Detecting the ultra low dimensionality of real networks

Pedro Almagro, Marian Boguñá & M. Ángeles Serrano

Reducing dimension redundancy to find simplifying patterns in high-dimensional datasets and complex networks has become a major endeavor in many scientific fields. However, detecting the dimensionality of their latent space is challenging but necessary to generate efficient embeddings to be used in a multitude of downstream tasks. Here, we propose a method to infer the dimensionality of networks without the need for any a priori spatial embedding. Due to the ability of hyperbolic geometry to capture the complex connectivity of real networks, we detect ultra low dimensionality far below values reported using other approaches. We applied our method to real networks from different domains and found unexpected regularities, including: tissue-specific biomolecular networks being extremely low dimensional; brain connectomes being close to the three dimensions of their anatomical embedding; and social networks and the Internet requiring slightly higher dimensionality. Beyond paving the way towards an ultra efficient dimensional reduction, our findings help address fundamental issues that hinge on dimensionality, such as universality in critical behavior.

The problem of dimensions—identifying the dimensionality of the relevant space associated with a given phenomenon—recurs across disciplines in the natural sciences. In statistical physics, the number of spatial dimensions is one of the few factors that determines the critical properties and the universality class of extended systems where events at multiple length scales make relevant contributions. In the string theory framework for particle physics and quantum gravity, extra invisible dimensions lie beyond the three that we observe in ordinary space. However, those additional dimensions cannot be reached either because they could all be curled up into tightly packed manifolds or because, even though some of them could be large, events that we can experience are locked onto some subset of dimensions. This last idea also emerges in a completely different framework within computer science and network science: complex data and interactions only populate a small subspace of their original high-dimensional space. This blessing of dimensionality—recast as a curse of dimensionality in other contexts where the sparsity of data may be problematic—is sustained by phenomena of measure concentration as dimension increases, which can greatly help mathematical analysis of real systems. Assisted by these effects, reducing dimension redundancy to find simplifying patterns in high-dimensional datasets and graphs has become a major endeavor.

In the field of computer science, a variety of data-driven techniques have been proposed to facilitate this task. These techniques are most often based on some definition of similarity distance between the elements in the dataset and involve the construction of a similarity graph that is mapped onto a latent low-dimensional space, typically Euclidean, where connected nodes are kept close to each other. However, the intrinsic geometry of complex datasets and graphs is not obvious, and defining similarity distances in agreement with their relational and connectivity structure is challenging. In addition, the graph embedding techniques employed often assume a latent space with a predetermined number of dimensions or implement heuristic techniques to find a suitable value for the embedding.

Received: 25 October 2021
Accepted: 27 September 2022
Published online: 15 October 2022

Check for updates
dimension, for instance by evaluating the quality of embeddings across different dimensions\textsuperscript{12-13}. Moreover, different embedding models applied to the same network may lead to different values of the selected embedding dimension. Independent principled methods are thus required to find the intrinsic geometry and dimension of data with complex structure.

In the framework of network science, the characterization of dimensionality is linked to the definition of distance. The fractal dimension of a network has been defined on the basis of scaling properties under a length scale transformation using similarity distances defined in terms of topological shortest paths\textsuperscript{20-28}. The same procedure has also been applied to networks using explicit geometry—for instance, geography—as the reservoir of distances, with the result that networks characterized by a wide distribution of link lengths in Euclidean space have a fractal dimensionality higher than that of the explicit space\textsuperscript{29}. Alternatively, the dimensionality of such spatial networks has also been measured as a correlation dimension computed from time series that describe network trajectories of random walkers\textsuperscript{30}.

The geometric soft configuration model is able to do that while preserving sparsity and the small-world property—by changing the degree distribution, parameter $\beta$ that controls clustering, and the dimension $D$ that controls the chordless cycles spectrum. This dependency of the densities of chordless cycles of different lengths on the dimensionality of the model is the feature that we exploit to implement our dimensionality detection methodology.

Results

Statistics of cycles and their relation with dimensionality

If networks are metrical and related to a latent space in such a way that connections between nodes are more likely the closer the nodes are in that space, then differences in the structure of the space due to changes in its dimensionality should be naturally reflected in the topology of the networks. This suggests that measuring the intrinsic dimensionality of a complex network should be possible by computing profiles of structural properties that are expected to be sensitive to dimensionality. Synthetic surrogates produced with the generalization of the $S^D/\text{C}^2$ model to $D$ similarity dimensions, the $S^D/\text{C}^D+1$ model\textsuperscript{32,34} can then be used to ascertain the statistics obtained. In what follows, we prove that the frequencies in the graph of chordless cycles of different lengths are just such key structural properties. A chordless cycle is defined as a closed path in the graph without a cycle chord, meaning that all edges between the nodes of the cycle belong to the edge set defining it. Persistent homology of complex networks\textsuperscript{44-46}—a recently developed computational method that quantifies the stability of topological features (typically holes measured as voids bounded by simplices) in the simplicial complexes of a sequence of successive approximations of the original dataset—also focuses on the statistics of a particular type of cycles to obtain geometrical information. In contrast to persistent homology, in our work we compute local edge cycles in the original network and thus we are not restricted to simplicial complexes. More importantly, persistent homology does not shed any light on the manifold structure beyond its homology or on its relation with network connectivity and, even if the qualitative geometric structure of the data is detectable, the precise dimension is highly sensitive to noise and difficult to estimate using this technique, especially for medium-sized to large networks.

In the $S^D$ model, a node $i$ is assigned two hidden variables: a hidden degree $k_i$ quantifying its popularity or importance, and a position in a similarity space, represented as a $D$-dimensional sphere, denoted by $\eta_i$. The probability of connection between any pair of nodes $i$ and $j$ takes the form of a gravity law, and its magnitude increases with their combined popularities and decreases as their similarity distance increases, so that more popular and similar nodes are more likely to be connected:

$$p_{ij} = \frac{1}{1 + \chi_{ij}} \quad \text{with} \quad \chi_{ij} = \frac{R \delta_{ij}}{\kappa_{ij} \gamma_{ij}^{D+1}}.$$  

(1)

The hidden variable $k_i$ of node $i$ is called its "hidden degree" because it coincides with the expected degree of node $i$ in the ensemble of graphs produced by the model. Thus, the degree distribution of these graphs is strongly related to the distribution of hidden degrees, $p(k)$, which is arbitrary. To model the degree heterogeneity observed in real networks, here we chose $p(k)$ to be power-law distributed, that is, $p(k) \propto k^{-\gamma}$, with $\gamma > 2$. $\delta_{ij}$ is the angular distance between the two vectors, $\eta_i$ and $\eta_j$, positioning nodes $i$ and $j$ in the $D$-dimensional similarity sphere of radius $R = (\frac{\gamma - 1}{2\gamma - 1} \Gamma (\frac{2\gamma + 1}{\gamma}) )^{\frac{1}{\gamma}}$, where $N$ is the number of nodes in the graph so that, without loss of generality, the density of nodes on the $D$-sphere is set to 1. The parameter $\beta$ (or inverse temperature) calibrates the coupling of the network with the underlying metric space and controls the level of clustering in the topology (cycles of length three in the network induced by transitive relations) as a reflection of the triangle inequality in the latent geometry. Finally, the parameter $\mu$ controls the average degree of the network. The Fermi-Dirac form of the connection probability in Eq. (1) is the only possible choice that defines maximally random ensembles of geometric graphs which are simultaneously sparse, heterogeneous, clustered, small-worlds (if $\gamma < 3$ or $\beta < 2D$), and degree-degree uncorrelated\textsuperscript{41}. In its isomorphic purely geometric formulation, the $S^D/\text{C}^D+1$ model\textsuperscript{34,47,48}, the popularity and similarity dimensions are combined into a single distance in $(D+1)$ hyperbolic space.

We next prove that cycles of different length and dimensionality are intertwined in $S^D$ networks in a non-trivial way, which ultimately enables us to determine $D$. In particular, clustering poses an upper limit on the dimension of the similarity space. As noted in
the supplementary material in[37] and in[39], the distances between points randomly scattered on the surface of a D-sphere become more homogeneous and approach a constant as D increases, so that the model becomes dependent on the hidden degree only and tends to a zero-clustering limit for very large networks. This is illustrated by the model becomes dependent on the hidden degree only and tends to a homogeneous and approach a constant as D increases, so that the network loses its metric character. In addition, all the curves tend to be closer together—and so tend towards dimension independence—as γ → 2. This implies that, beyond the fact that a metric space may be needed to explain the observed levels of clustering, its dimensionality is not very important when degrees are strongly heterogeneous and networks are dominated by very big hubs. In turn, this explains why highly heterogeneous real networks are extremely well described by the sD model35,36,41,51.

Inferring hidden dimensions

These results suggest a method by which we can infer the hidden dimension D of a real network. First, we created an ensemble of synthetic surrogates using the sD model with different values of the inverse temperature β and dimension D. To preserve the consistency of the hidden degrees in the synthetic networks and of the observed degrees in the original graph, we computed hidden degrees using an iterative process35 that forces a match between expected degrees in the model and observed degrees, see subsection “Estimation of the hidden degrees” in the Methods section. This step also ensures that the model reproduces the degree distribution of the real network with high fidelity. After obtaining the hidden degrees, we assigned homogeneous random positions to the N nodes in the D-dimensional similarity space. To keep the process computationally efficient, we restricted the ensemble of synthetic surrogates to feasible values of D and β. The maximum achievable density of edge triangles happens at β = m and decreases monotonously for increasing values of D, as shown above in Fig. 1. Accordingly, we set the maximum dimension to be explored as the maximum dimension able to reproduce the level of edge clustering of the network under study. For each D less than or equal to the maximum value, we decided the set of inverse temperatures, β, to be explored by sampling homogeneously the phase space of edge clustering in a neighborhood of the observed value, see subsection “Estimation of the range of inverse temperatures in the random ensemble” in Methods. The sample of random surrogates was generated using the connectivity law Eq. (1). The densities of edge triangles, squares, and pentagons were then computed for each surrogate in the ensemble and for the real network. Finally, a data-driven classifier was used to infer D* from the surrogates that best approximate the real network in terms of edge cycles.

This method can produce as many random network surrogates for a real network as needed to ensure statistical significance. Thus, a simple classifier is suitable for predicting the dimensionality of a network; we used K-nearest neighbors (K-NN). The K-NN classifier identifies the K surrogates closest to the original network in the surrogate (C, Cc, Cp) phase space by minimizing Euclidean distance. To maximize the accuracy of our procedure, we also implemented an optimization of parameter K for each original network, see subsection “Classifier selection” in Methods. The inferred dimension of the real network D* is...
that which maximizes the weighted frequency $f(D) = \sum_{i=1}^{K} \omega_i \delta_{D,D'}$, where the normalized weights are inversely proportional to the distance $d_i$ between the real network and the $i$-th surrogate in the $(C_r, C_r, C_r)$ space and $\delta_{D,D'}$ is the Kronecker delta function, so that the most recurrent dimension in neighboring surrogates closest to the original network tends to dominate. We also carried out tests using decision trees and neural networks as classifiers, and obtained similar results, see subsection “Classifier selection” in Methods.

We evaluated the performance of our method by testing it on model networks generated using the $S^D/1^{D+1}$ model. Model networks were produced for specific values of $\gamma$, $\beta$, and $D$, and taken as test networks, meaning that an ensemble of random synthetic surrogates was generated for each of them, including the estimation of hidden degrees from observed degrees in the test network. The inferred dimensionality, $D^*$, of the test networks was then used to generate confusion matrices, defined as the probability of predicting $D$ in a network generated with dimension $D$. To quantify the goodness of our method, we computed confusion matrices for different types of topologies. Specifically, we tested networks with different degree heterogeneities by varying the exponent $\gamma$, and for each of them we inferred the dimension of networks within two different intervals of $\beta$, one corresponding to the high clustering regime centered around $\beta = 2.5D$, and the other to the low clustering limit in the neighborhood of $\beta = 1.5D$, more details can be found in subsection “Calculation of confusion matrices” in Methods. Confusion matrices for these experiments are shown in Fig. 3. An inference method is considered a good method when the confusion matrices are close to the identity matrix. As shown, the predictions were very good, only generating mild confusion with contiguous values of $D$ for low values of $\beta$, $\gamma$ and $D$, as expected. This fact is consistent with the tendency of the paired density edge curves $C_r, C_r, C_r$ to converge for low values of $\beta$ and $\gamma$, as shown in Fig. 2.

**Dimensionality of real networks**

We applied our method to infer the dimensionality of real complex networks from different domains. As a case example, Fig. 4 shows mean densities of edge cycles for three real networks: the Internet at the autonomous system level$^{16}$, the email network within the Enron company$^{25}$, and the human connectome from$^{11}$. The curves for the different dimensions are clearly separated in the email network and in the human connectome, which have very clean estimations of $D^*$ with extremely high accuracies as shown in Table S1 in SI. In both cases, the measured edge densities were well reproduced by the $S^D$ model with $D^* = 7$ and $D^* = 3$, respectively. The case of the Internet at the autonomous system level is particularly interesting. Even though the dimension was clearly identified, $D^* = 7$, curves for different dimensions were very close to each other, introducing a certain uncertainty into the inference. This is due to the high heterogeneity of the degree distribution, with a power-law exponent $\gamma = 2.1$, which implies that its topology can be reasonably well reproduced even with $D = 1$. Nevertheless, the high value of the inferred dimension suggests that relevant information is hidden in its complex similarity space. This evinces the need to develop embedding algorithms working in arbitrary dimensions that could be used to uncover the hidden attributes of their components. The clumping of the curves for the different dimensions in the cycles phase space affects the accuracy of the estimated dimension of a
we found one network with higher dimensionality as compared to the others in the same category; the network of genetic interactions in the organism Drosophila melanogaster. The higher dimension observed for this network can be understood because it is the projection onto a single layer of a multiplex network that describes different types of genetic interactions. In addition, the dimensionality of brain connectomes remains close to the three dimensions of their anatomical Euclidean embedding, while transport networks are slightly above the two dimensions of their geographical embedding. Finally, the inferred dimensionality for networks of the co-occurrence of terms in language and music is $D^* = 5$ and $D^* = 6$, respectively, while the citation and hyperlink networks are within the intermediate to low dimensionality region.

### Discussion

Dimensionality is a key concept in the project of understanding the geometrical structure of reality. In recent years, the quest to identify dimensionality has reached computer science and network science where, sustained by phenomena of measure concentration, complex data and interactions only populate a small subspace of their original high-dimensional space. The method we present here does not need any a priori spatial embedding and infers the dimensionality of a graph by exploiting the fact that the densities of edge cycles in its topology carry information about its dimensionality. Our results not only prove that complex networks populate a reduced region of a high-dimensional space but also that they are well represented in hyperbolic geometry with ultra low dimensionality.

This claim is valid for complex networks that are simultaneously sparse, small-world, and highly clustered, and possibly—but not necessarily—with heterogeneous degree distributions. Even if a real network is naturally embedded in Euclidean space, this minimal set of complex features ensures that our methodology is applicable, meaning that explicit Euclidean distances in those systems are not the only factor that determines connectivity in the network and other features may have a role as well. At the same time, our formalism is also valid for geometric random graphs, which are very homogeneous and clustered and non small world networks, which happen in our model when $\gamma > 3 \text{ and } \beta > 2D$. This means that graphs in this region of the parameter space are effectively described by the geometry of the $D$-sphere, which becomes the Euclidean space in the thermodynamic limit, rather than by hyperbolic geometry. Finally, links in $D$-dimensional lattices are strongly correlated whereas in our model links are statistical independent. $D$-dimensional lattices are, thus, not suited to being described by our hyperbolic multidimensional model.

We should also mention that some networks present anomalous statistics of higher-order edge cycles that cannot be perfectly matched by the geometric soft configuration model in any dimension. The typical anomalous situation is one in which, for a given value of edge triangles, the value of edge squares or pentagons is higher than the maximum value when dimension $D = 1$. In such cases, our method would predict an inferred dimension $D^* = 1$, but such networks were not included in the datasets we have explored in this work. Also, the $C^D$ model will tend to give and upper bound to the dimension of real networks with spurious clustering, like in one-mode projections of bipartite networks, but the underestimation is minimized if the network has a heterogeneous degree distribution. Nevertheless, in general the model provides a very good description of the structure of real networks proving that their latent geometry is hyperbolic.

We applied our method to a large number of real networks from different domains and found dimensionalities in the range from one to nine, with some striking regularities. Among these, we found tissue-specific biomolecular networks in the cell to be extremely low dimensional; connectomes in the brain to be close to the three dimensions typical of their anatomical Euclidean embedding; and social and a technological network, such as the Internet, to require...
more dimensions for a faithful description. This means that despite complex networks having a much lower dimension than their overall size in terms of the number of nodes, more than one similarity dimension is typically needed to map their complex architecture. Social networks based on friendship are at the top of the dimensionality ranking, which reflects homophily in human interactions being determined by a multitude of sociological factors including age, sex, social class and beliefs or attitudes. Our results are in the range of the logarithmic relationship argued for in ref. 55, between the dimension of an underlying metric space and the number of nodes in online social networks. The case of the Internet is particularly striking. Despite being a technological network, its higher dimensionality is a reflection of the fact that many different factors influence the formation of connections between autonomous systems and, as a consequence, a variety of

Fig. 4 | Estimation of the dimension of real networks. Mean densities of edge triangles, squares, and pentagons for the Internet at the autonomous system level (A–C), the email network within the Enron company (D–F), and a human connectome (G–I).

Fig. 5 | Dimensions of real networks by category. The size of the symbol is proportional to the number of networks with the same dimension.
relationships may be present, for instance provider–customer, peer-to-peer, exchange-based peering, sibling, or backup relationships, among others. In any case, our estimations are well below estimations based on Euclidean space because hyperbolic space is more appropriate to represent the hierarchical structure of real complex networks and it is more suited to embed real world networks. To make a concrete example, the Internet requires only $D = 7$ dimensions to be embedded in hyperbolic space in our framework, while this number multiplies by six scaling up to $D = 47$ in Euclidean space.

Beyond providing a reliable multidimensional hyperbolic model of complex networks that reproduces their structure faithfully with ultra low and customizable dimensionality, our results pave the way towards a meaningful practical method for an ultra efficient dimensional reduction of complex networked system by embedding them in their multidimensional hyperbolic space. Apart from providing more accurate descriptions than two-dimensional maps in the hyperbolic plane, multidimensional hyperbolic embeddings will help to reveal the correlation of factors known to determine connectivity in complex systems—such as geographic and cultural ones in economic and social networks—with the dimensions identified. Another interesting question concerns how the different dimensions in multidimensional hyperbolic maps of real networks line up with multiplexity, where different types of relationships connect pairs of nodes. In addition, our findings can be exploited to create predictive models from relational data with complex structure and help address fundamental issues that have an impact on the structural characterization of connectivity, but is also crucial for understanding network function, as the dimension governs dynamical processes on networks, such as diffusion and synchronization, as well as their critical behavior.

Methods
Estimation of hidden degrees of real networks

Given a real network, our goal is to generate networks with the $\mathcal{S}^D$ model but preserving the degree distribution of the real network as much as possible. In the $\mathcal{S}^D$ model, hidden degrees are given fixed values but nodes’ degrees are random variables that depend on the hidden degrees. Therefore, to reproduce the degree distribution, we have to find the sequence of hidden degrees that better reproduces the sequence of observed degrees. To do so, we generalize the method in arbitrary dimensions. Given a set of parameters $\beta$ and $D$, for each observed degree class $k$ in a real network, we infer the corresponding hidden degree $k$ so that the ensemble average degree of the $\mathcal{S}^D$ model of a node with hidden degree $k$ is equal to its observed degree, that is, $\overline{\kappa}(k) = k$.

After this procedure, the degree distribution of synthetic networks generated by the $\mathcal{S}^D$ model with the inferred sequence of hidden degrees is very similar to the one from the real network. Specifically,

1. Initially set $k_i = k_i \forall i = 1, N$, where $k_i$ is the observed degree of node $i$ in the real network.
2. Compute the expected degree for each node $i$ according to the $\mathcal{S}^D$ model as
   \[
   k_i(k_i) = \frac{\Gamma \left( \frac{D+1}{2} \right)}{\sqrt{\pi} \Gamma \left( \frac{D}{2} \right)} \sum_{j=0}^{k_i} \frac{\sin^{D-1} \theta d \theta}{\Gamma \left( \frac{D}{2} \right)} \left( 1 + \frac{\theta(\sin^2 \theta - 1)}{\sin^2 \theta + k_i^2} \right)^{\frac{D}{2}},
   \]
   where $R = \frac{N \Gamma \left( \frac{D+1}{2} \right)}{2^{\frac{D+1}{2}} \Gamma \left( \frac{D}{2} \right)}$ and $\mu = \frac{\Gamma \left( \frac{D+1}{2} \right)}{\Gamma \left( \frac{D}{2} \right)}$.
3. Correct hidden degrees: Let $\epsilon_{\max} = \max \{|k - k_i| \}$ be the maximal deviation of actual degrees and expected degrees.
   - If $\epsilon_{\max} > \epsilon$, the set of hidden degrees needs to be corrected. Then, for every class of degree $k$, we set $|k_i + u(k_i)| \rightarrow k_i$, where $u$ is a random variable drawn from $U(0, 1)$. The random variable $u$ prevents the process from getting trapped in a local minimum. Next, go to step 2 to compute the expected degrees corresponding to the new set of hidden degrees.
   - Otherwise, if $\epsilon_{\max} \leq \epsilon$, hidden degrees have been correctly inferred for the current global parameters.

Following this algorithm, we can generate surrogates of a given network $G$ with different $D$ and $\beta$ values without modifying the degree distribution. The tolerance value of $\epsilon$ used in this work is $\epsilon = 1$.

Estimation of the range of inverse temperatures in the random ensemble

Inverse temperature $\beta$ can take any value within the range $(0, \infty)$. However, the relation between edge clustering $C_i^f(\beta)$ and $\beta$ in the $\mathcal{S}^D$ model is non-linear, approaching zero at $\beta \rightarrow D^*$ (in the thermodynamic limit) and converging to a constant value when $\beta \rightarrow \infty$. Our aim is to sample homogeneously the phase space of edge clustering in a neighborhood of the observed value. That is, if $C_i^f$ is the observed edge clustering of a real network, we have to generate surrogate networks homogeneously within the interval $(C_i^f - \Delta C_i^f, C_i^f + \Delta C_i^f)$.

We first focus on the one dimensional case $D = 1$. In this case, we first generate a small sample of 20 networks with the $\mathcal{S}^D$ model for different values of $\beta$ drawn from an uniform distribution $U(1, 15)$ and perform a non-linear fitting to the obtained values as a function of $\beta$ with the function
\[
C_i^f(\beta) = C_{i, \max}^\epsilon(1 - e^{-a(\beta - \beta_0)}),
\]
where $C_{i, \max}^\epsilon$, $a$, and $\beta_0$ are fitting parameters. Once the fitting parameters are known, we can invert Eq. (3) to obtain $\beta$ as a function of $C_i^f$ as
\[
\beta = \beta_0 - \frac{1}{a} \ln \left( 1 - \frac{C_i^f}{C_{i, \max}^\epsilon} \right).
\]
Then, to generate the final set of networks, we sample values uniformly in the interval $\xi \in (C_i^f - \Delta C_i^f, C_i^f + \Delta C_i^f)$ and use Eq. (4) with $C_i^f = \xi$ to get the corresponding values of $\beta$. In this work we use $\Delta C_i^f = 0.1$.

For higher dimensions, we make use of the approximate empirical scaling relation
\[
\frac{C_i^f(\beta/D)}{C_{i, \max}^\epsilon} = \frac{C_i^f(\beta)}{C_{i, \max}^\epsilon},
\]
which implies that the functional dependence of edge clustering on $\beta$ is approximately the same for every dimension up to scaling factors, see Supplementary Fig. S1. This allows us to extrapolate the range of values of $\beta$ to be explored. Specifically, as in the one dimensional case, we sample values uniformly in the interval $\xi \in (C_i^f - \Delta C_i^f, C_i^f + \Delta C_i^f)$. Then, for each sampled value $\xi$ we associate a value of $\beta$ as
\[
\beta = D \left( \beta_0 - \frac{1}{a} \ln \left( 1 - \frac{\xi}{C_{i, \max}^\epsilon} \right) \right),
\]
where parameters $a$ and $\beta_0$ and $C_{i, \max}^\epsilon$ are the ones obtained for the case $D = 1$. Notice, however, that in some cases it is not possible to sample the same interval of degree clustering in all explored dimension. This can be due to the imperfect scaling relation Eq. (5), to the fact that $C_i^f + \Delta C_i^f$ is higher than the value that can be reproduced in a given dimension, or that $C_i^f - \Delta C_i^f$ gives values of $\beta$ below the minimum allowed value, that we set to $D + 0.25$. Using this procedure, we generate a set of 50 networks per dimension.

Classifier selection

In order to learn the relation between the proportion of triangles, squares and pentagons in a real network and its dimensionality we
have evaluated different supervised machine learning (ML) techniques. Our examples are copies generated using the adjusted $S^0$ model and we use cycle proportions as predictors and the dimension as the target property.

Let us consider the set of copies $x = (\phi_1, ..., \phi_\omega)$, each copy $\phi$ characterized by a vector $\phi = (C_2(\phi), C_4(\phi), C_6(\phi))$ of 3 features and dimension $D(\phi)$. Being $D^*(\phi)$ the target feature to be estimated, the problem consists of finding the function $f$ such that $f(\phi) = D(\phi) + \Delta D$ that minimizes $\Delta D = |D^*(\phi) - D(\phi)|$ for every $\phi$ in $x$. Since the dimension of each copy is known in the training step, we use supervised ML techniques to estimate function $f$.

In our problem, the target estimation $D$ is a discrete value. Although, there exist many different ML algorithms to predict this kind of values, the no-free-lunch theorem\(^7\) states that no ML algorithm is the best for every problem. In fact, the performance of ML algorithms strongly depends on the classification problem, and the number and distribution of the input instances. Therefore, it is unknown a priori the techniques showing a good performance, and finding them usually requires a trial and error process.

When selecting the machine learning method that allows to infer the dimensionality associated to a network following the process described in this paper, we have carried out tests with neural networks\(^5\), decision trees\(^6\) and K-nearest neighbors (K-NN)\(^6\) methods. In the case of neural networks, we used a feed-forward architecture (FNN) with a 64-neurons hidden layer and Adam\(^6\) as optimizer (hyperbolic tangent as the activation function). In the case of K-NN, the target is predicted by local interpolation of the targets associated to the nearest neighbors in the training set. The decision tree uses a tree-like model of queries that allow to classify an instance. Supplementary Fig. S2 illustrates the decision regions learned by each of these three methods when generalizing the dimensionality of a set of networks. For the sake of clarity, only the proportion of triangles and squares have been taken into account. We have obtained very good results with K-NN and neural networks.

At the light of these results, we have selected the K-NN method due to its simplicity and geometric interpretation. The implementation of machine learning methods (including K-NN) used in our experiments are those found in\(^6\). Finally, to maximize the accuracy of our method, we select the value of the parameter $K$ as the one maximizing the proportion of synthetic networks correctly classified with respect to their dimension. This value is then used to infer the dimension of the original network using the K-NN method.

### Calculation of confusion matrices

Tables 1 and 2.

| Table 1 | Intervals of $C_2$ for $D = 1$ used to evaluate confusion matrices for different regions of clustering and levels of heterogeneity |
|---------|---------------------------------------------------------------|
| $y = 2.1$ | $(0.28, 0.55)$ | $(0.18, 0.39)$ | $(0.14, 0.35)$ |
| Low clustering | | | |
| $y = 2.7$ | $(0.27, 0.69)$ | $(0.23, 0.65)$ |
| High clustering | | | |

| Table 2 | Number of surrogates used to evaluate confusion matrices for different regions of clustering and levels of heterogeneity |
|---------|---------------------------------------------------------------|
| $y = 2.1$ | $5215$ | $5215$ | $5215$ |
| Low clustering | | | |
| $y = 2.7$ | $3874$ | $3725$ |
| High clustering | | | |

### Reporting summary

Further information on research design is available in the Nature Research Reporting Summary linked to this article.

### Data availability

All the data or their source reference are available in the manuscript and the supplementary materials, or they will be provided upon request.

### Code availability

The codes for the computation of cycles in real networks and for the implementation of $S^0$ surrogates can be accessed in the GitHub public repository online at [https://github.com/networkgeometry/detecting-dimensionality](https://github.com/networkgeometry/detecting-dimensionality), and can be cited as ref. 64.

### References

1. Kainen, P. C. Utilizing Geometric Anomalies of High Dimension: When Complexity Makes Computation Easier, 283–294 (Birkhäuser Boston, Boston, MA, 1997).
2. Donoho, D. L. et al. High-dimensional data analysis: the curses and blessings of dimensionality. AMS Math Challenges Lecture 1, 32 (2000).
3. Bellman, R. Rand Corporation, and Karreman Mathematics Research Collection. Dynamic Programming, Rand Corporation research study. Princeton University Press, (1957).
4. Ball, K. et al. An elementary introduction to modern convex geometry. Flavors of Geometry, Vol 31, 1–58 (Cambridge University Press, Cambridge, 1997).
5. Ledoux, M. The concentration of measure phenomenon. Number 89. (American Mathematical Society, 2001).
6. Gromov, M. Isoperimetry of waists and concentration of maps. Geometric & Functional Analysis GAFA 13, 178–215 (2003).
7. Gorban, A. N. & Tyukin, I. Y. Blessing of dimensionality: mathematical foundations of the statistical physics of data. Philos. Trans. R. Soc. A: Math. Phys. Engineer. Sci. 376, 20170237 (2018).
8. Tenenbaum, J. B., de Silva, V. & Langford, J. C. A global geometric framework for nonlinear dimensionality reduction. Science 290, 2319–2323 (2000).
9. Belkin, M. & Niyogi, P. Laplacian eigenmaps and spectral techniques for embedding and clustering. In Proceedings of the 14th International Conference on Neural Information Processing Systems: Natural and Synthetic (NIPS’01). 585–591 (MIT Press, Cambridge, MA, USA, 2001).
10. Hinton, G. E. & Salakhutdinov, R. R. Reducing the dimensionality of data with neural networks. Science 313, 504–507 (2006).
11. Sarveni, A. An actual survey of dimensionality reduction. Am J Comput Math 4, 55–72 (2014).
12. Gu, W., Tandon, A., Ahn, Y.-Y. & Radicchi, F. Principled approach to the selection of the embedding dimension of networks. Nat Commun 12, 1–10 (2021).
13. Chávez, E., Navarro, G., Baeza-Yates, R. & Marroquín, J. L. Searching in metric spaces. ACM Computing Surveys (CSUR) 33, 273–321 (2001).
14. Levina, E. & Bickel, P. J. Maximum likelihood estimation of intrinsic dimension. In Advances in neural information processing systems, (eds. Saul, L., Weiss, Y. & Bottou, L.) Vol 17, 784–794 (MIT Press, 2005).
15. Pestov, V. An axiomatic approach to intrinsic dimension of a dataset: Neural Networks 21, 204–213 (2008).
16. Goyal, P. & Ferrara, E. Graph embedding techniques, applications, and performance: a survey. Knowledge-Based Systems 151, 78–94 (2018).
17. Alain-Lobato, G., Mier, P. & Andrade-Navarro, M. A. Efficient embedding of complex networks to hyperbolic space via their laplacian. Sci. Rep. 6, 30108 (2016).

Nature Communications | (2022) 13:6096
18. Muscoloni, A., Thomas, J. M., Ciucci, S., Bianconi, G. & Cannistraci, C. V. Machine learning meets complex networks via coalescent embedding in the hyperbolic space. Nat. Commun. 8, 1–19 (2017).
19. Yin, Z. & Shen, Y. On the dimensionality of word embedding. In Advances in Neural Information Processing Systems 31. (Eds Bengio, S. et al.) 897–899 (Curran Associates, Inc. 2018).
20. Egiluz, V. M., Hernández-Garcia, E., Píco, O. & Klemm, K. Effective dimensions and percolation in hierarchically structured scale-free networks. Phys. Rev. E 68, 055102 (2003).
21. Song, C., Havlin, S. & Makse, H. A. Self-similarity of complex networks. Nature 433, 392–395 (2005).
22. Song, C., Havlin, S. & Makse, H. A. Origins of fractality in the growth of complex networks. Nat. Phys. 2, 275 (2006).
23. Song, C., Gallos, L. K., Havlin, S. & Makse, H. A. How to calculate the fractal dimension of a complex network: the box covering algorithm. J. Stat. Mech.: Theor. Exp. 2007, P03006 (2007).
24. Shanker, O. De
25. Wei, D., Wei, B., Hu, Y., Zhang, H. & Deng, Y. A new information dimension and percolation in hierarchically structured scale-free networks. Nat. Phys. 9, 1091–1094 (2013).
26. Rosenberg, E. Maximal entropy coverings and the information dimension of complex networks. Phys. Lett. A 378, 1094–1096 (2014).
27. Ramirez-Arellano, A., Bermúdez-Gómez, S., Hernández-Simón, L. M. & Bory-Reyes, J. D-summable fractal dimensions of complex networks. Chaos, Solitons Fractals 115, 210–214 (2019).
28. Kim, J. S., Goh, K.-I., Kahng, B. & Kim, D. A box-covering algorithm for fractal scaling in scale-free networks. Chaos: Interdisciplinary J. Nonlinear Sci. 17, 026116 (2007).
29. Daqing, L., Kosmidis, K., Bundie, A. & Havlin, S. Dimension of spatially embedded networks. Nat. Phys. 7, 481–484 (2011).
30. Laczka, L. & Gómez-Gardeñes, J. Correlation dimension of complex networks. Phys. Rev. Lett. 110, 168703 (2013).
31. Boguñá, M. et al. Network geometry. Nat. Rev. Phys. 3, 114–135 (2021).
32. Serrano, M. Á., Krioukov, D. & Boguñá, M. Self-similarity of complex networks and hidden metric spaces. Phys. Rev. Lett. 100, 078701 (2008).
33. Krioukov, D., Papadopoulos, F., Kitsak, M., Vahdat, A. & Boguñá, M. Hyperbolic geometry of complex networks. Phys. Rev. E 82, 036106 (2010).
34. Boguñá, M., Krioukov, D., Almagro, P. & Serrano, M. Á. Small worlds and clustering in spatial networks. Phys. Rev. Res. 2, 023040 (2020).
35. García-Pérez, G., Allard, A., Serrano, M. Á. & Boguñá, M. Mercator: uncovering faithful hyperbolic embeddings of complex networks. N J Phys. 21, 123033 (2019).
36. Boguñá, M., Papadopoulos, F. & Krioukov, D. Sustaining the internet with hyperbolic mapping. Nat. Commun. 1, 62 (2010).
37. García-Pérez, G., Boguñá, M. & Serrano, M. Á. Multiscale unfolding of real networks by geometric renormalization. Nat. Phys. 14, 583–589 (2018).
38. Allard, A. & Serrano, M. Á. Navigable maps of structural brain networks across species. PLOS Comput. Biol. 16, e1007584 (2020).
39. Serrano, M. Á., Krioukov, D. & Boguñá, M. Percolation in self-similar networks. Phys. Rev. Lett. 106, 048701 (2011).
40. Zheng, M., Allard, A., Hagmann, P., Almáñan-Gómez, Y. & Serrano, M. Á. Geometric renormalization unravels self-similarity of the multiscale human connectome. Proc. Natl Acad. Sci. USA 117, 20244–20253 (2020).
41. García-Pérez, G., Boguñá, M., Allard, A. & Serrano, M. Á. The hidden hyperbolic geometry of international trade: World trade atlas 1870–2013. Sci. Rep. 6, 33441 (2016).
42. García-Pérez, G., Serrano, M. Á. & Boguñá, M. Soft communities in similarity space. J. Stat. Phys. 173, 775–782 (2018).
43. Zheng, M., García-Pérez, G., Boguñá, M. & Serrano, M. Á. Scaling up real networks by geometric branching growth. Proc. Natl Acad. Sci. USA 118, e2018994118 (2021).
44. Horak, D., Maletić, S. & Rajković, M. Persistent homology of complex networks. J. Stat. Mech. Theor. Exp. 2009, P03034 (2009).
45. Petri, G., Scolamiero, M., Donato, I. & Vaccarino, F. Networks and cycles: a persistent homology approach to complex networks. In Proceedings of the european conference on complex systems 2012, 93–99 (Springer, 2013).
46. Giusti, C., Pastalkova, E., Curto, C. & Itskov, V. Clique topology reveals intrinsic geometric structure in neural correlations. Proc. Natl Acad. Sci. USA 112, 13455–13460 (2015).
47. Krioukov, D., Papadopoulos, F., Vahdat, A. & Boguñá, M. Curvature and temperature of complex networks. Phys. Rev. E 80, 035101(R) (2009).
48. Kitsak, M., Aldecoa, R., Zuev, K. & Krioukov, D. Random hyperbolic graphs in d +1 dimensions, arXiv preprint arXiv:2010.12303 (2020).
49. Dall, J. & Christensen, M. Random geometric graphs. Phys. Rev. E 66, 016121 (2002).
50. Serrano, M. Á. & Boguñá, M. Clustering in complex networks. i. general formalism. Phys. Rev. E 74, 056114 (2006).
51. Serrano, M. Á., Boguñá, M. & Sagüés, F. Uncovering the hidden geometry behind metabolic networks. Mol. Biosyst. 8, 843–850 (2012).
52. Klimt, B. & Yang, Y. The enron corpus: a new dataset for email classification research. In Machine Learning: ECML 2004, (eds. Boulicaut, J. F., Esposito, F., Giannotti, F. & Pedreschi, D.) 217–226 (Springer Berlin Heidelberg, Berlin, Heidelberg, 2004).
53. Ahn, Y.-Y., Jeong, H. & Kim, B. J. Wiring cost in the organization of a biological neuronal network. Phys. A: Statistical Mechanics and its Applications 367, 531–537 (2006).
54. Block, P. & Grund, T. Multidimensional homophily in friendship networks. Network Science (Cambridge University Press) 2, 189 (2014).
55. Bonato, A. et al. Dimensionality of social networks using motifs and eigenvalues. PloS One 9, e106052 (2014).
56. Di Battista, G., Patrignani, M. & Pizzonia, M. Computing the types of the relationships between autonomous systems. In IEEE INFOCOM 2003. Twenty-second Annual Joint Conference of the IEEE Computer and Communications Societies (IEEE Cat. No. 03CH37428), Vol1, 156–165 (IEEE, 2003).
57. Zhang, Y.-J., Yang, K.-C. & Radicchi, F. Model-free hidden geometry of complex networks. Phys. Rev. E 103, 021305 (2021).
58. Ho, Y. -C. & Pepeye, D. L. Simple explanation of the no-free-lunch theorem and its implications. J. Opt. Theory Appl. 115, 549–570 (2002).
59. Hinton, G. E. Connectionist learning procedures. Artificial Intell. 40, 185–234 (1989).
60. Steinberg, D. & Colla, P. CART: classification and regression trees. In The Top Ten Algorithms in Data Mining. (Eds Wu, X. & Kumar, V.) (Chapman and Hall/CRC, 2009).
61. Fix, E. & Hodges, J. L. Nonparametric discrimination: consistency properties. Randolph Field Texas Project 57, 21–49 (1951).
62. Kingma, D. P. & Ba, J. Adam: A Method for Stochastic Optimization. Proceedings of the 3rd International Conference on Learning Representations (ICLR), 2015 (2015).
63. Pedregosa, F. et al. Scikit-learn: machine learning in Python. J. Mach. Learn. Res. 12, 2825–2830 (2011).
64. Almagro, P., Boguñá, M. & Serrano, M. Á. Network geometry/ detecting-dimensionality: First release (v1.0.0). Zenodo, https://doi.org/10.5281/zenodo.7079461 (2022).
Acknowledgements
We thank Robert Jankowski for a careful reading of the manuscript. We acknowledge support from: Agencia estatal de investigación project number PID2019-106290GB-C22/AEI/10.13039/501100011033; project Mapping Big Data Systems: embedding large complex networks in low-dimensional hidden metric spaces, Ayudas Fundación BBVA a Equipos de Investigación Científica 2017; M.A.S. and M.B. acknowledge support from Generalitat de Catalunya grant number 2017SGR1064. M.B. acknowledges support from the ICREA Academia award, funded by the Generalitat de Catalunya.

Author contributions
M.A.S. and M.B. designed research. P.A. performed computations. All authors participated in the implementation of the research, analysis of results, and in the writing of the paper.

Competing interests
The authors declare no competing interests.

Additional information
Supplementary information The online version contains supplementary material available at https://doi.org/10.1038/s41467-022-33685-z.

Correspondence and requests for materials should be addressed to M. Angeles Serrano.

Peer review information Nature Communications thanks Filippo Radicchi, and the other, anonymous, reviewer(s) for their contribution to the peer review of this work. Peer reviewer reports are available.

Reprints and permission information is available at http://www.nature.com/reprints

Publisher’s note Springer Nature remains neutral with regard to jurisdictional claims in published maps and institutional affiliations.

Open Access This article is licensed under a Creative Commons Attribution 4.0 International License, which permits use, sharing, adaptation, distribution and reproduction in any medium or format, as long as you give appropriate credit to the original author(s) and the source, provide a link to the Creative Commons license, and indicate if changes were made. The images or other third party material in this article are included in the article’s Creative Commons license, unless indicated otherwise in a credit line to the material. If material is not included in the article’s Creative Commons license and your intended use is not permitted by statutory regulation or exceeds the permitted use, you will need to obtain permission directly from the copyright holder. To view a copy of this license, visit http://creativecommons.org/licenses/by/4.0/.

© The Author(s) 2022