Scale-free networks

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

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

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Outline


THE SUN
THE GOLDEN AGE OF REDUCTIONISM
THE MANIFESTO
THE WELL OF SCALES
THE LAWS OF DECAYING POWER
MINISTRY OF RANDOM WALKS
THE UNEXPECTED TRANSFIGURATION
THE RICH GET RICHER
THE DREAM OF EFFICIENT LANGUAGE
THE LAW OF DIGITS FIRST
THE SURPRISE OF BEING ROBUST YET FRAGILE
THE MISREADING OF THE BOOK OF SAND
THE SUPPLY MOST FAIR
THE SUPPLY TO THE MOST
THE MANY TALES OF MANY TAILS
THE MEASURING
THE DATA POOR
THE POURING DATA
THE CHARMS OF THE MANY WRONG PATHS
THE KNOWLEDGE OF DEAD MONKS
THE DOORS THAT SHOULD NOT BE OPENED
THE EMERGENCE OF STRUCTURE
THE EMERGENCE OF DESTRUCTION
THE EMERGENCE OF THINKING
It was the best of times,
THE EMERGENCE OF STORIES
THE MECHANICS STATISTICAL
THE THRESHOLDS OF PERCOLATION
THE NETWORKS COMPLEX
THE ELEMENTS OF WEBS
THE ARK OF THE RANDOM NETWORK
THE BIRDS OF A FEATHER
THE BIRDS OF NOT A FEATHER
THE STRANGENESS OF FRIENDS
THE SMALLNESS OF WORLDS
THE THEORY OF SIX DEGREES
CLASSIFIED
PHOENIX
BIO HAZARD
THE CONTAGION
THE CONFUSION OF CONTAGIONS
THE DISEASE OF RANDOM MIXING
THE UNENDING PANDEMICS
THE RATIO OF GAIN
THE THRESHOLDS OF THE MIND
THE SOCIAL WILD
THE SOCIAL CONTAGION
THE MECHANICS OF FAME
THE STORIES CONTAGIOUS
THE PATHS OF UNIVERSALITY
THE DEPENDENT PATHS
THE TROUSERS OF BIFURCATING REALITIES
THE UNKNOWN MECHANISM
THE JOHN DORY
THE STORYTELLERS
THE ADJACENT NARRATIVES
THE END


THE NETWORKS FREE OF SCALE

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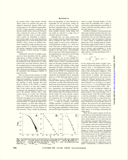
Scale-free networks

- 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:



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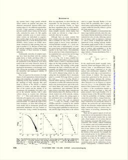

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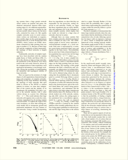

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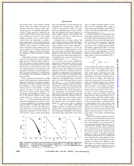

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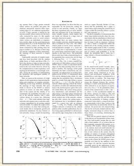

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- Scale-free networks are not fractal in any sense.
- Usually talking about networks whose links are abstract, relational, informational, ...(non-physical)
- Primary example: hyperlink network of the Web
- Much arguing about whether or networks are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

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Some real data (we are feeling brave):

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

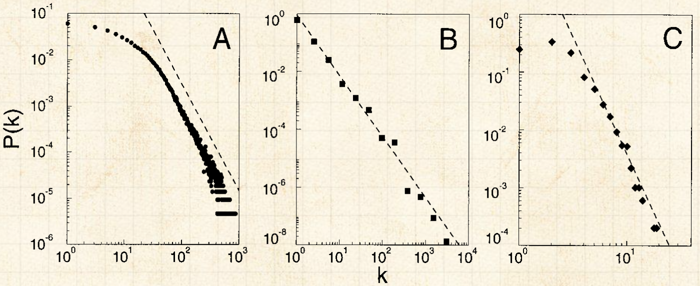
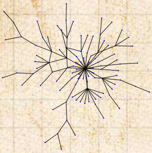
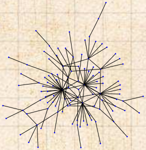


Fig. 1. The distribution function of connectivities for various large networks. (**A**) Actor collaboration graph with $N = 212{,}250$ vertices and average connectivity $\langle k \rangle = 28.78$. (**B**) WWW, $N = 325{,}729$, $\langle k \rangle = 5.46$ (6). (**C**) Power grid data, $N = 4941$, $\langle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

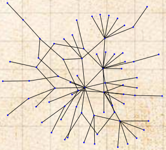
Random networks: largest components



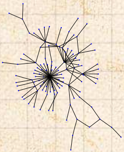
γ = 2.5
$\langle k \rangle$ = 1.8



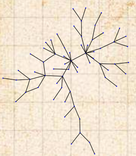
γ = 2.5
$\langle k \rangle$ = 2.05333



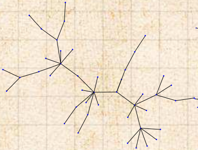
γ = 2.5
$\langle k \rangle$ = 1.66667



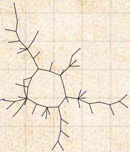
γ = 2.5
$\langle k \rangle$ = 1.92



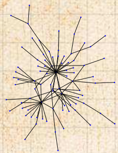
γ = 2.5
$\langle k \rangle$ = 1.6



γ = 2.5
$\langle k \rangle$ = 1.50667



γ = 2.5
$\langle k \rangle$ = 1.62667



γ = 2.5
$\langle k \rangle$ = 1.8

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:

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- Do the mechanism details matter?

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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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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:

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

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where $N(t) = m_0 + t$ is # nodes at time t and $N_k(t)$ is # degree k 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 $\frac{\mathrm{d}}{\mathrm{d}t} k_{i,t}$:

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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:

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

- Rearrange and solve:

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

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- Know ith node appears at time

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

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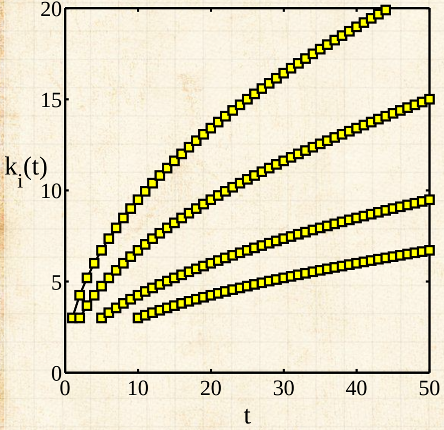

- $m = 3$
- $t_{i,\text{start}} = 1, 2, 5,$ and 10.

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:

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Back to that real data:

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

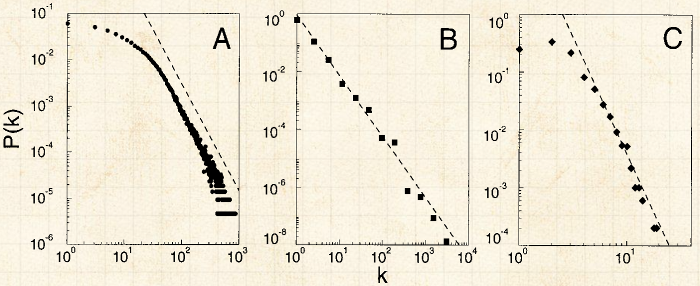

Fig. 1. The distribution function of connectivities for various large networks. (**A**) Actor collaboration graph with $N = 212{,}250$ vertices and average connectivity $\langle k \rangle = 28.78$. (**B**) WWW, $N = 325{,}729$, $\langle k \rangle = 5.46$ (6). (**C**) Power grid data, $N = 4941$, $\langle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

Examples

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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.
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- Deal with directed versus undirected networks.
- Important Q.: Are there distinct universality classes for these networks?
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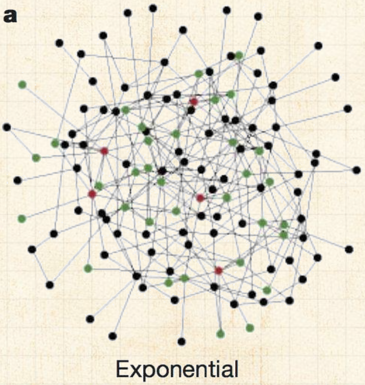
Scale-free networks

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

References

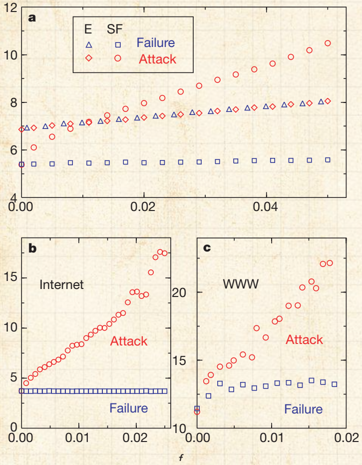
Robustness

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



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)

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.

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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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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Outline

Generalized model

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

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

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

since one edge is being added per unit time.

- Detail: we are ignoring initial seed network's edges.

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- So now

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

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:

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Outline

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 $k \to \infty$.

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- Recall we used the normalization:

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

- We now have

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where we only know the asymptotic behavior of A_k.

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- For large k, we find:

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

References

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 $\nu < 1$.

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Details:

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

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- Nutshell

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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.
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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:

https://www.youtube.com/v/axrTxEVQqN4?rel=0

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