

Final Report

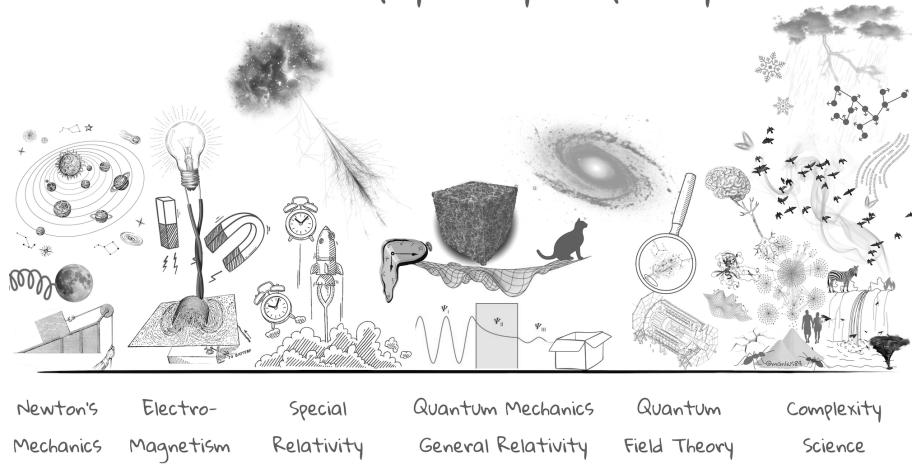
Physics of Complex Networks: Structure and Dynamics

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Areas of physics by complexity



Project # X:

Surname, name

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1 | Explosive percolation

Task leader: Lorenzo Rizzi

1.1 | Percolation theory and phase transitions

Percolative processes were initially introduced on specific and regular networks (e.g. D -dimensional lattices) to model physical phenomena such as percolation of water in porous stones. However, nothing prevents us from applying the percolation's paradigm to arbitrary network topologies. Defining p as the probability that a randomly chosen edge (or node) is removed from the network, then a classical result from percolation theory is that, for certain networks topologies, a phase transition (PT) occurs as p is varied. If we define S as the probability that a randomly chosen node belongs to the GCC (our *order parameter*), then, for $N \rightarrow \infty$ (*thermodynamic limit*), we have $S = 0$ for $p < p_c$ and $S = S(p) \neq 0$ for $p > p_c$.

It is a standard result [cita!] that classical random percolation on networks displays a *continuous* phase transitions, meaning that, at criticality, $S(p_c) = 0$ and the order parameter has no discontinuous behaviour around the critical point. In addition, there are various other indicators of an incoming phase transition. We'll define n_s as the number of (finite) clusters of size s per node and χ the average cluster size:

$$\chi = \frac{\sum_s n_s s^2}{\sum_s n_s s} \quad (1.1)$$

In second-degree PT, at criticality χ is expected to diverge $\chi \sim |p - p_c|^{-\nu}$ and the cluster distribution n_s reduces to a power law $n_s \sim s^{-\tau}$.

However, in 2009, an inspiring article from Achlioptas et Al. [2] proposed a new type of percolation process that, allegedly, lead to a discontinuous type of transition (called *explosive percolation*). However, various posterior papers [cita!] have proven that PT to be a continuous one. In the present task, we are going to explore and simulate Achlioptas process(es) on various network topologies to recreate the explosive percolation behaviour.

1.2 | Achlioptas processes on random graphs

Classical percolation prescribe the removal (or addition) of randomly selected edges (or nodes). As mentioned in Par 1.1, this random procedure leads to a continuous phase transitions. However, one can modify the rule according to which edges are removed (or added) to obtain new type of percolation processes.

We will proceed as follows. We start with N nodes and no edge connectivity. At each step of our simulation, we are going to add a new link connecting two nodes

in the graph. If those nodes are chosen at random, then we are basically performing classical (bond) percolation and building an ER network which is expected to generate a GCC when $\langle k \rangle = 1$, i.e. when the number of added edges m is $\frac{1}{2}N$. However, we can bias the choice of nodes to connect imposing new *selection rules*. In [2], two of such rules are presented: *Product Rule* (PR) and *Sum Rule* (SR). Their mechanism is quite easy: at each iteration, select two pairs of candidate nodes $(u_1, v_1), (u_2, v_2)$. Let U_i, V_i be the dimension of the cluster to which u_i, v_i belongs. Then, PR (SR) rule prescribe to select and connect the pair of nodes that minimizes the quantity $U_i \cdot V_i$ ($U_i + V_i$), while discarding the other. The idea behind this selection rule is to postpone the formation of a GCC biasing the choice towards small clusters. PR and SR are examples of *unbounded rules*; at variance, *bounded rules* treats all cluster whose size is larger than K equally. When $K = 1$, we talk about the Bohman and Frieze (BF) rule: when possible, always select the edge that connects two isolated nodes.

As of now, we have 4 different protocols with which we can repeatedly add edges and grow a network (ER-like, PR, SR, BF). Simulations over 10 independent realizations when $N = 10^6$ are shown in Fig. 1.1a. As expected, ER growth (i.e. random rule selection) displays a continuous phase transition when $m/N = \frac{1}{2}\langle k \rangle = 0.5$. On the contrary, both PR and SR rules induces a particularly sharp transition called *explosive* because of its abrupt nature. In fact, it is so sharp that it may resembles a first-degree discontinuous PT. This behaviour is due to the fact that the competition mechanism (either SR or PR) tends to suppress the formation of large components, generating the necessary "powder keg" (i.e., abundant small-sized clusters, [?]) which then triggers the abrupt transition. In App. 1.4.1, we propose the approach performed in [2] to investigate the nature of this PT.

However, not all selection rule lead to an allegedly discontinuous PT: using BF procedure, a continuous transition is resumed. Along with the LCC, one can also study the behaviour of the average (finite) cluster size χ , defined as in Par.1.1 (Fig.1.1b). Simulations are run for a large but finite value of N , so we can't expect to see a divergence, but results are anyway convincing and show a marked peak in both ER and BF rules around their critical points. Surprisingly enough, PR and SR too display a similar divergent behaviour, which is not to be expected for first-degree PT. To characterize even further what is happening at criticality, we can study the cluster distribution n_s around m_c (discussed in greater details in App. 1.4.2). Again, one can easily show that when $m \approx m_c$, all 4 distributions converge to a power law, suggesting again a continuous-like behaviour for PR and SR rules too. As a matter of fact, explosive percolation was proven to be a continuous PT (cita!). Very steep, but still continuous.

1.3 | Explosive percolation in SF networks

We now turn our attention to a different network topology, i.e. scale-free networks whose degree distribution $P(k) \sim k^{-\gamma}$, using a configuration model. We proceed as illustrated in [4]. Let N be the initial number of initially disconnected nodes. Sampling from a power law, we associate to each node a fixed amount of stubs and we gradually proceed to connect them following either a PR rule either a random choice (of course, when connecting stubs at random we fall back on the classical percolation problem on

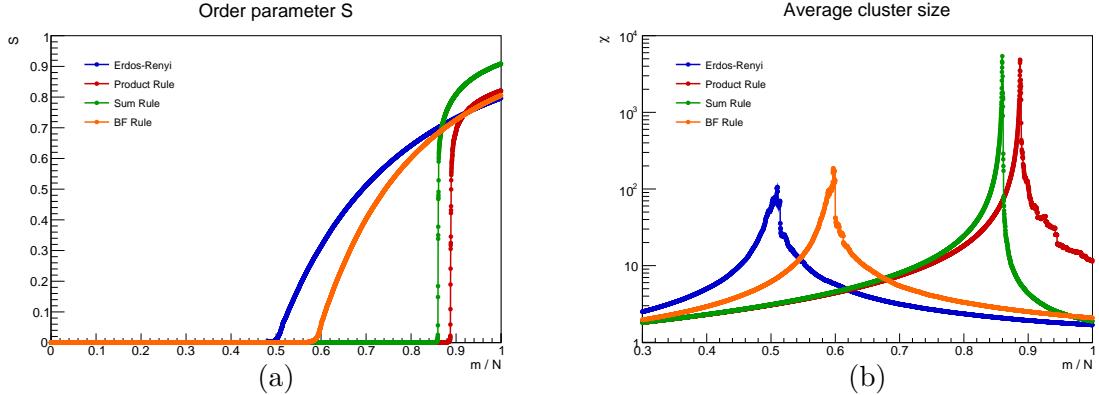


Figure 1.1: (a) LCC size vs. added edges m/N , $N = 10^6$. Both ER and BF protocol give rise to a continuous phase transition, while competitive rule like PR and SR generates a seemingly looking discontinuous PT (b) Average cluster size vs. m/N , $N = 10^6$. As expected, χ peaks when m/N gets closer and closer to the critical point. Strangely enough, this is true for all generative mechanisms

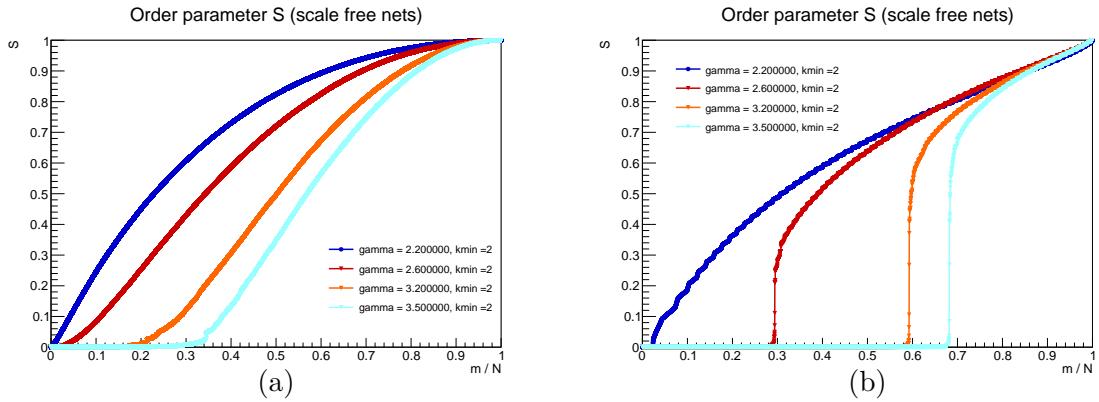


Figure 1.2: (a) LCC size vs. added edges m/N , $N = 10^6$, randomly connecting stubs until a power law is reached (classical percolation on SF networks) (b) LCC size vs. added edges m/N , $N = 10^6$, using PR rule to connect stubs. Averages on 10 independent realizations

scale-free networks). Results for S are shown in Fig 1.2a, 1.2b. When performing a random connection between stubs (classical percolation on SF networks), one should expect to see a critical behaviour only when $\gamma > 3$, since $\kappa \rightarrow \infty$ for $\gamma < 3$, regardless of k_{min} . In fact, when $\gamma < 3$, the order parameter smoothly increases and is 0 only when $m = 0$. When using PR rule, we observe again the abrupt change when $m \approx m_c(\gamma)$

The most interesting result is, however, that for $\gamma = 2.6 < 3$ a phase transition is now observed. In fact, one can show [4], [3] that, when using PR, the threshold below which the GCC is always observed (thus no PT) is $\gamma = \gamma_c \approx 2.4$. In older papers, researcher pointed out that for $\gamma > 3$, the PT is of the first order (a proper explosive percolation) whereas when $\gamma_c < \gamma < 3$ it is continuous. And in fact, by visually inspecting Fig. 1.2b we can see why this was claimed (when $\gamma = 2.6$, the). However, as already mentioned, looks can be deceiving: even if highly abrupt, those PT are still of the second order.

1.4 | Supplementary material

1.4.1 Scaling law for Δm

In its seminal work [2], Achlioptas proposes an operational method to decide whether the observed PT is continuous or discontinuous. Consider again the procedure presented in Par. 1.1, where edges are gradually added $m = m(t) = t$ following different protocols (ER, PR, SR, BF) and the LCC size is monitored. We will define two edge value m_0 and m_1 at different times such that:

$$\begin{cases} m_0 = \min_{m < M} \{S > \sqrt{N}\} \\ m_1 = \min_{m < M} \{S > 0.5N\} \end{cases} \quad (1.2)$$

Put in other words, m_0 is the minimum number of edges needed for the LCC to be larger than $0.5N$ (and similarly for m_1). The difference Δ , called transition window, is defined as $\Delta = m_1 - m_0$ and provide a quantitative way to define how abrupt the PT is¹.

As claimed in [2], Δ should scale linearly for continuous PTs, $\Delta \sim N$. So by observing the scaling behaviour of Δ in simulations, one can characterize a bit further the PT. Results are shown in Fig. 1.3a. For both ER and BF rule, $\frac{\Delta}{N}$ seems indeed to converge to a finite value when N is large enough and the results we obtained are compatible with Achlioptas's findings. At variance, when using PR or SR rule, the curves tend to collapse at 0, suggesting a sub-linear behaviour. And in fact, plotting $\frac{\Delta}{N^\alpha}$ with $\alpha = \frac{2}{3}$ (Fig. 1.3b), results from PR and SR now stabilize to a small but different from 0 value (again, in agreement with [2]). This means that explosive percolation is characterized by a sub-linear scaling law of the critical window:

$$\Delta \sim N^{\frac{2}{3}}$$

If m_0 is interpreted as an estimate of the critical point and m_1 a point where the GCC has already emerged, than one can see the distance between the percolating phase and the critical point gets smaller and smaller when $N \rightarrow \infty$. This implies that, at criticality, a constant fraction of the vertices is accumulated into a single giant cluster within a sub-linear number of steps [?]

However, in 2009, Ziff [5] showed that, for the regular percolation on a 2D lattice, $\Delta \sim N^\alpha$ with $\alpha \neq 1$, so this is not conclusive evidence that explosive percolation is a discontinuous PT. It is today accepted that EP under Achlioptas processes are actually continuous PTs, but with a universality class different from all the others percolative processes.

1.4.2 Cluster size distribution

Let us investigate further the behaviour of the cluster size distribution of continuous PTs. Defining n_s as the number of clusters of size s per node, then out of criticality n_s has exponentially distributed tails. When approaching the critical point, the

¹The choice of the endpoints is, up to a certain extent, arbitrary. The value of m_0 is chosen because, usually, at criticality the LCC scale logarithmically with N , and thus provides an estimate of the critical point

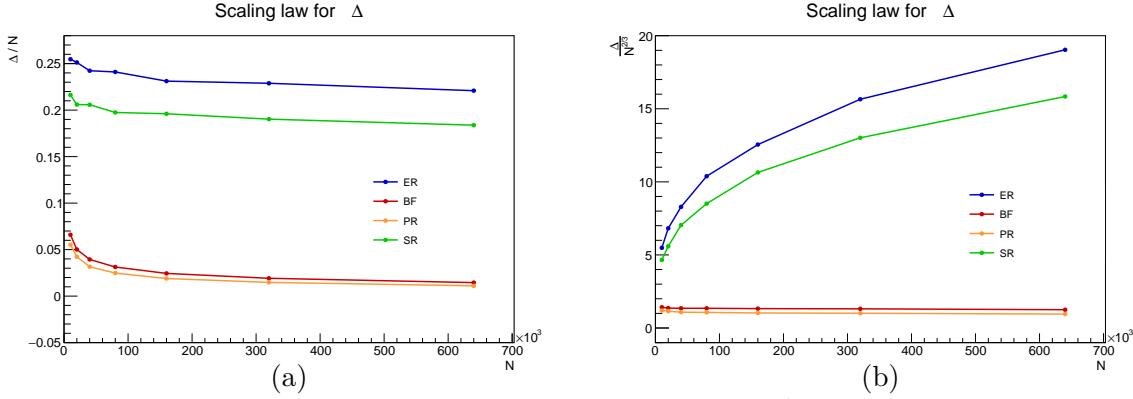


Figure 1.3: (a) LCC size vs. added edges m/N , $N = 10^6$, randomly connecting stubs until a power law is reached (classical percolation on SF networks) (b) LCC size vs. added edges m/N , $N = 10^6$, using PR rule to connect stubs. Averages on 10 independent realizations

distribution becomes a power law

$$n_s \sim s^{-\tau} \text{ for large } s$$

where τ is usually called the Fisher exponent. This power law is another strong indicator of the onset of a second order PT.

Thus, we can collect the cluster distribution n_s at different value of m/N (centered around the critical point). Results carried out for each percolative process as those presented in Par. 1.1 (Erdos-Renyi, Product Rule, Sum Rule, BF rule) are shown in Fig. 1.4. And indeed, when $m \sim m_c$, the distribution gets closer and closer to a power law (a straight line in a log-log plot) in all cases, providing more evidence that explosive percolation is a continuous PT.

1.4.3 Again on SF networks

In Par.??, explosive percolation was presented on scale-free networks. In this appendix, we are going to show more processed data and explain the theoretical framework behind SF networks.

Using our configuration model, we will impose a discrete degree distribution $P(k)$:

$$P(k) = \frac{1}{Z} k^{-\gamma} \quad (1.3)$$

To normalize it, we need to set at least two boundaries, k_{min}, k_{max} . We choose $k_{max} = k_{min}N^{\frac{1}{\gamma-1}}$, i.e. the natural cutoff and k_{min} is a free parameter:

$$Z = \sum_{k_{min}}^{k_{max}} k^{-\gamma}$$

As $N \rightarrow \infty$, we can safely assume $k_{max} = \infty$ for computations purposes.

For uncorrelated networks, the presence of a GCC is conditioned to the Molloy-Reed coefficient κ :

$$\kappa = \frac{\langle k^2 \rangle}{\langle k \rangle}$$

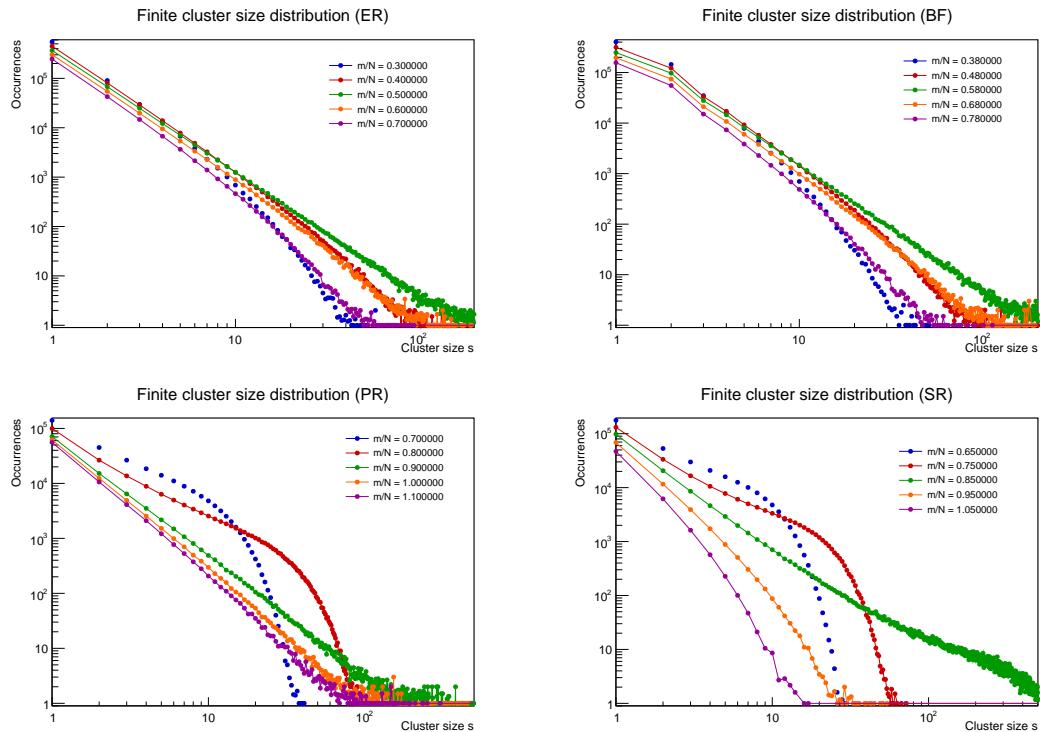


Figure 1.4: *Finite cluster size distribution at and around criticality.* As expected, when $m \approx m_c$, the distribution appears approximately as a power law (the critical value can be estimated inspecting Fig. 1.1a). Simulation run on networks with $N = 10^6$, over 10 independent realizations

Using Eq. 1.3, we can compute the statistical moments. Setting $k_{min} = 1$:

$$\begin{aligned}\langle k^2 \rangle &= \frac{1}{Z} \sum_{k_{min}}^{\infty} k^{2-\gamma} = \frac{\zeta(\gamma - 2)}{\zeta(\gamma)} \\ \langle k \rangle &= \frac{1}{Z} \sum_{k_{min}}^{\infty} k^{1-\gamma} = \frac{\zeta(\gamma - 1)}{\zeta(\gamma)}\end{aligned}\tag{1.4}$$

whereas, for $k_{min} = 2$,

$$\begin{aligned}\langle k^2 \rangle &= \frac{1}{Z} \sum_{k_{min}}^{\infty} k^{2-\gamma} = \frac{\zeta(\gamma - 2) - 1}{\zeta(\gamma) - 1} \\ \langle k \rangle &= \frac{1}{Z} \sum_{k_{min}}^{\infty} k^{1-\gamma} = \frac{\zeta(\gamma - 1) - 1}{\zeta(\gamma) - 1}\end{aligned}\tag{1.5}$$

2 | Task title...

Task leader: Author name(s)...

Structure as¹:

- A short (max 1 page) explanation of the task, including references. Include mathematical concepts.
- Max 2 pages for the whole task (including figures)
- It is possible to use appendices for supplementary material, at the end of the report. Max 5 pages per task

A total of 3 pages + 5 supplementary pages per task

2.1 | A section...

Reference examples: book [?], article [?], website [1]

2.2 | Another section...

¹Remove this part from the report

3 | Bibliography

- [1] Protecting critical infrastructure from a cyber pandemic — weforum.org. <https://www.weforum.org/agenda/2021/10/protecting-critical-infrastructure-from-cyber-pandemic/>. [Accessed 29-Mar-2023].
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