

Mixed, correlated random networks

Complex Networks | @networksvox
 CSYS/MATH 303, Spring, 2016

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- Directed random networks
- Mixed random networks
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 - Correlations
- Mixed Random Network Contagion
 - Spreading condition
 - Full generalization
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Random directed networks:



- So far, we've largely studied networks with undirected, unweighted edges.
- Now consider directed, unweighted edges.
- Nodes have k_i and k_o incoming and outgoing edges, otherwise random.

Network defined by joint in- and out-degree distribution: P_{k_i, k_o}

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

Marginal in-degree and out-degree distributions:

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

Required balance:

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

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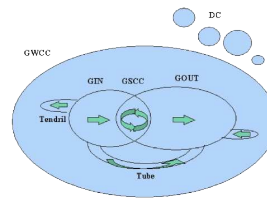


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Directed network structure:



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

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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Outline

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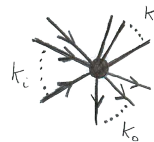
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Important observation:

- Directed and undirected random networks are separate families ...
- ...and analyses are also disjoint.
- Need to examine a larger family of random networks with mixed directed and undirected edges.



Consider nodes with three types of edges:

1. k_u undirected edges,
2. k_i incoming directed edges,
3. k_o outgoing directed edges.

Define a node by generalized degree:

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

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🐛 Joint degree distribution:

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

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

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

🐛 Otherwise, no other restrictions and connections are random.

🐛 Directed and undirected random networks are disjoint subfamilies:

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

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

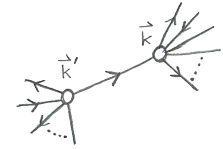


Correlations—Directed edge balance:

🐛 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:

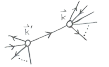


1. along an outgoing edge, or
2. against the direction of an incoming edge.

🐛 We therefore have

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

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



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.
2. $P^{(i)}(\vec{k} | \vec{k}')$ = probability that an edge leaving a degree \vec{k}' nodes arrives at a degree \vec{k} node is an in-directed edge relative to the destination node.
3. $P^{(o)}(\vec{k} | \vec{k}')$ = probability that an edge leaving a degree \vec{k}' nodes arrives at a degree \vec{k} node is an out-directed edge relative to the destination node.

🐛 Now require more refined (detailed) balance.

🐛 Conditional probabilities cannot be arbitrary.

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



Global spreading condition: [2]

When are cascades possible?:

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

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

🐛 Similar form for purely directed networks:

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

- 🐛 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.



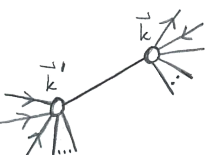
Correlations—Undirected edge balance:

🐛 Randomly choose an edge, and randomly choose one end.

🐛 Say we find a degree \vec{k} node at this end, and a degree \vec{k}' node at the other end.

🐛 Define probability this happens as $P^{(u)}(\vec{k}, \vec{k}')$.

🐛 Observe we must have $P^{(u)}(\vec{k}, \vec{k}') = P^{(u)}(\vec{k}', \vec{k})$.



🐛 Conditional probability connection:

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

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



Global spreading condition:

Local growth equation:

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

🐛 Infected edge growth equation:

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

🐛 Applies for discrete time and continuous time contagion processes.

🐛 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.
- Gain ratio now more complicated:
 - Infected directed edges can lead to infected directed or undirected edges.
 - 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.

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Summary of contagion conditions for uncorrelated networks:

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

$$\mathbf{R} = \sum_{k_u} P^{(u)}(k_u | *) \bullet (k_u - 1) \bullet B_{k_u, *}$$

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

$$\mathbf{R} = \sum_{k_i, k_o} P^{(i)}(k_i, k_o | *) \bullet k_o \bullet B_{k_i, *}$$

III. Mixed Directed and Undirected, Uncorrelated—

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

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

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- 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:

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

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

- Gain ratio matrix:

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

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

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.

- 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}' .

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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

$$P^{(i)}(\vec{k} | *) = \frac{k_i P_{\vec{k}}}{\langle k_i \rangle} \text{ where } * \text{ indicates the starting node's degree is irrelevant (no correlations).}$$

- 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:

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

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Summary of contagion conditions for correlated networks:

IV. Undirected, Correlated—

$$f_{k_u}(d+1) = \sum_{k'_u} R_{k_u k'_u} f_{k'_u}(d)$$

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

V. Directed, Correlated—

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

$$R_{k_i k_o k'_i k'_o} = P^{(i)}(k_i, k_o | k'_i, k'_o) \bullet k_o \bullet B_{k_i k_o k'_i k'_o}$$

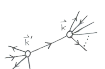
VI. Mixed Directed and Undirected, Correlated—

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

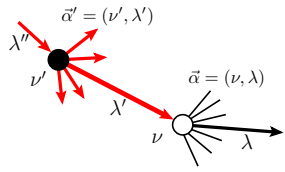
$$\mathbf{R}_{\vec{k} \vec{k}'} = \begin{bmatrix} P^{(u)}(\vec{k} | \vec{k}') \bullet (k_u - 1) & P^{(i)}(\vec{k} | \vec{k}') \bullet k_u \\ P^{(u)}(\vec{k} | \vec{k}') \bullet k_o & P^{(i)}(\vec{k} | \vec{k}') \bullet k_o \end{bmatrix} \bullet B_{\vec{k} \vec{k}'}$$

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Full generalization:



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

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

$$R_{\bar{\alpha}\bar{\alpha}'} = P_{\bar{\alpha}\bar{\alpha}'} \cdot k_{\bar{\alpha}\bar{\alpha}'} \cdot B_{\bar{\alpha}\bar{\alpha}'}$$

- $P_{\bar{\alpha}\bar{\alpha}'}$ = conditional probability that a type λ' edge emanating from a type ν' node leads to a type ν node.
- $k_{\bar{\alpha}\bar{\alpha}'}$ = potential number of newly infected edges of type λ emanating from nodes of type ν .
- $B_{\bar{\alpha}\bar{\alpha}'}$ = probability that a type ν node is eventually infected by a single infected type λ' link arriving from a neighboring node of type ν' .
- Generalized contagion condition:

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

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

- Two good things:

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

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

- 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: [3]

- I. Undirected, Uncorrelated—

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

$$P_{\text{trig}} = S_{\text{trig}} = \sum_{k'_u} P(k'_u) [1 - (1 - Q_{\text{trig}})^{k'_u}]$$

- II. Directed, Uncorrelated—

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

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

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Summary of triggering probabilities for uncorrelated networks:

- III. Mixed Directed and Undirected, Uncorrelated—

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

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

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

Summary of triggering probabilities for correlated networks:

- IV. Undirected, Correlated— $Q_{\text{trig}}(k_u) =$

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

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

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

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

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

Summary of triggering probabilities for correlated networks:

- VI. Mixed Directed and Undirected, Correlated—

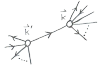
$$Q_{\text{trig}}^{(u)}(\bar{k}) = \sum_{\bar{k}'} P^{(u)}(\bar{k}' | \bar{k}) B_{\bar{k}' 1} [1 - (1 - Q_{\text{trig}}^{(u)}(\bar{k}'))^{k'_u - 1} (1 - Q_{\text{trig}}^{(o)}(\bar{k}'))^{k'_o}]$$

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

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

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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.

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- [2] P. S. Dodds, K. D. Harris, and J. L. Payne. Direct, physically motivated derivation of the contagion condition for spreading processes on generalized random networks. [Phys. Rev. E, 83:056122, 2011. pdf](#)
- [3] K. D. Harris, J. L. Payne, and P. S. Dodds. Direct, physically-motivated derivation of triggering probabilities for contagion processes acting on correlated random networks. <http://arxiv.org/abs/1108.5398>, 2014.

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