

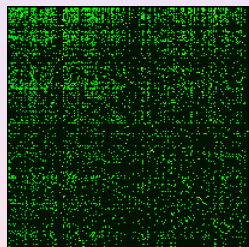
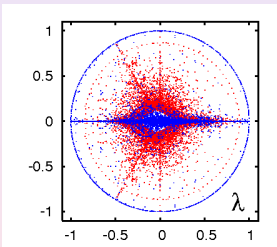
Google matrix of social and brain networks

Dima Shepelyansky (CNRS, Toulouse)

www.quantware.ups-tlse.fr/dima



Collaboration: L.Ermann, K.Frahm, B.Georgeot, O.Zhirov + A.Chepelianskii support → EC FET Open grant NADINE



1945: Nuclear physics → Wigner (1955) → Random Matrix Theory

1991: WWW, small world social networks → Markov (1906) → Google matrix

S.Brin and L.Page, *Comp. Networks ISDN Systems* **30**, 107 (1998)

WWW vision of brain network

John von Neumann ==> first parallels between architecture of the computer and the brain (1958)

WWW with 10^{11} pages vs. brain with 10^{10} neurons

PRL **94**, 018102 (2005)

PHYSICAL REVIEW LETTERS

week ending
14 JANUARY 2005

Scale-Free Brain Functional Networks

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Functional magnetic resonance imaging is used to extract *functional networks* connecting correlated human brain sites. Analysis of the resulting networks in different tasks shows that (a) the distribution of

doi:10.1093/brain/awr223

Brain 2011; 134: 2912–2928 | 2912

BRAIN

A JOURNAL OF NEUROLOGY

Altered functional–structural coupling of large-scale brain networks in idiopathic generalized epilepsy

Zhiqiang Zhang,^{1,*} Wei Liao,^{2,*} Huaifu Chen,² Dante Mantini,³ Ju-Rong Ding,² Qiang Xu,² Zhengge Wang,¹ Cuiping Yuan,¹ Guanghui Chen,⁴ Qing Jiao¹ and Guangming Lu¹

(Quantware group, CNRS, Toulouse)



Hierarchical topological network analysis of anatomical human brain connectivity and differences related to sex and kinship

Julio M. Duarte-Carvajalino ^a, Neda Jahanshad ^{b,c}, Christophe Lenglet ^d, Katie L. McMahon ^e, Greig I. de Zubicaray ^f, Nicholas G. Martin ^g, Margaret J. Wright ^{f,g}, Paul M. Thompson ^b, Guillermo Sapiro ^{a,*}

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REVIEWS

Nature Reviews Neuroscience | AOP, published online 13 April 2012; doi:10.1038/nrn3214

The economy of brain network organization

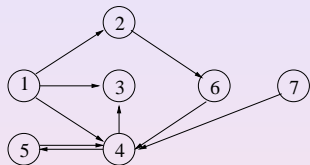
Ed Bullmore^{1,2,3} and Olaf Sporns⁴

Abstract | The brain is expensive, incurring high material and metabolic costs for its size—relative to the size of the body—and many aspects of brain network organization can be

How Google works

Markov chains (1906) and Directed networks

Weighted adjacency matrix



$$\mathbf{S} = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ \frac{1}{3} & 0 & 0 & 0 & 0 & 0 & 0 \\ \frac{1}{3} & 0 & 0 & \frac{1}{2} & 0 & 0 & 0 \\ \frac{1}{3} & 0 & 0 & 0 & 1 & 1 & 1 \\ 0 & 0 & 0 & \frac{1}{2} & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

For a directed network with N nodes the adjacency matrix \mathbf{A} is defined as $A_{ij} = 1$ if there is a link from node j to node i and $A_{ij} = 0$ otherwise. The weighted adjacency matrix is

$$S_{ij} = A_{ij} / \sum_k A_{kj}$$

In addition the elements of columns with only zeros elements are replaced by $1/N$.

How Google works

Google Matrix and Computation of PageRank

$P = SP \Rightarrow P =$ stationary vector of S ; can be computed by iteration of S .

To remove convergence problems:

- Replace columns of 0 (dangling nodes) by $\frac{1}{N}$:

$$S = \begin{pmatrix} 0 & 0 & \frac{1}{7} & 0 & 0 & 0 & 0 \\ \frac{1}{3} & 0 & \frac{1}{7} & 0 & 0 & 0 & 0 \\ \frac{1}{3} & 0 & \frac{1}{7} & \frac{1}{2} & 0 & 0 & 0 \\ \frac{1}{3} & 0 & \frac{1}{7} & 0 & 1 & 1 & 1 \\ 0 & 0 & \frac{1}{7} & \frac{1}{2} & 0 & 0 & 0 \\ 0 & 1 & \frac{1}{7} & 0 & 0 & 0 & 0 \\ 0 & 0 & \frac{1}{7} & 0 & 0 & 0 & 0 \end{pmatrix}; S^* = \begin{pmatrix} \frac{1}{7} & 1 & \frac{1}{2} & \frac{1}{4} & 0 & 0 & \frac{1}{7} \\ \frac{1}{7} & 0 & 0 & 0 & 0 & 1 & \frac{1}{7} \\ \frac{1}{7} & 0 & 0 & 0 & 0 & 0 & \frac{1}{7} \\ \frac{1}{7} & 0 & \frac{1}{2} & 0 & 1 & 0 & \frac{1}{7} \\ \frac{1}{7} & 0 & 0 & \frac{1}{4} & 0 & 0 & \frac{1}{7} \\ \frac{1}{7} & 0 & 0 & \frac{1}{4} & 0 & 0 & \frac{1}{7} \\ \frac{1}{7} & 0 & 0 & \frac{1}{4} & 0 & 0 & \frac{1}{7} \end{pmatrix}.$$

- To remove degeneracies of $\lambda = 1$, replace S by **Google matrix**

$$G = \alpha S + (1 - \alpha) \frac{E}{N}; \quad GP = \lambda P \Rightarrow \text{Perron-Frobenius operator}$$

- α models a random surfer with a random jump after approximately 6 clicks (usually $\alpha = 0.85$); **PageRank vector** $\Rightarrow P$ at $\lambda = 1$ ($\sum_j P_j = 1$).

- **CheiRank vector** P^* : $G^* = \alpha S^* + (1 - \alpha) \frac{E}{N}$, $G^* P^* = P^*$
(S^* with inverted link directions)

Fogaras (2003) ... Chepelianskii arXiv:1003.5455 (2010) 

Real directed networks

Real networks are characterized by:

- **small world property**: average distance between 2 nodes $\sim \log N$
- **scale-free property**: distribution of the number of ingoing or outgoing links $\rho(k) \sim k^{-\nu}$

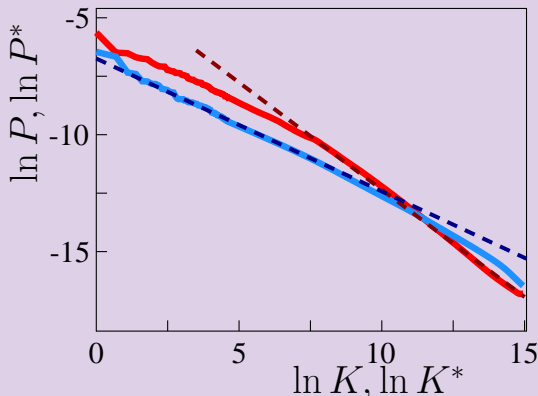
PageRank vector for large WWW:

- $P(K) \sim 1/K^\beta$, where K is the ordered rank index
- number of nodes N_n with PageRank P scales as $N_n \sim 1/P^\nu$ with numerical values $\nu = 1 + 1/\beta \approx 2.1$ and $\beta \approx 0.9$.
- PageRank $P(K)$ on average is proportional to the number of ingoing links
- CheiRank $P^*(K^*) \sim 1/K^{*\beta}$ on average is proportional to the number of outgoing links ($\nu \approx 2.7$; $\beta = 1/(\nu - 1) \approx 0.6$)
- WWW at present: $\sim 10^{11}$ web pages

Donato *et al.* EPJB **38**, 239 (2004)

Wikipedia ranking of human knowledge

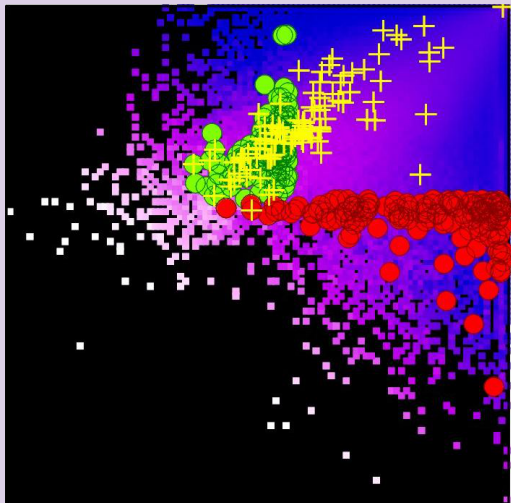
Wikipedia English articles $N = 3282257$ dated Aug 18, 2009



Dependence of probability of PagRank P (red) and CheiRank P^* (blue) on corresponding rank indexes K, K^* ; lines show slopes $\beta = 1/(\nu - 1)$ with $\beta = 0.92; 0.57$ respectively for $\nu = 2.09; 2.76$.

[Zhirov, Zhirov, DS EPJB **77**, 523 (2010)]

Two-dimensional ranking of Wikipedia articles



Density distribution in plane of PageRank and CheiRank indexes ($\ln K, \ln K^*$): 100 top personalities from PageRank (green), CheiRank (red) and Hart book (yellow)

Wikipedia ranking of universities, personalities

Universities:

PageRank: 1. Harvard, 2. Oxford, 3. Cambridge, 4. Columbia, 5. Yale, 6. MIT, 7. Stanford, 8. Berkeley, 9. Princeton, 10. Cornell.

2DRank: 1. Columbia, 2. U. of Florida, 3. Florida State U., 4. Berkeley, 5. Northwestern U., 6. Brown, 7. U. Southern CA, 8. Carnegie Mellon, 9. MIT, 10. U. Michigan.

CheiRank: 1. Columbia, 2. U. of Florida, 3. Florida State U., 4. Brooklyn College, 5. Amherst College, 6. U. of Western Ontario, 7. U. Sheffi eld, 8. Berkeley, 9. Northwestern U., 10. Northeastern U.

Personalities:

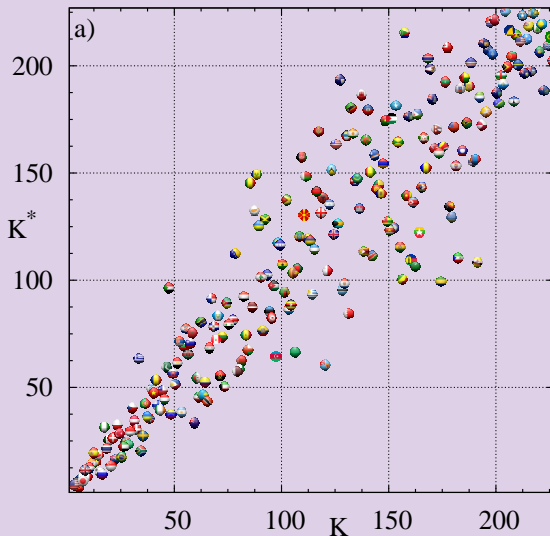
PageRank: 1. Napoleon I of France, 2. George W. Bush, 3. Elizabeth II of the United Kingdom, 4. William Shakespeare, 5. Carl Linnaeus, 6. Adolf Hitler, 7. Aristotle, 8. Bill Clinton, 9. Franklin D. Roosevelt, 10. Ronald Reagan.

2DRank: 1. Michael Jackson, 2. Frank Lloyd Wright, 3. David Bowie, 4. Hillary Rodham Clinton, 5. Charles Darwin, 6. Stephen King, 7. Richard Nixon, 8. Isaac Asimov, 9. Frank Sinatra, 10. Elvis Presley.

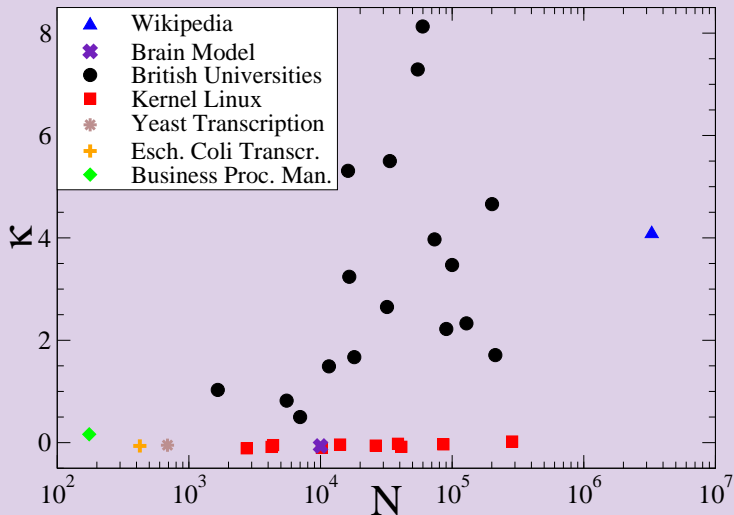
CheiRank: 1. Kasey S. Pipes, 2. Roger Calmel, 3. Yury G. Chernavsky, 4. Josh Billings (pitcher), 5. George Lyell, 6. Landon Donovan, 7. Marilyn C. Solvay, 8. Matt Kelley, 9. Johann Georg Hagen, 10. Chikage Oogi.

Ranking of World Trade

UN COMTRADE database 2008: All commodities



Correlator of PageRank and CheiRank



$$\kappa = N \sum_i P(K(i))P^*(K^*(i)) - 1$$

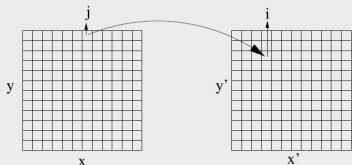
Ulam networks

Ulam conjecture (method) for discrete approximant of Perron-Frobenius operator of dynamical systems

Discretized phase-space:

Adjacency matrix $\mathbf{A} = P(j \rightarrow i)$

$N = N_x \times N_y$ cells.



N_c : traj. from cell j

N_i : traj. to cell i

$$\begin{cases} \mathbf{A}_{i,j} = N_i/N_c \\ \sum_i \mathbf{A}_{i,j} = 1 \quad (\text{closed systems}) \end{cases}$$

S.M.Ulam, *A Collection of mathematical problems*, Interscience, **8**, 73 N.Y. (1960)

A rigorous prove for hyperbolic maps:

T.-Y.Li J.Approx. Theory **17**, 177 (1976)

Related works:

Z. Kovacs and T. Tel, Phys. Rev. A **40**, 4641 (1989)

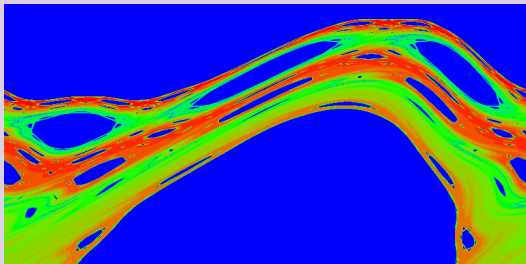
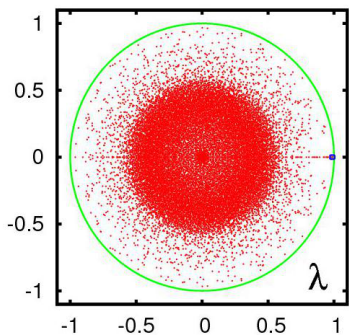
M.Blank, G.Keller, and C.Liverani, Nonlinearity **15**, 1905 (2002)

D.Terhesiu and G.Froyland, Nonlinearity **21**, 1953 (2008)

Links to Markov chains: ∞∞∞∞∞∞∞∞∞∞∞∞∞∞∞∞

Contre-example: Hamiltonian systems with invariant curves, e.g. the Chirikov standard map: noise, induced by coarse-graining, destroys the KAM curves and gives homogeneous ergodic eigenvector at $\lambda = 1$.

Ulam method for the Chirikov standard map



Left: spectrum $G\psi = \lambda\psi$, $M \times M/2$ cells; $M = 280$, $N_d = 16609$, exact and **Arnoldi method** for matrix diagonalization; generalized Ulam method of one trajectory.

Right: modulus of eigenstate of $\lambda_2 = 0.99878\dots$, $M = 1600$, $N_d = 494964$.

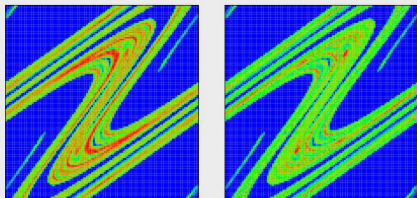
Here $K = K_G$

(Frahm, DS (2010))

Ulam method for dissipative systems

Scattering

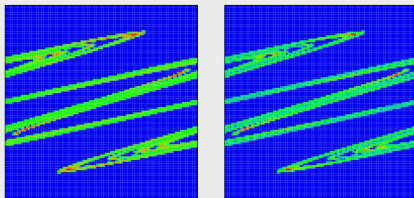
$$\begin{cases} \bar{y} &= y + K \sin(x + y/2) \\ \bar{x} &= x + (y + \bar{y})/2 \pmod{2\pi} \end{cases}$$



$$N = 110 \times 110, K = 7, a = 2 \\ \lambda_1 = 0.756 \quad \lambda_3 = -0.01 + i0.513$$

Dissipation

$$\begin{cases} \bar{y} &= \eta y + K \sin x \\ \bar{x} &= x + \bar{y} \pmod{2\pi} \end{cases}$$



$$N = 110 \times 110, K = 7, \eta = 0.3 \\ \lambda_1 = 1 \quad \lambda_3 = -0.258 + i0.445$$

(Ermann, DS (2010))

Fractal Weyl law

invented for open quantum systems, quantum chaotic scattering:

the number of Gamow eigenstates N_γ , that have escape rates γ in a finite bandwidth $0 \leq \gamma \leq \gamma_b$, scales as

$$N_\gamma \propto \hbar^{-\nu}, \quad \nu = d/2$$

where d is a fractal dimension of a strange invariant set formed by orbits non-escaping in the future and in the past

References:

J.Sjostrand, *Duke Math. J.* **60**, 1 (1990)

M.Zworski, *Not. Am. Math. Soc.* **46**, 319 (1999)

W.T.Lu, S.Sridhar and M.Zworski, *Phys. Rev. Lett.* **91**, 154101 (2003)

S.Nonnenmacher and M.Zworski, *Commun. Math. Phys.* **269**, 311 (2007)

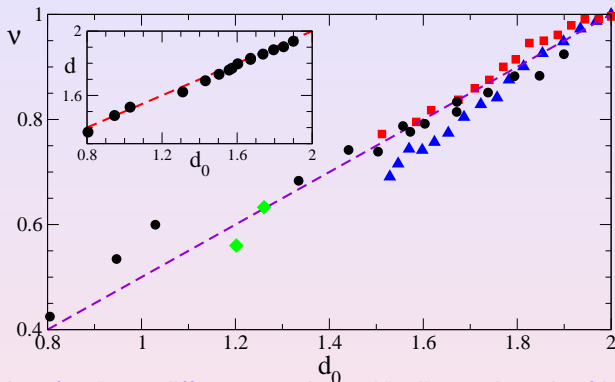
Quantum Chirikov standard map with absorption

F.Borgonovi, I.Guarneri, *DLS, Phys. Rev. A* **43**, 4517 (1991)

DLS, Phys. Rev. E **77**, 015202(R) (2008)

Perron-Frobenius operators?

Fractal Weyl law for Ulam networks

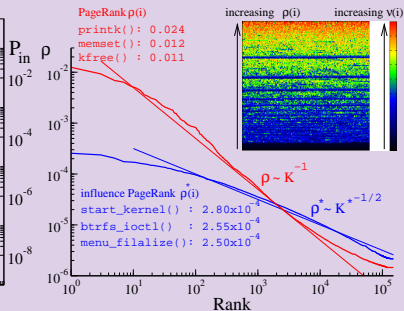
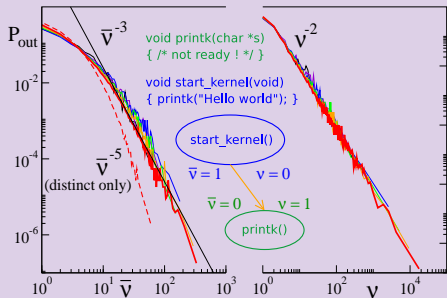


Fractal Weyl law for three different models with dimension d_0 of invariant set. The fractal Weyl exponent ν is shown as a function of fractal dimension d_0 of the strange repeller in model 1 and strange attractor in model 2 and Henon map; dashed line shows the theory dependence $\nu = d_0/2$. Inset shows relation between the fractal dimension d of trajectories nonescaping in future and the fractal inv-set dimension d_0 for model 1; dashed line is $d = d_0/2 + 1$.

(Ermann, DS (2010))

Linux Kernel Network

Procedure call network for Linux



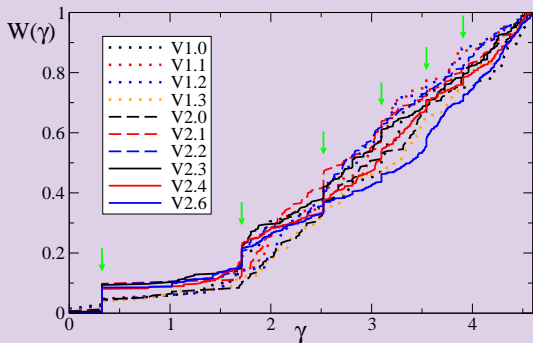
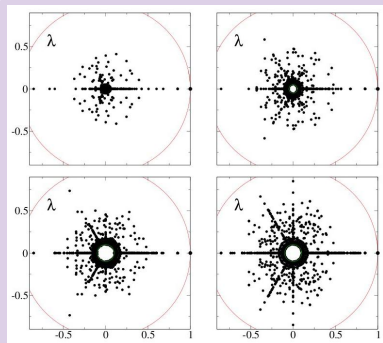
Links distribution (left); PageRank and inverse PageRank (CheiRank) distribution (right) for Linux versions up to 2.6.32 with $N = 285509$ ($\rho \sim 1/j^\beta$, $\beta = 1/(\nu - 1)$).

(Chepelianskii arxiv:1003.5455)

Fractal Weyl law for Linux Network

Sjöstrand Duke Math J. 60, 1 (1990), Zworski *et al.* PRL 91, 154101 (2003) → quantum chaotic scattering;

Ermann, DS EPJB 75, 299 (2010) → Perron-Frobenius operators

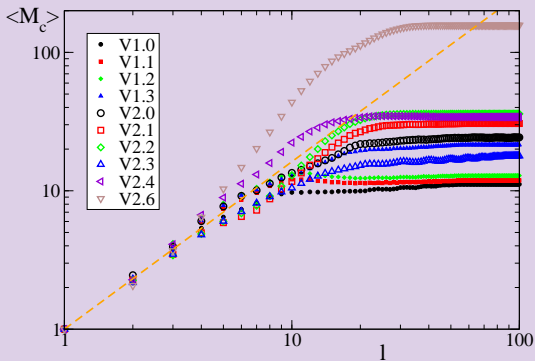
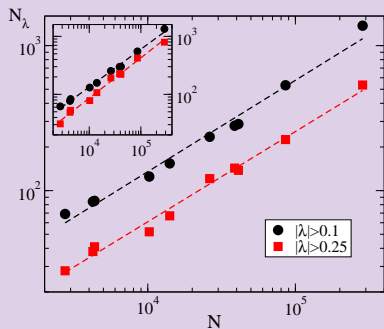


Spectrum of Google matrix (left); integrated density of states for relaxation rate $\gamma = -2 \ln |\lambda|$ (right) for Linux versions, $\alpha = 0.85$.

(Ermann, Chepelianskii, DS (2011))

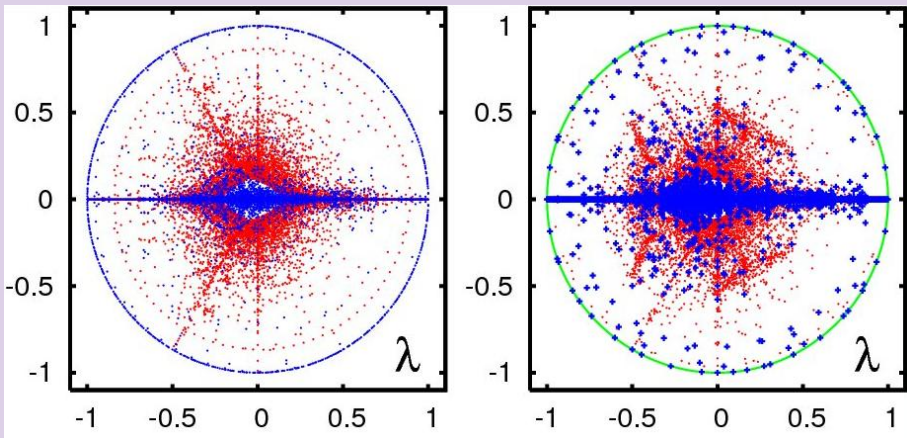
Fractal Weyl law for Linux Network

Number of states $N_\lambda \sim N^\nu$, $\nu = d/2$ ($N \sim 1/\hbar^{d/2}$)



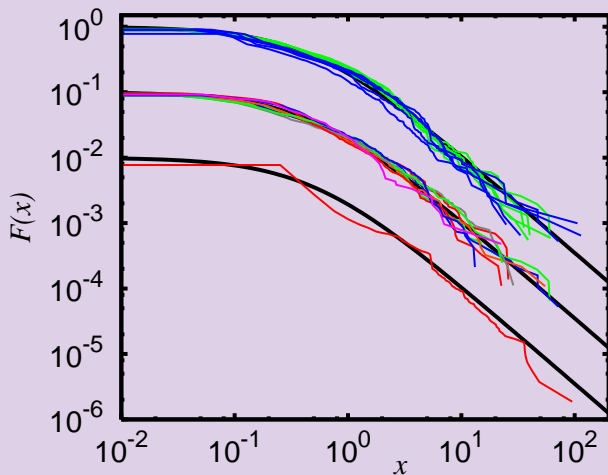
Number of states N_λ with $|\lambda| > 0.1; 0.25$ vs. N , lines show $N_\lambda \sim N^\nu$ with $\nu \approx 0.65$ (left); average mass $\langle M_c \rangle$ (number of nodes) as a function of network distance l , line shows the power law for fractal dimension $\langle M_c \rangle \sim l^d$ with $d \approx 1.3$ (right).

Spectrum of UK University networks



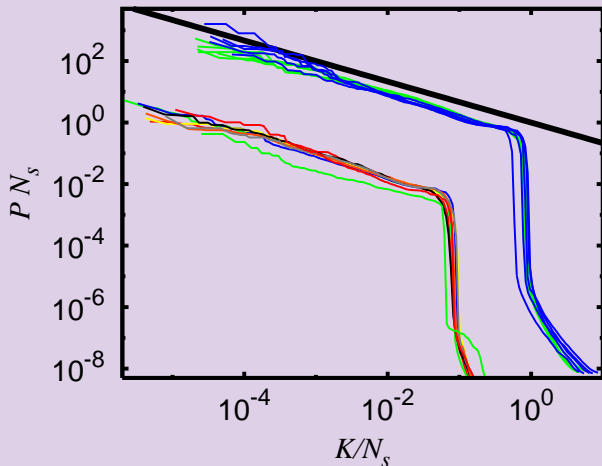
Arnoldi method: Spectrum of Google matrix for Univ. of Cambridge (left) and Oxford (right) in 2006; 20% at $\lambda = 1$ ($N \approx 200000$, $\alpha = 1$). [Frahm, Georget, DS arxiv:1105.1062 (2011)]

Invariant subspaces size distribution



$F(x)$ integrated number of invariant subspaces with size larger that d/d_0 ; $x = d/d_0$, d_0 is average size of subspaces (top: Cambridge, Oxford 2002-2006; middle: all others; bottom: Wikipedia CheiRank). Curve: $F(x) = 1/(1+2x)^{3/2}$.

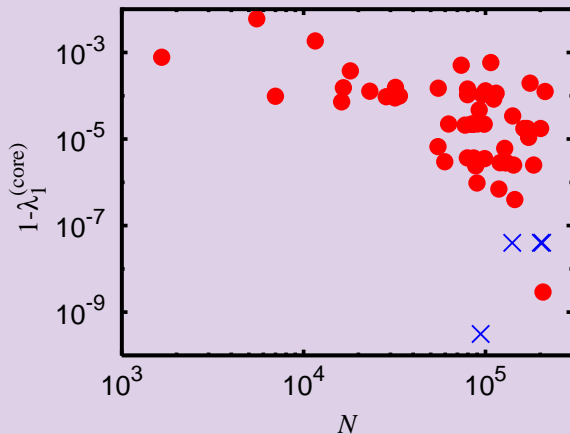
PageRank at $\alpha \rightarrow 1$



Top: Cambridge, Oxford 2002-2006; bottom: all others ($\alpha = 1 - 10^{-8}$).

$$P = \frac{1-\alpha}{1-\alpha S} \frac{1}{N} \mathbf{e} ; \quad P = \sum_{\lambda_j=1} \mathbf{c}_j \psi_j + \sum_{\lambda_j \neq 1} \frac{1-\alpha}{(1-\alpha) + \alpha(1-\lambda_j)} \mathbf{c}_j \psi_j$$

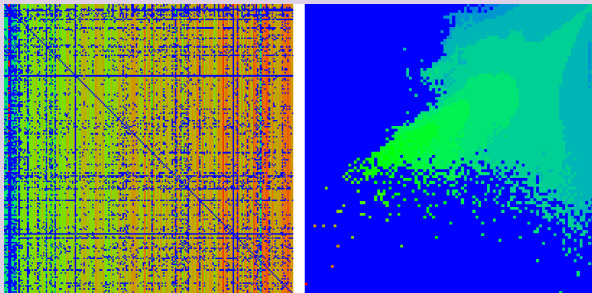
Gap of core space at $\alpha = 1$



Gap vs N for universities Glasgow, Cambridge, Oxford, Edinburgh, UCL, Manchester, Leeds, Bristol and Birkbeck (2002-2006) and Bath, Hull, Keele, Kent, Nottingham, Aberdeen, Sussex, Birmingham, East Anglia, Cardiff, York (2006). Red dots are for gap $> 10^{-9}$ and blue crosses (moved up by 10^9) are for Cambridge 2002, 2003 and 2005 and Leeds 2006 with gap $< 10^{-16}$; point at $2.91 \cdot 10^{-9}$ is Cambridge 2004.

Google matrix of Twitter

entier Twitter network 2009 => 41 million users



K.Frahm, DS arXiv:1207.3414[cs.SI]

E. Izhikevich, G. Edelman PNAS 105, 3593 (2008)

Large-scale model of mammalian thalamocortical systems

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Contributed by Gerald M. Edelman, December 27, 2007 (sent for review December 21, 2007)

The understanding of the structural and dynamic complexity of mammalian brains is greatly facilitated by computer simulations. We present here a detailed large-scale thalamocortical model based on experimental measures in several mammalian species. The model spans three anatomical scales. (i) It is based on global (white-matter) thalamocortical anatomy obtained by means of diffusion tensor imaging (DTI) of a human brain. (ii) It includes multiple thalamic nuclei and six-layered cortical microcircuitry based on *in vitro* labeling and three-dimensional reconstruction of single neurons of cat visual cortex. (iii) It has 22 basic types of neurons with appropriate laminar distribution of their branching dendritic trees. The model simulates one million multicompartamental spiking neurons calibrated to reproduce known types of responses recorded *in vitro* in rats. It has almost half a billion synapses with appropriate receptor kinetics, short-term plasticity, and long-term dendritic spike-timing-dependent synaptic plasticity (dendritic STDP). The model exhibits behavioral regimes of normal brain activity that were not explicitly built-in but emerged spontaneously as the result of interactions among anatomical and dynamic processes. We describe spontaneous activity, sensitivity to changes in individual neurons, emergence of waves and rhythms, and functional connectivity on different scales.

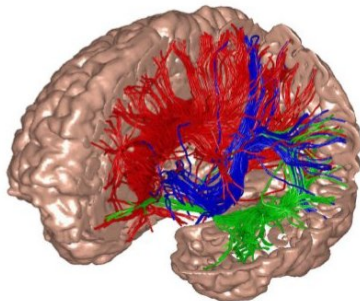


Fig. 1. The model's global thalamocortical geometry and white matter anatomy was obtained by means of diffusion tensor imaging (DTI) of a normal human brain. In the illustration, left frontal, parietal, and a part of temporal

brain models | cerebral cortex | diffusion tensor imaging | oscillations |

Google matrix analysis: $N = 10^4$ nodes, $N_\ell = 1960108$ links

O. Zhironov, DS arXiv:1002.4583[cond-mat] (2010)

Towards Google matrix of brain

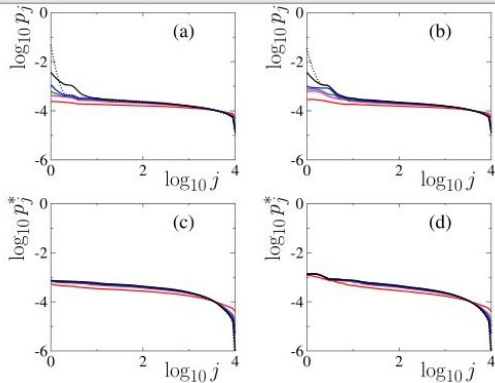


Fig. 2. (Color online.) PageRank p_j for the Google matrix of brain model at $\alpha = 0.6, 0.85, 0.9, 0.95$ and 0.99 shown by red, magenta green, blue and black solid curves (full curves from bottom to top at $\log_{10} j = 0.3$); j marks the index of nodes ordered according to the decreasing order of PageRank. The dotted black curve corresponds to $\alpha = 0.999$ and demonstrates strong dependence of the PageRank on α in the vicinity of $\alpha = 1$. Panels (a) and (b) correspond to unweighted and weighted links. For panels (a) and (b) the values of PAR are $\xi = 8223$ and $8314, 6295$ and $6040, 5570$ and $5046, 3283$ and $3367, 28.4, 90.0, 1.09$ and 1.19 for $\alpha = 0.6, 0.85, 0.9, 0.95, 0.99, 0.999$ respectively. Panels (c) and (d) show the dependence of the influence-PageRank $p^*(j)$ on j for the same values of α as for top panels respectively for unweighted and weighted links (for $\alpha > 0.6$ there is a strong overlap of curves).

Towards Google matrix of brain

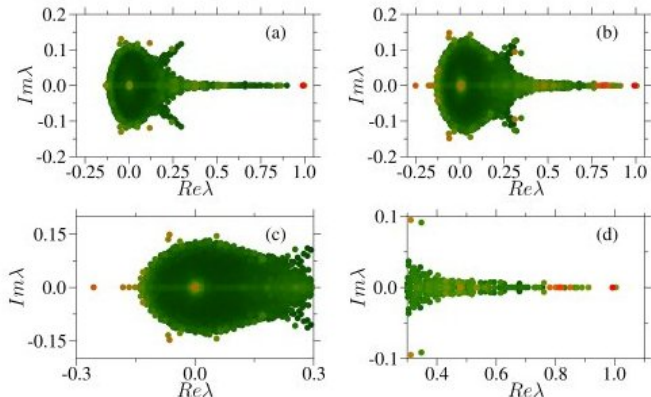
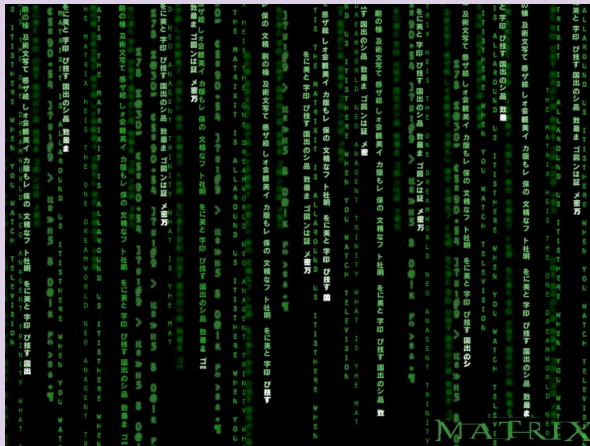


Fig. 3. (Color online.) Spectrum of eigenvalues of the Google matrix \mathbf{G} of brain at $\alpha = 0.99$ in the complex plane λ for (a) unweighted and (b) weighted links in the neuronal network. Panels (c) and (d) show zooms of data of panel (c). The color shows the degree of localization of eigenvectors of \mathbf{G} being proportional to the value of PAR ξ and changing from one (red/light gray) to maximal value (dark green/black).

Google Matrix Applications

practically to everything



more data at

[http://www.quantware.ups-tlse.fr/QWLIB/2drankwikipedia/ .../tradecheirank/](http://www.quantware.ups-tlse.fr/QWLIB/2drankwikipedia/.../tradecheirank/)

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