Evolutionary Events in a Mathematical Sciences Research Collaboration Network

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Abstract

Collaboration is key to scientific research, and increasingly to mathematics. This paper contains a longitudinal investigation of mathematics collaboration and publishing using the proprietary database Mathematical Reviews, maintained by the American Mathematical Society. The database contains publications by several hundred thousand researchers over 25 years. Mathematical scientists became more interconnected, collaborative, and interdisciplinary over this interval, and twice the network experienced dramatic structural shifts. These events are examined and possible external factors are discussed. Smaller subject-specific subnetworks exhibit behavior that provides insight into the aggregate dynamics. The data are available upon request to the Executive Director of the AMS.

Keywords: mathematics research, collaboration networks, evolving networks

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1. Introduction

Collaboration networks have been studied extensively in recent years, thanks to the availability of several excellent databases, e.g., \cite{Gro02, New01b, BJN+02, FLC+04, AOL+07, TL07}.

Per10). These studies have revealed a diversity of topological structure, especially across disciplines, depicting typical ranges of basic graph-theoretic metrics across real-world networks. While longitudinal studies are increasingly common, they predominantly take a cumulative approach; they observe network growth after a designated starting year, which may then be compared to evolving graph models \cite{BJN+02}. However, evolving real-world networks can take decades to exhibit clear long-term trends \cite{RB10}, and short-term changes in structure and behavior become obscured by aggregating information \cite{TL07}. To strengthen models of scientific research collaboration, cumulative models must be supplemented by dynamic models that capture the effective relationships among researchers \cite{TL07, KW06}. Furthermore, while collaboration networks are often treated in the larger context of complex networks, important differences exist between social networks and other real-world networks \cite{NP03}. Most available publishing databases are too specialized (by discipline or region) to exhibit clear long-term trends.

A specialized theory of evolving social networks is therefore required, and is underway. In this paper we examine a large, longitudinal collabo-
oration network. The American Mathematical Society (AMS) maintains the proprietary database Mathematical Reviews (MR), and we study this database across 1985–2009, during which nearly 430,000 authors produced nearly 1.6 million publications. MR aims to catalogue every mathematical sciences publication each year, including both print and online journals, books, proceedings, and other publications. We therefore treat the database as a census of the literature; however, we caution that the mathematics literature is itself a fraction of the broader scientific literature and highly entangled therewith. The network is much larger than most studied scientific collaboration networks, extends over a longer time, and is of consistently great size, which will allow us to characterize long-term trends and fluctuations.

2. Materials and Methods

Our data consist, for each publication, of encoded author IDs, subject classifications from the AMS Mathematics Subject Classification Scheme, and the year of publication. While authors and publications, taken together, exhibit a bipartite structure, and bipartite models that preserve this structure show promise, the larger literature and better-understood statistical toolkit on unipartite models allows us to better contextualize our network. We therefore adopt a unipartite model. In this model, nodes $v_i, \ldots, v_n$ correspond to authors and links $v_i v_j$ (in total) indicate coauthorship. Each link $v_i v_j$ receives a (collaboration) weight $w_{ij}$ given by the number of joint publications by $v_i$ and $v_j$. The graph evolves over time as authors begin and cease publishing.

We investigated the evolving topology of the network using several well-understood graph-theoretic metrics. To account for the publishing process underlying this structure while maintaining our unipartite perspective, we introduced publication-sensitive analogs to the strictly graph-theoretic assortativity and clustering coefficients. These metrics reveal network properties not captured by the originals and may warrant further use.

4Our network not necessarily more bibliographically complete or self-contained than previously studied collaboration networks (such as the Los Alamos preprint archive in New01b); non-mathematician authors may appear on mathematics publications no less frequently than physicists who abstain from online databases collaborate with authors who do not.

Table 1: The MR network over two intervals.

|                | 1940–2000 | 1985–2009 |
|----------------|-----------|-----------|
| years          | 61        | 25        |
| papers         | 1598      | 1599      |
| authors        | 337       | 429       |
| avg. authors/paper | 1.45   | 1.75      |
| avg. papers/author | 6.9    | 6.5       |
| collab. pairs  | 496       | 876       |
| avg. no. coauthors | 2.9    | 4.1       |
| prop. in largest comp. | .62    | .75       |
| avg. separation | 7.56    | 7.31      |
| global clustering coeff. | .15    | .14       |
| avg. clustering coeff. | .34    | .61       |
| assortativity  | .12       | .069      |

Subject classifications within the MR database include two-digit prefixes from 01 to 97. We divided the literature coarsely into “pure” (03–58) and “applied” (60–95) subnetworks and for some specific analyses into the similarly-sized subclassifications indicated in Fig. 4

To trace the effective structure of these networks, we used, depending on the metric, nonoverlapping intervals of one year or of five years or sliding windows of 5 years. The choice of 5-year intervals offers meaningful comparisons to New01b. In plots, we identify each window by its last year; for instance, the year 1997 may refer to the interval 1993–97. Because the network grows most quickly from 1985 to 1989, and because data is not complete in the most recent years, we focused mainly on the period 1989–2007. The smaller subnetworks fluctuated widely, obscuring long-term trends, but their behavior illuminates trends in the aggregate by distinguishing the disciplines most reflective of, and plausibly responsible for, those trends.

3. Trends in Mathematical Publishing

We examined long-term trends exhibited by the MR network. We present the publishing data in a raw statistical analysis, emphasizing the relationship of output rates to coauthorship and to multidisciplinarity.

Table 4 compares our network (all 25 years taken together) with the MR network studied in Gro02. Several differences detectible in the table reflect long-term trends discussed below, including increased collaboration (rows 4, 6, 7) and greater network connectivity (rows 8, 9, 11).

5This scheme is imperfect. For instance, much of 60 (Probability Theory and Stochastic Processes) might be classified as pure mathematics, but this would split 60 from 62 (Statistics).
3.1. Publishing rates

We measured publishing rates individually and collaboratively. Mathematics researchers have grown more numerous and collaborative at accelerating rates, though without becoming steadily more prolific (Fig. 1 (A–C)). In fact, in recent years highly collaborative projects have involved authors less prolific within mathematics, and average prolificity has declined (Fig. 1 (D) and 3 (A–C)). While the number of more prolific authors has accelerated, it has been outpaced by the number of authors of only one publication, as we discuss in the supplementary text. These trends were starker in the applied network, which housed a greater proportion of less prolific authors, reversed its trend from more to less prolific years earlier than the pure, and a greater surge in one-time authors (Fig. 3 (A–F)). Credit for declining average publishing rates therefore rests largely with such authors.

This surge in less prolific authors reflects a major event around 2001 that we will describe further. A closer look reveals another event years earlier: a surge in collaborative publishing after 1995. From the interval 1989–95 to the interval 1995–2009, rates of 2- to 6-author publications rose and rates of 7- and more-author publications reversed from decline to rise (Fig. 2 (g)). Fluctuations in subject classification assignments and in graph-theoretic structure illuminated these events, as we discuss in the next section.

3.2. Multidisciplinarity

The literature grew steadily more multidisciplinary, except for a brief period of specialization near 1995, as measured by the average number of secondary subject classifications $\langle s \rangle = \langle s_i \rangle_i$ (as $i$ ranges across publications). Meanwhile the average number of secondary authors per publication $\langle a \rangle = \langle a_i \rangle_i$ (authors beyond the requisite one) increased monotonically (Fig. 2 (e,f)). While the applied network exhibited larger $\langle a \rangle$ but smaller $\langle s \rangle$, a regression model reveals a positive relationship between $s_i$ and $a_i$ that is stronger in the more multidisciplinary pure network (Fig. 3 (g–i)). We fit to the combined pure and applied literature the linear model

$$s_i = \alpha_0 + \alpha_1 a_i + \alpha_2 u_i + \alpha_3 a_i u_i + \epsilon_i,$$

(1)

where the indicator $u_i$ takes the value 0 if the publication is classified as pure and 1 otherwise. The parameter $\alpha_1$ is then the effect of $a_i$ in the pure network, $\alpha_1 + \alpha_3$ that of $a_i$ in the ap-
plied, and \( \alpha_3 \) the interaction effect of \( a_i \) and \( u_i \). This coauthorship-multidisciplinarity relationship weakened over time, but the subnetworks grew variably similar and dissimilar over different intervals. Shifts in \( \alpha_3 \) coincided with the two events: the pure and applied networks grew similar after the earlier event but dissimilar after the second.

4. Evolution of the Coauthorship Graph

We adopt a graph-theoretic approach to study connectivity, correlations, and clustering in terms of coauthorship. We made use of several graph-theoretic metrics. We performed calculations on largest connected components unless otherwise noted, for two reasons: (1) The same fluctuations are visible in time series for entire (disconnected) graphs, though often subdued. (2) The steadily shrinking proportion of nodes outside largest components affects statistics sensitive to the presence of isolated authors and to highly connected, independent teams (two common forms that small connected components take).

4.1. Individual and network connectivity

We measured connectivity three principal ways. The number \( k_i \) of coauthors of an author \( v_i \) is that author’s degree, a measure of individual connectivity. With an increase in average degree comes an increase in graph density \( D = m/n(n-1) \), the proportion of possible node–node links that are realized. We may also measure global connectivity by the proportion of nodes subsumed by the largest connected component itself. Finally, we gain insight into the efficiency of this connectivity from the mean node–node separation within this component. We adopted the harmonic mean separation \( \langle \ell \rangle \) between pairs of authors defined by

\[
\langle \ell \rangle^{-1} = \sum_{i,j} \ell_{ij}^{-1} / \frac{1}{2} n(n-1),
\]

rather than the arithmetic mean, to place emphasis on local connections \[ \text{LMD01} \]. (The metrics are nonetheless highly correlated. Taking their residuals from linear fits each year as ordered pairs produces \( r = .995 \), though the arithmetic mean varies more about its fit.)

While the average degree \( \langle k \rangle = 2m/n \) increased, the rate of increase over 1994–2009 was almost double that over 1989–1994, predominately due to applied publications (Fig. 1 (C) and 8 (D,E)). The change in pace of average degree after 1994, especially in the applied network, is consistent with the surge in collaboration observed above. Meanwhile, the largest component of the aggregate network absorbed greater proportions of authors, from 37\% (1989) to 65\% (2009), though this trend decelerated. These proportions span the typical range for collaboration networks \[ \text{Gro02, New01b, B.J.N.02, T.L.07, Per10} \], suggesting that the proportional rise will continue to decelerate as the networks approach a practical upper limit on collaboration network cohesion. The pure and applied subnetworks conglomerated similarly, though they exhibited different mean separation, with the applied network consistently more dispersed (Fig. 8 (F)). Generally, \( \langle \ell \rangle \) decreases as \( D \) increases, and while residuals from linear fits of these metrics exhibited some correlation \( (r = -.63) \), the pure network was consistently tighter despite the greater density of the applied. This implies that the structure of collaboration varies in important ways, among disciplines and over time, and we studied this structure through coauthor correlations and clustering.

4.2. Correlations among collaborators

A network is assortative, or exhibits assortative mixing, when similar pairs of nodes are preferentially linked, disassortative when linking is preferentially dissimilar, and nonassortative otherwise \[ \text{New03} \]. The normalized degree correlation coefficient \( r_{\text{col}} \) measures assortative mixing by number of collaborators. We supplemented \( r_{\text{col}} \) with a measure \( r_{\text{pub}} \) of assortative mixing by number of publications. (See the supporting information for a formal definition.)

Collaboration networks are known to be assortative by collaborators \([.1 < r_{\text{col}} < .4]\) but previous studies indicate that mathematics networks are less so \[ \text{T.L.07, New03} \]. We also found \( r_{\text{col}} \) to be positive but low in the aggregate, pure, and applied networks, though some subdisciplines were largely nonassortative (Fig. 4 (A,D)). Mathematics researchers were more strongly correlated by publishing rate \([.3 < r_{\text{pub}} < .6]\). The applied network and subnetworks exhibited stronger correlations by both metrics, signifying more hierarchical organization.

The events come into sharper focus through these correlation coefficients. Around 1995 the network shifted from progressively disassortative mixing to progressively assortative, mostly with respect to collaborators and predominantly among applied researchers. After 2001 this trend reversed again as coauthors became less correlated with respect both to collaborators and to publications, and in the latter case earlier in the pure network.
4.3. Scale-freeness

Recently the graph-theoretic statistic $s(g) = \sum k_i k_j$, a sum taken over edges of graph $g$, has been used to quantify “scale-freeness” among graphs with a common (scaling) degree sequence [LADW05]. This $s$-metric is greatest where high-degree nodes are linked preferentially, producing a highly connected “hub-like” core. The metric

$$S(g) = \frac{s(g) - s_{\text{min}}}{s_{\text{max}} - s_{\text{min}}}$$

(defined in [Li07]) normalizes $s$ over the range of $s$-values across graphs of the same degree sequence as $g$, and therefore has range $[0, 1]$. $S$ may also be interpreted as a similar normalization of $r_{\text{col}}$ across this collection of graphs.

The $S$-metric is best understood across graphs with a power law degree sequence, and while the degree sequences of collaboration networks are not well-modeled by power laws [LADW05, New01c, BJN02], power-law approximations are popular [ASBS00, Gro02, New01b] and helpful in distinguishing collaboration networks from other categories of networks [THL06, THLH07, BC08]. Recent studies apply $S$ to several model networks [LADW05, THL06, THLH07, Hsi09] but applications to social networks are limited [Li07]. We observed $0.48 < S < 0.58$. The time series for $S$ reveals that fluctuations in $r_{\text{col}}$ may be interpreted in the context of gradually diminishing scale-freeness (Fig 4(c)).

4.4. Clustering

Whereas $\langle k \rangle$, $r_{\text{col}}$, $r_{\text{pub}}$, and $S$ measure individual and pairwise structure, clustering measures structure concerning triples. Among triples of authors $a$, $b$, and $c$ where $a$ and $b$ collaborated and $a$ and $c$ collaborated, the (global) clustering coefficient $C$ expresses the proportion for whom $b$ and $c$ also collaborated. Disassortative graphs permit a reduced number of possible triangles among nodes of different degrees, and thus admit a smaller range of values for $C$. This may be globally accounted for using relative probabilities [New01c, BJN02, TL07, Peg10]. We also introduced an exclusive clustering coefficient: Among triples of authors where $a$ and $b$ collaborated without $c$, $a$ and $c$ collaborated without $b$, and both $b$ and $c$ published at least twice, $C_x$ is the proportion for whom $b$ and $c$ collaborated without $a$. $C_x$ detects changes in coauthorship that cannot be explained by team collaboration, and distinct pairwise publications suggest stronger, transitive relationships than single common publications.[6]

Locally, the clustering coefficient $c_i$ of an author $i$ is the proportion of the $k_i(k_i-1)/2$ pairs...
of their collaborators who have themselves collaborated. Again we adopted the correction $\tilde{c}_i$ from [SV05]. We used the network-wide average $\langle \tilde{c} \rangle$ in our change point analysis (Table 2), and we stratified authors by degree in Fig. 4 (i) to compare clustering across differently-connected researchers.

We found patterns of clustering to reaffirm that the two events were driven by larger teams of collaborators. While $C_X \leq C \leq \tilde{C}$ by definition, in our network $C_X$ was comparatively tiny, with $0.0041 < C_X < 0.0051$ (Fig. 4 (G,H)). This indicates that highly collaborative projects drove overall clustering behavior. Clustering increased after 1995, at both local and global scales and by both graph-theoretic and exclusive definitions. In particular, better-connected authors exhibited greater clustering earlier than less-connected authors. After 2001, however, graph-theoretic clustering surged while exclusive clustering plummeted (Fig. 4 (G–I)). After 2001 the pure and applied networks grew increasingly dissimilar, with greater graph-theoretic clustering in the applied but greater exclusive clustering in the pure. This suggests a connection to the more prominent disassortative mixing in the applied network, and indeed the propagation of highly collaborative projects by disassortative short-lived research teams would explain both dissimilarities. Furthermore, $C_X$ mimicked collaboration weight $\langle w \rangle$ and $r_{pub}$, suggesting that autonomous collaborations are better forged among similarly prolific authors.

5. Events and Change Point Models

While long-term trends varied widely, fluctuations in our metrics, as revealed by residuals from linear fits, were often highly correlated (Fig. 5). Similar fluctuations suggest mathematical or sociological dependencies among properties; we grouped together metrics with strongly correlated time series and identify these groups by symbol in Table 5 and Fig. 6 (c,d). We used a change point model to arrange these shifts chronologically.

Our change point model fits a continuous, piecewise-linear curve with one corner to a set of ordered pairs $(x_i, y_i)$, subject to error from a fixed distribution, analogously to a linear fit. The model takes the slopes, intercept, and change point to be unknown and the errors to come from a normal distribution with unknown variance:

$$y_i = \beta_0 + \beta_1 x_i + \beta_2 (x_i - c) \delta_{x_i>c} + \epsilon_i, \quad \epsilon_i \sim N(0, \sigma)$$

An recent bibliography of change point problems by Khodadadi and Asgharian [KA08] traces change point models to a 1954 discussion by Page [Pag54] on piecewise continuous models.
The indicator $\delta_{x>c}$ takes the value 1 when $x > c$ and 0 otherwise. The parameters $\beta_0, \beta_1, \beta_2, c$ encode the two slopes $\beta_1$ and $\beta_1 + \beta_2$, the y-intercept $\beta_0$, and the change point $c$. Our code in R uses iterative methods to find estimators for the parameters that minimize $SSE = \sum_i \epsilon_i^2$. We optimized this model over intervals visually centered about the dramatic shift of each time series to obtain the dates in Table 2. We used intervals of 11 years when possible, shortening to 10 years in cases our algorithm failed, for consistency with sliding windows. We exhibit code and all change point fits to time series in the supplementary materials.

We also contrasted the aggregate network with a “few-author” network constructed from publications of 6 authors or fewer, which would be unaffected by the reversals of trends exhibited in Fig. 2 (c). For uniformity in our change point analysis we drew all statistics from largest communities, so time series for many statistics differ from those presented earlier. (In Table 2, the multidegree of a node $v_i$ in a weighted graph is the sum $\kappa_i$ of the weights of its links; we then say that author $v_i$ has engaged in $\kappa_i$ “collaborations”.) The few-author network exhibited fluctuations similar to, but not always simultaneous with, those of the aggregate. By several metrics it experienced the first event later than the aggregate but the second event at essentially the same time (Fig. 2 (c,d)). This suggests that highly collaborative projects were inertive to the first event while not necessarily to the second.

The chronologies of both events, as arranged in Table 2, suggest “top-down” narratives, with shifts in hierarchical metrics sensitive to highly central or prolific authors preceding shifts in metrics of local connectivity, and shifts in network-wide averages and totals manifesting last.
6. Discussion

Over 25 years the mathematics collaboration network grew steadily larger, more collaborative, and better-connected both locally and globally. While the applied network was better connected locally (⟨a⟩, ⟨k⟩, ⟨c⟩) and exhibited more hierarchical structure (r_{col}, r_{pub}, S), the pure network was better connected globally (⟨ℓ⟩) and exhibited stronger local connections (⟨w⟩, ⟨s⟩, α_3). In particular, while the small-world properties of low mean separation and high clustering have been reproduced together by a variety of real-world and model networks [ASBS00] [WS98, Jac08, BM10], neither of our major subnetworks is clearly the superior “small world” of the two.

The mid-90s event was characterized by proliferated and strengthened collaboration (Fig. 2 ⟨e⟩, ⟨k⟩, Fig. 4 ⟨g,h⟩), a weakening relationship between collaboration and multidisciplinarity (Fig. 3 ⟨g–i⟩), and moderately increased assortative mixing (Fig. 4 ⟨λ,c⟩). The rise in several-author publications explains the stabilization of clustering; exclusive clustering had already been rising (Fig. 4 ⟨g,h⟩). However, increases in clustering and hierarchical metrics were still evident in the network constructed from 6- or fewer-author publications. The delay in shifts from the aggregate to this few-author network indicates that highly collaborative projects were not so inceptive to the event (Fig. 4 ⟨c⟩), a proposition supported by the “top-down” progression of change points.

These qualities of the event, the similar behavior of the pure and applied disciplines, and timing suggest a possible factor: the rise of e-communications and the World Wide Web. Among academic Internet milestones are the introductions of the arXiv in 1991, which went online in 1993 [Giu93] and of MathSciNet in 1996, which made the MR publishing database available through a graphical web interface [Jac97]. We should expect researchers in more applied subdisciplines, who historically made greater use of computing resources, to have made quicker use of these tools, and indeed the applied network and its subdisciplines exhibited the above trends more clearly (Fig. 4 ⟨A–F⟩).

The early-2000s event tells a dissimilar story. This event was characterized by weakening average publishing rates and collaboration strength (Fig. 3 ⟨A–C⟩ and 4 ⟨H⟩) due in part to an influx of less prolific authors (Fig. 4 ⟨D⟩ and 5 ⟨D⟩) and dramatically disassortative mixing (Fig. 4 ⟨A–C⟩). While disassortativity was ubiquitous, lower publishing rates were more evident in applied disciplines. Increased clustering was largely explained by a further acceleration in several-author publications (Fig. 4 ⟨G,H⟩). Highly collaborative projects were not so inceptive (Fig. 4 ⟨D⟩).

The growth in the research community and interconnections within it, simultaneous with weakening average publishing rates and collaboration rates, may be largely explained by the surge in transient authors. This surge may reflect an increasing trend toward interdisciplinary research involving many researchers outside mathematics who publish seldom but in larger teams. This is consistent with the absence of a specialization trend during this event, which distinguishes it from the earlier event (Fig. 2 ⟨f⟩). A possible contributing factor to such a trend would have been an increased emphasis on interdisciplinary projects at funding agencies such the National Science Foundation, the largest funder of U.S. mathematics research. We note that the event was concurrent with increased funding by the NSF for its Division of Mathematical Sciences [nsf11] recommended by a 1998 report [Odo98]. (See the supplementary text for detailed discussion.) A change point fit to 5-year funding averages places the surge at 2001.33, toward the beginning of the event (Table 2). NSF funding affects almost exclusively U.S.-based research, however, while the MR database covers worldwide output.

7. Conclusions

The community of researchers in mathematical sciences has grown at an increasing rate since 1985, and their research output has accelerated. Amidst this growth the literature has become increasingly multidisciplinary and the network of researchers has grown better-connected and individual researchers more collaborative. Increased collaboration has been due in large part to highly collaborative teams of researchers, many of whose members have short mathematical publishing histories. Such disassortative authorship has been more prevalent in applied disciplines, which nonetheless exhibit more hierarchical organization, while researchers in more pure disciplines maintain longer collaborations and are less separated by degrees of coauthorship. The network drastically reorganized twice between 1985 and 2009, in different ways that suggest dissimilar causes and consequences.

The MR network is huge and admits much more analysis than we have performed. Data collected since 1940 are being processed and will be released soon, which will allow investigators to treat the database from conception. We omitted discussion of linking mechanisms, and of a range of tools for detecting community structure, for which the
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8. Supporting Information

We performed calculations in R, including graph-theoretic calculations using the igraph package and some original code. All code is available upon request from the first author.

8.1. Publishing rates and connectivity

As discussed in the main text, one-time authors increasingly worked in large research teams (Fig. S1 (A)). The also comprised an increasing proportion of the community after 2000 (Fig. S1 (B)), while the proportion consisting of more prolific authors (3 or more publications) decreased (Fig. S1 (C)).

Network density (Fig. S1 (B)) is directly related to average degree. The relevance of the pure–applied split is evident in the higher density in both, indicating stronger connectivity among pure researchers and applied researchers separately than among all mathematics researchers.

The fluctuations, especially in the applied network, were similar to those in rcol. The aggregate, pure, and applied networks exhibited similar cohesion with respect to largest connected components (Fig. S1 (C)), and the “S”-shape of the curves (especially that of the applied) suggests that this proportion is approaching its practical limit.

8.2. Assortative mixing by publications

Newman [New03] defines a normalized degree correlation coefficient by way of “remaining degree”: Starting with a pair of nodes (vi, vj), take the number of neighbors of each excluding the other, (ki − 1, kj − 1). These are their remaining degrees. We define rpub, analogously using the notion of remaining prolificity.

Consider authors vi and vj who have authored zi and zj publications, respectively, and have collaborated on wij of them. zi is then the “prolificity” of vi (and zj that of vj) while wij is the “collaboration weight” of vi and vj together. Define the remaining prolificity of vi with respect to vj to be zi − wij, the number of publications by vi not coauthored with vj. Since in graph-theoretic language we say that vi is adjacent to the link (vi, vj), we refer to the remaining prolificity of the adjacency of node vi to link (vi, vj).

Where the network includes nx authors of prolificity x, set px = nx / Σx’ nx’, the proportion of nodes in the network of prolificity x. Now consider the adjacencies: They number twice as many as the number of links. If we let pxw be the proportion of adjacencies with author (node) prolificity x and collaboration (link) weight w then
\[ q_r = \sum_{w \geq 1} p_{w+r,w} \] is the proportion of all adjacencies having remaining prolificity \( r \).

Let us have ordered pairs \((r, s)\) range over the remaining prolificities of linked nodes, so that each link is counted twice (as \((r, s)\) and as \((s, r)\)). Our statistic of interest is then

\[ r_{\text{pub}} = \frac{E(rs) - E(r)E(s)}{\sqrt{Var(r)Var(s)}}, \]

the correlation coefficient for the remaining prolificities of linked nodes.

Define \( e_{r,s} \) to be the joint probability distribution of the remaining prolificities at the ends of a uniformly randomly chosen link. Since \( r \) and \( s \) are drawn from the same distribution, we may simplify the numerator as

\[ E(rs) = E(r)E(s) = E(rs) - E(r)^2 \]

and the denominator as

\[ \sqrt{Var(r)Var(s)} = Var(r) = E(r^2) - E(r)^2 = \sum_r r^2 q_r - (\sum_r r q_r)^2. \]

If we index the links by \( i = 1, \ldots, m \) and (arbitrarily) label the remaining prolificities of their ends \( r_i \) and \( s_i \) then we may rewrite

\[ \sum_r \sum_s r s e_{r,s} = \frac{1}{m} \sum_i r_i s_i, \]

\[ \sum_r r q_r = \frac{1}{2m} \sum_i (r_i + s_i), \]

\[ \sum_r r^2 q_r = \frac{1}{2m} \sum_i (r_i^2 + s_i^2). \]

This provides the computational formula

\[ r_{\text{pub}} = \frac{1}{m} \sum_i r_i s_i - \left( \frac{1}{m} \sum_j \frac{1}{2} (r_j + s_j)^2 \right). \]

If the remaining prolificities of linked nodes are independent then \( e_{r,s} = q_r q_s \). If, instead, linked pairs are perfectly correlated in this respect then we get \( e_{r,s} = q_r \delta_{r,s} \), where \( \delta_{r,s} \) is the Kronecker delta (1 if \( r = s \), 0 otherwise). The authors of a collaboration network are perfectly correlated by remaining prolificities \( r \) precisely when they are precisely correlated by prolificity \( x \) — that is, when the network consists of connected components of uniform prolificity.

8.3. Assortative mixing with low-count authors removed

To check that the trends and fluctuations we observed in \( r_{\text{col}} \) and in \( r_{\text{pub}} \) were not artifacts of the mixing behavior of authors with only one collaborator or publication, we ran the calculations on the aggregate with such authors removed from consideration. The overall trends were the same (Fig. S3).

8.4. Clustering coefficients

The time series for \( C \) (Fig. S3 A)) and \( r_{\text{col}} \) are similar. The dependence between these statistics reflects the reduced number of possible triangles among nodes of different degrees, which admits less clustering in disassortative graphs [SV05]. In the main paper we accounted for this interaction.
using the correction $\hat{C}$ introduced by Soffer and Vázquez [SV05].

Under uniformly random linking, a higher proportion of connected triples will form triangles in a denser graph, increasing clustering. To account for this, we normalized $C$ by density (Fig. S3(b)), its expected value in a uniformly random graph, $C = n(n-1)/2m$; the relative probability that two authors collaborated provided they had a common coauthor. The rises in density and in assortative mixing from 1995 to 2000 were largely to credit for the perceived rise in clustering during this period, while clustering after 2001 becomes more pronounced when corrected for these phenomena. Plots (b) and (c) use information from the entire graph.

8.5. Change point fits

We fit change point models to time series data that were not clearly piecewise linear, but that exhibited one or two major changes in behavior amid smaller perturbations that the models interpret as normally-distributed error. Here we discuss change point models in more detail, and we display all aggregate residual plots, together with change point fits, used for the analysis.

The principle behind change point models is the same as that behind linear models. A traditional linear fit takes the form

$$y_i = \beta_0 + \beta_1 x_i + \epsilon_i, \quad \epsilon_i \sim N(0,\sigma),$$

while our change point model takes the form

$$y_i = \beta_0 + \beta_1 x_i + \beta_2 (x_i-c)\delta_{x_i>c} + \epsilon_i, \quad \epsilon_i \overset{iid}{\sim} N(0,\sigma).$$

We caution that some basic statistical assumptions for change point models are not met by this data: Particularly because adjacent sliding windows share 4 out of their 5 years but also because most authors publish in multiple years, measurements performed on these windows cannot be considered independent. Because each window contains a different (increasing) number of publications, they cannot be considered identically distributed. By performing change point analysis we do not intend to make predictions of future behavior but only to take advantage of an effective method for identifying shifts in behavior otherwise well-modeled linearly.

What follows is a simplification of the code we used to perform change point analysis in R. We required a guess $c$ at the change point and calculated estimators for the coefficients by fitting a linear model $lm1$ to the data below $c$ (providing $\hat{\beta}_0$ and $\hat{\beta}_1$) and a linear model $lm2$ with fixed intercept at $(c, lm1(c))$ to the data above $c$ (providing $\hat{\beta}_2$).

```r
# FUNCTION: Change point analysis on a collection of ordered pairs
changepoint.model <- function(x, y, c) {
  len <- length(x)
  stopifnot(len == length(y))
  # Linear model to estimate b0 and b1
  m <- max(which(x < c))
  lm1 <- lm(y[1:m] ~ x[1:m])
  b0 <- lm1$coeff[1]
  b1 <- lm1$coeff[2]
  # Scaling model to estimate b2
  # y-value at x = c
  int <- lm1$coeff[1] + lm1$coeff[2] * c
  # x-values with origin (c,int)
  x2 <- x[(m + 1):len] - c
  # y-values with origin (c,int)
  y2 <- y[(m + 1):len] - int
  lm2 <- lm(y2 ~ x2 + 0)
  b2 <- lm2$coeff[1] - lm1$coeff[2]
}
```
Figure S4: Residuals from best linear fits overlaid with a change point fit about the mid-90s event (5-year sliding windows).

Figure S5: Residuals from best linear fits overlaid with a change point fit about the mid-90s event (5-year sliding windows).
# Change point model using estimators for c (given), b0, b1, and b2

```r
return(summary(nls(
    as.formula('y ~ B0 + B1 * x + B2 * (x - C) * (x >= C)'),
    start = list(
        C = c, B0 = b0, B1 = b1, B2 = b2
    )
  )))
```

Fig. S4–S7 depict the change point fits we used to examine the two events in the main paper, with the exception of Fig. S4 (q); the fit, we judged, was too poor to warrant inclusion, and it demonstrates by comparison the superior fits obtained in other cases. In each plot the dotted vertical lines demarcate the intervals used to construct the model.

8.6. NSF funding for mathematics

The 1998 Odom Report [Odo98] recommended steep increases in funding for mathematics research, and from 2001 to 2004 annual NSF funding for its Division of Mathematical Sciences rose dramatically (Fig. S8). A change point fit to these numbers over 1995–2004 identifies a change year of 2000.36. Using 5-year averages instead, with each interval identified by its last year following the pattern used for other statistics, a change point fit over 1996–2006 identifies the change year 2001.33. Both values are toward the beginning of the collection of change years identified for network statistics, supporting a causal hypothesis, but significantly later than several specific statistics, suggesting that increased NSF funding may have contributed to, but was not the sole driver of, the second event.

![Figure S8](image.png)

> Figure S8: Funding by the National Science Foundation’s Division of Mathematical Sciences, 1985–2007. A surge in funding beginning in 2001 was concurrent with the second event, specifically the surge in authorship, and leveled off after 2005.
Figure S6: Residuals from best linear fits overlaid with a change point fit about the early-00s event (5-year sliding window).

Figure S7: Residuals from best linear fits overlaid with a change point fit about the early-00s event (5-year sliding window).