## Network theory Part II



CENTAI


ISI
Foundation

Complexity in Social Systems
AA 2023/2024
Maxime Lucas Lorenzo Dall'Amico

## Recap last lecture

Types of networks

Un/directed
Weighted
Bipartite

## Concepts

Degree
Weights
Adjacency matrix Paths/components Clustering coefficient

Properties

Scale-free Sparseness Connectedness Small-worldness High clustering

Centralities

## Today's topic: Random models

Ensembles of networks with constraints
but otherwise maximally random

Why?
They help us understand what is structure and what is random


## Erdos-Renyi random network model

G(N, L) Model
N labeled nodes are connected with L randomly placed links. Erdős and Rényi used this definition in their string of papers on random networks [2-9].

$\mathrm{L}=10$


Pál Erdös (1913-1996)


Erdös-Rényi model (1960)

## Erdos-Renyi random network model

## Probability of a network in the ensemble

probability to have exactly $L$ links in a network of $N$ nodes and probability $p$


Number of different ways we can
choose L links among all potential links.

## Erdos-Renyi random network model

Average degree

$$
P(L)=\binom{\binom{N}{2}}{L} p^{L}(1-p)^{\frac{N(N-1)}{2} L}
$$

Micro-recap

$$
\begin{aligned}
& P(x)=\binom{T}{x} p^{x}(1-p)^{T-x} \\
& <x>=T p \\
& <x^{2}>=p(1-p) T+p^{2} T^{2} \\
& \sigma_{x}=[p(1-p) T]^{1 / 2}
\end{aligned}
$$

Average degree

$$
\begin{aligned}
& <L>=\sum_{L=0}^{\binom{N}{2}} L P(L)=p \frac{N(N-1)}{2} \\
& <k>=2 L / N=p(N-1)
\end{aligned}
$$

We are constraining the average degree! So if we want SPARSENESS, we need small $p$

## Erdos-Renyi random network model

## Degree distribution

$$
\begin{aligned}
& p(k)=\binom{N-1}{k} p^{k}(1-p)^{(N-1)-k} \\
& \text { For large } \mathbf{N} \\
& <k>=p(N-1) \quad \sigma_{k}^{2}=p(1-p)(N-1)
\end{aligned}
$$

For large $\mathbf{N}$ and small $k$ :
<k> << N

$$
\begin{aligned}
& \binom{N-1}{k}=\frac{(N-1)!}{k!(N-1-k)!}=\frac{(N-1)(N-1-1)(N-1-2) \ldots(N-1-k+1)(N-1-k)!}{k!(N-1-k)!}=\frac{(N-1)^{k}}{k!} \\
& \ln \left[(1-p)^{(N-1)-k}\right]=(N-1-k) \ln \left(1-\frac{<k>}{N-1}\right)=-(N-1-k) \frac{<k>}{N-1}=-<k>\left(1-\frac{k}{N-1}\right) \cong-<k> \\
& (1-p)^{(N-1)-k}=e^{-<k>} \\
& \ln (1+x)=\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} x^{n}=x-\frac{x^{2}}{2}+\frac{x^{3}}{3}-\ldots \quad \text { for } \quad|x| \leq 1
\end{aligned}
$$

## Erdos-Renyi random network model

Poisson limit of degree distribution
$p(k)=\binom{N-1}{k} p^{k}(1-p)^{(N-1)-k}$
$p(k)=e^{-<k>} \frac{<k>^{k}}{k!}$

Does not depend on N

Both peak around <k> Dispersion controlled by <k> or p


## Erdos-Renyi random network model

And nope.. ER does not reproduce realistic degree distributions


Science Collaboration


Protein Interactions


Dashed line: Poisson with <k> computed from data

## Erdos-Renyi random network model

## List of results:

- we can reproduce sparseness using $N$ and $p$
- Degree distribution is binomial/poisson NOT broad/powerlaw


## Erdos-Renyi random network model

## What about clustering?

$$
C_{i}=\frac{2 L_{i}}{k_{i}\left(k_{i}-1\right)}
$$

$$
C_{i}=p=\frac{\langle k\rangle}{N}
$$

We CAN constrain the clustering (but uniform)! So if we want high clustering, we need large p!

We are constraining the average degree!
So if we want SPARSENESS, we need small p

## Erdos-Renyi random network model

## List of results:

## $C$ seems independent of $N$



- We can reproduce sparseness using N and p
- Degree distribution is binomial/poisson NOT broad/powerlaw
- We can reproduce high clustering, but not low density (or viceversa)

| Network | Size | $\langle k\rangle$ | $\ell$ | $\ell_{\text {rand }}$ | $C$ | $C_{\text {rand }}$ | Reference |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| WWW, site level, undir. | 153127 | 35.21 | 3.1 | 3.35 | 0.1078 | 0.00023 | Adamic, 1999 |
| Internet, domain level | $3015-6209$ | $3.52-4.11$ | $3.7-3.76$ | $6.36-6.18$ | $0.18-0.3$ | 0.001 | Yook et all., 2001a, |
| Movie actors | 25256 | 61 | 3.65 | 2.99 | 0.79 | 0.00027 | Pastor-Satorras et al., 2001 |
| Watts and Strogatz, 1998 |  |  |  |  |  |  |  |
| LANL co-authorship | 52909 | 9.7 | 5.9 | 4.79 | 0.43 | $1.8 \times 10^{-4}$ | Newman, 2001a, 2001b, 2001c |
| MEDLINE co-authorship | 1520251 | 18.1 | 4.6 | 4.91 | 0.066 | $1.1 \times 10^{-5}$ | Newman, 2001a, 2001b, 2001c |
| SPIRES co-authorship | 56627 | 173 | 4.0 | 2.12 | 0.726 | 0.003 | Newman, 2001a, 2001b, 2001c |
| NCSTRL co-authorship | 11994 | 3.59 | 9.7 | 7.34 | 0.496 | $3 \times 10^{-4}$ | Newman, 2001a, 2001b, 2001c |
| Math. co-authorship | 70975 | 3.9 | 9.5 | 8.2 | 0.59 | $5.4 \times 10^{-5}$ | Barabási et al., 2001 |
| Neurosci. co-authorship | 209293 | 11.5 | 6 | 5.01 | 0.76 | $5.5 \times 10^{-5}$ | Barabási et al., 2001 |
| E. coli, substrate graph | 282 | 7.35 | 2.9 | 3.04 | 0.32 | 0.026 | Wagner and Fell, 2000 |
| E. coli, reaction graph | 315 | 28.3 | 2.62 | 1.98 | 0.59 | 0.09 | Wagner and Fell, 2000 |
| Ythan estuary food web | 134 | 8.7 | 2.43 | 2.26 | 0.22 | 0.06 | Montoya and Solé, 2000 |
| Silwood Park food web | 154 | 4.75 | 3.40 | 3.23 | 0.15 | 0.03 | Montoya and Solé, 2000 |
| Words, co-occurrence | 460.902 | 70.13 | 2.67 | 3.03 | 0.437 | 0.0001 | Ferrer i Cancho and Solé, 2001 |
| Words, synonyms | 22311 | 13.48 | 4.5 | 3.84 | 0.7 | 0.0006 | Yook et all, 2001b |
| Power grid | 4941 | 2.67 | 18.7 | 12.4 | 0.08 | 0.005 | Watts and Strogatz, 1998 |
| C. Elegans | 282 | 14 | 2.65 | 2.25 | 0.28 | 0.05 | Watts and Strogatz, 1998 |

Green curve is <C>

## Erdos-Renyi random network model

What about connectedness? Let's guess a criterion!
$\langle k\rangle$
0.5

0.75


$<k_{c}>=1 \quad$ Necessary! Ok.. but sufficient?
Erdos and Renyi, 1959

Probability that $i$ is not in GC?

$$
\begin{array}{lll}
\text { 1) } \quad i \nsim j \in G C & \rightarrow & (1-p) \\
\text { 2) } \quad i \sim j \notin G C & \rightarrow & (p u)
\end{array}
$$

## Erdos-Renyi random network model

What about connectedness? Let's guess a criterion!
$(1-p+p u)^{N-1}=u \quad N_{G C}=N(1-u) \quad p=\frac{<k>}{N-1} \quad \rightarrow \quad(N-1) \ln \left[1-\frac{<k>}{N-1}(1-u)\right]=\ln u$
$\rightarrow \quad-<k>(1-u) \approx \ln u \quad \rightarrow \quad u \sim e^{-<k>(1-u)}, \quad S=N_{G C} / N=1-u \quad \rightarrow \quad S=1-e^{-<k>S}$

Does not have a closed solution: let's solve graphically



Derive both sides!

$$
1=\left[\frac{d}{d S}\left(1-e^{-<k>S}\right)\right]_{S=0}
$$

$$
<k>=1
$$

## Phase transitions

## Water-Ice phase transition



Water



Ice


Second Order Phase


Second Order Phase


Many properties of a system at a phase transition are universal

## Phase transition in connectedness



## Erdos-Renyi random network model



## Most real networks are in the

 supercritical regimeRandom network theory then implies that they should have: Giant Component + many disconnected ones
-> but real networks are usually fully connected

## List of results:

- We can reproduce sparseness using $N$ and $p$
- Degree distribution is binomial/poisson NOT broad/powerlaw
- We can reproduce high clustering, but not low density (or viceversa)
- We can reproduce connectedness with p ~ 1/N
- 


## Erdos-Renyi random network model

What about distances? Small World


Frigyes Karinthy, 1929
Stanley Milgram, 1967

## Erdos-Renyi random network model

## Let's try an easy case



Wrong! This is actually closer to the average distance!

$$
<d>\simeq \frac{\log N}{\log <k>}
$$

This is small world: <d> << N for large $\mathbf{N}$ <d>: avg shortest path

## Erdos-Renyi random network model

## List of results:

- We can reproduce sparseness using $N$ and $p$
- Degree distribution is binomial/poisson NOT broad/powerlaw
- We can reproduce high clustering, but not low density (or viceversa)
- We can reproduce connectedness with $p \sim 1 / \mathrm{N}$
- Small worldness

| NETWORK | $N$ | $L$ | $\langle k\rangle$ | $\langle d\rangle$ | $d_{\text {max }}$ | $\frac{\ln N}{\ln \langle k\rangle}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Internet | 192,244 | 609,066 | 6.34 | 6.98 | 26 | 6.58 |
| www | 325.729 | 1,497,134 | 4.60 | 11.27 | 93 | 8.31 |
| Power Grid | 4.941 | 6,594 | 2.67 | 18.99 | 46 | 8.66 |
| Mobile Phone Calls | 36,595 | 91,826 | 2.51 | 11.72 | 39 | 11.42 |
| Email | 57,194 | 103.731 | 1.81 | 5.88 | 18 | 18.4 |
| Science Collaboration | 23,133 | 93,439 | 8.08 | 5.35 | 15 | 4.81 |
| Actor Network | 702,388 | 29,397,908 | 83.71 | 3.91 | 14 | 3,04 |
| Citation Network | 449,673 | 4.707,958 | 10.43 | 11,21 | 42 | 5.55 |
| E. Coli Metabolism | 1,039 | 5,802 | 5.58 | 2.98 | 8 | 4.04 |
| Protein Interactions | 2,018 | 2,930 | 2.90 | 5.61 | 14 | 7.14 |

## Is small-world surprising?

Compared to lattices (for which we have more intuition), yes


## Can we reconcile SW and high C? Watts-Strogatz model

Regular lattices: not small world, and high clustering Random network: small world, but low clustering


Increasing randomness
$C(p):$ avg clustering coeff as a function of $p$ $L(p)$ : average shortest path length as a function of $p$


## Erdos-Renyi random network model

## List of results:

- We can reproduce sparseness using $N$ and $p$
- Degree distribution is binomial/poisson NOT broad/powerlaw
- We can reproduce high clustering, but not low density (or viceversa)
- We can reproduce connectedness with $p \sim 1 / \mathrm{N}$
- Small worldness emerges naturally.

| Network | Degree Distribution | Path Length | Clustering Coefficient |
| :---: | :---: | :---: | :---: |
| Real-world networks | Broad | Short | Large |
| ER graphs | Poissonian | Short | Small |

## What does scale-freeness mean? Hubs



## What does scale-freeness mean?

A scale-free network is a network whose degree distribution follows a power law.

\[

\]

## Why is scale-freeness important?



(c)


(d)


Hubs!

## Why is scale-freeness important?



## Why is scale-freeness important?

One hub to rule them all. How does the network size affect the size of the largest hub?
Power laws "diverge" often, but networks are finite, hence max degree exists

$$
\int_{k_{\max }}^{\infty} p(k) d k \simeq \frac{1}{N} \quad \int_{k_{\max }}^{\infty} p(k) d k=(\gamma-1) k_{\min }^{\gamma-1} \int_{k_{\max }}^{\infty} k^{-\gamma} d k=\frac{\gamma-1}{-\gamma+1} k_{\min }^{\gamma-1}\left[k^{-\gamma+1}\right]_{k_{\max }}^{\infty}=\frac{k_{\min \gamma-1}}{k_{\max }{ }^{\gamma-1}} \simeq \frac{1}{N}
$$

$$
k_{\max }=k_{\min } N^{\frac{1}{\gamma-1}}
$$

$\cdot \mathrm{k}_{\text {max }}$, increases with the size of the network $==>$ bigger system, bigger hub
-For $\gamma>2$, $k_{\max }$ increases slower than $N==>$ decreasing fraction of links as $N$ increases. -For $\gamma=2 k_{\max } \sim N==>$ The size of the biggest hub is $O(N)$
-For $\mathrm{Y}<2 \mathrm{k}_{\text {max }}$ increases faster than N : condensation phenomena $==>$ the largest hub will grab an increasing fraction of links. Anomaly!


## Why is scale-freeness important?

## More divergences!

$$
\begin{aligned}
& <k^{m}>=\int_{k_{\text {min }}}^{\infty} k^{m} p(k) d k \quad p(k)=(\gamma-1) k_{\text {min }}^{\gamma-1} k^{-\gamma} \\
& <k^{m}>=(\gamma-1) k_{\text {min }}^{\gamma-1} \int_{k_{\min }}^{\infty} k^{m-\gamma} d k=\frac{\gamma-1}{m-\gamma+1} k_{\min }^{\gamma-1}\left[k^{m-\gamma+1}\right]_{k_{m i n}}^{\infty}
\end{aligned}
$$

if $m-\gamma+1<0: \quad<k^{m}>=\frac{\gamma-1}{m-\gamma+1} k_{\text {min }}^{m}$
if $m-\gamma+1>0: \quad<k^{m}>\rightarrow \infty$

This implies:
For $\gamma<3, \quad<k^{2}>\rightarrow \infty$
As $\mathbf{N}$ goes to infinity: this means there is no single scale

| Network | Size | $\langle k\rangle$ | $\kappa$ | $\gamma_{o w t}$ | $\gamma_{i n}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| WWW | 325729 | 4.51 | 900 | 2.45 | 2.1 |
| WWW | $4 \times 10^{7}$ | 7 |  | 2.38 | 2.1 |
| WWW | $2 \times 10^{6}$ | 7.5 | 4000 | 2.72 | 2.1 |
| WWW, site | 260000 |  |  |  | 1.94 |
| Internet, domain** | $3015-4389$ | $3.42-3.76$ | $30-40$ | $2.1-2.2$ | $2.1-2.2$ |
| Internet, router* | 3888 | 2.57 | 30 | 2.48 | 2.48 |
| Internet, router* | 150000 | 2.66 | 60 | 2.4 | 2.4 |
| Movie actors* | 212250 | 28.78 | 900 | 2.3 | 2.3 |
| Co-authors, SPIRES* | 56627 | 173 | 1100 | 1.2 | 1.2 |
| Co-authors, neuro** | 209293 | 11.54 | 400 | 2.1 | 2.1 |
| Co-authors, math.* | 70975 | 3.9 | 120 | 2.5 | 2.5 |
| Sexual contacts* | 2810 |  |  | 3.4 | 3.4 |
| Metabolic, E. coli | 778 | 7.4 | 110 | 2.2 | 2.2 |
| Protein, S. cerev** | 1870 | 2.39 |  | 2.4 | 2.4 |
| Ythan estuary* | 134 | 8.7 | 35 | 1.05 | 1.05 |
| Silwood Park* | 154 | 4.75 | 27 | 1.13 | 1.13 |
| Citation | 783339 | 8.57 |  |  | 3 |
| Phone call | $53 \times 10^{6}$ | 3.16 |  | 2.1 | 2.1 |
| Words, co-occurrence** | 460902 | 70.13 |  | 2.7 | 2.7 |
| Words, synonyms* | 22311 | 13.48 |  | 2.8 | 2.8 |

## Why is scale-freeness important?

## Origin of the name


ordered phase


disordered phase


Correlation length diverges at the critical point: the whole system is correlated!
Scale invariance: there is no characteristic scale for the fluctuation (scale-free behavior).

Nodes: scientist (authors) Links: joint publication

## Why is scale-freeness important?

## Universality?



Kiel University log files 112 days, $\mathrm{N}=59,912$ nodes


Ebel, Mielsch, Bornholdtz, PRE 2002.


(Faloutsos, Faloutsos and Faloutsos, 1999)
Scale free networks are rare https://www.nature.com/articles/ s41467-019-08746-5

Scalefree networks well done: https://arxiv.org/abs/1811.02071


Twitter:

C. Elegans



## Why is scale-freeness important?

## Effects on the distances (smaller than in random)

| Ultra <br> Small <br> World | const. | $\gamma=2$ | Size of the biggest hub is of order $\mathrm{O}(\mathrm{N})$. Most nodes can be connected within two layers of it, thus the average path length will be independent of the system size. |
| :---: | :---: | :---: | :---: |
|  | $\frac{\ln \ln N}{\ln (\gamma-1)}$ | $2<\gamma<3$ | The average path length increases slower than logarithmically. In a random network all nodes have comparable degree, thus most paths will have comparable length. In a scale-free network the vast majority of the path go through the few high degree hubs, reducing the distances between nodes. |
|  | $\frac{\ln N}{\ln \ln N}$ | $\gamma=$ | Some key models produce $\gamma=3$, so the result is of particular importance for them. This was first derived by Bollobas and collaborators for the network diameter in the context of a dynamical model, but it holds for the average path length as well. |
| Small World | $\ln N$ | $\gamma>3$ | The second moment of the distribution is finite, thus in many ways the network behaves as a random network. Hence the average path length follows the result that we derived for the random network model earlier. |

## Why is scale-freeness important?

## Recap

Graphical: a degree sequence that can be turned into a graph
Small gamma? Graphicality
(a) Graphical
(b) Not Graphical
(c)
)


given Y that are graphical.


ANOMALOUS
REGIME
No large network can exist here

```
SCALE-FREE
    REGIME
```


## RANDOM REGIME

Indistinguishable from a random network
P. Erdős and T. Gallai. Graphs with given degrees of vertices. Matematika Lapok, 11:264-274, 1960.
C.I. Del Genio, H. Kim, Z. Toroczkai, and K.E. Bassler. Efficient and exact sampling of simple graphs with given arbitrary degree sequence. PLoS ONE, 5: e10012, 042010.
V. Havel. A remark on the existence of finite graphs. Casopis Pest. Mat. 80:477-480, 1955

Large gamma?

$$
k_{\max }=10^{3} \rightarrow k_{\max }=k_{\min } N^{\frac{1}{\gamma-1}}
$$

$$
N=\left(\frac{k_{\max }}{k_{\min }}\right)^{\gamma-1} \simeq 10^{8}
$$

## Can we constrain random models to be scale-free?

(Growing models next time) Now configuration model: fix the degree sequence, shuffle rest

Original idea:

1. Given a degree sequence $\vec{k}=\left\{k_{1}, k_{2}, \ldots, k_{n}\right\}$
2. Assign to each node $i \in V \quad k_{i}$ bs
3. Select random pairs of unmatched stubs and connect them
4. Repeat 3 while there are unmatched stubs


Such process produces a configuration model that preserves the input degree sequence, allowing:

- multi-links,
- self-links

An effective algorithm

1. Take an array $\vec{v}$, it length 2 m and fill it with ki indices of each node $i \in V$
2. Make a random permutation of the array $\vec{v}$
3. Read the content of the array as ordered pairs
4. Each pair of consecutive node indices create a links in the configuration network


11111222233334445567


## Can we constrain random models to be scale-free?

Clustering

$$
C_{g}=\sum_{k_{i}, k_{j}=1}^{\infty} q_{k_{i}} q_{k_{j}} \frac{\left(k_{i}-1\right)\left(k_{j}-1\right)}{2 m}=\frac{1}{2 m}\left[\sum_{k=0}^{\infty}(k-1) q_{k}\right]^{2}
$$

## 

Excess degree

$$
q_{k}=\frac{k p(k)}{<k>} \quad 2 m=N<k>
$$

Probability of edge (i, j) $p\left(k_{i}, k_{j}\right)=\frac{k_{i} k_{j}}{2 m}$

$$
C_{g}=\frac{1}{N<k>^{3}}\left[\sum_{k=1}^{\infty}(k-1) k p(k)\right]^{2}=\frac{\left(<k^{2}>-<k>\right)^{2}}{N<k>^{3}} \sim \frac{\text { const }}{N}
$$

Average degree of neighbours

$$
<k_{n n}>=\sum_{k} k q_{k}=\frac{<k^{2}>}{<k>}
$$

Micro-canonical model!
Canonical version: Chung-Lu model (https://arxiv.org/pdf/1910.11341.pdf)

Molloy-Reed criterion (homework!)

| Network | Degree Distribution | Path Length | Clustering Coefficient |
| :---: | :---: | :---: | :---: |
| Real-world networks | Broad | Short | Large |
| ER graphs | Poissonian | Short | Small |
| Configuration <br> model | Custom, <br> can be broad | Short | Small |

## Can we constrain random models to be scale-free?

## Elements of Molloy-Reed criterion

Definition 4. A node is in the giant component of the network if, at least one of its links reach a node that is also in the giant component of the network.
A node reached by following a link of a network is in the giant component if at least one of the nodes reached by following one of the other links of the node is also in the giant component.

Probability following link to node in GC satisfies

$$
S^{\prime}=1-\sum_{k} \frac{k}{\langle k\rangle} P(k)\left(1-S^{\prime}\right)^{k-1} .
$$

Prob reach k node Prob other links link to GC

$$
\begin{aligned}
q_{k} & =\frac{k p(k)}{\langle k>} \quad 1-\left(1-S^{\prime}\right)^{k-1} \\
S^{\prime} & =\sum_{k} \frac{k}{\langle k\rangle} P(k)\left[1-\left(1-S^{\prime}\right)^{k-1}\right] \\
S^{\prime} & =1-\sum_{k} \frac{k}{\langle k\rangle} P(k)\left(1-S^{\prime}\right)^{k-1} .
\end{aligned}
$$

Probability node is not in GC == prob all its edges link to non GC

$$
1-S=\sum_{k} P(k)\left(1-S^{\prime}\right)^{k} . \quad S=1-\sum_{k} P(k)\left(1-S^{\prime}\right)^{k}
$$

Again we need a graphical solution:

$$
\begin{aligned}
& f\left(S^{\prime}\right)=S^{\prime} \\
& g\left(S^{\prime}\right)=1-\sum_{k} \frac{k}{\langle k\rangle} P(k)\left(1-S^{\prime}\right)^{k-1}
\end{aligned}
$$

$$
\begin{array}{rlrl}
\left.\frac{d S^{\prime}}{d S^{\prime}}\right|_{S^{\prime}=0} & =\left.\frac{d\left(1-\sum_{k} \frac{k}{\langle k\rangle} P(k)\left(1-S^{\prime}\right)^{k-1}\right)}{d S^{\prime}}\right|_{S^{\prime}=0}, & \frac{\langle k(k-1)\rangle}{\langle k\rangle}>1, \\
1 & =\left.\sum_{k} \frac{k(k-1)}{\langle k\rangle} P(k)\right|_{S^{\prime}=0}, & & \frac{\left\langle k^{2}\right\rangle}{\langle k\rangle^{2}}>2 .
\end{array}
$$

Molloy-Reed criterion

