Distances in power-law random graphs

Sander Dommers

Supervisor: Remco van der Hofstad



Technische Universiteit **Eindhoven** University of Technology

February 2, 2009

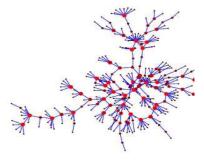
Where innovation starts

TU

Introduction

There are many complex real-world networks, e.g.

- Social networks (friendships, business relationships, sexual contacts, ...)
- Information networks (World Wide Web, citations, ...)
- Technological networks (Internet, airline routes, ...)
- Biological networks (protein interactions, neural networks,...)



Sexual network Colorado Springs, USA (Potterat, et al., 2002)

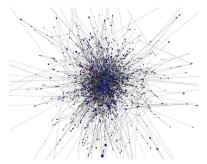


2/16

Introduction

There are many complex real-world networks, e.g.

- Social networks (friendships, business relationships, sexual contacts, ...)
- Information networks (World Wide Web, citations, ...)
- Technological networks (Internet, airline routes, ...)
- Biological networks (protein interactions, neural networks,...)



Small part of the Internet http://www.fractalus.com/ steve/stuff/ipmap/



Introduction

There are many complex real-world networks, e.g.

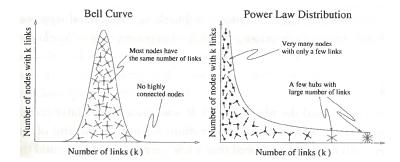
- Social networks (friendships, business relationships, sexual contacts, ...)
- Information networks (World Wide Web, citations, ...)
- Technological networks (Internet, airline routes, ...)
- Biological networks (protein interactions, neural networks,...)



Yeast protein interaction network (Jeong, et al., 2001)



Power law behavior Number of vertices with degree k is proportional to $k^{-\tau}$



Small worlds Distances in the network are small



Random graph models

Erdős-Rényi random graph

- Start with n vertices
- Draw edges between each pair of vertices with probability p

Exponential tails, so no power-law distribution



Random graph models

Erdős-Rényi random graph

- Start with n vertices
- Draw edges between each pair of vertices with probability p

Exponential tails, so no power-law distribution

Configuration model

- Start with n vertices
- Let vertex *i* have D_i half-edges
 D_i has power-law distribution with exponent τ
- Connect the half-edges uniformly at random

Power-law because of Strong Law of Large Numbers

Random graph models (continued)

Preferential attachment (PA)

- Networks are growing
- Popular vertices are more likely to get more edges than unpopular vertices



Random graph models (continued)

Preferential attachment (PA)

- Networks are growing
- Popular vertices are more likely to get more edges than unpopular vertices

PA model

- Choose integer *m*, and parameter $\delta > -m$
- Start at time t = 2 with 2 vertices connected with 2m edges
- ▶ At each time step, say *t* + 1, add a new vertex with *m* edges
- Connect its m edges independently according to

$$\mathbb{P}\left[\text{edge of } t+1 \longrightarrow i \middle| \mathsf{PA}_{m,\delta}(t)\right] = \frac{D_i(t)+\delta}{t(2m+\delta)}, \quad \text{ for } i \in [t].$$



Properties of PA model

Power law with exponent

$$\tau = 3 + \frac{\delta}{m}$$

So any exponent $\tau > 2$ possible



Properties of PA model

Power law with exponent

$$\tau = 3 + \frac{\delta}{m}$$

So any exponent $\tau > 2$ possible

The diameter of a graph at time t, diam(t), is the largest distance present in the graph at time t



Properties of PA model

Power law with exponent

$$\tau = 3 + \frac{\delta}{m}$$

So any exponent $\tau > 2$ possible

The diameter of a graph at time t, diam(t), is the largest distance present in the graph at time t

 $\tau = 3$ (Bollobás and Riordan, 2004) For $m \ge 2$ and $\delta = 0$, with high probability,

$$(1-\varepsilon)\frac{\log t}{\log\log t} \leq \operatorname{diam}(t) \leq (1+\varepsilon)\frac{\log t}{\log\log t}$$

for all $\varepsilon > 0$

Properties of PA model (continued)

 τ > 3 (Van der Hofstad and Hooghiemstra, 2008) For $m \ge 2$ and $\delta > 0$, with high probability,

```
c_1 \log t \leq \operatorname{diam}(t) \leq c_2 \log t
```

for some $c_1, c_2 > 0$

 $\tau \in (2, 3)$ (Van der Hofstad and Hooghiemstra, 2008) For $m \ge 2$ and $\delta \in (-m, 0)$, with high probability,

 $\operatorname{diam}(t) \le c \log \log t$

for some c > 0

TU/e Technische Universiteit Eindhoven University of Technology

log log lowerbound for $\tau > 2$

Theorem

Consider preferential attachment with $m \ge 2$ and $\delta > -m$ (i.e. $\tau > 2$)

Let $k = \frac{\varepsilon}{\log m} \log \log t$, with $0 < \varepsilon < 1$

Then, with high probability,

 $diam(2t) \ge k$



Construction of *k*-exploration tree of a vertex *i*

- Start from vertex i
- ▶ Connect its *m* edges → vertices at distance 1 from vertex *i*

30

- ▶ Connect the *m* edges of vertices at distance 1, → ...
- Continue in same fashion, up to distance k

Construction of *k*-exploration tree of a vertex *i*

- Start from vertex i
- ▶ Connect its *m* edges → vertices at distance 1 from vertex *i*
- ▶ Connect the *m* edges of vertices at distance 1, → ...
- Continue in same fashion, up to distance k





Construction of *k*-exploration tree of a vertex *i*

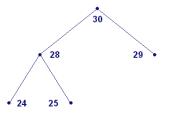
- Start from vertex i
- ▶ Connect its *m* edges → vertices at distance 1 from vertex *i*
- ▶ Connect the *m* edges of vertices at distance 1, → ...
- Continue in same fashion, up to distance k





Construction of *k*-exploration tree of a vertex *i*

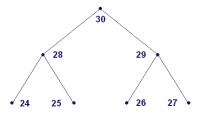
- Start from vertex i
- ▶ Connect its *m* edges → vertices at distance 1 from vertex *i*
- ▶ Connect the *m* edges of vertices at distance 1, → ...
- Continue in same fashion, up to distance k





Construction of *k*-exploration tree of a vertex *i*

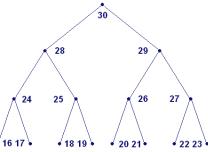
- Start from vertex i
- ▶ Connect its *m* edges → vertices at distance 1 from vertex *i*
- ▶ Connect the *m* edges of vertices at distance 1, → ...
- Continue in same fashion, up to distance k





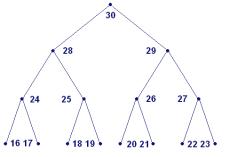
Construction of *k*-exploration tree of a vertex *i*

- Start from vertex i
- ▶ Connect its *m* edges → vertices at distance 1 from vertex *i*
- ▶ Connect the *m* edges of vertices at distance 1, → ...
- Continue in same fashion, up to distance k



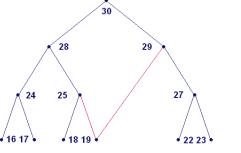
A *k*-exploration tree is proper when

- The k-exploration tree has no collisions
- No other vertex connects to a vertex in the tree
- All vertices of the tree are in [2t]\[t]



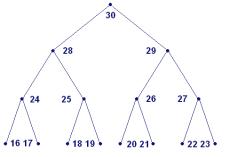
A *k*-exploration tree is proper when

- The k-exploration tree has no collisions
- No other vertex connects to a vertex in the tree
- All vertices of the tree are in [2t]\[t]



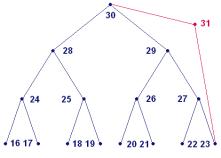
A *k*-exploration tree is proper when

- The k-exploration tree has no collisions
- No other vertex connects to a vertex in the tree
- All vertices of the tree are in [2t]\[t]



A *k*-exploration tree is proper when

- The k-exploration tree has no collisions
- No other vertex connects to a vertex in the tree
- All vertices of the tree are in [2t]\[t]



Let

 $Z_k(2t) = \#$ proper k-exploration trees at time 2t



11/16

Let

$$Z_k(2t) = \#$$
 proper k-exploration trees at time 2t

Then

$$\mathbb{P}\left[\mathsf{diam}(2t) < k\right] \leq \mathbb{P}\left[Z_k(2t) = 0\right]$$



11/16

Let

$$Z_k(2t) = \#$$
 proper k-exploration trees at time 2t

Then

$$\mathbb{P}\left[\mathsf{diam}(2t) < k\right] \leq \mathbb{P}\left[Z_k(2t) = 0\right]$$

Using Chebychev inequality gives

$$\mathbb{P}\left[Z_k(2t)=0\right] \leq \frac{\mathbb{V}ar\left[Z_k(2t)\right]}{\mathbb{E}\left[Z_k(2t)\right]^2} \xrightarrow{?} 0$$



11/16

Let

$$Z_k(2t) = \#$$
 proper k-exploration trees at time 2t

Then

$$\mathbb{P}\left[\mathsf{diam}(2t) < k\right] \leq \mathbb{P}\left[Z_k(2t) = 0\right]$$

Using Chebychev inequality gives

$$\mathbb{P}\left[Z_k(2t)=0\right] \leq \frac{\mathbb{V}ar\left[Z_k(2t)\right]}{\mathbb{E}\left[Z_k(2t)\right]^2} \xrightarrow{?} 0$$

We need

$$\mathbb{E}[Z_k(2t)] \longrightarrow \infty$$
 and $\mathbb{V}ar[Z_k(2t)] \ll \mathbb{E}[Z_k(2t)]^2$



11/16

$\mathbb{E}\left[Z_k(2t)\right] \longrightarrow \infty$

Let

 $\mathcal{B}_{\mathcal{T}}$ = "no other vertex connects to a vertex in the tree \mathcal{T} "

Then

$$\mathbb{E}\left[Z_{k}(2t)\right] = \mathbb{E}\left[\sum_{\mathcal{T} \text{ possible}} \mathbb{I}\{\mathcal{T} \subseteq \mathsf{PA}_{m,\delta}(2t) \text{ and } \mathcal{T} \text{ is proper}\}\right]$$
$$= \sum_{\mathcal{T} \text{ possible}} \mathbb{P}\left[\mathcal{T} \subseteq \mathsf{PA}_{m,\delta}(2t) \text{ and } \mathcal{T} \text{ is proper}\right]$$
$$= \sum_{\mathcal{T} \text{ possible}} \mathbb{P}\left[\mathcal{T} \subseteq \mathsf{PA}_{m,\delta}(2t)\right] \cdot \mathbb{P}\left[\mathcal{B}_{\mathcal{T}} | \mathcal{T} \subseteq \mathsf{PA}_{m,\delta}(2t)\right]$$



12/16

$$\mathbb{E}\left[Z_{k}(2t)\right] = \sum_{\mathcal{T} \text{ possible}} \mathbb{P}\left[\mathcal{T} \subseteq \mathsf{PA}_{m,\delta}(2t)\right] \cdot \mathbb{P}\left[\mathcal{B}_{\mathcal{T}} | \mathcal{T} \subseteq \mathsf{PA}_{m,\delta}(2t)\right]$$

$$\mathbb{E}\left[Z_{k}(2t)\right] = \sum_{\mathcal{T} \text{ possible}} \mathbb{P}\left[\mathcal{T} \subseteq \mathsf{PA}_{m,\delta}(2t)\right] \cdot \mathbb{P}\left[\mathcal{B}_{\mathcal{T}} | \mathcal{T} \subseteq \mathsf{PA}_{m,\delta}(2t)\right]$$

$$\gtrsim \qquad \qquad \left(rac{1}{t}
ight)^{|\mathcal{T}|-1}$$



$$\mathbb{E}\left[Z_{k}(2t)\right] = \sum_{\mathcal{T} \text{ possible}} \mathbb{P}\left[\mathcal{T} \subseteq \mathsf{PA}_{m,\delta}(2t)\right] \cdot \mathbb{P}\left[\mathcal{B}_{\mathcal{T}} | \mathcal{T} \subseteq \mathsf{PA}_{m,\delta}(2t)\right]$$

$$\gtrsim \qquad \qquad \left(rac{1}{t}
ight)^{|\mathcal{T}|-1} \left(1-rac{|\mathcal{T}|}{t}
ight)^{mt}$$



$$\mathbb{E}\left[Z_{k}(2t)\right] = \sum_{\mathcal{T} \text{ possible}} \mathbb{P}\left[\mathcal{T} \subseteq \mathsf{PA}_{m,\delta}(2t)\right] \cdot \mathbb{P}\left[\mathcal{B}_{\mathcal{T}} | \mathcal{T} \subseteq \mathsf{PA}_{m,\delta}(2t)\right]$$

$$\gtrsim \left(\frac{t}{|\mathcal{T}|}\right)^{|\mathcal{T}|} \left(\frac{1}{t}\right)^{|\mathcal{T}|-1} \left(1 - \frac{|\mathcal{T}|}{t}\right)^{mt}$$



$$\mathbb{E}\left[Z_{k}(2t)\right] = \sum_{\mathcal{T} \text{ possible}} \mathbb{P}\left[\mathcal{T} \subseteq \mathsf{PA}_{m,\delta}(2t)\right] \cdot \mathbb{P}\left[\mathcal{B}_{\mathcal{T}} | \mathcal{T} \subseteq \mathsf{PA}_{m,\delta}(2t)\right]$$

$$\gtrsim \left(\frac{t}{|\mathcal{T}|}\right)^{|\mathcal{T}|} \left(\frac{1}{t}\right)^{|\mathcal{T}|-1} \left(1 - \frac{|\mathcal{T}|}{t}\right)^{mt}$$

$$\sim t \left(\frac{1}{(\log t)^{\varepsilon}}\right)^{(\log t)^{\varepsilon}} e^{-m(\log t)^{\varepsilon}}$$

$$\longrightarrow \infty$$



\mathbb{V} ar $[Z_k(2t)] \ll \mathbb{E} [Z_k(2t)]^2$

Study covariance of two different possible trees being formed in the graph and being proper

Take exact look at probabilities involved

Conclusion

$$\mathbb{V}ar\left[Z_k(2t)\right] \leq c \frac{(\log t)^2}{t} \mathbb{E}\left[Z_k(2t)\right]^2 + \mathbb{E}\left[Z_k(2t)\right] \ll \mathbb{E}\left[Z_k(2t)\right]^2$$



14/16

log log lowerbound for $\tau > 2$

Theorem

Consider preferential attachment with $m \ge 2$ and $\delta > -m$ (i.e. $\tau > 2$)

Let $k = \frac{\varepsilon}{\log m} \log \log t$, with $0 < \varepsilon < 1$

Then, with high probability,

 $diam(2t) \ge k$

Proof

$$\mathbb{P}[\operatorname{diam}(2t) \ge k] \ge 1 - \mathbb{P}\left[Z_k(2t) = 0\right]$$
$$\ge 1 - \frac{\operatorname{Var}\left[Z_k(2t)\right]}{\mathbb{E}\left[Z_k(2t)\right]^2}$$
$$\longrightarrow 1$$



Conclusion

Small world property holds in preferential attachment model

Future research

- Better bounds on distances
- Distances in other extended PA models
- Processes on random graphs



16/16