

Random Networks Nutshell

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Complex Networks | @networksvox
CSYS/MATH 303, Spring, 2019

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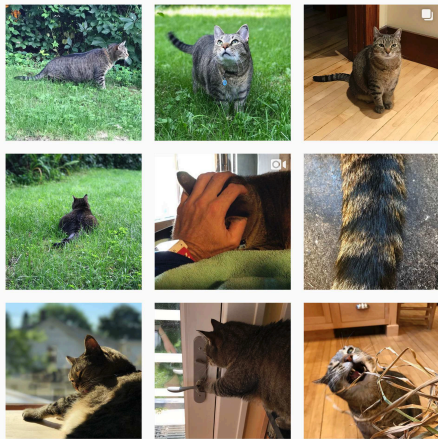
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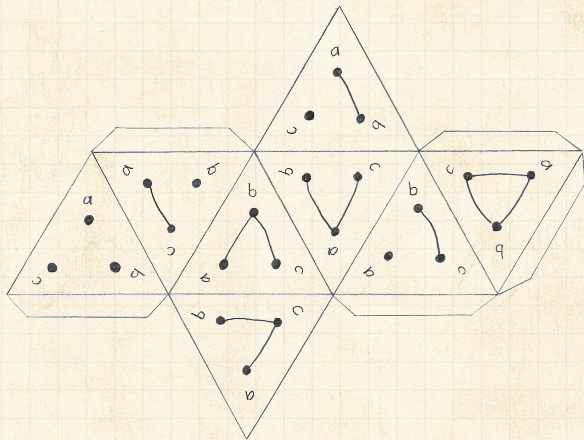
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Random network generator for $N = 3$:



Get your own exciting generator [here](#)



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

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Pure, abstract random networks:

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Pure, abstract random networks:

- Consider set of all networks with N labelled nodes and m edges.

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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.

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- To be clear: each network is **equally** probable.

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- Sometimes equiprobability is a good assumption, but it is always an assumption.

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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:

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

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 Limit of $m = 0$: empty graph.

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 Limit of $m = 0$: empty graph.

 Limit of $m = \binom{N}{2}$: complete or fully-connected graph.

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 Number of possible networks with N labelled nodes:

$$2^{\binom{N}{2}} \sim e^{\frac{\ln 2}{2} N(N-1)}.$$

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 Given m edges, there are $\binom{\binom{N}{2}}{m}$ different possible networks.

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 Crazy factorial explosion for $1 \ll m \ll \binom{N}{2}$.

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 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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How to build standard random networks:

 Given N and m .

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How to build standard random networks:

-  Given N and m .
-  Two probabilistic methods

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How to build standard random networks:

- Given N and m .
- Two probabilistic methods (we'll see a third later on)

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How to build standard random networks:

-  Given N and m .
-  Two probabilistic methods (we'll see a third later on)
 1. Connect each of the $\binom{N}{2}$ pairs with appropriate probability p .

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How to build standard random networks:

-  Given N and m .
-  Two probabilistic methods (we'll see a third later on)
 1. Connect each of the $\binom{N}{2}$ pairs with appropriate probability p .
 2. Take N nodes and add exactly m links by selecting edges without replacement.

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How to build standard random networks:

-  Given N and m .
-  Two probabilistic methods (we'll see a third later on)
 1. Connect each of the $\binom{N}{2}$ pairs with appropriate probability p .
 -  Useful for theoretical work.
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 1. Connect each of the $\binom{N}{2}$ pairs with appropriate probability p .
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 2. 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.

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 1. Connect each of the $\binom{N}{2}$ pairs with appropriate probability p .
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 - 📦 Best for adding relatively small numbers of links (most cases).

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 - 📦 Best for adding relatively small numbers of links (most cases).
 - 📦 1 and 2 are effectively equivalent for large N .

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A few more things:

 For method 1, # links is probabilistic:

$$\langle m \rangle = p \binom{N}{2}$$

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 For method 1, # links is probabilistic:

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

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 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

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

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 Which is what it should be...

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 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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Example realizations of random networks

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Example realizations of random networks

 $N = 500$

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Next slides:

Example realizations of random networks

 $N = 500$

 Vary m , the number of edges from 100 to 1000.

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Example realizations of random networks

 $N = 500$

 Vary m , the number of edges from 100 to 1000.

 Average degree $\langle k \rangle$ runs from 0.4 to 4.

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Next slides:

Example realizations of random networks

-  $N = 500$
-  Vary m , the number of edges from 100 to 1000.
-  Average degree $\langle k \rangle$ runs from 0.4 to 4.
-  Look at full network plus the largest component.

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Random networks: examples for $N=500$

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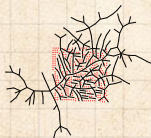
References



$m = 100$
 $\langle k \rangle = 0.4$



$m = 200$
 $\langle k \rangle = 0.8$



$m = 230$
 $\langle k \rangle = 0.92$



$m = 240$
 $\langle k \rangle = 0.96$



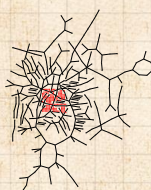
$m = 250$
 $\langle k \rangle = 1$



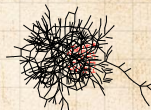
$m = 260$
 $\langle k \rangle = 1.04$



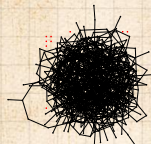
$m = 280$
 $\langle k \rangle = 1.12$



$m = 300$
 $\langle k \rangle = 1.2$



$m = 500$
 $\langle k \rangle = 2$



$m = 1000$
 $\langle k \rangle = 4$

Random networks: largest components

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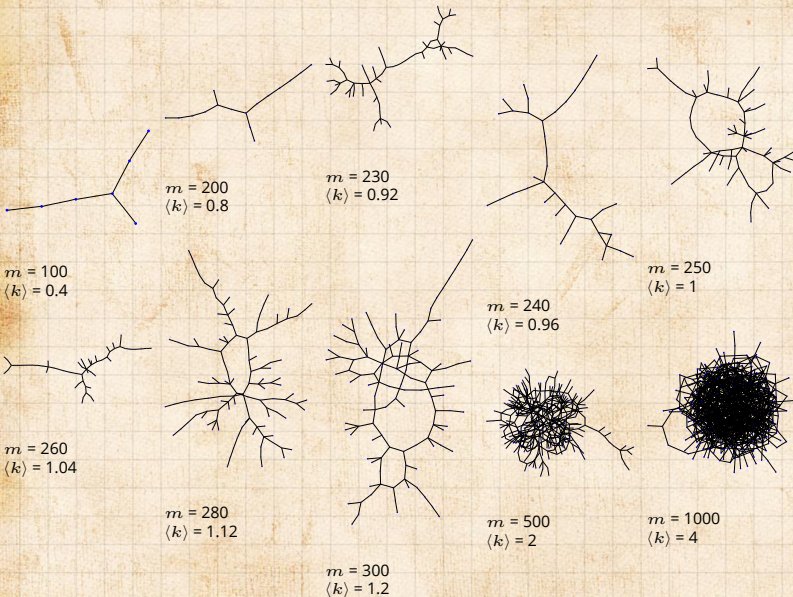
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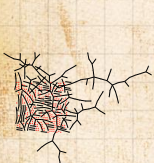
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$m = 250$
 $\langle k \rangle = 1$



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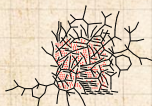
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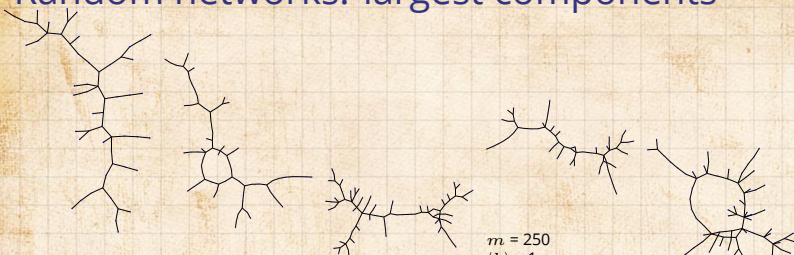
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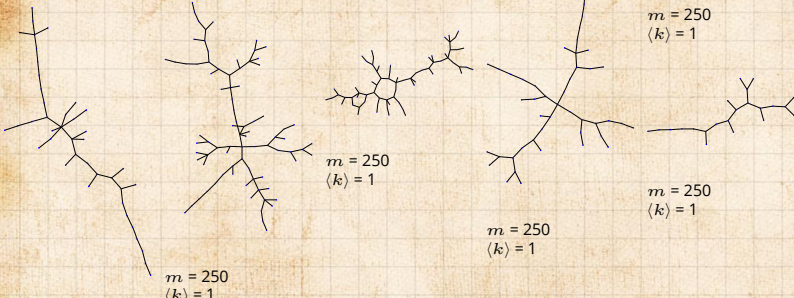


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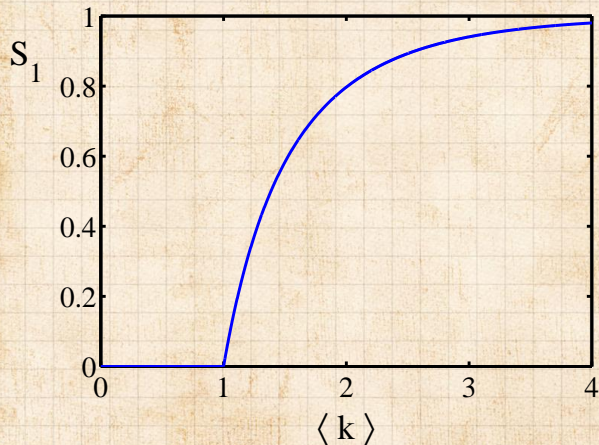
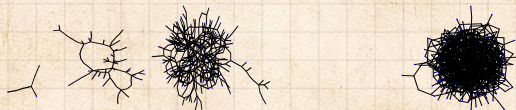
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Clustering in random networks:



For construction method 1, what is the clustering coefficient for a finite network?

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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: [6]

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

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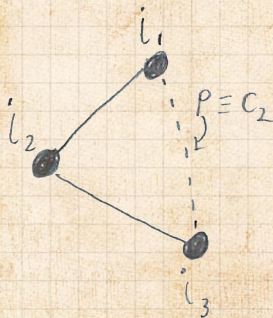


Clustering in random networks:

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

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

- Recall: C_2 = probability that two friends of a node are also friends.



Clustering in random networks:

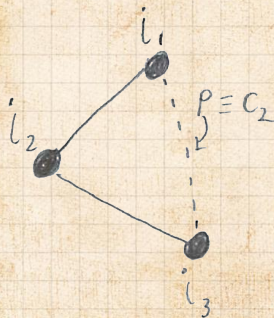
For construction method 1, what is the clustering coefficient for a finite network?

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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.



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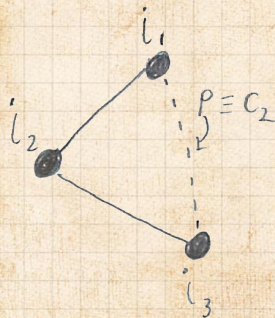
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- For construction method 1, what is the clustering coefficient for a finite network?
- Consider triangle/triple clustering coefficient: [6]

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



- 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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So for large random networks ($N \rightarrow \infty$), clustering drops to zero.

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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

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Clustering in random networks:

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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 .

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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 .

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- Recall P_k = probability that a randomly selected node has degree k .
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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 ' $N - 1$ choose k ' 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 

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



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

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



Our degree distribution:

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

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



What happens as $N \rightarrow \infty$?

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What happens as $N \rightarrow \infty$?



We must end up with the normal distribution right?



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- If p is fixed, then we would end up with a Gaussian with average degree $\langle k \rangle \simeq pN \rightarrow \infty$.



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But we want to keep $\langle k \rangle$ fixed...



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

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- 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 $\langle k \rangle = p(N-1) = \text{constant}$.

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



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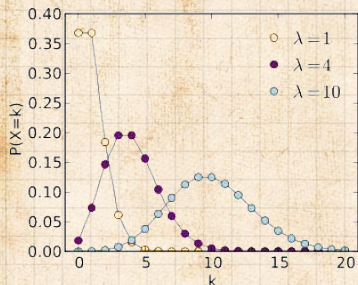
$$P(k; p, N) \simeq \frac{\langle k \rangle^k}{k!} \left(1 - \frac{\langle k \rangle}{N-1} \right)^{N-1-k} \rightarrow \frac{\langle k \rangle^k}{k!} e^{-\langle k \rangle}$$

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



Poisson basics:

$$P(k; \lambda) = \frac{\lambda^k}{k!} e^{-\lambda}$$



$\lambda > 0$



$k = 0, 1, 2, 3, \dots$



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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Poisson basics:

 The **variance** of degree distributions for random networks turns out to be **very important**.

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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:

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

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 Using calculation similar to one for finding $\langle k \rangle$ we find the **second moment** to be:

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 Variance is then

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

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

 So standard deviation σ is equal to $\sqrt{\langle k \rangle}$.

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 So standard deviation σ 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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So... standard random networks have a Poisson degree distribution

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General random networks

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- So... standard random networks have a Poisson degree distribution
- Generalize to arbitrary degree distribution P_k .

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- So... standard random networks have a Poisson degree distribution
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- Assign each node a weight w from some distribution P_w and form links with probability

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

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 1. Randomly wiring up (and rewiring) already existing nodes with fixed degrees.

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



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Coming up:

Example realizations of random networks with power law degree distributions:

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Coming up:

Example realizations of random networks with power law degree distributions:

 $N = 1000$.

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Coming up:

Example realizations of random networks with power law degree distributions:

 $N = 1000.$

 $P_k \propto k^{-\gamma}$ for $k \geq 1.$

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Coming up:

Example realizations of random networks with power law degree distributions:

 $N = 1000$.

 $P_k \propto k^{-\gamma}$ for $k \geq 1$.

 Set $P_0 = 0$ (no isolated nodes).

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Coming up:

Example realizations of random networks with power law degree distributions:

-  $N = 1000$.
-  $P_k \propto k^{-\gamma}$ for $k \geq 1$.
-  Set $P_0 = 0$ (no isolated nodes).
-  Vary exponent γ between 2.10 and 2.91.

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Coming up:

Example realizations of random networks with power law degree distributions:

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-  Again, look at full network plus the largest component.

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Example realizations of random networks with power law degree distributions:

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-  Set $P_0 = 0$ (no isolated nodes).
-  Vary exponent γ between 2.10 and 2.91.
-  Again, look at full network plus the largest component.
-  Apart from degree distribution, wiring is random.

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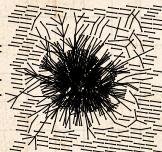
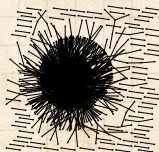
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$\gamma = 2.1$
 $\langle k \rangle = 3.448$

$\gamma = 2.19$
 $\langle k \rangle = 2.986$

$\gamma = 2.28$
 $\langle k \rangle = 2.306$

$\gamma = 2.37$
 $\langle k \rangle = 2.504$

$\gamma = 2.46$
 $\langle k \rangle = 1.856$



$\gamma = 2.55$
 $\langle k \rangle = 1.712$

$\gamma = 2.64$
 $\langle k \rangle = 1.6$

$\gamma = 2.73$
 $\langle k \rangle = 1.862$

$\gamma = 2.82$
 $\langle k \rangle = 1.386$

$\gamma = 2.91$
 $\langle k \rangle = 1.49$

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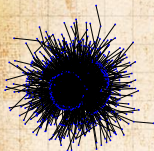
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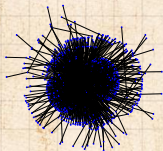
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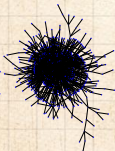
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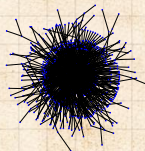
$\gamma = 2.1$
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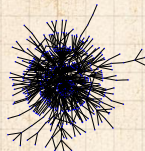
$\gamma = 2.19$
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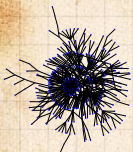
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 $\langle k \rangle = 2.306$



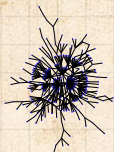
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 $\langle k \rangle = 2.504$



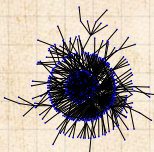
$\gamma = 2.46$
 $\langle k \rangle = 1.856$



$\gamma = 2.55$
 $\langle k \rangle = 1.712$



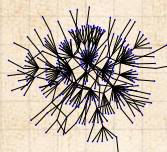
$\gamma = 2.64$
 $\langle k \rangle = 1.6$



$\gamma = 2.73$
 $\langle k \rangle = 1.862$



$\gamma = 2.82$
 $\langle k \rangle = 1.386$



$\gamma = 2.91$
 $\langle k \rangle = 1.49$

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Generalized random networks:

 Arbitrary degree distribution P_k .

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Generalized random networks:

- Arbitrary degree distribution P_k .
- Create (unconnected) nodes with degrees sampled from P_k .

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Generalized random networks:

-  Arbitrary degree distribution P_k .
-  Create (unconnected) nodes with degrees sampled from P_k .
-  Wire nodes together randomly.

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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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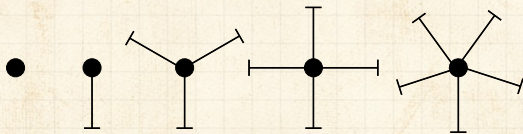
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Phase 1:

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



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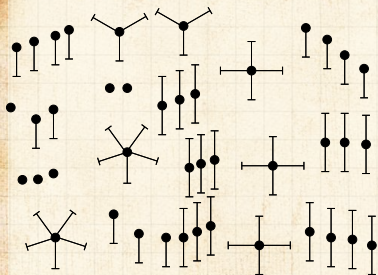
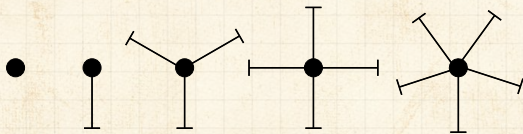


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Phase 1:

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



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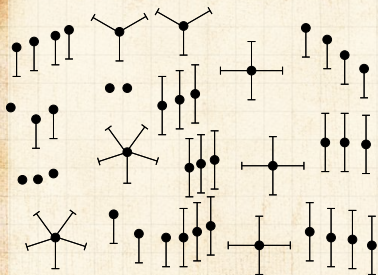
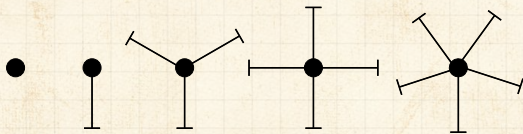
Building random networks: Stubs

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Phase 1:

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



Randomly select stubs (not nodes!) and connect them.

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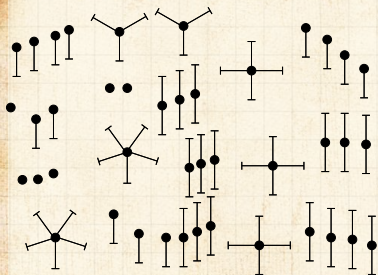
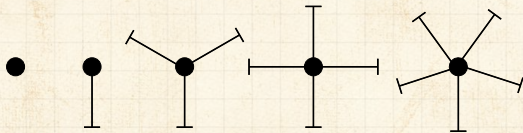
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Phase 1:

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



Randomly select stubs (not nodes!) and connect them.



Must have an even number of stubs.

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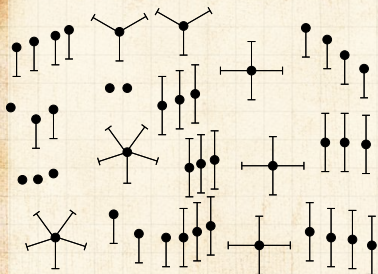
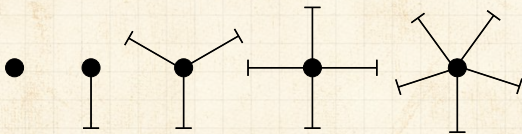
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Building random networks: Stubs


Phase 1:

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



 Randomly select stubs (not nodes!) and connect them.

 Must have an even number of stubs.

 Initially allow **self-** and **repeat** connections.

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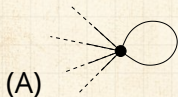
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Phase 2:

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



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Building random networks: First rewiring

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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.

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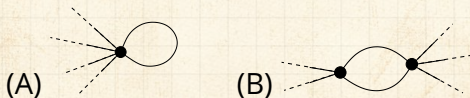
Building random networks: First rewiring

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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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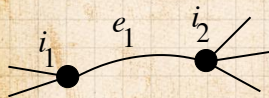
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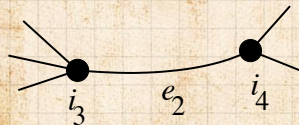
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Randomly choose **two edges**.
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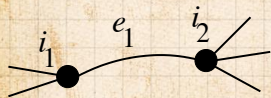
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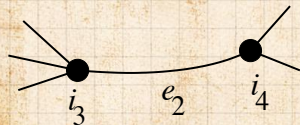
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Randomly choose **two edges**.
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Check to make sure edges are
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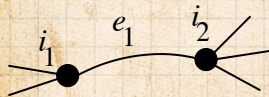
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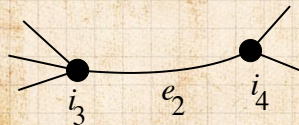
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Randomly choose **two edges**.
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Check to make sure edges are
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Rewire one end of each edge.

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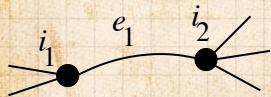
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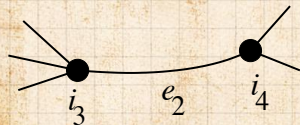
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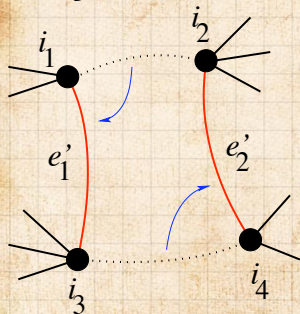
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Randomly choose **two edges**.
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Check to make sure edges are
disjoint.



Rewire one end of each edge.



Node degrees **do not change**.

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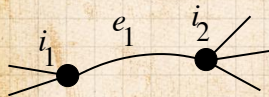
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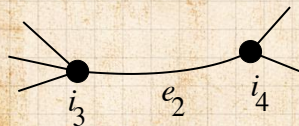
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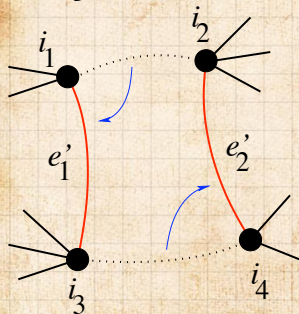
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☰ Randomly choose **two edges**.
(Or choose problem edge and a random edge)



☰ Check to make sure edges are **disjoint**.



☰ Rewire one end of each edge.

☰ Node degrees **do not change**.

☰ Works if e_1 is a self-loop or repeated edge.

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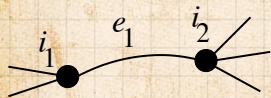
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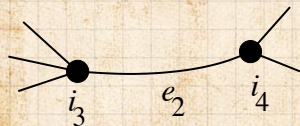
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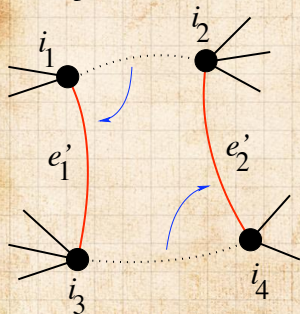
General random rewiring algorithm



☰ Randomly choose **two edges**.
(Or choose problem edge and a random edge)



☰ Check to make sure edges are **disjoint**.



☰ Rewire one end of each edge.

☰ Node degrees **do not change**.

☰ Works if e_1 is a self-loop or repeated edge.

☰ Same as finding on/off/on/off 4-cycles. and rotating them.

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Phase 2:

 Use rewiring algorithm to remove all self and repeat loops.

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Phase 2:

 Use rewiring algorithm to remove all self and repeat loops.

Phase 3:

 **Randomize network** wiring by applying rewiring algorithm liberally.

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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 $\simeq 10 \times$ # edges [4].

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Random sampling

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

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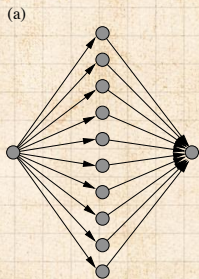
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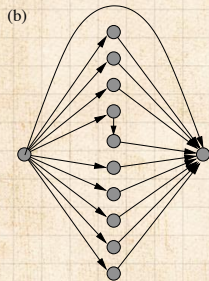
Random sampling

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

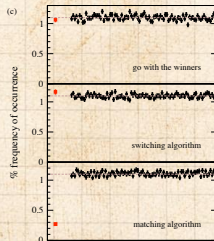
 Example from Milo et al. (2003) [4]:



1 configuration



90 configurations



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 What if we have P_k instead of N_k ?

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What if we have P_k instead of N_k ?



Must now create nodes before start of the construction algorithm.

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- 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 .

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- 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.

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Nutshell

- 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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 Idea of **motifs**^[7] introduced by Shen-Orr, Alon et al. in 2002.

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 Idea of **motifs**^[7] introduced by Shen-Orr, Alon et al. in 2002.

 Looked at gene expression within full context of transcriptional regulation networks.

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- 📦 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.

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- 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).

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- 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 .

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- 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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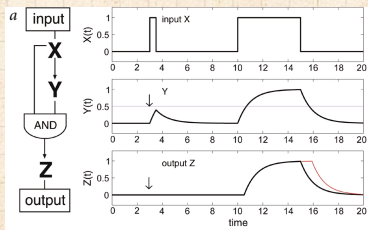
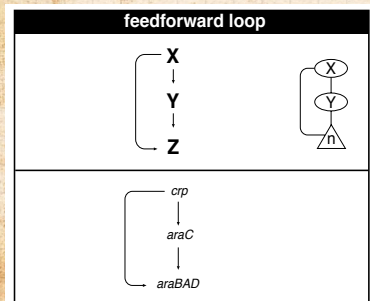
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 Z only turns on in response to sustained activity in X .

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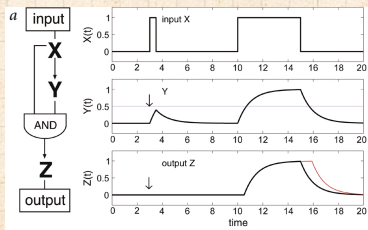
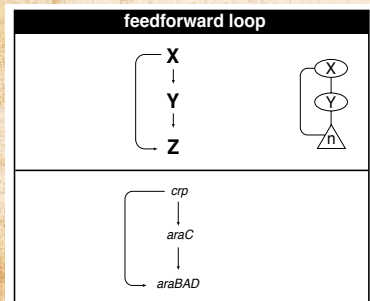
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 Z only turns on in response to sustained activity in X .

 Turning off X rapidly turns off Z .

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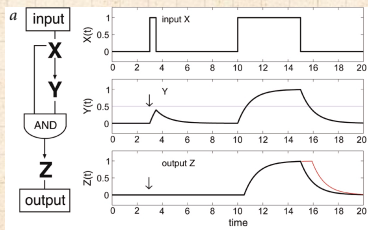
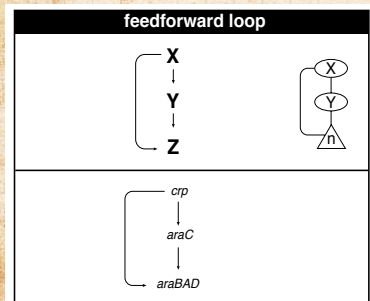
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 Z only turns on in response to sustained activity in X .

 Turning off X rapidly turns off Z .

 Analogy to elevator doors.

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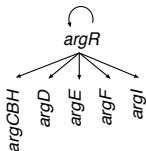
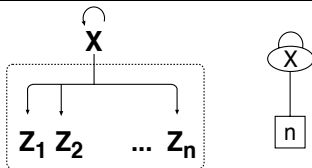


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single input module (SIM)



Master switch.

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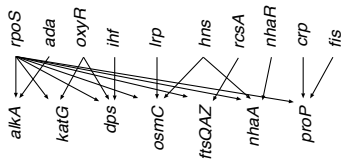
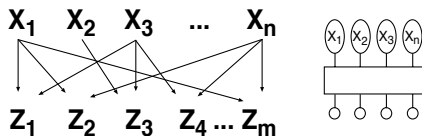


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dense overlapping regulons (DOR)



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Note: selection of motifs to test is reasonable but nevertheless ad-hoc.

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 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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The edge-degree distribution:



The degree distribution P_k is fundamental for our description of many complex networks

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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**.

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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.

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-  Again: P_k is the degree of **randomly chosen node**.
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-  Now choosing nodes based on their degree (i.e., size):

$$Q_k \propto kP_k$$



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- Normalized form:

$$Q_k = \frac{kP_k}{\sum_{k'=0}^{\infty} k'P_{k'}}$$



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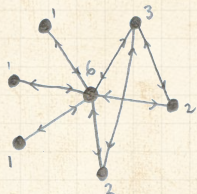
- Big deal:** Rich-get-richer mechanism is built into this selection process.





Probability of randomly selecting a node of degree k by choosing from nodes:

$$P_1 = 3/7, P_2 = 2/7, P_3 = 1/7, P_6 = 1/7.$$



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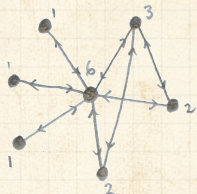
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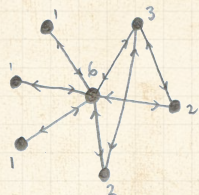
$$P_1 = 3/7, P_2 = 2/7, P_3 = 1/7, P_6 = 1/7.$$



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 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:

$$R_0 = 3/16, R_1 = 4/16, R_2 = 3/16, R_5 = 6/16.$$

The edge-degree distribution:



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

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

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 Equivalent to friend having degree $k+1$.

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 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:

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

$$\langle k \rangle_R = \sum_{k=0}^{\infty} k R_k$$

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

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(where we have sneakily matched up indices)



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(where we have sneakily matched up indices)

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



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


$$\begin{aligned}\langle k \rangle_R &= \sum_{k=0}^{\infty} k R_k = \sum_{k=0}^{\infty} k \frac{(k+1) P_{k+1}}{\langle k \rangle} \\ &= \frac{1}{\langle k \rangle} \sum_{k=1}^{\infty} k(k+1) P_{k+1} \\ &= \frac{1}{\langle k \rangle} \sum_{k=1}^{\infty} ((k+1)^2 - (k+1)) P_{k+1}\end{aligned}$$

(where we have sneakily matched up indices)

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



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.

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




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 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:



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

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Reason #1:

 Average # friends of friends per node is

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

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1. We might guess $\langle k_2 \rangle = \langle k \rangle (\langle k \rangle - 1)$ but it's actually $\langle k(k - 1) \rangle$.

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3. Your friends really are different from you... [3, 5]

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4. 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: $\langle k \rangle$

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 Comparison:

$$\frac{\langle k^2 \rangle}{\langle k \rangle} = \langle k \rangle \frac{\langle k^2 \rangle}{\langle k \rangle^2}$$

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

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 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.

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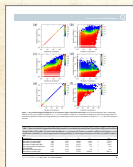
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“Generalized friendship paradox in complex networks: The case of scientific collaboration” [↗](#)

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

Your friends really are ~~monsters~~ #winners:¹

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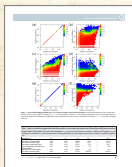
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Go on, hurt me: Friends have more coauthors, citations, and publications.

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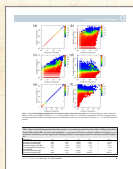
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-  **Go on, hurt me:** Friends have more coauthors, citations, and publications.
-  **Other horrific studies:** your connections on Twitter have more followers than you, your sexual partners more partners than you, ...

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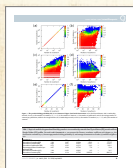
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-  **Other horrific studies:** your connections on Twitter have more followers than you, your sexual partners more partners than you, ...
-  **The hope:** Maybe they have more enemies and diseases too.

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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.

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(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.

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-  $\langle k \rangle_R$ 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**?

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-  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.

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Two reasons why this matters

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(Big) Reason #2:

-  $\langle k \rangle_R$ is **key** to understanding how well random networks are connected together.
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Two reasons why this matters

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-  Note: Component = Cluster

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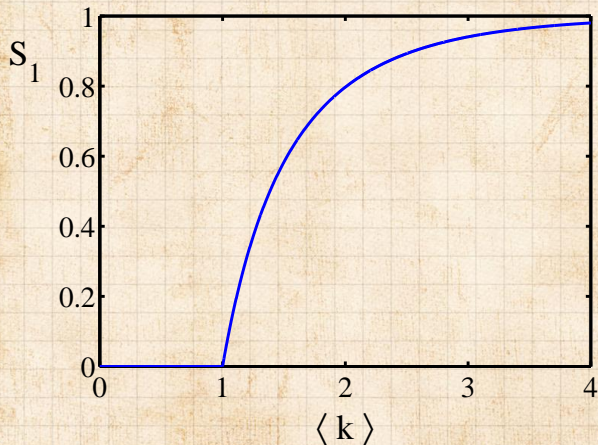
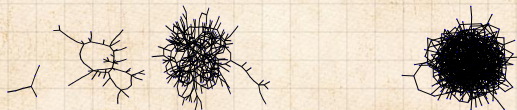
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Structure of random networks

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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.

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Structure of random networks

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Giant component:

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Structure of random networks





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Structure of random networks

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-  All of this is the same as requiring $\langle k \rangle_R > 1$.
-  **Giant component condition** (or percolation condition):

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

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

-  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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Spreading on Random Networks

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

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Spreading on Random Networks

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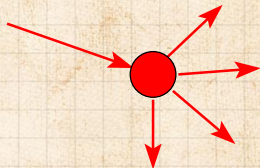
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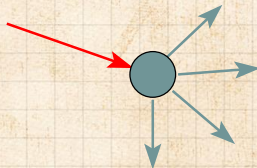
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Success



Failure:



Spreading on Random Networks

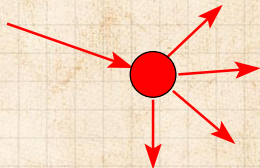
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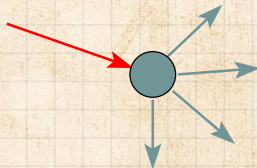
For random networks, we know local structure is pure branching.

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

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Failure:



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

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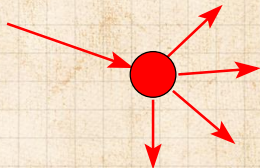
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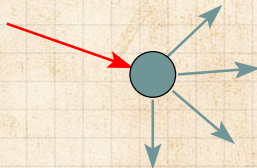
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Success



Failure:



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- 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?



Global spreading condition



We need to find: ^[1]

R = the average # of infected edges that one random infected edge brings about.



Call **R** the gain ratio.

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Define B_{k1} as the probability that a node of degree k is infected by a single infected edge.

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$$\mathbf{R} = \sum_{k=0}^{\infty} \frac{kP_k}{\langle k \rangle}$$

prob. of
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Global spreading condition



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$$R = \sum_{k=0}^{\infty} \underbrace{\frac{kP_k}{\langle k \rangle}}_{\text{prob. of connecting to a degree } k \text{ node}} \cdot \underbrace{(k-1)}_{\text{\# outgoing infected edges}}$$

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prob. of connecting to a degree k node

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prob. of connecting to a degree k node

$$+ \sum_{k=0}^{\infty} \frac{\widehat{kP_k}}{\langle k \rangle}$$

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Global spreading condition

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 Our global spreading condition is then:

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

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 Case 1–Rampant spreading:

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Global spreading condition

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Nutshell

 Our global spreading condition is then:

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

 **Case 1–Rampant spreading:** If $B_{k1} = 1$

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Global spreading condition

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

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

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Global spreading condition

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

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

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

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Case 2—Simple disease-like:

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

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

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 **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.

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 **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**.

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

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

-  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 .

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 **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 for standard random networks:

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

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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:

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

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

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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:

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

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 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.

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Giant component for standard random networks:

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Fine example of a continuous phase transition ↗.

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Therefore when $\langle k \rangle > 1$, standard random networks have a giant component.

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Fine example of a continuous phase transition ↗.

We say $\langle k \rangle = 1$ marks the critical point of the system.

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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

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

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 So giant component **always exists** for these kinds of networks.

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 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 $\langle k \rangle_R$.

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 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 $P_k = \delta_{kk_0}$?

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Giant component

And how big is the largest component?

 Define S_1 as the **size of the largest component**.

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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 $\langle k \rangle$.

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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.

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- 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 δ as the probability that a randomly chosen node **does not** belong to the largest component.
- Simple connection: $\delta = 1 - S_1$.

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- Define δ 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.

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- So

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

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- Substitute in Poisson distribution...

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 Carrying on:

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

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 Carrying on:

$$\delta = \sum_{k=0}^{\infty} P_k \delta^k = \sum_{k=0}^{\infty} \frac{\langle k \rangle^k}{k!} e^{-\langle k \rangle} \delta^k$$

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 Carrying on:

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

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

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

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

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

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We can figure out some limits and details for

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

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Nutshell

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

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

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

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

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

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

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 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, $S_1 = 0$.

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 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 $\langle k \rangle > 1$.

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 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]

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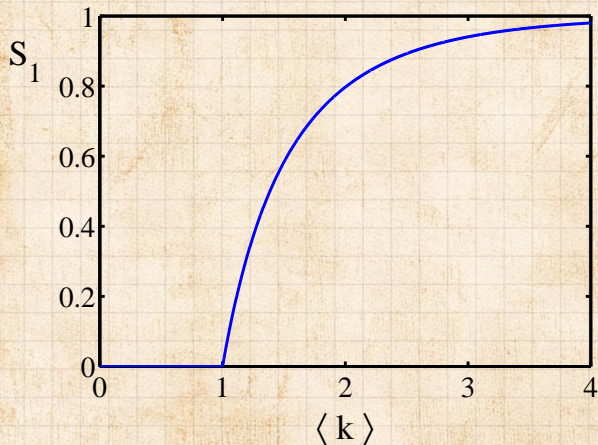
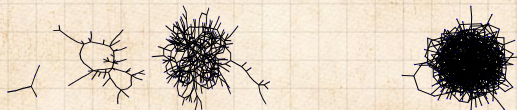
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Giant component

Turns out we were lucky...

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

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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 δ of belonging to the largest 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 δ of belonging to the largest component.
- But we know our friends are different from us...

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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 δ of belonging to the largest component.

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

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



Giant component

Turns out we were lucky...

- Our dirty trick **only works for** ER random networks.
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- Works for ER random networks because $\langle k \rangle = \langle k \rangle_R$.
- We need a separate probability δ' for the chance that an edge **leads to** the giant (infinite) component.

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- We need a separate probability δ' 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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