Robust Reconstruction of Complex Networks from Sparse Data

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Reconstructing complex networks from measurable data is a fundamental problem for understanding and controlling collective dynamics of complex networked systems. However, a significant challenge arises when we attempt to decode structural information hidden in limited amounts of data accompanied by noise and in the presence of inaccessible nodes. Here, we develop a general framework for robust reconstruction of complex networks from sparse and noisy data. Specifically, we decompose the task of reconstructing the whole network into recovering local structures centered at each node. Thus, the natural sparsity of complex networks ensures a conversion from the local structure reconstruction into a sparse signal reconstruction problem that can be addressed by using the lasso, a convex optimization method. We apply our method to evolutionary games, transportation and communication processes taking place in a variety of model and real complex networks, finding that universal high reconstruction accuracy can be achieved from sparse data in spite of noise in time series and missing data of partial nodes. Our approach opens new routes to the network reconstruction problem and has potential applications in a wide range of fields.

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Complex networked systems are common in many fields [1, 5]. The need to ascertain collective dynamics of such systems to control them is shared among different scientific communities [4, 6]. Much evidence has demonstrated that interaction patterns among dynamical elements captured by a complex network play deterministic roles in collective dynamics [7]. It is thus imperative to study a complex networked system as a whole rather than study each component separately to offer a comprehensive understanding of the whole system [8]. However, we are often incapable of directly accessing network structures; instead, only limited observable data are available [9], raising the need for network reconstruction approaches to uncovering network structures from data.

Network reconstruction, the inverse problem, is challenging because structural information is hidden in measurable data in an unknown manner and the solution space of all possible structural configurations is of extremely high dimension. So far a number of approaches have been proposed to address the inverse problem [4, 5, 9–17]. However, accurate and robust reconstruction of large complex networks is still a challenging problem, especially given limited measurements disturbed by noise and unexpected factors.

In this letter, we develop a general framework to reconcile the contradiction between the robustness of reconstructing complex networks and limits on our ability to access sufficient amounts of data required by conventional approaches. The key lies in converting the network reconstruction problem into a sparse signal reconstruction problem that can be addressed by exploiting the lasso, a convex optimization algorithm [18, 19]. In particular, reconstructing the whole network structure can be achieved by inferring local connections of each node individually via our framework. The natural sparsity of complex networks suggests that on average the number of real connections of a node is much less than the number of all possible connections, i.e., the size of a network. Thus, to identify direct neighbors of a node from the pool of all nodes in a network is analogous to the problem of sparse signal reconstruction. By using the lasso that incorporates both an error control term and an L1-norm, the neighbors of each node can be reliably identified from a small amount of data that can be much less than the size of a network. The L1-norm, according to the compressed sensing theory [20], ensures the sparse data requirement while, simultaneously, the error control term ensures the robustness of reconstruction against noise and missing nodes. The whole network can then be assembled by simply matching neighboring sets of all nodes. We will validate our reconstruction framework by considering three representative dynamics, including ultimatum games [21], transportation [22] and communications [23], taking place in both homogeneous and heterogeneous networks. Our approach opens new routes towards understanding and controlling complex networked systems and has implications for many social, technical and biological networks.

We articulate our reconstruction framework by taking ultimatum games as a representative example. We then apply the framework to the transportation of electrical current and communications via sending data packets.

In evolutionary ultimatum games (UG) on networks, each node is occupied by a player. In each round, player $i$ plays the UG twice with each of his/her neighbors, both as a proposer and a responder with strategy $(p_i, q_i)$, where $p_i$ denotes the amount offered to the other player if $i$ proposes and $q_i$ denotes the minimum acceptance level if $i$ responds [24, 25]. The profit of player $i$ obtained in the game with player $j$ is calculated as follows

$$U_{ij} = \begin{cases} p_j + 1 - p_i & p_i \geq q_i \text{ and } p_j \geq q_i \\ 1 - p_i & p_i \geq q_j \text{ and } p_j < q_i \\ p_j & p_i < q_j \text{ and } p_j \geq q_i \\ 0 & p_i < q_j \text{ and } p_j < q_i \end{cases}$$

(1)

where $p_i, p_j \in [0, 1]$. The payoff $g_i$ of $i$ at a round is the sum of all profits from playing UG with $i$’s neighbors, i.e.,

$$g_i = \sum_{j \in T_i} U_{ij},$$

where $T_i$ denotes the set of $i$’s neighbors. In each round, all participants play the UG with their...
direct neighbors simultaneously and gain payoffs. Players update their strategies \((p, q)\) in each round by learning from one of their neighbors with the highest payoffs. To be concrete, player \(i\) selects the neighbor with the maximum payoff \(y_{\text{max}}(t)\) and takes over the neighbor’s strategy with probability \(W(i \leftarrow \text{max}) = y_{\text{max}}(t)/y_i(t) + \sum_{j \in V_i} y_j(t)\). To better mimic real situations, random mutation rates are included in each round: all players adjust their \((p, q)\) according to 
\[
(p_i(t + 1), q_i(t + 1)) = (p_i(t) + \delta, q_i(t) + \delta),
\]
where \(\delta \in [-\varepsilon, \varepsilon]\) is a small random number \([27]\). Without loss of generality, we set \(\varepsilon = 0.05\) and \(p, q \in [0, 1]\).

During the evolution of UG, we assume that only the time series of \((p_i(t), q_i(t))\) and \(y_i(t)\) \((i = 1, \cdots, N)\) are measurable.

The network reconstruction can be initiated from the relationship between strategies \((p_i(t), q_i(t))\) and payoffs \(y_i(t)\). Note that \(y_i(t) = \sum_{j=1, j \neq i}^N a_{ij} U_{ij}\), where \(a_{ij} = 1\) if player \(i\) and \(j\) are connected and \(a_{ij} = 0\) otherwise. Moreover, \(U_{ij}\) is exclusively determined by the strategies of \(i\) and \(j\). These imply that hidden interactions between \(i\) and its neighbors can be extracted from the relationship between strategies and payoffs, enabling the inference of \(i\)’s links based solely on the strategies and payoffs. Necessary information for recovering \(i\)’s links can be acquired with respect to different time \(t\).

Specifically, for \(M\) accessible time instances \(t_1, \cdots, t_M\), we convert the reconstruction problem into the matrix form \(Y_i = \Phi_i \times X_i\):

\[
\begin{bmatrix}
 y_{i1}(t_1) \\
 y_{i2}(t_2) \\
 \vdots \\
 y_{iM}(t_M)
\end{bmatrix} =
\begin{bmatrix}
 \phi_{i1}(t_1) & \phi_{i2}(t_1) & \cdots & \phi_{iN}(t_1) \\
 \phi_{i1}(t_2) & \phi_{i2}(t_2) & \cdots & \phi_{iN}(t_2) \\
 \vdots & \vdots & \ddots & \vdots \\
 \phi_{i1}(t_M) & \phi_{i2}(t_M) & \cdots & \phi_{iN}(t_M)
\end{bmatrix}
\begin{bmatrix}
 x_{i1} \\
 x_{i2} \\
 \vdots \\
 x_{iN}
\end{bmatrix}
\]

(2)

where \(Y_i \in \mathbb{R}^{M \times 1}\) is the payoff vector of \(i\) with \(y_{i\mu}(t_\mu) = y_i(t_\mu)\) \((\mu = 1, \cdots, M)\), \(X_i \in \mathbb{R}^{N \times 1}\) is the neighboring vector of \(i\) with \(x_{ij} = a_{ij}\) \((j = 1, \cdots, N)\) and \(\Phi_i \in \mathbb{R}^{M \times N}\) is the virtual-payoff matrix of \(i\) with \(\phi_{ij}(t_\mu) = U_{ij}(t_\mu)\).

Because \(U_{ij}(t)\) is determined by \((p_i(t), q_i(t))\) and \((p_j(t), q_j(t))\) according to Eq. \(1\), \(Y_i\) and \(\Phi_i\) can be collected or calculated directly from the time series of strategies and payoffs. Our goal is to reconstruct \(X_i\) from \(Y_i\) and \(\Phi_i\). Note that the number of nonzero elements in \(X_i\), i.e., the number of the neighbors of \(i\), is much less than length \(N\) of \(X_i\). This indicates that \(X_i\) is sparse, which is ensured by the natural sparsity of complex networks. An intuitive illustration of the reconstruction method is shown in Fig. 1. Thus, the problem of identifying the neighborhood of \(i\) is transformed into that of sparse signal reconstruction, which can be addressed by using the lasso.

The lasso is a convex optimization method for solving

\[
\min_{X_i} \left\{ \frac{1}{2M} \| Y_i - \Phi_i X_i \|_2^2 + \lambda \| X_i \|_1 \right\},
\]

where \(\lambda\) is a nonnegative regularization parameter \([18, 19]\). The sparsity of the solution is ensured by \(\| X_i \|_1\) in the lasso according to the compressed sensing theory \([20]\). Meanwhile, the least square term \(\| Y_i - \Phi_i X_i \|_2^2\) makes the solution more robust against noise in time series and missing data of partial nodes than would the \(L_1\)-norm-based optimization method.

The neighborhood of \(i\) is given by the reconstructed vector \(X_i\), in which all nonzero elements correspond to direct neighbors of \(i\). In a similar fashion, we construct the reconstruction equations of all nodes, yielding the neighboring sets of all nodes. The whole network can then be assembled by simply matching the neighborhoods of nodes. Due to the sparsity of \(X_i\), it can be reconstructed by using the lasso from a small amount of data that are much less than the length of \(X_i\), i.e., network size \(N\). Although we infer the local structure of each node separately by constructing its own reconstruction equation, we only use one set of data sampling in time series. This enables a sparse data requirement for recovering the whole network.

We consider current transportation in a network consisting of resistors \([22]\). The resistance of a resistor between node \(i\) and \(j\) is denoted by \(r_{ij}\). If \(i\) and \(j\) are not directly connected by a resistor, \(r_{ij} = \infty\). For arbitrary node \(i\), according to Kirchhoff’s law, we have

\[
\sum_{j=1}^N a_{ij} (V_i - V_j) = I_i,
\]

(4)

where \(V_i\) and \(V_j\) are the voltage at \(i\) and \(j\) and \(I_i\) is the total electrical current at \(i\). To better mimic real power networks, alternating current is considered. Specifically, at node \(i\), \(V_i = V \sin(\omega + \Delta \omega_i)t\), where the constant \(V\) is the voltage peak, \(\omega\) is frequency and \(\Delta \omega_i\) is perturbation. Without loss of generality, we set \(V = 1, \omega = 10^3\) and the random number \(\Delta \omega_i \in [0, 20]\). Given voltages at nodes and resistances of links, currents at nodes can be calculated according
to Kirchhoff’s laws at different time constants. We assume that only voltages and electrical currents at nodes are measurable and our purpose is to reconstruct the resistor network.

In an analogy with networked ultimatum games, based on Eq. (4), we can establish the reconstruction equation \( Y_t = \Phi_x \times X_t \). Here, \( y_i(t_\mu) = f_i(t_\mu) \) is the total incoming flux of \( i \) at time period \( t_\mu \), \( \phi_{ij}(t_\mu) = f_{ji}(t_\mu) \) is the total outgoing flux of \( j \) at time period \( t_\mu \), and \( x_{ij} = w_{ij} \) captures connections between \( i \) and its neighbors. Given the total incoming and outgoing fluxes of nodes that can be measured without the need of any network information and communication content, we can as well use the lasso to reconstruct the neighboring set of node \( i \) and those of the other nodes, such that full reconstruction of the whole network is achieved from sparse data.

We simulate ultimatum games, electrical currents and communications on both homogeneous and heterogeneous networks, including random [28], small-world [29] and scale-free [30] networks. For the three types of dynamical processes, we record strategies and payoffs of players, voltages and currents, and incoming and outgoing fluxes at nodes at different times, to apply our reconstruction method with respect to different amounts of Data (\( \text{Data} = M/N \), where \( M \) is the number of accessible time instances in the time series). Figure 2 shows the results of networked ultimatum games. For very small amounts of data, e.g., Data=0.1, links are difficult to identify because of the mixture of reconstructed elements in \( X \), whereas for Data=0.4, there is a vast and clear gap between actual links and null connections, assuring perfect reconstruction (Fig. 2(a)). Even with strong measurement noise, e.g., \( N(0, 0.3^2) \), by increasing Data, full reconstruction can be still accomplished (Fig. 2(b)). We use two standard indices, true positive rate (TPR) versus false positive rate (FPR), and Precision versus Recall to measure quantitatively reconstruction performance [15] (see [31] for more details). We see that for Data=0.4, both the area under the receiver operating characteristic curve (AUROC) in TPR vs. FPR (Fig. 2(c)) and the area under the precision-recall curve (AUPR) in Precision vs. Recall (Fig. 2(d)) equal 1, indicating that links and null connections can be completely distinguished from each other with a certain threshold. Because high reconstruction accuracy can always be achieved, we explore the minimum data for assuring 0.95 AUROC and AUPR simultaneously for different types of dynamics and networks. As displayed in Table I with little measurement noise and a small fraction of inaccessible nodes, only a small amount of data are required, especially for large networks, e.g., \( N = 1000 \). In the presence of strong noise and a large fraction of missing nodes, high accuracy can be still achieved from a relatively larger amount of data. We have also tested our method on several empirical networks (Table I), finding that only sparse data are required for full reconstruction as well. These results demonstrate that our general approach offers robust reconstruction of complex networks from sparse data.

In conclusion, we develop a general framework to reconstruct complex networks with great robustness from sparse data that in general can be much less than network sizes. The key to our method lies in decomposing the task of re-

![FIG. 2. Reconstructed values of elements in vector \( X \) for UG on small-world networks [29] for different data amounts (a) without measurement noise and (b) with Gaussian noise (\( N(0, 0.3^2) \)). (c) TPR versus FPR and (d) Precision versus Recall for different data amounts for UG on WS small-world networks without noise. In (c) and (d), the dashed lines represent the results of completely random guesses. The network size \( N \) is 100, and the average degree \( \langle k \rangle = 6 \). Rewiring probability of small-world networks is 0.3. There are no externally inaccessible nodes. The parameter \( \lambda \) is set to be \( 10^{-3} \). We have tested a wide range value of \( \lambda \), finding that optimal reconstruction performance can be achieved in range \( 10^{-4}, 10^{-2} \) and the reconstruction performance in the range is insensitive to \( \lambda \). Thus, we set \( \lambda = 10^{-3} \) for all reconstructions.](image)
TABLE I. Minimum data for achieving at least 0.95 AUROC and AUPR simultaneously for three types of dynamics, UG, current transportation and communications in combination with three types of networks, random (ER), small-world (SW) and scale-free (SF). Here, \( N \) is network size, \( \langle k \rangle \) is average degree, \( \sigma \) is the variance of Gaussian noise, and \( n_{\text{in}} \) is the proportion of externally inaccessible nodes whose data are missing. Data denote the amount of data divided by network size. The results are obtained by averaging over 10 independent realizations. RN denotes resistor network, and CN denotes communication network. More details of the reconstruction performance as a function of data amount for different cases can be found in [33].

| \( N \) | \( \langle k \rangle \) | \( \sigma \) | \( n_{\text{in}} \) | UG | RN (ER / SW / SF) | CN |
|-------|-------|-------|-------|-----|-----------------|-----|
| 100   | 6     | 0     | 0     | 0.38 / 0.36 / 0.41 | 0.28 / 0.25 / 0.32 | 0.30 / 0.28 / 0.30 |
| 100   | 6     | 0.05  | 0     | 0.44 / 0.43 / 0.47 | 0.29 / 0.26 / 0.37 | 0.34 / 0.31 / 0.34 |
| 100   | 6     | 0.3   | 0     | 1.68 / 1.75 / 1.60 | 0.32 / 0.29 / 0.38 | 1.72 / 1.81 / 1.80 |
| 100   | 6     | 0.05  | 0.3   | 0.61 / 0.55 / 0.64 | 1.61 / 1.65 / 1.60 | 1.33 / 1.19 / 1.32 |
| 100   | 6     | 0     | 0.3   | 2.33 / 2.03 / 2.14 | 5.74 / 8.51 / 8.50 | 5.38 / 6.23 / 6.20 |
| 12     | 0     | 0     | 0     | 0.46 / 0.47 / 0.52 | 0.37 / 0.35 / 0.42 | 0.42 / 0.40 / 0.42 |
| 18     | 0     | 0     | 0     | 0.53 / 0.53 / 0.58 | 0.44 / 0.44 / 0.50 | 0.50 / 0.50 / 0.50 |
| 500    | 6     | 0     | 0     | 0.120 / 0.116 / 0.132 | 0.094 / 0.080 / 0.120 | 0.094 / 0.088 / 0.100 |
| 1000   | 6     | 0     | 0     | 0.071 / 0.068 / 0.078 | 0.058 / 0.049 / 0.079 | 0.055 / 0.050 / 0.055 |

TABLE II. Minimum data for achieving at least 0.95 AUROC and AUPR simultaneously for UG, RN and CN in combination with several real networks. The variables have the same meanings as in Table I. See [33] for more details.

| Networks | \( N \) | \( \langle k \rangle \) | Data |
|---------|-------|-------|-----|
| UG      |       |       |     |
| Karate  | 34    | 4.6   | 0.69 |
| Dolphins| 62    | 5.1   | 0.50 |
| Netscience | 1589 | 3.5   | 0.07 |
| RN      |       |       |     |
| IEEE39BUS | 39  | 2.4   | 0.33 |
| IEEE118BUS | 118 | 3.0   | 0.23 |
| IEEE300BUS | 300 | 2.7   | 0.10 |
| CN      |       |       |     |
| Football | 115  | 10.7  | 0.35 |
| Jazz    | 198   | 27.7  | 0.49 |
| Email   | 1133  | 9.6   | 0.10 |

It is noteworthy that our reconstruction framework is quite flexible and not limited to the networked systems considered here. The crucial issue is to find a certain relationship between local structures and measurable data to construct the reconstruction form \( Y = \Phi X \). Indeed, there is no general manner to establish the reconstruction form for different networked systems, implying that the application scope of our approach is yet not completely known. Nevertheless, our method could have broad applications in many fields due to its sparse data requirement and its advantages in robustness against noise and missing information. In addition, network reconstruction allows us to infer intrinsic nodal dynamics from time series by canceling the influence from neighbors [33], although this is beyond our current scope. Taken together, our approach offers deeper understanding of complex networked systems from observable data and has potential applications in predicting and controlling collective dynamics of complex systems, especially when we encounter explosive growth of data in the information era.

Table [33] for more details.

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