

# Network Science

## Class 4: Scale-free property

**Ganesh Bagler**

— Adapted from —  
**Albert-László Barabási**  
(With Roberta Sinatra)

# Introduction

# Power laws and scale-free networks

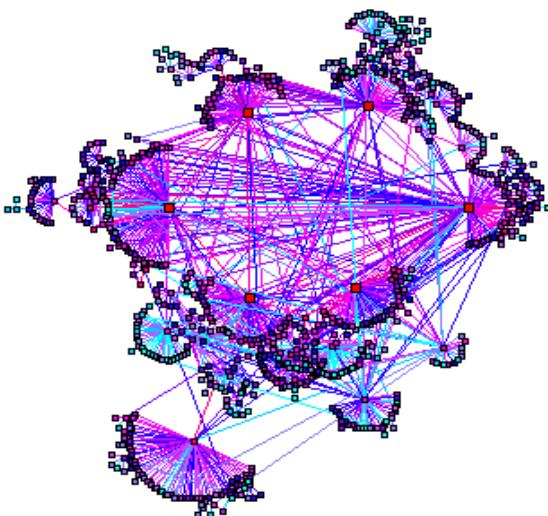
# WORLD WIDE WEB

Nodes: **WWW documents**

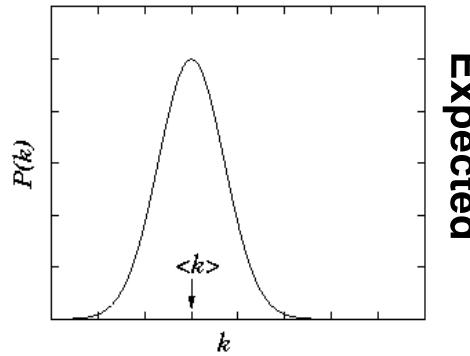
Links: **URL links**

Over 3 billion documents

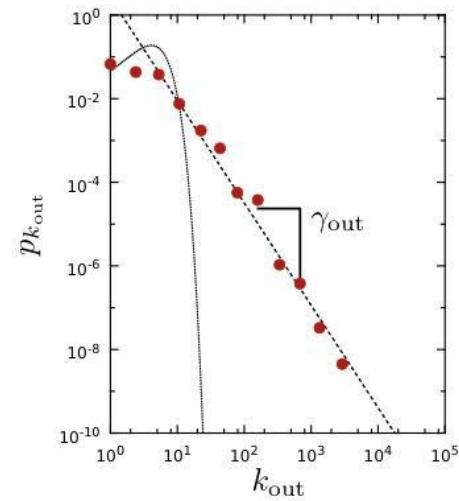
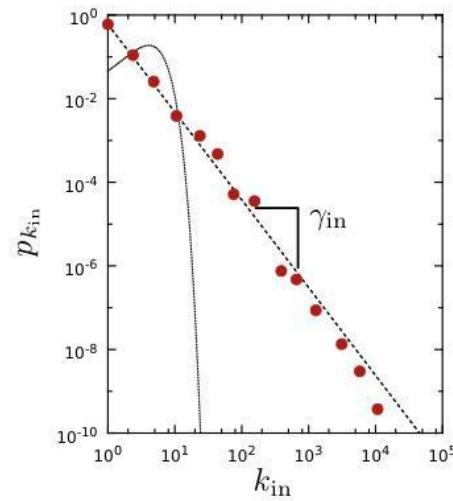
ROBOT: collects all URL's found in a document and follows them recursively



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



Expected



# Discrete vs. Continuum formalism

## Discrete Formalism

As node degrees are always positive integers, the discrete formalism captures the probability that a node has exactly  $k$  links:

$$p_k = Ck^{-\gamma}.$$

$$\sum_{k=1}^{\infty} p_k = 1.$$

$$C \sum_{k=1}^{\infty} k^{-\gamma} = 1 \quad C = \frac{1}{\sum_{k=1}^{\infty} k^{-\gamma}} = \frac{1}{\zeta(\gamma)},$$

$$p_k = \frac{k^{-\gamma}}{\zeta(\gamma)}$$

**INTERPRETATION:**

$$p_k$$

## Continuum Formalism

In analytical calculations it is often convenient to assume that the degrees can take up any positive real value:

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

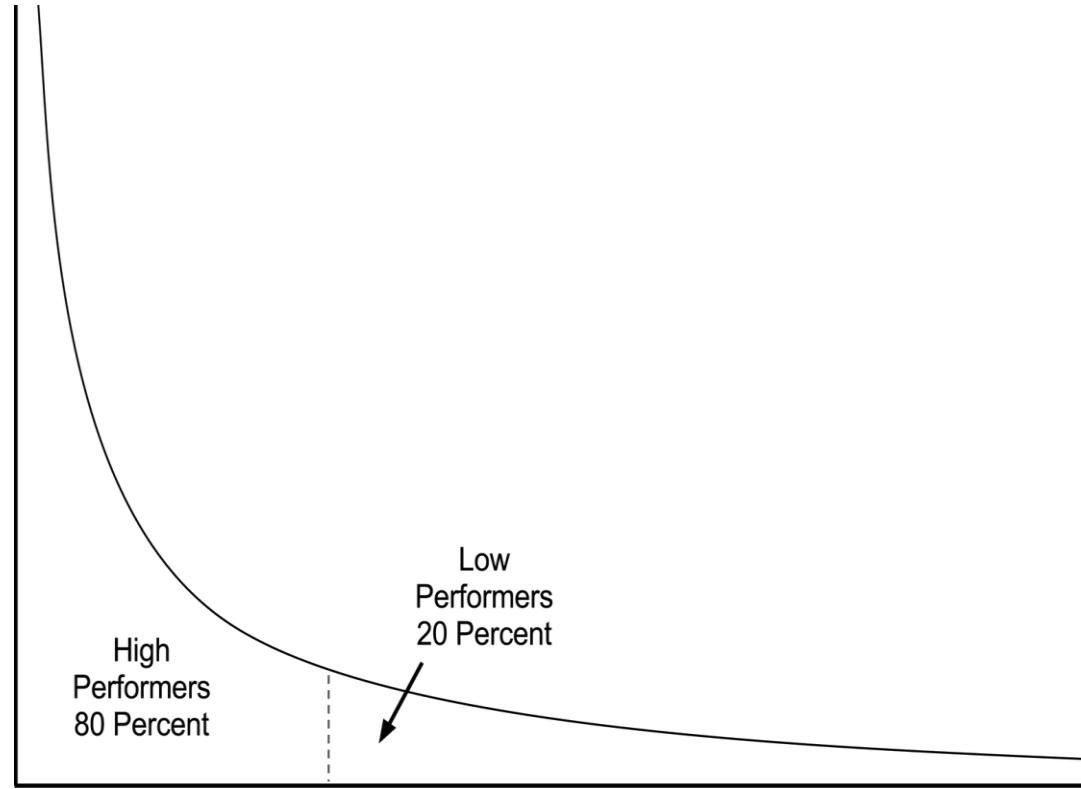
$$\int_{k_{\min}}^{\infty} p(k)dk = 1$$

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

$$p(k) = (\gamma - 1)k_{\min}^{\gamma-1}k^{-\gamma}.$$

$$\int_{k_1}^{k_2} p(k)dk$$

## 80/20 RULE



**Vilfredo Federico Damaso Pareto (1848 – 1923)**, Italian economist, political scientist and philosopher, who had important contributions to our understanding of income distribution and to the analysis of individuals choices. A number of fundamental principles are named after him, like Pareto efficiency, Pareto distribution (another name for a power-law distribution), the Pareto principle (or 80/20 law).

# 80/20 RULES?

## Inequality gap widens as 42 people hold same wealth as 3.7bn poorest

Oxfam calls for action on gap as wealthiest people gather at World Economic Forum in Davos



i

## Income inequality gets worse; India's top 1% bag 73% of the country's wealth, says Oxfam

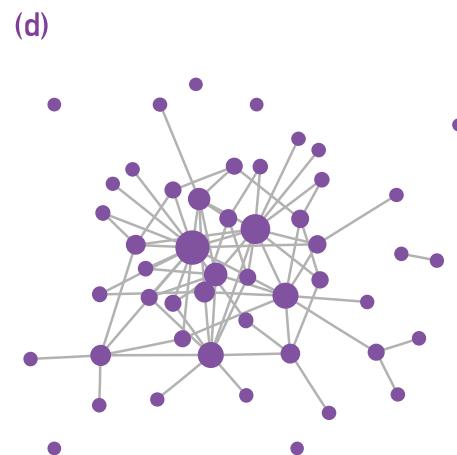
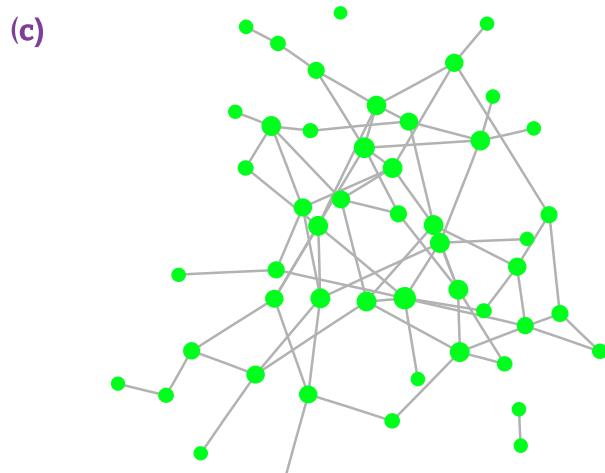
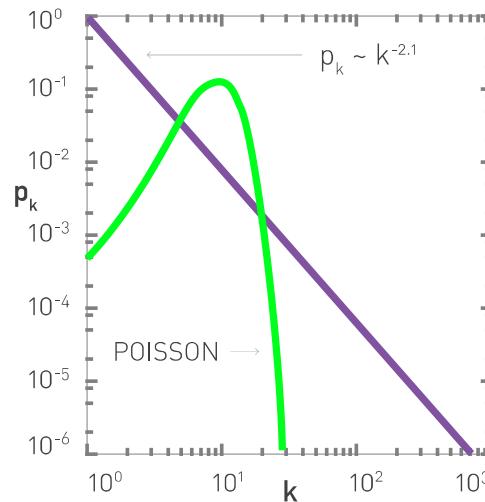
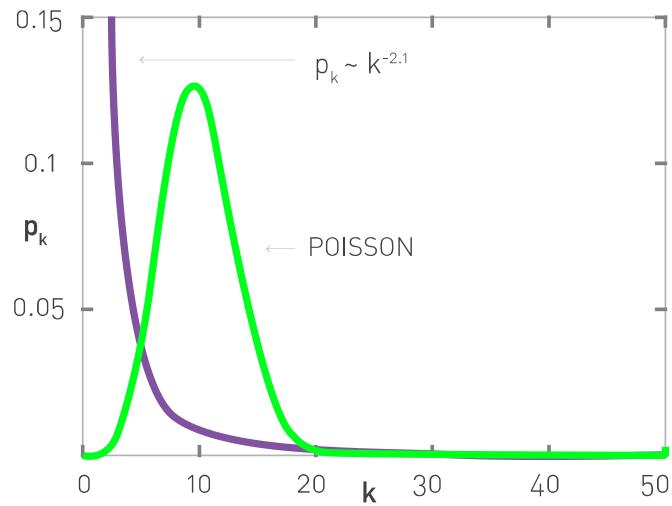
BusinessToday.in Last Updated: January 22, 2018 | 12:53 IST



The development charity [Oxfam](#) has called for action to tackle the growing gap between rich and poor as it launched a new report showing that 42 people hold as much wealth as the 3.7 billion who make up the poorest half of the world's population.

# Hubs

# The difference between a power law and an exponential distribution

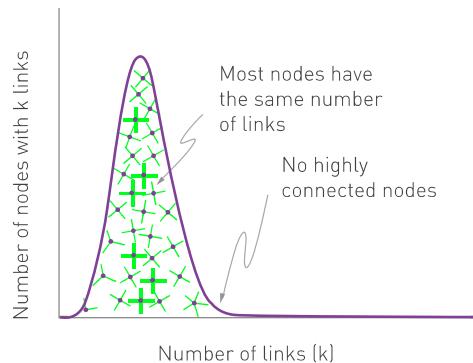


# The difference between a power law and an exponential distribution

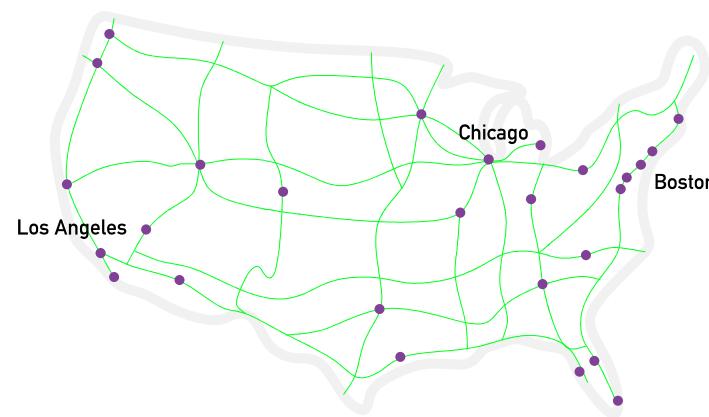
**Let us use the WWW to illustrate the properties of the high- $k$  regime.**  
*The probability to have a node with  $k \sim 100$  is*

- About  $p_{100} \simeq 10^{-30}$  in a Poisson distribution
- About  $p_{100} \simeq 10^{-4}$  if  $p_k$  follows a power law.
- Consequently, if the WWW were to be a random network, according to the Poisson prediction we would expect  $10^{18}$   $k > 100$  degree nodes, or none.
- For a power law degree distribution, we expect about  $N_{k>100} = 10^9$   $k > 100$  degree nodes

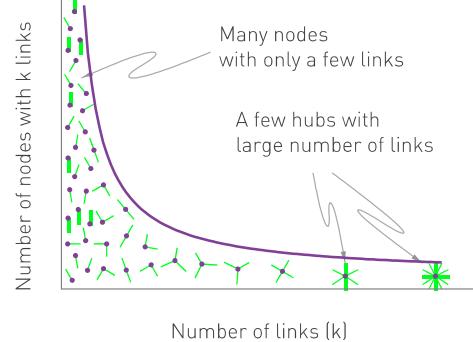
(a) POISSON



(b)



(c) POWER LAW



(d)



# The size of the biggest hub

All real networks are finite → let us explore its consequences.

→ We have an expected maximum degree,  $k_{\max}$

## Estimating $k_{\max}$

$$\int_{k_{\max}}^{\infty} P(k) dk \gg \frac{1}{N}$$

The probability to have a node larger than  $k_{\max}$  should not exceed the prob. to have one node, i.e.  $1/N$  fraction of all nodes

$$\int_{k_{\max}}^{\infty} P(k) dk = (g - 1) k_{\min}^{g-1} \int_{k_{\max}}^{\infty} k^{-g} dk = \frac{(g - 1)}{(-g + 1)} k_{\min}^{g-1} \left[ k^{-g+1} \right]_{k_{\max}}^{\infty} = \frac{k_{\min}^{g-1}}{k_{\max}^{g-1}} \approx \frac{1}{N}$$

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

## The size of the biggest hub

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

To illustrate the difference in the maximum degree of an exponential and a scale-free network let us return to the WWW sample of [Figure 4.1](#), consisting of  $N \approx 3 \times 10^5$  nodes. As  $k_{\min} = 1$ , if the degree distribution were to follow an exponential, [\(4.17\)](#) predicts that the maximum degree should be  $k_{\max} \approx 13$ . In a scale-free network of similar size and  $\gamma = 2.1$ , [\(4.18\)](#) predicts  $k_{\max} \approx 85,000$ , a remarkable difference. Note that the largest in-degree of the WWW map of [Figure 4.1](#) is 10,721, which is comparable to  $k_{\max}$  predicted by a scale-free network. This reinforces our conclusion that *in a random network hubs are effectively forbidden, while in scale-free networks they are naturally present.*

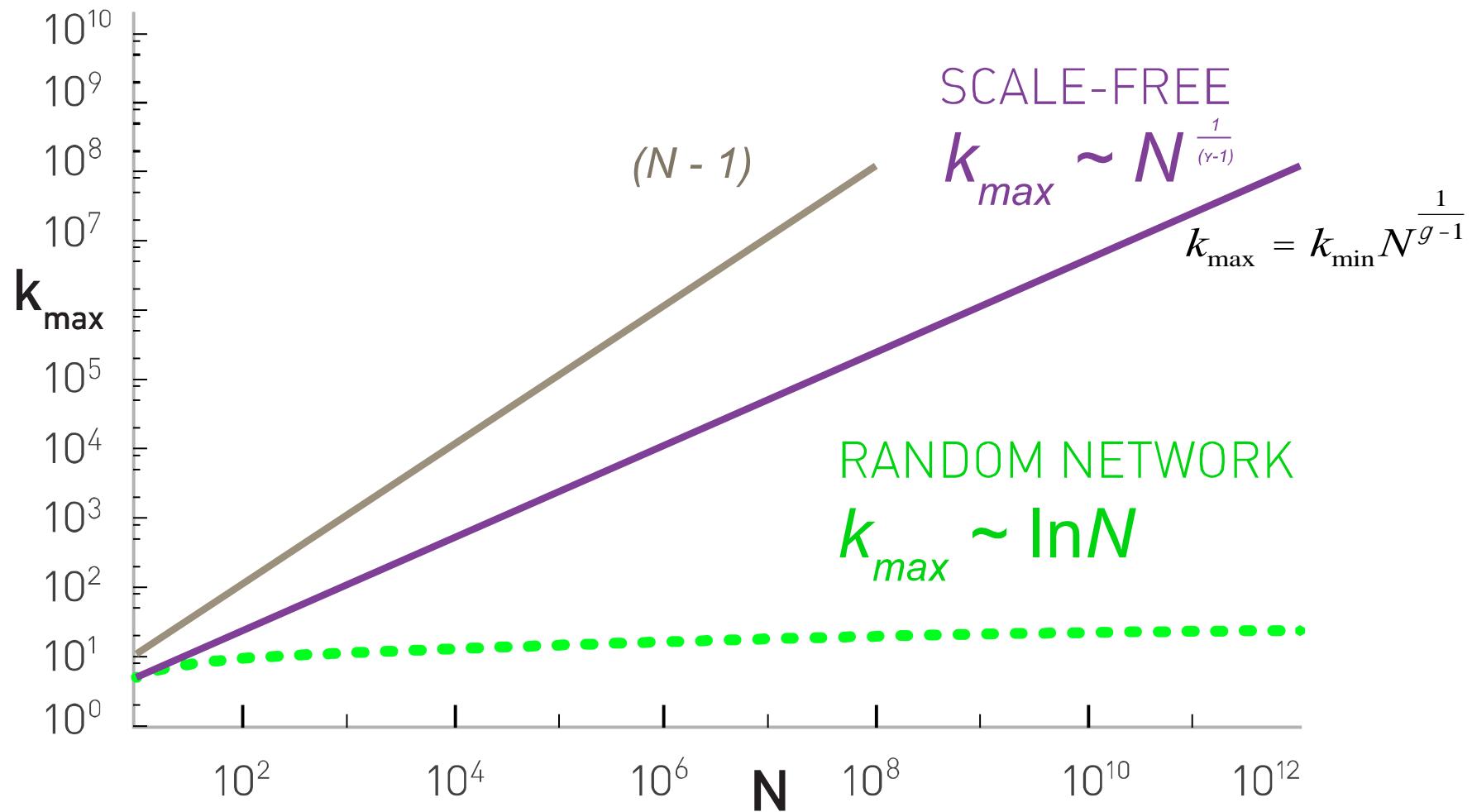
# Finite scale-free networks

Expected maximum degree,  $k_{\max}$

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

- $k_{\max}$ , increases with the size of the network  
→ the larger a system is, the larger its biggest hub
- For  $\gamma > 2$   $k_{\max}$  increases slower than  $N$   
→ the largest hub will contain a decreasing fraction of links as  $N$  increases.
- For  $\gamma = 2$   $k_{\max} \sim N$ .  
→ The size of the biggest hub is  $O(N)$
- For  $\gamma < 2$   $k_{\max}$  increases faster than  $N$ : condensation phenomena  
→ the largest hub will grab an increasing fraction of links. Anomaly!

# The size of the largest hub



# The meaning of scale-free

# Scale-free networks: Definition

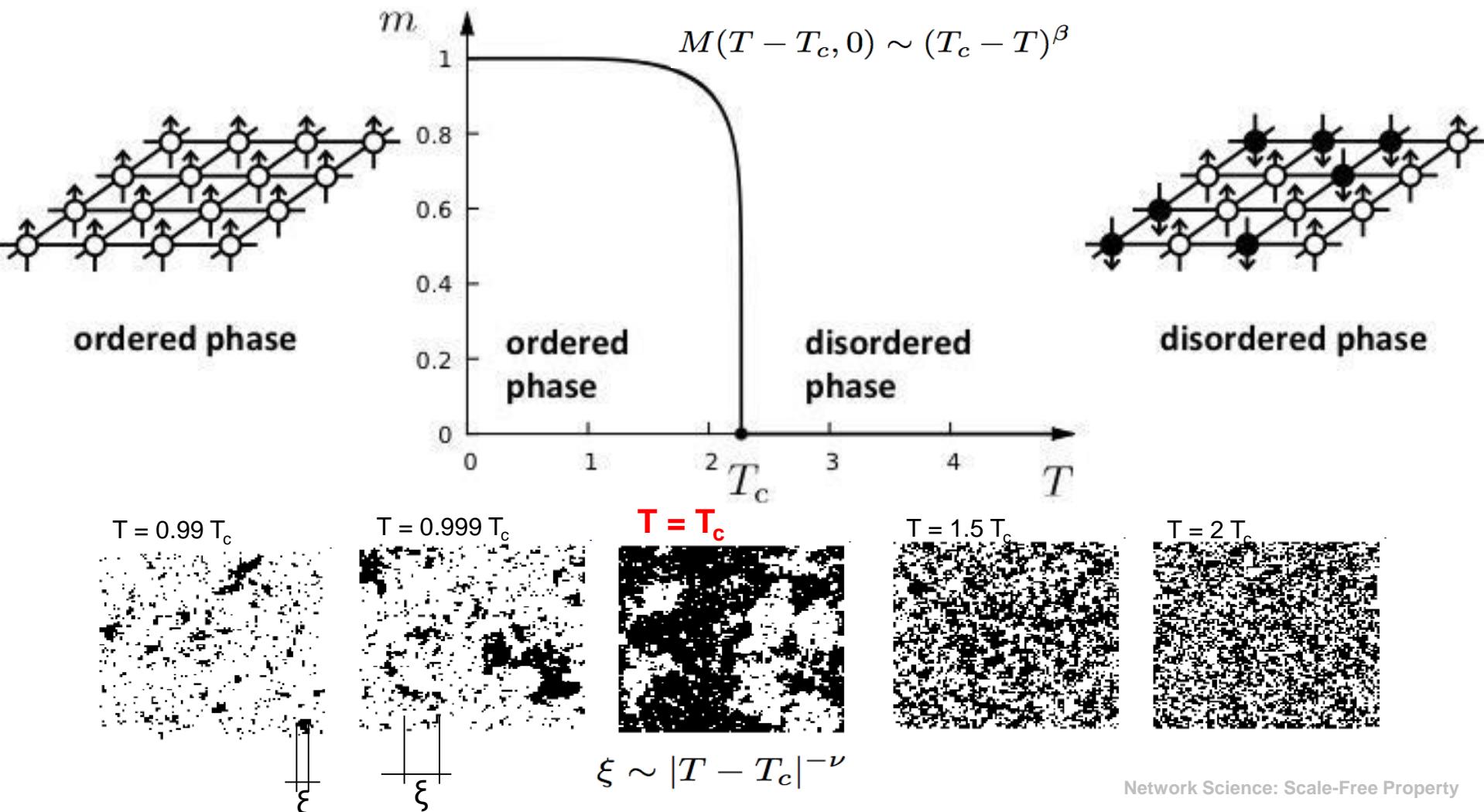
**Definition:**

**Networks with a power law tail in their degree distribution are called ‘scale-free networks’**

Where does the name come from?

**Critical Phenomena and scale-invariance**  
**(a detour)**

# Phase transitions in complex systems I: Magnetism



## Scale-free behavior in space

$$\xi \sim |T - T_c|^{-\nu}$$



At  $T = T_c$ :

correlation length  
diverges

Fluctuations emerge at  
all scales:

*scale-free behavior*

Scale invariance at  
the critical point

by Douglas Ashton

[www.kineticallyconstrained.com](http://www.kineticallyconstrained.com)

## CRITICAL PHENOMENA

- Correlation length diverges at the critical point: the whole system is correlated!
- **Scale invariance:** there is no characteristic scale for the fluctuation (**scale-free behavior**).
- **Universality:** exponents are independent of the system's details.

# Divergences in scale-free distributions

$$P(k) = Ck^{-\gamma} \quad k = [k_{\min}, \infty)$$

$$\int_{k_{\min}}^{\infty} P(k) dk = 1$$

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

$$P(k) = (\gamma - 1)k_{\min}^{\gamma-1}k^{-\gamma}$$

$$\langle k^m \rangle = \int_{k_{\min}}^{\infty} k^m P(k) dk \quad \langle k^m \rangle = (\gamma - 1)k_{\min}^{\gamma-1} \int_{k_{\min}}^{\infty} k^{m-\gamma} dk = \frac{(\gamma - 1)}{(m - \gamma + 1)} k_{\min}^{\gamma-1} \left[ k^{m-\gamma+1} \right]_{k_{\min}}^{\infty}$$

If  $m - \gamma + 1 < 0$ :

$$\langle k^m \rangle = -\frac{(\gamma - 1)}{(m - \gamma + 1)} k_{\min}^m$$

If  $m - \gamma + 1 > 0$ ,

the integral diverges.

For a fixed  $\gamma$  this means that all moments with  $m > \gamma - 1$  diverge.

# DIVERGENCE OF THE HIGHER MOMENTS

$$\langle k^m \rangle = (\gamma - 1) k_{\min}^{\gamma-1} \int_{k_{\min}}^{\infty} k^{m-\gamma} dk = \frac{(\gamma - 1)}{(m - \gamma + 1)} k_{\min}^{\gamma-1} \left[ k^{m-\gamma+1} \right]_{k_{\min}}^{\infty}$$

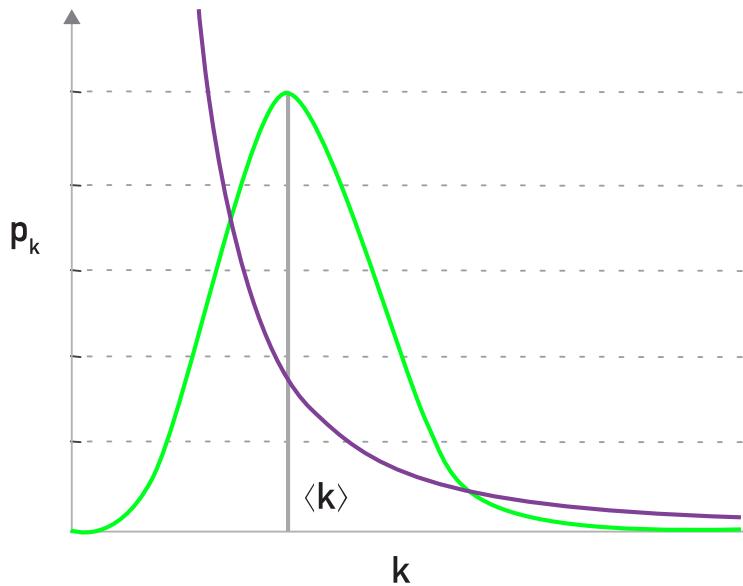
For a fixed  $\lambda$  this means all moments  $m > \gamma - 1$  diverge.

Network	Size	$\langle k \rangle$	$\kappa$	$\gamma_{\text{ext}}$	$\gamma_{\text{in}}$
WWW	325 729	4.51	900	2.45	2.1
WWW	$4 \times 10^5$	7		2.38	2.1
WWW	$2 \times 10^6$	7.5	4000	2.72	2.1
WWW, site	260 000				1.94
Internet, domain*	3015–4389	3.42–3.76	30–40	2.1–2.2	2.1–2.2
Internet, router*	3888	2.57	30	2.48	2.48
Internet, router*	150 000	2.66	60	2.4	2.4
Movie actors*	212 250	28.78	900	2.3	2.3
Co-authors, SPIRES*	56 627	173	1100	1.2	1.2
Co-authors, neuro.*	209 293	11.54	400	2.1	2.1
Co-authors, math.*	70 975	3.9	120	2.5	2.5
Sexual contacts*	2810			3.4	3.4
Metabolic, <i>E. coli</i>	778	7.4	110	2.2	2.2
Protein, <i>S. cerev.</i> *	1870	2.39		2.4	2.4
Ythan estuary*	134	8.7	35	1.05	1.05
Silwood Park*	154	4.75	27	1.13	1.13
Citation	783 339	8.57			3
Phone call	$53 \times 10^5$	3.16		2.1	2.1
Words, co-occurrence*	460 902	70.13		2.7	2.7
Words, synonyms*	22 311	13.48		2.8	2.8

Many degree exponents are smaller than 3

→  $\langle k^2 \rangle$  diverges in the  $N \rightarrow \infty$  limit!!!

# The meaning of scale-free



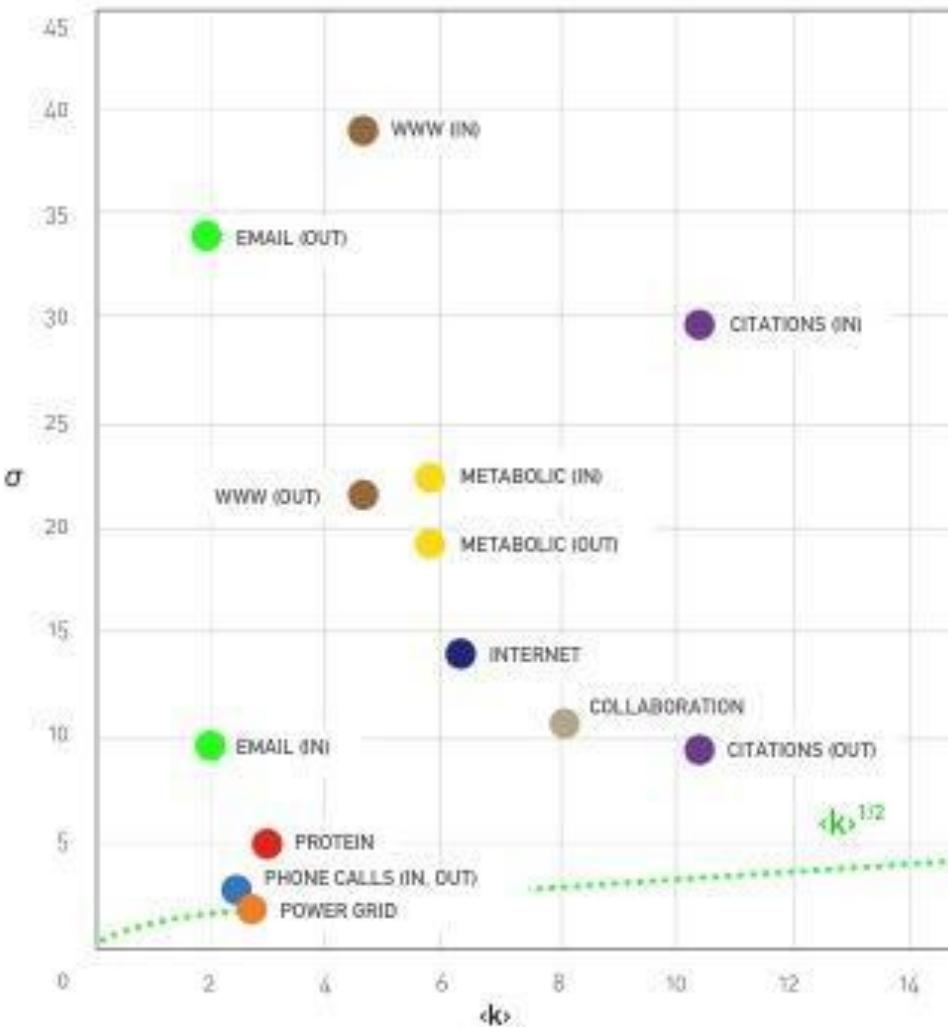
## Random Network

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

# The meaning of scale-free



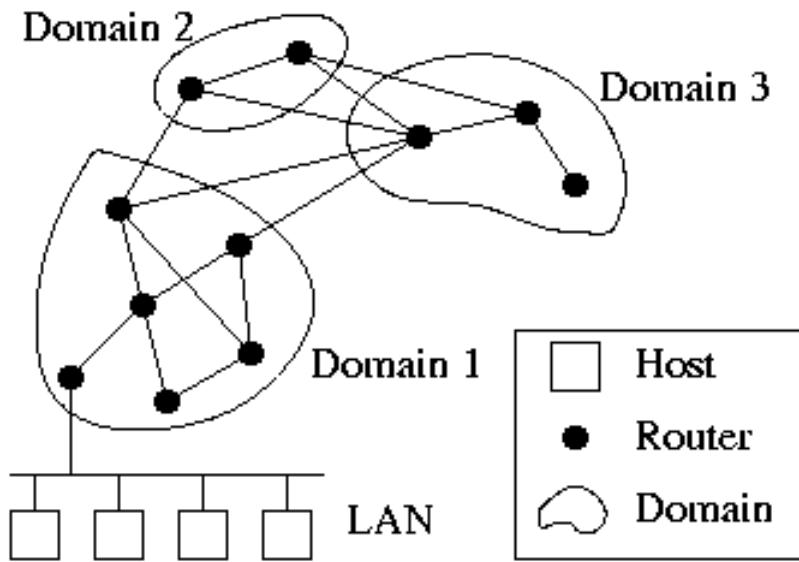
$$k = \langle k \rangle \pm \sigma_k$$

# universality

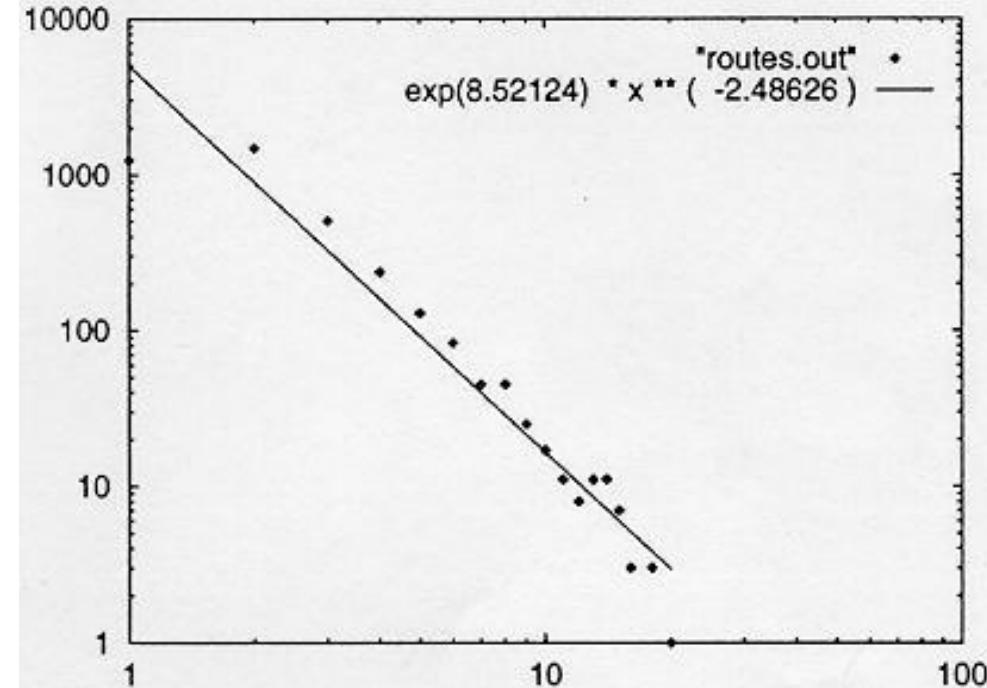
# INTERNET BACKBONE

**Nodes:** computers, routers

**Links:** physical lines



(Faloutsos, Faloutsos and Faloutsos, 1999)





Network Science: Scale-Free Property

# SCIENCE CITATION INDEX

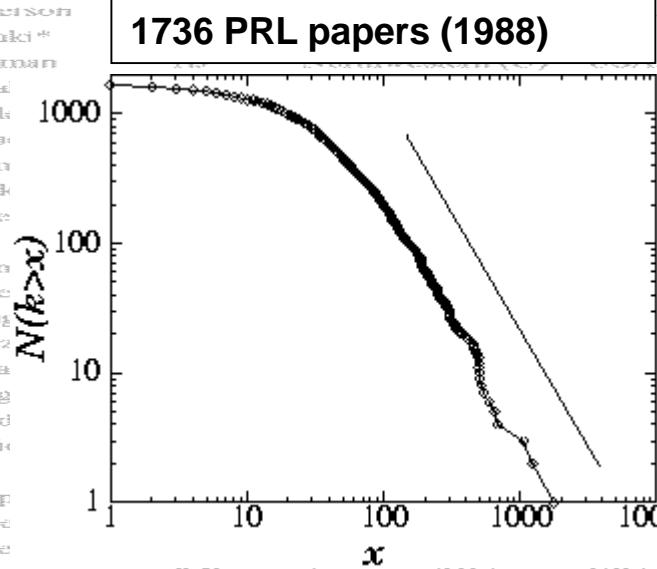
Out of over 500,000 Examined  
 (see <http://www.sst.nrel.gov>)

**Nodes:** papers

**Links:** citations

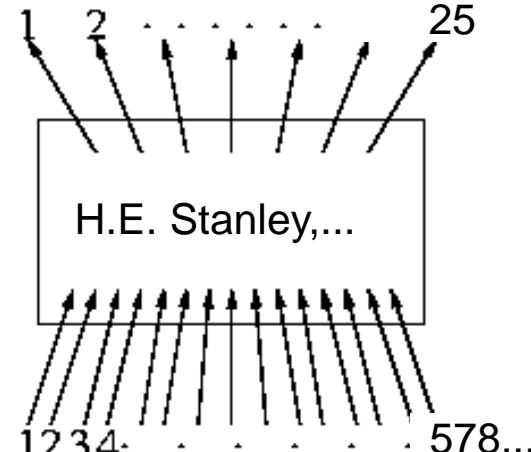
		Institute	Country	Field	avg. cites	total art.	total cites	rank by total cit.
Witten	E	Princeton (U)	USA, NJ	High-energy (D)	168	138	23235	1
Wilczek	AC	UCSB (U)	USA, CA	Semic				2
Cava	RJ	Bell Labs (D)	USA, NJ	Super				3
Barlogie	B	Bell Labs (D)	USA, NJ	Super				4
Ploog	K	Max-Planck (NL)	Germany	Semic				5
Ellis	J	Euro Nuclear Cent.	Switzerland	Astrop				6
Fisk	Z	Florida State (U)	USA, FL	Solid (I)				7
Cardona	M	Max Planck (NL)	Germany	Semic				8
Nanopoulos	DV	Texas A&M (U)	USA, TX	High-e				9
Heeger	AJ	UCSB (U)	USA, CA	Polym				10
Lee*	PA							11
Suzuki*	T							12
Anderson								13
Suzuki*								14
Freeman								15
Tanaka								16
Muller								17
Schmidt								18
Chen								19
Mork								20
Mille								21
Chu								22
Bednorz								23
Cohen								23
Meng								25
Waszyluk								26
Shiraishi								27
Wiegert								28
Vandamme								29
Uchida								30
Horiguchi								31
Murphy								32
Birge								33
Jorge								34
Winkler								35

1736 PRL papers (1988)



(S. Redner, 1998)

\* citation total may be skewed because of multiple authors with the same name

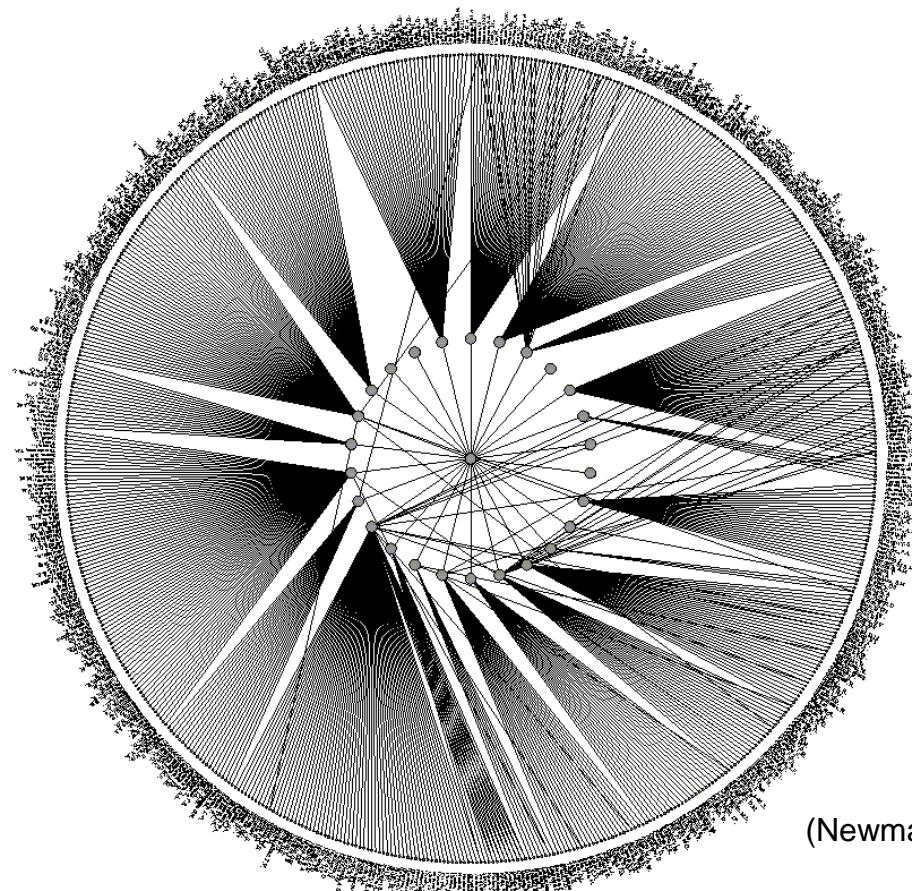


$$P(k) \sim k^{-\gamma} \quad (\gamma = 3)$$

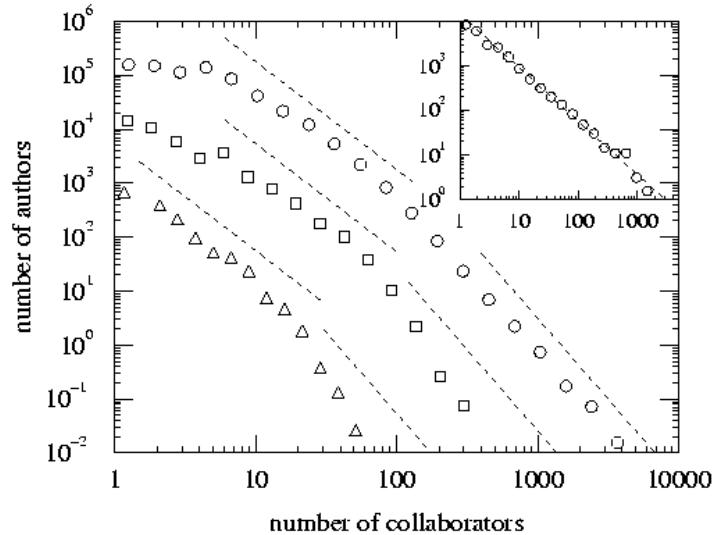
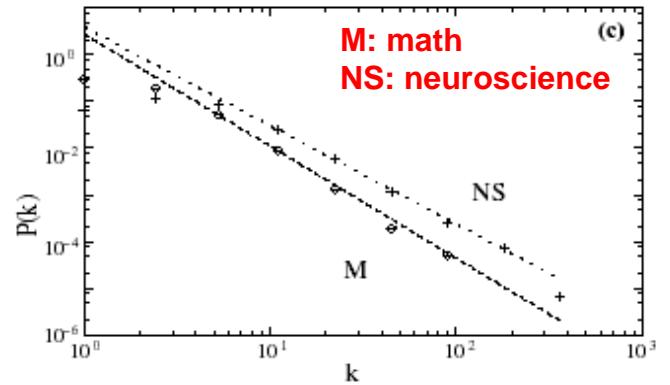
# SCIENCE COAUTHORSHIP

**Nodes:** scientist (authors)

**Links:** joint publication



(Newman, 2000, Barabasi et al 2001)

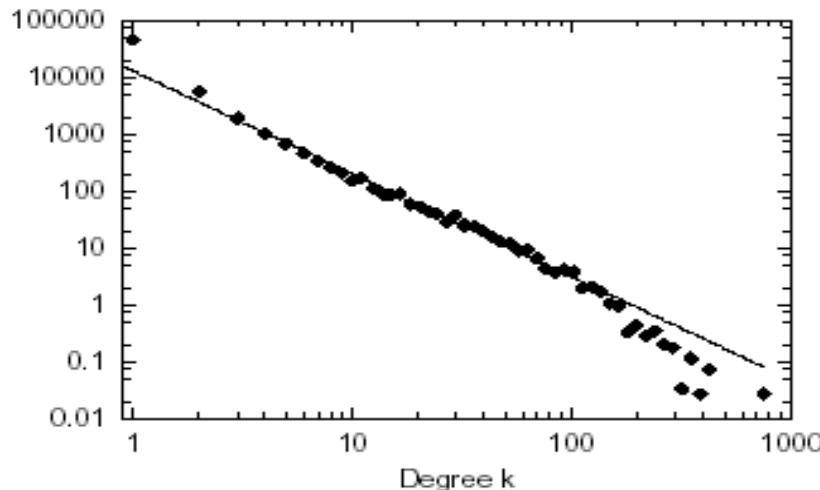


# ONLINE COMMUNITIES

**Nodes:** online user

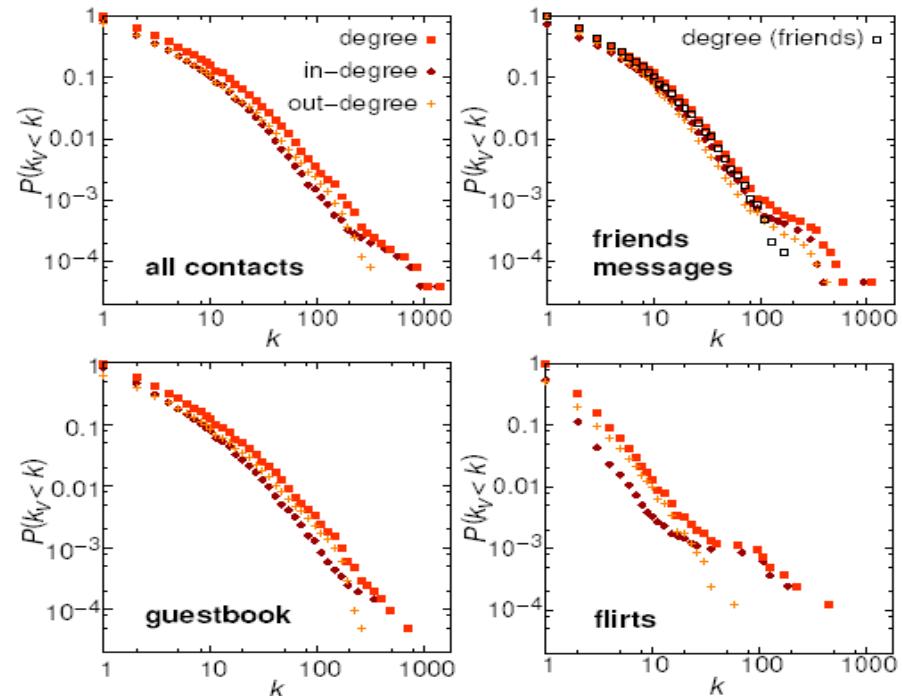
**Links:** email contact

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



Ebel, Mielsch, Bornholdtz, PRE 2002.

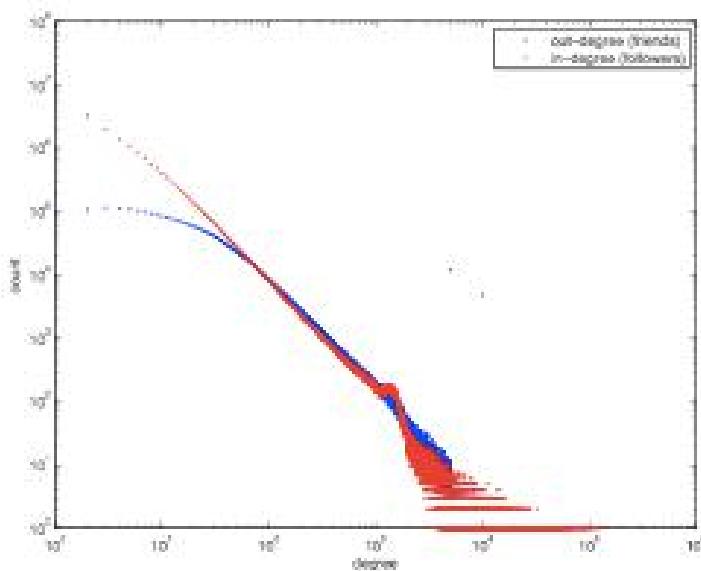
Pussokram.com online community;  
512 days, 25,000 users.



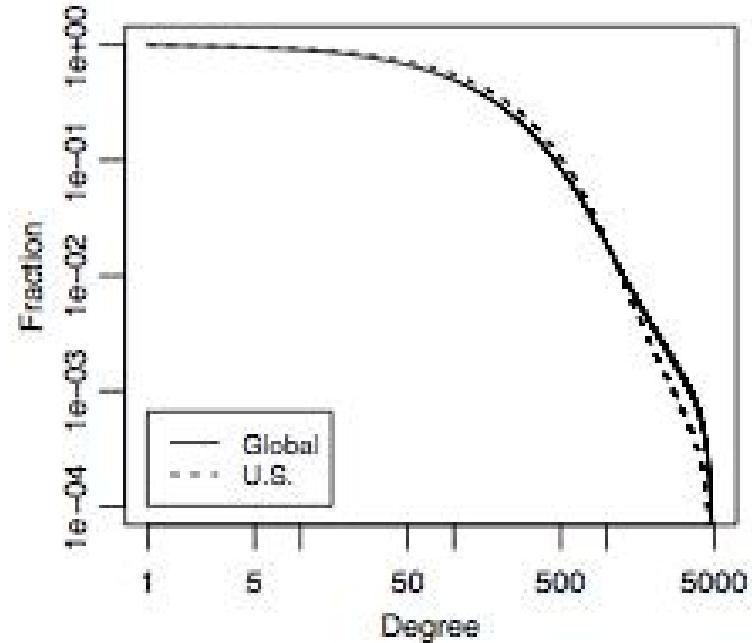
Holme, Edling, Liljeros, 2002.

# ONLINE COMMUNITIES

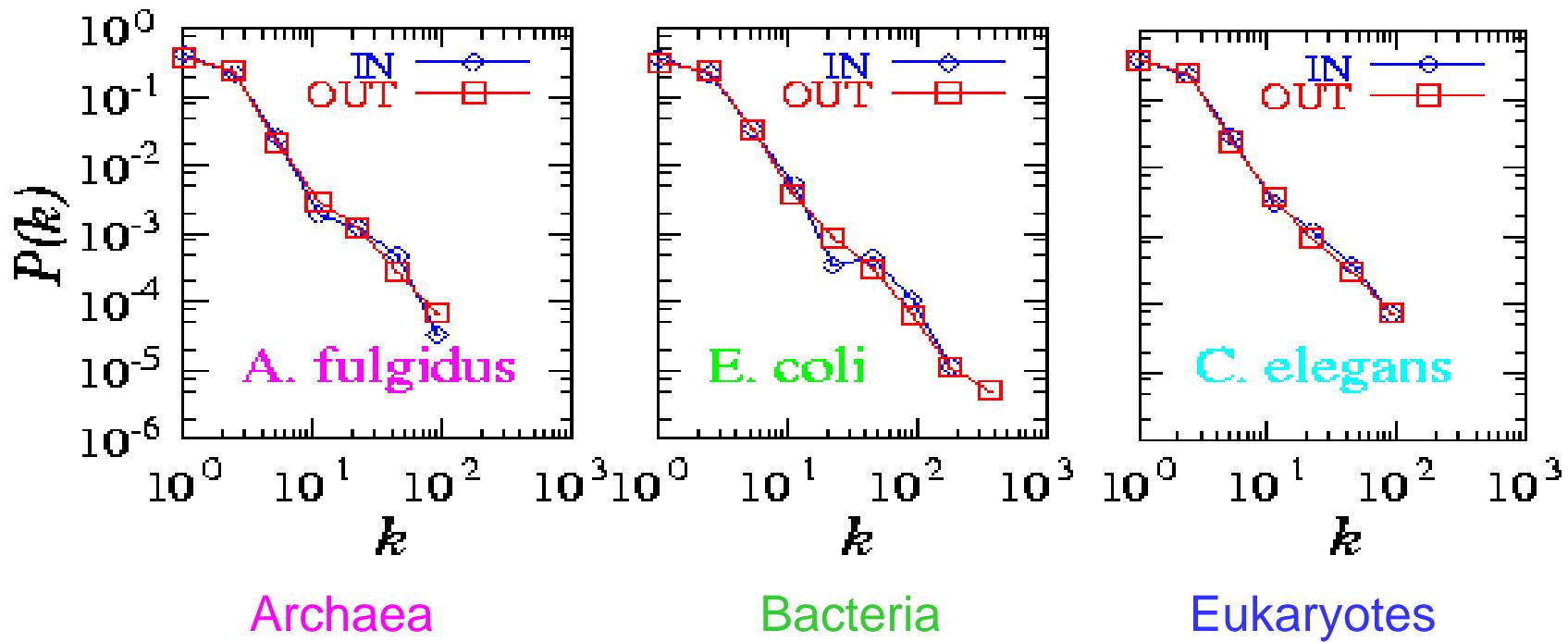
Twitter:



Facebook



# METABOLIC NETWORK



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

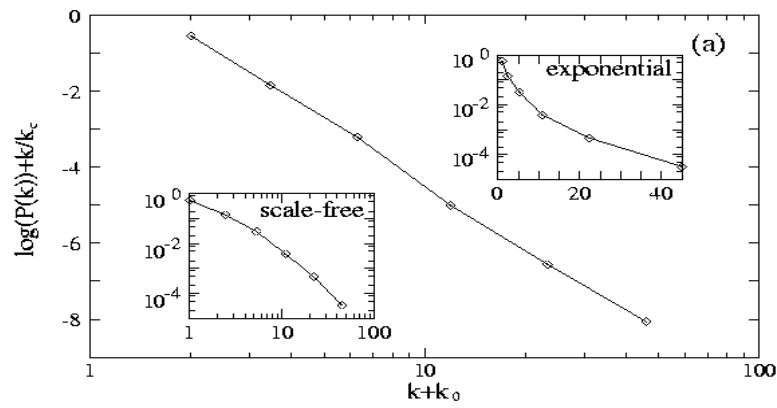
$$P_{in}(k) \approx k^{-2.2}$$

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

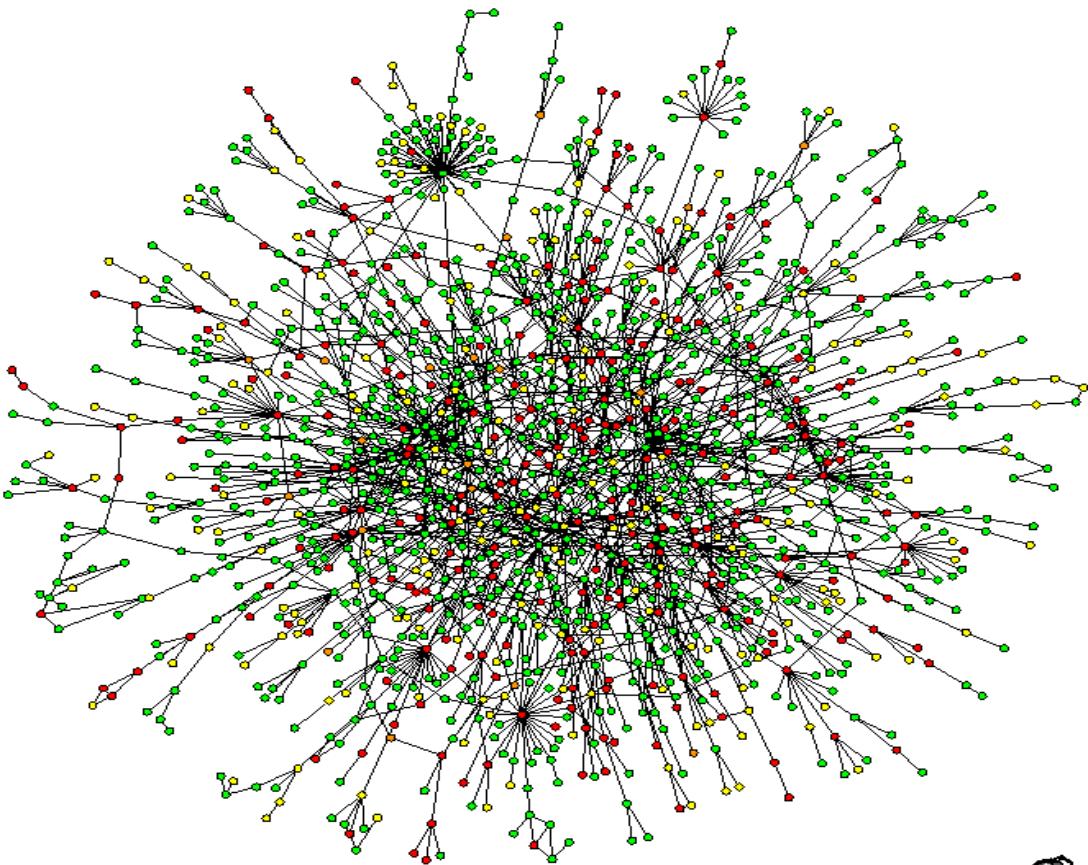
# TOPOLOGY OF THE PROTEIN NETWORK

Nodes: proteins

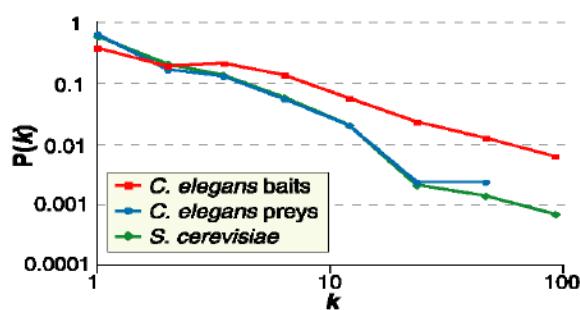
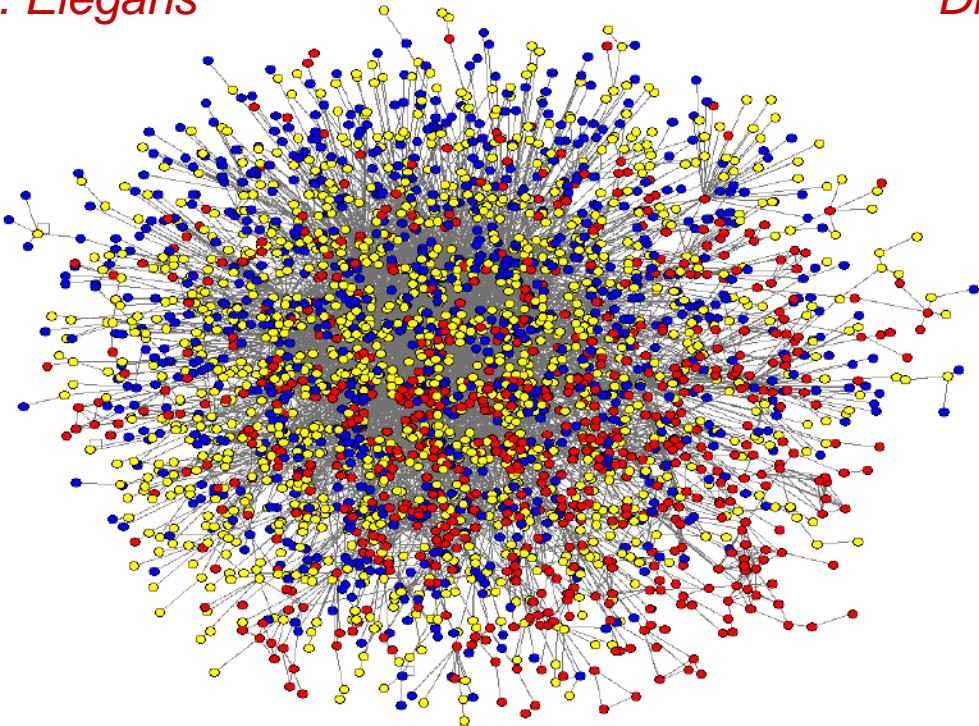
Links: physical interactions-binding



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

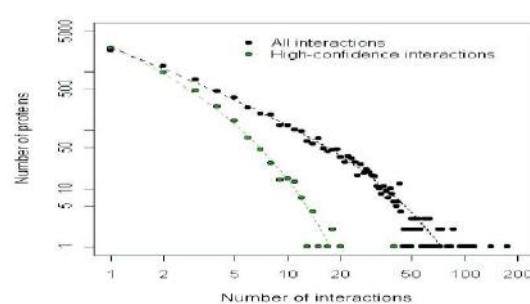
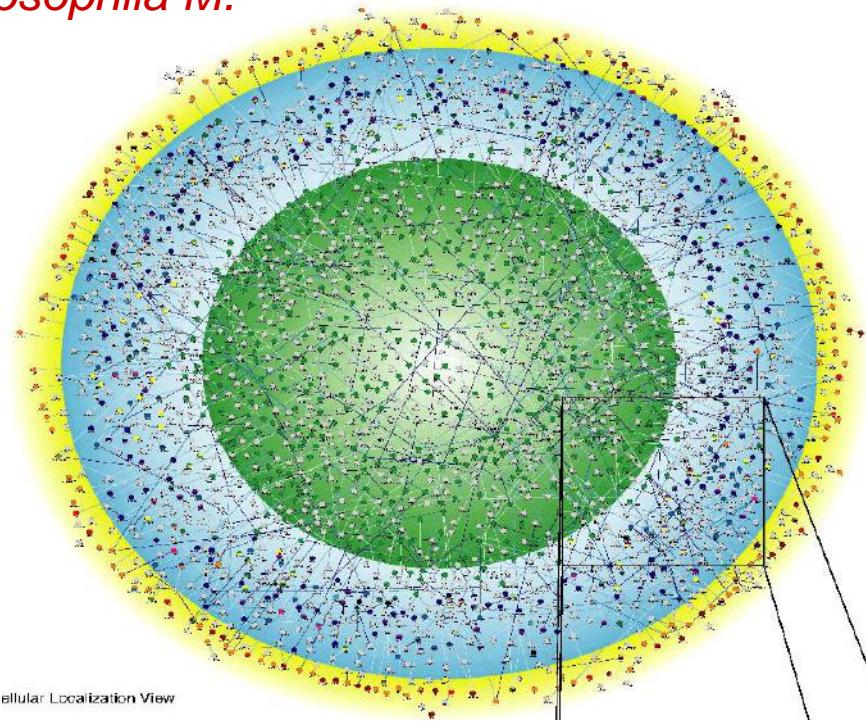


*C. Elegans*



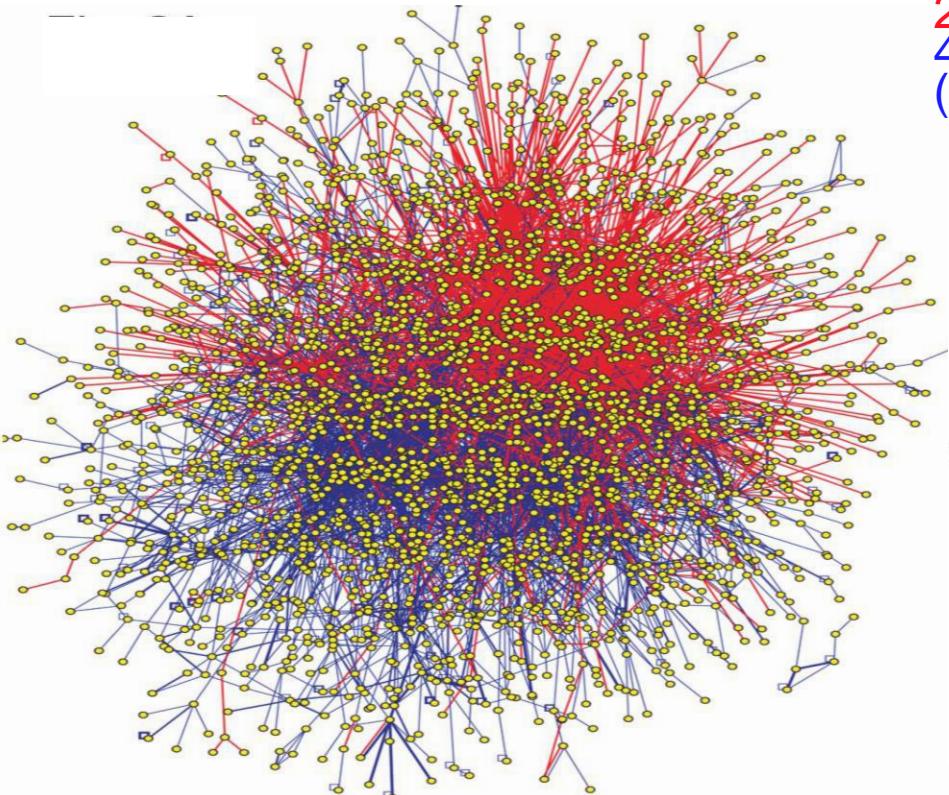
Li et al. Science 2004

*Drosophila M.*

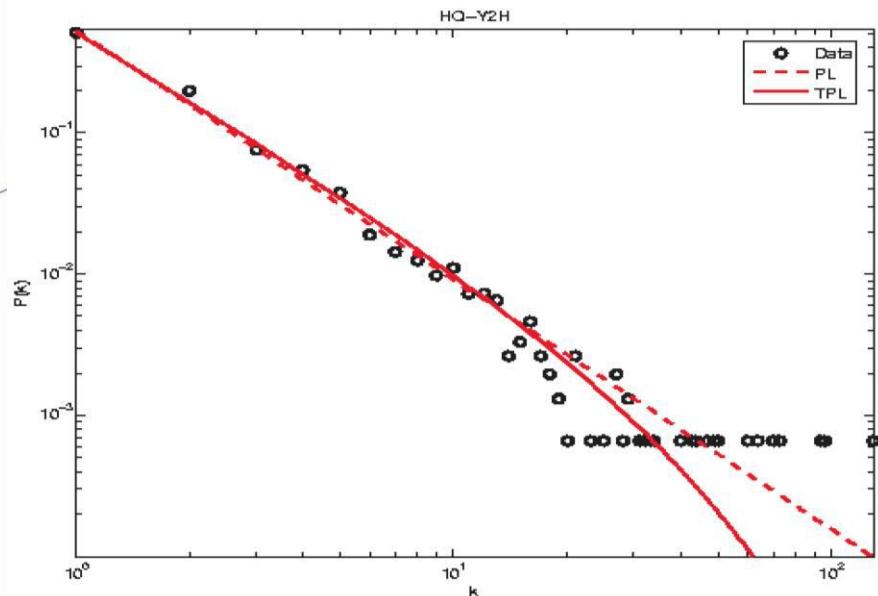


Giot et al. Science 2003

# HUMAN PROTEIN INTERACTION NETWORK



2,800 Y2H interactions  
4,100 binary LC interactions  
(HPRD, MINT, BIND, DIP, MIPS)



# ACTOR NETWORK

Nodes: actors

Links: cast jointly

IMDb Internet Movie Database



*Days of Thunder* (1990)  
*Far and Away* (1992)  
*Eyes Wide Shut* (1999)

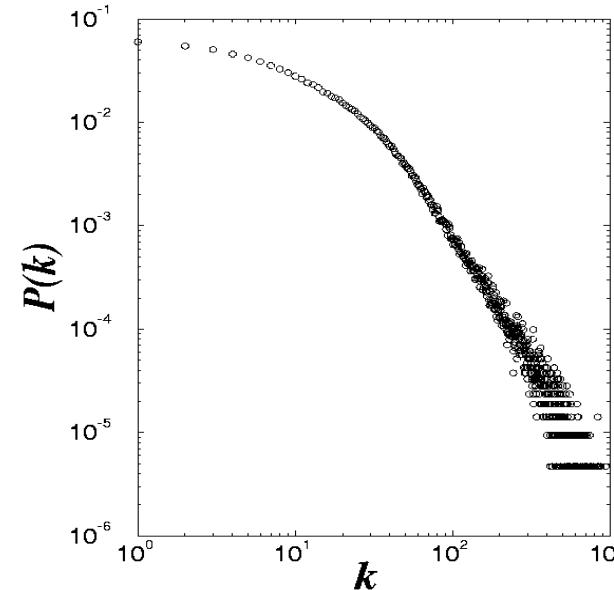


$N = 212,250$  actors

$\langle k \rangle = 28.78$

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

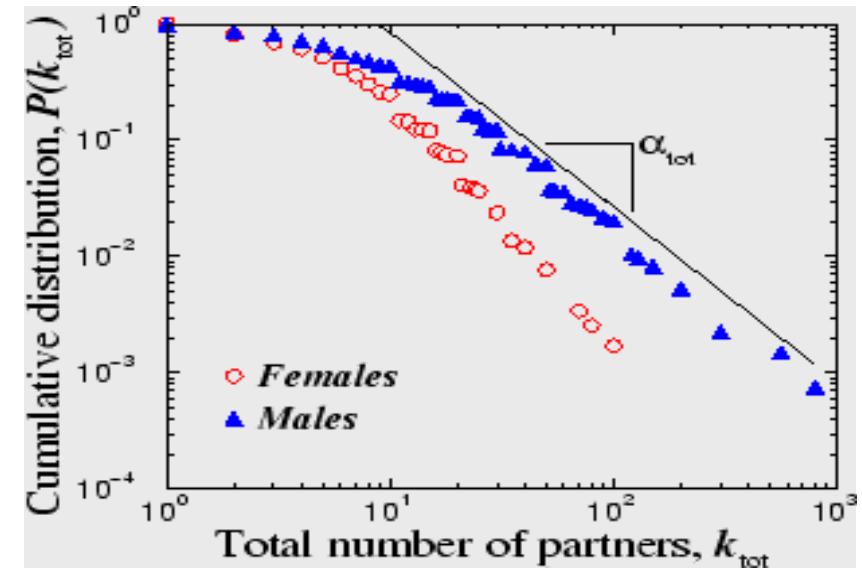
$\gamma=2.3$



# SWEDISH SEX-WEB



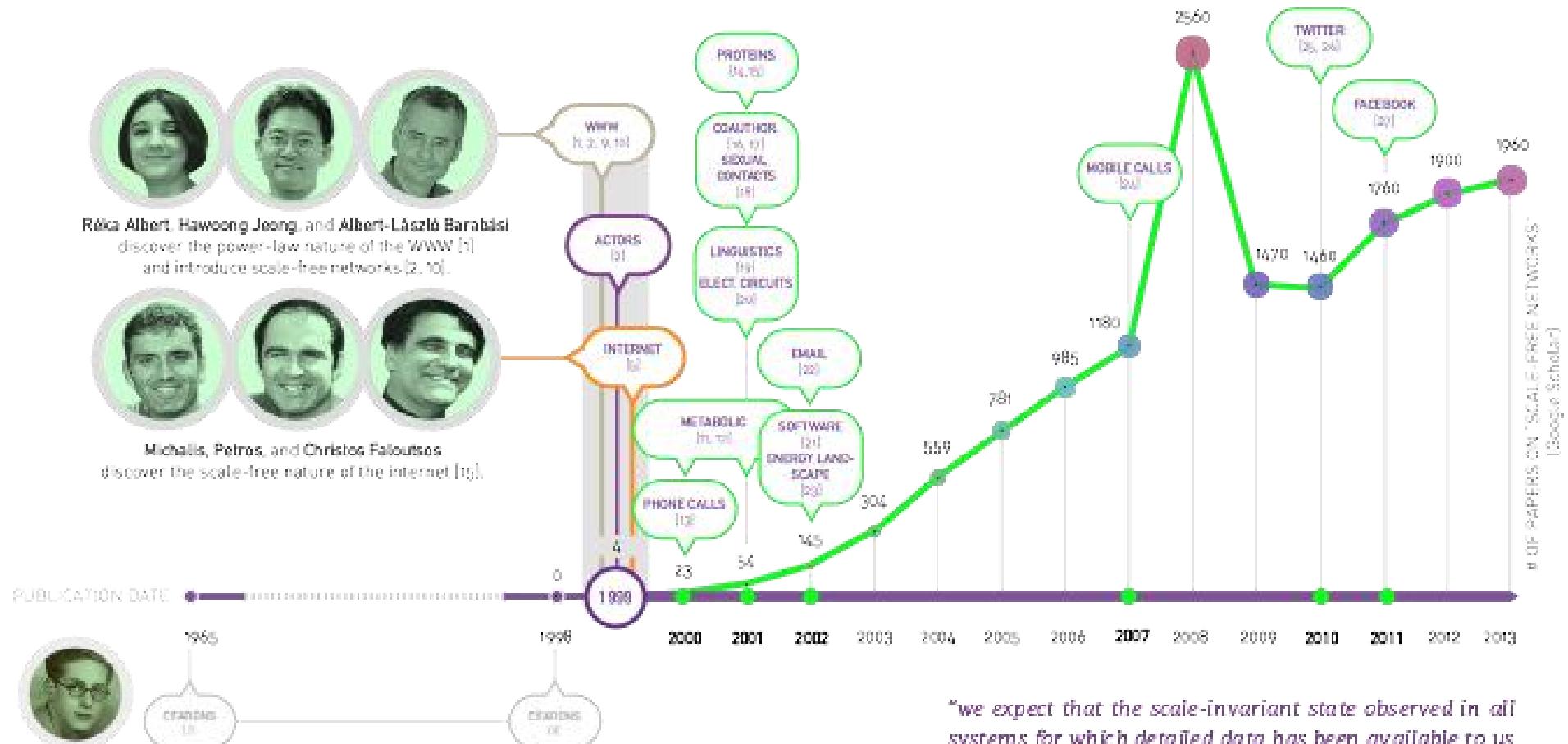
**Nodes:** people (Females; Males)  
**Links:** sexual relationships



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

Liljeros et al. Nature 2001

## TIMELINE: SCALE-FREE NETWORKS



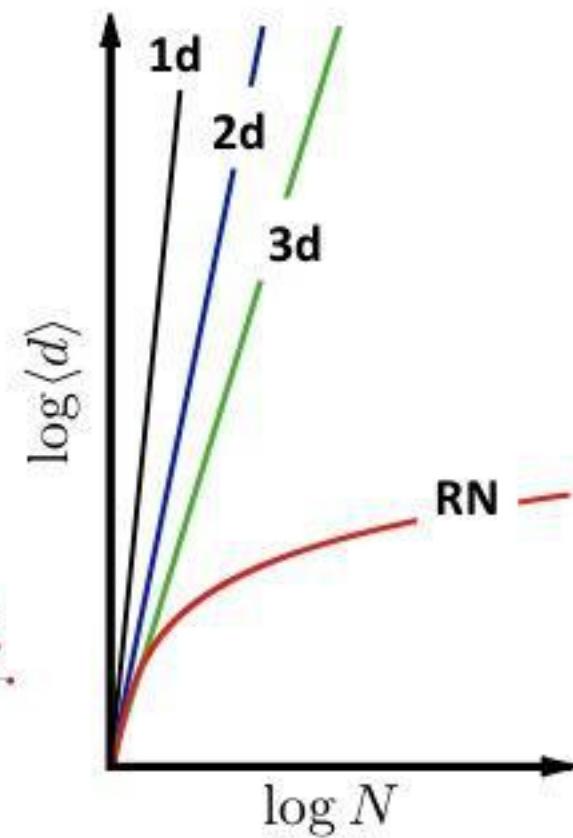
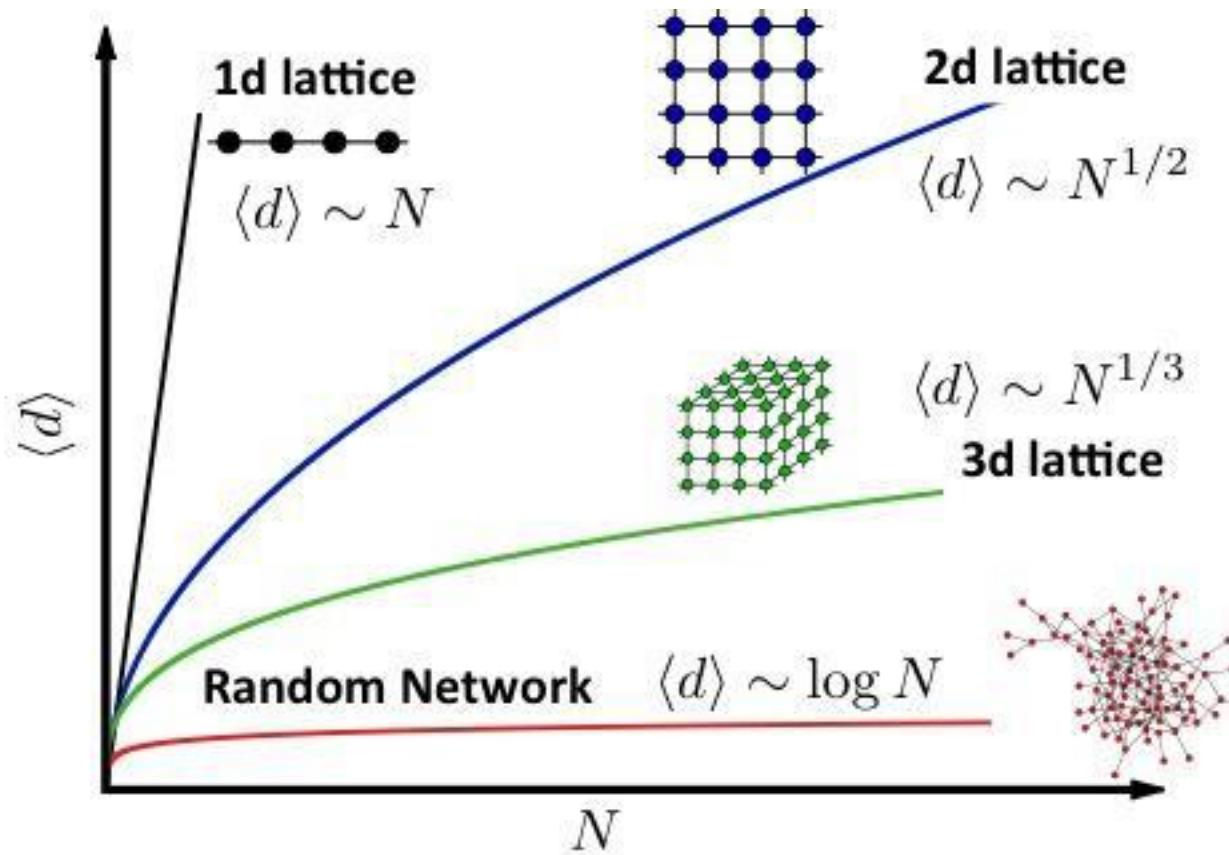
"we expect that the scale-invariant state observed in all systems for which detailed data has been available to us is a generic property of many complex networks, with applicability reaching far beyond the quoted examples."

Barabási and Albert, 1999

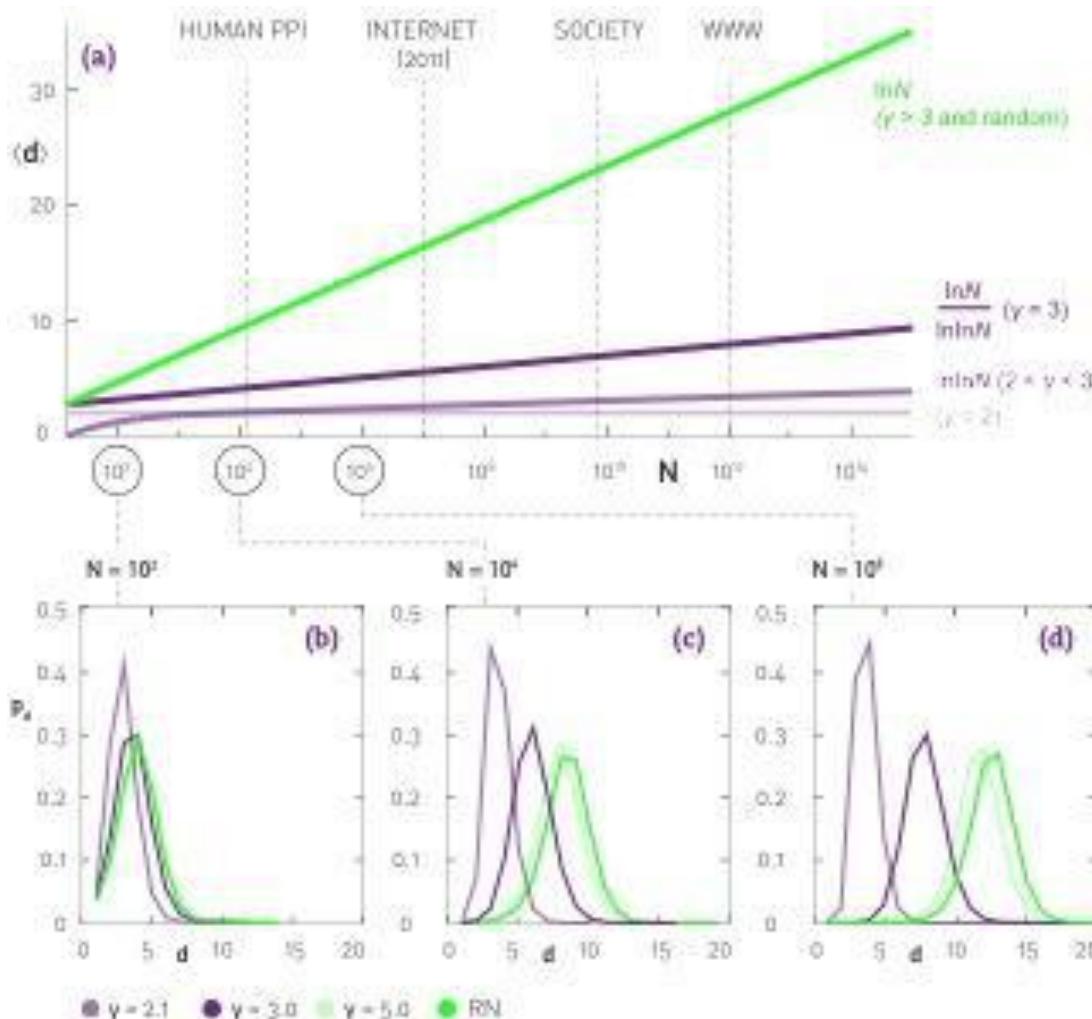
Derek de Solla Price (1922 - 1983) discovers that citations follow a power-law distribution [7], a finding later attributed to the scale-free nature of the citation network [2].

# Why are small worlds surprising?

# Surprising compared to what?



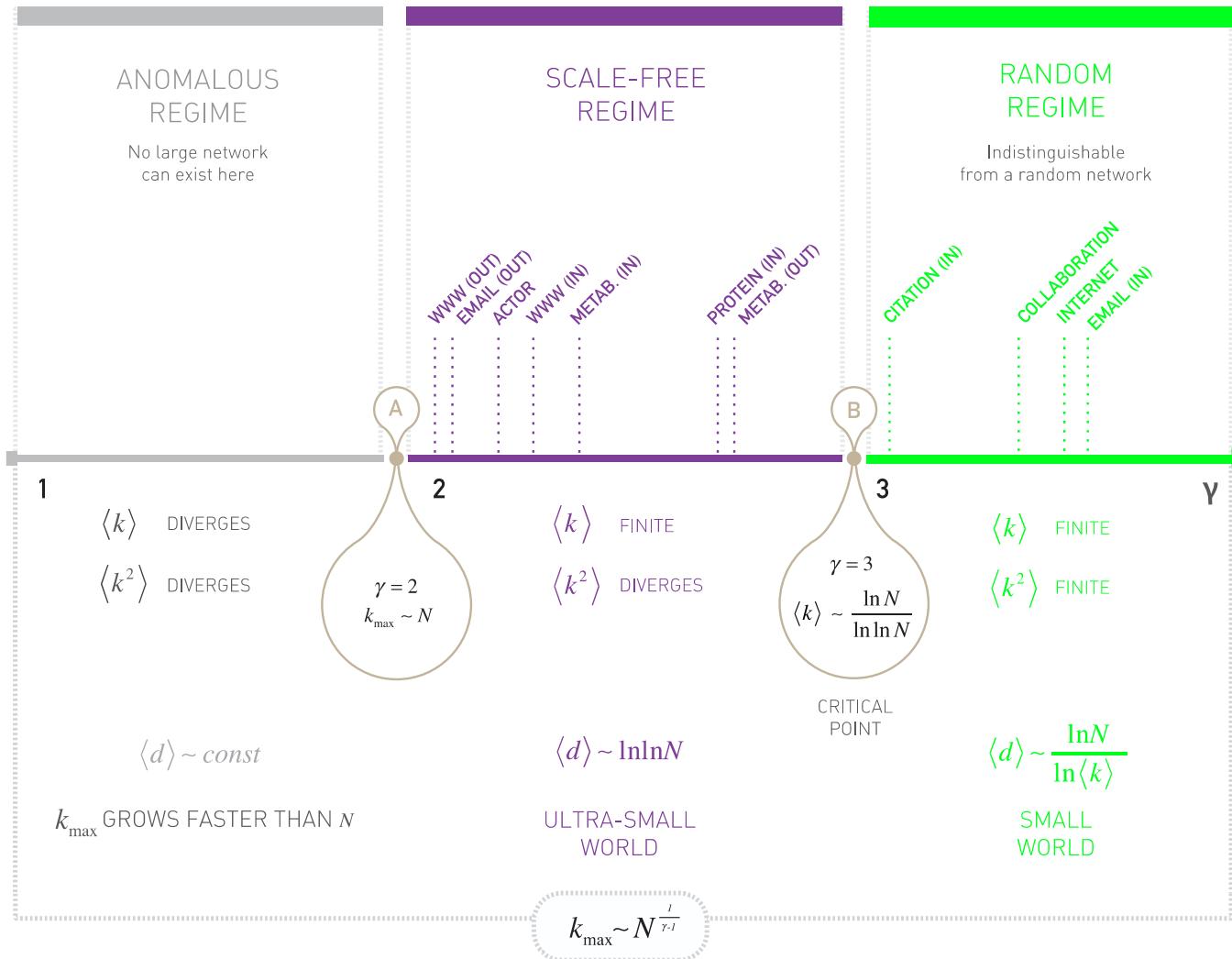
# SMALL WORLD BEHAVIOR IN SCALE-FREE NETWORKS



$$\langle d \rangle \sim \begin{cases} \text{const.} & \gamma = 2, \\ \frac{\ln \ln N}{\ln(\gamma - 1)} & 2 < \gamma < 3, \\ \frac{\ln N}{\ln \ln N} & \gamma = 3, \\ \ln N & \gamma > 3. \end{cases}$$

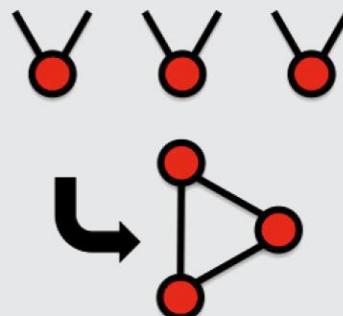
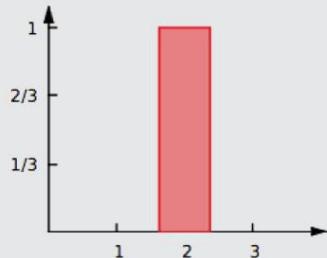
# The role of the degree exponent

# SUMMARY OF THE BEHAVIOR OF SCALE-FREE NETWORKS

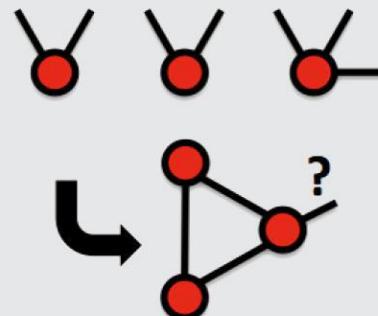
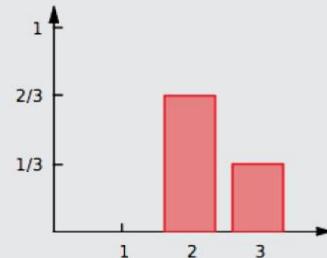


# Graphicality: No large networks for $\gamma < 2$

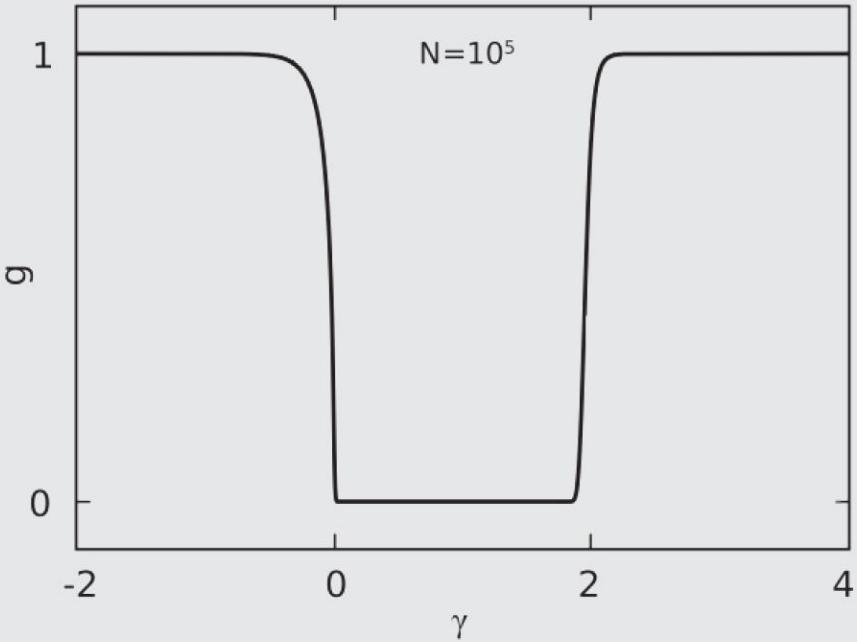
(a) Graphical



(b) Not Graphical



(c)



In scale-free networks:  $k_{\max} = k_{\min} N^{\frac{1}{g-1}}$

For  $\gamma < 2$ :  $1/(\gamma-2) > 1$

# Why don't we see networks with exponents in the range of $\gamma=4,5,6$ , etc?

In order to document a scale-free networks, we need 2-3 orders of magnitude scaling.  
That is,  $K_{\max} \sim 10^3$

However, that constrains on the system size we require to document it.

For example, to measure an exponent  $\gamma=5$ , we need to maximum degree a system size of the order of—

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

$$N = \frac{K_{\max}}{K_{\min}} \approx 10^8$$

Mobile Call Network

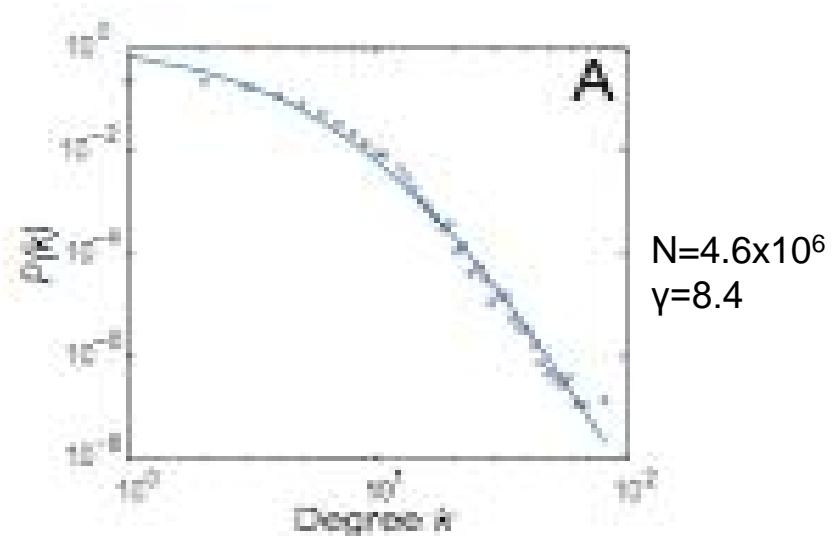
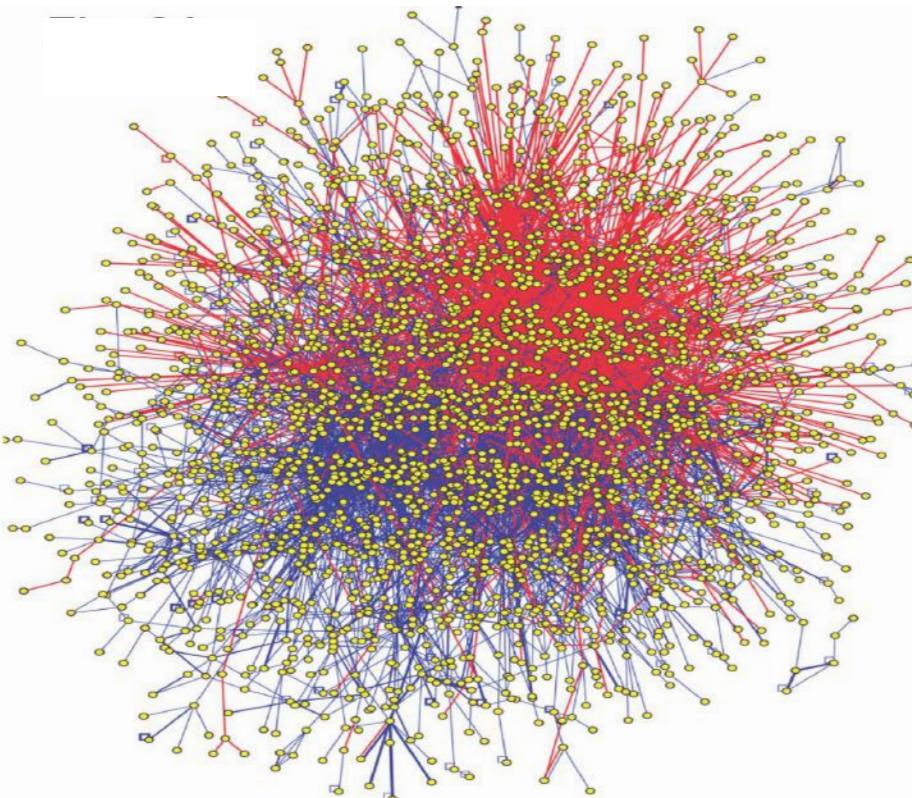


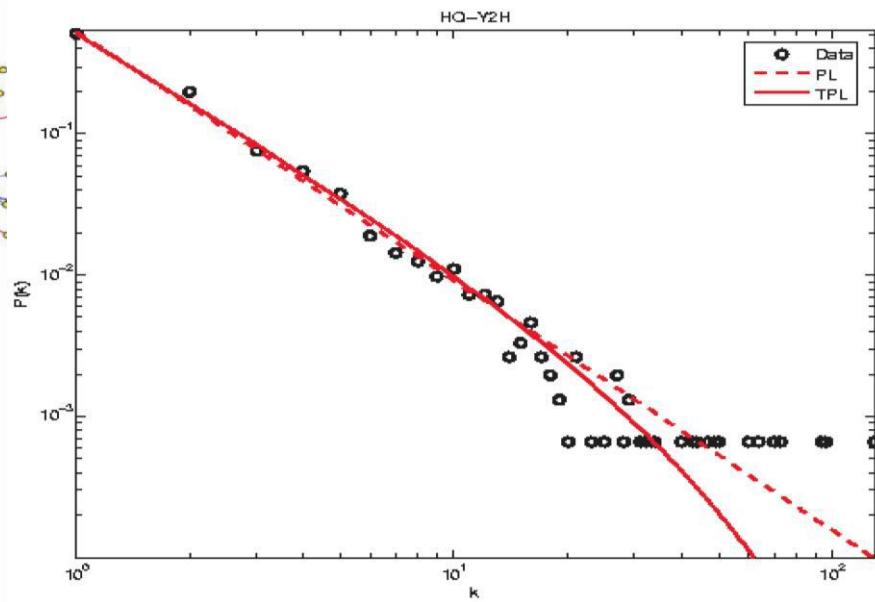
Fig. 1. Characterizing the large-scale structure and the tie strengths of the mobile call graph. (A) and (B) Vertex degree (A) and tie strength distribution (B). Each distribution was fitted with  $P(x) = a(x - x_0)^{-\gamma} \exp(-x/x_0)$ , shown as a blue curve, where  $x$  corresponds to either  $k$  or  $w$ . The parameter values for the fits are  $x_0 = 10.9$ ,  $\gamma_k = 8.4$ ,  $k_c = \infty$  (A, degree), and  $w_0 = 280$ ,  $\gamma_w = 1.9$ ,  $w_c = 3.45 \times$

# PLOTTING POWER LAWS

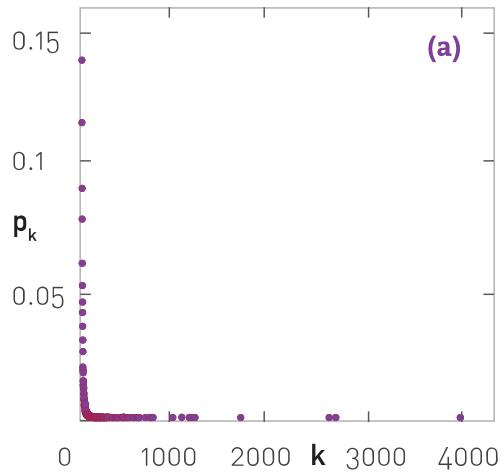
# HUMAN INTERACTION NETWORK



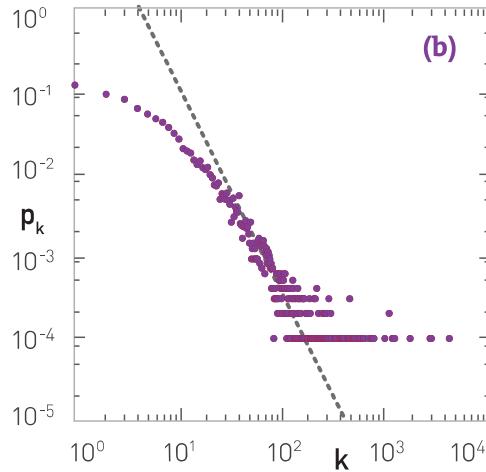
2,800 Y2H interactions  
4,100 binary LC interactions  
(HPRD, MINT, BIND, DIP, MIPS)



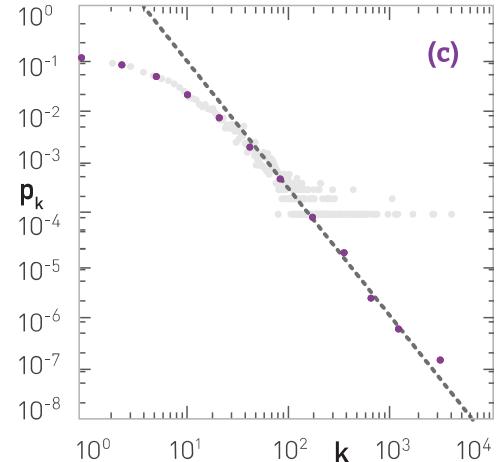
LINEAR SCALE



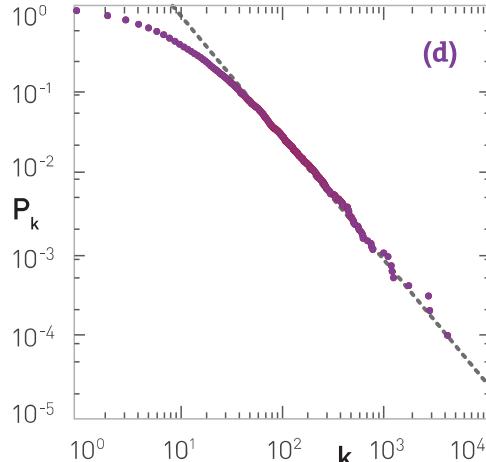
LINEAR BINNING



LOG-BINNING



CUMULATIVE



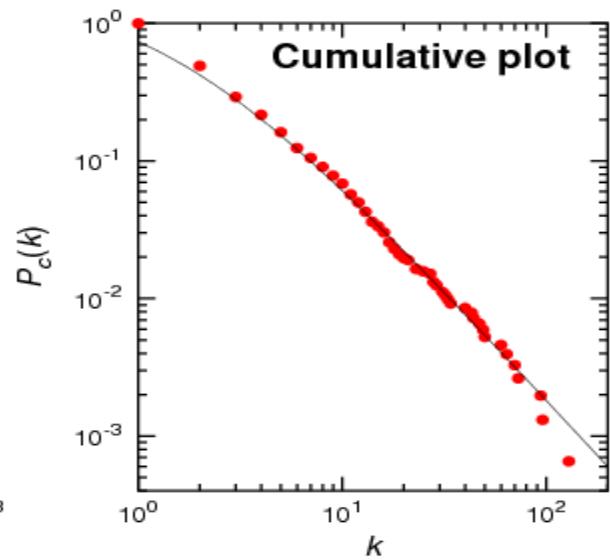
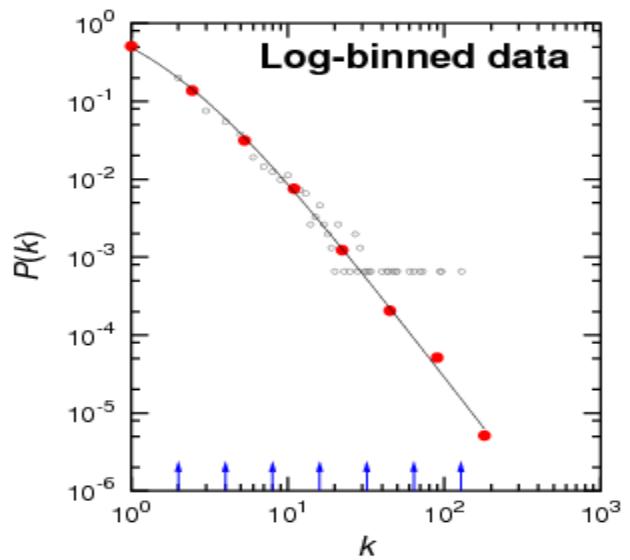
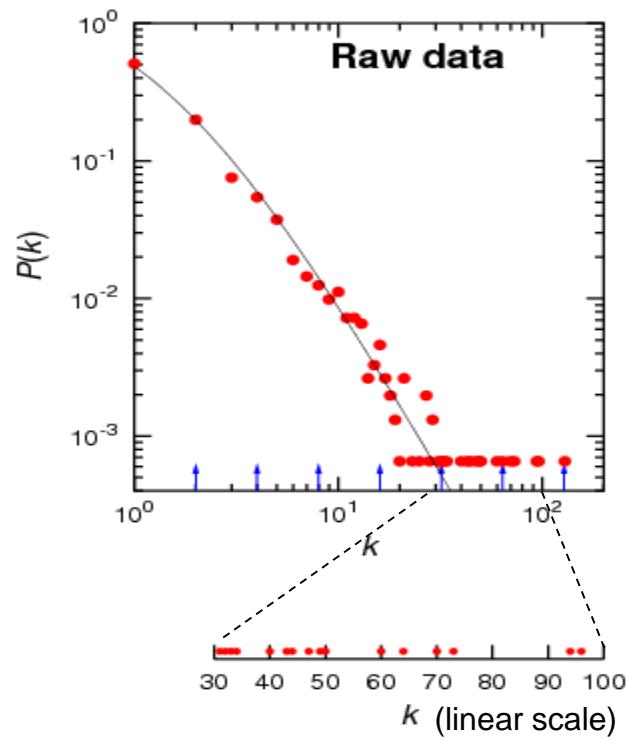
## Use a Log-Log Plot

## Avoid Linear Binning

## Use Logarithmic Binning

## Use Cumulative Distribution

# HUMAN INTERACTION DATA BY RUAL ET AL.



$$P(k) \sim (k+k_0)^{-\gamma}$$
$$k_0 = 1.4, \gamma = 2.6.$$

# WHY SCALE FREE ARCHITECTURE

*(Also See Section 8.3.3.)*

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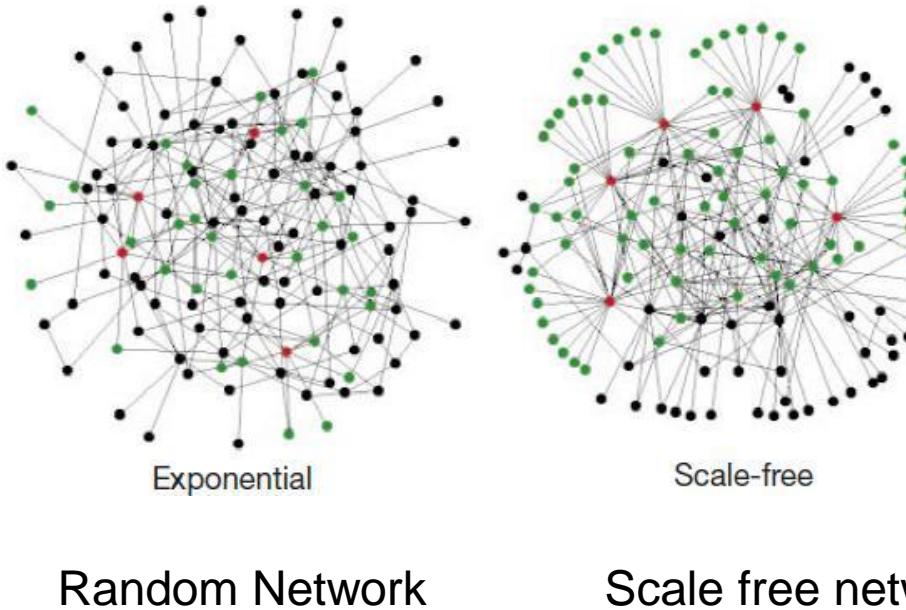
# Error and attack tolerance of complex networks

Réka Albert, Hawoong Jeong & Albert-László Barabási

*Department of Physics, 225 Nieuwland Science Hall, University of Notre Dame,  
Notre Dame, Indiana 46556, USA*

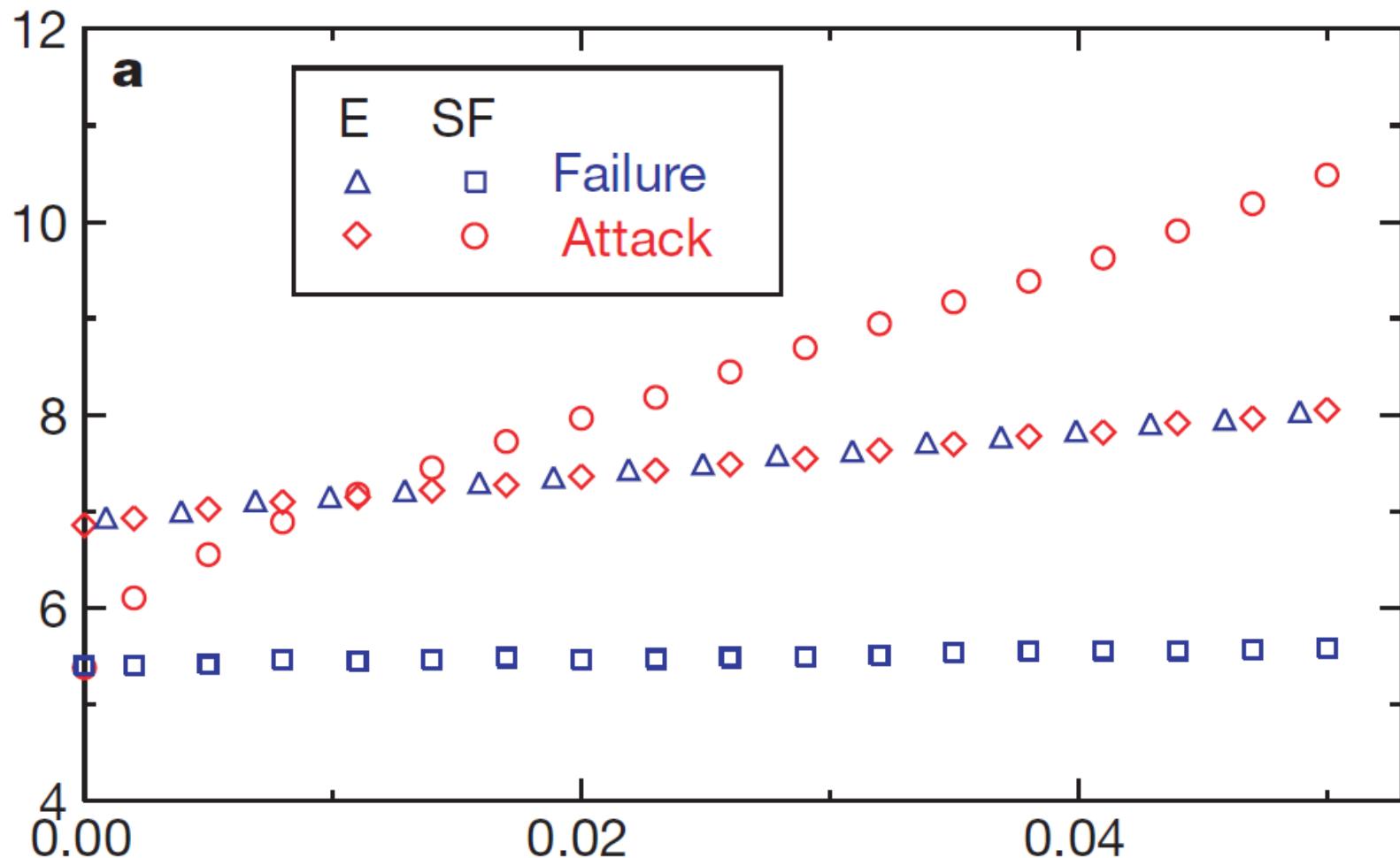
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Many complex systems display a surprising degree of tolerance against errors. For example, relatively simple organisms grow, persist and reproduce despite drastic pharmaceutical or environmental interventions, an error tolerance attributed to the robustness of the underlying metabolic network<sup>1</sup>. Complex communication networks<sup>2</sup> display a surprising degree of robustness: although key components regularly malfunction, local failures rarely lead to the loss of the global information-carrying ability of the network. The stability of these and other complex systems is often attributed to the redundant wiring of the functional web defined by the systems' components. Here we demonstrate that error tolerance is not shared by all redundant systems: it is displayed only by a class of inhomogeneously wired networks,



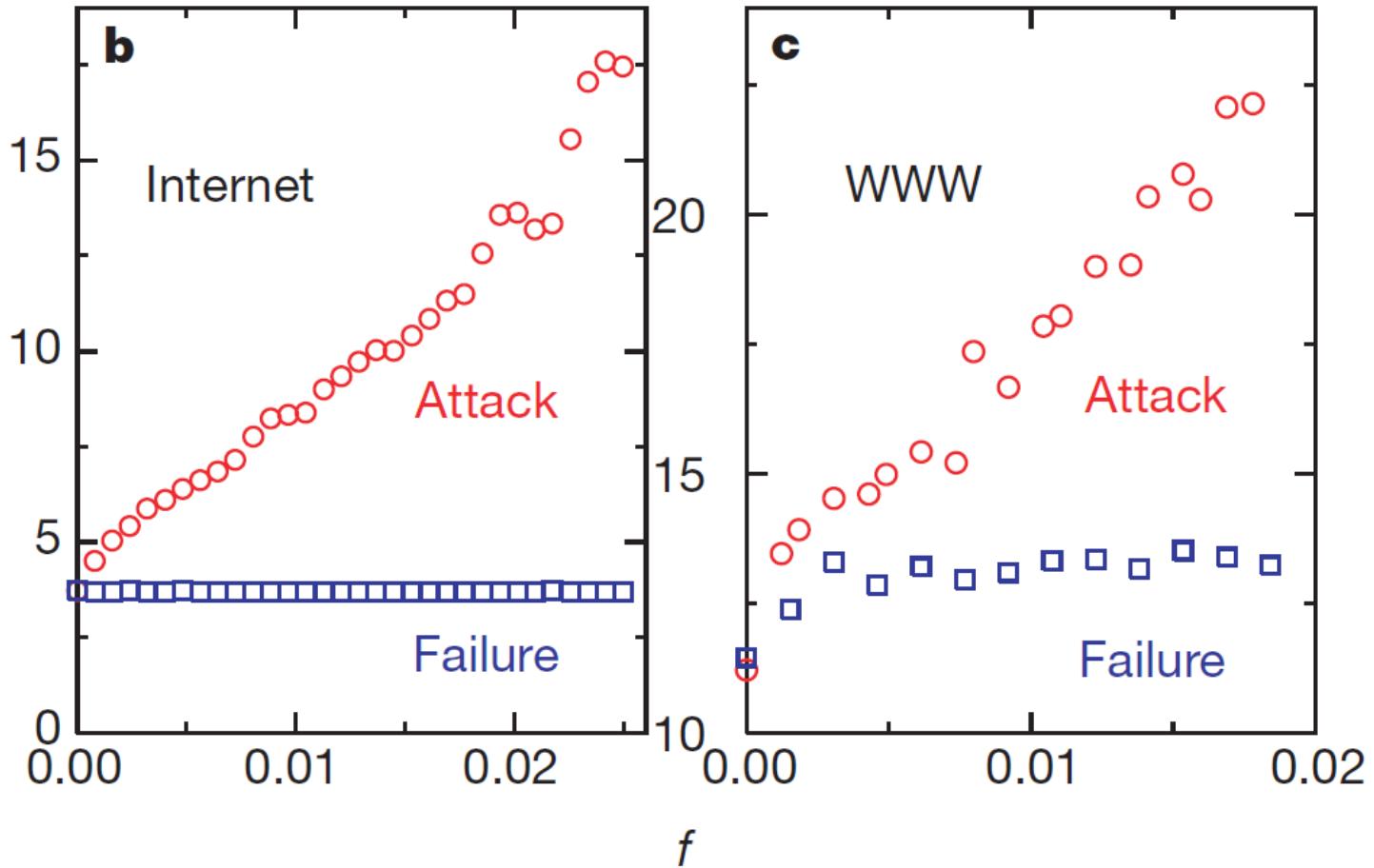
**Response of Random and Scale free networks to:**

- Random errors &**
- Targeted attacks.**

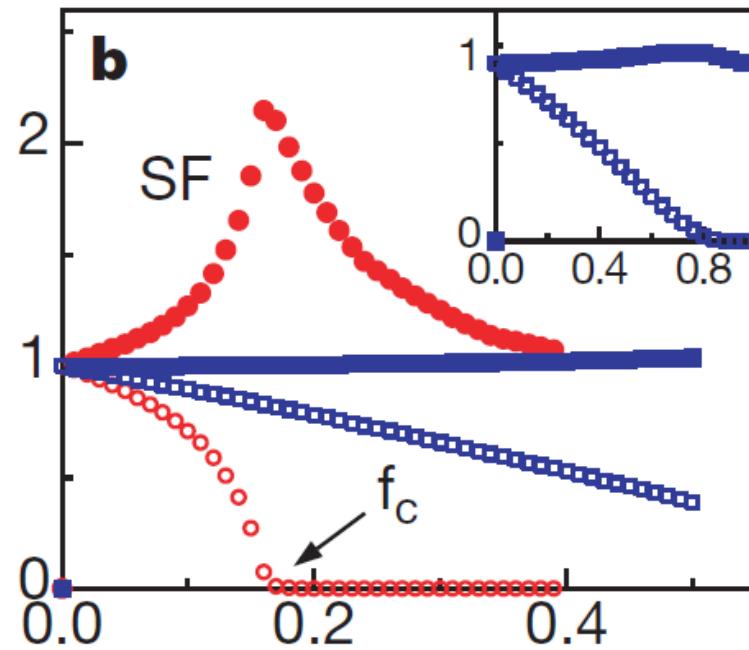
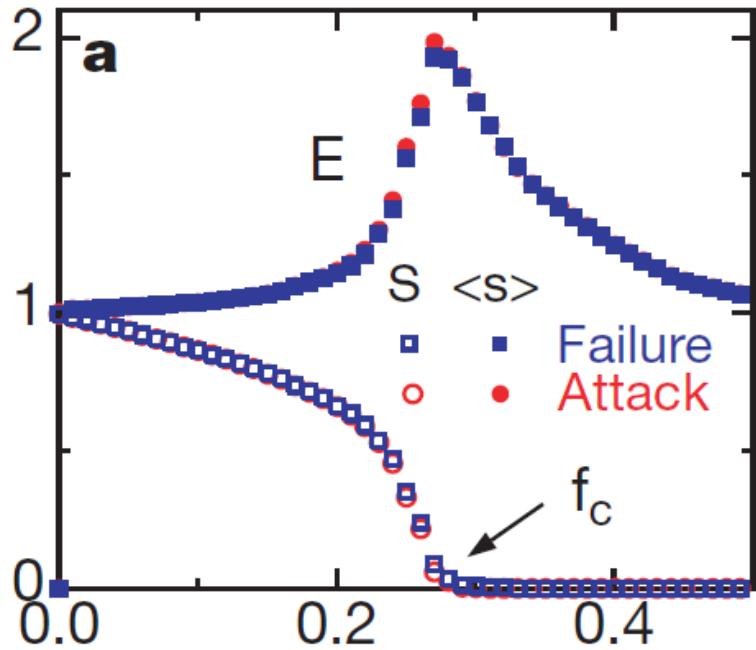


**Changes in diameter (Characteristic Path Length) of the network as a function of fraction of nodes removed.** (a) Comparison between exponential (E) and scale-free (SF) network models.  $N = 10,000$  and  $E = 20,000$

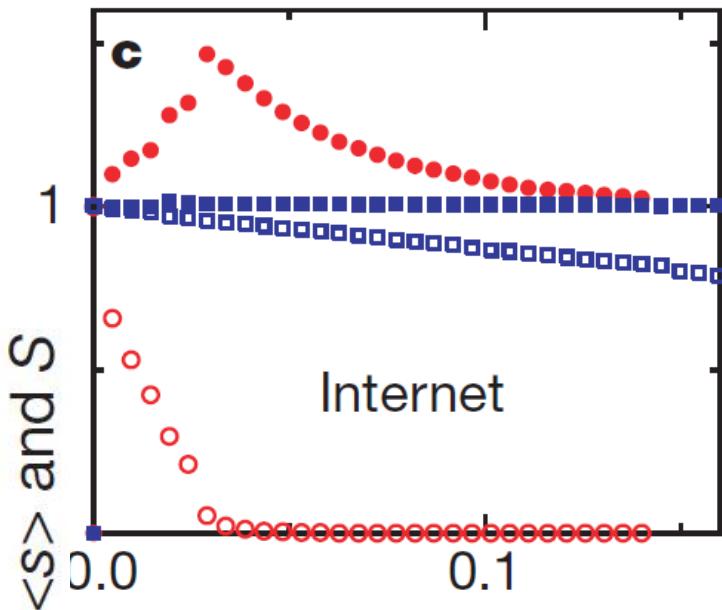
Albert et al, "Error and attack tolerance of complex networks", 406, Nature, 378-382 (2000).



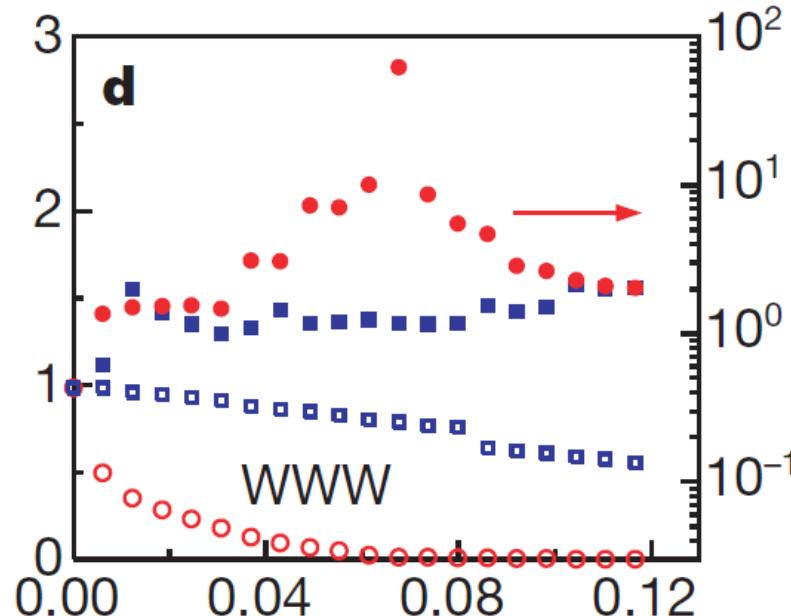
**Changes in diameter (Characteristic Path Length) of the network as a function of fraction of nodes removed.** (b) Internet, containing 6,209 nodes and 12,200 links. (c) World-Wide Web, containing 325,729 nodes and 1,498,353 links.



**Network fragmentation under random failures and attacks.** The relative size of the largest cluster  $S$  (open symbols) and the average size of the isolated clusters  $\langle s \rangle$  (filled symbols) as a function of the fraction of removed nodes  $f$  for the same systems.

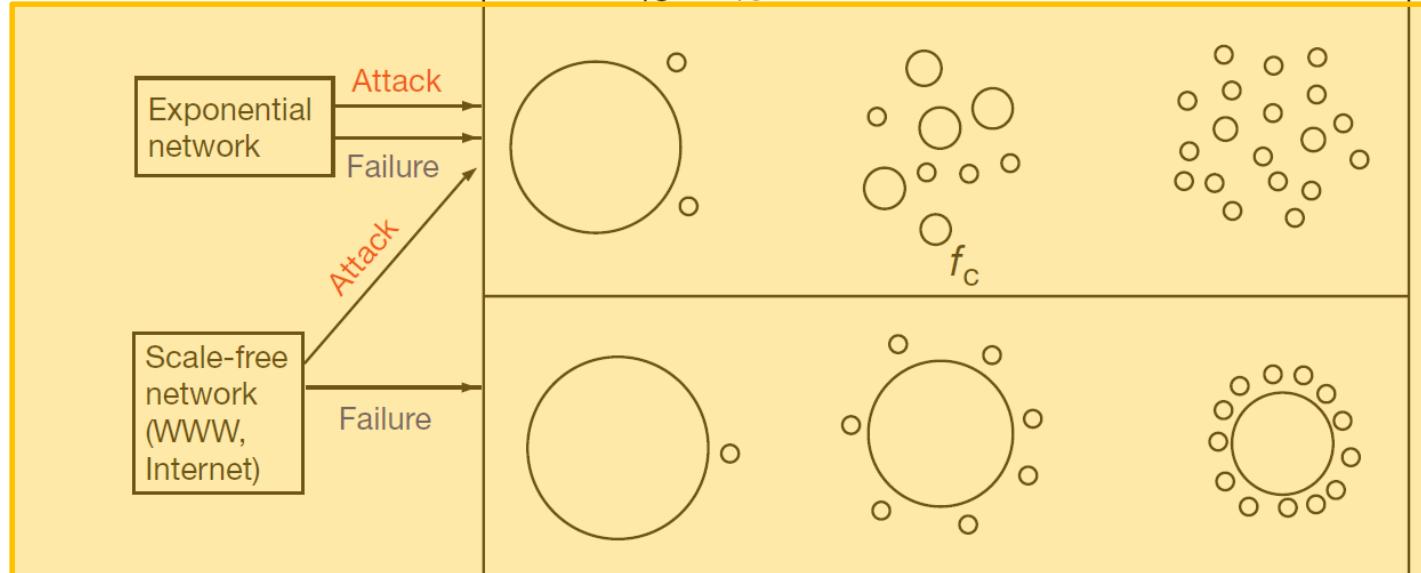


$S$      $\langle s \rangle$     ↘  
 □    ■    Failure  
 ○    ●    Attack

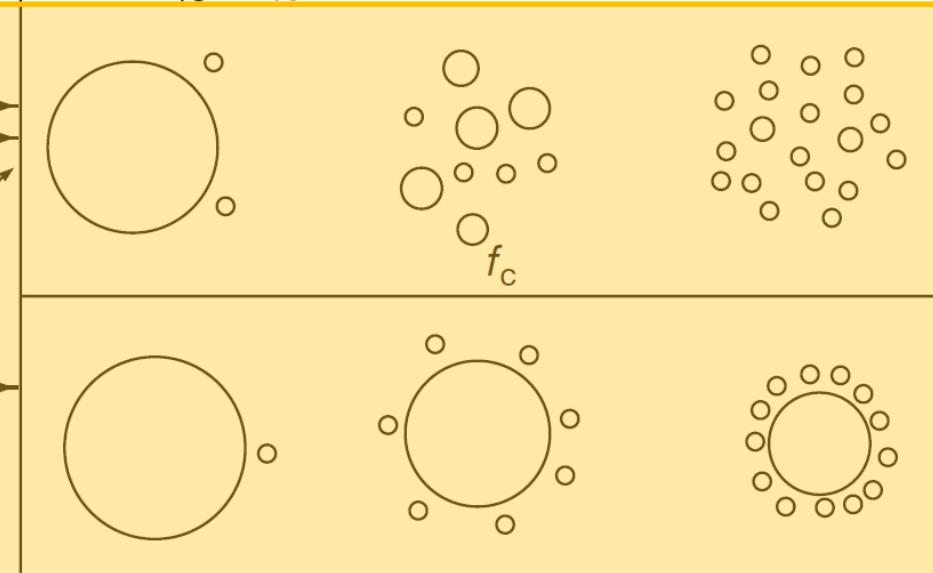
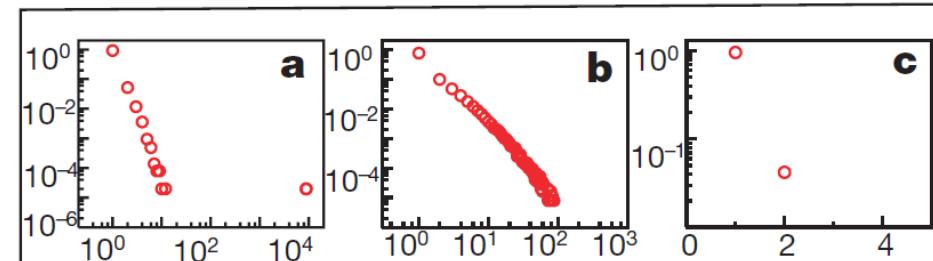


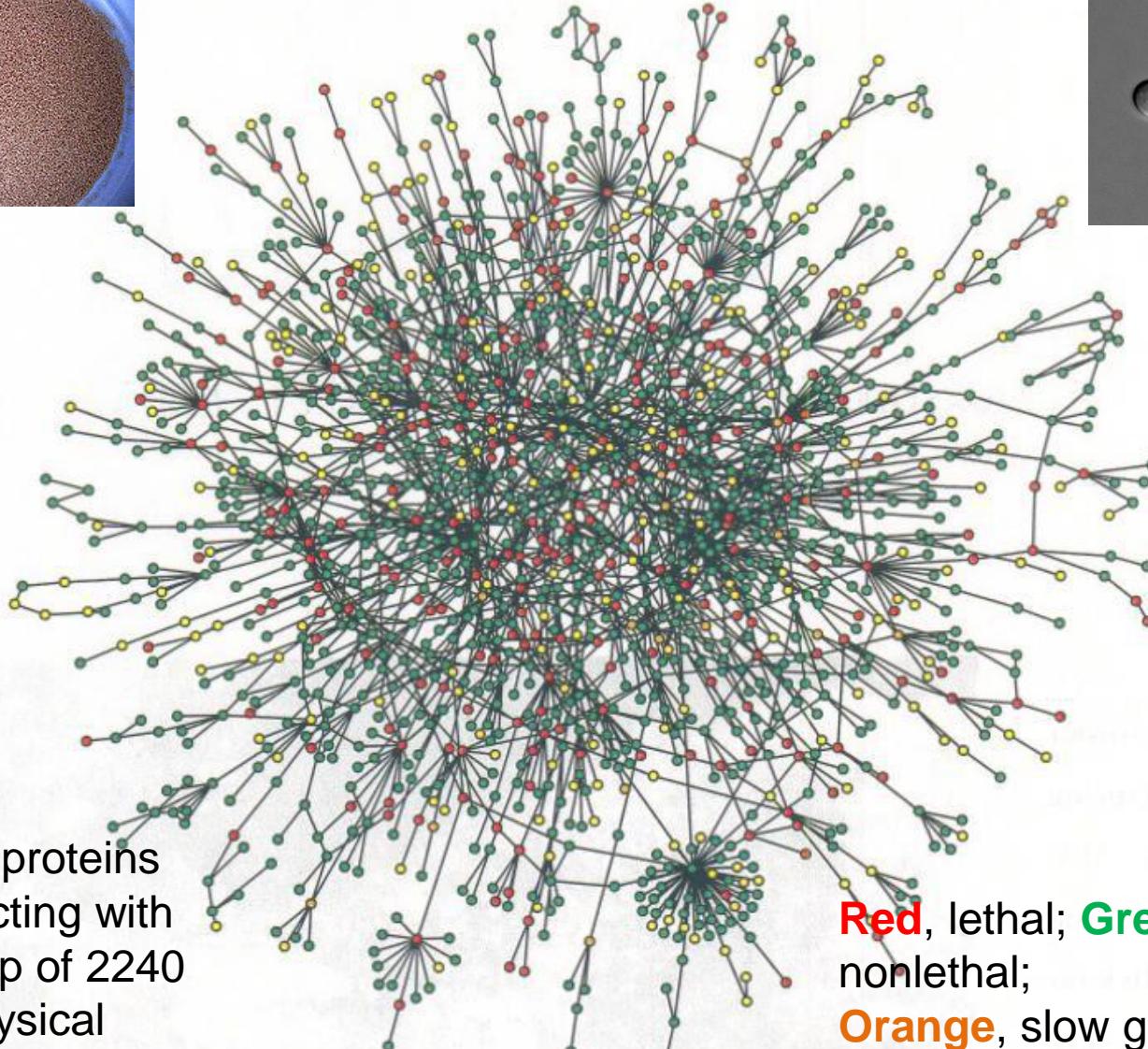
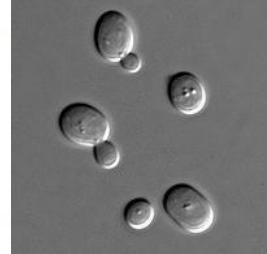
**Network fragmentation under random failures and attacks.** The relative size of the largest cluster  $S$  (open symbols) and the average size of the isolated clusters  $\langle s \rangle$  (filled symbols) as a function of the fraction of removed nodes  $f$  for the same systems.

## Summary of the response of a network to failures or attacks.



The cluster size distribution for various values of  $f$  when a scale-free network is subjected to

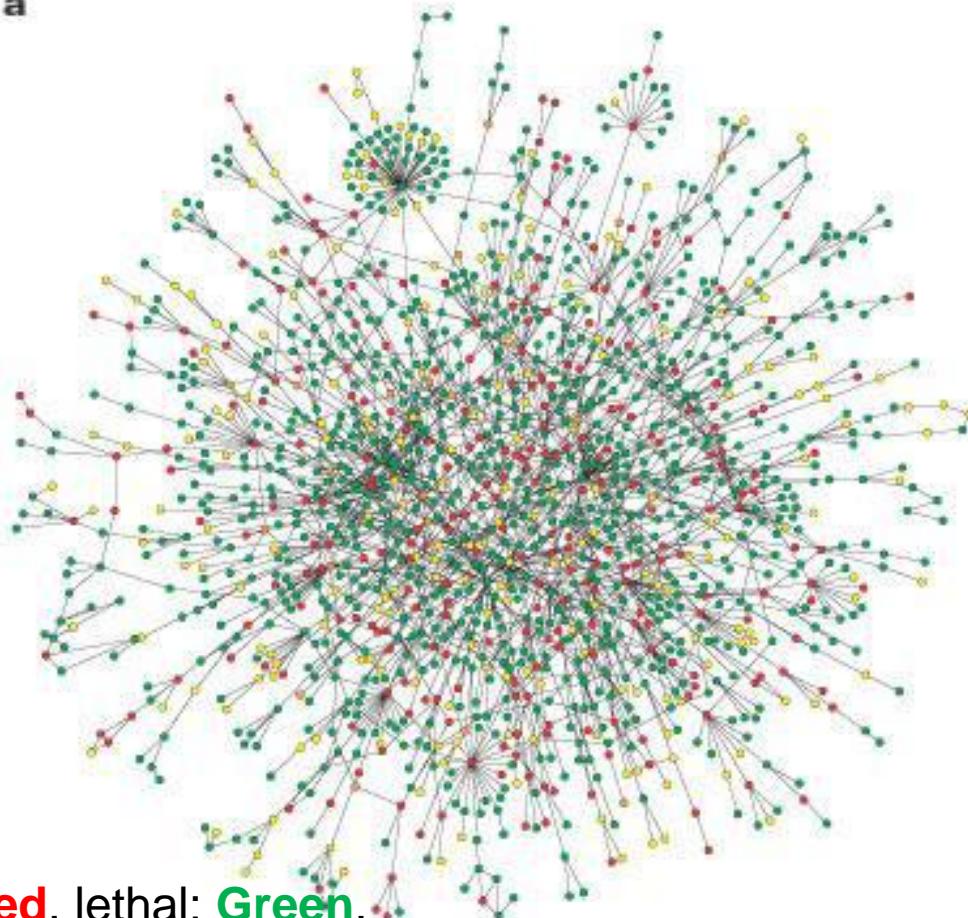




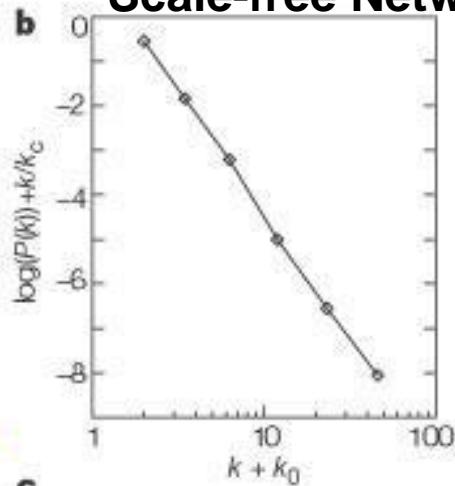
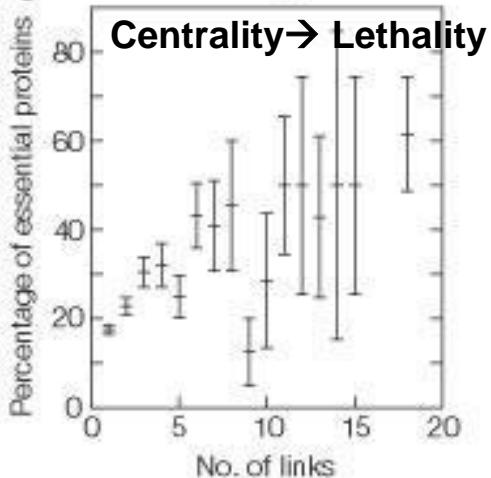
1870 proteins  
interacting with  
the help of 2240  
physical  
interactions

**Red**, lethal; **Green**,  
nonlethal;  
**Orange**, slow growth;  
**Yellow**, unknown.

'Lethality and centrality in protein networks', H Jeong, Sp Meson and A-L Barabasi, *Nature*, 411, 48–52 (2001).

**a**

## Scale-free Network

**c**

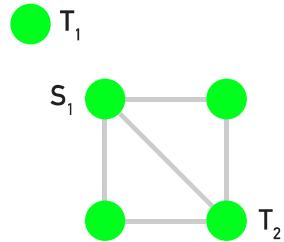
'Lethality and centrality in protein networks', H Jeong, Sp Meson and A-LBarabasi, *Nature* 411, 41-42 (2001).

- Scale-free networks are robust to random errors, but are vulnerable to targeted attacks.
- The response of exponential (random) networks for random errors and targeted attacks is indistinguishable.
- The hub proteins in the yeast protein interaction network tend to be most critical.

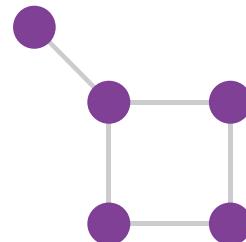
# Generating networks with a pre-defined $p_k$

# Degree Preserving randomization

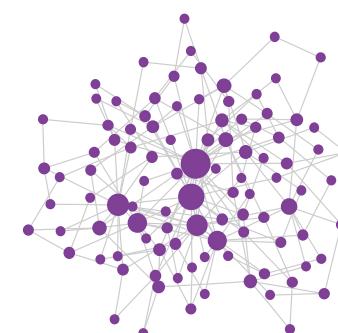
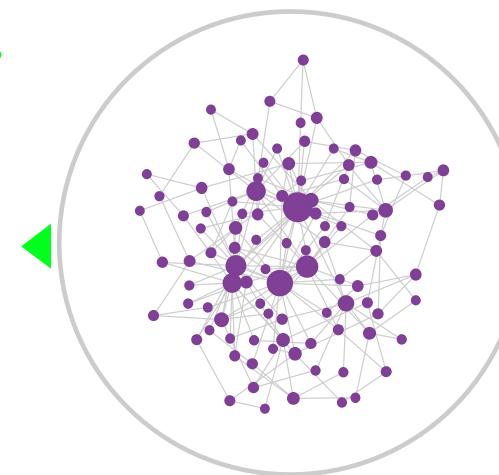
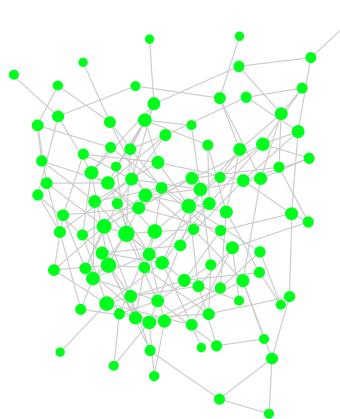
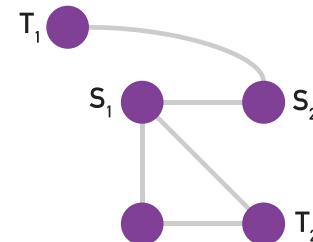
FULL  
RANDOMIZATION



ORIGINAL NETWORK

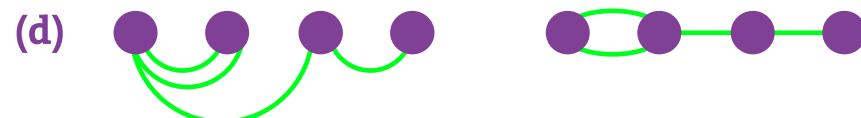
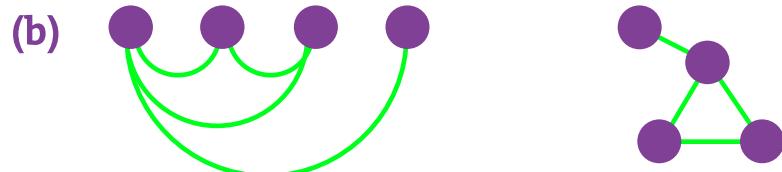


DEGREE-PRESERVING  
RANDOMIZATION



# Configuration model

$$k_1=3 \quad k_2=2 \quad k_3=2 \quad k_4=1$$



(1) **Degree sequence:** Assign a degree to each node, represented as stubs or half-links. The degree sequence is either generated analytically from a preselected distribution (Box 4.5), or it is extracted from the adjacency matrix of a real network. We must start from an even number of stubs, otherwise we will be left with unpaired stubs.  
(2) **Network assembly:** Randomly select a stub pair and connect them. Then randomly choose another pair from the remaining stubs and connect them. This procedure is repeated until all stubs are paired up. Depending on the order in which the stubs were chosen, we obtain different networks. Some networks include cycles (2a), others self-edges (2b) or multi-edges (2c). Yet, the expected number of self- and multi-edges goes to zero in the limit.

$$p_{ij} = \frac{k_i k_j}{2L - 1}$$

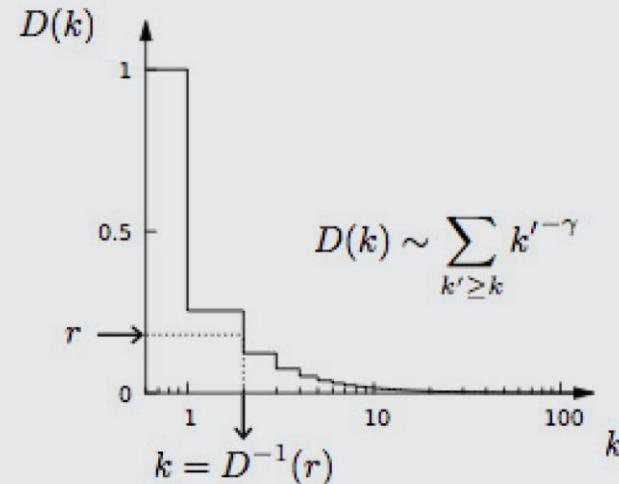
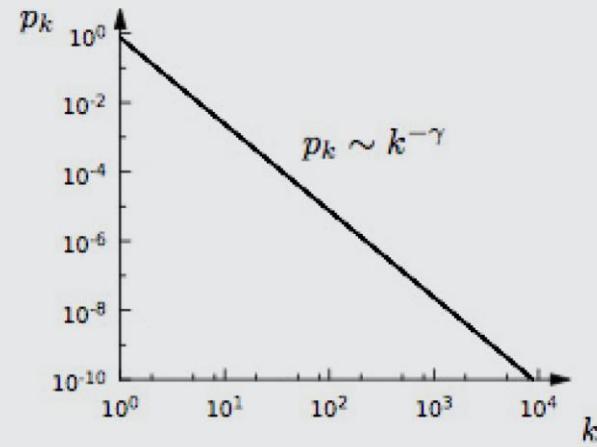
# BOX 4.5

## GENERATING A DEGREE SEQUENCE WITH POWER-LAW DISTRIBUTION

The degree sequence of an undirected network is a non-increasing sequence of the node degrees. For example, the degree sequence of each of the networks shown in Fig. 4.15a is  $\{3, 2, 2, 1\}$ . As Fig. 4.15a illustrates, the degree sequence in general does not uniquely identify a graph. There can be multiple graphs with the same degree sequence. We often need to generate a degree sequence from a pre-defined degree distribution. Our purpose here is to provide the tools to achieve this. We start from an analytically pre-defined degree distribution, like  $p_k \sim k^{-\gamma}$ , shown in panel (a). Our goal is to generate a degree sequence  $\{k_1, k_2, \dots, k_N\}$  of  $N$  degrees that follow the distribution  $p_k$ . We start by calculating the complementary cumulative distribution function

$$D(k) = \sum_{k' \geq k} p_{k'}, \quad (4.25)$$

shown in (b).  $D(k)$  is between 0 and 1, and the step size at any  $k$  equals  $p_k$ . Therefore, to generate a sequence of  $N$  random numbers following a pre-defined  $p_k$  distribution, we generate  $N$  random numbers  $r_i$ ,  $i = 1, \dots, N$ , chosen from the  $(0, 1)$  interval. For each  $r_i$  we use the plot in (b) to assign a degree  $k_i$ . The obtained  $k_i = D^{-1}(r_i)$  set will follow the desired  $p_k$  distribution. Note that the degree sequence assigned to a  $p_k$  is not unique - we can generate multiple sets of  $\{k_1, \dots, k_N\}$  sequences compatible with the same  $p_k$ .



# Decision tree

NETWORK OR DEGREE SEQUENCE

$$k_1, k_2, \dots, k_N$$



FORBID  
MULTI-LINKS

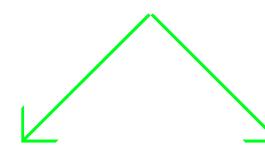
DEGREE-PRESERVING  
RANDOMIZATION

ALLOW  
MULTI-LINKS

CONFIGURATION  
MODEL

DEGREE DISTRIBUTION

$$p_k$$



ALLOW  
MULTI-LINKS

FORBID  
MULTI-LINKS



HIDDEN PARAMETER  
MODEL

## BOX 4.4

### SCALE-FREE NETWORK WITH $\gamma < 2$ DO NOT EXIST

To see why networks with  $\gamma < 2$  are problematic, we need to attempt to build one. A degree sequence that can be turned into simple graph (i.e. a graph lacking multilinks or self-loops) is called graphical [32]. Yet, not all degree sequences are graphical: if for example the number of stubs is odd, then we will always have an unmatched stub, as shown in Fig. 4.13b.

The graphicality of a degree sequence can be tested with an algorithm proposed by Erdős and Gallai [32, 33, 34, 35]. If we apply the algorithm to scale-free networks we find that the number of graphical degree sequences drops to zero for  $\gamma < 2$ . Hence degree distributions with  $\gamma < 2$  cannot be turned into a network. Indeed, for networks in this regime the largest hub grows faster than  $N$ . If we do not allow self-loops and multi-links, then the degree of the largest hub cannot exceed  $N - 1$ .

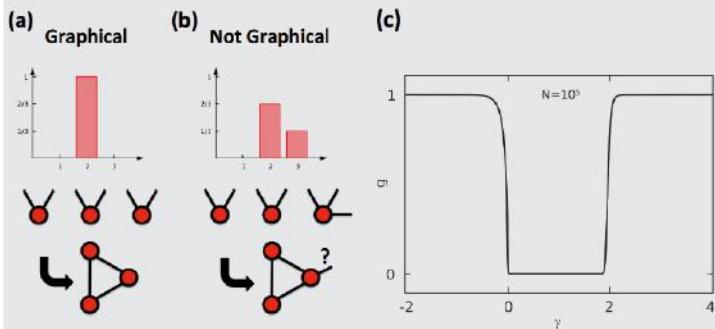


Figure 4.13  
Networks with  $\gamma < 2$  are not graphical

(a-b) Two degree distributions and the corresponding degree sequences. The difference is limited to the degree of a single node. While we can build a network consistent with the degree distribution (a), it is impossible to build one from (b), as one stub always remains unmatched. Hence (a) is graphical, while (b) is not.

(c) Fraction of networks with a given  $\gamma$  that are graphical. A large number of degree sequences with degree exponent  $\gamma$  and  $N = 10^5$  were generated, testing the graphicality of each network.

While virtually all networks with  $\gamma > 2$  are graphical, it is impossible to find graphical networks with  $0 < \gamma < 2$ .

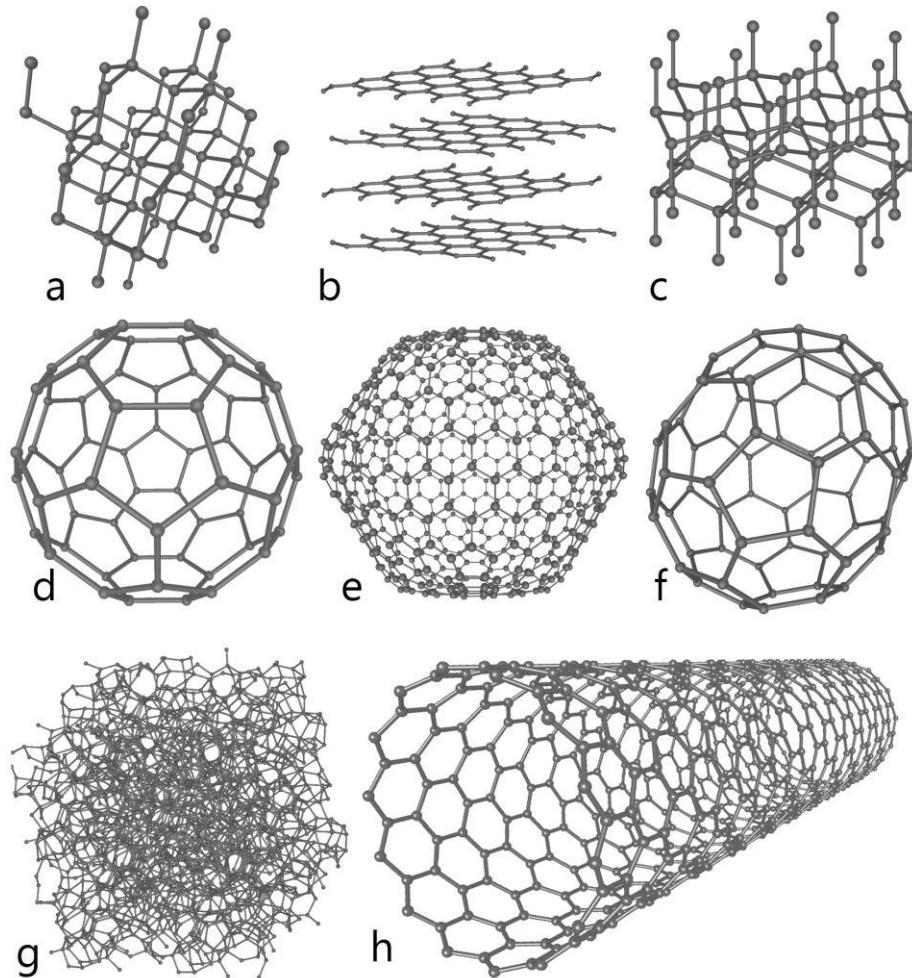
# SMALL WORLD BEHAVIOR IN SCALE-FREE NETWORKS

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

Ultra Small World	$\langle l \rangle \sim$	$\gamma = 2$	<b>Size of the biggest hub is of order O(N).</b> Most nodes can be connected within two layers of it, thus the average path length will be independent of the system size.
	$\frac{\ln \ln N}{\ln(\gamma - 1)}$	$2 < \gamma < 3$	The <b>average path length increases slower than logarithmically.</b> In a random network all nodes have comparable degree, thus most paths will have comparable length. In a scale-free network the vast majority of the path go through the few high degree hubs, reducing the distances between nodes.
	$\frac{\ln N}{\ln \ln N}$	$\gamma = 3$	<b>Some key models produce <math>\gamma=3</math>,</b> so the result is of particular importance for them. This was first derived by Bollobas and collaborators for the network diameter in the context of a dynamical model, but it holds for the average path length as well.
Small World	$\ln N$	$\gamma > 3$	The second moment of the distribution is finite, thus in many ways the network behaves as a random network. Hence the average path length follows the result that we derived for the random network model earlier.

# Not all networks are scale-free

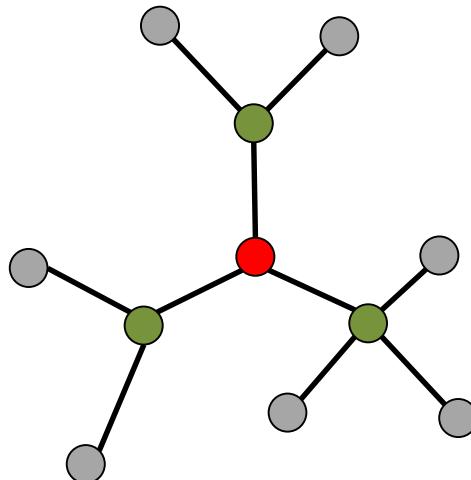
- Networks appearing in material science, like the network describing the bonds between the atoms in crystalline or amorphous materials, where each node has exactly the same degree.
- The power grid, consisting of generators and switches connected by transmission lines



# Ultra-small property

# DISTANCES IN RANDOM GRAPHS

Random graphs tend to have a tree-like topology with almost constant node degrees.



- nr. of first neighbors:  $N_1 \cong \langle k \rangle$
- nr. of second neighbors:  $N_2 \cong \langle k \rangle^2$
- nr. of neighbours at distance d:  $N_d @ \langle k \rangle^d$
- estimate maximum distance:

$$1 + \sum_{l=1}^{l_{max}} \langle k \rangle^i = N \Rightarrow l_{max} = \frac{\log N}{\log \langle k \rangle}$$

# summary

# Section 9

## DEGREE DISTRIBUTION

Discrete form:

$$p_k = \frac{k^{-\gamma}}{\zeta(\gamma)}$$

Continuous form:

$$p(k) = (\gamma - 1) k_{\min}^{\gamma-1} k^{-\gamma}$$

## SIZE OF THE LARGEST HUB

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

MOMENTS OF  $p_k$  for  $N \rightarrow \infty$

$2 < \gamma < 3$ :  $\langle k \rangle$  finite,  $\langle k^2 \rangle$  diverges.

$\gamma > 3$ :  $\langle k \rangle$  and  $\langle k^2 \rangle$  finite.

## DISTANCES

$$\langle d \rangle \sim \begin{cases} \text{const.} & \gamma=2, \\ \frac{\ln \ln N}{\ln(\gamma-1)} & 2 < \gamma < 3, \\ \frac{\ln N}{\ln \ln N} & \gamma=3, \\ \ln N & \gamma > 3. \end{cases}$$

## Bounded Networks

We call a network *bounded* if its degree distribution decrease exponentially or faster for high  $k$ . As a consequence  $\langle k^2 \rangle$  is smaller than  $\langle k \rangle$ , implying that we lack significant degree variations. Examples of  $p_k$  in this class include the Poisson, Gaussian, or the simple exponential distribution (Table 4.2). The Erdős-Rényi and the Watts-Strogatz networks are the best known network models belonging to this class. Bounded networks lack outliers, consequently most nodes have comparable degrees. Real networks in this class include highway networks and the power grid.

## Unbounded Networks

We call a network *unbounded* if its degree distribution has a fat tail in the high- $k$  region. As a consequence  $\langle k^2 \rangle$  is much larger than  $\langle k \rangle$ , resulting in considerable degree variations. Scale-free networks with a power-law degree distribution (4.1) offer the best known example of networks belonging to this class. Outliers, or exceptionally high-degree nodes, are not only allowed but are expected in these networks. Networks in this class include the WWW, the Internet, the protein interaction networks, and most social and online networks.