

Script generated by TTT

Title: groh: profile1 (09.06.2015)

Date: Tue Jun 09 15:00:14 CEST 2015

Duration: 92:31 min

Pages: 98

- $G_{n,p}$: space of graphs with n nodes and each of the $\frac{1}{2} n(n-1)$ edges appears with probability p

- p_k : probability that a node has degree k :
$$p_k = \binom{n}{k} p^k (1-p)^{n-k} \simeq \frac{z^k e^{-z}}{k!}$$

for $n \rightarrow \infty$ and holding the mean degree of a node $z=p(n-1)$ fixed (Poisson approximation of Binomial distribution)
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Random Graph Models: Poisson Graph

- Given: property Q („is connected“, „has diameter xyz“ etc.) of $G_{n,p}$: „ $G_{n,p}$ has property Q with high probability“: $P(Q|n,p) \rightarrow 1$ iff $n \rightarrow \infty$ (adaptated from [2] (which, in turn, is adaptated from [3]))

- In such models $G_{n,p}$ phase transitions exist for properties Q : „threshold function“ $q(n)$ (with $q(n) \rightarrow \infty$ if $n \rightarrow \infty$) so that:

$$\lim_{n \rightarrow \infty} P(Q|n,p) = \begin{cases} 0 & \text{if } \lim_{n \rightarrow \infty} p(n) / q(n) = 0 \\ 1 & \text{if } \lim_{n \rightarrow \infty} p(n) / q(n) = \infty \end{cases}$$

(adaptated from [3])

Random Graph Models: Poisson Graph

Example: giant component / connectedness of $G_{n,p}$

- Let u be the fraction of nodes that do not belong to giant component X
 \Rightarrow probability for a given node i to be not in X

- probability for a given node i (with assumed degree k) to be not in X
 \Rightarrow probability that none of its neighbors is in X
 $\Rightarrow u^k$

$$\rightarrow u \text{ (k fixed)} \Rightarrow u^k \rightarrow u = \sum_{k=0}^{\infty} p_k u^k = e^{-z} \sum_{k=0}^{\infty} \frac{(zu)^k}{k!} = e^{z(u-1)}$$

- \rightarrow fraction S of graph occupied by X is $S = 1 - u \rightarrow$

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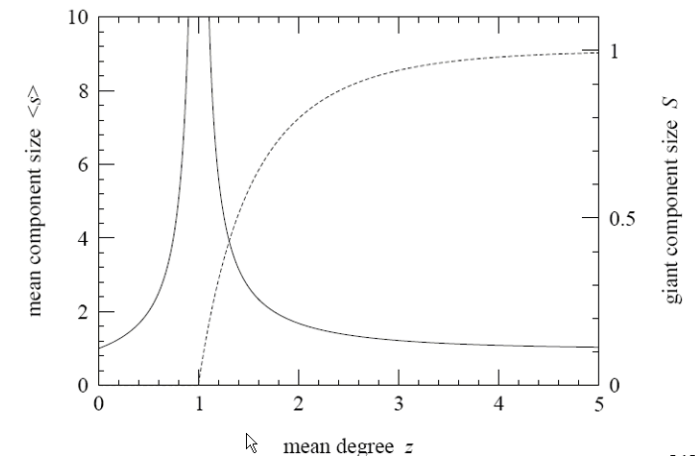
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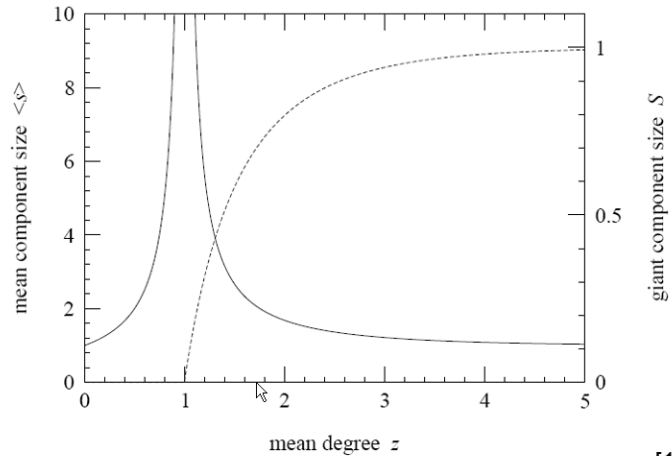
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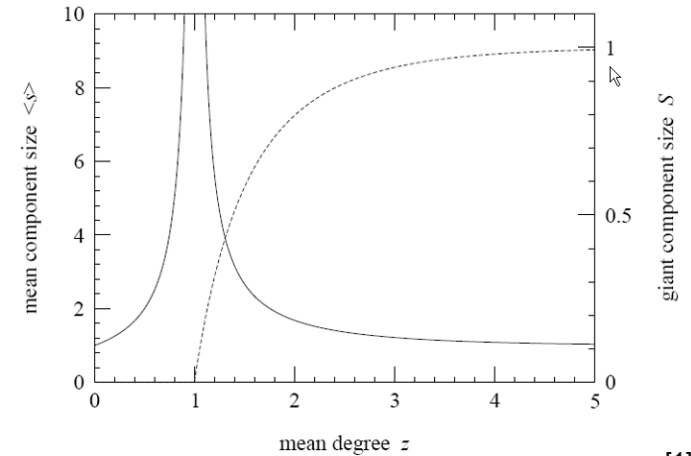


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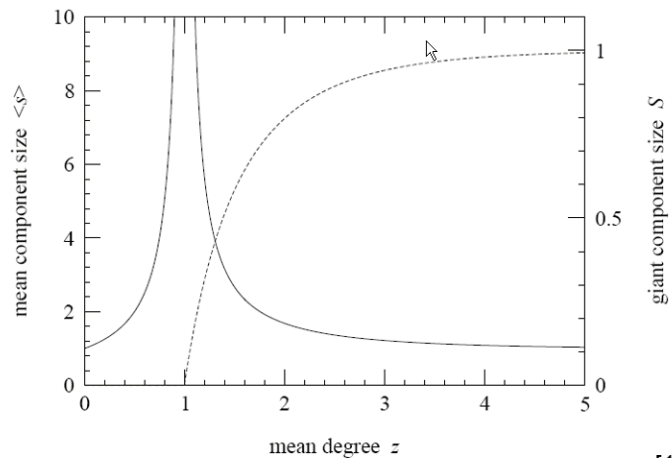


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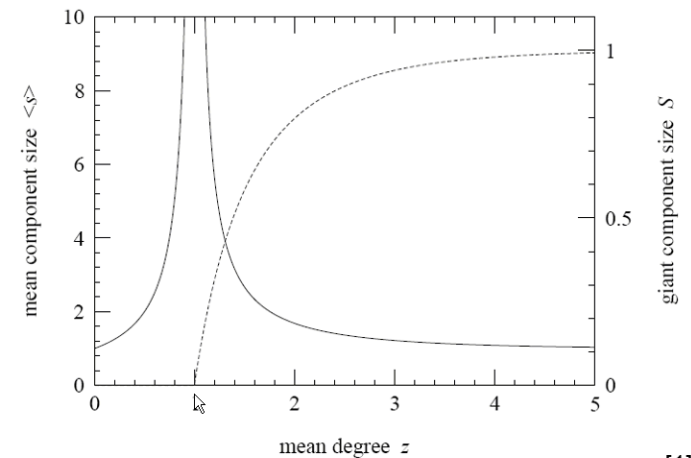


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Very coarse (!!!) estimation of **diameter** l of $G_{n,p}$:

- average degree of nodes: z
 - in a distance of d from a node i should be approximately z^d many nodes
 - if $z^d = n$: $d = l$
 - $l \sim \log n / \log z \sim \log n$ (if z is kept constant)
- For a more exact derivation of the result see references in [1]
- We see: it is **not difficult** (in terms of how large must connectivity be) to achieve small diameters



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Unfortunately: small l is the **only** property in congruence with real world NW:

- **Clustering coefficient** $C^{(1)}$ of $G_{n,p}$:
 - Since $C^{(1)}$ is probability of transitivity and edges are “drawn” independently → $C^{(1)} = p = O(1/n)$ (if z is fixed, as usual)
 - C is usually **much larger** for real world NW:

	l (real)	l (random)	$C^{(2)}$ (real)	C (random)
Film collaboration	3.65	2.99	0.79	0.00027
Power Grid	18.7	12.4	0.08	0.005
C.elegans	2.65	2.25	0.28	0.05

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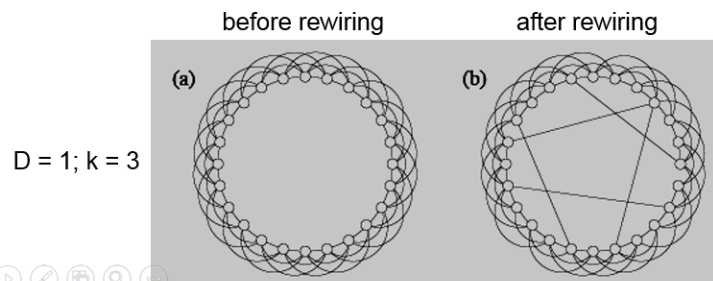
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Watts Strogatz Model

- Great problem of random graphs: **high clustering coeff. / transitivity does not occur** for simple models
- \rightarrow Watts & Strogatz 1998: **Small World Model**
 - L nodes in regular D -dim. lattice + periodic boundary cond.; $D=1$: Ring
 - each node connected to neighbors in lattice at distance of most k
 - \rightarrow total number of edges = $L k$
 - „rewiring“ of edges with probability p



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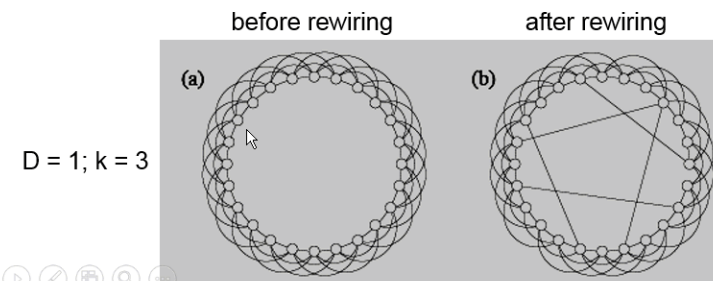
Random Graph Models: More Refined Models

- Instead of having connection probability p as in Poisson $G_{n,p}$: demand certain **degree distributions** p_k (e.g. power law) \rightarrow „configuration model“
- \rightarrow **results are promising** but still not in full congruence with real world NW
- \rightarrow still many **difficult open problems**
- still **not accounted** for: **transitivity** (high clustering coefficient)



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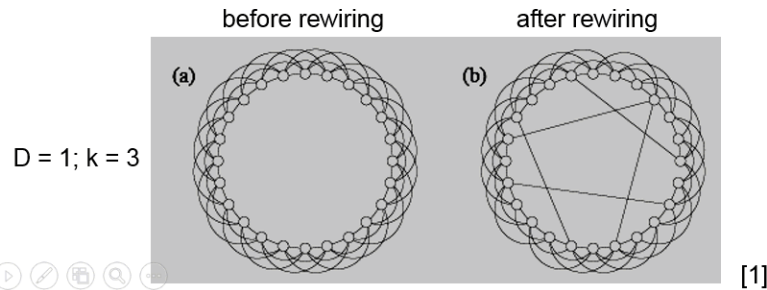


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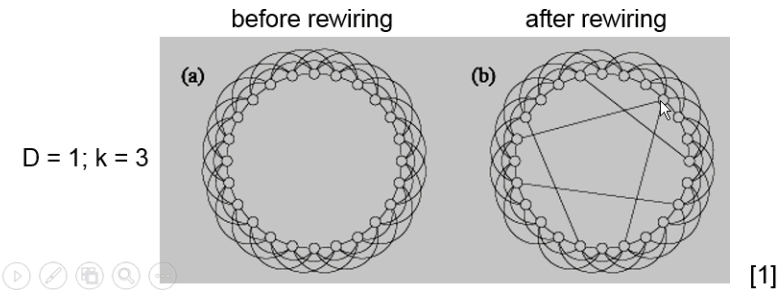


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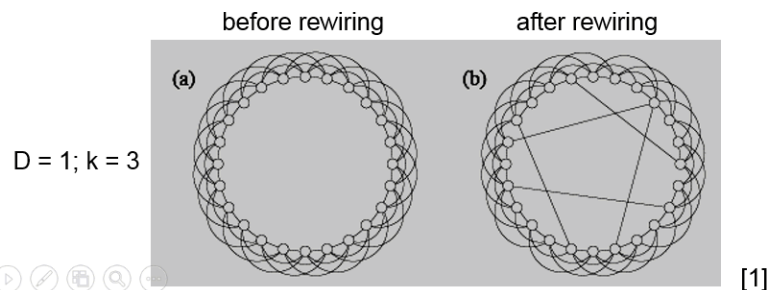


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(for D=1:)

- p=0: regular lattice:
 - $C = C^{(1)} = (3k-3)/(4k-2) \rightarrow 3/4$ for $k \rightarrow \infty$ → clustering coeff. „ok“
 - $l = L / 4k$ for $L \rightarrow \infty$ → no small world effect

- p=1: similar to a random graph:
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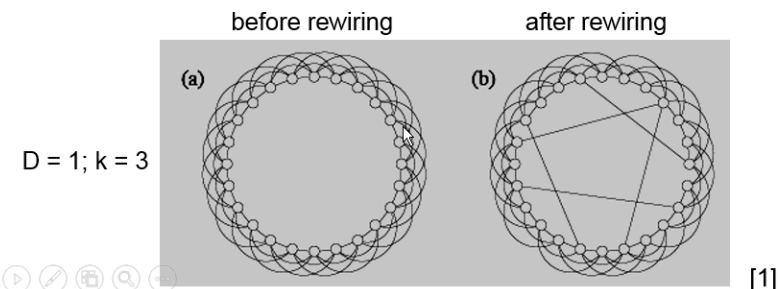
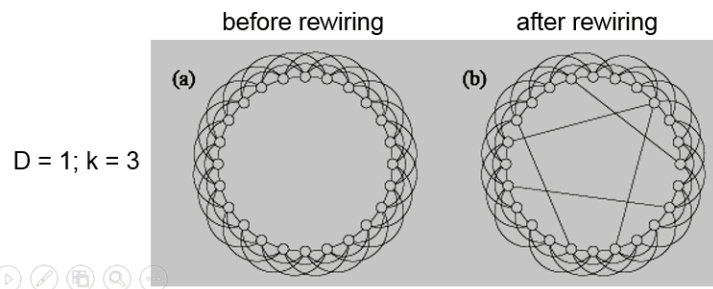


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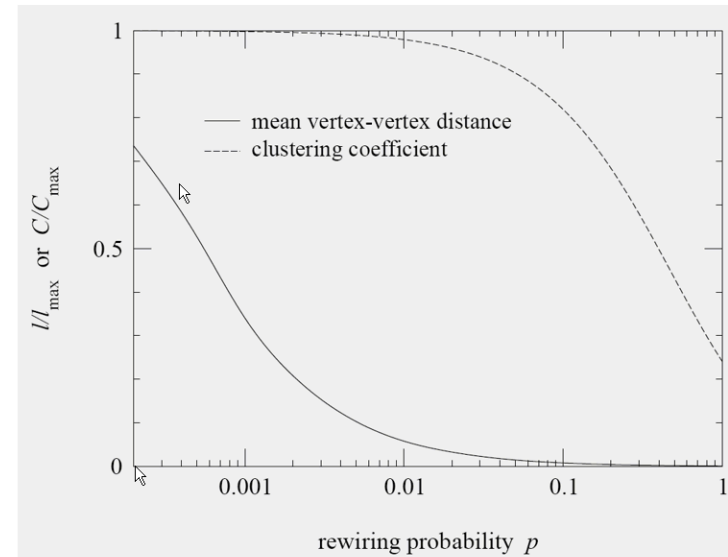
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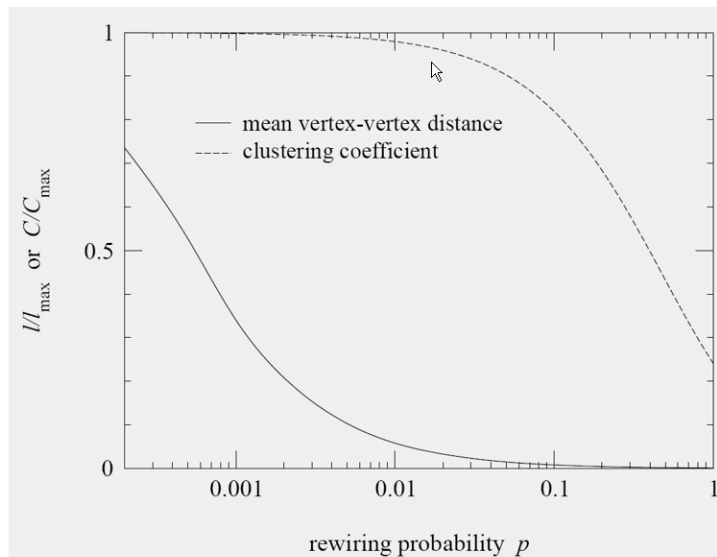


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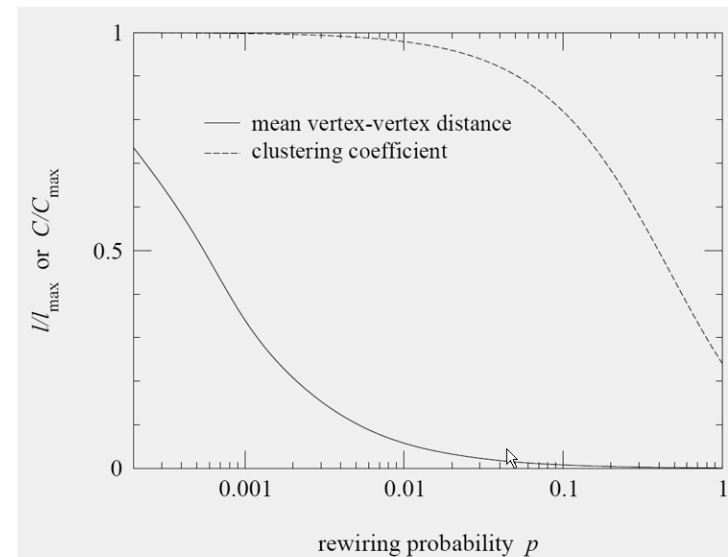
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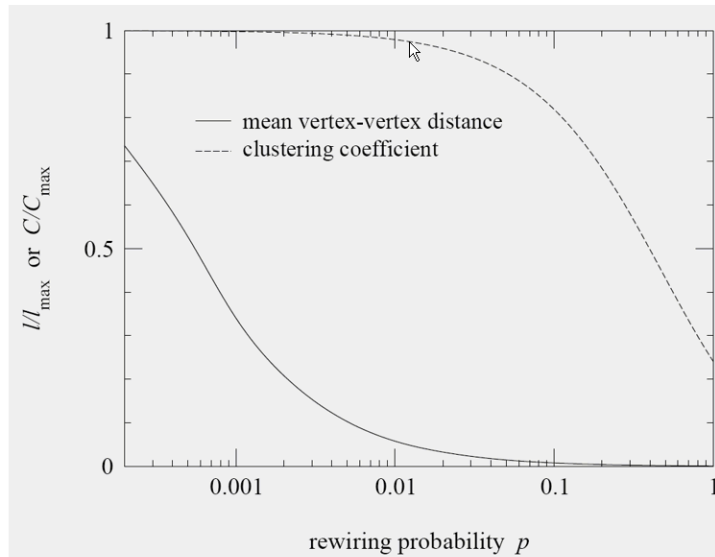
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→ math.easier

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- **Degree distribution for variant (2):**

$$p_j = \binom{L}{j-2k} \left[\frac{2kp}{L} \right]^{j-2k} \left[1 - \frac{2kp}{L} \right]^{L-j+2k} \quad (**)$$

for $j \geq 2k$, and $p_j = 0$ for $j < 2k$.

- in **variant (2)**: p defined so that :
 - mean number of **added shortcuts** == Lkp
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($2k$ from lattice plus $2kp$ added random shortcuts)
 - number of shortcuts is binomially distrib.

- Expectation of Binomial distribution: $E(X \sim B(L, \tilde{p})) = L \tilde{p}$
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Degree distribution for variant (2):

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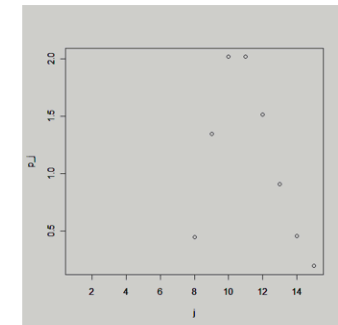
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- Poisson approximation (justified):

$$p_j = \exp(-2kp) \frac{(2kp)^{j-2k}}{(j-2k)!}$$



$k=3, p=0.5$

- almost constant
- not in congruence with real world NW (power laws etc.)

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Watts Strogatz Model

- Approximation (2) :

$$\ell = \frac{L}{k} f(Lkp)$$

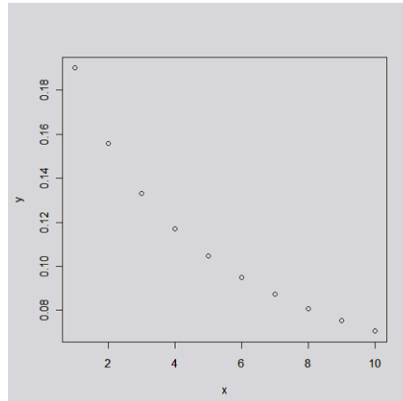
mean number of shortcuts

== up to factor k same as Approx (1) for

$$\xi = 1/kp \text{ and } \bar{g}(x) = x f(x)$$

independent investigations yield approximation

$$f(x) = \frac{1}{2\sqrt{x^2 + 2x}} \tanh^{-1} \sqrt{\frac{x}{x+2}}$$



Watts Strogatz Model

- Results for $D > 1$: qualitatively similar

Models of Network Growth

- Random Graphs, Watts-Strogatz etc: Models aimed at **reproducing properties** of real world NW;

BUT: not really generative models / **models of network growth**

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Price's Model

- Basic principle:

„the rich get richer“

„Matthew effect“

(„For to every one that hath shall be given...“ Bible: Mt25:29)

„preferential attachment“

- Assume **directed citation NW**:

- p_k : fraction of nodes with in-degree k,

- each node (paper) has av. out degree m

- mean out-deg. $\stackrel{!}{=} \text{mean in-deg.}$ → $\sum_k k p_k = m$

- **iteratively** build graph by adding new vertices (and associated directed (out)edges from these nodes)



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from previous slide:

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- → the net change in the quantity np_k per added vertex satisfies:

$$(n+1)p_{k,n+1} - np_{k,n} = [kp_{k-1,n} - (k+1)p_{k,n}] \frac{m}{m+1}$$

for $k \geq 1$, or

$$(n+1)p_{0,n+1} - np_{0,n} = 1 - p_{0,n} \frac{m}{m+1},$$

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Price's Model

- Computing stationary solutions $p_{k,n+1} = p_{k,n} = p_k$ of this equation we find:

$$p_k \sim k^{-(2+1/m)} \quad \text{for } n \rightarrow \infty$$

- → the desired power law distribution
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Barabasi-Albert Model

- same principles as Price's but use **undirected** edges, intended as **model for the WWW**
- nodes with fixed degree m are added to the network at each iteration
- edges connect to nodes with probability proportional to current degree of node

- → **analogous analysis** as for Price's leads to

$$p_k \sim k^{-3} \quad \text{for } n \rightarrow \infty$$



Barabasi-Albert Model and Price's Model

- crucial: **linear** preferential attachment
- found in a number of real world NW (e.g. citation NW)
- Barabasi-Albert: **undirected** (not like WWW)
- directed version of Barabasi Albert: attachment prop to sum of out and in- degree: not realistic for e.g. the WWW but for social NW?!
- Price: generates directed **acyclic** graph: not realistic for SN and WWW
- out-degree of WWW: **power-law**, Price + BA: constant



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Processes on Networks: Percolation

- Assume structure of NW known: what about processes on networks (e.g. spread of info in SN)?
- **Percolation**: Randomly assign states „occupied“ and „not occupied“ to either edges or vertices → investigate occupied and un-occupied „parts“ separately
- Similarly: Take out nodes / edges, ask for **network resilience**. E.g. measure resilience via connectednes (e.g. existence of giant component)
- Example: configuration random graph model with power law degree distribution $p_k \sim k^{-\alpha}$; investigate phase transition to / from existing giant component when „occupying“ nodes



- degree distr.: $p_k \sim k^{-\alpha}$;
- let q be the constant fraction of occupied („functional“ / „working“) vertices

- → for vertex with degree k : fraction of occupied neighbors:

$$p(k'|k) = \binom{k}{k'} q^{k'} (1-q)^{k-k'}$$

- → probability that any node is connected to k' occupied nodes is

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- → (analysis similar to slide 29 / 30) → for $\alpha \leq 3$: independent of positive q : giant component always exists → random „removal“ of $(1-q)$ nodes leaves NW „unimpressed“



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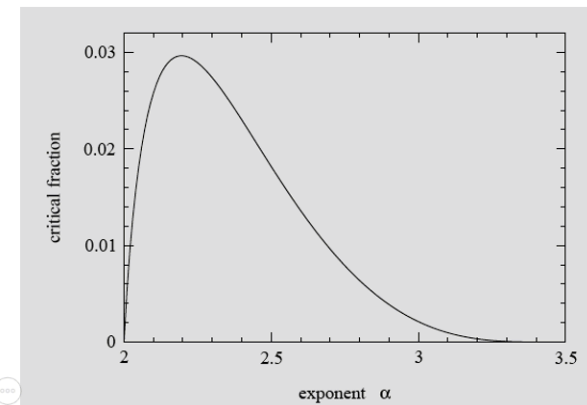
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- degree distr.: $p_k \sim k^{-\alpha}$;
- let q_k be the fraction of occupied vertices dependent on k (e.g. remove / occupy only high degree nodes)

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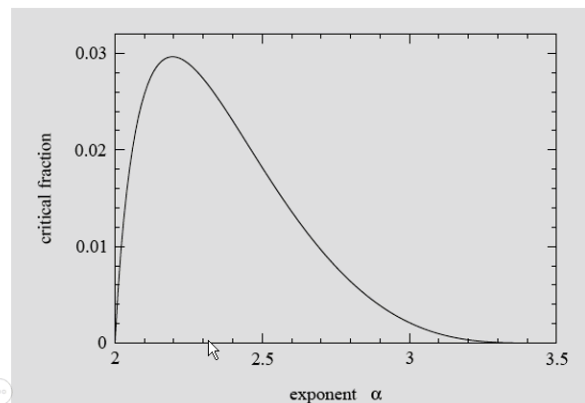
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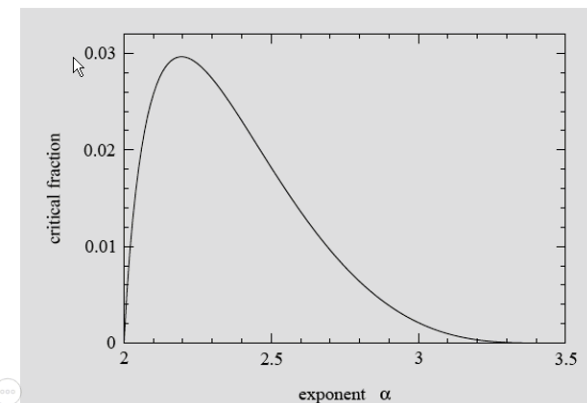
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- susceptibles: can be infected;
infective: have the disease and are contagious,
recovered: have had the disease and are immune (or dead)
- infection probability / rate β , recovering probability γ
- \rightarrow SIR model („fully mixed“):

$$\frac{ds}{dt} = -\beta is, \quad \frac{di}{dt} = \beta is - \gamma i, \quad \frac{dr}{dt} = \gamma i$$



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 • β (infection probability per unit time) and γ (recovery prob. p.u.t.): drawn from probability distributions $P_i(\beta)$ and $P_i(\gamma)$ --> problem is equivalent to **edge-percolation problem** with edge occupation probability
 • investigate **dissociation into components** (internally connected by unoccupied edges)
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- result: power law with $\alpha \leq 3$ → giant component also always exists here

• We have seen: **Feedback/Eigenvector-Centrality / Page Rank**: weight of vertex i (neglecting heuristic corrections):

$$x_i = \lambda^{-1} \sum_j A_{ij} x_j \text{ for some } \lambda > 0 \quad \rightarrow \quad \mathbf{Ax} = \lambda \mathbf{x}$$

- instead of only looking at **in-degrees** also look at high **out-degree**
- node with high in-degree „from“ highly (out-degree-)weighted nodes == „**Authority**“ :
- node with high out-degree „to“ highly (in-degree-)weighted nodes == „**Hub**“)
- **in-degree based weights: x; out-degree-based weights y**

$$\mathbf{Ay} = \lambda \mathbf{x}, \quad \mathbf{A}^T \mathbf{x} = \mu \mathbf{y} \quad \rightarrow \quad \mathbf{AA}^T \mathbf{x} = \lambda \mu \mathbf{x}$$

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Processes on Networks: Searching and Navigating

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- especially suitable in **decentralized** scenarios
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