

OBJECTIVES

RANDOM GRAPH MODELS

- Basics
- Erdos-Renyi Model

SOCIAL NETWORK MODELS

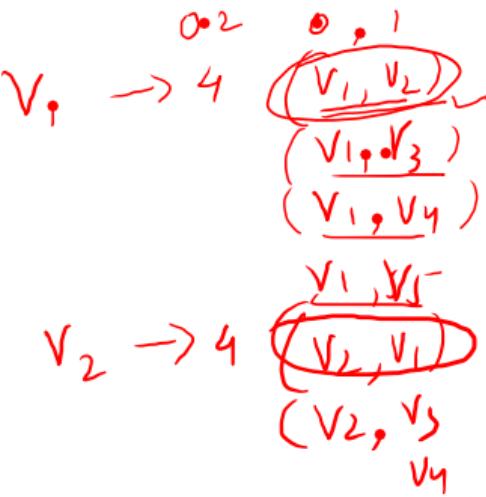
RANDOM GRAPH

- A random graph is a graph in which properties such as the number of graph vertices, graph edges, and connections between them are determined in some random way.

RANDOM GRAPH

- Choose m pairs of vertices uniformly at random from all possible pairs and connect them with an edge.
- Strictly, in fact, the random graph model is not defined in terms of a single randomly generated network, but as an ensemble of networks, i.e., a probability distribution over possible networks.

ERDOS-RENYI MODEL



BASICS

Graph $G\{E, V\}$, nodes $n = |V|$, edges $m = |E|$

Erdos and Renyi, 1959.

Random graph models

- Ans* ✓ • $G(n, m)$, a randomly selected graph from the set of $\binom{C^m}{N}$ graphs, $N = \frac{n(n-1)}{2}$, with n nodes and m edges

- Ans* ✓ • $G(n, p)$, each pair out of $N = \frac{n(n-1)}{2}$ pairs of nodes is connected with probability p ,

m -random number

n vertices
fix p , an edge
exist between
a pair of vertices



ERDOS-RENYI MODEL ..

GNM MODEL

- Random Graph Models: GNM

Let $n \geq 1$ and $0 \leq M \leq n(n-1)/2$. The $G(n, M)$ model for random graphs is the probability space (S, P) , where S denotes the set of simple undirected graphs G on $\{1, 2, \dots, n\}$ with M edges (or equivalently, the set of all subgraphs G of K_n with n nodes and M edges) and each graph $G \in S$ is assigned equal probability $P(G) = \frac{1}{|S|}$.

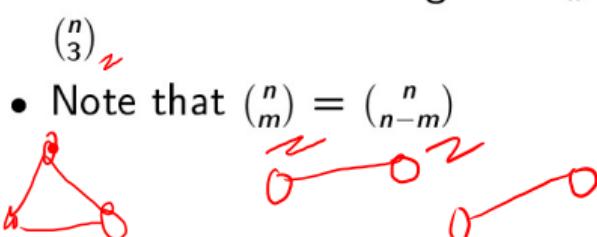


GNM MODEL ..

- Binomial Coefficient: $\binom{n}{m}$ (read as **n choose m**)

COMPUTING $P(G)$

- The number of edges in K_n : $\binom{n}{2} = \frac{n(n-1)}{2}$
- The number of triangle in K_n : $\binom{n}{3}$



COMPUTING $P(G)$

- Thus the number of graphs in S in the $G(n, M)$ model is simply the number of edges in K_n choose M .
- i.e., $\binom{n(n-1)/2}{M}$ as we just need to choose which M edges to include in our graph.

Choose M edges
from $\frac{n(n-1)}{2}$

GNM MODEL ..

$P(G)$

- Hence $\underline{P(G)} = \frac{1}{\binom{n(n-1)/2}{M}}$, $G \in S$

$$\binom{10}{3}.$$

$G(N, M)$

5, 3

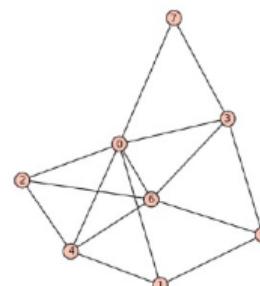
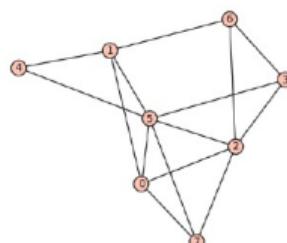
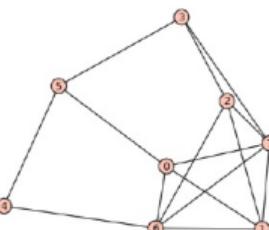
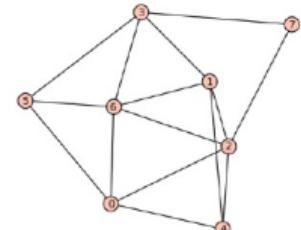
$5(4)/2$ edges

IN SAGE

breaklines

```
from sage.graphs.graph_generators_pyx import RandomGNP  
D = graphs.RandomGNM(8, 15)
```

breaklines



OBJECTIVES

RANDOM GRAPH MODELS

- Erdos-Renyi Model
- GNP Model

ERDOS RENYI MODEL

$$\text{G NPM} \rightarrow \frac{1}{\binom{n(n-1)/2}{m}}$$

(n, p)

GNP MODEL

- Second Model: GNP Model

Let $n \geq 1$ and $0 \leq p \leq 1$. The $G(n, p)$ model for random graphs is the probability space (S, P) where S is the set of all (simple undirected) graphs on $\{1, 2, \dots, n\}$, where for $G \in S$ with m edges, we define the probability function to be $P(G) =$

$$p^m (1-p)^{\frac{n(n-1)}{2} - m}$$

$p^m (1-p)^{\frac{n(n-1)}{2} - m}$
 \downarrow
 $i^{\bullet} (1-p)$ → Bernoulli trials.

ERDOS RANYI MODEL: GNP ..

COMPUTING $P(G)$

- Let G be a random $G(n, p)$ graph.
 - For $1 \leq i < j \leq n$, let $A_{i,j}$ denote the event that the edge $\{i, j\}$ is included in G .
 - $B_{i,j}$ the event that the edge $\{i, j\}$ is not included in G .
 - Say G has m edges: $\{i_1, j_1\}, \dots, \{i_m, j_m\}$.
 - $\{i_{m+1}, j_{m+1}\}, \dots, \{i_N, j_N\}$ denote the remaining pairs of non-edges
 - * where $N = \frac{n(n-1)}{2}$
- $A_{i,j}$ events and $B_{i,j}$ are pairwise independent events

edge is present | edge is not present

$A_{i,j}$

$B_{i,j}$

ERDOS RANYI MODEL: GNP ..

$$\begin{aligned} & P(A \cap B) \\ & P(A) \cdot P(B) \end{aligned}$$

COMPUTING $P(G)$

$$\begin{aligned} & \bullet (P(A_{i_1, j_1} \cap A_{i_2, j_2} \cap \dots \cap A_{i_m, j_m}) \cap B_{i_{m+1}, j_{m+1}} \cap \dots \cap B_{i_N, j_N}) = \\ & \bullet P(A_{i_1, j_1}) P(A_{i_2, j_2}) \dots P(A_{i_m, j_m}) P(B_{i_{m+1}, j_{m+1}}) \dots P(B_{i_N, j_N}) = p^m (1-p)^{N-m} \end{aligned}$$

$\frac{n(n-1)}{2}$

$P(G)$

$$\begin{aligned} & \bullet P(G) = p^m (1-p)^{N-m} \\ & = p^m (1-p)^{\frac{n(n-1)}{2} - m} \end{aligned}$$

m $N-m$

ERDOS RANYI MODEL: GNP ..

IN SAGE..

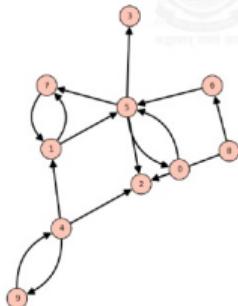
breaklines

```
from sage.graphs.graph_generators_pyx import RandomGNP  
D = RandomGNP(10, .2, directed = True)
```

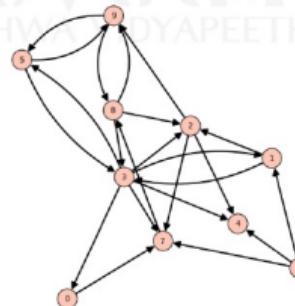
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break

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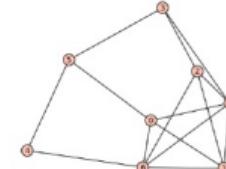
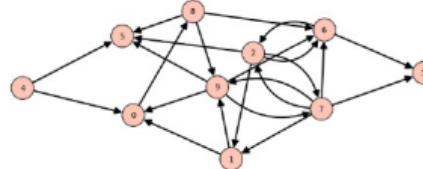
RandomDirectedGNP(10,0.200000000000000): Digraph on 10 vertices



RandomDirectedGNP(10,0.200000000000000): Digraph on 10 vertices



RandomDirectedGNP(10,0.200000000000000): Digraph on 10 vertices

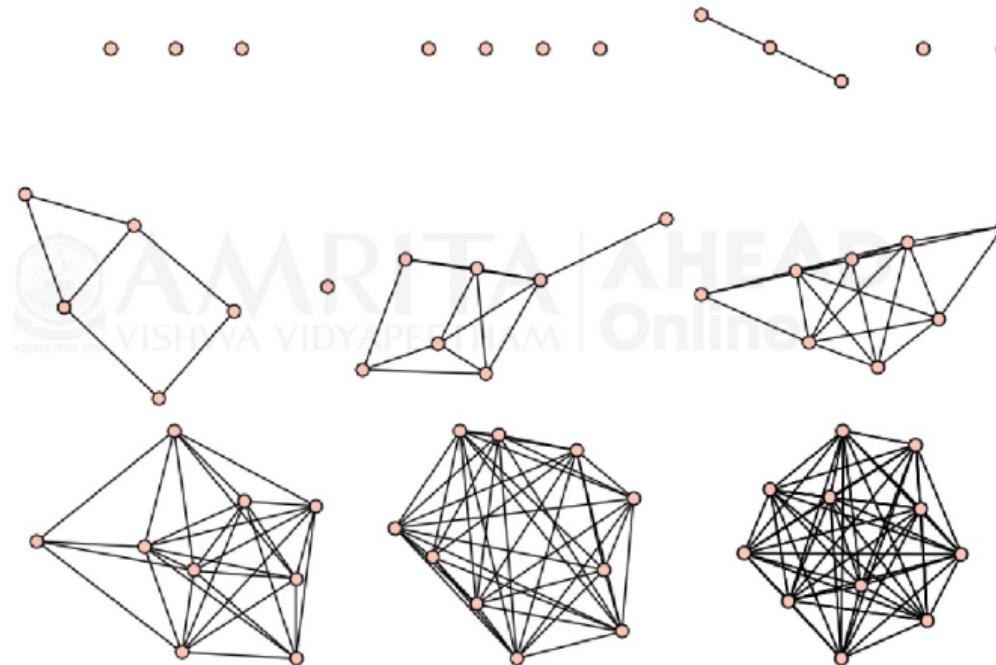


ERDOS RANYI MODEL: GNM & GNP .. (1/4)

IN SAGE..

```
breaklines
g = []
j = []
for i in range(9):
    k = graphs.RandomGNM(i+3, i^2-i)
    g.append(k)
for i in range(3):
    n = []
    for m in range(3):
        n.append(g[3*i + m].plot(vertex_size=50,
                                     vertex_labels=False))
    j.append(n)
G = sage.plot.graphics.GraphicsArray(j)
G.show() # long time
```

ERDOS RANYI MODEL: GNM & GNP .. (2/4)

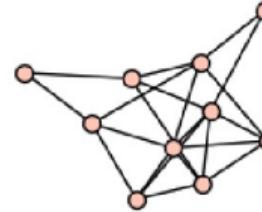
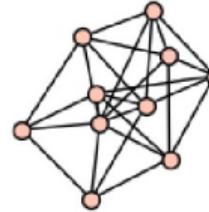
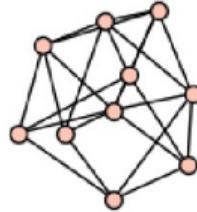
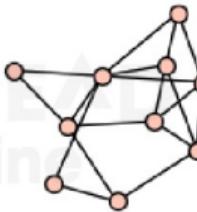
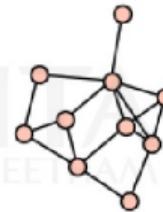
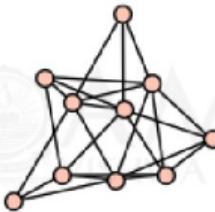
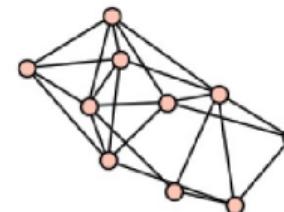
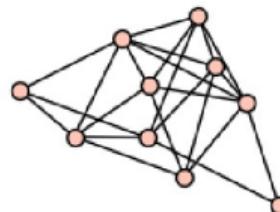


ERDOS RANYI MODEL: GNM & GNP .. (3/4)

IN SAGE..

```
breaklines
g = []
j = []
for i in range(9):
    k = graphs.RandomGNP(10, 0.5)
    g.append(k)
for i in range(3):
    n = []
    for m in range(3):
        n.append(g[3*i + m].plot(vertex_size=50,
                                     vertex_labels=False))
    j.append(n)
G = sage.plot.graphics.GraphicsArray(j)
G.show() # long time
```

ERDOS RANYI MODEL: GNM & GNP .. (4/4)



OBJECTIVES

RANDOM GRAPH MODELS

- Properties of GNP Model

PROPERTIES OF GNP MODEL

MEAN NUMBER OF EDGES

GNP

- Consider random graph $G(n, p)$. The number of edges in the model is not fixed, but we can calculate its mean or expectation value as follows
 - The number of graphs with exactly n vertices and m edges is equal to the number of ways of picking the positions of the edges from the $\binom{n}{2}$ distinct vertex pairs.

$$\binom{n}{2} \rightarrow =$$

PROPERTIES OF GNP MODEL ..

MEAN NUMBER OF EDGES ..

- Each of these graphs appears with the same probability $P(G)$ and hence the total probability of drawing a graph with m edges from our ensemble is

$$P(m) = \binom{\binom{n}{2}}{m} p^m (1-p)^{\frac{n(n-1)}{2} - m}$$

- Binomial Distribution: mean value of m is

distinct set of vertices.

$$\langle m \rangle = \sum_{m=0}^{\binom{n}{2}} m P(m) = \binom{\binom{n}{2}}{2} p$$

$\sum x \cdot P(x)$

For each pair (i,j)
the prob. of an edge
 $= p$
 $\binom{n}{2} * p$

PROPERTIES OF GNP MODEL..



MEAN DEGREE

- Let k be the mean degree for a n -vertex graph
- then $k \cdot n = 2m$, or $k = \frac{2m}{n}$
- hence mean degree in $G(n, p)$

$$\begin{aligned} m & \\ \underline{2m} & \rightarrow \text{undirected} \\ n \text{ vertices} & \\ n \cdot k &= 2m \\ k &= \boxed{\frac{2m}{n}} \end{aligned}$$

$$\langle k \rangle = \sum_{m=0}^{\binom{n}{2}} \frac{2m}{n} P(m) = \frac{2}{n} \binom{n}{2} p = \boxed{(n-1)p}$$

- The mean degree of a random graph is often denoted

$$\langle k \rangle = \frac{2}{n} \sum m_i P(m) = \frac{2}{n} \binom{n}{2} p = \frac{\cancel{2} \cancel{n} \cancel{(n-1)}}{\cancel{n} \cancel{(n-1)} \cancel{2!}} p$$

PROPERTIES OF GNP MODEL..

\approx *Deg. dist*

*how many nodes
have deg 0 = 2*

DEGREE DISTRIBUTION

- A given vertex in the graph is connected with independent probability p to each of the $n - 1$ other vertices.
- Thus the probability of being connected to a particular k other vertices and not to any of the others is $p^k(1-p)^{n-1-k}$
- There are $\binom{n-1}{k}$ ways to choose those k other vertices, and hence the total probability of being connected to exactly k others is

$$p_k = \binom{n-1}{k} p^k (1-p)^{n-1-k}$$

PROPERTIES OF GNP MODEL...

Directed graph

$$\frac{2 \cdot L_i}{k_i \cdot (k_i - 1)}$$

CLUSTERING COEFFICIENT

- Local clustering coefficient C_i measures the density of links in node i 's immediate neighborhood: $C_i = 0$ means that there are no links between i 's neighbors; $C_i = 1$ implies that each of the i 's neighbors link to each other
- To calculate C_i for a node in a random network we need to estimate the expected number of links L_i between the node's k_i neighbors.
- In a random network the probability that two of i 's neighbors link to each other is say p_c

PROPERTIES OF GNP MODEL...

$$\frac{n(n-1)}{2}$$

CLUSTERING COEFFICIENT ..

- As there are $k_i(k_i - 1)/2$ possible links between the k_i neighbors of node i , the expected value of L_i is

$$\langle L_i \rangle = p_c \frac{k_i(k_i - 1)}{2}$$

Assume undirected

- The clustering coefficient is

$$p_c = C_i = \frac{2\langle L_i \rangle}{k_i(k_i - 1)}$$

Since mean node degree is $2m/n$:

$$C_i = p_c = \frac{\langle k \rangle}{n-1}$$

$$k = \frac{(n-1)p}{2}$$

- Which is nothing but simply p

GNP MODEL: EXAMPLE

EXAMPLE

Let $n = 3$ and $p = 0.5$. On $V = \{1, 2, 3\}$.

- A_m denote the subset of graphs on V with m edges.
- Hence, in the $G(n, p) = G(3, 0.5)$ model.

$\binom{3}{0}$ 1 graph with 0 edges

$\binom{3}{1}$ 3 graph with 1 edge

$\binom{3}{2}$ 3 graph with 2 edges

$\binom{3}{3}$ 1 graph with 3 edges

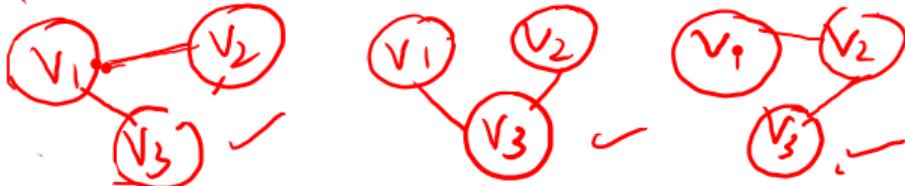
→ 3 vertices and no edges

$$P(A_0) = P(0 \text{ edges}) = 1 \cdot (0.5)^3 = 0.125$$

$$P(A_1) = P(1 \text{ edge}) = 3 \cdot (0.5)^3 = 0.375$$

$$P(A_2) = P(2 \text{ edges}) = 3 \cdot (0.5)^3 = 0.375$$

$$\checkmark P(A_3) = P(3 \text{ edges}) = 1 \cdot (0.5)^3 = 0.125$$



OBJECTIVES

ERDOS-RENYI GRAPHS

- Problems and Solutions

PROBLEM 1 (1/2)

GNP MODEL

- Consider random graph $G(n, p)$ with mean degree c
 - Show that in the limit of large n , number of triangles in the network is $\frac{1}{6}c^3$.
 - Show that expected number of connected triplets is $\frac{1}{2}nc^2$ and hence calculate $Cl(G)$.

Edges $\binom{n}{3}p$.

NUMBER OF TRIANGLES

- Let p be the probability of being connected

$$\text{Number of triangles} = \binom{n}{3} \times p$$

Given that mean degree is $c \approx (n-1)p$

$$\text{Hence, } p = \frac{c}{n-1}$$

$$\therefore \text{Number of triangles} = \binom{n}{3} \times \frac{c^3}{(n-1)^3} = \frac{1}{6}c^3$$

PROBLEM 1 (2/2)

NUMBER OF CONNECTED TRIPLETS

- Let p be the probability of being connected
- Consider a single vertex, there are $\binom{n-1}{2}$ possible pair of neighbors.

Total connected triplets

$$= \binom{n}{2} \times p^2 \times n$$

$$\text{For large } n, \approx \binom{n-1}{2} \times p^2 \times n$$

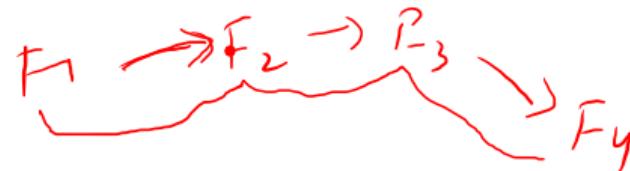
$$= \frac{n(n-1)}{2} \times \frac{c^2}{(n-1)^2} \times n$$

$$= \frac{1}{2}nc^2$$

CLUSTERING COEFFICIENT

$$\begin{aligned}\bullet \quad Cl(G) &= \frac{\text{Number of triangles} \times 3}{\text{Number of connected triplets}} \\ &= \frac{\frac{1}{6}c^3 \times 3}{\frac{1}{2}nc^2} \\ &= \frac{c}{n}\end{aligned}$$

PROBLEM 2 (1/4)



TRANSACTION NETWORK

N firms produce goods by buying and selling intermediate products from and to each other. The resulting inter-firm transaction network is modeled as an (undirected) Erdos-Renyi random graph. Based on this model, the expected average nearest-neighbor degree is estimated as $\langle k^{nn} \rangle \approx 2$ and the expected average clustering coefficient as $\langle C \rangle \approx 0.01$.

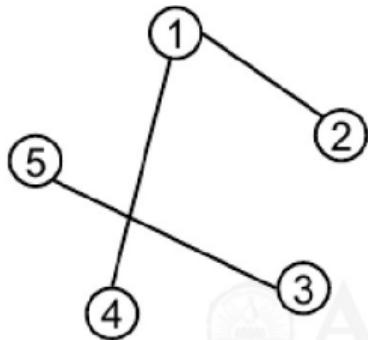
- Determine the total number N of firms and the probability p that any two firms are connected.

$$\begin{aligned}\bullet \quad N &= \frac{\langle k^{nn} \rangle}{\langle C \rangle} = \frac{2}{0.01} = 200 \\ \bullet \quad p &= \langle C \rangle = 0.01\end{aligned}$$

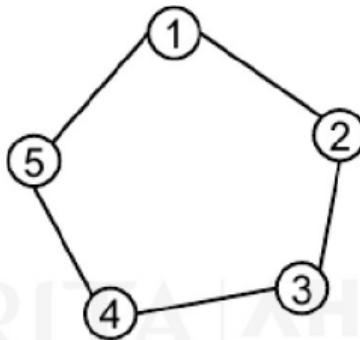
PROBLEM 2 (2/4)

- Determine the average number $\langle k \rangle$ of firms each firm is connected to, the total expected number $\langle L \rangle$ of links, and the average firm-firm distance $\langle D \rangle$ in the network.
 - $\langle k \rangle = (N - 1)p \approx 2$
 - $\langle L \rangle = \frac{N(N-1)}{2} p = \frac{200 \times 199}{2} \times 0.01 = 199$
 - $\langle D \rangle = \frac{\log N}{\log k} = 7.64$
- Consider the following three possible configurations for the subgraph involving the first 5 firms only. Calculate the probability of occurrence for each of the three possibilities in the inter-firm network considered above.

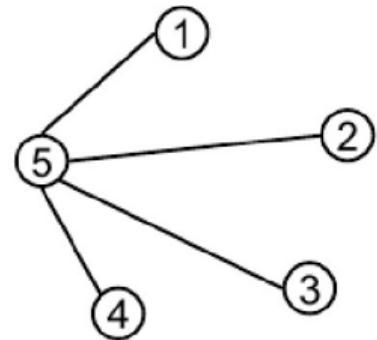
PROBLEM 2 (3/4)



Subgraph 1



Subgraph 2



Subgraph 3

- Total possible edges = $\binom{5}{2} = 10$
- Subgraph 1 - $p^3(1-p)^7 = (0.01)^3(0.99)^7$
- Subgraph 2 - $p^5(1-p)^5 = (0.01)^5(0.99)^5$
- Subgraph 3 - $p^4(1-p)^6 = (0.01)^4(0.99)^6$

PROBLEM 2 (4/4)

DISCUSSION

- Critical condition probability $p_c \approx 1/N = 1/200$
 - if $p < p_c$ - Network is divided into many small connected components
 - if $p > p_c$ - Network has a giant component and have some smaller components
- In this example $p = 1/100 > p_c$, hence, there must be a giant component.

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