

1. When monkeys type ...



(a) The probability that the monkey types a  $c$ -letter word.

$$P = \frac{1-g}{n} \cdot g = \frac{g(1-g)}{n}$$

(b) We assume rank  $r$  corresponds to word length  $l(r)$ , then, for words with length  $l(r)=l$ .

$$\sum_{i=0}^{l-1} n^i \leq r < \sum_{i=0}^l n^i$$

$$\frac{n^l - 1}{n - 1} \leq r < \frac{n^{l+1} - 1}{n - 1}$$

then we have,

$$\log_n(rn - r + 1) - 1 \leq l < \log_n(rn - r + 1)$$

We know that the monkey types a letter with  $l$  has probability,

$$\left(\frac{1-g}{n}\right)^l g$$

$$\text{then } Pr = \left(\frac{1-g}{n}\right)^{l(r)} g \Rightarrow \log(Pr) = l(r) \log\left(\frac{1-g}{n}\right) + \log g$$

$$< [\log_n(rn - r + 1) \cdot \log\left(\frac{1-g}{n}\right)] + \log g$$

$$\lim_{n \rightarrow \infty} \frac{\log(Pr)}{\log(r)} < \lim_{n \rightarrow \infty} \frac{\log g + \log_n(rn - r + 1) \log \frac{1-g}{n}}{\log(r)}$$

$$= \lim_{n \rightarrow \infty} \frac{\log(rn - r + 1) \log \frac{1-g}{n}}{\log(r) \log(n)}$$

$$= \log_n \frac{1-g}{n}$$

$$\text{On the other hand, } \log(Pr) = l(r) \log\left(\frac{1-g}{n}\right) + \log g$$

$$> [\log_n(rn - r + 1) - 1] \cdot \log \frac{1-g}{n} + \log g$$

$$\lim_{n \rightarrow \infty} \frac{\log(Pr)}{\log(r)} > \lim_{n \rightarrow \infty} \frac{[\log_n(rn - r + 1) - 1] \log \frac{1-g}{n} + \log g}{\log(r)}$$

$$= \lim_{n \rightarrow \infty} \frac{\log(rn - r + 1) \log \frac{1-g}{n}}{\log(r) \log(n)} = \log_n \frac{1-g}{n}$$

Therefore,

$$\log_n\left(\frac{1-\delta}{n}\right) < \lim_{n \rightarrow \infty} \frac{\log(P_r)}{\log(r)} < \log_n\left(\frac{1-\delta}{n}\right)$$

Then, we have,

$$\lim_{n \rightarrow \infty} \frac{\log(P_r)}{\log(r)} = \log_n\left(\frac{1-\delta}{n}\right)$$



1c). We can say that the distribution of  $P_r$  is a Heavy tail distribution, Because it is linear on log-log scale ( $\log_n\left(\frac{1-\delta}{n}\right)$  is a constant).

### 3. Exploiting the long tail

(a) The expected increase in market size for product  $i$  at time  $t$ :

$$\mathbb{E}(m_i(t) | m_i(t-1)) - m_i(t-1)$$

(i) if  $i=t$ , then  $\mathbb{E}(m_i(t) | m_i(t-1)) - m_i(t-1) = 1$

(ii) if  $i < t$ , then this purchase is based on social behavior.

$$\begin{aligned} \mathbb{E}(m_i(t) | m_i(t-1)) - m_i(t-1) &= \frac{m_i(t-1)}{\sum_{j=1}^{t-1} m_j(t-1)} \\ &= \frac{m_i(t-1)}{2t-1} \end{aligned}$$

(b) We can assume,

the rate of change of volume of product  $i$  at time  $t$ :

$$\frac{dm_i(t)}{dt} = \frac{\mathbb{E}(m_i(t+1) | m_i(t)) - m_i(t)}{(t+1) - t} = \frac{m_i(t)}{2t-1} \quad (t > i)$$

(c) solve the above differential equation:

$$\frac{dm_i(t)}{dt} = \frac{m_i(t)}{2t-1}$$

$$\frac{dm_i(t)}{m_i(t)} = \frac{dt}{2t-1}$$

$$\ln m_i(t) = \frac{1}{2} \ln(2t-1) + C$$

$$m_i(t) = C(2t-1)^{\frac{1}{2}} = \sqrt{\frac{t}{i}}$$

Using the initial condition,  $m_i(i) = 1 \Rightarrow C = \frac{1}{\sqrt{2i}}$

(d) Consider  $i^{\text{th}}$  product the most popular one,  
its market share:

$$\frac{m_i(t)}{2t-1} \approx \frac{\sqrt{\frac{t}{i}}}{2t} \xrightarrow{t \rightarrow \infty} 0$$

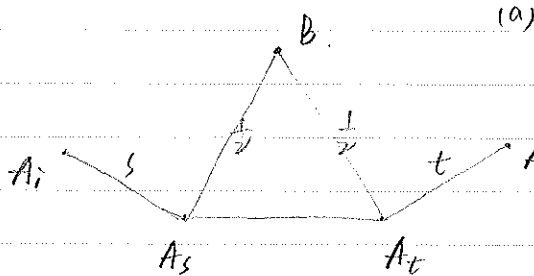
This means that  
unpopular items still make  
up a large revenue source  
in the aggregate which

And Consider last coming product ( $\alpha$  of total)

leads Amazon to success.

$$\frac{\int_{(1-\alpha)t}^t \sqrt{\frac{t}{i}} dt}{\int_0^t \sqrt{\frac{t}{i}} dt} = \frac{\sqrt{t} - \sqrt{(1-\alpha)t}}{\sqrt{t}} = 1 - \sqrt{1-\alpha}$$

4. It's a small world after all



(a)

ii) Between  $A_i, A_j$ , we have  $A_s, A_t$ , the nearest nodes next to  $A_i, A_j$  respectively, with distance  $s$  and  $t$ .

if  $l < k$ , (which means connect to B really helps)

$$P(l, k) = l \cdot p^2 (1-p)^{s+t} \\ = l \cdot p^2 (1-p)^{l-1}$$

explain: Shortest path is  $l$ , with connected to B, we have  $p^2$ , then left  $l-1$  divided to 2 parts:  $s$  and  $t$ , has  $l$  combination, which not connected to B:  $(1-p)^{l-1}$

$$\text{if } l = k, P(l, k) = 1 - \sum_{i=1}^{k-1} P(l=i)$$

$$= 1 - \sum_{i=1}^{k-1} i \cdot p^2 (1-p)^{i-1}$$

$$= 1 - p^2 \sum_{i=1}^{k-1} \frac{d}{dx} \left( \int i x^{i-1} dx \right) \quad x = 1-p$$

$$= 1 - p^2 \frac{d}{dx} \sum_{i=1}^{k-1} x^i dx$$

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

$$= k(1-p)^{k-1} - (k-1)(1-p)^k$$

explain: when  $l = k$ , which means from  $A_i$  to  $A_j$  we don't pass the node B and this is the worst case where our shortest path reaches maxima

(ii) The expected value of the shortest path from  $A_i$  to  $A_j$  is:

$$E(\text{shortest path}) = \underbrace{\sum_{i=1}^{k-1} i \cdot p^2 (1-p)^{i-1}}_{\text{part } \alpha} + \underbrace{k \cdot [k(1-p)^{k-1} - (k-1)(1-p)^k]}_{\text{part } \beta}$$

$$= \frac{2}{p} - 1 - (1-p)^k \left[ \frac{2}{p} + k - 1 \right]$$

Here, part  $\alpha$  represents  $l < k$ , while part  $\beta$  represents  $l = k$ .

(b) The expected average shortest path length between the nodes on the ring of the graph:

$$\begin{aligned}
 \mathbb{E}[l_{avg}] &= \frac{1}{n(n-1)} \sum_{i=1}^n \sum_{k=1}^{n-1} \mathbb{E}(\text{shortest path}) \\
 &= \frac{1}{n(n-1)} \sum_{i=1}^n \sum_{k=1}^{n-1} \left( \frac{2}{p} - 1 - (1-p)^k \left( \frac{2}{p} + k - 1 \right) \right) \\
 &= \frac{1}{n-1} \sum_{k=1}^{n-1} \left[ \left( \frac{2}{p} - 1 \right) - \left( \frac{2}{p} + 1 \right) (1-p)^k - k(1-p)^k \right] \\
 &= \frac{2}{p} - 1 + \frac{1}{n-1} \left( \frac{4}{p} - \frac{3}{p^2} - 1 \right) + \frac{(1-p)^n}{n-1} \left( \frac{n-2}{p} + \frac{3}{p^2} \right)
 \end{aligned}$$

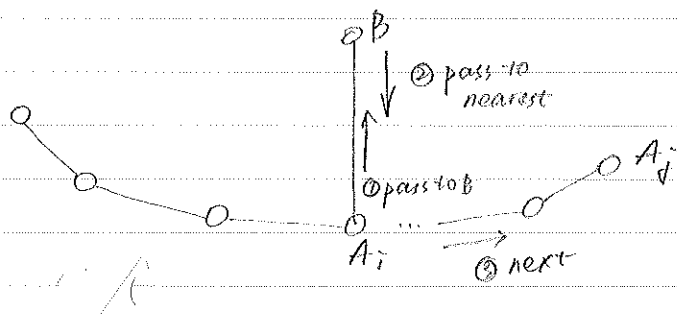
when  $n \rightarrow \infty$ , we have

$$\mathbb{E}[l_{avg}] \sim \frac{2}{p} - 1 + \frac{1}{n-1} \left( \frac{4}{p} - \frac{3}{p^2} - 1 \right) \rightarrow \frac{2}{p} - 1$$

if we don't have central node B,  
then every shortest path length from  $A_i \rightarrow A_j$  (where  $j = i+k$ ) is  $k$ ,  
then

$$\mathbb{E}[l_{avg}] = \frac{1}{n(n-1)} \sum_{i=1}^n \sum_{k=1}^{n-1} k = \frac{n}{2}$$

(c) This algorithm will always find the shortest path, except one special condition, when The closest node on the ring to destination B thinks is also  $A_i$ , then the route seems:



This condition can also be described as there is only one node along the way from  $A_i$  to  $A_j$  connect to B (except  $A_{j-1}$ , then  $A_{j-1}$  will not send packet to B, it will send it to  $A_j$ )

How close to the "shortest" ?

This special case = "shortest" + 1