网络科学与工程丛书

7

## Introduction to Complex Networks

Models, Structures and Dynamics

(Second Edition)

英文版

复杂网络引论——模型、结构与动力学 (第二版)

■ 陈关荣 汪小帆 李 翔 编著

高等教育出版社

. . . . . . . . .

7

### Introduction to Complex Networks

Medels, Structures and Dynamics

Charles Transaction.

....

無条何時引徒 一年8.5年5年6年

MARKET STATE OF THE

#### 网络科学与工程丛书

## Introduction to Complex Networks

Models, Structures and Dynamics

(Second Edition)

英文版

#### 复杂网络引论

——模型、结构与动力学 (第二版)

■ 陈关荣 汪小帆 李 翔 编著

高等教育出版社·北京

#### 图书在版编目(CIP)数据

复杂网络引论:模型、结构与动力学=

Introduction to complex networks:models,structures

and dynamics: 英文/陈关荣, 汪小帆, 李翔编著. --

2版. -- 北京: 高等教育出版社, 2015.1

(网络科学与工程丛书/陈关荣主编)

ISBN 978-7-04-040605-4

I.①复··· Ⅱ.①陈··· ②注··· ③李··· Ⅲ.①系统复杂性-研究-英文 Ⅳ.①N94

中国版本图书馆 CIP 数据核字(2014)第 302075号

策划编辑 刘 英

责任编辑 刘 英

封面设计 李卫青

版式设计 童 丹

插图绘制 杜晓丹

责任印制 刘思涵

出版发行	高等教育出版社	网 址	http://www.hep.edu.cn
社 址	北京市西城区德外大街4号		http://www.hep.com.cn
邮政编码	100120	网上订购	http://www.landraco.com
印刷	山东鸿杰印务集团有限公司		http://www.landraco.com.cn
开 本	787mm×1092mm 1/16		
印 张	24.25	版 次	2012年5月第1版
字 数	480 千字		2015年1月第2版
购书热线	010-58581118	印 次	2015年1月第1次印刷
咨询电话	400-810-0598	定价	79.00 元

本书如有缺页、倒页、脱页等质量问题,请到所购图书销售部门联系调换版权所有 侵权必究 物料号 40605-00

Not for sale outside the mainland of China 仅限中国大陆地区销售

本书由高等教育出版社和 Wiley 公司合作出版,由 Wiley 公司负责编辑加工和排版,故书中量和单位以及图、表等难免存在不符合我国编辑规范之处。特此说明。

#### 作者简介

陈关荣,1981年获广州中山大学计算数学硕士学位,1987年获美国Texas A&M 大学应用数学博士学位,现任香港城市大学讲座教授及混沌与复杂网络学术研究中心主任。于1996年当选为IEEE Fellow,被ISI评定为工程学及物理学高引用率研究人员,2008年和2012年获国家自然科学二等奖,2011年获



俄罗斯圣彼得堡国立大学授予荣誉博士学位和俄罗斯欧拉基金会颁发 欧拉金质奖章,2014年获法国诺曼底大学授予荣誉博士学位,并当选为 欧洲科学院院士。

**汪小帆**,1996年获东南大学工学博士学位,现为上海交通大学电子信息与电气工程学院教授、致远学院常务副院长。2008年受聘为教育部长江学者特聘教授。近年一直从事复杂网络系统分析与控制研究。获2002年国家杰出青年科学基金、2005年IEEE电路与系统汇刊最佳论文奖、2008年上海市自



然科学一等奖和2010年上海市自然科学牡丹奖。任2014—2017年 IFAC Large-Scale Complex Systems技术委员会主席。

李 翔,2002年获南开大学控制理论与控制工程博士学位,现为复旦大学信息科学与工程学院教授、电子工程系主任。近年一直从事复杂网络与系统控制的理论与应用研究。先后获得2005年IEEE电路与系统汇刊最佳论文奖、2008年上海市自然科学一等奖、2010年上海市青年科技英才奖、2014年国家杰出青年科学基金等。



#### "网络科学与工程丛书"编审委员会

名誉主编: 郭 雷院士 金芳蓉院士 李德毅院士

主 编: 陈关荣

副主编: 史定华 汪小帆

委 员: (按汉语拼音字母排序)

曹进德 陈增强 狄增如 段志生

方锦清 傅新楚 胡晓峰 来颖诚

李 翔 刘宗华 陆君安 吕金虎

汪秉宏 王青云 谢智刚 张翼成

周昌松 周涛

#### 序

随着以互联网为代表的网络信息技术的迅速发展,人类社会已经迈入了复杂网络时代。人类的生活与生产活动越来越多地依赖于各种复杂网络系统安全可靠和有效的运行。作为一个跨学科的新兴领域, "网络科学与工程"已经逐步形成并获得了迅猛发展。现在,许多发达国家的科学界和工程界都将这个新兴领域提上了国家科技发展规划的议事日程。在中国,复杂系统包括复杂网络作为基础研究也已列入《国家中长期科学和技术发展规划纲要(2006—2020年)》。

网络科学与工程重点研究自然科学技术和社会政治经济中各种复杂系统微观性态与宏观现象之间的密切联系,特别是其网络结构的形成机理与演化方式、结构模式与动态行为、运动规律与调控策略,以及多关联复杂系统在不同尺度下行为之间的相关性等。网络科学与工程融合了数学、统计物理、计算机科学及各类工程技术科学,探索采用复杂系统自组织演化发展的思想去建立全新的理论和方法,其中的网络拓扑学拓展了人们对复杂系统的认识,而网络动力学则更深入地刻画了复杂系统的本质。网络科学既是数学中经典图论和随机图论的自然延伸,也是系统科学和复杂性科学的创新发展。

为了适应这一高速发展的跨学科领域的迫切需求,中 国工业与应用数学学会复杂系统与复杂网络专业委员会偕 同高等教育出版社出版了这套"网络科学与工程丛书"。 这套丛书将为中国广大的科研教学人员提供一个交流最新 研究成果、介绍重要学科进展和指导年轻学者的平台,以 共同推动国内网络科学与工程研究的进一步发展。丛书在 内容上将涵盖网络科学的各个方面,特别是网络数学与图 论的基础理论,网络拓扑与建模,网络信息检索、搜索算 法与数据挖掘,网络动力学(如人类行为、网络传播、同 步、控制与博弈),实际网络应用(如社会网络、生物网 络、战争与高科技网络、无线传感器网络、通信网络与互 联网),以及时间序列网络分析(如脑科学、心电图、 音乐和语言)等。

"网络科学与工程丛书"旨在出版一系列高水准的研究专著和教材,使其成为引领复杂网络基础与应用研究的信息和学术资源。我们殷切希望通过这套丛书的出版,进一步活跃网络科学与工程的研究气氛,推动该学科领域知识的普及,并为其深入发展做出贡献。

金芳蓉 (Fan Chung) 院士 美国加州大学圣地亚哥分校 二〇一一年元月

#### **Preface**

The extensive study of complex networks is pervading sciences and engineering today, from physical, technological, biological, to social sciences. Their impacts on engineering and technology, in particular, are prominent and their influence is deemed to be far-reaching. Familiar complex networks include the Internet, the World Wide Web, wireless communication networks, biological neural networks, power grids, social relation and scientific cooperation networks, and so on. Research on fundamental properties and dynamical behaviors of various complex networks has recently become overwhelming.

The field of complex networks is indeed developing so fast and so wide that most newcomers typically find it quite difficult to know where to start their learning and research on the subject. Although there are some well-written textbooks and research monographs that can be adopted for studies by newcomers, these references are generally too advanced or too broad for those readers to comprehend, especially in a relatively short period of time; they are not easily used as textbooks for a short course on the subject either. Driven by such teaching and learning demands, this book has been designed to serve as a concise textbook for newcomers to the field. It is written as a one-semester introductory text for upper-division undergraduate or first-year graduate students in natural science, mathematics and engineering, or as an edited volume for self-study, or as a handy reference for research.

The book title retains the adjective "complex" to reflect the historical perspective and to emphasize the nature of the subject, which is in line with the common phrases of complex systems and complex dynamics alike, and therefore should not be seen as redundant.

The style of writing in this book is intended to be informal, emphasizing basic ideas and methodologies with elementary and sometimes heuristic mathematical arguments, easily readable by anyone having minimal knowledge of calculus, linear algebra and ordinary differential equations. In this regard, and to be self-contained, a preliminary chapter on graph theory, probability and statistics as well as dynamical systems is included after the first overview chapter. The book is divided into two parts: Part I *Fundamental Theory* is a detailed text consisting of three chapters, presenting background information and basic materials needed to learn the subject, with a variety of exercises for illustrating fundamental concepts and familiarizing related modeling and analysis techniques. Part II *Applications – Selected Topics* contains several selected application-oriented topics, which are all independent of each other, in the sense that one can choose any chapter to teach or to learn individually without referring to the contents of the other chapters in this part. Of course, the current arrangement of chapters would also be a logical ordering if one decided to read through this whole portion of the book. The last chapter of this part provides only outlines of several emerging topics which are believed important and promising, with sufficient numbers of key references provided for interested readers' future studies.

This book is a slightly modified and extended version of the same authors' earlier version of the book entitled *Introduction to Complex Networks: Models, Structures and Dynamics*, published by the Higher Education Press, Beijing in 2012. The basic materials of this book have been used in teaching a post-graduate course on *Complex Networks: Modeling, Dynamics and Control* at the City University of Hong Kong since 2007, received valuable feedback from students which has made the present version better suited to a text for both teaching and learning.

ii Preface

Owing to the introductory nature of the book, it does not cover the most advanced developments in the field, especially those in the last five years or so. It is the authors' hope that after learning this elementary text, readers are ready to read recent literature so as to pursue state-of-the-art research in the field of network science and engineering. For Chinese readers, there is a complementary volume written in Chinese by the same authors, entitled *Network Science: An Introduction* (Higher Education Press, Beijing, 2012), which has very little overlapping with the present book and hence should be fairly referential and informative.

Guanrong Chen
City University of Hong Kong
Xiaofan Wang
Shanghai Jiao Tong University
Xiang Li
Fudan University
Summer 2014

#### Acknowledgements

The authors would like to express their appreciation to their families for their long-term strong support and their great patience and understanding.

The authors also wish to thank those colleagues who have provided many helpful comments and suggestions to enhance the contents or to improve the descriptions of the book, especially Zhengping Fan (Section 3.6.4), Jun-An Lu and Housheng Su (Section 8.2), and Shi Zhou (Section 3.2.3), as well as the following individuals who have provided basic information and materials for Chapter 10, "Brief Introduction to Other Topics": Lin Wang (Section 10.2), Yuting Liu and Zhiming Ma (Section 10.3), Tao Zhou (Section 10.4), Linyuan Lu (Section 10.5), and Luonan Chen (Section 10.6). In addition, the authors would like to thank their students Jing Cui, Jingyuan Zhan and Yiqing Zhang, for their assistance.

The authors appreciate the courtesy of the following publishers in granting them permission to use various simulation and illustration figures from their journals, which have mostly been modified and have all been cited and acknowledged: The American Association for the Advancement of Science, American Physical Society, Association for the Advancement of Science, American Association for Computing Machinery Inc., Cambridge University Press, Elsevier, Europhysics Letter, IEEE, IOP Publishing, Macmillan Publishers Ltd (Nature), National Academy of Sciences U.S.A., Springer Science and Business Media, Society for Industrial and Applied Mathematics, University of Chicago Press, Wiley, and World Scientific Publishing.

The authors would also like to thank the following individuals for permission to use some of their artistic drawings or figures: L. Backstrom, J. Byer, B. Karrer, D. Krioukov, C. Marlow, I. Matta, A. Medina, V. Paxson, S. Sinha, S. Staniford, J. Ugander, N. Weaver, and Cliff C. Zou.

The authors are especially grateful to Ms Ying Liu, Editor of the Higher Education Press, Beijing, for her kind assistance and friendly cooperation throughout the process of the preparation and production of the book

Finally, the authors acknowledge the Ministry of Education and the National Natural Science Foundation of China, and the Hong Kong Research Grants Council, for the long-term continuous research grants support for their research projects closely-related to the topics of this book.

Guanrong Chen
City University of Hong Kong
Xiaofan Wang
Shanghai Jiao Tong University

Xiang Li Fudan University Summer 2014

#### Contents

#### Part I FUNDAMENTAL THEORY

1	Introdu	action	3
1.1	Backgro	3	
1.2	A Brief History of Complex Network Research		5
	1.2.1	The Königsburg Seven-Bridge Problem	5
	1.2.2	Random Graph Theory	7
	1.2.3	Small-World Experiments	7
	1.2.4	Strengths of Weak Ties	10
	1.2.5	Heterogeneity and the WWW	10
1.3	New Er	ra of Complex-Network Studies	11
	Exercis	es	13
	Referen	nces	13
2	Prelim	inaries	15
2.1	Elementary Graph Theory		15
	2.1.1	Background	15
	2.1.2	Basic Concepts	15
	2.1.3	Adjacency, Incidence and Laplacian Matrices	24
	2.1.4	Degree Correlation and Assortativity	26
	2.1.5	Some Basic Results on Graphs	31
	2.1.6	Eulerian and Hamiltonian Graphs	35
	2.1.7	Plane and Planar Graphs	37
	2.1.8	Trees and Bipartite Graphs	39
	2.1.9	Directed Graphs	41
	2.1.10	Weighted Graphs	45
	2.1.11	Some Applications	46
2.2	Elemer	Elementary Probability and Statistics	
	2.2.1	Probability Preliminaries	52
	2.2.2	Statistics Preliminaries	58
	2.2.3	Law of Large Numbers and Central Limit Theorem	59
	2.2.4	Markov Chains	61

ii Contents

2.3	Elemen	tary Dynamical Systems Theory	62
	2.3.1	Background and Motivation	62
	2.3.2	Some Analytical Tools	70
	2.3.3	Chaos in Nonlinear Systems	72
	2.3.4	Kolmogorov-Sinai Entropy	77
	2.3.5	Some Examples of Chaotic Systems	78
	2.3.6	Stabilities of Nonlinear Systems	85
	Exercis	es	90
	Referen	nces	100
3	Networ	k Topologies: Basic Models and Properties	103
3.1	Introdu		103
3.2	Regular	Networks	103
3.3		ndom-Graph Model	105
3.4		World Network Models	108
	3.4.1	WS Small-World Network Model	108
	3.4.2	NW Small-World Network Model	108
	3.4.3	Statistical Properties of Small-World Network Models	109
3.5	Naviga	ble Small-World Network Model	112
3.6	Scale-F	Free Network Models	114
	3.6.1	BA Scale-Free Network Model	114
	3.6.2	Robustness versus Fragility	118
	3.6.3	Modified BA Models	122
	3.6.4	A Simple Model with Power-Law Degree Distribution	126
	3.6.5	Local-World and Multi-Local-World Network Models	126
	Exercis		133
	Referei	nces	135
Part	II APP	LICATIONS - SELECTED TOPICS	
4		et: Topology and Modeling	139
4.1	Introdu		139
4.2	-	gical Properties of the Internet	141
	4.2.1	Power-Law Node-Degree Distribution	141
	4.2.2	Hierarchical Structure	143
	4.2.3	Rich-Club Structure	145
	4.2.4	Disassortative Property	147 148
	4.2.5	Coreness and Betweenness	
	4.2.6 4.2.7	Growth of the Internet Router-Level Internet Topology	151 152
	4.2.8		153
4.3		Geographic Layout of the Internet m-Graph Network Topology Generator	155
4.4		iral Network Topology Generators	156
4.4	4.4.1	Tiers Topology Generator	157
	4.4.2	Transit–Stub Topology Generator	158
4.5		ctivity-Based Network Topology Generators	159
1.0	4.5.1	Inet	160
	4.5.2	BRITE Model	161
	4.5.3	GLP Model	163
	4.5.4	PFP Model	165
	4.5.5	Two Model	166

Contents

4.6	Multi-Le	ocal-World Model	167
	4.6.1	Theoretical Considerations	167
	4.6.2	Numerical Results with Comparison	169
	4.6.3	Performance Comparison	176
4.7	HOT M		178
4.8	Dynami	cal Behaviors of the Internet Topological Characteristics	181
4.9	-	Fluctuation on Weighted Networks	181
	4.9.1	Weighted Networks	183
	4.9.2	GRD Model	183
	4.9.3	Data Traffic Fluctuations	184
	Referen		190
5	Epidem	nic Spreading Dynamics	195
5.1	Introduc		195
5.2	Epidem	ic Threshold Theory	196
	5.2.1	Epidemic (SI, SIS, SIR) Models	196
	5.2.2	Epidemic Thresholds on Homogenous Networks	197
	5.2.3	Statistical Data Analysis	198
	5.2.4	Epidemic Thresholds on Heterogeneous Networks	199
	5.2.5	Epidemic Thresholds on BA Networks	200
	5.2.6	Epidemic Thresholds on Finite-Sized Scale-Free Networks	202
	5.2.7	Epidemic Thresholds on Correlated Networks	202
	5.2.8	SIR Model of Epidemic Spreading	203
	5.2.9	Epidemic Spreading on Quenched Networks	205
5.3	_	ic Spreading on Spatial Networks	206
	5.3.1	Spatial Networks	206
	5.3.2	Spatial Network Models for Infectious Diseases	207
	5.3.3	Impact of Spatial Clustering on Disease Transmissions	209
	5.3.4	Large-Scale Spatial Epidemic Spreading	211
	5.3.5	Impact of Human Location-Specific Contact Patterns	212
5.4		ization on Complex Networks	213
	5.4.1	Random Immunization	213
	5.4.2	Targeted Immunization	213
<i>5 5</i>	5.4.3	Acquaintance Immunization	215
5.5		ter Virus Spreading over the Internet	215
	5.5.1 5.5.2	Random Constant-Spread Model	216
	5.5.3	A Compartment-Based Model	217 219
	5.5.4	Spreading Models of Email Viruses Effects of Computer Virus on Network Topologies	221
	Referer		222
6	Comm	unity Structures	225
6.1	Introdu		225
0.1	6.1.1	Various Scenarios in Real-World Social Networks	225
	6.1.2	Generalization of Assortativity	226
6.2		unity Structure and Modularity	230
0.2	6.2.1	Community Structure	230
	6.2.2	Modularity	230
	6.2.3	Modularity of Weighted and Directed Networks	233
6.3		arity-Based Community Detecting Algorithms	234
	6.3.1	CNM Scheme	234
	6.3.2	BGLL Scheme	236

**iv** Contents

	6.3.3 6.3.4	Multi-Slice Community Detection Detecting Spatial Community Structures	237 240
6.4	Other C	Community Partitioning Schemes	240
	6.4.1	Limitations of the Modularity Measure	240
	6.4.2	Clique Percolation Scheme	242
	6.4.3	Edge-Based Community Detection Scheme	244
	6.4.4	Evaluation Criteria for Community Detection Algorithms	249
6.5		lecent Progress	253
	Referen	ices	253
7		k Games	257
7.1	Introdu		257
7.2		ayer/Two-Strategy Evolutionary Games on Networks	261
	7.2.1	Introduction to Games on Networks	261
	7.2.2	Two-Player/Two-Strategy Games on Regular Lattices	261
	7.2.3	Two-Player/Two-Strategy Games on BA Scale-Free Networks	264
	7.2.4	Two-Player/Two-Strategy Games on Correlated Scale-Free Networks	267
	7.2.5	Two-Player/Two-Strategy Games on Clustered Scale-Free Networks	271
7.3		Player/Two-Strategy Evolutionary Games on Networks	273
	7.3.1	Introduction to Public Goods Game	273
	7.3.2	Multi-Player/Two-Strategy Evolutionary Games on BA Networks	273
	7.3.3	Multi-Player/Two-Strategy Evolutionary Games on Correlated Scale-free	276
	7.2.4	Networks	276
	7.3.4	Multi-Player/Two-Strategy Evolutionary Games on Clustered Scale-free	200
7.4	A 1	Networks	280
7.4		ve Evolutionary Games on Networks	284
	Refere	nces	286
8	Netwo	rk Synchronization	289
8.1	Introdu	action	289
8.2	Compl	ete Synchronization of Continuous-Time Networks	290
	8.2.1	Complete Synchronization of General Continuous-Time Networks	293
	8.2.2	Complete Synchronization of Linearly Coupled Continuous-Time Networks	297
8.3		ete Synchronization of Some Typical Dynamical Networks	299
	8.3.1	Complete Synchronization of Regular Networks	300
	8.3.2	Synchronization of Small-World Networks	301
	8.3.3	Synchronization of Scale-Free Networks	302
	8.3.4	Complete Synchronization of Local-World Networks	306
8.4		Synchronization	306
	8.4.1	Phase Synchronization of the Kuramoto Model	308
	8.4.2	Phase Synchronization of Small-World Networks	310
	8.4.3	Phase Synchronization of Scale-Free Networks	310
	8.4.4	Phase Synchronization of Nonuniformly Coupled Networks	314
	Refere	nces	316
9	Netwo	rk Control	319
9.1	Introdu	action	319
9.2		temporal Chaos Control on Regular CML	319
9.3	Pinnin	g Control of Complex Networks	322
	9.3.1	Augmented Network Approach	322
	9.3.2	Pinning Control of Scale-Free Networks	323

Contents

9.4	Pinning Control of General Complex Networks	326
	9.4.1 Stability Analysis of General Networks under Pinning Control	326
	9.4.2 Pinning and Virtual Control of General Networks	328
	9.4.3 Pinning and Virtual Control of Scale-Free Networks	330
9.5	Time-Delay Pinning Control of Complex Networks	333
9.6	Consensus and Flocking Control	335
	References	340
10	Brief Introduction to Other Topics	343
10.1	Human Opinion Dynamics	343
10.2	Human Mobility and Behavioral Dynamics	346
10.3	Web PageRank, SiteRank and BrowserRank	348
	10.3.1 Methods Based on Edge Analysis	348
	10.3.2 Methods Using Users' Behavior Data	348
10.4	Recommendation Systems	349
10.5	Network Edge Prediction	350
10.6	Living Organisms and Bionetworks	351
10.7	Cascading Reactions on Networks	353
	References	356
Index	x	363

# Part One Fundamental Theory