DISTANCES BETWEEN DIRECTED NETWORKS AND APPLICATIONS
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ABSTRACT
Networks which show the relationships within and between complex systems are key tools in a variety of current scientific areas. A central aim in network analysis is to find a suitable metric for network similarity and comparison. We propose a definition for the space of all networks, and show that our definition leads to a natural and meaningful notion of distance between networks. We discuss the computational complexity involved in computing our network distance, and develop lower bounds by using invariants of networks that are significantly simpler to compute. By constructing a wide range of explicit examples, we show that these lower bounds are effective in distinguishing between networks. We describe multiple invariants and prove that all of them are stable in a quantitative sense.

Index Terms—Networks, motifs, metrics, distances, network signatures

1. INTRODUCTION
Networks which show the relationships within and between complex systems are key tools in a variety of current research areas. In the domain of bioinformatics, networks have been used to represent molecular activity [1], metabolic pathways [2], functional relations between enzyme clusters [3] and genetic regulation [4, 5]. Networks have been used as a natural tool for representing brain anatomy and function [6, 7]. Network-based methods also appear in data mining [8], where the goal is to extract patterns or substructures that appear with higher frequency than in a randomized network [9, 10, 11]. Whereas the aforementioned networks are typically studied as static objects, social networks [12, 13] and the World Wide Web [14, 15] are examples of dynamically evolving networks, and have also been studied extensively [16, 17].

A central aim in network analysis is to find a suitable metric for network similarity. Such a metric should be able to compare different networks and test for structural similarity, and should be able to do so with reasonably low computational complexity. Throughout this paper, we aim to contribute to the body of mathematical tools for parsing network data. Related results in this direction include the framework of graph kernels, which may be computed between the nodes of a single graph [18] or between graphs [19]. More details can be found in [20]. Approaches using graph edit distance and Levenshtein distance are discussed in [21].

Our goals are to contribute the following: (1) a notion of distance between directed, weighted networks, (2) a list of network signatures, or invariants, that can be computed easily and used to test for dissimilarity between networks, and (3) efficiently computable lower bounds for the full notion of distance, based on these invariants.

A full version of the results announced here will appear elsewhere. Some complementary results appear in [22].

2. THE CONSTRUCTION OF THE METRIC
A recurring notion in our paper is that of the Hausdorff distance between two subsets of a metric space. Typically we will be comparing (finite) subsets of the real line, denoted \( \mathbb{R} \). In this case, we denote the Hausdorff distance between \( X, Y \subseteq \mathbb{R} \) by

\[
d_H^\mathbb{R}(X, Y) = \max \left\{ \max_{x \in X} \min_{y \in Y} |x - y|, \max_{y \in Y} \min_{x \in X} |x - y| \right\}.
\]

For any set \( S \) we write \( \text{card}(S) \) for the cardinality of \( S \). We denote by \( F(S) \) the set of all finite subsets of \( S \). Finally, we will denote the non-negative real numbers by \( \mathbb{R}_+ \).

Let \( X \) be a finite set, and let \( \omega_X \) be a function from \( X \times X \) to \( \mathbb{R} \). By a 1-network, we will mean a pair \((X, \omega_X)\). We will denote the collection of all networks by \( \mathcal{N} \).

We will often refer to the points of \( X \) as nodes and \( \omega_X \) as the weight function of \( X \). Pairs of nodes will often be called edges. The information contained in a network should be preserved when we relabel the nodes in a compatible way; we formalize this idea by introducing the notion of isomorphism of networks. To say \((X, \omega_X)\) and \((Y, \omega_Y)\) are isomorphic means that there exists a bijection \( \varphi : X \rightarrow Y \) such that
\[ \omega_X(x, x') = \omega_Y(\varphi(x), \varphi(x')) \] for all \( x, x' \in X \). We will denote an isomorphism between networks by \( X \cong Y \).

Isomorphism aims to capture the notion that a network with \( n \) nodes is always distinguishable from a network with a different number of nodes. For networks of the same number of nodes, isomorphism requires that the weights be respected as well.

We provide several examples to illustrate our definitions.

**Example 1.** Networks with one or two nodes will be very instructive in providing examples and counterexamples, so we introduce them now with some special terminology.

- Networks with one node: any network with exactly one node \( p \) can be specified by a number \( \alpha \geq 0 \). Since 1-networks with one node are very special objects, we reserve the notation \( N(\alpha) \) for any of them. From our definition, it follows that networks \( N(\alpha) \) and \( N(\alpha') \) are isomorphic if and only if \( \alpha = \alpha' \).

- Given 4 real numbers \( \alpha, \beta, \delta \) and \( \gamma \) let \( \Omega = \left( \begin{array}{cc} \alpha & \delta \\ \beta & \gamma \end{array} \right) \). This matrix induces a 1-network \( N_2(\Omega) \) over two nodes as in Figure 1. Any network with two nodes can be represented in this manner. Notice that networks \( N(\alpha) \neq N_2(\Omega) \) since they have different numbers of nodes. By Proposition 4, it will turn out that given \( \Omega, \Omega' \in \mathbb{R}^{2 \times 2} \), \( N_2(\Omega) \cong N_2(\Omega') \) if and only if there exists a permutation matrix \( P \) of size 2 × 2 such that \( \Omega' = P \Omega P^T \).

- Any \( k \)-by-\( k \) matrix \( \Sigma \in \mathbb{R}^{k \times k} \) induces a network on \( k \) nodes, which we refer to as \( N_k(\Sigma) \). Notice that \( N_k(\Sigma) \cong N_k(\Sigma') \) if and only if \( k = \ell \) and there exists a permutation matrix \( P \) of size \( k \) such that \( \Sigma' = P \Sigma P^T \).

We wish to define a notion of distance on \( \mathcal{N} \) that is compatible with isomorphism. A natural analog is the Gromov-Hausdorff distance defined between metric spaces [23]. To adapt that definition for our needs, we first introduce the definition of a correspondence.

### 2.1. Correspondences and the distortion map

Let \( (X, \omega_X), (Y, \omega_Y) \) be two networks. A correspondence between these two networks is a set \( R \subseteq X \times Y \) such that for each \( x \in X \), there exists \( y \in Y \) such that \((x, y) \in R\), and for each \( y \in Y \), there exists \( x \in X \) such that \((x, y) \in R\). The collection of all correspondences between \( X \) and \( Y \) will be denoted \( \mathcal{R}(X, Y) \), abbreviated to \( \mathcal{R} \) when the context is clear.

**Example 2** (1-point correspondence). Let \( X \) be a set, and let \( \{p\} \) be the set with one point. Then there is a unique correspondence \( R = \{(x, p) : x \in X\} \) between \( X \) and \( \{p\} \).

Let \( (X, \omega_X), (Y, \omega_Y) \) be two networks and let \( R \in \mathcal{R} \). The 1-distortion of \( R \) is given by

\[
\text{dis}(R) := \max_{(x, y), (x', y') \in R} |\omega_X(x, x') - \omega_Y(y, y')|.
\]

Then we define \( d_N(X, Y) := \frac{1}{2} \min_{R \in \mathcal{R}} \text{dis}(R) \).

**Remark 3.** Two simple but important remarks are the following: (1) for any \( X, Y \in \mathcal{N}, \mathcal{R}(X, Y) \neq \emptyset \), and (2) \( d_N(X, Y) \) is always bounded. Indeed, \( X \times Y \) is always a valid correspondence between \( X \) and \( Y \). So we have

\[
d_N(X, Y) \leq \frac{1}{2} \text{dis}(X \times Y)
\]

\[
\leq \frac{1}{2} \left( \max_{x, x'} \omega_X(x, x') + \max_{y, y'} \omega_Y(y, y') \right) < \infty.
\]

When both \( X \) and \( Y \) are networks with the same cardinality, we can use an alternate formulation of distance. Suppose \( (X, \omega_X), (Y, \omega_Y) \in \mathcal{N} \) such that \( \text{card}(X) = \text{card}(Y) \). Then define

\[
\overline{d}_N(X, Y) := \frac{1}{2} \min_{P \in \mathcal{E}_X} \max_{x, x' \in X} |\omega_X(x, x') - \omega_Y(\varphi(x), \varphi(x'))|,
\]

where \( \varphi : X \to Y \) ranges over bijections from \( X \) to \( Y \).

A natural question is whether \( \overline{d}_N \) and \( d_N \) agree on pairs of networks with the same cardinality. It turns out that \( d_N \) and \( \overline{d}_N \) agree on pairs of networks with two nodes. In general, these notions are different, as Remark 5 shows.

**Proposition 4.** Suppose \( (X, \omega_X), (Y, \omega_Y) \in \mathcal{N} \) such that \( \text{card}(X) = \text{card}(Y) = 2 \). Then we have \( d_N(X, Y) = \overline{d}_N(X, Y) \). Furthermore, if \( X = N_2(\alpha \delta) \) and \( Y = N_2(\beta \gamma) \), then we have the explicit formula

\[
d_N(X, Y) = \frac{1}{2} \min(\Gamma_1, \Gamma_2), \text{ where }
\]

\[
\Gamma_1 = \max \left( |\alpha - \alpha'|, |\beta - \beta'|, |\delta - \delta'|, |\gamma - \gamma'| \right),
\]

\[
\Gamma_2 = \max \left( |\alpha - \gamma'|, |\gamma - \alpha'|, |\delta - \beta'|, |\beta - \delta'| \right).
\]

**Remark 5.** (The case \( \text{card}(X) = \text{card}(Y) \)). Assume \( (X, \omega_X) \) and \( (Y, \omega_Y) \) are two 1-networks with the same cardinality. Then we have \( d_N(X, Y) \leq \overline{d}_N(X, Y) \), but the inequality may be strict.

It turns out that \( \overline{d}_N \) yields a legitimate notion of distance which is compatible with isomorphism between networks of the same cardinality. Because we would like to compare networks of different cardinalities, our main object of study is \( d_N \). The definition of \( d_N \) is sensible in the sense that it captures the notion of a distance:
The $d_N$ distance between two one-node networks is simply $\frac{1}{2}|\alpha - \alpha'|$.

Fig. 2. The $d_N$ distance between two one-node networks is simply $\frac{1}{2}|\alpha - \alpha'|$.

**Theorem 6.** $d_N$ is a pseudo-metric on $N$ modulo isomorphism.

**Remark 7.** Notice that despite assuring that $X \cong Y$ implies that $d_N(X, Y) = 0$, the theorem above does not preclude the possibility that there exist $X, Y \in N$ non-isomorphic for which $d_N(X, Y) = 0$. Consider the networks $N = N_1(1)$ and $N_2 = N_2((\frac{1}{1}))$ from Example 1. The two networks have different cardinalities, so they are not isomorphic. However, we claim that $d_N(N, N_2) = 0$. To see this, note that by Example 2, the only correspondence is $\{(p, q), (p, r)\}$. Since $\omega_{N_1}(q, r) = \omega_{N_2}(r, q)$, we get $d_N(N, N_2) = \frac{1}{2}|\omega_N(p, p) - \omega_{N_2}(q, r)| = \frac{1}{2}|1 - 1| = 0$. Notice that this example can be generalized in the following way: let $N_k = N_k(1_{k \times k})$ be the network on $k$ nodes with each edge weight equal to 1. Then $d_N(N, N_k) = 0$ for all $k \in \mathbb{N}$, but clearly $N \not\cong N_k$ whenever $k \geq 2$.

**Example 8.** Now we give some examples.

- For $\alpha, \alpha' \geq 0$ consider two 1-networks with one node each: $N(\alpha) = \{(p), \alpha\}$ and $N(\alpha') = \{(p'), \alpha'\}$. Then by Example 2 there is only one correspondence, $R = \{(p, p')\}$ between these two networks, so that $\text{dis}(R) = |\alpha - \alpha'|$ and as a result $d_N(N(\alpha), N(\alpha')) = \frac{1}{2}|\alpha - \alpha'|$.

- Let $(X, \omega_X) \in N$ be any network and let $N(\alpha) = \{(p), \alpha\}$ be a network with just one node. Then, $d_N(X, N(\alpha)) = \frac{1}{2}\max_{x, x' \in X} |\omega_X(x, x') - \alpha|$. Indeed, notice that as in the previous example, there exists a unique correspondence between $X$ and $\{p\}$: the correspondence $R = \{(x, p), x \in X\}$. The distortion of $R$ is the claimed quantity.

The natural question now is the following: How do we extend these examples by computing $d_N$ for large datasets? In practical applications we are interested in deciding when two networks are similar or different. This can be done using upper or lower bounds for $d_N$, so we should try to judge the complexity of such calculations.

By Remark 5, we know that it is possible to obtain an upper bound on $d_N$, in the case $\text{card}(X) = \text{card}(Y)$, by using $d_N$. Solving for $d_N(X, Y)$ reduces to minimizing the function $\max_{x, x' \in X} f(\varphi)$ over all bijections $\varphi$ from $X$ to $Y$. Here $f(\varphi) := \max_{x, x'} |\omega_X(x, x') - \omega_Y(\varphi(x), \varphi(x'))|$. However, this is an instance of an NP-hard problem known as the bottleneck quadratic assignment problem [24]. The structure of the optimization problem induced by $d_N$ is very similar to that of $d_N$ so it seems plausible that computing $d_N$ would lead to NP-hard problems as well.

As such, one is confronted with a complicated computational problem. The next recourse is to find lower bounds for $d_N(X, Y)$ that can be calculated in polynomial time. This will lead to the discussions in §2.2 and §2.3.

### 2.2. Invariants of networks

Often one wants to extract information out of networks in a perhaps lossy way. An extreme example would be to represent a given 1-network by a single real number. Intuitively, the number that we associate to two isomorphic networks should be the same. We define an $\mathbb{R}$-invariant of 1-networks to be a map $\iota : N \rightarrow \mathbb{R}$ such that for any $X, Y \in N$, if $X \cong Y$ then $\iota(X) = \iota(Y)$. In what follows, we will construct several maps and claim that they are invariants.

**Example 9.** Define the diameter map to be the map $diam : N \rightarrow \mathbb{R}$ given by $(X, \omega_X) \mapsto \max_{x, x' \in X} |\omega_X(x, x')|$. Then $diam$ is an $\mathbb{R}$-invariant. An application of $diam$ to Example 8 gives an upper bound on $d_N(X, Y)$ in the following way:

$$d_N(X, Y) \leq diam(X) + diam(Y).$$

We will eventually state that our proposed invariants are quantitatively stable. This notion is made precise in §2.3 but for now, we introduce the terminology of metric space valued invariants. Let $(V, d_V)$ be any metric space. A $V$-valued invariant is any map $\iota : N \rightarrow V$ such that $\iota(X, \omega_X) = \iota(Y, \omega_Y)$ whenever $X \cong Y$. So $\iota$ is our first example of a metric space valued invariant for $V = \mathbb{R}$.

Consider the following construction: to each network $(X, \omega_X)$ assign the set $\text{spec}(X) := \{\omega_X(x, x') : x, x' \in X\}$. This set is called the spectrum of the network $X$. So for the networks in Example 1 we have $\text{spec}(N(\alpha)) = \{\alpha\}$, and $\text{spec}(N(2_{(2)}) = \{\alpha, \beta, \gamma, \delta\}$. This spec map is an invariant. Notice that spec is a map from $N$ into finite subsets of $\mathbb{R}$, denoted $F(\mathbb{R})$. Since $F(\mathbb{R})$ can be regarded as a metric space by endowing it with the Hausdorff distance, spec is an example of a metric space valued invariant.

Another important construction is the following one which localizes spec: let $(X, \omega_X) \in N$ and $x \in X$, and define $\text{spec}_{X}(x) := \{\omega_X(x, x') : x' \in X\} \subset \mathbb{R}$. For example, for the network $N = N(2_{(2)})$ in Figure 1, we have $\text{spec}(p) = \{\alpha, \delta\}$ and $\text{spec}(q) = \{\beta, \gamma\}$. Notice that $\text{spec}(X) = \bigcup_{x \in X} \text{spec}_{X}(x)$ for any network $X$, thus justifying the claim that this construction localizes spec.

Similarly, we define $\text{spec}_{X}^{\Omega}(x) := \{\omega_X(x', x) : x' \in X\}$. Notice that one still has $\text{spec}(X) = \bigcup_{x \in X} \text{spec}_{X}^{\Omega}(x)$ for any network $X$. The two local versions of spec do not necessarily coincide, as will be shown in the next example. Regardless,
Example 11. It is easy to verify that \( L(\text{diam}) = 2 \), thus, for all networks \( X \) and \( Y \), we have \( d_{\mathcal{N}}(X, Y) \geq \frac{1}{2} |\text{diam}(X) - \text{diam}(Y)| \). For example, for the networks \( X = N_2(\frac{1}{2}, \frac{1}{2}) \) and \( Y = N_k(\mathbb{1}_{k \times k}) \) (the all-ones matrix) we have \( d_{\mathcal{N}}(X, Y) \geq \frac{1}{4}|5 - 1| = 2 \), for all \( k \in \mathbb{N} \).

Example 14. Consider the networks in Figure 4. By Corollary 13, we may calculate a lower bound for \( d_{\mathcal{N}}(X, Y) \) by simply computing the Hausdorff distance between \( \text{spec}(X) \) and \( \text{spec}(Y) \), and dividing by 2. In this example, \( \text{spec}(X) = \{1, 2\} \) and \( \text{spec}(Y) = \{1, 2, 3\} \). Thus \( d^\mathcal{H}_R(\text{spec}(X), \text{spec}(Y)) = 1 \), and \( d_{\mathcal{N}}(X, Y) \geq \frac{1}{2} \).

Computing the lower bound involving local spectra requires solving a bottleneck linear assignment problem over the set of all correspondences between \( X \) and \( Y \). This can be solved in polynomial time. The second lower bound stipulates computing the Hausdorff distance on \( \mathbb{R} \) between the (global) spectra of \( X \) and \( Y \) – a computation which can be carried out in (smaller) polynomial time as well.

3. DISCUSSION

We introduced a model for the space of all networks, and defined a notion of isomorphism between any two networks. Then we proposed a notion of distance compatible with this notion of isomorphism and verified that our definition actually does induce a pseudometric. Next, we took on the practical question of estimating and computing this distance. Direct computation of \( d_{\mathcal{N}}(X, Y) \) appears to lead to NP-hard problems in general.

We constructed multiple quantitatively stable invariants, with examples illustrating their behavior, and quantified their stability. Even though not expounded in this paper, there exists an algorithm of complexity \( O(n^2 \times m^2) \) that uses local spectra to compute a lower bound for \( d_{\mathcal{N}} \).
4. REFERENCES


