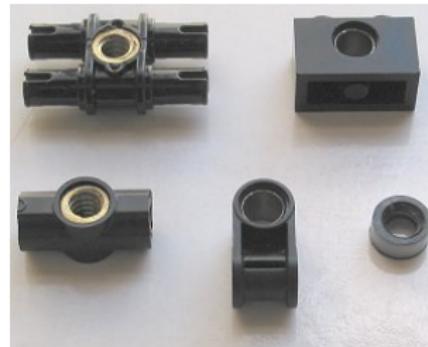


Structure and dynamics of complex networks

February 25, 2020



COMPONENTS

Components

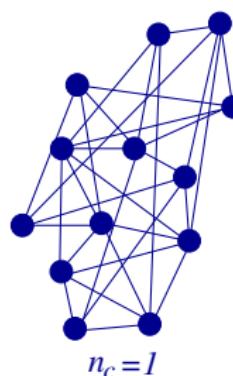
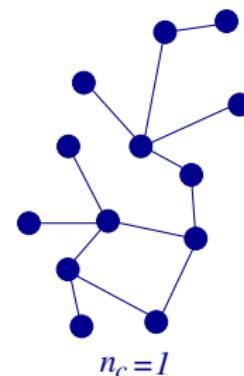
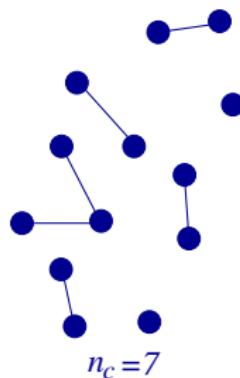
Undirected case

Basic network
characteristics

Components

Component

A component in an undirected network corresponds to a maximal set of nodes in which a path exists between any pair of nodes.



Giant component

Basic network
characteristics

Components

- Most networks we encounter contain a **giant** component.
 - What is a “giant component”?

Giant component

Basic network
characteristics

Components

Giant component

A network (graph) with system size $N \rightarrow \infty$ contains a giant component if the relative size of this component remains finite, (larger than zero):

$$\lim_{N \rightarrow \infty} \frac{S_1}{N} > 0$$

Components

Directed networks

Basic network
characteristics

Components

How to generalize the concept of components for the directed case?

Components

Directed networks

Basic network
characteristics

Components

Strongly connected component

A strongly connected component is a maximal set of nodes in which a directed path exists between any pair of nodes.

Weakly connected component

A weakly connected component is a maximal set of nodes in which an undirected path exists between any pair of nodes.

Components of the Internet

Basic network
characteristics

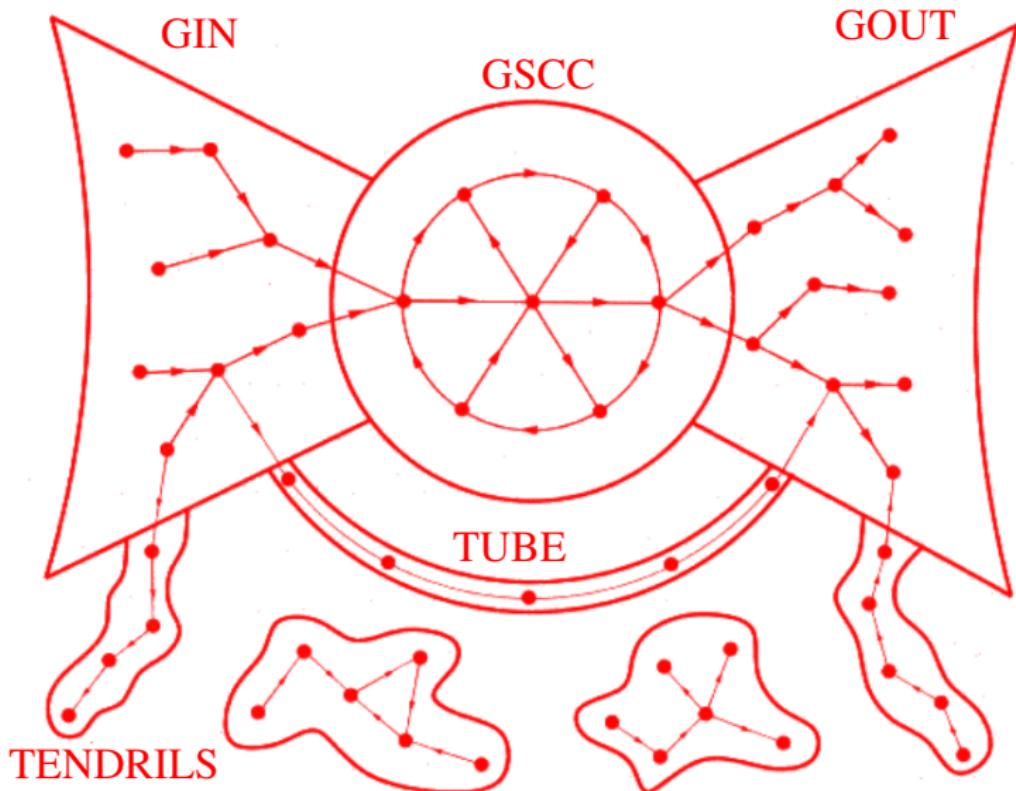
Components

How does the structure of a large directed network like the Internet look like on the large scale from the point of view of components?

Components of the Internet

Basic network
characteristics

Components



Advanced network characteristics

Degree
distribution

Calculating $p(k)$

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

Scale-free
networks

Power-law

Why scale-free?

Normalizing

Advanced network characteristics

Advanced network characteristics

Degree
distribution

Calculating $p(k)$

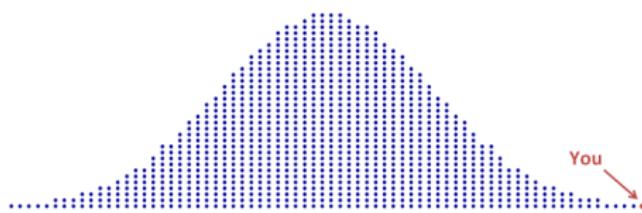
$p(k)$ in the E-R
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Why scale-free?

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DEGREE DISTRIBUTION

Degree distribution

Advanced network characteristics

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Degree distribution



probability distribution of the node degrees.

Degree distribution

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Degree
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Degree distribution →

probability distribution of the node degrees.

Degree distribution

- The degree distribution of a network, $p(k)$ is equal to the probability that a randomly chosen node has a degree k .

Degree distribution

Finite networks

Advanced network characteristics

Degree distribution

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Finite networks

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Why scale-free?

Normalizing

Degree distribution

- For a finite network with N nodes,

$$p(k) = \frac{N_k}{N},$$

where N_k denotes the number of nodes with degree k .

- Thus, $p(k)$ is simply the fraction of nodes with degree k .

Calculating $p(k)$

Advanced
network
characteristics

Degree
distribution

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

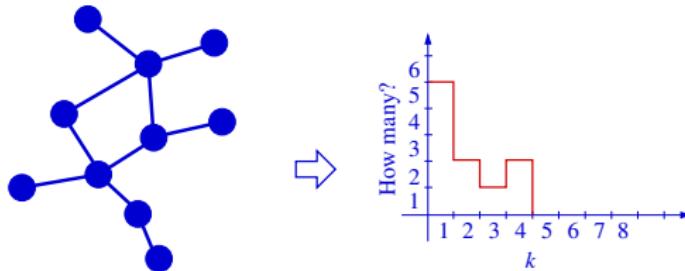
Scale-free
networks

Power-law

Why scale-free?

Normalizing

- The calculation of the degree distribution is very similar to the construction of a histogram.
- We count for each degree value k how many nodes have that degree,
- and we divide it by the total number of nodes.



Calculating $p(k)$

Advanced
network
characteristics

Degree
distribution

Calculating $p(k)$
 $p(k)$ in the E-R
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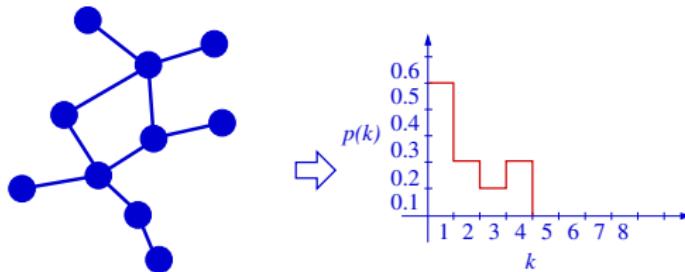
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$p(k)$ in the Erdős-Rényi model

Advanced
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Degree
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Calculating $p(k)$

$p(k)$ in the E-R
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Scale-free
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Power-law

Why scale-free?

Normalizing

- What is the degree distribution of an Erdős-Rényi graph where N nodes are linked independently with probability p ?

$p(k)$ in the Erdős-Rényi model

Advanced
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Degree
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Calculating $p(k)$

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

Scale-free
networks

Power-law

Why scale-free?

Normalizing

- What is the degree distribution of an Erdős-Rényi graph where N nodes are linked independently with probability p ?
 - The number of edges between i and j :

$$\begin{aligned}\mathcal{P}(e_{ij} = 1) &= p \\ \mathcal{P}(e_{ij} = 0) &= 1 - p\end{aligned}$$

(This is the Bernoulli distribution.)

$p(k)$ in the Erdős-Rényi model

Advanced
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Degree
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- A given node can choose from $N - 1$ possible neighbors, which are attached independently,

→ $p(k)$ follows a **binomial distribution**:

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

$p(k)$ in the Erdős-Rényi model

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Degree
distribution

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Why scale-free?
Normalizing

- We usually neglect the -1 :

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

- and approximate in the large N limit the binomial distribution by the Poisson distribution:

$$\begin{aligned} p(k) &= \binom{N}{k} p^k (1-p)^{N-k} \\ &\downarrow \\ p(k) &\simeq \frac{\langle k \rangle^k}{k!} e^{-\langle k \rangle}, \quad \langle k \rangle = Np \end{aligned}$$

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Why scale-free?
Normalizing

From binomial to Poisson distribution

$$\begin{aligned} p(k) &= \frac{N(N-1)\cdots(N-k+1)}{k!} \frac{\langle k \rangle^k}{N^k} \left(1 - \frac{\langle k \rangle}{N}\right)^N \left(1 - \frac{\langle k \rangle}{N}\right)^{-k} \\ &= \frac{\langle k \rangle^k}{k!} \underbrace{\left(1 - \frac{\langle k \rangle}{N}\right)^N}_{\approx e^{-\langle k \rangle}} \underbrace{\frac{N(N-1)\cdots(N-k+1)}{N^k}}_{\approx 1} \underbrace{\left(1 - \frac{\langle k \rangle}{N}\right)^{-k}}_{\approx 1} \end{aligned}$$

The last two factors converge to 1:

$$\lim_{N \rightarrow \infty} \frac{N(N-1)\cdots(N-k+1)}{N^k} = 1,$$

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whereas

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$p(k)$ in the Erdős-Rényi model

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Advanced
network
characteristics

Degree
distribution

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

Scale-free
networks

Power-law

Why scale-free?
Normalizing

$p(k)$ in the Erdős-Rényi model

From binomial to Poisson distribution

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Why scale-free?
Normalizing

$p(k)$ in the Erdős-Rényi model

Advanced network characteristics

Degree distribution

Calculating $p(k)$

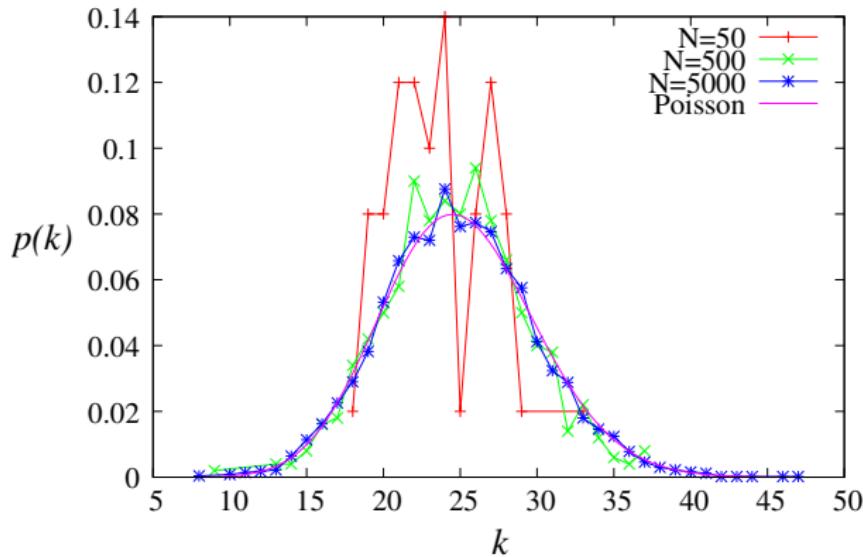
$p(k)$ in the E-R model

Scale-free networks

Power-law

Why scale-free?

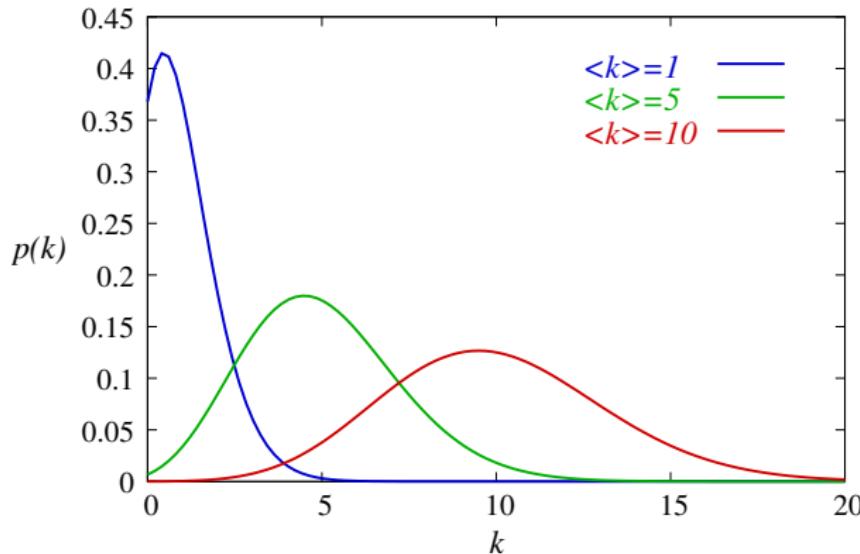
Normalizing



$p(k)$ in the Erdős-Rényi model

Advanced network characteristics

- Degree distribution
- Calculating $p(k)$ in the E-R model
- Scale-free networks
- Power-law
- Why scale-free?
- Normalizing



Advanced network characteristics

Degree distribution

Calculating $p(k)$

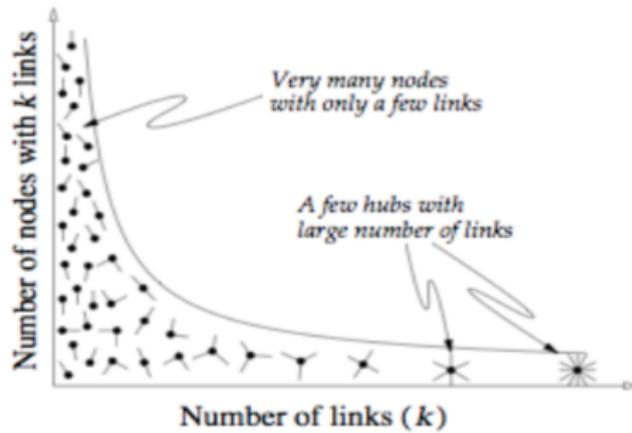
$p(k)$ in the E-R model

Scale-free networks

Power-law

Why scale-free?

Normalizing



SCALE-FREE NETWORKS

Degree distribution of real networks

Advanced network characteristics

Degree distribution

Calculating $p(k)$

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

Scale-free networks

Power-law

Why scale-free?

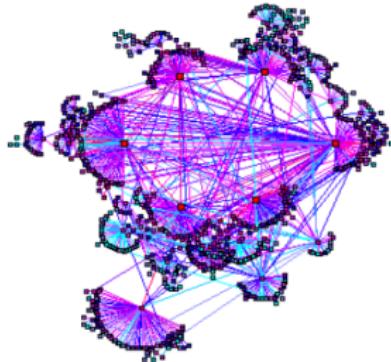
Normalizing

Nodes: **WWW documents**

Links: **URL links**

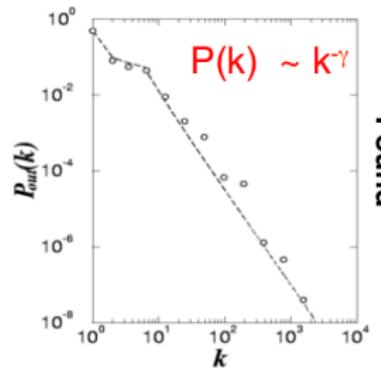
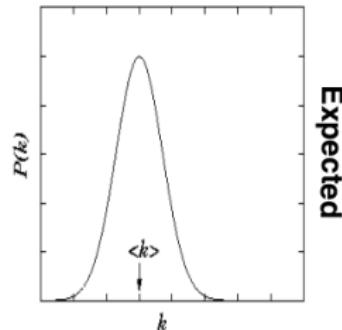
Over 3 billion documents

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



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

(from the slides of A.-L. Barabási)



Expected

Found

Plotting power-law $p(k)$

Advanced
network
characteristics

Degree
distribution

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

Scale-free
networks

Power-law

Why scale-free?
Normalizing

- Usually we plot a power-laws on log-log scale. Why?

Plotting power-law $p(k)$

Advanced
network
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Degree
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Calculating $p(k)$
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Scale-free
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Why scale-free?
Normalizing

- Usually we plot a power-laws on log-log scale. Why?

- Power-law: $p(k) \simeq ck^{-\gamma}$,
 $\rightarrow \ln p(k) \simeq \ln c - \gamma \cdot \ln k$.
- In a log-log plot

$$\begin{aligned}x &\rightarrow \ln k, \\y = f(x) &\rightarrow \ln p(k), \\&\rightarrow f(x) = \ln c - \gamma \cdot x\end{aligned}$$

- Thus, on log-log scale a power-law looks like a linear function, with a slope equal to γ .

Plotting power-laws

Illustration

Advanced network characteristics

Degree distribution

Calculating $p(k)$

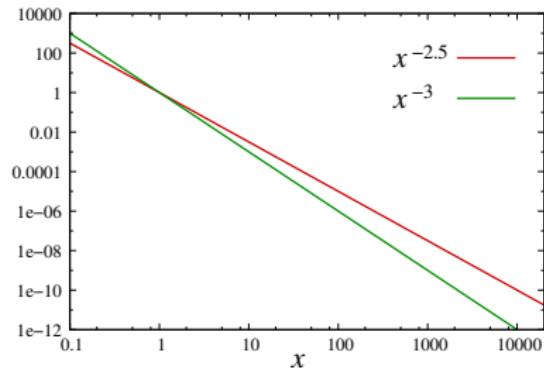
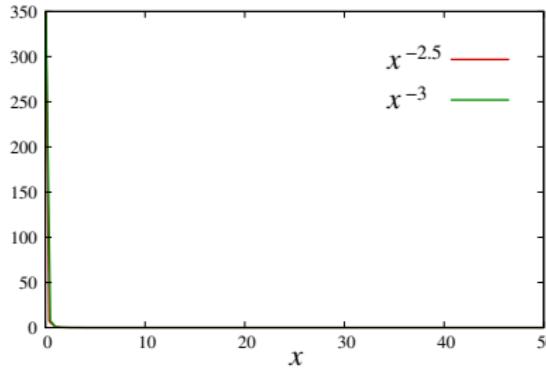
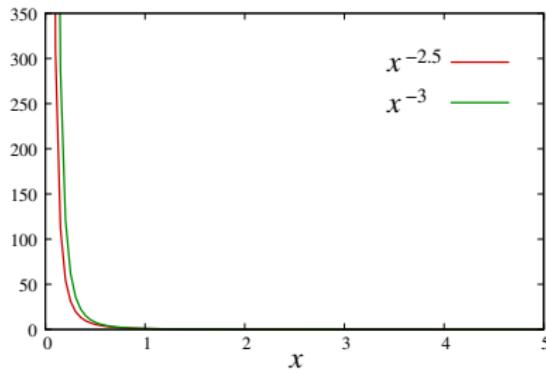
$p(k)$ in the E-R model

Scale-free networks

Power-law

Why scale-free?

Normalizing



Power-law vs Poisson distribution

Advanced
network
characteristics

Degree
distribution

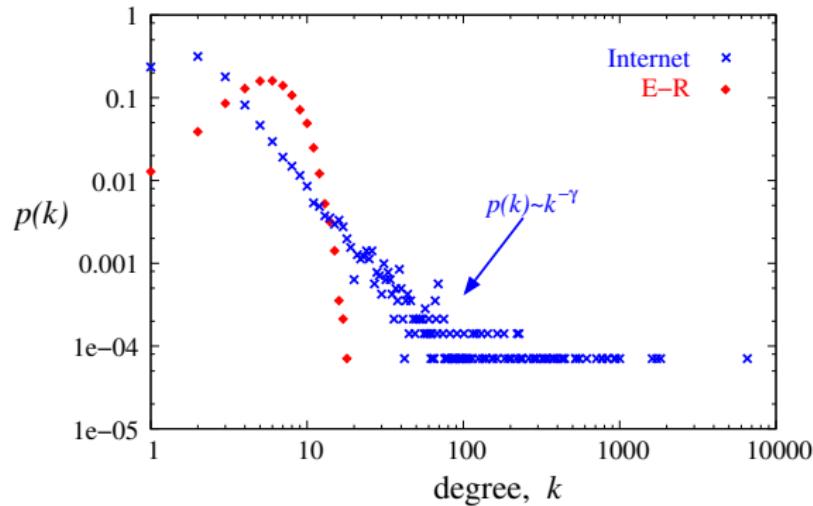
Calculating $p(k)$
 $p(k)$ in the E-R
model

Scale-free
networks

Power-law

Why scale-free?
Normalizing

The $p(k)$ of the Internet at the level of AS, compared to the $p(k)$ of an Erdős–Rényi graph with the same number of nodes and links:



Scale-free networks

Advanced
network
characteristics

Degree
distribution

Calculating $p(k)$

$p(k)$ in the E-R
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Scale-free
networks

Power-law

Why scale-free?

Normalizing

Scale-free networks

- A network is called **scale-free** if the tail of its degree distribution **decays as a power-law**,

$$p(k) \sim k^{-\gamma}.$$

- The exponent γ is often referred to as the node degree exponent or node degree decay exponent.

Degree distribution of real networks

Advanced
network
characteristics

Degree
distribution
Calculating $p(k)$
 $p(k)$ in the E-R
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Scale-free
networks
Power-law
Why scale-free?
Normalizing

What do you expect?



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

(from the slides of A.-L. Barabási)

Degree distribution of real networks

Advanced
network
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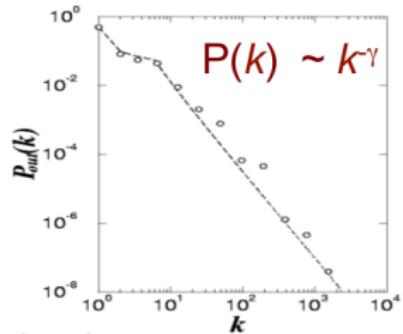
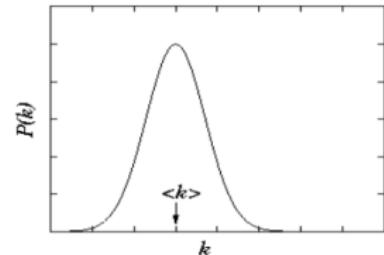
Scale-free
networks
Power-law
Why scale-free?
Normalizing

Exponential Network

Scale-free Network



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



(from the slides of A.-L. Barabási)

Fundamental difference between scale-free and Poisson-distribution!

Advanced network characteristics

Degree distribution

Calculating $p(k)$

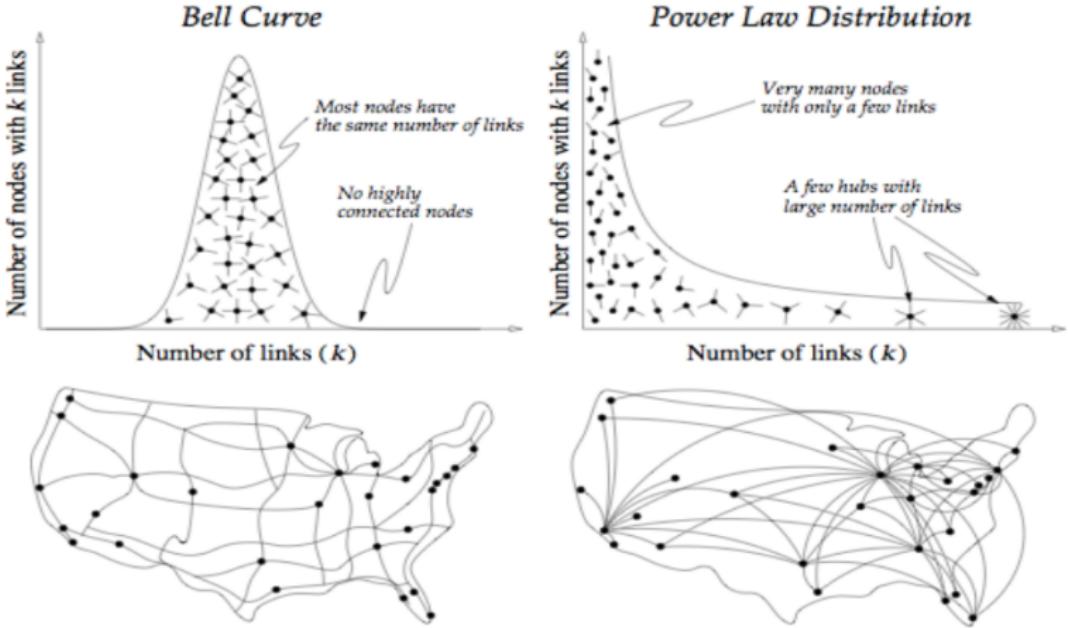
$p(k)$ in the E-R model

Scale-free networks

Power-law

Why scale-free?

Normalizing



(from the slides of A.-L. Barabási)

Fundamental difference between scale-free and Poisson-distribution!

Advanced network characteristics

Degree distribution

Calculating $p(k)$

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

Scale-free networks

Power-law

Why scale-free?

Normalizing

- The two distributions are strikingly different: **HUBS!**
 - $\langle k \rangle \ll k$.
 - Thus, no “typical” degree.
 - The degree distribution is very **inhomogeneous** and skewed.

Scale-free $p(k)$ everywhere

Advanced network characteristics

Degree distribution

Calculating $p(k)$

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

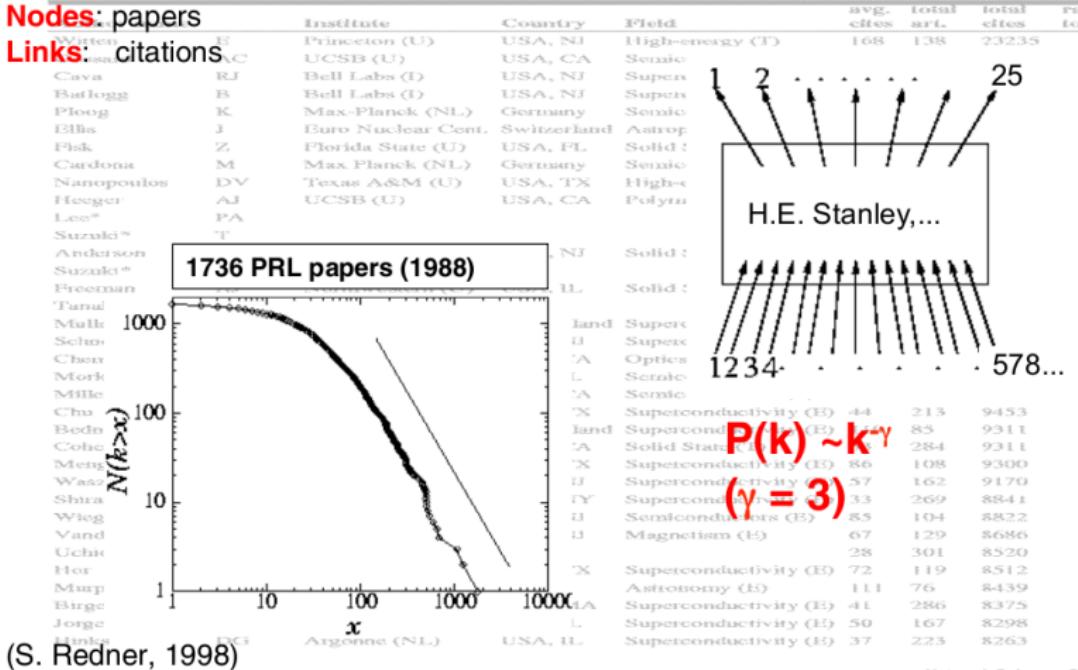
Scale-free networks

Power-law

Why scale-free?

Normalizing

Nodes: papers
Links: citations



(from the slides of A.-L. Barabási)

Scale-free $p(k)$ everywhere

Advanced
network
characteristics

Degree
distribution

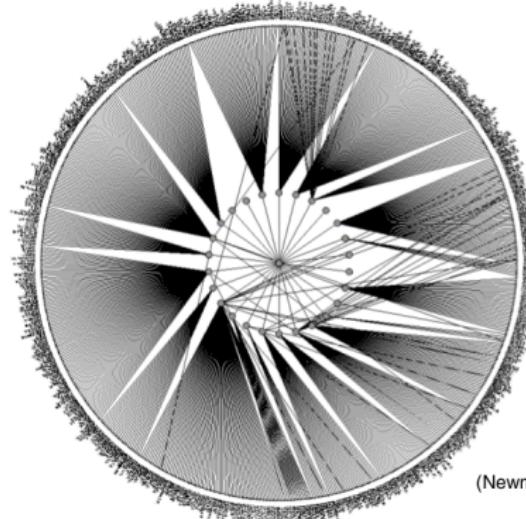
Calculating $p(k)$
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Scale-free
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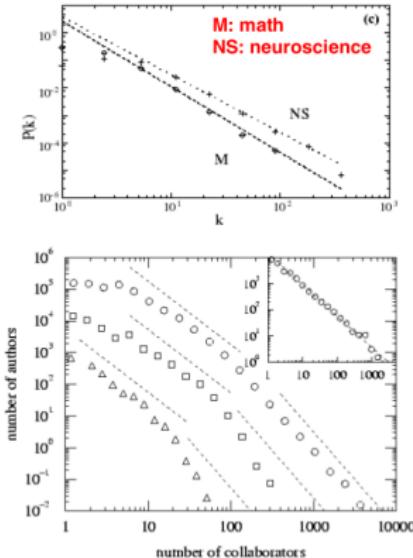
Why scale-free?
Normalizing

Nodes: scientist (authors)
Links: joint publication



(Newman, 2000, Barabasi et al 2001)

(from the slides of A.-L. Barabási)



Scale-free $p(k)$ everywhere

Advanced
network
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distribution

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Scale-free
networks

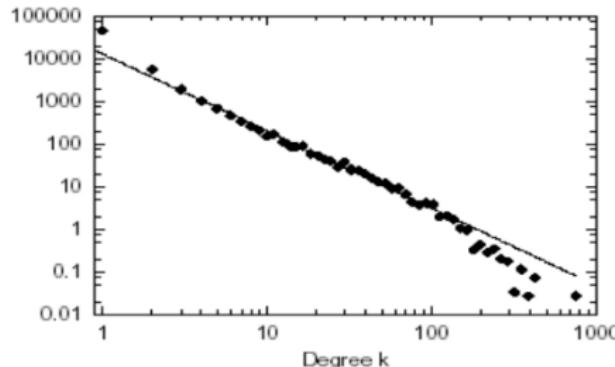
Power-law

Why scale-free?

Normalizing

Nodes: online user
Links: email contact

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



(from the slides of A.-L. Barabási)

Scale-free $p(k)$ everywhere

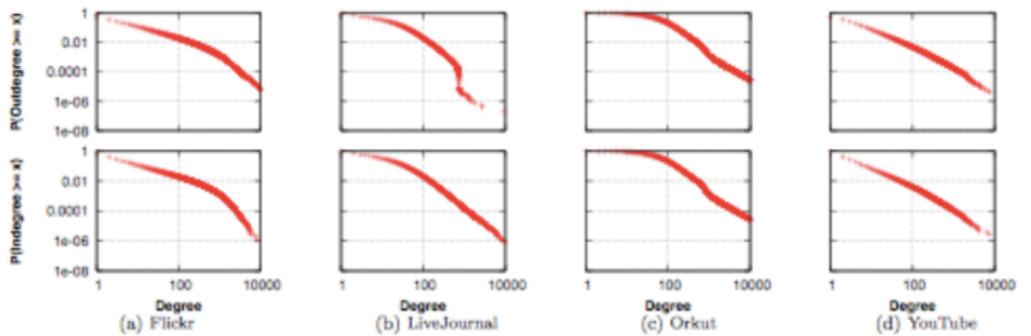
Advanced network characteristics

- Degree distribution
- Calculating $p(k)$ in the E-R model
- Nodes: online user
- Links: email contact
- Power-law
- Why scale-free?
- Normalizing

Nodes: online user
Links: email contact

All distributions show a fat-tail behavior:
there are orders of magnitude spread in the degrees

Alan Mislove, Measurement and Analysis of Online Social Networks



(from the slides of A.-L. Barabási)

Scale-free $p(k)$ everywhere

Advanced network characteristics

Degree distribution

Calculating $p(k)$

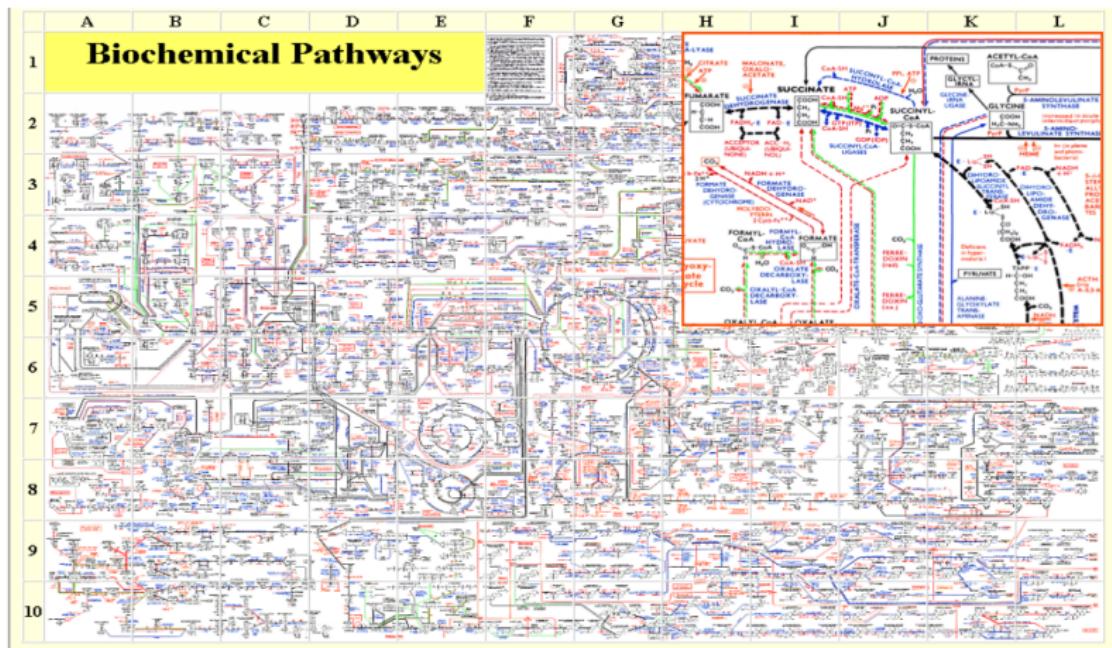
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(from the slides of A.-L. Barabási)

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Advanced network characteristics

Degree distribution

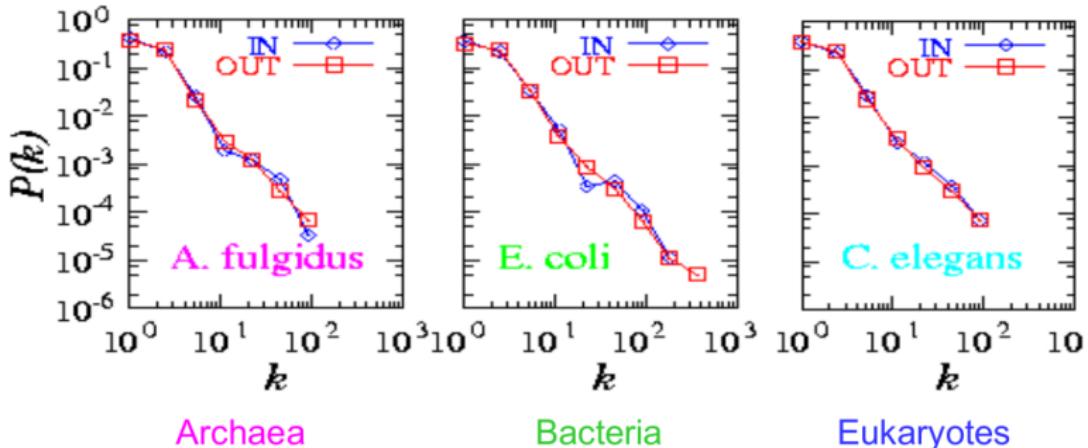
Calculating $p(k)$ in the E-R model

Scale-free networks

Power-law

Why scale-free?

Normalizing



Organisms from all three domains of life are **scale-free!**

$$P_{in}(k) \approx k^{-2.2}$$
$$P_{out}(k) \approx k^{-2.2}$$

H. Jeong, B. Tombor, R. Albert, Z.N. Oltvai, and A.L. Barabasi, *Nature*, 407 651 (2000)

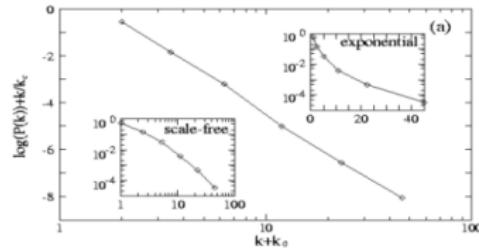
(from the slides of A.-L. Barabási)

Scale-free $p(k)$ everywhere

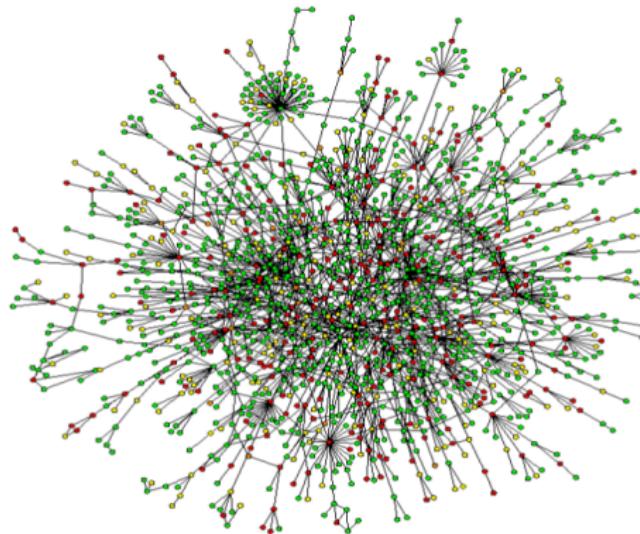
Advanced
network
characteristics

Degree distribution
Calculating $p(k)$
 $p(k)$ in the E-R model
Scale-free networks
Power-law
Why scale-free?
Normalizing

Nodes: proteins
Links: physical interactions-binding



$$P(k) \sim (k + k_0)^{-\gamma} \exp\left(-\frac{k + k_0}{k_r}\right)$$



(from the slides of A.-L. Barabási)

Scale-free $p(k)$ everywhere

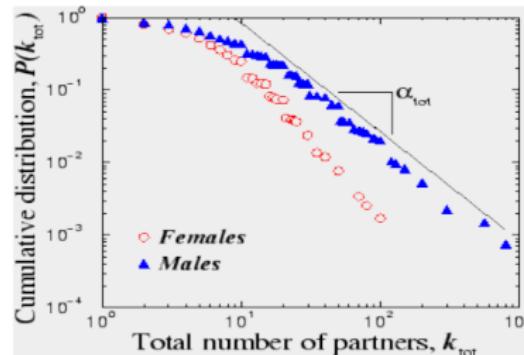
Advanced
network
characteristics

Degree distribution
Calculating $p(k)$
 $p(k)$ in the E-R model
Scale-free networks
Power-law
Why scale-free?
Normalizing



(from the slides of A.-L. Barabási)

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



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

Liljeros et al. Nature 2001

Why “scale-free”?

Advanced network characteristics

Degree
distribution

Calculating $p(k)$

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

Scale-free
networks

Power-law

Why scale-free?

Normalizing

Why are networks with a power-law degree distribution called
“scale-free”?

Scaling

Advanced network characteristics

Degree distribution

Calculating $p(k)$

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

Scale-free networks

Power-law

Why scale-free?

Normalizing

- What is **scaling**?

Scaling

Advanced
network
characteristics

Degree
distribution

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

Scale-free
networks

Power-law

Why scale-free?

Normalizing

- What is **scaling**?

Suppose we are interested in two quantities, A and B .

The quantity B is scaling

- linearly with A if $B \propto A$,
- quadratically with A if $B \propto A^2$,
- etc.

Scaling

Advanced
network
characteristics

Degree
distribution

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

Scale-free
networks

Power-law

Why scale-free?
Normalizing

- What is **scaling**?

Suppose we are interested in two quantities, A and B .

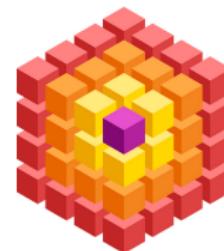
The quantity B is scaling

- linearly with A if $B \propto A$,
- quadratically with A if $B \propto A^2$,
- etc.

- A trivial example:

How does the volume of a square scale with the length of its edges?

$$V = l^3$$



Scaling in nature

Advanced network characteristics

Degree distribution

Calculating $p(k)$

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

Scale-free networks

Power-law

Why scale-free?

Normalizing

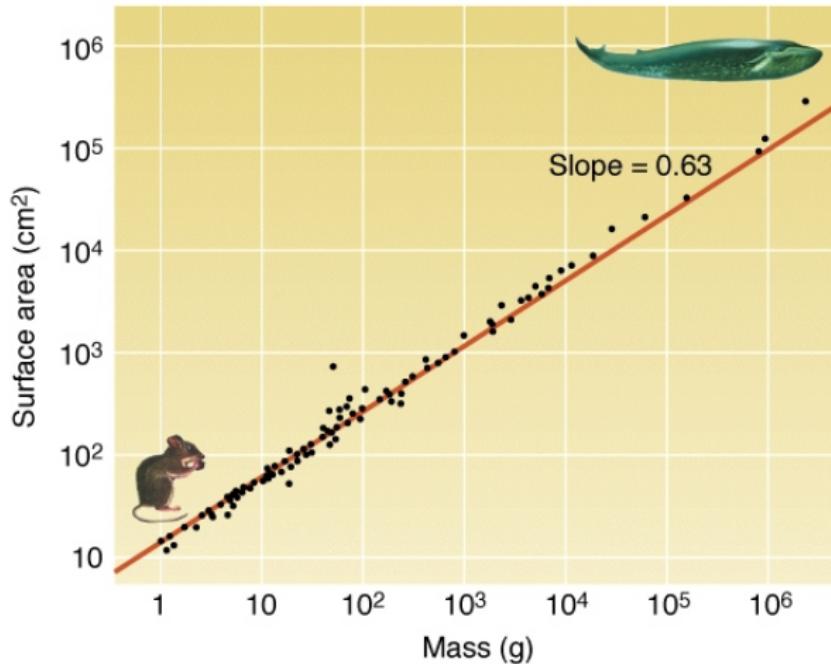
A prominent example of scaling laws in nature is provided by allometric scaling.

Allometric scaling

Body surface

Advanced
network
characteristics

Degree distribution
Calculating $p(k)$
 $p(k)$ in the E-R model
Scale-free networks
Power-law
Why scale-free?
Normalizing



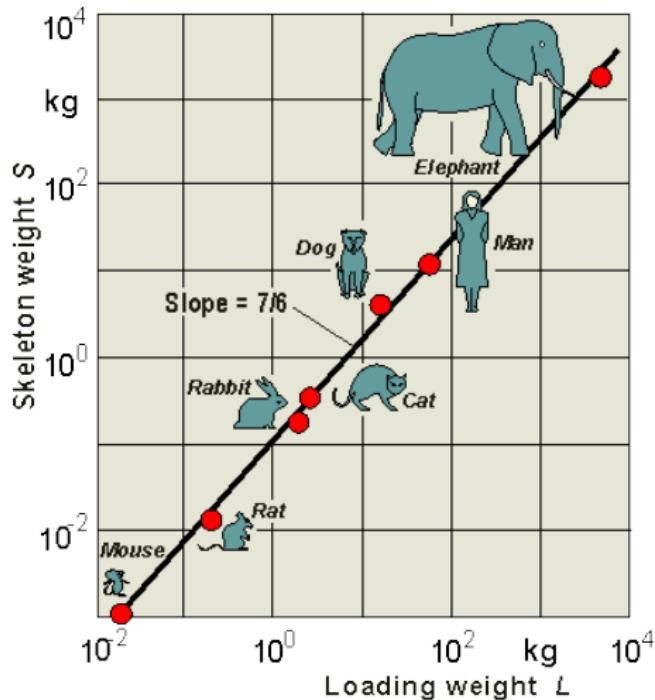
Allometric scaling

Body parts

Advanced
network
characteristics

Degree
distribution
Calculating $p(k)$
 $p(k)$ in the E-R
model

Scale-free
networks
Power-law
Why scale-free?
Normalizing



Allometric scaling

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Advanced network characteristics

Degree distribution

Calculating $p(k)$

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

Scale-free networks

Power-law

Why scale-free?

Normalizing

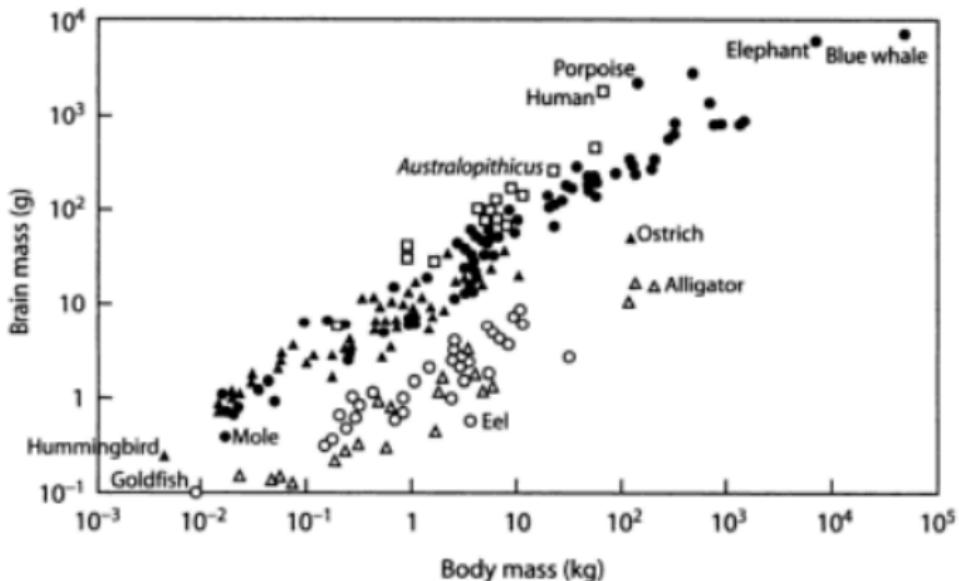


Figure 15. Brain size of 200 species of vertebrates plotted against body size on a log-log graph. Primates are open squares; other mammals are solid dots; birds are solid triangles; bony fishes are open circles; and reptiles are open triangles. (After H. J. Jerison, *The Evolution of the Brain and Intelligence*, 1973)

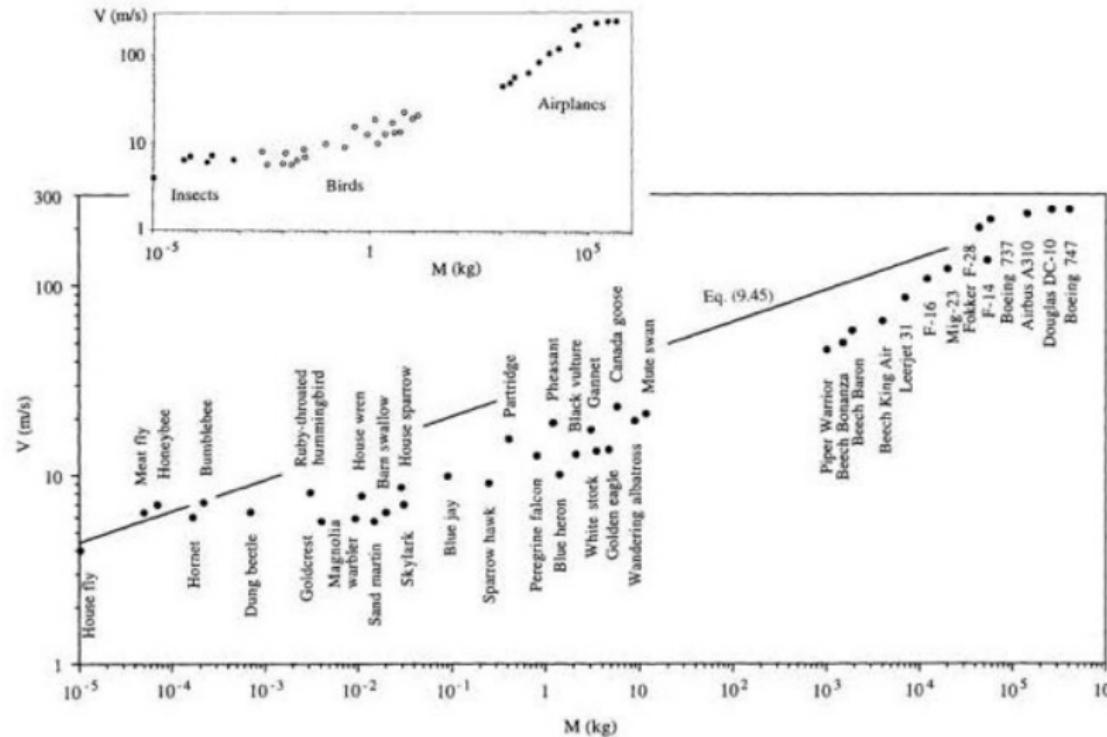
Allometric scaling

Velocity

Advanced network characteristics

Degree distribution
Calculating $p(k)$
 $p(k)$ in the E-R model

Scale-free networks
Power-law
Why scale-free?
Normalizing



Allometric scaling

Vascular system

Advanced
network
characteristics

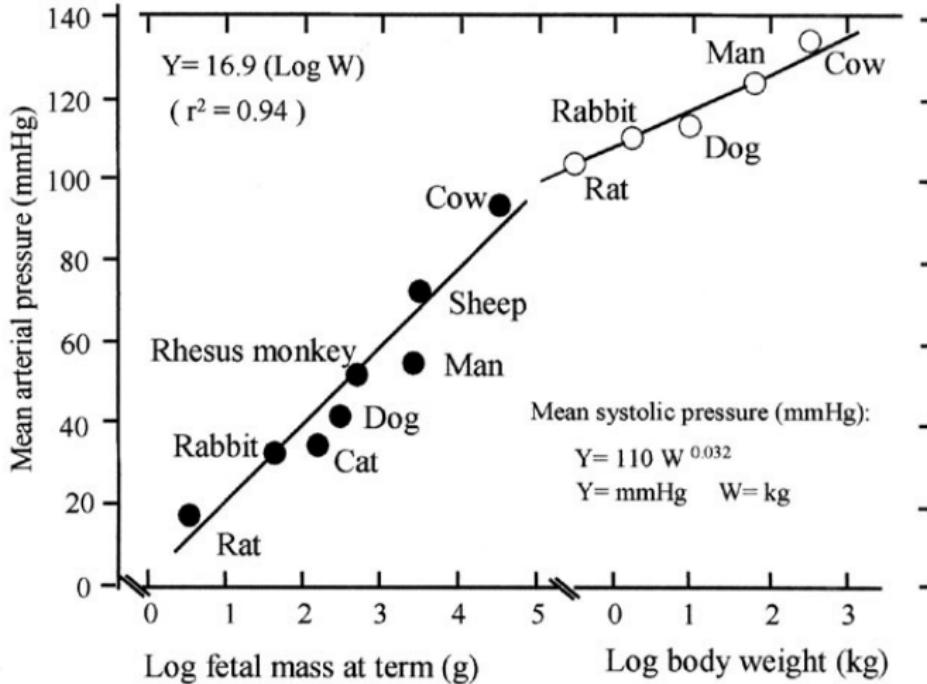
Degree distribution
Calculating $p(k)$
 $p(k)$ in the E-R model

Scale-free networks

Power-law

Why scale-free?

Normalizing



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Advanced
network
characteristics

Degree
distribution

Calculating $p(k)$

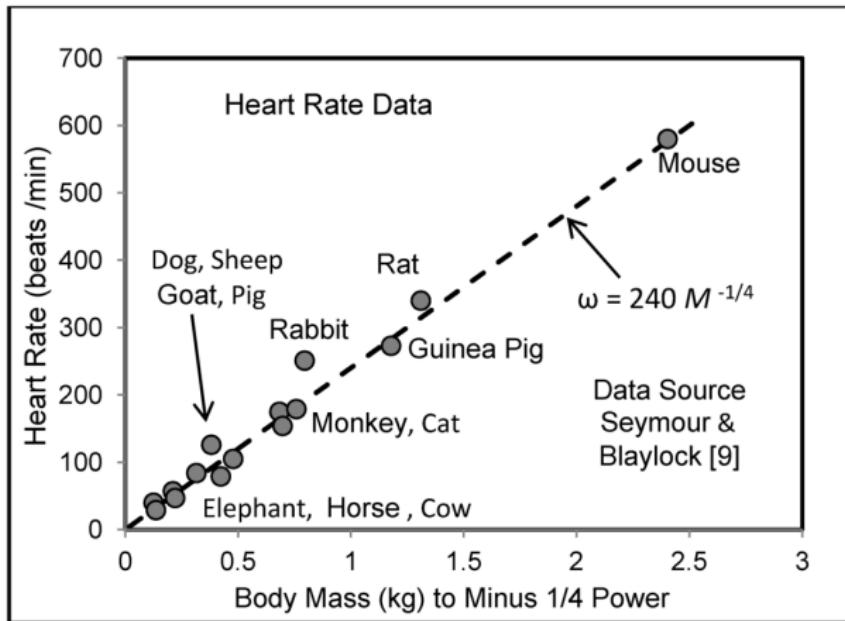
$p(k)$ in the E-R
model

Scale-free
networks

Power-law

Why scale-free?

Normalizing



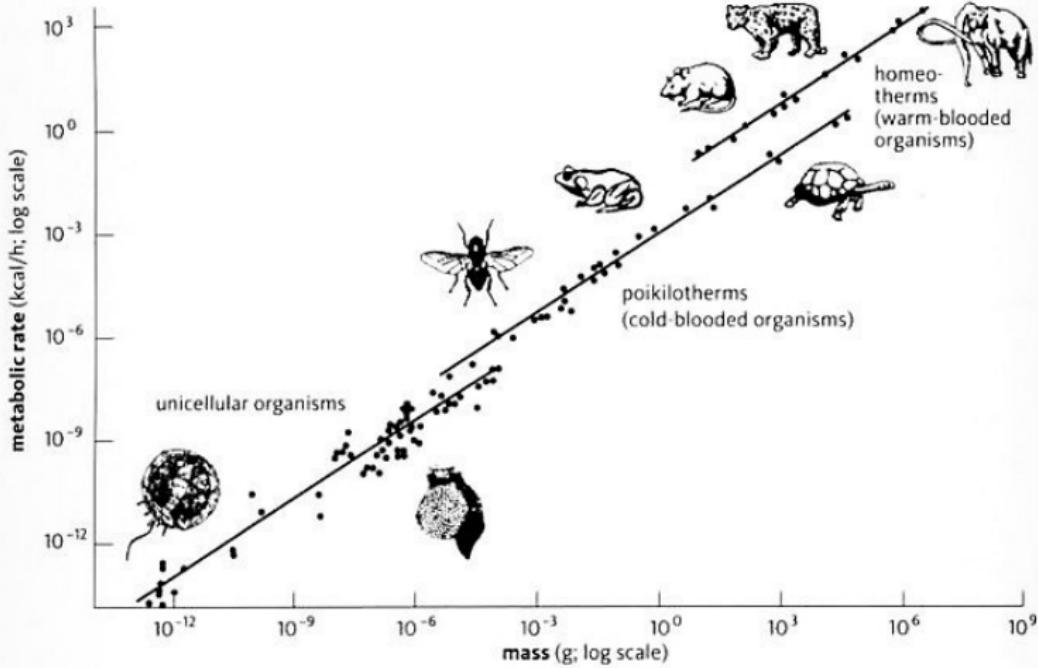
Allometric scaling

Metabolic rate

Advanced network characteristics

Degree distribution
Calculating $p(k)$
 $p(k)$ in the E-R model

Scale-free networks
Power-law
Why scale-free?
Normalizing



Scaling function

Advanced
network
characteristics

Degree
distribution

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

Scale-free
networks

Power-law

Why scale-free?
Normalizing

Scaling function

Definition: a function $F(x)$ is **scaling** if

$$F(a \cdot x) = g(a) \cdot F(x),$$

thus, changing the argument is equivalent to multiplying $F(x)$ with a constant.

Power-laws are scaling

Assume $F(x) = b \cdot x^\gamma$.

$$\rightarrow F(a \cdot x) = b \cdot (a \cdot x)^\gamma = b \cdot a^\gamma \cdot x^\gamma = a^\gamma \cdot b \cdot x^\gamma = a^\gamma \cdot F(x).$$

(In addition, it can be proven that all scaling functions are power-laws).

Scaling function

Advanced
network
characteristics

Degree
distribution

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

Scale-free
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Advanced
network
characteristics

Degree
distribution

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Scale-free
networks

Power-law

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Advanced
network
characteristics

Degree
distribution

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

Scale-free
networks

Power-law

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Normalizing

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Advanced
network
characteristics

Degree
distribution

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

Scale-free
networks

Power-law

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Advanced
network
characteristics

Degree
distribution

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

Scale-free
networks

Power-law

Why scale-free?
Normalizing

What about the scaling of probability distributions?

Scaling distribution

A probability distribution is **scaling** if the $\rho(x)$ density function behaves as a power-law

$$\rho(x) \sim x^{-\alpha},$$

(at least on a reasonably wide interval).

Scaling distributions

Advanced
network
characteristics

Degree
distribution

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

Scale-free
networks

Power-law

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Scaling distributions

Pareto-distribution

Advanced
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characteristics

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

Scale-free
networks

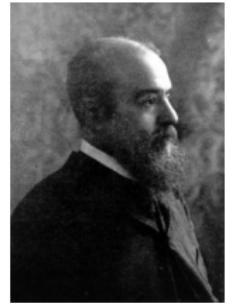
Power-law

Why scale-free?

Normalizing

Vilfredo Pareto:

- The 80-20 rule: Approximately 80% of the land (money, wealth, etc.) is owned by less than the 20% of the population.



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Advanced
network
characteristics

Degree
distribution

Calculating $p(k)$

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

Scale-free
networks

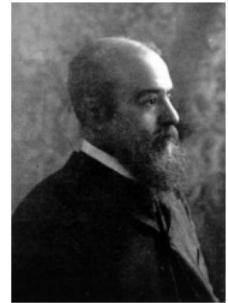
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Why scale-free?

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Vilfredo Pareto:

- The 80-20 rule: Approximately 80% of the land (money, wealth, etc.) is owned by less than the 20% of the population.
- The distribution of wealth:



$$\rho(x) = \begin{cases} \frac{\alpha x_{\min}}{x^{\alpha+1}} & x > x_{\min} \\ 0 & x < x_{\min} \end{cases}$$

Scaling distributions

Pareto-distribution

Advanced
network
characteristics

Degree
distribution

Calculating $p(k)$

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

Scale-free
networks

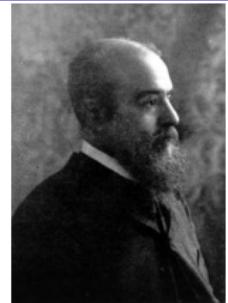
Power-law

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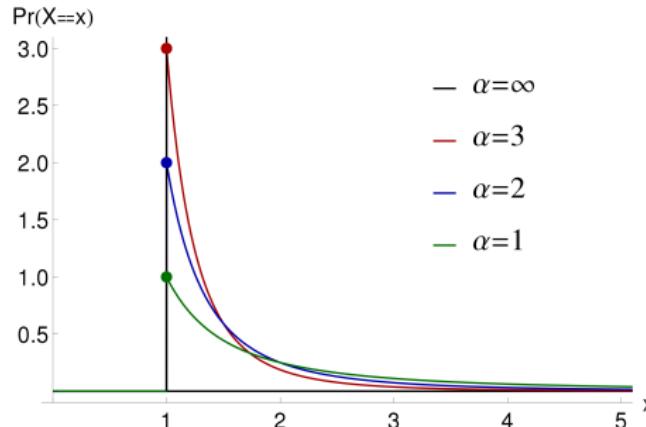
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Scaling distributions

Pareto-distribution

Advanced
network
characteristics

Degree
distribution

Calculating $p(k)$

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

Scale-free
networks

Power-law

Why scale-free?

Normalizing

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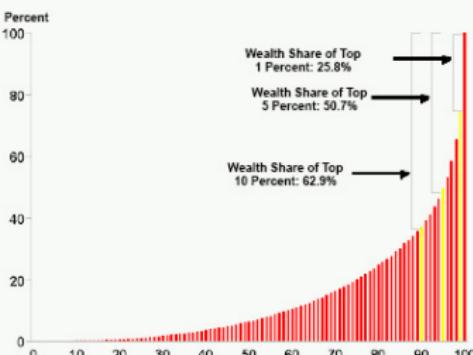
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FIGURE 1

Wealth Distribution in the United States — 2003 (married households headed by a 60-69 year old)



Scaling distributions

Pareto-distribution

Advanced network characteristics

Degree distribution

Calculating $p(k)$

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

Scale-free networks

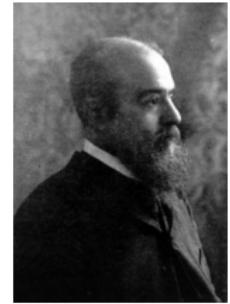
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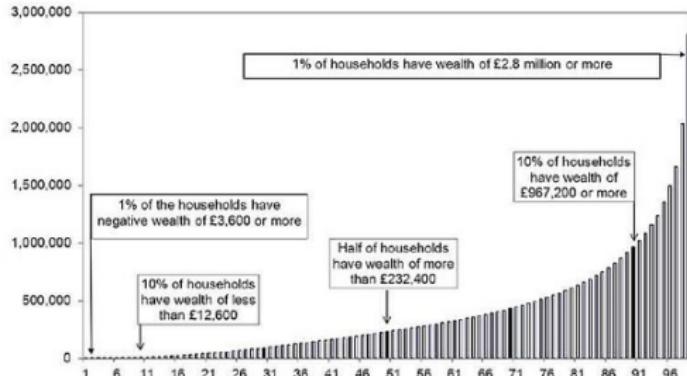
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Figure 1: Distribution of total wealth between households, 2008-10, GB



Scaling distributions

Zipf's law

Advanced network characteristics

Degree distribution

Calculating $p(k)$

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

Scale-free networks

Power-law

Why scale-free?

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- Jean-Baptiste Estoup (1868–1950),
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G. K. Zipf

Scaling distributions

Zipf's law

Advanced
network
characteristics

Degree
distribution

Calculating $p(k)$

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

Scale-free
networks

Power-law

Why scale-free?

Normalizing

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The frequency of words is inversely proportional to their rank in the frequency table.



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Scaling distributions

Zipf's law

Advanced
network
characteristics

Degree
distribution
Calculating $p(k)$

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

Scale-free
networks

Power-law

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- the frequency of the 2nd most frequent word is 1/2 of the frequency of the most frequent word,



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Scaling distributions

Zipf's law

Advanced
network
characteristics

Degree
distribution
Calculating $p(k)$

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

Scale-free
networks

Power-law

Why scale-free?

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Scaling distributions

Zipf's law

Advanced
network
characteristics

Degree
distribution
Calculating $p(k)$

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

Scale-free
networks

Power-law

Why scale-free?
Normalizing

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G. K. Zipf

$$p(q) = \frac{C}{q^\gamma}, \quad C = \sum_{k=1}^N \frac{1}{q^\gamma}, \quad (\gamma = 1)$$

Scaling distributions

Zipf's law

Advanced
network
characteristics

Degree
distribution

Calculating $p(k)$

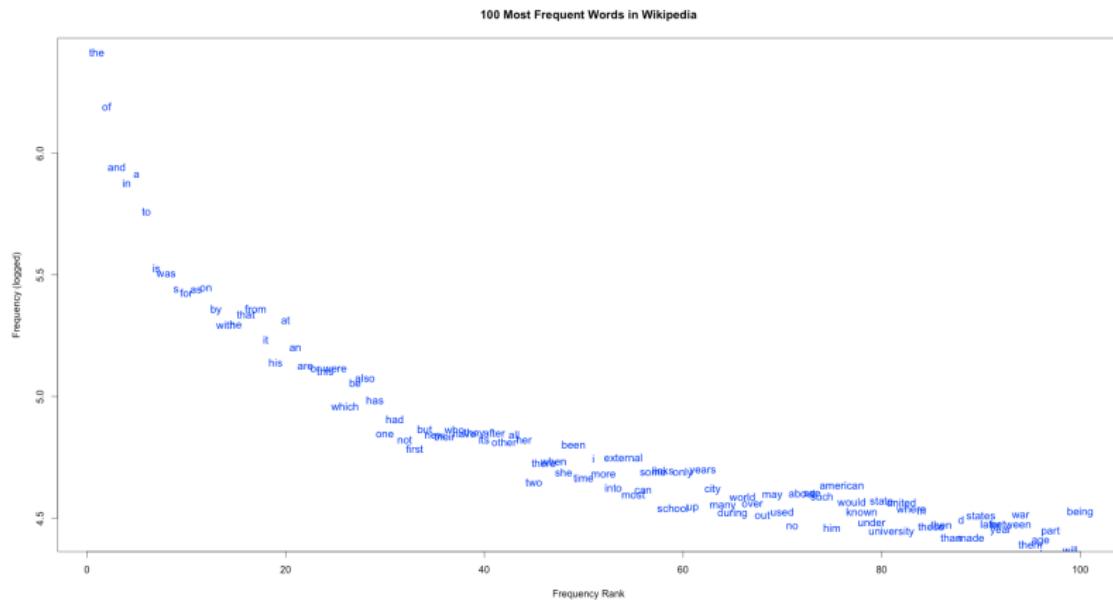
$p(k)$ in the E-R
model

Scale-free
networks

Power-law

Why scale-free?

Normalizing



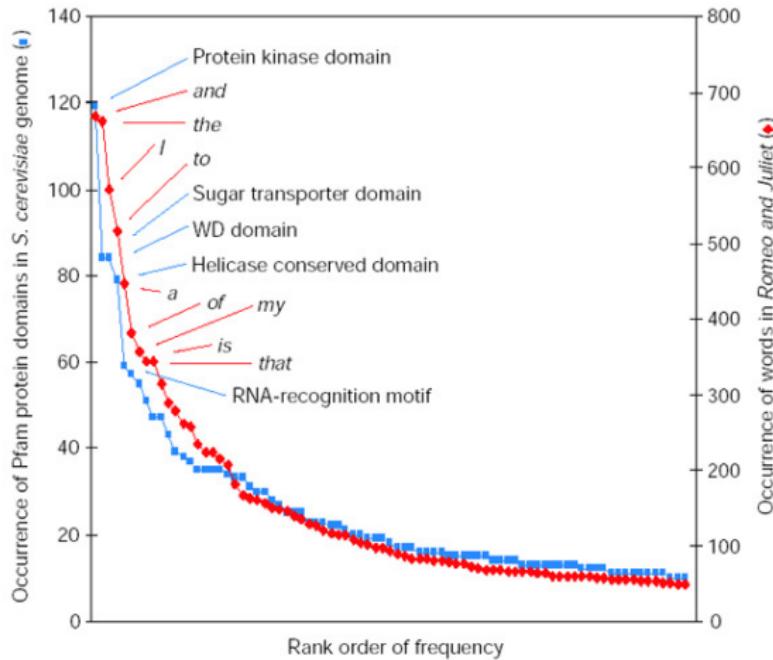
Scaling distributions

Zipf's law

Advanced network characteristics

Degree distribution
Calculating $p(k)$
 $p(k)$ in the E-R model

Scale-free networks
Power-law
Why scale-free?
Normalizing



Why “scale-free”?

Advanced
network
characteristics

Degree
distribution

Calculating $p(k)$

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

Scale-free
networks

Power-law

Why scale-free?

Normalizing

Why are networks with a power-law degree distribution called
“scale-free”?

Why “scale-free”?

Advanced
network
characteristics

Degree
distribution

Calculating $p(k)$

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

Scale-free
networks

Power-law

Why scale-free?

Normalizing

Why are networks with a power-law degree distribution called
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- power-law $p(k) \rightarrow$ scaling distribution.
- no “typical degree” \rightarrow no typical scale for the degrees.

Scale-free networks

Measured γ exponents

Advanced
network
characteristics

Degree
distribution

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

Scale-free
networks

Power-law

Why scale-free?

Normalizing

Scale-free degree distribution: $p(k) \sim k^{-\gamma}$.

Network	Size	$\langle k \rangle$	κ	γ_{out}	γ_{in}	ℓ_{real}	ℓ_{rand}	ℓ_{pow}	Reference
WWW	325, 729	4.51	900	2.45	2.1	11.2	8.32	4.77	Albert, Jeong, Barabási 1999
WWW	4×10^7	7		2.38	2.1				Kumar <i>et al.</i> 1999
WWW	2×10^8	7.5	4, 000	2.72	2.1	16	8.85	7.61	Broder <i>et al.</i> 2000
WWW, site	260, 000				1.94				Huberman, Adamic 2000
Internet, domain*	3, 015 - 4, 389	3.42 - 3.76	30 - 40	2.1 - 2.2	2.1 - 2.2	4	6.3	5.2	Faloutsos 1999
Internet, router*	3, 888	2.57	30	2.48	2.48	12.15	8.75	7.67	Faloutsos 1999
Internet, router*	150, 000	2.66	60	2.4	2.4	11	12.8	7.47	Govindan 2000
Movie actors*	212, 250	28.78	900	2.3	2.3	4.54	3.65	4.01	Barabási, Albert 1999
Coauthors, SPIRES*	56, 627	173	1, 100	1.2	1.2	4	2.12	1.95	Newman 2001b,c
Coauthors, neuro.*	209, 293	11.54	400	2.1	2.1	6	5.01	3.86	Barabási <i>et al.</i> 2001
Coauthors, math*	70, 975	3.9	120	2.5	2.5	9.5	8.2	6.53	Barabási <i>et al.</i> 2001
Sexual contacts*	2810			3.4	3.4				Liljeros <i>et al.</i> 2001
Metabolic, E. coli	778	7.4	110	2.2	2.2	3.2	3.32	2.89	Jeong <i>et al.</i> 2000
Protein, S. cerev.*	1870	2.39		2.4	2.4				Mason <i>et al.</i> 2000
Ythan estuary*	134	8.7	35	1.05	1.05	2.43	2.26	1.71	Montoya, Solé 2000
Silwood park*	154	4.75	27	1.13	1.13	3.4	3.23	2	Montoya, Solé 2000
Citation	783, 339	8.57			3				Redner 1998
Phone-call	53×10^6	3.16		2.1	2.1				Aiello <i>et al.</i> 2000
Words, cooccurrence*	460, 902	70.13		2.7	2.7				Cancho, Solé 2001
Words, synonyms*	22, 311	13.48		2.8	2.8				Yook <i>et al.</i> 2001

Scale-free $p(k)$ and Zeta function

Advanced network characteristics

Degree distribution

Calculating $p(k)$

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

Scale-free networks

Power-law

Why scale-free?

Normalizing

How to turn $p(k) \sim k^{-\gamma}$ into a normalized distribution?

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Advanced network characteristics

Degree distribution

Calculating $p(k)$

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

Scale-free networks

Power-law

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$$p(k) = Ck^{-\gamma} \rightarrow C = \frac{1}{\sum_k k^{-\gamma}}$$

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Advanced network characteristics

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Scale-free networks

Power-law

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The Riemann Zeta function:

$$\zeta(s) \equiv \sum_{n=1}^{\infty} n^{-s} = \frac{1}{1^s} + \frac{1}{2^s} + \frac{1}{3^s} + \dots$$

Scale-free $p(k)$ and Zeta function

Advanced
network
characteristics

Degree
distribution

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

Scale-free
networks

Power-law

Why scale-free?

Normalizing

How to turn $p(k) \sim k^{-\gamma}$ into a normalized distribution?

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$$\rightarrow p(k) = \frac{k^{-\gamma}}{\zeta(\gamma)}.$$