

Random Networks Nutshell

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Principles of Complex Systems, Vols. 1, 2, & 3D
CSYS/MATH 300, 303, & 394, 2022-2023 | @pocsvox

Prof. Peter Sheridan Dodds | @peterdodds

Computational Story Lab | Vermont Complex Systems Center
Santa Fe Institute | University of Vermont



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

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

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

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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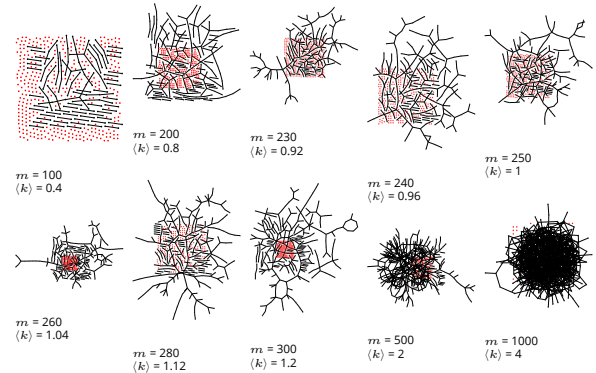
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Random networks: examples for $N=500$



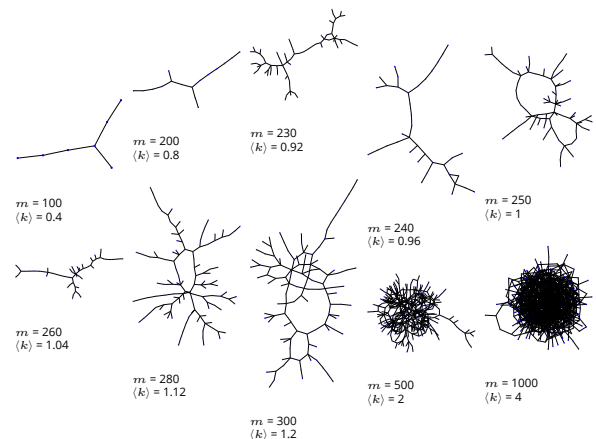
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Random networks: largest components



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Outline

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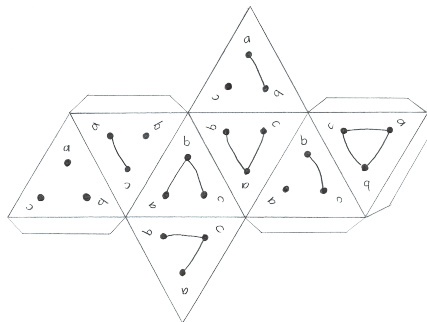
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Random network generator for $N = 3$:



- Get your own exciting generator [here](#).
- As $N \nearrow$, polyhedral die rapidly becomes a ball...



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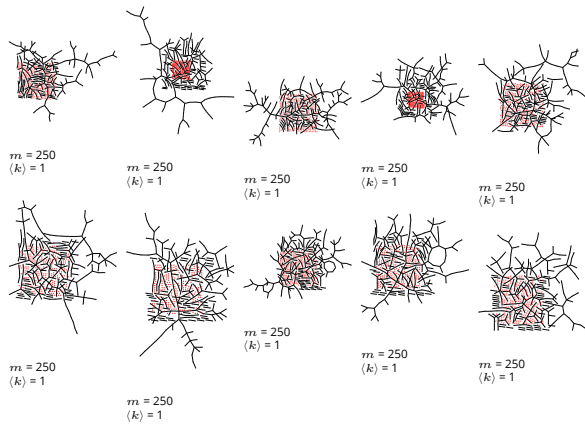
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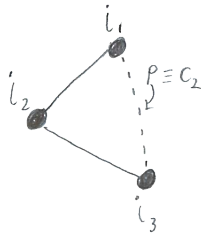
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Clustering in random networks:

- For construction method 1, what is the clustering coefficient for a finite network?
- Consider triangle/triple clustering coefficient: ^[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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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 $\langle k \rangle \simeq pN \rightarrow \infty$.
- 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 $\langle k \rangle = p(N-1) = \text{constant}$.

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

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

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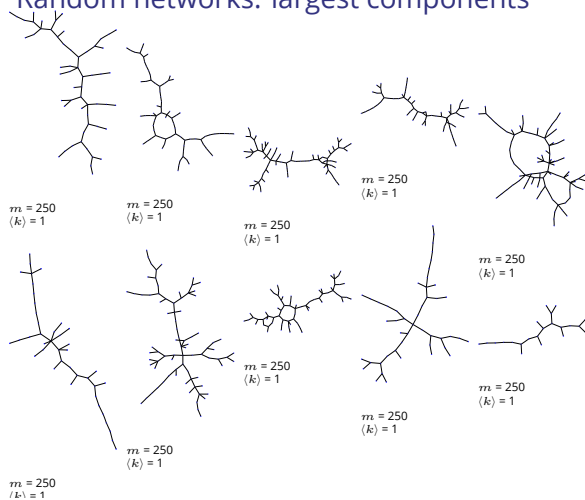
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Random networks: largest components



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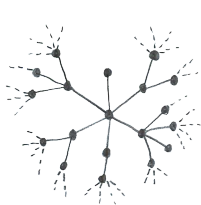
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Clustering in random networks:



- 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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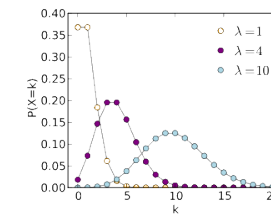
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Poisson basics:

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



- $\lambda > 0$
- $k = 0, 1, 2, 3, \dots$
- 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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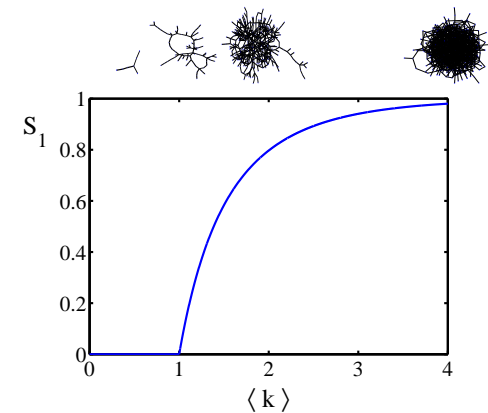
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Giant component



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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:

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

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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 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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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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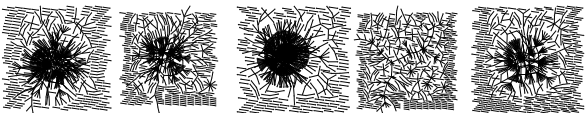
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Random networks: examples for $N=1000$



$\gamma = 2.1$ ($k = 3.448$)
 $\gamma = 2.19$ ($k = 2.986$)
 $\gamma = 2.28$ ($k = 2.306$)
 $\gamma = 2.37$ ($k = 2.504$)
 $\gamma = 2.46$ ($k = 1.856$)



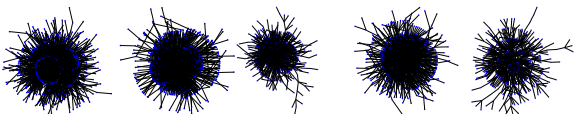
$\gamma = 2.55$ ($k = 1.712$)
 $\gamma = 2.64$ ($k = 1.6$)
 $\gamma = 2.73$ ($k = 1.862$)
 $\gamma = 2.82$ ($k = 1.386$)
 $\gamma = 2.91$ ($k = 1.49$)

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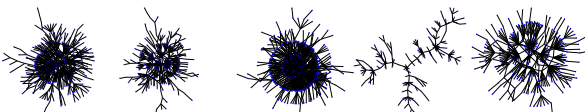
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Random networks: largest components



$\gamma = 2.1$ ($k = 3.448$)
 $\gamma = 2.19$ ($k = 2.986$)
 $\gamma = 2.28$ ($k = 2.306$)
 $\gamma = 2.37$ ($k = 2.504$)
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Models

Generalized random networks:

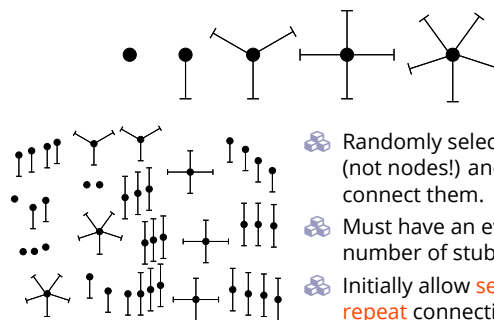
- Arbitrary degree distribution P_k .
- Create (unconnected) nodes with degrees sampled from P_k .
- Wire nodes together randomly.
- Create ensemble to test deviations from randomness.

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Building random networks: Stubs

Phase 1:

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



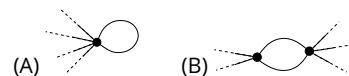
- Randomly select stubs (not nodes!) and connect them.
- Must have an even number of stubs.
- Initially allow **self-** and **repeat** connections.

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Building random networks: First rewiring

Phase 2:

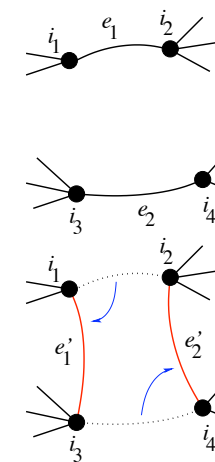
- Now find any (A) self-loops and (B) repeat edges and **randomly rewire** them.



- 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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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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Sampling random networks

Phase 2:

- Use rewiring algorithm to remove all self and repeat loops.

Phase 3:

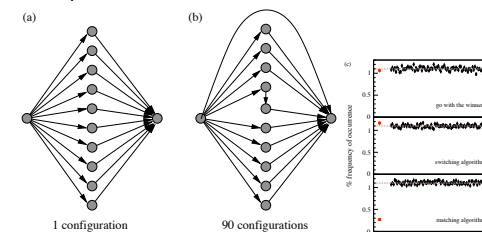
- Randomize network** wiring by applying rewiring algorithm liberally.
- Rule of thumb: # Rewirings $\approx 10 \times$ # edges^[4].

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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]:



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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** 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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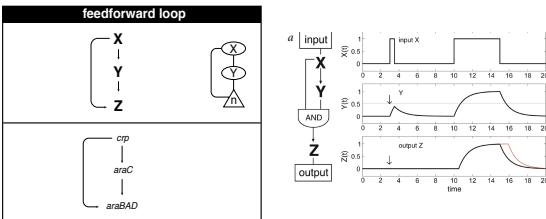
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Network motifs



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

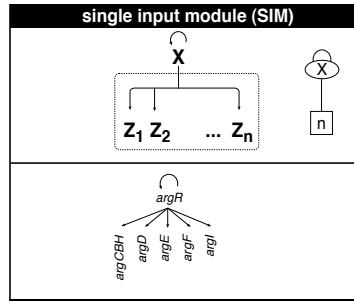
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Network motifs



- Master switch.

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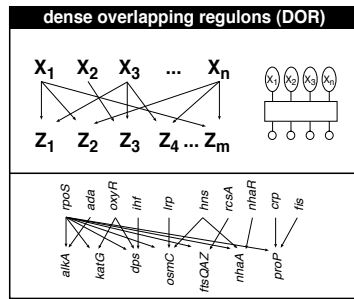
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Network motifs

- 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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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.



- 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:

- 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**.

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

- 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:

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

$$\begin{aligned} \langle k \rangle_R &= \sum_{k=0}^{\infty} k R_k = \sum_{k=0}^{\infty} k \frac{(k+1)P_{k+1}}{\langle k \rangle} \\ &= \frac{1}{\langle k \rangle} \sum_{k=1}^{\infty} k(k+1)P_{k+1} \\ &= \frac{1}{\langle k \rangle} \sum_{k=1}^{\infty} ((k+1)^2 - (k+1)) P_{k+1} \\ &\text{(where we have sneakily matched up indices)} \\ &= \frac{1}{\langle k \rangle} \sum_{j=0}^{\infty} (j^2 - j) P_j \quad (\text{using } j = k+1) \\ &= \frac{1}{\langle k \rangle} (\langle k^2 \rangle - \langle k \rangle) \end{aligned}$$

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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:

- 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

$$\begin{aligned} R_k &= \frac{(k+1)}{\langle k \rangle} \frac{\langle k \rangle^{(k+1)}}{(k+1)!} e^{-\langle k \rangle} = \frac{(k+1)}{\langle k \rangle} \frac{\langle k \rangle^{(k+1)}}{(k+1)k!} e^{-\langle k \rangle} \\ &= \frac{\langle k \rangle^k}{k!} e^{-\langle k \rangle} \equiv P_k. \end{aligned}$$

- #samesies.

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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 $\langle k_2 \rangle = \langle k \rangle \langle k \rangle$ 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.

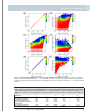
- Intuition: for random networks, the more connected a node, the more likely it is to be chosen as a friend.

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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

- 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.

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

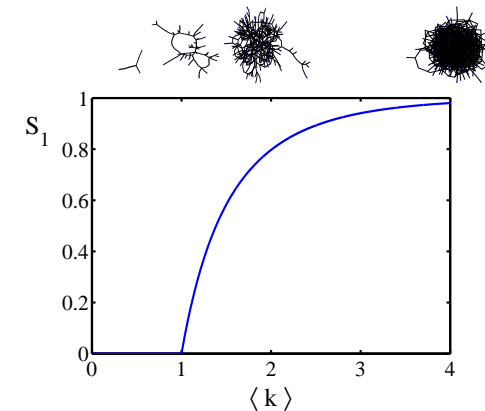
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Structure of random networks

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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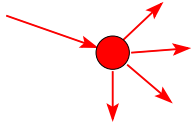
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¹Some press [here](#) [MIT Tech Review].

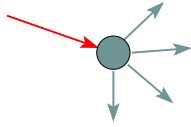
Spreading on Random Networks

- 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

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

- We need to find:^[1]
- 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.

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



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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

$$\begin{aligned} \langle k^2 \rangle &= c \sum_{k=1}^{\infty} k^2 k^{-\gamma} \\ &\sim \int_{x=1}^{\infty} x^{2-\gamma} dx \\ &\propto x^{3-\gamma} \Big|_{x=1}^{\infty} = \infty \quad (\gg \langle k \rangle). \end{aligned}$$

- 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 $P_k = \delta_{kk_0}$?

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 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.
- So

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

- Substitute in Poisson distribution...

Giant component

- Carrying on:

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

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

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

Giant component

- 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 :

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

- 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]



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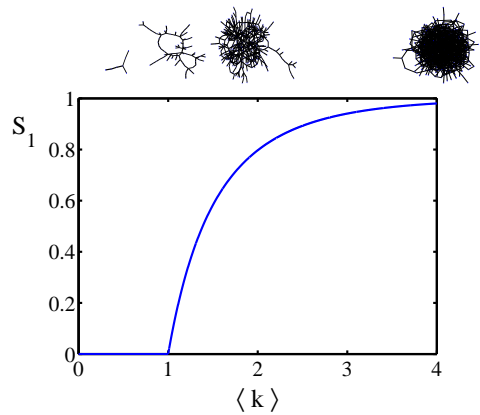
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Giant component

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 $\langle k \rangle = \langle k \rangle_R$.
- 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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