

# Network Project

March 9, 2017

## Abstract

## 1 Implementation of the BA Model

### 1.1 The Initial Conditions

The BA model is a randomly generated model, which uses a method called preferential attachment to favour which nodes to connect to. This means that nodes with a high degree are more likely to be attached to be new nodes. The algorithm I used works as follows: 1. Set of an initial network a time  $\mathcal{G}_0$ .

2. Increment time  $t \rightarrow t+1$

3. Add one new vertex. 4. Add  $m$  edges as follows. ....

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There are a few points of ambiguity in this model. The first of which is with respect to  $\mathcal{G}_0$ . There is no explicit guidance on how to choose  $\mathcal{G}_0$ , however the choice of starting graph does have an affect. When deriving a solving the master equation for the system, we will use the approximation that  $E(t) = mN(t)$  for large  $t$ . However we can make this approximation exact by choosing an  $\mathcal{G}_0$  such that  $E(0) = mN(0)$ .

In finding this, one assumption I would like to make is that every node in  $\mathcal{G}_0$  has the same degree. This makes an easily programmable starting graph. This implies that  $\deg(n) = m$  for  $n \in \mathcal{G}_0$ .

There are many graphs with this property, however I would like to minimise the number of nodes in my starting graph (So our starting graph does not change our statistic) which implies we want a complete graph. The algebra is as follows:

In a complete graph  $E = \sum_{n=1}^N n - 1 = \frac{N(N-1)}{2}$

And so  $E(0) = mN(0) \Rightarrow \frac{N(0)(N(0)-1)}{2} = mN(0)$

$\Rightarrow N(0)^2 - (2m - 1)N = 0$

$\Rightarrow N = 0$  (trivial) and  $N = 2m + 1$

Therefore choosing  $\mathcal{G}_0$  to be a complete graph with  $2m + 1$  nodes is sufficient for the condition  $E(0) = mN(0)$ . Figure 1.1 shows the initial networks.

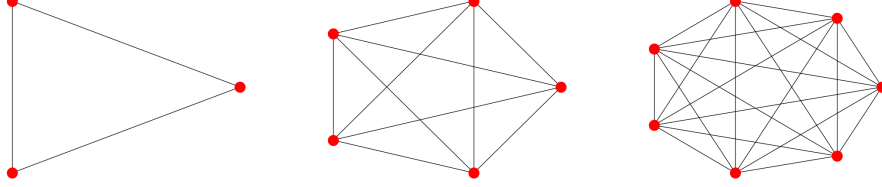


Figure 1:  $\mathcal{G}_0$  for  $m=1,2,3$  respectively.

## 1.2 Double Edges

Another point of ambiguity is with regards to multiple edges. In the model, we have preferential attachment, which implies as we attach more edges to a node, it will be preferred even more when adding the node edge randomly. This "Rich get richer" attitude means that we are likely to get double edges when  $m > 1$ . For instance, if a new node  $k$  is added and attached to node  $n < k$ , then the probability of that happening again rises, implying we are more likely to see a double edge. This is especially true for small networks. Figure 1 shows a graph of 10 without addressing this issue and one where we do. This phenomena does

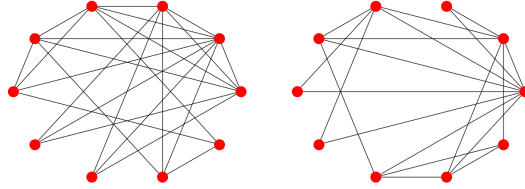


Figure 2: Left: *Example graph of 10 nodes where we allow double edges ( $m=3$ ). Note that there are nodes with degree less than  $m$ .*

Right: *Example of graph of 10 nodes. Note that all nodes have degree  $> m$ . Note that in both cases, I have not used  $\mathcal{G}_0$ , and instead have used a small initial graph to emphasise the difference in the cases.*

not make sense in the circumstances for which this model is implemented, such as modeling the relationships between websites. Therefore I have decided to use the latter case. Also for large systems, theoretically there is no difference, since the probability of a node being chosen twice  $\rightarrow 0$ .

### 1.3 Udpating Probabilities

### 1.4 Testing

## 2 Theoretical Derivation of Degree

There are a few ways of approximated the degree distribution  $p(k)$ , all three of which use the master equation:

$$n(k, t + 1) = n(k, t) + m\Pi(k - 1, t)n(k - 1, t) - m\Pi(k, t)n(k, t) + \delta_{k,m} \quad (1)$$

Where  $\Pi(k, t)$  is the probaility of an edge being attached to a node of degree  $k$ . Since we are taking  $\Pi(k, t) \propto k$ , and that the probabilities are normalised, way get that:

$$\Pi(k, t) = \frac{k}{\sum_{k=1}^{\infty} kn(k, t)} \quad (2)$$

Where  $kn(k, t)$  is the number of degrees of the nodes of degree  $k$ . Also, each edge is repensible for 2 degrees, and so:

$$\Pi(k, t) = \frac{k}{2E(t)} \quad (3)$$

I have already discussed that  $E(t) = mN(t)$  using the initial conditions chosen, and so  $\Rightarrow \Pi(k, t) = \frac{k}{2mN(t)}$ . Applying this to (1) the master equation becomes:

$$n(k, t + 1) = n(k, t) + \frac{(k - 1)n(k - 1, t)}{2N(t)} - \frac{kn(k, t)}{2N(t)} + \delta_{k,m} \quad (4)$$

Now we define the probability of choosing a degree randomly with degree  $k$  at time  $t$ :

$$p(k, t) = \frac{n(k, t)}{N(t)} \quad (5)$$

So the master equation:

$$N(t + 1)p(k, t + 1) - N(t)p(k, t) = -\frac{k}{2}p(k - 1, t) - \frac{k}{2}p(k, t) + \delta_{k,m} \quad (6)$$

NOT SURE HERE

In order to go further, we assume that  $p(k)$  has nice ergodic properties. This means that  $p_{\infty} = \lim_{t \rightarrow \infty} p(k, t)$ , i.e. the limit converges. Applying this to (6) the final form of our master equation becomes:

$$p_{\infty}(k) = -\frac{1}{2}((k - 1)p_{\infty}(k - 1) - kp_{\infty}(k)) + \delta_{k,m} \quad (7)$$

## 2.1 Continuous Approximation

Equation (7) can be used to find the degree distribution of the model. An approximation of this distribution can be found using a limiting case, e.i. instead of have discrete degrees, we look at the continuous case  $k + 1 \rightarrow k + \Delta k$ . (7) becomes:

$$p(k) \approx \lim_{\Delta k \rightarrow 0} \frac{-\frac{1}{2}((k - \Delta k)p_{\infty}(k - \Delta k) - kp_{\infty}(k)) + \delta_{k,m}}{\Delta k} \quad (8)$$

$$\Rightarrow p(k) \approx \frac{\partial kp_{\infty}(k)}{\partial k} \quad (9)$$

By inspection (Looking for a solution of the type  $k^{-\gamma}$ ), we find that  $p(k) \propto k^{-3}$  is a solution. This solution is very approximal. However once case we would expect to see such a distribution is for  $m \rightarrow \infty$ . As  $m$  grows large, the difference between  $k - 1$  and  $k$  grows small proportional to  $k$ , and so the limiting case becomes a reality.

## 2.2 Difference Derivation

It is possible however to derive a solution from the difference equation. First we look at  $k > m$  and rearrange (7):

$$\frac{p_{\infty}(k)}{p_{\infty}(k-1)} = -\frac{k-1}{2(k+1)} \quad (10)$$

This may no look particularly helpful, however there is an identity of the Gamma function. The equation:

$$\frac{f(z)}{f(z-1)} = \frac{z+a}{z+b} \quad (11)$$

Has the solution

$$f(z) = A \frac{\Gamma(z+1+a)}{\Gamma(z+1+b)} \quad (12)$$

Therefore our difference equation has solution

$$p_{\infty}(k) = A \frac{\Gamma(k)}{\Gamma(k+2)} \quad (13)$$

Using the identity  $\Gamma(n) = (n-1)!$  for  $n \in N_0$ , the solution becomes:

$$p_{\infty}(k) = \frac{A}{k(k+1)(k+2)} \quad (14)$$

The constant  $A$  can be found by looking at the boundary case,  $k = m$ , (7) becomes

$$p_{\infty}(m) = -\frac{m}{2}p_{\infty}(m) + 1 \quad (15)$$

$$\Rightarrow p_{\infty}(m) = \frac{1}{m+2} \quad (16)$$

This boundary condition implies that

$$A = 2m(m + 1) \quad (17)$$

Thus we derive the solution to the difference equation as:

$$p_{\infty}(k) = 2m(m + 1)/k(k + 1)(k + 2) \quad (18)$$

I expect this distribution to be more accurate than that procured by the continuous approximation, as I have made less assumptions and approximations whilst deriving it.

### 3 Comparison with Real Data

Now I wish to compare these theoretical plots with the actual data captured by my model.

I shall run my programme for  $m=1,2,3$  and for graphs of 10,000 nodes. I believe this is large enough to allow the ergodic properties of the probabilities, e.i.  $p_{infy}(k)$  to arise.

A key characteristic of the model is that as one increases the number of nodes in the graph ( $N$ ), the maximum degree  $k_1$  observed also increase, which means no matter big the graph, the statistics towards the larger degrees will always be sparse. To combat this I ran the same experiment 100 times in order to build up a enough observations for large degree  $k$ , improving our statistic. Figure 3.1 shows the outcome. Visually, one can see from that for small values of  $k$ , the probability fits our theoretical distribution perfectly. This is because there are a lot more nodes with degree small  $k$ , and so a lot more data is available, thus the distribution is prominent. However, for large  $k$  we have fewer and fewer nodes per degree, as predicted. This creates the 'fat tail' affect present on all three figures.

Notice as well that as  $m$  increase, our theoretical, and practical data moves closer to the line  $p(k) = k^{-3}$ . This verifies the effect I would expect to see for large  $m$ .

#### 3.1 Statistical Approach

I wish to analyse the model statistically. However, the 'fat tail' in the data will surely dominated any statistical test we wish to run. Thus a way of minimising this 'fat tail' affect, while keeping the necessary characteristics of the probability distribution is necessary. How I approached this we by log binning.

When creating analysing probability distributions from samples, data is put into bins, and the frequency recorded. In most cases we have a bin length  $b_{n+1} - b_n =: \Delta$ , which is constant. However in a log bin process, the bins have a relation  $\frac{b_{n+1}}{b_n} = \Delta$ . This means that the bins increase logarithmically as the data grows larger (Hence the name).

This means for small  $k$ , where the data are plentiful, the bins are small to

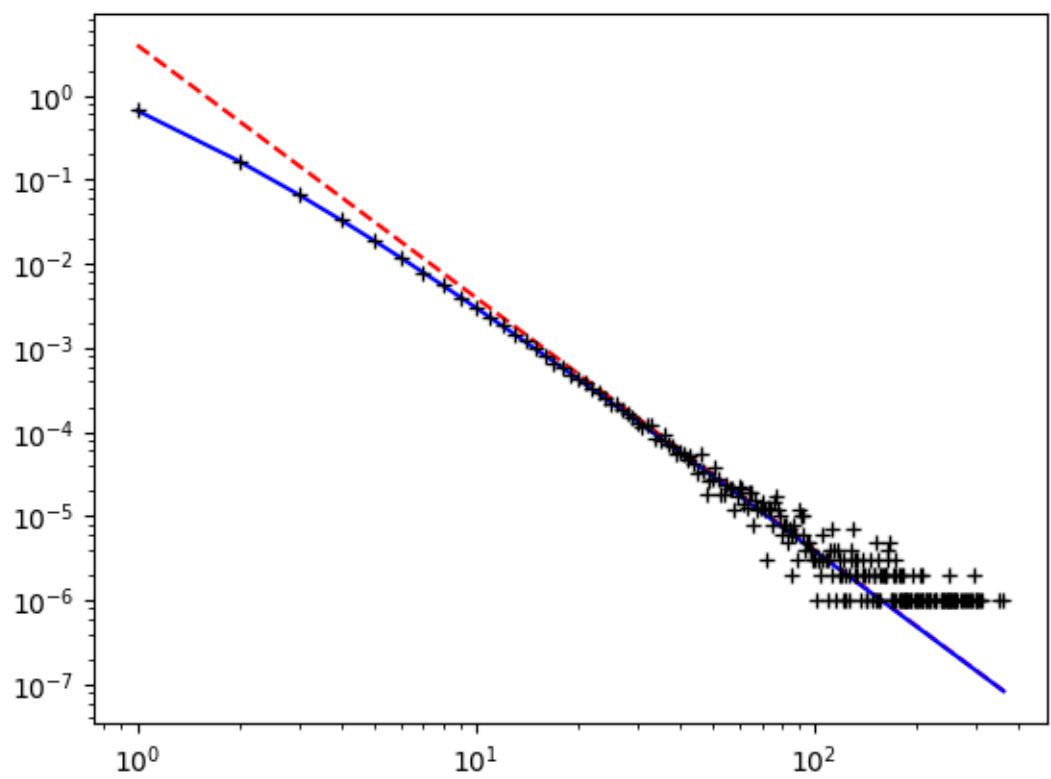


Figure 3:

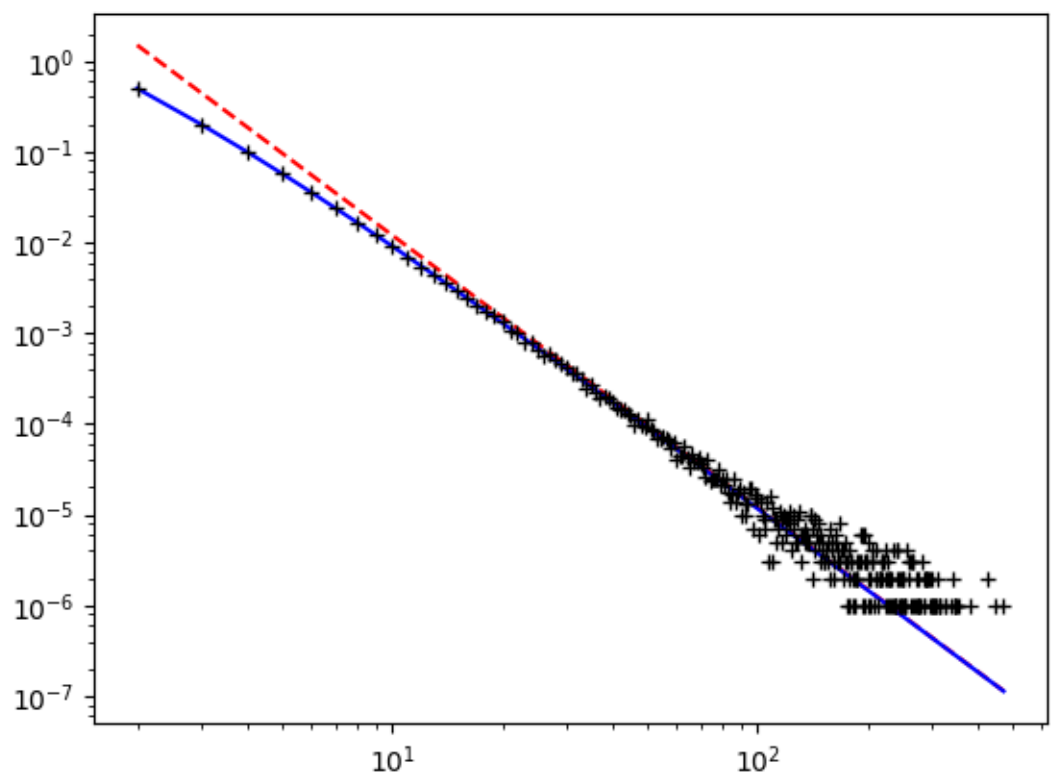


Figure 4: Left:

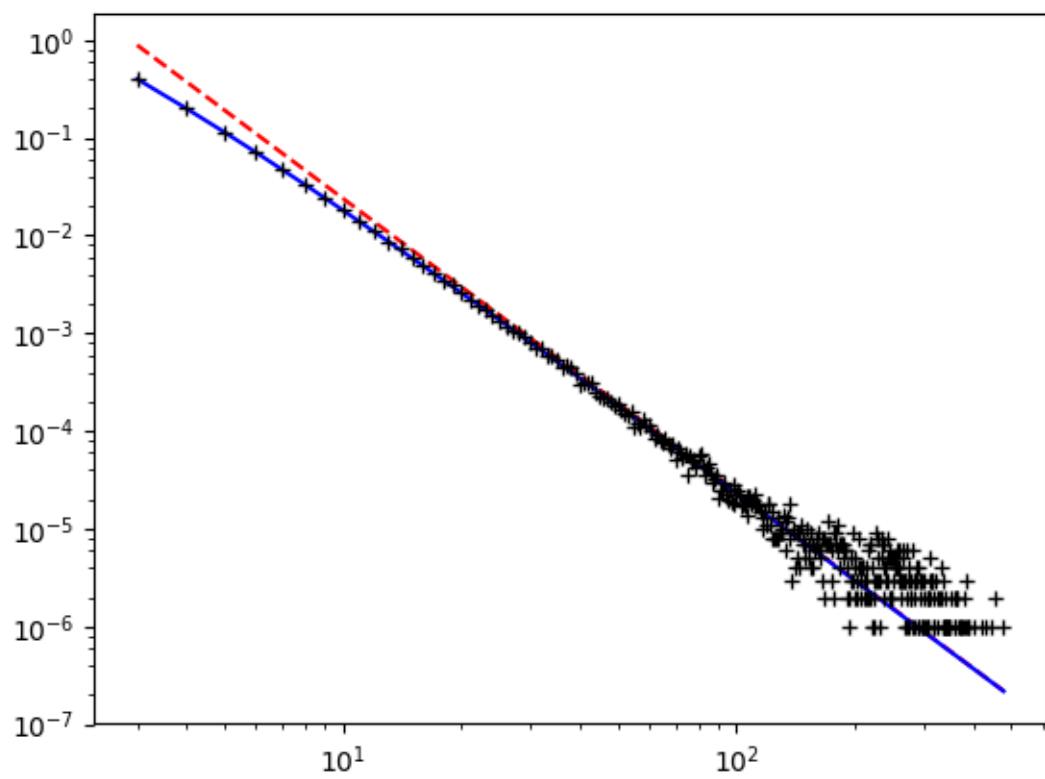


Figure 5: Left:



capture as much information as possible. However for large  $k$ , where our data is sparse, the bins are large, meaning the a lot of data is grouped together to help gain insight into the behaviour. The geometric mean of each bin is then plotted. Figure 4,5,6 show this:

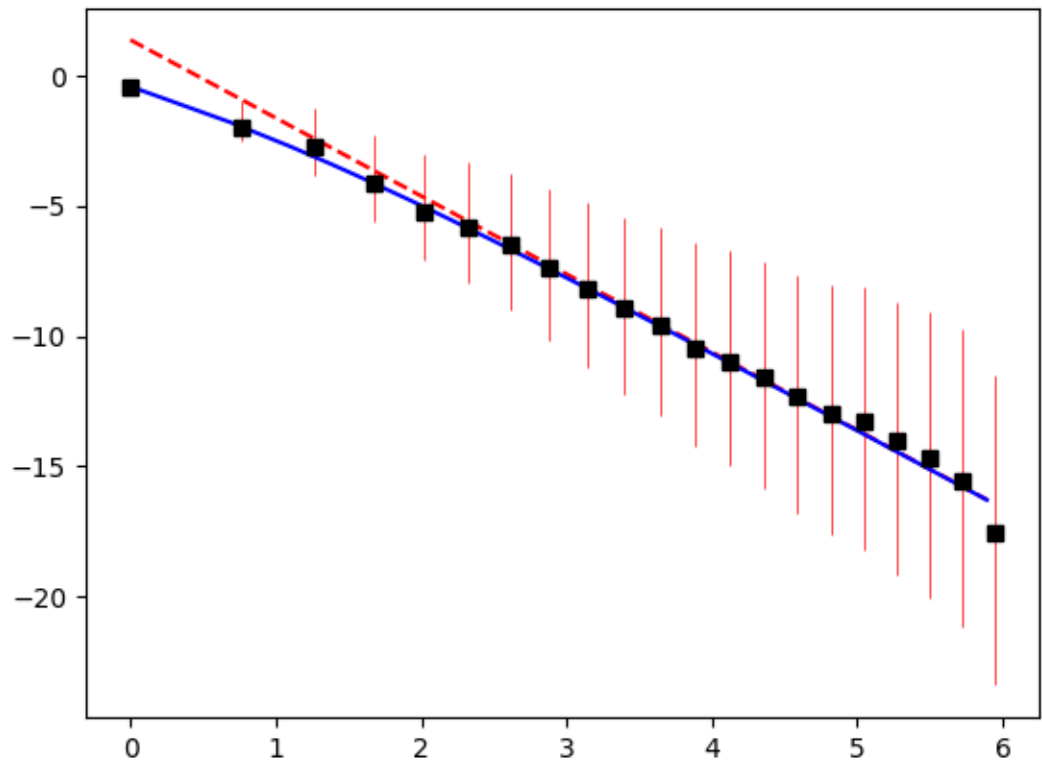


Figure 6: Left:

## 4 Largest K

-How does it depend on N? Theoretical 4 -Real data -Estimate uncertainties/errors  
 -data collapse?

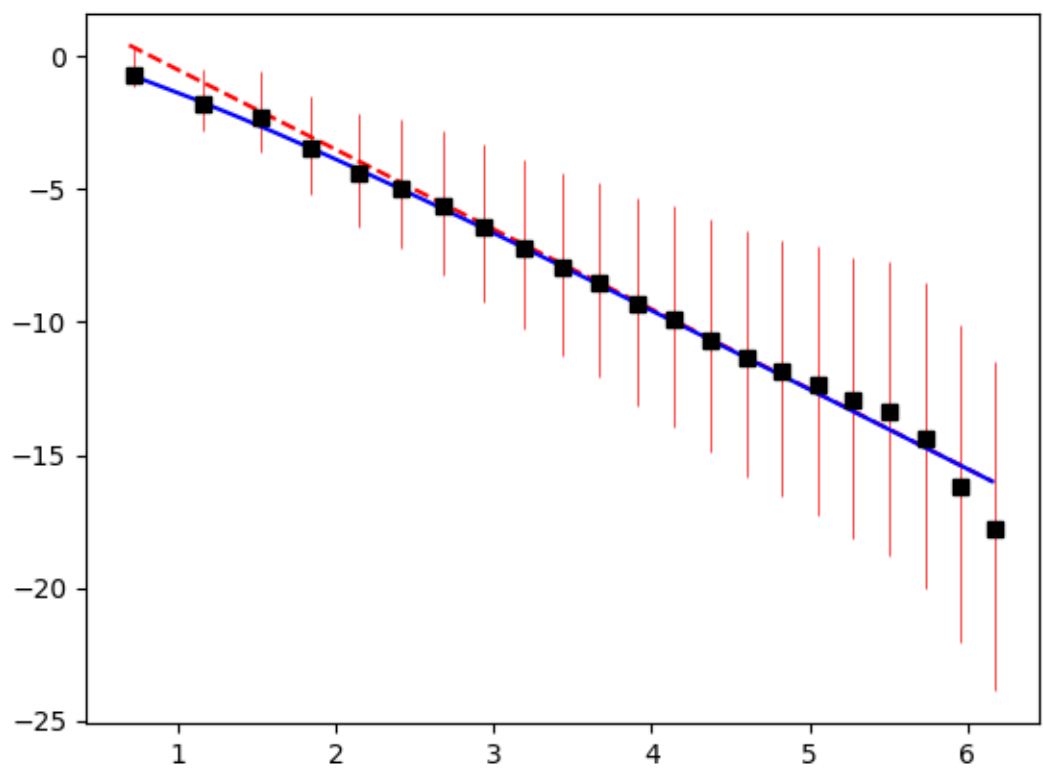


Figure 7: Left:

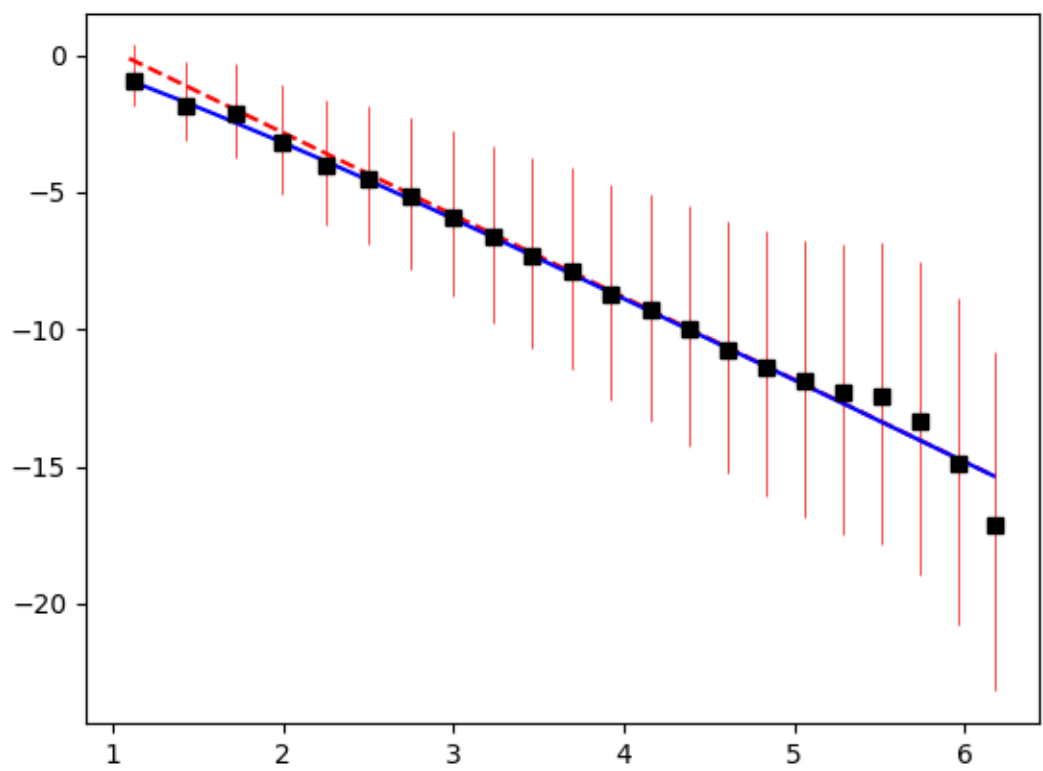


Figure 8: Left: