

Scale-free networks

Principles of Complex Systems | @pocsvox
CSYS/MATH 300, Fall, 2016 | #FallPoCS2016

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



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Sealie & Lambie Productions



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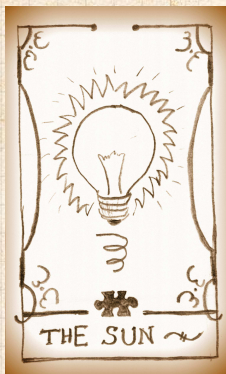
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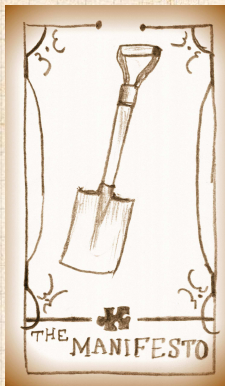
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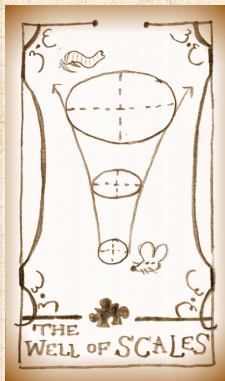
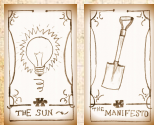
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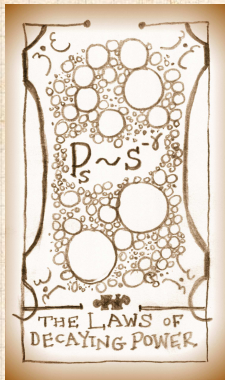
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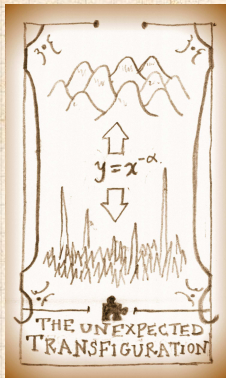
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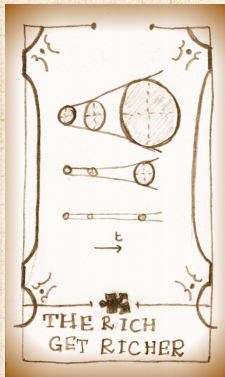
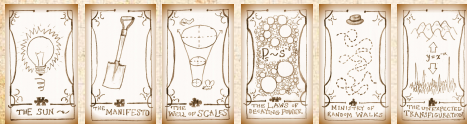
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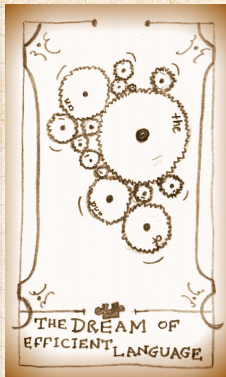
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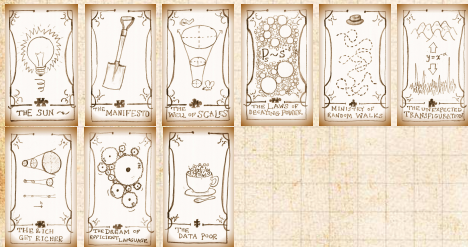
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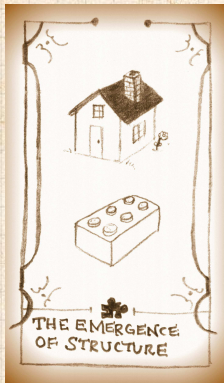
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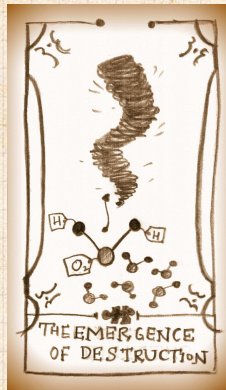
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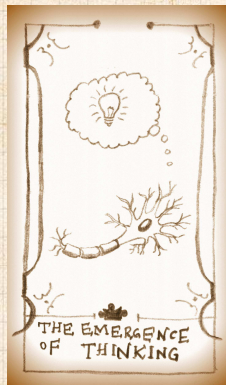
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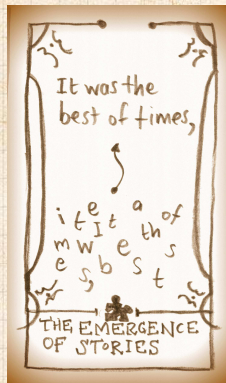
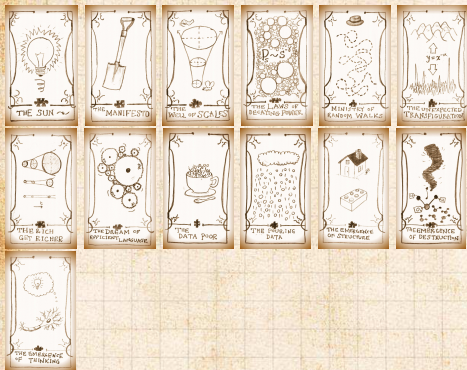
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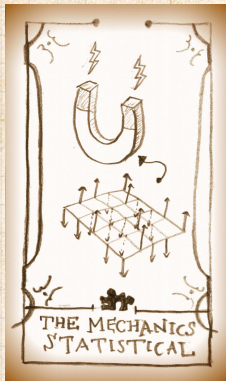
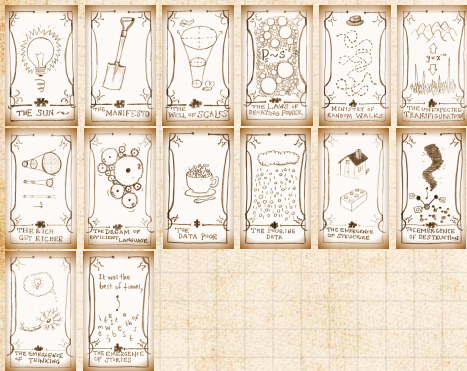
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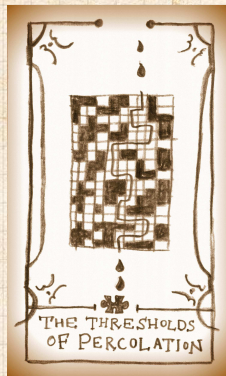
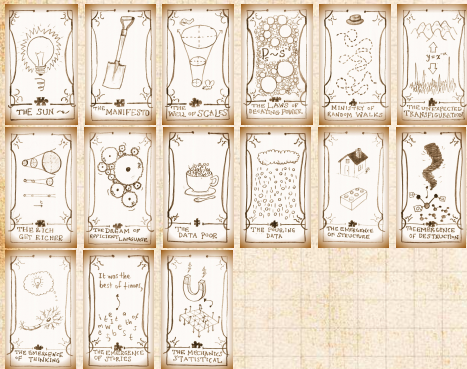
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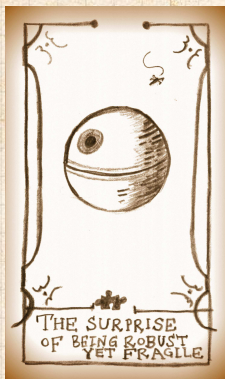
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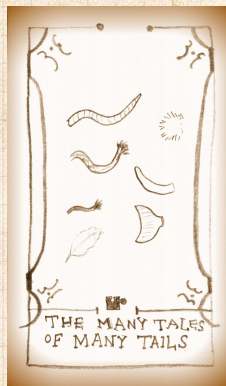
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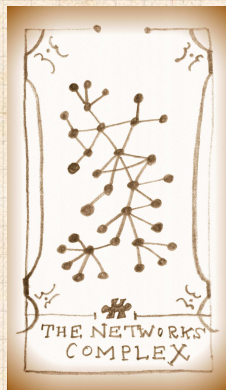
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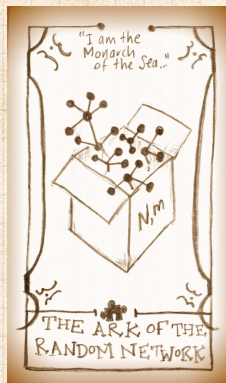
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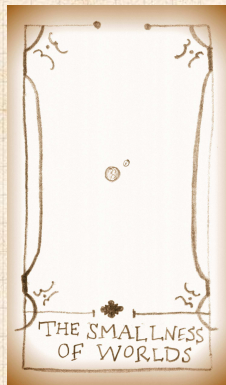
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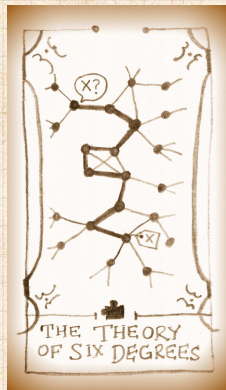
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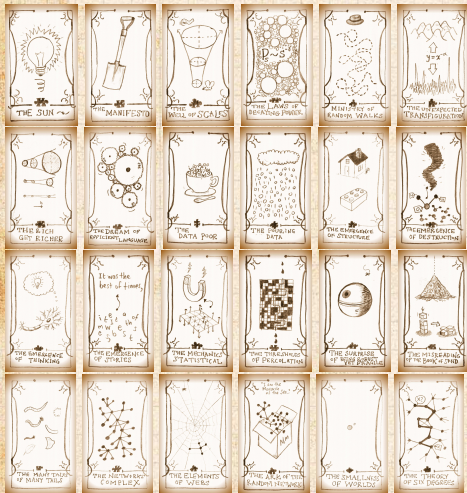
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 Networks with power-law degree distributions have become known as **scale-free** networks.

 Scale-free refers specifically to the **degree distribution** having a **power-law decay** in its tail:

 One of the seminal works in complex networks:



“Emergence of scaling in random networks”^[1]

Barabási and Albert,
Science, **286**, 509–511, 1999.^[2]

Times cited:  (as of October 8, 2015)

 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]:

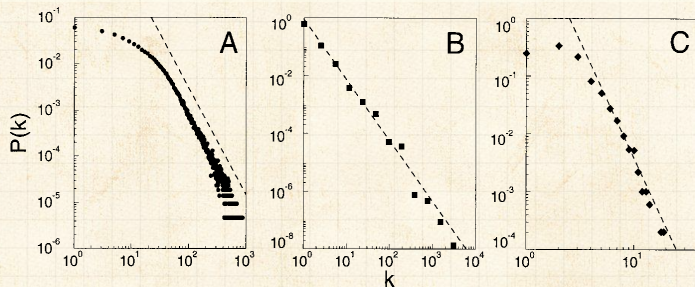


Fig. 1. The distribution function of connectivities for various large networks. **(A)** Actor collaboration graph with $N = 212,250$ vertices and average connectivity $\langle k \rangle = 28.78$. **(B)** WWW, $N = 325,729$, $\langle k \rangle = 5.46$. **(C)** Power grid data, $N = 4941$, $\langle k \rangle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

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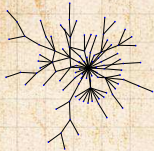
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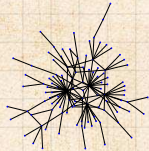
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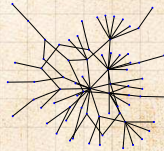
Random networks: largest components



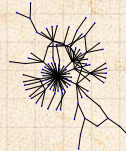
$\gamma = 2.5$
 $\langle k \rangle = 1.8$



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



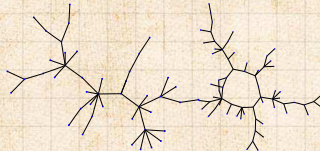
$\gamma = 2.5$
 $\langle k \rangle = 1.66667$



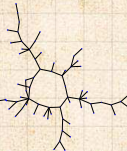
$\gamma = 2.5$
 $\langle k \rangle = 1.92$



$\gamma = 2.5$
 $\langle k \rangle = 1.6$



$\gamma = 2.5$
 $\langle k \rangle = 1.50667$



$\gamma = 2.5$
 $\langle k \rangle = 1.62667$



$\gamma = 2.5$
 $\langle k \rangle = 1.8$

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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?
- ⊞ Do the mechanism details matter?

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- 🧱 Do the mechanism details matter?

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 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 $t = 0, 1, 2, \dots$
2. Each new node makes m links to nodes already present.
3. Preferential attachment—the probability of connecting to i th 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.

 For the original model:

$$P_{\text{attach}}(\text{node } i, t) = \frac{k_i(t)}{\sum_{j=1}^{N(t)} k_j(t)}$$

where $N(t) = \sum_{k=1}^{\infty} N_k(t)$ is # nodes at time t
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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 $\frac{d}{dt} k_{i,t}$:

$$\frac{d}{dt} k_{i,t} = m \frac{k_{i,t}}{\sum_{j=1}^{N(t)} k_j(t)}$$

- where $l = N(t) - m$

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

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

 The node degree equation now simplifies:

$$\frac{d}{dt} k_{i,t} = m \frac{k_i(t)}{\sum_{j=1}^{N(t)} k_j(t)}$$

 Rearrange and solve:

$$\frac{dk_i(t)}{k_i(t)} = \frac{dt}{2t}$$

 Next find c_i ...

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 Know i th 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 $t^{1/2}$ so later nodes have a smaller $t_{i,\text{start}}$ which flattens out growth curve

 First-mover advantage: Early nodes do **best**.

 Clearly, a Ponzi scheme 

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 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.

 First-mover advantage: Early nodes do **best**.

 Clearly, a **Ponzi** scheme .

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Approximate analysis

We are already at the Zipf distribution:

 Degree of node i is the size of the i th ranked node:

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

 From before:

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

so $t_{i,\text{start}} \sim i$ which is the rank.

 We then have:

$$k_i \propto i^{-1/2} = i^{-\alpha}.$$

 Our connection $\alpha = 1/(\gamma - 1)$ or $\gamma = 1 + 1/\alpha$ then gives

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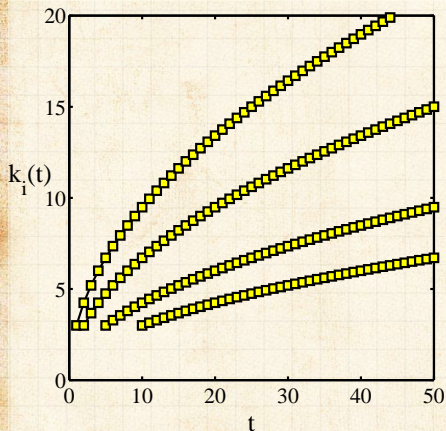
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Approximate analysis:



$$m = 3$$



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

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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 :

$$\Pr(t_{i,\text{start}})dt_{i,\text{start}} \approx \frac{dt_{i,\text{start}}}{t}$$



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

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dk

dt

dk

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$$= \frac{1}{t} dk_i 2 \frac{m^2 t}{k_i(t)^3}$$



$$= 2 \frac{m^2}{k_i(t)^3} dk_i$$



$$\propto k_i^{-3} dk_i$$

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Degree distribution

 We thus have a very specific prediction of $\Pr(k) \sim k^{-\gamma}$ 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 (with upper cutoff)

 In practice, $\gamma < 3$ means variance is governed by upper cutoff.

 $\gamma > 3$: finite mean and variance (finite)

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Back to that real data:

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

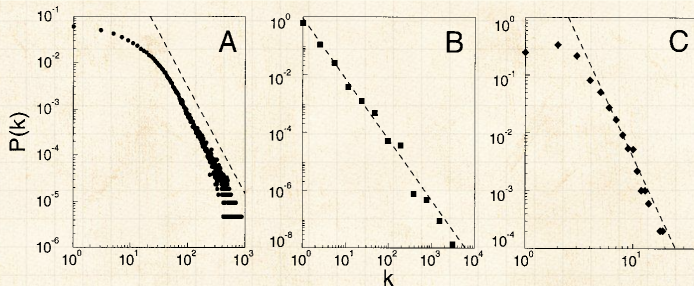


Fig. 1. The distribution function of connectivities for various large networks. (A) Actor collaboration graph with $N = 212,250$ vertices and average connectivity $\langle k \rangle = 28.78$. (B) WWW, $N = 325,729$, $\langle k \rangle = 5.46$ (6). (C) Power grid data, $N = 4941$, $\langle k \rangle =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

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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 Internet is a different business...

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Web $\gamma \simeq 2.45$ for out-degree


Movie actors $\gamma \simeq 2.3$

Words (synonyms) $\gamma \simeq 2.8$


The Internet*s* is a different business...

Things to do and questions

 Vary attachment kernel.


 Vary mechanisms:

1. Add edge deletion
2. Add node deletion
3. Add edge rewiring

 Deal with directed versus undirected networks.

 **Important Q.:** Are there distinct universality classes for these networks?

 **Q.:** How does changing the model affect γ ?

 **Q.:** Do we need preferential attachment and growth?

 **Q.:** Do model details matter? Maybe not.

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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 $P_{\text{attach}}(k) \propto k$, we need to determine the constant of proportionality.

We need to know what everyone's degree is...

PA is \therefore an outrageous assumption of node capability.

But a **very simple mechanism** saves the day...

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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 $P_{\text{attach}}(k) \propto k$, we need to determine the constant of proportionality.

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Preferential attachment through randomness

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

$$Q_k \propto kP_k$$

So **rich-gets-richer** scheme can now be seen to work in a natural way.

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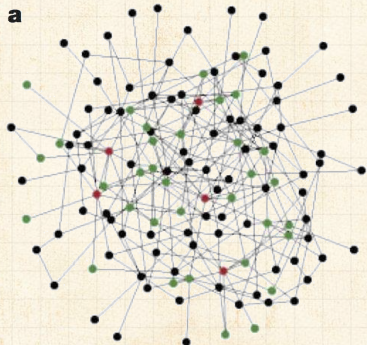
References



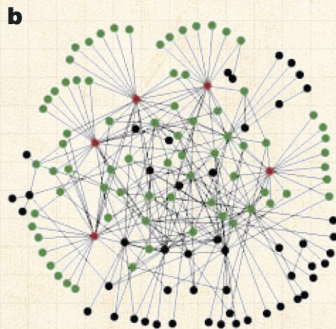
Robustness

 Albert et al., Nature, 2000:
"Error and attack tolerance of complex networks"^[1]

 Standard random networks (Erdős-Rényi)
versus Scale-free networks:



Exponential



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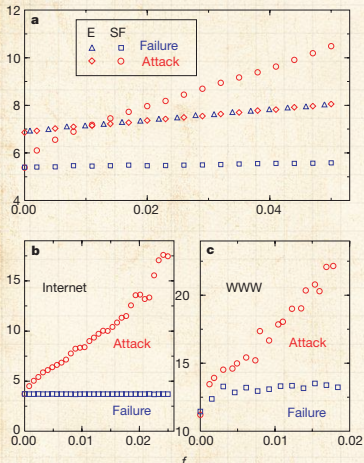
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Plots of network diameter as a function of fraction of nodes removed



Erdős-Rényi versus scale-free networks




blue symbols = random removal




red symbols = targeted removal (most connected first)

from Albert et al., 2000

 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) a few really large nodes that may be harder to target

2) a subnetwork of smaller, normal-sized nodes

 Need to explore cost of various targeting schemes.

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 Need to explore cost of various targeting schemes.

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 Need to explore cost of various targeting schemes.

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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.

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Fooling with the mechanism:

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

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

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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Generalized model

 We'll follow KR's approach using rate equations .

 Here's the set up:

$$\frac{dN_k}{dt} = \frac{1}{A} [A_{k-1}N_{k-1} - A_kN_k] + \delta_{k1}$$

where N_k is the number of nodes of degree k .

1. One node with one link is added per unit time
2. The first term corresponds to degree $k-1$ nodes becoming degree k nodes
3. The second term corresponds to degree k nodes becoming degree $k+1$ nodes
4. A is the correct normalization (coming up)
5. Seed with some initial network (e.g., a connected pair)
6. Detail: $A_k = k$

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Generalized model

- 📦 In general, probability of attaching to a **specific node** of degree k at time t is

$$\Pr(\text{attach to node } i) = \frac{A_k}{A(t)}$$

where $A(t) = \sum_{k=1}^{\infty} A_k N_k(t)$.

- 📦 E.g., for BA model, $A_k = k$ and $A = \sum_{k=1}^{\infty} k N_k(t)$.
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 So now

$$\frac{dN_k}{dt} = \frac{1}{A} [A_{k-1}N_{k-1} - A_k N_k] + \delta_{k1}$$

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$$\frac{dN_k}{dt} = \frac{1}{2t} [(k-1)N_{k-1} - kN_k] + \delta_{k1}$$

 As for BA method, look for steady-state growing solution:

 We replace dN_k/dt with $dn_k t/dt = n_k$.

 We arrive at a difference equation:

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- Again, we're asking if the result $\gamma = 3$ is universal?
- KR's natural modification: $A_k = k^\nu$ with $\nu \neq 1$.
- But we'll first explore a more subtle modification of A_k made by Krapivsky/Redner [4]
- Keep A_k linear in k but tweak details.
- Idea:** Relax from $A_k = k$ to $A_k \sim k$ as $k \rightarrow \infty$.

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Universality?

Recall we used the normalization:

$$A(t) = \sum_{k'=1}^{\infty} k' N_{k'}(t) \simeq 2t \text{ for large } t.$$

We now have

$$A(t) = \sum_{k'=1}^{\infty} A_{k'} N_{k'}(t)$$

where we only know the asymptotic behavior of

- We assume that $A = \mu t$.
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Again two cases:



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Time for pure excitement: Find **asymptotic behavior** of n_k given $A_k \rightarrow k$ as $k \rightarrow \infty$.



For large k , we find:

$$n_k = \frac{\mu}{A_k} \prod_{j=1}^k \frac{1}{1 + \frac{\mu}{A_j}} \propto k^{-\mu}$$



Since μ depends on A_k , **details matter.**

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Time for pure excitement: Find **asymptotic behavior** of n_k given $A_k \rightarrow k$ as $k \rightarrow \infty$.

For large k , we find:

$$n_k = \frac{\mu}{A_k} \prod_{j=1}^k \frac{1}{1 + \frac{\mu}{A_j}} \propto k^{-\mu-1}$$

Since μ depends on A_k , **details matter...**

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Universality?

 Now we need to find μ .

 Our assumption again: $A = \mu t = \sum_{k=1}^{\infty} N_k(t) A_k$

 Since $N_k = n_k t$, we have the simplification
$$\mu = \sum_{k=1}^{\infty} n_k A_k$$

 Now substitute in our expression for n_k :

 Closed form expression for μ .

 We can solve for μ in some cases.

 Our assumption that $A = \mu t$ looks to be not too horrible.

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$$1\mu = \sum_{k=1}^{\infty} \frac{\mu}{A_k} \prod_{j=1}^k \frac{1}{1 + \frac{\mu}{A_j}} A_k$$

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Now substitute in our expression for n_k :

$$1\cancel{\mu} = \sum_{k=1}^{\infty} \frac{\cancel{\mu}}{\cancel{A_k}} \prod_{j=1}^k \frac{1}{1 + \frac{\cancel{\mu}}{\cancel{A_j}}} \cancel{A_k}$$

Closed form expression for μ .

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Universality?

🧩 Consider tunable $A_1 = \alpha$ and $A_k = k$ for $k \geq 2$.

🧩 Again, we can find $\gamma = \mu + 1$ by finding μ .

🧩 Closed form expression for μ :

$$\frac{\mu}{\alpha} = \sum_{k=2}^{\infty} \frac{\Gamma(k+1)\Gamma(2+\mu)}{\Gamma(k+\mu+1)}$$

#mathisfun



$$\mu(\mu-1) = 2\alpha \Rightarrow \mu = \frac{1 + \sqrt{1 + 8\alpha}}{2}$$

🧩 Since $\gamma = \mu + 1$, we have

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🧩 Crazyiness...

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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.

Universality: now details of kernel do not matter.


Distribution of degree is universal providing $\nu < 1$.

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Details:

 For $1/2 < \nu < 1$:

$$n_k \sim k^{-\nu} e^{-\mu \left(\frac{k^{1-\nu} - 2^{1-\nu}}{1-\nu} \right)}$$

 For $1/3 < \nu < 1/2$:

$$n_k \sim k^{-\nu} e^{-\mu \left(\frac{k^{1-\nu}}{1-\nu} + \frac{\mu^2}{2} \frac{k^{1-2\nu}}{1-2\nu} \right)}$$

 And for $1/(r+1) < \nu < 1/r$, we have r pieces in exponential.

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Superlinear attachment kernels

Rich-get-much-richer:

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

-  Now a **winner-take-all** mechanism.
-  One single node ends up being connected to almost all other nodes.
-  For $\nu > 2$, all but a finite # of nodes connect to one node.

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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:
 - Description: Characterizing very large networks
 - 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):

PoCS | @pocsvox

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