

# Random Networks Nutshell

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Complex Networks | @networksvox  
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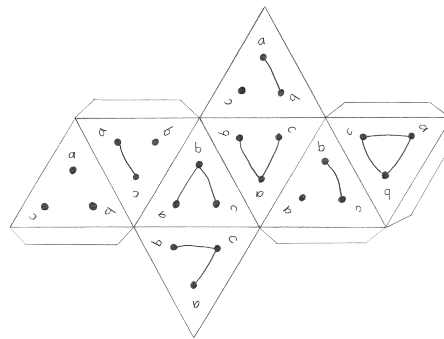
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### Random network generator for $N = 3$ :



Get your own exciting generator [here](#).

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

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## Random networks

### Pure, abstract random networks:

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

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## Random networks—basic features:

- Number of possible edges:

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

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

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

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

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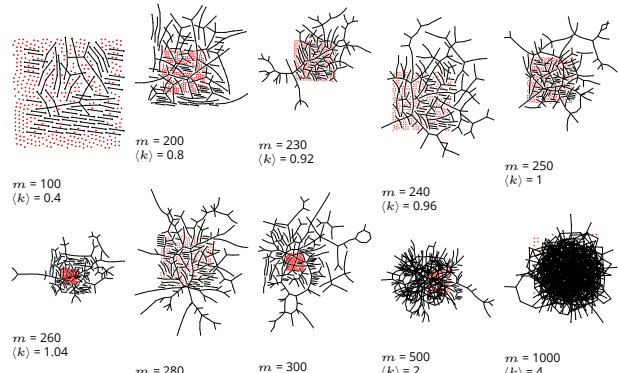
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## Random networks: examples for $N=500$



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## Random networks

### How to build standard random networks:

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

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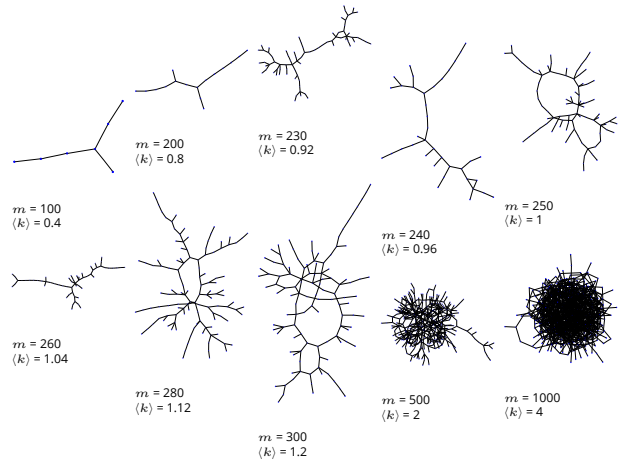
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## Random networks: largest components



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## Random networks

### A few more things:

- For method 1, # links is probabilistic:

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

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

$$\langle k \rangle = \frac{2 \langle m \rangle}{N}$$

$$= \frac{2}{N} p \frac{1}{2} N(N-1) = p \frac{2}{N} p \frac{1}{2} N(N-1) = p(N-1)$$

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

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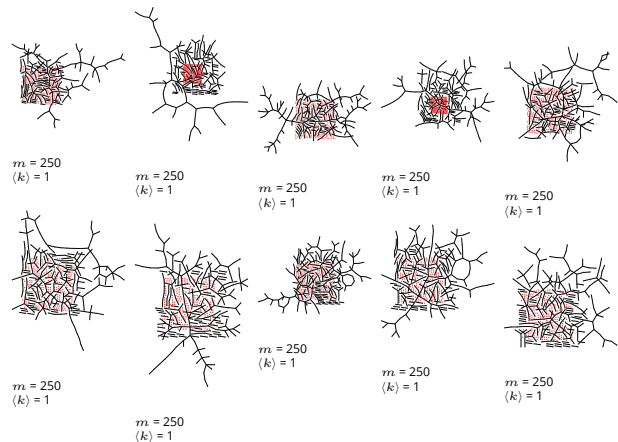
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## Random networks: examples for $N=500$



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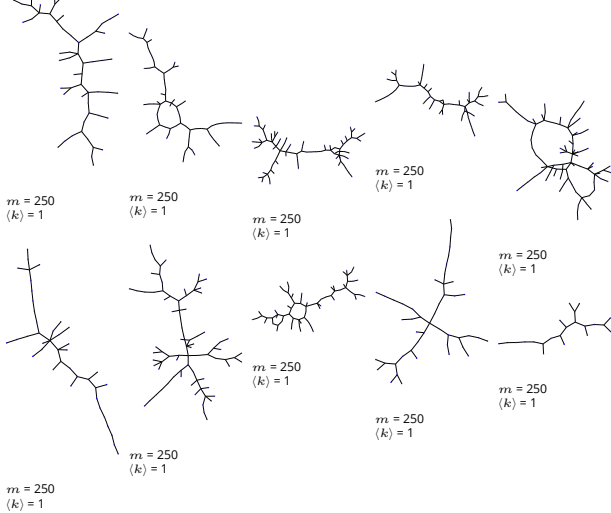
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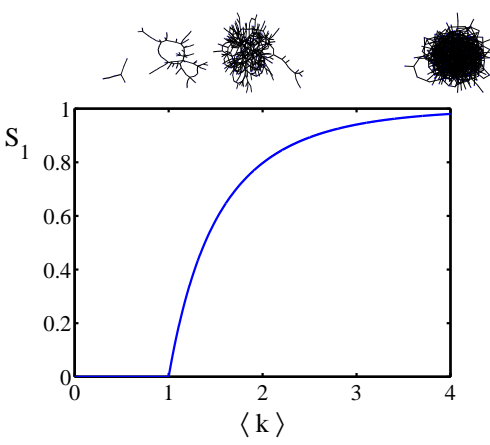
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## Giant component



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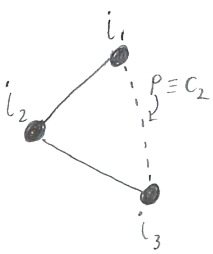
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## Clustering in random networks:

- For construction method 1, what is the clustering coefficient for a finite network?
- Consider triangle/triple clustering coefficient: <sup>[6]</sup>

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



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

$$C_2 = p.$$

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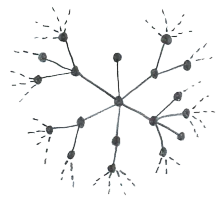
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## Clustering in random networks:



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

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## Degree distribution:

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

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

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

- Our degree distribution:  $P(k; p, N) = \binom{N-1}{k} p^k (1-p)^{N-1-k}$ .
- What happens as  $N \rightarrow \infty$ ?
- We must end up with the normal distribution right?
- If  $p$  is fixed, then we would end up with a Gaussian with average degree  $\langle k \rangle \approx pN \rightarrow \infty$ .
- But we want to keep  $\langle k \rangle$  fixed...
- So examine limit of  $P(k; p, N)$  when  $p \rightarrow 0$  and  $N \rightarrow \infty$  with  $\langle k \rangle = p(N - 1) = \text{constant}$ .

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

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

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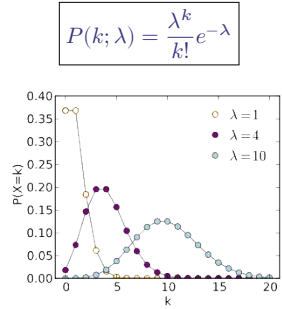
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## Poisson basics:



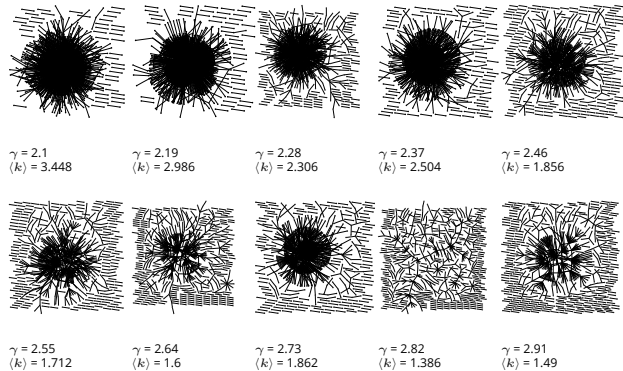
- $\lambda > 0$
- $k = 0, 1, 2, 3, \dots$
- Classic use: probability that an event occurs  $k$  times in a given time period, given an average rate of occurrence.
- e.g.: phone calls/minute, horse-kick deaths.
- 'Law of small numbers'

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## Random networks: examples for $N=1000$



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## Poisson basics:

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

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

- Variance is then

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

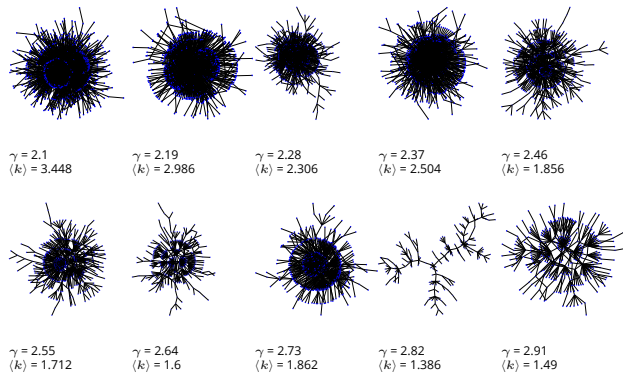
- So standard deviation  $\sigma$  is equal to  $\sqrt{\langle k \rangle}$ .
- Note: This is a special property of Poisson distribution and can trip us up...

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## Random networks: largest components



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## General random networks

- So... standard random networks have a Poisson degree distribution
- Generalize to arbitrary degree distribution  $P_k$ .
- Also known as the **configuration model**. [6]
- Can generalize construction method from ER random networks.
- Assign each node a weight  $w$  from some distribution  $P_w$  and form links with probability

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

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

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## Models

### Generalized random networks:

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

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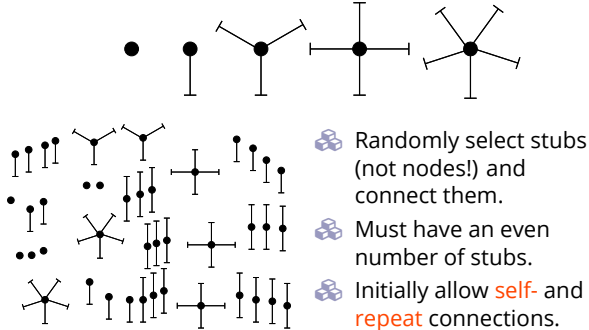
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## Building random networks: Stubs

### Phase 1:

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



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## Sampling random networks

### Phase 2:

Use rewiring algorithm to remove all self and repeat loops.

### Phase 3:

Randomize network wiring by applying rewiring algorithm liberally.  
Rule of thumb: # Rewirings  $\approx 10 \times$  # edges<sup>[4]</sup>.

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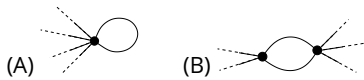


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## Building random networks: First rewiring

### Phase 2:

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



Being careful: we can't change the degree of any node, so we can't simply move links around.  
Simplest solution: randomly rewire two edges at a time.

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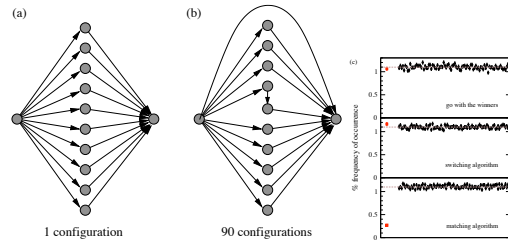


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## Random sampling

Problem with only joining up stubs is failure to randomly sample from all possible networks.

Example from Milo et al. (2003)<sup>[4]</sup>:



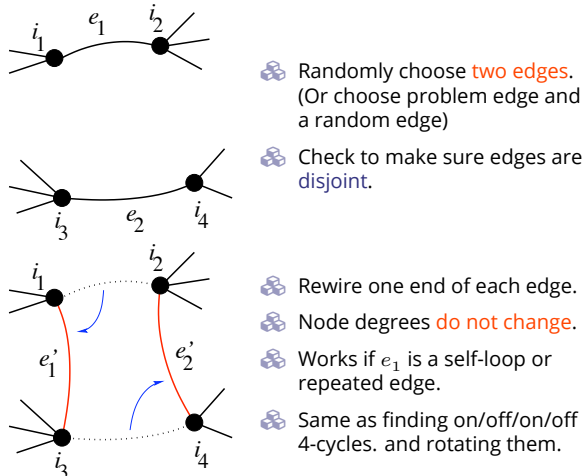
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## General random rewiring algorithm



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## Sampling random networks

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

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## Network motifs

- Idea of **motifs** [7] introduced by Shen-Orr, Alon et al. in 2002.
- Looked at gene expression within full context of **transcriptional regulation networks**.
- Specific example of Escherichia coli.
- Directed network with 577 interactions (edges) and 424 operons (nodes).
- Used network randomization to produce ensemble of alternate networks with same degree frequency  $N_k$ .
- Looked for **certain subnetworks (motifs)** that appeared more or less often than expected

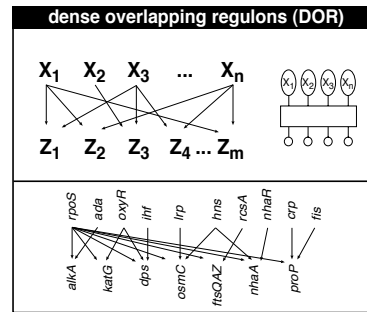
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## Network motifs



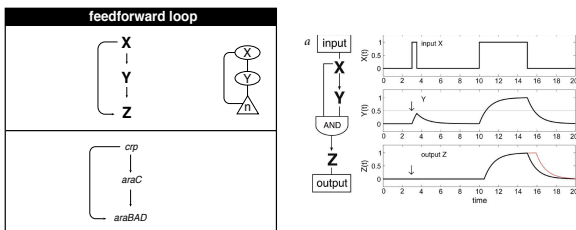
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## Network motifs



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

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## Network motifs

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

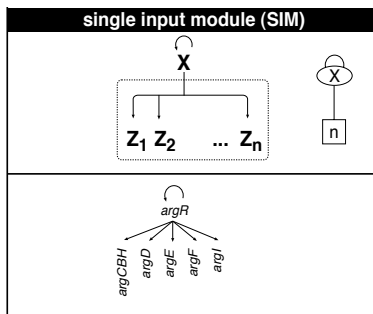
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## Network motifs



- Master switch.

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## The edge-degree distribution:

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

$$Q_k \propto k P_k$$

- Normalized form:

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

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

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- Probability of randomly selecting a node of degree  $k$  by choosing from nodes:  
 $P_1 = 3/7, P_2 = 2/7, P_3 = 1/7, P_6 = 1/7.$
- Probability of landing on a node of degree  $k$  after randomly selecting an edge and then randomly choosing one direction to travel:  
 $Q_1 = 3/16, Q_2 = 4/16, Q_3 = 3/16, Q_6 = 6/16.$
- Probability of finding # outgoing edges =  $k$  after randomly selecting an edge and then randomly choosing one direction to travel:  
 $R_0 = 3/16, R_1 = 4/16, R_2 = 3/16, R_5 = 6/16.$

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## The edge-degree distribution:

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

- For standard random networks, recall

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

- Therefore:

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

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

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## The edge-degree distribution:

- For random networks,  $Q_k$  is also the probability that a friend (neighbor) of a random node has  $k$  friends.

- Useful variant on  $Q_k$ :

$R_k$  = probability that a friend of a random node has  $k$  other friends.

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

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

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## The edge-degree distribution:

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

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

into

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

we have

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

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

- #samesies.

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## The edge-degree distribution:

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

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

$$= \frac{1}{\langle k \rangle} \sum_{k=1}^{\infty} k(k+1)P_{k+1}$$

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

(where we have sneakily matched up indices)

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

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

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## Two reasons why this matters

### Reason #1:

- Average # friends of friends per node is

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

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

- Three peculiarities:

- We might guess  $\langle k_2 \rangle = \langle k \rangle (\langle k \rangle - 1)$  but it's actually  $\langle k(k-1) \rangle$ .
- If  $P_k$  has a **large second moment**, then  $\langle k_2 \rangle$  will be big. (e.g., in the case of a power-law distribution)
- Your friends really are different from you... [3, 5]
- See also: class size paradoxes (nod to: Gelman)

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## Two reasons why this matters

### More on peculiarity #3:

A node's average # of friends:  $\langle k \rangle$

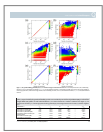
Friend's average # of friends:  $\frac{\langle k^2 \rangle}{\langle k \rangle}$

Comparison:

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

So only if everyone has the same degree (variance =  $\sigma^2 = 0$ ) can a node be the same as its friends.

Intuition: for random networks, the more connected a node, the more likely it is to be chosen as a friend.



"Generalized friendship paradox in complex networks: The case of scientific collaboration"

Eom and Jo, Nature Scientific Reports, 4, 4603, 2014. [2]

### Your friends really are monsters #winners:<sup>1</sup>

**Go on, hurt me:** Friends have more coauthors, citations, and publications.

**Other horrific studies:** your connections on Twitter have more followers than you, your sexual partners more partners than you, ...

**The hope:** Maybe they have more enemies and diseases too.

<sup>1</sup>Some press [here](#) [MIT Tech Review].

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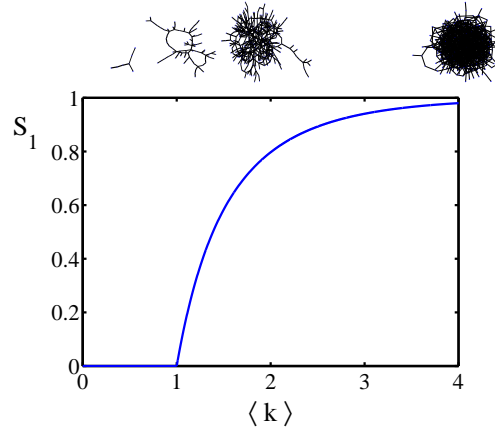
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## Giant component



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## Structure of random networks

### Giant component:

A giant component exists if when we follow a random edge, we are likely to hit a node with **at least 1** other outgoing edge.

Equivalently, expect exponential growth in node number as we move out from a random node.

All of this is the same as requiring  $\langle k \rangle_R > 1$ .

**Giant component condition** (or percolation condition):

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

Again, see that the second moment is an essential part of the story.

Equivalent statement:  $\langle k^2 \rangle > 2\langle k \rangle$

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## Two reasons why this matters

### (Big) Reason #2:

$\langle k \rangle_R$  is key to understanding how well random networks are connected together.

e.g., we'd like to know what's the size of the largest component within a network.

As  $N \rightarrow \infty$ , does our network have a **giant component**?

**Defn:** Component = connected subnetwork of nodes such that  $\exists$  path between each pair of nodes in the subnetwork, and no node outside of the subnetwork is connected to it.

**Defn:** Giant component = component that comprises a non-zero fraction of a network as  $N \rightarrow \infty$ .

Note: Component = Cluster

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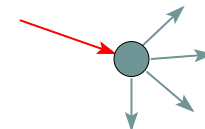
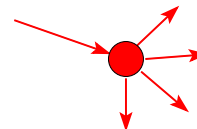
## Spreading on Random Networks

For random networks, we know local structure is pure branching.

Successful spreading is  $\therefore$  contingent on **single edges** infecting nodes.

Success

Failure:



Focus on **binary** case with edges and nodes either infected or not.

**First big question:** for a given network and contagion process, can global spreading from a single seed occur?

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## Global spreading condition

- We need to find: <sup>[1]</sup>
  - $R$  = the average # of infected edges that one random infected edge brings about.
- Call  $R$  the **gain ratio**.
- Define  $B_{k1}$  as the probability that a node of degree  $k$  is infected by a single infected edge.

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

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## Giant component for standard random networks:

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

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

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

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## Global spreading condition

- Our global spreading condition is then:

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

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

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

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

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## Random networks with skewed $P_k$ :

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

$$\langle k^2 \rangle = c \sum_{k=1}^{\infty} k^2 k^{-\gamma}$$

$$\sim \int_{x=1}^{\infty} x^{2-\gamma} dx$$

$$\propto x^{3-\gamma} \Big|_{x=1}^{\infty} = \infty \quad (\gg \langle k \rangle).$$

- So giant component **always exists** for these kinds of networks.
- Cutoff scaling is  $k^{-3}$ : if  $\gamma > 3$  then we have to look harder at  $\langle k \rangle_R$ .
- How about  $P_k = \delta_{k0}$ ?

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## Global spreading condition

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

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

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

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

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## Giant component

### And how big is the largest component?

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

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

- Substitute in Poisson distribution...

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## Giant component

Carrying on:

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

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

$$S_1 = 1 - e^{-(k)S_1}.$$

## Giant component

We can figure out some limits and details for  $S_1 = 1 - e^{-(k)S_1}$ .

First, we can write  $\langle k \rangle$  in terms of  $S_1$ :

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

As  $\langle k \rangle \rightarrow 0$ ,  $S_1 \rightarrow 0$ .

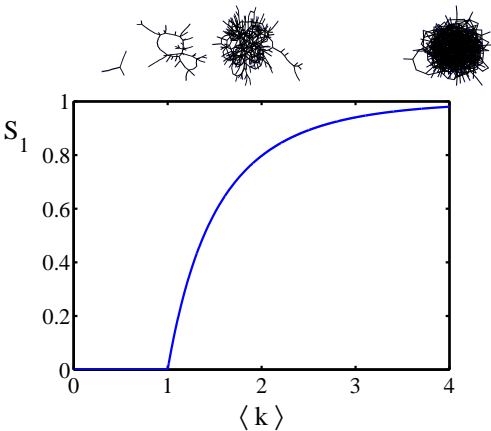
As  $\langle k \rangle \rightarrow \infty$ ,  $S_1 \rightarrow 1$ .

Notice that at  $\langle k \rangle = 1$ , the critical point,  $S_1 = 0$ .

Only solvable for  $S_1 > 0$  when  $\langle k \rangle > 1$ .

Really a transcritical bifurcation. [8]

## Giant component



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## Giant component

Turns out we were lucky...

Our dirty trick **only works for** ER random networks.

**The problem:** We assumed that neighbors have the same probability  $\delta$  of belonging to the largest component.

But we know our friends are different from us...

Works for ER random networks because  $\langle k \rangle = \langle k \rangle_R$ .

We need a separate probability  $\delta'$  for the chance that an edge **leads to** the giant (infinite) component.

We can sort many things out with **sensible probabilistic arguments**...

More detailed investigations will profit from a spot of **Generatingfunctionology**. [9]

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