

# Mixed, correlated random networks


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Principles of Complex Systems, Vols. 1, 2, & 3D  
CSYS/MATH 6701, 6713, & a pretend number, 2024–2025

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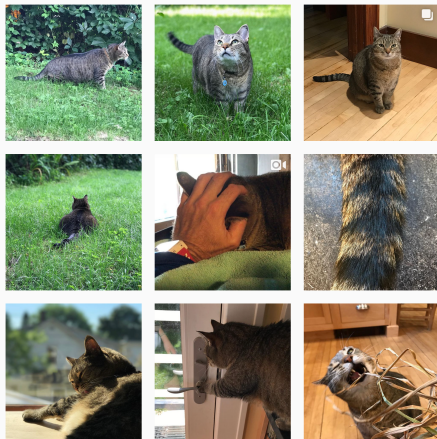
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# Random directed networks:



So far, we've largely studied networks with undirected, unweighted edges.



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Now consider directed, unweighted edges.

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Nodes have  $k_i$  and  $k_o$  incoming and outgoing edges, otherwise random.

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 Normalization:  $\sum_{k_i=0}^{\infty} \sum_{k_o=0}^{\infty} P_{k_i, k_o} = 1$



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Marginal in-degree and out-degree distributions:

$$P_{k_i} = \sum_{k_o=0}^{\infty} P_{k_i, k_o} \text{ and } P_{k_o} = \sum_{k_i=0}^{\infty} P_{k_i, k_o}$$



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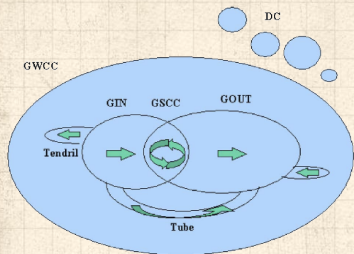
$$P_{k_i} = \sum_{k_o=0}^{\infty} P_{k_i, k_o} \text{ and } P_{k_o} = \sum_{k_i=0}^{\infty} P_{k_i, k_o}$$

Required balance:

$$\langle k_i \rangle = \sum_{k_i=0}^{\infty} \sum_{k_o=0}^{\infty} k_i P_{k_i, k_o} = \sum_{k_i=0}^{\infty} \sum_{k_o=0}^{\infty} k_o P_{k_i, k_o} = \langle k_o \rangle$$



# Directed network structure:



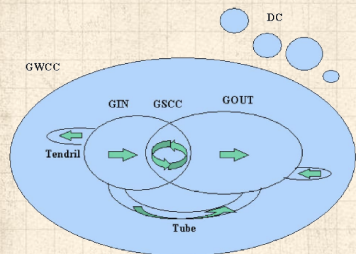
From Boguñá and Serano. [1]


- GWCC = Giant Weakly Connected Component (directions removed);
- GIN = Giant In-Component;
- GOUT = Giant Out-Component;
- GSCC = Giant Strongly Connected Component;
- DC = Disconnected Components (finite).








# Directed network structure:




 GWCC = Giant Weakly Connected Component (directions removed);


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From Boguñá and Serano. [1]

 When moving through a family of increasingly connected directed random networks, GWCC usually appears before GIN, GOUT, and GSCC which tend to appear together. [4, 1]



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## Observation:

 Directed and undirected random networks are separate families ...

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## Observation:

 Directed and undirected random networks are separate families ...

 ...and analyses are also disjoint.

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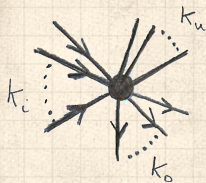


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Consider nodes with three types of edges:

- $k_u$  undirected edges,
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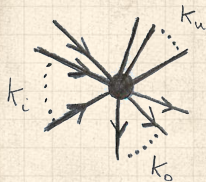
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Consider nodes with three types of edges:

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- $k_o$  outgoing directed edges.

Define a node by generalized degree:

$$\vec{k} = [k_u \ k_i \ k_o]^T.$$





## Joint degree distribution:

$$P_{\vec{k}} \text{ where } \vec{k} = [k_u \ k_i \ k_o]^T.$$

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Joint degree distribution:

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As for directed networks, require in- and out-degree averages to match up:


$$\langle k_i \rangle = \sum_{k_u=0}^{\infty} \sum_{k_i=0}^{\infty} \sum_{k_o=0}^{\infty} k_i P_{\vec{k}} = \sum_{k_u=0}^{\infty} \sum_{k_i=0}^{\infty} \sum_{k_o=0}^{\infty} k_o P_{\vec{k}} = \langle k_o \rangle$$






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 Directed and undirected random networks are disjoint subfamilies:

$$\text{Undirected: } P_{\vec{k}} = P_{k_u} \delta_{k_i,0} \delta_{k_o,0},$$

$$\text{Directed: } P_{\vec{k}} = \delta_{k_u,0} P_{k_i, k_o}.$$



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# Correlations:

 Now add correlations (two point or Markovian) :

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# Correlations:



Now add correlations (two point or Markovian)  $\square$ :

1.  $P^{(u)}(\vec{k} | \vec{k}') =$  probability that an undirected edge leaving a degree  $\vec{k}'$  nodes arrives at a degree  $\vec{k}$  node.

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 Now require more refined (detailed) balance.




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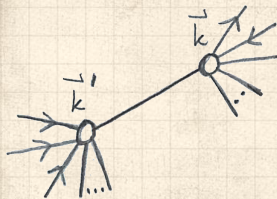
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2.  $P^{(o)}(\vec{k} | \vec{k}')$  and  $P^{(i)}(\vec{k} | \vec{k}')$  must be connected.



# Correlations—Undirected edge balance:

 Randomly choose an edge, and randomly choose one end.



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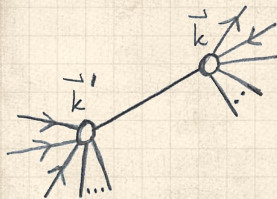
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# Correlations—Undirected edge balance:

- ☇ Randomly choose an edge, and randomly choose one end.
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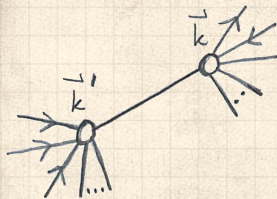
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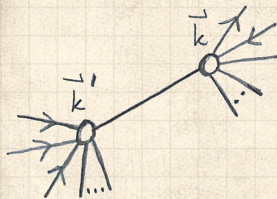
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- Observe we must have  $P^{(u)}(\vec{k}, \vec{k}') = P^{(u)}(\vec{k}', \vec{k})$ .



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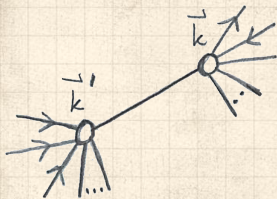
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Conditional probability  
connection:

$$P^{(u)}(\vec{k}, \vec{k}') = P^{(u)}(\vec{k} | \vec{k}') \frac{k'_u P(\vec{k}')}{\langle k'_u \rangle}$$

$$P^{(u)}(\vec{k}', \vec{k}) = P^{(u)}(\vec{k}' | \vec{k}) \frac{k_u P(\vec{k})}{\langle k_u \rangle}$$



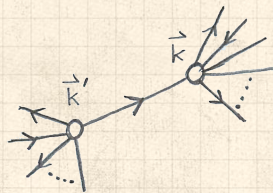
# Correlations—Directed edge balance:

 The quantities

$$\frac{k_o P(\vec{k})}{\langle k_o \rangle} \text{ and } \frac{k_i P(\vec{k})}{\langle k_i \rangle}$$

give the probabilities that in starting at a random end of a randomly selected edge, we begin at a degree  $\vec{k}$  node and then find ourselves travelling:

1. along an outgoing edge, or
2. against the direction of an incoming edge.



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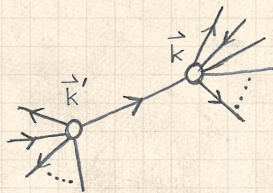
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2. against the direction of an incoming edge.

 We therefore have

$$P^{(\text{dir})}(\vec{k}, \vec{k}') = P^{(\text{i})}(\vec{k} | \vec{k}') \frac{k'_o P(\vec{k}')}{\langle k'_o \rangle} = P^{(\text{o})}(\vec{k}' | \vec{k}) \frac{k_i P(\vec{k})}{\langle k_i \rangle}.$$




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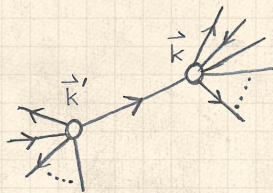
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 Note that  $P^{(\text{dir})}(\vec{k}, \vec{k}')$  and  $P^{(\text{dir})}(\vec{k}', \vec{k})$  are in general not related if  $\vec{k} \neq \vec{k}'$ .





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# Global spreading condition: [2]

When are cascades possible?:

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# Global spreading condition: [2]

When are cascades possible?:

 Consider uncorrelated mixed networks first.

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- Consider uncorrelated mixed networks first.
- Recall our first result for undirected random networks, that edge gain ratio must exceed 1:

$$\mathbf{R} = \sum_{k_u=0}^{\infty} \frac{k_u P_{k_u}}{\langle k_u \rangle} \bullet (k_u - 1) \bullet B_{k_u,1} > 1.$$

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- Similar form for purely directed networks:

$$\mathbf{R} = \sum_{k_i=0}^{\infty} \sum_{k_o=0}^{\infty} \frac{k_i P_{k_i, k_o}}{\langle k_i \rangle} \bullet k_o \bullet B_{k_i,1} > 1.$$



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- Both are composed of (1) probability of connection to a node of a given type; (2) number of newly infected edges if successful; and (3) probability of infection.





# Global spreading condition:

## Local growth equation:

- Define number of infected edges leading to nodes a distance  $d$  away from the original seed as  $f(d)$ .

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 Infected edge growth equation:

$$f(d + 1) = \mathbf{R}f(d).$$

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 Now see  $B_{k_u,1}$  is the probability that an infected edge eventually infects a node.


 Also allows for recovery of nodes (SIR).





# Global spreading condition:

## Mixed, uncorrelated random networks:

 Now have two types of edges spreading infection: directed and undirected.

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# Global spreading condition:

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 Gain ratio now more complicated:

1. Infected directed edges can lead to infected directed or undirected edges.
2. Infected undirected edges can lead to infected directed or undirected edges.

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# Global spreading condition:

## Mixed, uncorrelated random networks:


-  Now have two types of edges spreading infection: directed and undirected.
-  Gain ratio now more complicated:
  1. Infected directed edges can lead to infected directed or undirected edges.
  2. Infected undirected edges can lead to infected directed or undirected edges.
-  Define  $f^{(u)}(d)$  and  $f^{(o)}(d)$  as the expected number of infected undirected and directed edges leading to nodes a distance  $d$  from seed.






Gain ratio now has a matrix form:

$$\begin{bmatrix} f^{(u)}(d+1) \\ f^{(o)}(d+1) \end{bmatrix} = \mathbf{R} \begin{bmatrix} f^{(u)}(d) \\ f^{(o)}(d) \end{bmatrix}$$


 Gain ratio now has a matrix form:

$$\begin{bmatrix} f^{(u)}(d+1) \\ f^{(o)}(d+1) \end{bmatrix} = \mathbf{R} \begin{bmatrix} f^{(u)}(d) \\ f^{(o)}(d) \end{bmatrix}$$


 Two separate gain equations:

$$f^{(u)}(d+1) = \sum_{\bar{k}} \left[ \frac{k_u P_{\bar{k}}}{\langle k_u \rangle} \bullet (k_u - 1) \bullet B_{k_u+k_i,1} f^{(u)}(d) + \frac{k_i P_{\bar{k}}}{\langle k_i \rangle} \bullet k_u \bullet B_{k_u+k_i,1} f^{(o)}(d) \right]$$




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 Gain ratio matrix:

$$\mathbf{R} = \sum_{\bar{k}} \begin{bmatrix} \frac{k_u P_{\bar{k}}}{\langle k_u \rangle} \bullet (k_u - 1) & \frac{k_i P_{\bar{k}}}{\langle k_i \rangle} \bullet k_u \\ \frac{k_u P_{\bar{k}}}{\langle k_u \rangle} \bullet k_o & \frac{k_i P_{\bar{k}}}{\langle k_i \rangle} \bullet k_o \end{bmatrix} \bullet B_{k_u+k_i,1}$$


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 Spreading condition: max eigenvalue of  $\mathbf{R} > 1$ .

# Global spreading condition:



Useful change of notation for making results more general:  
write  $P^{(u)}(\vec{k} | *) = \frac{k_u P_{\vec{k}}}{\langle k_u \rangle}$  and  $P^{(i)}(\vec{k} | *) = \frac{k_i P_{\vec{k}}}{\langle k_i \rangle}$  where  $*$  indicates the starting node's degree is irrelevant (no correlations).



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 Also write  $B_{k_u k_i, *}$  to indicate a more general infection probability, but one that does not depend on the edge's origin.

 Now have, for the example of mixed, uncorrelated random networks:

$$\mathbf{R} = \sum_{\vec{k}} \begin{bmatrix} P^{(u)}(\vec{k} | *) \bullet (k_u - 1) & P^{(i)}(\vec{k} | *) \bullet k_u \\ P^{(u)}(\vec{k} | *) \bullet k_o & P^{(i)}(\vec{k} | *) \bullet k_o \end{bmatrix} \bullet B_{k_u k_i, *}$$



## Summary of contagion conditions for uncorrelated networks:



I. Undirected, Uncorrelated— $f(d + 1) = \mathbf{f}(d)$ :

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 III. Mixed Directed and Undirected, Uncorrelated—

$$\begin{bmatrix} f^{(u)}(d + 1) \\ f^{(o)}(d + 1) \end{bmatrix} = \mathbf{R} \begin{bmatrix} f^{(u)}(d) \\ f^{(o)}(d) \end{bmatrix}$$

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## Correlated version:



Now have to think of transfer of infection from edges emanating from degree  $\vec{k}'$  nodes to edges emanating from degree  $\vec{k}$  nodes.

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- Replace  $P^{(i)}(\vec{k} | *)$  with  $P^{(i)}(\vec{k} | \vec{k}')$  and so on.
- Edge types are now more diverse beyond directed and undirected as originating node type matters.
- Sums are now over  $\vec{k}'$ .



## Summary of contagion conditions for correlated networks:

IV. Undirected, Correlated— $f_{k_u}(d+1) = \sum_{k'_u} R_{k_u k'_u} f_{k'_u}(d)$

$$R_{k_u k'_u} = P^{(u)}(k_u | k'_u) \cdot (k_u - 1) \cdot B_{k_u k'_u}$$

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V. Directed, Correlated— $f_{k_i k_o}(d+1) = \sum_{k'_i, k'_o} R_{k_i k_o k'_i k'_o} f_{k'_i k'_o}(d)$

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VI. Mixed Directed and Undirected, Correlated—

$$\begin{bmatrix} f_{\vec{k}}^{(u)}(d+1) \\ f_{\vec{k}}^{(o)}(d+1) \end{bmatrix} = \sum_{k'} \mathbf{R}_{\vec{k}\vec{k}'} \begin{bmatrix} f_{\vec{k}'}^{(u)}(d) \\ f_{\vec{k}'}^{(o)}(d) \end{bmatrix}$$

$$\mathbf{R}_{\vec{k}\vec{k}'} = \begin{bmatrix} P^{(u)}(\vec{k} | \vec{k}') \bullet (k_u - 1) & P^{(i)}(\vec{k} | \vec{k}') \bullet k_u \\ P^{(u)}(\vec{k} | \vec{k}') \bullet k_o & P^{(i)}(\vec{k} | \vec{k}') \bullet k_o \end{bmatrix} \bullet B_{\vec{k}\vec{k}'}$$



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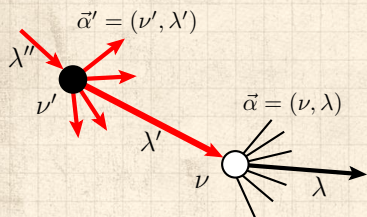
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## Full generalization:



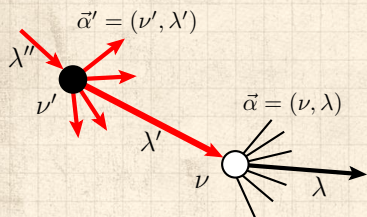
$$f_{\vec{\alpha}}(d+1) = \sum_{\vec{\alpha}'} R_{\vec{\alpha}\vec{\alpha}'} f_{\vec{\alpha}'}(d)$$

$R_{\vec{\alpha}\vec{\alpha}'}$  is the gain ratio matrix and has the form:

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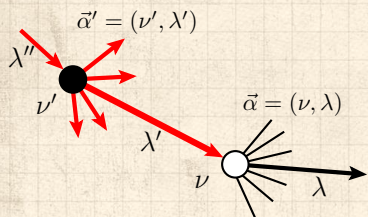
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  $P_{\vec{\alpha}\vec{\alpha}'}$  = conditional probability that a type  $\lambda'$  edge emanating from a type  $\nu'$  node leads to a type  $\nu$  node.




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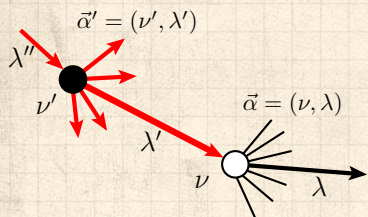
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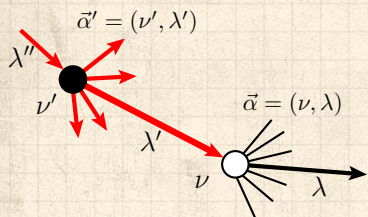
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## Full generalization:



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-   $B_{\vec{\alpha}\vec{\alpha}'}$  = probability that a type  $\nu$  node is eventually infected by a single infected type  $\lambda'$  link arriving from a neighboring node of type  $\nu'$ .
-  Generalized contagion condition:

$$\max |\mu| : \mu \in \sigma(\mathbf{R}) > 1$$



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 As we saw earlier, the triggering probability for simple contagion on random networks can be determined with a straightforward physical argument.

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As we saw earlier, the triggering probability for simple contagion on random networks can be determined with a straightforward physical argument.

Two good things:

$$Q_{\text{trig}} = \sum_{k=0}^{\infty} \frac{k P_k}{\langle k \rangle} \bullet B_{k1} \bullet \left[ 1 - (1 - Q_{\text{trig}})^{k-1} \right],$$

$$P_{\text{trig}} = S_{\text{trig}} = \sum_k P_k \bullet \left[ 1 - (1 - Q_{\text{trig}})^k \right].$$

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Equivalent to result found via the eldritch route of generating functions.



As we saw earlier, the triggering probability for simple contagion on random networks can be determined with a straightforward physical argument.

Two good things:

$$Q_{\text{trig}} = \sum_{k=0}^{\infty} \frac{kP_k}{\langle k \rangle} \cdot B_{k1} \cdot \left[ 1 - (1 - Q_{\text{trig}})^{k-1} \right],$$

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Equivalent to result found via the eldritch route of generating functions.

Generating functions arguably make some kinds of calculations easier (but perhaps we don't care about component sizes that much).

On the other hand, a plainspoken physical argument helps us generalize to correlated networks more easily.



## Summary of triggering probabilities for uncorrelated networks: <sup>[3]</sup>

### I. Undirected, Uncorrelated—

$$Q_{\text{trig}} = \sum_{k'_u} P^{(u)}(k'_u | \cdot) B_{k'_u 1} [1 - (1 - Q_{\text{trig}})^{k'_u - 1}]$$

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### II. Directed, Uncorrelated—

$$Q_{\text{trig}} = \sum_{k'_i, k'_o} P^{(u)}(k'_i, k'_o | \cdot) B_{k'_i 1} [1 - (1 - Q_{\text{trig}})^{k'_o}]$$

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## Summary of triggering probabilities for uncorrelated networks:

### III. Mixed Directed and Undirected, Uncorrelated—

$$Q_{\text{trig}}^{(u)} = \sum_{\vec{k}'} P^{(u)}(\vec{k}' | \cdot) B_{\vec{k}'1} \left[ 1 - (1 - Q_{\text{trig}}^{(u)})^{k'_u - 1} (1 - Q_{\text{trig}}^{(o)})^{k'_o} \right]$$

$$Q_{\text{trig}}^{(o)} = \sum_{\vec{k}'} P^{(i)}(\vec{k}' | \cdot) B_{\vec{k}'1} \left[ 1 - (1 - Q_{\text{trig}}^{(u)})^{k'_u} (1 - Q_{\text{trig}}^{(o)})^{k'_o} \right]$$

$$S_{\text{trig}} = \sum_{\vec{k}'} P(\vec{k}') \left[ 1 - (1 - Q_{\text{trig}}^{(u)})^{k'_u} (1 - Q_{\text{trig}}^{(o)})^{k'_o} \right]$$



## Summary of triggering probabilities for correlated networks:



### IV. Undirected, Correlated—

$$Q_{\text{trig}}(k_u) = \sum_{k'_u} P^{(u)}(k'_u | k_u) B_{k'_u 1} \left[ 1 - (1 - Q_{\text{trig}}(k'_u))^{k'_u - 1} \right]$$

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### V. Directed, Correlated— $Q_{\text{trig}}(k_i, k_o) =$

$$\sum_{k'_i, k'_o} P^{(u)}(k'_i, k'_o | k_i, k_o) B_{k'_i-1} \left[ 1 - (1 - Q_{\text{trig}}(k'_i, k'_o))^{k'_o} \right]$$

$$S_{\text{trig}} = \sum_{k'_i, k'_o} P(k'_i, k'_o) \left[ 1 - (1 - Q_{\text{trig}}(k'_i, k'_o))^{k'_o} \right]$$



## Summary of triggering probabilities for correlated networks:

### VI. Mixed Directed and Undirected, Correlated—

$$Q_{\text{trig}}^{(u)}(\vec{k}) = \sum_{\vec{k}'} P^{(u)}(\vec{k}' | \vec{k}) B_{\vec{k}', 1} \left[ 1 - (1 - Q_{\text{trig}}^{(u)}(\vec{k}'))^{k'_u - 1} (1 - Q_{\text{trig}}^{(o)}(\vec{k}'))^{k'_o} \right]$$

$$Q_{\text{trig}}^{(o)}(\vec{k}) = \sum_{\vec{k}'} P^{(i)}(\vec{k}' | \vec{k}) B_{\vec{k}', 1} \left[ 1 - (1 - Q_{\text{trig}}^{(u)}(\vec{k}'))^{k'_u} (1 - Q_{\text{trig}}^{(o)}(\vec{k}'))^{k'_o} \right]$$

$$S_{\text{trig}} = \sum_{\vec{k}'} P(\vec{k}') \left[ 1 - (1 - Q_{\text{trig}}^{(u)}(\vec{k}'))^{k'_u} (1 - Q_{\text{trig}}^{(o)}(\vec{k}'))^{k'_o} \right]$$



## Nutshell:

- ⊞ Mixed, correlated random networks with undirected and directed edges form natural inclusive generalization of purely undirected and purely directed random networks.








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## Nutshell:

-  Mixed, correlated random networks with undirected and directed edges form natural inclusive generalization of purely undirected and purely directed random networks.
-  Spreading conditions and triggering probabilities of contagion processes can be determined using a direct, physical approach.
-  These conditions can be generalized to arbitrary random networks with arbitrary node and edge types.
-  More generalizations: bipartite affiliation graphs and multilayer networks.




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