Generating Functions and Networks

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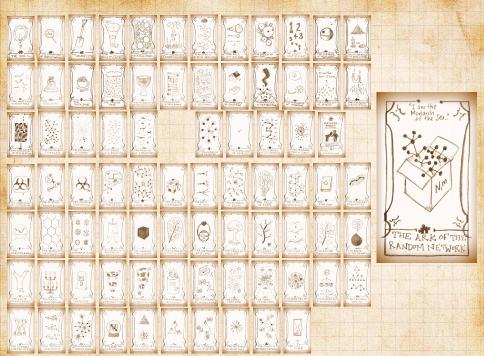
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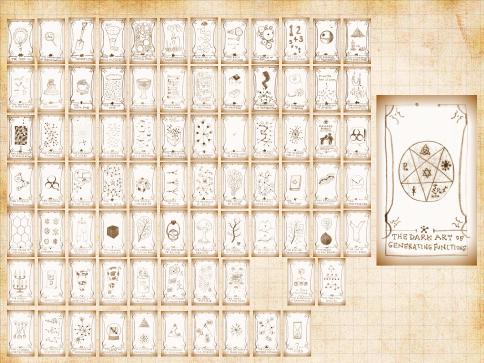
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Generatingfunctionology [1]

- Idea: Given a sequence $a_0, a_1, a_2, ...$, associate each element with a distinct function or other mathematical object.
- Well-chosen functions allow us to manipulate sequences and retrieve sequence elements.

Definition:

The generating function (g.f.) for a sequence $\{a_n\}$ is

$$F(x) = \sum_{n=0}^{\infty} a_n x^n.$$

- Roughly: transforms a vector in R^{∞} into a function defined on R^1 .
- 🙈 Related to Fourier, Laplace, Mellin, ...

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Simple examples:

Rolling dice and flipping coins:

$$p_k^{(\bigodot)} = \mathbf{Pr}(\mathsf{throwing}\;\mathsf{a}\;k) = 1/6\;\mathsf{where}\;k = 1, 2, \dots, 6.$$

$$F^{(\bigodot)}(x) = \sum_{k=1}^6 p_k^{(\bigodot)} x^k = \frac{1}{6} (x + x^2 + x^3 + x^4 + x^5 + x^6).$$

$$p_0^{\text{(coin)}} = \Pr(\text{head}) = 1/2, p_1^{\text{(coin)}} = \Pr(\text{tail}) = 1/2.$$

$$F^{(\mathrm{coin})}(x) = p_0^{(\mathrm{coin})} x^0 + p_1^{(\mathrm{coin})} x^1 = \frac{1}{2} (1+x).$$

- A generating function for a probability distribution is called a Probability Generating Function (p.g.f.).
- We'll come back to these simple examples as we derive various delicious properties of generating functions.



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Example



Take a degree distribution with exponential decay:

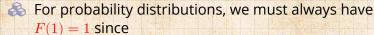
$$P_k = c e^{-\lambda k}$$

where geometric sumfully, we have $c=1-e^{-\lambda}$ The generating function for this distribution is

$$F(x) = \sum_{k=0}^{\infty} P_k x^k = \sum_{k=0}^{\infty} c e^{-\lambda k} x^k = \frac{c}{1 - x e^{-\lambda}}.$$



Notice that $F(1) = c/(1-e^{-\lambda}) = 1$.



$$F(1) = \sum_{k=0}^{\infty} P_k 1^k = \sum_{k=0}^{\infty} P_k = 1.$$



Check die and coin p.g.f.'s.

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Properties:

🙈 Average degree:

$$\begin{split} \langle k \rangle &= \sum_{k=0}^{\infty} k P_k = \sum_{k=0}^{\infty} k P_k x^{k-1} \Bigg|_{x=1} \\ &= \frac{\mathrm{d}}{\mathrm{d}x} F(x) \Bigg|_{x=1} = F'(1) \end{split}$$

- In general, many calculations become simple, if a little abstract.
- For our exponential example:

$$F'(x) = \frac{(1 - e^{-\lambda})e^{-\lambda}}{(1 - xe^{-\lambda})^2}.$$



So:
$$\langle k \rangle = F'(1) = \frac{e^{-\lambda}}{(1 - e^{-\lambda})}$$
.

Check for die and coin p.g.f.'s.



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Useful pieces for probability distributions:

Normalization:

$$F(1) = 1$$

First moment:

$$\langle k \rangle = F'(1)$$

A Higher moments:

$$\langle k^n \rangle = \left. \left(x \frac{\mathsf{d}}{\mathsf{d} x} \right)^n F(x) \right|_{x=1}$$

& kth element of sequence (general):

$$P_k = \frac{1}{k!} \frac{\mathrm{d}^k}{\mathrm{d}x^k} F(x) \Bigg|_{x=0}$$

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A beautiful, fundamental thing:

The generating function for the sum of two random variables

$$W = U + V$$

is

$$F_W(x) = F_U(x)F_V(x).$$

- Convolve yourself with Convolutions: Insert question from assignment 5 .
- Try with die and coin p.g.f.'s.
 - 1. Add two coins (tail=0, head=1).
 - 2. Add two dice.
 - 3. Add a coin flip to one die roll.

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Edge-degree distribution

Recall our condition for a giant component:

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

- Let's re-express our condition in terms of generating functions.
- & We first need the g.f. for R_k .
- We'll now use this notation:

$$\frac{F_P(x)}{F_R(x)}$$
 is the g.f. for $\frac{P_k}{R_k}$.

Giant component condition in terms of g.f. is:

$$\langle k \rangle_R = F_R'(1) > 1.$$

& Now find how F_R is related to F_P ...

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Edge-degree distribution



We have

$$F_R(x) = \sum_{k=0}^{\infty} \frac{R_k x^k}{k} = \sum_{k=0}^{\infty} \frac{(k+1)P_{k+1}}{\langle k \rangle} x^k.$$

Shift index to j = k + 1 and pull out $\frac{1}{\langle k \rangle}$:

$$F_R(x) = \frac{1}{\langle k \rangle} \sum_{j=1}^{\infty} j P_j x^{j-1} = \frac{1}{\langle k \rangle} \sum_{j=1}^{\infty} P_j \frac{\mathrm{d}}{\mathrm{d} x} x^j$$

$$=\frac{1}{\langle k\rangle}\frac{\mathrm{d}}{\mathrm{d}x}\sum_{j=1}^{\infty}P_{j}x^{j}=\frac{1}{\langle k\rangle}\frac{\mathrm{d}}{\mathrm{d}x}\left(F_{P}(x)-P_{0}\right)=\frac{1}{\langle k\rangle}F_{P}'(x).$$

Finally, since $\langle k \rangle = F_P'(1)$,

$$F_R(x) = \frac{F_P'(x)}{F_P'(1)}$$

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Edge-degree distribution

- Recall giant component condition is $\langle k \rangle_R = F_R'(1) > 1$.
- \Leftrightarrow Since we have $F_R(x) = F_P'(x)/F_P'(1)$,

$$F'_R(x) = \frac{F''_P(x)}{F'_P(1)}$$

Setting x = 1, our condition becomes

$$\frac{F_P''(1)}{F_P'(1)} > 1$$

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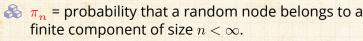


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Size distributions

To figure out the size of the largest component (S_1) , we need more resolution on component sizes.

Definitions:



 ρ_n = probability that a random end of a random link leads to a finite subcomponent of size $n < \infty$.

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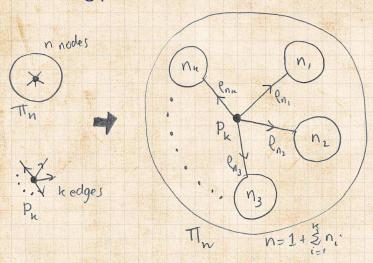
Local-global connection:

$$P_k, R_k \Leftrightarrow \pi_n, \rho_n$$
 neighbors \Leftrightarrow components





Connecting probabilities:



Markov property of random networks connects π_n , ρ_n , and P_k .



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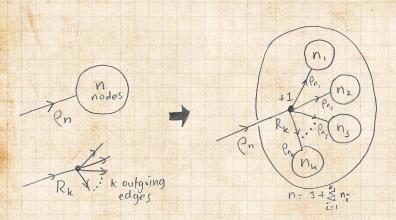
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Connecting probabilities:



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G.f.'s for component size distributions:



$$F_{\pi}(x) = \sum_{n=0}^{\infty} \pi_n x^n \text{ and } F_{\rho}(x) = \sum_{n=0}^{\infty} \rho_n x^n$$

The largest component:

- Subtle key: $F_{\pi}(1)$ is the probability that a node belongs to a finite component.
- \Leftrightarrow Therefore: $S_1 = 1 F_{\pi}(1)$.

Our mission, which we accept:

Determine and connect the four generating functions

$$F_P, F_R, F_{\pi}, \text{ and } F_{\rho}.$$

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Useful results we'll need for g.f.'s

Sneaky Result 1:

- \Leftrightarrow Consider two random variables U and V whose values may be 0, 1, 2, ...
- $lap{Normalize}{\otimes}$ Write probability distributions as U_k and V_k and g.f.'s as F_U and F_V .
- SR1: If a third random variable is defined as

$$W = \sum_{i=1}^{U} V^{(i)}$$
 with each $V^{(i)} \stackrel{d}{=} V$

then

$$F_W(x) = F_U(F_V(x))$$

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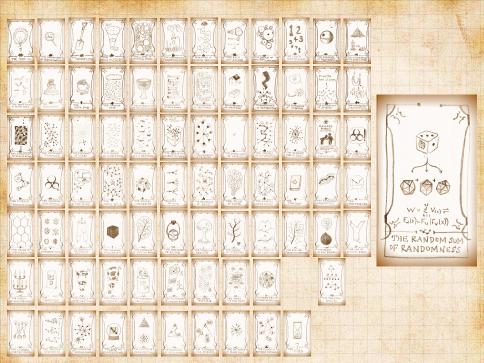
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Proof of SR1:

Write probability that variable W has value k as W_k .

$$W_k = \sum_{j=0}^{\infty} U_j \times \operatorname{Pr(sum} \text{ of } j \text{ draws of variable } V = k)$$

$$= \sum_{j=0}^{\infty} U_j \sum_{\substack{\{i_1,i_2,\dots,i_j\}|\\ i_1+i_2+\dots+i_j=k}} V_{i_1}V_{i_2}\cdots V_{i_j}$$

$$= \sum_{j=0}^{\infty} \underbrace{U_j}_{\substack{k=0}} \sum_{\substack{\{i_1,i_2,\dots,i_j\}|\\i_1+i_2+\dots+i_j=k}} V_{i_1} x^{i_1} V_{i_2} x^{i_2} \cdots V_{i_j} x^{i_j}$$

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With some concentration, observe:

$$F_{W}(x) = \sum_{j=0}^{\infty} U_{j} \sum_{k=0}^{\infty} \sum_{\substack{\{i_{1},i_{2},\dots,i_{j}\}|\\i_{1}+i_{2}+\dots+i_{j}=k}} V_{i_{1}}x^{i_{1}}V_{i_{2}}x^{i_{2}}\cdots V_{i_{j}}x^{i_{j}}$$

$$x^{k} \text{ piece of } \left(\sum_{i'=0}^{\infty} V_{i'}x^{i'}\right)^{j}$$

$$\left(\sum_{i'=0}^{\infty} V_{i'}x^{i'}\right)^{j} = \left(F_{V}(x)\right)^{j}$$

$$= \sum_{j=0}^{\infty} U_{j} \left(F_{V}(x)\right)^{j}$$

$$= F_{IJ} \left(F_{V}(x)\right)$$

Alternate, groovier proof in the accompanying assignment.

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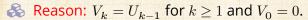


Useful results we'll need for g.f.'s

Sneaky Result 2:

- Start with a random variable U with distribution U_k (k=0,1,2,...)
- SR2: If a second random variable is defined as

$${\color{red} V=U+1}$$
 then ${\color{red} F_V(x)=xF_U(x)}$





$$\begin{split} \dot{x}F_V(x) &= \sum_{k=0}^\infty V_k x^k = \sum_{k=1}^\infty \underbrace{U_{k-1} x^k}_{} \\ &= x \sum_{j=0}^\infty \underbrace{U_j x^j}_{} = x F_U(x). \end{split}$$



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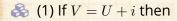






Useful results we'll need for g.f.'s

Generalization of SR2:



$$F_V(x) = x^i F_U(x).$$

 \clubsuit (2) If V = U - i then

$$F_V(x) = x^{-i} F_U(x)$$

$$= x^{-i} \sum_{k=0}^{\infty} U_k x^k$$

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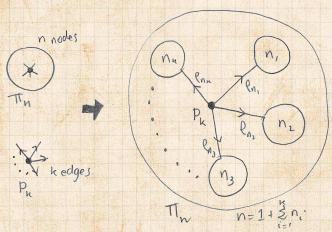
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Goal: figure out forms of the component generating functions, F_{π} and F_{o} .





 $\begin{cases} \& \end{cases}$ Relate π_n to P_k and ρ_n through one step of recursion.

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 $\Re \pi_n$ = probability that a random node belongs to a finite component of size n

$$= \sum_{k=0}^{\infty} P_k \times \Pr\left(\begin{array}{c} \text{sum of sizes of subcomponents} \\ \text{at end of } k \text{ random links} = n-1 \end{array} \right)$$

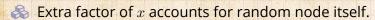
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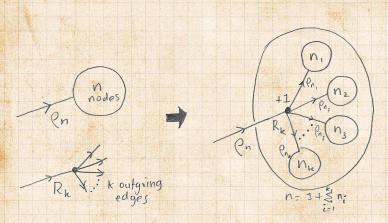
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Therefore:
$$F_{\pi}(x) = \underbrace{x}_{\text{SR2}} \underbrace{F_{P}\left(F_{\rho}(x)\right)}_{\text{SR1}}$$







 \Re Relate ρ_n to R_k and ρ_n through one step of recursion.

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- ρ_n = probability that a random link leads to a finite subcomponent of size n.
- Invoke one step of recursion: ρ_n = probability that in following a random edge, the outgoing edges of the node reached lead to finite subcomponents of combined size n-1,

$$= \sum_{k=0}^{\infty} R_k \times \Pr\left(\begin{array}{c} \text{sum of sizes of subcomponents} \\ \text{at end of } k \text{ random links} = n-1 \end{array}\right)$$





Therefore:
$$F_{\rho}(x) = \underbrace{x}_{\text{SR2}} \underbrace{F_{R}\left(F_{\rho}(x)\right)}_{\text{SR1}}$$

itself.





We now have two functional equations connecting our generating functions:

$$F_{\pi}(x) = x F_{P}\left(F_{
ho}(x)\right) \text{ and } F_{
ho}(x) = x F_{R}\left(F_{
ho}(x)\right)$$

- Taking stock: We know $F_P(x)$ and $F_R(x) = F_P'(x)/F_P'(1)$.
- & We first untangle the second equation to find $F_{
 ho}$
- $\red \gg$ We can do this because it only involves $F_
 ho$ and F_R .
- The first equation then immediately gives us F_{π} in terms of F_{ρ} and F_{R} .



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Remembering vaguely what we are doing: Finding F_{π} to obtain the fractional size of the largest component $S_1 = 1 - F_{\pi}(1)$.

Set x = 1 in our two equations:

$$F_{\pi}(1) = F_{P}\left(F_{\rho}(1)\right) \text{ and } F_{\rho}(1) = F_{R}\left(F_{\rho}(1)\right)$$

- $\red {\mathbb S}$ Solve second equation numerically for $F_{
 ho}(1).$
- $\ensuremath{\mathfrak{S}}$ Plug $F_{
 ho}(1)$ into first equation to obtain $F_{\pi}(1)$.

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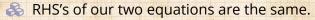
Example: Standard random graphs.

 \clubsuit We can show $F_P(x) = e^{-\langle k \rangle (1-x)}$

$$\Rightarrow F_R(x) = F_P'(x)/F_P'(1)$$

$$= \langle k \rangle e^{-\langle k \rangle (1-x)} / \langle k \rangle e^{-\langle k \rangle (1-x')} |_{x'=1}$$

$$=e^{-\langle k \rangle(1-x)}=F_P(x)$$
 ...aha!



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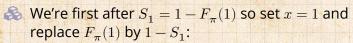


We are down to

$$F_{\pi}(x) = x F_R(F_{\pi}(x))$$
 and $F_R(x) = e^{-\langle k
angle (1-x)}.$

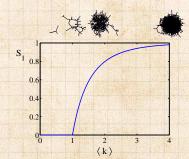


$$:F_{\pi}(x) = xe^{-\langle k \rangle (1 - F_{\pi}(x))}$$



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

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





Just as we found with our dirty trick ...



Again, we (usually) have to resort to numerics ...

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A few simple random networks to contemplate and play around with:

 \Re Notation: The Kronecker delta function $\Im \delta_{ij} = 1$ if i = j and 0 otherwise.

$$P_k = \delta_{k1}.$$

$$P_k = \delta_{k2}.$$

$$P_k = \delta_{k3}.$$

$$R = \delta_{kk'}$$
 for some fixed $k' \ge 0$.

$$P_k = \frac{1}{2}\delta_{k1} + \frac{1}{2}\delta_{k3}.$$

$$Reg P_k = a\delta_{k1} + (1-a)\delta_{k3}$$
, with $0 \le a \le 1$.

$$\Re P_k = \frac{1}{2}\delta_{k1} + \frac{1}{2}\delta_{kk'}$$
 for some fixed $k' \geq 2$.

$$\underset{0 \leq a \leq 1.}{ \&} P_k = a \delta_{k1} + (1-a) \delta_{kk'} \text{ for some fixed } k' \geq 2 \text{ with }$$

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A joyful example ::

$$P_k = \frac{1}{2}\delta_{k1} + \frac{1}{2}\delta_{k3}.$$

- $\red {8}$ We find (two ways): $R_k=rac{1}{4}\delta_{k0}+rac{3}{4}\delta_{k2}.$
- A giant component exists because: $\langle k \rangle_R = 0 \times 1/4 + 2 \times 3/4 = 3/2 > 1.$
- & Generating functions for P_k and R_k :

$$F_P(x) = \frac{1}{2}x + \frac{1}{2}x^3 \text{ and } F_R(x) = \frac{1}{4}x^0 + \frac{3}{4}x^2$$

- Check for goodness:
 - $F_R(x) = F_P'(x)/F_P'(1)$ and $F_P(1) = F_R(1) = 1$.
 - $F_P'(1) = \langle k \rangle_P = 2$ and $F_R'(1) = \langle k \rangle_R = \frac{3}{2}$.
- Things to figure out: Component size generating functions for π_n and ρ_n , and the size of the giant component.

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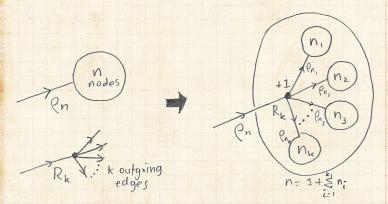


Find $F_{\rho}(x)$ first:



We know:

$$F_{\rho}(x) = xF_{R}(F_{\rho}(x)).$$



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Sticking things in things, we have:

$$F_{\rho}(x) = x \left(\frac{1}{4} + \frac{3}{4} \left[F_{\rho}(x) \right]^2 \right).$$

Rearranging:

$$3x\left[F_{\rho}(x)\right]^{2}-4F_{\rho}(x)+x=0.$$

Please and thank you:

$$F_{\rho}(x) = \frac{2}{3x} \left(1 \pm \sqrt{1 - \frac{3}{4}x^2}\right)$$

- Time for a Taylor series expansion.
- The promise: non-negative powers of x with non-negative coefficients.
- First: which sign do we take?

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 \clubsuit Thinking about the limit $x \to 0$ in

$$F_{\rho}(x)=\frac{2}{3x}\left(1\pm\sqrt{1-\frac{3}{4}x^2}\right),$$

we see that the positive sign solution blows to smithereens, and the negative one is okay.



So we must have:

$$F_{\rho}(x) = \frac{2}{3x} \left(1 - \sqrt{1 - \frac{3}{4}x^2} \right),$$

We can now deploy the Taylor expansion:

$$(1+z)^{\theta} = {\theta \choose 0} z^0 + {\theta \choose 1} z^1 + {\theta \choose 2} z^2 + {\theta \choose 3} z^3 + \dots$$



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 \clubsuit Let's define a binomial for arbitrary θ and k = 0, 1, 2, ...

$${\theta \choose k} = \frac{\Gamma(\theta+1)}{\Gamma(k+1)\Gamma(\theta-k+1)}$$



 \Re For $\theta = \frac{1}{2}$, we have:

$$(1+z)^{\frac{1}{2}} = {\frac{1}{2} \choose 0} z^0 + {\frac{1}{2} \choose 1} z^1 + {\frac{1}{2} \choose 2} z^2 + \dots$$

$$= \frac{\Gamma(\frac{3}{2})}{\Gamma(1)\Gamma(\frac{3}{2})} z^0 + \frac{\Gamma(\frac{3}{2})}{\Gamma(2)\Gamma(\frac{1}{2})} z^1 + \frac{\Gamma(\frac{3}{2})}{\Gamma(3)\Gamma(-\frac{1}{2})} z^2 + \dots$$
$$= 1 + \frac{1}{2} z - \frac{1}{8} z^2 + \frac{1}{16} z^3 - \dots$$

where we've used $\Gamma(x+1) = x\Gamma(x)$ and noted that $\Gamma(\frac{1}{2}) = \frac{\sqrt{\pi}}{2}$.



Note: $(1+z)^{\theta} \sim 1 + \theta z$ always.

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Totally psyched, we go back to here:

$$F_{\rho}(x)=\frac{2}{3x}\left(1-\sqrt{1-\frac{3}{4}x^2}\right).$$

$$F_{\rho}(x) =$$

$$\frac{2}{3x} \left(1 - \left[1 + \frac{1}{2} \left(-\frac{3}{4} x^2 \right)^1 - \frac{1}{8} \left(-\frac{3}{4} x^2 \right)^2 + \frac{1}{16} \left(-\frac{3}{4} x^2 \right)^3 \right] + \dots \right)$$

🖀 Giving:

$$F_{\rho}(x) = \sum_{n=0}^{\infty} \rho_n x^n =$$

$$\frac{1}{4}x + \frac{3}{64}x^3 + \frac{9}{512}x^5 + \ldots + \frac{2}{3}\left(\frac{3}{4}\right)^k \frac{(-1)^{k+1}\Gamma(\frac{3}{2})}{\Gamma(k+1)\Gamma(\frac{3}{2}-k)}x^{2k-1} + \ldots$$

Do odd powers make sense?



 $\begin{cases} \& \& \end{cases}$ We can now find $F_{\pi}(x)$ with:

$$\begin{split} F_{\pi}(x) &= x F_{P}\left(F_{\rho}(x)\right) \\ &= x \frac{1}{2} \left(\left(F_{\rho}(x)\right)^{1} + \left(F_{\rho}(x)\right)^{3}\right) \end{split}$$

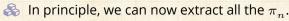
$$= x \frac{1}{2} \left[\frac{2}{3x} \left(1 - \sqrt{1 - \frac{3}{4}x^2} \right) + \frac{2^3}{(3x)^3} \left(1 - \sqrt{1 - \frac{3}{4}x^2} \right)^3 \right].$$

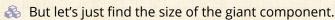


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 \Re First, we need $F_o(1)$:

$$\left. F_{\rho}(x) \right|_{x=1} = \frac{2}{3 \cdot 1} \left(1 - \sqrt{1 - \frac{3}{4} 1^2} \right) = \frac{1}{3}.$$

- This is the probability that a random edge leads to a sub-component of finite size.
- Next:

$$F_{\pi}(1) = 1 \cdot F_{P}\left(F_{\rho}(1)\right) = F_{P}\left(\frac{1}{3}\right) = \frac{1}{2} \cdot \frac{1}{3} + \frac{1}{2}\left(\frac{1}{3}\right)^{3} = \frac{5}{27}.$$

- This is the probability that a random chosen node belongs to a finite component.
- Finally, we have

$$S_1 = 1 - F_\pi(1) = 1 - \frac{5}{27} = \frac{22}{27}.$$

Generating

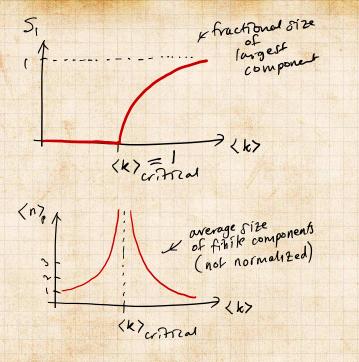
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- Next: find average size of finite components $\langle n \rangle$.
- \Leftrightarrow Using standard G.F. result: $\langle n \rangle = F'_{\pi}(1)$.
- $\red{\red{\red{S}}}$ Try to avoid finding $F_{\pi}(x)$...
- Starting from $F_{\pi}(x) = xF_{P}\left(F_{\rho}(x)\right)$, we differentiate:

$$F_{\pi}'(x) = F_{P}\left(F_{\rho}(x)\right) + xF_{\rho}'(x)F_{P}'\left(F_{\rho}(x)\right)$$

 \Longrightarrow While $F_{\rho}(x)=xF_{R}\left(F_{\rho}(x)\right)$ gives

$$F_{\rho}'(x) = F_{R} \left(F_{\rho}(x) \right) + x F_{\rho}'(x) F_{R}' \left(F_{\rho}(x) \right)$$

- Now set x = 1 in both equations.
- We solve the second equation for $F'_{\rho}(1)$ (we must already have $F_{\rho}(1)$).
- Plug $F'_{\rho}(1)$ and $F_{\rho}(1)$ into first equation to find $F'_{\pi}(1)$.

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Example: Standard random graphs.

- $\red {\mathbb S}$ Use fact that $F_P=F_R$ and $F_\pi=F_
 ho.$
- Two differentiated equations reduce to only one:

$$F'_{\pi}(x) = F_P(F_{\pi}(x)) + xF'_{\pi}(x)F'_P(F_{\pi}(x))$$

Rearrange:
$$F_{\pi}'(x) = \frac{F_P\left(F_{\pi}(x)\right)}{1 - xF_P'\left(F_{\pi}(x)\right)}$$

- $\red{solution}$ Simplify denominator using $F_P'(x) = \langle k \rangle F_P(x)$
- Replace $F_P(F_{\pi}(x))$ using $F_{\pi}(x) = xF_P(F_{\pi}(x))$.
- $\red{\$}$ Set x=1 and replace $F_{\pi}(1)$ with $1-S_1$.

End result:
$$\langle n \rangle = F_\pi'(1) = \frac{(1-S_1)}{1-\langle k \rangle(1-S_1)}$$

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Our result for standard random networks:

$$\langle n \rangle = F_\pi'(1) = \frac{(1-S_1)}{1-\langle k \rangle (1-S_1)}$$

- Recall that $\langle k \rangle = 1$ is the critical value of average degree for standard random networks.
- \Leftrightarrow Look at what happens when we increase $\langle k \rangle$ to 1 from below.
- $\red {\$}$ We have $S_1=0$ for all $\langle k \rangle < 1$ so

$$\langle n \rangle = \frac{1}{1 - \langle k \rangle}$$

- \clubsuit This blows up as $\langle k \rangle \to 1$.
- Reason: we have a power law distribution of component sizes at $\langle k \rangle = 1$.
- Typical critical point behavior ...

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 \Longrightarrow Limits of $\langle k \rangle = 0$ and ∞ make sense for

$$\langle n \rangle = F_\pi'(1) = \frac{(1-S_1)}{1-\langle k \rangle (1-S_1)}$$

- $As \langle k \rangle \rightarrow 0$, $S_1 = 0$, and $\langle n \rangle \rightarrow 1$.
- All nodes are isolated.
- $As \langle k \rangle \to \infty$, $S_1 \to 1$ and $\langle n \rangle \to 0$.
- No nodes are outside of the giant component.

Extra on largest component size:

- \Longrightarrow For $\langle k \rangle = 1$, $S_1 \sim N^{2/3}/N$.
- \Leftrightarrow For $\langle k \rangle < 1$, $S_1 \sim (\log N)/N$.

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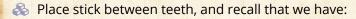
& Let's return to our example: $P_k = \frac{1}{2}\delta_{k1} + \frac{1}{2}\delta_{k3}$.

We're after:

$$\langle n \rangle = F_\pi'(1) = F_P\left(F_\rho(1)\right) + F_\rho'(1)F_P'\left(F_\rho(1)\right)$$

where we first need to compute

$$F_{\rho}'(1) = F_R \left(F_{\rho}(1) \right) + F_{\rho}'(1) F_R' \left(F_{\rho}(1) \right). \label{eq:free_point}$$



$$F_P(x) = \frac{1}{2}x + \frac{1}{2}x^3 \text{ and } F_R(x) = \frac{1}{4}x^0 + \frac{3}{4}x^2.$$

Differentiation gives us:

$$F_P'(x)=\frac{1}{2}+\frac{3}{2}x^2 \text{ and } F_R'(x)=\frac{3}{2}x.$$

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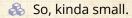
 \mathfrak{P}_{0} We bite harder and use $F_{0}(1) = \frac{1}{3}$ to find:

$$\begin{split} F_{\rho}'(1) &= F_R \left(F_{\rho}(1) \right) + F_{\rho}'(1) F_R' \left(F_{\rho}(1) \right) \\ \\ &= F_R \left(\frac{1}{3} \right) + F_{\rho}'(1) F_R' \left(\frac{1}{3} \right) \\ \\ &= \frac{1}{4} + \frac{3}{4} \frac{1}{3^2} + F_{\rho}'(1) \frac{3}{2} \frac{1}{3}. \end{split}$$

After some reallocation of objects, we have $F_{\rho}'(1) = \frac{13}{2}$.



$$\begin{split} & \text{Finally: } \langle n \rangle = F_\pi'(1) = F_P\left(\frac{1}{3}\right) + \frac{13}{2}F_P'\left(\frac{1}{3}\right) \\ &= \frac{1}{2}\frac{1}{3} + \frac{1}{2}\frac{1}{3^3} + \frac{13}{2}\left(\frac{1}{2} + \frac{\cancel{3}}{2}\frac{1}{\cancel{3}\cancel{2}}\right) = \frac{5}{27} + \frac{13}{3} = \frac{122}{27} \,. \end{split}$$





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- Generating functions allow us to strangely calculate features of random networks.
- They're a bit scary and magical.
- We'll find generating functions useful for contagion.
- But we'll also see that more direct, physics-bearing calculations are possible.

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