

# Random Networks Nutshell

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Principles of Complex Systems, Vols. 1, 2, & 3D  
CSYS/MATH 6701, 6713, & a pretend number, 2024–2025

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



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The PoCverse  
Random Networks  
Nutshell  
1 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



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The PoCVerse  
Random Networks  
Nutshell  
2 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

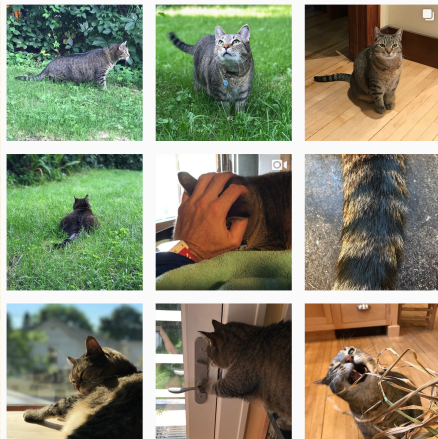
Largest component



References



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The PoCVerse  
Random Networks  
Nutshell  
3 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



# Outline

## Pure random networks

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

## Generalized Random Networks

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

## References

### Pure random networks

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

### Generalized Random Networks

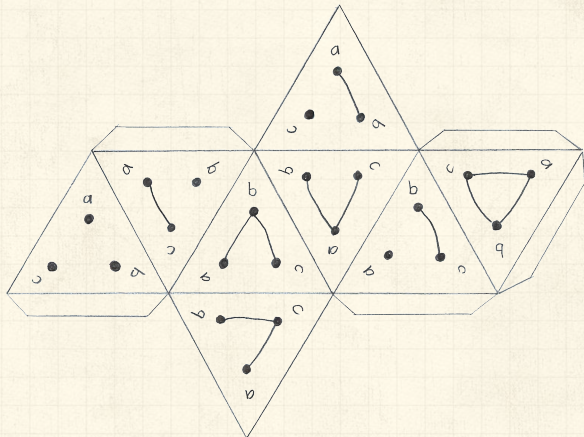
- Configuration model
- How to build in practice
- Motifs
- Strange friends
- Largest component



### References






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



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

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

### Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

### Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

### References



# Outline

## Pure random networks

### Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

## References

### Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

## References



# Random networks

Pure, abstract random networks:

The PoCVerse  
Random Networks  
Nutshell  
8 of 74

Pure random  
networks

## Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component


References





# Random networks

Pure, abstract random networks:

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

The PoCVerse  
Random Networks  
Nutmshell  
8 of 74

Pure random  
networks

## Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



# Random networks

The PoCverse  
Random Networks  
Nutmshell  
8 of 74

Pure random  
networks

## Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice


Motifs


Strange friends

Largest component

References

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

 Standard random network =  
one **randomly chosen** network from this set.



# Random networks

The PoCverse  
Random Networks  
Nutmshell  
8 of 74

Pure random  
networks

## Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice


Motifs


Strange friends


Largest component

References

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



Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice


Motifs


Strange friends


Largest component


References

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



Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice


Motifs


Strange friends


Largest component


References


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 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**.



## Random networks—basic features:



Number of possible edges:

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

Pure random  
networks

### Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends

Largest component


References



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 Limit of  $m = 0$ : empty graph.

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends

Largest component


References




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Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends


Largest component

References








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 Number of possible networks with  $N$  labelled nodes:

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

### Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

### Generalized Random Networks

Configuration model

How to build in practice

Motifs


Strange friends

Largest component


### References





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

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends

Largest component


References





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

### Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

### Generalized Random Networks

Configuration model

How to build in practice

Motifs


Strange friends

Largest component


### References





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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**.

### Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

### Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

### References



# Outline

## Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

## References

The PoCverse  
Random Networks  
Nutmshell  
10 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends


Largest component

References



# Random networks

How to build standard random networks:

 Given  $N$  and  $m$ .

The PoCverse  
Random Networks  
Nutshell  
11 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends


Largest component


References



# Random networks

How to build standard random networks:

 Given  $N$  and  $m$ .

 Two probabilistic methods

The PoCVerse  
Random Networks  
Nutshell  
11 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



# Random networks

The PoCServe  
Random Networks  
Nutshell  
11 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References

How to build standard random networks:



Given  $N$  and  $m$ .



Two probabilistic methods (we'll see a third later on)





# Random networks

The PoCVerse  
Random Networks  
Nutshell  
11 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References

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  $p$ .



## How to build standard random networks:



Given  $N$  and  $m$ .



Two probabilistic methods (we'll see a third later on)

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



## How to build standard random networks:



Given  $N$  and  $m$ .



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Useful for theoretical work.

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2. Take  $N$  nodes and add exactly  $m$  links by selecting edges without replacement.



**Algorithm:** Randomly choose a pair of nodes  $i$  and  $j$ ,  $i \neq j$ , and connect if unconnected; repeat until all  $m$  edges are allocated.



## How to build standard random networks:



Given  $N$  and  $m$ .



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Best for adding relatively small numbers of links (most cases).



## How to build standard random networks:



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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:

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

The PoCverse  
Random Networks  
Nutshell  
12 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends


Largest component

References



# Random networks

A few more things:

 For method 1, # links is probabilistic:

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

The PoCverse  
Random Networks  
Nutshell  
12 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component


References






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 So the expected or **average degree** is

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




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




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


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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...




# Random networks


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 For method 1, # links is probabilistic:

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 Which is what it should be...

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



# Outline

## Pure random networks

Definitions

How to build theoretically

**Some visual examples**

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

## References

The PoCServe  
Random Networks  
Nutshell  
13 of 74

Pure random  
networks

Definitions

How to build theoretically

**Some visual examples**

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



# Random networks: examples

Next slides:

Example realizations of random networks

The PoCVerse  
Random Networks  
Nutshell  
14 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References






# Random networks: examples

Next slides:

Example realizations of random networks

  $N = 500$

The PoCVerse  
Random Networks  
Nutshell  
14 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



# Random networks: examples

The PoCVerse  
Random Networks  
Nutshell  
14 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends


Largest component

References

Next slides:

Example realizations of random networks

  $N = 500$

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



# Random networks: examples

The PoCServe  
Random Networks  
Nutshell  
14 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends


Largest component


References

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.



# Random networks: examples

The PoCverse  
Random Networks  
Nutshell  
14 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends


Largest component


References


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Example realizations of random networks

  $N = 500$

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

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 Look at full network plus the largest component.



# Random networks: examples for $N=500$

## Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

## References



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



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



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



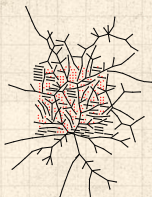
$m = 240$   
 $\langle k \rangle = 0.96$



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



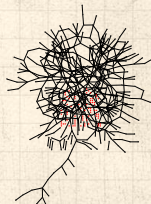
$m = 260$   
 $\langle k \rangle = 1.04$



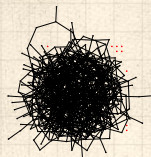
$m = 280$   
 $\langle k \rangle = 1.12$



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



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



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



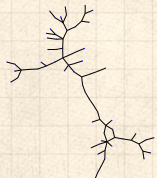
# Random networks: largest components



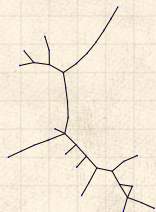
$m = 100$   
 $\langle k \rangle = 0.4$



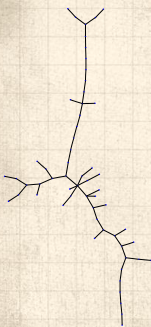
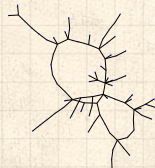
$m = 230$   
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 $\langle k \rangle = 0.96$



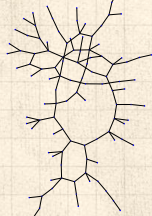
$m = 250$   
 $\langle k \rangle = 1$



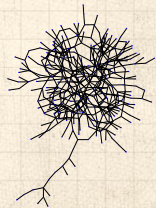
$m = 200$   
 $\langle k \rangle = 0.8$



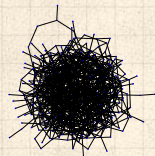
$m = 300$



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



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



## Pure random networks

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

## Generalized Random Networks

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

## References



# Random networks: examples for $N=500$

## Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

## References



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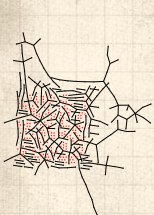
$m = 250$   
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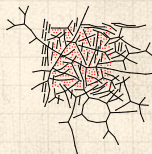
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# Random networks: largest components

## Pure random networks

Definitions

How to build theoretically

**Some visual examples**

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

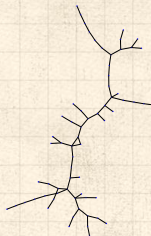
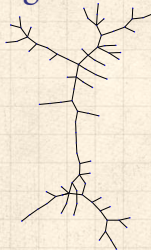
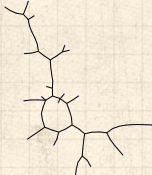
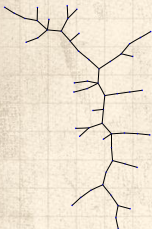
How to build in practice

Motifs

Strange friends

Largest component

## References



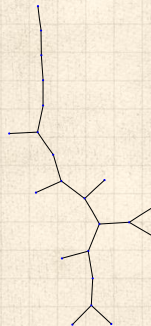
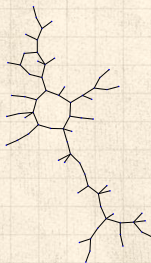
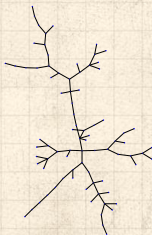
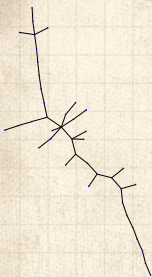
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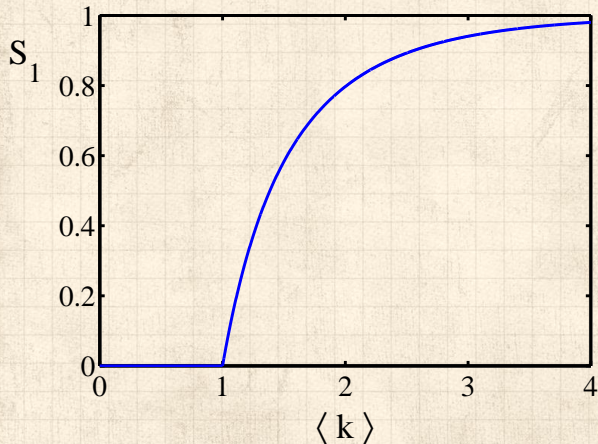
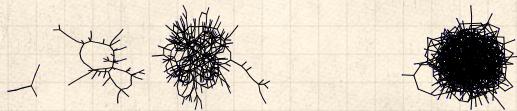
$m = 250$

$m = 250$

$m = 250$



# Giant component



The PoCServe  
Random Networks  
Nutshell  
19 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



# Outline

## Pure random networks

Definitions

How to build theoretically

Some visual examples

**Clustering**

Degree distributions

## Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

## References

The PoCverse  
Random Networks  
Nutmshell  
20 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



# Clustering in random networks:



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

The PoCSverse  
Random Networks  
Nutshell  
21 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs



Strange friends

Largest component

References



# Clustering in random networks:

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

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

The PoCverse  
Random Networks  
Nutshell  
21 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References

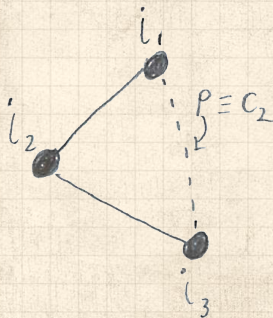


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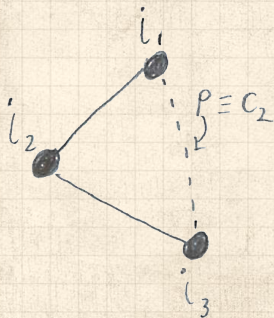
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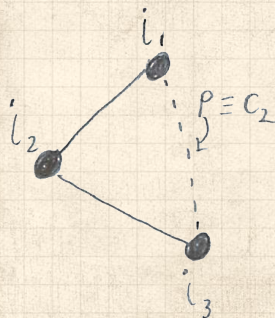
Or:  $C_2$  = probability that a triple is part of a triangle.



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



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

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

No small loops.



# Outline

## Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

## References

The PoCverse  
Random Networks  
Nutshell  
23 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends

Largest component

References



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

Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random Networks

Configuration model

How to build in practice

Motifs


Strange friends


Largest component

References



## 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  $p$ .

Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



## 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.

### Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

### Generalized Random Networks

Configuration model

How to build in practice

Motifs





Strange friends

Largest component

### References



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Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random Networks

Configuration model

How to build in practice

Motifs


Strange friends

Largest component

References



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- Each connection occurs with probability  $p$ , each non-connection with probability  $(1 - p)$ .
- Therefore have a binomial distribution :

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

Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References





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

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



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



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Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



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What happens as  $N \rightarrow \infty$ ?

### Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

### Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

### References



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We must end up with the normal distribution right?

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



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Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



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Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



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

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

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

-----  
Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



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

Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

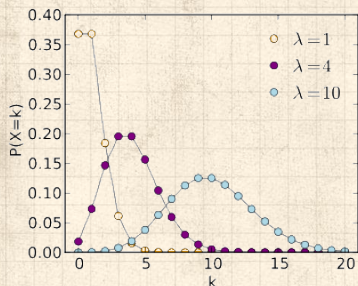
References








# 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'



# Poisson basics:



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

The PoCVerse  
Random Networks  
Nutmshell  
27 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends


Largest component

References



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

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





# Outline

## Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

## References

The PoCServe  
Random Networks  
Nutshell  
28 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

**Configuration model**

How to build in practice

Motifs

Strange friends

Largest component

References



# General random networks



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

The PoCSverse  
Random Networks  
Nutshell  
29 of 74

Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random Networks

**Configuration model**

How to build in practice

Motifs


Strange friends


Largest component

References



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 Generalize to arbitrary degree distribution  $P_k$ .

The PoCVerse  
Random Networks  
Nutshell  
29 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

**Configuration model**

How to build in practice

Motifs


Strange friends


Largest component

References



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- 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:

The PoCServe  
Random Networks  
Nutshell  
30 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

**Configuration model**

How to build in practice

Motifs

Strange friends

Largest component


References



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Coming up:

Example realizations of random networks with power law degree distributions:

  $N = 1000$ .

The PoCServe  
Random Networks  
Nutshell  
30 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

**Configuration model**

How to build in practice

Motifs

Strange friends

Largest component


References




# Random networks: examples

Coming up:

Example realizations of random networks with power law degree distributions:

  $N = 1000.$

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

The PoCServe  
Random Networks  
Nutshell  
30 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

**Configuration model**

How to build in practice

Motifs

Strange friends

Largest component


References





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

The PoCServe  
Random Networks  
Nutshell  
30 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component





References



# Random networks: examples

Coming up:

Example realizations of random networks with power law degree distributions:

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

The PoCverse  
Random Networks  
Nutshell  
30 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

**Configuration model**

How to build in practice

Motifs

Strange friends

Largest component






References



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-   $N = 1000$ .
-   $P_k \propto k^{-\gamma}$  for  $k \geq 1$ .
-  Set  $P_0 = 0$  (no isolated nodes).
-  Vary exponent  $\gamma$  between 2.10 and 2.91.
-  Again, look at full network plus the largest component.





# Random networks: examples


## Coming up:


Example realizations of random networks with power law degree distributions:


  $N = 1000$ .

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

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

 Vary exponent  $\gamma$  between 2.10 and 2.91.

 Again, look at full network plus the largest component.

 Apart from degree distribution, wiring is random.





# Random networks: examples for $N=1000$

## Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

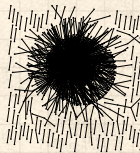
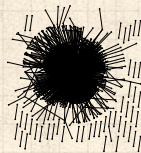
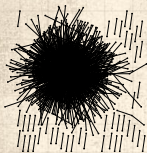
How to build in practice

Motifs

Strange friends

Largest component

## References



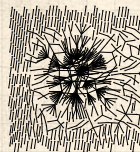
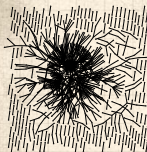
$\gamma = 2.1$   
 $\langle k \rangle = 3.448$

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

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

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

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



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

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

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

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

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



# Random networks: largest components

The PoCVerse  
Random Networks  
Nutshell  
32 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

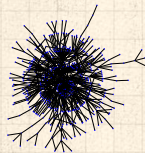
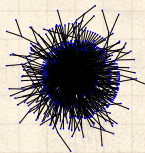
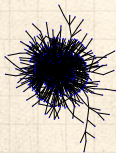
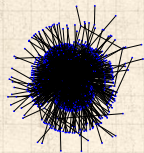
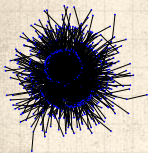
How to build in practice

Motifs

Strange friends

Largest component

References



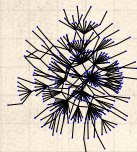
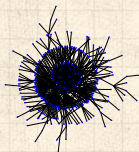
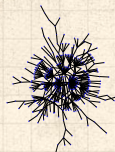
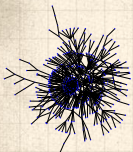
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# Outline

## Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

## References

The PoCServe  
Random Networks  
Nutshell  
33 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



## Pure random networks

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

## Generalized Random Networks

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

## References

## Generalized random networks:



## Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

How to build in practice


Motifs

Strange friends

Largest component


## References


## Generalized random networks:

 Arbitrary degree distribution  $P_k$ .




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 Create (unconnected) nodes with degrees sampled from  $P_k$ .



## Generalized random networks:





 Arbitrary degree distribution  $P_k$ .

 Create (unconnected) nodes with degrees sampled from  $P_k$ .

 Wire nodes together randomly.



## 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.

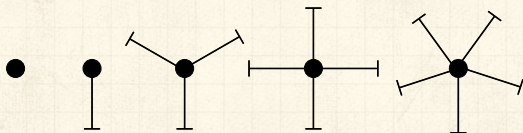




# Building random networks: Stubs

## Phase 1:

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



The PoCServe  
Random Networks  
Nutshell  
35 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends


Largest component

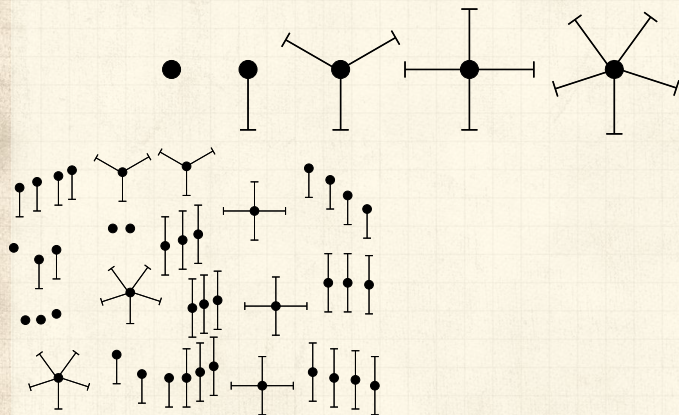
References



# Building random networks: Stubs

## Phase 1:

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



## Pure random networks

### Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends


Largest component

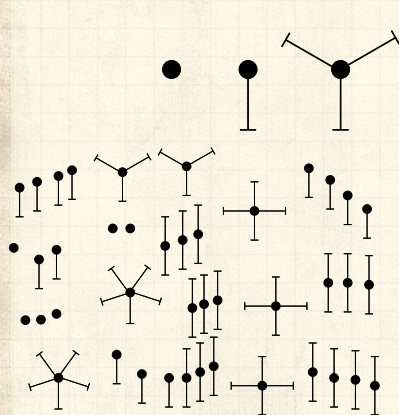
## References




# 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.

Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends


Largest component

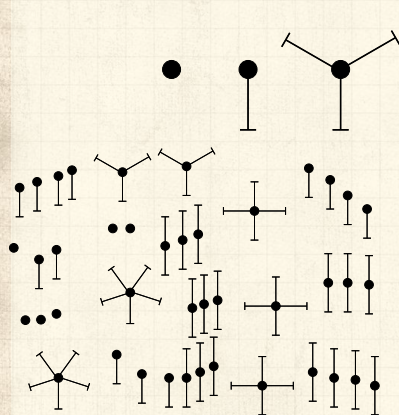
References





# 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.

## Pure random networks

### Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends


Largest component

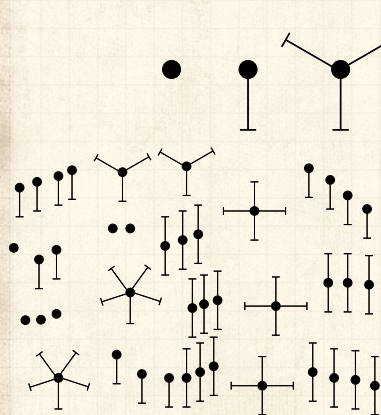
## References





# 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.

Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends


Largest component

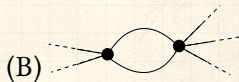
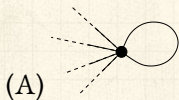
References



# Building random networks: First rewiring


## Phase 2:

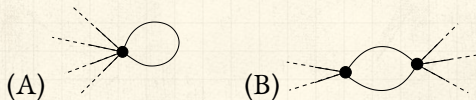
 Now find any (A) self-loops and (B) repeat edges and **randomly rewire** them.




# Building random networks: First rewiring

## Phase 2:

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




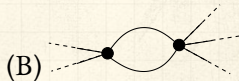
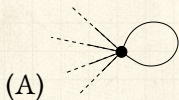
 **Being careful:** we can't change the degree of any node, so we can't simply move links around.





# Building random networks: First rewiring

## Phase 2:

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



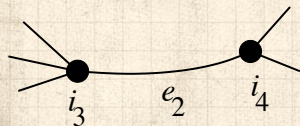
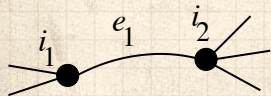
-  **Being careful:** we can't change the degree of any node, so we can't simply move links around.

-  **Simplest solution:** randomly rewire **two edges** at a time.





# General random rewiring algorithm



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

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

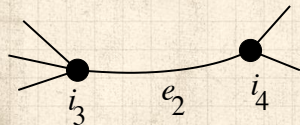
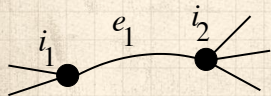
Strange friends

Largest component

References



# General random rewiring algorithm



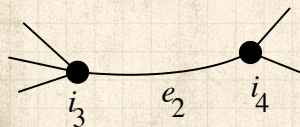
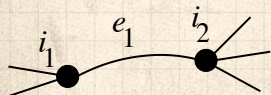
Randomly choose **two edges**.  
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Check to make sure edges are **disjoint**.



# General random rewiring algorithm



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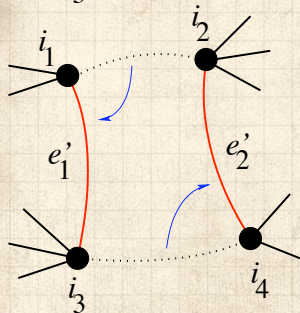
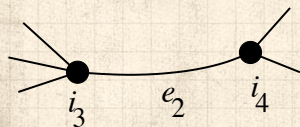
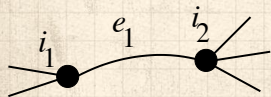
Check to make sure edges are **disjoint**.



Rewire one end of each edge.



# General random rewiring algorithm



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



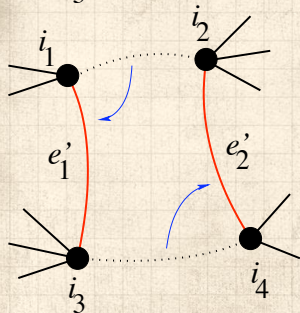
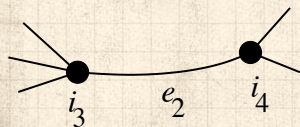
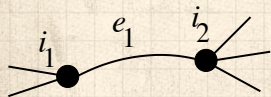
Rewire one end of each edge.



Node degrees **do not change**.



# General random rewiring algorithm



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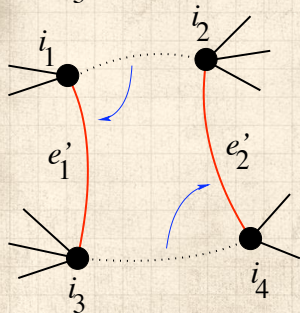
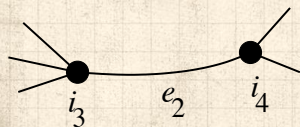
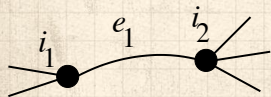
Node degrees **do not change**.



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



# 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.



# Sampling random networks

The PoCverse  
Random Networks  
Nutshell  
38 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References

Phase 2:



Use rewiring algorithm to remove all self and repeat loops.



# Sampling random networks

The PoCServe  
Random Networks  
Nutshell  
38 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice


Motifs

Strange friends


Largest component

References

Phase 2:

 Use rewiring algorithm to remove all self and repeat loops.

Phase 3:

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





# Sampling random networks

The PoCServe  
Random Networks  
Nutshell  
38 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice


Motifs

Strange friends


Largest component


References

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>.



# Random sampling



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

The PoCverse  
Random Networks  
Nutshell  
39 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

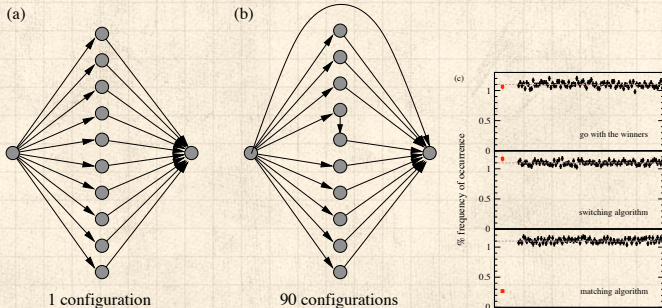
References



# Random sampling

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

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



# Sampling random networks



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

The PoCverse  
Random Networks  
Nutshell  
40 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



# Sampling random networks

The PoCverse  
Random Networks  
Nutshell  
40 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



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



Must now create nodes before start of the construction algorithm.



# Sampling random networks

The PoCverse  
Random Networks  
Nutshell  
40 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



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



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Generate  $N$  nodes by sampling from degree distribution  $P_k$ .



# Sampling random networks



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Easy to do exactly numerically since  $k$  is discrete.



# 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.





# Outline

## Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

How to build in practice

**Motifs**

Strange friends

Largest component

## References

The PoCServe  
Random Networks  
Nutshell  
41 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice


**Motifs**

Strange friends

Largest component


References




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



# Network motifs

 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.

The PoCverse  
Random Networks  
Nutshell  
42 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

**Motifs**

Strange friends

Largest component

References



# Network motifs

- ❏ 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.

The PoCServe  
Random Networks  
Nutshell  
42 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

**Motifs**





Strange friends

Largest component

References



# Network motifs

-  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).

The PoCverse  
Random Networks  
Nutshell  
42 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

**Motifs**

-----  
Strange friends

Largest component

References



# Network motifs

- ❏ 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).
- ❏ Used network randomization to produce ensemble of alternate networks with same degree frequency  $N_k$ .

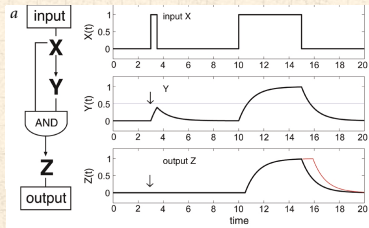
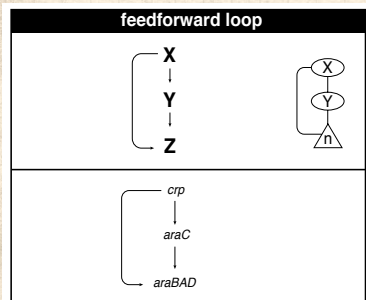



# Network motifs

- 🧱 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).
- 🧱 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



# Network motifs



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





# Network motifs

## Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

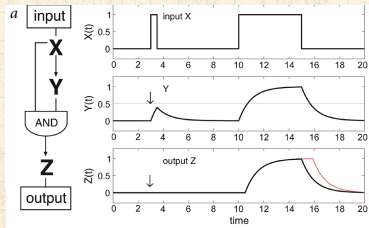
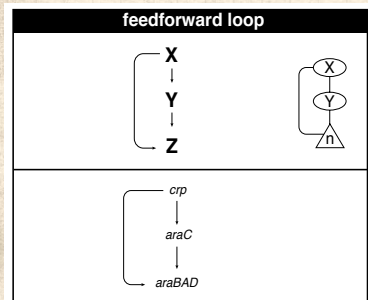
How to build in practice


**Motifs**


Strange friends

Largest component

## References

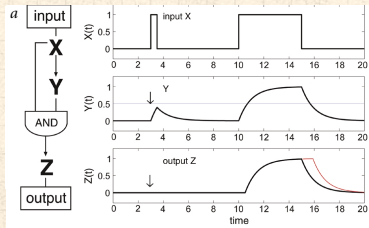
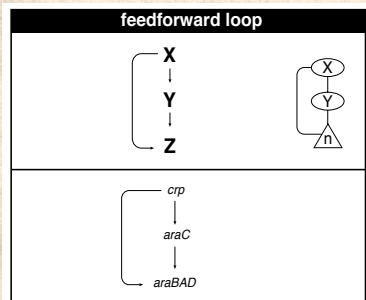



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 Turning off  $X$  rapidly turns off  $Z$ .




# Network motifs



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 Analogy to elevator doors.



# Network motifs

## Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

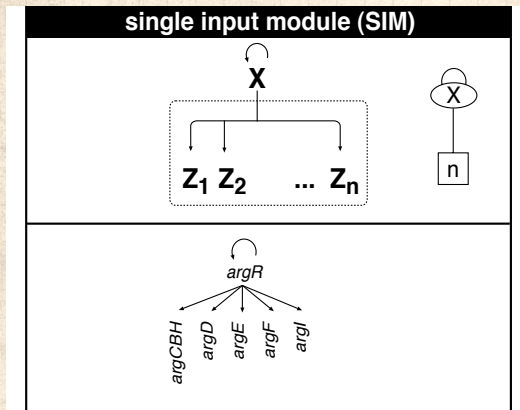
How to build in practice

### Motifs

Strange friends

Largest component

## References



Master switch.



# Network motifs

The PoCVerse  
Random Networks  
Nutshell  
45 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

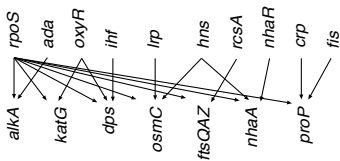
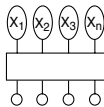
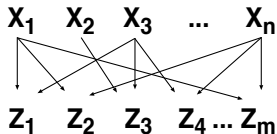
**-----**  
Motifs

Strange friends

Largest component

References

## dense overlapping regulons (DOR)



# Network motifs

The PoCVerse  
Random Networks  
Nutmshell  
46 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model


How to build in practice

**Motifs**

Strange friends

Largest component

References

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



# Network motifs

The PoCServe  
Random Networks  
Nutshell  
46 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model


How to build in practice


**Motifs**

Strange friends

Largest component

References

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

 For more, see work carried out by Wiggins *et al.* at Columbia.



# Outline

## Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

How to build in practice

Motifs

**Strange friends**

Largest component

## References

The PoCServe  
Random Networks  
Nutshell  
47 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

**Strange friends**

Largest component

References



# The edge-degree distribution:



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

The PoCVerse  
Random Networks  
Nutshell  
48 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

**Strange friends**


Largest component


References





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The PoCVerse  
Random Networks  
Nutshell  
48 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs




**Strange friends**

Largest component

References



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-  The degree distribution  $P_k$  is fundamental for our description of many complex networks
-  Again:  $P_k$  is the degree of **randomly chosen node**.
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The PoCverse  
Random Networks  
Nutshell  
48 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs





**Strange friends**

Largest component

References



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The PoCverse  
Random Networks  
Nutshell  
48 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs






Strange friends

Largest component

References




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



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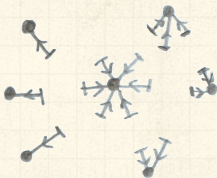
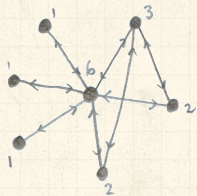
 **Big deal:** Rich-get-richer mechanism is built into this selection process.



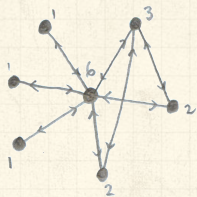


Probability of randomly selecting a node of degree  $k$  by choosing from nodes:

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







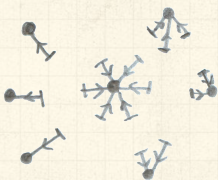
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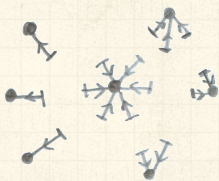
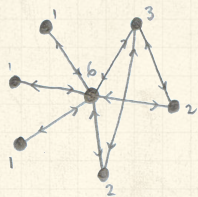
$$P_1 = 3/7, P_2 = 2/7, P_3 = 1/7, \\ P_6 = 1/7.$$



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

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





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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.


 Useful variant on  $Q_k$ :

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



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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

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

The PoCverse  
Random Networks  
Nutshell  
51 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends

Largest component

References



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The PoCverse  
Random Networks  
Nutshell  
51 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends

Largest component

References



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The PoCverse  
Random Networks  
Nutshell  
51 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



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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.

 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 ...

The PoCVerse  
Random Networks  
Nutshell  
53 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


**Strange friends**


Largest component

References



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

into

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The PoCverse  
Random Networks  
Nutshell  
53 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends


Largest component

References



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The PoCverse  
Random Networks  
Nutshell  
53 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends


Largest component

References



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we have

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

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



# Two reasons why this matters

Reason #1:

The PoCverse  
Random Networks  
Nutshell  
54 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

**Strange friends**


Largest component

References



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### Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

### Generalized Random Networks

Configuration model

How to build in practice

Motifs

**Strange friends**


Largest component

### References



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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:  $\langle k \rangle$

The PoCverse  
Random Networks  
Nutshell  
55 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends


Largest component


References



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The PoCverse  
Random Networks  
Nutsell  
55 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

**Strange friends**


Largest component


References




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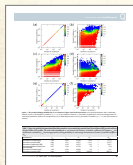
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 So only if everyone has the same degree (variance=  $\sigma^2 = 0$ ) can a node be the same as its friends.

 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” 

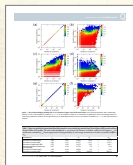
Eom and Jo,


Nature Scientific Reports, **4**, 4603, 2014. <sup>[2]</sup>

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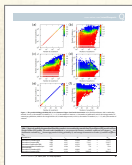
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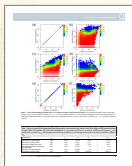
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 **The hope:** Maybe they have more enemies and diseases too.



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# Two reasons why this matters

(Big) Reason #2:

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

The PoCverse  
Random Networks  
Nutmshell  
57 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends


Largest component


References



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

The PoCverse  
Random Networks  
Nutshell  
57 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends


Largest component


References




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 Note: Component = Cluster



# Outline

## Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

## References

The PoCServe  
Random Networks  
Nutshell  
58 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

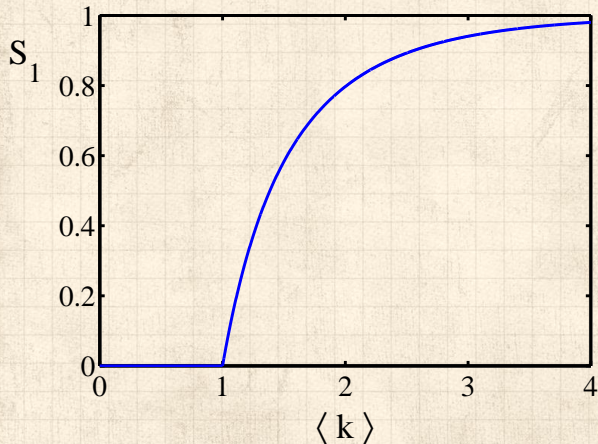
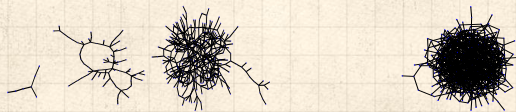
Largest component

References





# Giant component



The PoCServe  
Random Networks  
Nutshell  
59 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends


Largest component

References



# 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.

The PoCSverse  
Random Networks  
Nutshell  
60 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends


Largest component


References



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## Pure random networks

### Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

## Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends


Largest component


## References





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



# Spreading on Random Networks



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

The PoCVerse  
Random Networks  
Nutshell  
61 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References





# Spreading on Random Networks

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

The PoCVerse  
Random Networks  
Nutshell  
61 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends


Largest component

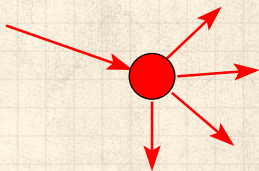
References



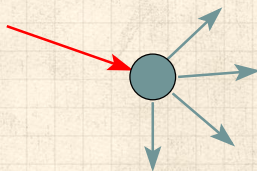
# Spreading on Random Networks

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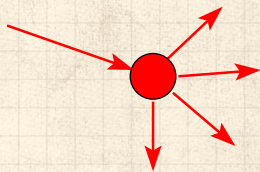
Failure:



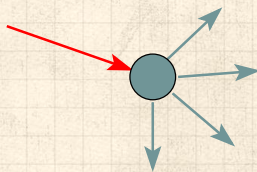
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Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random Networks

Configuration model

How to build in practice

Motifs


Strange friends


Largest component

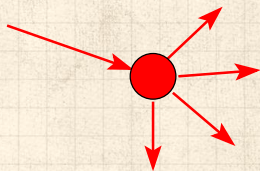
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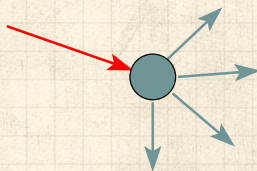
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 **First big question:** for a given network and contagion process, can global spreading from a single seed occur?

Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



# 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.

The PoCverse  
Random Networks  
Nutshell  
62 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



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$$+ \sum_{k=0}^{\infty} \underbrace{\frac{\widehat{kP_k}}{\langle k \rangle}}_{\text{\# outgoing infected edges}} \cdot \underbrace{0}_{\text{\# outgoing infected edges}}$$



# Global spreading condition



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

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



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



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



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



# Global spreading condition

The PoCverse  
Random Networks  
Nutshell  
63 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model


How to build in practice

Motifs

Strange friends

Largest component

References

 Our global spreading condition is then:

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



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The PoCverse  
Random Networks  
Nutshell  
63 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



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Case 1—Rampant spreading:



# Global spreading condition

The PoCverse  
Random Networks  
Nutshell  
63 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model


How to build in practice

Motifs

Strange friends

Largest component

References


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



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



# Global spreading condition



## Case 2—Simple disease-like:

The PoCverse  
Random Networks  
Nutshell  
64 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



# Global spreading condition



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

The PoCverse  
Random Networks  
Nutshell  
64 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



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

Pure random networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random Networks

Configuration model

How to build in practice

Motifs


Strange friends


Largest component

References



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 Determine condition for giant component:

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Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends


Largest component

References



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Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends


Largest component

References



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Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



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Fine example of a continuous phase transition .



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

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.





## Random networks with skewed $P_k$ :

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

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

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends

Largest component

References



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Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends

Largest component

References



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Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends

Largest component

References



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Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends

Largest component

References



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Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends

Largest component

References




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

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends

Largest component

References




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Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends

Largest component

References




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 How about  $P_k = \delta_{kk_0}$ ?

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component


References





# Giant component

And how big is the largest component?

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

The PoCverse  
Random Networks  
Nutshell  
67 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends


Largest component


References



# Giant component

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

 Consider an infinite ER random network with average degree  $\langle k \rangle$ .

The PoCverse  
Random Networks  
Nutshell  
67 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



# 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.

The PoCServe  
Random Networks  
Nutshell  
67 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



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The PoCverse  
Random Networks  
Nutshell  
67 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



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- Simple connection:  $\delta = 1 - S_1$ .



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- So

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

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



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- Substitute in Poisson distribution...

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References





# Giant component



Carrying on:

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

The PoCverse  
Random Networks  
Nutshell  
68 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends

Largest component

References



# Giant component

 Carrying on:

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

The PoCverse  
Random Networks  
Nutshell  
68 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



# Giant component



Carrying on:

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

The PoCverse  
Random Networks  
Nutshell  
68 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



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 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

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

The PoCverse  
Random Networks  
Nutshell  
69 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



# Giant component



We can figure out some limits and details for

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

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





# Giant component



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



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



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



# Giant component



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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  $\langle k \rangle > 1$ .



# Giant component



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



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



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



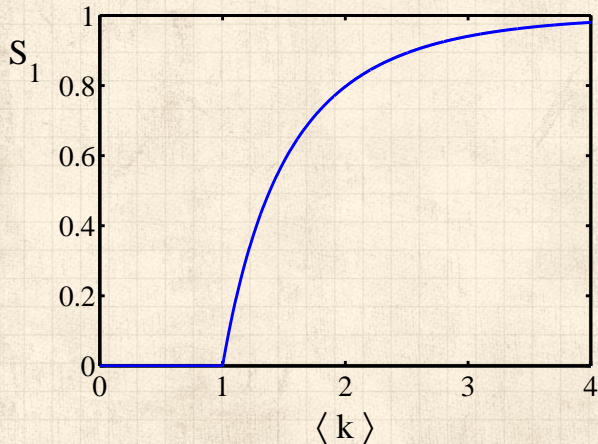
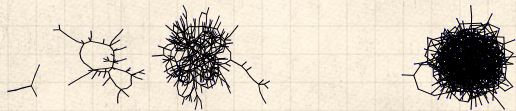
Only solvable for  $S_1 > 0$  when  $\langle k \rangle > 1$ .



Really a transcritical bifurcation. [8]



# Giant component



The PoCServe  
Random Networks  
Nutshell  
70 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends


Largest component

References



# Giant component

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The PoCSverse  
Random Networks  
Nutshell  
71 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends


**Largest component**


References



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The PoCverse  
Random Networks  
Nutshell  
71 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component




References





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The PoCverse  
Random Networks  
Nutshell  
71 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References



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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 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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The PoCVerse  
Random Networks  
Nutshell  
73 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs


Strange friends

Largest component

References



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The PoCVerse  
Random Networks  
Nutshell  
74 of 74

Pure random  
networks

Definitions

How to build theoretically

Some visual examples

Clustering

Degree distributions

Generalized Random  
Networks

Configuration model

How to build in practice

Motifs

Strange friends

Largest component

References

