

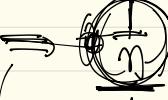
$$\Pr_{Y \sim \Sigma} \Pr(A_m(\zeta)) \xrightarrow{n \rightarrow \infty} 0 \quad (\text{convergence in probability})$$

$\left( \sum_m P(A_m(\zeta)) < \infty \right) \rightarrow a.s.$   $\sum_m A_m \leq \infty$   
 $\downarrow$   $\lim_{m \rightarrow \infty} \sum_m A_m = 0$   
 $\Pr(A_m(\zeta)) \xrightarrow{n \rightarrow \infty} 0$  strongly

B-C Lemma  $\Pr_{Y \sim \Sigma} \sum_m A_m \leq \infty$   $X_m \rightarrow X$  a.s.  $\Rightarrow$  (sufficient)

①  $\Pr_{Y \sim \Sigma} \sum_m A_m \leq \infty$

②  $\sum_m P(A_m(\zeta)) < \infty \rightarrow \Pr(A_m(\zeta)) \xrightarrow{n \rightarrow \infty} 0$

$\Pr(X_m - X > \varepsilon) \Rightarrow$    $(X)$  a.s.

$\left( \sum_m \frac{1}{m} \leq \Pr(X) \right)$

$= \frac{1}{m^2} (0) \quad \sum_m \frac{1}{m^2} < \infty$

$\frac{x}{T_n}$

Gronwall's Lemma

Mode. f. Convergence

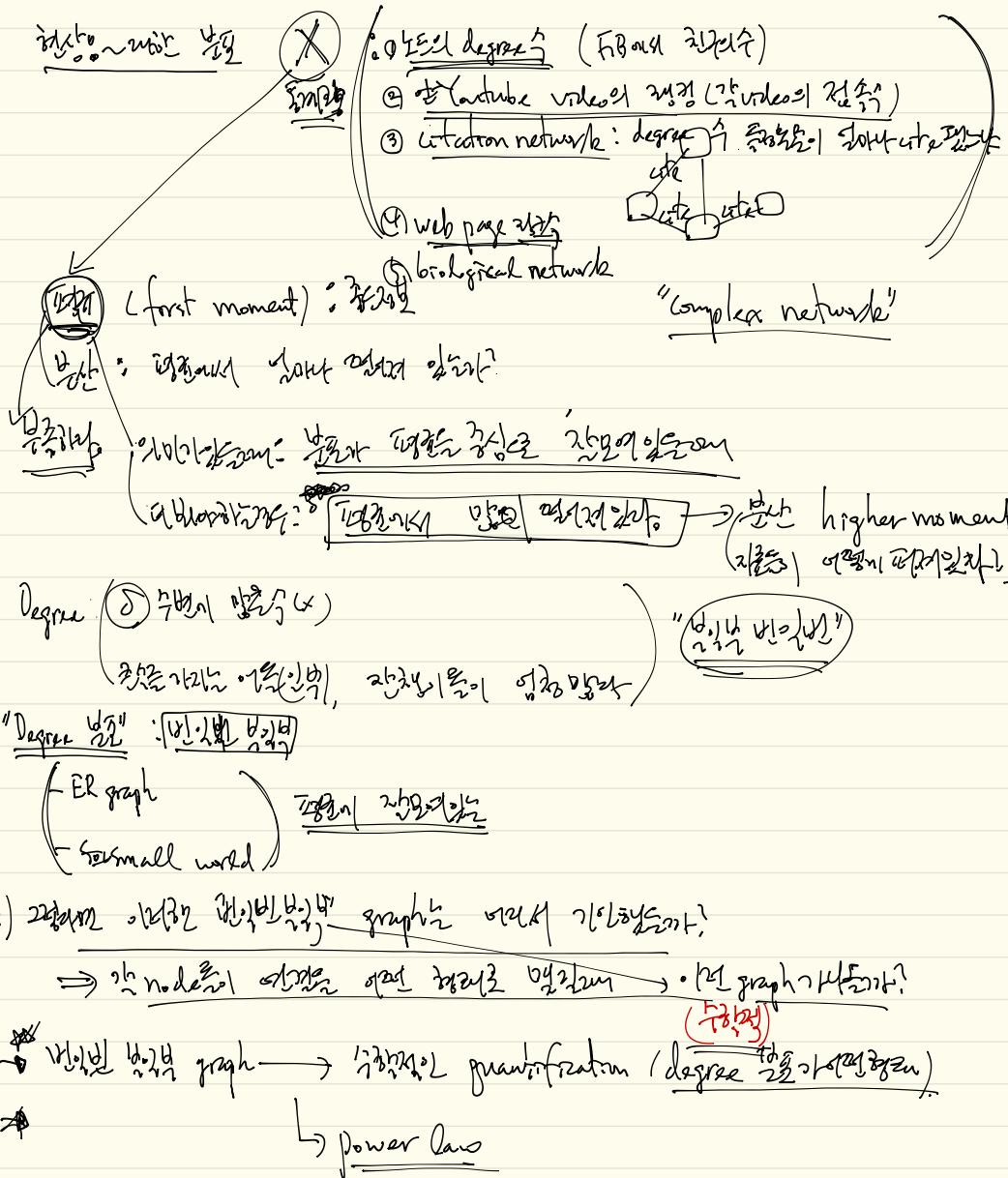
(convergence in probability)  $\rightarrow$  a.s. ( $X$ )

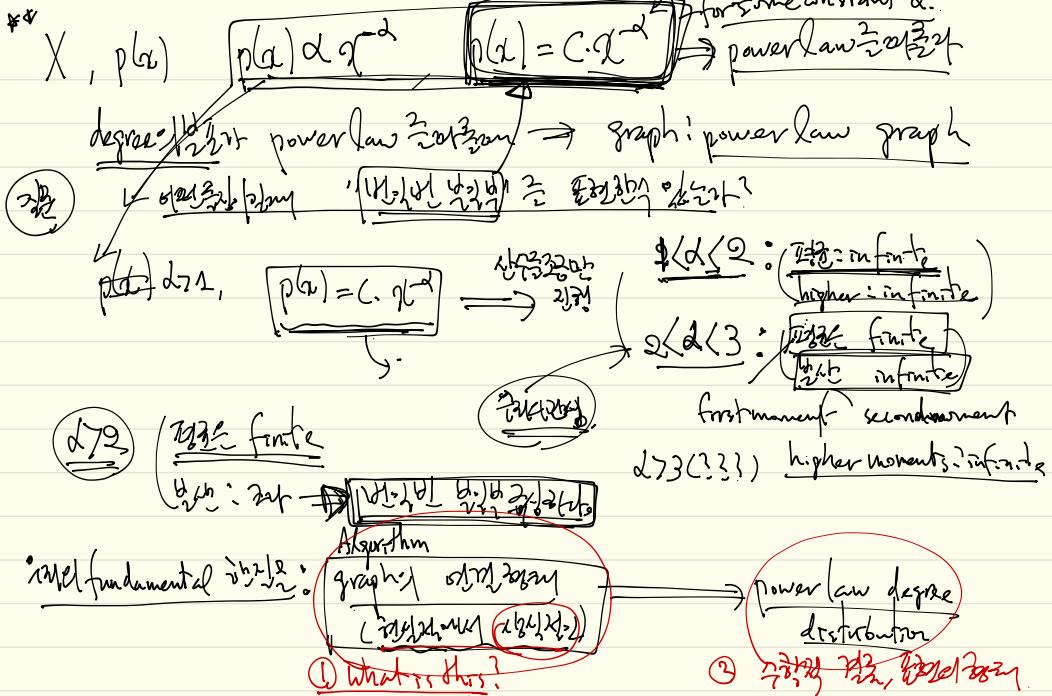
$\frac{\partial}{\partial t}$

B.C. test

$$\left( \sum_m A_m < \infty \right) \xrightarrow{P_{Y \sim \Sigma} \text{ test}} \text{a.s. } X$$

# Lecture 12 (chapter 7) Power laws via Preferential attachment





Barabasi  $\rightarrow$  algorithm 20102 [Preferential attachment]  $\Rightarrow$  power law

Preferential attachment (long 20102) (page 78 of 100)

- A graph is grown over time  $G_0, G_1, G_2, \dots, G_t$   $\frac{G_t = (N(t), E(t))}{\text{random}}$
- every step  $t$ , we add one new node randomly
- Given  $G_t$  ( $E(t) = (N(t), P(t))$ ), a new node  $v_{t+1}$  is added
  - with probability  $\frac{1}{|E|}$  uniformly at random
  - with probability  $\frac{d(v)}{|E|}$ , a node  $v \in N(t)$  is selected with  $\frac{d(v)}{|E|}$   $\rightarrow$  degree  $d(v)$   $\propto$   $\frac{1}{|E|}$

(Q) PA

power law degree distribution

(2nd) real research problem:

① What is the power law?

one solution

multiple solutions

weak  
strong

probability distribution

$\pi_i \rightarrow \pi_j$  (rich get richer)

America's At. inequality  
Coupling

Yule process

better

1925 1949

power law distribution

heavy tail distribution

scale-free network

(i) scale-free (Scale-invariant)

$\propto d^{-r}$

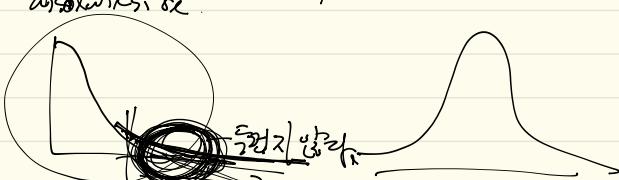
$P(d) \propto d^{-r}$ : degree distribution ~ power law

$$\frac{P(d)}{P(d')} = \frac{C-d^{-r}}{C-d'^{-r}} = \left(\frac{d}{d'}\right)^{-r} \Rightarrow d \mapsto d^{\frac{1}{r}} \text{ rescale by any factor}$$

$d \leftrightarrow d'$ :  
 $d \mapsto d^{\frac{1}{r}}$   
and  $d/d' \mapsto d^{1/r}$

"relative probabilities of different degrees depend only on their ratios not their absolute size"

(ii) (heavy-tail) (tailored)  
long-tail



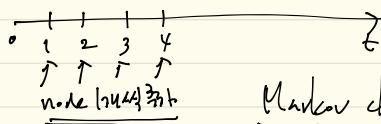
The distribution of RV  $X$  with distribution function  $F$  is said to have "heavy tail" if

$$\lim_{x \rightarrow \infty} e^{\lambda x} F(x) = \infty \quad \text{for all } \lambda > 0$$

$$\lim_{x \rightarrow \infty} e^{\lambda x} F(x) = \infty$$

Power-law object  $\rightarrow$  heavy tail

$$e^{kx} P(X \geq x) = e^{kx} \int_x^{\infty} c \cdot t^{-\beta} dt = c e^{kx} \left( \frac{1}{\beta+1} \right)_x^{\infty} = c * e^{kx} \left( -\frac{x^{\beta+1}}{\beta+1} \right) : n \rightarrow \infty$$



Markov chain (discrete time)

$$\vec{X}(t) = [X_i(t)]$$

any  $X_i(t)$ :  $X_i(t) =$  node  $i$  at degree  $d_i$  in node  $i$

$$P(X_i(t+1) = X_i(t) + 1 \mid \vec{X}(t)) = d_i \cdot \frac{X_{i-1}(t)}{N(t)} + (1-d_i) \cdot \frac{(d-1) \cdot X_i(t)}{2E(t)} \quad \text{with node } i$$

$$P(X_i(t+1) = X_i(t) \mid \vec{X}(t)) = d_i \cdot \frac{X_i(t)}{N(t)} + (1-d_i) \cdot \frac{d-1 \cdot X_i(t)}{2E(t)} \quad \text{degree } d_i \text{ random and } d_i = \text{degree}$$

$$P(X_i(t+1) = X_i(t) \mid \vec{X}(t))$$

$$= 1 - ① - ②$$

$$i=1 \dots m \quad \text{neighbors}$$

$$P(X_i(t+1) = X_i(t) \mid \vec{X}(t)) = 0 \quad (x)$$

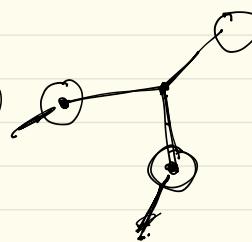
$\frac{X_i(t)}{t}$   $\Rightarrow$   $\frac{X_i(t)}{t}$  no change in degree  $\Rightarrow$   $\frac{X_i(t)}{t}$  no change in node  $i$

degree distribution



for Markov chain ergodic

time average  
ensemble average



$$P(X_i(t+1) = X_i(t) \mid \vec{X}(t))$$

$$= d_i \cdot \frac{X_i(t)}{N(t)} + (1-d_i) \cdot \frac{1 \times X_i(t)}{2E(t)} \quad ③$$

$$P(X_i(t+1) = X_i(t) + 1 \mid \vec{X}(t)) = 1 - ③$$

(Thm 7.1) for all  $i \geq 1$ ,

$$\frac{X_i(t)}{t} \xrightarrow{\text{as } t \rightarrow \infty} C_i,$$

where  $C_1 = \frac{2}{\gamma + \alpha}$

$$\frac{C_i}{C_{i-1}} = \frac{\alpha + \frac{(1-\alpha)(i-1)}{2}}{1+\alpha + \left(\frac{1-\alpha}{2}\right)_i}, \quad i \geq 1$$

degree  $\eta \geq \frac{3}{2}$  implies  
power law of  $t$

(Note) initial states  $\approx \lambda$

$$\frac{X_i(t)}{t} \approx \lambda \left( t^{\frac{1-\alpha}{2}} \right) C_i^{-\beta}$$

weak form  
 $(\lambda)^{\frac{1-\alpha}{2}} \left( \frac{2}{\lambda} \right)^{\beta}$

(弱形) power law ref version

$$C_j = C_1 \cdot \frac{C_2}{C_1} \cdot \frac{C_3}{C_2} \cdots \times \frac{C_j}{C_{j-1}} = C_1 \prod_{i=2}^j \frac{C_i}{C_{i-1}}$$

$$\frac{C_j}{C_1} = \frac{\alpha + \frac{(1-\alpha)(j-1)}{2}}{1+\alpha + \left(\frac{1-\alpha}{2}\right)_j} = \frac{2\alpha + (1-\alpha)(j-1)}{2+2\alpha + (1-\alpha)j} = 1 - \frac{2-2}{2+2\alpha + (1-\alpha)j}$$

$$= 1 - \frac{1}{j} \underbrace{\frac{3-\alpha}{2+\alpha} + O\left(\frac{1}{j}\right)}_{\substack{3-\alpha \\ 2+\alpha \\ + (1-\alpha)}} = \frac{\frac{3-\alpha}{2+\alpha} + O\left(\frac{1}{j}\right)}{1 - \frac{1}{j} \left( \frac{3-\alpha}{2+\alpha} + O\left(\frac{1}{j}\right) \right)}$$

$$\log(C_j) = \log C_1 + \sum_{i=2}^j \log \left( 1 - \frac{1}{j} \frac{3-\alpha}{2+\alpha} + O\left(\frac{1}{j}\right) \right)$$

$$\approx \log C_1 + \sum_{i=2}^j \frac{1}{j} \frac{3-\alpha}{2+\alpha}$$

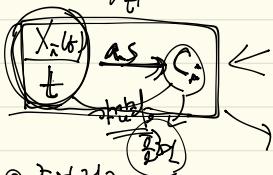
$$\approx \log C_1 - \beta \log j, \quad \beta = \frac{3-\alpha}{2+\alpha}$$

$$C_j \approx C_1 \cdot j^\beta \quad (j \geq \frac{3}{2})$$

initial state

\* 1. 정의 2. 정리 3. 증명

①  $P_A \rightarrow \text{node } \Rightarrow \text{stationary distribution}$  MC  
degree distribution = 각 노드의 차수 / 노드 수에 대한 확률?  
 $\frac{X_i(t)}{t} \rightarrow \text{stationary distribution}$   
state transition dynamics  $\xrightarrow{\text{def}} X_i(t) \text{와 } \frac{X_i(t)}{t} \text{의 관계 } \frac{1}{t} \text{를 } C_i \text{인 차수로 풀어보기?}$



② 정의

$$\frac{X_i(t)}{t} \xrightarrow{\text{def}} C_i$$

$$\frac{X_i(t)}{t} \leq \left| \frac{X_i(t)}{t} - C_i \right| + \left| C_i - \bar{X}_i(t) \right|$$

mathematical characterization of definition

$$|X - E(X)| \leq M$$

A-H inequality

Thm 7.2

For all  $\varepsilon > 0$ , and for all  $i \geq 1$

fix  $t_2$ .

$$\frac{X_i(t)}{t} = \frac{C_i}{t} + o(t^\varepsilon)$$

$$\frac{X_i(t)}{t} = C_i + o(t^{\varepsilon-1}) \xrightarrow[t \rightarrow \infty]{} 0$$

Lemma 7.3

$$P(|X_i(t) - \bar{X}_i(t)| \geq M) \leq 2 \exp\left(-\frac{M^2}{8t}\right) \quad (\text{A-H inequality})$$

Proof of Thm 7.1 A.S 3rd Borel-Cantelli Lemma

$$\left( \sum_{n=1}^{\infty} \Pr[X_n \in A_n] \rightarrow 0 \right) \rightarrow X_m \xrightarrow{a.s.} X$$

이제 2번 증명

$$\Pr \left( \left| \frac{X_i(t)}{t} - L_i \right| > \alpha(t) \right) \leq \Pr \left( \left| \frac{\bar{X}_i(t)}{t} - \frac{\bar{X}_i(t)}{t} \right| + \left| \frac{\bar{X}_i(t)}{t} - L_i \right| > \alpha(t) \right)$$

$\Rightarrow$  여기 2번 째는 A(t)와 2번 째는 a(t)는 서로 같아요,  $\sum$  <math>\infty</math>  $\Rightarrow$   $\lim_{t \rightarrow \infty} a(t) = 0$  (Theorem 7.2)

$$= \Pr \left( \left| \frac{\bar{X}_i(t)}{t} - \frac{\bar{X}_i(t)}{t} \right| > \alpha(t) - o(t^{-\varepsilon_1}) \right)$$

(Lemma 7.3)

$$\leq 2 \cdot \exp \left( - \frac{M^2}{8t} \right) = 2 \cdot \exp \left( - \frac{2\bar{X}_i(t)^2 \cdot t}{8t} \right) = \left( \frac{2}{2t} \right)^2$$

$$\alpha(t) = \frac{4\sqrt{t} + 8t}{t} + o(t^{\varepsilon_1})$$

$$\begin{aligned} & M.2.2.2 \\ & t \rightarrow \infty \\ & a(t) \rightarrow 0 \end{aligned}$$

$$\sum_{t=1}^{\infty} 2t^2 < \infty \Rightarrow \Pr \left( \left| \frac{\bar{X}_i(t)}{t} - L_i \right| > \alpha(t) \right) < \infty$$



$$\sum_t \frac{1}{t} = \infty, \sum_t \frac{1}{t^2} < \infty$$

증명

(Thm 7.2)

$$\frac{\bar{X}_i(t)}{t} \text{ of } \frac{X_i(t)}{t}$$

$$\left( \bar{X}_i(t) \right)_n$$

( $\frac{1}{t} \geq 1$ )

$$\Pr(X_i(t+1) = X_i(t)) = \bar{X}(t)$$

$$= \left( \frac{X_i(t)}{N(t)} + (1-\lambda) \cdot \frac{1 \times X_i(t)}{2E(t)} \right)$$

$$\Pr(X_i(t+1) = X_i(t) + 1 | \bar{X}(t)) = 1 - \textcircled{1}$$

$$\begin{aligned} E(X_i(t+1)) &= E(E(X_i(t+1) | \bar{X}(t))) = \sum_{\chi} p(X_i(t) = \chi) \cdot \left( \underbrace{\left( \frac{(d \sum_{\chi=1}^N \chi) - \bar{X}}{2E(t)} \right)}_{A(t)} \right. \\ &\quad \left. + (x+1)(1 - A(t) \cdot x) \right), \end{aligned}$$

$$= \sum_{\chi} p(X_i(t) = \chi) [x + 1 - A(t)x]$$

$$= \bar{X}_i(t) + 1 - A(t) \cdot \bar{X}_i(t)$$

$$\therefore \boxed{\bar{X}_i(t+1) = \bar{X}_i(t) + 1 - A(t) \bar{X}_i(t)}$$

$\bar{X}_i(t)$  for a given  $t$

$$\overline{X}_i(t+1) = (\underbrace{1 - \alpha_i(t)}_{\text{1-Att}}) \overline{X}_i(t) + 1 \Rightarrow \overline{X}_i(t) = \underline{C} t + o(t^\epsilon)$$

$$\Delta_i(t) = \overline{X}_i(t) - \underline{C}_i t$$

Homework: (23) Show  $\sum_i \Delta_i(t)$

$$\Delta_i(t+1) = \Delta_i(t) \left( 1 - \frac{\alpha}{N(t)} - \frac{1-\alpha}{2E(t)} \right) - C_i + 1 - C_i \left( \alpha + \frac{1-\alpha}{2} \right) + O(t^\epsilon)$$

$$C_i = \frac{2}{3t^2}$$

$$\alpha < 1 - \frac{1-\alpha}{2}$$

$$0$$



$$\Delta_i(t+1) \leq \Delta_i(t) + O(t^\epsilon) \leq O(\log t) \Rightarrow \Delta_i(t) = O(t^\epsilon) \text{ for all } \epsilon > 0$$

$$C_i = \frac{2}{3t^2}$$

$$(i) \quad \overline{X}_i(t+1) = \overline{X}_i(t) \quad (\text{as above}) \quad \boxed{\text{Homework}} \quad C_i, \quad \boxed{\frac{C_i}{C_j} \text{ constant}}$$

Lemma 7.3 For all  $i, t \geq 1$ , and all  $M > 0$ ,

$$P(|\overline{X}_i(t) - \underline{X}_i(t)| \geq M) \leq 2 \exp\left(-\frac{M^2}{8t}\right) \Rightarrow \text{Hoeffding inequality}$$

(i) Let  $i, t$  be fixed.

$$\overline{X}_i(t) = f(v(1), v(2), \dots, v(t))$$

where  $v(s)$  is the node in  $G(s-1)$  to which the node  $\overline{X}_i(s)$  attaches.  
random nodes

$$\text{Also, let } M(s) = E\left(\overline{X}_i(t) \mid v(1), \dots, v(s)\right), s=1, \dots, t \Rightarrow M(s-1) = E\left(\overline{X}_i(t) \mid v(1), \dots, v(s-1)\right)$$

$$M(0) = E[\overline{X}_i(t)] \rightarrow \text{independent}(X)$$

(i)  $M(s)$  is a martingale  
(ii)  $|M(s) - M(s-1)| \leq C$ )  $\Rightarrow$  Hoeffding inequality

(i) easy? Doubt martingale

(ii) is true(?)

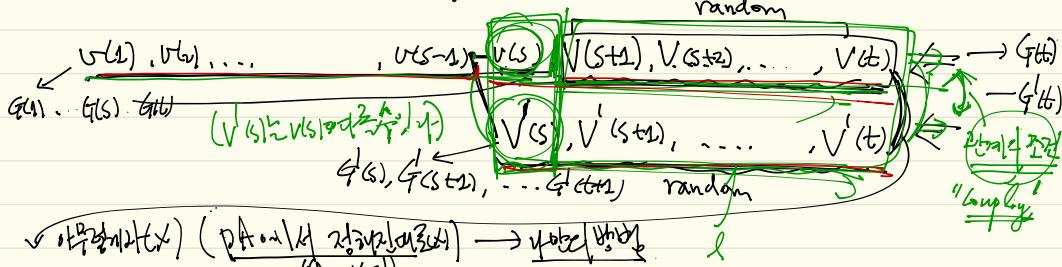
(ii)  $f$  is Lipschitz continuous  $\frac{M(s)}{M(t)}$ ,  $\Rightarrow \frac{M(s)}{M(t)} \leq L$   $M(s) - M(s-t) \leq L$   $Ls \leq t$

page 69: Corollary 6.4 ( $X_1, \dots, X_T$  independent) Coupling

Random variable

$(X_1^D, X_2^D)$  deterministic  
 $(X_1^R, X_2^R)$  random

- Let  $s$  be fixed, and let the sequence  $v(s), v(s+1), \dots, v(t)$  be given
- Let another random variable  $V(s)$  of  $G(s-1)$  be given, being distributed as the anchor node in  $G(s)$ , given  $v(1), \dots, v(s-1)$



$$\checkmark \text{ (page 69) } (P(A \rightarrow B) \geq p_{AB} \text{ for all } A, B)$$

We will generate  $\{V(s+1), \dots, V(t)\}$   $\{V(s), V(s+1), \dots, V(t)\}$ , such that the following properties are satisfied:

(resp.  $V(s+1), \dots, V(t)$ )

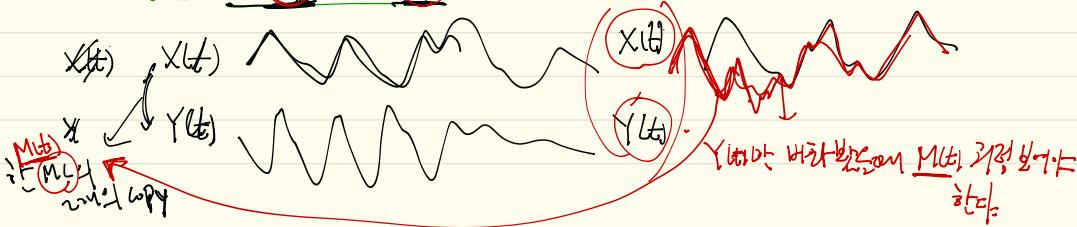
(page 82) (i) The distribution of  $\{V(s+1), \dots, V(t)\}$  is that of the  $(s+1)$ -th to  $t$ -th anchor nodes in the graph growth model that we consider, conditioned on the first  $s$  anchor nodes being  $\{v(1), \dots, v(s)\}$

(resp.  $v(1), v(2), \dots, v(s-1), V(s)$ )

(ii) For all  $l \in S, \dots, t$ , and any nodes  $u$  in the node set  $G(l), G(t)$ ,

the degree  $d(u)$  of  $u$  in  $G(l)$  coincides with  $d(u)$  in  $G(t)$ ,

unless  $u = V(s)$  or  $u = V(s)$



임의의 coupling은 확률분포?

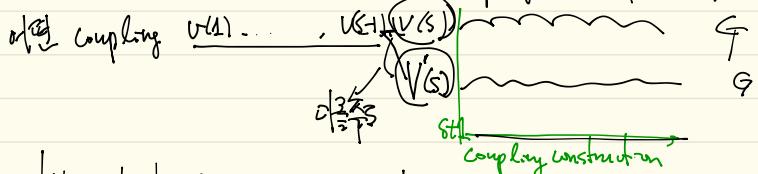
$$M(s) = f(v_{s1}, \dots, v_{sL}) = E\left[\left(\prod_{i=1}^L v_{si}\right) | v(1), \dots, v(s)\right]$$

$$\begin{aligned} & |M(s) - M(s-1)| \leq \epsilon \\ & = \sum P(V_{s+1}^t = v_{s+1}^t, V_s^t = v_s^t) \left[ f(v_i^t) - f(v_i^{s+1}, v_s^t) \right] \\ & \quad \text{coupling} \quad \text{coupling} \quad \text{coupling} \\ & \quad (v(1), \dots, v(s-1)) \quad M(s-1) \quad v(s), v(s+1), \dots, v(t) \\ & \quad \text{coupling} \quad \text{coupling} \quad \text{coupling} \\ & \quad (v(s+1), \dots, v(t)) \quad \checkmark \leq \epsilon \end{aligned}$$



Goal: (i) and (ii)를 만족하는 coupling을 찾는 것과 show

$\Rightarrow$  how? Construction (Coupling 방법 | 조합법) (page 82의 half)



At each step  $t=s+1, s+2, \dots, t$

Define a Bernoulli random variable  $Y_t = 0$  w.p.  $\alpha$   
 $1$  w.p.  $1-\alpha$

i.i.d

attachment to a node uniformly at random  
 if  $(Y_1=0)$ , choose an anchor node  $U$  (uniformly at random),  
 $V(Q)=U \Rightarrow V'(Q)=U$

If  $(Y_1=1)$ , no horizontal attachment  
 ①  $U \notin \{V(s), V'(s)\}$

$$P(V(Q)=U) \mid Y_1=1, V_{s+1}^{l-1}, V_s^{l+1}) = \frac{d_{s+1}(U)}{2E(Q-1)}$$

and

$\boxed{V(Q) \neq V'(Q)}$

②  $V(s) \neq V'(s)$  (i.e.,  $V(s) \neq V'(s)$ )  $\quad (u, v) \in \{V(s), V'(s)\}$

$$P(V(Q)=U, V'(Q)=V \mid Y_1=1, V_{s+1}^{l-1}, V_s^{l+1}) = \frac{d_{s+1}(U) \cdot d_{s+1}'(V)}{2E(Q-1)} [d_{s+1}(V(s)) + d_{s+1}(V'(s))]$$

$$(i) P(V(Q)=U \mid V_{s+1}^{l-1}, V_s^{l+1}) = \frac{d}{N(Q-1)} + (1-d) \frac{d_{s+1}(U)}{2E(Q-1)}$$

$u \notin \{V(s), V'(s)\} \rightarrow$  clearly  $\frac{d}{N(Q-1)}$  immediately true

$u \in \{V(s), V'(s)\} \sim \boxed{V \in V(s)}$

$$P(V(Q)=V(s) \mid \boxed{V \in V(s)}) = P(V(Q)=V(s), V'(Q)=V(s)) + P(V(Q)=V(s), V'(Q) \neq V(s))$$

$$= \frac{d_{s+1}(V(s))}{2E(Q-1)} (d_{s+1}(V(s)) + d_{s+1}(V'(s))) = \frac{d_{s+1}(V(s))}{2E(Q-1)}$$

Similarly  $\Pr(V(R) = V(s))$

Similarly  $\Pr(V(q) = V(s))$ ,  $\Pr(V(q) = V(s)) \dots$

(ii)  $U \in \{V(s), V(s)\}$  degree concaves  $(\text{凸凹})$

