

# RANDOM GRAPHS PROJECT

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**Description:** In this project, we will analyze a common random graph model, the Erdős–Rényi model. We will use basic probability theory and simulations to understand the properties and behavior of this random graph model, with an emphasis on these properties as the size of the graph grows. To begin, we will first review basic graph theory and probability theory. Then, we will examine the degree distribution of nodes in this model, the expected number of cliques, and study an important property in random graph theory: the “threshold property”. In addition, we will examine the probabilistic method, an interesting proof technique that is frequently used to prove statements about random graph models.

## Overview of Project

- (1) Week 1: Review graph theory fundamentals and basic probability.
- (2) Week 2: Introduce Erdős–Rényi graph model and basic simulations.

## 1. GRAPH THEORY AND PROBABILITY REVIEW (WEEK 1)

We first review basic graph theory concepts.

**Definition 1.1** (Graph). A graph  $G = (V, E)$  is a set of vertices (or nodes)  $V = \{1, \dots, n\}$  and a set of edges  $E \subseteq V \times V$ .

A simple way to represent the edges in a graph is with an adjacency matrix.

**Definition 1.2** (Adjacency matrix). For a graph  $G = (V, E)$  on  $n$  nodes, the adjacency matrix  $A$  of  $G$  is an  $n \times n$  matrix such that  $A_{ij} = 1$  if there is an edge between nodes  $i$  and  $j$  and zero otherwise.

**Exercise 1.1.** Let  $V = \{1, 2, 3\}$  be the vertex set of a graph  $G$ . How many graphs are there on this vertex set? Draw all possible graphs on this vertex set. Determine the total number of graphs on  $V = \{1, 2, 3, 4\}$  and try to extend this formula to the general case when  $V = \{1, 2, \dots, n-1, n\}$  (This is more challenging. To do this, think about how many  $n \times n$  symmetric matrices there are with zero on the diagonal and only 0 or 1 on the off-diagonal. Then note that for each adjacency matrix, there is a corresponding graph).

**Definition 1.3** (Path). A path between nodes  $i$  and  $j$  is a sequence of distinct edges  $(e_1, \dots, e_m)$  connecting  $i$  and  $j$  such that all nodes along the sequence of edges are distinct.

Informally, a path is a sequence of edges that allows one to “walk” from node  $i$  to node  $j$  along edges in  $G$ .

**Definition 1.4** (Connected Nodes and connected Graph). Two nodes  $i$  and  $j$  are connected if there exists a path between  $i$  and  $j$ . A graph is called connected if all  $\binom{n}{2}$  pairs of nodes are connected.

**Exercise 1.2.** Draw an example of a graph on 5 nodes  $V = \{1, 2, 3, 4, 5\}$  such that three of the nodes are connected and the other two are not connected.

**Definition 1.5** (Isolated Node). A node is called isolated if it does not have an edge with any other node in the graph.

**Definition 1.6** (Clique). A clique  $C \subseteq V$  of a graph  $G = (V, E)$  is a set of nodes such that for every pair  $(i, j)$  in  $C$ ,  $i$  and  $j$  are connected. That is, the subgraph induced by  $C$  is complete.

**Exercise 1.3.** Draw an example of a graph on 5 nodes  $V = \{1, 2, 3, 4, 5\}$  with a 3 clique and a graph on 5 nodes with a 5 clique. (Note that a graph on  $n$  nodes containing an  $n$  clique is called a complete graph on  $n$  nodes, denoted by  $K_n$ ).

We now introduce the degree of a node.

**Definition 1.7.** Let  $i \in V$  be a node of a graph  $G = (V, E)$  with adjacency matrix  $A$ . Then, the degree of node  $i$ , denoted by  $d(i)$ , is the number of edges connecting  $i$  to other nodes in the graph; that is,

$$d(i) = \sum_{j \in V} A_{i,j}.$$

We now review some basic probability theory that will be used throughout this project.

**Definition 1.8** (Expected value). *The expected value of random variable  $X \in \{0, 1, 2, 3, \dots\}$  with probability mass function  $p$  is defined as*

$$E(X) = \sum_{x=0}^{\infty} x \cdot p(x)$$

*For a sequence  $\{X_n\}$  of random variables, it always holds that  $E(\sum_{n=1}^N X_n) = \sum_{n=1}^N E(X_n)$ , even if the  $\{X_n\}$  are dependent.*

**Proposition 1.1.** *Let  $X$  be a random variable and let  $I$  be an indicator random variable that is 1 when  $X \in A$  and 0 when  $X \notin A$ . Then,*

$$E(I) = P(X \in A) .$$

**Exercise 1.4.** *Prove this result.*

As an example, let  $X \sim N(0, 1)$  and let  $A = [0, \infty)$ . Then, if  $I$  is an indicator random variable that is 1 when  $X \in A$  and 0 otherwise, then  $P(X \in A) = 1/2$  (check this!), so that  $E(I) = 1/2$  too.

**Definition 1.9.** *Let  $n$  be an integer and  $p \in [0, 1]$ . A discrete random variable  $X$  has a binomial distribution  $\text{Binomial}(n, p)$  when the probability mass function of  $X$  is*

$$\mathbb{P}(X = k) = \binom{n}{k} p^k (1 - p)^{n-k}, \quad k \in \{0, 1, \dots, n-1, n\} .$$

**Exercise 1.5.** *Show that if  $X$  has a  $\text{Binomial}(n, p)$  distribution then  $E(X) = np$ .*

**Definition 1.10.** *Let  $\lambda > 0$ . A discrete random variable  $X$  has a  $\text{Poisson}(\lambda)$  distribution when the probability mass function of  $X$  is*

$$\mathbb{P}(X = k) = \frac{\lambda^k \exp(-\lambda)}{k!} .$$

**Exercise 1.6.** *Prove that if  $X \sim \text{Poisson}(\lambda)$ , then  $E(X) = \lambda$ .*

Next week, we will show an interesting relationship between the binomial and Poisson random variables that will be helpful when studying random graphs.

**Definition 1.11.** *Let  $A$  and  $B$  be events.  $A$  and  $B$  are said to be independent when*

$$P(A \text{ and } B) = P(A)P(B)$$

## 2. ERDŐS–RÉNYI MODEL (WEEK 2)

We now introduce the Erdős–Rényi (ER) model. To do this, we fix an integer  $n$  and a value  $p \in [0, 1]$ , which controls the probability nodes connect to each other. To simulate an ER model, we do the following: For each pair of nodes  $(i, j) \in V^2$  with  $i < j$ , add an edge between nodes  $i$  and  $j$  independently with probability  $p$ . There

are a total of  $\binom{n}{2} = \frac{n(n-1)}{2}$  possible edges in the graph.

In the previous section, we described the degree of a node  $i$  for a deterministic graph. Now, when discussing a random graph, the degree of a node for each simulation is random, and so we therefore want to talk about the *degree distribution* of a node.

**Exercise 2.1.** *Simulate 1000 ER graphs with  $n = 10, p = 1/5$ .*

- (1) *For each graph, compute the degree of node 1, using the formula*

$$\text{deg}(1) = \sum_{j=1}^{10} A_{1j} ,$$

*where  $A$  is the adjacency matrix of the graph. Make a histogram of these 1000 values using the command  $\text{hist}(\text{deg}_1)$ , where  $\text{deg}_1$  is the vector that contains the degrees of the 1000 graphs you generated. Compute the expected value of  $\text{deg}_1$  and the variance of  $\text{deg}_1$  using the R commands  $\text{mean}(\text{deg}_1)$  and  $\text{var}(\text{deg}_1)$ . Next we will show that these values are equal to  $p(n-1)$  and  $p(1-p)(n-1)$ .*

- (2) *We will also examine numerically the probability that node 1 is isolated. Recall that this means that node 1 does not connect to any other node. For each simulation  $i$ , compute the variable*

$$\text{isolated}_i := I(\text{node 1 is isolated})$$

*To check if a node is isolated, we can just check if the sum of row 1 of  $A$  is zero, because if this row sum is zero, then node 1 does not connect to any other nodes. So,*

$$\text{isolated}_i = I\left(\sum_{j=1}^n A_{1,j} = 0\right) .$$

*Compute*

$$(1) \quad \frac{1}{1000} \sum_{i=1}^{1000} \text{isolated}_i ,$$

*where  $\text{isolated}_i$  is the value of isolated for the  $i$ th simulation. This should approximate the probability that node 1 is isolated, which we will show next week is equal to  $(1-p)^{n-1}$ . Compare the true value of  $(1-p)^{n-1}$  to the approximation you found in (1) when  $n = 10$  and  $p = 1/5$ . Are these numbers close?*

To describe the degree distribution of a node in an ER model, we need the following definition.

**Definition 2.1** (Binomial Distribution). *Let  $X_1, \dots, X_n$  be a sequence of independent and identically distributed Bernoulli random variables. That is,*

$$X_i = \begin{cases} 1, & \text{with probability } p \\ 0, & \text{with probability } 1-p . \end{cases}$$

Then,  $\sum_{i=1}^n X_i$  is distributed according to a Binomial distribution with parameters  $n$  and  $p$ .

**Exercise 2.2.** Recall that for independent variables  $X_1, \dots, X_n$ :

$$\text{Var}\left(\sum_{i=1}^n X_i\right) = \sum_{i=1}^n \text{Var}(X_i).$$

That is, the variance of a sum of independent variables is just the sum of their individual variances. Using this result, and the representation of a Binomial distribution given in Definition 2.1, prove that the variance of a  $\text{Binomial}(n, p)$  random variable is  $np(1-p)$ .

We have the following result:

**Proposition 2.1.** The degree distribution of any vertex  $i$  is  $\text{Binomial}(n-1, p)$ ; that is,

$$\mathbb{P}(d(i) = k) = \binom{n-1}{k} p^k (1-p)^{n-1-k}.$$

**Exercise 2.3.** Prove this result using the definition of a binomial random variable given in Definition 2.1 as well as the definition of a degree, which is

$$\text{deg}(i) = \sum_{j=1, j \neq i}^n A_{i,j}.$$

From this result, we know a lot about the expected degree of a node and its variance, which we prove below.

**Proposition 2.2.** Let  $G$  be an ER graph on  $n$  nodes with parameter  $p \in [0, 1]$ . Then,

$$E(\text{deg}(i)) = p(n-1), \quad \text{var}(\text{deg}(i)) = p(1-p)(n-1).$$

In addition, we have that  $\mathbb{P}(\text{deg}(i) = 0) = (1-p)^{n-1}$ . From this, we see that  $\mathbb{P}(\text{node } i \text{ is isolated}) = (1-p)^{n-1}$ .

**Exercise 2.4.** Prove the result above, using the expression for the variance of a Binomial random variable from Exercise 2.2.

### 3. CLIQUES

In the ER model, it is possible to write in closed form the expected number of cliques. To do this, we will introduce a common probabilistic method that is often used when determining the expected number of objects (in our case, cliques) that appear.

To make things as concrete as possible to begin, we will first study the expected number of triangles (3-cliques) in an ER model. To do this, note that if we define

$\Delta_{i,j,k}$  to be an indicator that is equal to one if nodes  $i, j, k$  are in a triangle, then we can write

$$X = \sum_{i,j,k} \Delta_{i,j,k}, \text{ where } \Delta_{i,j,k} = \begin{cases} 1, & \text{with probability } p^3 \\ 0, & \text{with probability } 1 - p^3 \end{cases}$$

To find  $E(X)$ , the expected number of triangles in  $G$ ,

$$E(X) = \binom{n}{3} E(\Delta_{i,j,k}) = \binom{n}{3} p^3.$$

For example, set  $p(n) = \frac{d}{n}$  for some constant  $d$ . Then,  $E(X) = \binom{n}{3} \frac{d^3}{n^3} \approx \frac{d^3}{6}$ .

**Exercise 3.1.** *Simulate 1000 ER graphs with  $n = 10$  and  $p = 1/2$ . For each graph, compute the number of triangles and compute the average number of triangles in the 1000 graphs. Compare this average to the true expected value, which by the previous work is  $\binom{10}{3}(1/2)^3 = 15$ . You can use the following result that relates the trace of the cube of the adjacency matrix to the number of triangles in a graph:*

$$\text{trace}(A^3)/6 = \text{number of triangles in } G.$$

If one is interested in the distribution of  $X$ , then one might try to argue that since  $X$  is a sum of identically distributed Bernoulli random variables, then  $X$  would have a binomial distribution. However, these Bernoulli random variables are not independent. The following exercise will help show why this is the case.

**Exercise 3.2.** *To understand why the  $\{\Delta_{ijk}\}_{i,j,k=1}^n$  are not independent, consider two random variables  $\Delta_{1,2,3}$  and  $\Delta_{1,2,4}$ . Recall that two random variables are dependent if when we condition on one of their values, the distribution of the other variable changes. In this exercise, we will use this definition to show that  $\Delta_{1,2,3}$  and  $\Delta_{1,2,4}$  are dependent.*

- (1) Compute  $\mathbb{P}(\Delta_{ijk} = 1)$ .
- (2) Now compute  $\mathbb{P}(\Delta_{1,2,3} = 1 | \Delta_{1,2,4} = 1)$  by using the formula  $\mathbb{P}(A|B) = \mathbb{P}(A \text{ and } B)/\mathbb{P}(B)$ . Are these two values the same? Give conditions on the value  $p$  such that these two random variables are independent.

The following exercise will derive the expected number of cliques in a ER model.

**Exercise 3.3.** *Let  $X$  denote the number of  $k$ -cliques in an ER model for an integer  $k$ . Using the same argument as above, show that*

$$E(X) = \binom{n}{k} p^{\binom{k}{2}}.$$

(Hint: try the case when  $k = 4$ , since  $k = 3$  was done above. Think about what must happen for four nodes to all be connected. How many edges must exist between the four nodes?).

## 4. INCREASING PROPERTIES AND THRESHOLD FUNCTIONS

As is the case for most of the results in this project, we are interested in the behavior of the ER model as the graph gets larger (i.e., as  $n \rightarrow \infty$ ). To explore this, we assume that  $p = p(n)$  is a function of  $n$  and we simulate  $G \sim G(n, p(n))$  as  $n \rightarrow \infty$ . We have the following result about the degree distribution of such a graph:

**Proposition 4.1.** *Assume that  $np(n) \rightarrow c$  as  $n \rightarrow \infty$ . Then,*

$$\mathbb{P}(d(i) = k) \rightarrow \frac{c^k e^{-c}}{k!}.$$

*That is, the degree distribution of any node approaches a Poisson distribution with parameter  $c$ .*

**Exercise 4.1.** *Prove this result. (Hint: First show that if  $x_n \rightarrow x$  as  $n \rightarrow \infty$ , then  $(1 - \frac{x_n}{n})^n \rightarrow e^{-x}$  as  $n \rightarrow \infty$ . To show this, use the fact that  $(1 - \frac{1}{n})^n \rightarrow e^{-1}$  and then use the continuity of limits of continuous functions.*

We now study the threshold properties of ER models. For example, what is the probability that  $G(n, p(n))$  contains a clique of size 4 as  $n \rightarrow \infty$ ? Clearly, as  $p \rightarrow 0$ , this will happen with smaller and smaller probability, but as  $p \rightarrow 1$ , then this will happen with probability closer and closer to 1. Therefore, one can ask, what is the “cutoff” for this behavior? That is, what is the behavior of  $p(n)$  that will guarantee that  $G(n, p(n))$  has a four clique with probability 1?

To do this, we introduce a very common proof technique that is used when studying random graphs.

**Proposition 4.2** (First Moment Method). *Let  $X$  be an integer-valued random variable. Then,  $P(X > 0) \leq E(X)$ .*

*Proof.* Note that since  $X$  only takes integer values, we have that  $P(X > 0) = P(X \geq 1)$ . By Markov’s inequality, we have that  $P(X \geq 1) \leq E(X)$ , so that  $P(X > 0) \leq E(X)$ , as claimed.  $\square$

We will use this proposition to prove the following result.

**Proposition 4.3.** *If  $X_n$  is a sequence of integer-valued random variables and  $E(X_n) \rightarrow 0$ , then  $P(X_n = 0) \rightarrow 1$  as  $n \rightarrow \infty$ .*

*Proof.* By the result above, we have that  $0 \leq \lim P(X_n > 0) \leq \lim E(X_n) = 0$ , so that  $\lim P(X_n = 0) = 1$ , as claimed.  $\square$

Now, a natural question to ask is then, if  $E(X_n) \rightarrow \infty$  then is it true that  $P(X_n > 0) \rightarrow 1$ ? The answer is no, as the following example shows.

**Example 4.1.** *Let  $X_n$  be an integer-valued random variables such that*

$$X_n = \begin{cases} n^2, & \text{with probability } 1/n \\ 0, & \text{with probability } 1 - 1/n. \end{cases}$$

*Then it is easy to see that  $E(X_n) = n \rightarrow \infty$  but  $P(X_n = 0) \rightarrow 1$ .*

We now study the threshold properties of ER models. For example, what is the probability that  $G(n, p(n))$  contains a clique of size 4 as  $n \rightarrow \infty$ ? Clearly, as  $p \rightarrow 0$ , this will happen with smaller and smaller probability, but as  $p \rightarrow 1$ , then this will happen with probability closer and closer to 1. Therefore, one can ask, what is the “cutoff” for this behavior? That is, what is the behavior of  $p(n)$  that will guarantee that  $G(n, p(n))$  has a four clique? Before doing this, we first introduce some notation.

**Definition 4.1.** We say that a sequence  $\{x_n\}_{n=1}^{\infty}$  is  $o(n^\alpha)$  if  $\frac{x_n}{n^\alpha} \rightarrow 0$  as  $n \rightarrow \infty$ .

**Exercise 4.2.** Give an example of a sequence that is  $o(n)$  and one that is  $o(n^2)$ . Now prove that if  $\{x_n\}$  is  $o(n^\alpha)$  then  $\{x_n\}$  is  $o(n^\beta)$  when  $\alpha < \beta$ . Finally, prove that if  $\{x_n\} = o(n^\alpha)$ , then  $\{x_n^\beta\} = o(n^{\alpha \times \beta})$ .

We will use the first moment method to prove the following result:

**Proposition 4.4.** If  $p(n) = o(n^{-2/3})$ , then as  $n \rightarrow \infty$ ,

$$\mathbb{P}(G(n, p) \text{ contains a clique of size at least 4}) \rightarrow 0.$$

*Proof.* Let  $I$  be the set of 4-tuples containing the indices  $\{1, \dots, n\}$ . Then, we define  $X_i$  to be an indicator variable that is 1 when the four nodes in the  $i$ th 4-tuple are all connected. Then, we define  $X \equiv \sum_{i \in I} X_i$ , and

$$E(X) = E\left(\sum_{i \in I} X_i\right) = \binom{n}{4} p^6 \sim \frac{n^4 p^6}{24}.$$

The second equality follows since  $|I| = \binom{n}{4}$ . Since  $p(n) = o(n^{-2/3})$ , we have that  $n^4 p^6 = o(1)$ . To show this, note that if  $p(n) = o(n^{-2/3})$ , then  $p(n)^6 = o(n^{-4})$ , so that  $n^4 p^6 \rightarrow 0$ . So that  $E(X) \rightarrow 0$ . Therefore, by the first moment method, we have that  $0 \leq P(X > 0) \leq E(X) \rightarrow 0$ , so that  $P(X > 0) \rightarrow 0$ . Therefore, since  $P(X > 0) = P(G(n, p) \text{ contains a clique of size 4})$ , we have that  $\mathbb{P}(G(n, p) \text{ contains a clique of size 4}) \rightarrow 0$ , as claimed.  $\square$

We will now extend this in the following result:

**Proposition 4.5.** If  $p(n) = o(n^{-\frac{2}{k-1}})$ , then as  $n \rightarrow \infty$ ,

$$\mathbb{P}(G(n, p) \text{ contains a clique of size at least } k) \rightarrow 0.$$

**Exercise 4.3.** Prove this result using the same argument as above.

In this section, we gave sufficient conditions on the  $p(n)$  that guarantee  $k$  cliques in an ER model. Next week, we will provide necessary conditions and will therefore provide a complete understanding of the relationship between  $p(n)$  and the existence of  $k$ -cliques.

We can specialize this to the case of a triangle.

**Proposition 4.6.** If  $p(n) = o(n^{-1})$ , then  $P(G(n, p(n)) \text{ contains a triangle}) \rightarrow 0$  as  $n \rightarrow \infty$ .



**Exercise 4.4.** For each  $n \in \{10, 100, 10^3, 10^4\}$ , generate 100 ER graphs with  $p = 1/n^2$ . For each simulation, count the number of 3-cliques in the graph using the relation:

$$\text{trace}(A^3)/6 = \text{number of 3-cliques in } G.$$

Then, for simulation  $i$ , let  $x_i = 1$  if simulation  $i$  contains a 3 clique and 0 if not. We can estimate the probability that  $G(n, 1/n^2)$  has a 3-clique by taking  $\frac{1}{n} \sum_{i=1}^{100} x_i$ . Compute this probability for each  $n \in \{10, 100, 10^3, 10^4\}$ . Plot these probabilities on the  $y$ -axis and  $\{10, 100, 10^3, 10^4\}$  on the  $x$ -axis. What behavior do you see? Is this consistent with Proposition 4.6? Now, repeat this exercise with the same values of  $n$  but  $p(n) = 1/\sqrt{n}$ . Is the behavior of the plot different in this case, and is this consistent with the previous proposition?

We will demonstrate that this is true using simulations. To do this, we will use the following result.

**Proposition 4.7.** The number of triangles in an undirected graph is  $\text{tr}(A^3)/6$ .

**Exercise 4.5.** Prove this result.

We begin with a definition of *monotone increasing*. Informally, a property is monotone increasing whenever adding an edge to a graph does not destroy the property.

**Definition 4.2.** Let  $P$  be a property of a graph  $G = (V, E)$ . We say that  $P$  is monotone increasing if  $P$  also holds for the graph  $\tilde{G} = (V, E \cup \{e\})$  where  $e$  is any vertex not in  $G$ .

Some examples of monotone increasing functions include the existence of a  $k$ -clique, connectivity. A monotone increasing property is called non-trivial whenever the empty graph never has this property and the complete graph always has this property. We use the notation  $\mathbb{P}(G_{n,p} \in P)$  to denote the probability that  $G_{n,p}$  has property  $P$ .

**Definition 4.3.** A function  $\tilde{p}(n)$  is a threshold for a monotone increasing property  $P$  if

$$\lim_{n \rightarrow \infty} \mathbb{P}(G_{n,p} \in P) = \begin{cases} 1, & \frac{p(n)}{\tilde{p}(n)} \rightarrow \infty \\ 0, & \frac{p(n)}{\tilde{p}(n)} \rightarrow 0. \end{cases}$$

Note that the threshold function  $\tilde{p}$  above are not unique, since  $\tilde{p} + o(\tilde{p})$  also satisfies the definition. For example,  $\tilde{p} + 1$  is a threshold function for  $P$  whenever  $\tilde{P}$  is a threshold function for  $P$ .

**Proposition 4.8.** Every non-trivial monotone increasing property has a threshold function.

We will now start investigating how to find threshold functions for various non-trivial graph properties. To begin, we will consider the property  $P$  “the graph has at least one edge.” To do this, we will use the following method:

**Proposition 4.9.** The function  $\tilde{p}(n) = 1/n^2$  is a threshold function for the property “the graph has at least one edge.”

*Proof.* To show this, for  $1 \leq i \leq \binom{n}{2}$ , we define a random variable

$$X_{n,i} = \mathbf{1}(\text{edge } i \text{ exists})$$

And we define  $X_n = \sum_{i=1}^{\binom{n}{2}} X_{n,i}$  to be the sum of these  $X_{n,i}$ . Note that  $X_n$  counts the number of edges in  $G_{n,p}$ . By linearity of expectation, we know that

$$E(X_n) = \sum_{i=1}^{\binom{n}{2}} E(X_{n,i}) = \binom{n}{2} E(X_{n,1}) = \binom{n}{2} p .$$

Similarly, since the  $X_{n,i}$  are mutually independent, we have that

$$\text{Var}(X_n) = \sum_{i=1}^{\binom{n}{2}} \text{Var}(X_{n,i}) = \binom{n}{2} \text{Var}(X_{n,1}) = \binom{n}{2} p(1-p) .$$

We can also derive these expressions from the fact that  $X_n$  is a sum of  $\binom{n}{2}$  independent and identically distributed Bernoulli random variables, each with probability  $p$ . If  $p = o(1/n^2)$ , then

$$E(X_n) = \binom{n}{2} p = \frac{n(n-1)}{2} p \sim n^2 p \rightarrow 0 ,$$

as  $n \rightarrow \infty$ . □

**Exercise 4.6.** For each  $n \in \{5, 10, 20, 50\}$ , generate 100 ER graphs with  $p(n) = 1/n^3$ . For each simulation, count the number of edges by noting that the number of edges in a graph is  $1/2 \sum_{i=1}^n \sum_{j=1}^n A_{i,j}$ , which in R you can compute with the command `0.5 * sum(A)`. We can estimate the probability that  $G(n, 1/n^3)$  has any edges by computing  $\frac{1}{n} \sum_{i=1}^{100} x_i$  where  $x_i$  is 1 if  $G$  has any edges and 0 if  $G$  has no edges. Compute this probability for each  $n \in \{10, 100, 10^3, 10^4\}$ . What behavior do you see? Now repeat this exercise with  $p(n) = 1/n$ . What differences do you see?

## 5. CONNECTIVITY OF ER MODELS

Last week, we talked about the existence of  $k$ -cliques in ER models as the size of the graph grows with  $p = p(n)$ . Now, we will study another property of ER models, the notion of “connectedness.” Note that if we keep  $p$  fixed as  $n \rightarrow \infty$ , then

$$\mathbb{P}(G(n, p(n)) \text{ is connected}) \rightarrow 1 .$$

To show this, note that for any node  $i$ ,

$$\mathbb{P}(\text{node } i \text{ is isolated}) = (1-p)^{n-1} \rightarrow 0 ,$$

as  $n \rightarrow \infty$  if  $p$  is fixed. In fact, we can prove that if  $p$  is fixed, the probability that  $G$  is not connected is

$$\mathbb{P}(G(n, p) \text{ is not connected}) = \mathbb{P}(\text{node } i \text{ is isolated}, i = 1, \dots, n) \leq np^{n-1} \rightarrow 0 ,$$

where the inequality follows from the Booles’ inequality. Therefore, in order for  $G$  to be connected as  $n \rightarrow \infty$ , it must be that  $p$  changes with  $n$ . We now investigate what behavior  $p$  must have to guarantee that  $G$  is connected with probability 1 as

$n \rightarrow \infty$ . That is, we want to characterize the behavior of  $p(n)$  that will guarantee that

$$\mathbb{P}(G(n, p(n)) \text{ is connected}) \rightarrow 1 ,$$

as  $n \rightarrow \infty$ . To do this, we will use the same method as we did before.

**Proposition 5.1.** *If  $p(n) = \lambda \frac{\log(n)}{n}$  and  $\lambda < 1$ , then*

$$\mathbb{P}(G(n, p(n)) \text{ is connected}) \rightarrow 0 .$$

*If  $p(n) = \lambda \frac{\log(n)}{n}$  and  $\lambda > 1$ , then*

$$\mathbb{P}(G(n, p(n)) \text{ is connected}) \rightarrow 1 .$$

*Proof.* We will only prove the second claim in the proof. To do this, we will use the first-moment method. To do this, we define  $X_i$  to be an indicator variable that is 1 when node  $i$  is isolated and zero when node  $i$  is not isolated. Define  $X = \sum_{i=1}^n X_i$  to be the sum of isolated nodes. Then, we will show that  $E(X) \rightarrow 0$ , which will show that  $G$  becomes connected with probability 1. Note that

$$E(X) = E\left(\sum_{i=1}^n X_i\right) = nE(X_1) ,$$

where we have used the fact that the  $X_i$  are identically distributed. Then,

$$E(X) = n(1 - p)^{n-1} .$$

We now use the bound  $n(1 - p)^{n-1} < ne^{-pn}$  to conclude that

$$E(X) \leq ne^{-pn} .$$

To show that this goes to 1, we take the log of both sides to conclude that

$$\log(E(X)) \leq \log(n) - pn .$$

If  $p(n) = \lambda \frac{\log(n)}{n}$ , then

$$\log(E(X)) \leq \log(n) - \lambda \log(n) = \log(n)(1 - \lambda) .$$

If  $\lambda > 1$ , then clearly  $E(X) \rightarrow 0$ , so that  $P(X = 0) \rightarrow 1$ , so that the probability that the graph is connected goes to 1.  $\square$

## 6. BARABASI-ALBERT MODEL

In this section we now look at a different random graph model called the Barabasi-Albert (BA) model. To generate a random graph according to this model, we start with an arbitrary graph on  $m_0$  nodes. To add a new node to this graph, we add a connection between the new node and node  $i$  with probability

$$(2) \quad p_i = \frac{d(i)}{\sum_{j=1}^n d(j)} ,$$

where recall that  $d(j)$  is the degree of node  $j$ . That is, the more edges node  $i$  currently has, the more likely it is to connect to a new node in the graph. This is an example of a scale-free network, meaning that the degree distribution of a node

follows a power law. That is, the degree of a node has a density that is of the form  $\mathbb{P}(d(i) = k) = k^{-\gamma}$  for some  $\gamma > 0$ . This is different from the degree distribution of the ER model, in which the degree distribution of a node was Binomial, which is not of this form.

**Exercise 6.1.** *We will generate some BA graphs. To do this, fix  $m_0 = 5$ . Add edges between nodes 1 and 2, 2 and 4, and 3 and 5. In the steps below, we will see how to add a node to the graph. To do this, consider the following pseudocode:*

- (1) *Create the adjacency matrix  $A_5$  that corresponds to the graph on 5 nodes as described in the paragraph above.*
- (2) *Create a  $6 \times 6$  matrix  $A_6$  where the first 5 rows and 5 columns are the same as the entries of  $A_5$ . Then, we want to add a new node to the graph. To do this, we consider  $[A_6]_{1,6}$ , the  $(1,6)$  entry of the new adjacency matrix  $A_6$ . We compute  $p_1$  as in (2) and set  $[A_6]_{1,6} = \text{Bernoulli}(p_1)$ . Similarly, for  $[A_6]_{i,6}$  for  $i = 2, \dots, 5$ , we set  $[A_6]_{i,6} = \text{Bernoulli}(p_i)$ . Now make  $A_6$  symmetric by setting  $[A_6]_{6,i} = [A_6]_{i,6}$  for  $i = 1, \dots, 5$ . This is the adjacency matrix of the graph on 6 nodes.*

**Exercise 6.2.** *Read the following article written by Barabasi on scale-free networks and their use. <https://science.sciencemag.org/content/sci/325/5939/412.full.pdf>.*