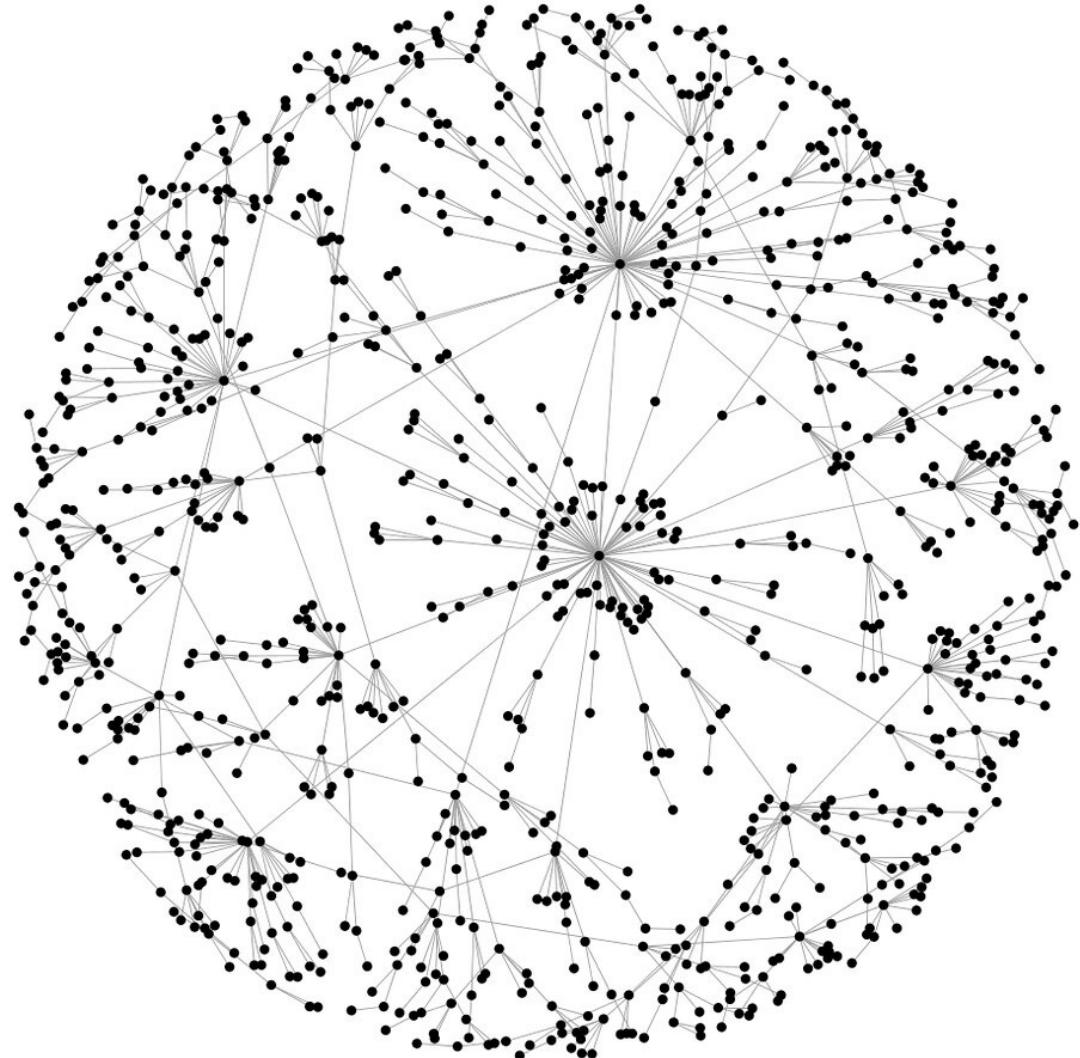




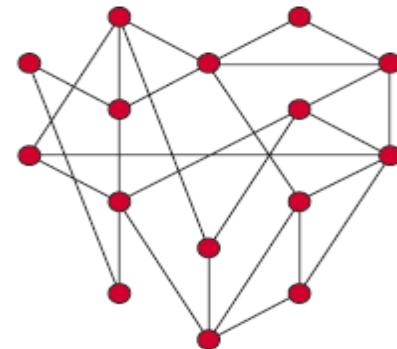
# Network revolution(s)



Network Science, 2023/24

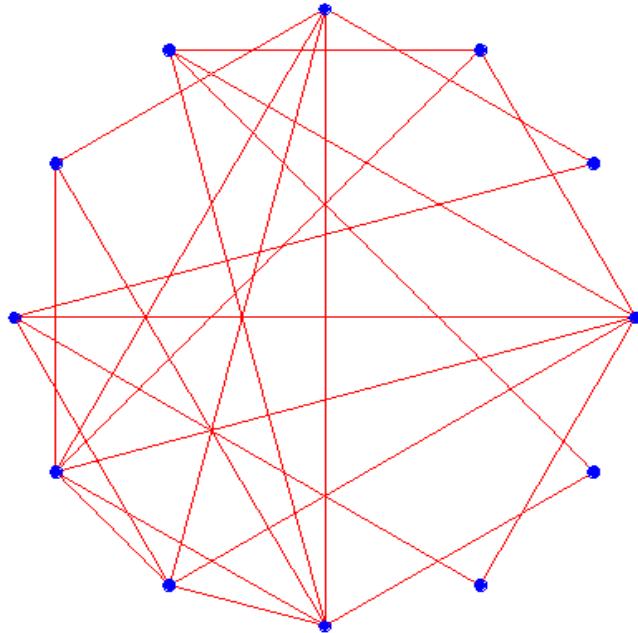


# Last class: Random graphs



# Random network model

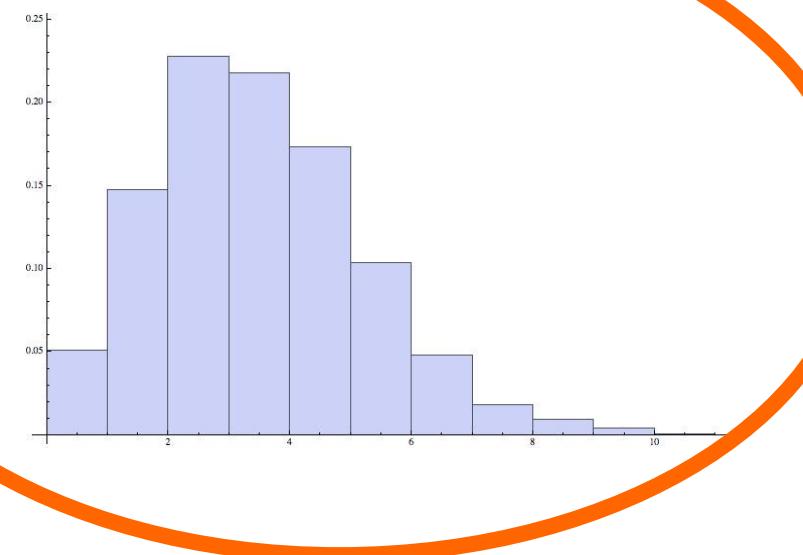
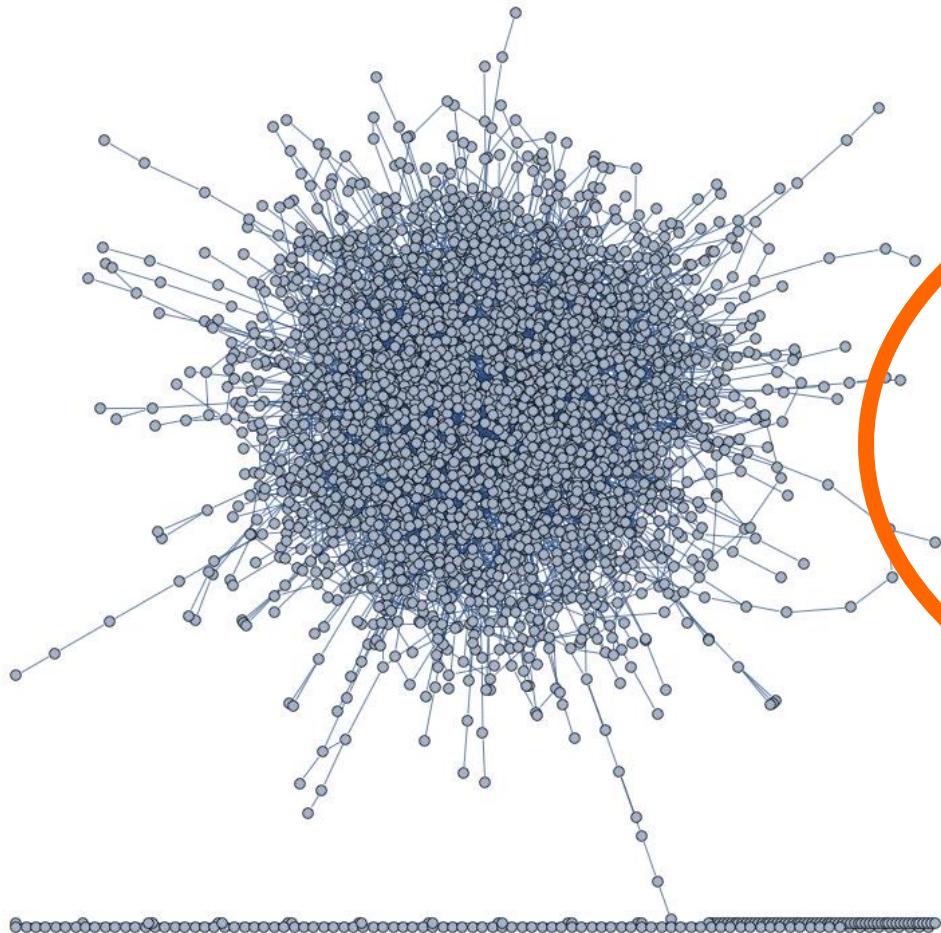
- A random network consists of  $N$  nodes where each pair of nodes is connected with probability  $p$ .



**Random network model or the Erdős and Renyi (ER) Model**  
*The null model of network science*

# Random network model

$N = 3 \times 10^3$  nodes,  $p = 10^{-3}$



# Degree distribution of a random graph

- The probability that a node  $i$  has exactly  $k$  partners is given by **a binomial distribution**

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

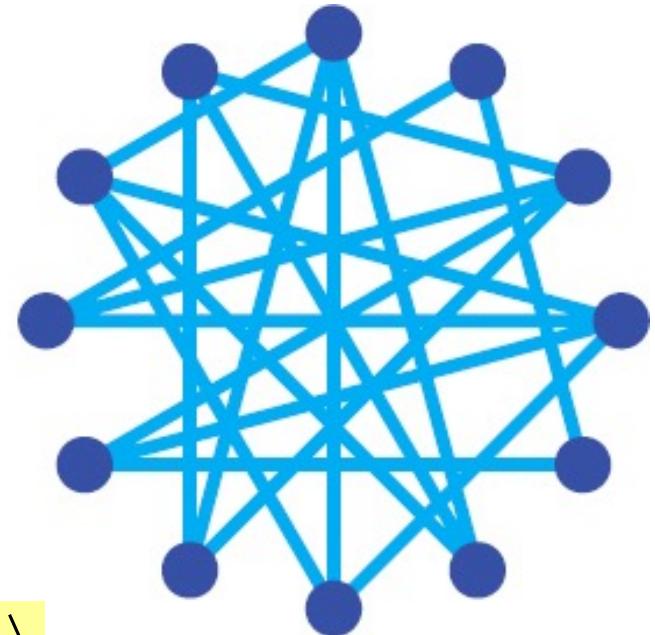
- Real networks are sparse (*i.e.*,  $\langle k \rangle \ll N$ )
- For large/sparse networks the binomial dist. is well approximated by **a Poisson distribution**:

$$P(k) = e^{-\langle k \rangle} \frac{\langle k \rangle^k}{k!}$$

# Random graphs portray a very low clustering coeff.

Average number of links  $e_i$  in the neighborhood of a node  $i$  with  $k_i$  partners?

$$p \times \frac{k_i(k_i - 1)}{2}$$



Thus, the clustering coefficient reads

$$C_i = \frac{e_i}{k_i(k_i - 1)/2} = p \frac{k_i(k_i - 1)/2}{k_i(k_i - 1)/2} = p = \frac{\langle k \rangle}{N}$$

which, for sparse & large graphs,  $C \rightarrow 0 !!$

# Random graphs portray a very low clustering coeff.

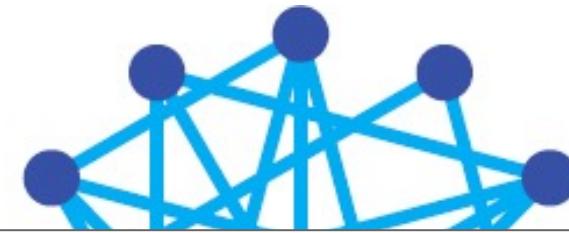
Real world networks often show large Clustering Coeff.

Film actors	→ C=0.2
Company directors	→ C=0.59
Math co-authorship	→ C=0.15
Physics co-authorship	→ C=0.45
Physics co-authorship	→ C=0.45
WWW	→ C=0.11
Neural networks	→ C=0.18

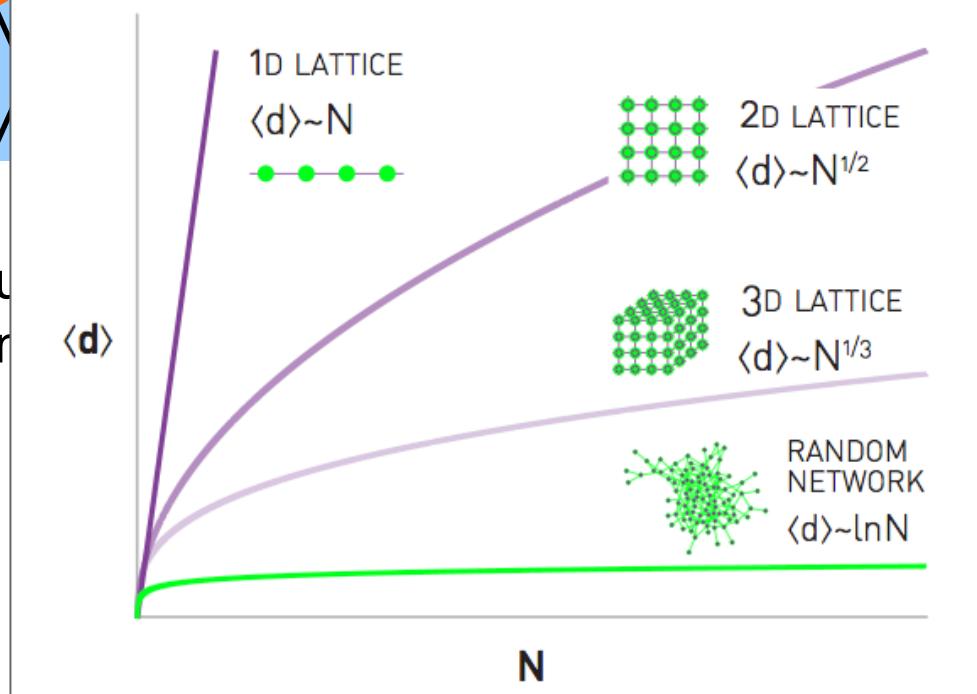
$$C = \frac{\langle k \rangle}{N} \quad ???$$

# Average path length of a random graph

$$APL = \langle L \rangle \approx \frac{\ln N}{\ln \langle k \rangle}$$

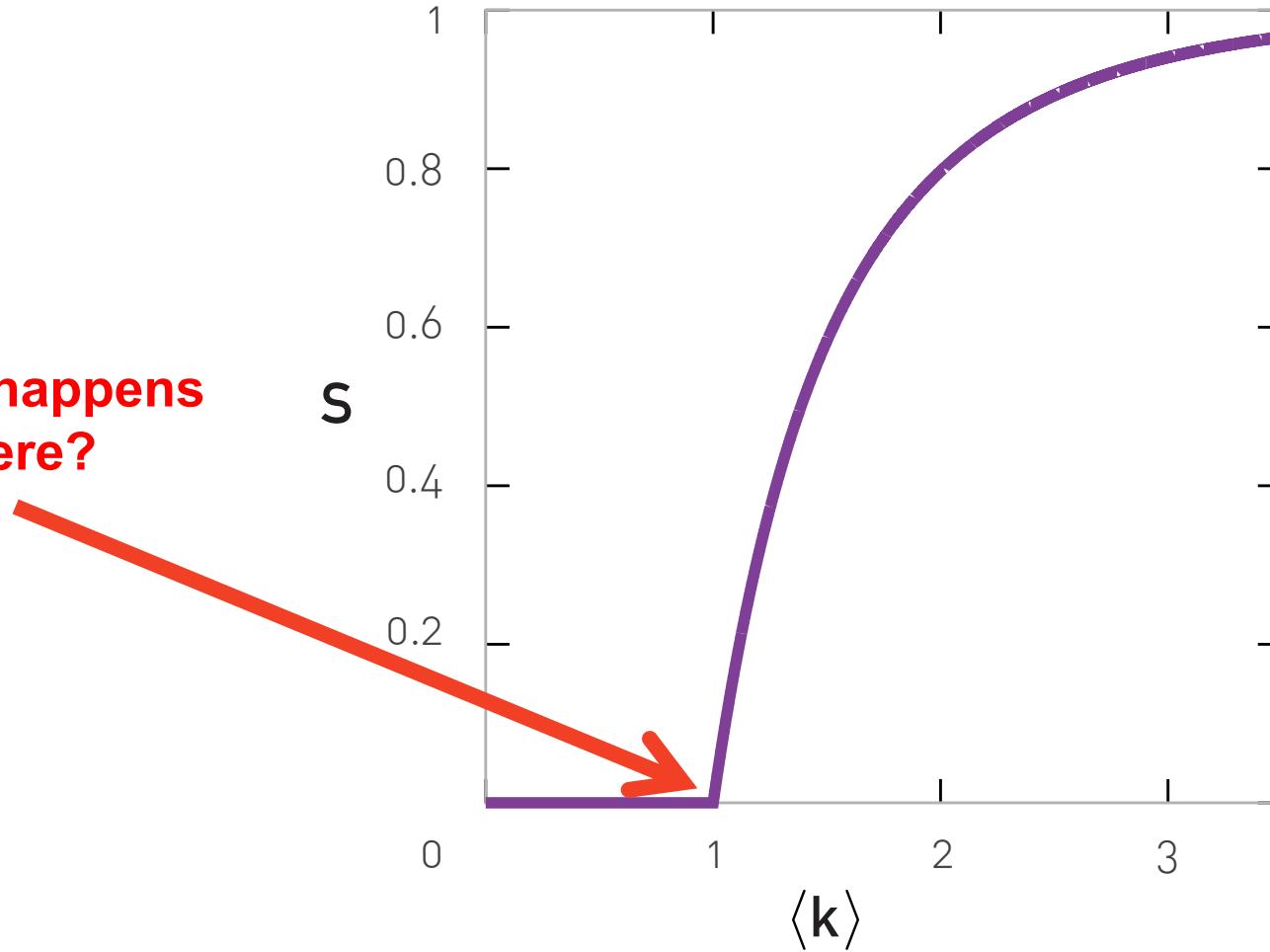


random network model can account for the emergence of small world phenomena



# Critical transitions

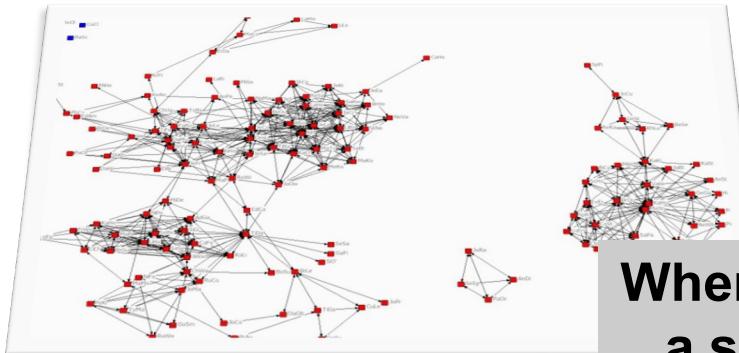
What happens here?



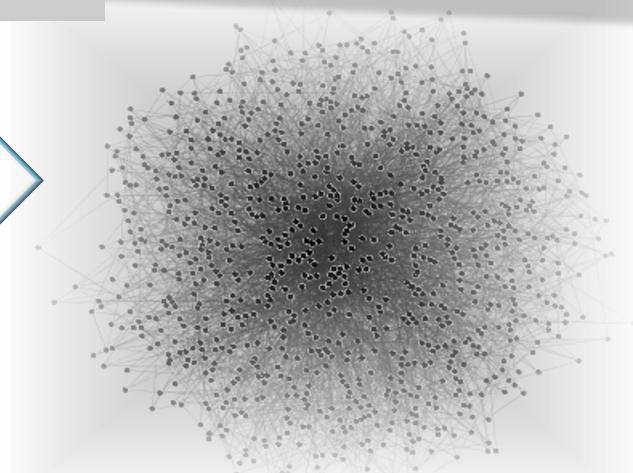
# Clustering vs Randomness

Clustering implies locality

Randomness enables shortcuts



Where should we put  
a social network?



Locally Structured

Random

**Could a network which is so strongly locally structured be at the same time a small world?**

# Merging structure and randomness

The Watts-Strogatz Small World model (Nature '98)

Watts & Strogatz invented a very simple model (**1 parameter!**) which interpolates between regular and random graphs.



Duncan J. Watts  
Microsoft Research

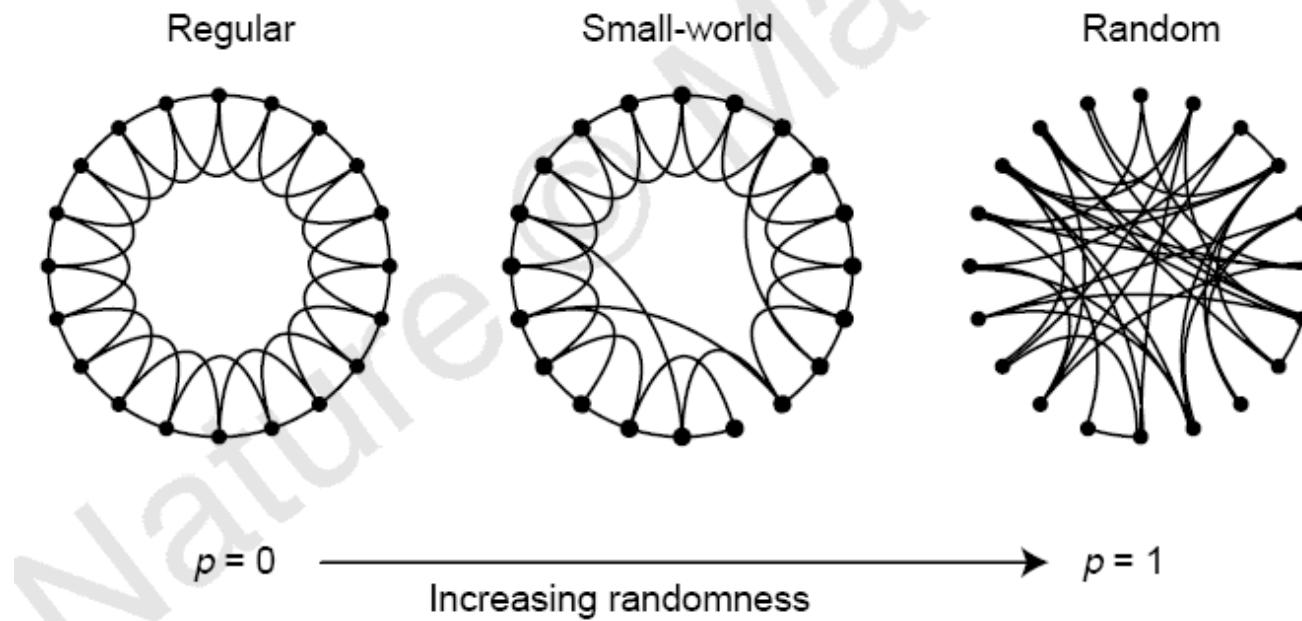


Steven H. Strogatz  
Cornell Univ.

# Merging structure and randomness

The Watts-Strogatz Small World model (Nature '98)

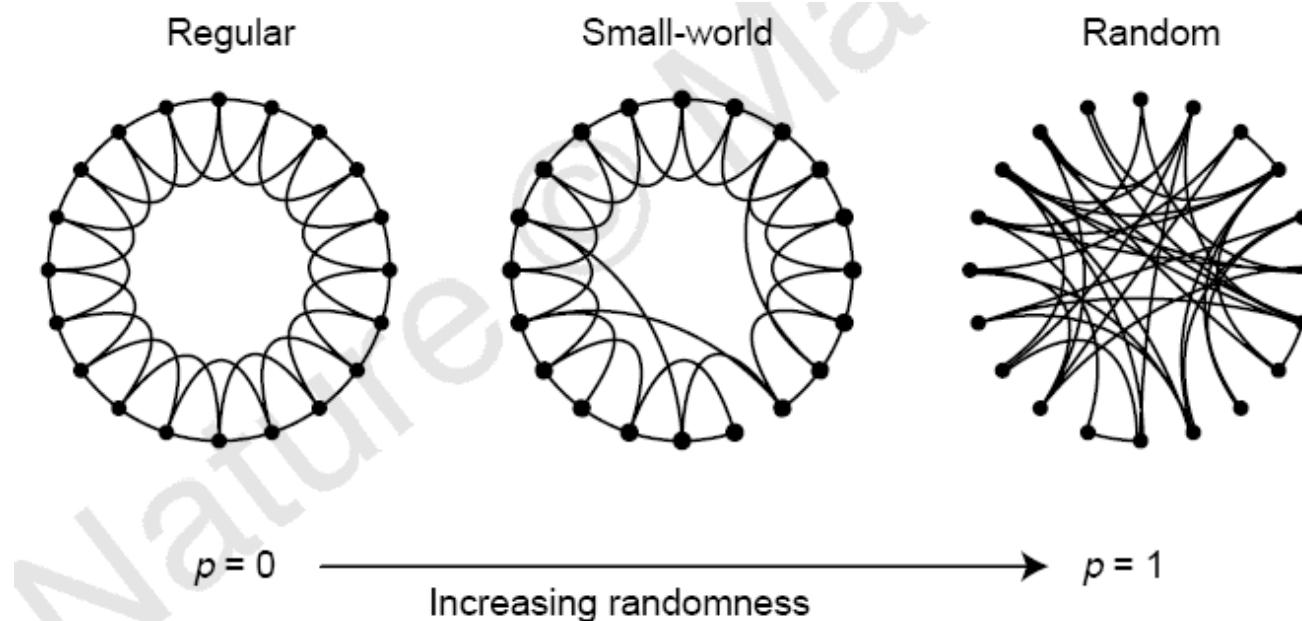
Watts & Strogatz invented a very simple model (**1 parameter!**) which interpolates between regular and random graphs.



# Merging structure and randomness

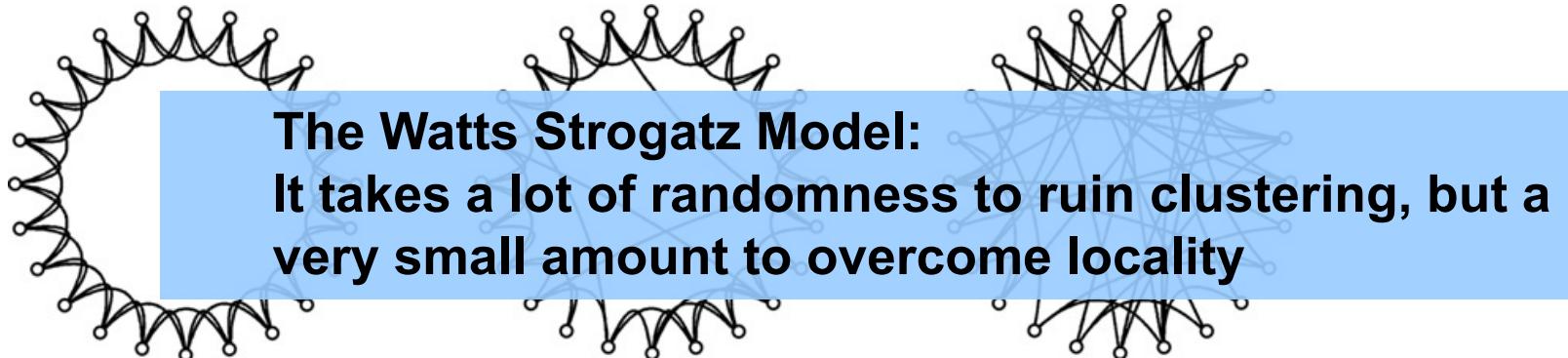
The Watts-Strogatz Small World model (Nature '98)

**recipe :** start from a regular graph (left); choose a circulating direction (say, clockwise); each edge one encounters is randomly re-directed with a probability  $p$ ; no repeated edges are allowed; stop when reaching the starting point;

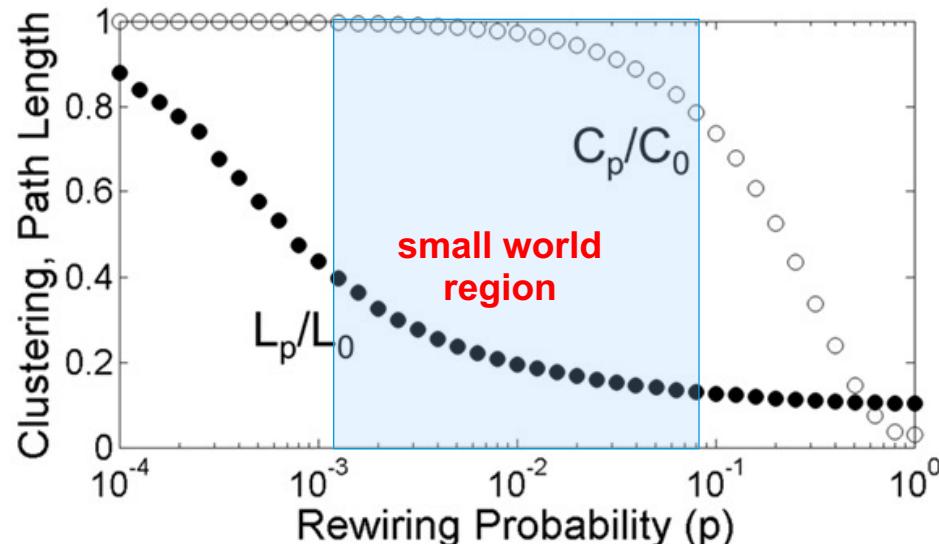


# Merging structure and randomness

The Watts-Strogatz Small World model (Nature '98)



$P = 0$  ————— increasing randomness —————  $P = 1$



Challenge:  
Can you reproduce  
this result?

# Mixing structure and randomness

NetworkX

Search docs

- Overview
- Download
- Installing
- Tutorial
- Reference
- Testing
- Developer Guide
- History
- Bibliography
- NetworkX Examples

## watts\_strogatz\_graph

`watts_strogatz_graph(n, k, p, seed=None)` [\[source\]](#)

Return a Watts-Strogatz small-world graph.

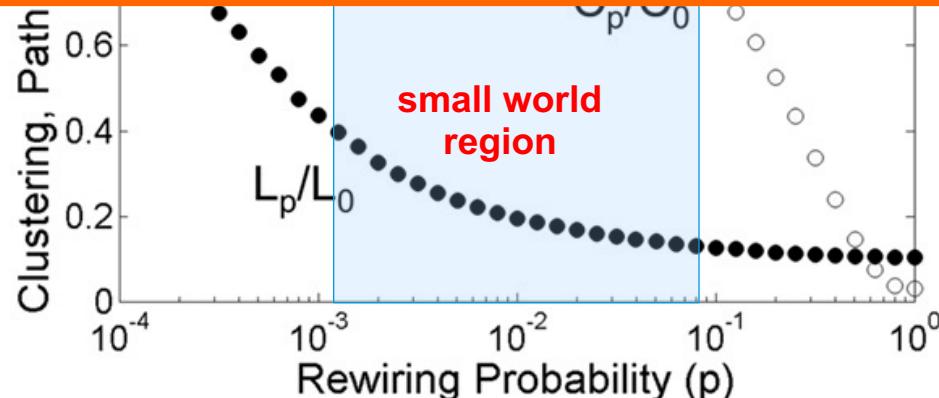
Parameters:

`n : int`  
The number of nodes

`k : int`  
Each node is connected to `k` nearest neighbors in ring topology

`p : float`  
The probability of rewiring each edge

`seed : int, optional`  
Seed for random number generator (default=`None`)



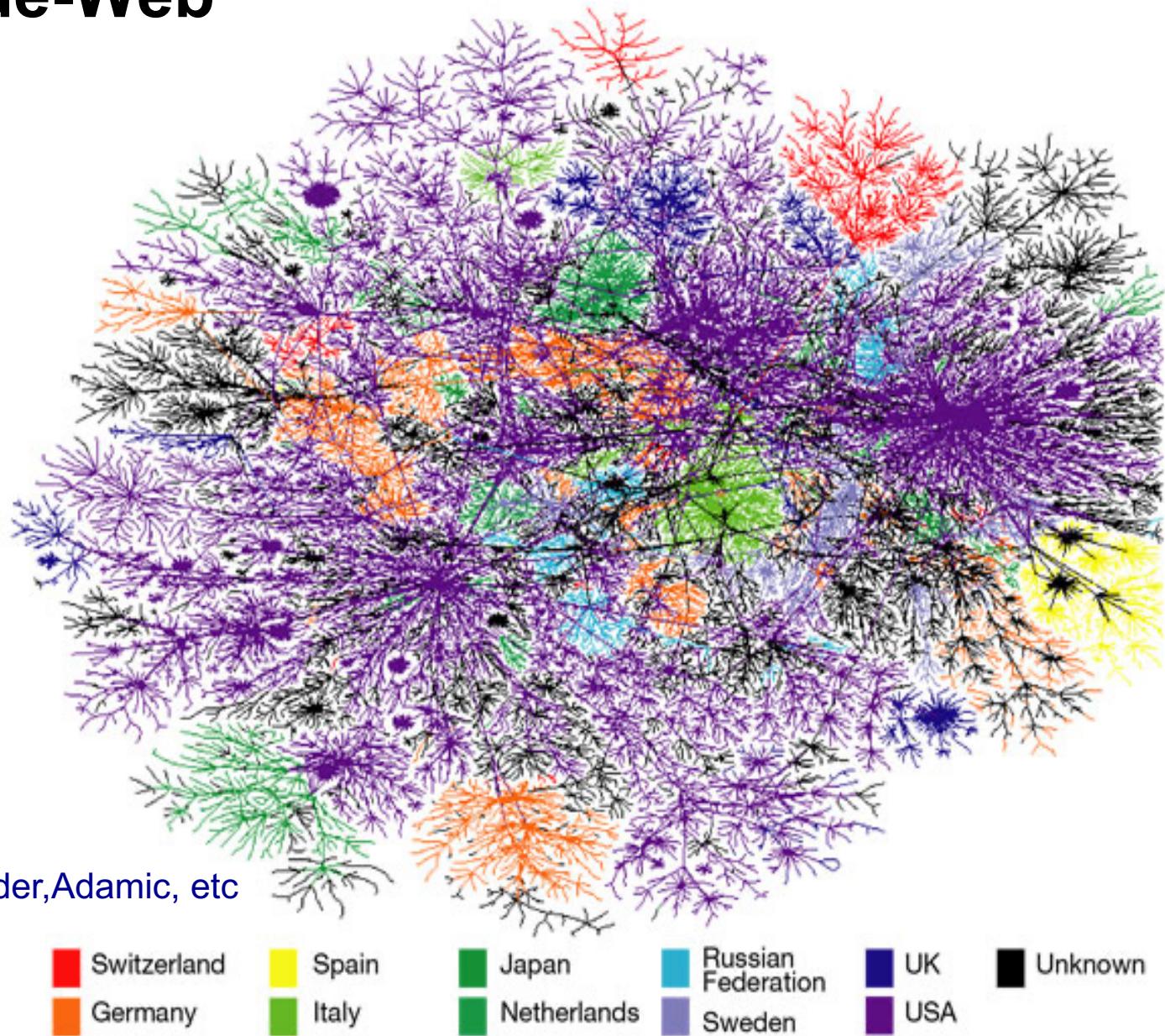
Challenge:  
Can you reproduce  
this result?



# **2<sup>nd</sup> network revolution**

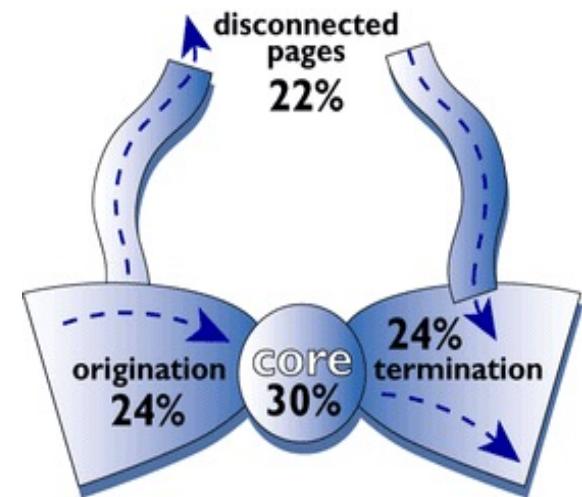
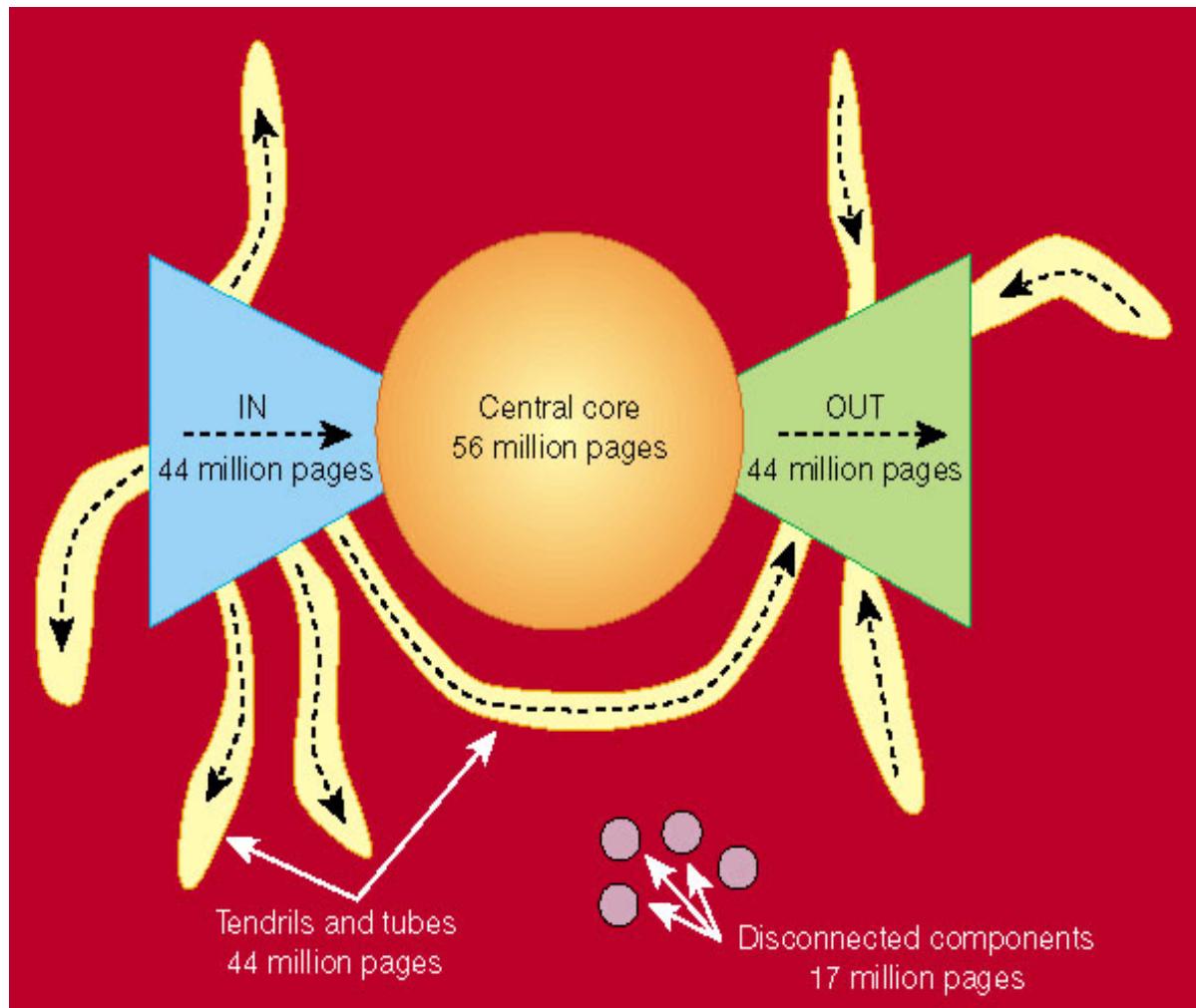
**Barabási, Albert, Jeong, Dorogovtsev, Mendes, Havlin, Cohen...  
(>1999)**

# World-Wide-Web



# World-Wide-Web is a “bow-tie”

200 million pages / 1500 million hyperlinks



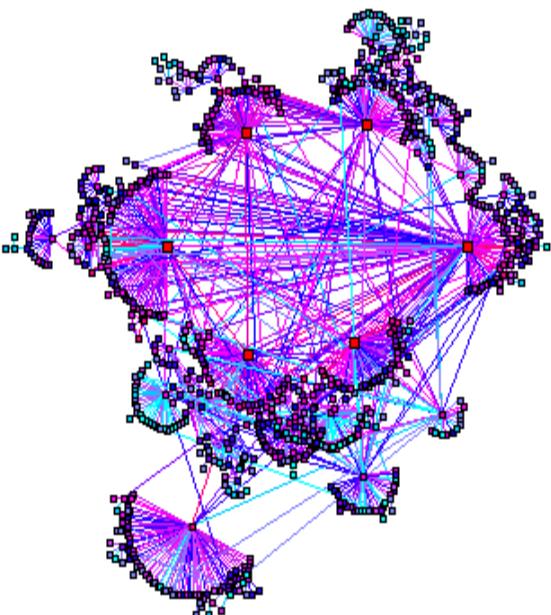
# World-Wide-Web

Nodes: **WWW documents**

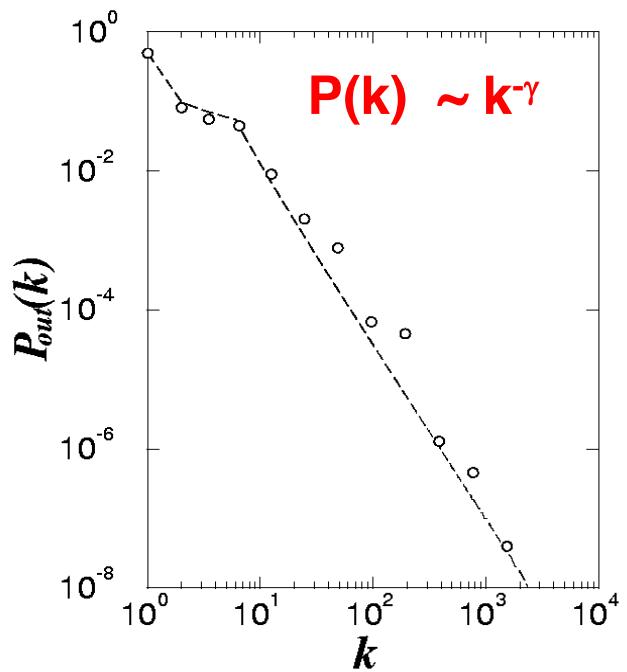
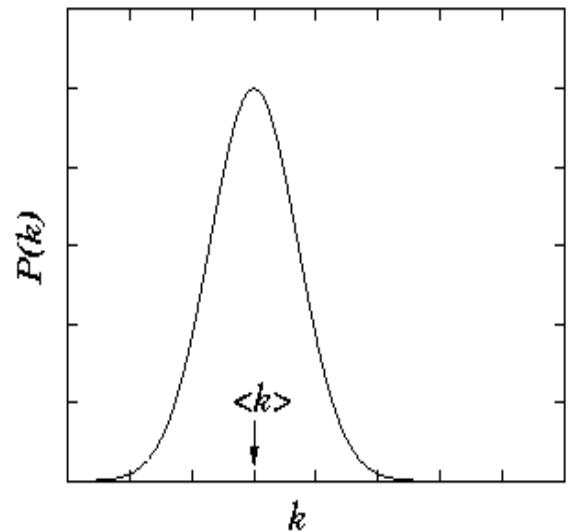
Links: **URL links**

Over 3 billion documents

**ROBOT:** collects all URL's found in a document and follows them recursively

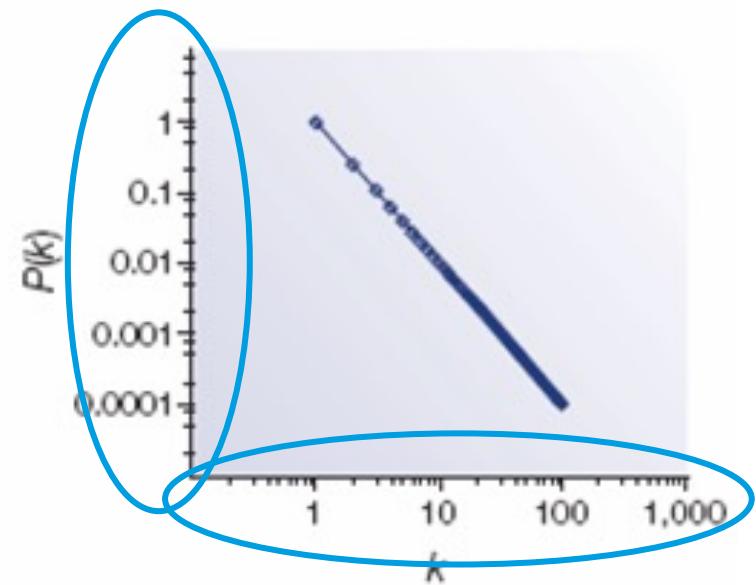


R. Albert, H. Jeong, A-L Barabasi, *Nature*, 401 130 (1999).



# Power-law degree distributions

$$P_k \sim k^{-\gamma}$$

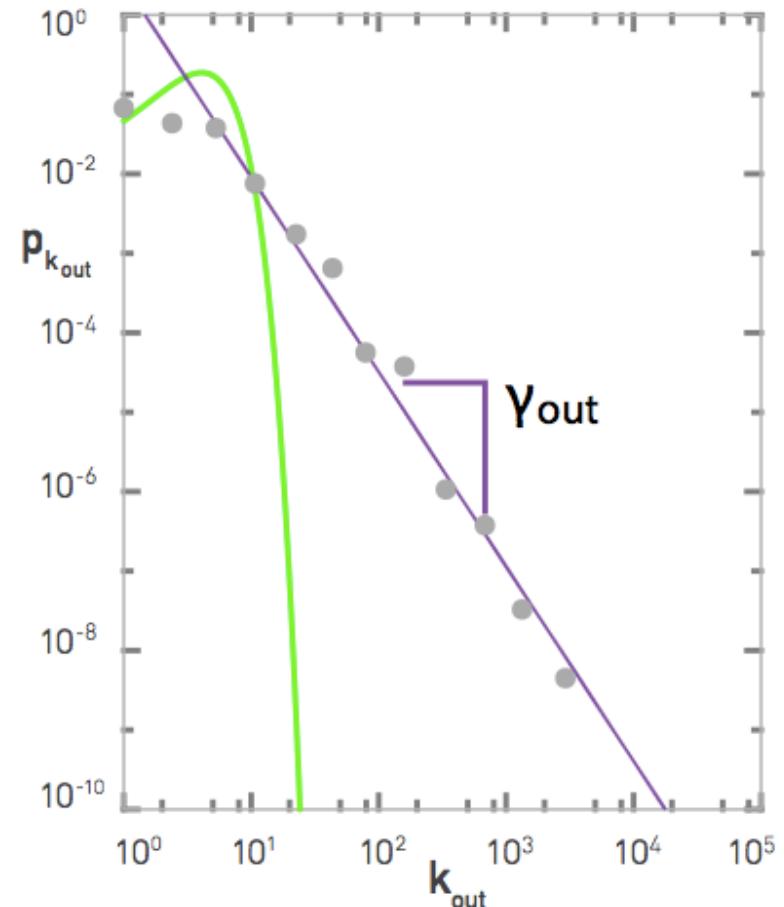
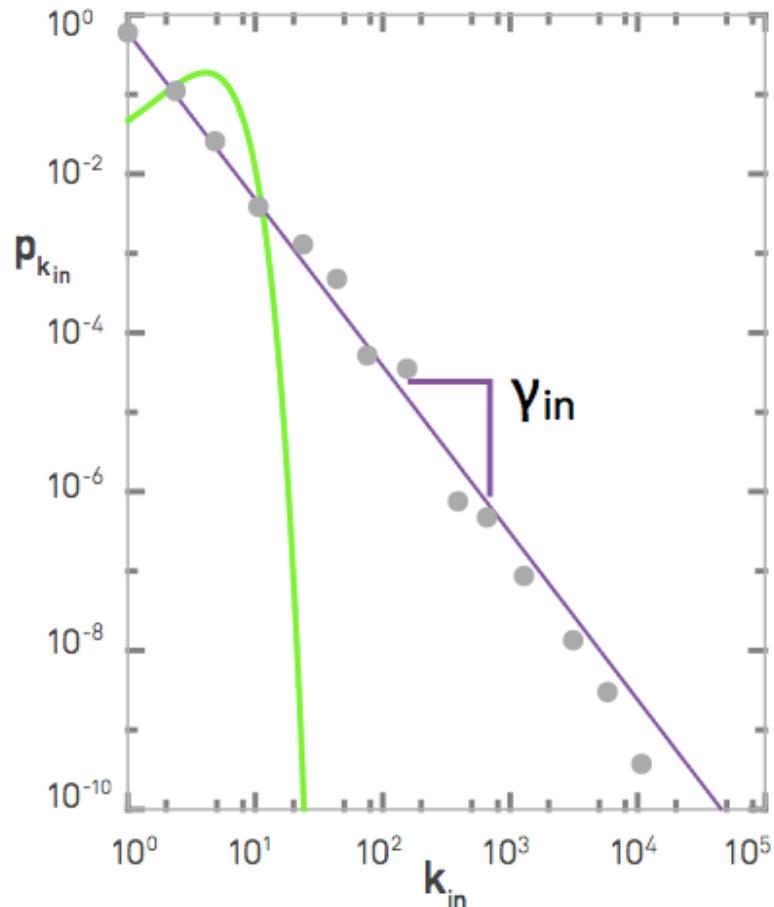


$$\ln P_k \sim \ln k^{-\gamma}$$

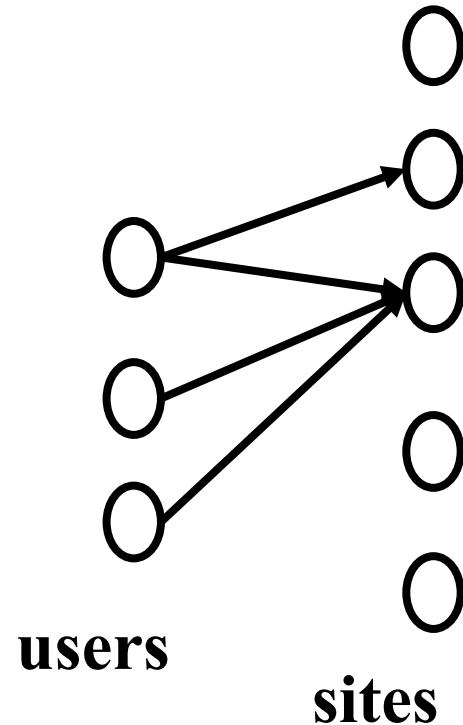


$$\ln P_k \sim -\gamma \ln k$$

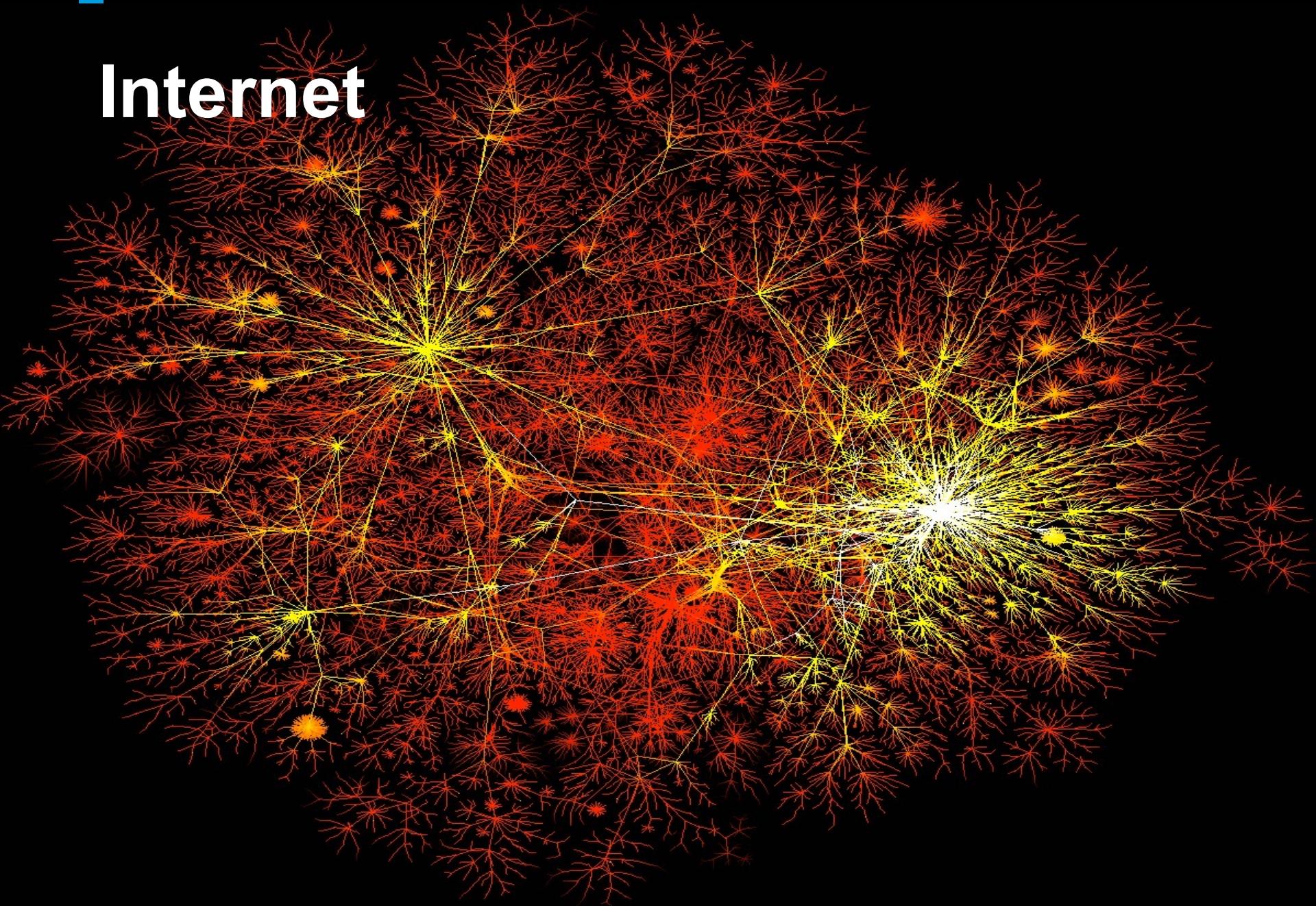
# World-Wide-Web as a directed graph: *in & out degree distributions*



# Power-laws are everywhere in the WWW



# Internet



# Internet

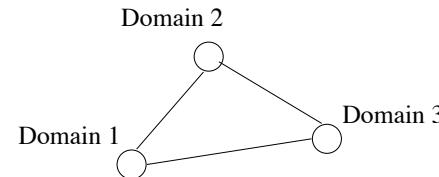
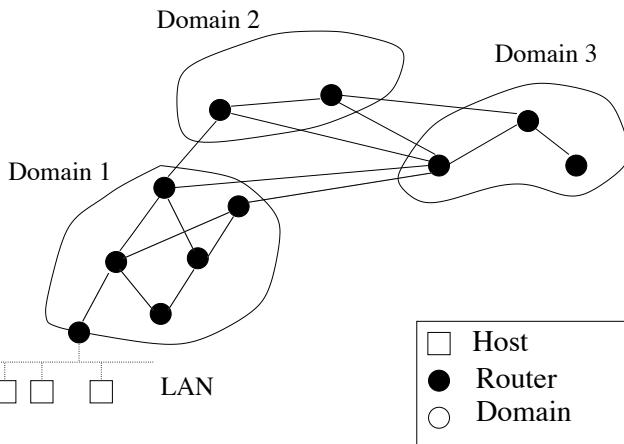
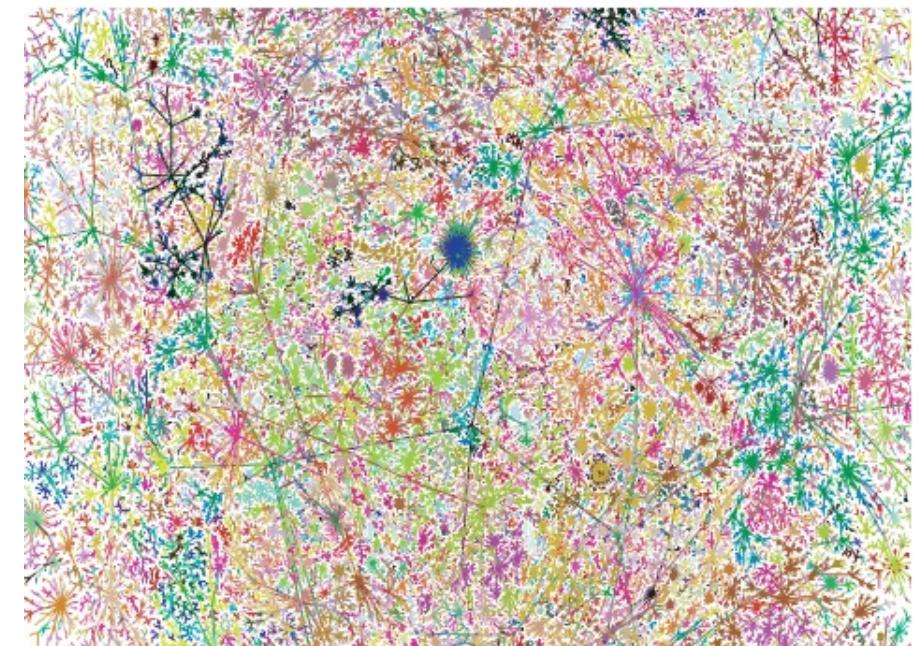
Internet (Faloutsos et al, 1999)

Nodes = computers, and edges  
physical connections among them  
... quite difficult



2 levels

Nodes = routers or  
Nodes = domains

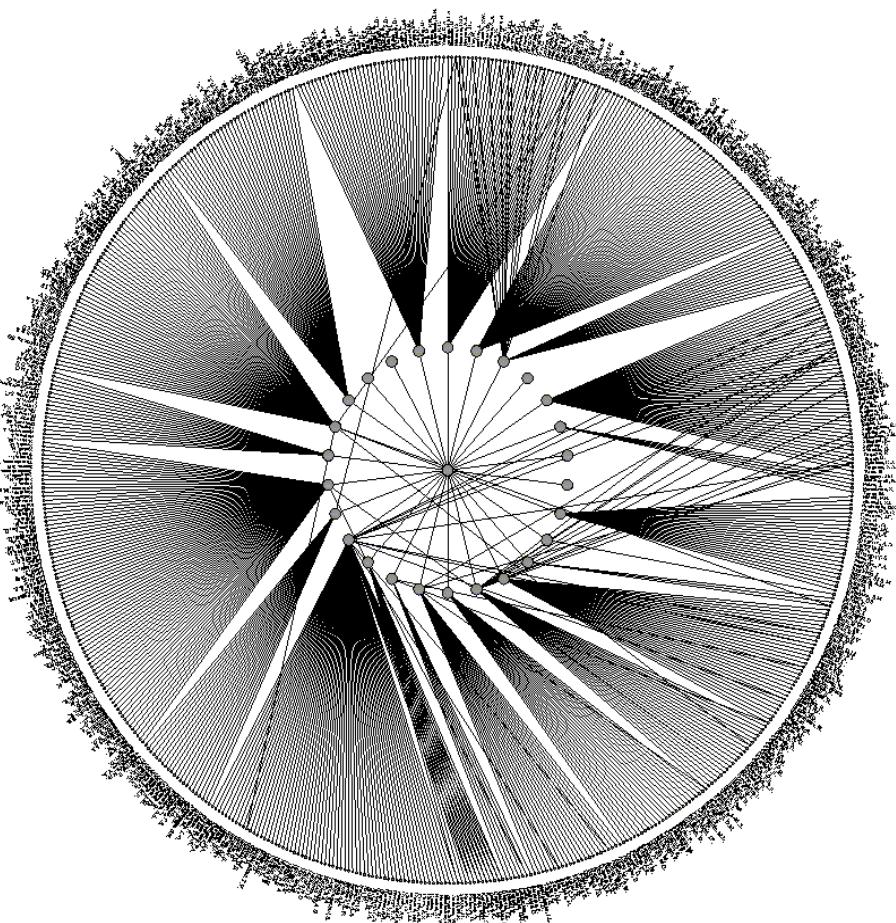


Both showed a scale-free degree dist.

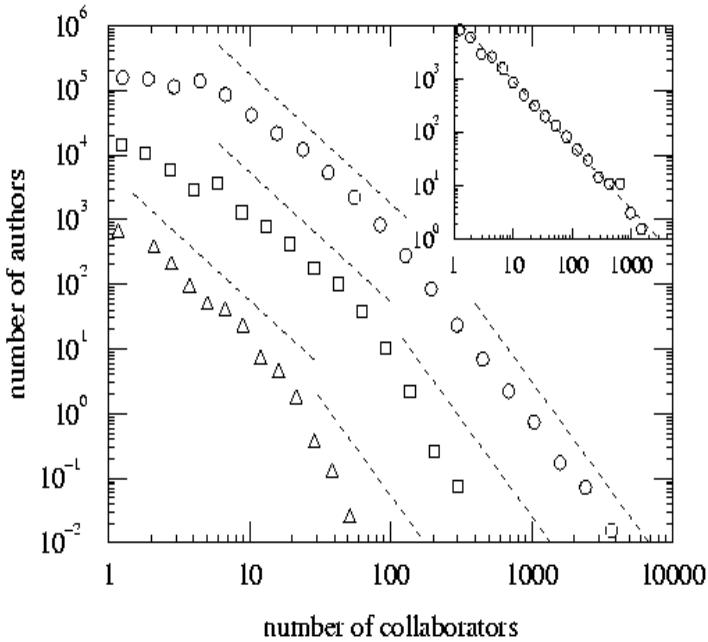
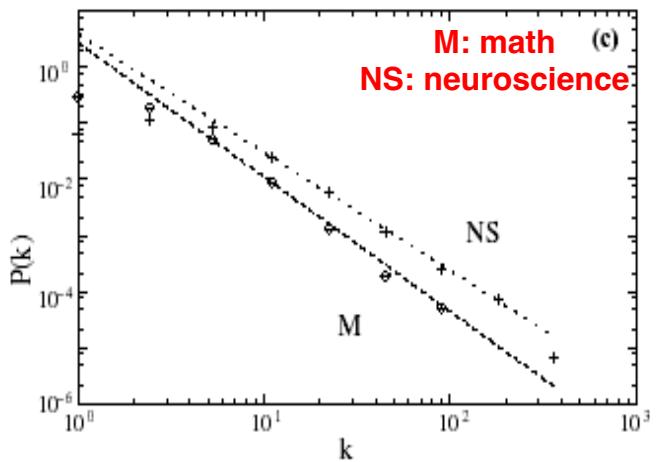
# Science collaborations

Nodes: scientist (authors)

Links: joint publication



(Newman, 2000, Barabasi et al 2001)

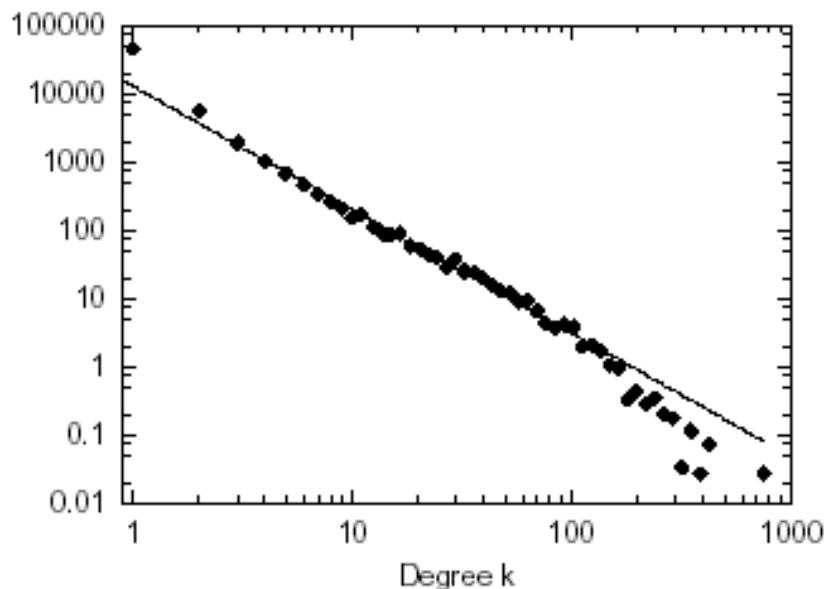


# Online communities

**Nodes:** online user

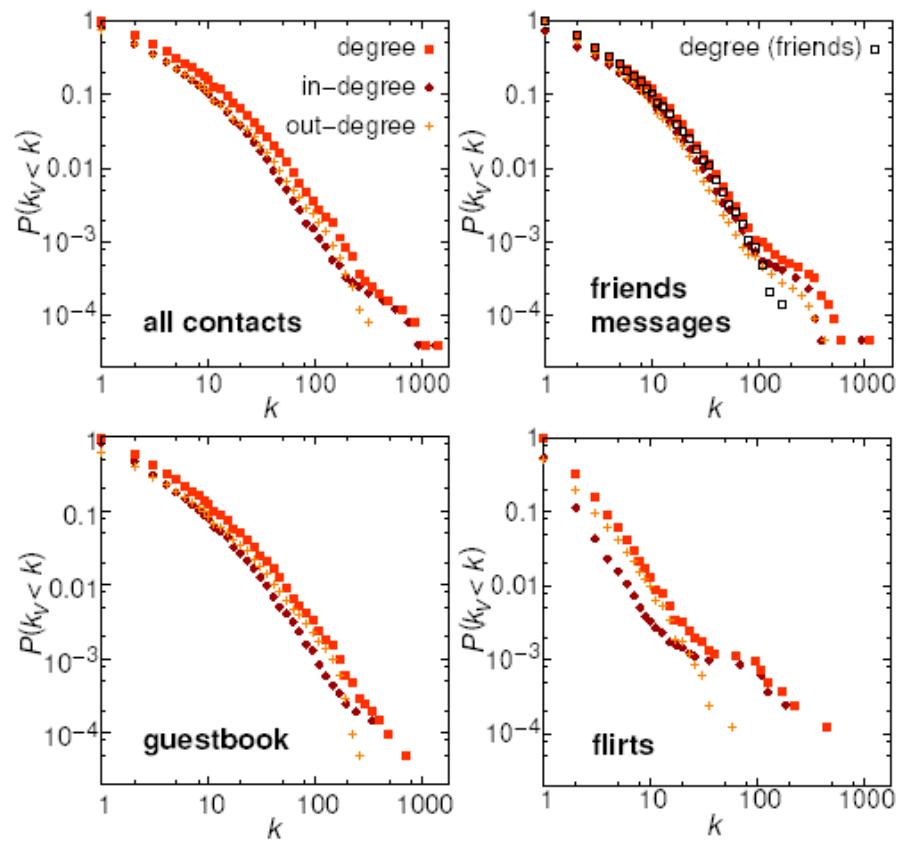
**Links:** email contact

**Kiel University log files**  
112 days, N=59,912 nodes



Ebel, Mielsch, Bornholdtz, PRE 2002.

**Pussokram.com online community;**  
**512 days, 25,000 users.**

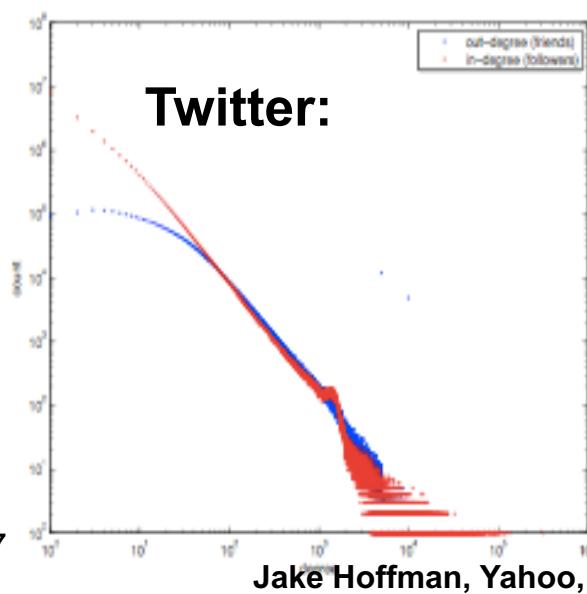


Holme, Edling, Liljeros, 2002.

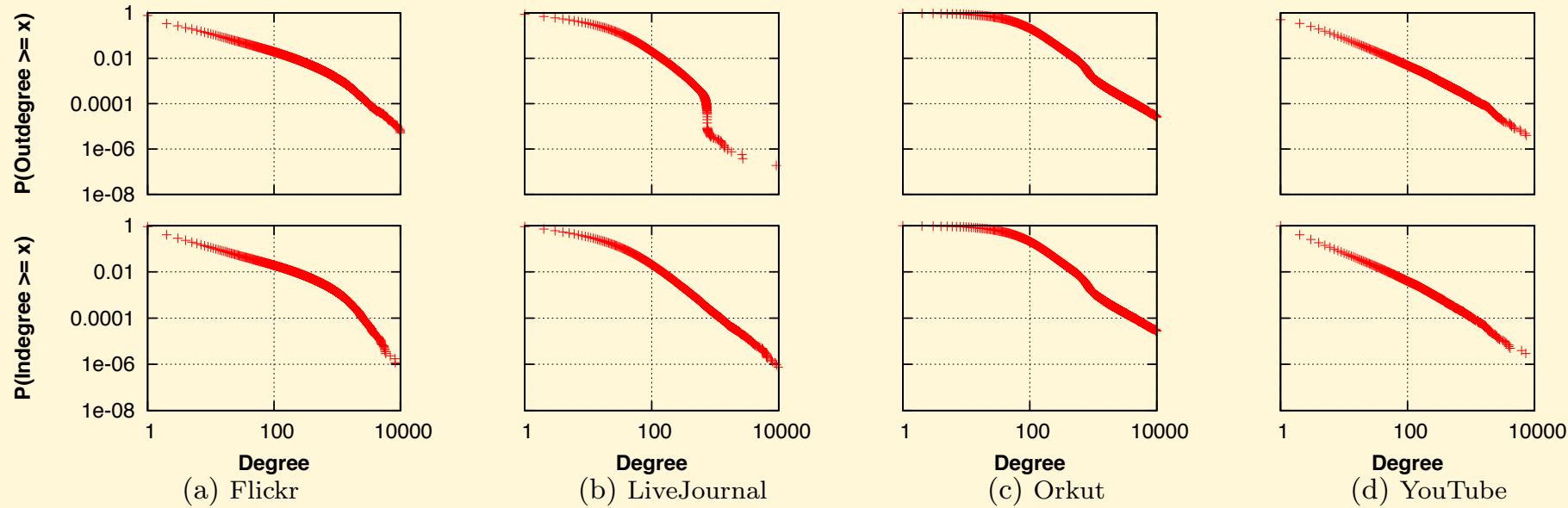
Network Science, 2023/24

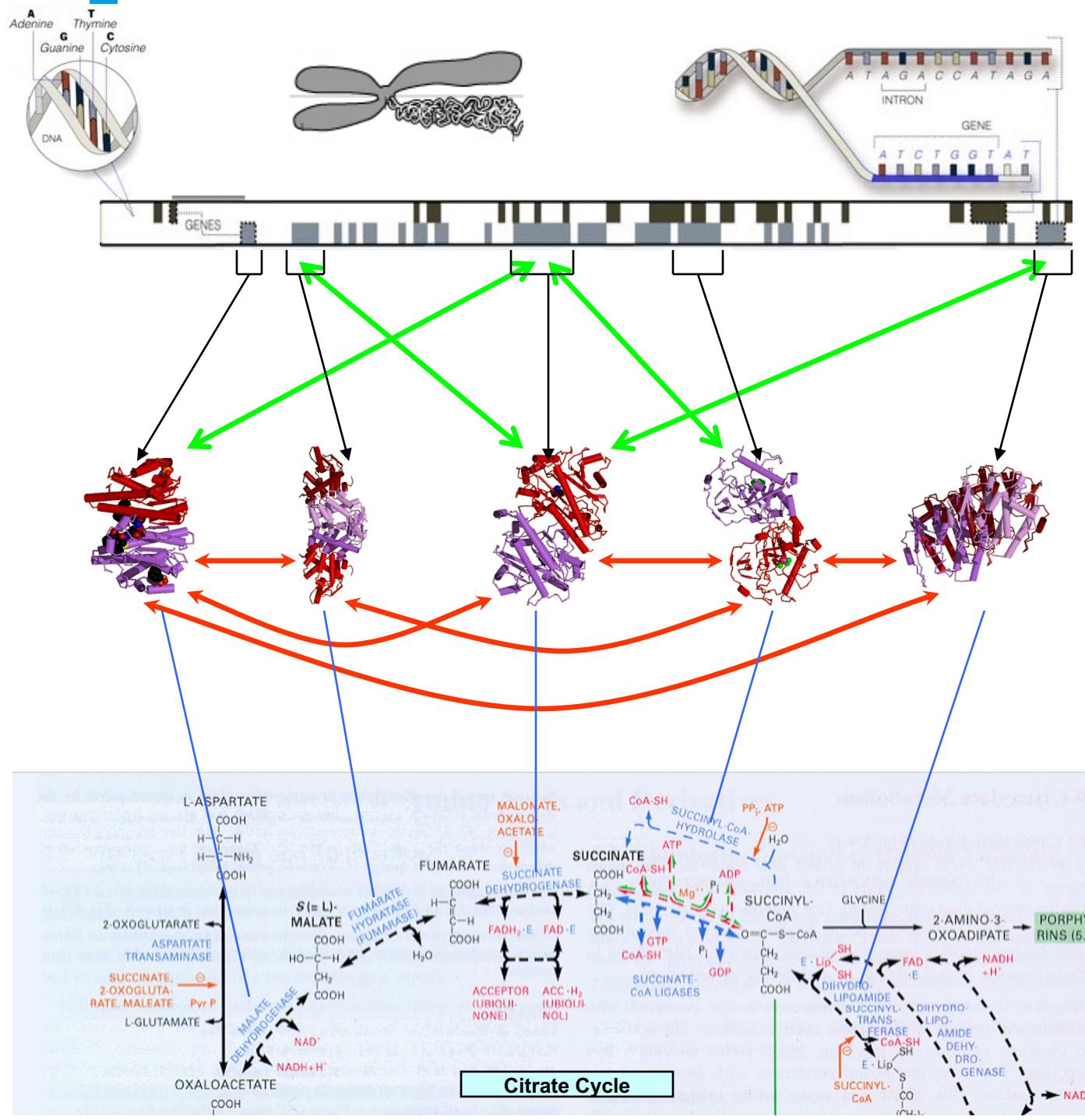
# Online communities

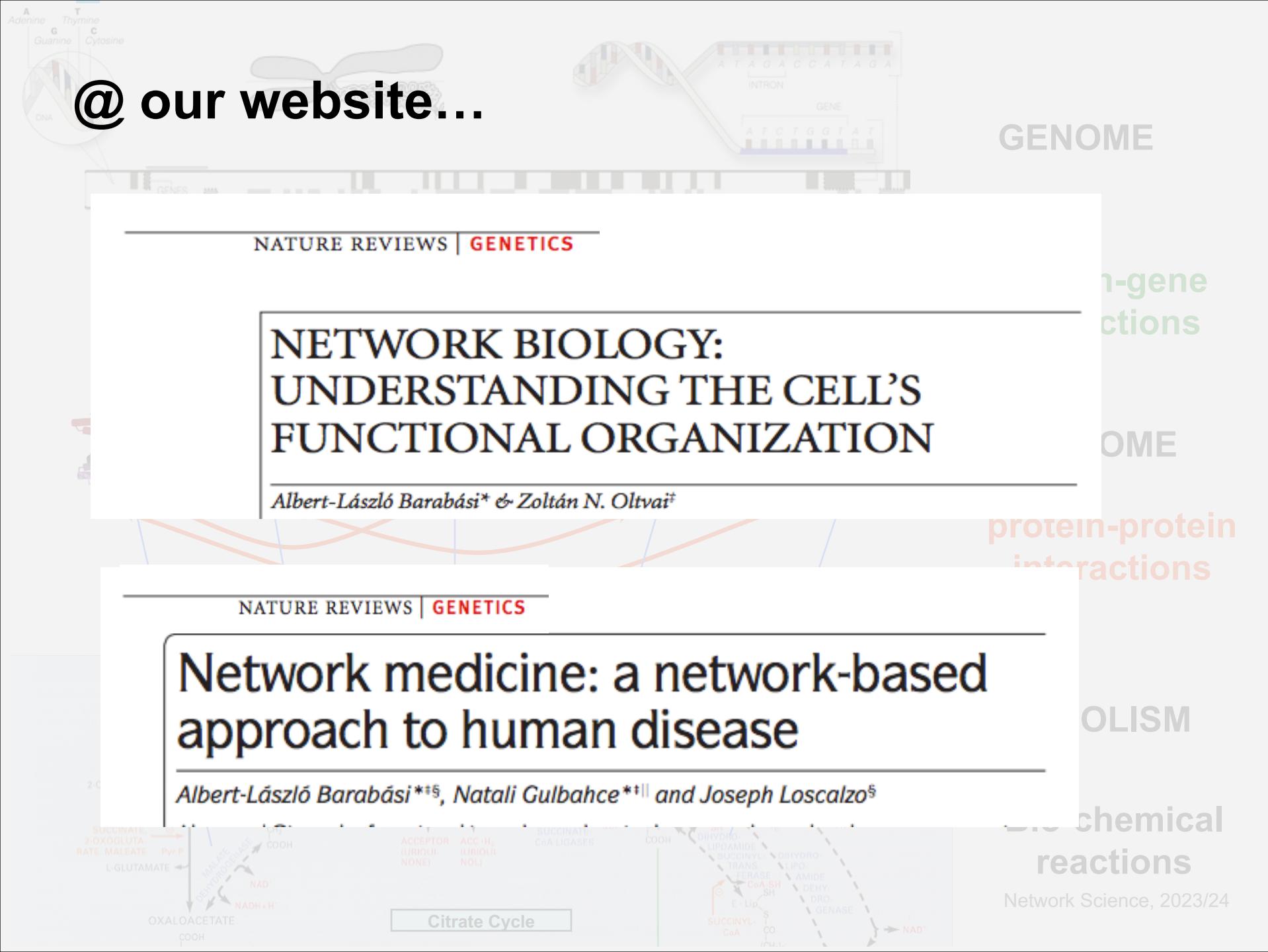
All distributions show a fat-tail behavior:  
you have degrees spreading several  
orders of magnitude.



Mislove et al., Measurement and Analysis of Online Social Networks, IMC'2007

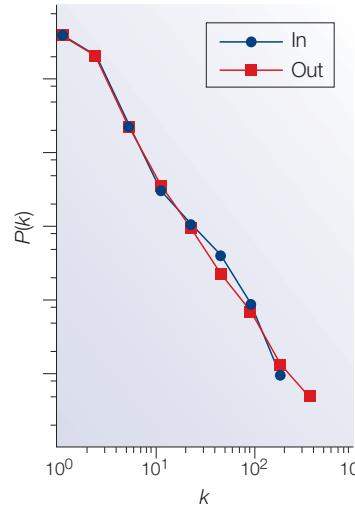
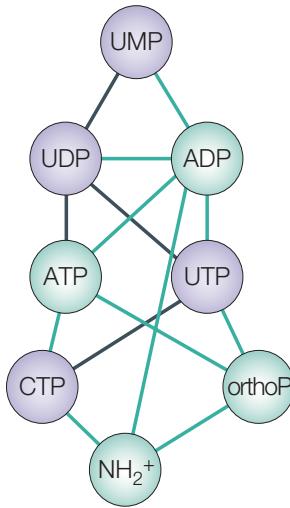
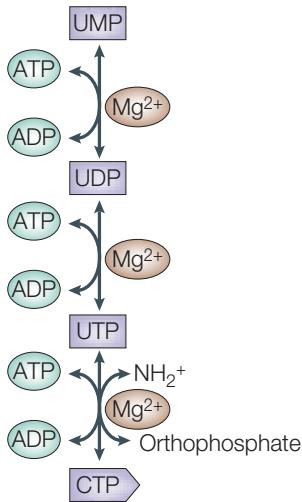






# Biological networks: Metabolic networks

Jeong, Albert, Oltvai, Barabási, Fell, Wagner, etc (after 2000).



**Nodes :** metabolites

**Edges :** enzyme-catalyzed biochemical reactions

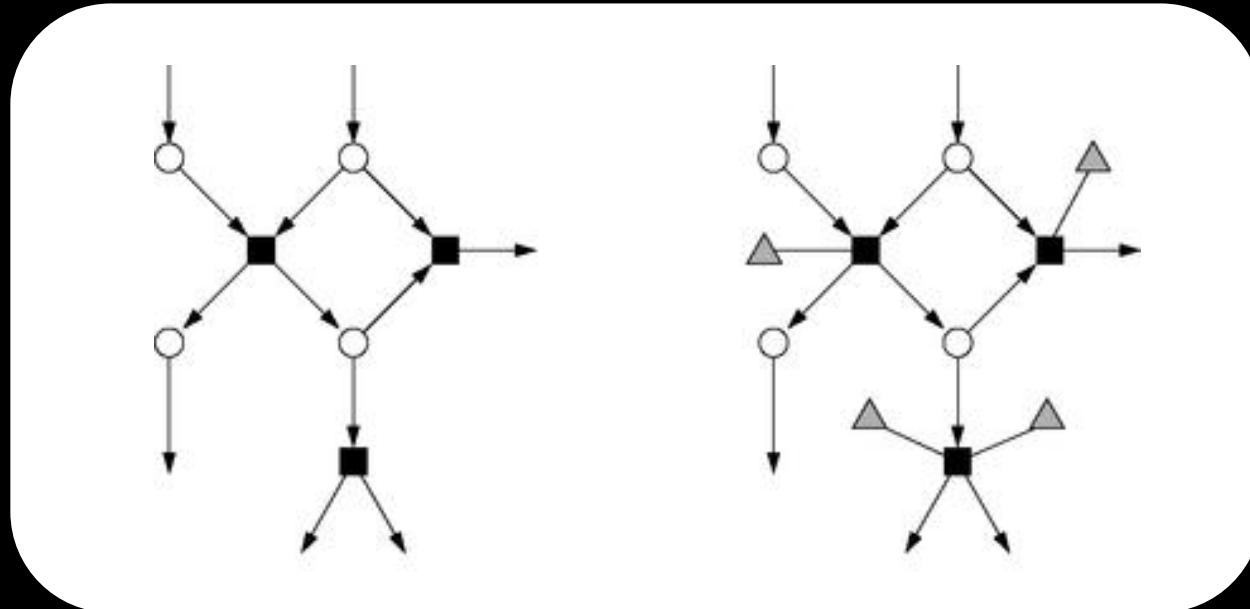
Again, this is a directed graph, as many reactions are irreversible.

The **in** (**out**) degree denotes the number of reactions that produce (consume) a given metabolite.

The analysis of these nets for 43 organisms indicates that “cellular biochemical nets” are **scale-free** (hubs = water, ATP, etc).

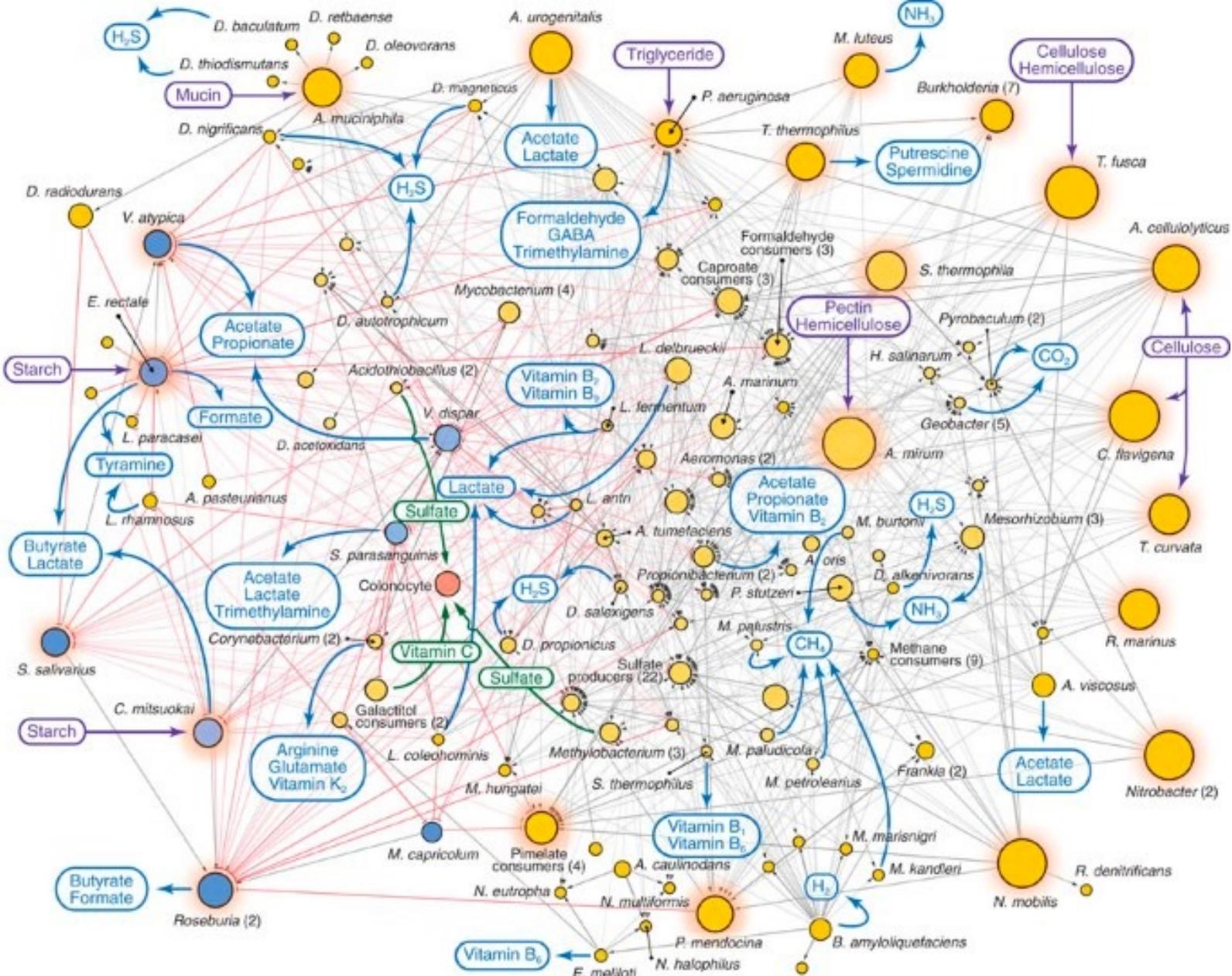
# Biological networks: Metabolic networks

Jeong, Albert, Oltvai, Barabási, Fell, Wagner, etc (after 2000).



**Bipartite representation (LEFT):** metabolites (circles) and reactions (squares) and directed edges indicating which metabolites are substrates (inputs) and products (outputs) of which reactions.

**Tripartite representation (RIGHT):** A third type of vertex (triangles) can be introduced to represent enzymes, with undirected edges linking them to the reactions they catalyze. The resulting network is a mixed directed/undirected tripartite network.



### Control (influencer)

### Control (non-influencer)

→ Pos. metabolic influence ( $W_{ii} > 0$ )

→ Macromolecule degradation

## T2D (influencer)

## T2D (non-influencer)

#### → Neg. metabolic influence ( $W_{\text{m}} < 0$ )

#### Metabolite export

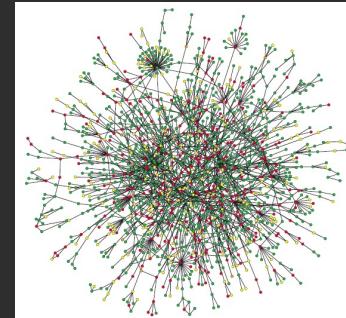
#### Host (colonocyte)

## Biological networks: Protein-interaction networks

Uetz et al, Ito et al, Giot et al, Li et al, Jeong et al, Sneppen, Wagner, etc (after 2000).

**Nodes** : proteins

**Edges** : experimental evidence that they bind  
creating protein complexes



## Biological networks: genetic regulatory nets

Agrawal 2002. Shaw 2003. Provero 2002, Farkas 2003.

Ex:

**Nodes** : DNA segments

**Edges** : indirect interaction through RNA and protein  
expression products

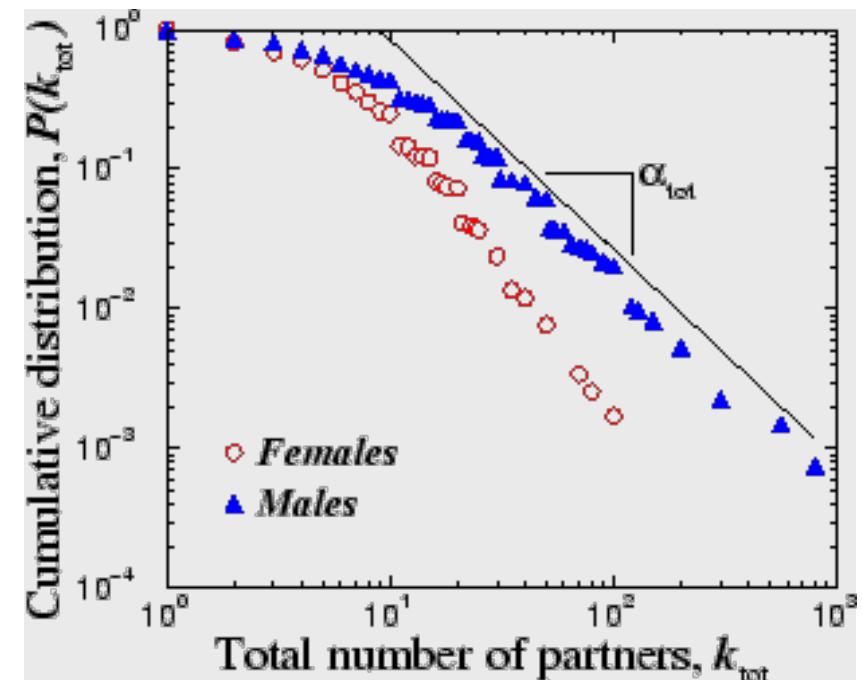


Plethora of Modelling challenges (ex: Boolean nets, evolutionary  
networks) and application of “bioinformatics” techniques, DB, etc.

# Swedish sexual interaction network



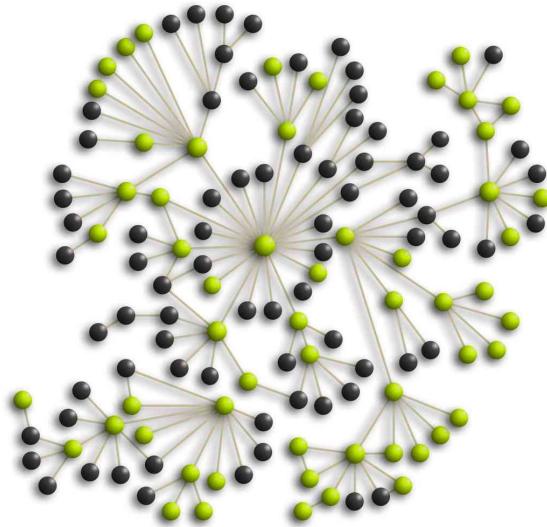
**Nodes:** people (Females; Males)  
**Links:** sexual relationships



4781 Swedes; 18-74;  
59% response rate.

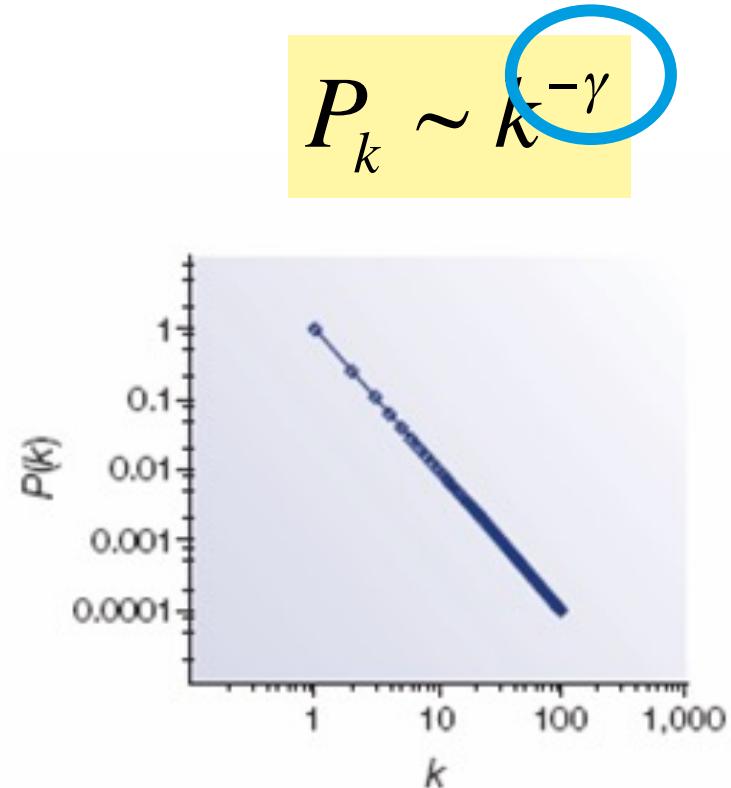
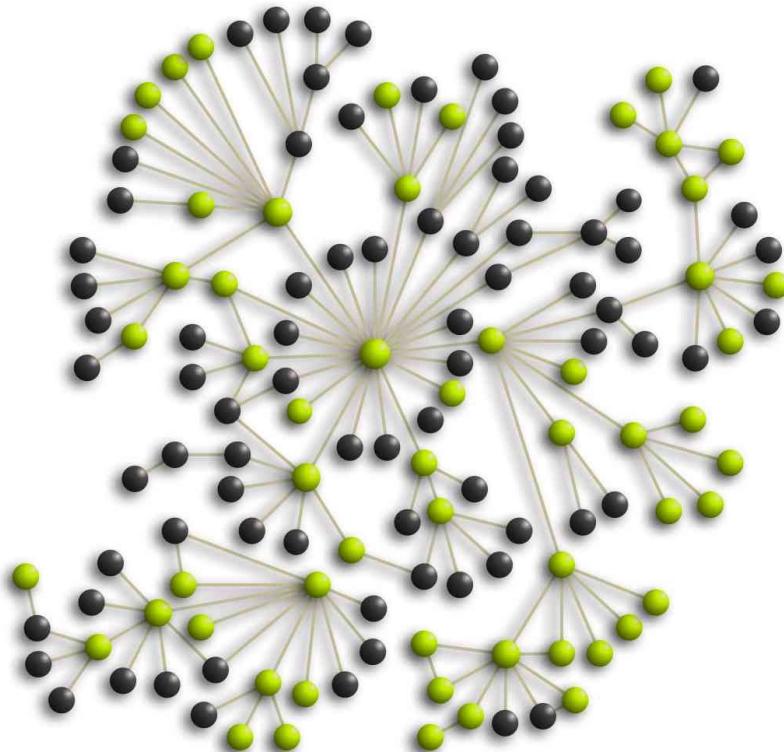
Liljeros et al. Nature 2001

# Many real-world nets are scale-free



**WWW, Internet (routers and domains), electronic circuits, computer software, movie actors, coauthorship networks, sexual web, instant messaging, email web, citations, phone calls, metabolic, protein interaction, protein domains, brain function web, linguistic networks, comic book characters, international trade, bank system, encryption trust net, energy landscapes, astrophysical network...**

# Universality? I will get back to this point...



WWW	actors	citations	sex	cellular	phones	linguistics
$\gamma = 2.1$	$\gamma = 2.3$	$\gamma = 3$	$\gamma = 3.5$	$\gamma = 2.1$	$\gamma = 2.1$	$\gamma = 2.8$

# A closer look at power-law distributions

discrete representation:  $P_k = Ck^{-\gamma}$  with  $C$  given by

$$\sum_{k_{\min}}^{\infty} P_k = 1 \Rightarrow C = \frac{1}{\sum_{k_{\min}}^{\infty} k^{-\gamma}} = \frac{1}{\zeta(\gamma)}$$

Riemann-zeta  
function

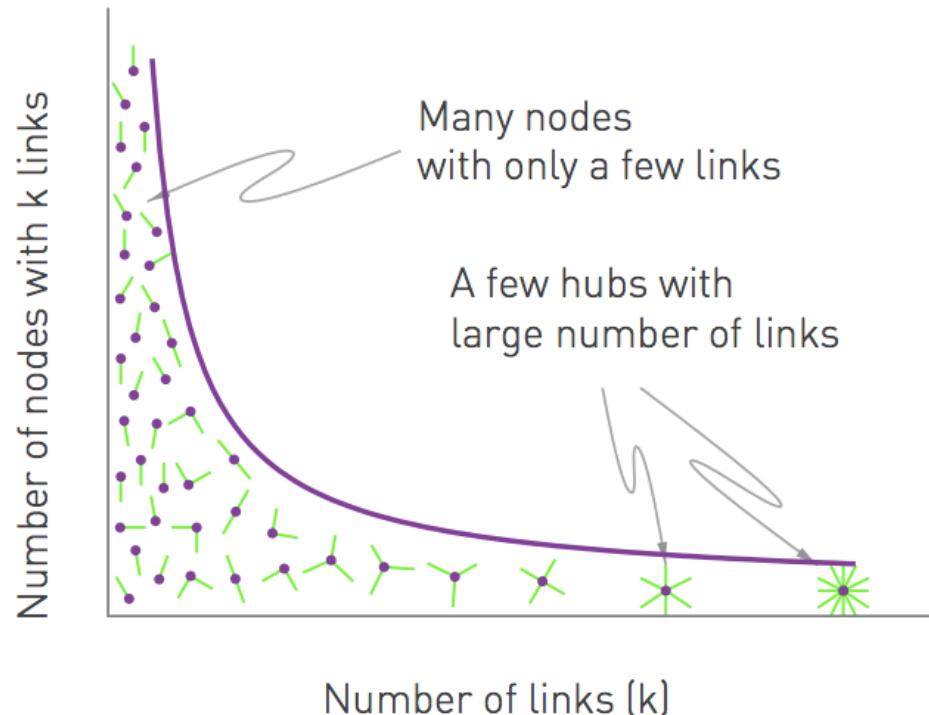
continuum description:  $P_k = Ck^{-\gamma}$  with  $C$  given by

$$C = \frac{1}{\int_{K_{\min}}^{\infty} k^{-\gamma} dk} = (\gamma - 1)k_{\min}^{\gamma-1}$$

# Largest hub

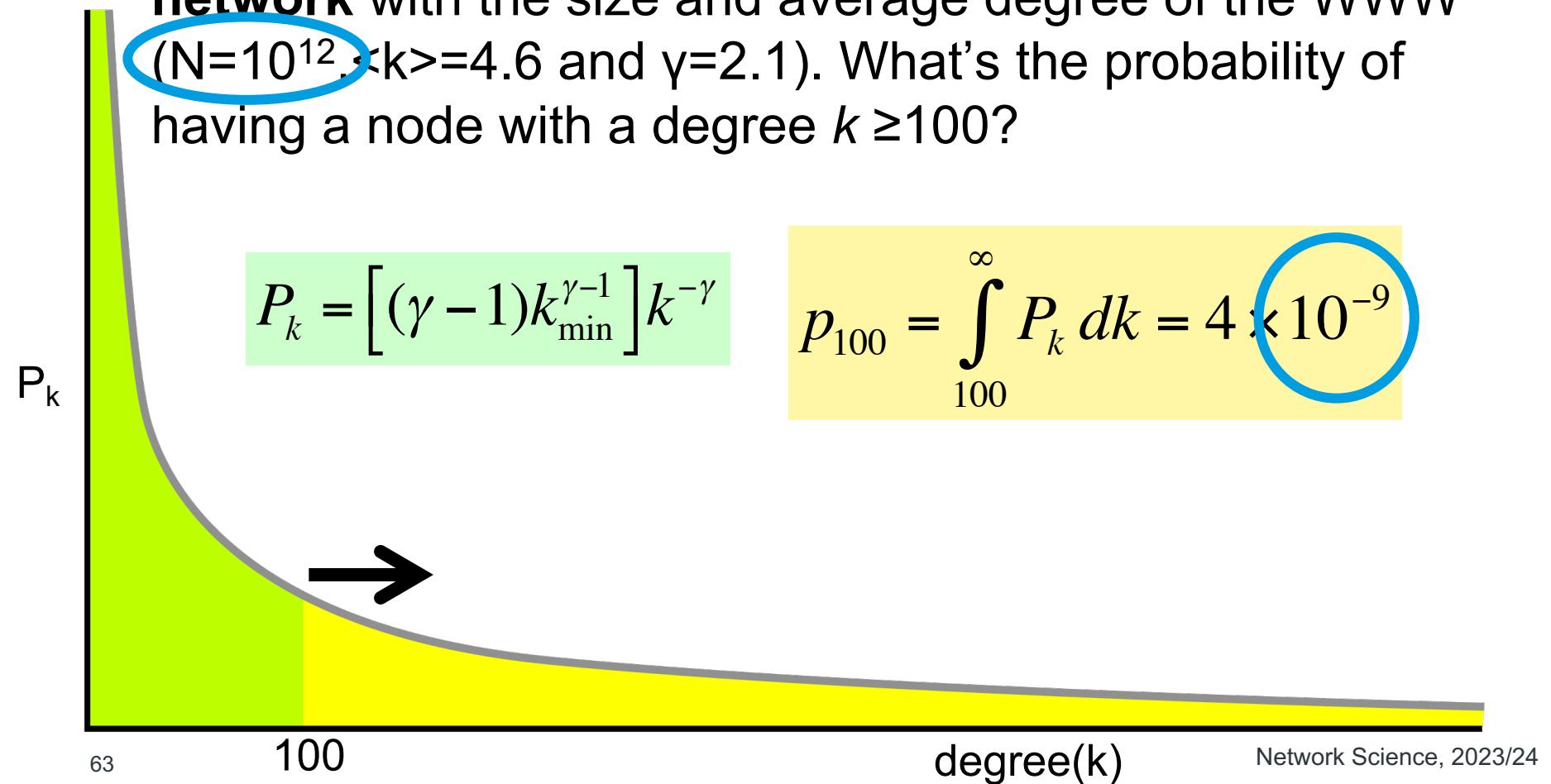
- Just for the fun of it: Imagine that we have a **scale-free network** with the size and average degree of the WWW ( $N=10^{12}$ ,  $\langle k \rangle = 4.6$  and  $\gamma = 2.1$ ). What's the probability of having a node with a degree  $k \geq 100$ ?

$$P_k = [(\gamma - 1)k_{\min}^{\gamma-1}]k^{-\gamma}$$



# Largest hub

- Just for the fun of it: Imagine that we have a **scale-free network** with the size and average degree of the WWW ( $N=10^{12}$ ,  $\langle k \rangle = 4.6$  and  $\gamma=2.1$ ). What's the probability of having a node with a degree  $k \geq 100$ ?

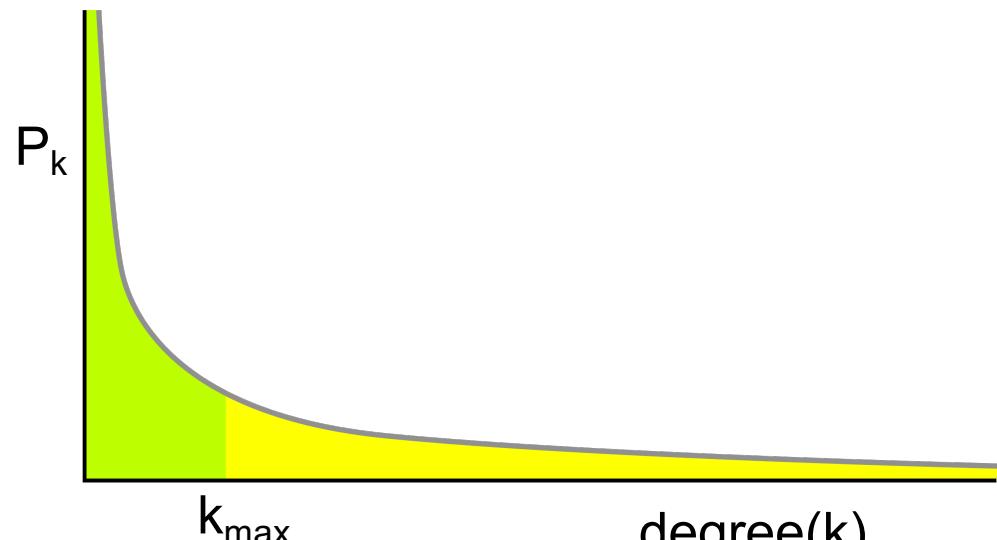


# Can we estimate the largest hub?

- We have the degree dist:
- $k_{\max}$  will be given by

$$P_k = [(\gamma - 1)k_{\min}^{\gamma-1}]k^{-\gamma}$$

$$\int_{k_{\max}}^{\infty} P_k dk < \frac{1}{N}$$

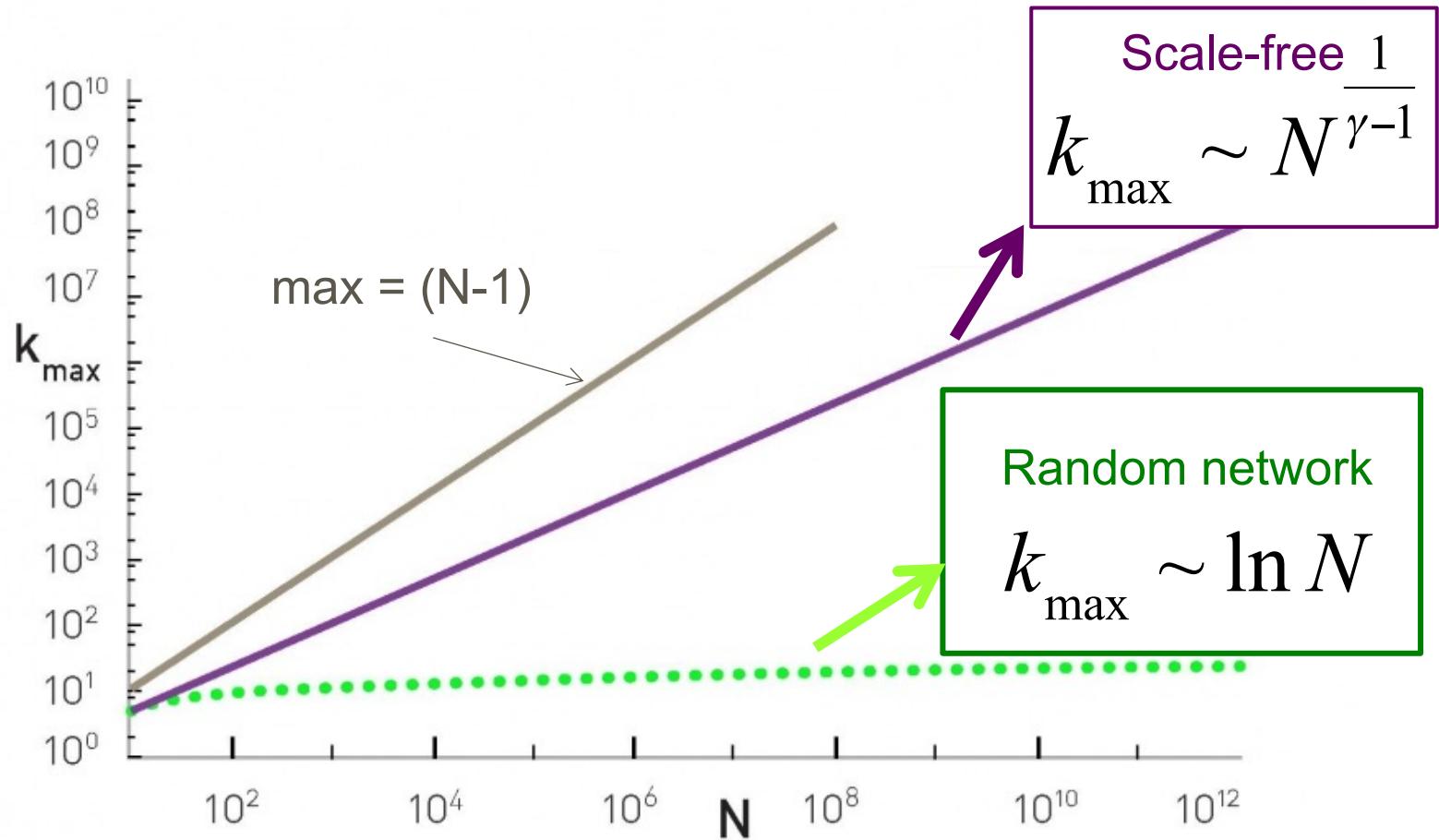


- Which yields

$$k_{\max} = k_{\min} N^{\frac{1}{\gamma-1}}$$

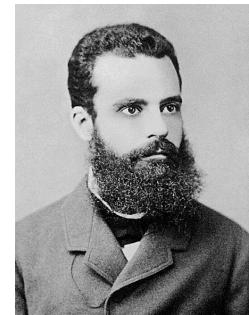
- Example: WWW gives  $k_{\max} = 95000$

# Can we estimate the largest hub?



# Revisiting Pareto

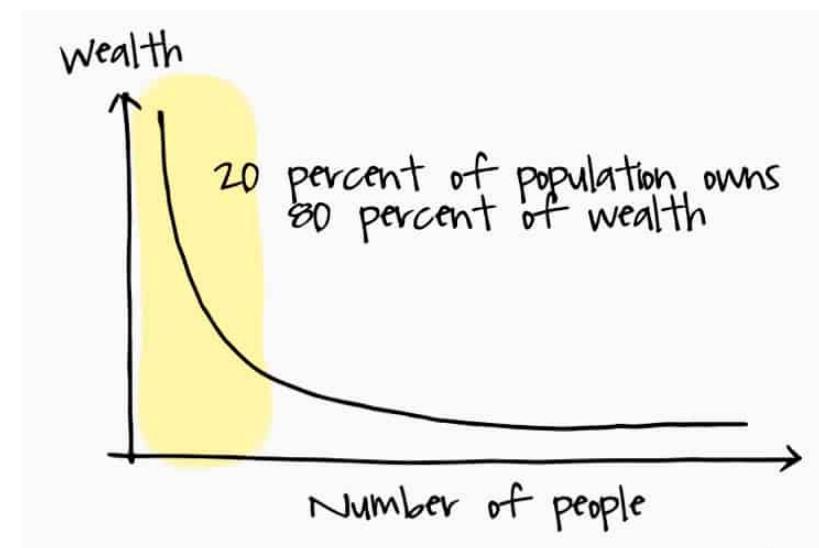
Vilfred Pareto  
(1848-1923)



- Power-law distributions are also called Pareto distributions.
- Power-laws is the principle behind the 80/20 rule:  
*Roughly 80 percent of money is earned by only 20 percent of the population.*

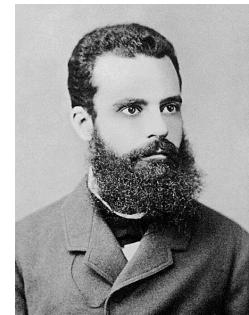
## Distribution of world GDP

Quintile of population	Income
Richest 20%	82.70%
Second 20%	11.75%
Third 20%	2.30%
Fourth 20%	1.85%
Poorest 20%	1.40%



# Revisiting Pareto

Vilfred Pareto  
(1848-1923)



- Power-law distributions are also called Pareto distributions.
- Power-laws is the principle behind the 80/20 rule:  
*Roughly 80 percent of money is earned by only 20 percent of the population.*
  - WWW: 80% of the links point to 15% of the pages.
  - Citations: 80% of all citations point to 38% of scientists
  - Hollywood: 80% of all links connect 30% of actors.
  - USA: 1% of the population earns 15% of the total US income.

# Scale-free networks? What does it mean?

*Pushing Networks to the Limit*

**PERSPECTIVE**

## **Scale-Free Networks: A Decade and Beyond**

Albert-László Barabási

For decades, we tacitly assumed that the components of such complex systems as the cell, the society, or the Internet are randomly wired together. In the past decade, an avalanche of research

nature > nature communications > comment > article

Comment | Open Access | Published: 04 March 2019

### **Rare and everywhere: Perspectives on scale-free networks**

Petter Holme 

Nature Communications 10, Article number: 1016 (2019) 

Article Talk

## **Scale-free network**

From Wikipedia, the free encyclopedia

A **scale-free network** is a **network** whose **degree distribution** follows a **power law**: nodes in the network having  $k$  connections to other nodes goes for large values of  $k$

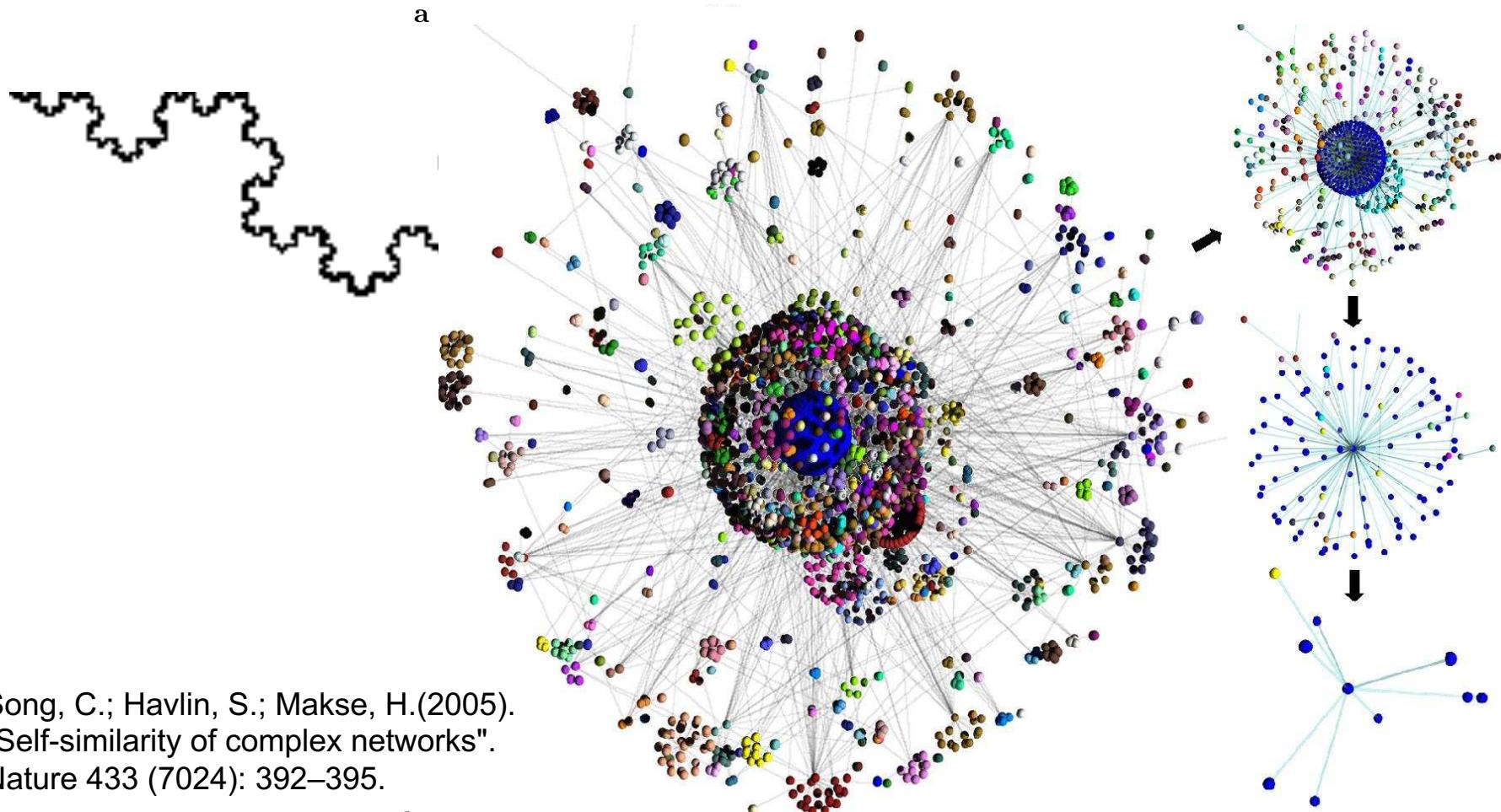
$$P(k) \sim k^{-\gamma}$$

Main page  
Contents  
Current events  
Random article

# Scale-free? What does it mean?

1<sup>st</sup> explanation: Scale invariance

Scale-invariance, self-similarity, etc.



Song, C.; Havlin, S.; Makse, H.(2005).  
"Self-similarity of complex networks".  
Nature 433 (7024): 392–395.

# Scale-free? What does it mean?

1<sup>st</sup> explanation: Scale invariance

Scale-invariance?

$$P(k) = k^{-\gamma}$$

$$P(ck) = (ck)^{-\gamma} = \text{Const.} P(k) \propto P(k)$$

- Scaling the argument  $k$  by a constant factor  $c$  causes only a proportionate scaling of the function itself.
- In other words, all power laws (with a given exponent) are equivalent up to constant factors, since each is simply a scaled version of the others.

# Scale-free? What does it mean?

2<sup>nd</sup> explanation: Lack of well-defined average value

- *n<sup>th</sup> moments of a distribution*

$$\langle k^n \rangle = \sum_{k_{\min}}^{\infty} k^n P_k \approx \int_{k_{\min}}^{\infty} k^n P_k dk$$

- n=0 sums to one.
- n=1 gives the **average** degree
- n=2 helps us to calculate the **variance**
- n=3 determines the **skewness**...

$$\sigma^2 = \langle k^2 \rangle - \langle k \rangle^2$$

# Scale-free? What does it mean?

2<sup>nd</sup> explanation: Lack of well-defined average value

- For Scale-free networks we have

$$\langle k^n \rangle \approx \int_{k_{\min}}^{k_{\max}} k^n P_k dk = C \frac{k_{\max}^{n-\gamma+1} - k_{\min}^{n-\gamma+1}}{n - \gamma + 1}$$

- n=0 sums to one.
- n=1 gives the **average** degree
- n=2 helps us to calculate the **variance**
- n=3 determines the **skewness**

$$k_{\max} = k_{\min} N^{\frac{1}{\gamma-1}}$$



Scales with N

# Scale-free? What does it mean?

2<sup>nd</sup> explanation: Lack of well-defined average value

- For Scale-free networks we have

$$\langle k^n \rangle \approx \int_{k_{\min}}^{k_{\max}} k^n P_k dk = C \frac{k_{\max}^{n-\gamma+1} - k_{\min}^{n-\gamma+1}}{n - \gamma + 1}$$

Do not scale with N

- n=0 sums to one.
- n=1 gives the **average** degree
- n=2 helps us to calculate the **variance**
- n=3 determines the **skewness**

$$k_{\max} = k_{\min} N^{\frac{1}{\gamma-1}}$$

Scales with N

# Scale-free? What does it mean?

2<sup>nd</sup> explanation: Lack of well-defined average value

- For Scale-free networks we have (for large N)

$$\langle k^n \rangle \xrightarrow{N \rightarrow \infty} N^{\frac{n-\gamma+1}{\gamma-1}}$$

For large N,  
it diverges for

$\gamma < 2$

$$\langle k \rangle \rightarrow N^{\frac{2-\gamma}{\gamma-1}}$$

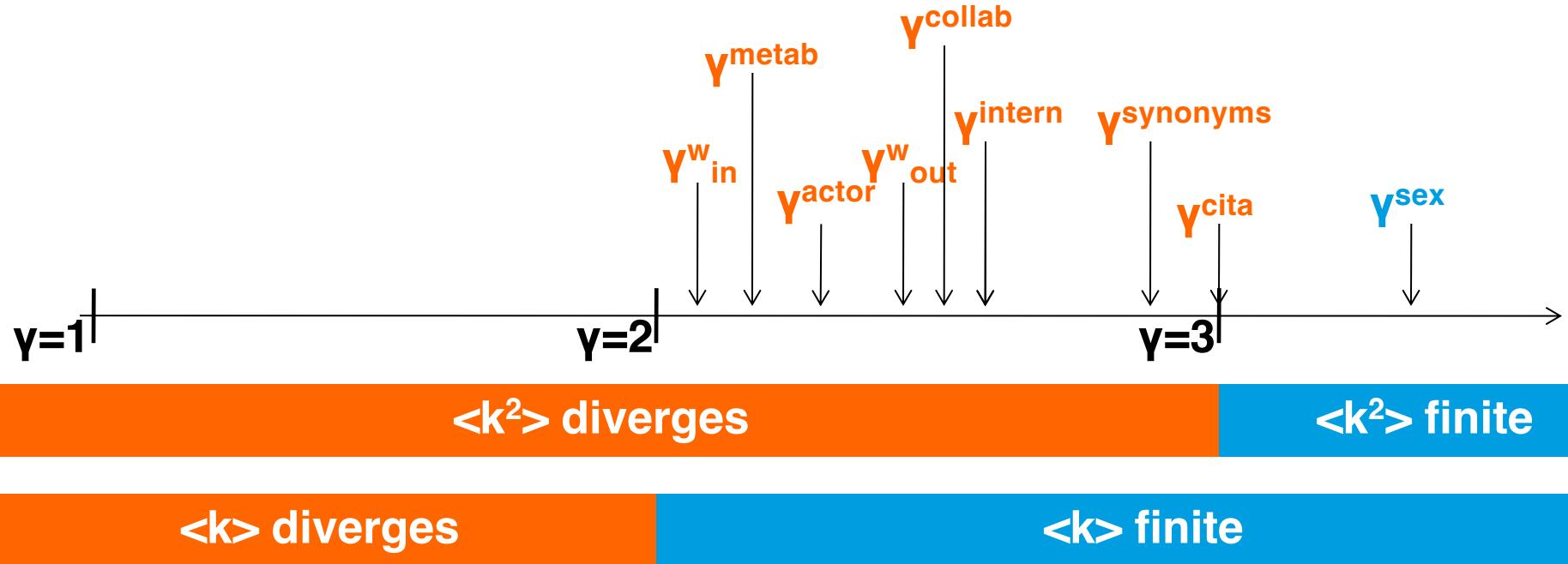
$$\langle k^2 \rangle \rightarrow N^{\frac{3-\gamma}{\gamma-1}}$$

- $n=0$  sums to one.
- $n=1$  gives the **average** degree
- $n=2$  helps us to calculate the **variance**
- $n=3$  determines the **skewness**

Diverges for  
 $\gamma < 3$

$$k = \langle k \rangle \pm \infty$$

# Scale-free? What does it mean?

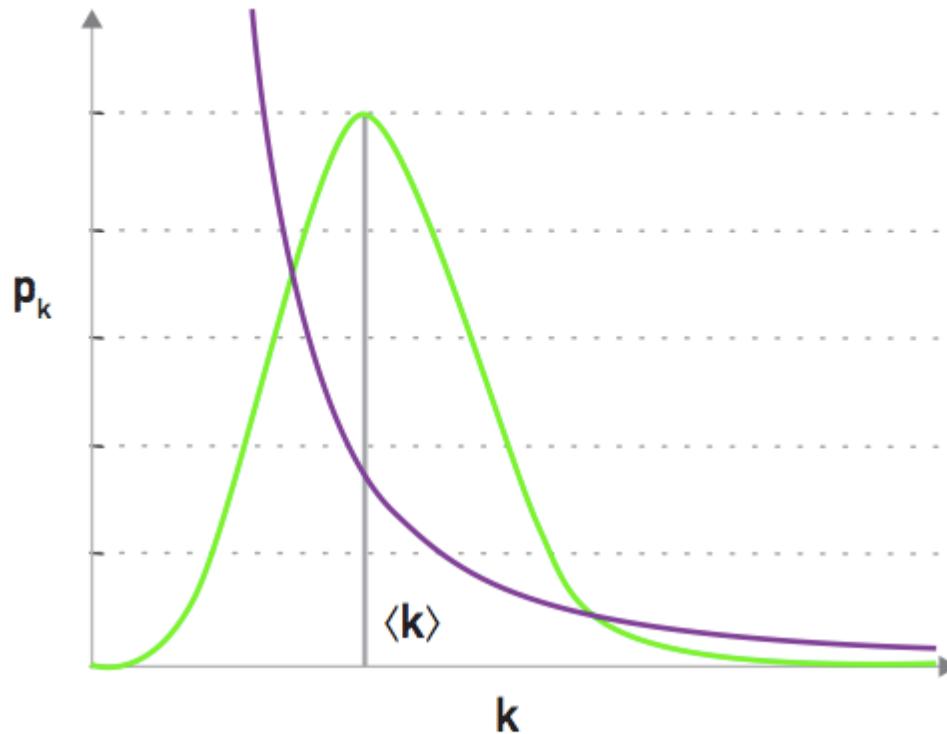


Most networks are in a regime in which the variance diverges for large N ☺

$$k = \langle k \rangle \pm \infty$$

For large N, average values are not meaningful, as fluctuations are too large!

# Scale-free? What does it mean?



## Random Network

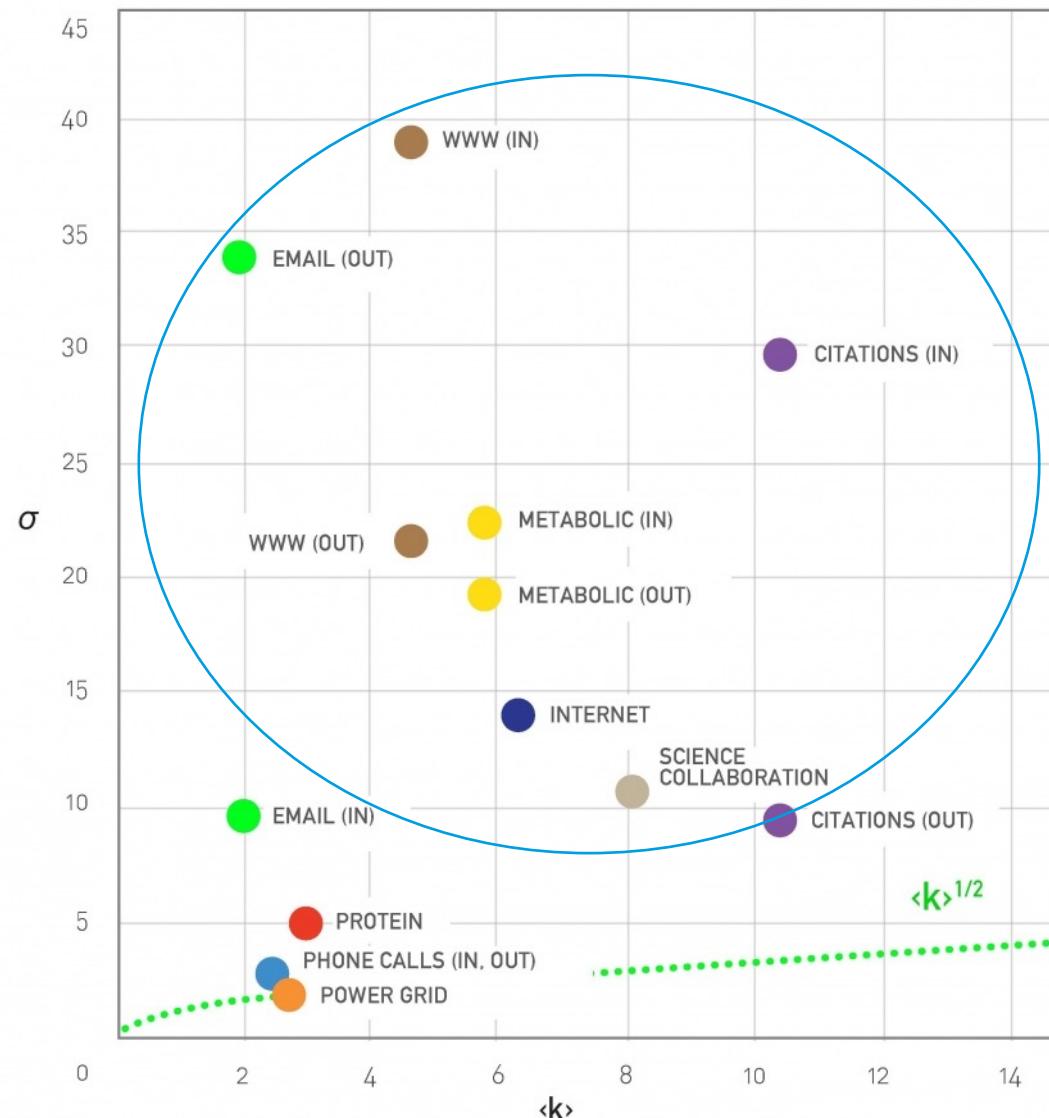
Randomly chosen node:  $k = \langle k \rangle \pm \langle k \rangle^{1/2}$   
Scale:  $\langle k \rangle$

## Scale-Free Network

Randomly chosen node:  $k = \langle k \rangle \pm \infty$   
Scale: none

# Scale-free? Networks are finite, yet...

*Standard deviation is very large in real networks*



## **Do hubs affect the small world property?**

Let's compute the average path length (APL) for a scale-free network...

# Do we live in a ultra-small-world?

$$APL = \langle L \rangle \approx$$

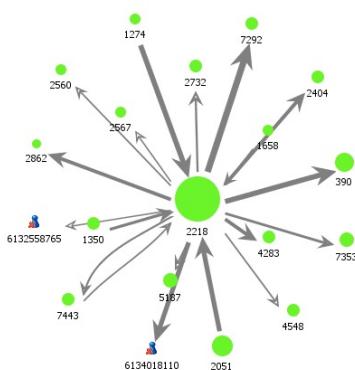
const.	$\gamma = 2$
$\ln \ln N$	$2 < \gamma < 3$
$\frac{\ln N}{\ln \ln N}$	$\gamma = 3$
$\ln N$	$\gamma > 3$

# Anomalous regime ( $\gamma \leq 2$ )

$$k_{\max} = k_{\min} N^{\frac{1}{\gamma-1}}$$



**$K_{\max}$  grows  
faster than  $N$**



const.

$\gamma=2$

$\ln \ln N$

$2 < \gamma < 3$

$\frac{\ln N}{\ln \ln N}$

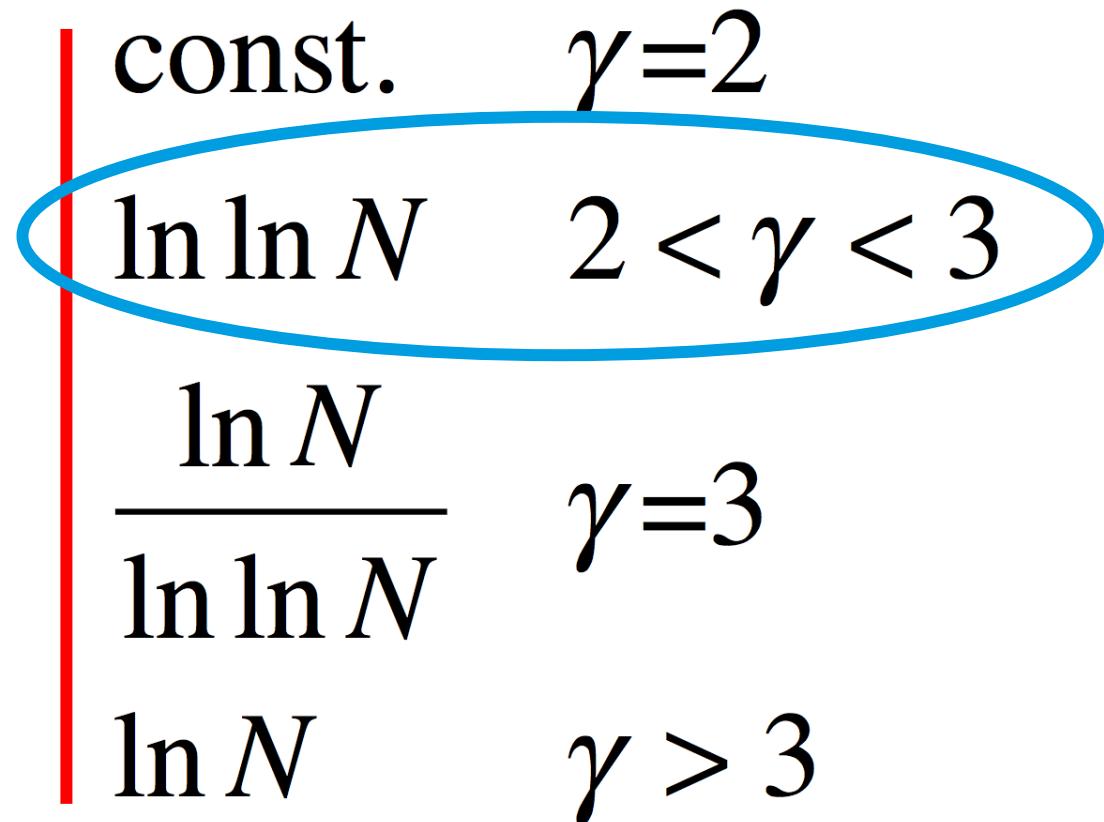
$\gamma=3$

$\ln N$

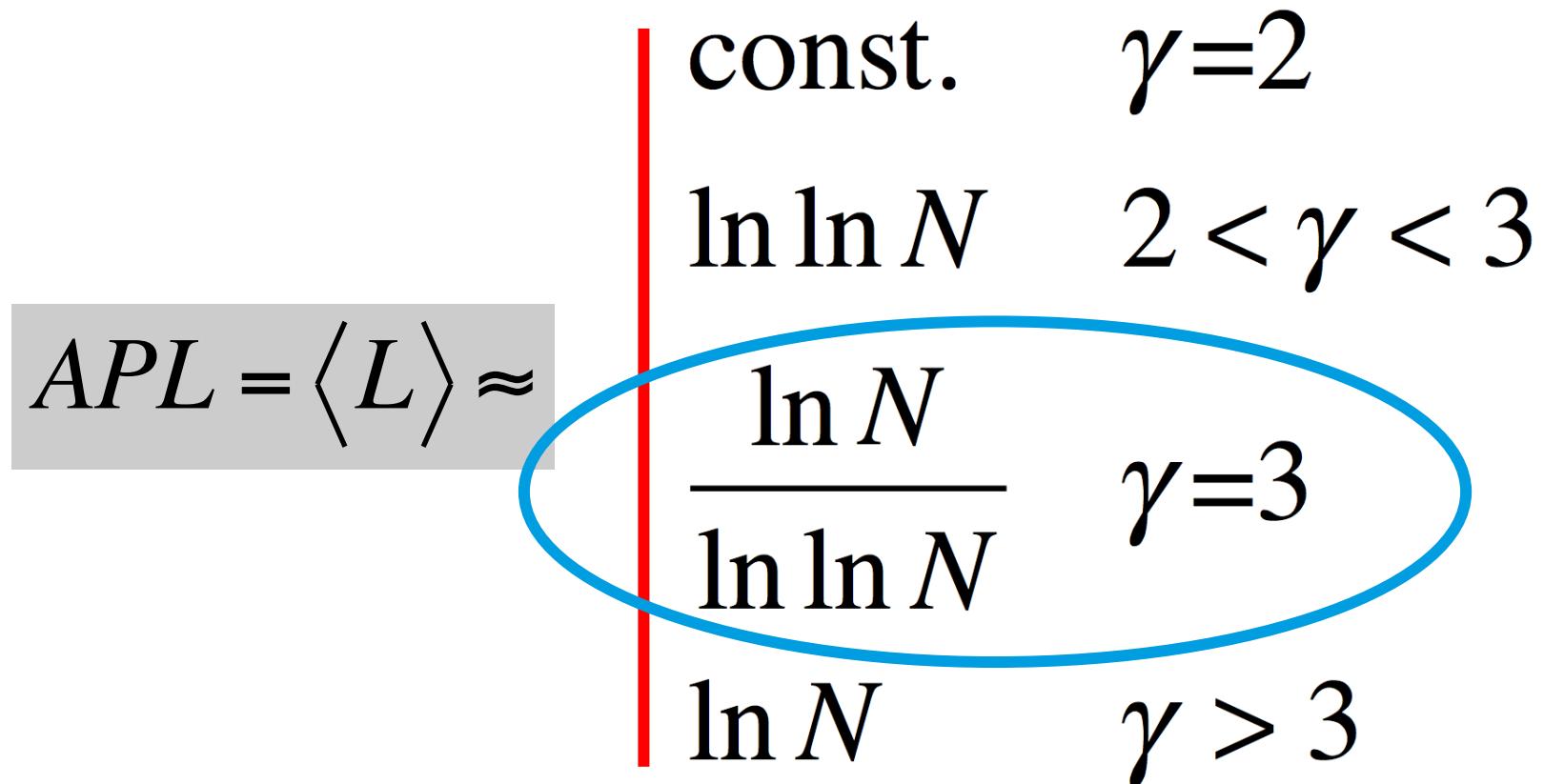
$\gamma > 3$

# Ultra-small world regime

$$APL = \langle L \rangle \approx$$

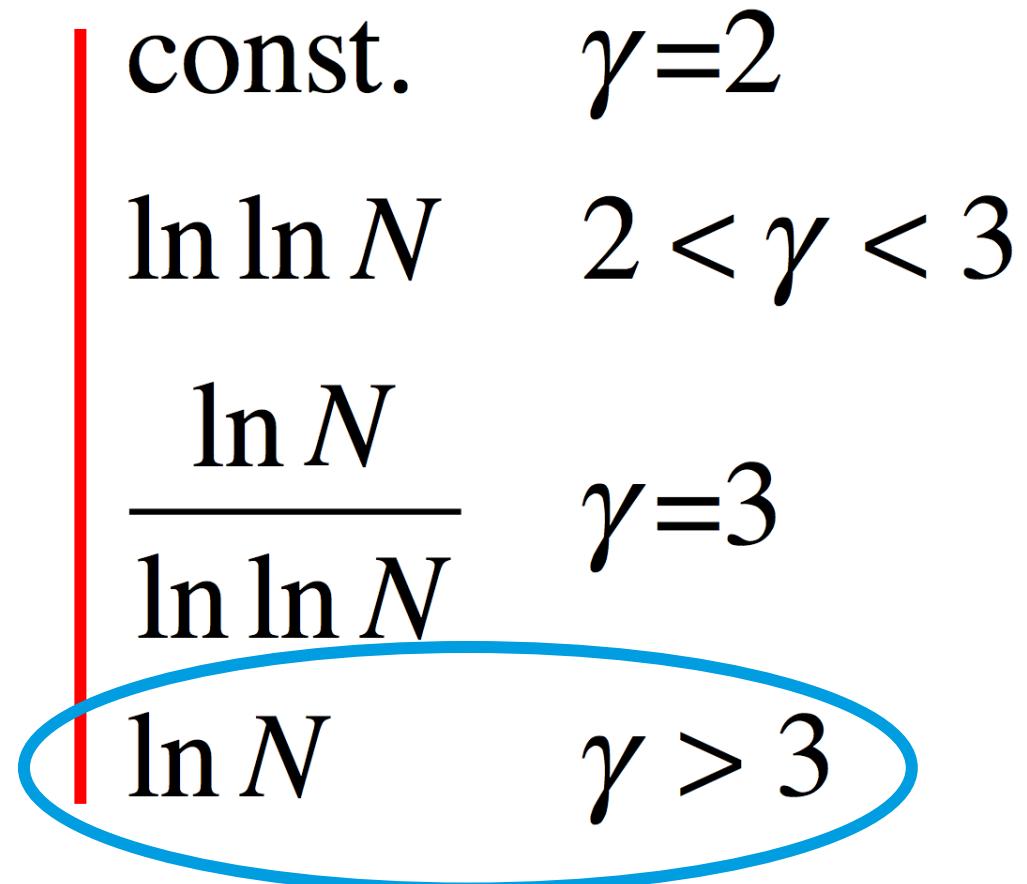


# Critical regime

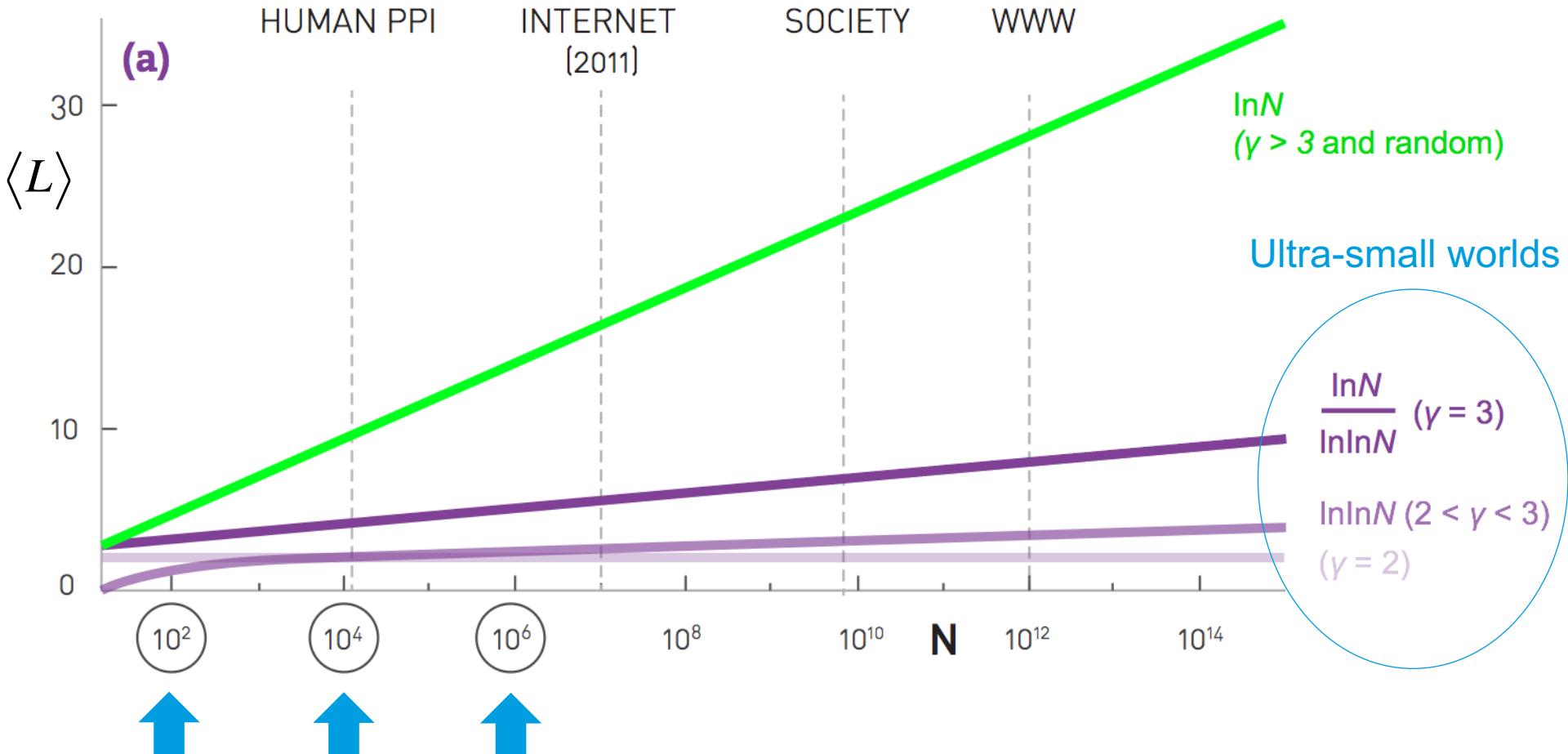


# Small-world regime (same as random graphs)

$$APL = \langle L \rangle \approx$$

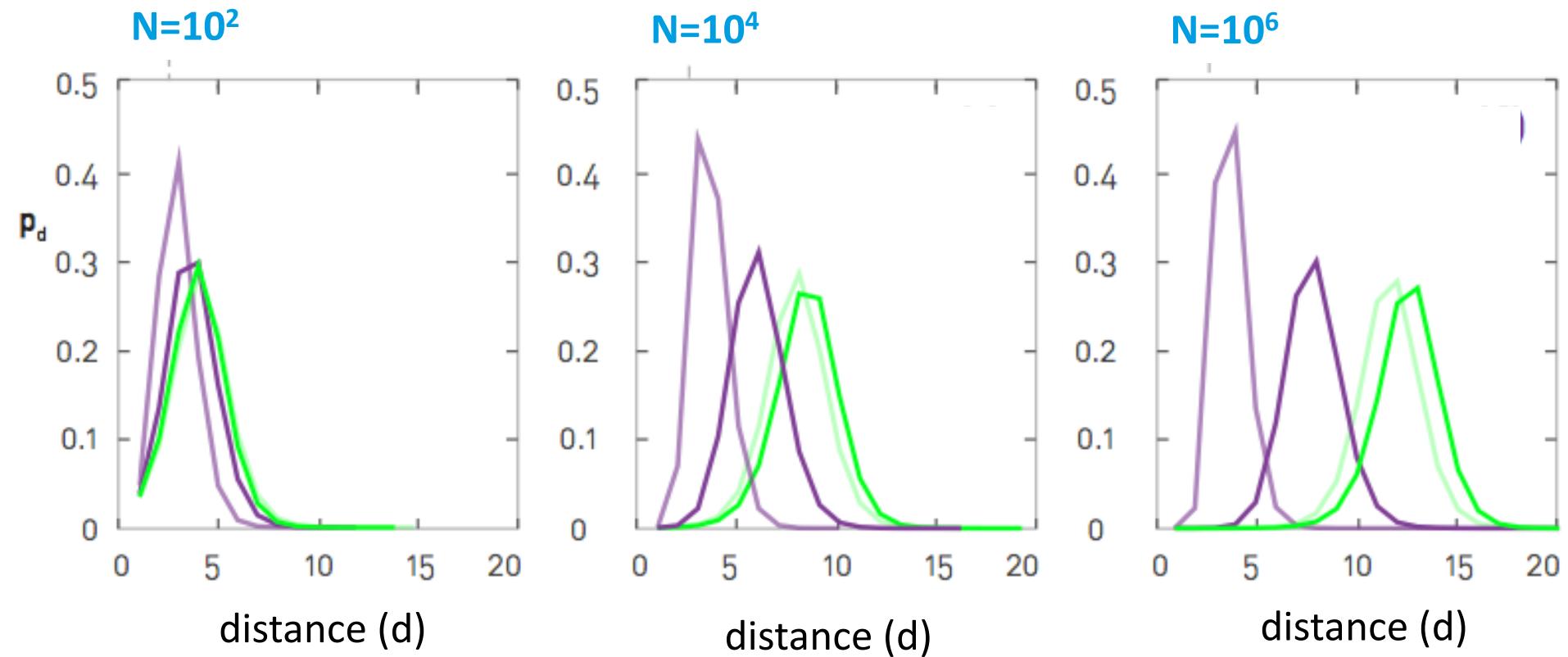


# Do we live in a ultra-small-world?

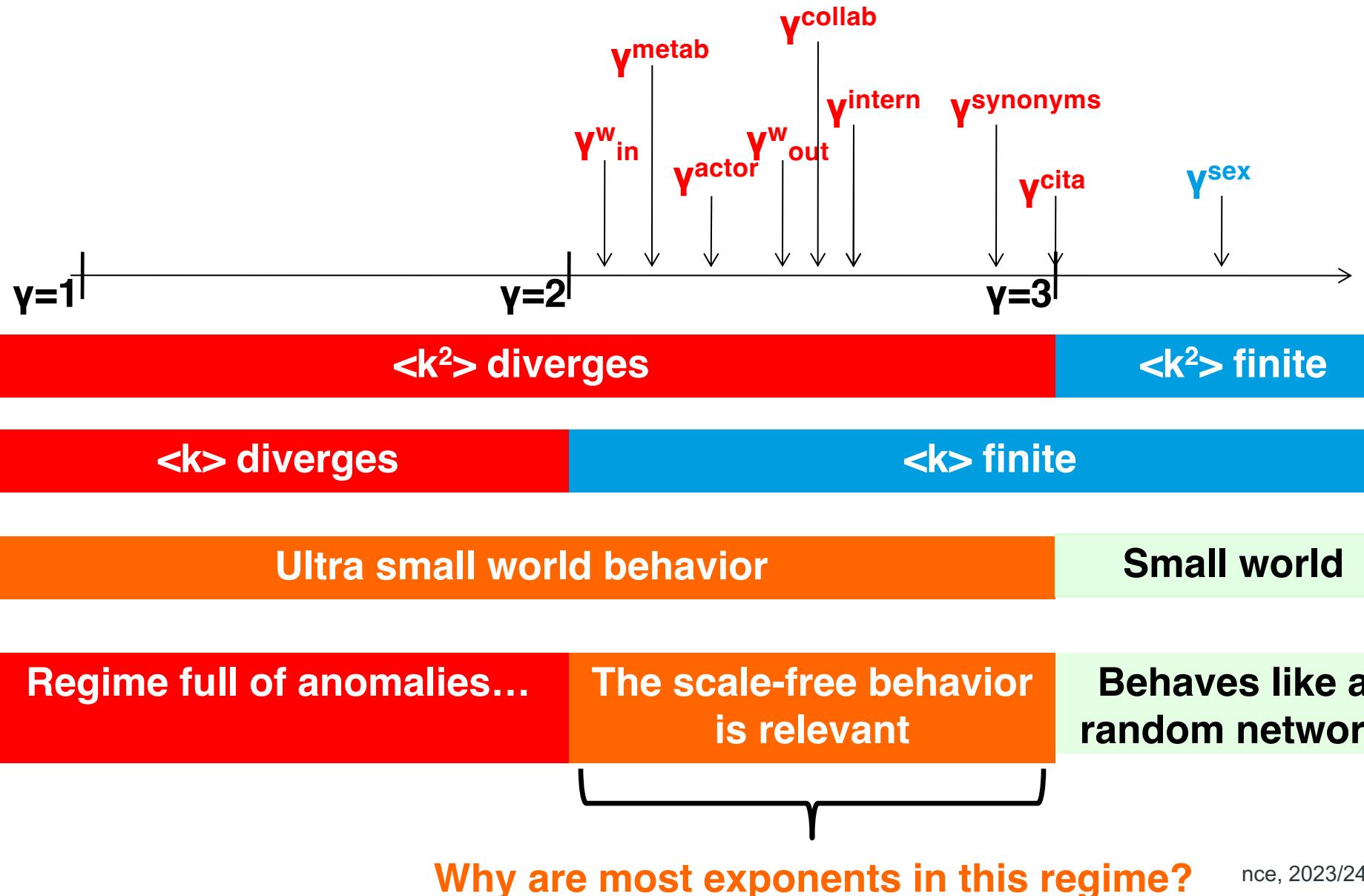


# Do we live in a ultra-small-world?

●  $\gamma=2.1$    ●  $\gamma=3.0$    ●  $\gamma=5.0$    ● Random net

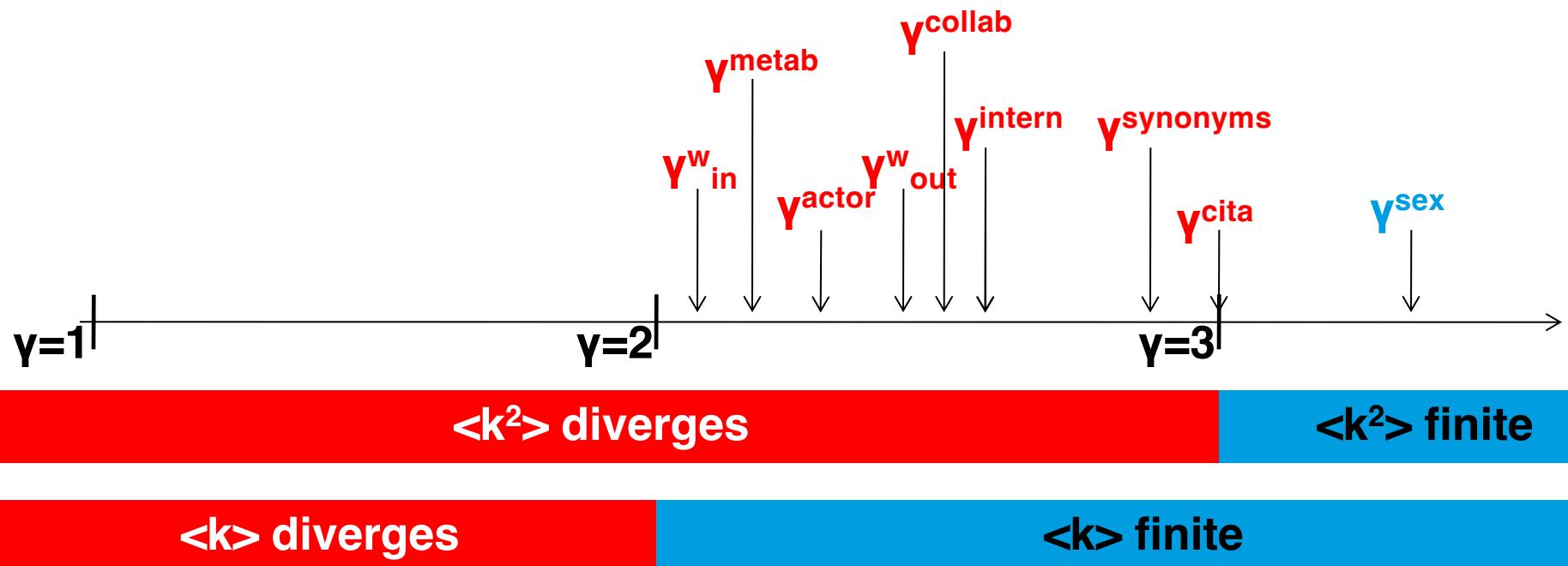


# The universe of scale-free networks



# A world of magic exponents

Can you find a good argument which justifies this picture?



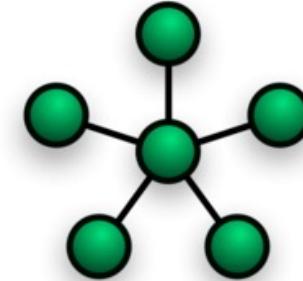
# Magic exponents?

- Why is it hard to find networks with  $\gamma \leq 2$  ?

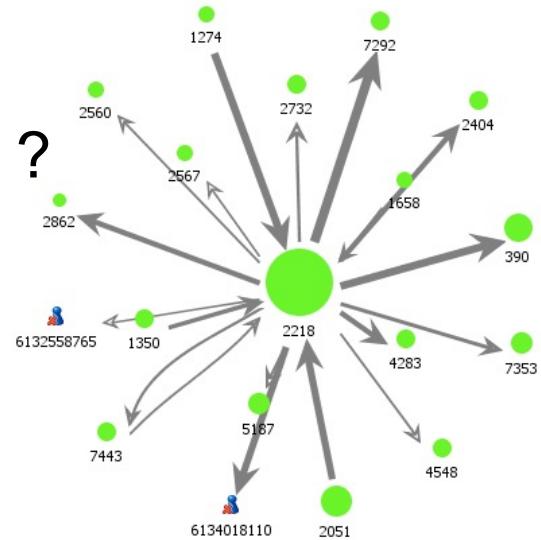
$$k_{\max} = k_{\min} N^{\frac{1}{\gamma-1}}$$



**K<sub>max</sub> grows  
faster than N**



—



- Why is it hard to find networks with  $\gamma > 3$  ?

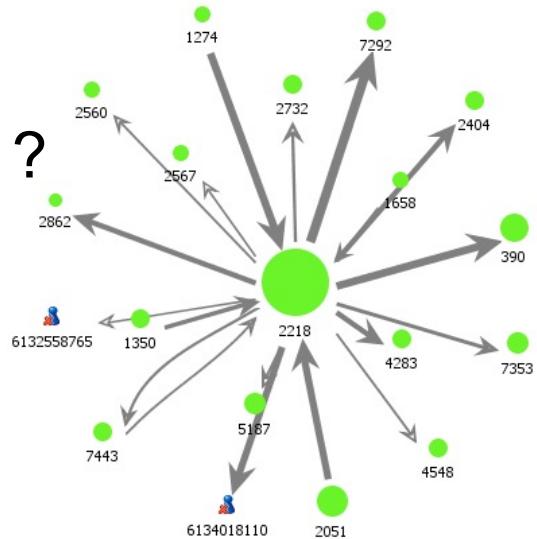
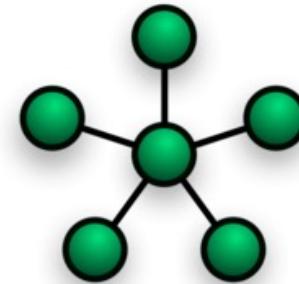
# Magic exponents?

- Why is it hard to find networks with  $\gamma \leq 2$  ?

$$k_{\max} = k_{\min} N^{\frac{1}{\gamma-1}}$$



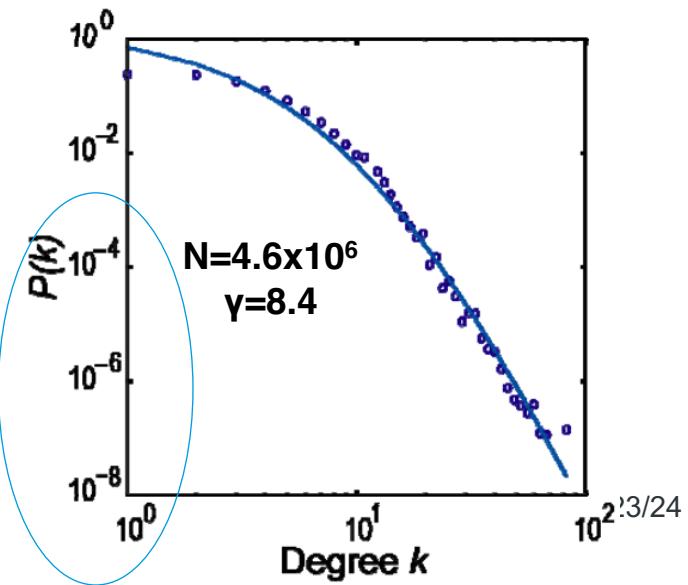
K<sub>max</sub> grows  
faster than N



- Why is it hard to find networks with  $\gamma >> 3$  ?

Mobile Call  
Network

Onella et al. PNAS 2007



# Configuration model

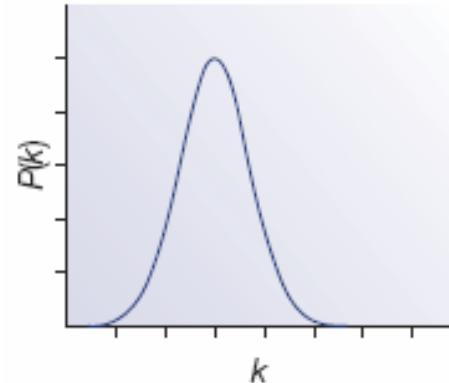
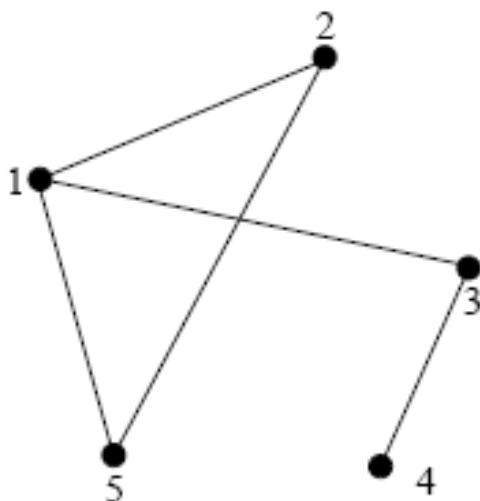
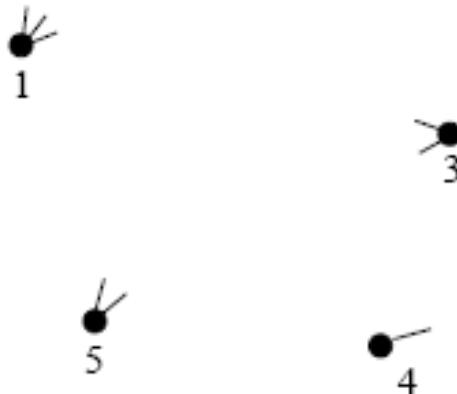
**Challenge:**

Can you imagine an algorithm capable of creating a random graph with an arbitrary degree distribution?

# Configuration model



How to generate a graph compatible with a given  $P(k)$



1. Create a histogram of  $P(k)$  (discretization)  
the sum of which gives  $N\langle k \rangle$
2. add stubs to n's according to histogram
3. connect the stubs at random.
4. this leads to a random graph with a pre-defined  $P(k)$ .

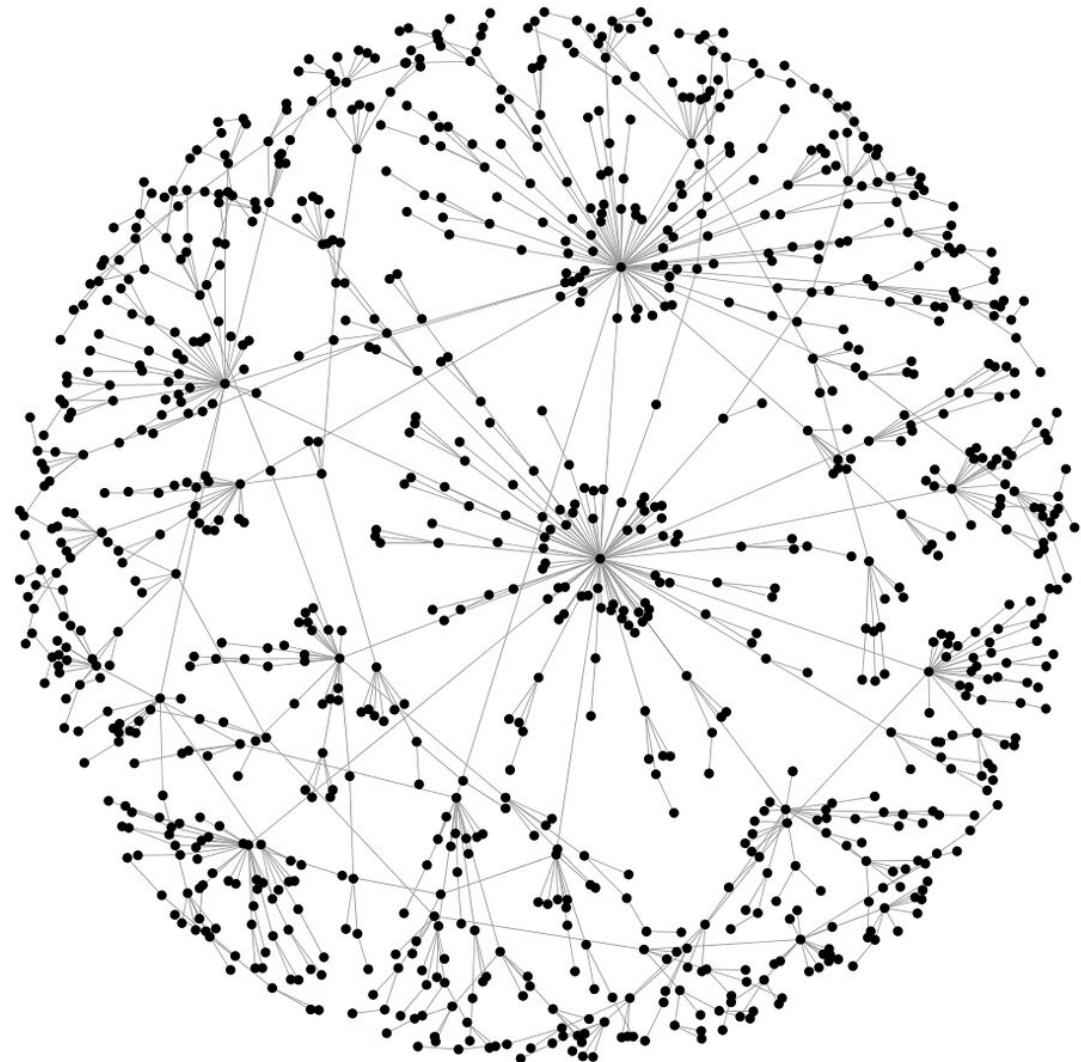
## 2<sup>nd</sup> challenge of the day

### Challenge:

Can you create an algorithm capable of increasing its clustering coefficient of a network without changing its degree distribution?

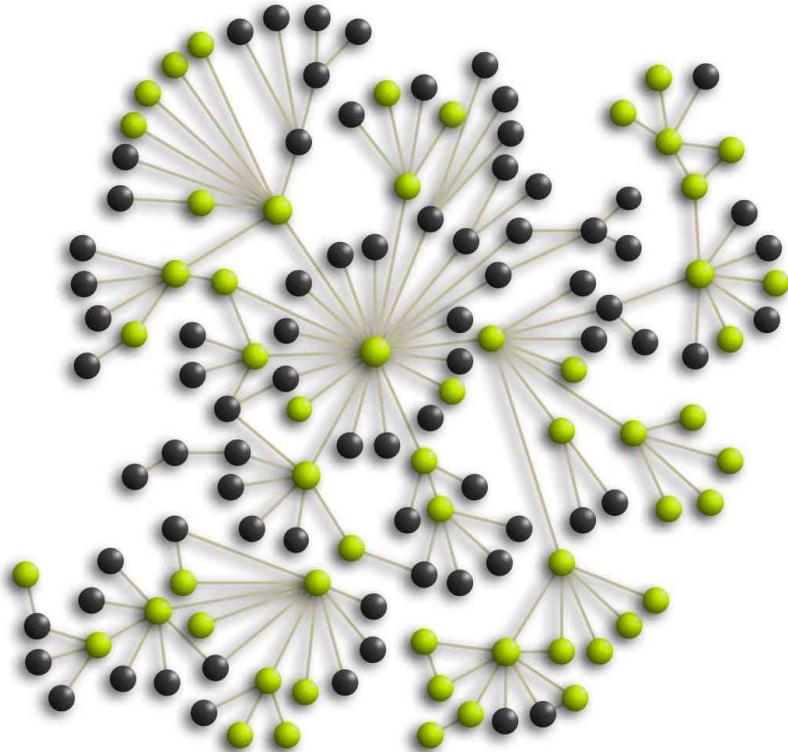


# Models of Evolving Networks

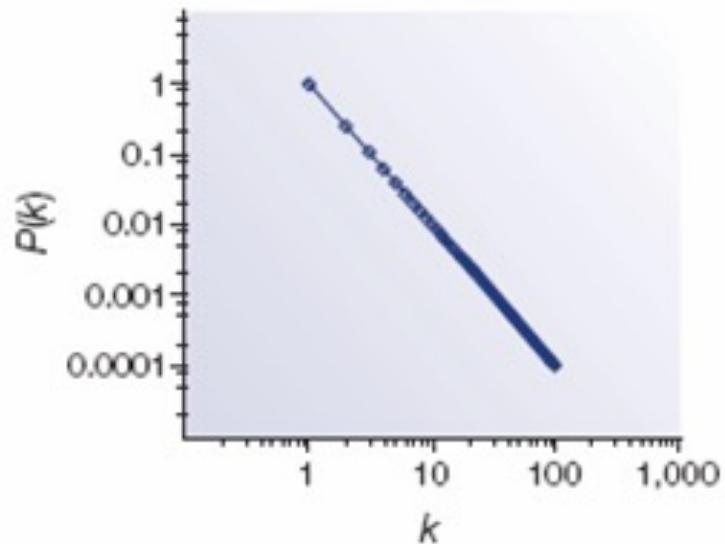


Network Science, 2023/24

# Next challenge: Universality?



$$P_k \sim k^{-\gamma}$$

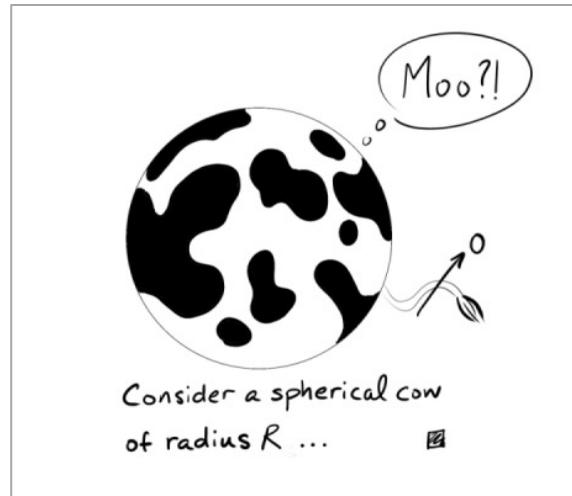


WWW	actors	citations	sex	cellular	phones	linguistics
$\gamma = 2.1$	$\gamma = 2.3$	$\gamma = 3$	$\gamma = 3.5$	$\gamma = 2.1$	$\gamma = 2.1$	$\gamma = 2.8$

# Next challenge: Universality?

## Challenge:

Can we identify the main principles leading to the emergence of scale-free networks?



# Moving forward: modeling complex systems

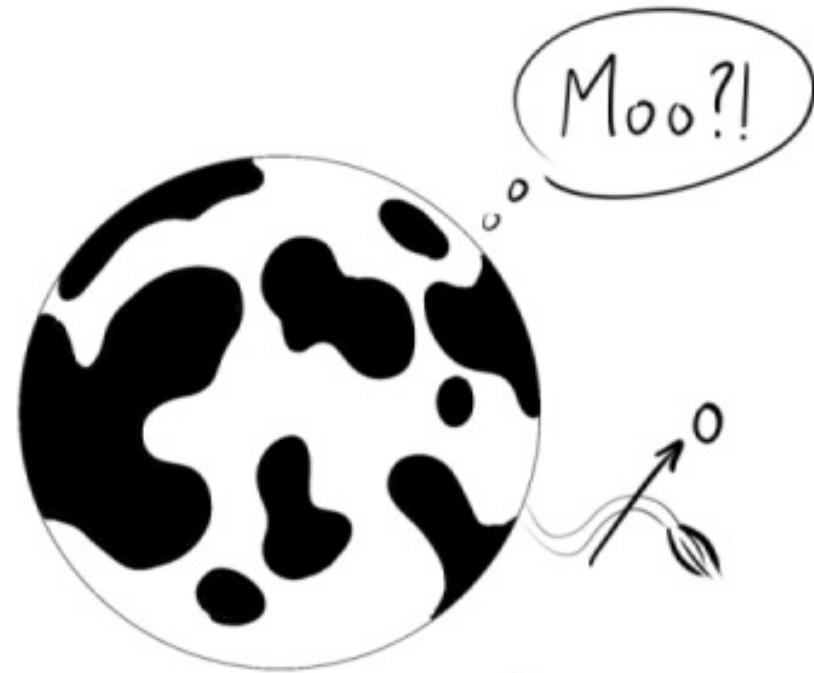


Self-organization: process where collective patterns arise out from local interactions between smaller component parts.



**The whole is greater than the sum of its parts**

# The beauty of modeling core principles





**Emergence of Scaling in Random Networks**  
Albert-László Barabási, et al.  
*Science* 286, 509 (1999);  
DOI: 10.1126/science.286.5439.509

## Emergence of Scaling in Random Networks

Albert-László Barabási\* and Réka Albert

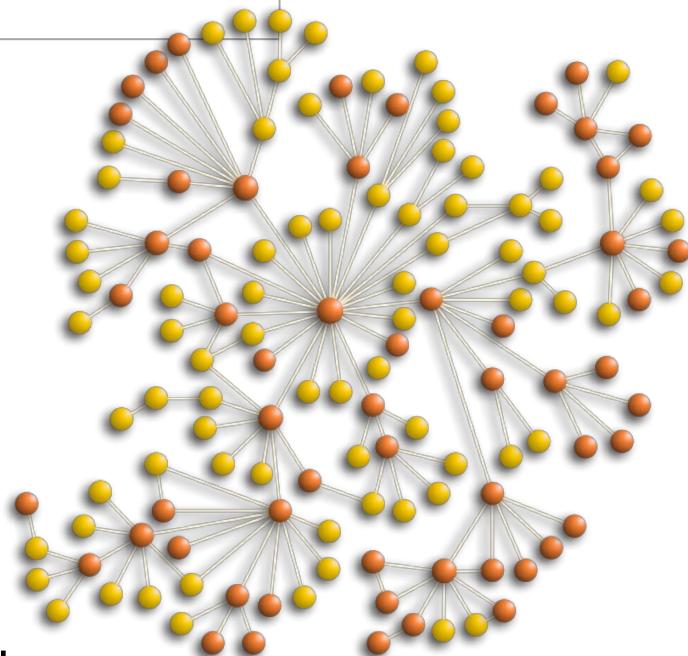
Systems as diverse as genetic networks or the World Wide Web are best described as networks with complex topology. A common property of many large networks is that the vertex connectivities follow a scale-free power-law distribution. This feature was found to be a consequence of two generic mechanisms: (i) networks expand continuously by the addition of new vertices, and (ii) new vertices attach preferentially to sites that are already well connected. A model based on these two ingredients reproduces the observed stationary scale-free distributions, which indicates that the development of large networks is governed by robust self-organizing phenomena that go beyond the particulars of the individual systems.



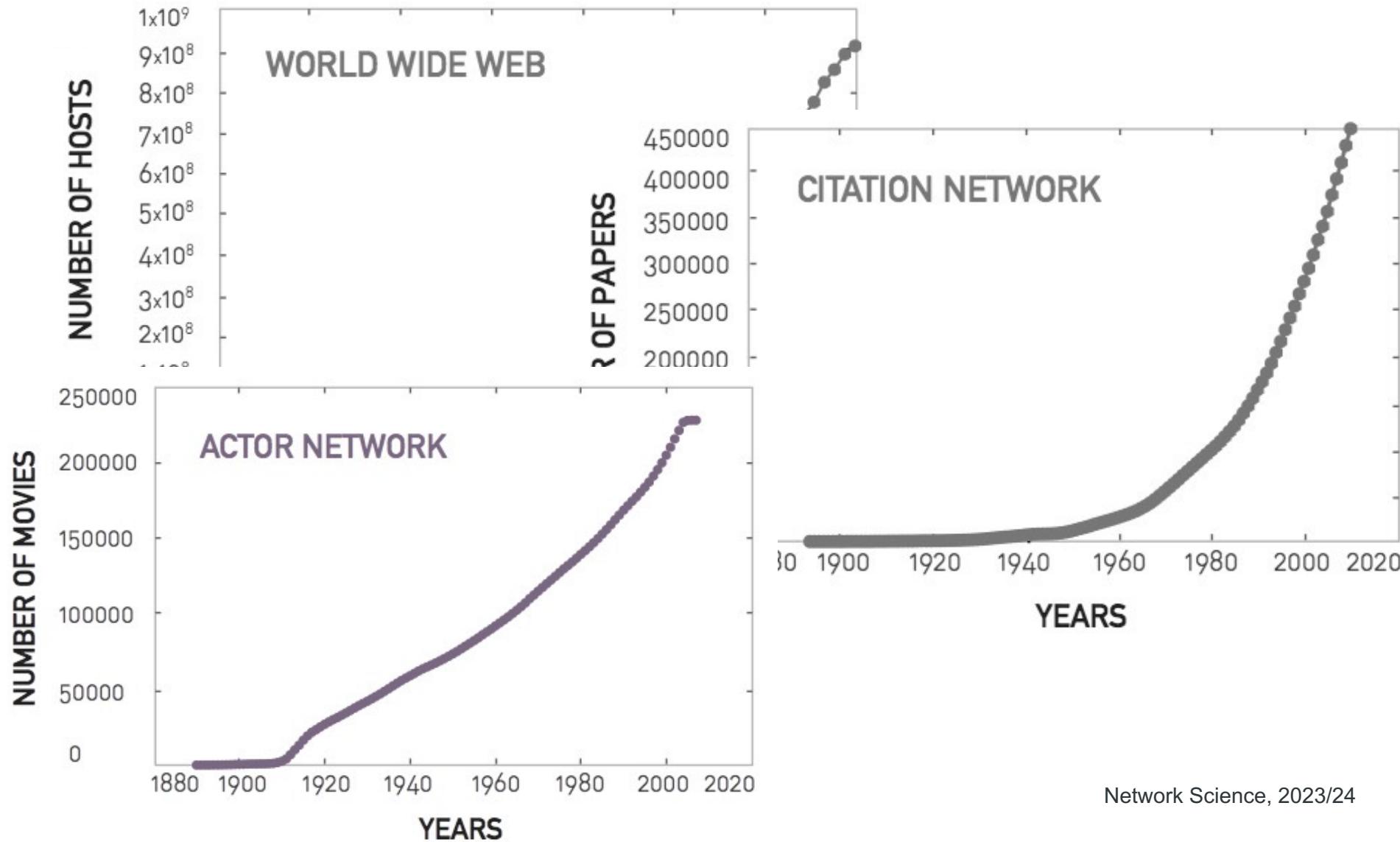
**Reka Albert**  
Penn State University



**Albert-László Barabási**  
Northeastern University



# First idea: Networks grow!



# Second idea: popularity is attractive

- **WWW**: the nodes we know are not entirely random. Our knowledge is biased towards the most popular web documents. Thus, we are more likely to link (e.g., our webpage) to high degree nodes.
- **Citation network**: Our time is limited. We cannot read all papers published in the world! The more cited a paper is, the more likely that we hear about it, and read it. As we cite what we read, we tend to cite paper with high number of citations.

## Second idea: popularity is attractive

- **Actor network**: the more movies an actor has played, the higher the chances that she/he will be considered for a new role...
- **This idea is often referred in the literature as Preferential Attachment.**

# Related concepts

- *Herbert Simon* (Turing award '75) showed how *preferential attachment* can give rise to fat-tailed distributions describing *city sizes and wealth distributions*.
- *Proportional growth* in business. Larger firms grow faster than smaller firms (R. Gibrat).
- *Rich get richer effect* in wealth distributions (Zipf law).
- Derek Prize's “*Cumulative advantage*” principle, applied to citation statistics.

# Related concepts

- **Matthew effect** (R. Merton) in sociology:

***“For everyone who has will be given more, and he will have an abundance.”***

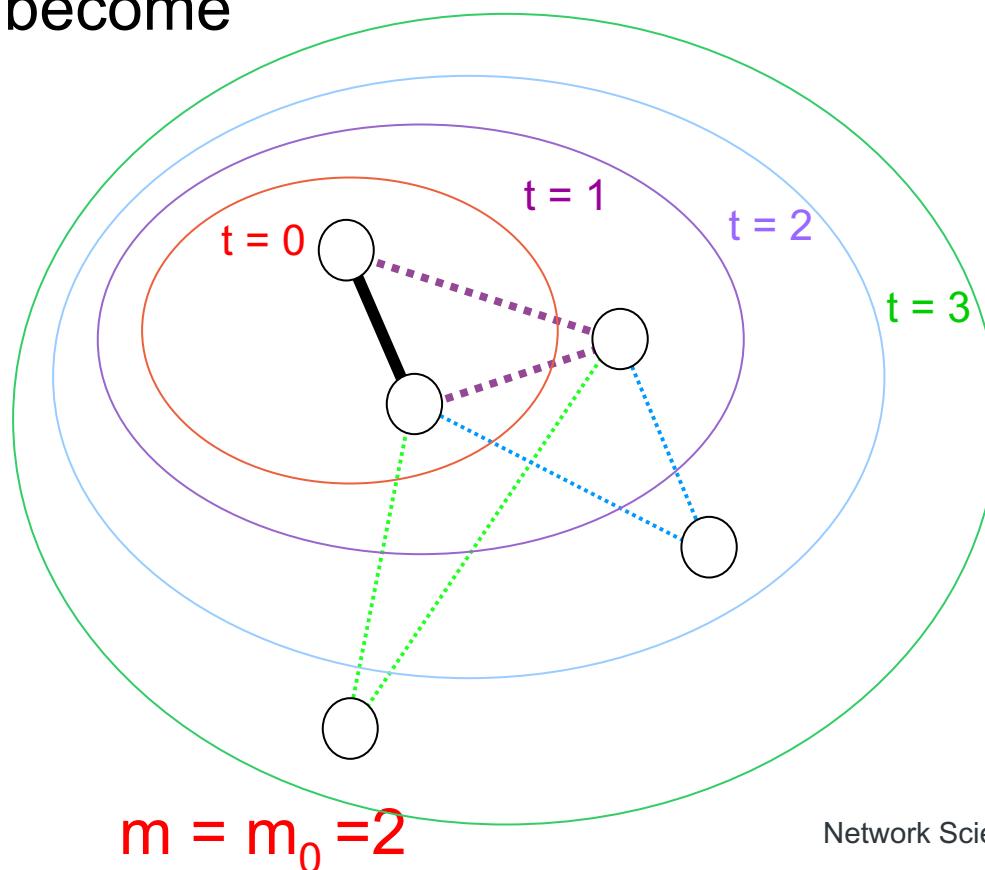
Matthew 25:29, King James Version.

Pois a quem tem mais se lhe dará, e terá em abundância; mas ao que não tem, até aquilo que tem ser-lhe-á tirado.  
Mateus 25:29, Novo testamento

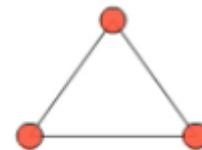
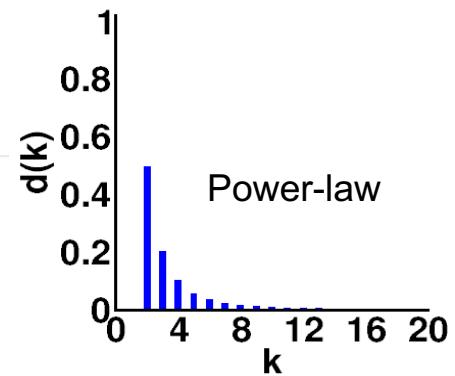
# The Barabási-Albert model

- **Growth**: add nodes sequentially.
- **Preferential attachment**: the more popular you are, the more popular you become

$n$	$k$
1	2
2	4
3	4
4	2
5	2



# Growth + Preferential Attachment = Scale-free networks!



# The Barabási-Albert model

- **Growth**: add nodes sequentially.

At  $t=0$  consider (e.g.) a ring with  $m_0$  nodes; for each time-step, add 1 node and connect it via  $m$  new edges with existing nodes;

# The Barabási-Albert model

- *Growth*: add nodes sequentially.

At  $t=0$  consider (e.g.) a ring with  $m_0$  nodes; for each time-step, add 1 node and connect it via  $m$  new edges with existing nodes;

- *Preferential attachment*:

when establishing the connections, each new node is connected to older nodes with a probability proportional to the degree of the older nodes.

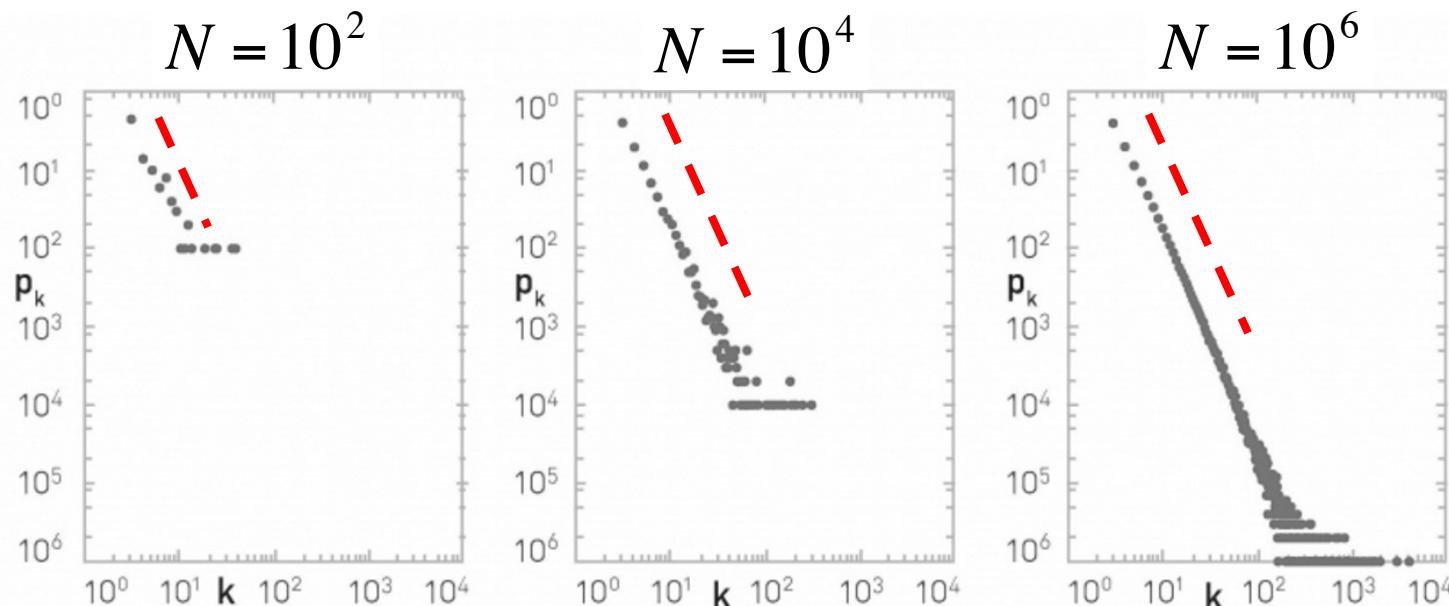
$$\Pi_i = \frac{k_i}{\sum_j k_j}$$

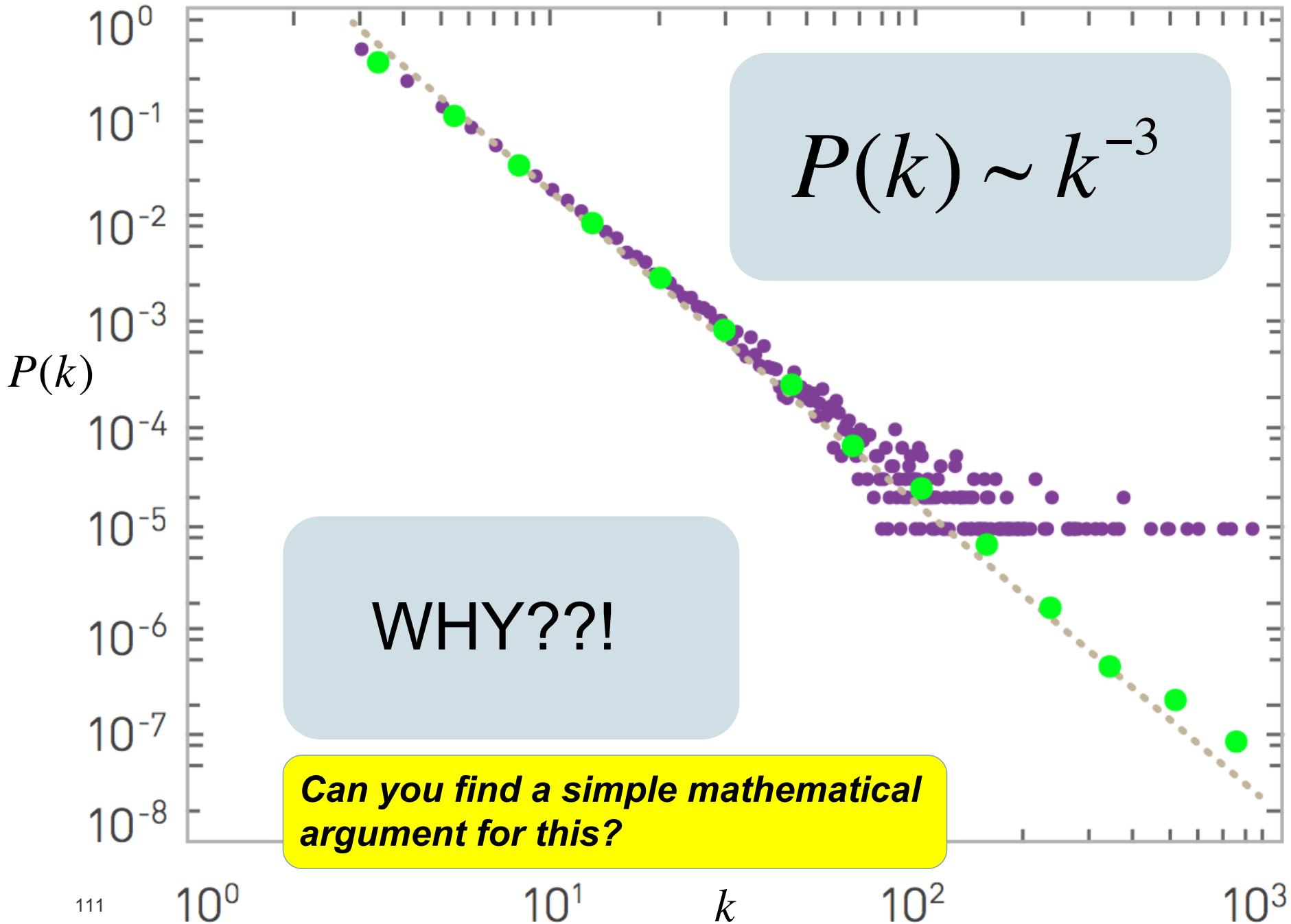
the more popular you are, the more popular you become

# The Barabási-Albert model – Average degree?

- After  $t$  time-steps ( $t \gg 1$ ) the graph has  $m_0 + t$  nodes and  $mt$  edges; hence  $z = \langle k \rangle \approx ??$

$$\langle k \rangle \sim 2m$$





# BA-model: Degree distribution

- For an exact analysis of the structure of growing networks please check the works by



Sergey Dorogovtsev

Dep. Physics, Univ. Aveiro



José Fernando Mendes

Dep. Physics, Univ. Aveiro

Ex: Dorogovtsev et al. (2000). Structure of growing networks with preferential linking.  
Phys. Rev. Lett. , 85(21), 4633. (*note: this would be a neat analytical project*)

# BA-model: Time evolution of degrees

Back-of-the-envelope argument (Barabasi & Albert, Science 1999)

- The rate at which an existing node  $i$  acquires links as a result of new nodes (with  $m$  links) connecting to it is

$$\frac{dk_i}{dt} = m \Pi(k_i) = m \frac{k_i}{\sum_{j=1}^{N-1} k_j}$$

$k_i$  = degree of node  $i$

# BA-model: Time evolution of degrees

Back-of-the-envelope argument (Barabasi & Albert, Science 1999)

- The rate at which an existing node  $i$  acquires links as a result of new nodes (with  $m$  links) connecting to it is

$$\frac{dk_i}{dt} = m \Pi(k_i) = m \frac{k_i}{\sum_{j=1}^{N-1} k_j}$$

$\langle k \rangle \times N = 2m \times t$

$m$  = number of links of each new node.

In other words, each existing node  $i$  has  $m$  chances to be chosen

# BA-model: Time evolution of degrees

- Since

$$\sum_{j=1}^{N-1} k_j \approx 2mt$$

i joins the network at time  $t_i$

- We have

$$\frac{dk_i}{dt} = m \frac{k_i}{2mt} = \frac{k_i}{2t}$$

$$(k_i(t_i) = m)$$

- We get

$$k_i(t) = \text{Const.} (t)^{1/2}$$

$$\text{Const} = \frac{m}{t_i^{1/2}}$$

# BA-model: Time evolution of degrees

- Since

$$\sum_{j=1}^{N-1} k_j \approx 2mt$$

$i$  joins the network at time  $t_i$

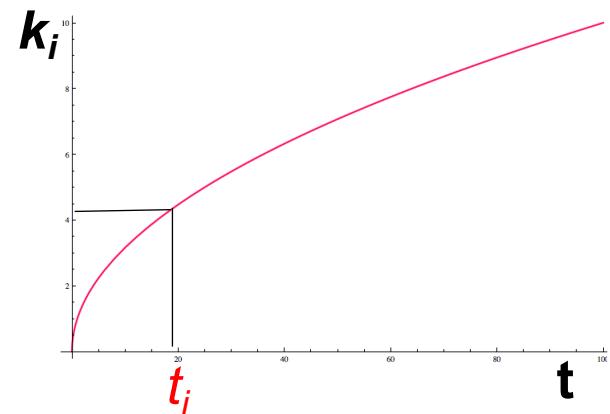
- We have

$$\frac{dk_i}{dt} = m \frac{k_i}{2mt} = \frac{k_i}{2t}$$

$$(k_i(t_i) = m)$$

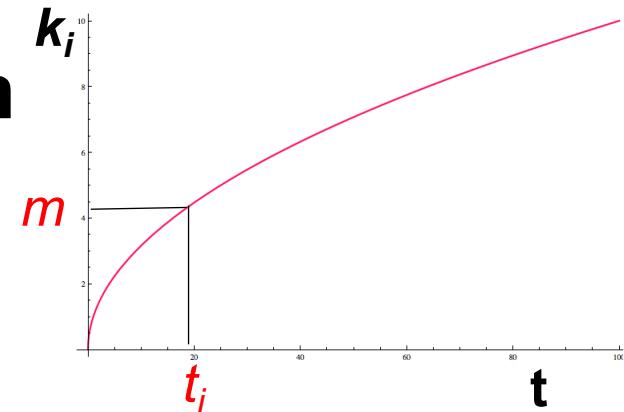
- We get

$$k_i(t) = m \left( \frac{t}{t_i} \right)^{1/2}$$



# BA-model: Degree distribution

$$k_i(t) = m \left( \frac{t}{t_i} \right)^{1/2}$$



I can also invert this eq. to say that, if the degree of  $i$  is smaller than  $k$ , then  $i$  appeared at the network after time  $t_i$

$$k_i < k \Rightarrow t_i > t \left( \frac{m}{k} \right)^2$$

Since we add a node at each time-step ( $N = t$ ),

the **number of nodes appearing after  $t_i$**  is given by  $N - t_i$

$\Updownarrow$

$$\text{number of nodes with degree } < k = N - t \left( \frac{m}{k} \right)^2$$

# BA-model: Degree distribution

- (normalizing by N) the **probability**  $P(k_i < k)$  of having a node with degree lower than k is

$$P(k_i < k) = \frac{N - t \left( \frac{m}{k} \right)^2}{N} \approx 1 - \left( \frac{m}{k} \right)^2$$

*For large N*  
 $(N = m_0 + t \approx t)$

i.e., we get the **Cumulative Distribution Function** (CDF):

$$CDF(k) = P(k_i < k) = \int_0^k P(k') dk' = 1 - \left( \frac{m}{k} \right)^2$$

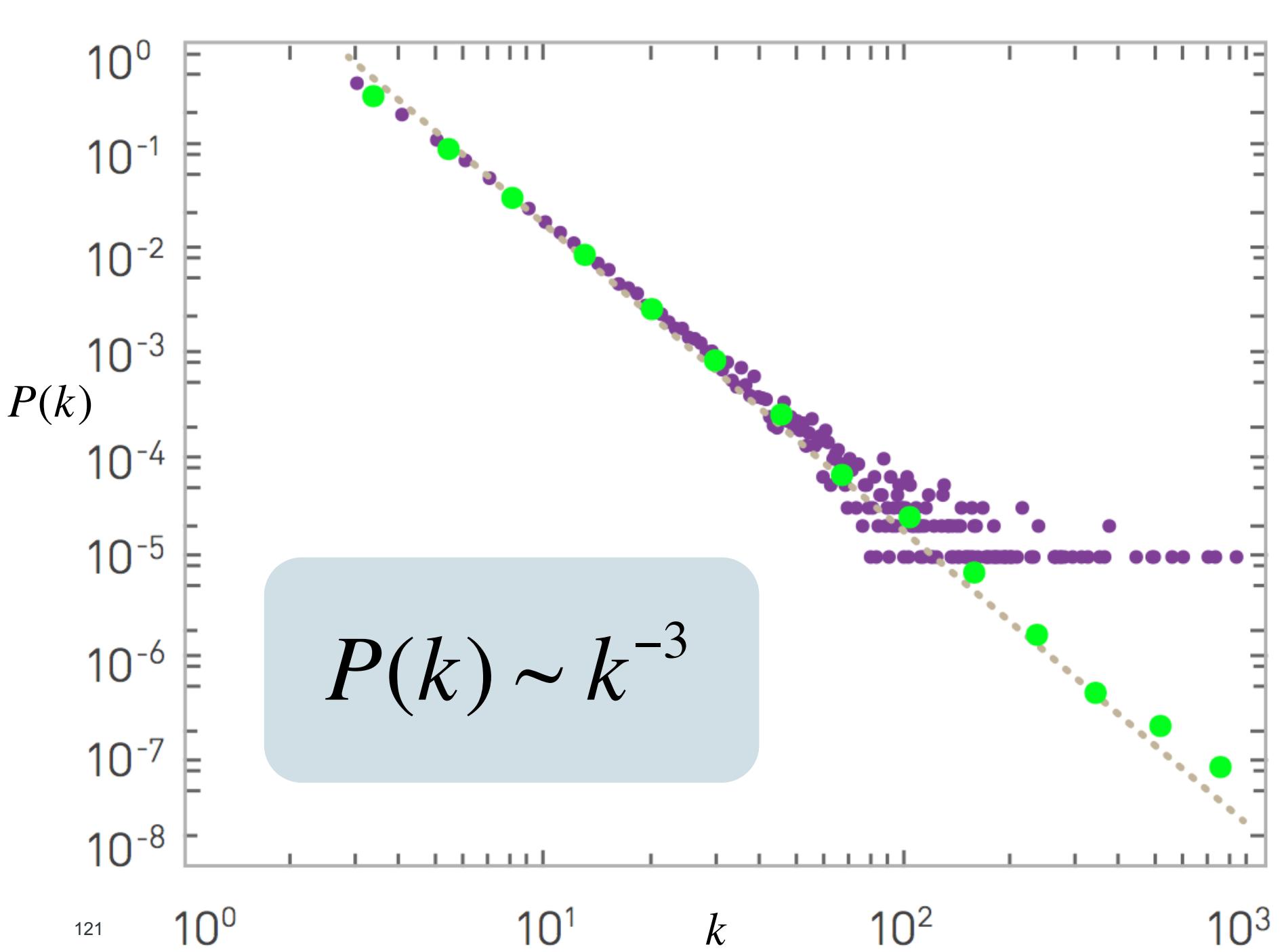
# BA-model: Degree distribution

- ...if we take its derivative, we get the degree distribution

$$P(k) = \frac{\partial CDF(k)}{\partial k} = 2m^2 \left(\frac{1}{k}\right)^3$$

*Et voilà ☺!*

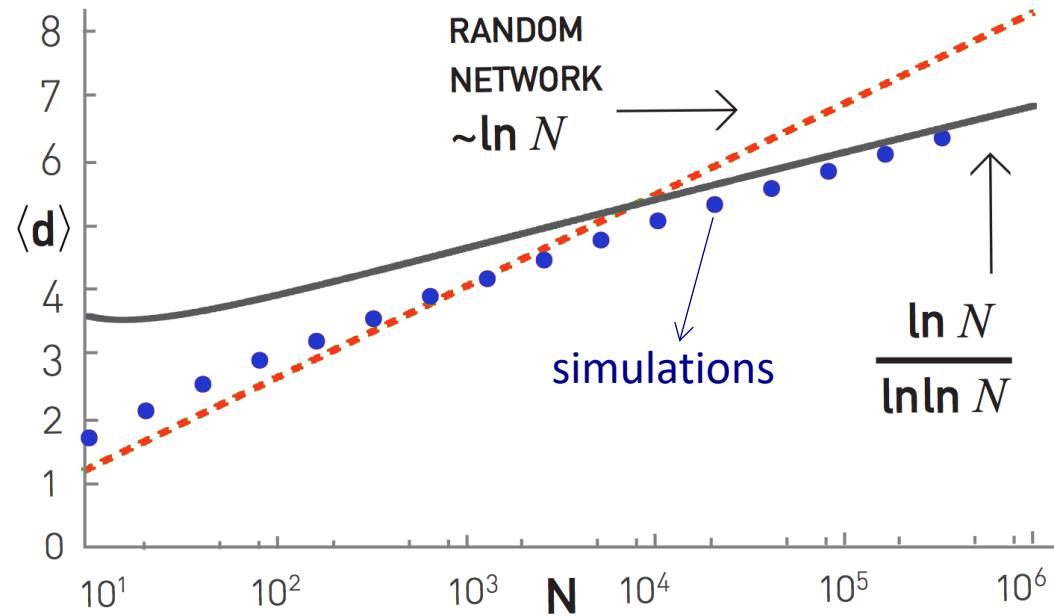
$$P(k) \sim k^{-3}$$



# APL of the Barabási-Albert model?

- Average-Path-Length ( $\gamma=3$ ):

$$\langle L \rangle \sim \frac{\ln N}{\ln \ln N}$$



# Clustering of the Barabási-Albert model

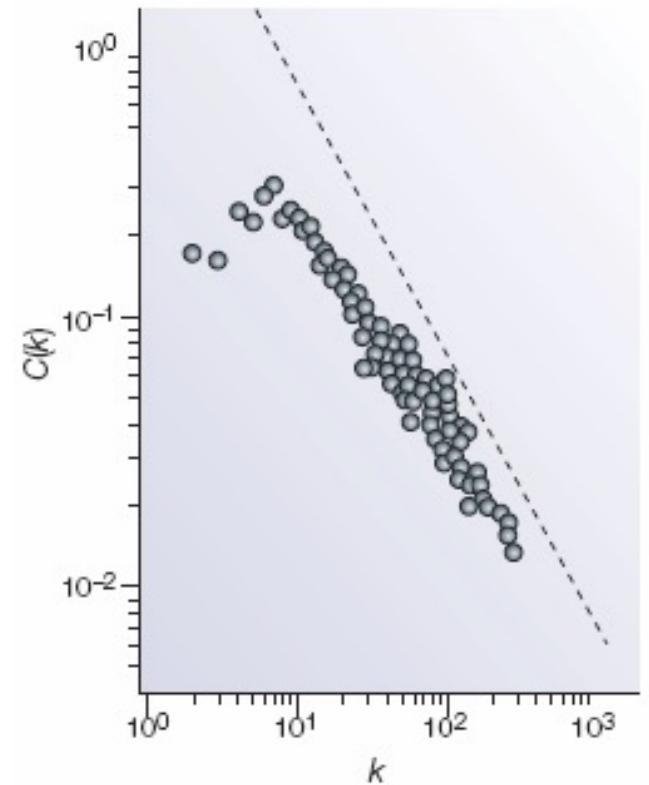
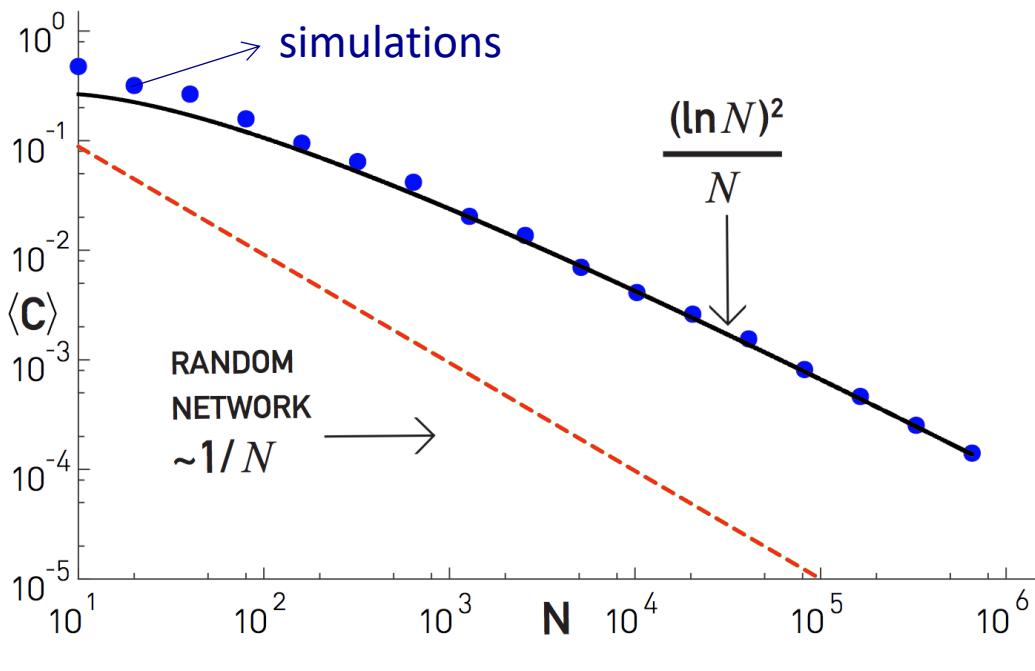
Real  
nets

X

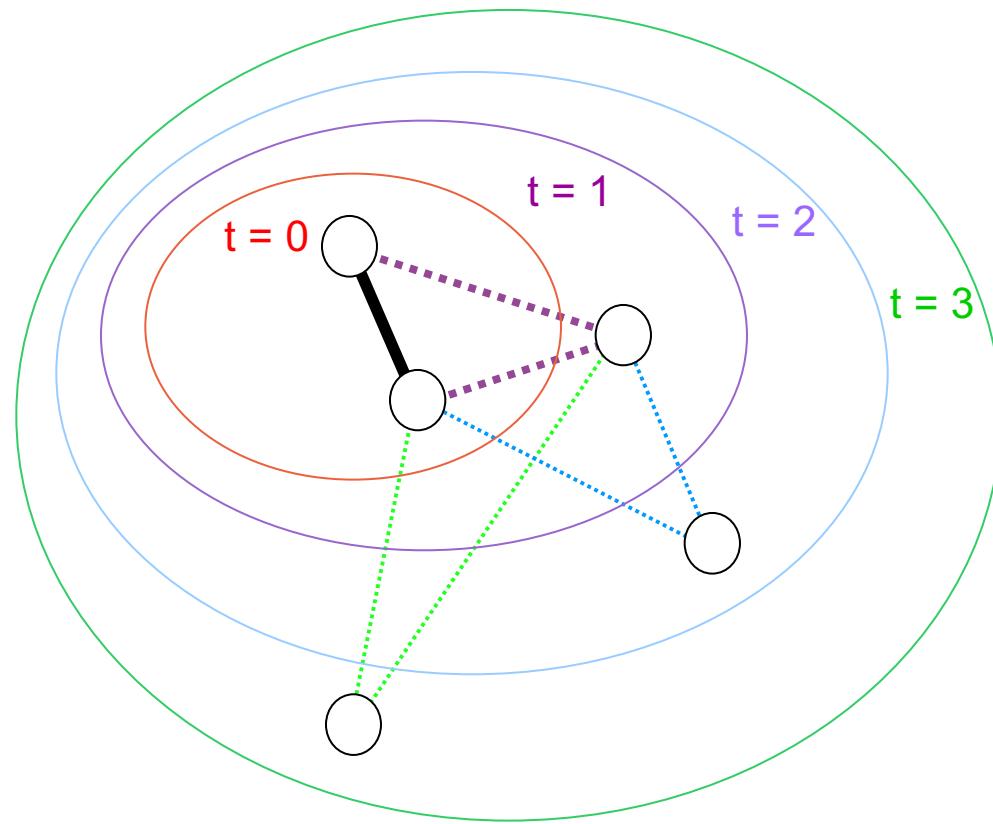
X

$$C_i \sim \frac{(\ln N)^2}{N}$$

1. For a fixed  $\langle k \rangle$ , larger the network, smaller the clustering coefficient.
2. Clustering coefficient is independent of the node's degree.



# Other features: Age correlations



We are creating a league of gentleman !

# Try it!!! How would you implement a preferential attachment model?



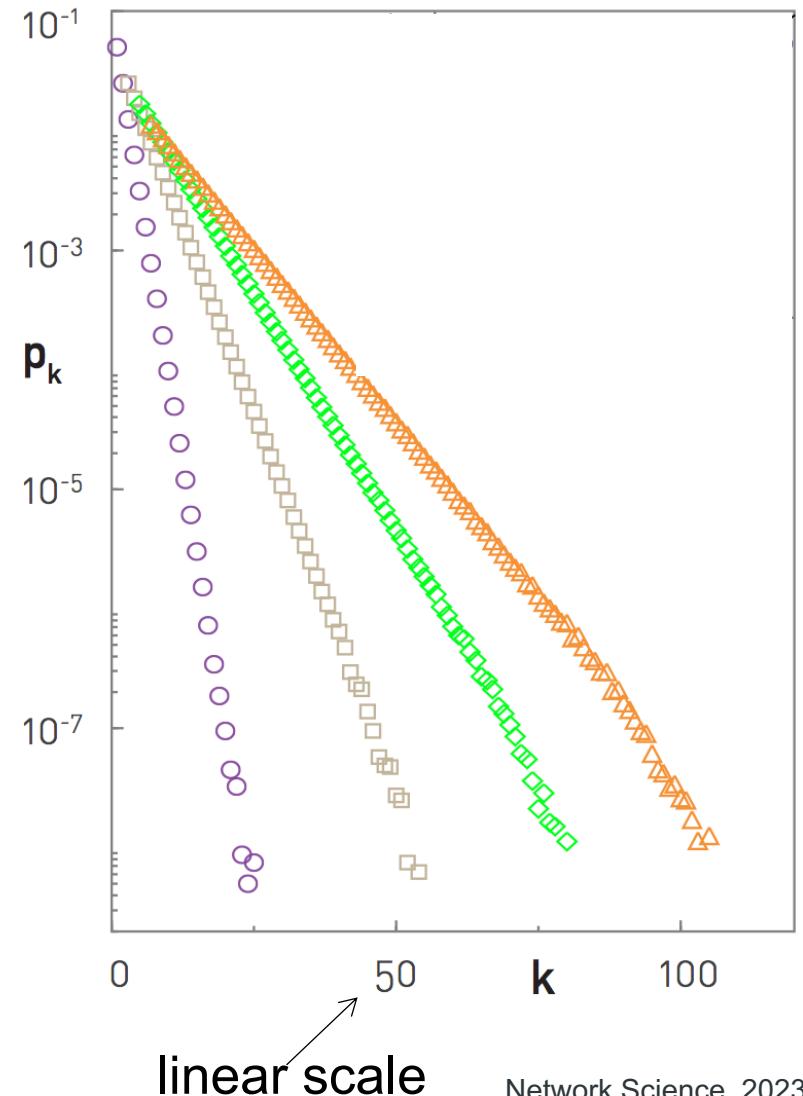
# Do we need both growth and Preferential attachment?

- Model A (growth only)

$$P(k) \sim e^{-k/m}$$

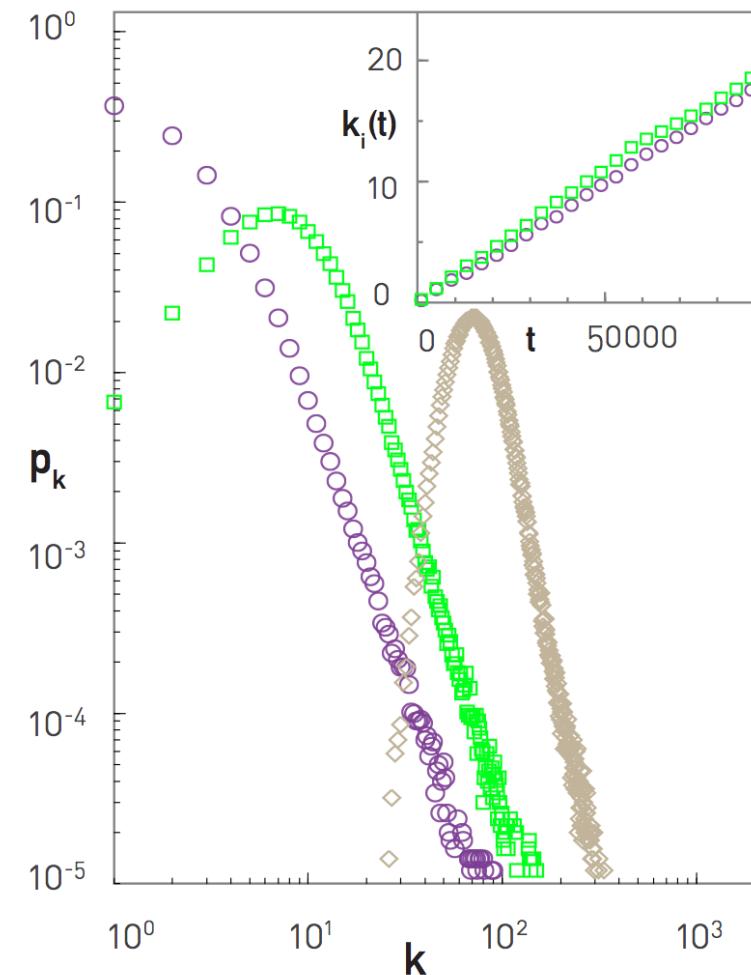
Can you explain why ? 😊

$$\frac{dk_i}{dt} = m\Pi(k_i) = m \frac{1}{N(t)-1} \sim m \frac{1}{t}$$



# Do we need both growth and Preferential attachment?

- Model B  
(only preferential attachment)
- Begin with a fixed number of disconnected nodes and add links, preferentially choosing high degree nodes as link destinations.
- Though the degree distribution early in the simulation looks scale-free, the distribution is not stable, and it eventually becomes nearly Gaussian as the network nears saturation.
- Thus, preferential attachment alone is not sufficient to produce a scale-free structure.



# Can we be sure of having a preferential attachment mechanism?

- Changes in degree should follow

$$\Delta k_i = k_i(t + \Delta t) - k_i(t)$$

i.e.,

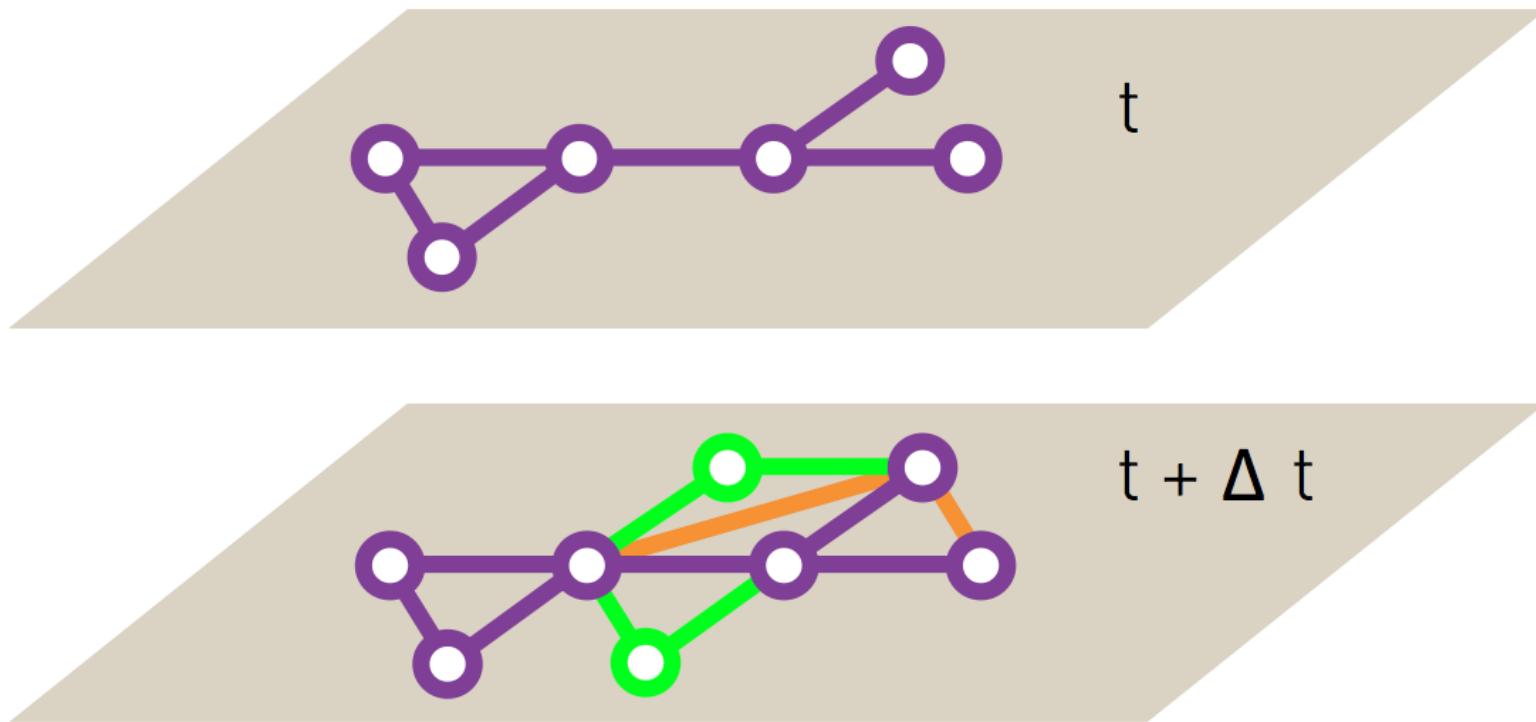
$$\frac{\Delta k_i}{\Delta t} \sim \frac{k_i}{\sum_j k_j}$$

The BA model assumes  
a linear form  
of preferential attachment

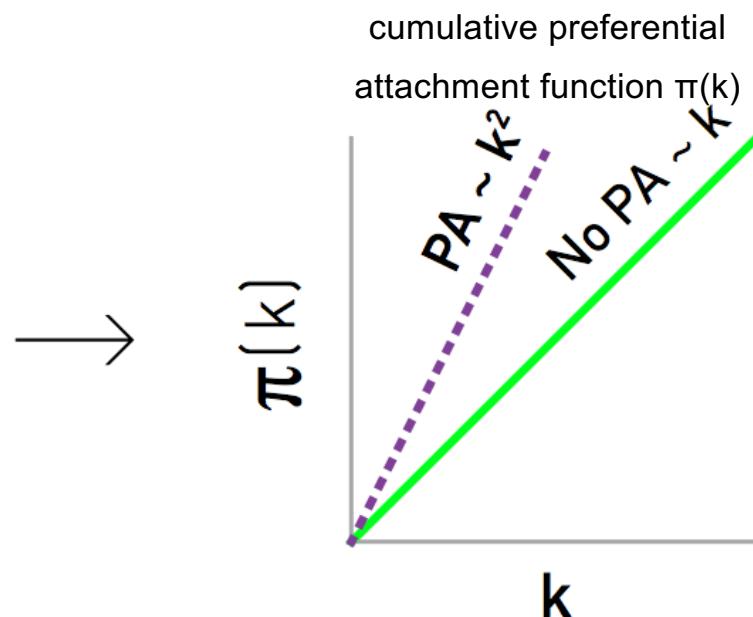
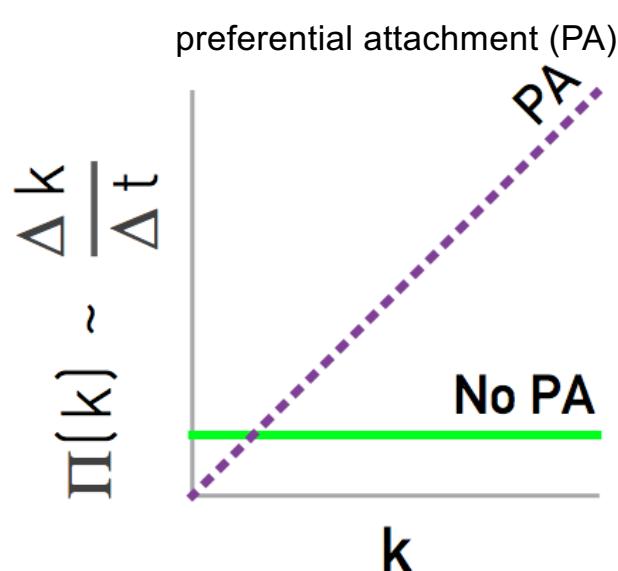
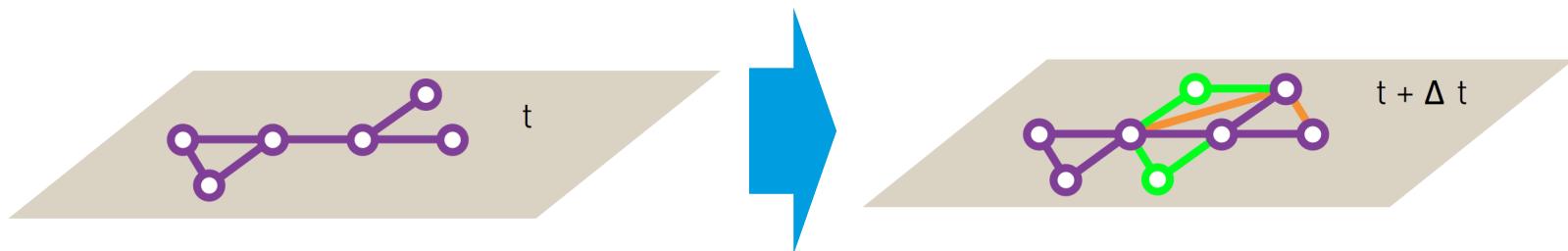
We can average this variation for empirical data and compare it with different scenarios

$$\frac{\Delta k_i}{\Delta t} \sim \frac{k_i^\alpha}{\sum_j k_j^\alpha}$$

# Can we be sure of having a preferential attachment mechanism?



# Can we be sure of having a preferential attachment mechanism?

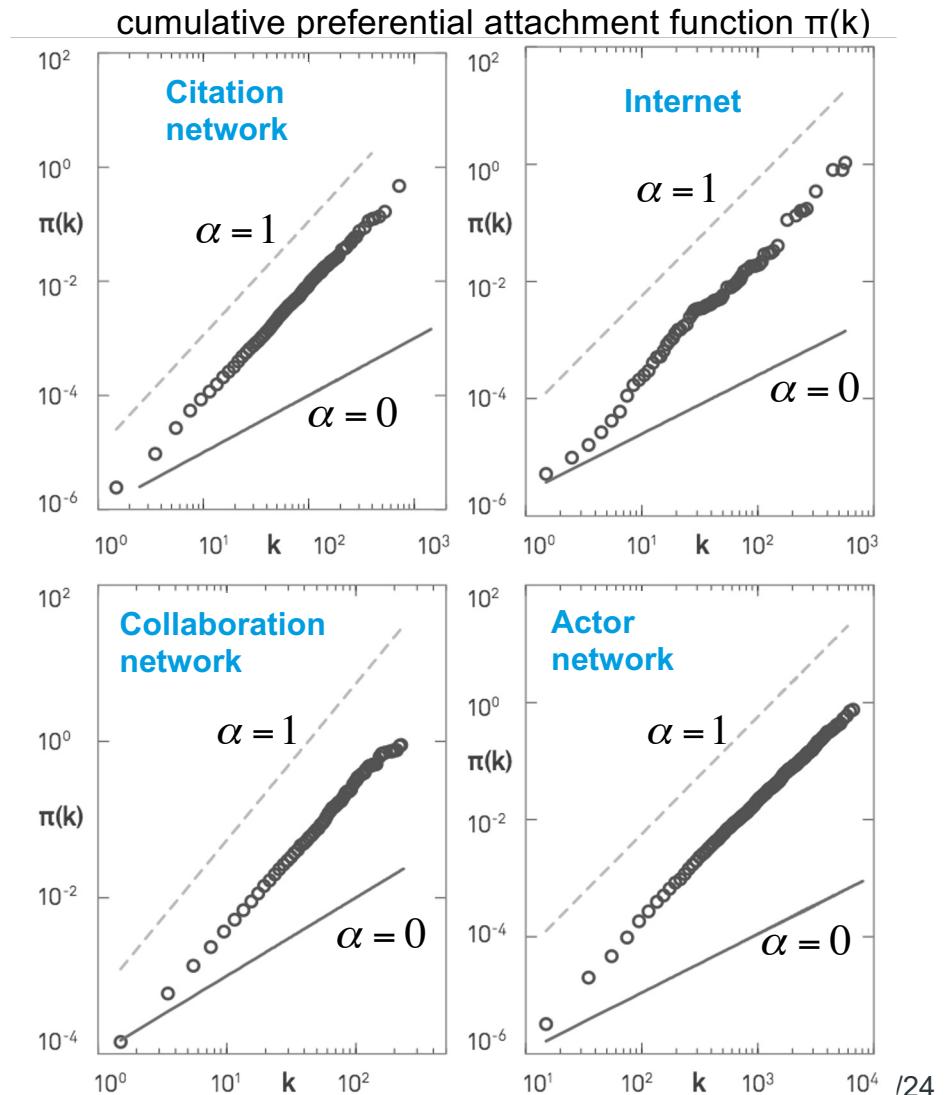


Log-log scales

# Can we be sure of having a preferential attachment mechanism?

- Preferential attachment is present
- Yet, we may have a non-linear preferential attachment!!

$$\frac{\Delta k_i}{\Delta t} \sim \frac{k_i^\alpha}{\sum_j k_j^\alpha}$$



# Non-linear preferential attachment: *Does it change anything?*

- **Growth:** add nodes sequentially.

At  $t=0$  consider (e.g.) a ring with  $m_0$  nodes; for each time-step, add 1 node and connect it via  $m$  new edges with existing nodes;

- **Preferential attachment:**

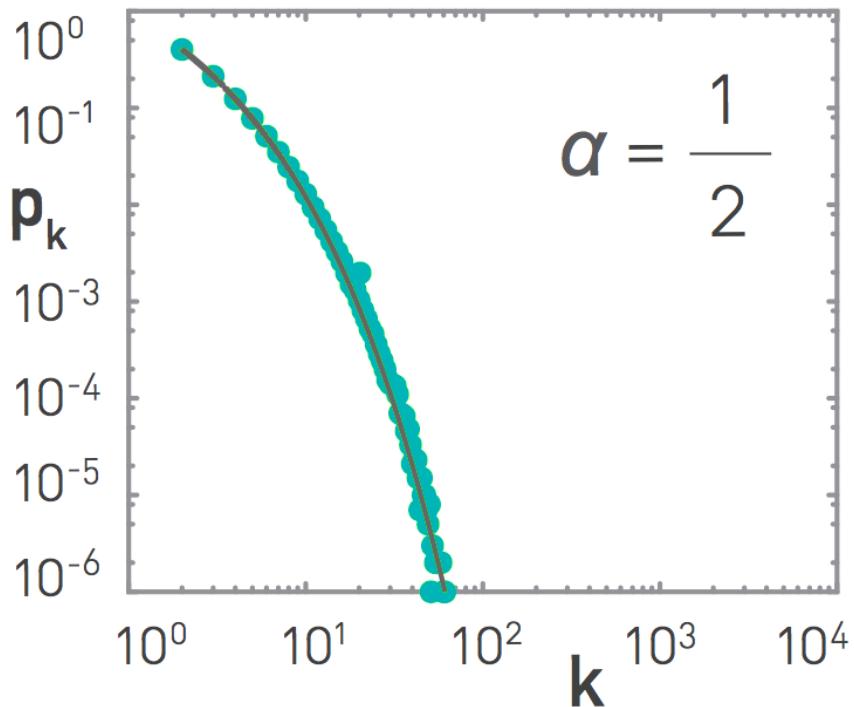
when establishing the connections, each new node is connected to older nodes with a probability proportional to **degree $^\alpha$**  of the older nodes.

$$\Pi_i = \frac{k_i^\alpha}{\sum_j k_j^\alpha}$$

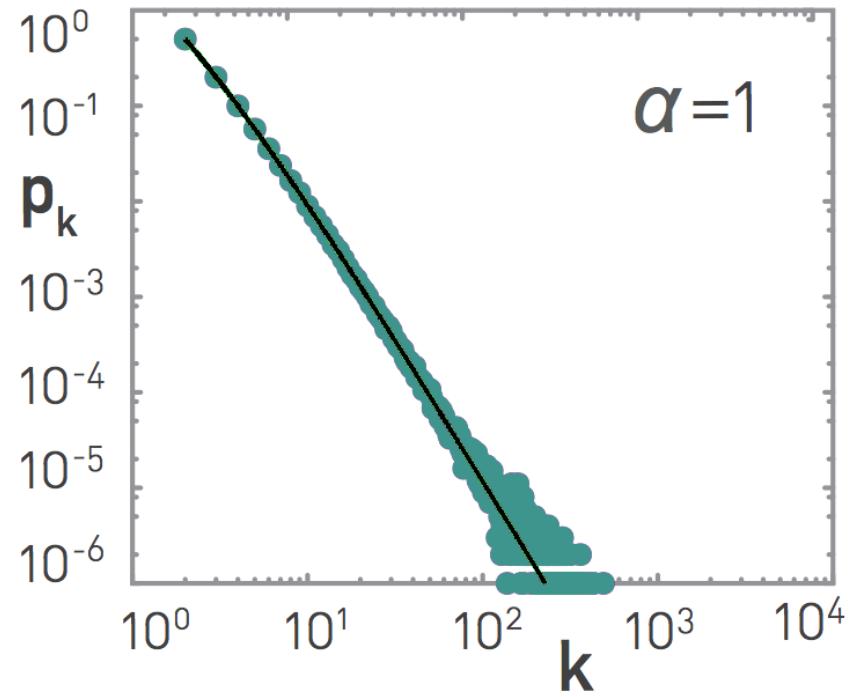
*the more popular you are,  
the more popular you  
become, yet with different  
strengths*

# Degree distributions (sublinear regime)

Sublinear



Linear



Stretched Exponential

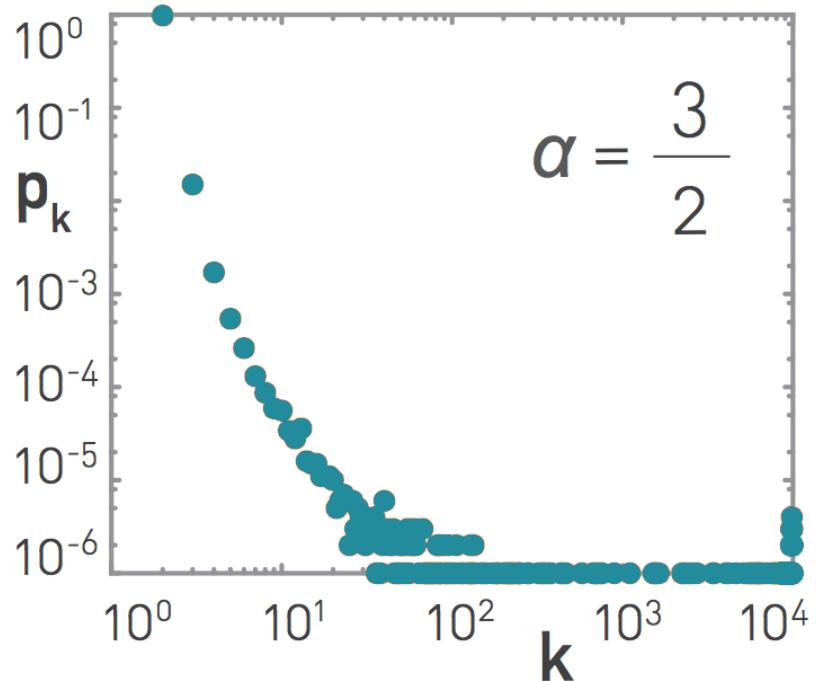
$$k_{\max} \sim (\ln t)^{1/(1-\alpha)}$$

Power law

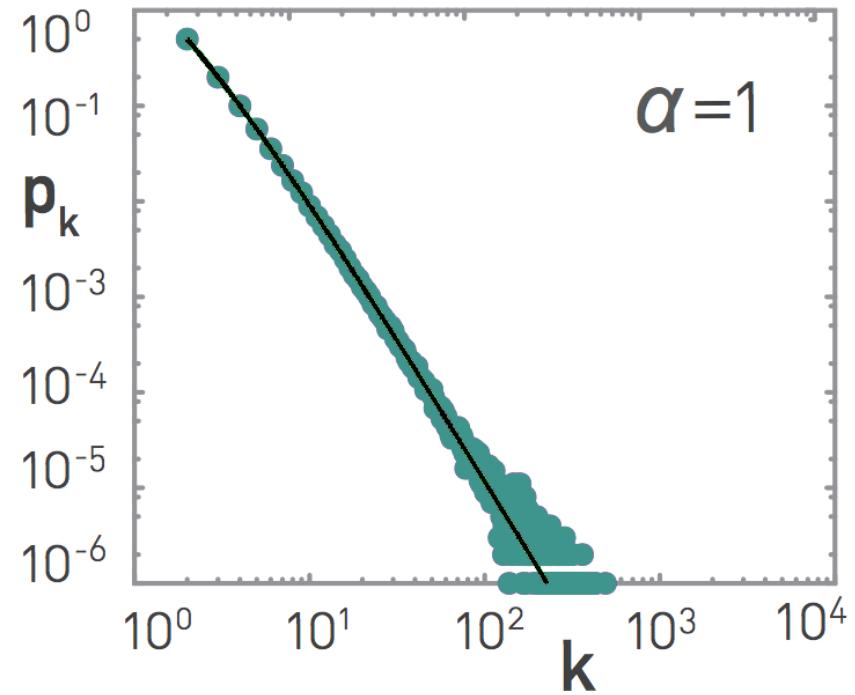
$$k_{\max} \sim t^{1/2}$$

# Degree distributions (superlinear regime)

Superlinear



Linear



Winners take it all!

$$k_{\max} \sim t$$

Power law

$$k_{\max} \sim t^{1/2}$$

# Non-linear preferential attachment

## Conclusion:

Only linear preferential attachment produces scale-free growing networks. On the other hand, non-linear preferential attachment is more than sufficient to provide a wide spectrum of fat-tailed degree distributions.

The idea of “Scale-free networks”  
is a subtle and fragile concept

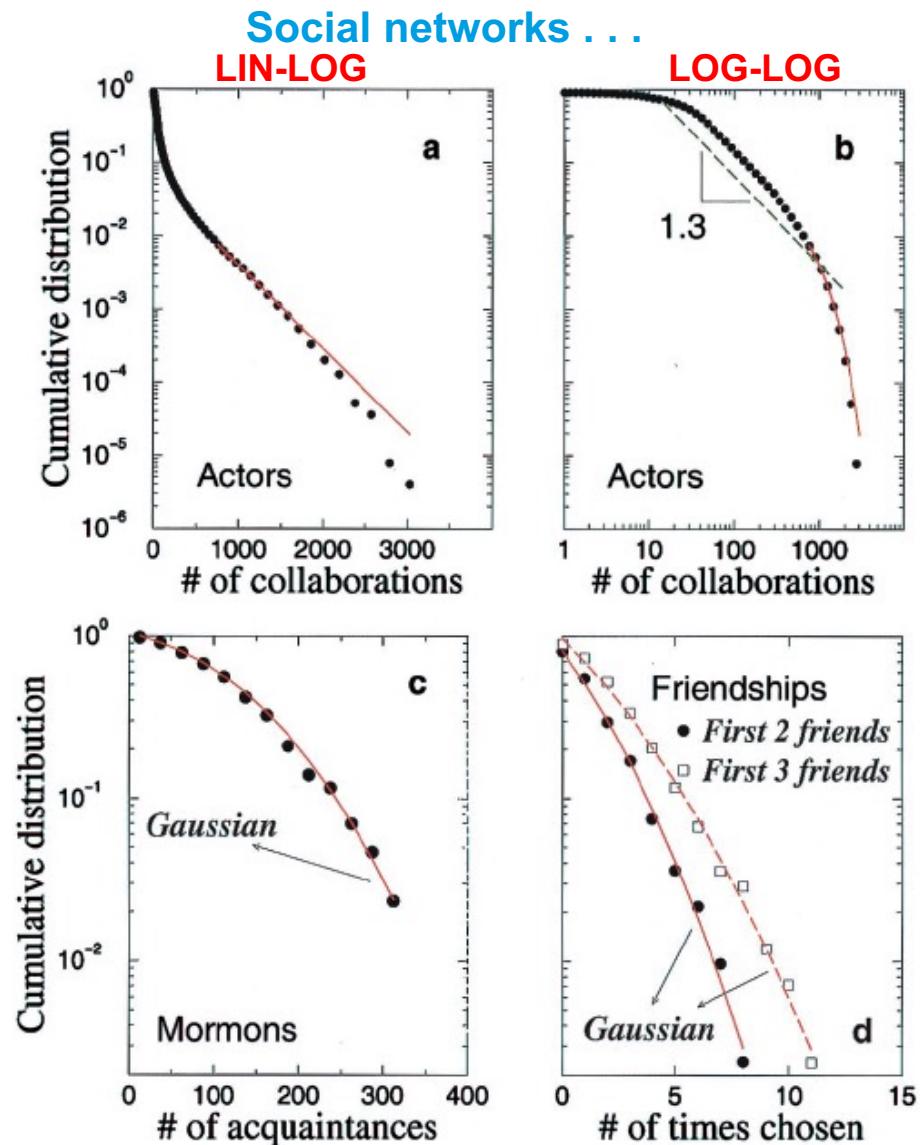
# Scale-free nets is a useful concept... but be careful with fits



**Luís Nunes Amaral**

Northwestern University

Amaral, Scala, Barthélémy, and Stanley, Classes of small-world networks, PNAS 97 (21) 11149 (2000).

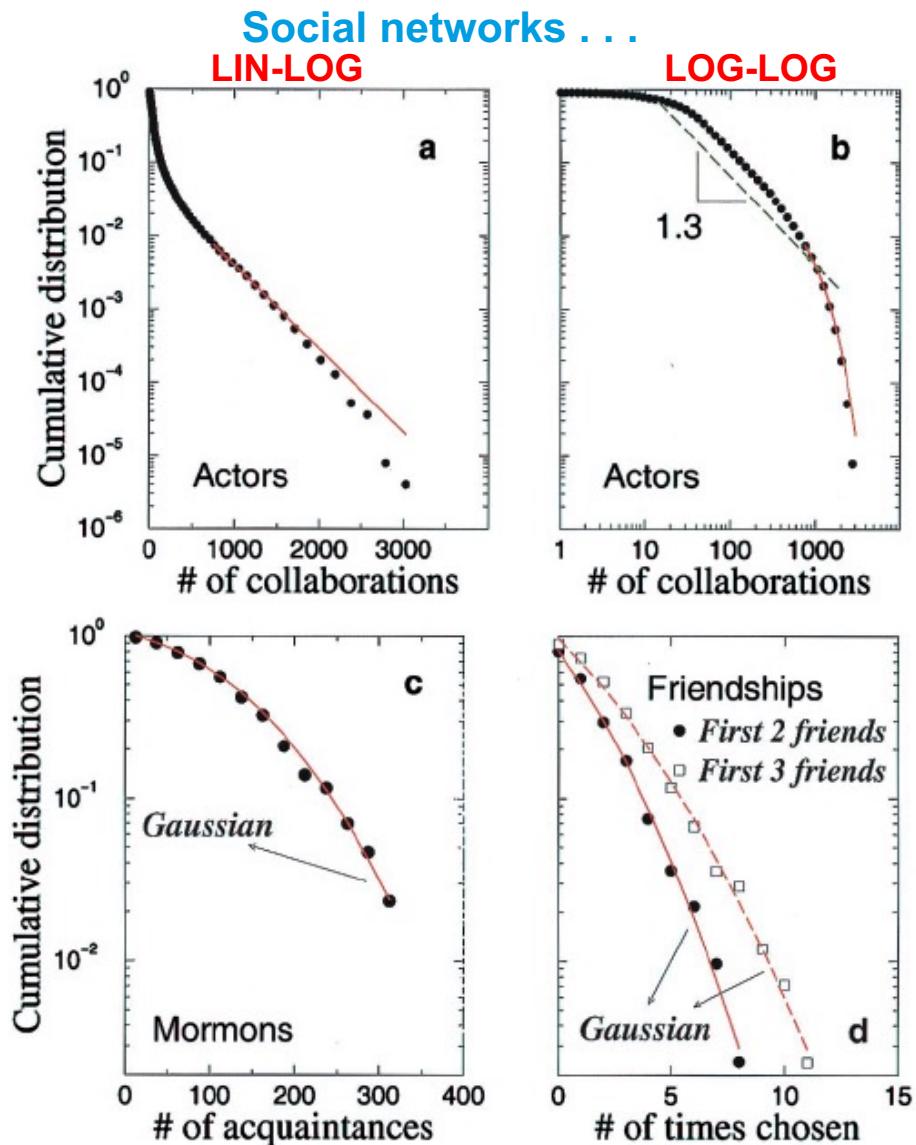


# Scale-free nets is a useful concept... but be careful with fits

...exponential decays  
are also common

Networks are finite!!

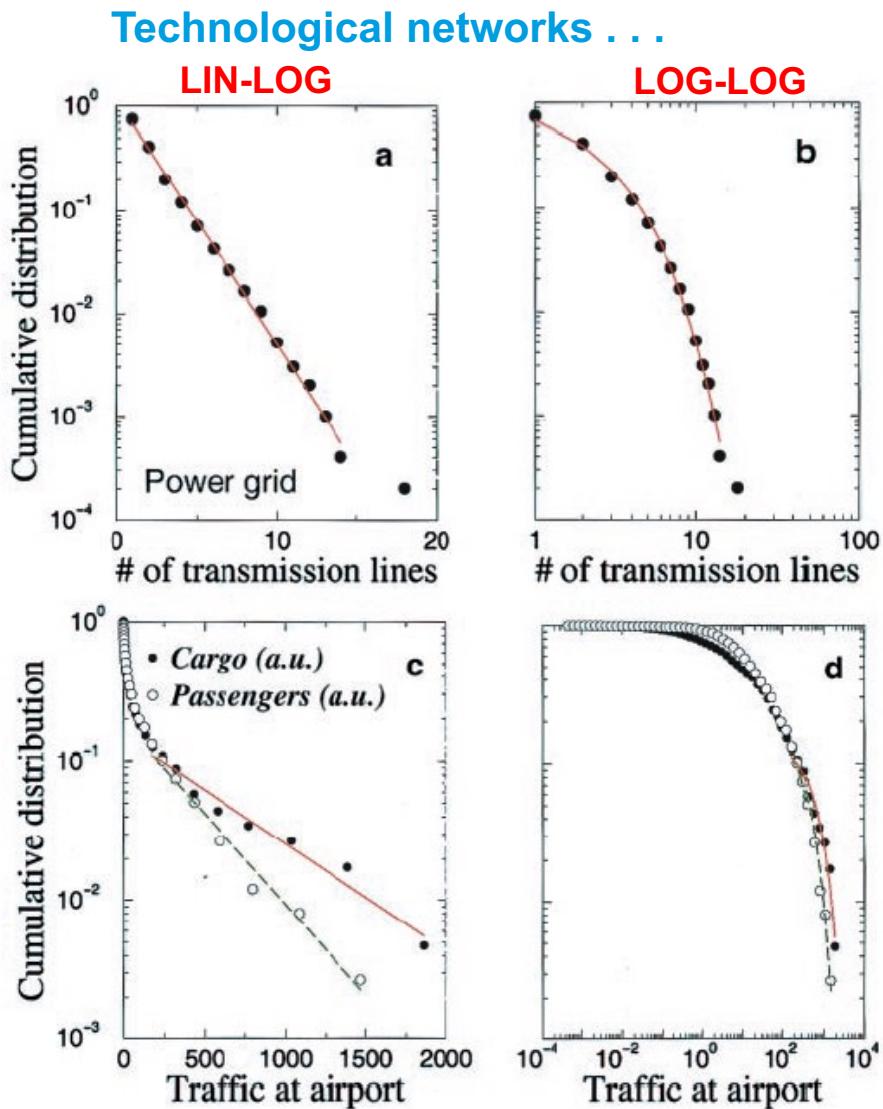
Amaral, Scala, Barthélémy, and Stanley, Classes of small-world networks, PNAS 97 (21) 11149 (2000).



# Scale-free nets is a useful concept... but be careful with fits

...exponential decays  
are also common

Networks are finite!!

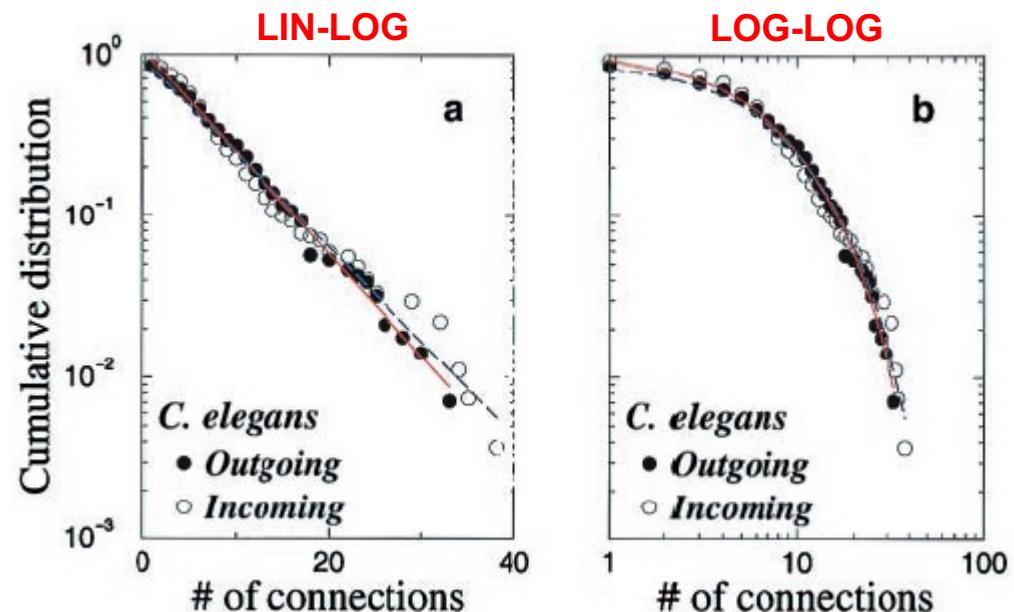


# Scale-free nets is a useful concept... but be careful with fits

...exponential decays  
are also common

Networks are finite!!

biological networks . . .



Amaral, Scala, Barthélémy, and Stanley,  
Classes of small-world networks,  
PNAS 97 (21) 11149 (2000).

# Classes of small-world networks

We can state (based on existing empirical analysis of real nets) that there are 3 main classes of graphs :

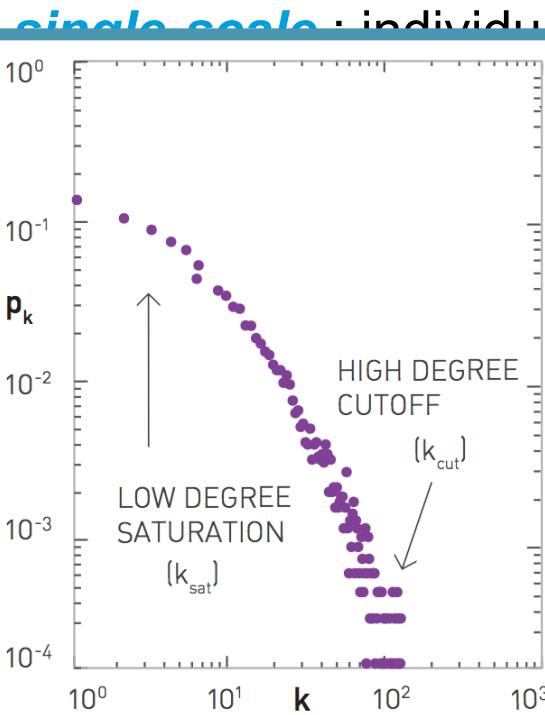
***single-scale*** : individual degrees do not deviate appreciably from the average degree of the graph (type most compatible with WS-model);

***broad-scale*** : degrees span a wider interval, with degree distribution falling off exponentially for large  $k$  ;

***scale-free*** : those graphs in which the degree distributions decays with a power law, exhibiting the same behavior at all scales.

# Classes of small-world networks

We can state (based on existing empirical analysis of real nets) that there are 3 main classes of graphs :



span a wider interval, with degree distribution for large  $k$  ;

Exponential cutoffs & finite size effects:

- A net is SF only in the limit of very large N (try it!).

There's a maximum degree a node can have. This introduces natural (exponential) cutoffs in the degree dist.

Dorogovtsev, Mendes, & Samukhin (2001). Size-dependent degree distribution of a scale-free growing network. Phys Rev E, 63(6), 062101.

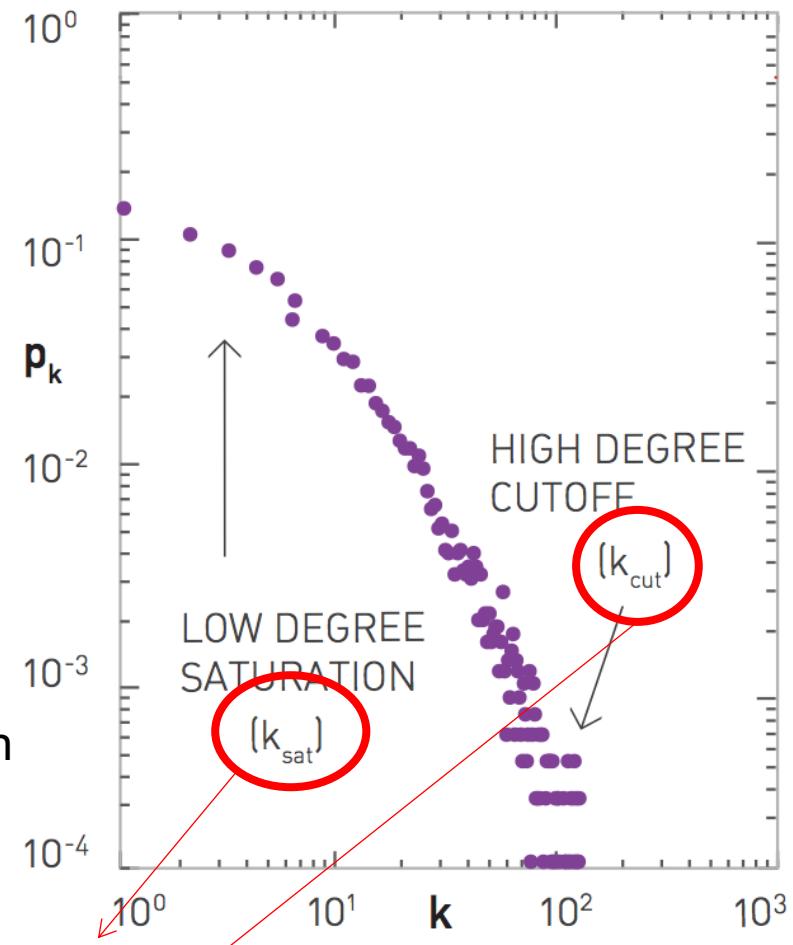
NAME	$p_x/p(x)$	$\langle x \rangle$	$\langle x^2 \rangle$
Poisson (discrete)	$e^{-\mu} \mu^x / x!$	$\mu$	$\mu(1 + \mu)$
Exponential (discrete)	$(1 - e^{-\lambda})e^{-\lambda x}$	$1/(e^\lambda - 1)$	$(e^\lambda + 1)/(e^\lambda - 1)^2$
Exponential (continuous)	$\lambda e^{-\lambda x}$	$1/\lambda$	$2/\lambda^2$
Power law (discrete)	$x^{-\alpha}/\zeta(\alpha)$	$\begin{cases} \zeta(\alpha - 2)/\zeta(\alpha), & \text{if } \alpha > 2 \\ \infty, & \text{if } \alpha \leq 1 \end{cases}$	$\begin{cases} \zeta(\alpha - 1)/\zeta(\alpha), & \text{if } \alpha > 1 \\ \infty, & \text{if } \alpha \leq 2 \end{cases}$
Power law (continuous)	$\alpha x^{-\alpha}$	$\begin{cases} \alpha/(\alpha - 1), & \text{if } \alpha > 2 \\ \infty, & \text{if } \alpha \leq 1 \end{cases}$	$\begin{cases} \alpha/(\alpha - 2), & \text{if } \alpha > 1 \\ \infty, & \text{if } \alpha \leq 2 \end{cases}$
Power law with cutoff (continuous)	$\frac{\lambda^{1-\alpha}}{\Gamma(1-\alpha)} x^{-\alpha} e^{-\lambda x}$	$\lambda^{-1} \frac{\Gamma(2-\alpha)}{\Gamma(1-\alpha)}$	$\lambda^{-2} \frac{\Gamma(3-\alpha)}{\Gamma(1-\alpha)}$
Stretched exponential (continuous)	$\beta \lambda^\beta x^{\beta-1} e^{-(\lambda x)^\beta}$	$\lambda^{-1} \Gamma(1 + \beta^{-1})$	$\lambda^{-2} \Gamma(1 + 2\beta^{-1})$
Log-normal (continuous)	$\frac{1}{x\sqrt{2\pi\sigma^2}} e^{-(\ln x - \mu)^2/(2\sigma^2)}$	$e^{\mu + \sigma^2}/2$	$e^{2(\mu + \sigma^2)}$

# take-home message

In real systems we rarely find perfect power-laws

**Low-degree saturation:** is a common deviation from the power-law behavior. Its signature is a flattened  $P(k)$  for  $k < k_{\text{sat}}$ . This indicates that we have fewer small degree nodes than expected for a pure power law.

**High-degree saturation:** High-degree cutoff appears as a rapid drop in  $P(k)$  for  $k > k_{\text{cut}}$ . These cutoffs can emerge from different sources, some of which will be analyzed in the next class.



Note however that these cutoffs  
are hard to determine...

# Clauset et al. method: General idea

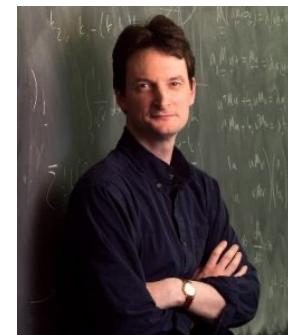
For details (and code) on this procedure, see: <http://tuvalu.santafe.edu/~aaronc/powerlaws/>

**Goal:** estimate  $\gamma$  from a discrete set of data points

1. Choose a  $k_{\text{sat}}$  and a  $k_{\text{cut}}$  between an interval of possible  $k_{\min}$  and  $k_{\max}$ . Optimize the best value of the degree exponent corresponding to this pair, using a statistical test to evaluate the quality of the fit.
1. Repeat 1, scanning the entire interval of possible values of  $k_{\text{sat}}$ ,  $k_{\text{cut}}$ , keeping the best combination  $\{\gamma, k_{\text{sat}}, k_{\text{cut}}\}$  in what concerns the “goodness” of the fit.



Aaron Clauset  
Santa Fe Inst. & Univ. of Colorado

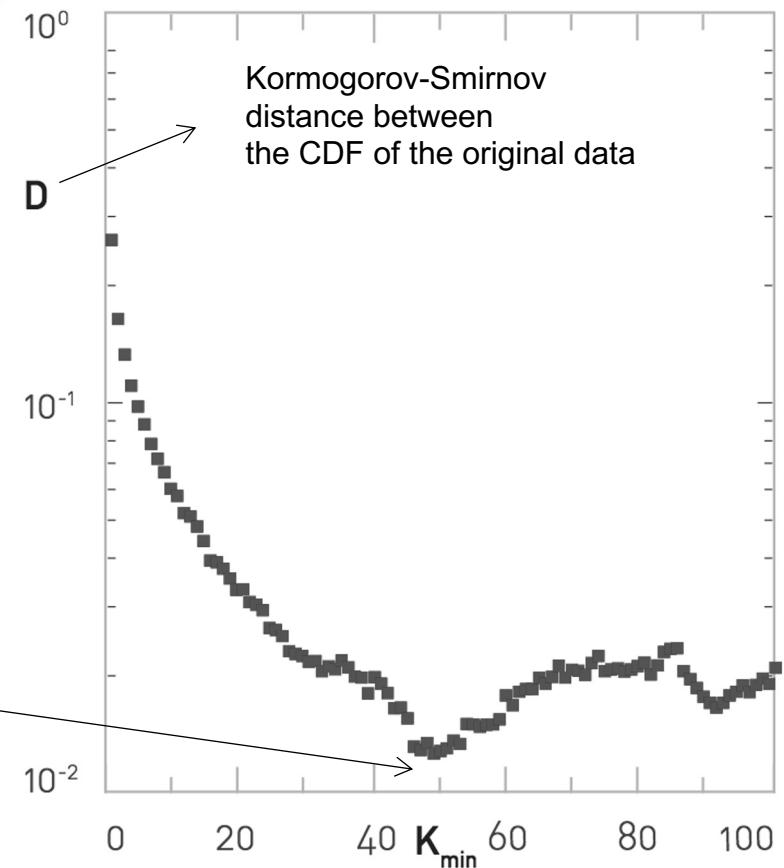
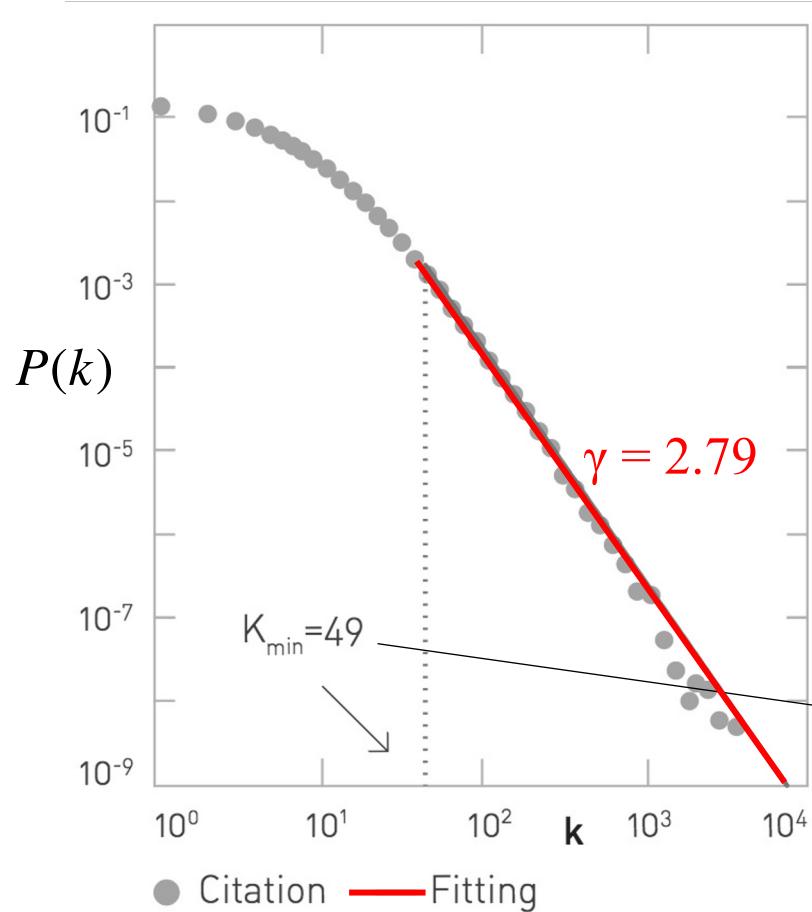


Mark E. J. Newman  
Michigan Univ.

# Clauset et al. method: General idea

For details (and code) on this procedure, see: <http://tuvalu.santafe.edu/~aaronc/powerlaws/>

## Example: citation networks



# Clauset et al. method: General idea

For details (and code) on this procedure, see: <http://tuvalu.santafe.edu/~aaronc/powerlaws/>

## Example: email networks

Let's resort to the input file `enron.outdegrees`

(available here: <https://dl.dropboxusercontent.com/s/e1kr9ri2btfg9v/enron.outdegrees?dl=0>) and `enron.outdegree`

(available here: <https://dl.dropboxusercontent.com/s/79n6w3p3cyat5lx/enron.outdegree?dl=0>) created with webgraph in exercise 6 of our problem set 1.

You may try the implementation in R of Clauset's algorithm (last problem in our 2<sup>nd</sup> set of exercises

```
[madonna@tecnico lab02]$ R
> install.packages("igraph")
> library('igraph')
> degs <- read.table("enron.outdegrees")
> deg_pmf <- read.table("enron.outdegree")
> degs_pl_fit <- power.law.fit(degs$V1)
> degs_pl_fit > plot(deg_pmf$V1, log="xy", xlab="degree", ylab="#vertices")
> plot(rev(cumsum(rev(deg_pmf$V1))), log="xy", xlab="degree", ylab="#vertices")
> plot(sort(degs$V1, decreasing = TRUE), 1:length(degs$V1), log="xy", xlab="degree",
ylab="rank")
```

# Clauset et al. method: General idea

For details (and code) on this procedure, see: <http://tuvalu.santafe.edu/~aaronc/powerlaws/>

Same idea, but in Python:

<https://pypi.org/project/powerlaw/>



Search projects



Help

Sponsors

Log in

Register

## powerlaw 1.5

`pip install powerlaw`



Latest version

Released: Aug 18, 2021

# Conclusion:

## Be careful with bold statements...

- The scale-free property is a rather fragile concept for small N.
- Moreover, it is unlikely to have a perfect *linear* preferential attachment, we may have constraints on the number of links and vertices, etc.
- **Take-home message:**  
Perfect power-laws are useful concepts to have in mind as a reference point. Reality is often more complex, portraying different classes of complex networks.

Amaral, Scala, Barthélémy, and Stanley,  
PNAS 97 (21) 11149 (2000).

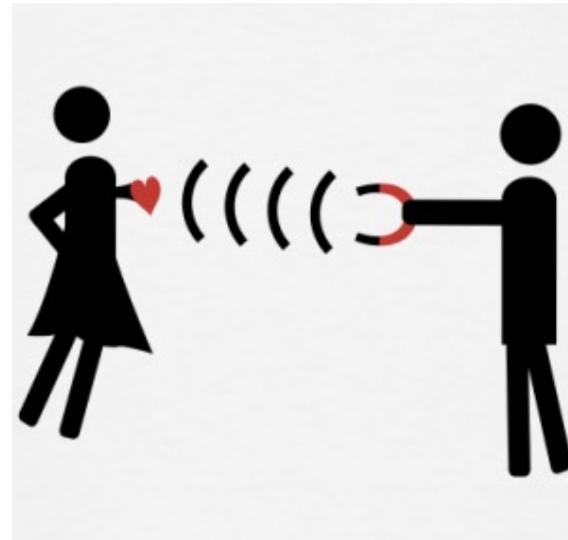
Broido, A. D., & Clauset, A.. Nature  
communications, 10(1), 1-10. (2019)



**What are the mechanisms behind these variations?**

# Example:

## Is the degree the only thing that matters?



Next class

# Let a million variants bloom!

Models with  
Pref. Attachment

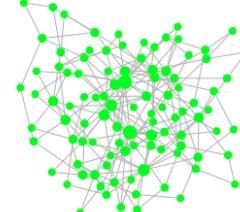
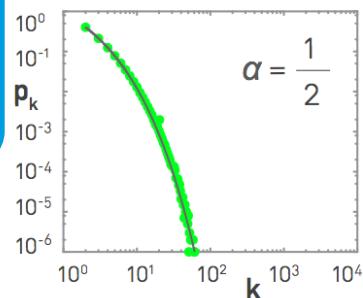
**Barabási-Albert  
Model**  
 $\Pi \sim k \rightarrow \gamma=3$

## Non-linear Pref. Attachment

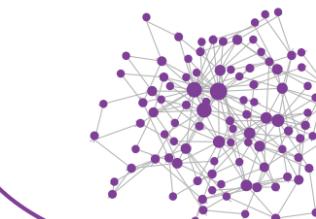
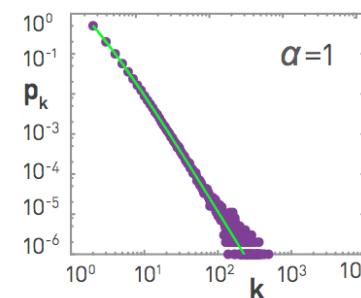
$$\Pi_i = \frac{k_i^\alpha}{\sum_j k_j^\alpha}$$

$\alpha < 1 \rightarrow$  exponential dist  
 $\alpha = 1 \rightarrow$  power-law  
 $\alpha > 1 \rightarrow$  winners-take all

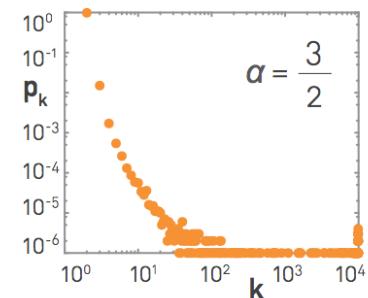
### SUBLINEAR



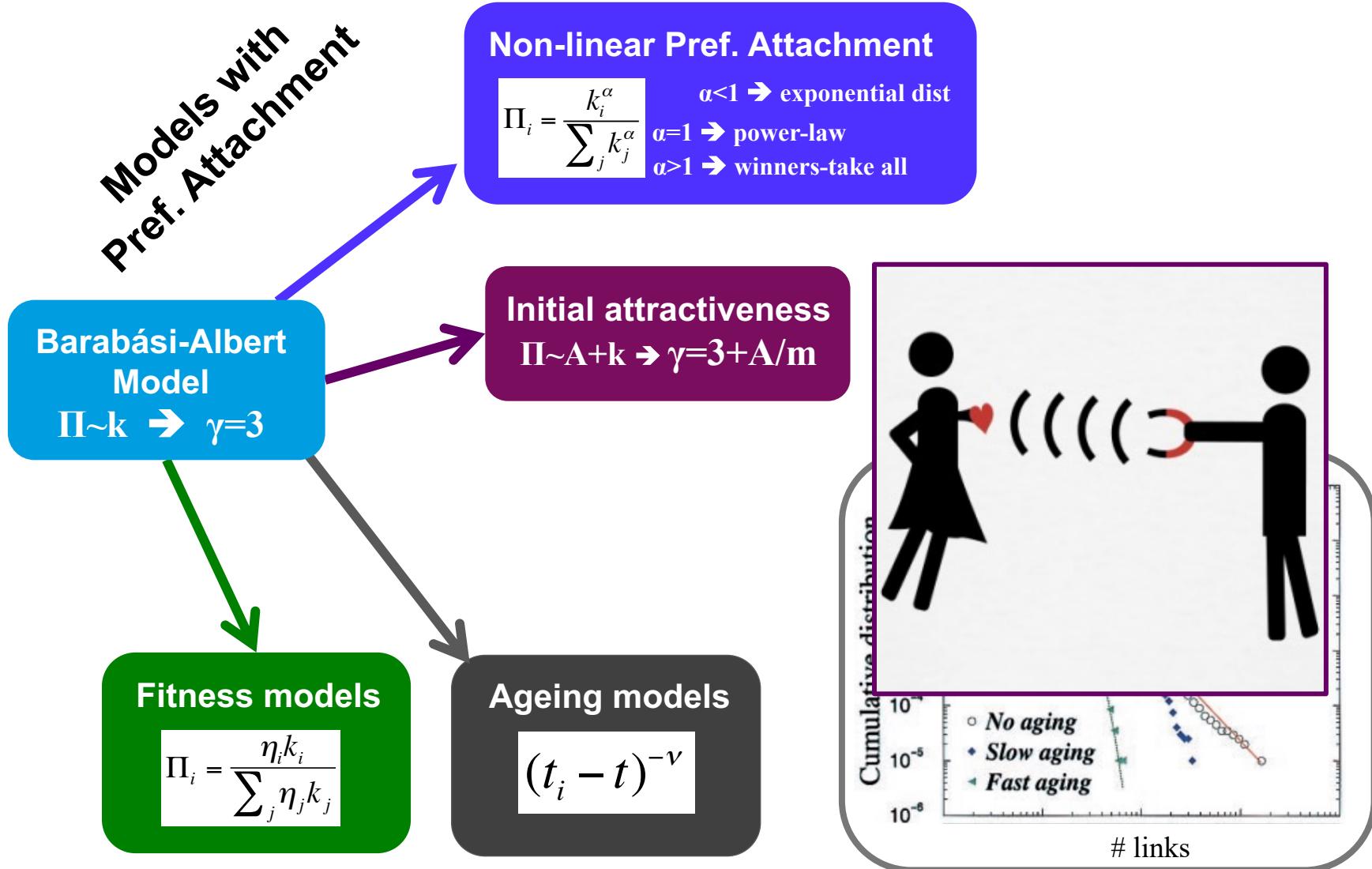
### LINEAR



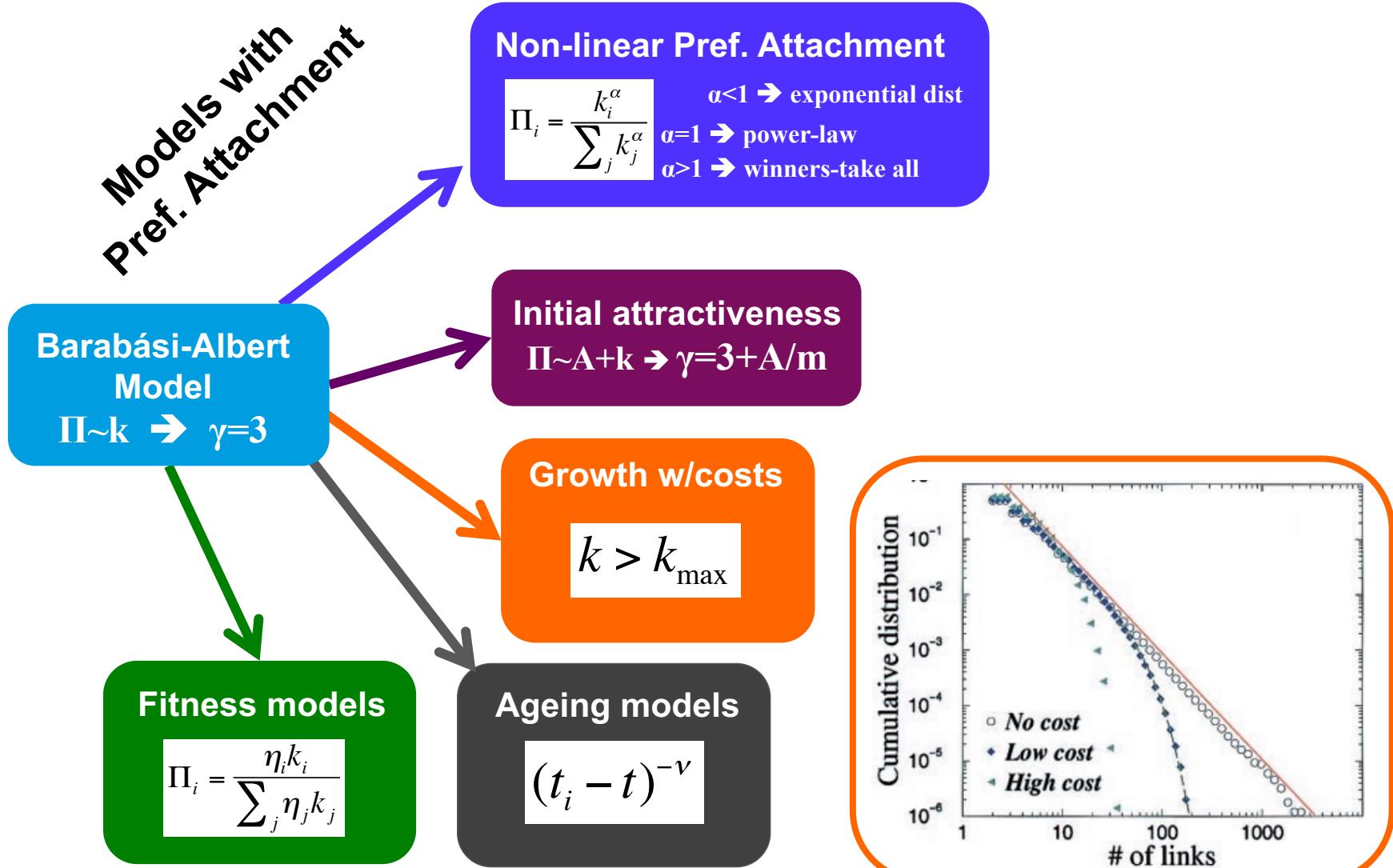
### SUPERLINEAR



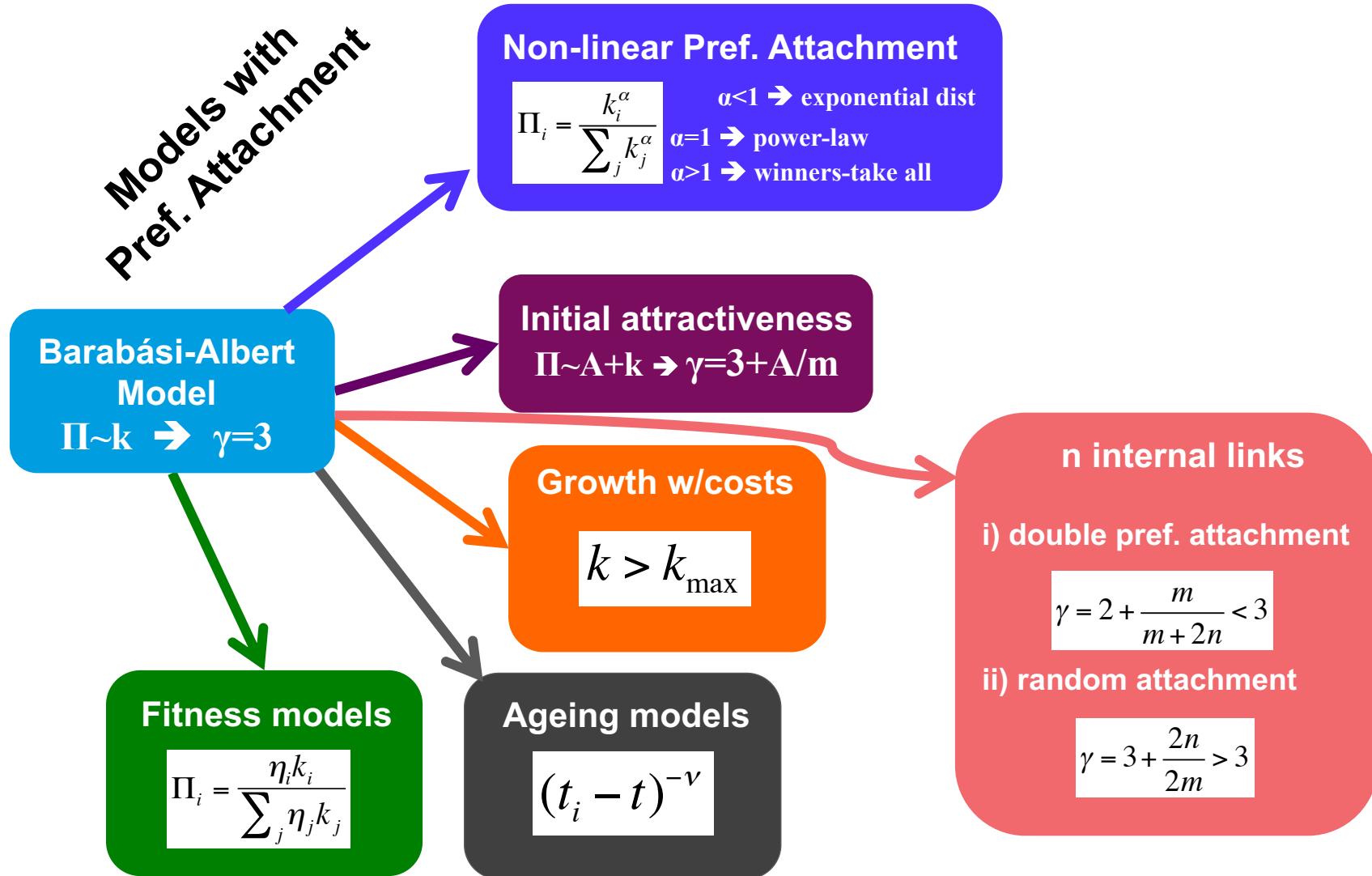
# Let a million variants bloom!



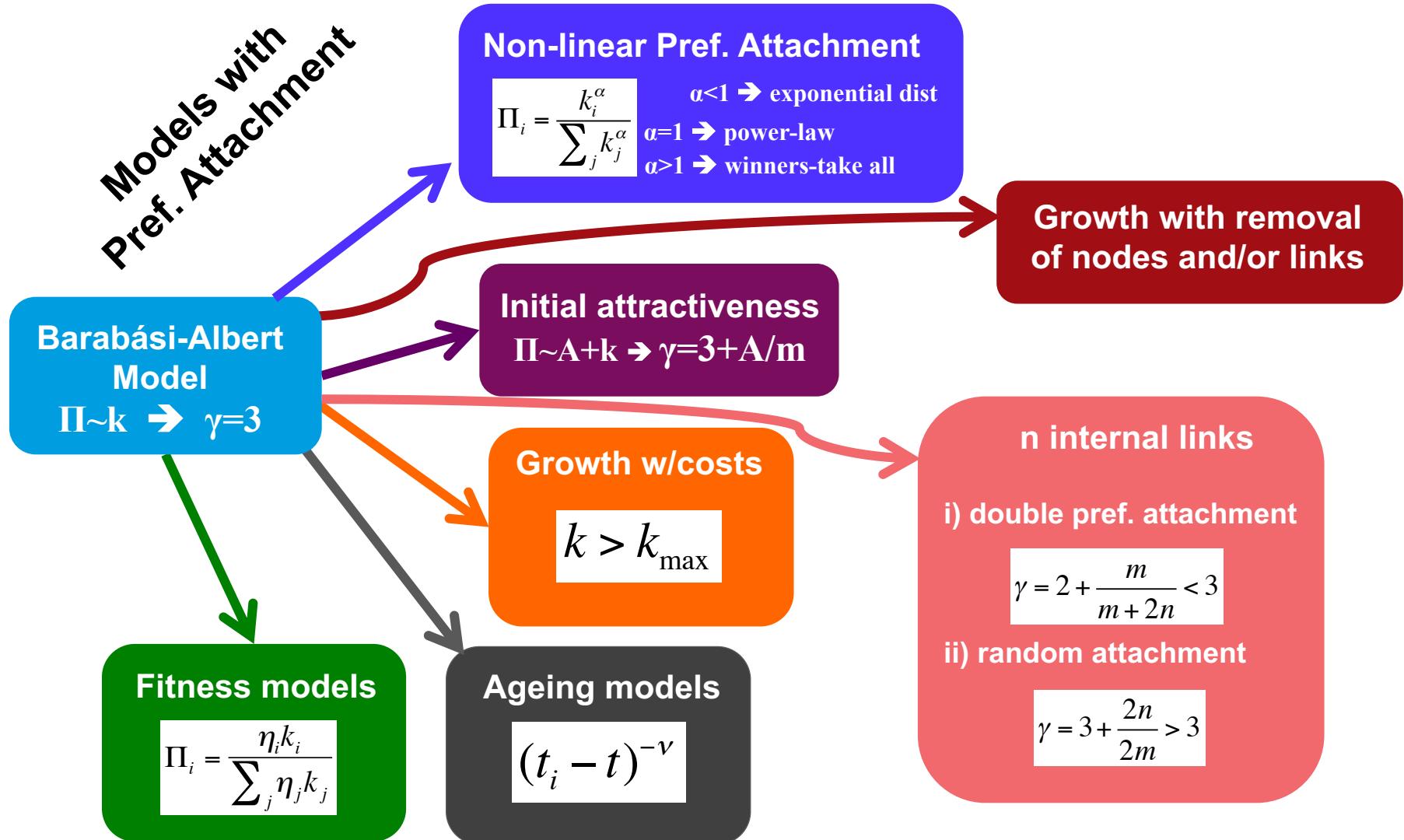
# Let a million variants bloom!



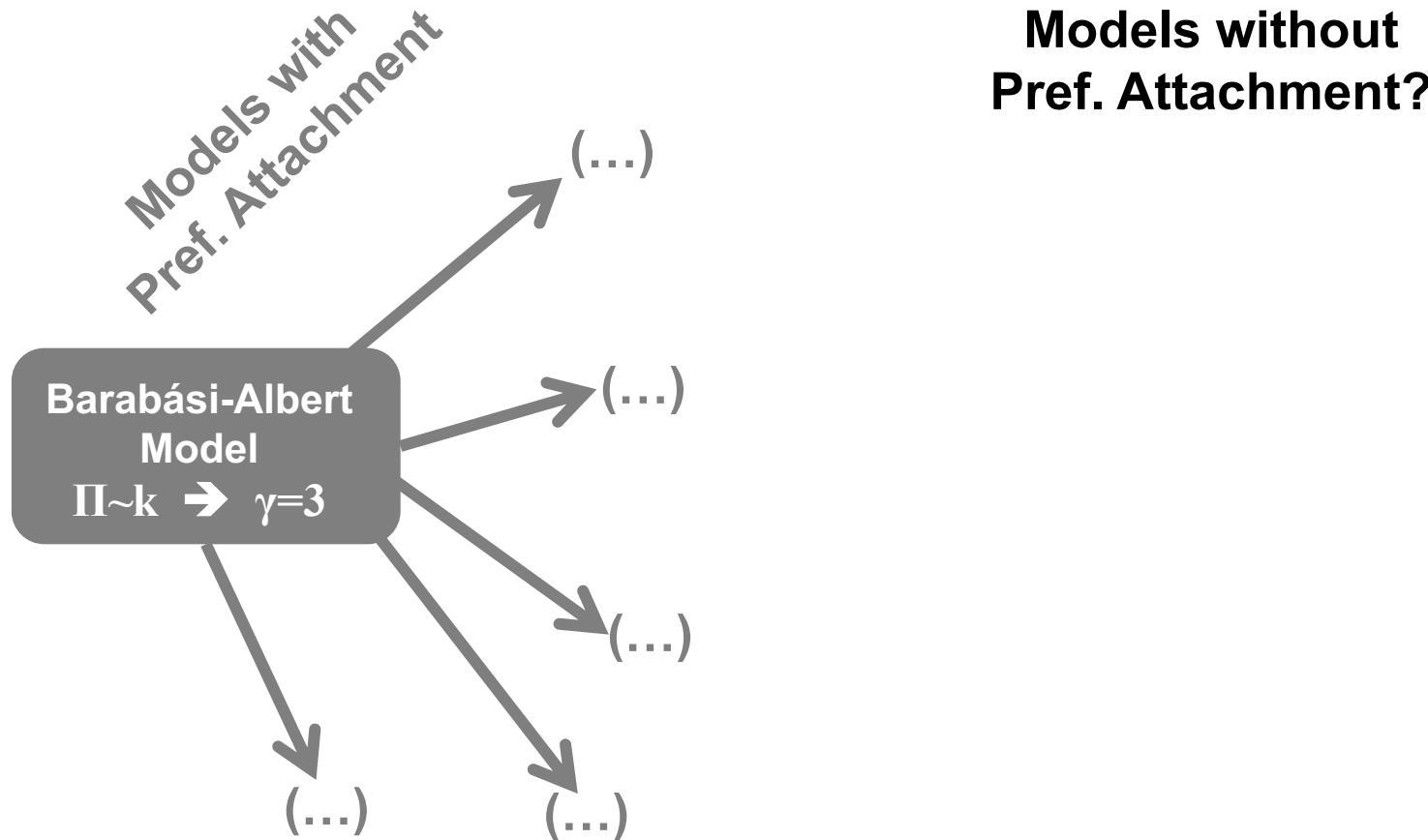
# Let a million variants bloom!



# Let a million variants bloom!

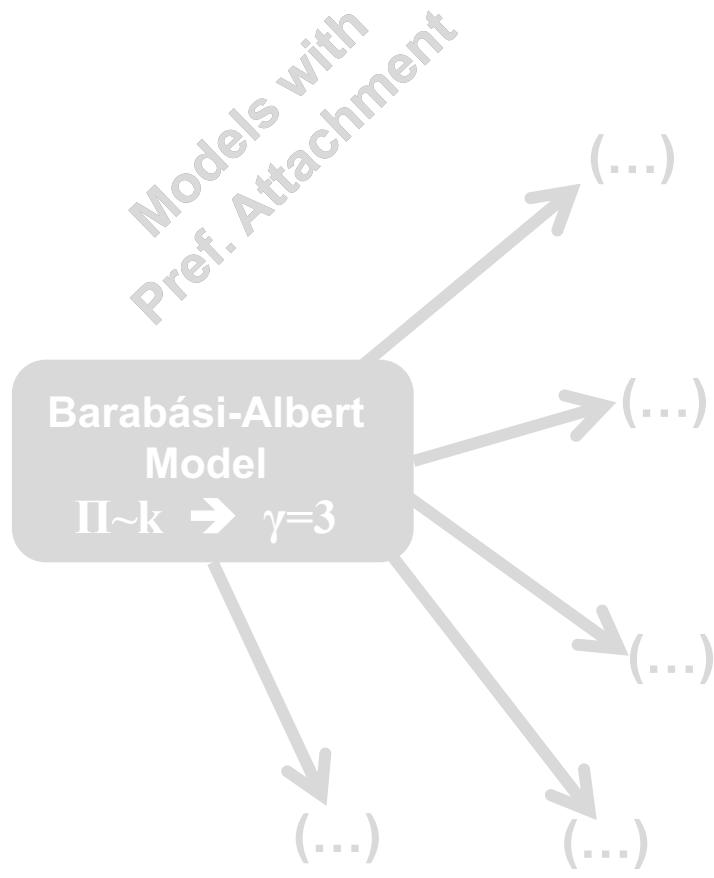


# Let a million variants bloom!



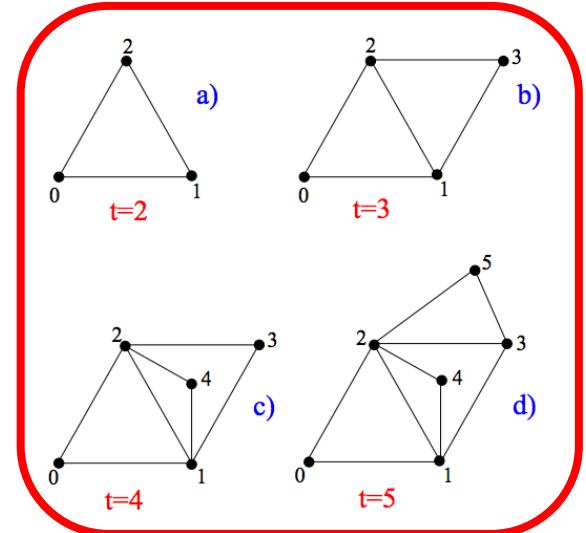
Models without  
Pref. Attachment?

# Let a million variants bloom!

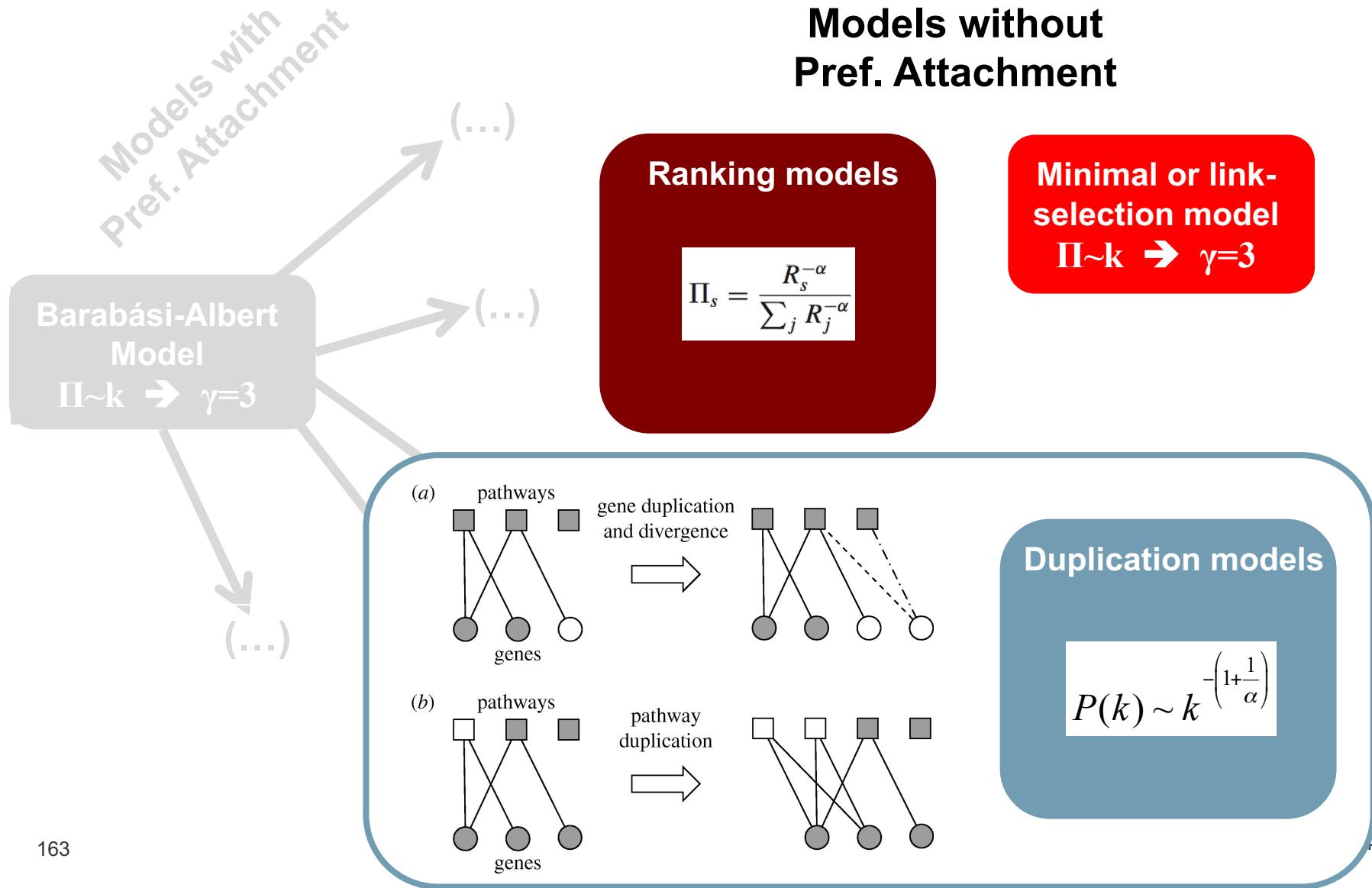


## Models without Pref. Attachment

**Minimal or link-selection model**  
 $\Pi \sim k \rightarrow \gamma = 3$



# Let a million variants bloom!



# Let a million variants bloom!

