

# Mixed, correlated random networks

Complex Networks  
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Prof. Peter Dodds

Department of Mathematics & Statistics  
Center for Complex Systems  
Vermont Advanced Computing Center  
University of Vermont



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# Random directed networks:



- ▶ So far, we've studied networks with undirected, unweighted edges.
- ▶ Now consider directed, unweighted edges.
- ▶ Nodes have  $k_i$  and  $k_o$  incoming and outgoing edges, otherwise random.

- ▶ Network defined by joint in- and out-degree distribution:

$$P_{k_i, k_o}$$

- ▶ Normalization:  $\sum_{k_i=0}^{\infty} \sum_{k_o=0}^{\infty} P_{k_i, k_o} = 1$

- ▶ Marginal in-degree and out-degree distributions:

$$P_{k_i} = \sum_{k_o=0}^{\infty} P_{k_i, k_o} \quad \text{and} \quad P_{k_o} = \sum_{k_i=0}^{\infty} P_{k_i, k_o}$$

- ▶ Required balance:

$$\langle k_i \rangle = \sum_{k_i=0}^{\infty} \sum_{k_o=0}^{\infty} k_i P_{k_i, k_o} = \sum_{k_i=0}^{\infty} \sum_{k_o=0}^{\infty} k_o P_{k_i, k_o} = \langle k_o \rangle$$

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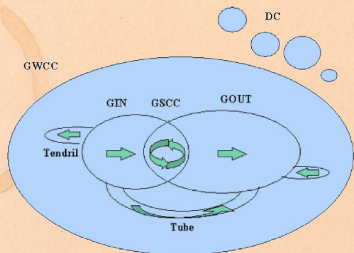
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# Directed network structure:



- ▶ GWCC = Giant Weakly Connected Component (directions removed);
- ▶ GIN = Giant In-Component;
- ▶ GOUT = Giant Out-Component;
- ▶ GSCC = Giant Strongly Connected Component;
- ▶ DC = Disconnected Components (finite).

From Boguñá and Serano. [1]

- ▶ When moving through a family of increasingly connected directed random networks, GWCC usually appears before GIN, GOUT, and GSCC which tend to appear together. [4, 1]

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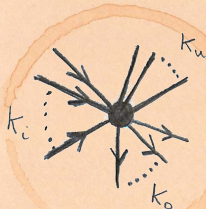
# Mixed random networks:

## Important observation:

- ▶ Directed and undirected random networks are separate families. . .
- ▶ . . . and analyses are also disjoint.
- ▶ Need to examine a larger family of random networks with mixed directed and undirected edges.

- ▶ Consider nodes with three types of edges:
  1.  $k_u$  undirected edges,
  2.  $k_i$  incoming directed edges,
  3.  $k_o$  outgoing directed edges.
- ▶ Define a node by generalized degree:

$$\vec{k} = [k_u \ k_i \ k_o]^T.$$



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# Mixed random networks:

- ▶ Joint degree distribution:

$$P_{\vec{k}} \text{ where } \vec{k} = [k_u \ k_i \ k_o]^T.$$

- ▶ As for directed networks, require in- and out-degree averages to match up:

$$\langle k_i \rangle = \sum_{k_u=0}^{\infty} \sum_{k_i=0}^{\infty} \sum_{k_o=0}^{\infty} k_i P_{\vec{k}} = \sum_{k_u=0}^{\infty} \sum_{k_i=0}^{\infty} \sum_{k_o=0}^{\infty} k_o P_{\vec{k}} = \langle k_o \rangle$$

- ▶ Otherwise, no other restrictions and connections are random.
- ▶ Directed and undirected random networks are disjoint subfamilies:

$$\text{Undirected: } P_{\vec{k}} = P_{k_u} \delta_{k_i,0} \delta_{k_o,0},$$

$$\text{Directed: } P_{\vec{k}} = \delta_{k_u,0} P_{k_i, k_o}.$$

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# Correlations:

- ▶ Now add correlations (two point or Markovian):
  1.  $P^{(u)}(\vec{k} | \vec{k}') =$  probability that an undirected edge leaving a degree  $\vec{k}'$  nodes arrives at a degree  $\vec{k}$  node.
  2.  $P^{(i)}(\vec{k} | \vec{k}') =$  probability that an edge leaving a degree  $\vec{k}'$  nodes arrives at a degree  $\vec{k}$  node is an in-directed edge relative to the destination node.
  3.  $P^{(o)}(\vec{k} | \vec{k}') =$  probability that an edge leaving a degree  $\vec{k}'$  nodes arrives at a degree  $\vec{k}$  node is an out-directed edge relative to the destination node.
- ▶ Now require more refined (detailed) balance.
- ▶ Conditional probabilities cannot be arbitrary.
  1.  $P^{(u)}(\vec{k} | \vec{k}')$  must be related to  $P^{(u)}(\vec{k}' | \vec{k})$ .
  2.  $P^{(o)}(\vec{k} | \vec{k}')$  and  $P^{(o)}(\vec{k}' | \vec{k})$  must be connected.

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# Correlations—Undirected edge balance:

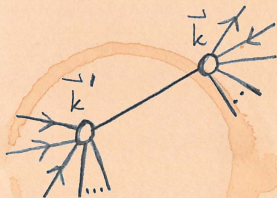
- ▶ Randomly choose an edge, and randomly choose one end.
- ▶ Say we find a degree  $\vec{k}$  node at this end, and a degree  $\vec{k}'$  node at the other end.
- ▶ Define probability this happens as  $P^{(u)}(\vec{k}, \vec{k}')$ .
- ▶ Observe we must have  $P^{(u)}(\vec{k}, \vec{k}') = P^{(u)}(\vec{k}', \vec{k})$ .

- ▶ Conditional probability connection:

$$P^{(u)}(\vec{k}, \vec{k}') = P^{(u)}(\vec{k} | \vec{k}') \frac{k'_u P(\vec{k}')}{\langle k'_u \rangle}$$

|||

$$P^{(u)}(\vec{k}', \vec{k}) = P^{(u)}(\vec{k}' | \vec{k}) \frac{k_u P(\vec{k})}{\langle k_u \rangle}$$



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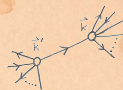
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# Correlations—Directed edge balance:

- ▶ The quantities

$$\frac{k_o P(\vec{k})}{\langle k_o \rangle} \text{ and } \frac{k_i P(\vec{k})}{\langle k_i \rangle}$$

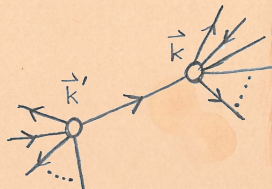
give the probabilities that in starting at a random end of a randomly selected edge, we begin at a degree  $\vec{k}$  node and then find ourselves travelling:

1. along an outgoing edge, or
2. against the direction of an incoming edge.

- ▶ We therefore have

$$P^{(\text{dir})}(\vec{k}, \vec{k}') = P^{(\text{i})}(\vec{k} | \vec{k}') \frac{k'_o P(\vec{k}')}{\langle k'_o \rangle} = P^{(\text{o})}(\vec{k}' | \vec{k}) \frac{k_i P(\vec{k})}{\langle k_i \rangle}.$$

- ▶ Note that  $P^{(\text{dir})}(\vec{k}, \vec{k}')$  and  $P^{(\text{dir})}(\vec{k}', \vec{k})$  are in general not related if  $\vec{k} \neq \vec{k}'$ .



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# Global spreading condition: [2]

## When are cascades possible?:

- ▶ Consider uncorrelated mixed networks first.
- ▶ Recall our first result for undirected random networks, that edge gain ratio must exceed 1:

$$R = \sum_{k_u=0}^{\infty} \frac{k_u P_{k_u}}{\langle k_u \rangle} \cdot (k_u - 1) \cdot B_{k_u,1} > 1.$$

- ▶ Similar form for purely directed networks:

$$R = \sum_{k_i=0}^{\infty} \sum_{k_o=0}^{\infty} \frac{k_i P_{k_i, k_o}}{\langle k_i \rangle} \cdot k_o \cdot B_{k_i,1} > 1.$$

- ▶ Both are composed of (1) probability of connection to a node of a given type; (2) number of newly infected edges if successful; and (3) probability of infection.

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# Global spreading condition:

## Local growth equation:

- ▶ Define number of infected edges leading to nodes a distance  $d$  away from the original seed as  $f(d)$ .
- ▶ Infected edge growth equation:

$$f(d + 1) = \mathbf{R}f(d).$$

- ▶ Applies for discrete time and continuous time contagion processes.
- ▶ Now see  $B_{k_u, 1}$  is the probability that an infected edge eventually infects a node.
- ▶ Also allows for recovery of nodes (SIR).

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# Global spreading condition:

## Mixed, uncorrelated random networks:

- ▶ Now have two types of edges spreading infection: directed and undirected.
- ▶ Gain ratio now more complicated:
  1. Infected directed edges can lead to infected directed or undirected edges.
  2. Infected undirected edges can lead to infected directed or undirected edges.
- ▶ Define  $f^{(u)}(d)$  and  $f^{(o)}(d)$  as the expected number of infected undirected and directed edges leading to nodes a distance  $d$  from seed.

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- ▶ Gain ratio now has a matrix form:

$$\begin{bmatrix} f^{(u)}(d+1) \\ f^{(o)}(d+1) \end{bmatrix} = \mathbf{R} \begin{bmatrix} f^{(u)}(d) \\ f^{(o)}(d) \end{bmatrix}$$

- ▶ Two separate gain equations:

$$f^{(u)}(d+1) = \frac{k_u P_{\vec{k}}}{\langle k_u \rangle} \bullet (k_u - 1) B_{k_u+k_i,1} f^{(u)}(d) + \frac{k_i P_{\vec{k}}}{\langle k_i \rangle} \bullet k_u \bullet B_{k_u+k_i,1} f^{(o)}(d)$$

$$f^{(o)}(d+1) = \frac{k_u P_{\vec{k}}}{\langle k_u \rangle} \bullet k_o B_{k_u+k_i,1} f^{(u)}(d) + \frac{k_i P_{\vec{k}}}{\langle k_i \rangle} \bullet k_o \bullet B_{k_u+k_i,1} f^{(o)}(d)$$

- ▶ Gain ratio matrix:

$$\mathbf{R} = \sum_{\vec{k}} \begin{bmatrix} \frac{k_u P_{\vec{k}}}{\langle k_u \rangle} \bullet (k_u - 1) & \frac{k_i P_{\vec{k}}}{\langle k_i \rangle} \bullet k_u \\ \frac{k_u P_{\vec{k}}}{\langle k_u \rangle} \bullet k_o & \frac{k_i P_{\vec{k}}}{\langle k_i \rangle} \bullet k_o \end{bmatrix} \bullet B_{k_u+k_i,1}$$

- ▶ Spreading condition: max eigenvalue of  $\mathbf{R} > 1$ .

# Global spreading condition:

- ▶ Useful change of notation for making results more general: write  $P^{(u)}(\vec{k} | *) = \frac{k_u P_{\vec{k}}}{\langle k_u \rangle}$  and  $P^{(i)}(\vec{k} | *) = \frac{k_i P_{\vec{k}}}{\langle k_i \rangle}$  where  $*$  indicates the starting node's degree is irrelevant (no correlations).
- ▶ Also write  $B_{k_u k_i, *}$  to indicate a more general infection probability, but one that does not depend on the edge's origin.
- ▶ Now have, for the example of mixed, uncorrelated random networks:

$$\mathbf{R} = \sum_{\vec{k}} \begin{bmatrix} P^{(u)}(\vec{k} | *) \bullet (k_u - 1) & P^{(i)}(\vec{k} | *) \bullet k_u \\ P^{(u)}(\vec{k} | *) \bullet k_0 & P^{(i)}(\vec{k} | *) \bullet k_0 \end{bmatrix} \bullet B_{k_u k_i, *}$$

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# Summary of contagion conditions for uncorrelated networks:

- ▶ I. Undirected, Uncorrelated— $f(d + 1) = \mathbf{f}(d)$ :

$$\mathbf{R} = \sum_{k_u} P^{(u)}(k_u | *) \bullet (k_u - 1) \bullet B_{k_u,*}$$

- ▶ II. Directed, Uncorrelated— $f(d + 1) = \mathbf{f}(d)$ :

$$\mathbf{R} = \sum_{k_i, k_o} P^{(i)}(k_i, k_o | *) \bullet k_o \bullet B_{k_i,*}$$

- ▶ III. Mixed Directed and Undirected, Uncorrelated—

$$\begin{bmatrix} f^{(u)}(d + 1) \\ f^{(o)}(d + 1) \end{bmatrix} = \mathbf{R} \begin{bmatrix} f^{(u)}(d) \\ f^{(o)}(d) \end{bmatrix}$$

$$\mathbf{R} = \sum_{\vec{k}} \begin{bmatrix} P^{(u)}(\vec{k} | *) \bullet (k_u - 1) & P^{(i)}(\vec{k} | *) \bullet k_u \\ P^{(u)}(\vec{k} | *) \bullet k_o & P^{(i)}(\vec{k} | *) \bullet k_o \end{bmatrix} \bullet B_{k_u, k_i,*}$$

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## Correlated version:

- ▶ Now have to think of transfer of infection from edges emanating from degree  $\vec{k}'$  nodes to edges emanating from degree  $\vec{k}$  nodes.
- ▶ Replace  $P^{(i)}(\vec{k} | *)$  with  $P^{(i)}(\vec{k} | \vec{k}')$  and so on.
- ▶ Edge types are now more diverse beyond directed and undirected as originating node type matters.
- ▶ Sums are now over  $\vec{k}'$ .

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# Summary of contagion conditions for correlated networks:

- ▶ IV. Undirected, Correlated— $f_{k_u}(d+1) = \sum_{k'_u} R_{k_u k'_u} f_{k'_u}(d)$

$$R_{k_u k'_u} = P^{(u)}(k_u | k'_u) \cdot (k_u - 1) \cdot B_{k_u k'_u}$$

- ▶ V. Directed, Correlated— $f_{k_i k_o}(d+1) = \sum_{k'_i, k'_o} R_{k_i k_o k'_i k'_o} f_{k'_i k'_o}(d)$

$$R_{k_i k_o k'_i k'_o} = P^{(i)}(k_i, k_o | k'_i, k'_o) \cdot k_o \cdot B_{k_i k_o k'_i k'_o}$$

- ▶ VI. Mixed Directed and Undirected, Correlated—

$$\begin{bmatrix} f_{\vec{k}}^{(u)}(d+1) \\ f_{\vec{k}}^{(o)}(d+1) \end{bmatrix} = \sum_{k'} \mathbf{R}_{\vec{k}\vec{k}'} \begin{bmatrix} f_{\vec{k}'}^{(u)}(d) \\ f_{\vec{k}'}^{(o)}(d) \end{bmatrix}$$

$$\mathbf{R}_{\vec{k}\vec{k}'} = \begin{bmatrix} P^{(u)}(\vec{k} | \vec{k}') \cdot (k_u - 1) & P^{(i)}(\vec{k} | \vec{k}') \cdot k_u \\ P^{(u)}(\vec{k} | \vec{k}') \cdot k_o & P^{(i)}(\vec{k} | \vec{k}') \cdot k_o \end{bmatrix} \cdot B_{\vec{k}\vec{k}'}$$

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## Summary of triggering probabilities for uncorrelated networks: [3]

### ▶ I. Undirected, Uncorrelated—

$$Q = \sum_{k'_u} P^{(u)}(k'_u | \cdot) B(1, k'_u) \left[ 1 - (1 - Q)^{k'_u - 1} \right]$$

$$S_{\text{trig}} = \sum_{k'_u} P(k'_u) \left[ 1 - (1 - Q)^{k'_u} \right]$$

### ▶ II. Directed, Uncorrelated—

$$Q = \sum_{k'_i, k'_o} P^{(u)}(k'_i, k'_o | \cdot) B(1, k'_i) \left[ 1 - (1 - Q)^{k'_o} \right]$$

$$S_{\text{trig}} = \sum_{k'_i, k'_o} P(k'_i, k'_o) \left[ 1 - (1 - Q)^{k'_o} \right]$$



## Summary of triggering probabilities for uncorrelated networks:

### ▶ III. Mixed Directed and Undirected, Uncorrelated—

$$Q^{(u)} = \sum_{\vec{k}'} P^{(u)}(\vec{k}' | \cdot) B(1, \vec{k}') \left[ 1 - (1 - Q^{(u)})^{k'_u - 1} (1 - Q^{(o)})^{k'_o} \right]$$

$$Q^{(o)} = \sum_{\vec{k}'} P^{(i)}(\vec{k}' | \cdot) B(1, \vec{k}') \left[ 1 - (1 - Q^{(u)})^{k'_u} (1 - Q^{(o)})^{k'_o} \right]$$

$$S_{\text{trig}} = \sum_{\vec{k}'} P(\vec{k}') \left[ 1 - (1 - Q^{(u)})^{k'_u} (1 - Q^{(o)})^{k'_o} \right]$$



## Summary of triggering probabilities for correlated networks:

### ▶ IV. Undirected, Correlated—

$$Q_{k_u} = \sum_{k'_u} P^{(u)}(k'_u | k_u) B(1, k'_u) \left[ 1 - (1 - Q_{k'_u})^{k'_u - 1} \right]$$

$$S_{\text{trig}} = \sum_{k'_u} P(k'_u) \left[ 1 - (1 - Q_{k'_u})^{k'_u} \right]$$

### ▶ V. Directed, Correlated—

$$Q_{k_i k_o} = \sum_{k'_i, k'_o} P^{(u)}(k'_i, k'_o | k_i, k_o) B(1, k'_i) \left[ 1 - (1 - Q_{k'_i k'_o})^{k'_o} \right]$$

$$S_{\text{trig}} = \sum_{k'_i, k'_o} P(k'_i, k'_o) \left[ 1 - (1 - Q_{k'_i k'_o})^{k'_o} \right]$$



## Summary of triggering probabilities for correlated networks:

### ▶ VI. Mixed Directed and Undirected, Correlated—

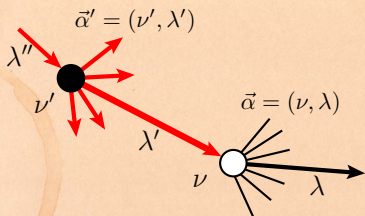
$$Q_{\vec{k}}^{(u)} = \sum_{\vec{k}'} P^{(u)}(\vec{k}' | \vec{k}) B(1, \vec{k}') \left[ 1 - (1 - Q_{\vec{k}'}^{(u)})^{k'_u - 1} (1 - Q_{\vec{k}'}^{(o)})^{k'_o} \right]$$

$$Q_{\vec{k}}^{(o)} = \sum_{\vec{k}'} P^{(i)}(\vec{k}' | \vec{k}) B(1, \vec{k}') \left[ 1 - (1 - Q_{\vec{k}'}^{(u)})^{k'_u} (1 - Q_{\vec{k}'}^{(o)})^{k'_o} \right]$$

$$S_{\text{trig}} = \sum_{\vec{k}'} P(\vec{k}') \left[ 1 - (1 - Q_{\vec{k}'}^{(u)})^{k'_u} (1 - Q_{\vec{k}'}^{(o)})^{k'_o} \right]$$



# Full generalization:



$$f_{\vec{\alpha}}(d+1) = \sum_{\vec{\alpha}'} R_{\vec{\alpha}\vec{\alpha}'} f_{\vec{\alpha}'}(d)$$

$R_{\vec{\alpha}\vec{\alpha}'}$  is the gain ratio matrix and has the form:

$$R_{\vec{\alpha}\vec{\alpha}'} = P_{\vec{\alpha}\vec{\alpha}'} \cdot k_{\vec{\alpha}\vec{\alpha}'} \cdot B_{\vec{\alpha}\vec{\alpha}'}$$

- ▶  $P_{\vec{\alpha}\vec{\alpha}'}$  = conditional probability that a type  $\lambda'$  edge emanating from a type  $\nu'$  node leads to a type  $\nu$  node.
- ▶  $k_{\vec{\alpha}\vec{\alpha}'}$  = potential number of newly infected edges of type  $\lambda$  emanating from nodes of type  $\nu$ .
- ▶  $B_{\vec{\alpha}\vec{\alpha}'}$  = probability that a type  $\nu$  node is eventually infected by a single infected type  $\lambda'$  link arriving from a neighboring node of type  $\nu'$ .
- ▶ Generalized contagion condition:

$$\max |\mu| : \mu \in \sigma(\mathbf{R}) > 1$$

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# Nutshell:

- ▶ Mixed, correlated random networks with undirected and directed edges form natural inclusive generalization of purely undirected and purely directed random networks.
- ▶ Spreading conditions and triggering probabilities of contagion processes can be determined using a direct, physical approach.
- ▶ These conditions can be generalized to arbitrary random networks with arbitrary node and edge types.

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