

T-79.7003, Lecture 6

# Properties and stochastic models of real-world networks

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# Properties of real-world networks

# Properties of real-world networks

diverse collections of graphs arising from different phenomena  
are there **typical patterns**?

- static networks
  - ① heavy tails
  - ② clustering coefficients
  - ③ communities
  - ④ small diameters
- time-evolving networks
  - ① densification
  - ② shrinking diameters
- web graph
  - ① bow-tie structure
  - ② bipartite cliques
  - ③ compressibility

# Heavy tails

*What do the proteins in our bodies, the Internet, a cool collection of atoms and sexual networks have in common? One man thinks he has the answer and it is going to transform the way we view the world.*

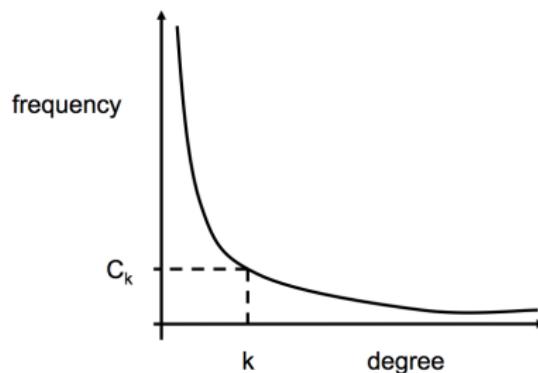
Scientist 2002



Albert-László Barabási

# Degree distribution

- $C_k$  = number of vertices with degree  $k$



- problem : find the probability distribution that fits best the observed data

# Power-law degree distribution

- $C_k$  = number of vertices with degree  $k$ , then

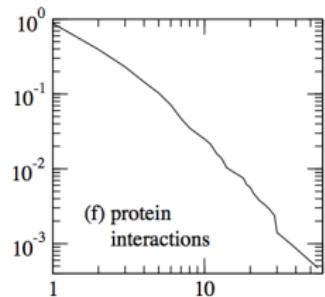
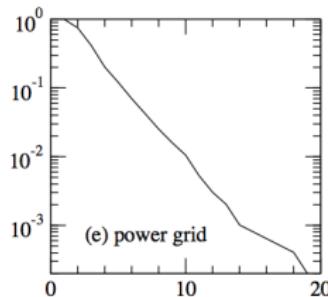
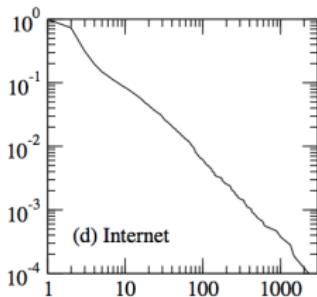
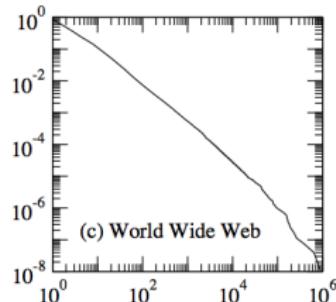
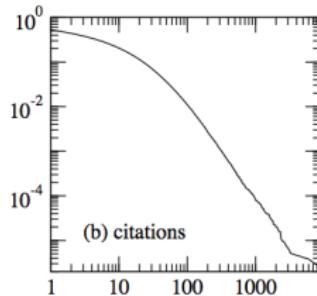
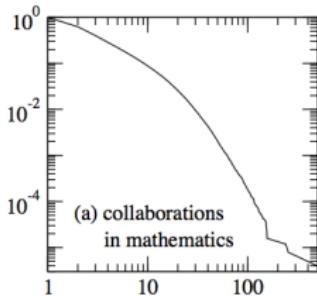
$$C_k = ck^{-\gamma}$$

with  $\gamma > 1$ , or

$$\ln C_k = \ln c - \gamma \ln k$$

- plotting  $\ln C_k$  versus  $\ln k$  gives a straight line with slope  $-\gamma$
- **heavy-tail distribution** : there is a non-negligible fraction of nodes that has very high degree (**hubs**)
- **scale free** : average is not informative

# Power-law degree distribution



power-laws in a wide variety of networks ([\[Newman, 2003\]](#))  
sheer contrast with Erdős-Rényi random graphs

# Power-law degree distribution

do the degrees follow a power-law distribution?

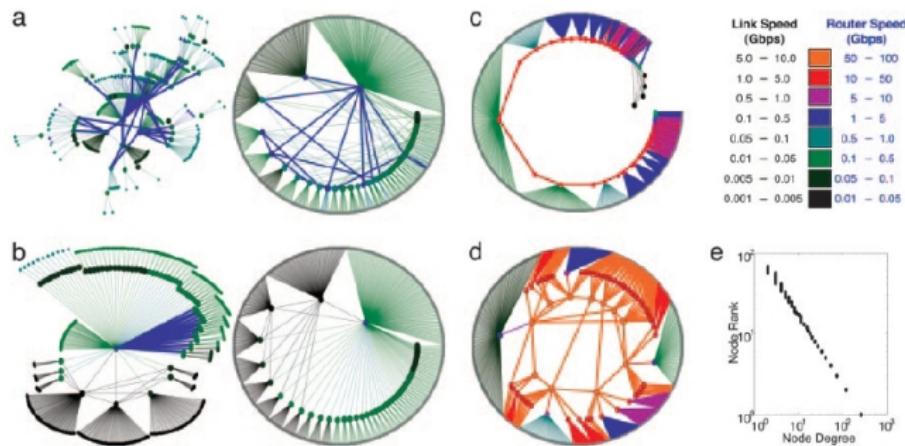
three **problems** with the initial studies

- graphs generated with **traceroute sampling**, which produces power-law distributions, even for regular graphs [Lakhina et al., 2003].
- methodological flaws in determining the exponent see [Clauset et al., 2009] for a proper methodology
- other distributions could potentially fit the data better but were not considered, e.g., **lognormal**.

**disclaimer:** we will be referring to these distributions as **heavy-tailed**, avoiding a specific characterization

# Power-law degree distribution

- frequently, we hear about “scale-free networks”  
correct term is **networks with scale-free degree distribution**



all networks above have the same degree sequence but structurally are very different (source [Li et al., 2005])

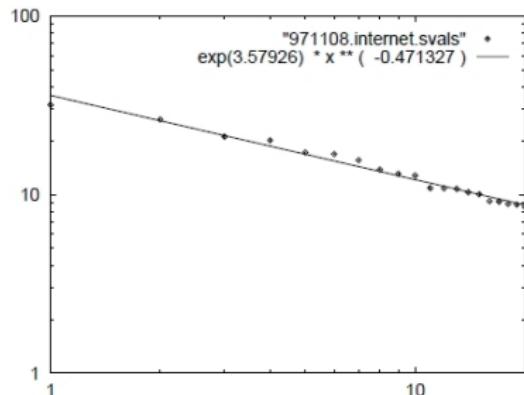
# Maximum degree

- for random graphs, the maximum degree is highly concentrated around the average degree  $\bar{z}$
- for power-law graphs

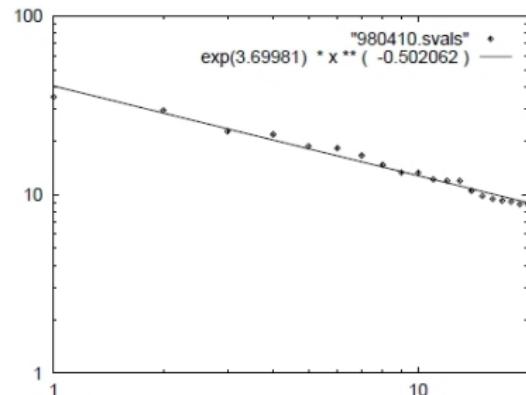
$$d_{\max} \approx n^{1/(\alpha-1)}$$

- hand-waving argument: solve  $n \Pr[X \geq d] = \Theta(1)$

# Heavy tails, eigenvalues



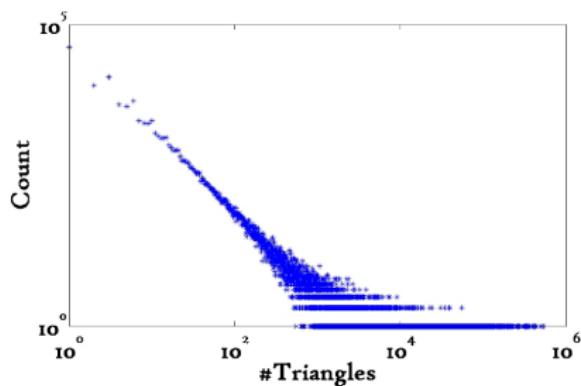
(a) Int-11-97



(b) Int-04-98

log-log plot of eigenvalues of the Internet graph in decreasing order  
again a power law emerges [Faloutsos et al., 1999]

# Heavy tails, triangles



- triangle distribution in flickr
- figure shows the count of nodes with  $k$  triangles vs.  $k$  in log-log scale
- again, heavy tails emerge [Tsourakakis, 2008]

# Clustering coefficients

- a proposed measure to capture local clustering is the graph transitivity

$$T(G) = \frac{3 \times \text{number of triangles in the network}}{\text{number of connected triples of vertices}}$$

- captures "transitivity of clustering"
- if  $u$  is connected to  $v$  and  $v$  is connected to  $w$ , it is also likely that  $u$  is connected to  $w$

# Clustering coefficients

- alternative definition
- local clustering coefficient

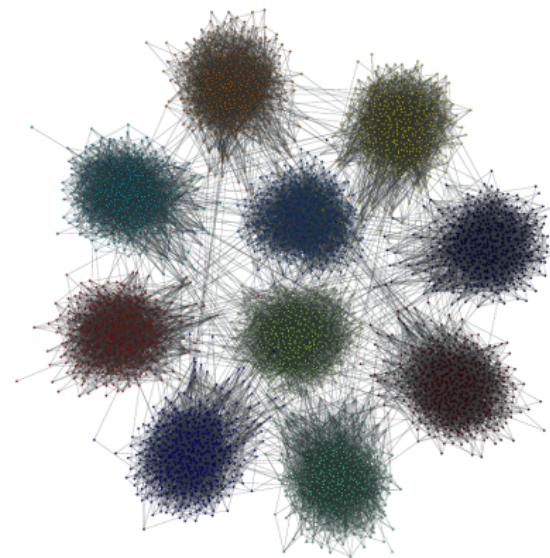
$$C_i = \frac{\text{Number of triangles connected to vertex } i}{\text{Number of triples centered at vertex } i}$$

- global clustering coefficient

$$C(G) = \frac{1}{n} \sum_i C_i$$

# Community structure

loose definition of community: a set of vertices densely connected to each other and sparsely connected to the rest of the graph



artificial communities:

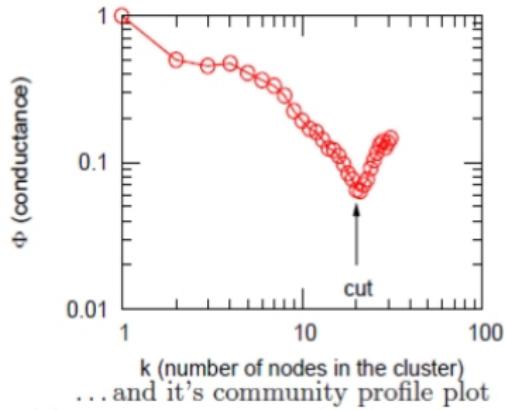
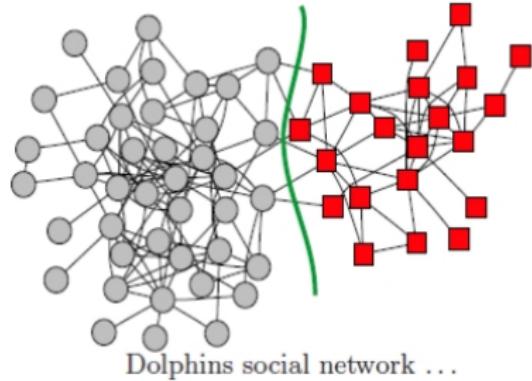
<http://projects.skewed.de/graph-tool/>

# Community structure

[Leskovec et al., 2009]

- study community structure in an extensive collection of real-world networks
- authors introduce the network community profile plot
- it characterizes the best possible community over a range of scales

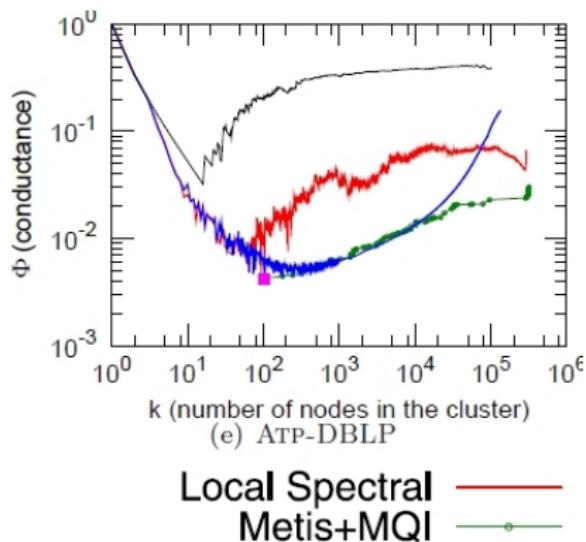
# Community structure



dolphins network and its NCP  
(source [Leskovec et al., 2009])

# Community structure

- do large-scale real-world networks have this nice artificial structure? **NO!**



NCP of a DBLP graph (source [Leskovec et al., 2009])

# Community structure

important findings of [Leskovec et al., 2009]

1. up to a certain size  $k$  ( $k \sim 100$  vertices) there exist good cuts
  - as the size increases so does the quality of the community
2. at the size  $k$  we observe the best possible community
  - such communities are typically connected to the remainder with a single edge
3. above the size  $k$  the community quality decreases
  - this is because they blend in and gradually disappear

# Small-world phenomena

small worlds : graphs with short paths



- Stanley Milgram (1933-1984)  
“The man who shocked the world”
- obedience to authority (1963)
- small-World experiment (1967)

- we live in a small-world
- for **criticism** on the small-world experiment, see “*Could It Be a Big World After All? What the Milgram Papers in the Yale Archives Reveal About the Original Small World Study*” by Judith Kleinfeld

# Small-world experiments

- letters were handed out to people in **Nebraska** to be sent to a target in **Boston**
- people were instructed to pass on the letters to someone they knew on **first-name basis**
- the letters that reached the destination (64 / 296) followed paths of length around 6
- *Six degrees of separation* : (play of John Guare)
- also:
  - the Kevin Bacon game
  - the Erdős number
- small-World project:  
<http://smallworld.columbia.edu/index.html>

# Small diameter

proposed measures

- **diameter** : largest shortest-path over all pairs.
- **effective diameter** : upper bound of the shortest path of 90% of the pairs of vertices.
- **average shortest path** : average of the shortest paths over all pairs of vertices.
- **characteristic path length** : median of the shortest paths over all pairs of vertices.
- **hop-plots** : plot of  $|N_h(u)|$ , the number of neighbors of  $u$  at distance at most  $h$ , as a function of  $h$   
[Faloutsos et al., 1999].

# Time-evolving networks



J. Leskovec



J. Kleinberg



C. Faloutsos

[Leskovec et al., 2005]

- densification power law:

$$|E_t| \propto |V_t|^\alpha \quad 1 \leq \alpha \leq 2$$

- shrinking diameters: diameter is shrinking over time.

# Web graph

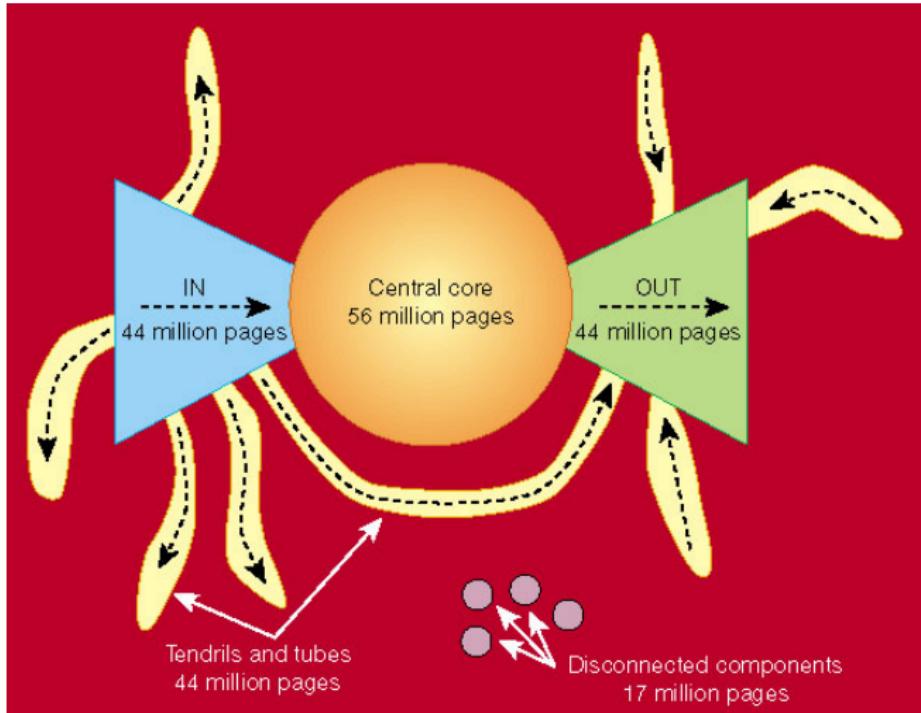
- the Web graph is a particularly important real-world network

*Few events in the history of computing have wrought as profound an influence on society as the advent and growth of the World Wide Web*

[Kleinberg et al., 1999a]

- vertices correspond to static web pages
  - directed edge  $(i,j)$  models a link from page  $i$  to page  $j$
  - will discuss two structural properties of the web graph:
    - the bow-tie structure [Broder et al., 2000]
    - abundance of bipartite cliques
- [Kleinberg et al., 1999a, Kumar et al., 2000]

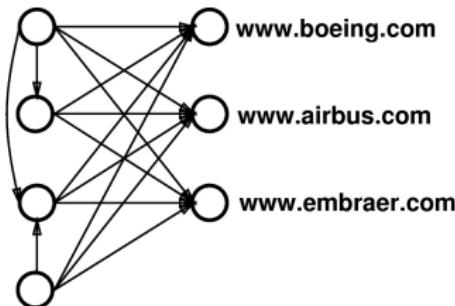
# Web is a bow-tie



(source [Broder et al., 2000])

# Bipartite subgraphs

- websites that are part of the same community frequently do not reference one another  
(competitive reasons, disagreements, ignorance)  
[Kumar et al., 1999].
- similar websites are *co-cited*
- therefore, web communities are characterized by dense directed bipartite subgraphs



(source [Kleinberg et al., 1999a])

# Compressibility

In general, a graph can be stored by using  $O(\log n)$  bits for edges. This is an upper bound. But what about lower bounds? But can be do better?

- Erdős-Rényi graphs require  $\Omega(\log n)$  bits for each edge.
- Boldi and Vigna in a series of papers [Boldi and Vigna, 2004] demonstrate empirically that the Web-graph requires significantly smaller amount of bits per edge. Empirical evidence suggests  $O(1)$  bits suffices.
- Work by Chierichetti et al. [Chierichetti et al., 2009b, Chierichetti et al., 2009a] shows that various models (preferential attachment, ACL model, copying, Kronecker multiplication model, Kleinberg's model) are incompressible and suggests a model for the Web graph that complies with the empirical findings of Boldi and Vigna.

## Models of real-world networks

# Models

## ① classic

- grown versus static random graphs (CHKNS)
- growth with preferential attachment
- structure + randomness → small-world networks

## ② more models

- Copying model
- Cooper-Frieze model
- Kronecker graphs
- Chung-Lu model
- Forest-fire model

# CHKNS model

Callaway, Hopcroft, Kleinberg, Newman and Strogatz  
[Callaway et al., 2001]

- simple growth model for a random graph without preferential attachment
- main thesis: grown graphs, however randomly they are constructed, are fundamentally different from their static random-graph counterparts

## CHKNS model

- start with 0 vertices at time 0.
- at time  $t$ , a new vertex is created
- with probability  $\delta$  add a random edge by choosing two existing vertices uniformly at random

# CHKNS model

let  $d_k(t)$  be the number of vertices of degree  $k$  at time  $t$   
then

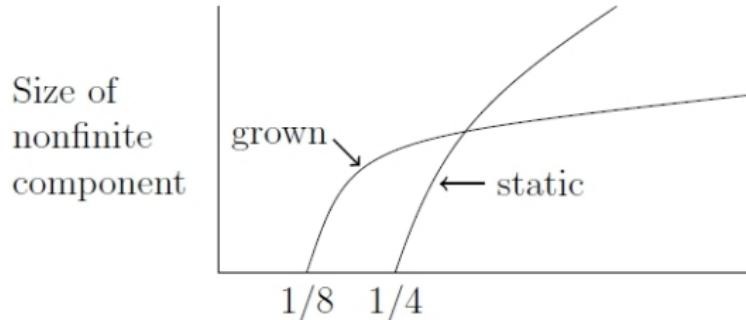
$$\mathbb{E}[d_0(t+1)] = \mathbb{E}[d_0(t)] + 1 - \delta \frac{2\mathbb{E}[d_0(t)]}{t}$$

$$\mathbb{E}[d_k(t+1)] = \mathbb{E}[d_k(t)] + \delta \left( \frac{2\mathbb{E}[d_{k-1}(t)]}{t} - \frac{2\mathbb{E}[d_k(t)]}{t} \right)$$

it turns out that

$$\frac{\mathbb{E}[d_k(t)]}{t} = \frac{1}{2\delta + 1} \left( \frac{2\delta}{2\delta + 1} \right)^k$$

# CHKNS model



size of giant component for a CHKNS random graph and a static random graph with the same degree distribution

- why are grown and static random graphs so different?
- intuition:
  - positive correlation between the degrees of connected vertices in the grown graph
  - older vertices tend to have higher degree, and to link with other high degree vertices, merely by virtue of their age

# Preferential attachment



R. Albert



L. Barabási



B. Bollobás



O. Riordan

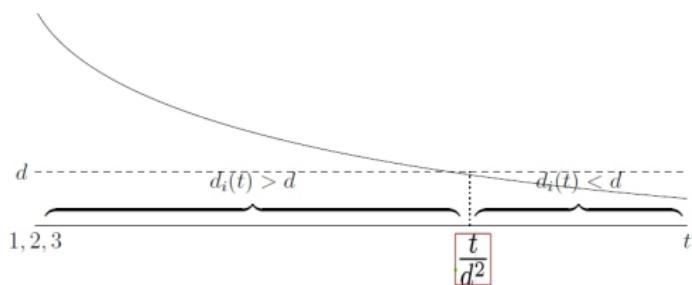
growth model:

- at time  $n$ , vertex  $n$  is added to the graph
- one edge is attached to the new vertex
- the other vertex is selected at random with probability proportional to its degree
- obtain a sequence of graphs  $\{G_1^{(n)}\}$ .

## Preferential attachment — generalization

- The case of  $G_m^{(n)}$  where instead of a single edge we add  $m$  edges reduces to  $G_1^{(n)}$  by creating a  $G_1^{(nm)}$  and then collapsing vertices  $km, km - 1, \dots, (k - 1)m + 1$  to create vertex  $k$ .
- An equivalent way of generating  $G_m^{(n)}$  is the following: we start with a single vertex consisting of  $m$  self-loops. At time  $t$  we add a new vertex  $v_t$  with  $m$  edges adjacent to it. The endpoints of these edges are chosen *sequentially* and preferentially. In other words, after we add each edge, we update the degrees.

# Preferential attachment



at time  $t$ , vertices 1 to  $\frac{1}{d^2}$  have degrees greater than  $d$  (Source [Hopcroft and Kannan, 2012])

## heuristic analysis

- $\deg_i(t)$  the *expected* degree of the  $i$ -th vertex at time  $t$
- the probability an edge is connected to  $i$  is  $\frac{\deg_i(t)}{2t}$
- therefore

$$\frac{\partial \deg_i(t)}{\partial t} = \frac{\deg_i(t)}{2t}$$

- the solution is  $\deg_i(t) = \sqrt{\frac{t}{i}}$

# Preferential attachment

$$\int_0^d \Pr[\text{degree} = d] \partial d = \Pr[\text{degree} \leq d] = 1 - \frac{1}{d^2}$$

by using the fact that  $d_i(t) < d$  if  $i > \frac{t}{d^2}$  and by taking the derivative

$$\Pr[\text{degree} = d] = \frac{\partial}{\partial d} \left( 1 - \frac{1}{d^2} \right) = \frac{2}{d^3}$$

power law distribution!

these results can be proved rigorously using the linearized chord diagrams (LCD) model and also prove strong concentration around the expectation using martingales

# Preferential attachment

## Theorem

Let  $\deg_i(t)$  be the degree of vertex  $i$  at time  $t$  in the preferential attachment model with  $m = 1$ <sup>a</sup>. Then,

$$\mathbb{E} [\deg_i(t)] = \frac{\Gamma(t+1)\Gamma(i - \frac{1}{2})}{\Gamma(t + \frac{1}{2})\Gamma(i)}.$$

where  $\Gamma(t) = \int_0^{+\infty} x^{t-1} e^{-x} dx$ .

---

<sup>a</sup>Self-loops contribute 2 to the degree.

## Proof.

On whiteboard.



# Preferential attachment

Let  $P_k(t) = \frac{1}{t} \sum_{i=1}^t \mathbf{1}(\deg_i(t) = k)$ ,  $p_k = \frac{2m(m+1)}{k(k+1)(k+2)}$ .

## Theorem

*There exists a constant  $C$  such that as  $t \rightarrow +\infty$*

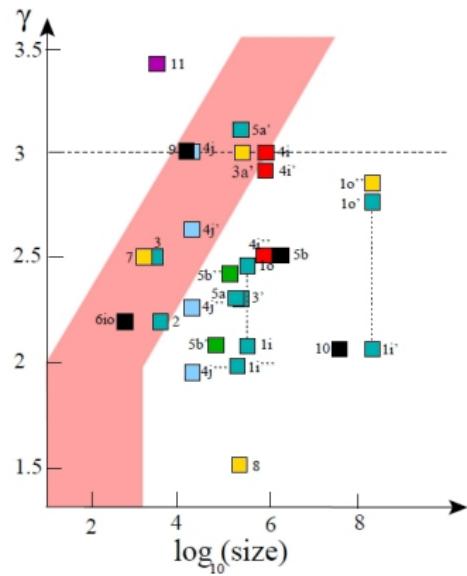
$$\Pr \left[ \max_k |P_k(t) - p_k(t)| \geq C \sqrt{\frac{\log t}{t}} \right] = o(1).$$

## Proof.

On whiteboard.



# Generalized preferential attachment



log-linear plot of the exponents of all the networks reported as having power-law (source [Dorogovtsev and Mendes, 2002])

many real-world networks have a power-law slope  $2 < \alpha < 3$

# Generalized preferential attachment

how can we tune the power-law slope?

- [Buckley and Osthus, 2004] analyze a modified preferential attachment process where  $\alpha > 0$  is a *fitness* parameter
- when  $t$  vertex comes in, it chooses  $i$  according to

$$\Pr[t \text{ chooses } i] = \begin{cases} \frac{\deg_{t-1}(i) + \alpha - 1}{(\alpha+1)t-1}, & \text{if } 1 \leq i \leq t-1 \\ \frac{\alpha}{(\alpha+1)t-1}, & \text{if } i = t \end{cases}.$$

- $\alpha = 1$  gives the Barabási-Albert/Bollobás-Riordan  $G_1^{(n)}$  model
- the power-law slope is  $2 + \alpha$ .

# Generalized preferential attachment

- clustering coefficient of  $G_m^{(n)}$  is  $\frac{(m-1) \log^2 n}{8n}$  in expectation
- therefore tends to 0 [Bollobás and Riordan, 2003].
- can also be fixed by generalizing the model [Holme and Kim, 2002, Ostroumova et al., 2012].
- triangle formation: if an edge between  $v$  and  $u$  was added in the previous preferential attachment step, then add one more edge from  $v$  to a randomly chosen neighbor of  $u$ .

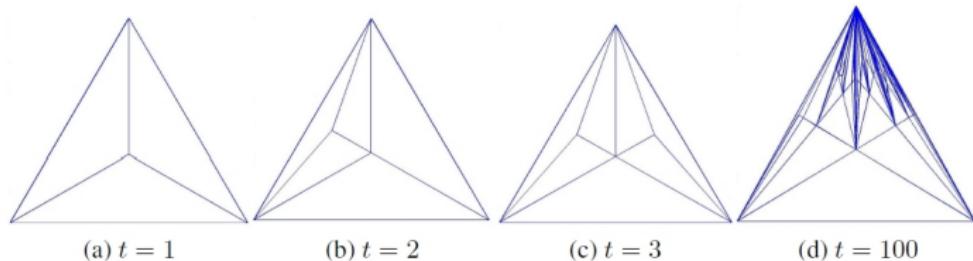
## Holme-Kim Model

- perform a preferential attachment step
- then perform with probability  $\beta_t$  another preferential attachment step or a triangle formation step with probability  $1 - \beta_t$

diameter for PA and GPA is  $\frac{\log n}{\log \log n}$  and  $\log n$  respectively

# Random Apollonian networks

are there power-law planar graphs?



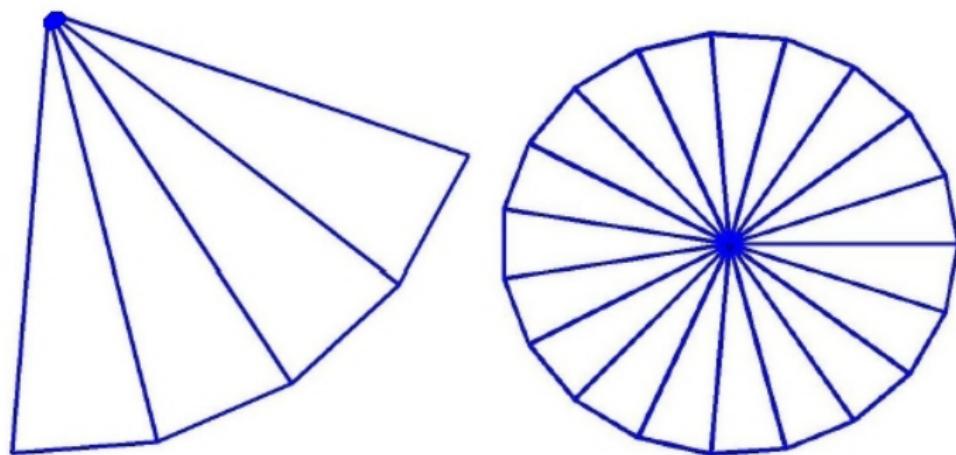
snapshots of a random Apollonian network (RAN) at:

- (a)  $t = 1$  (b)  $t = 2$  (c)  $t = 3$  (d)  $t = 100$

- at time  $t + 1$  we choose a face  $F$  uniformly at random among the faces of  $G_t$
- let  $(i, j, k)$  be the vertices of  $F$
- we add a new vertex inside  $F$  and we connect it to  $i, j, k$

# Random Apollonian networks

Preferential attachment mechanism



what each vertex “sees” (boundary and the rest respectively)

# Random Apollonian networks

Theorem ([Frieze and Tsourakakis, 2013])

Let  $Z_k(t)$  denote the number of vertices of degree  $k$  at time  $t$ ,  $k \geq 3$ . For any  $t \geq 1$  and any  $k \geq 3$  there exists a constant  $b_k$  depending on  $k$  such that

$$|\mathbb{E}[Z_k(t)] - b_k t| \leq K, \text{ where } K = 3.6.$$

Furthermore, for  $t$  sufficiently large and any  $\lambda > 0$

$$\Pr [|Z_k(t) - \mathbb{E}[Z_k(t)]| \geq \lambda] \leq e^{-\frac{\lambda^2}{72t}}$$

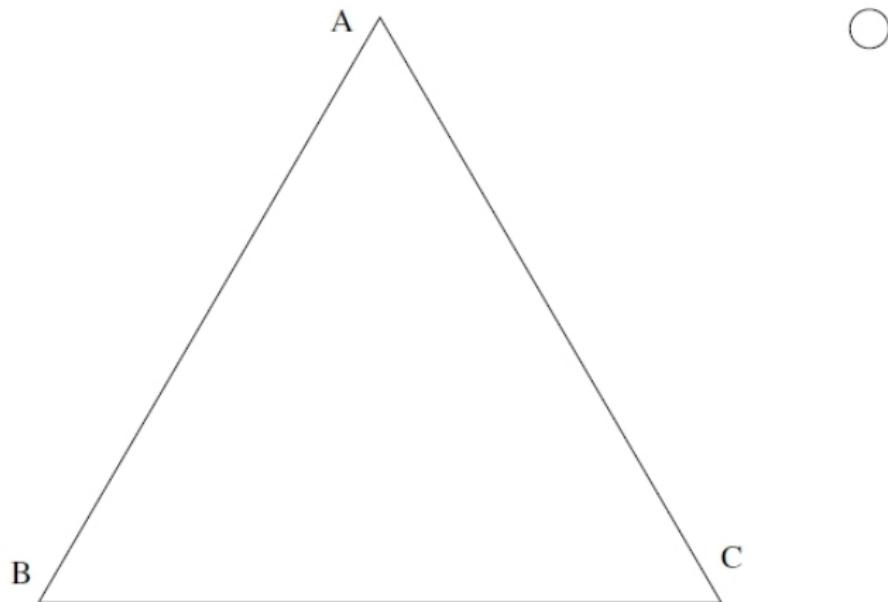
Corollary

The diameter  $d(G_t)$  of  $G_t$  satisfies asymptotically **whp**

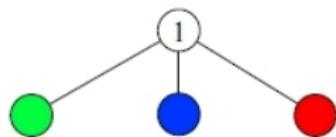
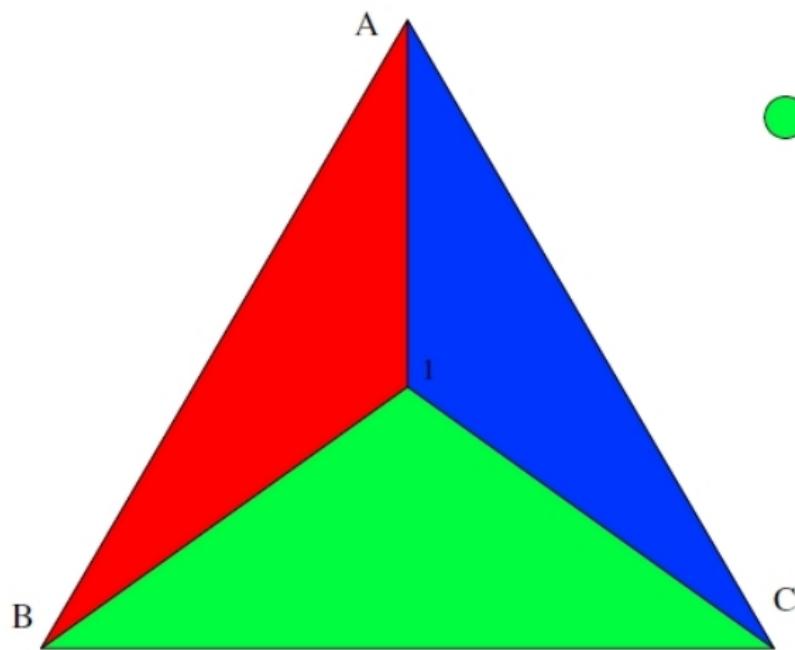
$$\Pr [d(G_t) > 7.1 \log t] \rightarrow 0$$

# Random Apollonian networks

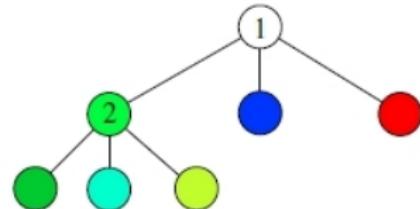
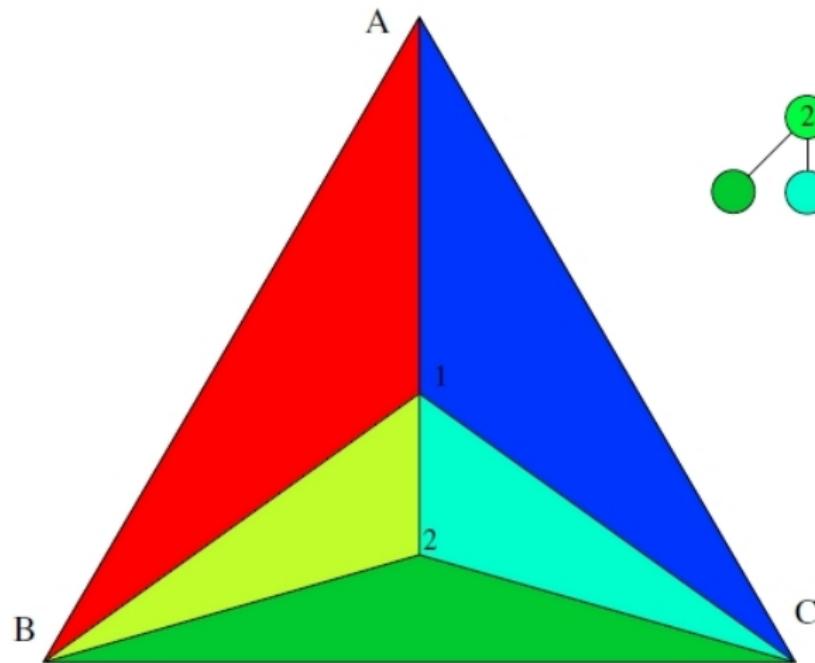
key idea: establish a bijection with random ternary trees



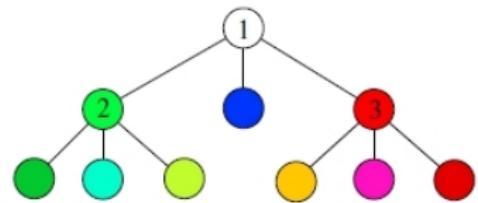
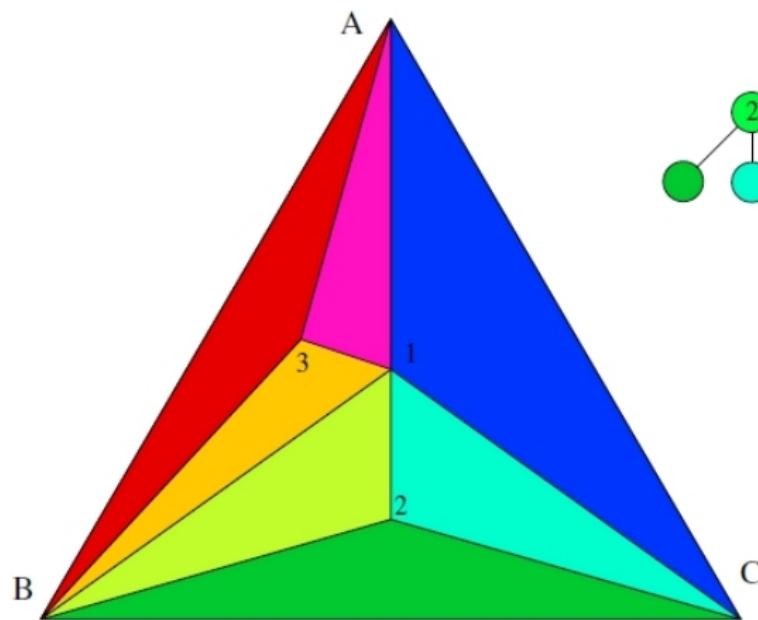
# Random Apollonian networks



# Random Apollonian networks



# Random Apollonian networks



# Small-world models



Duncan Watts



Steven Strogatz

construct a network with

- small diameter
- positive density of triangles

# Small-world models

why should we want to construct a network with

- small diameter,
- positive density of triangles?

$$L(G) = \sum_{\text{pairs } u, v} \frac{d(u, v)}{\binom{n}{2}}, C(G) = \frac{1}{n} \sum_i C_i.$$

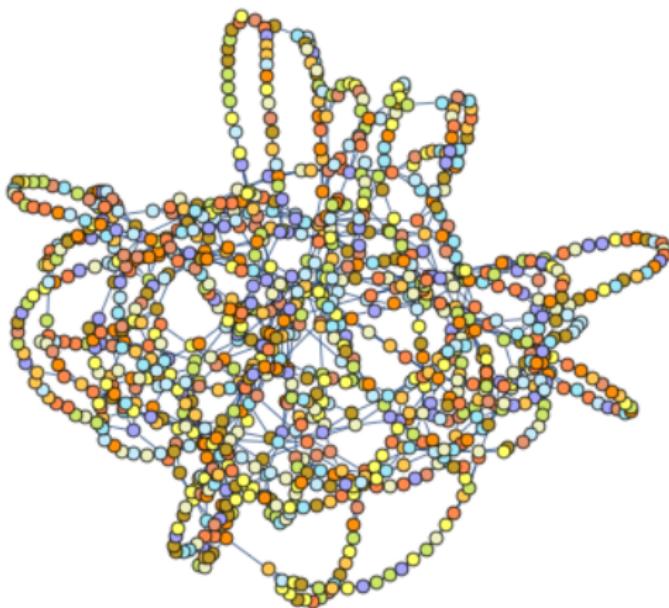
Graph	$\sim  V $	$2 E / V $	$L_{\text{actual}}$	$L_{\text{random}}$	$C_{\text{actual}}$	$C_{\text{random}}$
Film actors	225K	61	3.65	2.99	0.79	0.00027
Power grid	5K	2.67	18.7	12.4	0.08	0.005
C. elegans	0.3K	14	2.65	2.25	0.28	0.05

# Small-world models

## model

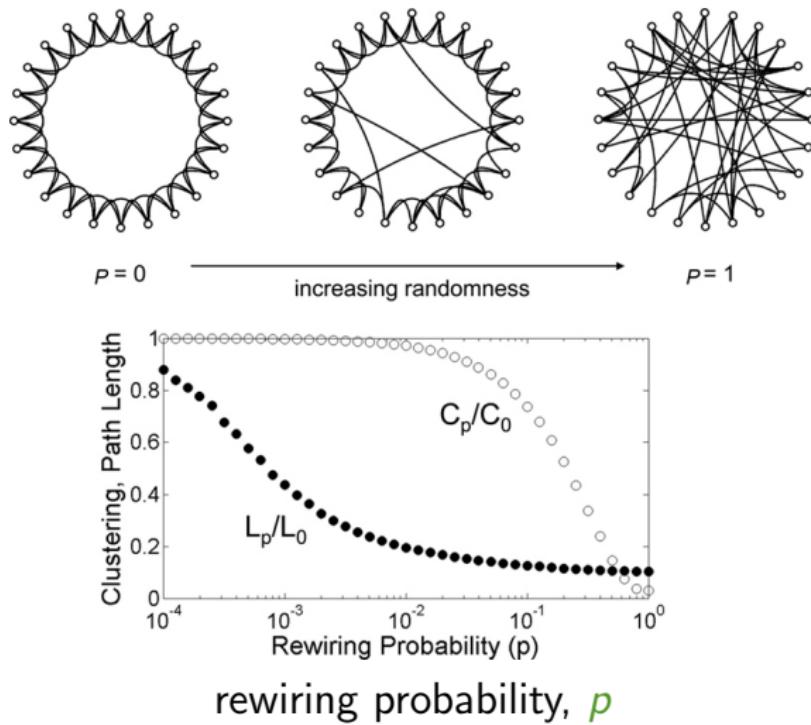
- let  $G$  be the  $r$ -th power of the cycle on  $n$  vertices
  - notice that  $\text{diam}(G) = \frac{n}{2r}$  and  $C(G) = \frac{3(r-1)}{2(2r-1)}$
- let  $G(p)$  be the graph obtained from  $G$  by deleting independently each edge with probability  $p$  and then adding the same number of edges back at random

# Small-world models



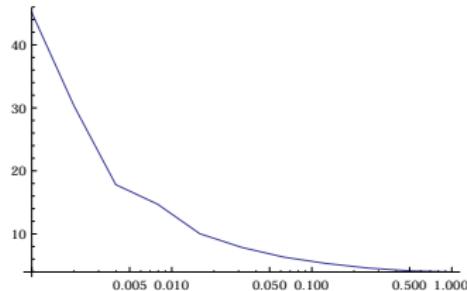
Watts-Strogatz on 1 000 vertices with rewiring  
probability  $p = 0.05$

# Small-world models

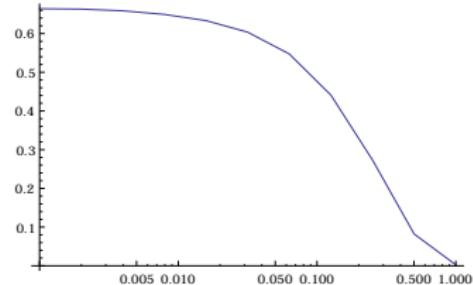


even for a small value of  $p$ ,  $L(G(p))$  drops to  $O(\log n)$ ,  
which  $C(G(p)) \approx \frac{3}{4}$

# Small-world models



average distance



clustering coefficient

Watts-Strogatz graph on 4 000 vertices, starting from a 10-regular graph

- **intuition:** if you add a little bit of randomness to a structured graph, you get the small world effect
- **related work:** see [Bollobás and Chung, 1988]

# Navigation in a small world



Jon Kleinberg

how to find short paths using only local information?

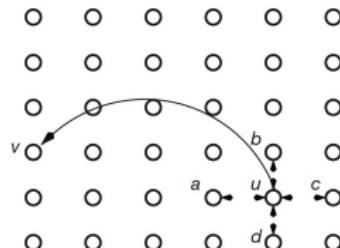
- we will use a simple directed model [Kleinberg, 2000].
- a local algorithm
  - can remember the source, the destination and its current location
  - can query the graph to find the long-distance edge at the current location.

# Navigation in a small world

$d(u, v)$ : shortest path distance using only original grid edges  
directed graph model, parameter  $r$  :

- each vertex is connected to its four adjacent vertices
- for each vertex  $v$  we add an extra link  $(v, u)$  where  $u$  is chosen with probability proportional to  $d(v, u)^{-r}$

**notice:** compared to the Watts-Strogatz model the long range edges are added in a **biased** way



(source [Kleinberg, 2000])

# Navigation in a small world

- $r = 0$ : random edges, independent of distance
- as  $r$  increases the length of the long distance edges decreases in expectation

## results

1.  $r < 2$ : the end points of the long distance edges tend to be uniformly distributed over the vertices of the grid
  - is unlikely on a short path to encounter a long distance edge whose end point is close to the destination
  - no local algorithm can find them
2.  $r = 2$ : there are short paths
  - a short path can be found by the simple algorithm that always selects the edge that takes closest to the destination
2.  $r > 2$ : there are no short paths, with high probability

# Copying model

[Kumar et al., 2000] analyze the copying model of [Kleinberg et al., 1999b].

- $\alpha \in (0, 1)$ : copy factor
- $d$  constant out degree.

evolving copying model, time  $t + 1$

- create a new vertex  $t + 1$
- choose a prototype vertex  $u \in V_t$  uniformly at random
- the  $i$ -th out-link of  $t + 1$  is chosen as follows:  
with probability  $\alpha$  we select  $x \in V_{t-1}$  uniformly at random, and  
with the remaining probability it copies the  $i$ -th out-link of  $u$

# Copying model

in-degrees follow power-law distribution [Kumar et al., 2000]

## Theorem

for  $r > 0$  the limit  $P_r = \lim_{t \rightarrow +\infty} \frac{N_t(r)}{t}$  exists and satisfies

$$P_r = \Theta(r^{-\frac{2-\alpha}{1-\alpha}}).$$

explains the large number of bipartite cliques in the web graph

static models with power-law degree distributions do not account for this phenomenon!

# Cooper-Frieze model



Colin Cooper



Alan Frieze

Cooper and Frieze [Cooper and Frieze, 2003] introduce a general model

- ① many parameters
- ② generalizes preferential attachment, generalized preferential attachment and copying models
- ③ whose attachment rule is a mixture of preferential and uniform

# Cooper-Frieze model

## findings

1. we can obtain densification and shrinking diameters
  - add edges among existing vertices
2. power law in expectation and strong concentration under mild assumptions.
3. novel techniques for concentration  
martingales + Laplace

# Kronecker graphs

**reminder:** Kronecker product

$A = [a_{ij}]$  an  $m \times n$  matrix

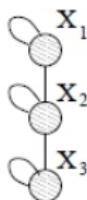
$B = [b_{ij}]$  a  $p \times q$  matrix

then,  $A \otimes B$  is the  $mp \times nq$  matrix

$$\begin{pmatrix} a_{11}B & \dots & a_{1n}B \\ \dots & \dots & \dots \\ a_{m1}B & \dots & a_{mn}B \end{pmatrix}$$

[Leskovec et al., 2010] propose a model based on the Kronecker product, generalizing RMAT [Chakrabarti et al., 2004].

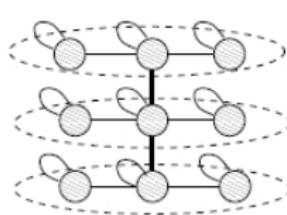
# Kronecker graphs



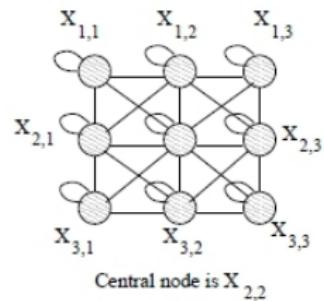
(a) Graph  $K_1$

1	1	0
1	1	1
0	1	1

(d) Adjacency matrix  
of  $K_1$



(b) Intermediate stage



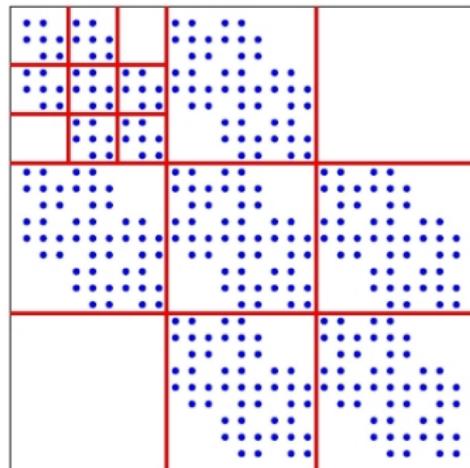
(c) Graph  $K_2 = K_1 \otimes K_1$

$K_1$	$K_1$	0
$K_1$	$K_1$	$K_1$
0	$K_1$	$K_1$

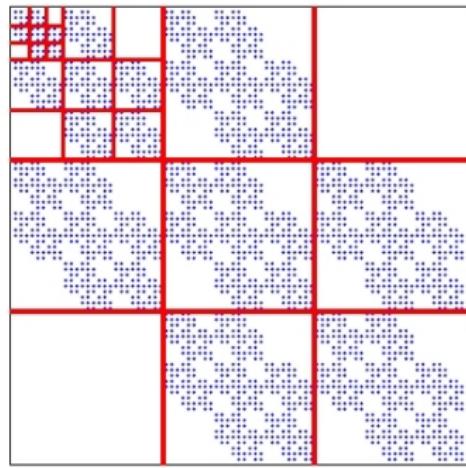
(e) Adjacency matrix  
of  $K_2 = K_1 \otimes K_1$

source [Leskovec et al., 2010]

# Kronecker graphs



(a)  $K_3$  adjacency matrix ( $27 \times 27$ )



(b)  $K_4$  adjacency matrix ( $81 \times 81$ )

source [Leskovec et al., 2010]

# Kronecker graphs

a **stochastic Kronecker graph** is defined by two parameters

- an integer  $k$
- the seed/initiator matrix  $\theta$

$$\begin{pmatrix} a & b \\ b & c \end{pmatrix}$$

- we obtain a graph with  $n = 2^k$  vertices by taking repeatedly Kronecker products
- let  $A_{k,\theta} = \underbrace{\theta \otimes \dots \otimes \theta}_{l \text{ times}}$  be the resulting matrix
- adjacency matrix  $\bar{A}_{k,\theta}$  obtained by a randomized rounding
- typically  $2 \times 2$  seed matrices are used;  
however, one can use other seed matrices

# Kronecker graphs

	$u_1$	$u_2$
$u_1$	a	b
$u_2$	c	d

	$v_1$	$v_2$	$v_3$	$v_4$
$v_1$	a·a	a·b	b·a	b·b
$v_2$	a·c	a·d	b·c	b·d
$v_3$	c·a	c·b	d·a	d·b
$v_4$	c·c	c·d	d·c	d·d

	$v_1$	$v_2$	$v_3$	$v_4$
$v_1$	a	b	a	b
$v_2$	<b>a</b>			<b>b</b>
$v_3$	c	d	c	d
$v_4$	<b>c</b>			<b>d</b>

in practice we never need to compute  $A$ , but we can actually do a sampling based on the hierarchical properties of Kronecker products.

# Kronecker graphs

consider  $G(V, E)$  such that  $|V| = n = 2^k$ .

- Erdős-Rényi

$$\begin{pmatrix} 0.5 & 0.5 \\ 0.5 & 0.5 \end{pmatrix}$$

- core-periphery

$$\begin{pmatrix} 0.9 & 0.5 \\ 0.5 & 0.1 \end{pmatrix}$$

- hierarchical community structure

$$\begin{pmatrix} 0.9 & 0.1 \\ 0.1 & 0.9 \end{pmatrix}$$

# Kronecker graphs

- power-law degree distributions [Leskovec et al., 2010]
- power-law eigenvalue distribution [Leskovec et al., 2010]
- small diameter [Leskovec et al., 2010]
- densification power law [Leskovec et al., 2010]
- shrinking diameter [Leskovec et al., 2010]
- triangles [Tsourakakis, 2008]
- connectivity [Mahdian and Xu, 2007]
- giant components [Mahdian and Xu, 2007]
- diameter [Mahdian and Xu, 2007]
- searchability [Mahdian and Xu, 2007]

# Kronecker graphs

how do we find a seed matrix  $\theta$  such that  $A_G \approx \underbrace{\theta \otimes \dots \otimes \theta}_{k \text{ times}}$  ?

- maximum-likelihood estimation:  $\operatorname{argmax}_\theta \Pr [G|\theta]$ 
  - hard since exact computation requires  $O(n!n^2)$  time, but
  - Metropolis sampling and approximations allow  $O(m)$  time good approximations [Leskovec and Faloutsos, 2007]
- moment based estimation: express the expected number of certain subgraphs (e.g., edges, triangles, triples) as a function of  $a, b, c$  and solve a system of equations [Gleich and Owen, 2012]

# Chung-Lu model



Fan Chung Graham



Linyuan Lu

- model is specified by  $w = (w_1, \dots, w_n)$  representing expected degree sequence
- vertices  $i, j$  are connected with probability

$$p_{ij} = \frac{w_i w_j}{\sum_{k=1}^n w_k} = \rho w_i w_j.$$

- to have a proper probability distribution  $w_{\max}^2 \leq \rho$
- can obtain an Erdős-Rényi random graph by setting

$$w = (pn, \dots, pn)$$

# Chung-Lu model

how to set the weights to get power law exponent  $\beta$ ?

- the probability of having degree  $k$  in power law

$$\Pr [\deg(v) = k] = \frac{k^{-\beta}}{\zeta(\beta)}$$

- hence, for  $\beta > 1$

$$\Pr [\deg(v) \geq k] = \sum_{i \geq k}^{+\infty} \frac{i^{-\beta}}{\zeta(\beta)} = \frac{1}{\zeta(\beta)(\beta - 1)k^{\beta-1}}$$

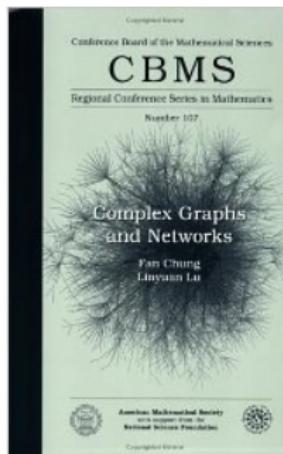
- assuming weights are decreasing and setting  
 $w_i = i, i/n = \Pr [\deg(v) \geq k]$

$$w_i = \left( \frac{i}{\zeta(\beta)(\beta - 1)i} \right)^{-\frac{1}{\beta-1}}$$

# Chung-Lu model

rigorous results on:

- degree sequence
- giant component
- average distance and the diameter
- eigenvalues of the adjacency and the Laplacian matrix
- ...

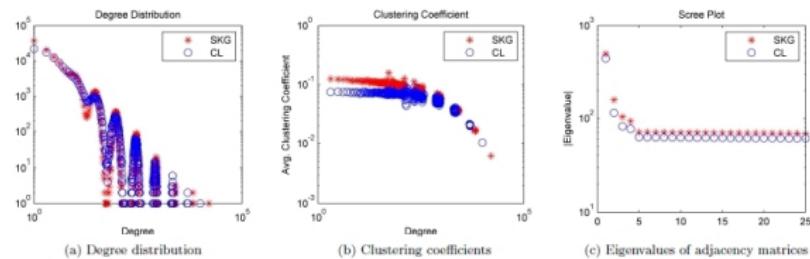


Complex graphs and networks, AMS

# Kronecker vs. Chung-Lu

*"the SKG model is close enough to its associated CL model that most users of SKG could just as well use the CL model for generating graphs."*

[Pinar et al., 2011]



Comparison of the graph properties of SKG and an equivalent CL.

# Forest-fire model



J. Leskovec



J. Kleinberg



C. Faloutsos

[Leskovec et al., 2007] propose the forest fire model that is able to re-produce at a qualitative scale most of the established properties of real-world networks

# Forest-fire model

## basic version of the model

1.  $p$  : forward burning probability
2.  $r$  : backward burning ratio

- initially, we have a single vertex
- at time  $t$  a new vertex  $v$  arrives to  $G_t$ 
  - node  $v$  picks an *ambassador/seed* node  $u$  uniformly at random link to  $u$
  - two numbers  $x, y$  are sampled from two geometric distributions with parameters  $\frac{p}{1-p}$  and  $\frac{rp}{1-rp}$  respectively
  - then,  $v$  chooses  $x$  out-links and  $y$  in-links of  $u$  which are incident to unvisited vertices
  - let  $u_1, \dots, u_{x+y}$  be these chosen endpoints
  - mark  $u_1, \dots, u_{x+y}$  as visited and apply the previous step recursively to each of them

# Forest-fire model

## (Few) Remarks

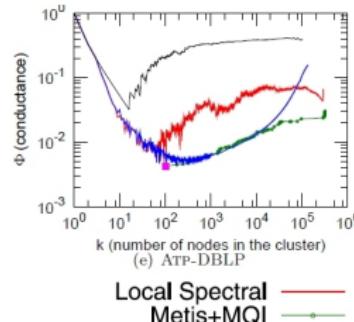
- There is a “flavor” of both preferential attachment and a copying mechanism.
- The number of edges of an incoming vertex can vary a lot, depending on its *ambassador*.
- We can have small fires but also large fires

# Forest-fire model

the forest-fire model is able to explain

- heavy tailed in-degrees and out-degrees
- densification power law
- shrinking diameter
- ...
- deep cuts at small size scales and the absence of deep cuts at large size scales

reminder



NCP of a DBLP graph (source [[Leskovec et al., 2009](#)]).

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