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School and Workshop on Structure and Function of Complex Networks

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Homogeneous vs growing complex networks

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These are preliminary lecture notes, intended only for distribution to participants



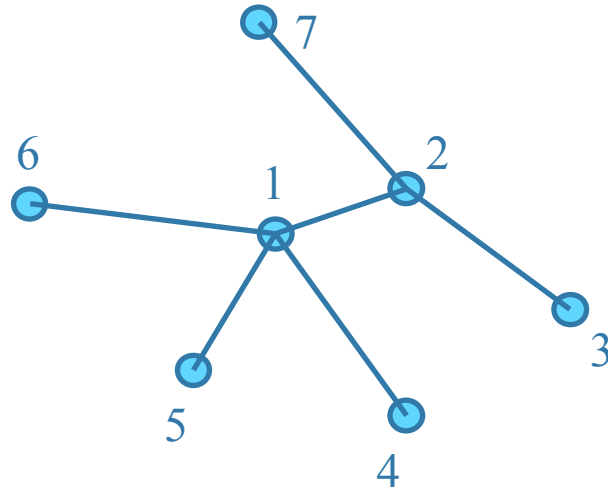
Homogeneous vs growing complex networks

B. Waclaw (IF UJ, Poland)

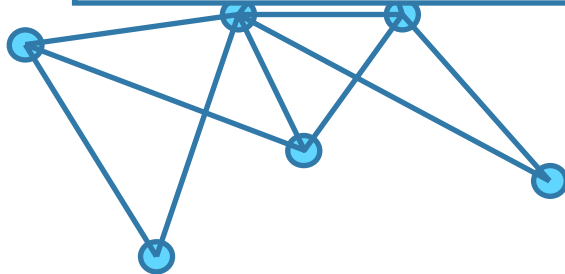
Burda, Dorogovtsev, Samukhin, Khang, Lässig, Newman, Snijders, Vicsek
and many others

Growing vs Homogeneous

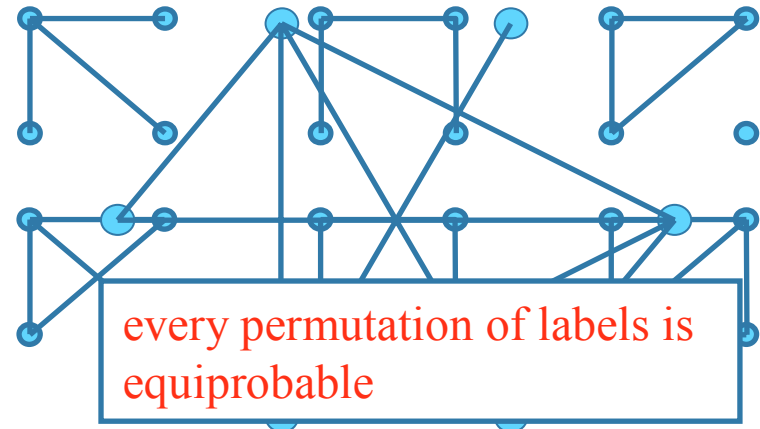
one adds new nodes to existing network:



only causal labeling is acceptable



every nodes are equivalent – the labeling has no meaning



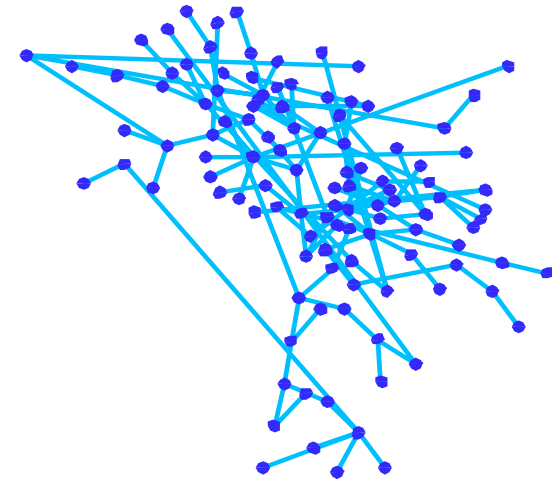
every permutation of labels is equiprobable

the most known construction – the **Erdős-Rényi random graphs**

- start from N empty nodes,
- add L links at random.
- Equivalent with some kind of rearrangement of initial network

Why homogeneous network?

- today many observed networks still grow
 - but there is another process – rearrangement
 - this can play important role in future
-
- better to examine the structural properties (growing – for dynamical)
 - for randomizing
 - average case of algorithms





Statistical ensemble

- it is convenient to define statistical ensemble of homogeneous networks: one can use classical statistical physics techniques
- partition function Z allows to calculate many quantities

Many possibilities, but the three most popular:

- **microcanonical**

Degrees q_i of all nodes are fixed, graphs differ in such properties like number of triangles (\rightarrow clustering), diameter, etc.

- **canonical**

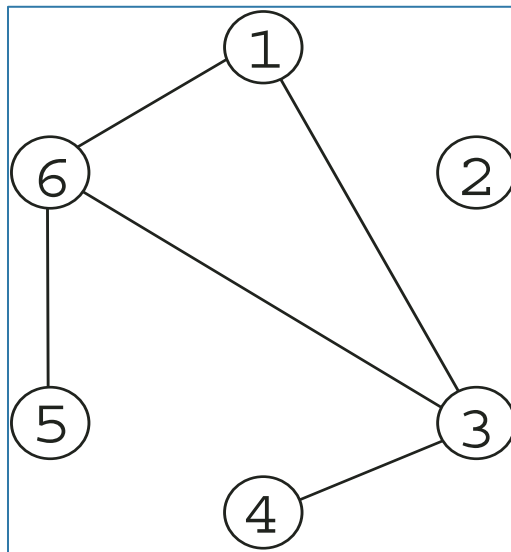
Only number of nodes N and number of links L fixed, like in E-R graphs.

- **grandcanonical**

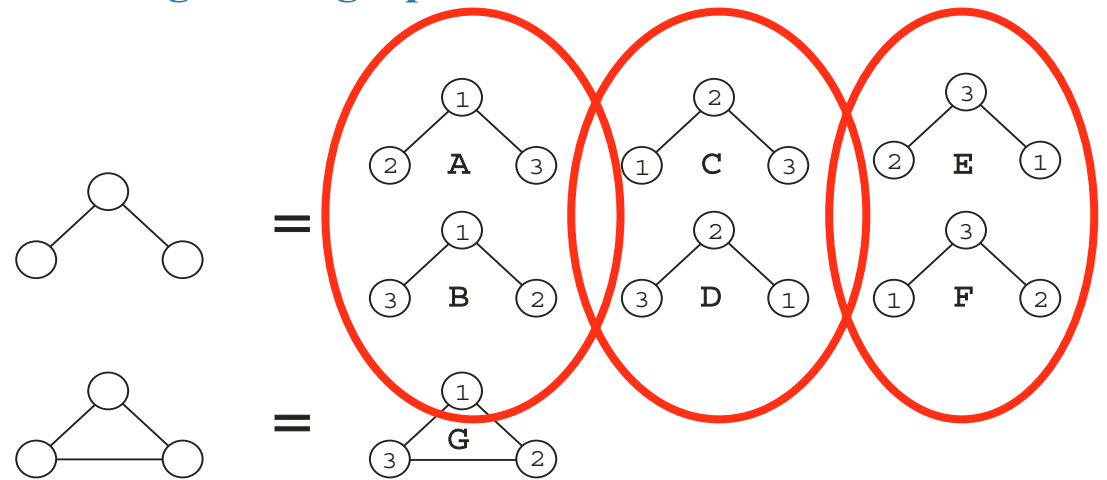
N fixed, L may fluctuate, like in binomial graphs.

Starting point – ER graphs

- N nodes and L links chosen at random from $N(N-1)/2$ possible
- each labeled graph has the same weight ($1/N!$ for convenience)



To get E-R graphs we take off the labels:



three distinct labeled graph \rightarrow weight $3/3!$

one labeled graph \rightarrow weight $1/3!$

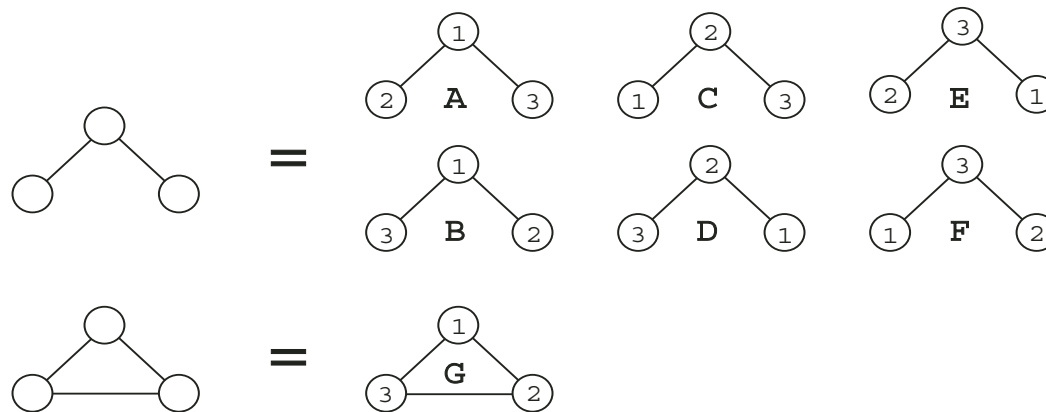
The partition function

$$Z(N, L) = \sum_{\alpha' \in lg(N, L)} \frac{1}{N!} = \sum_{\alpha \in g(N, L)} w(\alpha),$$

the sum over all labeled graphs
(with equal weights)

the sum over distinct
unlabeled graphs

where $w(\alpha) = (\# \text{ of labeled graphs equiv. to } \alpha)/N!$





Example: binomial graphs

- we start from N empty nodes
- add a link with probability equal to p
- the weight of graph is:

$$P(L) \propto \binom{N(N-1)/2}{L} p^L (1-p)^{N(N-1)/2-L}$$

p – probability of presence of link

the weight of graph with N nodes and L links

$$\begin{aligned} Z(N, \mu) &= \sum_L \sum_{\alpha \in lg(N, L)} \frac{1}{N!} P(L(\alpha)) = (1-p)^{\binom{N}{2}} \sum_L \left(\frac{p}{1-p} \right)^L \sum_{\alpha \in lg(N, L)} \frac{1}{N!} \\ &\propto \sum_L \exp(-\mu L) Z(N, L) \propto \sum_L \exp(-\mu L + S(N, L)), \end{aligned}$$

$$\mu = \ln \frac{1-p}{p} \quad \text{“chemical potential”}$$

Z for Erdős-Rényi graphs (can be calculated very easy)



Therefore we have:

$$Z(N, \mu) = \sum_{L=0}^{\binom{N}{2}} e^{-\mu L} \frac{1}{N!} \binom{\binom{N}{2}}{L} = \frac{1}{N!} (1 + e^{-\mu})^{\binom{N}{2}}$$

one can
calculate many
quantities:

$$\langle L \rangle = -\partial_{\mu} \ln Z(N, \mu)$$

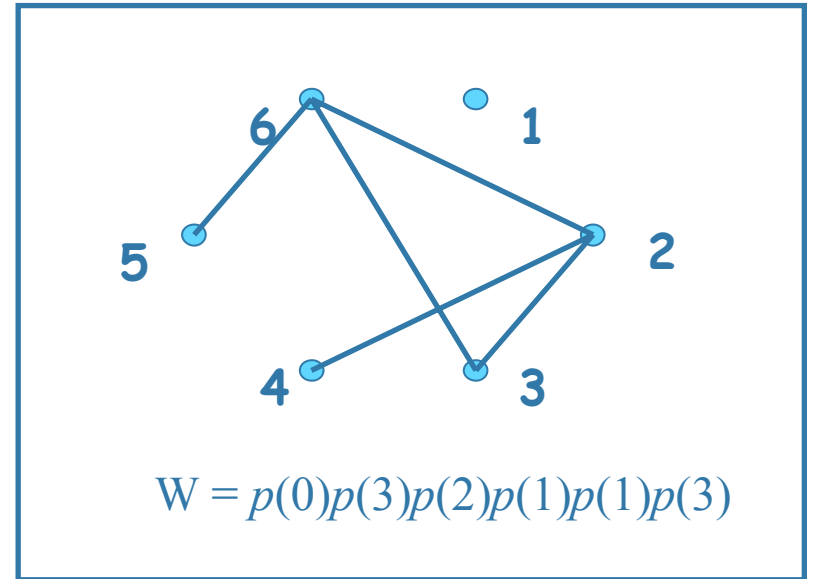
$$\langle L^2 \rangle - \langle L \rangle^2 = \partial_{\mu}^2 \ln Z(N, \mu)$$



$$\langle L \rangle = p \frac{N(N-1)}{2} = \frac{1}{1+e^{\mu}} \frac{N(N-1)}{2} \quad \langle L^2 \rangle - \langle L \rangle^2 = \binom{N}{2} \frac{e^{-\mu}}{(1+e^{-\mu})^2}$$

etc...

Weighted graphs



- additional functional weight $W(\alpha)$:

$$Z(N, L) = \sum_{\alpha' \in lg(N, L)} (1/N!) W(\alpha') = \sum_{\alpha \in g(N, L)} w(\alpha) W(\alpha)$$

- the simplest non-trivial choice:

$$W(\alpha) = \prod_{i=1}^N p(q_i) \quad p(q) \text{ is an arbitrary function of node's degree}$$

What $p(q)$ should we take?

→ such that the resulting network has interesting properties.

- the degree distribution $\pi(q) \propto q^{-\gamma}$,
- in the limit of $N \rightarrow \infty$:

$$\pi(q) = \frac{p(q)}{q!} \exp(-Aq - B)$$

$(q-1)!$ for tree graphs

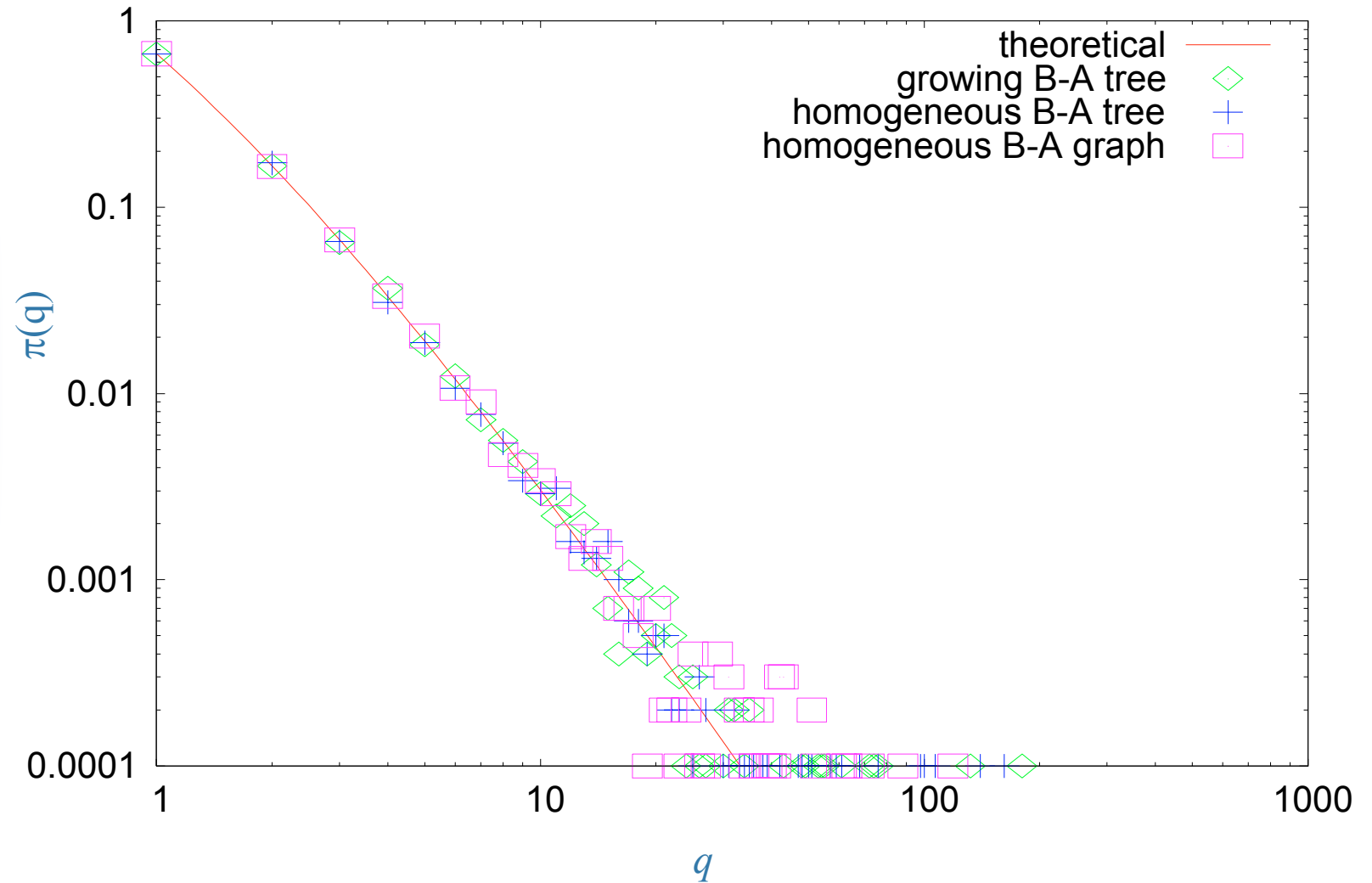
- taking $p(q) \propto q! q^{-\gamma}$ and appropriate form of $p(q)$ for small q 's, one can set $A=0$ and then $\pi(q) \propto q^{-\gamma}$,
- finite size corrections for $N < \infty$
- **the Barabasi-Albert model with $m = 1$ (tree graphs):**

$$\pi(q) = \frac{4}{q(q+1)(q+2)}$$

- take $p(q) = (q-1)! \frac{4}{q(q+1)(q+2)}$
- if $L = N$, then $\langle q \rangle = 2$ and $A = B = 0 \Rightarrow$ **degree distribution is B-A** (but we have different graphs from those of B-A!)

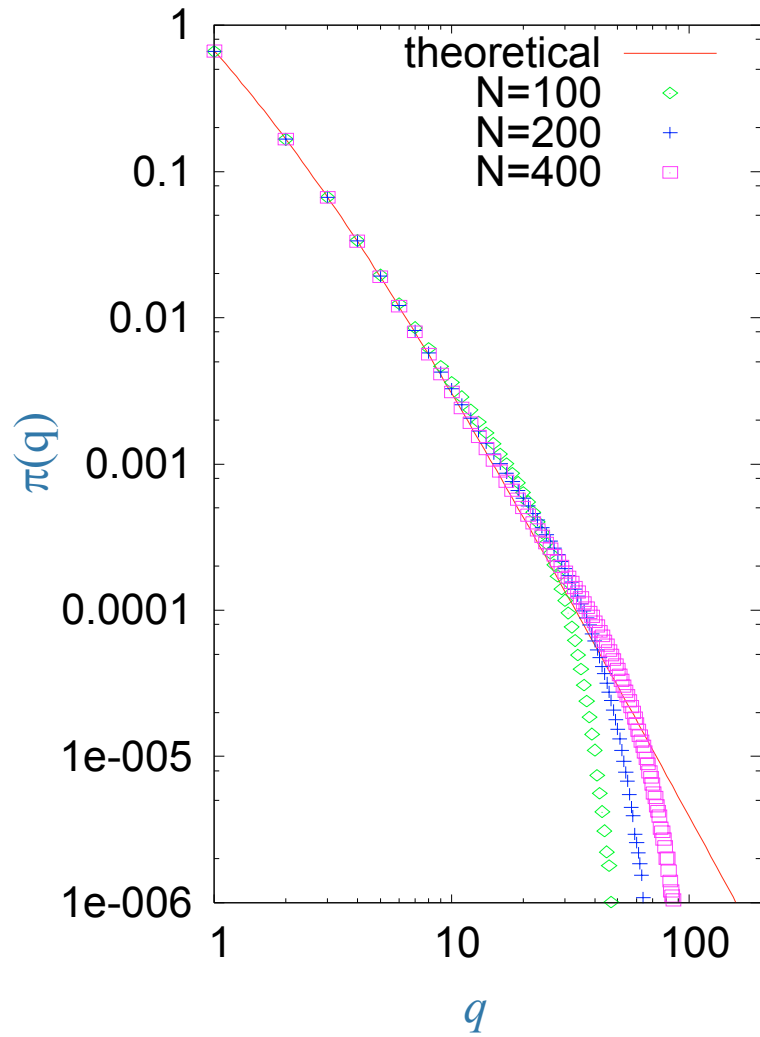
A single network with $N=10000$ nodes and B-A degree distribution

$$\pi(q) = \frac{4}{q(q+1)(q+2)}$$

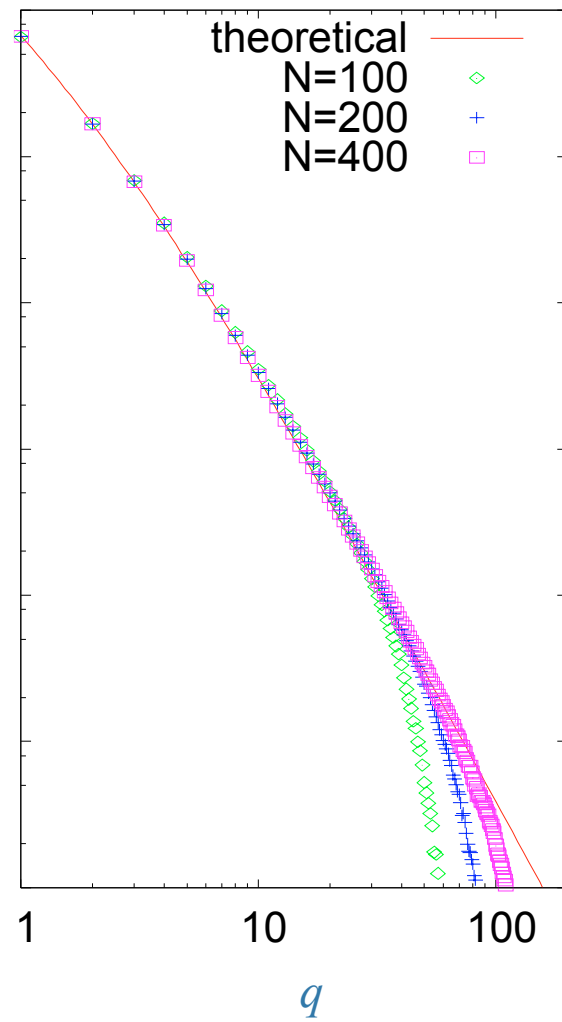


$\pi(q)$ averaged over the ensemble

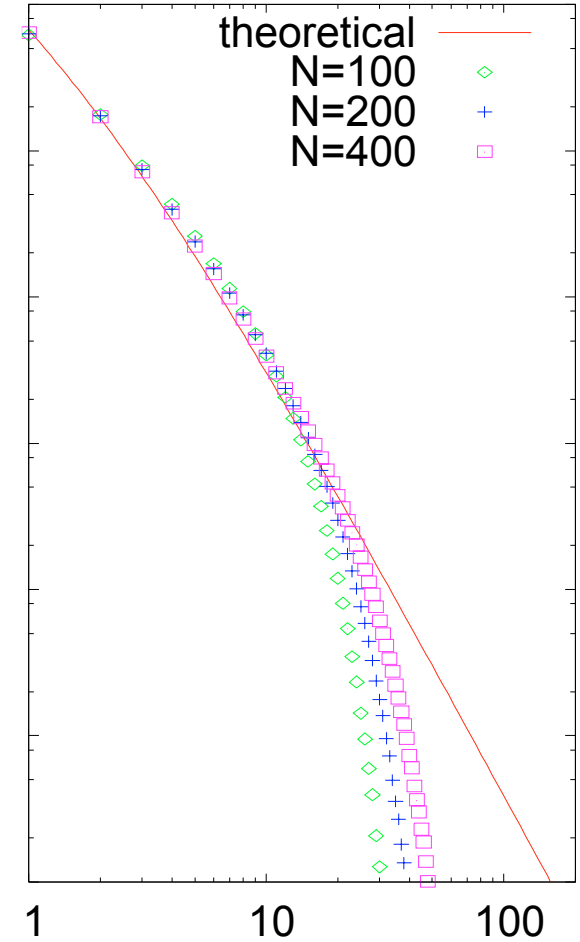
Causal (growing) trees



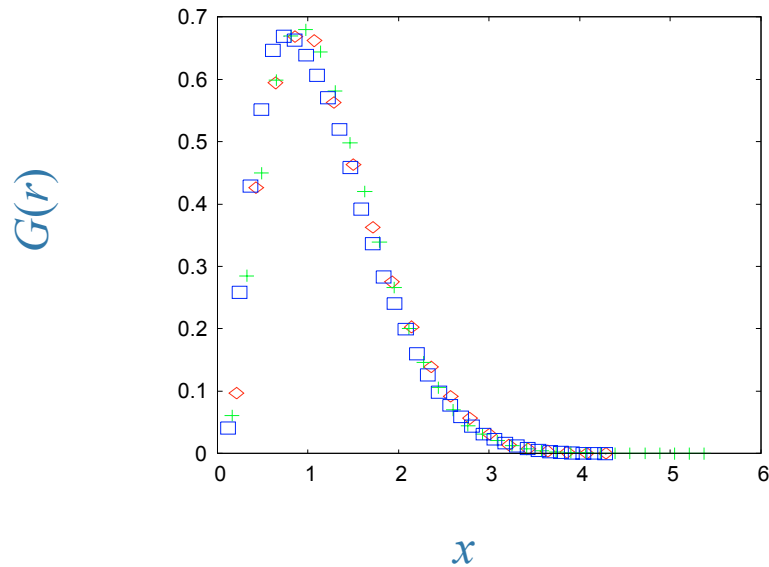
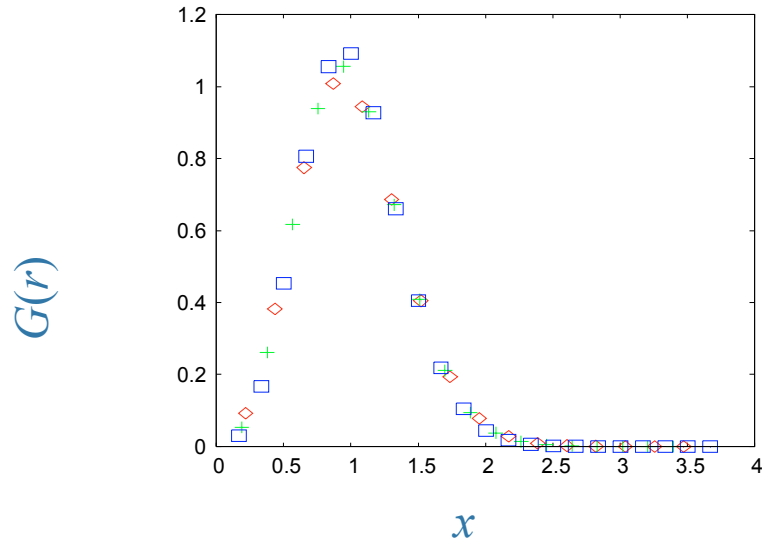
Homogeneous trees



Homogeneous graphs



Node – node distance distribution $G(r)$



Growing (causal)
networks
are
shorter
than
homogeneous

Causal BA graphs
rescaling:

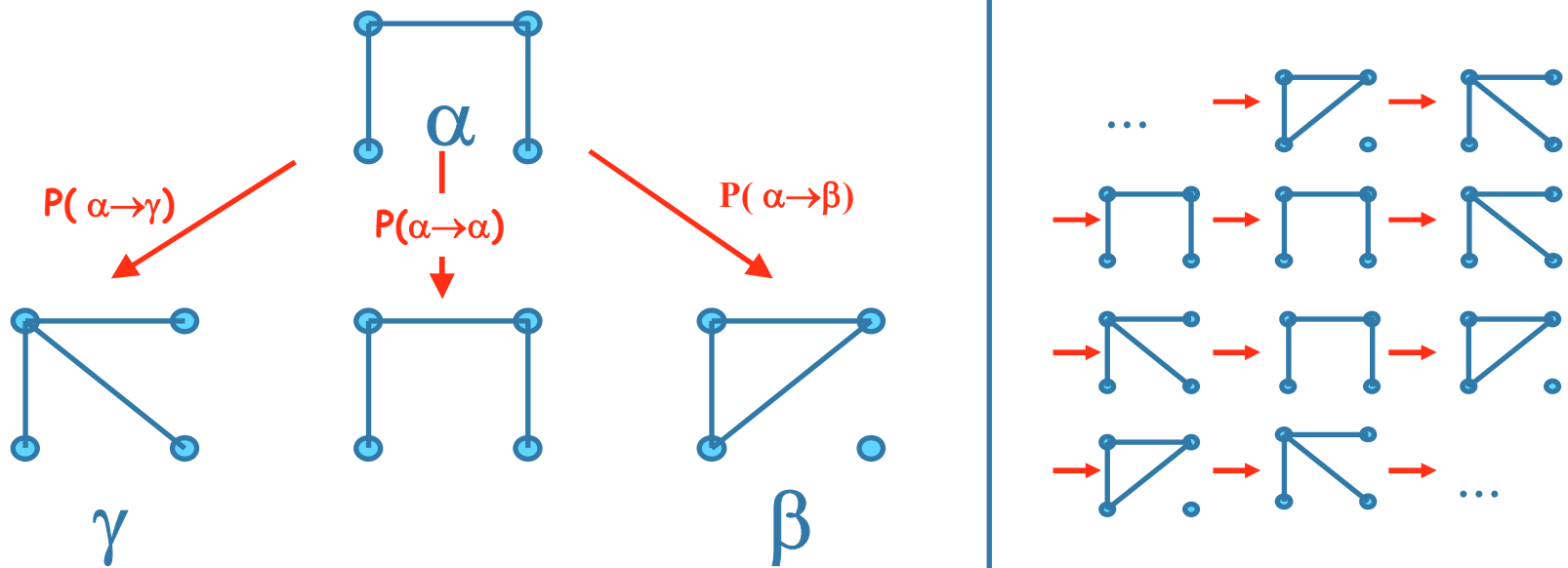
$$x = \frac{r}{\log N}$$

Homogeneous
BA graphs
rescaling:

$$x = \frac{r}{\sqrt{\frac{N}{\log N}}}$$

Can we calculate anything?

- many results possible for tree graphs,
- for simple graphs – more difficult but still possible
- numerical MC simulations possible – Markov process:

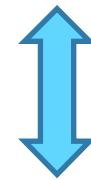


A program for these simulations – almost ready.

Analytically: E-R graphs + more triangles

$$Z(N, \mu) = \sum_A \exp[-\mu L(A) + S(A)] = \sum_A \exp\left[-\frac{\mu}{2} \text{Tr} A^2 + g \text{Tr} A^3\right]$$

sum over all possible
adjacency matrices



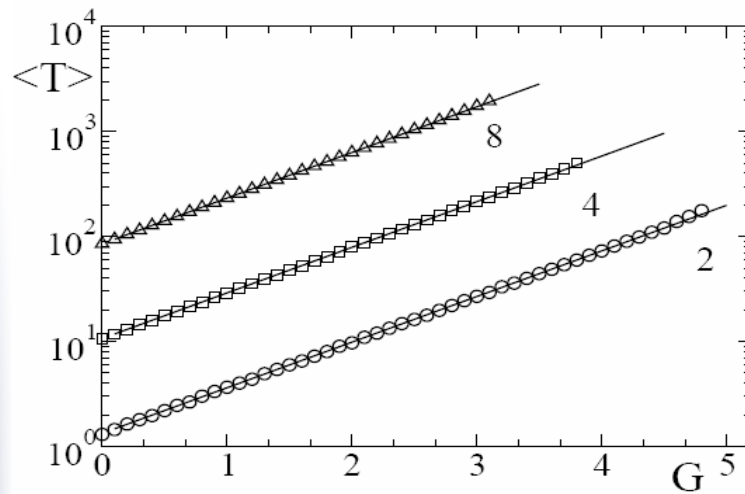
similar to matrix models

$$Z_{\text{matrix}} = \int dM \exp\left(-\frac{1}{2} \text{Tr}(M^2) + g \text{Tr}(M^3)\right)$$

$$= Z_0 \sum \frac{g}{n!} \left\langle \left[\text{Tr}(A^3) \right]^n \right\rangle_{E-R}$$

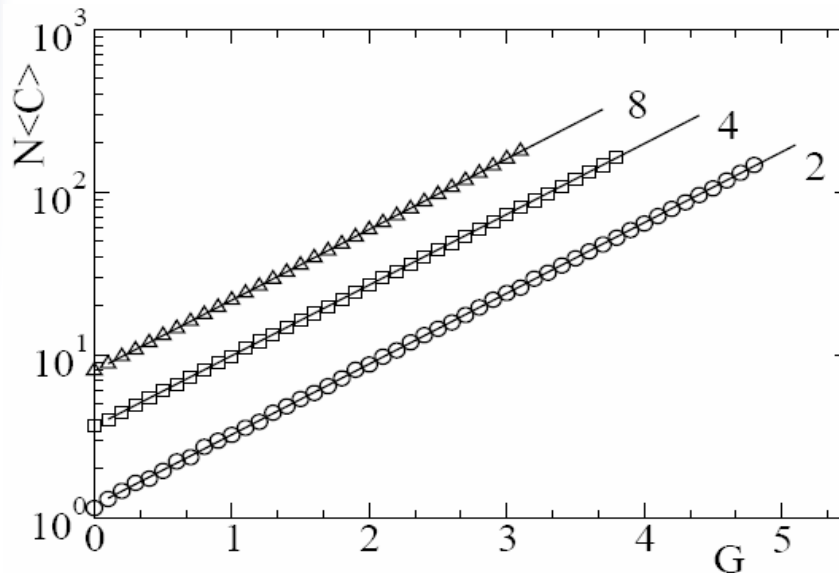
expansion around
the E-R model

Some results



The number of triangles as a function of coupling constant $G=6g$.

Plots for different average degree $\alpha = 2, 4, 8$.



$N \times$ clustering coefficient

For E-R: $C = \alpha/N$



To summarize:

- for the same $\pi(q)$ homogeneous networks may have different properties than growing,
- statistical ensembles approach may be useful for static models,
- easy way of simulating (many networks – by changing only the weight)

For future works:

- ‘mixed model’: growing and rewiring,
- add triangles to increase clustering coefficient,



Some references

- S.N. Dorogovtsev, J.F.F. Mendes and A.N. Samukhin „Principles of statistical mechanics of uncorrelated random networks”, Nucl. Phys. B **666**, 396 (2003), cond-mat/0204111.
- J. Park and M.E.J. Newman, „Statistical mechanics of networks”, Phys. Rev. E **70**, 066117 (2004), cond-mat/0405556.
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