

In the relevant probability space  $(\Omega, \mathcal{F}, \mathbb{P})$ , define the filtration

$$\mathcal{F}_0 = \sigma(\{D_i(0) : i = 1, 2\}),$$

and,  $\mathcal{F}_t = \sigma(\{D_i(s) : 0 \leq s \leq t, 1 \leq i \leq s + 2\}) \quad \forall t \geq 1.$

We now find the conditional expectation  $\mathbb{E}(D_i(t + 1) \mid \mathcal{F}_t)$ .

$$\begin{aligned} \mathbb{E}(D_i(t + 1) \mid \mathcal{F}_t) &= \mathbb{E}(D_i(t) + D_i(t + 1) - D_i(t) \mid \mathcal{F}_t) \\ &= D_i(t) + \mathbb{E}(D_i(t + 1) - D_i(t) \mid \mathcal{F}_t) \\ &= D_i(t) + P_i(t) \\ &= D_i(t)\{1 + P'_i(t)\}, \end{aligned}$$

where  $P_i(t)$  is the conditional probability that the newly arriving vertex at time  $t + 1$  attaches to the vertex  $i$ , given  $\mathcal{F}_t$ .