Scale-free networks

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CSYS/MATH 300, Fall, 2015 | #FallPoCS2015

Prof. Peter Dodds | @peterdodds

Dept. of Mathematics & Statistics | Vermont Complex Systems Center
Vermont Advanced Computing Core | University of Vermont

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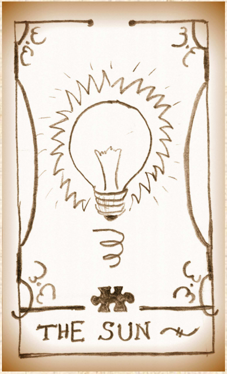
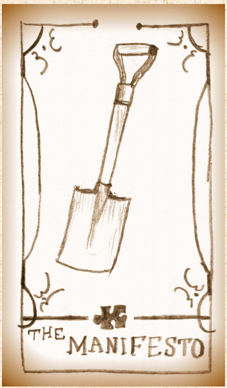
Outline

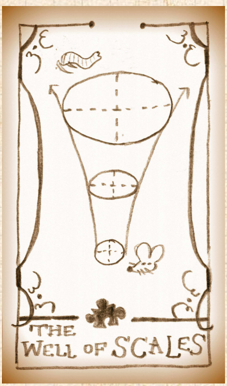

THE SUN


THE SUN


THE MANIFESTO


THE SUN


THE MANIFESTO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WELL OF SCALES


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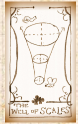
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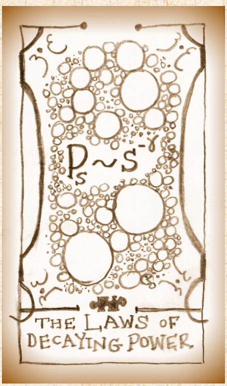
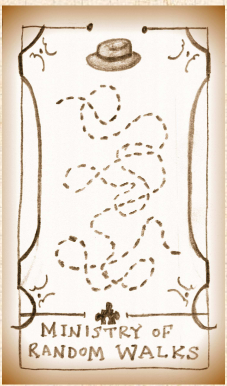

$P_s \sim s^{-\gamma}$
THE LAWS OF DECAYING POWER



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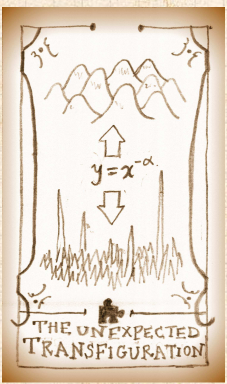
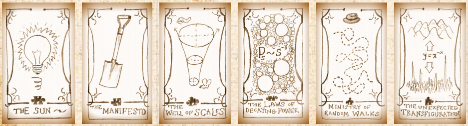
The UNIVERSITY of VERMONT


THE SUN
THE MANIFESTO
THE WELL OF SCALES
THE LAWS OF DECAYING POWER
MINISTRY OF RANDOM WALKS


$y = x^{-\alpha}$
THE UNEXPECTED TRANSFIGURATION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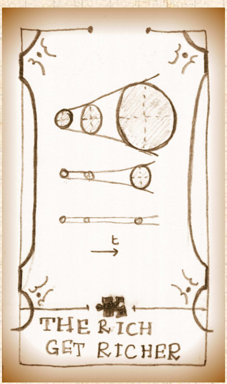
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THE RICH GET RICHER


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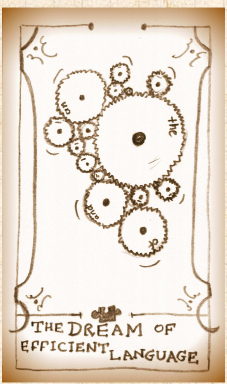
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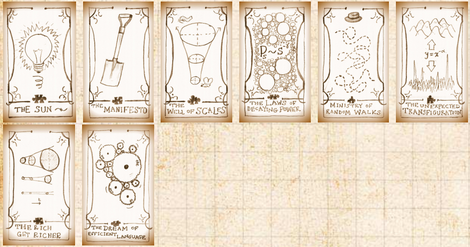
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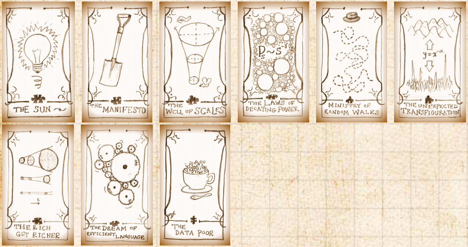
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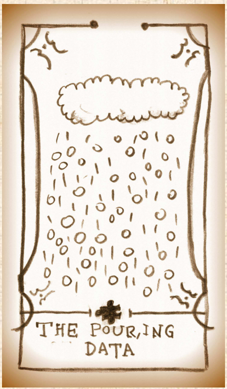
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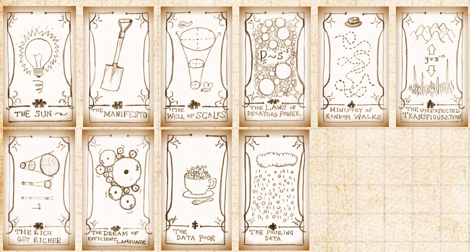
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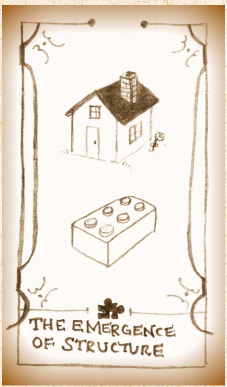
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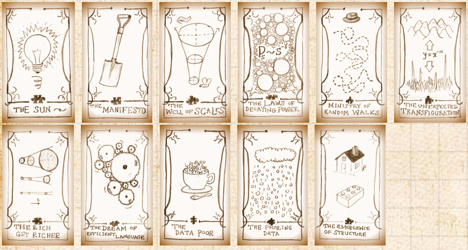
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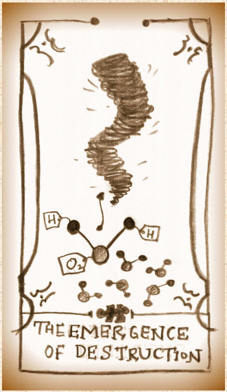
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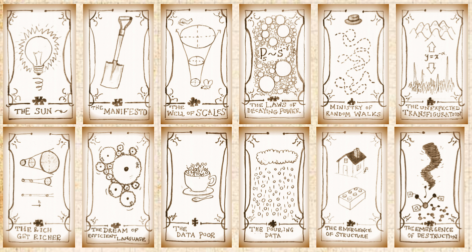
THE EMERGENCE OF DESTRUCTION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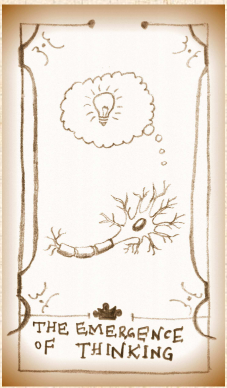
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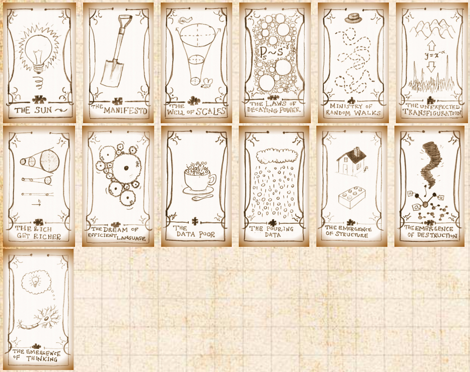
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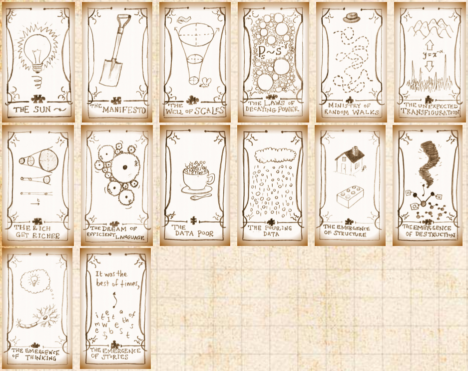
It was the best of times,
THE EMERGENCE OF STORIES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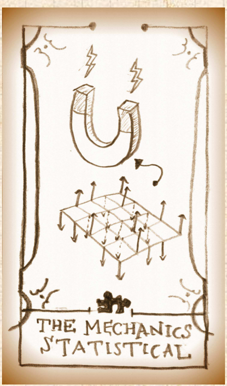
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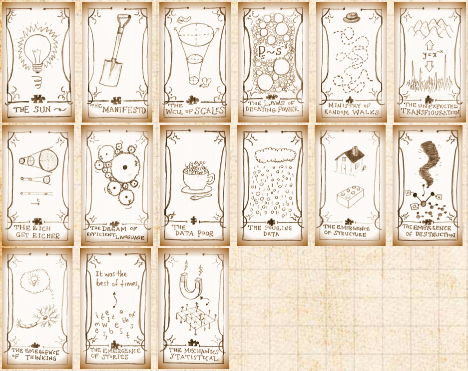
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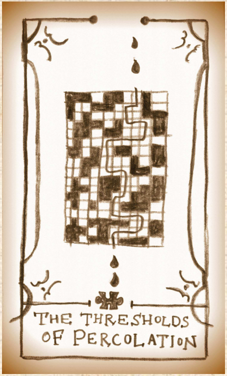
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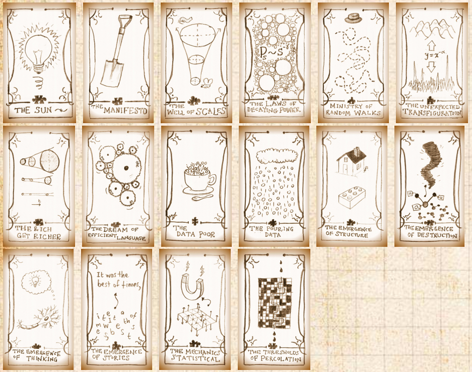
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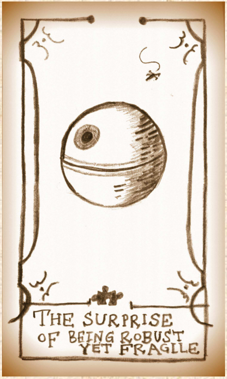
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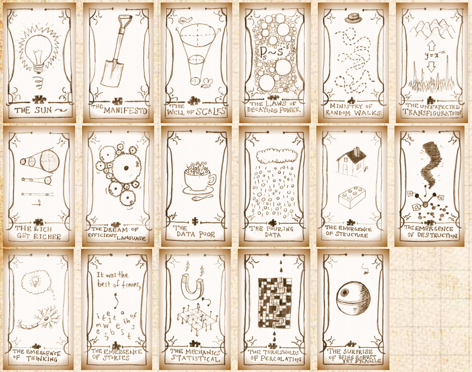
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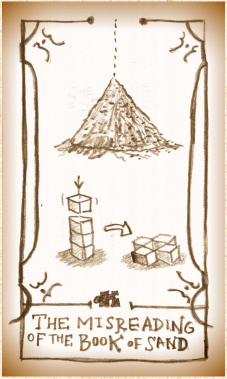
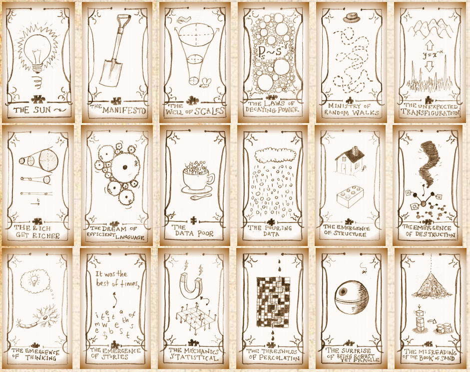

THE MISREADING OF THE BOOK OF SAND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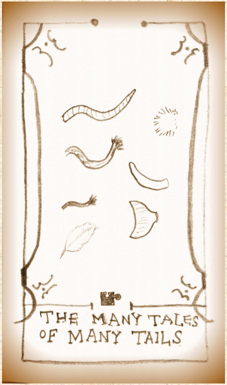
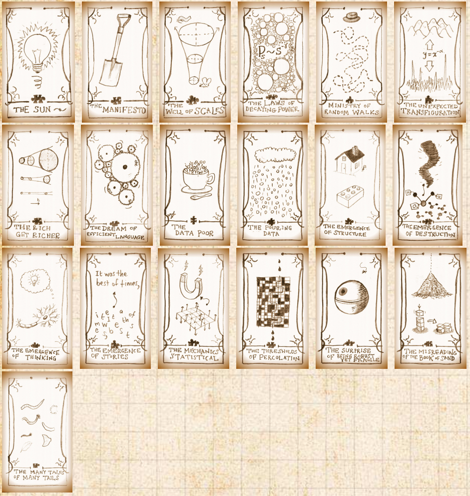

THE MANY TALES OF MANY TAILS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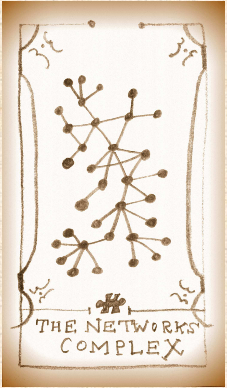
THE NETWORKS COMPLEX

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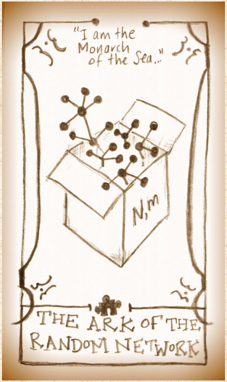
THE ELEMENTS OF WEBS


"I am the Monarch of the Sea.."
N,m
THE ARK OF THE RANDOM NETWORK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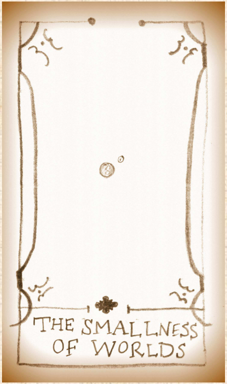
THE SMALLNESS OF WORLDS


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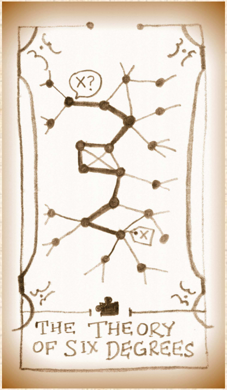
X?
X
THE THEORY OF SIX DEGREES


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THE NETWORKS FREE OF SCALE

Outline

Scale-free networks

- Networks with power-law degree distributions have become known as scale-free networks.
- Scale-free refers specifically to the degree distribution having a power-law decay in its tail:

$$P_k \sim k^{-\gamma} \text{ for 'large' } k$$

- One of the seminal works in complex networks: Laszlo Barabási and Reka Albert, Science, 1999: "Emergence of scaling in random networks" [2]
  Times cited: $\sim 20,734$ (as of September 23, 2014)
- Somewhat misleading nomenclature...

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- Scale-free networks are not fractal in any sense.
- Usually talking about networks whose links are abstract, relational, informational, …(non-physical)
- Primary example: hyperlink network of the Web
- Much arguing about whether or networks are 'scale-free' or not…

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Some real data (we are feeling brave):

From Barabási and Albert's original paper [2]:

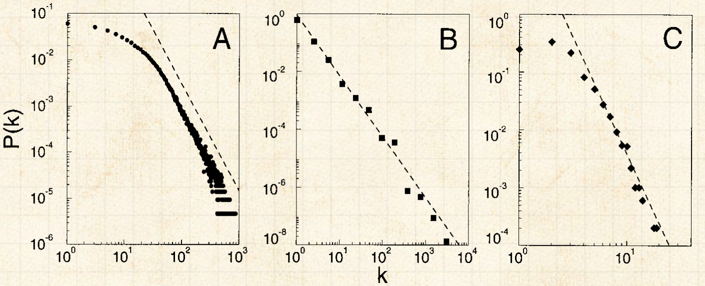
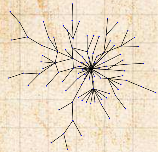
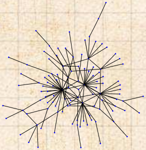


Fig. 1. The distribution function of connectivities for various large networks. (**A**) Actor collaboration graph with $N = 212{,}250$ vertices and average connectivity $\langle k \rangle = 28.78$. (**B**) WWW, $N = 325{,}729$, $\langle k \rangle = 5.46$ (6). (**C**) Power grid data, $N = 4941$, $\langle k \rangle = 2.67$. The dashed lines have slopes (A) $\gamma_{\text{actor}} = 2.3$, (B) $\gamma_{\text{www}} = 2.1$ and (C) $\gamma_{\text{power}} = 4$.

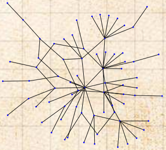
Random networks: largest components



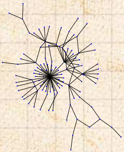
γ = 2.5
$\langle k \rangle$ = 1.8



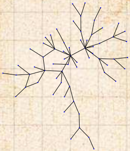
γ = 2.5
$\langle k \rangle$ = 2.05333



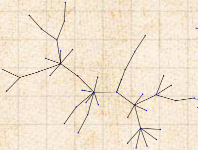
γ = 2.5
$\langle k \rangle$ = 1.66667



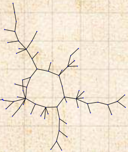
γ = 2.5
$\langle k \rangle$ = 1.92



γ = 2.5
$\langle k \rangle$ = 1.6



γ = 2.5
$\langle k \rangle$ = 1.50667



γ = 2.5
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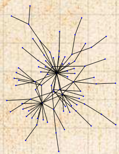

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Scale-free networks

The big deal:

- We move beyond describing networks to finding mechanisms for why certain networks are the way they are.

A big deal for scale-free networks:

- How does the exponent γ depend on the mechanism?
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Outline

BA model

- Barabási-Albert model = BA model.
- Key ingredients:
  Growth and Preferential Attachment (PA).
- Step 1: start with m_0 disconnected nodes.
- Step 2:
  1. Growth—a new node appears at each time step $t = 0, 1, 2, \ldots$
  2. Each new node makes m links to nodes already present.
  3. Preferential attachment—Probability of connecting to ith node is $\propto k_i$.
- In essence, we have a rich-gets-richer scheme.
- Yes, we've seen this all before in Simon's model.

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- Definition: A_k is the attachment kernel for a node with degree k.
- For the original model:

$$A_k = k$$

- Definition: $P_{\text{attach}}(k, t)$ is the attachment probability.
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Approximate analysis

- When $(N+1)$th node is added, the expected increase in the degree of node i is

$$E(k_{i,N+1} - k_{i,N}) \simeq m \frac{k_{i,N}}{\sum_{j=1}^{N(t)} k_j(t)}.$$

- Assumes probability of being connected to is small.
- Dispense with Expectation by assuming (hoping) that over longer time frames, degree growth will be smooth and stable.
- Approximate $k_{i,N+1} - k_{i,N}$ with $\frac{\mathrm{d}}{\mathrm{d}t} k_{i,t}$:

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- Deal with denominator: each added node brings m new edges.

$$\therefore \sum_{j=1}^{N(t)} k_j(t) = 2tm$$

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$$\frac{\mathrm{d}k_i(t)}{k_i(t)} = \frac{\mathrm{d}t}{2t}$$

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- Know ith node appears at time

$$t_{i,\text{start}} = \begin{cases} i - m_0 & \text{for } i > m_0 \\ 0 & \text{for } i \leq m_0 \end{cases}$$

- So for $i > m_0$ (exclude initial nodes), we must have

$$k_i(t) = m\left(\frac{t}{t_{i,\text{start}}}\right)^{1/2} \quad \text{for } t \geq t_{i,\text{start}}.$$

- All node degrees grow as $t^{1/2}$ but later nodes have larger $t_{i,\text{start}}$ which flattens out growth curve.
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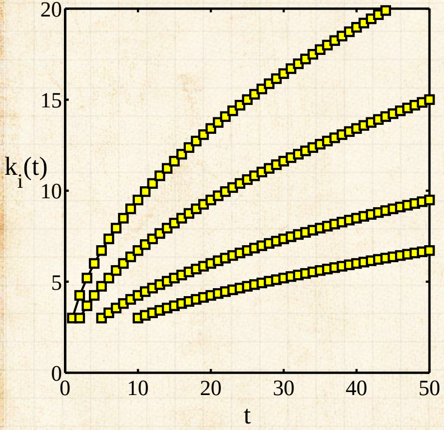

- $m = 3$
- $t_{i,\text{start}} = 1, 2, 5,$ and 10.

Degree distribution

- So what's the degree distribution at time t?
- Use fact that birth time for added nodes is distributed uniformly between time 0 and t:

$$\mathbf{Pr}(t_{i,\text{start}})\mathrm{d}t_{i,\text{start}} \simeq \frac{\mathrm{d}t_{i,\text{start}}}{t}$$

- Also use

$$k_i(t) = m\left(\frac{t}{t_{i,\text{start}}}\right)^{1/2} \Rightarrow t_{i,\text{start}} = \frac{m^2 t}{k_i(t)^2}.$$

Transform variables—Jacobian:

$$\frac{\mathrm{d}t_{i,\text{start}}}{\mathrm{d}k_i} = -2\frac{m^2 t}{k_i(t)^3}.$$

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Transform variables—Jacobian

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- We thus have a very specific prediction of $\mathbf{Pr}(k) \sim k^{-\gamma}$ with $\gamma = 3$.
- Typical for real networks: $2 < \gamma < 3$.
- Range true more generally for events with size distributions that have power-law tails.
- $2 < \gamma < 3$: finite mean and 'infinite' variance (wild)
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Back to that real data:

From Barabási and Albert's original paper [2]:

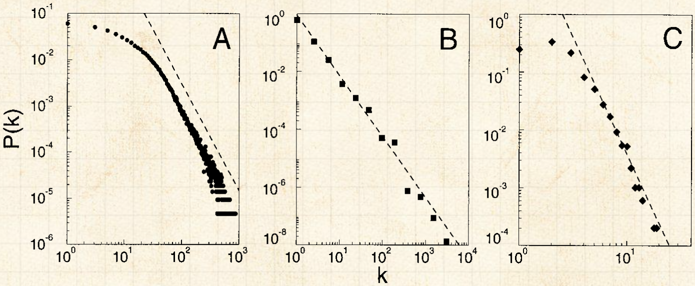

Fig. 1. The distribution function of connectivities for various large networks. (**A**) Actor collaboration graph with $N = 212{,}250$ vertices and average connectivity $\langle k \rangle = 28.78$. (**B**) WWW, $N = 325{,}729$, $\langle k \rangle = 5.46$ (6). (**C**) Power grid data, $N = 4941$, $\langle k \rangle = 2.67$. The dashed lines have slopes (A) $\gamma_{\text{actor}} = 2.3$, (B) $\gamma_{\text{www}} = 2.1$ and (C) $\gamma_{\text{power}} = 4$.

Examples

Web	$\gamma \simeq 2.1$ for in-degree
Web	$\gamma \simeq 2.45$ for out-degree
Movie actors	$\gamma \simeq 2.3$
Words (synonyms)	$\gamma \simeq 2.8$

The Internets is a different business...

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Things to do and questions

- Vary attachment kernel.
- Vary mechanisms:
  1. Add edge deletion
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  3. Add edge rewiring
- Deal with directed versus undirected networks.
- Important Q.: Are there distinct universality classes for these networks?
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Outline

Preferential attachment

- Let's look at preferential attachment (PA) a little more closely.
- PA implies arriving nodes have complete knowledge of the existing network's degree distribution.
- For example: If $P_{\textrm{attach}}(k) \propto k$, we need to determine the constant of proportionality.
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- Instead of attaching preferentially, allow new nodes to attach randomly.
- Now add an extra step: new nodes then connect to some of their friends' friends.
- Can also do this at random.
- Assuming the existing network is random, we know probability of a random friend having degree k is

$$Q_k \propto k P_k$$

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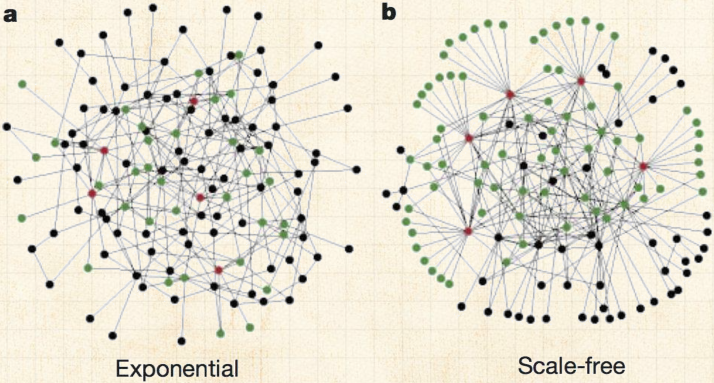
Scale-free networks

- Main story
- Model details
- Analysis
- A more plausible mechanism
- **Robustness**
- Krapivisky & Redner's model
- Generalized model
- Analysis
- Universality?
- Sublinear attachment kernels
- Superlinear attachment kernels
- Nutshell

References

Robustness

- Albert et al., Nature, 2000:
  "Error and attack tolerance of complex networks" [1]
- Standard random networks (Erdős-Rényi) versus Scale-free networks:



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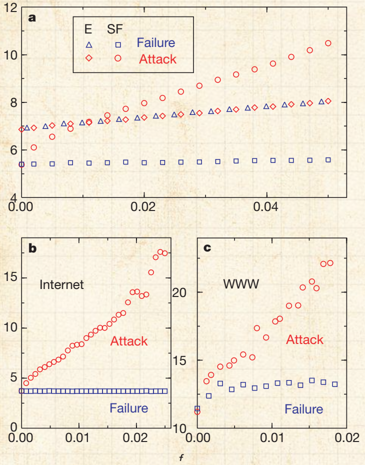

from Albert et al., 2000

- Plots of network diameter as a function of fraction of nodes removed
- Erdős-Rényi versus scale-free networks
- blue symbols = random removal
- red symbols = targeted removal (most connected first)

Robustness

- Scale-free networks are thus robust to random failures yet fragile to targeted ones.
- All very reasonable: Hubs are a big deal.
- But: next issue is whether hubs are vulnerable or not.
- Representing all webpages as the same size node is obviously a stretch (e.g., google vs. a random person's webpage)
- Most connected nodes are either:
  1. Physically larger nodes that may be harder to target
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Not a robust paper:

"The "Robust yet Fragile" nature of the Internet"
Doyle et al.,
Proc. Natl. Acad. Sci., **2005**, 14497–14502, 2005. [3]

- HOT networks versus scale-free networks
- Same degree distributions, different arrangements.
- Doyle *et al.* take a look at the actual Internet.
- Excellent project material.

Outline

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Generalized model

Fooling with the mechanism:

- 2001: Krapivsky & Redner (KR)[4] explored the general attachment kernel:

$$\mathbf{Pr}(\text{attach to node } i) \propto A_k = k_i^{\nu}$$

where A_k is the attachment kernel and $\nu > 0$.

- KR also looked at changing the details of the attachment kernel.
- KR model will be fully studied in CoNKS.

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- We'll follow KR's approach using rate equations.
- Here's the set up:

$$\frac{\mathrm{d}N_k}{\mathrm{d}t} = \frac{1}{A}\left[A_{k-1}N_{k-1} - A_k N_k\right] + \delta_{k1}$$

where N_k is the number of nodes of degree k.

1. One node with one link is added per unit time.
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where N_k is the number of nodes of degree k.

1. One node with one link is added per unit time.
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$$N_k(t) = n_k(t)t \propto k^{-3}t \text{ for large } k.$$

- Now: what happens if we start playing around with the attachment kernel A_k?
- Again, we're asking if the result $\gamma = 3$ universal?
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Sublinear attachment kernels

- Rich-get-somewhat-richer:

$$A_k \sim k^\nu \text{ with } 0 < \nu < 1.$$

- General finding by Krapivsky and Redner: [4]

$$n_k \sim k^{-\nu} e^{-c_1 k^{1-\nu} + \text{correction terms}}.$$

- Stretched exponentials (truncated power laws).
- aka Weibull distributions.
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- One single node ends up being connected to almost all other nodes.
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Nutshell:

Overview Key Points for Models of Networks:

- Obvious connections with the vast extant field of graph theory.
- But focus on dynamics is more of a physics/stat-mech/comp-sci flavor.
- Two main areas of focus:
  1. Description: Characterizing very large networks
  2. Explanation: Micro story $\Rightarrow$ Macro features
- Some essential structural aspects are understood: degree distribution, clustering, assortativity, group structure, overall structure,...
- Still much work to be done, especially with respect to dynamics... #excitement

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Neural reboot (NR):

Turning the corner:

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