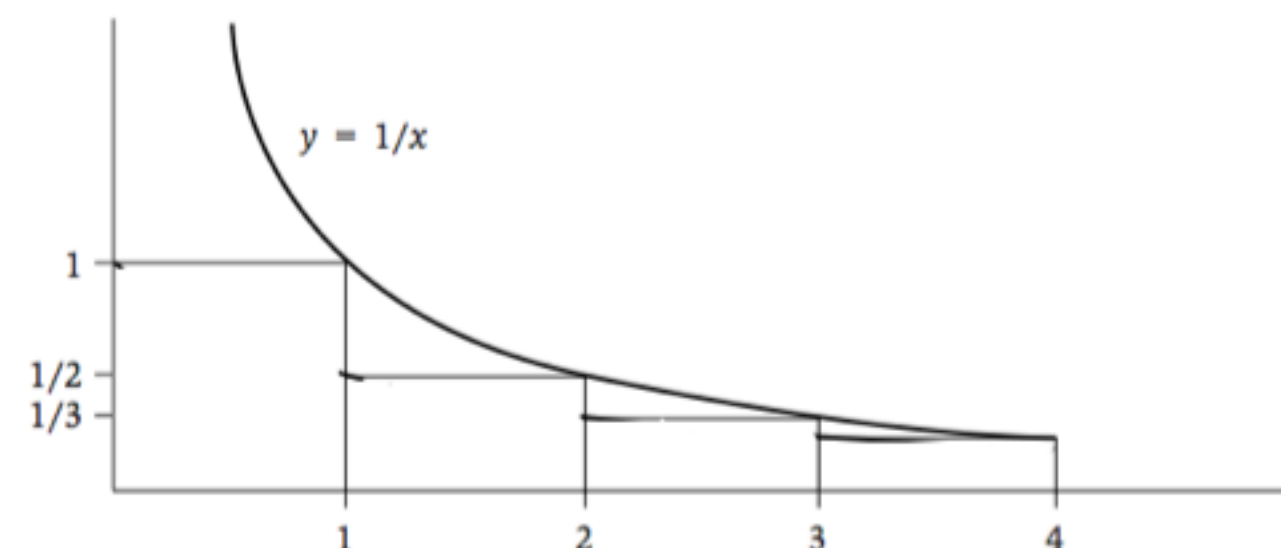
$$P(u \rightarrow v) = \frac{d(u, v)^{-1}}{\sum_{w \neq u} d(u, w)^{-1}}$$

First: what is the normalizing constant?

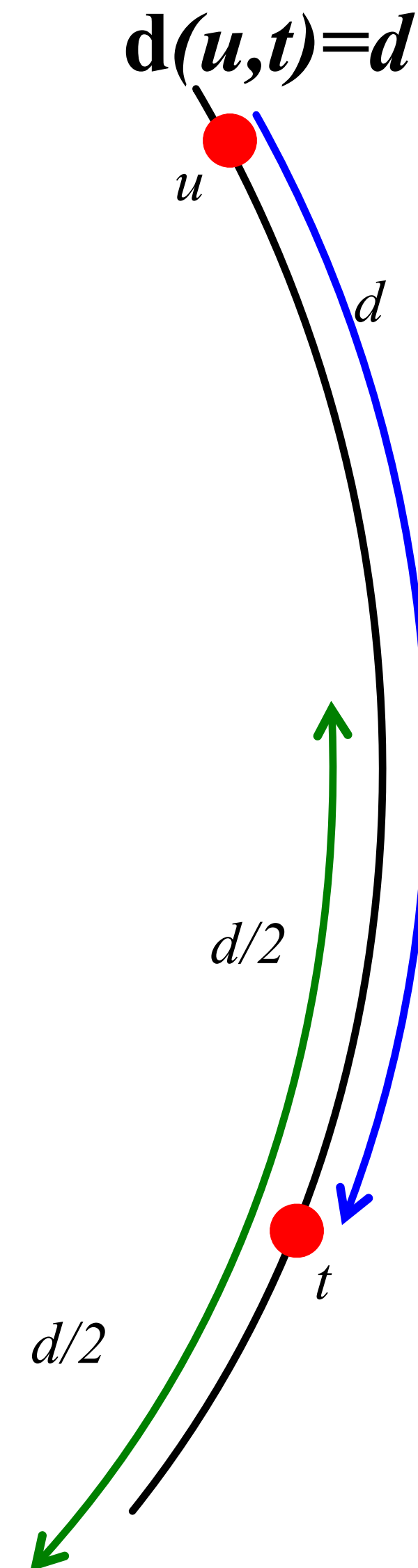
$$\sum_{w \neq u} d(u, w)^{-1} = \sum_{\text{Every distance } d \text{ from } 1 \text{ to } n/2} 2 \frac{1}{d} = 2 \sum_{d=1}^{n/2} \frac{1}{d} \leq 2 \ln n$$

(By the identity given below)

(At every distance  $d$  there are 2 nodes. Prob. of linking to one is  $1/d$ , by definition)



**Note:**  $\sum_{d=1}^{n/2} \frac{1}{d} \leq 1 + \int_1^{n/2} \frac{dx}{x} = 1 + \ln\left(\frac{n}{2}\right) = \ln n$



# Kleinberg's Model in 1-D

Now that we have the normalizing constant, we can explicitly calculate probability  $u$ 's random long-range link points inside  $I$ :

$$P(u \text{ points to } I) = \sum_{v \in I} P(u \rightarrow v) \geq \sum_{v \in I} \frac{d(u, v)^{-1}}{2 \ln n}$$

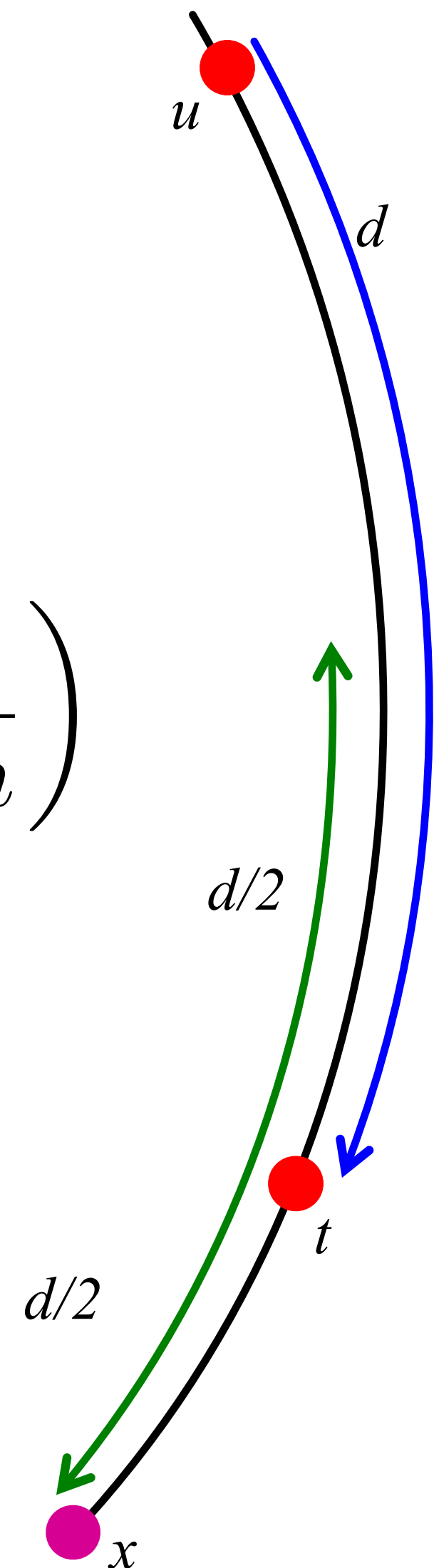
$$= \frac{1}{2 \ln n} \sum_{v \in I} \frac{1}{d(u, v)} \geq \frac{1}{2 \ln n} d \frac{2}{3d} = \frac{1}{3 \ln n} \in O\left(\frac{1}{\ln n}\right)$$

The biggest  $d(u, v)$  can be is  $3d/2$   
So all terms  $\geq 2/(3d)$

There are  $d$  nodes in  $I$

...and they're all closer than  $3d/2$

Note:  
 $d(u, x) = 3d/2$



# Kleinberg's Model in 1-D

We have:

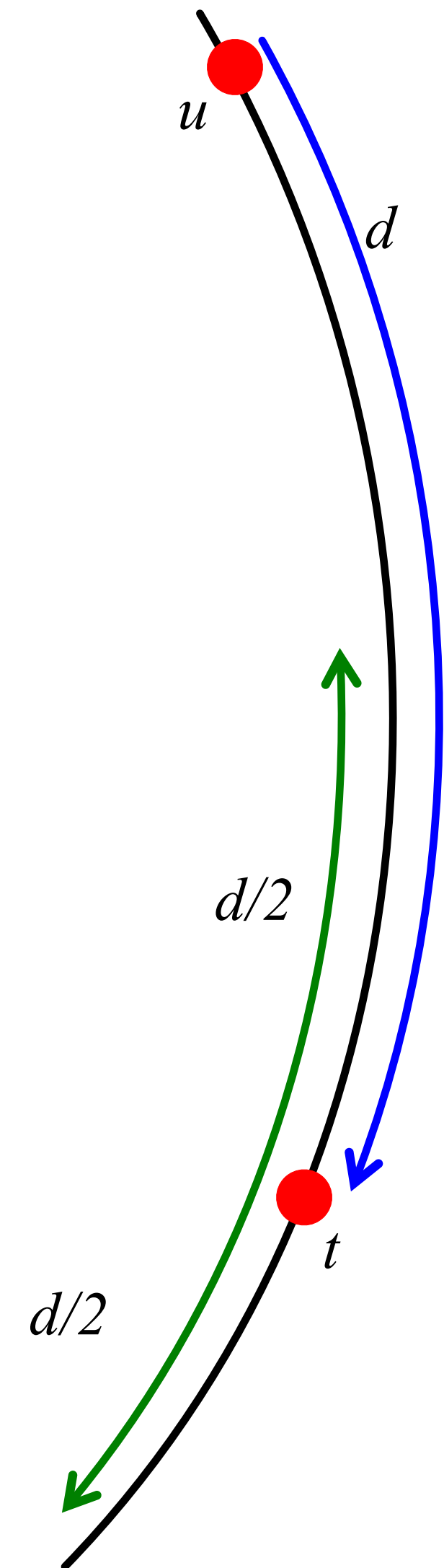
$I$  ... interval of  $d/2$  around  $t$

$P(\text{long link of } u \text{ points to } I) = 1/\ln(n)$

**In expected # of steps  $\leq \ln(n)$  you get into  $I$ , and thus you halve the distance to  $t$**

Distance can be halved at most  $\log_2(n)$  times

So expected time to reach  $t$ :  
 **$O(\log_2(n)^2)$**



# Overview of the Results

## Not searchable

Search time T:

$$O(n^\alpha)$$

Watts-Strogatz

$$O(n^{\frac{2}{3}})$$

Erdős–Rényi

$$O(n)$$

## Searchable

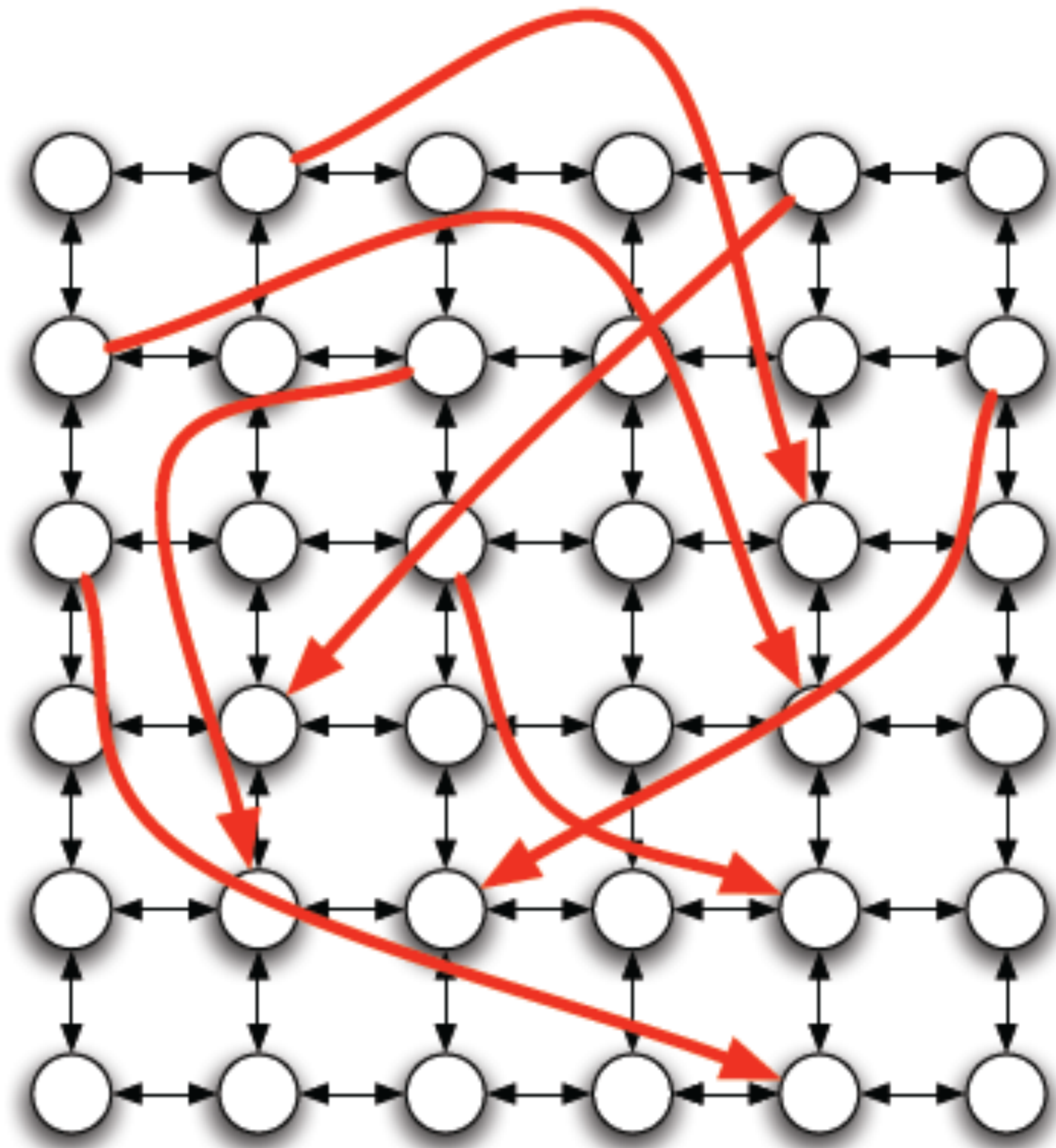
Search time T:

$$O((\log n)^\beta)$$

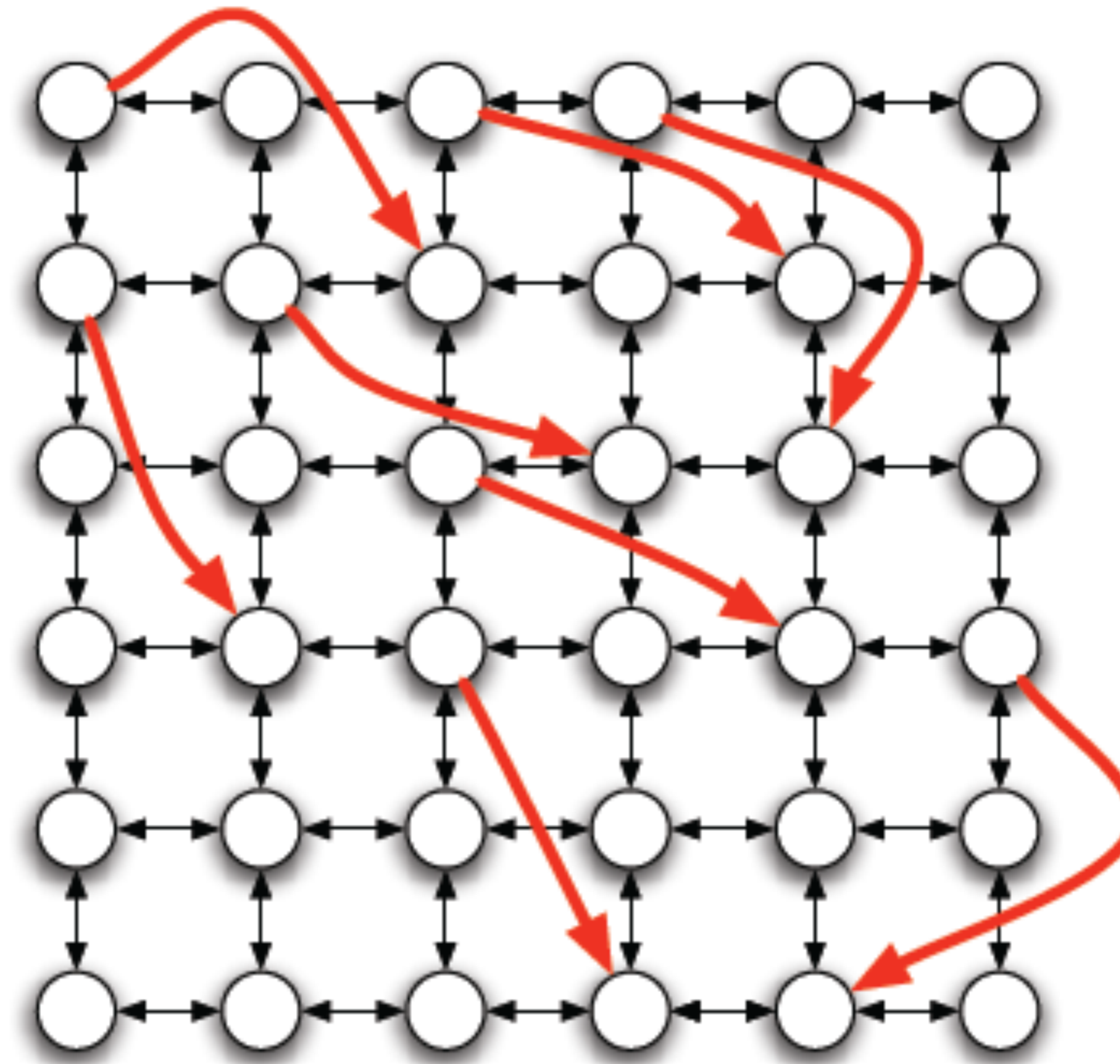
Kleinberg's model

$$O((\log n)^2)$$

# Intuition: Why Search Takes Long



Small  $\alpha$ : too many long links



Big  $\alpha$ : too many short links

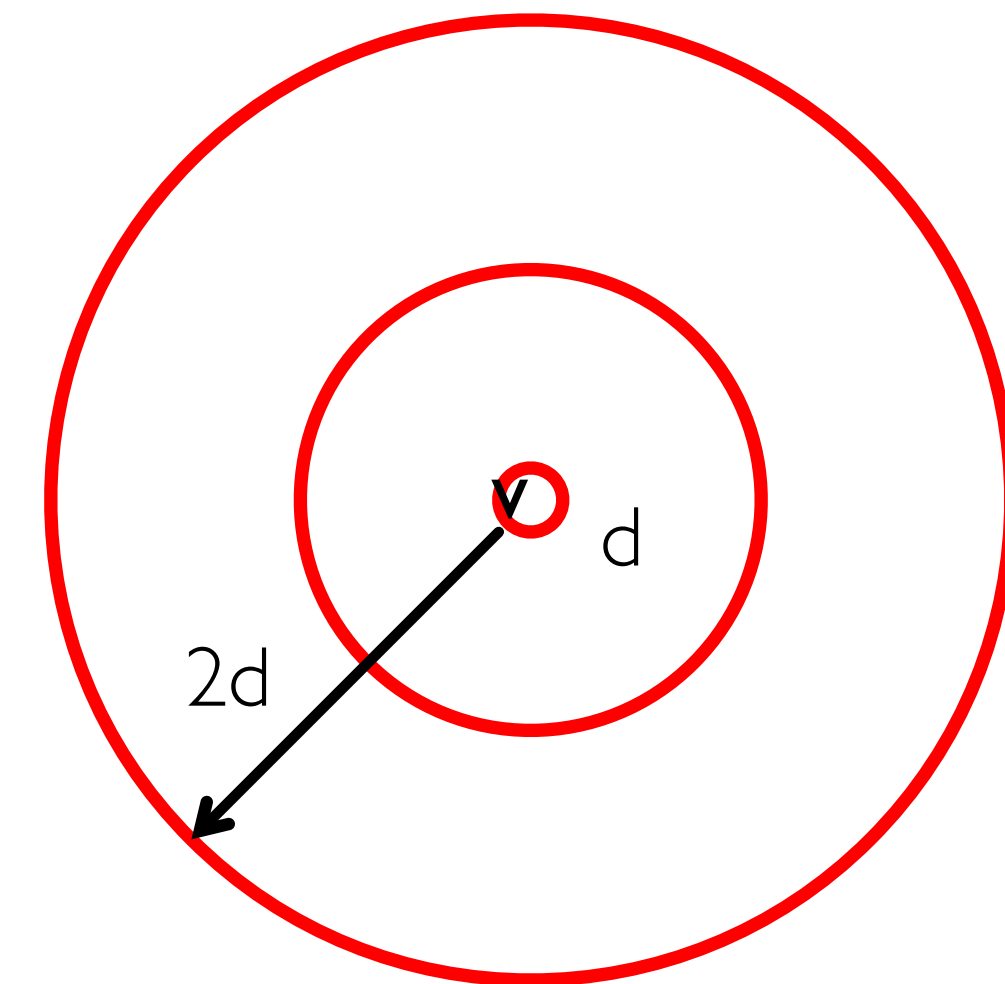
# Why Does It Work?

Why does  $P(u \rightarrow v) \sim d(u,v)^{-dim}$  work?

Approx uniform over all “scales of resolution”

# points at distance  $d$  grows as  $d^{dim}$ , prob.  $d^{-dim}$  of each edge

→ const. probability of a link, independent of  $d$



Number of nodes is  $\sim d^2$   
Prob of linking to each one is  $\sim d^{-2}$

# Today: six degrees of separation

What are the basic properties of real social networks? **Short paths!**

How can we model them? **Path lengths**

Today:

Milgram's experiment **Letters took 6 hops**

Measuring path lengths in real-world networks

Comparing with a baseline:  $G_{np}$  model ☺ ☹ ☹

More realistic models: Watts&Strogatz model ☺ ☺ ☹

More realistic models: Kleinberg's Decentralized search

**Navigable!**