

Network Science

2019. október 8.

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function
formalism

Network models

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Generating function
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THE ERDŐS-RÉNYI MODEL

The Erdős-Rényi model (1959)

Network models

E-R model

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Generating function
formalism

The Erdős-Rényi model (classical random graphs)

Pál Erdős and Alfréd Rényi:

- Take N nodes.
- Uniformly link each pair independently of each other with probability p .



- This is also called as $G(N, p)$ model.
- The $G(N, M)$ model is almost the same: distribute M links independently amongst the N nodes with uniform probability.

The Erdős-Rényi model (1959)

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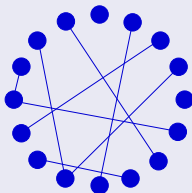
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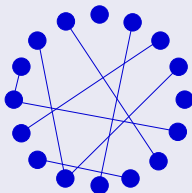
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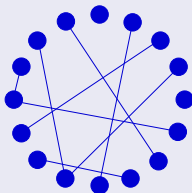
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Properties of the Erdős-Rényi model

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function
formalism

Properties of the E-R model:

- small world property?

Properties of the Erdős-Rényi model

Network models

E-R model

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C in the E-R model

Giant component

Generating function
formalism

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Network models

E-R model

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$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function
formalism

Properties of the E-R model:

- small world property.
- average degree?

Properties of the Erdős-Rényi model

Network models

E-R model

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C in the E-R model

Giant component

Generating function
formalism

Properties of the E-R model:

- small world property.
- average degree: $\langle k \rangle = (N - 1)p \simeq Np$,

Properties of the Erdős-Rényi model

Network models

E-R model

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C in the E-R model

Giant component

Generating function
formalism

Properties of the E-R model:

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Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function
formalism

Properties of the E-R model:

- small world property.
- average degree: $\langle k \rangle = (N - 1)p \simeq Np$,
- number of expected links: $M = pN(N - 1)/2$.

Degree distribution of the E-R graph

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function
formalism

Degree distribution of the E-R graph

Network models

E-R model

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C in the E-R model

Giant component

Generating function formalism

We have already derived the $p(k)$ of the E-R graph earlier,

$$p(k) = \binom{N-1}{k} p^k (1-p)^{N-1-k} \simeq \binom{N}{k} p^k (1-p)^{N-k} \quad (\text{binomial})$$

$$\simeq \frac{\langle k \rangle^k}{k!} e^{-\langle k \rangle} \quad (\text{Poisson})$$

Degree distribution of the E-R graph

Network models

E-R model

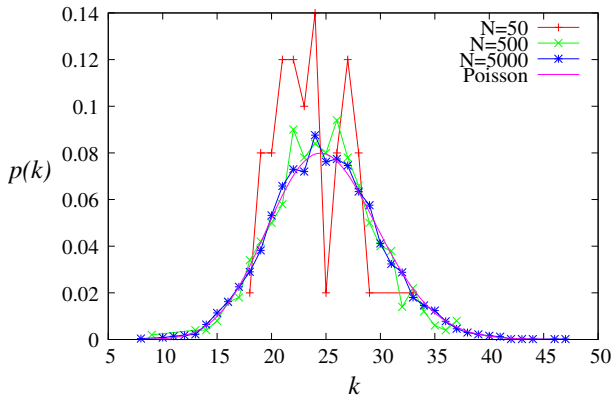
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Giant component

Generating function formalism



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Network models

E-R model

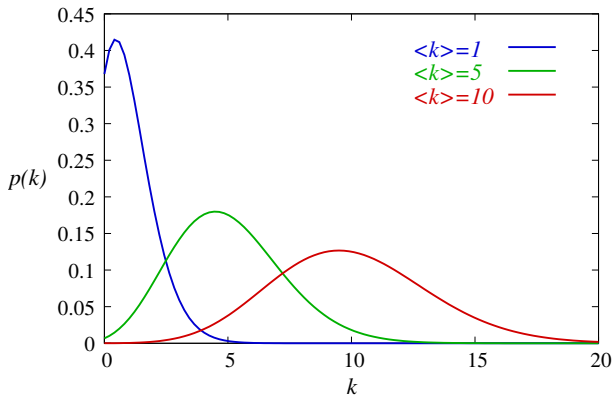
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C in the E-R model

Giant component

Generating function formalism



Degree distribution of the E-R graph

Variance

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function formalism

- What is the variance of $p(k)$?

The degree distribution is binomial,

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

→ the average and variance for a binomial distribution in general is

$$\langle k \rangle = Np,$$

$$\langle k^2 \rangle = Np(1-p) + p^2 N^2,$$

$$\text{Var}(k) = \langle k^2 \rangle - \langle k \rangle^2 = Np(1-p),$$

$$\sigma(k) = \sqrt{\text{Var}(k)} = \sqrt{Np(1-p)}.$$

Degree distribution of the E-R graph

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Network models

E-R model

Definition

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C in the E-R model

Giant component

Generating function

formalism

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Degree distribution of the E-R graph

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Network models

E-R model

Definition

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C in the E-R model

Giant component

Generating function
formalism

- What happens in the $N \rightarrow \infty$ limit for a „realistic“ E-R graph? (i.e., an E-R graph modeling a real system).

Degree distribution of the E-R graph

Variance

Network models

E-R model

Definition

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C in the E-R model

Giant component

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- What happens in the $N \rightarrow \infty$ limit for a „realistic“ E-R graph? (i.e., an E-R graph modeling a real system).

It must remain sparse! $\rightarrow \langle k \rangle = \text{const.}$,

$$\left. \begin{array}{l} N \rightarrow \infty \\ \langle k \rangle = Np \rightarrow \text{const.} \end{array} \right\} \Rightarrow p \rightarrow 0$$

$$\text{Var}(k) = Np(1-p) = \langle k \rangle (1-p)$$

$$\rightarrow \text{Var}(k) \rightarrow \langle k \rangle = \text{const.}$$

Degree distribution of the E-R graph

Variance

Network models

E-R model

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$$\rightarrow \text{Var}(k) \rightarrow \langle k \rangle = \text{const.}$$

The variance is **constant**, thus, it becomes **negligible compared to the system size!**

Degree distribution of the E-R graph

Variance

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function
formalism

- In the continuum formalism:

$$\mathcal{P}(k > k_0) = \int_{k_0}^{\infty} p(k) dk = \int_{k_0}^{\infty} \frac{\langle k \rangle^k}{k!} e^{-\langle k \rangle} dk.$$

- E.g, for $\langle k \rangle = 10$:
 - the prob. to find a node with $k \geq 20$ is 0.00158826,
 - the prob. to find a node with $k \leq 1$ is 0.00049,
 - the prob. to find a node with $k \geq 100$ is $1.79967152 \times 10^{-13}$.
- According to sociologists, for a typical individual $k \sim 1000$.
 - the prob. to find someone with $k \geq 2000$ is roughly 10^{-27} !
 - A random society would be extremely homogeneous, with no outliers!

Degree distribution of the E-R graph

Variance

Network models

E-R model

Definition

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C in the E-R model

Giant component

Generating function
formalism

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Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function
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Clustering coefficient in the E-R graph

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function
formalism

- What is the clustering coefficient in the E-R graph?

Clustering coefficient in the E-R graph

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function formalism

- What is the clustering coefficient in the E-R graph?
 - The E-R graph is very democratic, and we expect all nodes to have more or less the same C , thus, $C_i \simeq \langle C \rangle$.
 - C_i can be also interpreted as the probability of the neighbors of i being connected. Since in the E-R model we link every pair independently with uniform probability p , the neighbors of any node shall be linked also with probability p .
 - Thus, in the E-R graph $\langle C \rangle = p$.

Giant component in the E-R graph

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function
formalism

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Network models

E-R model

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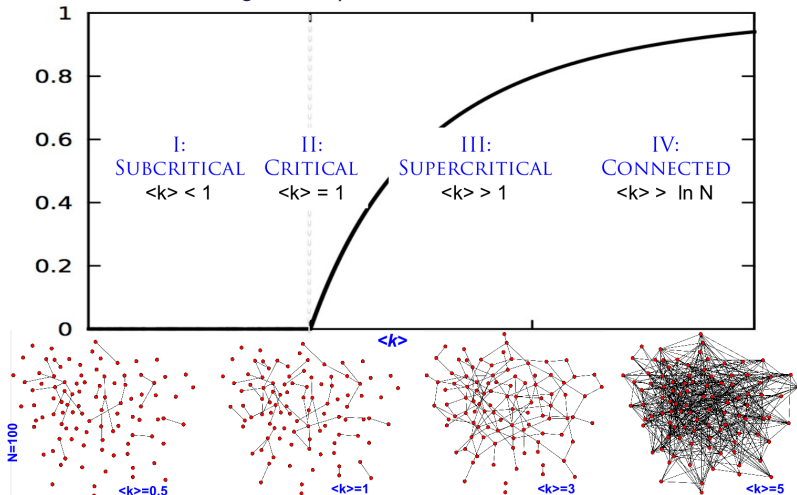
$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function formalism

Relative size of the largest component:



(from the slides of A.-L. Barabási)

Giant component in the E-R graph

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function
formalism

- How to calculate the relative size of the largest component,

$$S = \frac{s_1}{N}?$$

Giant component in the E-R graph

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function
formalism

- How to calculate the relative size of the largest component,

$$S = \frac{s_1}{N}?$$

- Let $u = 1 - S$ denote the fraction of nodes NOT in the giant component.

Giant component in the E-R graph

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function
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- How to calculate the relative size of the largest component,

$$S = \frac{s_1}{N}?$$

- Let $u = 1 - S$ denote the fraction of nodes NOT in the giant component.
- Suppose node i is NOT in the giant component, and let us examine the connection between i and j :

Giant component in the E-R graph

Network models

E-R model

Definition

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C in the E-R model

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- Suppose node i is NOT in the giant component, and let us examine the connection between i and j :
 - it is either non existent

Giant component in the E-R graph

Network models

E-R model

Definition

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C in the E-R model

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Generating function formalism

- How to calculate the relative size of the largest component,

$$S = \frac{s_1}{N}?$$

- Let $u = 1 - S$ denote the fraction of nodes NOT in the giant component.
- Suppose node i is NOT in the giant component, and let us examine the connection between i and j :
 - it is either non existent \rightarrow probability = $1 - p$,

Giant component in the E-R graph

Network models

E-R model

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C in the E-R model

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- Suppose node i is NOT in the giant component, and let us examine the connection between i and j :
 - it is either non existent \rightarrow probability = $1 - p$,
 - or j is also not in the giant component

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E-R model

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C in the E-R model

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 - it is either non existent \rightarrow probability = $1 - p$,
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Giant component in the E-R graph

Network models

E-R model

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C in the E-R model

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 - it is either non existent \rightarrow probability = $1 - p$,
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\rightarrow The probability that i is NOT in the giant component is

$$(1 - p + pu)^{N-1}$$

Giant component in the E-R graph

Network models

E-R model

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- How to calculate the relative size of the largest component,

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- Let $u = 1 - S$ denote the fraction of nodes NOT in the giant component.
- Suppose node i is NOT in the giant component, and let us examine the connection between i and j :
 - it is either non existent \rightarrow probability = $1 - p$,
 - or j is also not in the giant component \rightarrow probability = pu .

\rightarrow The probability that i is NOT in the giant component is

$$(1 - p + pu)^{N-1}$$

- However, the probability that i is NOT in the giant component is u by definition, thus

$$u = (1 - p + pu)^{N-1}.$$

Giant component in the E-R graph

Network models

E-R model

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C in the E-R model

Giant component

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$$u = (1 - p + pu)^{N-1}.$$

$$u = (1 - p(1 - u))^{N-1} = \left(1 - \frac{\langle k \rangle}{N-1}(1 - u)\right)^{N-1}$$

Giant component in the E-R graph

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function
formalism

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- Let $u = 1 - S$ denote the fraction of nodes **NOT** in the giant component.

$$u = (1 - p + pu)^{N-1}.$$

$$\begin{aligned} u &= (1 - p(1 - u))^{N-1} = \left(1 - \frac{\langle k \rangle}{N-1}(1 - u)\right)^{N-1} \\ \ln u &= (N-1) \ln \left[1 - \frac{\langle k \rangle}{N-1}(1 - u)\right] \end{aligned}$$

Giant component in the E-R graph

Network models

E-R model

Definition

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C in the E-R model

Giant component

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$$\ln u = (N-1) \ln \left[1 - \frac{\langle k \rangle}{N-1}(1 - u)\right]$$

$$\ln u \approx -(N-1) \left[\frac{\langle k \rangle}{N-1}(1 - u) \right]$$

Giant component in the E-R graph

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

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$$u \approx e^{-\langle k \rangle(1-u)}$$

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Network models

E-R model

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C in the E-R model

Giant component

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E-R model

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C in the E-R model

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$$u \approx e^{-\langle k \rangle (1-u)}.$$

$$S \approx 1 - e^{-\langle k \rangle S}.$$

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Network models

E-R model

Definition

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C in the E-R model

Giant component

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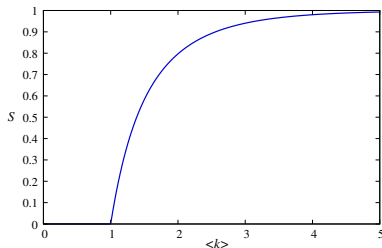
- Let $u = 1 - S$ denote the fraction of nodes **NOT** in the giant component.

$$u = (1 - p + pu)^{N-1}.$$

$$u \approx e^{-\langle k \rangle (1-u)}.$$

$$S \approx 1 - e^{-\langle k \rangle S}.$$

This equation can be solved numerically for any $\langle k \rangle$, giving the corresponding S :



Giant component in the E-R graph

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function
formalism

- Where is the „critical” point?

Giant component in the E-R graph

Network models

E-R model

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C in the E-R model

Giant component

Generating function formalism

- **Where is the „critical” point?**
 - The critical point is where S becomes larger than zero.

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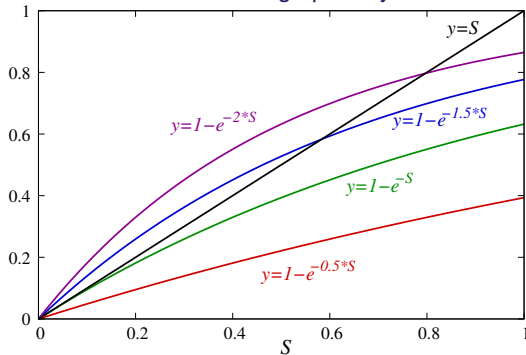
C in the E-R model

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Generating function formalism

- Where is the „critical” point?

- The critical point is where S becomes larger than zero.
- Let us solve $S = 1 - e^{-(k)S}$ „graphically”:



Giant component in the E-R graph

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E-R model

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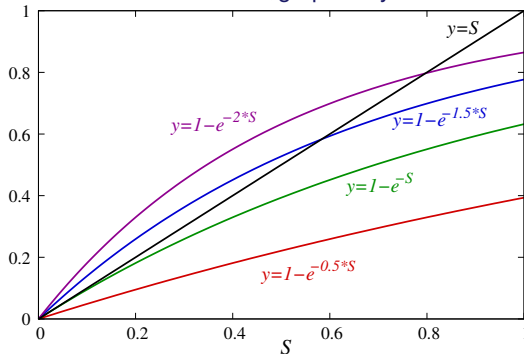
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→ What is the condition for having a non-trivial solution?

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E-R model

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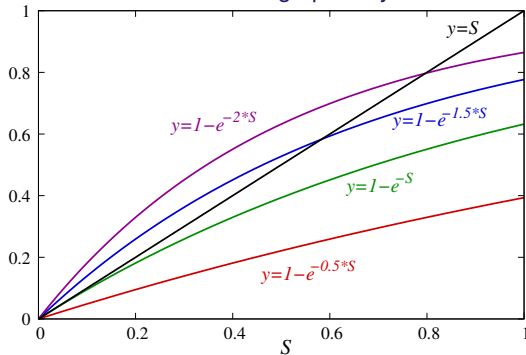
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- Let us solve $S = 1 - e^{-\langle k \rangle S}$ „graphically”:



→ What is the condition for having a non-trivial solution?

$$\left. \frac{d}{dS} \left(1 - e^{-\langle k \rangle S} \right) \geq 1 \right|_{S=0}$$

Giant component in the E-R graph

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function
formalism

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Network models

E-R model

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C in the E-R model

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Generating function
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Network models

E-R model

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C in the E-R model

Giant component

Generating function
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Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function formalism

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- Thus, the **critical point is at $k = 1$** , and for $k \geq 1$ we have a giant component in the E-R graph.

Percolation in a general random graph

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function
formalism

- What if we would like to study the emergence (or disappearance) of the giant component in another type of random graph?

Percolation in a general random graph

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function
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Percolation in a general random graph

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function
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Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

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Percolation in a general random graph

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

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Percolation in a general random graph

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

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Percolation in a general random graph

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

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- Our **main assumptions**:
 - we know the degree distribution $p(k)$,
 - we assume no degree correlations,
 - we approach the critical point of the percolation transition from below, i.e., from the dispersed phase where the network is sparse and can be assumed to be **locally tree-like**.

Percolation and generating functions

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function
formalism

Quick overview on generating functions in general:

Percolation and generating functions

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

Generating function formalism

Quick overview on generating functions in general:

- For a discrete random variable X that can take non-negative integer values with a probability distribution given by $P(X = k) = p_X(k)$, the corresponding **generating function** is defined as

$$G_X(z) = \sum_{k=0}^{\infty} z^k p_X(k).$$

Percolation and generating functions

Network models

E-R model

Definition

$p(k)$ in the E-R model

C in the E-R model

Giant component

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- The $p_X(k)$ probabilities defining the distributions can be obtained from the generating function as

$$p_X(k) = \frac{1}{k!} \left. \frac{dG_X(z)}{dz^k} \right|_{z=0}.$$