



# Network theory Part II

**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 **<u>Clustering coefficient</u>** Centralities

#### **Properties**

**Scale-free Sparseness Connectedness Small-worldness High clustering** 



### **Today's topic: Random models**

### What?

### **Ensembles of networks with constraints**

but otherwise maximally random

<u>Why?</u>

They help us understand what is **structure** and what is random









#### *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].



p = 1/6



L=10

L=7





Erdös-Rényi model (1960)

#### Alfréd Rényi (1921-1970)

### Probability of a network in the ensemble

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

 $\mathbf{)}$ 

 $P(L) = \begin{bmatrix} & & & \\ & & & \\ & & & \\ & & \\ & & \\ & & \\ & & \\ & & & \\ & & \\ &$ 

The maximum number of links in a network of N nodes.

# $p^L(1-p)^{\frac{N(N-1)}{2}L}$



#### Average degree

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

Micro-recap

$$P(x) = \binom{T}{x} p^{x} (1-p)^{T-x}$$

 $\langle x \rangle = Tp$ 

$$\langle x^2 \rangle = p(1-p)T + p^2T^2$$

 $\sigma_x = [p(1-p)T]^{1/2}$ 

Average degree

$$< L > = \sum_{L=0}^{\binom{N}{2}} LP(L) = p \frac{N(N-1)}{2}$$

 $\langle k \rangle = 2L/N = p(N-1)$ 

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



#### **Degree distribution**

$$\begin{split} p(k) &= \binom{N-1}{k} p^k (1-p)^{(N-1)-k} & \text{For large N} \\ &< k >= p(N-1) \\ P(k) &= \binom{N-q_k^2}{k} p^k (1-p)^{(N-1)-k} & \frac{|\sigma_k|}{|s|} = \frac{1-p}{p} \frac{1}{N-1} |^{1/2} \simeq \frac{1}{(N-1)^{1/2}} \\ &< k >= p(N-1) \\ &< k >= p(N-1) & \frac{|\sigma_k|}{|s|} = \frac{1-p}{p} \frac{1}{N-1} |^{1/2} \simeq \frac{1}{(N-1)^{1/2}} \\ &< k >= p(N-1) & \frac{|\sigma_k|}{|s|} = \frac{1-p}{p} \frac{1}{N-1} |^{1/2} \simeq \frac{1}{(N-1)^{1/2}} \\ &< k >= p(N-1) & \frac{|\sigma_k|}{|s|} = \frac{1-p}{p} \frac{1}{N-1} |^{1/2} \simeq \frac{1}{(N-1)^{1/2}} \\ &\leq k >= p(N-1) & \frac{|\sigma_k|}{|s|} = \frac{1-p}{p} \frac{1}{N-1} |^{1/2} \simeq \frac{1}{(N-1)^{1/2}} \\ &\leq k >= p(N-1) & \frac{|\sigma_k|}{|s|} = \frac{1-p}{p} \frac{1}{N-1} |^{1/2} \simeq \frac{1}{(N-1)^{1/2}} \\ &\leq k >= p(N-1) & \frac{1}{p} = \frac{1-p}{N-1} \\ &\leq k <= p(N-1) & \frac{1-p}{N-1} \\ &\leq k <= p(N-1) \\ &\leq k <= p(N-1) & \frac{1-p}{N-1} \\ &\leq k <= p(N-1) \\ &\leq$$

For large N and small k:

<k> << N

$$\binom{N-1}{k} = \frac{(N-1)!}{k!(N-1-k)!} = \frac{(N-1)(N-1-1)(N-1-2)\dots(N-1-k+1)(N-1-k)!}{k!(N-1-k)!} = \frac{(N-1)^k}{k!}$$

 $\ln[(1-p)^{(N-1)-k}] = (N-1-k)\ln(1-k)$ 

$$(1-p)^{(N-1)-k} = e^{-}$$

$$\frac{\langle k \rangle}{N-1} = -(N-1-k)\frac{\langle k \rangle}{N-1} = -\langle k \rangle(1-\frac{k}{N-1}) \cong -\langle k \rangle$$

$$\ln(1+x) = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} x^n = x - \frac{x^2}{2} + \frac{x^3}{3} - \dots \quad \text{for} \quad |x|$$



#### 1)

 $|x| \leq 1$ 



And nope.. ER does not reproduce realistic degree distributions



**Dashed line: Poisson with <k> computed from data** 

 $P(k) = e^{-\langle k \rangle} \frac{\langle k \rangle^k}{k}$ 



### List of results:

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





#### What about clustering?



![](_page_10_Picture_3.jpeg)

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

#### 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)

Network	Size	$\langle k \rangle$	l	lrand	С	Crand	Reference			
WWW, site level, undir.	153 127	35.21	3.1	3.35	0.1078	0.00023	Adamic, 1999	10 <sup>-6</sup>		
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 al., 2001a,		10 <sup>1</sup> 10 <sup>3</sup> 10 <sup>5</sup>	
							Pastor-Satorras et al., 2001		Ν	
Movie actors	225 226	61	3.65	2.99	0.79	0.00027	Watts and Strogatz, 1998	(c)	Science Collaboration	(d)
LANL co-authorship	52 909	9.7	5.9	4.79	0.43	$1.8 \times 10^{-4}$	Newman, 2001a, 2001b, 2001c	100	<b>Consti</b>	n C
MEDLINE co-authorship	1 520 251	18.1	4.6	4.91	0.066	$1.1 \times 10^{-5}$	Newman, 2001a, 2001b, 2001c	10	yuall	JII (
SPIRES co-authorship	56 627	173	4.0	2.12	0.726	0.003	Newman, 2001a, 2001b, 2001c			_
NCSTRL co-authorship	11 994	3.59	9.7	7.34	0.496	$3 \times 10^{-4}$	Newman, 2001a, 2001b, 2001c	C(k)		C(k
Math. co-authorship	70 975	3.9	9.5	8.2	0.59	$5.4 \times 10^{-5}$	Barabási et al., 2001	U(II)		
Neurosci. co-authorship	209 293	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		(1) For	fïvo
Ythan estuary food web	134	8.7	2.43	2.26	0.22	0.06	Montoya and Solé, 2000	10-1		IIVC
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	22 311	13.48	4.5	3.84	0.7	0.0006	Yook et al., 2001b		IND	COG.
Power grid	4941	2.67	18.7	12.4	0.08	0.005	Watts and Strogatz, 1998		$10^{0}$ $10^{1}$ $10^{2}$ $10^{3}$	104
C. Elegans	282	14	2.65	2.25	0.28	0.05	Watts and Strogatz, 1998		6	
55.05									1S ey	(Dec
									Green	cifrve is

#### **C** seems independent of **N** Thus the local clusteri **(a)** 10 10-10-2 $\left< {f C} \right>$ / $\left< {f k} \right>$ C(k) 10-2 10-4

10-3

 $10^{0}$ 

![](_page_11_Figure_8.jpeg)

### What about connectedness? Let's guess a criterion!

![](_page_12_Figure_2.jpeg)

$$< k_c > = 1$$

Necessary! Ok.. but sufficient?

Erdos and Renyi, 1959

![](_page_12_Figure_6.jpeg)

Probability that i is not in GC?

1) 
$$i \nsim j \in GC \rightarrow (1-p)$$
  
2)  $i \sim j \notin GC \rightarrow (pu)$ 

![](_page_12_Picture_9.jpeg)

## <k> << N What about connectedness? Let's guess a criterion! $\frac{\langle k \rangle}{N-1} \rightarrow (N-1)\ln\left|1 - \frac{\langle k \rangle}{N-1}(1-u)\right| = \ln u$

$$(1 - p + pu)^{N-1} = u$$
  $N_{GC} = N(1 - u)$   $p = -$ 

$$\rightarrow - \langle k \rangle (1-u) \approx \ln u \rightarrow u \sim e^{-\langle k \rangle S}.$$
$$S = I - e^{-\langle k \rangle S}.$$

**Does not have a closed solution: let's solve graphically** This equation provides the size of the giant component *S* in function of (a) > (Figure 3.17). While (3.32) looks simple), it does not have a closed solution. We can solve it graphically by plotting the right hand side of (3.32) as a function of S for various values of  $\langle k \rangle$ . To have a nonzero solution, the obtained curve must intersect with the dotted diagonal, representing the left hand side of (3.32). For small <k> the two curves intersect each other  $\overline{only}_{a} = 0$ , indicating that for small  $\langle k \rangle = 1$ is zero. Only when <k> exceeds a threshold value, does a non-zero solution emerge.  $\langle \mathbf{k} \rangle = 0.5$ 

(1-

To determine the value of  $\ll k$  at which we start having a nonzero solution we take a derivasive of (3.32), as the phase transition p(x) int is when the rhs of (3.32) has the same deriva

![](_page_13_Figure_8.jpeg)

![](_page_13_Picture_9.jpeg)

#### Water-Ice phase transition

![](_page_14_Picture_2.jpeg)

![](_page_14_Figure_3.jpeg)

![](_page_14_Picture_4.jpeg)

#### Magnetic phase transition

![](_page_14_Figure_7.jpeg)

### Phase transition in connectedness

![](_page_15_Figure_1.jpeg)

![](_page_15_Figure_2.jpeg)

![](_page_15_Picture_3.jpeg)

![](_page_15_Picture_4.jpeg)

![](_page_16_Figure_1.jpeg)

- We can reproduce connectedness w

Citation Network

Actor Network

Science Collaboration

### Most real networks are in the supercritical regime

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

Ν	L	( <b>k</b> )	۲d>	d <sub>max</sub>	InN/In (k)
192,244	609,066	6.34	6.98	26	6.58
325,729	1,497,134	4.60	11.27	93	8.31
4,941	6,594	2.67	18.99	46	8.66
36,595	91,826	2.51	11.72	39	11.42
57,194	103,7 <mark>3</mark> 1	1.81	5.88	18	18.4
23,133	93,437	8.08	5.35	15	4.81
702,388	29,397,908	83.71	3.91	14	3.04
449,673	4,707,958	10.43	11 <mark>.</mark> 21	42	5.55

(k)

![](_page_16_Picture_7.jpeg)

#### What about distances? Small World

![](_page_17_Figure_2.jpeg)

Frigyes Karinthy, 1929 Stanley Milgram, 1967

Sarah

Ralph

64

![](_page_17_Picture_4.jpeg)

![](_page_17_Picture_5.jpeg)

#### Let's try an easy case

![](_page_18_Figure_2.jpeg)

<k> nodes at distance d=2
<k>^2 nodes at distance d=2
<k>^3 nodes at distance d=3
 at distance d=3
 at distance two (d=2).

<k>^3 nodes at distance d=3

1 + < k > + < k >^2 + < k >^3 + ... = N(d)

 $\frac{\langle k \rangle^{d_{max}+1} - \langle k \rangle^{d} \text{ nodes at distance } d}{\sum \langle k \rangle - 1} = N \xrightarrow{d_{max}} d_{max} \simeq \frac{\log N}{\log \langle k \rangle}$ 

Geometric series For example, if  $\langle k \rangle \approx 1,000$ , which is t

Wrong! This is actually closer to the average distance! I has, we expect 10<sup>6</sup> This is small word of the verage distance!  $\log \langle k \rangle$ This is small word of the verage distance!  $\log \langle k \rangle$   $\log \langle k \rangle$   $d > \log \langle k \rangle$ 

![](_page_18_Picture_7.jpeg)

#### 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  $p \sim 1/N$
- Small worldness

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**NETWORK** 

Internet

WWW

**Power Grid** 

Mobile Phone C

Email

Science Collabo

Actor Network

**Citation Networ** 

E. Coli Metaboli

**Protein Interact** 

	N		$\langle k \rangle$	$\langle d \rangle$	$d_{max}$	$\ln\langle k \rangle$
	192,244	609,066	6.34	6.98	26	6.58
	325,729	1,497,134	4.60	11.27	93	8.31
	4,941	6,594	2.67	18.99	46	8.66
Calls	36,595	91,826	2.51	11.72	39	11.42
	57,194	103,731	1.81	5.88	18	18.4
oration	23,133	93,439	8.08	5.35	15	4.81
	702,388	29,397,908	83,71	3,91	14	3,04
rk	449,673	4,707,958	10.43	11,21	42	5.55
ism	1,039	5,802	5.58	2.98	8	4.04
tions	2,018	2,930	2.90	5.61	14	7.14

![](_page_19_Picture_20.jpeg)

![](_page_19_Figure_21.jpeg)

### Is small-world surprising?

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

![](_page_20_Figure_2.jpeg)

![](_page_20_Figure_3.jpeg)

### 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

![](_page_21_Picture_2.jpeg)

Increasing randomness

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

Watts, Duncan J., and Steven H. Strogatz. "Collective dynamics of 'small-world'networks." *nature* 393.6684 (1998): 440-442.

![](_page_21_Picture_7.jpeg)

#### 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
- Small worldness emerges naturally.

![](_page_22_Figure_7.jpeg)

ad/powerlaw ensity (or viceversa)

	Degree Distribution	Path Length	Clustering Coefficient
orks	Broad	Short	Large
	Poissonian	Short	Small

![](_page_22_Picture_10.jpeg)

![](_page_22_Picture_11.jpeg)

### What does scale-freeness mean? Hubs

![](_page_23_Picture_1.jpeg)

![](_page_23_Picture_2.jpeg)

### What does scale-freeness mean?

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

**Discrete formalism** 

$$p_{k} = Ck^{-\gamma}$$
$$\sum_{k=1}^{\infty} p_{k} = 1$$
$$C\sum_{k=1}^{\infty} k^{-\gamma} = 1$$
$$C = \frac{1}{\sum_{k=1}^{\infty} k^{-\gamma}} = \frac{1}{\zeta(\gamma)}$$
$$p_{k} = \frac{k^{-\gamma}}{\zeta(\gamma)}$$

#### **Continuous formalism**

$$p(k) = Ck^{-\gamma}$$

$$\int_{k_{min}}^{\infty} p(k)dk = 1$$

$$C = \frac{1}{\int_{k_{min}}^{\infty} p(k)dk} = (\gamma - 1)k_{min}^{\gamma - 1}$$
$$p(k) = (\gamma - 1)k_{min}^{\gamma - 1}k^{-\gamma}$$

![](_page_24_Picture_8.jpeg)

![](_page_25_Figure_1.jpeg)

![](_page_25_Picture_2.jpeg)

![](_page_25_Picture_3.jpeg)

![](_page_25_Figure_4.jpeg)

![](_page_25_Figure_5.jpeg)

![](_page_25_Figure_6.jpeg)

Hubs!

![](_page_25_Picture_8.jpeg)

1 1 1 1 1 1 1 1 1

10<sup>2</sup>

k

#### Implies heterogeneity Changes network "topology" Affects dynamical processes

![](_page_26_Figure_2.jpeg)

![](_page_26_Figure_3.jpeg)

![](_page_26_Figure_4.jpeg)

![](_page_26_Picture_5.jpeg)

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

Assume only one node  $\int_{k_{max}}^{\infty} p(k)dk \simeq \frac{1}{N} \qquad \int_{k_{max}}^{\infty} p(k)dk = (\gamma - 1)k_{min}^{\gamma - 1} \int_{k_{max}}^{\infty} k^{-\gamma}dk = \frac{\gamma - 1}{-\gamma + 1}k_{min}^{\gamma - 1}[k^{-\gamma + 1}]_{k_{max}}^{\infty} = \frac{k_{min}^{\gamma - 1}}{k_{max}^{\gamma - 1}} \simeq \frac{1}{N}$   $k_{max} = k_{min}N^{\frac{1}{\gamma - 1}} \qquad \qquad 10^{10} \lim_{\substack{10^{\circ} \\ 10^{\circ} \\ 10^{\circ} \end{bmatrix}}} \lim_{\substack{10^{\circ} \\ 10^{\circ} \end{bmatrix}} \lim_{\substack{10^{\circ} \\ 10^{\circ} \end{bmatrix}}} \lim_{\substack{10^{\circ} \\ 10^{\circ} \end{bmatrix}} \lim_{\substack{10^{\circ} \\ 10^{\circ} \end{bmatrix}} \lim_{\substack{10^{\circ} \\ 10^{\circ} \end{bmatrix}}} \lim_{\substack{10^{\circ} \\ 10^{\circ} \end{bmatrix}} \lim_{\substack{10^{\circ} \\ 10^{\circ} \end{bmatrix}}} \lim_{\substack{10^{\circ} \\ 10^{\circ} \end{bmatrix}} \lim_{\substack{10^{\circ} \\ 10^{\circ} \end{bmatrix}} \lim_{\substack{10^{\circ} \\ 10^{\circ} \end{bmatrix}} \lim_{\substack{10^{\circ} \\ 10^{\circ} \end{bmatrix}}} \lim_{\substack{10^{\circ} \\ 10^{\circ} \end{bmatrix}} \lim_{\substack{10^{\circ} \\ 10^{\circ} \end{bmatrix}} \lim_{\substack{10^{\circ} \\ 10^{\circ} \end{bmatrix}} \lim_{\substack{10^{\circ} \\ 10^{\circ} \end{bmatrix}}} \lim_{\substack{10^{\circ} \\ 10^{\circ} \end{bmatrix}} \lim_{\substack{10^{\circ} \\ 10$ 

λ

• $k_{max}$ , 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  $\gamma < 2 k_{max}$  increases faster than N: condensation phenomena ==> the largest hub will grab an increasing fraction of links. Anomaly!

![](_page_27_Figure_8.jpeg)

![](_page_27_Picture_10.jpeg)

More divergences!

$$< k^m > = \int_{k_{min}}^{\infty} k^m p(k) dk \qquad p(k) = (\gamma - 1) k_{min}^{\gamma - 1} k$$

$$\langle k^m \rangle = (\gamma - 1)k_{\min}^{\gamma - 1} \int_{k_{\min}}^{\infty} k^{m - \gamma} dk = \frac{\gamma - 1}{m - \gamma + 1}k_{\min}^{\gamma} dk$$

![](_page_28_Figure_4.jpeg)

This implies:

For 
$$\gamma < 3$$
,  $< k^2 > \rightarrow \infty$ 

As N goes to infinity: this means there is no single scale

 $< k^{m} >= (\gamma - 1)k_{\min}^{\gamma - 1} \int_{k_{\min}}^{\infty} k^{m - \lambda} dk = \frac{(\gamma - 1)}{(m - \gamma + 1)}k_{\min}^{\gamma} k_{\min}^{\gamma - 1} = \frac{(\gamma - 1)}{(m - \gamma + 1)}k_{\max}^{\gamma} k_{\max}^{\gamma}$ 

Network	Size	$\langle k \rangle$	ĸ	$\gamma_{out}$	$\gamma_{in}$
www	325 729	4.51	900	2.45	2.1
www	$4 \times 10^{7}$	7		2.38	2.1
www	$2 \times 10^8$	7.5	4000	2.72	2.1
WWW, site	260 000				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*	150 000	2.66	60	2.4	2.4
Movie actors*	212 250	28.78	900	2.3	2.3
Co-authors, SPIRES*	56 627	173	1100	1.2	1.2
Co-authors, neuro.*	209 293	11.54	400	2.1	2.1
Co-authors, math.*	70 975	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	783 339	8.57			3
Phone call	53×10 <sup>6</sup>	3.16		2.1	2.1
Words, co-occurrence*	460 902	70.13		2.7	2.7
Words, synonyms*	22 311	13.48		2.8	2.8

![](_page_28_Picture_11.jpeg)

![](_page_29_Figure_2.jpeg)

### Why is scale-freeness important? **Universality?**

![](_page_30_Figure_1.jpeg)

(Faloutsos, Faloutsos and Faloutsos, 1999)

![](_page_30_Figure_3.jpeg)

Pussokram.com online community; 512 days, 25,000 users.

![](_page_30_Figure_5.jpeg)

Holme, Edling, Liljeros, 2002.

![](_page_30_Figure_7.jpeg)

![](_page_30_Figure_10.jpeg)

Effects on the distances (smaller than in ranging)  $= k_{\min} N^{\overline{\gamma-1}}$ 

	const.	$\gamma = 2$	Size of the bigges of it, thus the ave
Ultra Small World	$\frac{\ln \ln N}{\ln(\gamma - 1)}$	$2 < \gamma < 3$	The average path nodes have comp scale-free networ reducing the dista
< l >~	$\int \frac{\ln N}{\ln \ln N}$	$\gamma = 3$	Some key models was first derived a dynamical mod
Small World	$\ln N$	$\gamma > 3$	<u>The second mom</u> as a random netw

Cohen, Havlin Phys. Rev. Lett. 90, 58701(2003); Cohen, Havlin and ben-Avraham, in Handbook of Graphs and Networks, Eds. Bornholdt and Shuster (Willy-VCH, NY, 2002) Chap. 4; Confirmed also by: Dorogovtsev et al (2002), Chung and Lu (2002); (Bollobas, Riordan, 2002; Bollobas, 1985; Newman, 2001

![](_page_31_Picture_4.jpeg)

est hub is of order O(N). Most nodes can be connected within two layers erage path length will be independent of the system size.

h length increases slower than logarithmically. In a random network all parable degree, thus most paths will have comparable length. In a rk the vast majority of the path go through the few high degree hubs, ances between nodes.

Is produce  $\gamma$ =3, so the result is of particular importance for them. This by Bollobas and collaborators for the network diameter in the context of del, but it holds for the average path length as well.

<u>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.</u>

![](_page_31_Picture_9.jpeg)

#### **Graphical: a degree sequence** that can be turned into a graph

#### Small gamma? Graphicality

![](_page_32_Figure_3.jpeg)

Recap

![](_page_32_Figure_4.jpeg)

P. Erdős and T. Gallai. Graphs with given degrees  $p_{min}$  fiver tices. Matematikai 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, 04 2010.

V. Havel. A remark on the existence of finite graphs. Casopis Pest. Mat., 80:477-480, 1955.

Large gamma?  $k_{max} = 10^3 \to k_{max} = k_{min} N^{\frac{1}{\gamma - 1}}$  $k_{max}$  $\simeq 10^8$ N =

![](_page_32_Picture_11.jpeg)

 $\langle k \rangle$ 

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

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

Original idea:

4.

- Given a degree sequence  $\vec{k} = \{k_1, k_2, \dots, k_n\}$ 1.
- Assign to each node  $i \in V$   $k_i$  bs 2.
- 3. Select random pairs of unmatched stubs and ()

are unmatched stubs

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

- multi-links,
- self-links

expected number of self-loops and multi-links goes to zero in the  $N \rightarrow \infty$  limit.

An effective algorithm

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

![](_page_33_Picture_17.jpeg)

![](_page_33_Picture_18.jpeg)

![](_page_33_Figure_20.jpeg)

Clustering  

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

where q\_k denotes the probability that a random edge reaches a degree-k vertex

$$C_{g} = \frac{1}{N < k >^{3}} C = \frac{1}{n} \frac{\left[\langle k \rangle^{2} - \langle k \rangle\right]^{2}}{\langle k \rangle^{3}}^{2} = \frac{\left(\langle k^{2} \rangle - \langle k \rangle\right]^{2}}{N < k > 2}$$
Average degree **pf** neighbours  $np_{k} = \frac{kp_{k}}{\langle k \rangle}$ 

$$\langle k_{nn} \rangle = \sum_{k} kq_{k} = \frac{\langle k^{2} \rangle}{\langle k \rangle > 2}$$

$$kp_{neighb,k} = \frac{\langle k^{2} \rangle}{\langle k \rangle}$$
Micro-canonical model!
Canonical version: **Chung-Lu model**
(https://arxiv.org/pdf/1910.11341.pdf)
Molloy-Reed criterion (homework!)

Ś

### nodels to be scale-free? $1)q_k$ XXXX Probability of edge (i, j) Excess degree $\langle k \rangle \quad p(k_i, k_j) =$ kp(k) $q_k$ probability that a random edge reaches a degree- vertex const $(k >)^2$

 $i \in$ 

Network	Degree Distribution	Path Length	Clustering Coefficie
-world networks	Broad	Short	Large
ER graphs	Poissonian	Short	Small
configuration model	Custom, can be broad	Short	Small

![](_page_34_Picture_5.jpeg)

![](_page_34_Picture_6.jpeg)

### 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

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

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

$$\begin{split} 1 - S &= \sum_{k} P(k)(1 - S')^{k}. \qquad S = 1 - \sum_{k} P(k)(1 - S')^{k}. \\ \text{Again we need a graphical solution:} \qquad \frac{dS'}{dS'}\Big|_{S'=0} = \frac{d(1 - \sum_{k} \frac{k}{\langle k \rangle} P(k)(1 - S')^{k-1})}{dS'}\Big|_{S'=0}}{dS'}\Big|_{S'=0} \\ f(S') &= S' \qquad 1 = \sum_{k} \frac{k(k-1)}{\langle k \rangle} P(k)\Big|_{S'=0}, \\ 1 &= \frac{\langle k(k-1) \rangle}{\langle k \rangle} \end{split}$$

$$f(S') = S'$$

$$g(S') = 1 - \sum_{k} \frac{k}{\langle k \rangle} P(k) (1 - S')^{k-1}$$
1

Prob reach k node

 $q_k = \frac{kp(k)}{\langle k \rangle}$ 

Prob other links link to GC

$$1 - (1 - S')^{k-1}$$

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

**Molloy-Reed criterion** 

$$\frac{\langle k(k-1)\rangle}{\langle k\rangle} > 1,$$

$$\frac{\langle k^2 \rangle}{\langle k \rangle^2} > 2.$$

(Check proposition 8.4.1-2-3 <u>here</u>)

![](_page_35_Picture_17.jpeg)