

# Quantifying Reciprocity in Large Weighted Communication Networks

PAKDD 2012



Leman Akoglu



Pedro Vaz de Melo



Christos Faloutsos



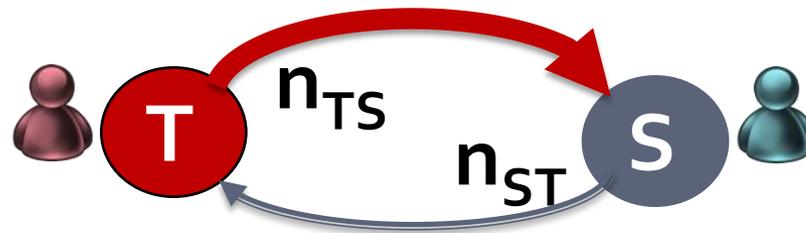
Carnegie Mellon University, USA



Universidade Federal de Minas Gerais, Brazil

# Questions we answer:

- If T calls S  $n_{TS}$  times, what can we say about how many times S calls T?



- How can we quantify reciprocity between T and S?
- Does reciprocity depend on local topology?  
–e.g. degree similarity?

# Why study reciprocity?

Reciprocity-based features are good for:

- trust prediction [Nguyen+ 2010]



- spam detection

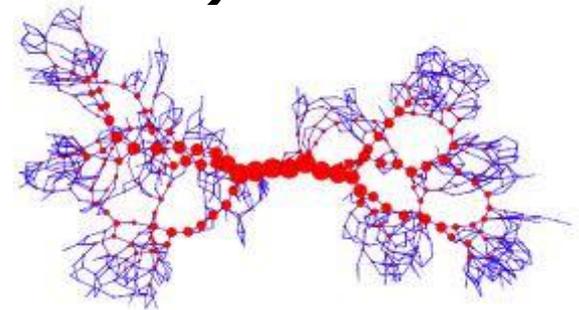


- network engagement/churn



- propagation (rumor, ideas, viruses)

- link-persistence  
[Cesar-Hidalgo 2008]



# Contributions –part 1

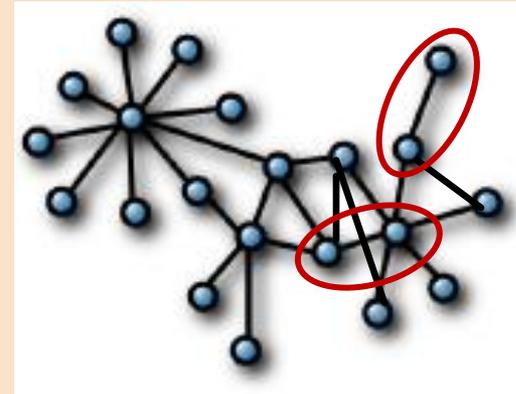
## Previous Work

### Node/triadic topology

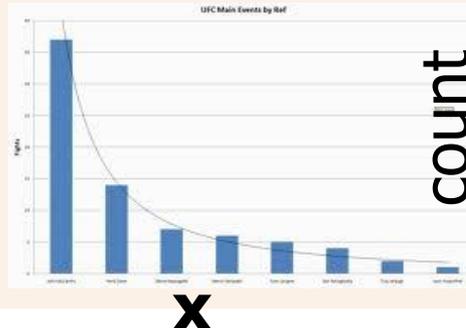
- degree dist., centrality, network value, influence
- clustering coef., triangle closures, communities

## This paper

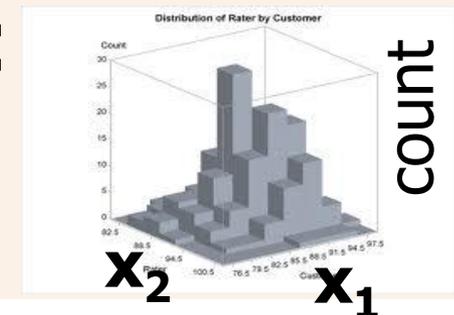
### Dyadic relations



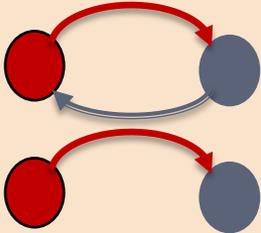
### Univariate: $\Pr(x)$



### Bivariate: $\Pr(x_1, x_2)$

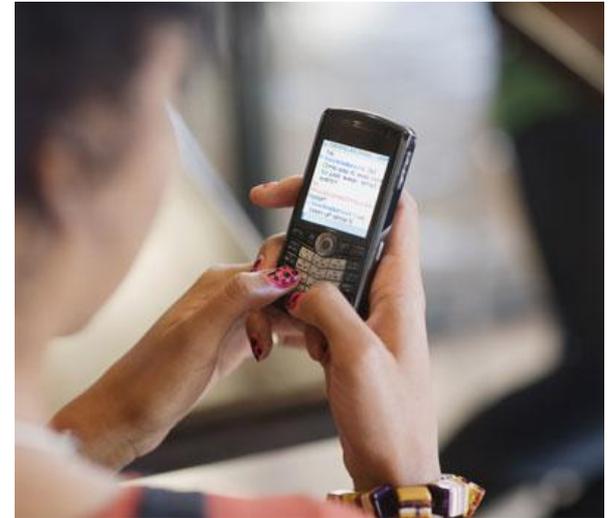


# Contributions –part 2

Previous Work	This paper
Unweighted 	Weighted 
Global $r = \frac{L^{\leftrightarrow}}{L}$	Local $\frac{2\sqrt{w_{ij}w_{ji}}}{(w_{ij} + w_{ji})} ?$
r=1 e.g. collaborations r=0 e.g. citations	Relations to local network topology

# Data

- Phone call and SMS networks
  - ~2 million customers
  - 1/2 billion phone calls
  - 60 million SMS interactions
  - Dec. 2007 to May 2008
- edge-weights:
  - #SMS , #Calls , Duration



# Data statistics

Network	$N$	$E$	$W_N$	$W_D(\text{min})$
CALL	1,87M	49,50M	483,7M	$915 \times 10^6$
CALL(mutual)	1,75M	41,84M	468,7M	$885 \times 10^6$

Network	$N$	$E$	$W_{SMS}$
SMS	1,87M	8,80M	60,5M
SMS(mutual)	0,58M	2,10M	46,6M

- CALL:  $r=0.84$     SMS:  $r=0.24$
- SMS-mutual shrinks (total weight  $\sim$ remains)

# 1) Bivariate Pattern of Reciprocity

Observed patterns

Our 3PL Model

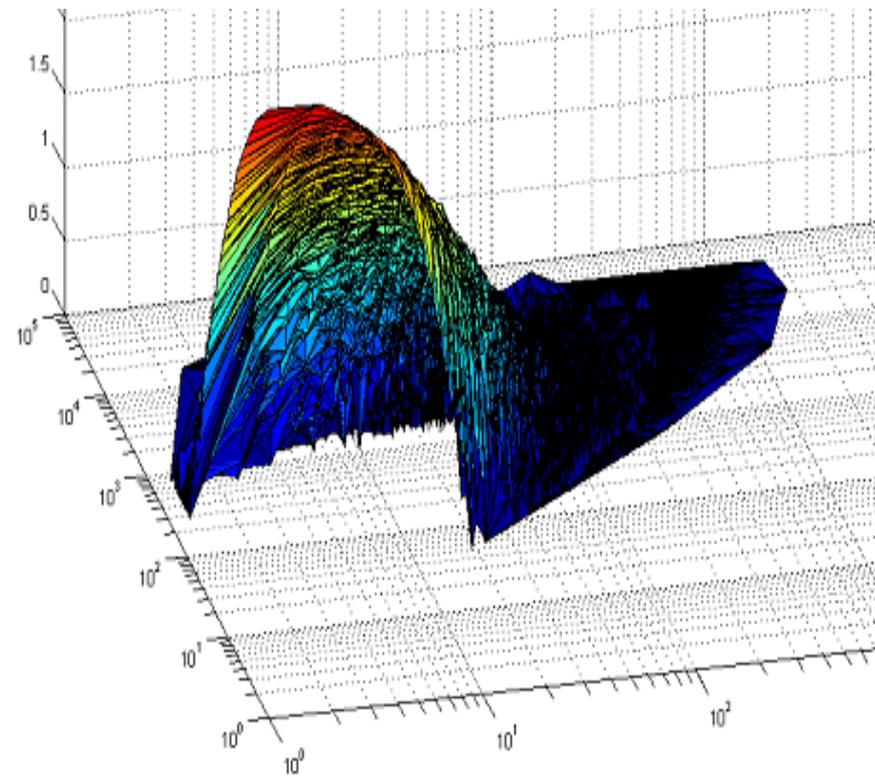
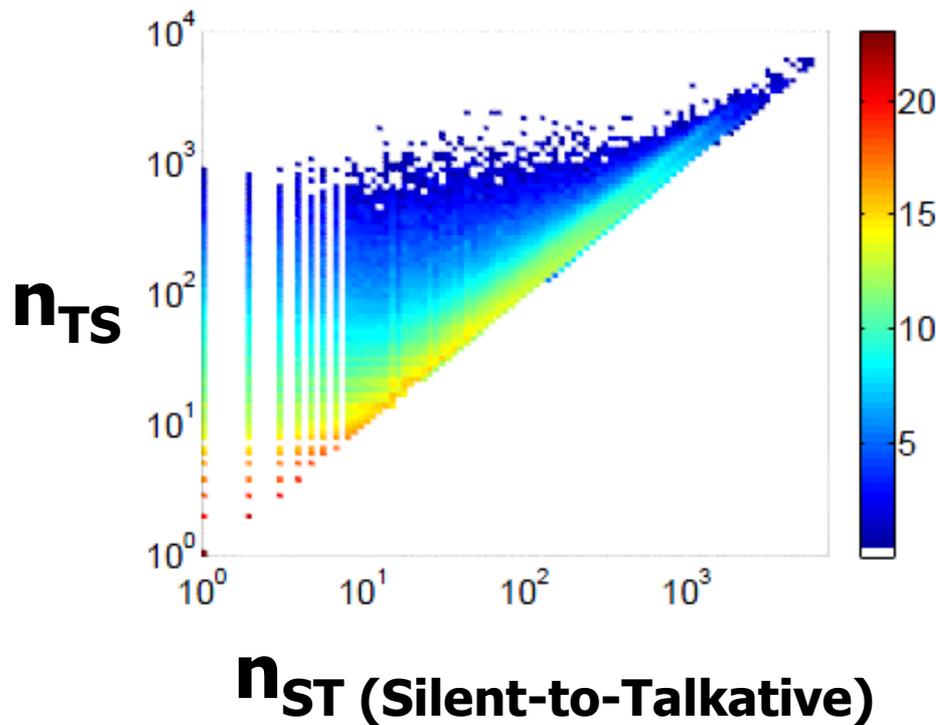
Competing Models

Goodness of fit

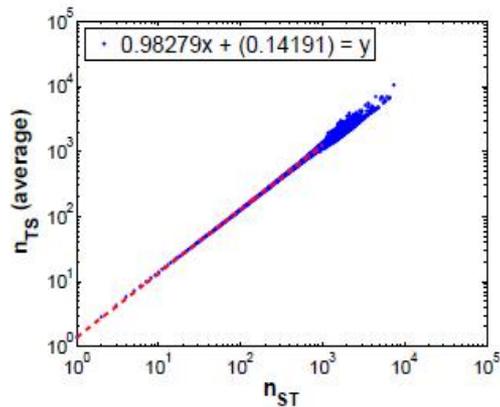
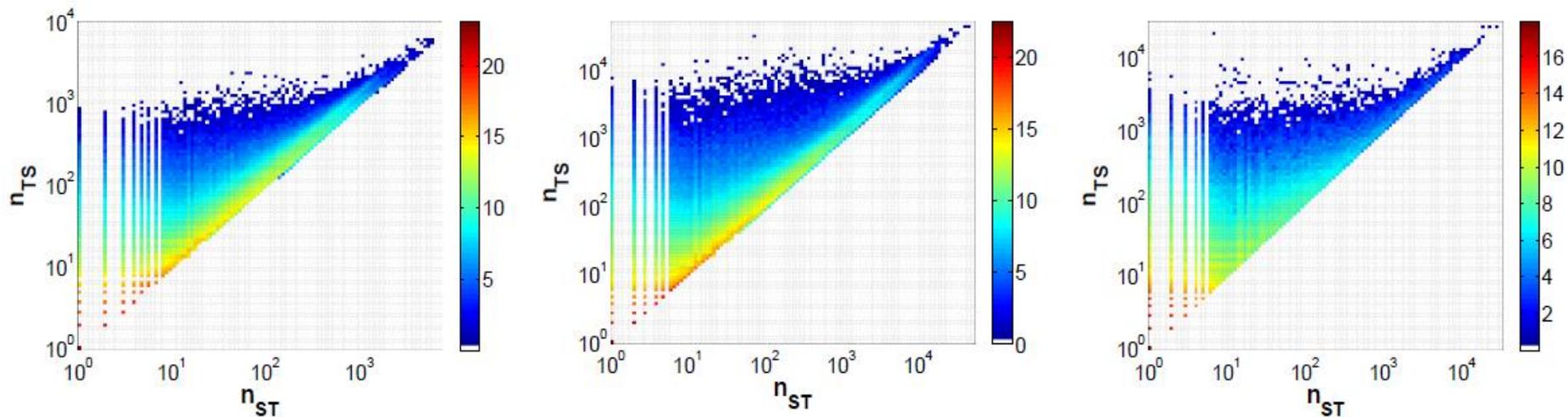
3PL at work: anomalies

# Observed bivariate patterns

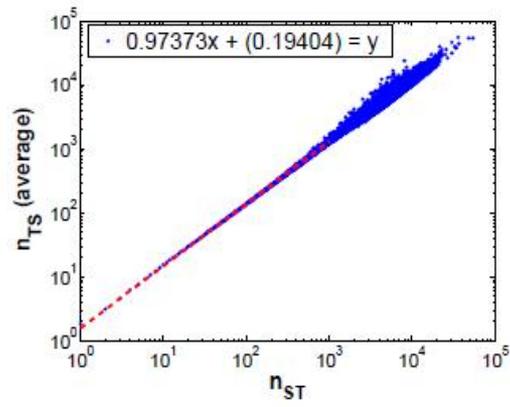
- How can we model  $\text{Prob}(n_{ST}, n_{TS})$ ? :  
Bivariate! 2D- Gaussian? Pareto? Yule? ...



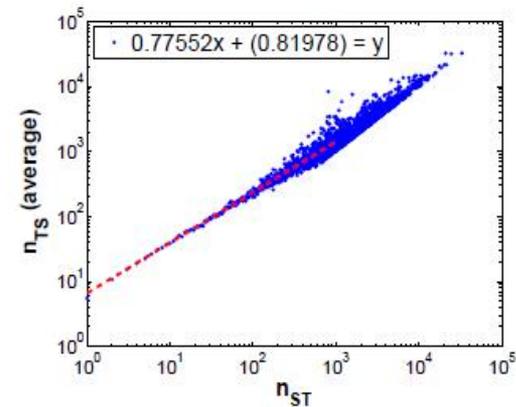
# Observed bivariate patterns



CALL-N



CALL-D



SMS

# 1) Bivariate Pattern of Reciprocity

Observed patterns

Our 3PL Model

Competing Models

Goodness of fit

3PL at work: anomalies

# Our 3PL Model

In human communication networks,  
distribution  $\Pr(n_{ST}, n_{TS})$  of mutual edge  
weights follows a **Triple Power Law (3PL)**

$$\Pr(n_{ST}, n_{TS}) \propto \frac{n_{ST}^{-\alpha} n_{TS}^{-\beta} (n_{TS} - n_{ST} + 1)^{-\gamma}}{Z(\alpha, \beta, \gamma)}$$

$\alpha > 0, \beta > 0$  capture 'rich-get-richer'

$\gamma > 0$  captures skewness in asymmetry

# 1) Bivariate Pattern of Reciprocity

Observed patterns

Our 3PL Model

Competing Models

Goodness of fit

3PL at work: anomalies

# Competing Models

- Competitor 1: **Bivariate Pareto**

$$f_{X_1, X_2}(x_1, x_2) = k(k+1)(ab)^{k+1}(ax_1 + bx_2 + ab)^{-k-2}$$

$$a, b, k > 0$$

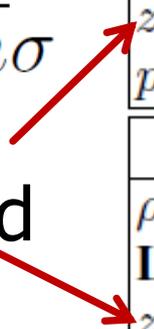
- Competitor 2: **Bivariate Yule**

$$f_{X_1, X_2}(x_1, x_2) = \frac{\rho^{(2)}(x_1 + x_2)!}{(\rho + 1)_{(x_1 + x_2 + 2)}} \quad \rho > 0$$

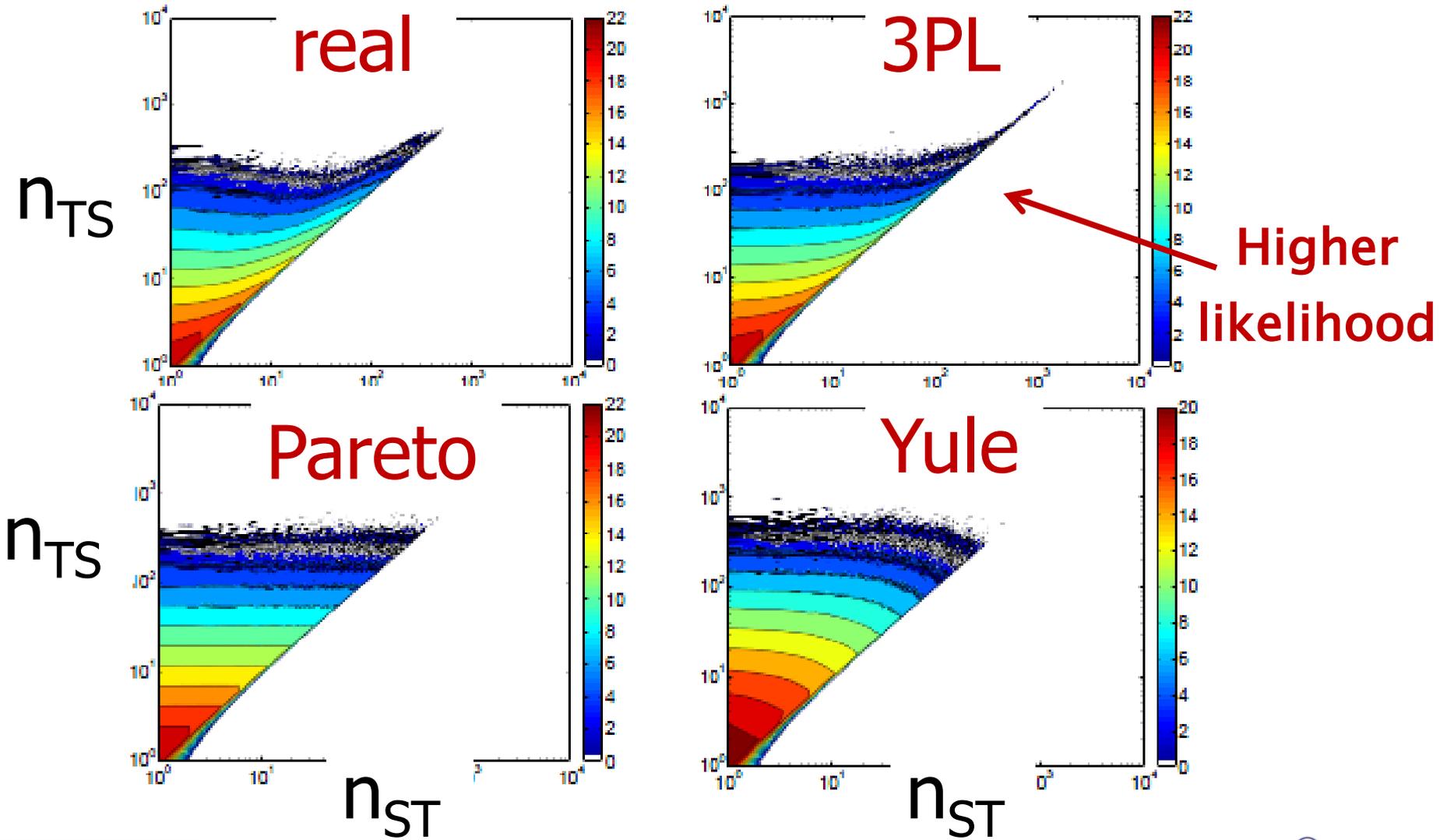
# 3PL vs Competing Models

	CALL-N	CALL-D	SMS
<b>Triple Power Law (3PL)</b>			
$\alpha$	1e-06	1e-06	0.8120
$\beta$	2.0703	1.8670	1.5896
$\gamma$	0.8204	0.9650	0.3005
<b>Loglikelihood</b>	-7.55e+07	-8.88e+07	-5.41e+06
<b>Bivariate Pareto</b>			
$k$	0.7407	0.7657	0.7862
$a$	0.2119	0.5723	0.7097
$b$	10e+05	1.25e+04	0.7553
<b>Loglikelihood</b>	-7.77e+07	-9.26e+07	-5.39e+06
$z$	803.73	975.75	-41.06
$p$	0	0	0
<b>Bivariate Yule</b>			
$\rho$	1.11e-16	5.55e-17	1e-06
<b>Loglikelihood</b>	-8.59e+07	-10.00e+07	-5.41e+06
$z$	2.14e+03	1.93e+03	1.49
$p$	0	0	0.03

$z = \mathcal{R} / \sqrt{2n\sigma}$   
 normalized  
 log-likelihood  
 ratio



# 3PL vs Competing Models



# 1) Bivariate Pattern of Reciprocity

Observed patterns

Our 3PL Model

Competing Models

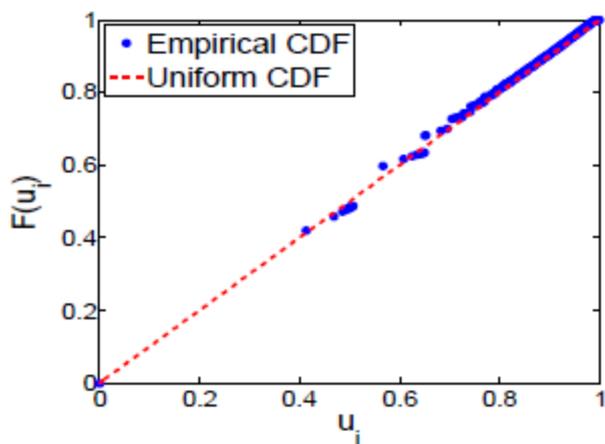
Goodness of fit

3PL at work: anomalies

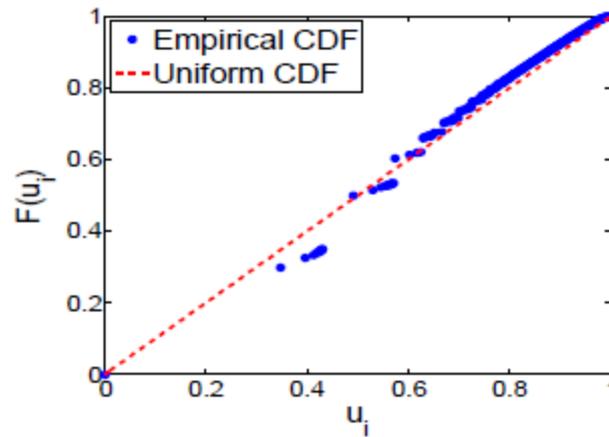
# 3PL Goodness of fit

$$\hat{u}_i = \hat{F}(x_{1,i}, x_{2,i})$$

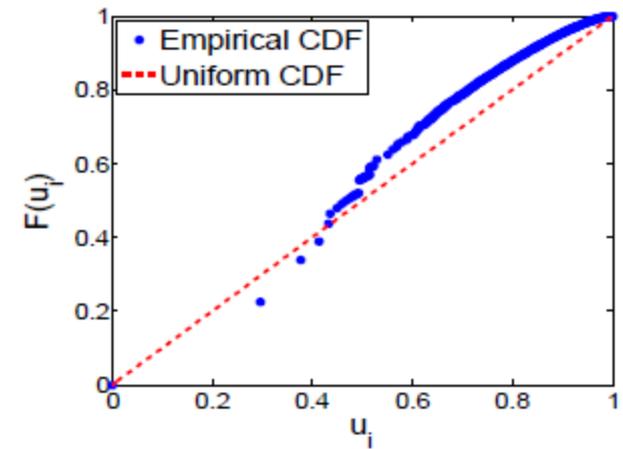
If  $F$  is correct CDF,  $\hat{u}_i$  is **uniformly** distributed.



CALL-N



CALL-D



SMS

# 1) Bivariate Pattern of Reciprocity

Observed patterns

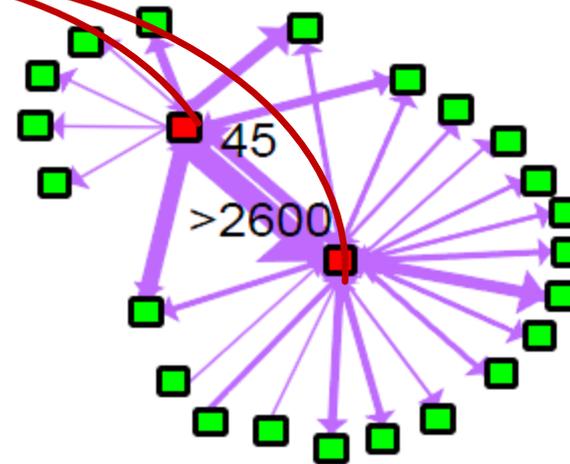
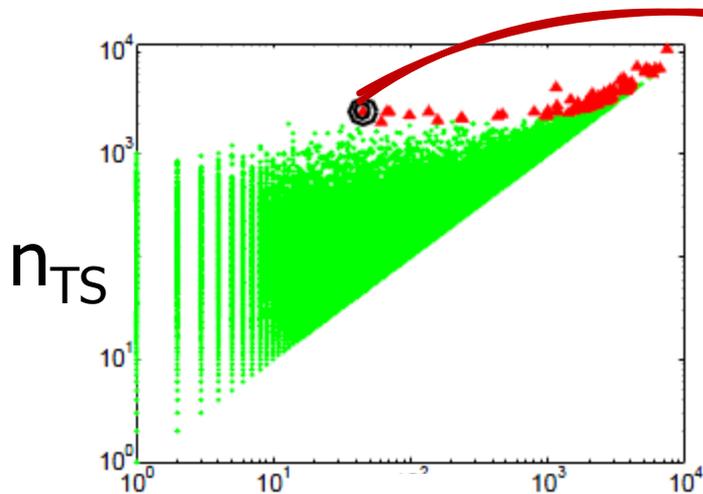
Our 3PL Model

Competing Models

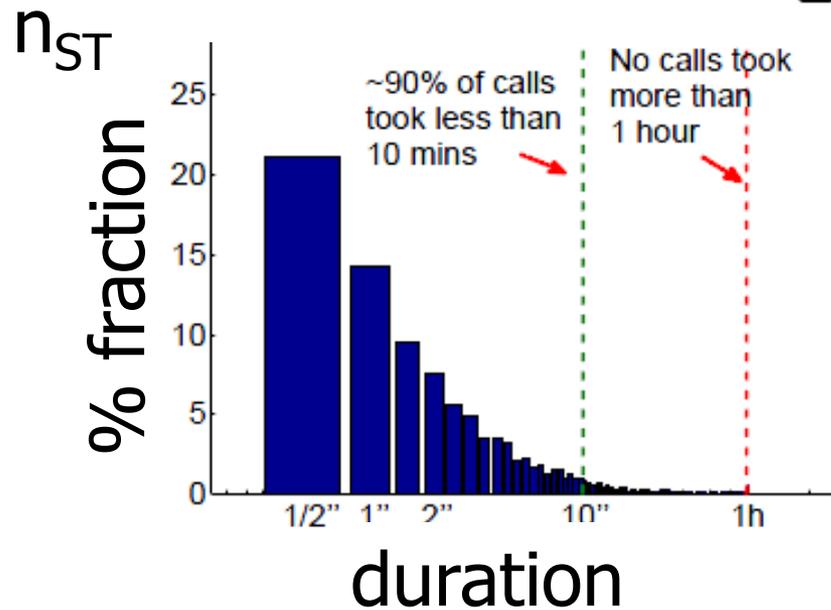
Goodness of fit

3PL at work: anomalies

# 3PL at work: Anomalies



least likely dyads in red



## 2) Reciprocity and Local Network Topology

Weighted metrics

Local network overlap

Assortativity

# Weighted metrics

1) balance factor      0: non-mutual  
                                 1: fully mutual

$$\text{Ratio } r = \frac{\min(w_{ij}, w_{ji})}{\max(w_{ij}, w_{ji})} \in [0, 1]$$

$$\text{Coherence } c = \frac{2\sqrt{w_{ij}w_{ji}}}{(w_{ij} + w_{ji})} \in [0, 1]$$

$$\text{Entropy } e = -p_{ij} \log_2(p_{ij}) - p_{ji} \log_2(p_{ji}) \in [0, 1]$$

2) volume factor

$$r_w = \frac{\min(w_{ij}, w_{ji})}{\max(w_{ij}, w_{ji})} \log(w_{ij} + w_{ji})$$

## 2) Reciprocity and Local Network Topology

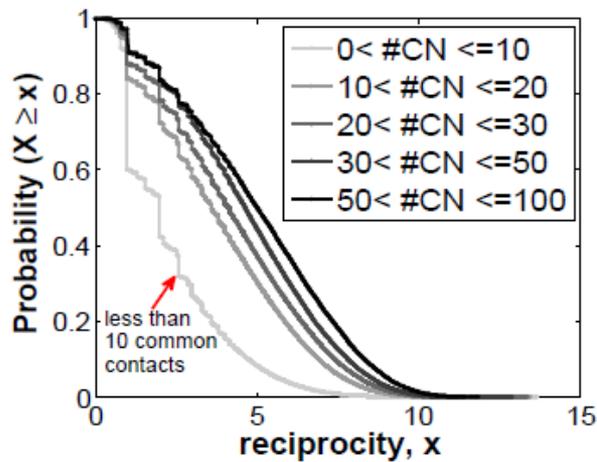
Weighted metrics

Local network overlap

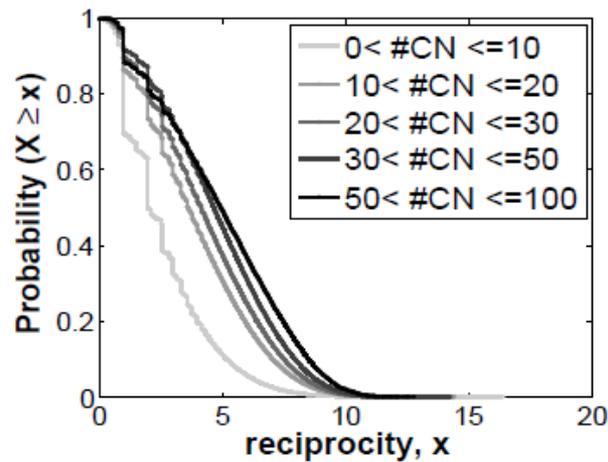
Assortativity

# Reciprocity and network overlap

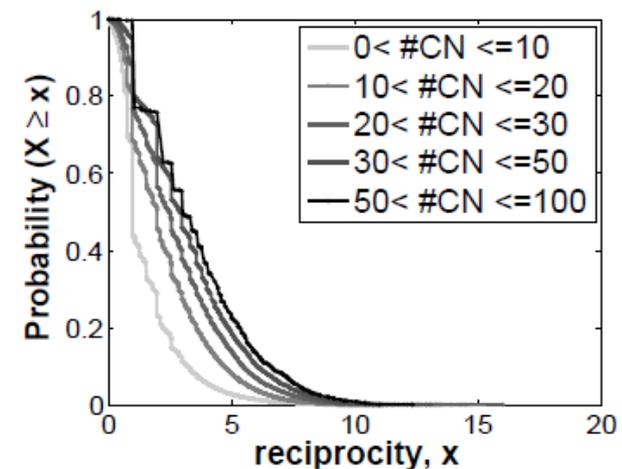
Is there a relation between reciprocity and local network overlap (= #common neigh.s)?



CALL-N



CALL-D



SMS

Larger network overlap → Higher reciprocity (i.e. more common friends)

## 2) Reciprocity and Local Network Topology

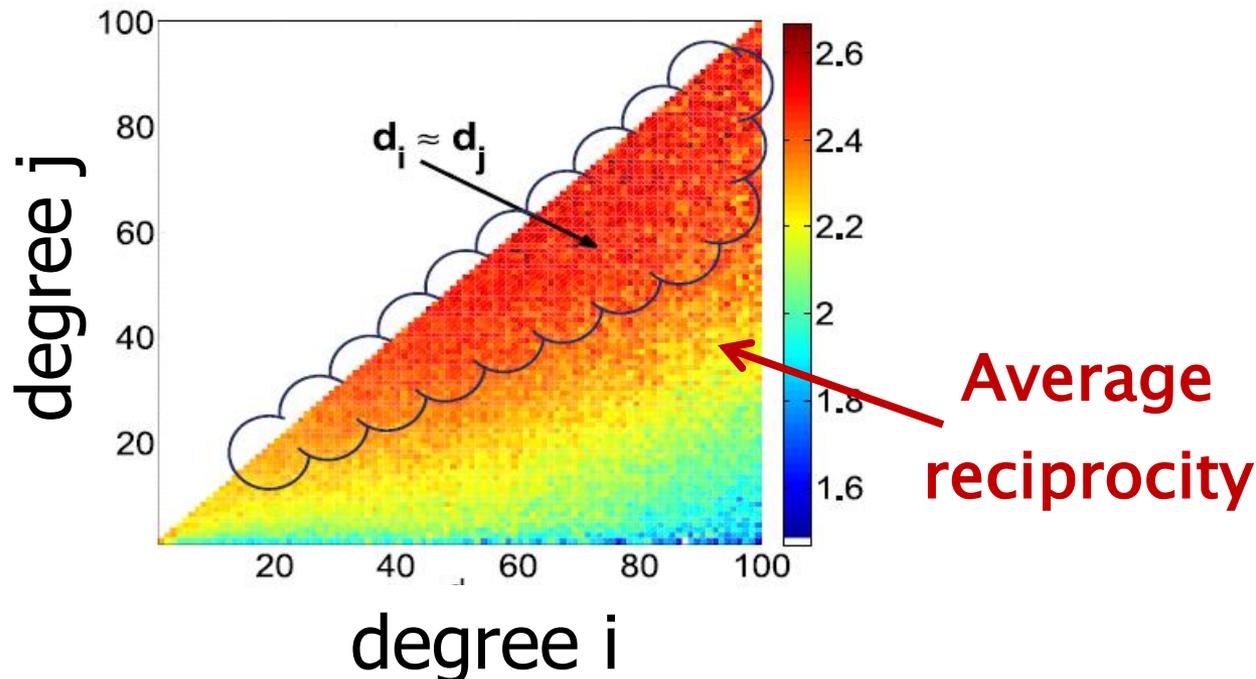
Weighted metrics

Local network overlap

Assortativity

# Reciprocity and assortativity

Is there a relation between reciprocity and degree assortativity (=similarity)?

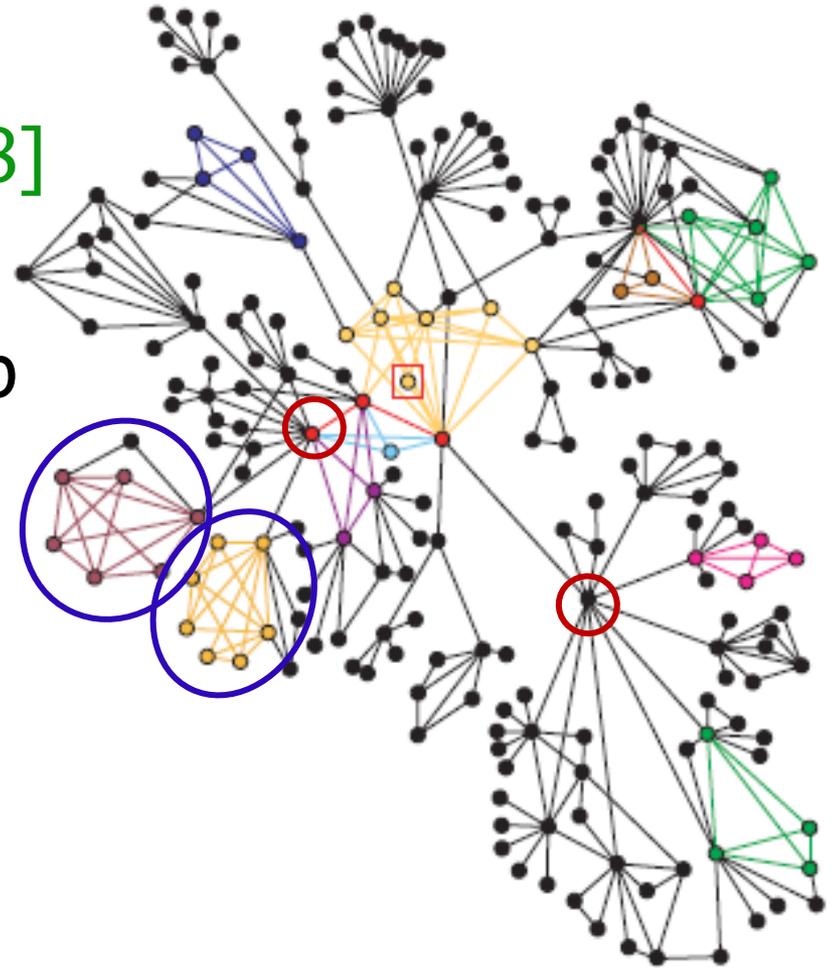


Larger degree similarity  $\rightarrow$  Higher reciprocity  
(i.e. similar #contacts)

# Discussion

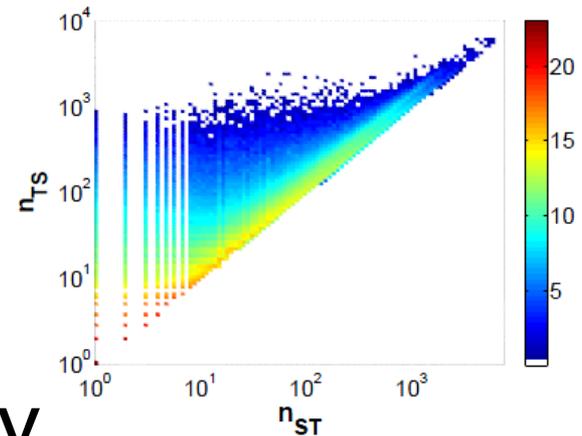
Our findings conform to:

- **Clusters** [Watts-Strogatz'98]
  - High degree similarity
  - High local network overlap
  - Reciprocity expected
- **Hubs** [Barabasi+'99]
  - Low degree similarity
  - Low local network overlap
  - Reciprocity not expected



# Summary of contributions

- **Patterns in dyad reciprocity**
  - Mostly few/short calls & SMSs
  - Mostly reciprocal behavior



- **New 3PL model for reciprocity**
  - Good fit to >20M points
  - Better than competitors

$$\Pr(n_{ST}, n_{TS})$$

$$\propto \frac{n_{ST}^{-\alpha} n_{TS}^{-\beta} (n_{TS} - n_{ST} + 1)^{-\gamma}}{Z(\alpha, \beta, \gamma)}$$

- Study of **local, weighted reciprocity**
  - Higher for larger overlap and degree similarity



# Future directions

- **Better models** for reciprocity
- **Evolution** of reciprocal behavior
- Caller **prediction** using reciprocal features
  - degree of reciprocity
  - inter-arrival time
  - avg. time passed since last call
  - #calls since last call
  - etc.

# Thank you!

[lakoglu@cs.cmu.edu](mailto:lakoglu@cs.cmu.edu)

<http://www.cs.cmu.edu/~lakoglu>

