Scale-free networks

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

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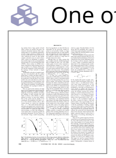
Outline

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:



"Emergence of scaling in random networks"
Barabási and Albert,
Science, **286**, 509–511, 1999. [2]

Times cited: $\sim 23,532$ (as of October 8, 2015)

- Somewhat misleading nomenclature...

Scale-free networks

- 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...

Some real data (we are feeling brave):

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

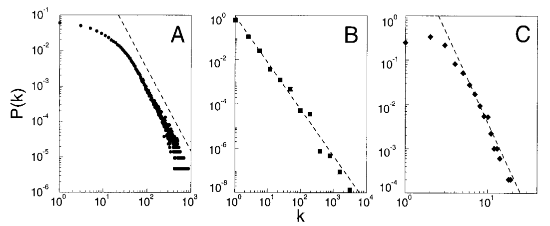
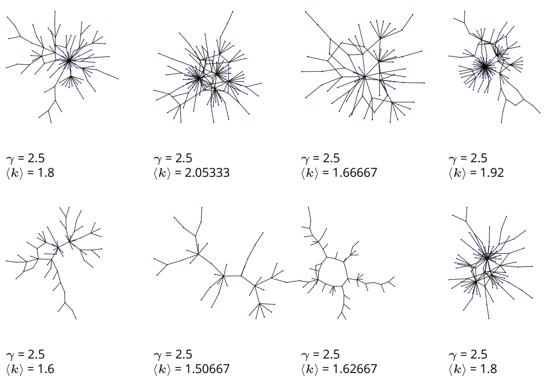


Fig. 1. The distribution function of connectivities for various large networks. **(A)** Actor collaboration graph with N = 212,250 vertices and average connectivity $\langle k \rangle$ = 28.78. **(B)** WWW, N = 325,729, $\langle k \rangle$ = 5.46 (6). **(C)** Power grid data, N = 4941, $\langle k \rangle$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

Random networks: largest components



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?
- Do the mechanism details matter?

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.

BA model

- 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:

$$P_{\text{attach}}(\text{node } i, t) = \frac{k_i(t)}{\sum_{j=1}^{N(t)} k_j(t)} = \frac{k_i(t)}{\sum_{k=0}^{k_{\text{max}}(t)} k N_k(t)}$$

where $N(t) = m_0 + t$ is # nodes at time t and $N_k(t)$ is # degree k nodes at time t.

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 $\frac{\mathrm{d}}{\mathrm{d}t} k_{i,t}$:

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

where $t = N(t) - m_0$.

- 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:

$$\frac{\mathrm{d}}{\mathrm{d}t} k_{i,t} = m \frac{k_i(t)}{\sum_{j=1}^{N(t)} k_j(t)} = m \frac{k_i(t)}{2mt} = \frac{1}{2t} k_i(t)$$

- Rearrange and solve:

$$\frac{\mathrm{d}k_i(t)}{k_i(t)} = \frac{\mathrm{d}t}{2t} \Rightarrow \boxed{k_i(t) = c_i\, t^{1/2}.}$$

- Next find c_i ...

Approximate analysis

- Know ith node appears at time

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

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

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

- 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 ith ranked node:

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

- From before:

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

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

$$\boxed{\gamma = 1 + 1/(1/2) = 3.}$$

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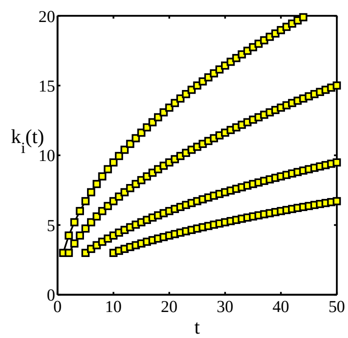
Approximate analysis:



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

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

- 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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Degree distribution

- $$\mathbf{Pr}(k_i)\mathrm{d}k_i = \mathbf{Pr}(t_{i,\text{start}})\mathrm{d}t_{i,\text{start}}$$
- $$= \mathbf{Pr}(t_{i,\text{start}})\mathrm{d}k_i \left| \frac{\mathrm{d}t_{i,\text{start}}}{\mathrm{d}k_i} \right|$$
- $$= \frac{1}{t} \mathrm{d}k_i\, 2 \frac{m^2 t}{k_i(t)^3}$$
- $$= 2 \frac{m^2}{k_i(t)^3} \mathrm{d}k_i$$
- $$\propto k_i^{-3} \mathrm{d}k_i\,.$$

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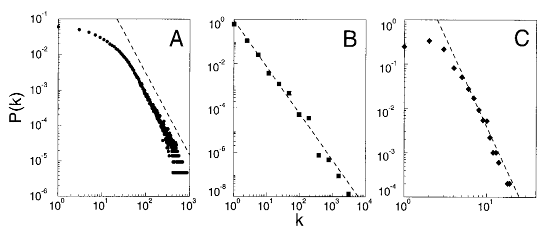
Degree distribution

- 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)
- In practice, $\gamma < 3$ means variance is governed by upper cutoff.
- $\gamma > 3$: finite mean and variance (mild)

Back to that real data:

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



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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 Internets is a different business...

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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 ...

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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 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

$$Q_k \propto k P_k$$

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

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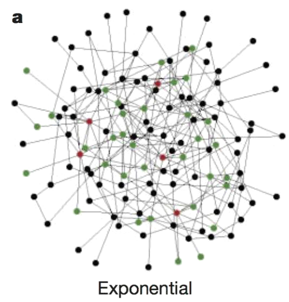
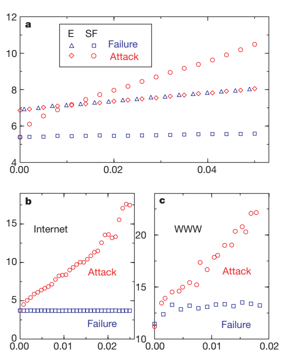
Robustness

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



from Albert et al., 2000

Robustness



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)

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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'
  2. or subnetworks of smaller, normal-sized nodes.
- Need to explore cost of various targeting schemes.

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Robustness

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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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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Generalized model

- 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.
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: $A_0 = 0$

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Generalized model

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

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

where $A(t) = \sum_{k=1}^{\infty} A_k N_k(t)$.
- E.g., for BA model, $A_k = k$ and $A = \sum_{k=1}^{\infty} k N_k(t)$.
- For $A_k = k$, we have

$$A(t) = \sum_{k'=1}^{\infty} k' N_{k'}(t) = 2t$$

since one edge is being added per unit time.
- Detail: we are ignoring initial seed network's edges.

Generalized model

- So now

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

becomes

$$\frac{\mathrm{d}N_k}{\mathrm{d}t} = \frac{1}{2t}\left[(k-1)N_{k-1} - kN_k\right] + \delta_{k1}$$

- As for BA method, look for steady-state growing solution: $N_k = n_k t$.
- We replace $\mathrm{d}N_k/\mathrm{d}t$ with $\mathrm{d}n_k t/\mathrm{d}t = n_k$.
- We arrive at a difference equation:

$$n_k = \frac{1}{2\cancel{t}}\left[(k-1)n_{k-1}\cancel{t} - kn_k\cancel{t}\right] + \delta_{k1}$$

Universality?

- As expected, we have the same result as for the BA model:

$$N_k(t) = n_k(t)t \propto k^{-3}t \text{ for large } k.$$

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

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 A_k.
- We assume that $A = \mu t$
- We'll find μ later and make sure that our assumption is consistent.
- As before, also assume $N_k(t) = n_k t$.

Universality?

- For $A_k = k$ we had

$$n_k = \frac{1}{2}\left[(k-1)n_{k-1} - kn_k\right] + \delta_{k1}$$

- This now becomes

$$n_k = \frac{1}{\mu}\left[A_{k-1}n_{k-1} - A_k n_k\right] + \delta_{k1}$$

$$\Rightarrow (A_k + \mu)n_k = A_{k-1}n_{k-1} + \mu\delta_{k1}$$

- Again two cases:

$$k = 1 : n_1 = \frac{\mu}{\mu + A_1}; \qquad k > 1 : n_k = n_{k-1}\frac{A_{k-1}}{\mu + A_k}.$$

Universality?

- 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...

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 subsitute in our expression for n_k:

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

- 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.

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

$$0 \leq \alpha < \infty \Rightarrow 2 \leq \gamma < \infty$$

- Craziness...

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.
- Universality: now details of kernel do not matter.
- Distribution of degree is universal providing $\nu < 1$.

Sublinear attachment kernels

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

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

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

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.

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 ⇒ 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

References I

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