Scale-Free Networks Complex Networks CSYS/MATH 303, Spring, 2011

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Scale-free networks

- Networks with power-law degree distributions have become known as scale-free networks.
- Scale-free refers specifically to the degree distribution having a power-law decay in its tail:

$$P_k \sim k^{-\gamma}$$
 for 'large' k

- One of the seminal works in complex networks:
 Laszlo Barabási and Reka Albert, Science, 1999:
 "Emergence of scaling in random networks" [2]
- Somewhat misleading nomenclature...

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Scale-free networks

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

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Random networks: largest components









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

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



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









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

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

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

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

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Scale-free networks

The big deal:

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

A big deal for scale-free networks:

- **How does** the exponent γ depend on the mechanism?
- Do the mechanism details matter?

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Heritage

Work that presaged scale-free networks

- ▶ 1924: G. Udny Yule [9]: # Species per Genus
- ▶ 1926: Lotka [4]: # Scientific papers per author
- ► 1953: Mandelbrot [5]): Zipf's law for word frequency through optimization
- ▶ 1955: Herbert Simon [8, 10]: Zipf's law, city size, income, publications, and species per genus
- ▶ 1965/1976: Derek de Solla Price [6, 7]: Network of Scientific Citations

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BA model

- Barabási-Albert model = BA model.
- Key ingredients: Growth and Preferential Attachment (PA).
- Step 1: start with m₀ disconnected nodes.
- ► Step 2:
 - Growth—a new node appears at each time step t = 0, 1, 2,
 - 2. Each new node makes *m* links to nodes already present.
 - 3. Preferential attachment—Probability of connecting to *i*th node is $\propto k_i$.
- In essence, we have a rich-gets-richer scheme.

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BA model

- ▶ Definition: A_k is the attachment kernel for a node with degree k.
- For the original model:

$$A_k = k$$

- **Definition:** $P_{\text{attach}}(k, t)$ is the attachment probability.
- ► For the original model:

$$P_{\text{attach}}(\text{node } i, t) = \frac{k_i(t)}{\sum_{j=1}^{N(t)} k_j(t)} = \frac{k_i(t)}{\sum_{k=m}^{k_{\text{max}}(t)} k N_k(t)}$$

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

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

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

- Assumes probability of being connected to is small.
- Dispense with Expectation by assuming (hoping) that over longer time frames, degree growth will be smooth and stable.
- Approximate $k_{i,N+1} k_{i,N}$ with $\frac{d}{dt}k_{i,t}$:

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

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

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

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

The node degree equation now simplifies:

$$\frac{\mathrm{d}}{\mathrm{d}t}k_{i,t} = m\frac{k_i(t)}{\sum_{i=1}^{N(t)}k_i(t)} = m\frac{k_i(t)}{2mt} = \frac{1}{2t}k_i(t)$$

Rearrange and solve:

$$\frac{\mathrm{d}k_i(t)}{k_i(t)} = \frac{\mathrm{d}t}{2t} \Rightarrow \boxed{k_i(t) = c_i t^{1/2}}.$$

▶ Next find c_i ...

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Know ith node appears at time

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

So for $i > m_0$ (exclude initial nodes), we must have

$$k_i(t) = m \left(\frac{t}{t_{i,\text{start}}}\right)^{1/2} \text{ for } t \geq t_{i,\text{start}}.$$

- All node degrees grow as $t^{1/2}$ but later nodes have larger $t_{i,\text{start}}$ which flattens out growth curve.
- Early nodes do best (First-mover advantage).

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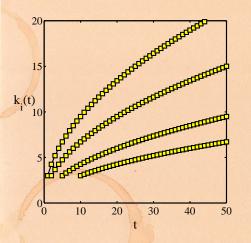
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Deference







- $\rightarrow m=3$
- $t_{i,\text{start}} = 1, 2, 5, \text{ and } 10.$

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Degree distribution

- So what's the degree distribution at time t?
- Use fact that birth time for added nodes is distributed uniformly:

$$P(t_{i,\text{start}}) dt_{i,\text{start}} \simeq \frac{dt_{i,\text{start}}}{t + m_0}$$

Using

$$k_i(t) = m \left(\frac{t}{t_{i,\text{start}}}\right)^{1/2} \Rightarrow t_{i,\text{start}} = \frac{m^2 t}{k_i(t)^2}.$$

and by understanding that later arriving nodes have lower degrees, we can say this:

$$\Pr(k_i < k) = \Pr(t_{i,\text{start}} > \frac{m^2 t}{k^2}).$$

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Degree distribution

Using the uniformity of start times:

$$\Pr(k_i < k) = \Pr(t_{i,\text{start}} > \frac{m^2 t}{k^2}) \simeq \frac{t - \frac{m^2 t}{k^2}}{t + m_0}.$$

▶ Differentiate to find Pr(k):

$$Pr(k) = \frac{d}{dk}Pr(k_i < k) = \frac{2m^2t}{(t + m_0)k^3}$$

 $\sim 2m^2k^{-3}$ as $m\to\infty$.

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Degree distribution

- We thus have a very specific prediction of $Pr(k) \sim k^{-\gamma}$ with $\gamma = 3$.
- Typical for real networks: $2 < \gamma < 3$.
- Range true more generally for events with size distributions that have power-law tails.
- $ightharpoonup 2 < \gamma < 3$: finite mean and 'infinite' variance (wild)
- In practice, γ < 3 means variance is governed by upper cutoff.
- $\sim \gamma > 3$: finite mean and variance (mild)

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Examples

WWW $\gamma \simeq$ 2.1 for in-degree WWW $\gamma \simeq$ 2.45 for out-degree Movie actors $\gamma \simeq 2.3$ Words (synonyms) $\gamma \simeq 2.8$

The Internets is a different business...

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Real data

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

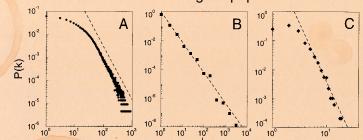


Fig. 1. The distribution function of connectivities for various large networks. (A) Actor collaboration graph with N=212,250 vertices and average connectivity $\langle k \rangle=28.78$. (B) WWW, N=325,729, $\langle k \rangle=5.46$ (6). (C) Power grid data, N=4941, $\langle k \rangle=2.67$. The dashed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

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Things to do and questions

- Vary attachment kernel.
- Vary mechanisms:
 - Add edge deletion
 - 2. Add node deletion
 - 3. Add edge rewiring
- Deal with directed versus undirected networks.
- Important Q.: Are there distinct universality classes for these networks?
- **Q.:** How does changing the model affect γ ?
- Q.: Do we need preferential attachment and growth?
- Q.: Do model details matter?
- ► The answer is (surprisingly) yes.

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Preferential attachment

- Let's look at preferential attachment (PA) a little more closely.
- PA implies arriving nodes have complete knowledge of the existing network's degree distribution.
- For example: If $P_{\text{attach}}(k) \propto k$, we need to determine the constant of proportionality.
- We need to know what everyone's degree is...
- ▶ PA is : an outrageous assumption of node capability.
- But a very simple mechanism saves the day...

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Preferential attachment through randomness

- Instead of attaching preferentially, allow new nodes to attach randomly.
- Now add an extra step: new nodes then connect to some of their friends' friends.
- Can also do this at random.
- ▶ We know that friends are weird...
- ► Assuming the existing network is random, we know probability of a random friend having degree *k* is

$$Q_k \propto kP_k$$

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

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- We've looked at some aspects of contagion on scale-free networks:
 - Facilitate disease-like spreading.
 - Inhibit threshold-like spreading.
- Another simple story concerns system robustness.
- Albert et al., Nature, 2000:
 - "Error and attack tolerance of complex networks" [1]

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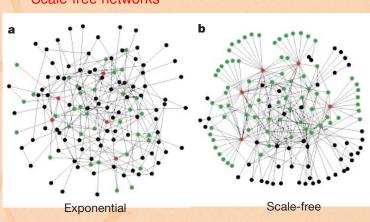
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 Standard random networks (Erdős-Rényi) versus
 Scale-free networks



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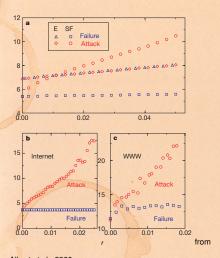
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from



Albert et al., 2000

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- Plots of network diameter as a function of fraction of nodes removed
- Erdős-Rényi versus scale-free networks
- blue symbols = random removal
- red symbols = targeted removal (most connected first)

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Albert et al., 2000

- Scale-free networks are thus robust to random failures yet fragile to targeted ones.
- All very reasonable: Hubs are a big deal.
- But: next issue is whether hubs are vulnerable or not.
- Representing all webpages as the same size node is obviously a stretch (e.g., google vs. a random person's webpage)
- Most connected nodes are either:
 - 1. Physically larger nodes that may be harder to 'target'
 - 2. or subnetworks of smaller, normal-sized nodes.
- Need to explore cost of various targeting schemes.

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Fooling with the mechanism:

2001: Redner & Krapivsky (RK) [3] explored the general attachment kernel:

Pr(attach to node
$$i$$
) $\propto A_k = k_i^{\nu}$

where A_k is the attachment kernel and $\nu > 0$.

- RK also looked at changing the details of the attachment kernel.
- ► We'll follow RK's approach using rate equations (⊞).

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Here's the set up:

$$\frac{\mathrm{d}N_k}{\mathrm{d}t} = \frac{1}{A} \left[A_{k-1} N_{k-1} - A_k N_k \right] + \delta_{k1}$$

where N_k is the number of nodes of degree k.

- 1. The first term corresponds to degree k-1 nodes becoming degree k nodes.
- 2. The second term corresponds to degree k nodes becoming degree k-1 nodes.
- 3. Detail: $A_0 = 0$
- 4. One node is added per unit time.
- Seed with some initial network (e.g., a connected pair)

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▶ In general, probability of attaching to a specific node of degree k at time t is

$$\mathbf{Pr}(\text{attach to node } i) = \frac{A_k}{A(t)}$$

where
$$A(t) = \sum_{k=1}^{\infty} A_k N_k(t)$$
.

- ▶ E.g., for BA model, $A_k = k$ and $A = \sum_{k=1}^{\infty} kN_k(t)$.
- For $A_k = k$, we have

$$A(t) = \sum_{k'=1}^{\infty} k' N_{k'}(t) = 2t$$

since one edge is being added per unit time.

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

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► So now

$$\frac{\mathrm{d}N_k}{\mathrm{d}t} = \frac{1}{A} \left[A_{k-1} N_{k-1} - A_k N_k \right] + \delta_{k1}$$

becomes

$$\frac{\mathrm{d}N_k}{\mathrm{d}t} = \frac{1}{2t} \left[(k-1)N_{k-1} - kN_k \right] + \delta_{k1}$$

- As for BA method, look for steady-state growing solution: $N_k = n_k t$.
- We replace dN_k/dt with $dn_k t/dt = n_k$.
- We arrive at a difference equation:

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

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Rearrange and simply:

$$n_{k} = \frac{1}{2}(k-1)n_{k-1} - \frac{1}{2}kn_{k} + \delta_{k1}$$
$$\Rightarrow (k+2)n_{k} = (k-1)n_{k-1} + 2\delta_{k1}$$

► Two cases:

$$k = 1 : n_1 = 2/3 \text{ since } n_0 = 0$$

$$k > 1 : n_k = \frac{(k-1)}{k+2} n_{k-1}$$

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Now find n_k :

$$k > 1: n_k = \frac{(k-1)}{k+2} n_{k-1} = \frac{(k-1)}{k+2} \frac{(k-2)}{k+1} n_{k-2}$$
$$= \frac{(k-1)}{k+2} \frac{(k-2)}{k+1} \frac{(k-3)}{k} n_{k-3}$$
$$= \frac{(k-1)}{k+2} \frac{(k-2)}{k+1} \frac{(k-3)}{k} \frac{(k-4)}{k-1} n_{k-4}$$

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$$= \frac{(k-1)(k-2)(k-3)(k-4)(k-5)\cdots 5}{k+2} \frac{4321}{k+1} \frac{1}{k} \frac{1}{(k-1)(k-2)\cdots 87854} \frac{321}{854} n_1$$

$$\Rightarrow n_k = \frac{6}{k(k+1)(k+2)}n_1 = \frac{4}{k(k+1)(k+2)} \sim k^{-3}$$





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

$$N_k(t) = n_k(t)t \propto k^{-3}$$
 for large k .

- Now: what happens if we start playing around with the attachment kernel A_k ?
- ▶ Again, is the result $\gamma = 3$ universal (\boxplus)?
- ▶ Natural modification: $A_k = k^{\nu}$ with $\nu \neq 1$.
- But we'll first explore a more subtle modification of A_k made by Redner/Krapivsky [3]
- \blacktriangleright Keep A_k linear in k but tweak details.
- ▶ Idea: Relax from $A_k = k$ to $A_k \sim k$ as $k \to \infty$.

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Recall we used the normalization:

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

We now have

$$A(t) = \sum_{k'=1}^{\infty} A_{k'} N_{k'}(t)$$

where we only know the asymptotic behavior of A_k .

- \blacktriangleright We assume that $A = \mu t$
- We'll find μ later and make sure that our assumption is consistent.
- As before, also assume $N_k(t) = n_k t$.

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For $A_k = k$ we had

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

► This now becomes

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

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

Again two cases:

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

$$k > 1 : n_k = n_{k-1} \frac{A_{k-1}}{\mu + A_k}$$

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▶ Dealing with the k > 1 case:

$$n_k = n_{k-1} \frac{A_{k-1}}{\mu + A_k} = n_{k-1} \frac{A_{k-1}}{A_k} \frac{1}{1 + \frac{\mu}{A_k}}$$

$$= n_{k-2} \frac{A_{k-2}}{A_{k_1}} \frac{1}{1 + \frac{\mu}{A_{k-1}}} \frac{A_{k-1}}{A_k} \frac{1}{1 + \frac{\mu}{A_k}}$$
$$= n_1 \frac{A_1}{A_k} \prod_{j=2}^k \frac{1}{1 + \frac{\mu}{A_j}}$$

$$= n_1 \frac{A_1}{A_k} \left(1 + \frac{\mu}{A_1} \right) \prod_{j=1}^k \frac{1}{1 + \frac{\mu}{A_j}}$$

$$=\frac{\mu}{A_k}\prod_{i=1}^k\frac{1}{1+\frac{\mu}{A_i}}$$
 since $n_1=\mu/(\mu+A_1)$

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- ► Time for pure excitement: Find asymptotic behavior of n_k given $A_k \to k$ as $k \to \infty$.
- ► For large k:

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

$$=\frac{\mu}{\cancel{A_k}}\frac{A_1}{(A_1+\mu)}\frac{A_2}{(A_2+\mu)}\cdots\frac{k-1}{(k-1+\mu)}\frac{\cancel{k}}{(k+\mu)}$$

$$\propto \frac{\Gamma(k)}{\Gamma(k+\mu+1)} \sim \frac{\sqrt{2\pi}k^{k+1/2}e^{-k}}{\sqrt{2\pi}(k+\mu+1)^{k+\mu+1+1/2}e^{-(k+\mu+1)}} \\ \propto k^{-\mu-1}$$

Since μ depends on A_k , details matter...

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- Now we need to find μ .
- Our assumption again: $A = \mu t = \sum_{k=1}^{\infty} N_k(t) A_k$
- Since $N_k = n_k t$, we have the simplification $\mu = \sum_{k=1}^{\infty} n_k A_k$
- Now subsitute in our expression for n_k :

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

- Closed form expression for μ .
- We can solve for μ in some cases.
- ▶ Our assumption that $A = \mu t$ is okay.

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- Amazingly, we can adjust A_k and tune γ to be anywhere in $[2, \infty)$.
- $\gamma = 2$ is the lower limit since

$$\mu = \sum_{k=1}^{\infty} A_k n_k \sim \sum_{k=1}^{\infty} k n_k$$

must be finite.

Let's now look at a specific example of A_k to see this range of γ is possible.

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- ▶ Consider $A_1 = \alpha$ and $A_k = k$ for $k \ge 2$.
- Find $\gamma = \mu + 1$ by finding μ .
- **Expression** for μ :

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

$$1 = \frac{1}{1 + \frac{\mu}{A_1}} + \sum_{k=2}^{\infty} \prod_{j=1}^{k} \frac{1}{1 + \frac{\mu}{A_j}}$$

$$1 - \frac{1}{1 + \frac{\mu}{A_1}} = \frac{1}{1 + \frac{\mu}{A_1}} \sum_{k=2}^{\infty} \prod_{j=2}^{k} \frac{1}{1 + \frac{\mu}{A_j}}$$

$$\frac{\frac{\mu}{\alpha}}{1 + \frac{\mu}{\alpha}} = \frac{1}{1 + \frac{\mu}{\alpha}} \sum_{k=2}^{\infty} \prod_{j=2}^{k} \frac{1}{1 + \frac{\mu}{A_j}} \text{ since } A_1 = \alpha$$

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Carrying on:

$$\frac{\frac{\mu}{\alpha}}{1+\frac{\mu}{\alpha}} = \frac{1}{1+\frac{\mu}{\alpha}} \sum_{k=2}^{\infty} \prod_{j=2}^{k} \frac{1}{1+\frac{\mu}{A_j}}$$

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

► Now use result that [3]

$$\sum_{k=2}^{\infty} \frac{\Gamma(a+k)}{\Gamma(b+k)} = \frac{\Gamma(a+2)}{(b-a-1)\Gamma(b+1)}$$

with a = 1 and $b = \mu + 1$.

$$\mu = \alpha \frac{\Gamma(3)}{(\mu + 1 - 1 - 1)\Gamma(2 + \mu)} \Gamma(2 + \mu)$$
$$\Rightarrow \mu(\mu - 1) = 2\alpha$$

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$$\mu(\mu-1)=2\alpha\Rightarrow\mu=\frac{1+\sqrt{1+8\alpha}}{2}.$$

Since $\gamma = \mu + 1$, we have

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

Craziness...

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Sublinear attachment kernels

Rich-get-somewhat-richer:

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

General finding by Krapivsky and Redner: [3]

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

- Stretched exponentials (truncated power laws).
- aka Weibull distributions.
- Universality: now details of kernel do not matter.
- ▶ Distribution of degree is universal providing ν < 1.

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Sublinear attachment kernels

Details:

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

$$n_k \sim k^{-\nu} e^{-\mu \left(rac{k^{1-
u}-2^{1-
u}}{1-
u}
ight)}$$

► For $1/3 < \nu < 1/2$:

$$n_k \sim k^{-
u} e^{-\mu rac{k^{1-
u}}{1-
u} + rac{\mu^2}{2} rac{k^{1-2
u}}{1-2
u}}$$

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

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Superlinear attachment kernels

Rich-get-much-richer:

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

- Now a winner-take-all mechanism.
- One single node ends up being connected to almost all other nodes.
- For $\nu > 2$, all but a finite # of nodes connect to one node.

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