Generating Functions and Networks

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Complex Networks | @networksvox CSYS/MATH 303, Spring, 2018

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Useful results

A few examples

Average Component Size





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Generating

Basic Properties Giant Component

Component sizes Useful results

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Generating Functions

Definitions

Basic Properties

Giant Component
Condition

Component sizes
Useful results
Size of the Giant
Component

A few examples
Average Component Size

References





9 a @ 3 of 60

Generating Functions

Definitions
Basic Properties
Giant Component Condition
Component sizes
Useful results
Size of the Giant Component
A few examples
Average Component Size

References

Generating Functions

Definitions
Basic Properties

Giant Component Condition Component sizes

Useful results

Size of the Gia

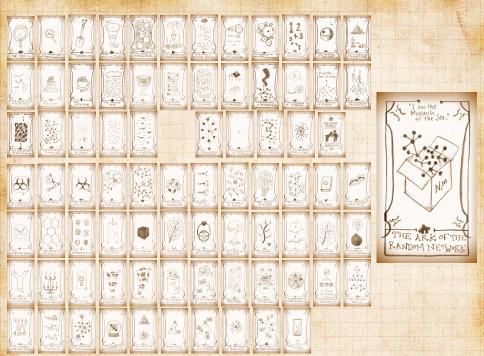
A few examples

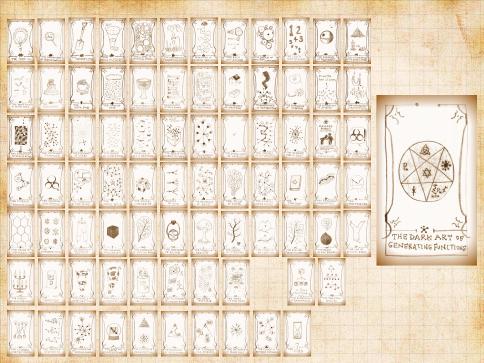
Average Component Size











Outline

COCONUTS

Generating Functions Definitions

Generating

Definitions

Basic Properties Giant Component Component sizes

Useful results

Component

A few examples Average Component Size







Generatingfunctionology [1]



A Idea: Given a sequence a_0, a_1, a_2, \dots , associate each element with a distinct function or other mathematical object.

COCONUTS

Generating

Definitions

Basic Properties

Component sizes Useful results

Component

A few examples Average Component Size







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.

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Generating Functions

Definitions

Giant Componer Condition

Useful results

Component

A few examples

Average Component Size







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Definition:



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

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

Generating

Definitions

Useful results

A few examples

Average Component Size





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Roughly: transforms a vector in R^{∞} into a function defined on R^1 .

Related to Fourier, Laplace, Mellin, ..

Generating Functions Definitions

Definitions Rasic Propert

Condition

Useful results

ize of the Gian Component

A few examples
Average Component Size





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Generating Functions Definitions

Giant Compone Condition

Component siz

Size of the Gian

A few examples
Average Component Size





Rolling dice and flipping coins:

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

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

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

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

Generating Definitions

Basic Properties Giant Component Component sizes

Useful results Component

A few examples Average Component Size







Simple examples:

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Generating Definitions

Basic Properties

Giant Component Component sizes

Useful results

Component A few examples Average Component Size







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

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.

Generating Functions Definitions Basic Properties

Giant Component
Condition
Component sizes
Useful results

Component
A few examples
Average Component Size





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Generating Functions Definitions Basic Properties

Component sizes
Useful results
Size of the Giant
Component

A few examples
Average Component Size







Take a degree distribution with exponential decay:

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

where geometric sumfully, we have $c=1-e^{-\lambda}$

Generating

Definitions

Basic Properties Giant Component

Component sizes Useful results Size of the Giant

Component A few examples Average Component Size









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Generating Definitions

Component sizes

Useful results Component

A few examples Average Component Size









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Generating Definitions

Component sizes

Useful results

Component A few examples

Average Component Size







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Generating Definitions

Component sizes

Useful results

Component

A few examples Average Component Size









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

Generating Definitions

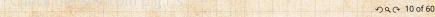
Component sizes

Useful results

A few examples Average Component Size









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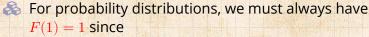
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$$F(1) = \sum_{k=0}^{\infty} P_k 1^k$$



Component sizes

Useful results

A few examples

Average Component Size









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



For probability distributions, we must always have F(1) = 1 since

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



Giant Component Component sizes

Useful results

A few examples Average Component Size







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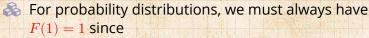
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$$F(1) = \sum_{k=0}^{\infty} P_k 1^k = \sum_{k=0}^{\infty} P_k = 1.$$



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

Generating Definitions

Component sizes Useful results

A few examples Average Component Size







Outline

Generating Functions

Basic Properties

COCONUTS

Generating

Basic Properties

Component sizes

Useful results

Component

A few examples Average Component Size









Average degree:

$$\langle k \rangle = \sum_{k=0}^{\infty} k P_k$$

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Generating

Basic Properties

Giant Component

Component sizes

Useful results Size of the Giant

Component

A few examples Average Component Size









Average degree:

$$\langle k \rangle = \sum_{k=0}^{\infty} k P_k = \left. \sum_{k=0}^{\infty} k P_k x^{k-1} \right|_{x=0}$$

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Generating

Basic Properties

Giant Component

Component sizes

Useful results Size of the Giant

Component A few examples Average Component Size









Average degree:

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

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Generating

Basic Properties

Giant Component

Component sizes

Useful results Size of the Giant

Component

A few examples Average Component Size







Average degree:

$$\langle k \rangle = \sum_{k=0}^{\infty} k P_k = \sum_{k=0}^{\infty} k P_k x^{k-1} \Big|_{x=1}$$

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Generating

Basic Properties

Giant Component

Component sizes

Useful results

Component

A few examples Average Component Size





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In general, many calculations become simple, if a little abstract.

Generating

Basic Properties

Component sizes

Useful results

Component A few examples

Average Component Size





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- For our exponential example:

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

Generating Functions

Basic Properties

Condition

Component sizes

Size of the Giant

A few examples
Average Component Size





3

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



Basic Properties

Component sizes

Useful results

A few examples Average Component Size





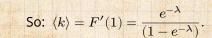
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Check for die and coin p.g.f.'s.



Definitions

Basic Properties

Giant Compo Condition

Component sizes

Useful results

Component

A few examples

Average Component Size





Useful pieces for probability distributions:

Normalization

F(1) = 1

First moment

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

Higher moments.

 $\left(x\frac{\mathrm{d}}{\mathrm{d}x}\right)^n P(x)$

kth element of sequence (general):

$$P_k = \frac{1}{k!} \frac{\mathsf{d}^k}{\mathsf{d}x^k} P(x)$$

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Generating Functions

Definitions

Basic Properties

Giant Component

Condition Component sizes

Useful results Size of the Giant

Component
A few examples
Average Component Size





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Generating

Basic Properties Giant Component

Component sizes

Useful results Size of the Giant

Component A few examples

Average Component Size

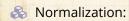




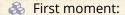




Useful pieces for probability distributions:



$$F(1) = 1$$



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

$$\left(x\frac{\mathsf{d}}{\mathsf{d}x}\right)^{n} + F(x)$$

$$\left| \frac{1}{k!} \frac{\mathsf{d}^k}{\mathsf{d}x^k} F(x) \right|$$

Generating

Basic Properties

Component sizes Useful results

Size of the Giant Component

A few examples Average Component Size





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$$\langle k^n \rangle = \left(x \frac{\mathsf{d}}{\mathsf{d} x} \right)^n F(x) \bigg|_{x=0}^n$$

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Generating

Basic Properties

Component sizes

Useful results

Component

A few examples Average Component Size







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Generating

Basic Properties

Component sizes Useful results

Component A few examples

Average Component Size







The generating function for the sum of two random variables

$$W = U + V$$

is

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

Generating

Basic Properties

Component sizes

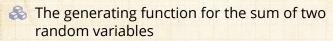
Useful results

Component

A few examples Average Component Size







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Convolve yourself with Convolutions: Insert question from assignment 5 ☑.

Generating Functions

Basic Properties

Condition

Component sizes

Useful results

Size of the Gia Component

A few examples
Average Component Size







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Generating Functions

Definitions
Basic Properties

Giant Comp

Condition

Component sizes

Useful results

Component

A few examples

Average Component Size





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Generating Functions

Basic Properties

Giant Comr

Condition

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Useful results

Size of the Gia Component

A few examples

Average Component Size





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Generating Functions

Basic Properties

Giant Comp

Condition

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Useful results

Size of the Gia Component

A few examples

Average Component Size







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Generating Functions

Basic Properties

Giant Compo

Condition

Useful results

Size of the Gia

A few examples

Average Component Size







Outline

Generating Functions

Basic Propertie

Giant Component Condition

Component sizes
Useful results
Size of the Giant-Component
A few examples
Average Component Size

Reference

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Generating Functions

Definitions

Basic Properties

Giant Component

Condition

Condition Component sizes

Useful results
Size of the Gia
Component

A few examples

Average Component Size







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Recall our condition for a giant component:

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

Generating

Giant Component Condition

Component sizes Useful results

Component A few examples Average Component Size







Recall our condition for a giant component:

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Let's re-express our condition in terms of generating functions.

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Generating

Giant Component Condition

Component sizes

Useful results Component

A few examples Average Component Size





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Generating

Giant Component

Condition Component sizes Useful results

A few examples Average Component Size





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Generating Functions

Definitions

Basic Properties

Giant Component

Component sizes

Useful results
Size of the Giant
Component

A few examples

Average Component Size





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Generating

Giant Component Condition

Useful results

A few examples

Average Component Size





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 $F_{\mathcal{P}}(x)$ is the g.f. for $P_{\mathcal{P}}$. $F_R(x)$ is the g.f. for R_k .

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Generating

Giant Component Condition

Useful results

A few examples Average Component Size







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

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

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

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Generating

Giant Component Condition

Useful results

A few examples Average Component Size





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 is the g.f. for $\frac{P_k}{R_k}$.

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

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 $\red {\$}$ Now find how F_R is related to F_P ...

Generating Functions

Basic Properties
Giant Component
Condition

Useful results . Size of the Giant

A few examples

Average Component Size









We have

$$F_R(x) = \sum_{k=0}^{\infty} \frac{R_k}{R_k} x^k$$

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Generating

Basic Properties Giant Component

Condition Component sizes

Useful results Size of the Giant Component

A few examples Average Component Size









We have

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

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Generating

Basic Properties Giant Component Condition

Useful results Size of the Giant Component

A few examples Average Component Size









We have

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

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

COCONUTS

Generating

Giant Component Condition

Component sizes

Useful results Size of the Giant

Component A few examples

Average Component Size









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

COCONUTS

Generating

Giant Component Condition

Component sizes Useful results

Component

A few examples Average Component Size







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COCONUTS

Generating

Giant Component Condition Component sizes

Useful results Component

A few examples Average Component Size









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COCONUTS

Generating

Giant Component Condition Component sizes

Useful results

A few examples Average Component Size









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$$= \frac{1}{\langle k \rangle} \frac{\mathrm{d}}{\mathrm{d}x} \sum_{j=1}^{\infty} P_j x^j = \frac{1}{\langle k \rangle} \frac{\mathrm{d}}{\mathrm{d}x} \left(F_P(x) - P_0 \right)$$

COCONUTS

Generating

Giant Component Condition

Component sizes Useful results

A few examples Average Component Size









We have

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

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

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

$$= \frac{1}{\langle k \rangle} \frac{\mathrm{d}}{\mathrm{d}x} \sum_{j=1}^{\infty} P_j x^j = \frac{1}{\langle k \rangle} \frac{\mathrm{d}}{\mathrm{d}x} \left(F_P(x) - \frac{P_0}{P_0} \right) = \frac{1}{\langle k \rangle} F_P'(x).$$

Generating

Giant Component Condition Component sizes

Useful results

A few examples Average Component Size







We have

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

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

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

Generating

Giant Component Condition

Component sizes Useful results

Size of the Giant A few examples

Average Component Size









Recall giant component condition is $\langle k \rangle_R = F_R'(1) > 1.$

Generating

Basic Properties Giant Component Condition

Component sizes

Useful results Size of the Giant Component

A few examples Average Component Size







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

Setting | | | Lour sandition becomes

COCONUTS

Generating Functions

Definitions

Giant Component Condition

Useful results Size of the Giant

Component

A few examples

Average Component Size





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

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

Setting r = 1, our condition becomes

COCONUTS

Generating Functions

Definitions

Giant Component Condition

Component sizes
Useful results

Component A few examples

Average Component Size





- 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

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

COcoNuTS -

Generating Functions

Definitions Basic Properties

Giant Component Condition Component sizes

Useful results
Size of the Giant
Component

A few examples

Average Component Size





Outline

COCONUTS

Generating Functions

Component sizes

Generating

Basic Properties Giant Component

Component sizes Useful results

Size of the Giant Component

A few examples

Average Component Size







Generating

Basic Properties

Giant Component

Component sizes Useful results

Size of the Giant Component

A few examples Average Component Size







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

Definitions:



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

Generating

Component sizes Useful results

Component A few examples

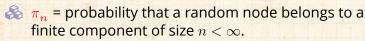
Average Component Size





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 $n < \infty$.

Generating Functions

Definitions

Basic Propertie Giant Compone Condition

Component sizes
Useful results
Size of the Giant

A few examples
Average Component Size





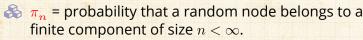


Generating

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 $n < \infty$.

Definitions Basic Properties Giant Component Condition Component sizes Useful results Size of the Giant Component A few examples

Average Component Size

References

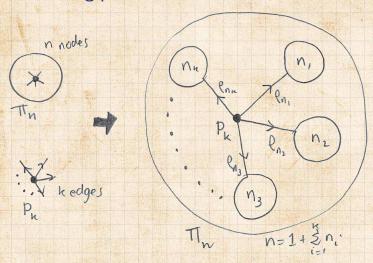
Local-global connection:

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





Connecting probabilities:



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



Generating Functions

Definitions
Basic Properties

Giant Component Condition

Component sizes
Useful results

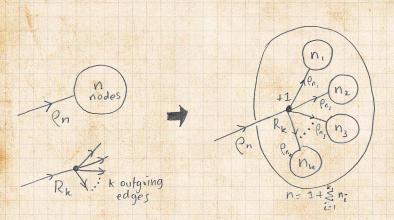
Size of the Giant Component

A few examples
Average Component Size





Connecting probabilities:



 $\red{8}$ Markov property of random networks connects ho_n and R_k .

COcoNuTS -

Generating Functions

Basic Properties
Giant Component

Component sizes

Size of the Giant Component

A few examples
Average Component Size







$$F_{\pi}(x)=\sum_{n=0}^{\infty}\pi_nx^n$$
 and $F_{
ho}(x)=\sum_{n=0}^{\infty}
ho_nx^n$

COCONUTS

Generating Basic Properties Giant Component

Component sizes Useful results

Size of the Giant Component A few examples Average Component Size









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

COcoNuTS =

Generating Functions

efinitions

Basic Properties
Giant Component
Condition

Component sizes
Useful results
Size of the Giant

Component
A few examples
Average Component Size







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

The largest component:



 \Re Subtle key: $F_{\pi}(1)$ is the probability that a node belongs to a finite component.

COCONUTS

Generating

Component sizes Useful results

Component A few examples Average Component Size



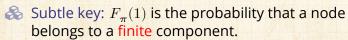


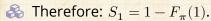




$$F_{\pi}(x) = \sum_{n=0}^{\infty} \pi_n x^n \text{ and } F_{\rho}(x) = \sum_{n=0}^{\infty} \rho_n x^n$$

The largest component:





COcoNuTS -

Generating Functions

Definitions

Giant Component Condition Component sizes

Useful results
Size of the Giant
Component

A few examples
Average Component Size







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

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

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

COcoNuTS

Generating Functions Definitions

Basic Properties
Giant Component
Condition
Component sizes

Useful results . Size of the Giant

A few examples
Average Component Size







Outline

Generating Functions

Useful results

Generating

COCONUTS

Basic Properties

Giant Component

Component sizes

Useful results Size of the Giant

Component

A few examples Average Component Size





Sneaky Result 1:

- Consider two random variables *U* and *V* whose values may be 0, 1, 2, ...
- Write probability distributions as U_k and V_k and g,f's as E_{tr} and F_{tr} .
- SR1: If a third random variable is defined as

 $V^{(i)}$ with each $V^{(i)} \stackrel{d}{=} V$

COcoNuTS -

Generating Functions

Definitions

Basic Properties

Giant Component

Condition Component sizes

Useful results
Size of the Giant
Component

A few examples

Average Component Size





Sneaky Result 1:



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COCONUTS

Generating

Component sizes

Useful results Size of the Giant

Component A few examples

Average Component Size





Sneaky Result 1:

- \triangle Consider two random variables U and V whose values may be $0, 1, 2, \dots$
- \triangle Write probability distributions as U_k and V_k and g.f.'s as F_U and F_V .

COCONUTS

Generating

Component sizes

Useful results Size of the Giant

Component A few examples Average Component Size





Sneaky Result 1:

- $\red{ }$ Consider two random variables $\red{ }$ and $\red{ }$ whose values may be 0,1,2,...
- \ref{Model} Write probability distributions as \ref{U}_k and \ref{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 $V^{(i)} \stackrel{d}{=} V$

ther

COcoNuTS -

Generating Functions

Basic Properties
Giant Component

Component sizes
Useful results
Size of the Glant
Component

A few examples

Average Component Size





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

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

COcoNuTS -

Generating Functions

Definitions

Basic Properties

Giant Componen

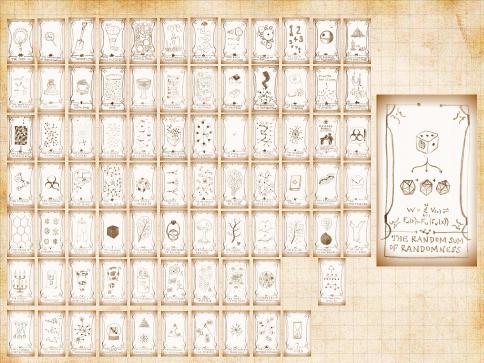
Component sizes
Useful results

Size of the Giant Component

A few examples
Average Component Size







Write probability that variable W has value k as W_k .

Generating

Basic Properties Giant Component

Component sizes Useful results

Size of the Giant Component

A few examples Average Component Size







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

Generating

Component sizes

Useful results

Size of the Giant Component

A few examples Average Component Size







Write probability that variable W has value k as W_k .

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

$$= \sum_{j=0}^{\infty} U_{j} \sum_{\substack{\{i_{1},i_{2},\ldots,i_{j}\}|\\i_{1}+i_{2}+\ldots+i_{j}=k}} V_{i_{1}}V_{i_{2}}\cdots V_{i_{j}}$$

Generating Functions

Definitions

Basic Properties

Giant Component

Condition Component sizes

Useful results

Size of the Giant Component

A few examples

Average Component Size





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

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Generating

Component sizes

Useful results

Component

A few examples

Average Component Size







Proof of SR1:

Write probability that variable W has value k as W_k .

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Generating Functions

Basic Properties

Condition

Component sizes

Useful results

Component
A few examples
Average Component Size





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$$=\sum_{j=0}^{\infty} U_j \sum_{k=0}^{\infty}$$

Generating Functions

Basic Properties

Giant Componen Condition

Component sizes

Useful results

Component A few examples

Average Component Size





Proof of SR1:

Write probability that variable W has value k as W_k .

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

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

Generating Functions

Definitions

Basic Properties
Giant Componen

Component sizes

Useful results

Size of the Giant Component

A few examples
Average Component Size



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

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

Generating

Giant Component

Component sizes

Useful results

Component

A few examples

Average Component Size







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

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

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

Generating

Giant Component

Component sizes

Useful results

Component

A few examples Average Component Size







$$F_W(x) = \sum_{j=0}^{\infty} U_j \sum_{k=0}^{\infty} \underbrace{\sum_{\substack{\{i_1,i_2,\dots,i_j\}|\\i_1+i_2+\dots+i_j=k}}}_{V_{i_1}x^{i_1}V_{i_2}x^{i_2}\dots V_{i_j}x^{i_j}} \\ x^k \text{ piece of } \left(\sum_{i'=0}^{\infty} V_{i'}x^{i'}\right)^j \\ \underbrace{\left(\sum_{i'=0}^{\infty} V_{i'}x^{i'}\right)^j}_{=\sum_{j=0}^{\infty} U_j \left(F_V(x)\right)^j}$$

Generating

Giant Component

Component sizes Useful results

Component

A few examples Average Component Size







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

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

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

$$= \sum_{j=0}^\infty U_j \left(F_V(x)\right)^j$$

$$= F_U \left(F_V(x)\right)$$

Generating

Giant Component

Component sizes

Useful results

Component

A few examples

Average Component Size





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

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

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$$= \sum_{j=0}^\infty U_j \left(F_V(x)\right)^j$$

$$= F_U \left(F_V(x)\right)$$

Generating

Giant Component

Component sizes

Useful results

Component

A few examples

Average Component Size





$$F_W(x) = \sum_{j=0}^\infty U_j \sum_{k=0}^\infty \underbrace{\sum_{\substack{\{i_1,i_2,\dots,i_j\}|\\i_1+i_2+\dots+i_j=k}} V_{i_1}x^{i_1}V_{i_2}x^{i_2}\cdots V_{i_j}x^{i_j}}_{x^k \text{ piece of } \left(\sum_{i'=0}^\infty V_{i'}x^{i'}\right)^j}$$

$$\underbrace{\left(\sum_{i'=0}^\infty V_{i'}x^{i'}\right)^j}_{=\sum_{j=0}^\infty U_j \left(F_V(x)\right)^j}$$

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

Alternate, groovier proof in the accompanying assignment.

Generating Functions

Basic Properties

Component sizes

Useful results

Component

A few examples

Average Component Size







Sneaky Result 2:

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

Reason
$$V_1 = V_2$$
 for $k > 1$ and $V_2 = 0$

$$F_V(x) = \sum_{k=0}^{\infty} V_k x^k$$

COCONUTS

Generating Functions

Basic Properties
Giant Component
Condition

Condition Component sizes

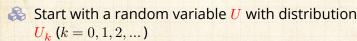
Useful results . Size of the Giant

Component
A few examples
Average Component Size





Sneaky Result 2:



SR2: If a second random variable is defined as

Reason: $V_k = U_{k-1}$ for $k \geq 1$ and $V_0 = 0$

$$F_V(x) = \sum_{k=0}^{\infty} V_k x^k$$

COcoNuTS -

Generating Functions

Basic Properties
Giant Component

Condition

Component sizes

Useful results

Component
A few examples
Average Component Size





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

$$V = U + 1$$
 then $F_V(x) = xF_D(x)$

Reason: $V_k = U_{k-1}$ for $k \ge 1$ and $V_0 = 0$.

$$P_V(x) = \sum_{k=0}^{\infty} V_k x^k$$

COcoNuTS -

Generating Functions

Definitions
Basic Properties

Giant Component Condition Component sizes

Useful results

Component
A few examples
Average Component Size







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

$$V = U + 1$$
 then

$$V = U + 1$$
 then $F_V(x) = xF_U(x)$

$$F_V(x) = \sum_{k=0}^{\infty} V_k x^k$$

COCONUTS

Generating

Component sizes Useful results

Component A few examples

Average Component Size





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

$$V = U + 1$$
 then $F_V(x) = xF_U(x)$

 $Reason: V_k = U_{k-1} \text{ for } k \ge 1 \text{ and } V_0 = 0.$

$$F_V(x) = \sum_{k=0}^{\infty} V_k x^k$$

COCONUTS

Generating Functions

Basic Properties
Giant Componen

Giant Component Condition Component sizes

Useful results
Size of the Giant

Component
A few examples
Average Component Size





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

$$V = U + 1$$
 then $F_V(x) = xF_U(x)$





 $x \sum_{j=0}^{\infty} U_{j} x^{j} = x F_{U}(x).$

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Generating Functions

Basic Properties
Giant Component

Component sizes

Useful results
Size of the Giant
Component

A few examples
Average Component Size



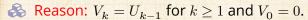




Sneaky Result 2:

- Start with a random variable U with distribution U_k (k=0,1,2,...)
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$$V = U + 1$$
 then $F_V(x) = xF_U(x)$





$$\therefore F_V(x) = \sum_{k=0}^{\infty} V_k x^k = \sum_{k=1}^{\infty} \underline{U}_{k-1} x^k$$



COcoNuTS -

Generating Functions

Basic Properties Giant Component

Component sizes
Useful results

Component
A few examples
Average Component Size



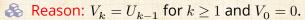




Sneaky Result 2:

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

$$V = U + 1$$
 then $F_V(x) = xF_U(x)$





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

COcoNuTS *

Generating Functions

Basic Properties
Giant Component

Component sizes
Useful results

Component
A few examples
Average Component Size



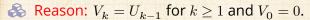




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Generating Functions

Basic Properties Giant Component

Component sizes
Useful results

Component
A few examples
Average Component Size



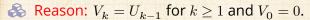




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Generating Functions

Basic Properties Giant Component

Component sizes
Useful results

Component
A few examples
Average Component Size







Generalization of SR2:

(1) If
$$V = U + i$$
 then

COCONUTS

Generating

Basic Properties Giant Component

Component sizes Useful results

Size of the Giant Component

A few examples Average Component Size







Generalization of SR2:

$$\clubsuit$$
 (1) If $V = U + i$ then

$$F_{V}(x) = x^{i} F_{U}(x).$$

(2) If V = U - i then

COcoNuTS *

Generating Functions

Definitions Basic Properties

Giant Component Condition

Component sizes

Useful results

Size of the Giant Component

A few examples

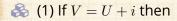
Average Component Size







Generalization of SR2:



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

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

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

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

COcoNuTS -

Generating Functions

Definitions
Basic Properties

Giant Component Condition

Component sizes

Useful results

Size of the Giant Component

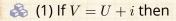
A few examples

Average Component Size





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COcoNuTS -

Generating Functions

Definitions
Basic Properties

Giant Component Condition

Component sizes

Useful results

Size of the Giant Component

A few examples

Average Component Size





Outline

COCONUTS

Generating Functions

Definitions
Basic Properties
Giant Component Condition
Component sizes
Liseful results

Size of the Giant Component

A few examples

Average Component Size

Reference

Generating Functions

Definitions Basic Properties

Giant Component Condition Component sizes

Useful results

Size of the Giant Component

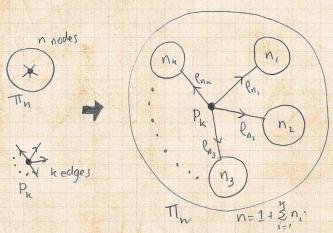
A few examples

Average Component Size





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.

COCONUTS

Generating

Basic Properties

Giant Component

Component sizes Useful results

Size of the Giant Component

A few examples Average Component Size









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

Generating

Component sizes Useful results

Size of the Giant Component

A few examples Average Component Size





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

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

Generating

Useful results

Size of the Giant Component A few examples

Average Component Size







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Generating

Component sizes

Useful results Size of the Giant

Component A few examples Average Component Size

References



Therefore:

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



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Generating

Component sizes

Useful results Size of the Giant Component

A few examples Average Component Size

References



Therefore:

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



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Generating

Component sizes

Useful results Size of the Giant

Component A few examples Average Component Size

References



Therefore:

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





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Generating

Useful results Size of the Giant Component

A few examples Average Component Size

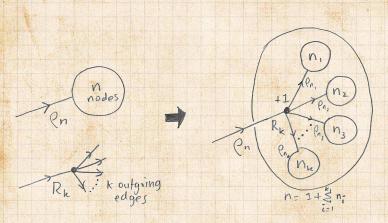


Therefore:
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 \Re Relate ρ_n to R_k and ρ_n through one step of recursion.

COcoNuTS

Generating

Basic Properties Giant Component

Component sizes Useful results

Size of the Giant Component A few examples Average Component Size









 ρ_n = probability that a random link leads to a finite subcomponent of size n.

Generating

COCONUTS

Component sizes Useful results

Size of the Giant Component

A few examples

Average Component Size





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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, COcoNuTS

Generating Functions Definitions

Basic Propertie
Giant Compone
Condition

Component sizes Useful results

Size of the Giant Component A few examples

Average Component Size





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Generating Functions

Definitions

Giant Component Condition Component sizes

Useful results Size of the Giant Component

A few examples
Average Component Size





- ρ_n = probability that a random link leads to a finite subcomponent of size n.
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$$=\sum_{k=0}^{\infty}R_k imes \Pr\left(egin{array}{ll} {
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m random \ links} = n-1 \end{array}
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Therefore:
$$F_{\rho}(x) =$$



Generating

Useful results Size of the Giant

Component A few examples

Average Component Size References





COCONUTS

Connecting generating functions:

 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,

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Generating

Useful results Size of the Giant Component

A few examples Average Component Size



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COCONUTS

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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,

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Generating

Useful results Size of the Giant Component

A few examples Average Component Size



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







- $\underset{\rho_n}{\otimes} \rho_n$ = 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,

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

itself.





COCONUTS

We now have two functional equations connecting our generating functions:

$$F_{\pi}(x) = xF_{P}\left(F_{\rho}(x)\right)$$
 and $F_{\rho}(x) = xF_{R}\left(F_{\rho}(x)\right)$

Generating

Component sizes Useful results

Size of the Giant Component

A few examples Average Component Size





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 \mathbb{R} Taking stock: We know $F_{P}(x)$ and $F_{R}(x) = F'_{P}(x)/F'_{P}(1).$

Generating

Component sizes

Useful results Size of the Giant Component

A few examples Average Component Size





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- & We first untangle the second equation to find F_o

Generating

Useful results Size of the Giant Component

A few examples Average Component Size





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

- 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 $F_{
 ho}$
- $\red {\Bbb S}$ We can do this because it only involves $F_
 ho$ and F_R .

Generating Functions

Basic Properties Giant Compone Condition

Useful results . Size of the Giant

Component
A few examples
Average Component Size





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 $F_{
 ho}$
- $\red {\Bbb S}$ 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} .



Giant Componer Condition

Useful results .

Component A few examples

Average Component Size









Remembering vaguely what we are doing:

Generating

Basic Properties Giant Component

Component sizes

Useful results Size of the Giant

Component

A few examples Average Component Size







COCONUTS

Remembering vaguely what we are doing:

Finding F_{π} to obtain the fractional size of the largest component $S_1 = 1 - F_{\pi}(1)$.

Generating

Basic Properties Giant Component

Component sizes

Useful results Size of the Giant

Component A few examples

Average Component Size





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:

Generating

Component sizes

Useful results Size of the Giant Component

A few examples Average Component Size





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:

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

Solve second equation numerically

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Generating Functions

Definitions Basic Properties

Giant Component Condition Component sizes

Useful results
Size of the Giant

Component
A few examples

Average Component Size





COCONUTS

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:

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

 \Leftrightarrow Solve second equation numerically for $F_{\rho}(1)$.

Generating Functions

> Basic Properties Giant Componen Condition

Component sizes
Useful results
Size of the Giant

Component
A few examples
Average Component Size





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:

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

- \mathfrak{S} Solve second equation numerically for $F_o(1)$.
- \Re Plug $F_o(1)$ into first equation to obtain $F_{\pi}(1)$.

Generating

Component sizes

Useful results Size of the Giant

Component A few examples Average Component Size





Example: Standard random graphs.



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

COCONUTS

Generating

Basic Properties

Giant Component Component sizes

Useful results

Size of the Giant Component

A few examples Average Component Size





Example: Standard random graphs.



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

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

COCONUTS

Generating

Basic Properties Giant Component

Component sizes Useful results

Size of the Giant Component

A few examples Average Component Size







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

COCONUTS

Generating

Component sizes Useful results

Size of the Giant Component

A few examples Average Component Size





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COCONUTS

Generating

Component sizes Useful results

Size of the Giant Component

A few examples Average Component Size







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

COCONUTS

Generating

Component sizes

Useful results Size of the Giant

Component A few examples

Average Component Size







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RHS's of our two equations are the same.

COCONUTS

Generating

Component sizes

Useful results Size of the Giant

Component A few examples Average Component Size





Example: Standard random graphs.



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RHS's of our two equations are the same.

 \Re So $F_{\pi}(x) = F_{\rho}(x) = xF_{R}(F_{\rho}(x)) = xF_{R}(F_{\pi}(x))$



Generating

Component sizes Useful results

Size of the Giant

Component A few examples

Average Component Size







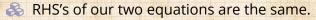
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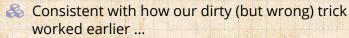
 $\red {\mathbb S}$ We can show $F_P(x)=e^{-\langle k \rangle (1-x)}$

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Generating Functions

Definitions Basic Properties

Giant Component Condition Component sizes

Useful results ... Size of the Giant

Component
A few examples
Average Component Size







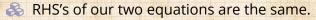
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$$=e^{-\langle k\rangle(1-x)}=F_P(x)$$
 ...aha!



$$\ensuremath{\mathfrak{S}} \pi_n = \rho_n$$
 just as $P_k = R_k$.

Generating

Component sizes

Useful results Size of the Giant

Component A few examples Average Component Size









We are down to

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



Generating

Basic Properties Giant Component

Component sizes Useful results

Size of the Giant

Component A few examples

Average Component Size









We are down to

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

COCONUTS

Generating

Basic Properties Giant Component

Component sizes

Useful results

Size of the Giant Component

A few examples Average Component Size







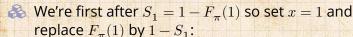


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COCONUTS

Generating

Component sizes Useful results

Size of the Giant Component

A few examples Average Component Size







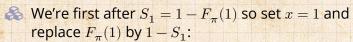


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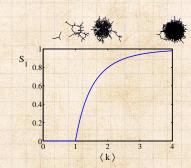


$$: F_{\pi}(x) = xe^{-\langle k \rangle (1 - F_{\pi}(x))}$$



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

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



COCONUTS

Generating

Component sizes

Useful results Size of the Giant

Component A few examples

Average Component Size









We are down to

$$F_{\pi}(x)=xF_{R}(F_{\pi}(x))$$
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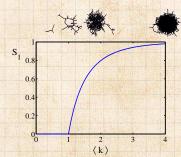


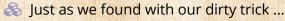
$$:: F_{\pi}(x) = xe^{-\langle k \rangle (1 - F_{\pi}(x))}$$

3 We're first after $S_1 = 1 - F_{\pi}(1)$ so set x = 1 and replace $F_{\pi}(1)$ by $1-S_1$:

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

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







Generating

Component sizes Useful results

Size of the Giant

Component A few examples

Average Component Size







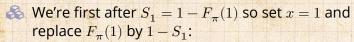


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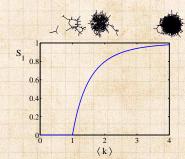


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$$1 - S_1 = e^{-\langle k \rangle S_1}$$

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 ...

Generating

Component sizes

Useful results Size of the Giant Component

A few examples Average Component Size









Outline

Generating Functions

A few examples

COCONUTS

Generating

Basic Properties Giant Component

Component sizes Useful results

Component

A few examples Average Component Size





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

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

$$P_k = \delta_{k1}$$

$$P_k = \delta_{k2}$$

$$P_k = \delta_{kl}$$

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

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

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

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Generating Functions Definitions Basic Properties Giant Component Condition

Component sizes

Size of the Giant Component A few examples

A few examples Average Component Size





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Generating Functions

Basic Properties
Giant Component
Condition
Component sizes

Useful results Size of the Giar Component

A few examples
Average Component Size





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Generating

Giant Component

Component sizes

Useful results Component

A few examples Average Component Size





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Generating

Giant Component Component sizes Useful results

Component

A few examples Average Component Size







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Generating Functions

Definitions
Basic Properties
Giant Component
Condition
Component sizes

Useful results Size of the Giar Component

A few examples
Average Component Size







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Generating

Giant Component

Component sizes Useful results

Component A few examples

Average Component Size





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Generating

Giant Component Component sizes Useful results

Component A few examples

Average Component Size







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Generating Functions

Definitions
Basic Properties
Giant Component
Condition
Component sizes

Useful results Size of the Giai Component

A few examples

Average Component Size





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Generating Functions

Definitions
Basic Properties
Giant Component
Condition

Component sizes
Useful results
Size of the Giant

A few examples

Average Component Size





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Generating

Component sizes

Useful results

A few examples Average Component Size





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



 \aleph We find (two ways): $R_k = \frac{1}{4}\delta_{k0} + \frac{3}{4}\delta_{k2}$.

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

COCONUTS

Generating Basic Properties Giant Component Component sizes Useful results Size of the Giant

A few examples Average Component Size

References





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COCONUTS

Generating Basic Properties Giant Component Component sizes Useful results Size of the Giant

A few examples Average Component Size

References





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

Things to figure out: Component size generating functions for π_n and ρ_n , and the size of the giant component

COcoNuTS -

Generating
Functions
Definitions
Basic Properties
Giant Component
Condition
Component sizes
Useful results
Size of the Giant

A few examples
Average Component Size

References







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Check for goodness:

 $F_R(x) = F_P'(x)/F_P'(1)$ and $F_P(1) = F_R(1)$ $F_P'(1) = \langle k \rangle_P = 2$ 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.

COcoNuTS -

Generating
Functions
Definitions
Basic Properties
Giant Component
Condition
Component sizes
Useful results
Size of the Giant

A few examples

Average Component Size





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

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COcoNuTS -

Generating
Functions
Definitions
Basic Properties
Giant Component
Condition
Component sizes
Useful results
Size of the Giant

A few examples

Average Component Size





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COcoNuTS -

Generating
Functions
Definitions
Basic Properties
Giant Component
Condition
Component sizes
Useful results
Size of the Giant

A few examples

Average Component Size







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COcoNuTS -

Generating
Functions
Definitions
Basic Properties
Giant Component
Condition
Component sizes
Useful results
Size of the Giant

A few examples
Average Component Size



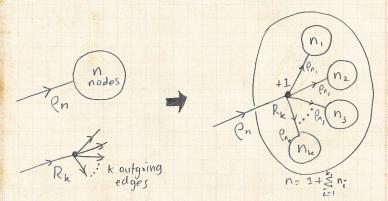


Find $F_{\rho}(x)$ first:



We know:

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



Generating

Basic Properties Giant Component Component sizes Useful results Size of the Giant

A few examples Average Component Size

References







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

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

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

COCONUTS

Generating Basic Properties Giant Component Component sizes Useful results

Component A few examples Average Component Size







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



Rearranging:

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

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COCONUTS

Generating Basic Properties Giant Component Component sizes Useful results

A few examples Average Component Size

References







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COCONUTS

Generating Basic Properties Giant Component Component sizes Useful results

Component A few examples Average Component Size







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Time for a Taylor series expansion.

Generating

Basic Properties

Component sizes Useful results Size of the Giant

Component A few examples Average Component Size







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- The promise: non-negative powers of x with non-negative coefficients.

Generating

Component sizes

Useful results Size of the Giant

A few examples Average Component Size





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

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

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

Generating

Component sizes

Useful results Size of the Giant

A few examples Average Component Size







Because ρ_n is a probability distribution, we know $F_o(1) \le 1$ and $F_o(x) \le 1$ for $0 \le x \le 1$.

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

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

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

COCONUTS

Generating Basic Properties Giant Component Component sizes Useful results

A few examples Average Component Size

References







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

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

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

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

Generating **Basic Properties** Giant Component

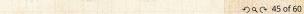
Component sizes Useful results

Component A few examples Average Component Size











 $F_o(1) \le 1$ and $F_o(x) \le 1$ for $0 \le x \le 1$.

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



So we must have:

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



Generating **Basic Properties** Component sizes Useful results

Size of the Giant A few examples Average Component Size

References

Component







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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:

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



A few examples Average Component Size









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

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

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

Generating

Basic Properties

Giant Component Component sizes

Useful results Size of the Giant Component

A few examples Average Component Size





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$$=1+\frac{1}{2}z-\frac{1}{8}z^2+\frac{1}{16}z^3$$

Generating

Basic Properties Giant Component

Component sizes Useful results

Size of the Giant Component

A few examples Average Component Size





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

Generating

Basic Properties

Giant Component Component sizes

Useful results Size of the Giant Component

A few examples Average Component Size







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

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

Generating

Basic Properties Giant Component Component sizes

Size of the Giant Component A few examples Average Component Size

References

Useful results





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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.

Generating

Basic Properties

Component sizes Useful results Size of the Giant

A few examples Average Component Size





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

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

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

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

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

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



Setting $z = -\frac{3}{4}x^2$ and expanding, we have:

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

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

$$F_{
ho}(x)=\sum_{n=0}^{\infty}
ho_{n}x^{n}=% \sum_{n=0}^{\infty}\left[r^{n}\left(x
ight) -r^{n}\left(x
ight)
ight] +r^{n}\left[r^{n}\left(x
ight)
ight] +$$

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

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

Setting $z = -\frac{3}{4}x^2$ and expanding, we have:

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备 Giving:

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

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🖀 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?



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

$$= x \frac{1}{2} \left((F_{\rho}(x)) + (F_{\rho}(x)) \right)$$

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

Generating **Basic Properties**

Giant Component Component sizes

Useful results Size of the Giant Component

A few examples Average Component Size







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

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

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

Generating

Basic Properties

Giant Component Component sizes

Useful results Size of the Giant

Component

A few examples Average Component Size







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Generating

Basic Properties

Giant Component

Component sizes Useful results

Component A few examples

Average Component Size







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

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Basic Properties Giant Component

Component sizes

Useful results

Component

A few examples Average Component Size



Delicious.





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

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Basic Properties Giant Component

Component sizes

Useful results

A few examples Average Component Size



Delicious.



 \mathbb{A} In principle, we can now extract all the π_n .





Generating

Component sizes Useful results

A few examples Average Component Size



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

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

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



Delicious.

In principle, we can now extract all the π_n .

But let's just find the size of the giant component.



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

$$F_{\pi}(1) = 1 \cdot F_{P}(F_{\rho}(1))$$

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

COCONUTS

Generating **Basic Properties** Giant Component

Component sizes Useful results Component

A few examples Average Component Size







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

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

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COCONUTS

Generating **Basic Properties** Giant Component

Component sizes Useful results

Component A few examples Average Component Size







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

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- Next:

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

$$S_{7}=1-F_{\pi}(1)=1-\frac{5}{27}=\frac{22}{27}$$

Generating

Basic Properties

Giant Component Component sizes

Useful results Component

A few examples Average Component Size







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

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

Generating **Basic Properties** Giant Component

Component sizes Useful results Component

A few examples Average Component Size







- This is the probability that a random edge leads to a sub-component of finite size.
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- This is the probability that a random chosen node belongs to a finite component.
- Finally, we have

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

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Generating
Functions
Definitions
Basic Properties
Giant Component

Component sizes Useful results

Component
A few examples
Average Component Size







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

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COcoNuTS

Generating
Functions
Definitions
Basic Properties
Giant Component
Condition

Component sizes

Component
A few examples
Average Component Size







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Generating

Component sizes

Useful results Component

A few examples Average Component Size







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- This is the probability that a random chosen node belongs to a finite component.
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Generating

Component sizes Useful results

A few examples Average Component Size







Outline

COCONUTS

Generating Functions

Average Component Size

Generating

Basic Properties Giant Component

Component sizes Useful results

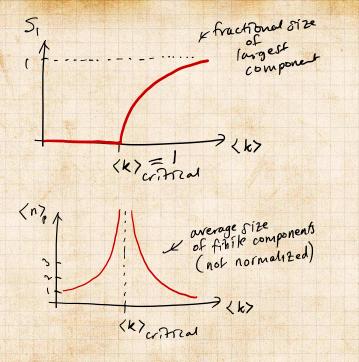
Component

A few examples Average Component Size









COcoNuTS

Generating

Basic Properties Giant Component

Component sizes Useful results

Size of the Giant Component

A few examples

Average Component Size







Next: find average size of finite components $\langle n \rangle$.

COcoNuTS

Generating

Basic Properties Giant Component

Component sizes Useful results

Size of the Giant Component

A few examples Average Component Size









 \mathbb{A} Next: find average size of finite components $\langle n \rangle$.

 \mathbb{R} Using standard G.F. result: $\langle n \rangle = F'_{\pi}(1)$.

COCONUTS

Generating

Basic Properties Giant Component

Component sizes Useful results

Size of the Giant Component

A few examples Average Component Size







Next: find average size of finite components $\langle n \rangle$.

 $\ref{Mathematics}$ Using standard G.F. result: $\langle n \rangle = F_\pi'(1)$.

 $\red {}^{*}$ Try to avoid finding $F_{\pi}(x)$...

COcoNuTS -

Generating Functions

unctions

Basic Properties
Giant Component

Condition Component sizes

Useful results Size of the Gia

Component
A few examples

Average Component Size







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

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

COcoNuTS -

Generating Functions

Definitions Dasic Properties

Giant Componen Condition

Component sizes
Useful results

ize of the Giar Component

A few examples
Average Component Size







- 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 $F_{\pi}(x) = x F_{P}\left(F_{\rho}(x)\right)$, 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

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

Generating Functions

Basic Properties
Giant Component
Condition
Component sizes

Useful results
Size of the Giar

A few examples
Average Component Size







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

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

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Now set x = 1 in both equations.

Generating Functions

efinitions asic Properties

Giant Component Condition Component sizes

Useful results Size of the Giar

A few examples
Average Component Size







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

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

 \Leftrightarrow While $F_{\rho}(x) = xF_{R}(F_{\rho}(x))$ 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.
- \mathfrak{S} We solve the second equation for $F'_{\mathfrak{o}}(1)$ (we must already have $F_o(1)$).

Generating

Component sizes Useful results

A few examples Average Component Size





- 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:

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

 $\red{\$}$ While $F_{
ho}(x)=xF_{R}\left(F_{
ho}(x)\right)$ 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 $F'_{\pi}(1)$.

Generating Functions

Basic Properties Giant Componer

Component sizes
Useful results

A few examples
Average Component Size





Example: Standard random graphs.

COcoNuTS

Generating

Basic Properties Giant Component

Component sizes

Useful results Component

A few examples

Average Component Size







Example: Standard random graphs.



 \blacksquare Use fact that $F_P = F_R$ and $F_\pi = F_\rho$.

COCONUTS

Generating

Basic Properties Giant Component

Component sizes

Useful results

Component A few examples

Average Component Size







Example: Standard random graphs.



Use fact that $F_P = F_R$ and $F_\pi = F_o$.



Two differentiated equations reduce to only one:

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

COCONUTS

Generating

Component sizes Useful results

Component

A few examples

Average Component Size







Example: Standard random graphs.



Use fact that $F_P = F_R$ and $F_\pi = F_o$.



Two differentiated equations reduce to only one:

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

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

COCONUTS

Generating

Component sizes

Useful results

Component A few examples

Average Component Size







Example: Standard random graphs.



Use fact that $F_P = F_R$ and $F_\pi = F_o$.



Two differentiated equations reduce to only one:

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

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



 \Longrightarrow Simplify denominator using $F_P(x) = \langle k \rangle F_P(x)$

COCONUTS

Generating

Component sizes Useful results

A few examples

Average Component Size







Example: Standard random graphs.



Use fact that $F_P = F_R$ and $F_\pi = F_o$.



Two differentiated equations reduce to only one:

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

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



 \Longrightarrow Simplify denominator using $F_P(x) = \langle k \rangle F_P(x)$



Replace $F_P(F_{\pi}(x))$ using $F_{\pi}(x) = xF_P(F_{\pi}(x))$.

COCONUTS

Generating

Component sizes Useful results

A few examples Average Component Size





Example: Standard random graphs.

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

COCONUTS

Generating Functions

> ant Compone antition

Component sizes
Useful results

Component

A few examples

Average Component Size





Example: Standard random graphs.

- & Use fact that $F_P=F_R$ and $F_\pi=F_
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- 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 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:
$$\langle n \rangle = F_\pi'(1) = \frac{(1-S_1)}{1-\langle k \rangle(1-S_1)}$$

COcoNuTS

Generating
Functions
Definitions
Basic Properties
Giant Component
Condition
Component sizes

A few examples
Average Component Size

References

Useful results







Our result for standard random networks:

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

COCONUTS

Generating

Basic Properties Giant Component

Component sizes

Useful results

Component

A few examples Average Component Size









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.

COCONUTS

Generating

Basic Properties Giant Component

Component sizes

Useful results

Component A few examples

Average Component Size







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.
- Look at what happens when we increase $\langle k \rangle$ to 1 from below.

COCONUTS

Generating

Component sizes Useful results

Component

A few examples Average Component Size







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.
- Look at what happens when we increase $\langle k \rangle$ to 1 from below.
- \Longrightarrow We have $S_1=0$ for all $\langle k \rangle < 1$

COCONUTS

Generating

Component sizes Useful results

A few examples Average Component Size





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.
- 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 $\langle k \rangle \to 1$.

COcoNuTS

Generating Functions

Definitions

Giant Compone Condition

Component sizes
Useful results

Component
A few examples

Average Component Size





COcoNuTS

Average component size

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 $\langle k \rangle = 1$.

Generating Functions

Definitions
Basic Properties

Giant Component Condition Component sizes

Useful results Size of the Giar

A few examples

Average Component Size





COCONUTS

Average component size

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.
- $\red {
 m \red S}$ We have $S_1=0$ for all $\langle k
 angle < 1$ 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 ...

Generating Functions

Basic Properties Giant Componen

Useful results

Component

A few examples

Average Component Size







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

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

COCONUTS

Generating

Basic Properties Giant Component

Component sizes

Useful results

Component

A few examples

Average Component Size







 \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 $\langle n \rangle \rightarrow 1$.

COCONUTS

Generating

Component sizes

Useful results

Component A few examples

Average Component Size







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

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 \Leftrightarrow As $\langle k \rangle \to 0$, $S_1 = 0$, and $\langle n \rangle \to 1$.



All nodes are isolated.

COCONUTS

Generating

Component sizes

Useful results

Component A few examples

Average Component Size







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 $As \langle k \rangle \rightarrow 0$, $S_1 = 0$, and $\langle n \rangle \rightarrow 1$.



All nodes are isolated.

 $As \langle k \rangle \to \infty$, $S_1 \to 1$ and $\langle n \rangle \to 0$.

COCONUTS

Generating

Component sizes

Useful results

Component A few examples

Average Component Size









 \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.

COCONUTS

Generating

Component sizes

Useful results

A few examples

Average Component Size







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

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

- \Leftrightarrow As $\langle k \rangle \to 0$, $S_1 = 0$, and $\langle n \rangle \to 1$.
- All nodes are isolated.
- \clubsuit 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:

For $\langle k \rangle < 1$, $S_1 \sim (\log N)/N$.

COcoNuTS

Generating Functions

Definitions

Giant Compon Condition

Component sizes Useful results

Size of the Giant Component A few examples

Average Component Size





COCONUTS

Average component size



 \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 $\langle k \rangle < 1$, $S_1 \sim (\log N)/N$.

Generating

Component sizes

Useful results

A few examples Average Component Size





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

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

$$F_P'(x) = rac{1}{2} + rac{3}{2} x^2 ext{ and } F_R'(x) = rac{3}{2} x^2$$

Generating **Basic Properties** Giant Component Component sizes Useful results

A few examples Average Component Size

References

Component









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



We're after:

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

$$F_{\rho}^{\prime}(1)=F_{R}\left(F_{\rho}(1)\right)+F_{\rho}^{\prime}(1)F_{R}^{\prime}\left(F_{\rho}(1)\right)$$

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

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



Generating **Basic Properties** Giant Component Component sizes Useful results

A few examples Average Component Size

Component







& 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

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

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

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

COCONUTS

Generating

Component sizes Useful results

Component A few examples

Average Component Size











& Let's return to our example: $P_k = \frac{1}{2}\delta_{k,1} + \frac{1}{2}\delta_{k,3}$.



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

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



Place stick between teeth, and recall that we have:

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

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



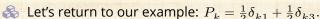
Component sizes Useful results

A few examples Average Component Size







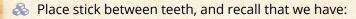


We're after:

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

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:

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



Component sizes

Useful results

A few examples Average Component Size







$$F_{\rho}'(1) = F_R\left(F_{\rho}(1)\right) + F_{\rho}'(1)F_R'\left(F_{\rho}(1)\right)$$

$$= F_R \left(\frac{1}{3}\right) + F'_{\rho}(1)F'_R \left(\frac{1}{3}\right)$$
$$= \frac{1}{4} + \frac{3}{4}\frac{1}{3^2} + F'_{\rho}(1)\frac{3}{2}\frac{1}{3}.$$

Finally:
$$\langle n \rangle = F_\pi'(1) = F_P\left(\frac{1}{3}\right) + \frac{13}{2}F_P'\left(\frac{1}{3}\right)$$

COCONUTS

Generating **Basic Properties** Giant Component

Component sizes Useful results

Component A few examples Average Component Size







$$F'_{\rho}(1) = F_{R}\left(F_{\rho}(1)\right) + F'_{\rho}(1)F'_{R}\left(F_{\rho}(1)\right)$$

$$= F_{R}\left(\frac{1}{3}\right) + F'_{\rho}(1)F'_{R}\left(\frac{1}{3}\right)$$

$$= \frac{1}{4} + \frac{3}{4}\frac{1}{22} + F'_{\rho}(1)\frac{3}{2}\frac{1}{3}$$

Finally:
$$\langle n \rangle = F_\pi'(1) = F_P\left(\frac{1}{3}\right) + \frac{13}{2}F_P'\left(\frac{1}{3}\right)$$

COCONUTS

Generating **Basic Properties** Giant Component Component sizes

A few examples Average Component Size

References

Useful results Component







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

Finally:
$$\langle n \rangle = F_\pi'(1) = F_P\left(\frac{1}{3}\right) + \frac{13}{2}F_P'\left(\frac{1}{3}\right)$$

COCONUTS

Generating **Basic Properties** Giant Component Component sizes

Component A few examples Average Component Size

References

Useful results







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

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

Finally:
$$\langle n \rangle = F_\pi'(1) = F_P\left(\frac{1}{3}\right) + \frac{13}{2}F_P'\left(\frac{1}{3}\right)$$



Generating

Component sizes Useful results

Component A few examples Average Component Size





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

$$= \frac{1}{4} + \frac{3}{4} \frac{1}{3^{2}} + F'_{\rho}(1) \frac{3}{2} \frac{1}{3}$$



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



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COCONUTS

Generating

Component sizes Useful results

A few examples

Average Component Size





$$\begin{split} F_{\rho}'(1) &= F_R \left(F_{\rho}(1) \right) + F_{\rho}'(1) F_R' \left(F_{\rho}(1) \right) \\ \\ &= F_R \left(\frac{1}{3} \right) + F_{\rho}'(1) F_R' \left(\frac{1}{3} \right) \\ \\ &= \frac{1}{4} + \frac{3}{4} \frac{1}{32} + F_{\rho}'(1) \frac{3}{2} \frac{1}{3}. \end{split}$$

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



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

COCONUTS

Generating Component sizes Useful results

A few examples Average Component Size





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

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



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

COCONUTS

Generating Component sizes

A few examples

Average Component Size

References

Useful results







$$\begin{split} F_{\rho}'(1) &= F_R\left(F_{\rho}(1)\right) + F_{\rho}'(1)F_R'\left(F_{\rho}(1)\right) \\ &= F_R\left(\frac{1}{3}\right) + F_{\rho}'(1)F_R'\left(\frac{1}{3}\right) \\ &= \frac{1}{4} + \frac{3}{4}\frac{1}{32} + F_{\rho}'(1)\frac{3}{2}\frac{1}{3}. \end{split}$$

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Generating Component sizes Useful results

A few examples Average Component Size





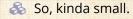


$$\begin{split} F_{\rho}'(1) &= F_R \left(F_{\rho}(1) \right) + F_{\rho}'(1) F_R' \left(F_{\rho}(1) \right) \\ &= F_R \left(\frac{1}{3} \right) + F_{\rho}'(1) F_R' \left(\frac{1}{3} \right) \\ &= \frac{1}{4} + \frac{\cancel{3}}{4} \frac{1}{\cancel{2}} + F_{\rho}'(1) \frac{\cancel{3}}{2} \frac{1}{\cancel{3}}.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

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Generating Component sizes

Useful results

A few examples

Average Component Size References







Generating functions allow us to strangely calculate features of random networks.

Generating

Basic Properties Giant Component Component sizes

Useful results Component

A few examples Average Component Size





They're a bit scary and magical.

Generating

Basic Properties Giant Component

Component sizes Useful results

Component A few examples

Average Component Size







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.

Generating Functions

Definitions

Basic Properties

Giant Component
Condition

Component sizes

Useful results

Component
A few examples

Average Component Size





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

Generating Functions

Definitions

Basic Properties

Giant Component
Condition

Component sizes

Useful results Size of the Gia

A few examples

Average Component Size





Elevation:

Generating
Functions
Definitions
Basic Properties
Giant Component
Condition
Component sizes
Useful results
Size of the Giant

A few examples
Average Component Size

Component

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Generating Basic Properties Giant Component Component sizes Useful results Size of the Giant Component

A few examples References

Average Component Size





