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Research Area

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# Homophily and Triadic Closure in Evolving Social Networks

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#### Abstract

We present a new network model accounting for homophily and triadic closure in the evolution of social networks. In particular, in our model, each node is characterized by a number of features and the probability of a link between two nodes depends on common features. The bipartite network of the actors and features evolves according to a dynamics that depends on three parameters that respectively regulate the preferential attachment in the transmission of the features to the nodes, the number of new features per node, and the power-law behavior of the total number of observed features. We provide theoretical results and statistical estimators for the parameters of the model. We validate our approach by means of simulations and an empirical analysis of a network of scientific collaborations.

keyword: social network, bipartite network, preferential attachment, homophily, triadic closure, transitivity.

### 1 Introduction

Social networks are characterized by a number of general properties [5, 15, 18, 28, 30, 58]. The issue that has recently received more attention is the distribution of the number of node's connections, which is well approximated by a power-law in many contexts. Preferential attachment is generally accepted as the simplest mechanism that can reproduce such a distribution [2, 3]. This basic mechanism, however, is

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only one of the many social forces that contribute to shape the evolution of social networks. In particular, it is not able to reproduce the formation of social groups, or communities, and the composition of social circles.

Homophily, defined as the tendency of individuals to associate with others, similar to them in some designed respect, is one of the most important mechanism that guides social network evolution. A large body of research in sociology and, more recently, in economics, confirms the prevalence of homophily in socio-economic networks [38, 42]. Homophily, along the lines of race and ethnicity, age and sex, education, professional background and occupation, shapes social networks such as advice, marriage, exchange, communication, teamwork, co-membership, and friendship networks [7, 8, 9, 14, 16, 19, 27, 31, 33, 34, 39, 40, 44, 50, 57]. Despite the multidimentional nature of homophily [11] is well recognized in the sociological literature, in formal models of network evolution it is typically represented by partitioning nodes into different classes. Indeed, some authors proposed to use conditional linkprobabilities, given some (latent or observable) features, in such a way that the presence of a common attribute induces a higher probability of a connection between two nodes [1, 13, 20, 22, 23, 25, 32, 35, 47, 54]. These models, known as block-models or cluster-models, assume that there exist some classes (also called groups, clusters, or types) to which a node can belong, but the assumption that each node can belong only to a single class and/or the fact that the number of classes is finite and fixed a priori represent their main drawbacks.

Coming from a structural approach, network analysts have long debated the sources of network integration, using the concept of triadic closure, also called transitivity or clustering [29, 48, 51]. Triadic closure is another strong candidate mechanism for the creation of links in social networks. This mechanism is at the basis of many generative network models [29, 55], and it is widely supported on the empirical ground [18, 34, 45]. The triadic closure principle says that if A is a friend (i.e. neighbor) of B and B is a friend of C, then A and C have a high chance to become friends. Differently from homophily, such a process does not depend on the features of the nodes that get attached. Obviously, also homophily can naturally induce triangles, but here, with the expression "triadic closure", we refer to the formation of a link between two nodes by means of a common friend.

Recently, both mechanisms of network formation have been explicitly introduced in formal models of network evolution. However, most of the theoretical models so far have been focusing on either homophily [16, 17, 43, 49, 52] or triadic closure [10, 24, 26, 41, 53, 56]. Against this background, we contribute to this growing body of literature by introducing a new model accounting for both multidimensional homophily and triadic closure. More precisely, in our model, each node shows a number of features (the *surrounding context*, e.g. [18]), that can be of different kinds (likings, inclinations, profile, spatial/geographical contexts, etc.), and differ-

ent nodes can share the same features. Differently from the above quoted works, we allow the number of features to grow in time. On its arrival, each new node links to some nodes already present in the system. Firstly, the new node selects some "friends" (i.e. neighbors) according to probabilities that depend on the number of common features (homophily). Then additional links can be established by means of common friends, inducing the closure of some triplets (triadic closure). Our model also has the merit to provide a dynamics for the evolution of the features. Indeed, the bipartite nodes-features network evolves according to a model that depends on three parameters that respectively regulate the preferential attachment in the transmission of the features to the nodes, the number of new features per node, and the power-law behavior of the total number of observed features.

The present paper can be considered as a completion of [12]. Indeed, both of them provide a network model where link-probabilities are based on the nodes' features, but they also show some differences. The main issue is that here we introduce a parameter that tunes the preferential attachment in the transmission of the features to the nodes; while in [12] authors only consider a preferential attachment rule. However, in that paper a random "fitness" parameter which determines the node's ability to transmit its own features to other nodes (see also [6]) is attached to each node; while here we do not take into account fitness parameters for nodes.

The paper is structured as follows. In Section 2 we describe the basic assumptions of our model and the notation used throughout the paper. In Section 3 we present our model, that involves a dynamics for the bipartite network of nodes-features and the mechanism underlying the formation of the unipartite (i.e. node-node) network. In Section 4 we illustrate some theoretical results and we carefully explain the meaning of each parameter inside our model. In Section 5 we show and discuss some statistical tools in order to estimate the model parameters from the data. In Section 6 we provide a number of simulations in order to point out the functioning of the model parameters and the ability of the proposed estimation tools. Section 7 deals with an application of our model and instruments to a co-authorship network. The understanding of homophily and triadic closure in co-authorship networks is very important since these two phenomena can affect the diffusion process of ideas and discoveries inside a certain research field and among different research fields [4, 21, 46]. Finally, in Section 8 we give our conclusions and discuss some future developments. The paper is enriched by an Appendix that contains a theorem and its proof, and supplementary simulation results.

#### 2 Preliminaries

We assume new nodes sequentially joining the network so that node i represents the one that comes into the network at time step i.

Each node shows a finite number of features (the surrounding context, e.g. [18]), that can be of different kinds (likings, inclinations, profile, spatial/geographical contexts, etc.), and different nodes can share the same features. It is worthwhile to note that we do not specify a priori the total number of possible features. On its arrival, each new node links to some nodes already present in the system. Firstly, the new node selects some "friends" (i.e. neighbors) according to probabilities that depend on the number of common features. This fact is in agreement with the principle, known as homophily, according to which individuals tend to be friends of people similar to themselves. Then additional links can be established by means of common friends, inducing the closure of some triplets (triadic closure). It is worthwhile to note that also homophily can naturally induce triangles, but here, with the expression "triadic closure", we refer to the formation of a link between two nodes by means of a common friend. We postulate that the connections are undirected and non-breakable and we omit self-loops (i.e. edges of type (i,i)). We denote the adjacency matrix (symmetric by assumption) by A, so that  $A_{i,j} = 1$  when there exists a link between nodes i and j,  $A_{i,j} = 0$  otherwise. We set

$$V_j(i) = \{j' = 1, \dots, i : A_{j,j'} = 1\}$$

to be the set of node j's neighbors at time step i (after the arrival of i).

We denote by F the binary bipartite network where each row  $F_i$  represents the features of node i:  $F_{i,k} = 1$  if node i has feature k,  $F_{i,k} = 0$  otherwise. It represents the surrounding context in which the nodes interact. We assume that each  $F_i$  is unchangeable during time. We take F left-ordered: this means that in the first row the columns for which  $F_{1,k} = 1$  are grouped on the left and so, if the first node has  $N_1$  features, then the columns of F with index  $k \in \{1, \ldots, N_1\}$  represent these features. The second node could have some features in common with the first node (those corresponding to indices k such that  $k = 1, \ldots, N_1$  and  $F_{2,k} = 1$ ) and some, say  $N_2$ , new features. The latter are grouped on the right of the set for which  $F_{1,k} = 1$ , i.e., the columns of F with index  $k \in \{N_1 + 1, \ldots, N_2\}$  represent the new features brought by the second node. This grouping structure persists throughout the matrix F and we define  $L_n = \sum_{i=1}^n N_i$ , i.e.

 $L_n$  = overall number of different observed features for the first n nodes. (2.1)

Here is an example of a F matrix with n=3 nodes:

$$F = \left(\begin{array}{cccccccc} 1 & 1 & 1 & 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & 1 & 1 & 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 0 & 1 & 1 & 1 \end{array}\right).$$

In gray we show the new features brought by each node (in the example  $N_1 = 3$ ,  $N_2 = 2$ ,  $N_3 = 3$  and so  $L_1 = 3$ ,  $L_2 = 5$ ,  $L_3 = 8$ ). Observe that, for every node i, the i-th row contains 1 for all the columns with indices  $k \in \{L_{i-1} + 1, \ldots, L_i\}$  (they represent the new features brought by i). Moreover, some elements of the columns with indices  $k \in \{1, \ldots, L_{i-1}\}$  are also 1 (features brought by previous nodes that also node i adopted).

### 3 The model

Fix  $\alpha > 0$ ,  $\beta \in [0,1]$ ,  $\delta \in [0,1]$ , and  $p \in [0,1]$ . Moreover, let  $\Phi : \mathbb{R} \to [0,1]$  be an increasing function. The dynamics is the following. Node 1 arrives and shows  $N_1$  features, where  $N_1$  is  $\text{Poi}(\alpha)$ -distributed (the symbol  $\text{Poi}(\alpha)$  denotes the Poisson distribution with mean  $\alpha$ ). Then, for each  $i \geq 2$ ,

- Feature selection: Bipartite Network construction Node i arrives and shows a number of features as follows:
  - Node i exhibits some of the "old" features brought by the previous nodes  $1, \ldots, i-1$ : more precisely, each feature  $k \in \{1, \ldots, L_{i-1}\}$  is, independently of the others, possessed by node i with probability (that we call "inclusion-probability")

$$P_i(k) = \delta \frac{1}{2} + (1 - \delta) \frac{\sum_{j=1}^{i-1} F_{j,k}}{i}, \qquad (3.1)$$

where  $F_{j,k} = 1$  if node j shows feature k and  $F_{j,k} = 0$  otherwise.

- Node i also shows  $N_i$  "new" features, where  $N_i$  is  $Poi(\lambda_i)$ -distributed with

$$\lambda_i = \frac{\alpha}{i^{1-\beta}}. (3.2)$$

( $N_i$  is independent of  $N_1, \ldots, N_{i-1}$  and of the exhibited "old" features.) The matrix element  $F_{i,k}$  is set equal to 1 if node i has feature k and equal to zero otherwise.

- (Unipartite) Network construction On its arrival, node i establishes a set  $\mathcal{L}_i$  of "friends" (i.e. neighbors) among the nodes already present in the network (so that we set  $A_{i,j} = A_{j,i} = 1$  for each  $j \in \mathcal{L}_i$ ) as follows:
  - (First phase) First, node i selects a set  $\mathcal{L}_i^*$  of friends on the basis of the features shown. Each node j already present in the network (i.e.  $1 \leq j \leq i-1$ ) is included in  $\mathcal{L}_i^*$ , independently of the others, with probability

$$\Phi(S_{i,j}), \tag{3.3}$$

where  $S_{i,j} = \sum_{k=1}^{L_i} F_{i,k} F_{j,k}$  is the number of features that i and j have in common.

- (Second phase) Then some extra friends are added to  $\mathcal{L}_i$  on the basis of common friends. For every node  $j \in \{1, \ldots, i-1\} \setminus \mathcal{L}_i^*$ , each node  $j' \in \mathcal{V}_j(i-1) \cap \mathcal{L}_i^*$  (i.e. each neighbor that i and j currently share) can induce, independently of the others, the additional link (i,j) with probability p.

# 4 Meaning of the model parameters and some results

We now illustrate the meaning of the model parameters and some mathematical results regarding our model.

#### 4.1 The parameters $\alpha$ and $\beta$

Let us start with  $\alpha$  and  $\beta$ . The main effect of  $\beta$  is to regulate the asymptotic behavior of the random variable  $L_n$  defined in (2.1). In particular,  $\beta > 0$  is the power-law exponent of  $L_n$  as a function of n. The main effect of  $\alpha$  is the following: the larger  $\alpha$ , the larger the total number of new features brought by a node. It is worth to note that  $\beta$  fits the asymptotic behavior of  $L_n$  (in particular, the power-law exponent of  $L_n$ ) and then, separately,  $\alpha$  fits the number of new observed features per node. In Section 6.1 we will discuss more deeply this fact.

More precisely, we prove (see the Appendix) the following asymptotic behaviors:

- a) for  $\beta = 0$ , we have a logarithmic behavior of  $L_n$ , that is  $L_n/\ln(n) \xrightarrow{a.s.} \alpha$ ;
- b) for  $\beta \in (0,1]$ , we obtain a power-law behavior, i.e.  $L_n/n^{\beta} \xrightarrow{a.s.} \alpha/\beta$ .

#### 4.2 The parameter $\delta$

The parameter  $\delta$  tunes the phenomenon of preferential attachment in the spreading process of features among nodes. The value  $\delta = 0$  corresponds to the "pure preferential attachment case": the larger the weight of a feature k at time step i-1 (given by the numerator of the second element in (3.1), i.e., the total number of nodes that exhibit it until time step i-1), the greater the probability that k will be shown by the future node i. The value  $\delta = 1$  corresponds to the "pure i.i.d. case" with inclusion probability equal to 1/2: a node includes each feature with probability 1/2 independently of the other nodes and the other features. When  $\delta \in (0,1)$ , we have a mixture of the two cases above: the smaller  $\delta$ , the more significant is the role played by preferential attachment in the transmission of the features to new nodes.

#### **4.3** The function $\Phi$ and the parameter p

According to our model, when a new node enters the system, it selects some (possibly zero, one, or more) old nodes to whom link by means of the two phases network construction described in Section 3.

In the first phase, a new node i connects itself to some old nodes according to the probability function  $\Phi$ , that depends on its own features and the ones of the others. Indeed, the features provide the surrounding context in which the nodes

interact. The function  $\Phi$  relates the "first-phase link-probability" of i to j (with  $1 \le j \le i-1$ ) to their "similarity"  $S_{i,j}$  defined as

$$S_{i,j} = \text{number of features that } i \text{ and } j \text{ have in common} = \sum_{k=1}^{L_i} F_{i,k} F_{j,k}.$$
 (4.1)

Since  $\Phi$  is assumed to be an increasing function, a higher number of common features between nodes i and j induces a larger probability for them to connect (akin the principle of homophily).

In the second phase, node i can connect to some of the nodes discarded in the first phase by means of common "friends" (i.e. neighbors). The parameter p regulates this phenomenon, known as  $triadic\ closure$ . Indeed, it represents the probability that a node j' causes a link between two of its neighbors. Consequently, the "second-phase link-probability" between a pair of nodes increases with respect to p and the number of neighbors they share.

Combining together these two phases, we obtain that the probability that a new node i links to a node j already present in the network is given by

$$\pi_{i,j} = \Phi(S_{i,j}) + [1 - \Phi(S_{i,j})] [1 - (1 - p)^{C_{i,j}}]$$
  
= 1 - [1 - \Phi(S\_{i,j})] (1 - p)^{C\_{i,j}}, (4.2)

where  $C_{i,j} = \operatorname{card}(\mathcal{V}_j(i-1) \cap \mathcal{L}_i^*)$  is the number of common neighbors of i and j after the first phase. In particular, the second term of the above formula comes from the binomial distribution with parameters  $C_{i,j}$  and p. The case p = 0 corresponds to the case in which the connections only depend on the similarity among nodes.

Regarding the function  $\Phi$ , we can take the generalization of the logistic function, i.e. the sigmoid function

$$\Phi(s) = \frac{1}{1 + e^{K(\vartheta - s)}} \quad \text{with } K > 0, \, \vartheta \in \mathbb{R}.$$
(4.3)

The sigmoid function smoothly increases (from 0 to 1) around a threshold  $\vartheta$ , while K controls its smoothness: the bigger K, the steeper the sigmoid. In particular, K = 1 and  $\vartheta = 0$  give the logistic function and, for  $K \to +\infty$ ,  $\Phi$  approaches to a step function equal to 1 or 0, if the variable s is respectively greater or smaller than  $\vartheta$  (in our model,  $\vartheta \geq 0$  means that the links are established deterministically based on whether the two involved nodes have, or not, a similarity bigger than  $\vartheta$ ).

We postpone the discussion about the estimation of the model parameters to the next section.

### 5 Estimation of the model parameters

In this section we illustrate how to estimate the model parameters from the data.

Suppose we can observe the values of  $F_1, \ldots, F_n$ , i.e. n rows of the matrix F, where n is the number of observed nodes. From the asymptotic behavior of  $L_n$ , we get that  $\ln(L_n)/\ln(n)$  is a strongly consistent estimator for  $\beta$ , hence we can use the slope  $\widehat{\beta}$  of the regression line in the log-log plot (of  $L_n$  as a function of n) as an estimate for  $\beta$ .

After computing  $\widehat{\beta}$ , we can estimate  $\alpha$  as:

$$\widehat{\alpha} = \widehat{\gamma}$$
 when  $\widehat{\beta} = 0$ 

$$\widehat{\alpha} = \widehat{\beta} \widehat{\gamma}$$
 when  $0 < \widehat{\beta} \le 1$ , (5.1)

where  $\widehat{\gamma}$  is the slope of the regression line in the plot  $(\ln(n), L_n)$  or in the plot  $(n^{\widehat{\beta}}, L_n)$  according to whether  $\widehat{\beta} = 0$  or  $\widehat{\beta} \in (0, 1]$ .

We can estimate  $\delta$  by means of a maximum likelihood procedure. For this purpose, we now give a general expression of the probability of observing  $F_1 = f_1, \ldots, F_n = f_n$  given the parameters  $\alpha, \beta$ , and  $\delta$ .

The first row  $F_1$  is simply identified by  $L_1 = N_1$  and so

$$P(F_1 = f_1) = P(N_1 = n_1 = card\{k : f_{1,k} = 1\})$$
$$= Poi(\alpha)\{n_1\} = e^{-\alpha} \frac{\alpha^{n_1}}{n_1!}.$$

Then the second row is identified by the values  $F_{2,k}$ , with  $k = 1, ..., L_1 = N_1$ , and by  $N_2$ , so that

$$P(F_2 = f_2|F_1) = P(F_{2,k} = f_{2,k} \text{ for } k = 1, \dots, L_1, N_2 = n_2 = card\{k > L_1 : f_{2,k} = 1\}|F_1) = \prod_{k=1}^{L_1} P_2(k)^{f_{2,k}} (1 - P_2(k))^{1 - f_{2,k}} \times Poi(\lambda_2)\{n_2\},$$

where  $P_2(k)$  is defined in (3.1) and  $\lambda_2$  is defined in (3.2). The general formula is

$$P(F_{i} = f_{i}|F_{1}, \dots, F_{i-1}) =$$

$$P(F_{i,k} = f_{i,k} \text{ for } k = 1, \dots, L_{i-1},$$

$$N_{i} = n_{i} = card\{k > L_{i-1} : f_{i,k} = 1\}|F_{1}, \dots, F_{i-1}) =$$

$$\prod_{k=1}^{L_{i-1}} P_{i}(k)^{f_{i,k}} (1 - P_{i}(k))^{1 - f_{i,k}} \times Poi(\lambda_{i})\{n_{i}\},$$

where  $P_i(k)$  is defined in (3.1) and  $\lambda_i$  is defined in (3.2). Thus, for n nodes, we can write a formula for the probability of observing  $F_1 = f_1, \ldots, F_n = f_n$ :

$$P(F_1 = f_1, \dots, F_n = f_n) =$$

$$P(F_1 = f_1) \prod_{i=2}^{n} P(F_i = f_i | F_1, \dots, F_{i-1}).$$
(5.2)

Therefore, we look for  $\hat{\delta}$  that maximizes the likelihood function, i.e. the quantity  $P(F_1 = f_1, \dots, F_n = f_n)$  as a function of  $\delta$  (given the observed vectors  $f_i$ ). Since some factors do not depend on  $\delta$ , we can simplify the function to be maximized as

$$\prod_{i=2}^{n} \prod_{k=1}^{L_{i-1}} P_i(k)^{f_{i,k}} (1 - P_i(k))^{1 - f_{i,k}}, \tag{5.3}$$

or, equivalently, passing to the logarithm, as

$$\sum_{i=2}^{n} \sum_{k=1}^{L_{i-1}} f_{i,k} \ln \left( P_i(k) \right) + (1 - f_{i,k}) \ln \left( 1 - P_i(k) \right). \tag{5.4}$$

Now, suppose that we are also allowed to observe the adjacency matrix  $A = (A_{i,j})_{1 \leq i,j \leq n}$  (meaning the final adjacency matrix after the arrival of all the n observed nodes and the formation of all their links) and to know which are the links that each of the n observed nodes formed only by means of the previously described first phase (i.e. only due to homophily). Denote by  $A' = (A'_{i,j})_{1 \leq i,j \leq n}$  the adjacency matrix collecting them. Then, if we decide to model the function  $\Phi$  as in (4.3), we can choose K,  $\vartheta$ , and p, in order to fit some properties of the observed matrices A' and A.

For instance, if  $\ell$  is the number of observed (undirected) links in matrix A' (i.e. only due to the first phase of network construction) and

 $f^* = \frac{\text{observed number of linked (in } A') \text{ pairs of nodes with } s^* \text{ features in common}}{\text{observed number of pairs of nodes with } s^* \text{ features in common}}$ 

where  $s^*$  is a fixed value that we choose, then we can determine K > 0 and  $\vartheta \in \mathbb{R}$  by solving (numerically) the following system of two equations:

$$\Phi(s^*) = \left(1 + e^{K(\vartheta - s^*)}\right)^{-1} = f^*$$

$$E\left[\sum_{i,j:2 \le i \le n, 1 \le j \le i-1} A'_{i,j}\right] = \sum_{i=2}^n \sum_{j=1}^{i-1} \Phi\left(S_{i,j}\right) =$$

$$\sum_{i=2}^n \sum_{j=1}^{i-1} \left(1 + e^{K(\vartheta - s^*) + K(s^* - \sum_{k=1}^{L_i} F_{i,k} F_{j,k})}\right)^{-1} = \ell.$$
(5.5)

By means of the the first equation, we fit the probability that a pair of nodes with  $s^*$  features in common establishes a link (during the first phase of network construction); while, by the second equation, we set the expected number of links in A' equal to the observed  $\ell$ . From the first equation, we get the quantity  $K(\vartheta - s^*)$ , we then replace it in the second one in order to obtain K and from this we get  $\vartheta$ . Note that

this is not a proper estimation procedure, but rather a selection mechanism for K and  $\vartheta$  in order to fit some observed properties of the network.

After that, we can estimate p by means of a maximum likelihood procedure. Specifically, we can find  $\hat{p}$  that maximizes the following probability as a function of p (given the observed matrices F, A', A):

$$P(A_{i,j} = a_{i,j}, \ \forall 1 \le i \le n, \ 1 \le j \le i-1) = \prod_{i=1}^{n} \prod_{j=1}^{i-1} \pi_{i,j}^{a_{i,j}} (1 - \pi_{i,j})^{1 - a_{i,j}},$$

where 
$$\pi_{i,j}$$
 is given by (4.2) with  $C_{i,j} = \operatorname{card}(\mathcal{V}_j(i-1) \cap \mathcal{L}_i^*) = \operatorname{card}(\{j'=1,\ldots,i-1:A_{j,j'}=1,A'_{i,j'}=1\})$ .

Some important remarks follow.

- If in the considered situation the formation of links only occurs according to the first phase (i.e. according to homophily), then we can set p = 0 as in this case the presence of triangles is only caused by common features and the matrix A coincides with A'. Then we have no problem to implement the previous procedures for detecting all the model parameters.
- When we have both phases of network construction (i.e. p > 0), the detection of  $K, \vartheta$ , and p may generate some problems since the available data are typically F and A, while, in order to implement the above procedure, we also need to observe A'. Hence, when we cannot observe A', we may try to reconstruct it from A in some consistent way, if it is possible for the considered application [36]. However, every empirical criterion used to distinguish between the two different types of links (the ones due to the first phase and the ones induced by the second phase), obviously has some degree of arbitrariness and it can be hard to understand the bias implied by it. An example of this problem can be found in [13] regarding a citation network. In the case no suitable criterion is found, we may try to select  $K, \vartheta$ , and p in such a way that some properties of the adjacency matrix generated by the model are close to the observed one. The simulation of the model with the observed matrix F and p = 0 is still useful as a benchmark.

### 6 Simulations

In this section, we present a number of simulations performed following the dynamics for the features' selection and links' creation described in Section 3. We simulated the outcome for feature matrices and for unipartite networks of 1000 nodes, on a sample of 100 repetition steps (realizations).

Regarding the feature-selection dynamics, we analyzed the resulting feature matrices (constructed as explained in Section 2) for different values of the model parameters  $\alpha$ ,  $\beta$ , and  $\delta$ , responsible respectively of the number of new features per node, the asymptotic behavior of  $L_n$ , and the phenomenon of preferential attachment in the transmission of the features to new nodes. After that, we simulated the network construction taking  $\Phi$  as in (4.3) and analyzed its properties for different values of  $\delta$ , K, and p, while  $\vartheta$  is determined according to a certain number  $\ell$  of (undirected) links due to the first phase of the unipartite network construction.

# 6.1 Simulations of the feature matrix and estimation of $\alpha$ , $\beta$ , and $\delta$

As said before, parameter  $\alpha$  is responsible for the number of new features per node: the larger  $\alpha$ , the higher the number of new features per node. Concerning this, it is very important to stress that also the parameter  $\beta$  affects the number of features per node, but the idea is that we select first  $\beta$ , in order to fit the asymptotic power-law behavior of  $L_n$  defined in (2.1), and then  $\alpha$  in order to fit the number of new features per node.

In the first set of simulations we kept  $\beta=0.5$  and  $\delta=0.1$  fixed and we built the feature matrix for different values of  $\alpha=3$ , 8, 13. In Figure 1 we can see the shapes of the feature matrices (where colored points denote non-zero values, i.e. 1) for the three different values of  $\alpha$ . It is immediate to see that the main difference among these matrices concerns the number of features: the total number of features is 185 for  $\alpha=3$ , 533 for  $\alpha=8$ , and 819 for  $\alpha=13$ . Correspondingly, the mean number of new features per node (averaged over 100 realizations) is about 0.19 for  $\alpha=3$ , 0.49 for  $\alpha=8$ , and 0.8 for  $\alpha=13$ . The mean number of (total) adopted features per node (averaged over 100 realizations) is about 19.99 for  $\alpha=3$ , 52.66 for  $\alpha=8$ , and 79.65 for  $\alpha=13$ .

In Figure 2 we show the estimates for the different values of  $\alpha$  (with  $\beta = 0.5$  and  $\delta = 0.1$  kept fixed).

Parameter  $\beta$  controls the asymptotic behavior of  $L_n$  defined by (2.1). For this reason we plotted  $L_n$  as a function of n in a log-log scale, results are reported in Figure 3. In Figure 3 (a)-(b), we show the estimates for two different values of  $\beta$  ( $\beta = 0.75$  and  $\beta = 1$ ), with  $\alpha = 3$  and  $\delta = 0.1$ . In Figure 3 (c)-(d), we show the estimate of  $\beta$ , for  $\beta = 0.5$  and  $\beta = 0.75$ , but for a different value of  $\alpha$  ( $\alpha = 10$ ) in order to underline that  $\alpha$  does not affect the power-law behavior of  $L_n$  (obviously, the value of the estimate can be more or less accurate for different values of  $\alpha$ ).

Finally, parameter  $\delta$  regulates the phenomenon of preferential attachment:  $\delta = 0$  corresponds to the pure preferential attachment case; while  $\delta = 1$  to the pure i.i.d

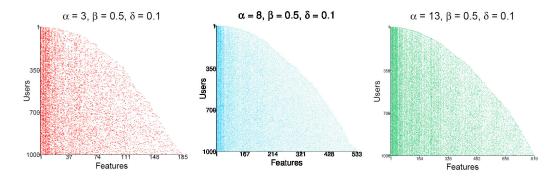


Figure 1: An example of features matrices for  $n=1000, \beta=0.5, \delta=0.1$ , and different values of  $\alpha:3$  (left), 8 (middle), 13 (right). Colored points denote 1 and white points denote 0.

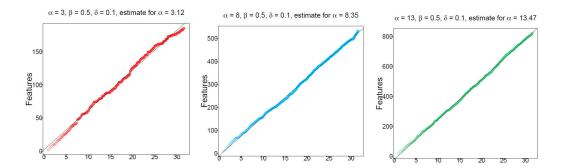


Figure 2: **Estimates of**  $\alpha$  (when  $\beta = 0.5$  and  $\delta = 0.1$ ) obtained as the slope of the regression line in the plot of  $L_n$  as a function of  $n^{\beta}$ . Different values of  $\alpha$ : 3 (left), 8 (middle), 13 (right) are reported.

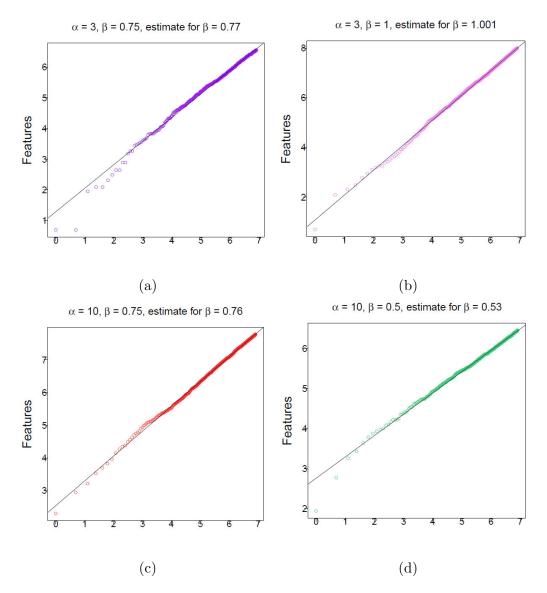


Figure 3: **Estimates of**  $\beta$  obtained as the slope of the regression line in the log-log plot of  $L_n$  as a function of n. Different values of  $\alpha$  and  $\beta$  are reported:  $\alpha = 3$ ,  $\beta = 0.75$  (a),  $\alpha = 3$ ,  $\beta = 1$  (b),  $\alpha = 10$ ,  $\beta = 0.75$  (c), and  $\alpha = 10$ ,  $\beta = 0.5$  (d).

case with inclusion probability equal to 1/2. The parameter  $\delta$  is estimated through the maximization of the likelihood function in Equation (5.4). Results for the estimated parameters are reported in Table 1.

$\delta$	0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1
$\hat{\delta}$	0.0002	0.1002	0.2002	0.296	0.401	0.495	0.603	0.703	0.8	0.9	1.007

Table 1: **Estimates of**  $\delta$  computed as the maximum point  $\hat{\delta}$  of the likelihood function in formula (5.4) with  $\alpha = 10$  and  $\beta = 0.5$ .

In order to assess the accuracy of our estimation procedures, we checked the Mean Squared Error (MSE) for all the three parameters. More precisely, taking a sample of R = 100 realizations, we computed the quantities

$$MSE_{\alpha} = \frac{1}{R} \sum_{r=1}^{R} (\widehat{\alpha}_r - \alpha)^2, \quad MSE_{\beta} = \frac{1}{R} \sum_{r=1}^{R} (\widehat{\beta}_r - \beta)^2, \quad MSR_{\delta} = \frac{1}{R} \sum_{r=1}^{R} (\widehat{\delta}_r - \delta)^2,$$

where  $\alpha$ ,  $\beta$ ,  $\delta$  are the values used to generate all the 100 realizations and  $\widehat{\alpha}_r$ ,  $\widehat{\beta}_r$ ,  $\widehat{\delta}_r$  are the estimated values associated with the realization r. The MSE thus assesses the quality of an estimator in terms of its variability: the smaller MSE, the more accurate the estimator. For  $\alpha = 10$ ,  $\beta = 0.5$ ,  $\delta = 0.1$ , we obtained the following values:

$$MSE_{\alpha} = 1.18$$
,  $MSE_{\beta} = 0.0004$ ,  $MSE_{\delta} = 9 \times 10^{-7}$ .

In particular, the estimators for  $\beta$  and  $\delta$  show a very high accuracy.

In Figure 4, we show the shapes of the feature matrices (where colored points denote non-zero values, i.e. 1) for different values of  $\delta = 0.1, 0.5, 0.95$  (two different values of  $\alpha = 3$ , 8 and a fixed value of  $\beta = 0.5$ ). Although the number of new features for each node is comparable for different values of  $\delta$  and a fixed value of  $\alpha$  (indeed, the parameter  $\delta$  does not affect the number of new features per node, but only the transmission of the old features to the subsequent nodes), the number of old features selected by the nodes depends on  $\delta$ : the more  $\delta$  is near to zero, the more the probability of showing an old feature depends on how many other nodes selected it (preferential attachment). This fact is pointed out by the "full" vertical lines, that are concentrated on the left-hand side (since the preferential attachment phenomenon, the first features are more successfully transmitted). For greater values of  $\delta$ , the matrices become denser and they present a more uniform distribution of the features among the nodes. The mean number of (total) adopted features per node for  $\alpha = 3$  and  $\delta$  equal to 0.1, 0.5, and 0.95 (averaged over 100 realizations) is about 19.99, 44.24, and 71.49 respectively; while for  $\alpha = 8$  and same values of  $\delta$  it is approximately equal to 52.66, 128.17, and 167.63 respectively.

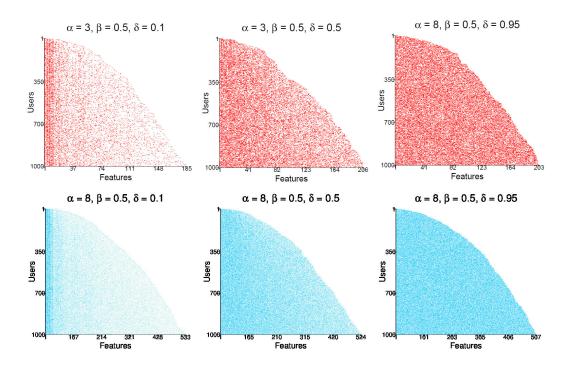


Figure 4: **Examples of features matrices** for n = 1000,  $\beta = 0.5$ , different values of  $\alpha : 3$  (up), 8 (below) and different values of  $\delta : 0.1$  (left), 0.5 (middle), 0.95 (right). Colored points denote 1 and white points denote 0.

In order to "measure" the "uniformity" of the distribution of the features among nodes, we simply divided the total set of the features into two subsets:  $\{1, \ldots, \lfloor L_n/2 \rfloor\}$  and  $\{\lfloor L_n/2 \rfloor + 1, \ldots, L_n\}$ . For each feature, we computed the mean number of nodes that adopted it (i.e. the total number of nodes that adopted the considered feature divided by the total number of nodes that could have adopted it). Then we computed the mean value of these numbers over the two subsets and took the difference between these two values. For different values of  $\alpha$  and  $\delta$ , Table 2 contains the corresponding values (averaged over 100 realizations) of these differences. It is clear that the smaller the reported value, the more uniform is the distribution of the features in the matrix. We can notice that for  $\delta = 0.1$  and  $\delta = 0.5$  the obtained values are comparable (about 0.10 and 0.11); while for  $\delta = 0.95$  we got a very small value.

	$\delta = 0.1$	$\delta = 0.5$	$\delta = 0.95$
$\alpha = 3$	0.1005	0.1119	0.0099
$\alpha = 8$	0.1010	0.1129	0.0097

Table 2: Measure of the "uniformity" of the feature matrix defined as the difference (averaged over 100 realizations) between the mean number of nodes per feature for the first and the second half of the features' set. Considered parameters:  $\alpha = 3, 8, \beta = 0.5$  and  $\delta = 0.1, 0.5, 0.95$ .

# 6.2 Simulations of the unipartite network and procedure in order to recover K and $\vartheta$

We performed the simulations of the unipartite network as follows. Once a feature matrix F is generated, links are created according to the two phases of the link construction described in Section 3, taking  $\Phi$  as in (4.3). We simulated the network for  $n = 1\,000$  nodes on a sample of 100 repetition steps (realizations).

In the first set of experiments, we fixed a number  $\ell$  and, for different values of K > 0 (one of the parameters of the function  $\Phi$ ), we determined the value of  $\vartheta$  solving (numerically) the equation

$$\sum_{i=2}^{n} \sum_{j=1}^{i-1} \left( 1 + e^{K(\vartheta - \sum_{k=1}^{L_i} F_{i,k} F_{j,k})} \right)^{-1} = \ell,$$
(6.1)

in order to have the expected number of (undirected) links due to the first phase of the unipartite network construction equal to the given number  $\ell$ . Hence, we studied the network structure as a function of the parameters K and p (related to the link formation). In particular, we recall that p increases the triadic closure phenomenon. We also considered different values of  $\delta$ , that regulates the preferential attachment in the transmission of the features and so influences the shape of the feature matrix F. In the Appendix we report the results.

With the second set of experiments, we studied the accuracy of procedure (5.5) in order to recover K and  $\vartheta$ . Hence, we fixed  $\alpha = 10$ ,  $\beta = 0.5$ ,  $\delta = 0.1$ , K = 1,  $\vartheta = 10$ , and p = 0 (so that A' = A) and we generated a sample of R = 100 realizations of the network. We then applied the procedure (5.5) to each realization r (with  $s^* = 10$ ) in order to get the corresponding values  $\widehat{K}_r$  and  $\widehat{\vartheta}_r$ . The procedure results accurate. Indeed, we found:

$$\frac{1}{R} \sum_{r=1}^{R} \widehat{K}_r = 1.000462, \qquad MSE_K = \frac{1}{R} \sum_{r=1}^{R} (\widehat{K}_r - K)^2 = 0.00415,$$

$$\frac{1}{R} \sum_{r=1}^{R} \widehat{\vartheta}_r = 9.998843, \qquad MSE_{\vartheta} = \frac{1}{R} \sum_{r=1}^{R} (\widehat{\vartheta}_r - \vartheta)^2 = 0.00010.$$

### 7 Application to a co-authorship network

In order to analyze (by means of our model and related statistical tools) the interaction between features and social relations in a real world dataset, we downloaded bibliographic information of papers and preprints found in the IEEE Xplore database [59]. In this dataset a social relation is taken as the co-authorship of a paper between two or more authors and the contexts of the papers are given by 2-grams (pairs of

sequential words in the title or abstract). We selected the papers using search terms related to the specific research area of autonomous cars (also called connected cars). The understanding of homophily and triadic closure in co-authorship networks is very important since these two phenomena can affect the diffusion process of ideas and discoveries inside a certain research field and among different research fields [4, 21, 46].

#### 7.1 Description of the dataset

We downloaded (on Aug. 7, 2014) all papers in the IEEE preprint and paper archive using 17 specific search terms: 'Lane Departure Warning', 'Lane Keeping Assist', 'Blindspot Detection', 'Rear Collision Warning', 'Front Distance Warning', 'Autonomous Emergency Braking', 'Pedestrian Detection', 'Traffic Jam Assist', 'Adaptive Cruise Control', 'Automatic Lane Change', 'Traffic Sign Recognition', 'Semi-Autonomous Parking', 'Remote Parking', 'Driver Distraction Monitor', 'V2V or V2I or V2X', 'Co-Operative Driving', 'Telematics & Vehicles', and 'Night vision'. The IEEE archive returned all the papers in their database that contain these terms in the title or abstract, and we downloaded the bibliographic records for all returned papers including the authors, title, abstract, and the date on which the paper was added to the database. This download yielded 6 129 distinct papers with a complete bibliographic record and at least two authors. While these search terms can not be expected to yield all papers related to automated car research, we expect to have found a relatively broad panel of related papers.

### 7.2 Analysis of the feature matrix

The feature matrix was built by extracting all 2-grams (pairs of words) appearing in either the title or abstract of a paper. The text was converted to lowercase, removing all punctuation (with the exception of the '/' and '.' characters) and multi-spaces, and split into individual sentences. The 2-grams occurring in any sentence in the title or abstract were labeled as features of the paper. In order to remove spurious 2-grams (e.g. 'this paper' often occurs in the abstract, but it is not relevant to connected cars), we exclude any 2-grams containing any of the words: 'the', 'a', 'of', 'and', 'to', 'is', 'for', 'in', 'an', 'with', 'by', 'from', 'on', 'or', 'that', 'at', 'be', 'which', 'are', 'as', 'one', 'may', 'it', 'and/or', 'if', 'via', 'can', 'when', 'we', 'his', 'her', 'their', 'this', 'our', 'into', 'has', 'have', 'only', 'also', 'do', 'does', 'presents', 'paper', 'doesn't', and 'not'. This approach gave 155 897 distinct 2-grams (features) for a total of 6 129 papers (nodes). We ordered the papers chronologically based on their entry date into the IEEE database (which we expect to be a good proxy for their publication date). The 2-grams were ordered in terms of their first appearance in a paper (as described in Sec. 2). For the 2-grams that appear for the first time in the same paper, we chose to order them in terms of how commonly they occur: a more common 2-gram precedes a less common 2-gram. However this last ordering

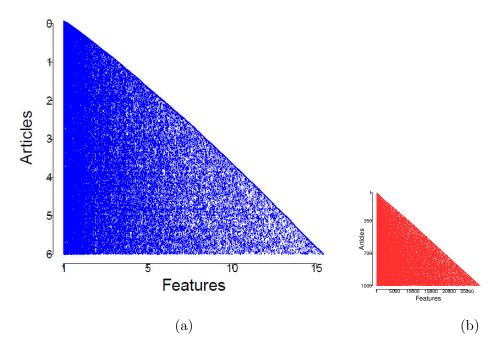


Figure 5: (a) Feature-matrix associated to the dataset. Dimensions: 6129 nodes (papers)  $\times$  155897 features (2-grams). Colored points denote 1 and white points denote 0. (b) Feature matrix for 1000 nodes, obtained by simulation of the model with  $\alpha = \hat{\alpha} = 32.28$ ,  $\beta = \hat{\beta} = 0.98$ , and  $\delta = \hat{\delta} = 0.0057$ . Colored points denote 1 and white points denote 0. The total number of features is 28664, which is consistent with the observed matrix.

is irrelevant for our analysis.

Having extracted the set of the 2-grams contained in each paper, we constructed the feature-matrix F, with  $F_{ik} = 1$  if paper i contains the 2-gram k and  $F_{ik} = 0$  otherwise. The resulting matrix F is shown in Fig. 5(a), with non-zero values of F indicated by colored points. We also simulated the feature-matrix for a smaller network of 1000 nodes taking the parameters equal to the corresponding estimated values (see Fig. 5(b)). The number of features obtained in the simulation is 28 664, which is consistent with the observed matrix.

The growth of the cumulative count  $L_n$  of the distinct 2-grams (the number of distinct 2-grams seen until the  $n^{th}$  paper included, as described in Section 2) is shown in Fig. 6(b) in a log-log scale and it shows a clear power-law behavior, with estimated parameter  $\hat{\beta} = 0.98$  (that corresponds to the estimated value of the model parameter  $\beta$ ). Regarding the model parameter  $\alpha$ , we get the estimated value  $\hat{\alpha} = 32.28$  and in Fig. 6(a) we show the corresponding fit plotting the cumulative count  $L_n$  of the 2-grams as a function of  $n^{\hat{\beta}}$ . Finally, the estimated value for the

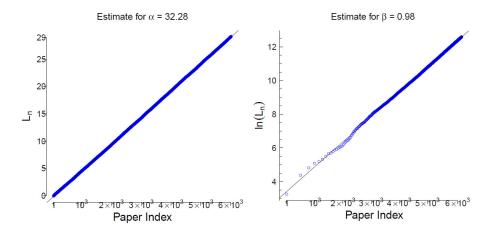


Figure 6: Estimated values of the model parameters  $\alpha$  and  $\beta$ .

parameter  $\delta$  is  $\hat{\delta} = 0.0057$ . As we can see, this last value is very small and so we can conclude that the preferential attachment rule in the transmission of the features plays an important role.

#### 7.3 Analysis of the unipartite network

Our dataset includes 6 129 papers for a total of 13 581 distinct author names. The considered unipartite network is constructed taking the papers as nodes and drawing a link between two nodes if they share at least one author. We harmonized the author names across different papers by ensuring that the authors' last names are always found in the same position and removed any stray punctuation in the names. No further disambiguation was performed, meaning that authors who may use their full names in some papers but only their initials in other papers will be treated as distinct. For example, the names "J. J. Anaya" and "Jose Javier Anaya" are treated as distinct authors in our dataset, while it is possible that these distinct names refer to the same person. A full disambiguation of author names is computationally difficult [37], and beyond the scope of this paper. This approach gave a unipartite network with 19065 links that involve 4712 nodes in the network. This means that there are 1417 isolated nodes, where the paper has two or more authors that are not listed on any other paper in the dataset. However, we decided to consider also these nodes in our analysis since we included them in the features matrix as nodes that can potentially link to other nodes.

The distribution of the 2-grams (the features) in common between two papers (the nodes) given the presence or the absence of at least one shared author (i.e. given the presence or the absence of a link between them) is plotted in Figure 7(a). The (blue) circles-curve is the distribution of the number of 2-grams shared by two papers given they have at least one co-author. More precisely, for each value on the

x-axis, we have on the y-axis the fraction

num. of pairs of papers with x 2-grams in common and at least 1 shared author num. of pairs of papers with at least 1 shared author (7.1)

The (black) squares-curve is the distribution of the number of 2-grams shared by two papers given they have no authors in common, i.e. we have the same formula as (7.1) but with pairs of papers without shared authors. As we can see, there is a much higher probability of common 2-grams if there are shared authors. This fact suggests the presence of homophily.

The fraction of pairs of papers with x 2-grams (the features) in common that have at least one shared author (the linked pairs of nodes) is plotted in Figure 7(b). More precisely, for each value on the x-axis, we have on the y-axis the fraction

num. of pairs of papers with x 2-grams in common and at least 1 shared author num. of pairs of papers with x 2-grams in common (7.2)

As we can see, the plotted fraction increases with the number of features in common. This fact again suggests the presence of homophily.

The clustering coefficient (see formula (A.1)) is also fairly high, C = 78%, indicating the presence of a significant triadic closure phenomenon.

The network is composed of 586 connected components with at least one edge and 1417 isolated nodes (a total of 2003 components). The largest connected component has 2776 nodes and 16108 links, so about the 45% of the nodes can reach each other in the largest connected component and it includes about the 84% of the links. The diameter (i.e. the maximum distance between nodes) of the largest connected component is 23. The other 585 connected components (disconnected from the largest component but still having at least one edge) globally contain 1936 nodes, and over 90% of the components (containing over 75% of the nodes outside of the largest connected component) contain 7 or fewer nodes. Hence the percentage of reachable pairs (denoted by RP in the remainder of the paper) of nodes in the network is about 20.51%.

As discussed in Section 5, since we have only the final adjacency matrix, we can not estimate the parameter p, i.e. the parameter governing triadic closure. Hence, we decided to first use the model with p=0 in order to have a benchmark and then try to guess a good value for p.

Taking p=0, we set A'=A (i.e. links are only formed by means of the first phase) and we applied the procedure (5.5) to the observed feature-matrix F with  $s^*=10$  (the corresponding value for  $f^*$  is 0.725) and  $\ell=19\,065$  in order to detect K and  $\vartheta$ : we found  $\widehat{K}=0.8228$  and  $\widehat{\vartheta}=8.8201$ . We then generate a sample of 100 realizations of the network by simulating the model starting from the observed

matrix F and with p = 0,  $K = \hat{K} = 0.8228$ , and  $\vartheta = \hat{\vartheta} = 8.8201$ . We also computed the percentage of reachable pairs (RP = 99%) and the clustering coefficient (C = 0.69%), but we found values that are very different from the observed ones. This can be obviously explained by the fact that we set p = 0 (benchmark case), while a value of p strictly greater than 0 is guessable.

Setting p = 0.7 and generating a sample of 100 realizations of the network by simulating the model starting from the observed matrix  $F^{-1}$ , we succeeded to capture a value for RP very near to the observed one, i.e. RP = 19.61% (this value is an average over the 100 realizations). Moreover, we obtained that the biggest connected component contains on average 2689.16 nodes. Finally, Figure 7(c) and (d) contain, respectively, the distribution of the features in common between two nodes given the presence (blue circles) or the absence (black triangles) of a link between them and the fraction of pairs of nodes with x features in common that are linked. These distributions properly fit the observed ones. However, as concerns the clustering coefficients, we found C = 39%, which is smaller than the observed one. We then simulated the model with  $p = 0.8^2$  and so we obtained a bigger value for the clustering coefficient (C = 46%), but RP = 11%.

We thus guess that the best choice for the model parameter p is a value around 0.7. However, this empirical analysis shows that, although our model is perfectly able to reproduce the evolution of the feature-matrix, to explain homophily and to capture the value of some network indicators, we need to take into account possible variants of the model in order to explain very high values of clustering coefficient. We postpone to Section 8 the discussion on possible improvements of our model.

# 8 Conclusions and discussion on some variants of the model

In this paper, we presented a new network model, especially suitable to describe social interactions. In our model, each node is characterized by a number of features (i.e. the *surrounding context*) and the probability of a link between two nodes depends on the number of features and friends (i.e. neighbors) they share, so that it includes two of the most observed phenomena in social systems: *homophily* (meant as the tendency of individuals to be friends of people similar to themselves) and *triadic closure* (meant as the formation of a link between a pair of nodes by means

<sup>&</sup>lt;sup>1</sup>In this case we took into account that A' is different from A, and so the parameters K and  $\vartheta$  used for the simulations were recovered by applying the procedure (5.5) to the observed feature-matrix F with a smaller  $\ell$  (that corresponds to the expected number of links formed during the first phase). We set  $\ell = 4\,000$  in order to have an averaged total number of links around the observed one. We did not change the values for  $s^*$  and  $f^*$ . We found  $\widehat{K} = 1.019574$  and  $\widehat{\vartheta} = 9.047858$ .

<sup>&</sup>lt;sup>2</sup>In this case, we used  $\ell = 3500$  in order to have an averaged total number of links around the observed one (and the same values for  $s^*$  and  $f^*$ ) and we recovered  $\widehat{K} = 1.039748$  and  $\widehat{\vartheta} = 9.066332$ .

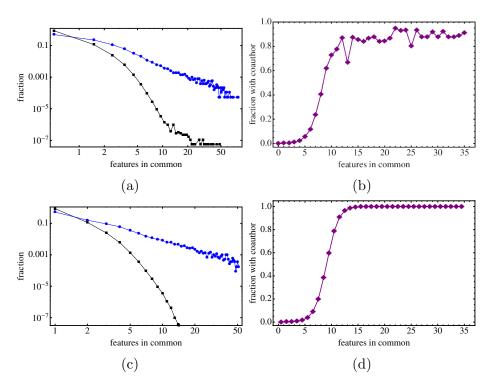


Figure 7: (a) The distribution of the 2-grams (features) in common between two papers (nodes) given the presence (blue circles) or the absence (black squares) of at least one co-author. (b) The fraction of pairs of papers with x 2-grams in common that have at least one co-author. (c) The same distribution in (a) but obtained by simulation starting from the observed matrix F and setting p=0.7 and  $\ell=4000$  (and averaged on 100 realizations). (d) The same fraction in (b) but obtained by simulation starting from the observed matrix F and setting p=0.7 and  $\ell=4000$  (and averaged on 100 realizations).

of common friends). The bipartite network of the features evolves according to a dynamics that depends on three parameters respectively regulating the preferential attachment in the transmission of the features to the nodes, the number of new features per node, and the power-law behavior of the total number of observed features. We provide theoretical results and statistical tools for the estimation of the model parameters involved in the feature-selection dynamics. From the observation of the feature-matrix, we completely determine the parameters that regulate its evolution. For the case in which the function  $\Phi$ , which relates the link probability between two nodes to their similarity in terms of common features, is modeled by a sigmoid function, we provide a procedure for recovering the related parameters. Moreover, we describe a way to estimate the parameter p that rules triadic closure. However, for the last point, we need to observe which are the links formed by homophily (first phase) and those formed by triadic closure (second phase). Nevertheless, as shown in Section 7, when this information is not available, we can still exploit the proposed procedure by varying p and the expected number  $\ell$  of links due to homophily, and try to guess a good combination of the parameters.

The originality and the merit of our model lie in the double temporal dynamics (one for the bipartite network of features and one for the unipartite network of nodes), in the attention given to both homophily and triadic closure mechanisms, and in the related statistical estimators. However, our model could result inadequate to explain the whole clustering value in the case of some real networks with a very high clustering coefficient. In the future, we aim at improving it by considering the following variations:

• Normalizing the number of common features: A possible variation can be obtained by replacing the factor  $F_{i,k}F_{j,k}$  in formula (4.1) with

$$\frac{F_{i,k}F_{j,k}}{\sum_{j'=1}^{i-1}F_{j',k}}, \forall (i,j) \text{ s.t. } 1 \le j \le i-1,$$

so that the contribution of a common feature k is smaller when the number of nodes with k as a feature is larger.

• Weighted bipartite matrices: We can modify the model by replacing in the inclusion-probability and in the link-probability the binary random number  $F_{i,k}$  by a random weight  $W_{i,k}$  of the form  $W_{i,k} = F_{i,k}Y_{i,k}/(\sum_{k=1}^{L_i} F_{i,k}Y_{i,k})$ , where  $Y_{i,k}$  are i.i.d. strictly positive random variables. (By convention, we set 0/0 = 0.) Hence, we have

$$W_{i,k} \in [0,1]$$
 and  $\sum_{k=1}^{L_i} W_{i,k} = 1$ 

so that  $W_{i,k}$  represents the weight percentage given to feature k by node i. Therefore, the preferential attachment in the inclusion-probability becomes

- a "weighted preferential attachment", in the sense that it depends on the total weight given to feature k by the previous nodes, and the link-probability depends on the weights associated to the common features.
- Social influence of links on features: In some real cases, a node could change some features under the influence of its "friends/neighbors". Hence, we can introduce a sequence  $(F^{(i)})_i$  of bipartite matrices such that each  $F^{(i)}$  provides the features before the arrival of node i+1, so that in the inclusion-probabilities and in the link-probabilities for node i+1, the matrix F is replaced by  $F^{(i)}$ .
- Different dynamics for triadic closure: We can modify the second phase of our model by means of different policies for the selection of additional "friends" of a node i among the friends of i's friends. Indeed, in this paper we consider a binomial model according to which each common friend of a pair (i, j) of not-linked nodes gives, independently of the others, a probability p of inducing a link between i and j. A possible alternative is that, with probability p, an additional link for a certain node is formed by the selection (uniformly at random) of a node among the friends of its friends.
- Exit of some features and breakable links: We can modify the evolution of the features matrix by accounting for the fact that at each time step j (after the arrival of the node j) some features can become "obsolete" and so for such a feature k we will have  $F_{i,k} = 0$  for all  $i \ge j + 1$ . For some real situations, we need to consider also the case in which the links among nodes can break.

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## A Appendix

#### A.1 Proof of the asymptotic behavior of $L_n$

**Theorem A.1.** Consider our model, the following statements hold true:

- a)  $L_n/\ln(n) \xrightarrow{a.s.} \alpha \text{ for } \beta = 0;$
- b)  $L_n/n^{\beta} \xrightarrow{a.s.} \alpha/\beta$  for  $\beta \in (0,1]$ .

*Proof.* Set  $\lambda_1 = \alpha$  and recall that the random variables  $N_i$  are independent and each  $N_i$  has distribution  $Poi(\lambda_i)$ .

The assertion b) is trivial for  $\beta = 1$  since, in this case,  $L_n$  is the sum of n independent random variables with distribution  $\mathcal{P}(\alpha)$  and so, by the classical strong law of large numbers,  $L_n/n \xrightarrow{a.s.} \alpha$ .

Now, let us prove assertions a) and b) for  $\beta \in [0,1)$ . Define

$$\lambda(\beta) = \alpha \text{ if } \beta = 0 \text{ and } \lambda(\beta) = \frac{\alpha}{\beta} \text{ if } \beta \in (0, 1),$$
 $a_n(\beta) = \log n \text{ if } \beta = 0 \text{ and } a_n(\beta) = n^{\beta} \text{ if } \beta \in (0, 1).$ 

We need to prove that  $L_n/a_n(\beta) \xrightarrow{a.s.} \lambda(\beta)$ . First, we observe that

$$\frac{\sum_{i=1}^{n} \lambda_i}{a_n(\beta)} = \alpha \frac{\sum_{i=1}^{n} i^{\beta-1}}{a_n(\beta)} \longrightarrow \lambda(\beta),$$

Next, let us define

$$T_0 = 0$$
 and  $T_n = \sum_{i=1}^n \frac{N_i - E[N_i]}{a_i(\beta)} = \sum_{i=1}^n \frac{N_i - \lambda_i}{a_i(\beta)}.$ 

Then  $(T_n)$  is a martingale with

$$E[T_n^2] = \sum_{i=1}^n \frac{E[(N_i - \lambda_i)^2]}{a_i(\beta)^2} = \sum_{i=1}^n \frac{\lambda_i}{a_i(\beta)^2}$$

and so  $\sup_n E[T_n^2] = \sum_{i=1}^{+\infty} \frac{\lambda_i}{a_i(\beta)^2} < +\infty$ . Thus,  $(T_n)$  converges a.s. and the Kronecker's lemma implies

$$\frac{1}{a_n(\beta)} \sum_{i=1}^n a_i(\beta) \frac{(N_i - \lambda_i)}{a_i(\beta)} \xrightarrow{a.s.} 0,$$

that is

$$\frac{\sum_{i=1}^{n} N_i}{a_n(\beta)} - \frac{\sum_{i=1}^{n} \lambda_i}{a_n(\beta)} \xrightarrow{a.s.} 0.$$

Therefore, we can conclude that

$$\lim_{n} \frac{L_n}{a_n(\beta)} = \lim_{n} \frac{\sum_{i=1}^{n} N_i}{a_n(\beta)} = \lim_{n} \frac{\sum_{i=1}^{n} \lambda_i}{a_n(\beta)} = \lambda(\beta) \quad \text{a.s.}$$

**Remark A.2.** The above Theorem implies that  $\ln(L_n)/\ln(n)$  is a strongly consistent estimator of  $\beta$ . Indeed, if  $\beta = 0$  then  $L_n \stackrel{a.s.}{\sim} \alpha \ln(n)$  as  $n \to +\infty$ ; hence  $\ln(L_n) \stackrel{a.s.}{\sim} \ln(\alpha) + \ln(\ln(n))$ , therefore  $\ln(L_n)/\ln(n) \stackrel{a.s.}{\sim} \ln(\alpha)/\ln(n) + \ln(\ln(n))/\ln(n) \stackrel{a.s.}{\to} 0 = \beta$ . Furthermore, if  $\beta > 0$ , then we have  $L_n \stackrel{a.s.}{\sim} (\alpha/\beta)n^{\beta}$  as  $n \to +\infty$  so  $\ln(L_n) \stackrel{a.s.}{\sim} \ln(\alpha/\beta) + \beta \ln(n)$ , hence  $\ln(L_n)/\ln(n) \stackrel{a.s.}{\to} \ln(\alpha/\beta)/\ln(n) + \beta \stackrel{a.s.}{\to} \beta$ .

# A.2 Simulations of the unipartite network: some analysis on its structure

We generated feature matrices with  $n = 1\,000$  nodes taking fixed values for  $\alpha$  and  $\beta$ , i.e.  $\alpha = 10$  and  $\beta = 0.5$ , and different values for  $\delta$  ( $\delta \in [0.1, 0.5]$ ). Starting from these feature matrices, we considered the structure of the unipartite network for three different values of K (K = 1, 4, 10) and K (K = 1, 4, 4, 10) and K (K = 1, 4, 4, 10) and K (K = 1, 4, 4, 4, 4, 4

We considered the following quantities:

• the *clustering coefficient* defined as:

$$C = \frac{3 \times \text{Number of triangles}}{\text{Number of connected triplets of nodes}} = \tag{A.1}$$

$$= \frac{\text{Number of closed triplets}}{\text{Number of connected triplets of nodes}},$$
 (A.2)

where a connected triplet is a set of three nodes that are connected by two or three undirected links (open and closed triplet, respectively) and a triangle consists of three nodes such that each of them is a friend (i.e. a neighbor) of the other two; more formally a triangle consists of three different closed connected triplets, one centered on each of the nodes. See Table 3.

• the fraction of pairs of nodes at distance at most 20, i.e. the fraction of pairs of nodes that are reachable from each other within at most 20 steps (see Table 4):

$$RP_{20} = \frac{\text{Number of couples of nodes at distance at most 20}}{\text{Number of couples of nodes}}.$$
 (A.3)

We recorded also the observed maximum value  $h^*$  of the distance between the nodes.

• the degree distribution, in the sense of the Complementary Cumulative Distribution Function (CCDF) of the number of friends of each node (see Figure 8).

The clustering coefficient C (and so the percentage of triangles) strongly increases with p (as expected). For p = 0 the percentage of closed triplets increases

with  $\delta$ , but remains smaller or equal than 13% of total triplets for all considered values of  $\delta$  and K. For values of p greater than zero, the percentage of closed triplets increases with  $\delta$  in a range of 13% – 30% for p = 0.1 and in a range of 39% – 62% for p = 0.5. The effect of K and  $\delta$  seems to be marginal on the clustering coefficient.

		$\delta =$	0.1	0.15	0.2	0.25	0.3	0.35	0.4	0.45	0.5
	p = 0		0.04	0.05	0.07	0.08	0.08	0.10	0.13	0.13	0.10
K = 1	p = 0.1		0.13	0.17	0.20	0.23	0.23	0.24	0.26	0.27	0.30
	p = 0.5		0.39	0.45	0.45	0.49	0.49	0.47	0.49	0.53	0.62
	p = 0		0.06	0.06	0.08	0.09	0.08	0.11	0.13	0.13	0.11
K = 4	p = 0.1		0.15	0.18	0.21	0.24	0.23	0.25	0.26	0.28	0.30
	p = 0.5		0.42	0.47	0.46	0.49	0.49	0.48	0.50	0.53	0.62
	p = 0		0.06	0.06	0.08	0.09	0.08	0.11	0.13	0.14	0.11
K = 10	p = 0.1		0.15	0.18	0.21	0.24	0.23	0.25	0.26	0.28	0.30
	p = 0.5		0.42	0.47	0.46	0.49	0.49	0.48	0.49	0.53	0.62

Table 3: Clustering coefficient (averaged over 100 realizations) for  $\alpha = 10$ ,  $\beta = 0.5$ ,  $\ell = 4000$ , and different values of  $\delta$ , K, and p.

Looking at the values obtained for the fraction of pairs of nodes at distance at most 20, for the two different values  $\delta = 0.1$  and  $\delta = 0.5$ , we can notice a clear difference in the behavior (independently of K and p): indeed, the fraction of reachable pairs for  $\delta = 0.1$  (when K and p are fixed) is highly greater than the corresponding fraction for  $\delta = 0.5$ . Moreover, the fraction of reachable pairs decreases when K increases (and the other parameters are fixed) and slightly changes when only p varies. The complementary fraction corresponds to the pairs of nodes at distance greater than 20 or not reachable from each other.

The observed maximum distance  $h^*$  (among pairs of nodes at distance at most 20) varies in range of 2-5 and decreases when  $\delta$  (p and K, respectively) increases and the other parameters are fixed.

		K = 1		K=4		K = 10	
	$\delta =$	0.1	0.5	0.1	0.5	0.1	0.5
p = 0		0.439(5)	0.128(4)	0.350(4)	0.118 (4)	0.349(4)	0.117(4)
p = 0.1		0.438(4)	0.128(3)	0.352(3)	0.118(3)	0.350(3)	0.117(3)
p = 0.5		0.437(3)	0.128(2)	0.351(2)	0.118(2)	0.349(2)	0.117(2)

Table 4: Fraction of pairs of nodes at distance at most 20 (averaged over 100 realizations) for  $\alpha = 10$ ,  $\beta = 0.5$ ,  $\ell = 4000$ , and different values of  $\delta$ , K, and p. For each set of parameters, the corresponding observed maximum distance  $h^*$  is reported in brackets.

Finally, the effect of p on the total number of links is clear: when p=0 the number of links is approximately equal to the chosen  $\ell$  (i.e.  $\ell=4000$ ), since in this case we have only the first phase of the unipartite network construction: links are related only to the features. The larger p the more triplets are closed and so the more links we have. Table 5 reports the total number of links for all combinations

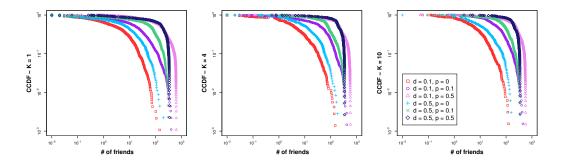


Figure 8: CCDF of the number of friends (averaged over 100 realizations) for  $\alpha = 10$ ,  $\beta = 0.5$ ,  $\ell = 4000$ , and different values of K (corresponding to different boxes) and different values of  $\delta$  and p (corresponding to different symbols and colors).

of the parameters. Regarding the degree distribution, Figure 8 shows the CCDF of the number of friends of a node. Parameter p also influences the shape of the degree distribution, together with  $\delta$  and K.

		K = 1		K = 4		K = 10	_
	$\delta =$	0.1	0.5	0.1	0.5	0.1	0.5
p = 0		4003.47	3998.15	4002.17	3999.59	3 997.13	3 999.52
p = 0.1		17853.46	19862.54	19107.53	19523.42	19112.46	19484.86
p = 0.5		93093.05	43538.68	81 343.97	41382.62	81 039.49	41156.34

Table 5: Total number of links in the unipartite network (averaged over 100 realizations) for  $\alpha = 10$ ,  $\beta = 0.5$ ,  $\ell = 4000$ , and  $\delta$ , K, and p varying. Note that for p = 0 the number is around the chosen  $\ell = 4000$ .

