

# Scale-free networks

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Computational Story Lab | Vermont Complex Systems Center  
Vermont Advanced Computing Core | University of Vermont



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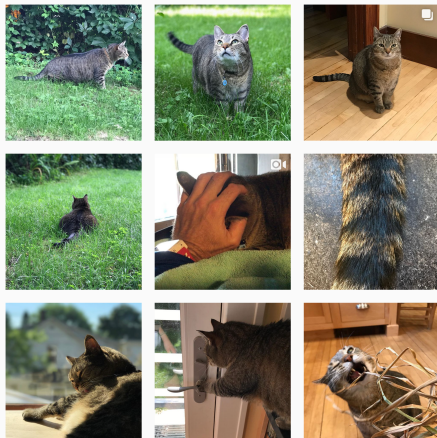
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 On Instagram at [pratchett\\_the\\_cat](https://www.instagram.com/pratchett_the_cat) 

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# Scale-free networks



Networks with power-law degree distributions have become known as **scale-free** networks.

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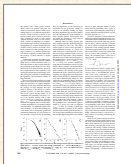
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 One of the seminal works in complex networks:




"Emergence of scaling in random networks" 


Barabási and Albert,  
Science, **286**, 509–511, 1999. [2]

Times cited: ~ 23,532  (as of October 8, 2015)




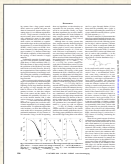
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 Somewhat misleading nomenclature...



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Scale-free networks are **not fractal** in any sense.



# Scale-free networks

- Scale-free networks are **not fractal** in any sense.
- Usually talking about networks whose links are **abstract, relational, informational, ...**(non-physical)

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- Primary example: hyperlink network of the Web

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

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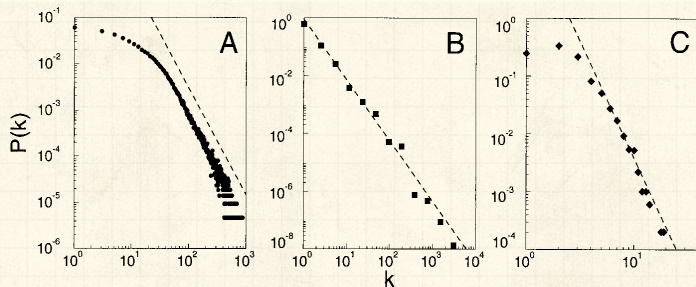
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# Some real data (we are feeling brave):

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



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





# Random networks: largest components

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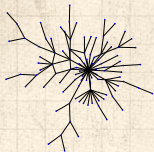
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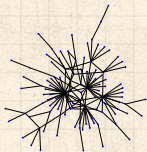
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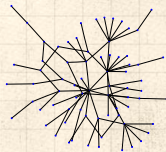
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$$\gamma = 2.5$$
$$\langle k \rangle = 1.8$$



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



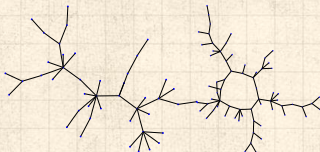
$$\gamma = 2.5$$
$$\langle k \rangle = 1.66667$$



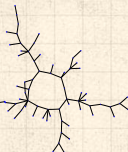
$$\gamma = 2.5$$
$$\langle k \rangle = 1.92$$



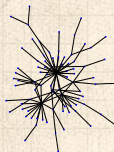
$$\gamma = 2.5$$
$$\langle k \rangle = 1.6$$



$$\gamma = 2.5$$
$$\langle k \rangle = 1.50667$$




$$\gamma = 2.5$$
$$\langle k \rangle = 1.62667$$



$$\gamma = 2.5$$
$$\langle k \rangle = 1.8$$



The big deal:

 We move beyond describing networks to finding **mechanisms** for why certain networks are the way they are.



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 How does the exponent  $\gamma$  depend on the mechanism?



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 Do the mechanism details matter?



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Barabási-Albert model = BA model.

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 Yes, we've seen this all before in Simon's model.



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 **Definition:**  $A_k$  is the attachment kernel for a node with degree  $k$ .

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where  $N(t) = m_0 + t$  is # nodes at time  $t$   
and  $N_k(t)$  is # degree  $k$  nodes at time  $t$ .



# Approximate analysis



When  $(N + 1)$ th node is added, the expected increase in the degree of node  $i$  is

$$E(k_{i,N+1} - k_{i,N}) \simeq m \frac{k_{i,N}}{\sum_{j=1}^{N(t)} k_j(t)}.$$



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- Approximate  $k_{i,N+1} - k_{i,N}$  with  $\frac{d}{dt}k_{i,t}$ :

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

where  $t = N(t) - m_0$ .





Deal with denominator: each added node brings  $m$  new edges.

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Rearrange and solve:

$$\frac{dk_i(t)}{k_i(t)} = \frac{dt}{2t}$$



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Rearrange and solve:

$$\frac{dk_i(t)}{k_i(t)} = \frac{dt}{2t} \Rightarrow \boxed{k_i(t) = c_i t^{1/2}}$$



Deal with denominator: each added node brings  $m$  new edges.

$$\therefore \sum_{j=1}^{N(t)} k_j(t) = 2tm$$

The node degree equation now simplifies:

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Next find  $c_i$  ...





Know  $i$ th node appears at time

$$t_{i,\text{start}} = \begin{cases} i - m_0 & \text{for } i > m_0 \\ 0 & \text{for } i \leq m_0 \end{cases}$$

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First-mover advantage: Early nodes do best.







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First-mover advantage: Early nodes do **best**.

Clearly, a Ponzi scheme .


## We are already at the Zipf distribution:

 Degree of node  $i$  is the size of the  $i$ th ranked node:


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 Our connection  $\alpha = 1/(\gamma - 1)$  or  $\gamma = 1 + 1/\alpha$  then gives

$$\gamma = 1 + 1/(1/2) = 3.$$



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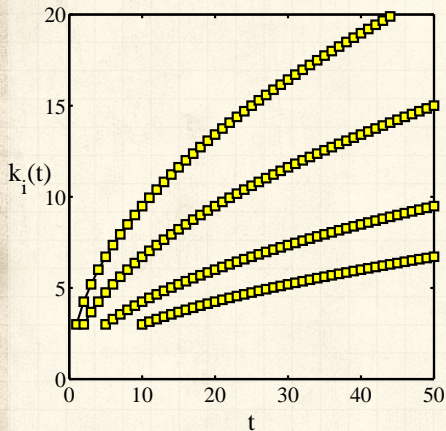
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  $m = 3$

  $t_{i,start} =$   
1, 2, 5, and 10.

# Degree distribution



So what's the degree distribution at time  $t$ ?

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Use fact that birth time for added nodes is distributed uniformly between time 0 and  $t$ :

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Transform variables—Jacobian:

$$\frac{dt_{i,\text{start}}}{dk_i} = -2 \frac{m^2 t}{k_i(t)^3}.$$



# Degree distribution



$$\Pr(k_i)dk_i = \Pr(t_{i,\text{start}})dt_{i,\text{start}}$$

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# Degree distribution



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$$\propto k_i^{-3} dk_i.$$



# Degree distribution




We thus have a very specific prediction of


$$\Pr(k) \sim k^{-\gamma} \text{ with } \gamma = 3.$$








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 Typical for real networks:  $2 < \gamma < 3$ .



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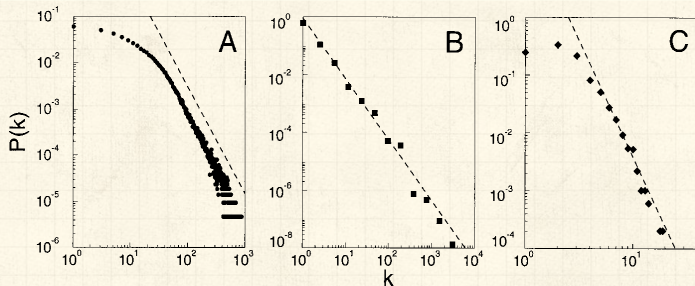
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- ⊞ In practice,  $\gamma < 3$  means variance is governed by upper cutoff.
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# Back to that real data:

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



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





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Web	$\gamma \simeq 2.1$ for in-degree
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Movie actors	$\gamma \simeq 2.3$
Words (synonyms)	$\gamma \simeq 2.8$



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The Internet*s* is a different business...



# Things to do and questions



Vary attachment kernel.



Vary mechanisms:

1. Add edge deletion
2. Add node deletion
3. Add edge rewiring



Deal with directed versus undirected networks.



# Things to do and questions



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# Things to do and questions

- ☰ Vary attachment kernel.
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- ☰ Deal with directed versus undirected networks.
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# Things to do and questions



Vary attachment kernel.



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**Q.:** Do we need preferential attachment and growth?



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- ☰ **Q.:** Do model details matter? Maybe ...





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# Preferential attachment



Let's look at preferential attachment (PA) a little more closely.

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- We need to know what everyone's degree is...
- PA is  $\therefore$  an **outrageous** assumption of node capability.
- But a **very simple mechanism** saves the day...



# Preferential attachment through randomness



Instead of attaching preferentially, allow new nodes to attach randomly.

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# Preferential attachment through randomness

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- So **rich-gets-richer** scheme can now be seen to work in a natural way.



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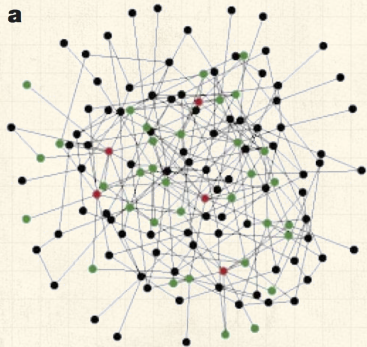
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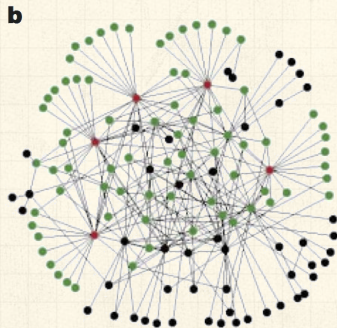
# Robustness

 Albert et al., Nature, 2000:  
"Error and attack tolerance of complex networks"<sup>[1]</sup>

 Standard random networks (Erdős-Rényi)  
versus Scale-free networks:



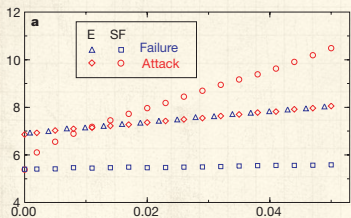
Exponential



Scale-free



# Robustness



Plots of network diameter as a function of fraction of nodes removed



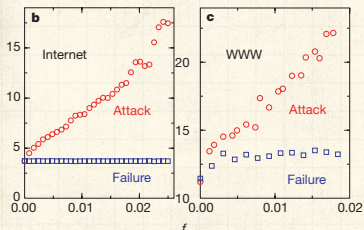
Erdős-Rényi versus scale-free networks



blue symbols = random removal



red symbols = targeted removal (most connected first)



from Albert et al., 2000

# Robustness



Scale-free networks are thus **robust to random failures** yet **fragile to targeted ones**.

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 All very reasonable: **Hubs** are a big deal.

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 **But:** next issue is whether hubs are vulnerable or not.

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 Representing all webpages as the same size node is obviously a stretch (e.g., google vs. a random person's webpage)





# Robustness


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- All very reasonable: **Hubs** are a big deal.
- But:** next issue is whether hubs are vulnerable or not.
- Representing all webpages as the same size node is obviously a stretch (e.g., google vs. a random person's webpage)
- Most connected nodes are either:





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  1. Physically larger nodes that may be harder to 'target'
  2. or subnetworks of smaller, normal-sized nodes.
- Need to explore cost of various targeting schemes.






## Not a robust paper:



"The "Robust yet Fragile" nature of the Internet" 

Doyle et al.,

Proc. Natl. Acad. Sci., **2005**, 14497–14502,  
2005. [3]

-  HOT networks versus scale-free networks
-  Same degree distributions, different arrangements.
-  Doyle *et al.* take a look at the actual Internet.





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# Generalized model

## Fooling with the mechanism:

 2001: Krapivsky & Redner (KR) <sup>[4]</sup> explored the **general attachment kernel**:

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- KR also looked at changing the details of the attachment kernel.
- KR model will be fully studied in CoNKS.



# Generalized model

 We'll follow KR's approach using rate equations .

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$$\frac{dN_k}{dt} = \frac{1}{A} [A_{k-1}N_{k-1} - A_k N_k] + \delta_{k1}$$


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6. Detail:  $A_0 = 0$



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



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$$\frac{dN_k}{dt} = \frac{1}{A} [A_{k-1}N_{k-1} - A_k N_k] + \delta_{k1}$$

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$$\frac{dN_k}{dt} = \frac{1}{2t} [(k-1)N_{k-1} - kN_k] + \delta_{k1}$$

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We arrive at a difference equation:

$$n_k = \frac{1}{2t} [(k-1)n_{k-1}t - kn_k t] + \delta_{k1}$$



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As expected, we have the same result as for the BA model:

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**Idea:** Relax from  $A_k = k$  to  $A_k \sim k$  as  $k \rightarrow \infty$ .



# Universality?

 Recall we used the normalization:

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

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As before, also assume  $N_k(t) = n_k t$ .



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 Again two cases:

$$k = 1 : n_1 = \frac{\mu}{\mu + A_1};$$






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 This now becomes

$$n_k = \frac{1}{\mu} [A_{k-1}n_{k-1} - A_k n_k] + \delta_{k1}$$

$$\Rightarrow (A_k + \mu)n_k = A_{k-1}n_{k-1} + \mu\delta_{k1}$$

 Again two cases:

$$k = 1 : n_1 = \frac{\mu}{\mu + A_1}; \quad k > 1 : n_k = n_{k-1} \frac{A_{k-1}}{\mu + A_k}.$$



# Universality?



Time for pure excitement: Find **asymptotic behavior** of  $n_k$  given  $A_k \rightarrow k$  as  $k \rightarrow \infty$ .

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Time for pure excitement: Find **asymptotic behavior** of  $n_k$  given  $A_k \rightarrow k$  as  $k \rightarrow \infty$ .





For large  $k$ , we find:

$$n_k = \frac{\mu}{A_k} \prod_{j=1}^k \frac{1}{1 + \frac{\mu}{A_j}} \propto k^{-\mu-1}$$




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 Since  $\mu$  depends on  $A_k$ , **details matter...**



# Universality?



Now we need to find  $\mu$ .

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 Our assumption again:  $A = \mu t = \sum_{k=1}^{\infty} N_k(t) A_k$

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 Since  $N_k = n_k t$ , we have the simplification  
$$\mu = \sum_{k=1}^{\infty} n_k A_k$$



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- Since  $N_k = n_k t$ , we have the simplification  
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- Now substitute in our expression for  $n_k$ :

$$1\mu = \sum_{k=1}^{\infty} \frac{\mu}{A_k} \prod_{j=1}^k \frac{1}{1 + \frac{\mu}{A_j}}$$



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Closed form expression for  $\mu$ .



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Closed form expression for  $\mu$ .

We can solve for  $\mu$  in some cases.



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Closed form expression for  $\mu$ .

We can solve for  $\mu$  in some cases.

Our assumption that  $A = \mu t$  looks to be not too horrible.



# Universality?

 Consider tunable  $A_1 = \alpha$  and  $A_k = k$  for  $k \geq 2$ .

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# Universality?

Consider tunable  $A_1 = \alpha$  and  $A_k = k$  for  $k \geq 2$ .

Again, we can find  $\gamma = \mu + 1$  by finding  $\mu$ .

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 Closed form expression for  $\mu$ :


$$\frac{\mu}{\alpha} = \sum_{k=2}^{\infty} \frac{\Gamma(k+1)\Gamma(2+\mu)}{\Gamma(k+\mu+1)}$$


#mathisfun



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$$0 \leq \alpha < \infty \Rightarrow 2 \leq \gamma < \infty$$



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Craziness...



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# Sublinear attachment kernels

 Rich-get-somewhat-richer:

$$A_k \sim k^\nu \text{ with } 0 < \nu < 1.$$

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 General finding by Krapivsky and Redner: [4]

$$n_k \sim k^{-\nu} e^{-c_1 k^{1-\nu}} + \text{correction terms}.$$



# Sublinear attachment kernels

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 **Universality**: now details of kernel **do not** matter.




# Sublinear attachment kernels


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$$A_k \sim k^\nu \text{ with } 0 < \nu < 1.$$


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$$n_k \sim k^{-\nu} e^{-c_1 k^{1-\nu}} + \text{correction terms}.$$

 Stretched exponentials (truncated power laws).

 aka Weibull distributions.

 **Universality**: now details of kernel **do not** matter.

 Distribution of degree is universal providing  $\nu < 1$ .



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Details:

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

$$n_k \sim k^{-\nu} e^{-\mu \left( \frac{k^{1-\nu} - 2^{1-\nu}}{1-\nu} \right)}$$



# Sublinear attachment kernels

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## Details:

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

$$n_k \sim k^{-\nu} e^{-\mu \left( \frac{k^{1-\nu} - 2^{1-\nu}}{1-\nu} \right)}$$


 For  $1/3 < \nu < 1/2$ :

$$n_k \sim k^{-\nu} e^{-\mu \frac{k^{1-\nu}}{1-\nu} + \frac{\mu^2}{2} \frac{k^{1-2\nu}}{1-2\nu}}$$




# Sublinear attachment kernels


## Details:

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

$$n_k \sim k^{-\nu} e^{-\mu \left( \frac{k^{1-\nu} - 2^{1-\nu}}{1-\nu} \right)}$$

 For  $1/3 < \nu < 1/2$ :

$$n_k \sim k^{-\nu} e^{-\mu \frac{k^{1-\nu}}{1-\nu} + \frac{\mu^2}{2} \frac{k^{1-2\nu}}{1-2\nu}}$$

 And for  $1/(r+1) < \nu < 1/r$ , we have  $r$  pieces in exponential.



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Now a **winner-take-all** mechanism.



# Superlinear attachment kernels

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Now a **winner-take-all** mechanism.



One single node ends up being connected to almost all other nodes.



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 Rich-get-much-richer:

$$A_k \sim k^\nu \text{ with } \nu > 1.$$

 Now a **winner-take-all** mechanism.

 One single node ends up being connected to almost all other nodes.

 For  $\nu > 2$ , all but a finite # of nodes connect to one node.



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 Obvious connections with the vast extant field of graph theory.

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  - Description:** Characterizing very large networks
  - Explanation:** Micro story  $\Rightarrow$  Macro features

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# Neural reboot (NR):

Turning the corner:

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<https://www.youtube.com/watch?v=axrTxEVQgN4?rel=0> ↗

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