

Random Networks

Principles of Complex Systems | @pocsvox
 CSYS/MATH 300, Fall, 2017

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 Vermont Advanced Computing Core | University of Vermont



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Random Networks

Pure random networks
 Definitions
 How to build theoretically
 Some visual examples
 Clustering
 Degree distributions
 Generalized Random Networks
 Configuration model
 How to build in practice
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Models

Some important models:

1. Generalized random networks;
2. Small-world networks;
3. Generalized affiliation networks;
4. Scale-free networks;
5. Statistical generative models (p^*).

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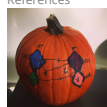
Special Guest Executive Producer: Pratchett



On Instagram at [pratchett_the_cat](https://www.instagram.com/pratchett_the_cat)

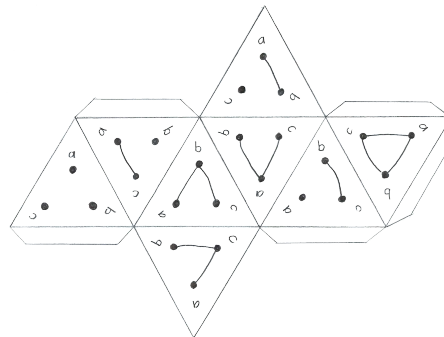
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Random network generator for $N = 3$:

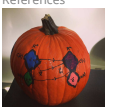


Get your own exciting generator [here](#)

As $N \nearrow$, polyhedral die rapidly becomes a ball...

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Random networks

Pure, abstract random networks:

- Consider set of all networks with N labelled nodes and m edges.
- Standard random network = one **randomly chosen** network from this set.
- To be clear: each network is **equally** probable.
- Sometimes equiprobability is a good assumption, but it is always an assumption.
- Known as Erdős-Rényi random networks or ER graphs.

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A few more things:

- For method 1, # links is probabilistic:

$$\langle m \rangle = p \binom{N}{2} = p \frac{1}{2} N(N-1)$$

- So the expected or **average degree** is

$$\langle k \rangle = \frac{2 \langle m \rangle}{N} = \frac{2}{N} p \frac{1}{2} N(N-1) = p(N-1)$$

- Which is what it should be...
- If we keep $\langle k \rangle$ constant then $p \propto 1/N \rightarrow 0$ as $N \rightarrow \infty$.

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Random networks—basic features:

- Number of possible edges:

$$0 \leq m \leq \binom{N}{2} = \frac{N(N-1)}{2}$$

- Limit of $m = 0$: empty graph.
- Limit of $m = \binom{N}{2}$: complete or fully-connected graph.
- Number of possible networks with N labelled nodes:

$$2^{\binom{N}{2}} \sim e^{\ln 2 N^2}$$

- Given m edges, there are $\binom{\binom{N}{2}}{m}$ different possible networks.
- Crazy factorial explosion for $1 \ll m \ll \binom{N}{2}$.
- Real world**: links are usually costly so real networks are almost always **sparse**.

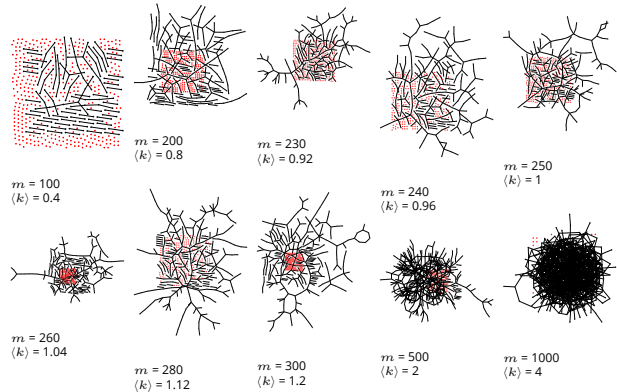
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Random networks: examples for $N=500$



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Random networks

How to build standard random networks:

- Given N and m .
 - Two probabilistic methods (we'll see a third later on)
- Connect each of the $\binom{N}{2}$ pairs with appropriate probability p .
 - Useful for theoretical work.**
 - Take N nodes and add exactly m links by selecting edges without replacement.
 - Algorithm:** Randomly choose a pair of nodes i and j , $i \neq j$, and connect if unconnected; repeat until all m edges are allocated.
 - Best for adding relatively small numbers of links (most cases).
 - 1 and 2 are effectively equivalent for large N .

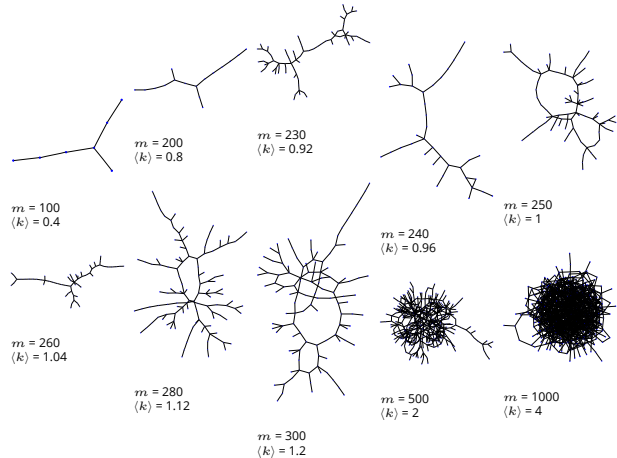
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Random networks: largest components



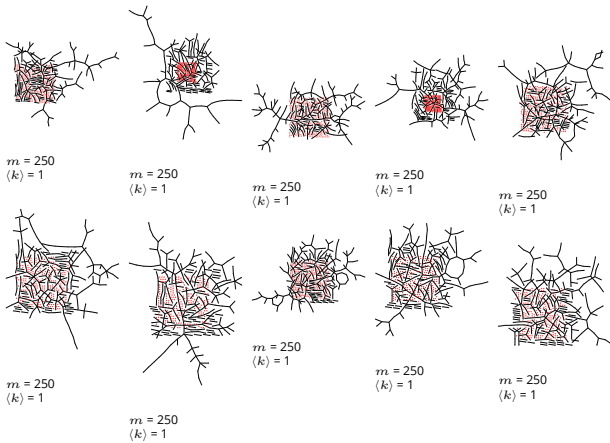
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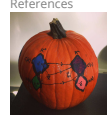
Random networks: examples for $N=500$



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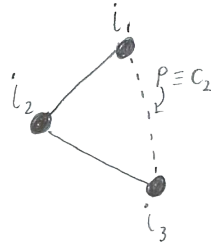


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Clustering in random networks:

- For construction method 1, what is the clustering coefficient for a finite network?
- Consider triangle/triple clustering coefficient: [7]

$$C_2 = \frac{3 \times \text{\#triangles}}{\text{\#triples}}$$



- Recall: C_2 = probability that two friends of a node are also friends.
- Or: C_2 = probability that a triple is part of a triangle.
- For standard random networks, we have simply that

$$C_2 = p.$$

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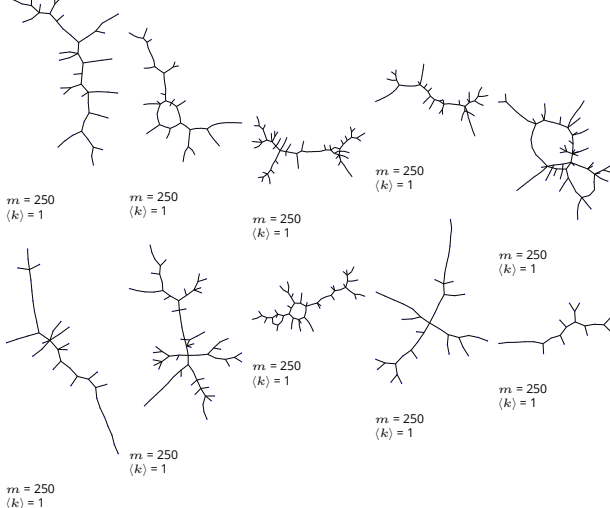
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Random networks: largest components



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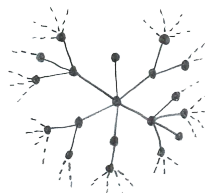
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Clustering in random networks:

- So for large random networks ($N \rightarrow \infty$), clustering drops to zero.
- Key structural feature of random networks is that they locally look like **pure branching networks**
- No small loops.



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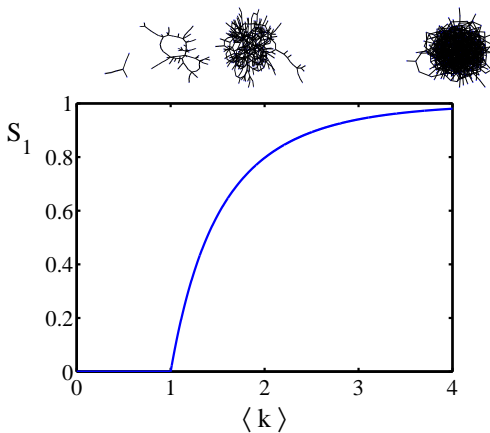
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Giant component



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Degree distribution:

- Recall P_k = probability that a randomly selected node has degree k .
- Consider method 1 for constructing random networks: each possible link is realized with probability p .
- Now consider one node: there are $N - 1$ choose k ways the node can be connected to k of the other $N - 1$ nodes.
- Each connection occurs with probability p , each non-connection with probability $(1 - p)$.
- Therefore have a **binomial distribution**:

$$P(k; p, N) = \binom{N-1}{k} p^k (1-p)^{N-1-k}.$$

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Limiting form of $P(k; p, N)$:

- Our degree distribution:

$$P(k; p, N) = \binom{N-1}{k} p^k (1-p)^{N-1-k}$$

- What happens as $N \rightarrow \infty$?

- We must end up with the normal distribution right?

- If p is fixed, then we would end up with a Gaussian with average degree $\langle k \rangle \simeq pN \rightarrow \infty$.

- But we want to keep $\langle k \rangle$ fixed...

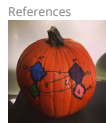
- So examine limit of $P(k; p, N)$ when $p \rightarrow 0$ and $N \rightarrow \infty$ with $\langle k \rangle = p(N-1) = \text{constant}$.

$$P(k; p, N) \simeq \frac{\langle k \rangle^k}{k!} \left(1 - \frac{\langle k \rangle}{N-1}\right)^{N-1-k} \rightarrow \frac{\langle k \rangle^k}{k!} e^{-\langle k \rangle}$$

- This is a Poisson distribution with mean $\langle k \rangle$.

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Poisson basics:

- Mean degree: we must have

$$\langle k \rangle = \sum_{k=0}^{\infty} k P(k; \langle k \rangle)$$

- Checking:

$$\begin{aligned} \sum_{k=0}^{\infty} k P(k; \langle k \rangle) &= \sum_{k=0}^{\infty} k \frac{\langle k \rangle^k}{k!} e^{-\langle k \rangle} \\ &= e^{-\langle k \rangle} \sum_{k=1}^{\infty} \frac{\langle k \rangle^k}{(k-1)!} \\ &= \langle k \rangle e^{-\langle k \rangle} \sum_{k=1}^{\infty} \frac{\langle k \rangle^{k-1}}{(k-1)!} \\ &= \langle k \rangle e^{-\langle k \rangle} \sum_{i=0}^{\infty} \frac{\langle k \rangle^i}{i!} = \langle k \rangle e^{-\langle k \rangle} e^{\langle k \rangle} = \langle k \rangle \end{aligned}$$

- In CocoNuTs, we find a different, crazier way of doing this...

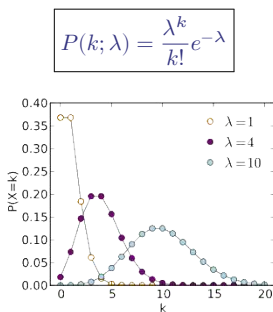
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Poisson basics:



- $\lambda > 0$
- $k = 0, 1, 2, 3, \dots$
- Classic use: probability that an event occurs k times in a given time period, given an average rate of occurrence.
- e.g.: phone calls/minute, horse-kick deaths.
- 'Law of small numbers'

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Poisson basics:

- The **variance** of degree distributions for random networks turns out to be **very important**.
- Using calculation similar to one for finding $\langle k \rangle$ we find the **second moment** to be:

$$\langle k^2 \rangle = \langle k \rangle^2 + \langle k \rangle$$

- Variance is then

$$\sigma^2 = \langle k^2 \rangle - \langle k \rangle^2 = \langle k \rangle^2 + \langle k \rangle - \langle k \rangle^2 = \langle k \rangle$$

- So standard deviation σ is equal to $\sqrt{\langle k \rangle}$.
- Note: This is a special property of Poisson distribution and can trip us up...

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Poisson basics:

- Normalization: we must have

$$\sum_{k=0}^{\infty} P(k; \langle k \rangle) = 1$$

- Checking:

$$\begin{aligned} \sum_{k=0}^{\infty} P(k; \langle k \rangle) &= \sum_{k=0}^{\infty} \frac{\langle k \rangle^k}{k!} e^{-\langle k \rangle} \\ &= e^{-\langle k \rangle} \sum_{k=0}^{\infty} \frac{\langle k \rangle^k}{k!} \\ &= e^{-\langle k \rangle} e^{\langle k \rangle} = 1 \end{aligned}$$

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General random networks

- So... standard random networks have a Poisson degree distribution
- Generalize to arbitrary degree distribution P_k .
- Also known as the **configuration model**.
- Can generalize construction method from ER random networks.
- Assign each node a weight w from some distribution P_w and form links with probability

$$P(\text{link between } i \text{ and } j) \propto w_i w_j$$

- But we'll be more interested in
 - Randomly wiring up (and rewiring) already existing nodes with fixed degrees.
 - Examining mechanisms that lead to networks with certain degree distributions.

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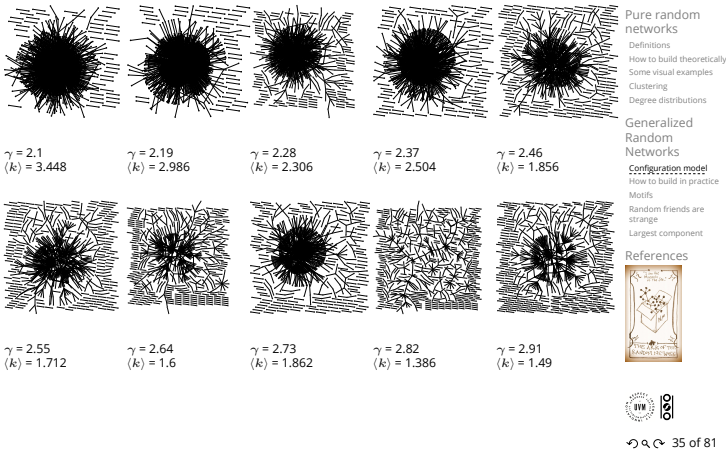
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Random networks: examples for $N=1000$

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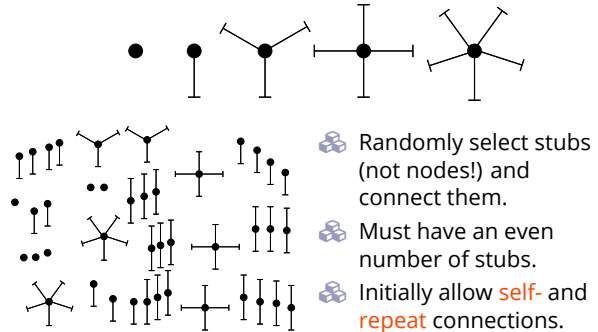


Building random networks: Stubs

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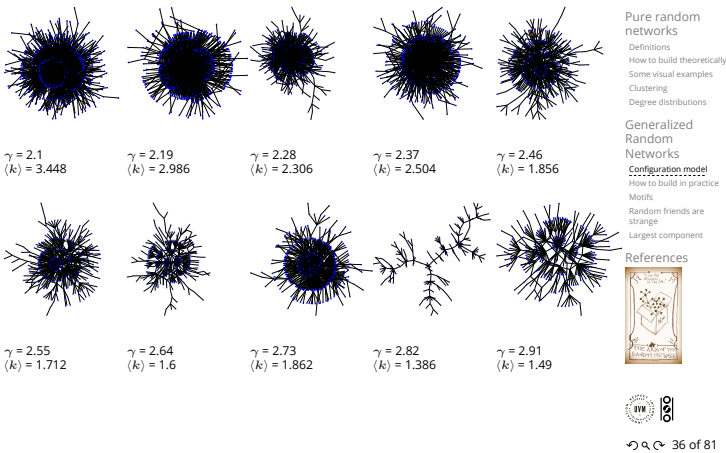
Phase 1:

Idea: start with a soup of unconnected nodes with stubs (half-edges):



Random networks: largest components

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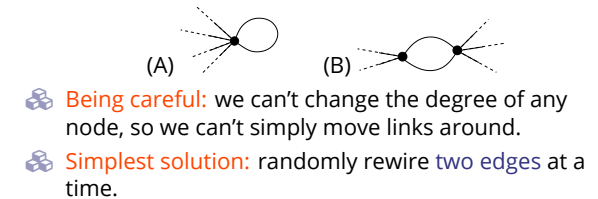


Building random networks: First rewiring

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Phase 2:

Now find any (A) self-loops and (B) repeat edges and **randomly rewire** them.



Models

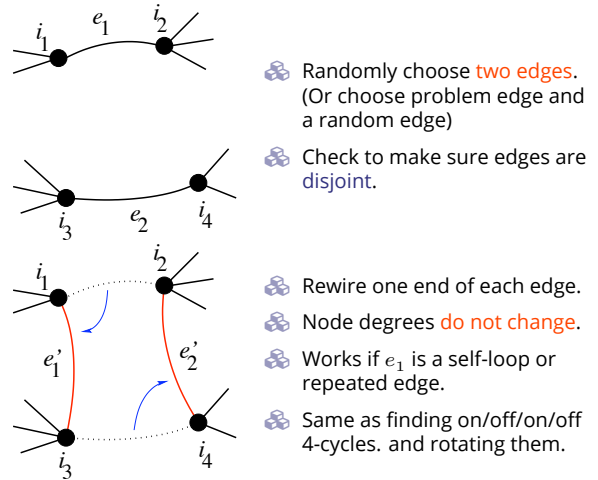
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Generalized random networks:

- Arbitrary degree distribution P_k .
 - Create (unconnected) nodes with degrees sampled from P_k .
 - Wire nodes together randomly.
 - Create ensemble to test deviations from randomness.
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General random rewiring algorithm

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Sampling random networks

Phase 2:

- Use rewiring algorithm to remove all self and repeat loops.

Phase 3:

- Randomize network wiring by applying rewiring algorithm liberally.
- Rule of thumb: # Rewirings $\approx 10 \times$ # edges [5].

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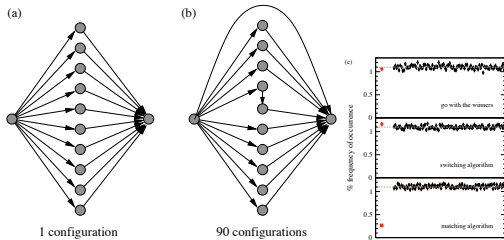
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Random sampling

- Problem with only joining up stubs is failure to randomly sample from all possible networks.
- Example from Milo et al. (2003) [5]:



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Sampling random networks

- What if we have P_k instead of N_k ?
- Must now create nodes before start of the construction algorithm.
- Generate N nodes by sampling from degree distribution P_k .
- Easy to do exactly numerically since k is discrete.
- Note: not all P_k will always give nodes that can be wired together.

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Network motifs

- Idea of motifs [8] introduced by Shen-Orr, Alon et al. in 2002.
- Looked at gene expression within full context of transcriptional regulation networks.
- Specific example of Escherichia coli.
- Directed network with 577 interactions (edges) and 424 operons (nodes).
- Used network randomization to produce ensemble of alternate networks with same degree frequency N_k .
- Looked for certain subnetworks (motifs) that appeared more or less often than expected

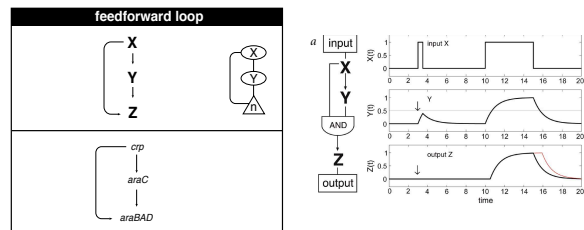
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Network motifs



- Z only turns on in response to sustained activity in X.
- Turning off X rapidly turns off Z.
- Analogy to elevator doors.

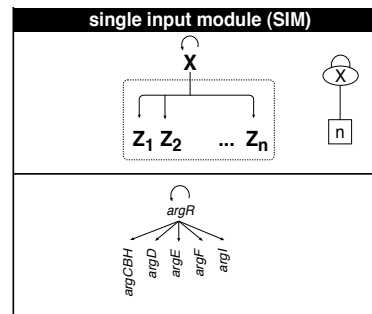
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Network motifs



- Master switch.

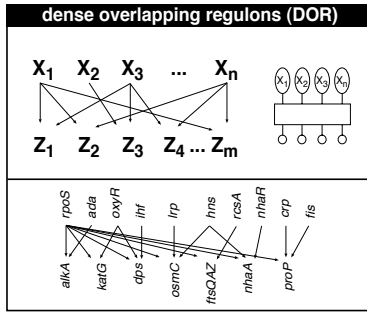
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Network motifs



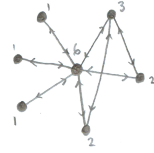
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Probability of randomly selecting a node of degree k by choosing from nodes:
 $P_1 = 3/7, P_2 = 2/7, P_3 = 1/7, P_6 = 1/7.$



Probability of landing on a node of degree k after randomly selecting an edge and then randomly choosing one direction to travel:
 $Q_1 = 3/16, Q_2 = 4/16, Q_3 = 3/16, Q_6 = 6/16.$



Probability of finding # outgoing edges = k after randomly selecting an edge and then randomly choosing one direction to travel:
 $R_0 = 3/16, R_1 = 4/16, R_2 = 3/16, R_5 = 6/16.$

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Network motifs

- Note: selection of motifs to test is reasonable but nevertheless ad-hoc.
- For more, see work carried out by Wiggins *et al.* at Columbia.

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The edge-degree distribution:

- For random networks, Q_k is also the probability that a friend (neighbor) of a random node has k friends.
- Useful variant on Q_k :
 R_k = probability that a friend of a random node has k other friends.

$$R_k = \frac{(k+1)P_{k+1}}{\sum_{k'=0} (k'+1)P_{k'+1}} = \frac{(k+1)P_{k+1}}{\langle k \rangle}$$

- Equivalent to friend having degree $k+1$.
- Natural question: what's the expected number of other friends that one friend has?

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The edge-degree distribution:

- The degree distribution P_k is fundamental for our description of many complex networks
- Again: P_k is the degree of randomly chosen node.
- A second very important distribution arises from choosing randomly on edges rather than on nodes.
- Define Q_k to be the probability the node at a random end of a randomly chosen edge has degree k .
- Now choosing nodes based on their degree (i.e., size):

$$Q_k \propto kP_k$$

- Normalized form:

$$Q_k = \frac{kP_k}{\sum_{k'=0}^{\infty} k'P_{k'}} = \frac{kP_k}{\langle k \rangle}$$

- Big deal: Rich-get-richer mechanism is built into this selection process.

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The edge-degree distribution:

- Given R_k is the probability that a friend has k other friends, then the average number of friends' other friends is

$$\begin{aligned} \langle k \rangle_R &= \sum_{k=0}^{\infty} kR_k = \sum_{k=0}^{\infty} k \frac{(k+1)P_{k+1}}{\langle k \rangle} \\ &= \frac{1}{\langle k \rangle} \sum_{k=1}^{\infty} k(k+1)P_{k+1} \\ &= \frac{1}{\langle k \rangle} \sum_{k=1}^{\infty} ((k+1)^2 - (k+1))P_{k+1} \end{aligned}$$

(where we have sneakily matched up indices)

$$\begin{aligned} &= \frac{1}{\langle k \rangle} \sum_{j=0}^{\infty} (j^2 - j)P_j \quad (\text{using } j = k+1) \\ &= \frac{1}{\langle k \rangle} (\langle k^2 \rangle - \langle k \rangle) \end{aligned}$$

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The edge-degree distribution:

- Note: our result, $\langle k \rangle_R = \frac{1}{\langle k \rangle} (\langle k^2 \rangle - \langle k \rangle)$, is true for **all** random networks, independent of degree distribution.

- For standard random networks, recall

$$\langle k^2 \rangle = \langle k \rangle^2 + \langle k \rangle.$$

- Therefore:

$$\langle k \rangle_R = \frac{1}{\langle k \rangle} (\langle k \rangle^2 + \langle k \rangle - \langle k \rangle) = \langle k \rangle$$

- Again, neatness of results is a special property of the Poisson distribution.
- So friends on average have $\langle k \rangle$ other friends, and $\langle k \rangle + 1$ total friends...

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Two reasons why this matters

More on peculiarity #3:

- A node's average # of friends: $\langle k \rangle$
- Friend's average # of friends: $\frac{\langle k^2 \rangle}{\langle k \rangle}$
- Comparison:

$$\frac{\langle k^2 \rangle}{\langle k \rangle} = \langle k \rangle \frac{\langle k^2 \rangle}{\langle k \rangle^2} = \langle k \rangle \frac{\sigma^2 + \langle k \rangle^2}{\langle k \rangle^2} = \langle k \rangle \left(1 + \frac{\sigma^2}{\langle k \rangle^2} \right) \geq \langle k \rangle$$

- So only if everyone has the same degree (variance = $\sigma^2 = 0$) can a node be the same as its friends.
- Intuition: for random networks, the more connected a node, the more likely it is to be chosen as a friend.

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The edge-degree distribution:

- In fact, R_k is rather special for pure random networks ...
- Substituting

$$P_k = \frac{\langle k \rangle^k}{k!} e^{-\langle k \rangle}$$

into

$$R_k = \frac{(k+1)P_{k+1}}{\langle k \rangle}$$

we have

$$R_k = \frac{(k+1)}{\langle k \rangle} \frac{\langle k \rangle^{k+1}}{(k+1)!} e^{-\langle k \rangle} = \frac{(k+1)}{\langle k \rangle} \frac{\langle k \rangle^{k+1}}{(k+1)!} e^{-\langle k \rangle} = \frac{\langle k \rangle^k}{k!} e^{-\langle k \rangle} \equiv P_k.$$

- #samesies.

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"Generalized friendship paradox in complex networks: The case of scientific collaboration" Eom and Jo, Nature Scientific Reports, 4, 4603, 2014. [3]

Your friends really are monsters #winners:¹

- Go on, hurt me:** Friends have more coauthors, citations, and publications.
- Other horrific studies:** your connections on Twitter have more followers than you, are happy than you [1], more sexual partners than you, ...
- The hope:** Maybe they have more enemies and diseases too.
- Research possibility: The Frenemy Paradox.

¹Some press [here](#) [MIT Tech Review].

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Two reasons why this matters

Reason #1:

- Average # friends of friends per node is

$$\langle k_2 \rangle = \langle k \rangle \times \langle k \rangle_R = \langle k \rangle \frac{1}{\langle k \rangle} (\langle k^2 \rangle - \langle k \rangle) = \langle k^2 \rangle - \langle k \rangle.$$

- Key: Average depends on the **1st and 2nd moments** of P_k and not just the 1st moment.

- Three peculiarities:

- We might guess $\langle k_2 \rangle = \langle k \rangle (\langle k \rangle - 1)$ but it's actually $\langle k \rangle (\langle k \rangle - 1)$.
- If P_k has a **large second moment**, then $\langle k_2 \rangle$ will be big. (e.g., in the case of a power-law distribution)
- Your friends really are different from you... [4, 6]
- See also: class size paradoxes (nod to: Gelman)

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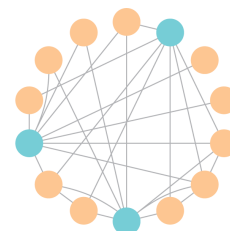
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Related disappointment:



- Nodes see their friends' color choices.
- Which color is more popular?¹
- Again: thinking in edge space changes everything.

¹<https://www.washingtonpost.com/graphics/business/wonkblog/majority-illusion/>

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Two reasons why this matters

(Big) Reason #2:

- $\langle k \rangle_R$ is key to understanding how well random networks are connected together.
- e.g., we'd like to know what's the size of the largest component within a network.
- As $N \rightarrow \infty$, does our network have a **giant component**?
- Defn:** Component = connected subnetwork of nodes such that \exists path between each pair of nodes in the subnetwork, and no node outside of the subnetwork is connected to it.
- Defn:** Giant component = component that comprises a non-zero fraction of a network as $N \rightarrow \infty$.
- Note: Component = Cluster

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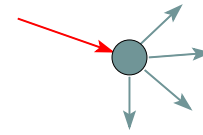
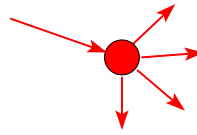
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Spreading on Random Networks

- For random networks, we know local structure is pure branching.
- Successful spreading is \therefore contingent on **single edges** infecting nodes.

Success

Failure:



- Focus on **binary** case with edges and nodes either infected or not.
- First big question:** for a given network and contagion process, can global spreading from a single seed occur?

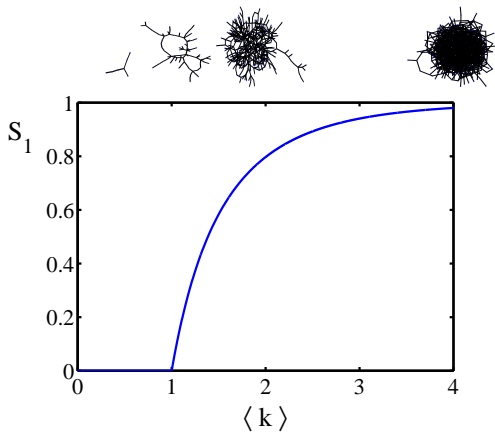
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Giant component



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Global spreading condition

- We need to find: [2]
- R = the average # of infected edges that one random infected edge brings about.
- Call R the **gain ratio**.
- Define B_{k1} as the probability that a node of degree k is infected by a single infected edge.

$$R = \sum_{k=0}^{\infty} \frac{kP_k}{\langle k \rangle} \cdot \underbrace{(k-1)}_{\substack{\# \text{ outgoing} \\ \text{infected} \\ \text{edges}}} \cdot \underbrace{B_{k1}}_{\substack{\text{Prob. of} \\ \text{infection}}} + \sum_{k=0}^{\infty} \frac{k\widehat{P}_k}{\langle k \rangle} \cdot \underbrace{0}_{\substack{\# \text{ outgoing} \\ \text{infected} \\ \text{edges}}} \cdot \underbrace{(1-B_{k1})}_{\substack{\text{Prob. of} \\ \text{no infection}}}$$

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Structure of random networks

Giant component:

- A giant component exists if when we follow a random edge, we are likely to hit a node with **at least 1** other outgoing edge.
- Equivalently, expect exponential growth in node number as we move out from a random node.
- All of this is the same as requiring $\langle k \rangle_R > 1$.
- Giant component condition** (or percolation condition):

$$\langle k \rangle_R = \frac{\langle k^2 \rangle - \langle k \rangle}{\langle k \rangle} > 1$$

- Again, see that the second moment is an essential part of the story.
- Equivalent statement: $\langle k^2 \rangle > 2\langle k \rangle$

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Global spreading condition

- Our global spreading condition is then:

$$R = \sum_{k=0}^{\infty} \frac{kP_k}{\langle k \rangle} \cdot (k-1) \cdot B_{k1} > 1.$$

- Case 1-Rampant spreading:** If $B_{k1} = 1$ then

$$R = \sum_{k=0}^{\infty} \frac{kP_k}{\langle k \rangle} \cdot (k-1) = \frac{\langle k(k-1) \rangle}{\langle k \rangle} > 1.$$

- Good:** This is just our giant component condition again.

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Global spreading condition

- Case 2—Simple disease-like: If $B_{k1} = \beta < 1$ then

$$R = \sum_{k=0}^{\infty} \frac{kP_k}{\langle k \rangle} \bullet (k-1) \bullet \beta > 1.$$

- A fraction $(1-\beta)$ of edges do not transmit infection.
- Analogous phase transition to giant component case but **critical value** of $\langle k \rangle$ is increased.
- Aka bond percolation.
- Resulting degree distribution \tilde{P}_k :

$$\tilde{P}_k = \beta^k \sum_{i=k}^{\infty} \binom{i}{k} (1-\beta)^{i-k} P_i.$$

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Giant component

And how big is the largest component?

- Define S_1 as the **size of the largest component**.
- Consider an infinite ER random network with average degree $\langle k \rangle$.
- Let's find S_1 with a back-of-the-envelope argument.
- Define δ as the probability that a randomly chosen node **does not** belong to the largest component.
- Simple connection: $\delta = 1 - S_1$.
- Dirty trick:** If a randomly chosen node is not part of the largest component, then none of its neighbors are.
- So

$$\delta = \sum_{k=0}^{\infty} P_k \delta^k$$

- Substitute in Poisson distribution...

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Giant component for standard random networks:

- Recall $\langle k^2 \rangle = \langle k \rangle^2 + \langle k \rangle$.
- Determine condition for giant component:

$$\langle k \rangle_R = \frac{\langle k^2 \rangle - \langle k \rangle}{\langle k \rangle} = \frac{\langle k \rangle^2 + \langle k \rangle - \langle k \rangle}{\langle k \rangle} = \langle k \rangle$$

- Therefore when $\langle k \rangle > 1$, standard random networks have a giant component.
- When $\langle k \rangle < 1$, all components are finite.
- Fine example of a continuous phase transition.
- We say $\langle k \rangle = 1$ marks the critical point of the system.

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Giant component

- Carrying on:

$$\begin{aligned} \delta &= \sum_{k=0}^{\infty} P_k \delta^k = \sum_{k=0}^{\infty} \frac{\langle k \rangle^k}{k!} e^{-\langle k \rangle} \delta^k \\ &= e^{-\langle k \rangle} \sum_{k=0}^{\infty} \frac{(\langle k \rangle \delta)^k}{k!} \\ &= e^{-\langle k \rangle} e^{\langle k \rangle \delta} = e^{-\langle k \rangle (1-\delta)}. \end{aligned}$$

- Now substitute in $\delta = 1 - S_1$ and rearrange to obtain:

$$S_1 = 1 - e^{-\langle k \rangle S_1}.$$

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Random networks with skewed P_k :

- e.g, if $P_k = ck^{-\gamma}$ with $2 < \gamma < 3$, $k \geq 1$, then

$$\begin{aligned} \langle k^2 \rangle &= c \sum_{k=1}^{\infty} k^2 k^{-\gamma} \\ &\sim \int_{x=1}^{\infty} x^{2-\gamma} dx \\ &\propto x^{3-\gamma} \Big|_{x=1}^{\infty} = \infty \quad (\gg \langle k \rangle). \end{aligned}$$

- So giant component **always exists** for these kinds of networks.
- Cutoff scaling is k^{-3} : if $\gamma > 3$ then we have to look harder at $\langle k \rangle_R$.
- How about $P_k = \delta_{kk_0}$?

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Giant component

- We can figure out some limits and details for $S_1 = 1 - e^{-\langle k \rangle S_1}$.
- First, we can write $\langle k \rangle$ in terms of S_1 :

$$\langle k \rangle = \frac{1}{S_1} \ln \frac{1}{1 - S_1}.$$

- As $\langle k \rangle \rightarrow 0$, $S_1 \rightarrow 0$.
- As $\langle k \rangle \rightarrow \infty$, $S_1 \rightarrow 1$.
- Notice that at $\langle k \rangle = 1$, the critical point, $S_1 = 0$.
- Only solvable for $S_1 > 0$ when $\langle k \rangle > 1$.
- Really a transcritical bifurcation.^[9]

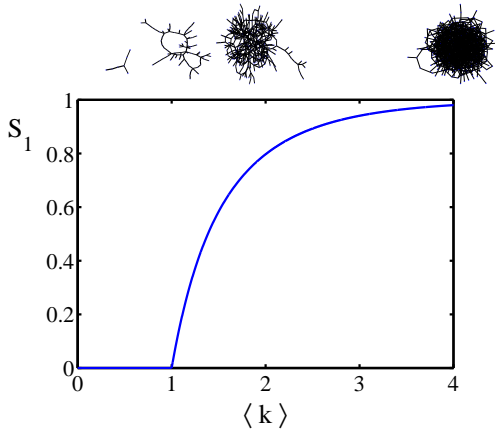
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Giant component



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Turns out we were lucky...

- Our dirty trick **only works for** ER random networks.
- The problem:** We assumed that neighbors have the same probability δ of belonging to the largest component.
- But we know our friends are different from us...
- Works for ER random networks because $\langle k \rangle = \langle k \rangle_R$.
- We need a separate probability δ' for the chance that an edge **leads to** the giant (infinite) component.
- We can sort many things out with **sensible probabilistic arguments**...
- More detailed investigations will profit from a spot of **Generatingfunctionology**.^[10]
- CocoNuTs: We figure out the final size and complete dynamics.

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