April 12, 2015; Comments are welcome! junyongkim@snu.ac.kr, http://www.junyongkim.com/

Barabási, Albert-László, Réka Albert and Hawoong Jeong, 1999, "Mean-field Theory for Scale-free Random Networks," *Physica A*, vol. 272, pp. 173–187

1. Claim

Claim For arbitrary node in Barabási–Albert network, the probability density that the node is linked to other *k* nodes in the network follows a power rule below.

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

Where γ is a parameter that has to be computed.

2. Assumption

Assumption There exists a fully-integrated network with m_0 nodes.

Assumption For each time increment, a node with *m* links is added to the network.

Assumption Preferential Attachment: for each time increment, the node i is linked with the newly-appeared node with the probability Π_i that can be denoted as below.

$$\Pi_i = k_i / \sum_{i \in \text{Network}} k_i$$

Where k_i is the number of links possessed by the node i.

3. Equation

Since the model incorporates the flow of time, k_i is also a function of time; i.e. $k_i = k_i(t)$. Along with this time flow, k_i changes proportionately to m and Π_i . Therefore,

$$\begin{aligned} \frac{dk_i}{dt} &= m\Pi_i \\ &= m \times k_i / \sum_j k_j \\ &= \frac{mk_i}{2mt} \\ &= \frac{k_i}{2t} \end{aligned}$$

By solving the equation, the analytic solution for $k_i(t)$ can be obtained.

$$\frac{1}{k_i}dk_i = \frac{1}{2t}dt$$

$$\Rightarrow \int \frac{1}{k_i}dk_i = \int \frac{1}{2t}dt + C$$

$$\Rightarrow \ln k_i = \frac{1}{2}\ln t + C$$

$$= \frac{1}{2}\ln t + \frac{1}{2}\ln C^*$$

$$= \frac{1}{2}\ln tC^*$$

$$\Rightarrow k_i(t) = \sqrt{tC^*}$$

Since each node starts with initial m links, the initial condition $k_i(t_i)=m$ can be applied. Where t_i means the starting time for node i.

$$k_i(t_i) = \sqrt{t_i C^*} = m$$

$$\Rightarrow t_i C^* = m^2$$

$$\Rightarrow C^* = m^2/t_i$$

By imposing the initial condition, corresponding particular solution can be obtained.

$$k_i(t) = \sqrt{t \frac{m^2}{t_i}} = m \sqrt{\frac{t}{t_i}}$$

4. Cumulative Density Function

For the given time t, the probability Pr that the given node i has its links smaller than arbitrary constant k can be written as below.

$$\Pr[k_i(t) < k] = \Pr\left(m\sqrt{\frac{t}{t_i}} < k\right)$$
$$= \Pr\left(m^2 \frac{t}{t_i} < k^2\right)$$
$$= \Pr\left(t_i > t\frac{m^2}{k^2}\right)$$

At the given time t, there exist m_0+t nodes. Thus, for the given node i, the probability that it is added at specific time t_i can be written as below.

$$\Pr(t_i = 0) = \frac{m_0}{m_0 + t}$$

 $\Pr(t_i = 1) = \frac{1}{m_0 + t} = \Pr(t_i = 2) = \dots = \Pr(t_i = t)$

$$\sum_{i=0}^{t} \Pr(t_i = j) = \frac{m_0 + 1 + 1 + \dots + 1}{m_0 + t} = \frac{m_0 + t}{m_0 + t} = 1$$

Hence,

$$\Pr\left(t_i > t \frac{m^2}{k^2}\right) = 1 - \Pr\left(t_i \le t \frac{m^2}{k^2}\right)$$
$$= 1 - \frac{m_0 + t \frac{m^2}{k^2}}{m_0 + t}$$
$$= \Pr[k_i(t) \le k]$$

5. Probability Density Function

Above cumulative density function can be changed into the probability density function as below.

$$Pr[k_i(t) = k] = \frac{d}{dk} Pr[k_i(t) < k]$$
$$= \frac{2tm^2}{(m_0 + t)k^3}$$

Consequently, as $t \rightarrow \infty$,

$$\lim_{t \to \infty} \Pr[k_i(t) = k] = \lim_{t \to \infty} \left[\frac{2tm^2}{(m_0 + t)k^3} \right]$$
$$= \frac{2m^2}{k^3}$$

As a result,

$$Pr(k_i = k) := P(k)$$

$$= 2m^2k^{-3} \text{ as } t \to \infty$$

$$\propto k^{-\gamma} \text{ where } \gamma = 3 \blacksquare$$

Reference

Barabási, Albert-László, Réka Albert and Hawoong Jeong, 1999, "Mean-field Theory for Scale-free Random Networks," *Physica A*, vol. 272, pp. 173–187