

# Random Networks Nutshell

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

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- How to build theoretically
- Some visual examples
- Clustering
- Degree distributions

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- Configuration model
- How to build in practice
- Motifs
- Strange friends
- Largest component

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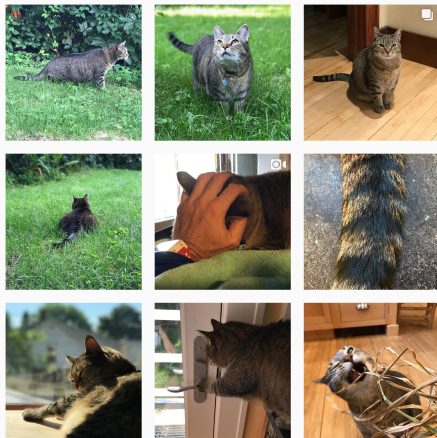
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 On Instagram at [pratchett\\_the\\_cat](https://www.instagram.com/pratchett_the_cat) 

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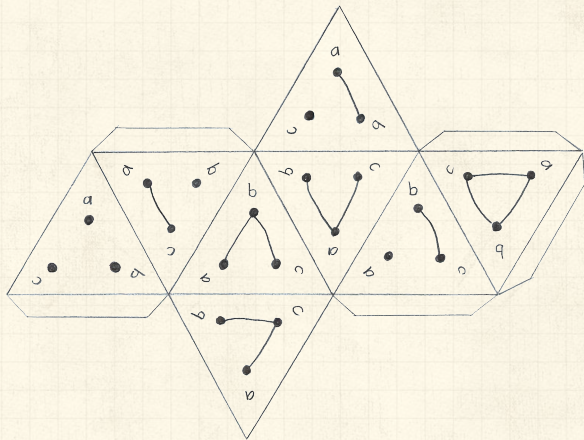
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## Random network generator for $N = 3$ :



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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# Random networks

## Pure, abstract random networks:

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

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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.

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

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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**.

Pure random networks

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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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 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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 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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# Random networks

How to build standard random networks:



Given  $N$  and  $m$ .



Two probabilistic methods

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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)

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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)
  1. Connect each of the  $\binom{N}{2}$  pairs with appropriate probability  $p$ .



# Random networks

## How to build standard random networks:




-  Given  $N$  and  $m$ .
-  Two probabilistic methods (we'll see a third later on)
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  2. Take  $N$  nodes and add exactly  $m$  links by selecting edges without replacement.





# Random networks





## How to build standard random networks:

-  Given  $N$  and  $m$ .
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  1. Connect each of the  $\binom{N}{2}$  pairs with appropriate probability  $p$ .
    -  Useful for theoretical work.
  2. Take  $N$  nodes and add exactly  $m$  links by selecting edges without replacement.



# Random networks






## 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.**
  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.



# Random networks

## How to build standard random networks:

-  Given  $N$  and  $m$ .
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  1. Connect each of the  $\binom{N}{2}$  pairs with appropriate probability  $p$ .
    -  **Useful for theoretical work.**
  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.
    -  Best for adding relatively small numbers of links (most cases).



# Random networks

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





# Random networks

A few more things:

 For method 1, # links is probabilistic:

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

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# Random networks

A few more things:

 For method 1, # links is probabilistic:

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

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# Random networks

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

 So the expected or **average degree** is

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

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$$\begin{aligned} \langle k \rangle &= \frac{2 \langle m \rangle}{N} \\ &= \frac{2}{N} p \frac{1}{2} N(N-1) = \frac{2}{N} p \frac{1}{2} N(N-1) \end{aligned}$$

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 Which is what it should be...

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

 Which is what it should be...

 If we keep  $\langle k \rangle$  constant then  $p \propto 1/N \rightarrow 0$  as  $N \rightarrow \infty$ .

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Example realizations of random networks

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# Random networks: examples

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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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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.



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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.



# Random networks: examples for $N=500$

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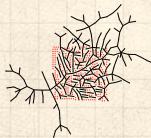
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$m = 100$   
 $\langle k \rangle = 0.4$



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



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



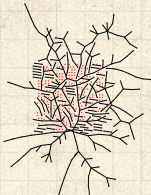
$m = 240$   
 $\langle k \rangle = 0.96$



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



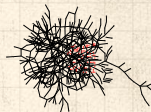
$m = 260$   
 $\langle k \rangle = 1.04$



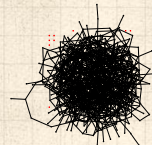
$m = 280$   
 $\langle k \rangle = 1.12$



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



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



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

# Random networks: largest components

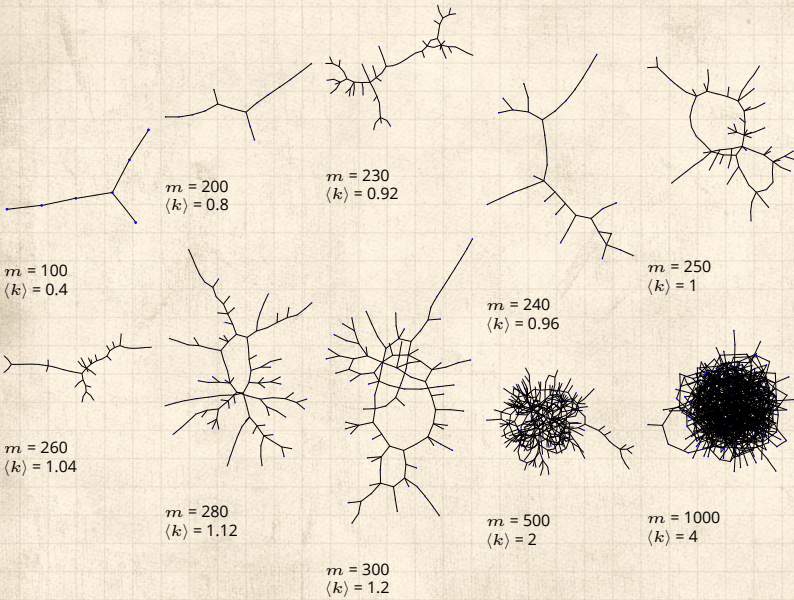
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# Random networks: examples for $N=500$

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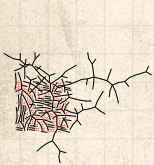
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$m = 250$   
 $\langle k \rangle = 1$



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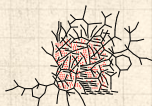
$m = 250$   
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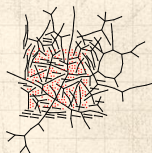
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# Random networks: largest components

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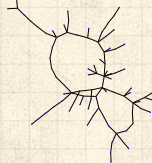
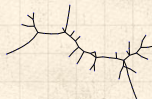
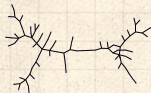
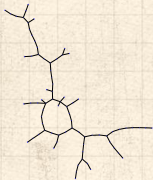
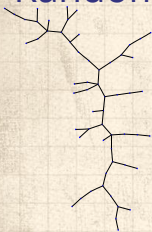
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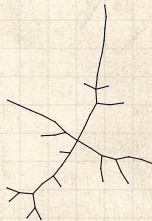
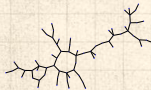
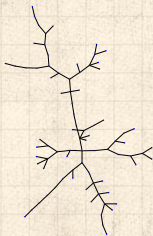
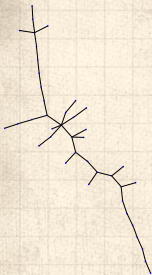


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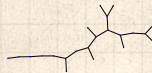
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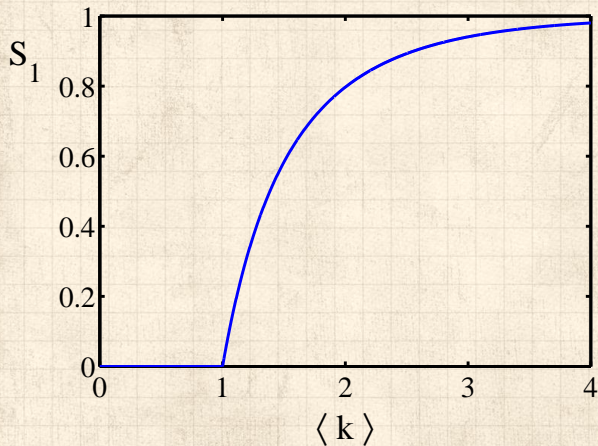
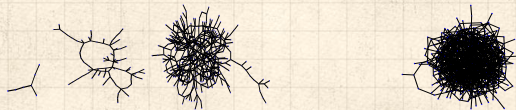
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# Giant component



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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]

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



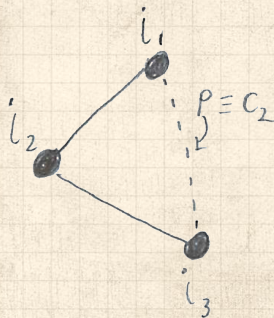
# Clustering in random networks:

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.



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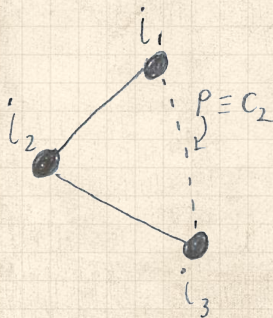
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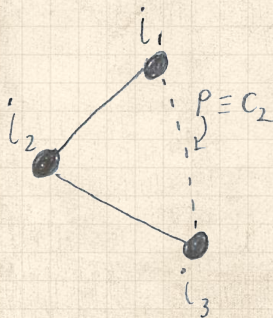
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Recall:  $C_2$  = probability that two friends of a node are also friends.

Or:  $C_2$  = probability that a triple is part of a triangle.

For standard random networks, we have simply that

$$C_2 = p.$$



# Clustering in random networks:



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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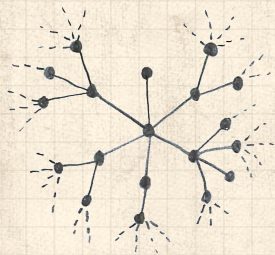
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# Clustering in random networks:



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



Key structural feature of random networks is that they locally look like **pure branching networks**



No small loops.

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## Degree distribution:

 Recall  $P_k$  = probability that a randomly selected node has degree  $k$ .

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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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- 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:

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What happens as  $N \rightarrow \infty$ ?

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We must end up with the normal distribution right?

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So examine limit of  $P(k; p, N)$  when  $p \rightarrow 0$  and  $N \rightarrow \infty$  with  $\langle k \rangle = p(N-1) = \text{constant}$ .

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



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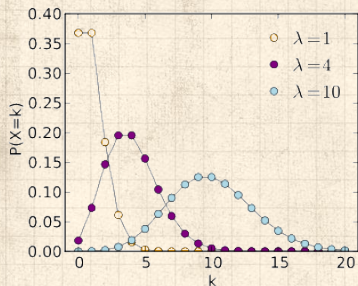


This is a Poisson distribution  with mean  $\langle k \rangle$ .



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




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

 Note: This is a special property of Poisson distribution and can trip us up...



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# General random networks



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

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# General random networks

- 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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- Also known as the **configuration model**. [6]

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

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

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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

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

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  1. Randomly wiring up (and rewiring) already existing nodes with fixed degrees.
  2. Examining mechanisms that lead to networks with certain degree distributions.



# Random networks: examples

Coming up:

Example realizations of random networks with power law degree distributions:

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# Random networks: examples

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Example realizations of random networks with power law degree distributions:

  $N = 1000$ .

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# Random networks: examples

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  $N = 1000.$

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

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

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# Random networks: examples

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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  $\gamma$  between 2.10 and 2.91.

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Again, look at full network plus the largest component.

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# Random networks: examples

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-  Set  $P_0 = 0$  (no isolated nodes).
-  Vary exponent  $\gamma$  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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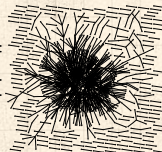
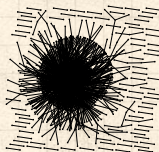
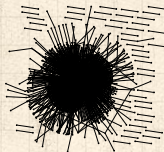
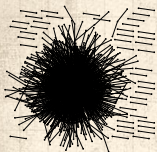
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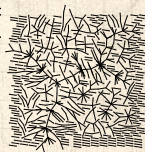
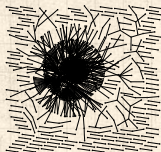
$\gamma = 2.1$   
 $\langle k \rangle = 3.448$

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

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 $\langle k \rangle = 2.306$

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

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

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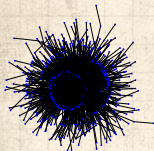
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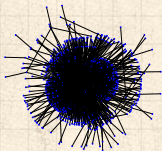
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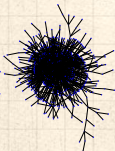
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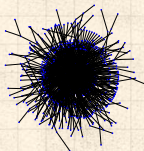
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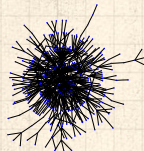
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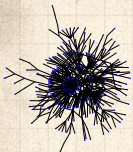
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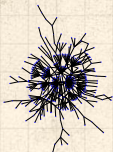
$\gamma = 2.37$   
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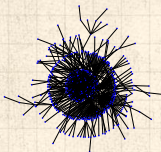
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 $\langle k \rangle = 1.856$



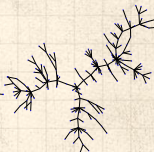
$\gamma = 2.55$   
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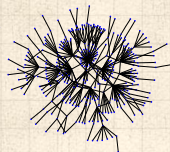
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## Generalized random networks:

 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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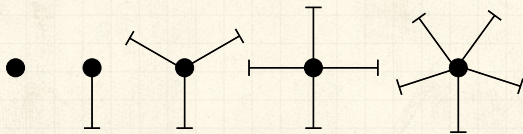
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# Building random networks: Stubs

## Phase 1:

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



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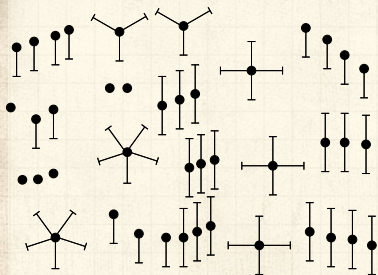
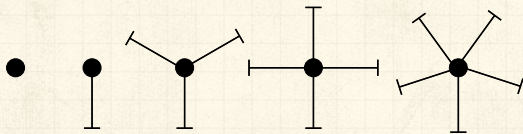
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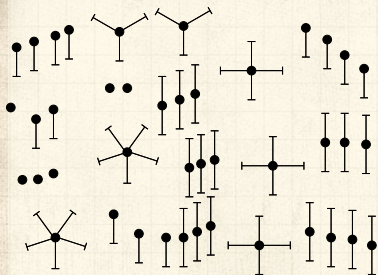
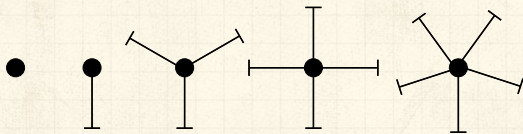




# Building random networks: Stubs

## Phase 1:

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



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

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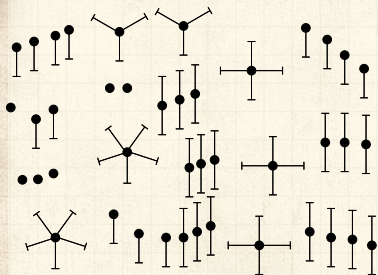
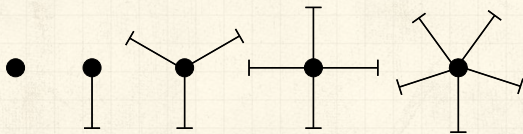
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Must have an even number of stubs.

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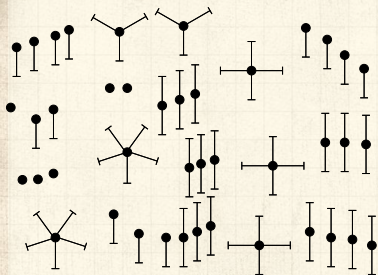
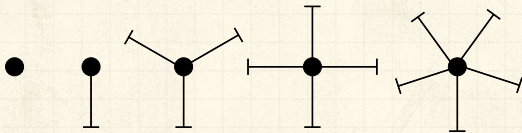
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# Building random networks: Stubs


## Phase 1:

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 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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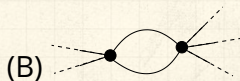
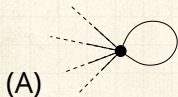


# Building random networks: First rewiring

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## Phase 2:

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



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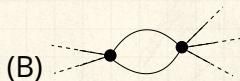
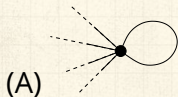



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## Phase 2:

 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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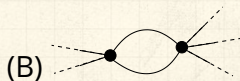
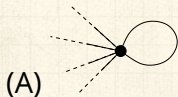


# Building random networks: First rewiring

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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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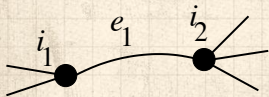
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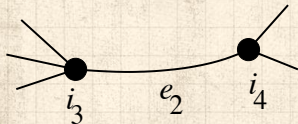
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# General random rewiring algorithm



Randomly choose **two edges**.  
(Or choose problem edge and  
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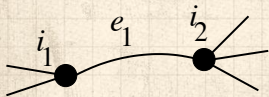
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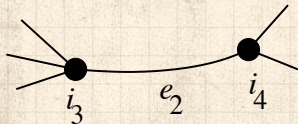
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# General random rewiring algorithm



Randomly choose **two edges**.  
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a random edge)



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

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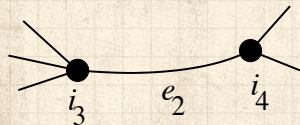
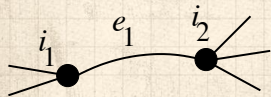
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# General random rewiring algorithm



Randomly choose **two edges**.  
(Or choose problem edge and  
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Check to make sure edges are  
**disjoint**.



Rewire one end of each edge.

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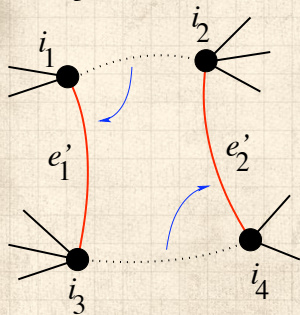
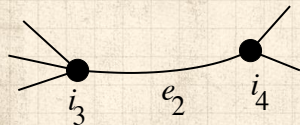
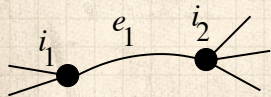
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# General random rewiring algorithm



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**.

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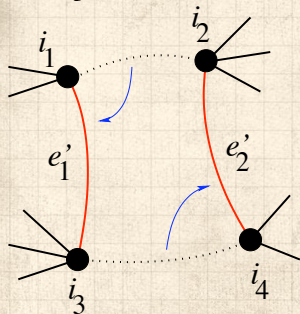
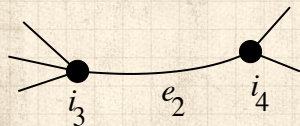
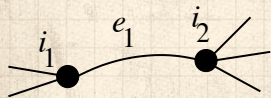
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# General random rewiring algorithm



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.



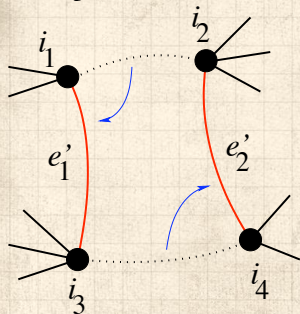
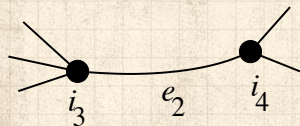
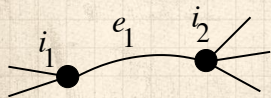
Node degrees **do not change**.



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



# General random rewiring algorithm



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**.



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




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





# Sampling random networks

## Phase 2:

 Use rewiring algorithm to remove all self and repeat loops.

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# Sampling random networks

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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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# Sampling random networks

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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 <sup>[4]</sup>.

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# Random sampling



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

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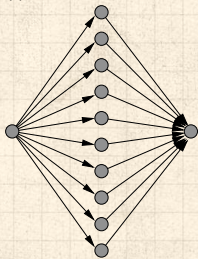


# Random sampling

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

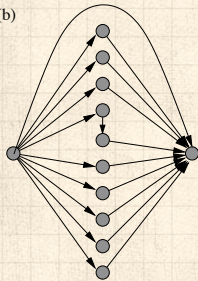
 **Example** from Milo et al. (2003) [4]:

(a)

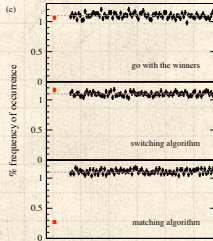


1 configuration

(b)



90 configurations



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# Sampling random networks



What if we have  $P_k$  instead of  $N_k$ ?

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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.

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# Sampling random networks

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- Must now create nodes before start of the construction algorithm.
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# Sampling random networks

- What if we have  $P_k$  instead of  $N_k$ ?
- Must now create nodes before start of the construction algorithm.
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- Easy to do exactly numerically since  $k$  is discrete.

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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**<sup>[7]</sup> introduced by Shen-Orr, Alon et al. in 2002.

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# Network motifs

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

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# Network motifs

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- 🧱 Looked at gene expression within full context of **transcriptional regulation networks**.
- 🧱 Specific example of Escherichia coli.

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- 🧱 Specific example of Escherichia coli.
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- Idea of **motifs**<sup>[7]</sup> 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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# Network motifs

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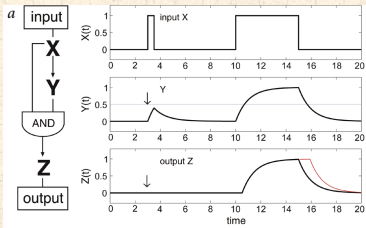
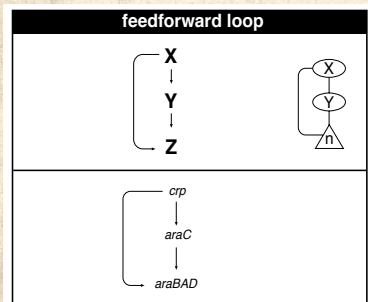
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  $Z$  only turns on in response to sustained activity in  $X$ .

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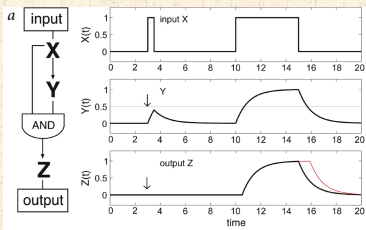
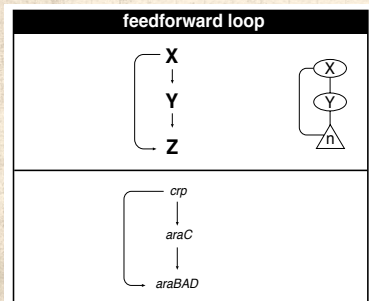
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  $Z$  only turns on in response to sustained activity in  $X$ .

 Turning off  $X$  rapidly turns off  $Z$ .

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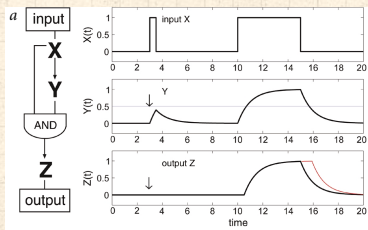
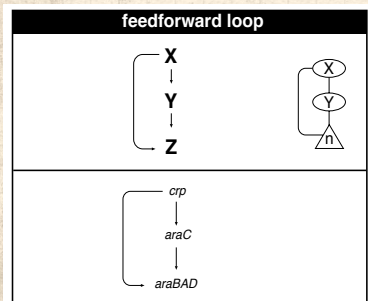
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  $Z$  only turns on in response to sustained activity in  $X$ .

 Turning off  $X$  rapidly turns off  $Z$ .

 Analogy to elevator doors.



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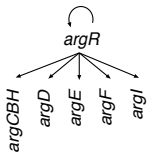
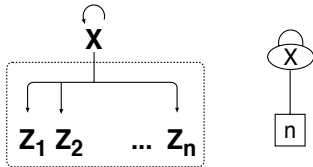
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## single input module (SIM)



Master switch.

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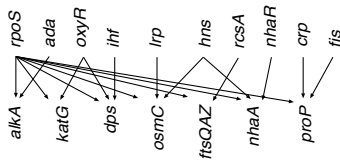
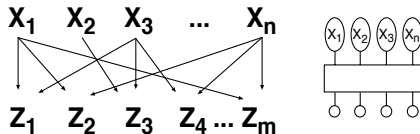
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## dense overlapping regulons (DOR)



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



# 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

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- 🧱 Again:  $P_k$  is the degree of **randomly chosen node**.

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- ❏ The degree distribution  $P_k$  is fundamental for our description of many complex networks
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- Now choosing nodes based on their degree (i.e., size):

$$Q_k \propto kP_k$$





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



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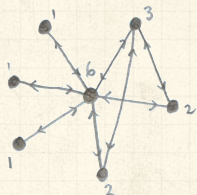
- Big deal:** Rich-get-richer mechanism is built into this selection process.





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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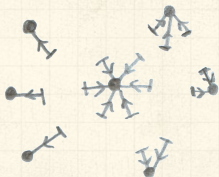
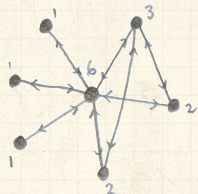
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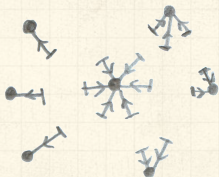
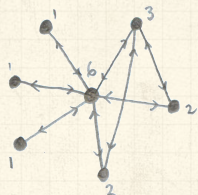


Probability of landing on a node of degree  $k$  after randomly selecting an edge and then randomly choosing one direction to travel:

$$Q_1 = 3/16, Q_2 = 4/16, Q_3 = 3/16, Q_6 = 6/16.$$







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?



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



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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**.

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 For standard random networks, recall

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

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 Again, neatness of results is a special property of the Poisson distribution.




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 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...



# The edge-degree distribution:



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

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

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


into

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 #samesies.

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## Reason #1:

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# Two reasons why this matters

## Reason #1:

 Average # friends of friends per node is

$$\langle k_2 \rangle = \langle k \rangle \times \langle k \rangle_R$$

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 Average # friends of friends per node is

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

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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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4. See also: class size paradoxes (nod to: Gelman)



# Two reasons why this matters

More on peculiarity #3:

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

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

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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:

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

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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:

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

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

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 Comparison:

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

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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:

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

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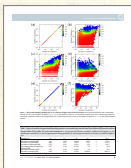
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 So only if everyone has the same degree (variance =  $\sigma^2 = 0$ ) can a node be the same as its friends.

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







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

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

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

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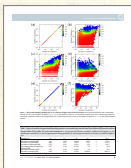
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**Go on, hurt me:** Friends have more coauthors, citations, and publications.

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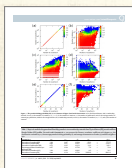
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**Other horrific studies:** your connections on Twitter have more followers than you, your sexual partners more partners than you, ...

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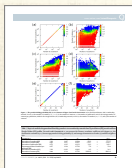
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### Your friends really are ~~monsters~~ #winners:<sup>1</sup>


-  **Go on, hurt me:** Friends have more coauthors, citations, and publications.
-  **Other horrific studies:** your connections on Twitter have more followers than you, your sexual partners more partners than you, ...
-  **The hope:** Maybe they have more enemies and diseases too.

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



# 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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# 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.

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- 🧱 Note: Component = Cluster





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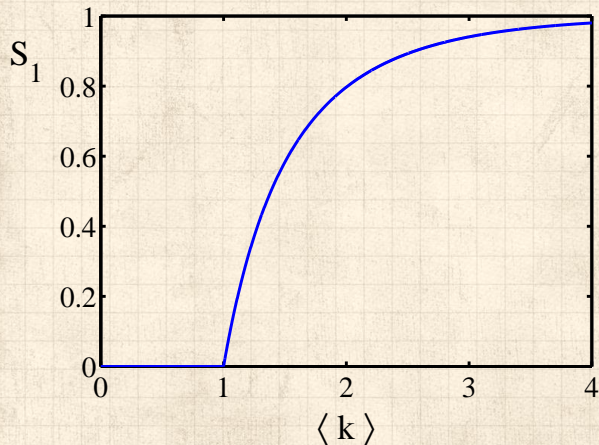
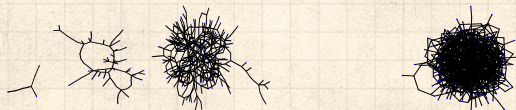
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# Giant component



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# Structure of random networks

## Giant component:

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

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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.
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 **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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 **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:  $\langle k^2 \rangle > 2\langle k \rangle$



# Spreading on Random Networks



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

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# Spreading on Random Networks

- For random networks, we know local structure is pure branching.
- Successful spreading is  $\therefore$  contingent on **single edges** infecting nodes.

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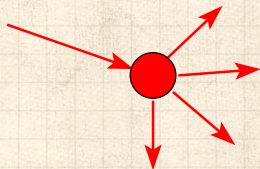


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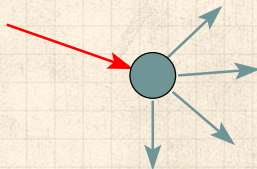
For random networks, we know local structure is pure branching.

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

Success



Failure:



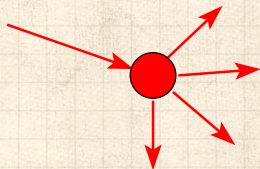


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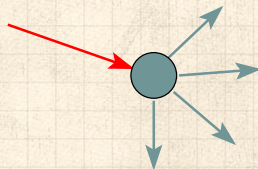
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Focus on **binary** case with edges and nodes either infected or not.

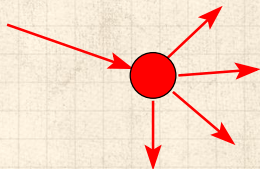


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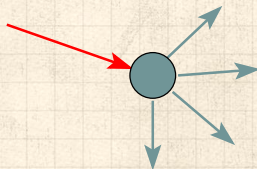
For random networks, we know local structure is pure branching.

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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?



# Global spreading condition



We need to find: <sup>[1]</sup>

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



Call **R** the **gain ratio**.

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# Global spreading condition



We need to find: <sup>[1]</sup>

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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  
connecting to  
a degree  $k$  node

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prob. of  
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$$\underbrace{(k-1)}$$

# outgoing  
infected  
edges

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$$\mathbf{R} = \sum_{k=0}^{\infty} \frac{kP_k}{\langle k \rangle} \cdot \underbrace{(k-1)}_{\substack{\# \text{ outgoing} \\ \text{infected} \\ \text{edges}}} \cdot \underbrace{B_{k1}}_{\substack{\text{Prob. of} \\ \text{infection}}}$$

prob. of connecting to a degree  $k$  node



# Global spreading condition



We need to find: <sup>[1]</sup>

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# Global spreading condition



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 + \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}}}$$





# Global spreading condition



Our global spreading condition is then:

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

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# Global spreading condition

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 Our global spreading condition is then:

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

 Case 1–Rampant spreading:

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

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

 **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

 Our global spreading condition is then:

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

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

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

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# Global spreading condition



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# Global spreading condition



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

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# Global spreading condition

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

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

 A fraction  $(1-\beta)$  of edges do not transmit infection.

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 Analogous phase transition to giant component case but **critical value** of  $\langle k \rangle$  is **increased**.








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 Aka bond percolation .




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 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  $\tilde{P}_k$ :

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



## 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:

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

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

When  $\langle k \rangle < 1$ , all components are finite.

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When  $\langle k \rangle < 1$ , all components are finite.

Fine example of a continuous phase transition .

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🧱 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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## 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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 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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- Let's find  $S_1$  with a back-of-the-envelope argument.
- Define  $\delta$  as the probability that a randomly chosen node **does not** belong to the largest component.
- Simple connection:  $\delta = 1 - S_1$ .

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- 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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# Giant component



Carrying on:

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

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# Giant component



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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# Giant component



Carrying on:

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

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

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

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# Giant component



We can figure out some limits and details for

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

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# 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  $S_1$ :

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

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

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- How to build theoretically
- Some visual examples
- Clustering
- Degree distributions

## Generalized Random Networks

- Configuration model
- How to build in practice
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- Strange friends
- Largest component

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

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 Really a transcritical bifurcation. <sup>[8]</sup>

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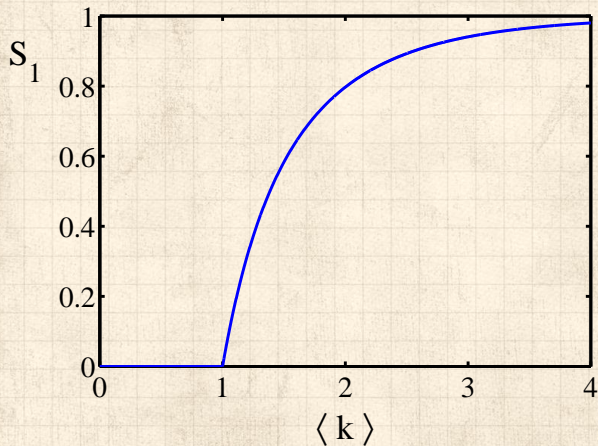
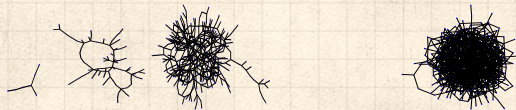
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# Giant component

Turns out we were lucky...

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

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Turns out we were lucky...

- Our dirty trick **only works for** ER random networks.
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 Works for ER random networks because  
 $\langle k \rangle = \langle k \rangle_R$ .

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

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- We need a separate probability  $\delta'$  for the chance that an edge **leads to** the giant (infinite) component.
- We can sort many things out with **sensible probabilistic arguments...**

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

More detailed investigations will profit from a spot of **Generatingfunctionology**.<sup>[9]</sup>

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