Correlation Based Tools for Analysis of Dynamic Networks

by

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ABSTRACT

Time series analysis of dynamic networks is an important area of study that helps in predicting changes in networks. Changes in networks are used to analyze deviations in the network characteristics. This analysis helps in characterizing any network that has dynamic behavior. This area of study has applications in many domains such as communication networks, climate networks, social networks, transportation networks, and biological networks. The aim of this research is to analyze the structural characteristics of such dynamic networks.

This thesis examines tools that help to analyze the structure of the networks and explores a technique for computation and analysis of a large climate dataset. The computations for analyzing the structural characteristics are done in a computing cluster and there is a linear speed up in computation time compared to a single-core computer. As an application, a large sea ice concentration anomaly dataset is analyzed. The large dataset is used to construct a correlation based graph. The results suggest that the climate data has the characteristics of a small-world graph.

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DEDICATION

To my parents, my brother and my sister.

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Chapter 1

INTRODUCTION

A network is a system of interacting nodes [1]. The nodes can be airplanes in a transportation network, genes in a biological network or individuals in a social network. Interacting dynamical systems can also be represented by a network. The study of networks with non-trivial structural properties is done in various fields. Networks can be used as an analysis framework, and it is easier to visualize results in a network.

A graph is an abstract representation of a set of objects where some pairs of the objects are connected by links. The interconnected objects are called vertices, and the links that connect some pairs of vertices are called edges. In this thesis we model the networks as graphs and we use the terms interchangeably.

Regular networks are networks that have same degree for each of the vertices [1]. Each node has the same number of links connecting it in a specific way to a number of neighboring nodes, like a full graph, ring, etc. In a fully connected network, each node is linked to all other nodes [1]. Random networks are networks that contain links or edges chosen completely at random with equal probability.

In a regular graph, the length of a shortest path from one vertex to another can be quite long. But in random graphs, far away nodes can be connected as easily as nearby nodes and information may be transported over the network more efficiently than in ordered networks [2].

A small-world network is a simple connected graph G exhibiting two properties. First, each vertex of G is linked to a relatively well-connected set of neighboring vertices. Second, these networks have small mean shortest path length [2]. Small-world networks have a high degree of local clustering and a small number of long-range connections [3]. These networks have small mean shortest path lengths. Small-world networks have received attention in understanding the theory of networks and the applications they have in many application domains – such as analysis of social networks, ecological systems, biological networks, transportation networks, communication networks, the internet, financial market analysis, etc.

The clustering coefficient, degree distribution and the characteristic path length are some important techniques to study the network structural properties of networks. To determine whether the network is a small-world graph, the mean clustering coefficient and the characteristic path length are calculated and compared to a random graph of the same size. In small-world networks, the mean clustering coefficient is much higher than the random networks and the characteristic path length is greater than or equal to that of the random networks [3].

The application of networks to climate science is an important area of study [3]. Two important applications of networks to atmospheric sciences were presented by Tsonis and Robert [1, 3]. In climate networks, a dynamic system varies in some complex way and we are interested in the collective behavior of these interacting dynamical systems and the structure of the resulting network [1,

3]. Complex networks offer a compelling perspective for capturing the dynamic behavior of the climate system. The combination of analytic methods and computational tools has the long-term potential for a transformative impact on understanding the climate system. Identifying the patterns and analyzing them helps understanding the complex processes of the observed phenomena in scientific, social and political interest [3].

1.1 Motivation

The main motivation behind the thesis is to implement tools to analyze the structural properties of the dynamic networks. Statistical network modeling has gained interest in the systems biology domain, and a number of methods and models have been proposed as frameworks for studying large biological networks [4, 5, 6]. In these studies, features like node degree distribution and small connected sub-graphs have been analyzed to capture some important features of the network structure [7]. Efficient tools are needed to systematically study these networks and their local features.

Sea ice anomaly data is an important proxy indicator of climate change, and many research activities are conducted on Arctic sea ice. Data acquired by meteorological satellites provides one of the most effective ways to study largescale changes in sea ice conditions in the Arctic. Sea ice covers most of the Arctic Ocean and plays a significant role in the global water cycle and the global energy balance. Thus, any changes in the Earth's climate are likely to first be seen in areas such as the High Arctic.

Each month the National Snow and Ice Data Center (NSIDC) offer an update of how much ice is covering the vast Arctic Ocean. Since the 1970s, the real extent of sea ice has been shrinking. In September sea ice coverage hits its absolute minimum, after the long summer season of melting and before ice starts to grow again [8]. In September of 2010, the mean sea ice extent was 1.65 million square miles, which is the lowest ever recorded for the month of September, shattering the previous record in 2005 by 23%. Current climate model projections indicate that the Arctic could be seasonally ice-free by 2050-2100, which will significantly impact the global climate [9].

1.2 Contribution

This research work is aimed at implementing correlation based tools for the time-series analysis of climate networks for a large sea ice concentration anomaly dataset. The tools can help in analyzing large datasets to characterize the structure of the network. Since this dataset is large, effective ways are developed to partition the data based on space and time. These tools help in monitoring the networks for different time periods. Studying them may identify if the network has acquired more long-range or small-range connections. This work aims at examining if the networks have a high degree of local clustering and a small number of long-range connections.

These tools also help in graphing the structural properties of the networks. Visual representations are also done for the random graphs and the small-world graphs. The tools for comparing the climate graphs—Degree Distribution, Clustering Coefficient and Characteristic Path length—are computed and analyzed. The degree distribution of the graphs is represented as histograms and bar graphs for analysis. The comparison and the results suggest that the climate networks appear to have similar characteristics of small-world graphs.

1.3 Document Outline

The rest of the thesis is organized as follows: Chapter 2 provides background information about the terms used in the thesis and the implementation environment, Saguaro cluster and the visualization tools used for computation. Chapter 2 also gives related work done in the area of time-series analysis of dynamic networks. The design and implementation of the system are presented in Chapter 3. Chapter 4 shows the results and evaluation done in the research work. Conclusions for this thesis and future work are presented in Chapter 5.

Chapter 2

BACKGROUND AND RELATED WORK

This chapter describes the background information on this thesis work and the related work done in the analysis of dynamic networks.

2.1 Background

This section will discuss some of the basic concepts and terms which are related to time-series analysis, statistics of dynamic networks, and related topics to understand the rest of the thesis.

2.1.1 NSIDC

The National Snow and Ice Data Center (NSIDC) is part of the Cooperative Institute for Research in Environmental Sciences at the University of Colorado at Boulder. NSIDC supports research into our world's frozen realms: the snow, ice, glaciers, frozen ground, and climate interactions that make up Earth's cryosphere [10]. Scientific data, whether taken in the field or relayed from satellites orbiting Earth, form the foundation for the scientific research that informs the world about our planet and our climate systems. NSIDC manages cryosphere-related data ranging from the smallest text file to terabytes of remote sensing data from NASA's Earth Observing System satellite program. They manage polar and cryospheric data and conduct research under sponsorship from the National Aeronautics and Space Administration, the National Oceanic and Atmospheric Administration, and the National Science Foundation. NSIDC archives scientific data and makes hundreds of scientific data sets accessible to researchers around the world [10]. In this thesis the sea ice concentration anomaly dataset for the years 1979-2005 was used as the data for these years was archived and publicly available.

2.1.2 Time Series

The sea ice concentration anomaly dataset provided by NSIDC is a time series. A time series is a sequence of data points, measured at successive times spaced at uniform time intervals [11]. Time series analysis comprises methods for analyzing time series data in order to extract meaningful statistical information. Time series data have a natural temporal ordering [11]. This property makes time series analysis distinct from other data analysis problems, in which there is no natural ordering of the observations. A time series model will generally reflect the fact that observations close together in time will be more closely related than observations further apart. Time series models will often make use of the natural one-way ordering of time so that values for a given period will be expressed as deriving in some way from past values, rather than from future values [12]. The sea ice concentration anomaly dataset will be represented as a correlation based graph.

2.1.3 Correlation-Based Graph

Tsonis et al. derived a correlation-based graph G = (V, E) from a wind anomaly dataset [3]. The vertex set of this graph corresponds to the relevant dataset and there is an edge between any two vertices if the correlation between the data values corresponding to this pair of vertices is greater than some correlation threshold.

Correlation coefficients have been used to analyze the topology of gene expression networks [13, 14, 15]. It has been used to characterize financial markets [1, 16]. The effect of a different correlation threshold was studied by Tsonis [1, 17]. Onnela analyzed the weighted properties of the network, where each link is assigned a weight proportional to its corresponding correlation coefficient [18].

2.1.4 Statistical Methods for Analysis

The correlation coefficient, clustering coefficient, characteristic path length and degree distribution are some of the important statistical methods to examine the structural features of the graphs and the time-series.

Pearson Correlation Coefficient

The Pearson correlation coefficient, denoted by r, is a measure of the strength and direction of a linear relationship between two random variables. The correlation coefficient takes on values ranging between +1 and -1 [19].

The formula for the sample correlation coefficient for *n* data points (X_i, Y_i) is given by,

$$r = \frac{S_{xy}}{\sqrt{S_{xx}S_{yy}}}$$

where,

$$S_{xy} = \sum_{i=1}^{n} (X_i - \bar{X})(Y_i - \bar{Y})$$

 $S_{xx} = \sum_{i=1}^{n} (X_i - \bar{X})^2$
(2.1)

$$S_{xx} = \sum_{i=1}^{n} (X_i - \bar{X})^2$$
$$\bar{X} = \frac{1}{n} \sum_{i=1}^{n} X_i$$
$$\bar{Y} = \frac{1}{n} \sum_{i=1}^{n} Y_i$$

In a graph, the correlation coefficient quantifies how well-connected are the neighbors of a vertex [20].

Clustering Coefficient

In a graph, let 'v' be a vertex and let N(v) denote the neighborhood of a vertex 'v' containing all the vertices adjacent to 'v'. The graph generated by N(v), G(N(v)) has vertex set N(v) and its edges are all edges of the graph with both endpoints in N(v) [21]. If k(v) and e(v) denote the number of vertices and edges in G(N(v)) respectively, then the clustering coefficient of v is given by,

$$\gamma_{v} = \frac{e(v)}{\binom{k(v)}{2}} = \frac{2e(v)}{k(v)(k(v) - 1)}$$
(2.2)

Then the mean clustering coefficient of a graph G is the mean of the clustering coefficients of all vertices of G.

The clustering coefficient measures the degree to which nodes in a network tend to cluster together. Calculating the clustering coefficient of the correlation based graphs indicates how close its neighbors are to being a clique. It is measured based on two definitions, namely *global* and *local* clustering coefficients.

The Global Clustering Coefficient calculates the number of triangles proportional to number of connected triples [21]. The local clustering coefficient *Ci* for a vertex v_i is calculated as the proportion of links between the vertices within its neighborhood divided by the number of links that could possibly exist between them. Let e_i be the number of edges such that both endpoints are neighbors of v_i. Then the local correlation coefficient for vertex v_i is, $\frac{e_i}{\binom{k_i}{2}}$, where k_i is the neighbor of vertex v_i. The local clustering coefficient gives embeddedness of single nodes. It quantifies how close the neighbors of a particular vertex are to being a complete graph [21]. The average clustering coefficient of the correlation-based graph is computed as the average of the local clustering coefficients of all the N vertices.

Characteristic Path Length

Let $d_{i,j}$ be the length of the shortest distance between the vertices *i* and *j*. Then the characteristic path length L(G) for the graph G=(V,E), is $d_{i,j}$ averaged over all pair of vertices.

In a connected graph, the average distance between pairs of vertices is called the characteristic path length [22]. Characteristic path length is one of the most important and frequently invoked characteristics of a social network [22].

To compute the characteristic path length, the length of all the shortest distances of all possible pairs of vertices in the graph is calculated. This length is averaged over all node pairs in the network. The shortest paths are calculated using the breadth first search in the graph. Dijkstra's algorithm is used to compute the shortest paths.

Dijkstra's Algorithm

Dijkstra's algorithm is used to find the single-source shortest paths on a graph G = (V, E). All weights must be nonnegative. The algorithm maintains a set *S* of vertices whose final shortest-path weights from the source *s* have already been determined. The algorithm repeatedly selects the vertex $u \in V - S$ with the minimum shortest-path estimate, adds *u* to *S*, and relaxes all edges leaving *u* [23].

A naive implementation of the priority queue gives a run time complexity O (V²), where V is the number of vertices. Implementing the priority queue with a Fibonacci heap makes the time complexity O ($E + V \log V$), where E is the number of edges [23].

Degree Distribution

The degree of a node in a network is the number of edges it has to other nodes. The probability distribution of these degrees over the whole network is called degree distribution [24]. The degree distribution helps us identify the nodes with a significantly higher vertex degree than the average.

Power Law

A power law is a kind of mathematical relationship between two quantities in which the frequency of an event varies as a power of some attribute of that event. The frequency is said to follow a power law [25]. For instance, the number of cities having a certain population size is found to vary as a power of the size of the population, and hence follows a power law [25].

2.1.5 Graph Models to Compare Correlation-Based Graphs

In order to analyze the structural properties of the correlation based graphs, random graphs and small-world graphs are used.

Random Graphs

Random graphs were introduced by Erdős and Rényi [26]. They defined two ways for generating random graphs. A $G_{n,p}$ graph is undirected, has *n* vertices and *p* is the probability that an edge is present between any arbitrary pair of vertices in the graph. $G_{n,p}$ graphs are generated by drawing an indicator random variable for each possible edge in the graph. A $G_{n,m}$ random graph is undirected, has *n* vertices and *m* edges. The *m* edges are chosen uniformly at random from the set of all possible edges in the graph [27].

Barabási and Albert introduced a discrete time step model that creates a random scale-free graph [28]. They start with a single vertex and in each time step add another vertex to the graph. The network begins with an initial network of m nodes ($m \ge 2$) and the degree of each node in the initial network should be at least 1, otherwise it will always remain disconnected from the rest of the network. New nodes are added to the network one at a time. Each new node is connected to m existing nodes with a probability that is proportional to the number of links that the existing nodes already have. [28].

Watts-Strogatz Small-World Model

Watts and Strogatz proposed a network model called a small-world graph [1, 29]. In small-world graphs, most nodes are not neighbors of one another. Most nodes can be reached from every other by a small number of hops [29]. In small-

world graphs, the average distance between any two nodes is proportional to the logarithm of the number of nodes in the network [29].

In the context of a social network, there is a small-world characteristic of strangers being linked by mutual acquaintance [30]. Small-world graphs tend to contain sub graphs which have connections between almost any two nodes between them. This property results in a small-world graph having a high clustering coefficient [30]. Another property is that the mean shortest path length is small [1, 30]. Many real life networks like road maps, food chains, voter networks, social influence networks, etc. exhibit properties of small-world graphs [30].

Density of a Graph

The density of a graph is the ratio of the number of edges and the number of possible edges. The density of the correlation based graph will be computed and used to construct random graphs and small-world graphs of same density.

2.2 Implementation Specific Terms

The environment and the tools used for implementation are explained in this section. A high performance computing platform called Saguaro computing cluster is used for implementation.

2.2.1. Saguaro Cloud Computing

Current engineering and scientific problems require the ability to manage ever-growing volumes of data and to evaluate increasingly complex computational models. By using clusters of computers and the concept of parallel computing to distribute tasks over multiple processors at once, it is possible to tackle certain problems with linear speed up in computational time. Not only does it enable researchers to perform existing operations much faster and in greater volume than ever before, but also allows to solve complex problems that would be impractical without the capabilities of parallel processing.

The High Performance Computing Initiative (HPCI) facility at Arizona State University host more than 5,000 processor cores, each as fast as or faster than a single top-of-the-line desktop computer. The central computing cluster, Saguaro, is capable of sustained performance of more than thirty trillion computations per second (30 teraflops). In addition, more than 1 petabyte of disk storage is available, providing both high performance and archival data storage to the ASU research community [31].

2.2.3 Visualization Packages

R is a programming language that comes with a software environment fully enabled for statistical computing and graphics [32]. It is a de facto standard programming language for statistics and has strong support for bioinformatics and computational biology, where statistical procedures are increasingly used more frequently for biological data analysis. R comes with many built-in and third party packages. Some of the packages used in R for analysis of the structure of the graphs.

Network Tool

The 'network' package in R is used to create and modify network objects. The network class can represent a range of relational data types, and it supports arbitrary vertex/edge/graph attributes. The network package provides tools for creation, access, and modification of network class objects. These objects allow for the representation of more complex structures than can be readily handled by other means (e.g., sparse matrices), and are substantially more efficient in handling large, sparse networks [33]. Network objects can often be treated as if they were sparse matrices and they are also compatible with the Social Network Analysis (SNA) package.

Social Network Analysis (SNA) Tool

The SNA package in R contains a range of tools for network analysis. Supported functionality includes node and graph-level indices, structural distance and covariance methods, structural equivalence detection, random graph generation, and 2D/3D network visualization [34].

Network data for SNA routines can be given in any of these forms in this package -- adjacency matrices, arrays of adjacency matrices, edge lists, sparse matrix objects, 'network' objects (from the network package), and lists of adjacency matrices/arrays [35].

igraph Tool

The igraph is a library in R for analysis of graphs. The main goals of the igraph library is to provide a set of data types and functions for implementation of graph algorithms, and fast handling of large graphs with millions of vertices and edges, allowing rapid prototyping via high level languages like R [36].

This library provides three different ways to visualize a graph. The first is the 'plot.igraph' function. This function uses a base R graphics engine and can be

used to plot a graph to a pdf or png file or the GUI output window. The second function is 'tkplot', which uses a Tk GUI for basic interactive graph manipulation. The third way requires the 'rgl' package and uses OpenGL [36].

Fruchterman-Reingold Layout

Fruchterman and Reingold proposed a layout for drawing graphs that uses a force-based algorithm [37]. There are two main principles that were used for drawing the graphs using the layout. First, the vertices connected by an edge are drawn near each other. Second, the vertices are not drawn too close to each other. The approach uses a force based method for drawing the graphs [37]. Frucherman Reingold layout helps to position the nodes of a graph in a twodimensional space so that all the edges are of more or less equal length and there are as few crossing edges as possible.

2.3 Related Work

There are many practical computing problems concerning large graphs [38]. The size of these graphs is as high as billions of vertices and trillions of edges, and it is a challenge for efficient processing of such large data. There exists no scalable general-purpose system for implementing graph algorithms in a distributed environment [38]. In order to use distributed processing on real-life graphs, we need a computation model that is scalable and fault-tolerant. Analysis of networks has been done in many application domains.

In a financial market, the performance of a company is characterized by its stock price. In the financial world, companies interact with one another creating a

complex system of interacting nodes [39]. The analysis of financial networks is important in risk management and investment, and serves as inputs to the portfolio optimization problem in the Markowitz portfolio theory [39].

In biological networks, complex underlying structures are studied to identify blocks to describe the network. The exponential random graph models, a family of statistical models that have previously been used to study social networks, are used in modeling the structure of biological networks as a function of the prominence of local features [4]. Saul and Filkov argue that the flexibility, in terms of the number of available local feature choices, and scalability, in terms of the network sizes, makes this approach ideal for statistical modeling of biological networks [4]. Saul and Filkov illustrate the modeling on both genetic and metabolic networks and provide a novel way of classifying biological networks based on the prevalence of their local features [4]. The properties like node degree distribution and small connected sub graphs are used to capture features of biological network structure. Tools are needed to systematically study these and other local features and the ways they collaborate to form the network structure [4].

Studies on the community structure in social networks are used to analyze the statistical properties of networked systems such as biological networks and the World Wide Web [40]. Researchers have concentrated on a few properties that seem to be common to many networks: the small-world property, power-law degree distributions, and clustering coefficient. Girvan studied the property of community structure, in which network nodes are joined together in tightly-knit groups between which there are only looser connections [6, 40].

Some software based techniques have been developed for processing of large-scale datasets. Pregel is a system that is designed for computations on large graphs to use distributed processing on real-life graphs. Pregel is scalable and fault-tolerant. MapReduce is a programming model and an associated implementation for processing large datasets that is amenable to a broad variety of real-world tasks [41]. Users specify the computation in terms of a map and a reduce function, and the underlying runtime system automatically parallelizes the computation across large-scale clusters of machines, handles machine failures and schedules inter-machine communication to make efficient use of the network and disks. More than ten thousand distinct MapReduce programs have been implemented internally at Google over the past four years, and an average of one hundred thousand MapReduce jobs are executed on Google's clusters every day, processing a total of more than twenty petabytes of data per day [41].

The theory of graphs was first applied to climate data by Tsonis et al., specifically to a National Centers for Environmental Protection (NCEP) wind anomaly gridded dataset [1, 2, 3]. An anomaly or deviation dataset is a dataset in which the long-term average is subtracted from the data, giving the deviation from the long-term average. They calculated correlation based graphs from the wind anomaly dataset. Such graphs had the characteristics of small-world graphs, since they had a high degree of local clustering and a small number of long-range connections.

The goal is to analyze and study a large dataset that contains measurements varying in space and time. The large dataset is used to construct a correlation based graph, *G*. Computations involving large datasets have been challenging to analyze and study, and efficient tools are needed to characterize the dynamic changes in any type of network.

In order to extract meaningful information from large datasets one needs to identify the kinds of correlation and the thresholds to be used. These kinds of correlations vary for different datasets. To find relations between the nodes, one needs to increase or decrease the threshold to identify how things are related in the graph.

Since the amount of data can be huge (tens of thousands to millions of nodes), there is a trade-off between the threshold selection and the computation time. The higher the correlation threshold, it is likely that the number of edges in the correlation based graph will be smaller. If the correlation threshold is low, the number of edges constructed in the correlation based graph is higher, and as a result of which, the computations in such graphs are quite time consuming.

Since the amount of data is huge, sequential processing of such data can take a long time to execute. Hence, a parallel computing approach is preferred to make better use of the computing facilities available today. Data is partitioned based on time and space and computations are performed independently on different processors.

Chapter 3

DESIGN AND IMPLEMENTATION

This chapter explains the sea ice concentration anomaly dataset and the approaches used to partition the dataset. The techniques used for computation of degree distribution, characteristic path length and the clustering coefficient are also explained.

3.1 Sea Ice Anomaly Data

The sea ice concentration (SIC) anomaly dataset consists of 27 years (1979-2005) of weekly SIC anomaly data derived from the Nimbus-7 Scanning Multi-channel Microwave Radiometer (SMMR) and Defense Meteorological Satellite Program Special Sensor Microwave/Imager (DMSP SSM/I) series of meteorological satellites. Data acquisition started in late 1978, with the first full year of data in 1979. An anomaly dataset is the long-term average subtracted from the data to remove seasonal trends, making the data more amenable to statistical analysis.

The climate dataset consists of sea ice anomaly data for 27 years (1979 – 2005). The dataset is given as 52 binary files (representing 52 weeks per year) for each of the 27 years. The data for each week is a 304×448 floating point array representing the Northern Hemisphere. The data value at each cell (*x*, *y*) in the array represents the percentage of deviation in ice concentration from the 27-year average for a given week. The cells represent the geographical position where the data is recorded.

Since there are 52 weeks per year for 27 years, there are 1,404 arrays in the data stack. Each array has 304 columns and 448 rows for a total of 136,192 cells. Each cell corresponds to a time series (hence there are 136,192 time series) and each time series [x, y, t], $1 \le t \le 1,404$ contain 1,404 values, starting at week 1 of 1979.

Figure [3.1] shows a sample SSM/I sea ice concentration image for a week of 1979. Each pixel corresponds to a nominal physical area of 25 sq. km. There is a large circular disk over the North Pole, an area of missing data due to the satellite's orbit. The satellite orbits from pole to pole (i.e., longitudinally), but at an incline, so there is a circular area that is not covered. Hence, the only missing data is in the circular region over the North Pole.



Figure 3.1: Sample SSM/I total sea ice concentration image for a week of 1979.

The data for each year is represented by 52 binary files(52 weeks per year) by NSIDC. Each binary file contains 304 X 448 floating point elements (cells). The files are read in a little-endian format, taking 32-bits at a time to form a floating point number. This is a sequential operation and 136,192 (304 * 448) values are read. The dataset consists of land masses that can be ignored. In the climate dataset land is denoted by the value 168. Missing data is denoted by the value of 157.

The latitude and the longitude values provided by the NSIDC are explained in Appendix A. The location (latitude and longitude) is plotted in a two dimensional plot for the whole dataset and then the values on land and missing data discarded. Figure 3.1, gives the concentration of sea ice data arranged based on latitude and longitude for a week with latitude in x-axis and longitude in yaxis.



Figure 3.1: Climate data with land and missing data for a week of 1979.

The missing data and the land masses are discarded and the plot is shown in Figure 3.2. In this plot it can be seen that the area over Greenland is not filled.



Figure 3.2: Climate data – Missing data removed

The latitude and longitude values are plotted in a map. Google earth is used to display the locations (latitudes and longitudes) on the map. The input to Google earth is a data sheet that has the list of all latitudes and longitudes and other parameters explained in Appendix A. Figure 3.3 shows the locations plotted over Greenland. Figure 3.4 shows the geographical locations plotted over the North Pole. It can be seen that the circular area over the North Pole is not covered.



Figure 3.3: Map showing geographical locations over Greenland



Figure 3.4 Map showing geographical locations over North Pole

3.2 Partitioning the Data

Partitioning the data is an important task for such a large dataset of approximately 2GB in size. Since the dataset is huge and we are interested in local clustering, we have partitioned the dataset both in time and space to construct the correlation based graph. Since there are 27 years (1979-2005) of data, the data is partitioned into 9 parts for each 3-year periods by reading the binary files for only 3 years. The data is also partitioned into 3 parts for each 9year periods by reading the binary files for 9 years.

The data can be partitioned in space by giving range of locations (latitudes and longitudes). The range of latitudes and longitudes varies between (31.10267, 168.3204) and (34.47208, -9.99898). The file "*Positions_Sea.csv*" containing the list of locations is explained in Appendix A. The range of points 1 to 10000 represents the range of latitudes and longitudes between (31.10267, 168.3204) and (50.41197, 155.1614). The range of points 10001 to 20000 represents the range of latitudes between (50.4822, 154.8594) and (69.94001, 169.3236). Figure 3.5 and 3.6 shows a sample of six partitions done on the dataset.

This partition in space can be done for the 3-year and 9-year periods. Then the partitioned data is used as input for the functions to compute the degree distribution, clustering coefficient and characteristic path length as explained in Appendix A. Partitioning the data helps in computing and the computations can be performed in parallel for these areas.



Figure 4.5 Sample partitions over Greenland



Figure 4.6 Sample partitions over NorthPole

3.3 Constructing the Correlation-Based Graph

The correlation-based graph G = (V,E) is constructed from the dataset. The vertex set *V* corresponds to the cells. To determine the edge set, the Pearson correlation coefficient is calculated between all pairs of cells (x, y) and (x', y'), $1 \le x, x' \le 304, 1 \le y, y' \le 448, (x, y) \ne (x', y')$, of time series. That is, the correlation coefficient is computed between [x, y, t] and $[x', y', t], 1 \le t \le 1404$, for each possible pair of cells.

If the correlation coefficient for a pair of cells (x, y) and (x', y') at the time t i.e., [x, y, t] and [x', y', t], $1 \le t \le 1404$, is greater than some threshold, then an edge is inserted between cells (x, y) and (x', y'). In our study, correlation values of 0.5, 0.7 and 0.9 are chosen to see how closely nodes are correlated in the graph, *G*. The final result is a graph with edges between the cells having a correlation greater than the threshold. This correlation based graph is used to study the topological properties of the network.

3.4 Constructing the Random Graph models

Random graph models are used to compare the structure of the correlation based graph. A random graph is constructed to be of the same number of vertices as the correlation-based graph and is compared with the correlation based graphs. In this implementation, the two random graph models used are Erdos Renyi graphs and Barabasi graphs.

In order to construct the random graphs, the number of edges E in the correlation-based graphs and the number of possible edges is computed. The

random graphs are constructed with same density values as the correlation based graphs using the procedure explained in Appendix A.

3.4 Constructing the Small-World Graphs

The correlation based graphs are compared with the Watts-Strogatz small world graph model to examine if they have the characteristics of a small world graph. The small-world graphs are constructed with the same density as the correlation based graphs.

3.5 Comparing the graphs

The degree distribution of the correlation based graph is calculated and the histogram is plotted. The degree of the graph gives the number of edges connected to each vertex of the graph. This distribution helps us identify the nodes with a significantly higher vertex degree than the average. In order to analyze the degree distribution of the graph, the mean of the degree and the mean of the frequency are denoted by vertical and horizontal bars, respectively. The degree distributions of the correlation based graphs are compared with the degree distribution of the random graph models and small world graphs.

The clustering coefficient and the characteristic path lengths of the correlation based graphs and the random graphs are calculated using the procedure explained in Appendix A and are compared.

3.6 Graph Visualizations

This work tries to visualize the correlation based graphs created for 3-year periods and 9-year periods and for different correlation thresholds. The degree distribution of the graph is computed and a histogram is plotted for the distribution. The characteristic path length of the graph is computed and plotted against random graphs to see if the correlation based graphs, has the structure of a small-world graph.

Looking for short-term and long-term changes in graphs is also an important feature to study how things change over different time periods and is useful to make predictions. Different characteristics of the graph are analyzed for different lag periods and different correlation thresholds. These lag periods are used to identify the changes in the network on a short and long-term basis.

The adjacency list computed based on the correlation coefficient is used to construct the graph and is represented using the Fruchterman Reingold layout. The edges between the nodes having only certain thresholds are inserted in the graph and others are discarded. The connected components in the graph are computed using the 'clusters' utility in R. 'clusters' utility takes the graph as input and gives three results : the membership, size of clusters(a vector) and number of clusters. The membership is a numeric vector giving the cluster id to which each vertex belongs.

The constructed correlation based graphs, random graphs and the statistical methods can be used for analyze and compare the correlation based graphs.

Chapter 4

ASSESSMENT AND EVALUATION

In this section, the number of edges present in the correlation based graphs for different correlation thresholds is compared. The degree distribution, clustering coefficient and the characteristic path length are computed for the correlation based graph for the sea ice concentration (SIC) anomaly dataset for thresholds 0.5, 0.7 and 0.9. The results are compared to Erdos-Renyi graph, Barabasi graph and Watts-Strogatz graph of same density. The number of clusters present in the graph for correlation thresholds of 0.5, 0.7 and 0.9 are calculated. The dataset is partitioned in space and the geographical area where the largest cluster occurs is identified for correlation threshold of 0.7. Graph visualization of the correlation based graph for this geographical area (with largest cluster) is presented. Visualizations are also done for the random graph models and Watts-Strogatz graph of same density. The dataset is also partitioned based on time for 3-year periods and 9-year periods for the area with largest cluster and the degree distributions are computed. The mean and standard deviations are computed for the partitions based on time. The comparison of execution times in the Saguaro cluster and a desktop computer for reading the sea ice anomaly dataset is also presented.

4.1 Choice of Correlation Thresholds

The correlation-based graphs for the SIC anomaly dataset are constructed for different correlation thresholds of $\{0.2, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9, and$ 0.95} and the numbers of edges in the graphs are computed. The number of nodes in the correlation based graphs is 66,131 nodes. Figure 4.1(a) shows the number of edges in the correlation based graphs for different correlation thresholds. The number of edges is high for correlation thresholds less than 0.5.



Figure 4.1(a): Number of edges for different correlation thresholds. In Figure 4.1(b) the number of edges in the correlation based graphs for correlation thresholds greater than 0.5 are shown. As the correlation threshold increases from 0.5 to 0.95, the number of edges in the graph decreases.



Figure 4.1(b): Number of edges for higher correlation thresholds

Table 4.1 shows the number of clusters, the largest cluster and the second largest cluster that occurs in the correlation based graphs for the SIC anomaly dataset for correlation thresholds of 0.5, 0.7 and 0.9. Table 4.1 suggests that for higher correlation thresholds(r = 0.9) there are more number of clusters compared to r=0.5. The size of the largest cluster at r=0.9 is less compared to that of r = 0.5. For correlation threshold r = 0.5 almost all the nodes are in the largest cluster.

Correlation graph	No. of clusters	Largest cluster	Second largest cluster
r = 0.5	42	65948	23
r = 0.7	987	9184	5996
r = 0.9	9771	144	95

Table 4.1: Cluster sizes for different correlation thresholds for the SIC dataset

Because of the large number of edges and most of the nodes is part of the largest cluster, the correlation thresholds less than 0.5 are not considered. For correlation threshold 0.9 the cluster sizes are very small.

4.2 Comparison of Degree Distributions

Figure 4.2(a-c), shows the degree distributions of the correlation based graph for the SIC anomaly dataset for correlation thresholds of 0.5, 0.7 and 0.9. The degree distributions of the random graph models and a small-world graph of same density are also plotted.



Figure 4.2(a): Comparison of degree distributions (r=0.5)



Figure 4.2(b): Comparison of degree distributions (r=0.7)



Figure 4.2(c): Comparison of degree distributions (r=0.9)

The comparison of degree distributions of the correlation based graphs, the random graph models and small-world graphs for the SIC anomaly dataset suggest that the correlation based graphs have a similar power law distribution like a small-world graph.

4.3 Comparison of Clustering Coefficient

The clustering coefficient of the correlation based graphs is compared with the random graphs and Watts-Strogatz graph of the same density for the SIC anomaly dataset. Figure 4.3(a-c), shows the clustering coefficient comparisons for correlation thresholds 0.5, 0.7 and 0.9. The results suggest that the correlation based graphs have higher clustering coefficient than the random graph models.



Figure 4.3(a): Comparision of Clustering coefficients for r=0.5



Figure 4.3(b): Comparision of Clustering coefficients for r=0.7



Figure 4.3(c): Comparision of Clustering coefficients for r=0.9

4.4 Comparison of Characteristic Path Lengths

The characteristic path length of the correlation based graphs is compared with the random graphs and Watts-Strogatz graph of the same density for the SIC anomaly dataset. Figure 4.4(a-c), shows the characteristic path length comparisons for correlation thresholds 0.5, 0.7 and 0.9.



Figure 4.4(a): Comparison of Characteristic Path lengths r=0.5



Figure 4.4(b): Comparison of Characteristic Path lengths r=0.7



Figure 4.4: Comparison of Characteristic Path lengths r = 0.9

4.5 Partitioning in Space

The SIC anomaly dataset is partitioned into five geographical areas. The correlation based graphs are constructed for these areas to identify the geographical area with the largest cluster for correlation threshold r=0.7. Table 4.2 shows the range of latitudes and longitudes, the number of clusters and the size of the largest clusters for the partitioned areas.

Range Start	Range End	No. of Nodes	No. of	Largest Cluster	Second
(Latitude,	(Latitude,		Clusters		Largest
Longitude)	Longitude)				Cluster
(31.10267,	(56.70051,	13300	63	5288	1035
168.3204)	148.0525)				
(56.74782,	(79.57246,	13300	77	1426	438
147.6757)	87.31622)				
(79.40207,	(73.47177,	13300	41	2219	1192
86.47855)	-63.1837)				
(73.54094,	(48.50162,	13300	88	6524	681
-62.4254)	-6.26872)				
(48.37449,	(34.47208,	12931	217	3292	116
-6.03151)	-9.99898)				

Table 4.2: Cluster size for partitioned areas

Figure 4.5 shows the geographical area where the largest cluster appears for the partitioned areas. The yellow regions are actually 3D points representing the location (latitude, longitude). The purple areas are the 3D lines that connect these 3D points from the surface of the map.



Figure 4.5 Geographical region with largest cluster (r = 0.7)

The visualization of the correlation based graph for the geographic area with the largest cluster is constructed. The random graph models (Erdos-Renyi graphs, Barabasi graphs) and a Watts-Strogatz graph are constructed with the same density as the correlation based graph. Figure 4.6 shows the correlation based graph for the geographic area with the largest cluster. The edges in the graph are the grey lines in the background and are not seen clearly.



Figure 4.6 correlation based graph for area with the largest cluster

Figure 4.7(a-c) shows the Erdos-Renyi graph, Barabasi graph and Watts-Strogatz graph constructed with the same density as correlation based graph constructed for the partitioned area with the largest cluster.



Figure 4.7(a) Erdos Renyi graph(same density as correlation based graph)



Figure 4.7(b) Barabasi graph (same density as correlation based graph) 41



Figure 4.7(c) Barabasi graph (same density as correlation based graph)

4.4 Partitions Based on Time

The geographical area with the largest cluster is partitioned based on time for 3-year and 9-year periods and the degree distributions for the correlation based graphs are calculated.

4.4.1 Comparisons for 9-year Periods

The degree distributions are calculated for every 9 year periods from 1979 to 2005 for the correlation based graphs for these partitions. Figure 4.8 (a-c) shows the histogram of the degree distributions for correlation threshold 0.5.







	<i>r</i> = 0.5		<i>r</i> = 0.7		<i>r</i> = 0.9	
Time	Mean	Standard	Mean	Standard	Mean	Standard
Period	Degree	Deviation	Degree	Deviation	Degree	Deviation
1979 –	32.81	32.01	5.89	3.38	1.25	1.03
1987						
1988 -	22.19	18.57	5.04	2.11	1.46	0.89
1996						
1997 –	32.98	25.19	6.13	2.92	1.74	0.96
2005						

Table 4.3 gives the mean and standard deviation of the degree for correlation thresholds of 0.5, 0.7 and 0.9.

Table 4.3: Mean Degree and Standard Deviation for thresholds 0.5, 0.7 and 0.9

4.3.1 Comparison for 3-year Periods

The degree distributions are calculated for every 3-year periods from 1979 to 2005 for the correlation based graphs for the geographical area with the largest cluster. Figure 4.9 (a-i) shows the histogram of the degree distributions for correlation threshold 0.7 for the 3-year time periods.





Degree

0 6 13 21 29 37 45

Figure 4.9(d) r=0.7 (1988-90)

0 6 13 21 29 37 45 53 61 69

Degree



Figure 4.9(i) r=0.7 (2003-05)

	<i>r</i> = 0.5		r = 0.7		<i>r</i> = 0.9	
	Mean	Standard	Mean	Standard	Mean	Standard
	Degree	Deviation	Degree	Deviation	Degree	Deviation
1979-	117.24	108.32	13.71	18.01	1.67	1.39
1981						
1982-	89.68	69.35	9.09	8.69	1.41	1.22
1984						
1985-	58.35	47.63	6.73	5.25	1.3	1.09
1987						
1988-	78.28	62.71	7.53	5.97	1.68	1.07
1990						
1991-	81.33	59.67	7.76	6.51	1.56	1.03
1993						
1994-	72.94	60.64	7.81	6.42	1.73	1.11
1996						
1997-	126.65	89.91	14.32	13.39	2.14	1.29
1999						
2000-	84.54	68.51	9.96	10.51	1.89	1.17
2002						
2003-	65.82	46.24	7.49	5.61	1.78	1.12
2005						

Table 4.4 gives the mean and standard deviation of the degree for correlation thresholds of 0.5, 0.7 and 0.9.

4.2 Comparison of Execution Times

The implementation was done in the Saguaro cluster. In the Saguaro cloud, there is a wait time before the nodes are assigned. In order to compare the execution times in the cluster environment as opposed to a desktop computer, the time taken for reading the input binary files and converting them to floating point values was calculated. The execution time was compared on two different nodes in the Saguaro cluster and a dual core computer. The Nehalem nodes have 24GB

Table 4.4: Mean Degree and Standard Deviation for thresholds 0.5, 0.7 and 0.9

RAM and 8 cores. Four of these nodes are acquired to run the computations. The Nocona nodes (32 nodes used) have 2 cores per node and 4 GB of available memory. On an average, there is ten times increase in the computation time on the cluster environment for reading the whole dataset. The comparison is shown in Figure 4.18.





The comparison of the degree distributions, clustering coefficient and the characteristic path lengths of the climate graphs, random graphs and small-world graphs suggest that the climate graph appears to have similar characteristics of a small-world graph.

Chapter 5

CONCLUSIONS AND FUTURE WORK

This research presents software based tools that can be used to analyze and study the structural characteristics of dynamic networks. The tools are used to construct the correlation based graphs, the random graphs and the small-world graphs. The SIC dataset was partitioned in space and the geographical area with the largest cluster is identified. Correlations are computed by partitioning the area with the largest cluster for 3-year and 9-year periods. Comparisons of the degree distributions of the correlation based graphs are used to identify trends in the networks over a period of time and can be used to study short-term and long-term changes.

Clustering coefficients of the graphs are compared with the random graphs and the results suggest that for climate graphs, the clustering coefficient is higher than that of the random graphs. The characteristic path lengths are used as a tool to analyze the correlation based graphs with the random graphs. The results suggest that the correlation based graphs appears to have similar characteristics of a small-world graph.

In continuation to this work, this tool can be enhanced as a GUI based application and can be used as a generic tool to analyze the structural characteristics of dynamic networks. A new method can be developed to communicate with the Saguaro cloud to acquire maximum number of nodes for the computation. This method should also assess the waiting time for execution of the jobs in the cluster. New areas of application in communication networks,

social networks, transportation networks and many more domains can be identified and studied to identify the properties of dynamic networks.

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APPENDIX A

INSTRUCTION MANUAL FOR THE TOOLS

Accessing the Saguaro Environment

The computations are performed in the Saguaro cluster at the High Performance Computing Initiative facility. The operating used for the client slide is Ubuntu 10.04. The command to login to the cluster using secure shell is "**ssh <username>:saguaro.fulton.asu.edu**" where **<username>** is the name registered in the Saguaro environment. To login in interactive mode (to view the graphs and the plots), the command "**ssh username** –**X** –**I <username> saguaro.fulton.asu.edu**" is used.

The nodes in the Saguaro cluster are used using the command "**qsub** –**l nodes=X:node_name**". X is the number of nodes to be acquired and the optional node_name can be specific nodes like tigerton, nehalem, harpertown, and clovertown. The default nonoca node has 2GB per CPU. Our tigerton computers can handle that. They have 16 cpu's and 64GB. of RAM. Nehalem nodes have 24GB RAM and 8 processors. Harpertown nodes have 8 cores and 16GB RAM. Clovertowwn nodes have 8 cores and 16GB RAM, as well.

The computations are done using 4 nehalem nodes. The 4 nehalem nodes has the same computation time as 32 nonoca nodes and the time taken to acquire 32 nonoca nodes is higher compared to 4 nehalem nodes. To acquire 4 nehalem nodes, the command "**qsub** –**l nodes=4:nehalem**" is used. The command for interactive mode is "**qsub** –**X** –**I** –**l nodes=4:nehalem**"

After a successful login to the cluster, the command "use R-2.11.1" is used. Then the command "R" is entered in the terminal to enter the R command prompt.

Geographical locations of the dataset

The latitudes and the longitudes for the locations are provided by NSIDC. The documentation for these tools can be found in the web page "http://nsidc.org/data/polar_stereo/tools_geo_pixel.html". The files are psn25lats_v2.dat (latitudes) and psn25lons_v2.dat (longitudes).The latitude/longitude grids are in binary format, and stored as 4-byte long integers in little-endian format. The values are scaled by 100000. The binary files are read by the program readLatLon.R and the result is written to the file positions.csv(a comma separated file) that be imported into Microsoft Excel. The positions.csv file also contains the data values for a week. This contains the entire 136,192 locations. The data values that are greater than 100 are masked and only the sea ice data is obtained and copied to a xls document. The file Positions_Sea.csv contains the list of latitudes and longitudes that has only the values on the sea and the missing values removed.

Then the tool Earthpoint(<u>www.earthpoint.us</u>) is used to convert the xls sheet to kml file compatible with Google earth to be displayed. A user account must be created in earthpoint.us to make the conversion and for students the account is free. In the xls document additional parameters like IconScale, IconType, etc are added and the documentation for the extra parameters are provided in the web page <u>http://earthpoint.us/ExcelToKml.aspx</u>. Since only a maximum of 35000 rows are to be used the sea ice locations are split into two files and are used in ExcelToKml conversions. The kml file needs to be opened using Google Earth software. Google Earth displays the locations on the globe.

Reading the Dataset

The readData function will read all the values from the binary files for 27 years. The data for each year is present inside the folder "ClimateData" with folder names 1979 through 2005. The source codes are also placed in the same folder "ClimateData". Each folder for the year has 52 files for each week.

The folders are copied from the local machine to the Saguaro cluster using secure copy. The command "**scp ClimateData/***

<username>@saguaro.fulton.asu.edu:~/ClimateData/" is used to copy the contents of the data and source code from local machine to the Saguaro cluster. In order to copy the files from Saguaro to current folder in the local machine, the command

"scp <username>@saguaro.fulton.asu.edu:~/ClimateData/<foldername>/* ."
must be used.

The function *readData* reads the data for 27 years. The function prototype is *readData(range_beg, range_end, start, end, LAG)*. If the data has to be partitioned for 9-year periods, type the following command in the prompt. >source("readData_9years.R", echo=T, print.eval=T)

This reads the climate dataset for 27 years and partitions the data into 3 parts. In this file *readData_9years*.*R* the parameter values are *start=1* and *end=9* to the function *readData* for values to be read for 9 years.

If the data has to be partitioned for 3-year periods, type the following command in the prompt,.

>source("readData_3years.R", echo=T, print.eval=T)

In this file readData_3years.R there are variables that can be configured. In this file *readData_3years.R* the parameter values are *start=1* and *end=3* to the function *readData* for values to be read for 3 years.

The configuration variables are,

BASE_YEAR = 1979 ROW = 304 COL = 448 NUM_WEEKS = 52 LAG_WEEKS = 2

The BASE_YEAR is used to change the year from which the data should be read. ROW and COL gives the dimension of the data in the file. The number of weeks to be read can also be configured using NUM_WEEKS variable. The LAG_WEEKS variable can be used to read the data with a lag of 0, 1, 2, 3, etc weeks.

The dataset for the 3-year and 9-year periods can be partitioned in space by modifying the *range_start* and *range_end* parameters in the call to the function *readData*. The *range_start* and *range_end* are the index values that correspond to a set of latitudes and longitudes in the file **Positions_Sea.csv**.

Computing the Pearson Correlation Coefficient

The Pearson correlation coefficient and the graph is constructed for correlation coefficient greater than the threshold using the function, *corGraphPearson(data, threshold, filename)*. The output of the function is the correlation based graph. The input parameters are the data to be passed, the correlation threshold to be used to construct the correlation based graphs and the filename to store temporary results like the number clusters in the graph and the size of the clusters. The file *correlationTool_9years.R* and *correlationTool_3years.R* must be invoked before calling the function *corGraphPearson*. This function is invoked in the prompt using, **>source("correlationTool_9years.R",echo=T,print.eval=T)**

>G1 = corGraphPearson(data, 0.7, "file.txt")

Plotting the Graphs

The Pearson correlation coefficient and the graph is constructed for correlation coefficient greater than the threshold using the function, *corGraphPlot(data, threshold, filename)*. The output of the function is the correlation based graph. The input parameters are the data to be passed, the correlation threshold to be used to construct the correlation based graphs and the filename to store temporary results like the number clusters in the graph and the size of the clusters. The files *correlationToolPlot_9years.R* or *correlationToolPlot_3years.R* must be invoked before calling the function *corGraphPlot*. This function is invoked in the prompt using,

>source("correlationToolPlot_9years.R",echo=T,print.eval=T)

>resultGraph = corGraphPlot(data, 0.7, "file.txt")

The *correlationToolPlot_9years*.*R* uses another file *igraph_randomPlot*.*R* to plot the random graphs and the small-world graphs. The functions to plot the small-world graphs are placed inside the *igraph_randomPlot*.*R* file. The output files are stored as .*png* files in the folders plot_r05_9 or plot_r05_3 depending on the data processed for 3 years or 9 years.

Computation of Degree Distributions

The files *correlationToolPlot_9years.R* or *correlationToolPlot_3years.R* must be invoked before calling the function *degreeDist* depending on computation for 3 year periods or 9 year periods. The graph that is computed using *corGraphPearson* is passed as a parameter to the function *degreeDist* to compute the degree distribution of the graph. In this function the density of the correlation based graph is computed and used to construct the random graphs and the small-world graphs are also computed.

The prototype of the function is *degreeDistribution(graph, id, path)* where *graph* is the correlation based graph, *id* is the identifier used for the distribution if many distributions are created for different time periods and *path* is the path used to store the results.

>source("correlationTool_9years.R",echo=T,print.eval=T)
>degreeDist(G1, 0.7, "graph_r07/")

Computation of Clustering Coefficient and Characteristic Path Length

The functions *computeCC* and *computeCPL* are used to calculate the clustering coefficient and the characteristic path length of a given graph. These functions also compute the values for the random graphs and the small-world graphs with the same density as the given graphs.

The function prototype for clustering coefficient is *computeCC(graph, id, path)* where *graph* is the correlation based graph, *id* is the identifier used for the distribution if many distributions are created for different time periods and *path* is the path used to store the results.

>source("correlationTool_9years.R",echo=T,print.eval=T)

>computeCC(G1, 0.7, "graph_r07/")

The function prototype for clustering coefficient is *computeCPL(graph, id, path)* where *graph* is the correlation based graph, *id* is the identifier used for the distribution if many distributions are created for different time periods and *path* is the path used to store the results.

>source("correlationTool_9years.R",echo=T,print.eval=T)

>computeCPL(G1, 0.7, "graph_r07/")

When the source file *correlationTool_9years.R* is included once for constructing the graph, it need not be included again for computing the degree distributions, correlation coefficient and the characteristic path length.