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Complex Networks

Network Models

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Network Model

- A **network model**: an algorithm which **generates artificial networks**
- It generates artificial graphs which are **similar to real-world networks**
- \triangleright How a graph becomes similar to real networks?
	- \triangleright Small-worlds, transitivity, long-tail degree distribution, community structure, …
- \triangleright How to generate a network that conforms to such properties?
	- \triangleright Network models try to answer that question

Graph models

- \triangleright We want to have formal processes which can give rise to networks with specific properties
	- \triangleright E.g., degree distribution, transitivity, diameters etc.
- \triangleright These models and their features can help us understand how the properties of a network (network structure) arise
- \triangleright By growing networks according to a variety of different rules/models and comparing the results with real networks, we can get a feel for which growth processes are plausible and which can be ruled out
	- \triangleright Random graphs represent the "simplest" model

Network Models

- \triangleright Terminology:
	- > Network model
	- \triangleright Network generation method
	- **►** Generative model
	- \triangleright Random graph generation model
- Examples:
	- Erdős–Rényi (ER) model: random networks
	- Watts–Strogatz (WS) model: small-world networks
	- Barabási–Albert model: scale-free neworks
	- \triangleright Many other models (a research topic)
		- \triangleright How efficient? How similar to real networks? How tunable/adaptive?

Why Network Models?

- \triangleright Uncover/explain the generative mechanisms underlying networks
	- \triangleright Models can uncover the hidden reality of networks
	- \triangleright Reveal the processes which results in real-world networks
- \triangleright Predict the future
- \triangleright They may simulate real networks:
	- \triangleright When we want to study the properties/dynamics of networks
	- \triangleright When we have no access to real-world networks
	- \triangleright When it is not safe to publish a network dataset
	- \triangleright And many other applications

Why Network Models? (cont'd)

\triangleright Network structure

- \triangleright the parameters give us insight into the global structure of the network itself.
- **Simulations**
	- \triangleright given an algorithm working on a graph we would like to evaluate how its performance depends on various properties of the network.
- \triangleright Extrapolations & Sampling
	- \triangleright we can use the model to generate a larger/smaller graph.

\triangleright Graph similarity

 \triangleright to compare the similarity of the structure of different networks (even of different sizes) one can use the differences in estimated parameters as a similarity measure.

\triangleright Graph compression

 \triangleright we can compress the graph, by storing just the model parameters.

Examples of Network Model Applications

- \triangleright How fast a virus spreads in a network?
	- \triangleright What if we do not have access to the exact graph?
	- \triangleright What if we do not want to share the network with researchers?
- \triangleright How to advertise in Instagram?
- How to search in Facebook for a person/information?
- \triangleright Network models may simulate real graphs and help answer such questions

Basic Network Models

Random graph model (Erdős and Rényi, 1959)

"Small world" model (Watts & Strogatz, 1998)

Preferential attachement model (Barabasi & Albert, 1999)

Erdos- Renyi Random graph model

Pál Erdös (1913-1996)

Alfréd Rényi (1921-1970)

Gnp

Random Network Model

 Definition: A random graph is a graph of **N** nodes where each pair of nodes is connected by probability **p**. G(N,p)

Erdös-Rényi model (1959)

Connect with probability p

<k> ~ 1.5

Erdős–Rényi (ER) Model, Example:

p=0.03 N=100

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Clustering coefficient

- \triangleright Clustering coefficient is defined as the probability that two vertices with a common neighbor are connected themselves
- \triangleright In a random graph the probability that $\frac{any}{x}$ two vertices are connected is equal to $p=c/(n-1)$

 \triangleright Hence the clustering coefficient is also: $C = \frac{C}{C}$

ⁿ -1

- Given that for large n, c is constant, it follows that the clustering coefficient goes to 0 Frace the clustering coefficient is also: $C =$
Given that for large n, c is constant, it follows the
goes to 0
This is a sharp difference between the G(n,p
	- \triangleright This is a sharp difference between the G(n,p) model and real networks

The Number of Links is Variable

- \triangleright n and p do not uniquely determine the graph! (The graph is a result of a random process)
- \triangleright We can have many different realizations given the same **ⁿ**and **p**

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Number of Links in ER Networks

P(L): the probability to have exactly **L** links in a network of **N** nodes and probability **p**:

Number of different ways we can choose L links among all potential links.

$$
P(x) = {N \choose x} p^x (1-p)^{N-x}
$$

Binomial distribution...

Degree Distribution of Random Networks

The probability of having k links for a node? (Degree Probability Distribution)

$$
P(k) = {N-1 \choose k} p^{k} (1-p)^{(N-1)-k}
$$

$$
\langle k \rangle = p(N-1) \quad \text{Makes sense}
$$

As the network size increases, the distribution becomes increasingly narrow—we are increasingly confident that the degree of a node is in the vicinity of <k>.

Degree Distribution of Random Networks

For large values of n, the degree distribution follows a Poisson distribution

$$
p_k = e^{-\lambda} \frac{\lambda^k}{k!}
$$

ER properties

 \Box Binomial degree distribution: (biased coin experiment)

$$
P(k) = {N-1 \choose k} p^{k} (1-p)^{(N-1)-k}
$$

 \Box *P(L)*: the probability to have a $p(L)$ network of exactly L links

$$
P(L) = \binom{N}{2} p^{L} (1-p)^{\frac{N(N-1)}{2} - L}
$$

 $\lt L \gt = p \frac{N(N-1)}{2}$

 \Box The average number of links $\lt\lt$ in a random graph

 \Box The average degree \boldsymbol{c} : $c=<$ $k> = 2L$ / $N = p(N-1)$

- How many components exist in G(n,p) model
	- \triangleright p=0 \rightarrow Every node is isolated \rightarrow Component size = 1 (independent of n)
	- \triangleright p=1 \rightarrow All nodes connected with each other \rightarrow Component size = n (proportional to n)
- \triangleright It is interesting to examine what happens for values of p in-between
	- \triangleright In particular, what happens to the largest component in the network as p increases?

- A network component whose size grows in proportion to n is called giant component
- \triangleright Let u be the fraction of nodes that do not belong to the giant component. Hence,
	- \triangleright If there is no giant component \rightarrow u=1
	- \triangleright If there is giant component \rightarrow u<1
- \triangleright In order for a node i not to connect to the giant component:
	- i needs not connect to any other node j
	- → With probability: **1-p** or
	- i is connected to j, but j itself is not connected to the giant component
	- $→$ With probability: **pu**

Thus, if there is no giant component (e.g., $p = 0$), then $u = 1$, and if there is, then $u < 1$.

$$
u = (1 - p + pu)^{n-1}
$$

= $\left[1 - \frac{c}{n-1}(1-u)\right]^{n-1}$
$$
\frac{\lim_{n \to \infty} (1 - \frac{x}{n})^n = e^{-x}}{1 - e^{-x}}
$$

= $e^{-c(1-u)}$

let $S = 1 - u$ be the probability that i belongs to the giant component \curvearrowright

$$
S = 1 - \mathrm{e}^{-cS}
$$

- We plot y=1-e^{-cS} with S between 0 and 1 (since it represents fraction of nodes)
- We also plot y=S
- The point where the two curves intersect is the solution
- For small c only one solution
	- $S=0$
- For greater c there might be two solutions The point where two solutions start appearing is when the gradients of the two curves are equal at S=0
	- This happens for c=1

The size of the largest component undergoes a **sudden change**, or phase transition, from constant size to extensive size at one particular special value of $p (p_c = 1/n)$

[Phase transition in random graphs](RandomGraph-cut.mov)

What G(n, p) graphs look like?

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Diameter of G(n, p) random graphs

Simple random graphs are locally tree-like (no loops; low clustering coefficient)

On average, the number of nodes **D** steps away from a node:

$$
n = 1 + \langle k \rangle + \langle k \rangle^2 + \dots \langle k \rangle^D = \frac{\langle k \rangle^{D+1} - 1}{\langle k \rangle - 1} \approx \langle k \rangle^D
$$

in GCC, around
$$
p_c
$$
, $\langle k \rangle^D \sim n$,
 $D \sim$

 $\ln n$

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Random graph properties

- \triangleright Poisson degree distribution
- \triangleright Locally tree-like structure (very few triangles)
- \triangleright Small diameters (small-world property)
- Sudden appearance of a giant component (Phase transition)

Network Properties of G(n, p)

• **Degree distribution:**

$$
P(k) = {n-1 \choose k} p^{k} (1-p)^{n-1-k}
$$

Path length: O(log n)

Clustering coefficient: $C=p=(n-1)$

Does ER Represent Real Networks?

- \triangleright It is a simple and old model
- Not compatible to many characteristics of real networks
	- \triangleright No Transitivity
	- \triangleright Degree distribution differs from real networks (Poisson vs. Long-tail)
	- \triangleright No community structure
	- \triangleright No Assortativity (No correlation between the degrees of adjacent vertices)

However, random networks show small-world-ness

Small World Model

Duncan J. Watts Steven Strogatz

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Small World Networks

- \triangleright The World is Small. many evidences:
	- \triangleright Milgram experiment
	- \triangleright Six degrees of Kevin Bacon
	- \triangleright Erdos number
	- \triangleright Six degrees of separation
- \triangleright The real networks also show high local clustering
	- \triangleright A friend of my friend, is probably my friend

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James H. Norem

loel Spence

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Alan R Kat

Rene D Padilla

Walter Zieglgansberger

Bogdan Hoanca

Catherine Sulliva

A Davie

Kenrick J. Mor

Nicholas L. Armstrong-crews

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A Small-World

o **Consequence of expansion:**

- Short paths: *O(log n)* This is the "best" we can do if the graph has constant degree and n nodes
- Random graphs also result in short paths
- o But networks have **local structure:**
	- **Triadic closure:**

Friend of a friend is my friend

o **How can we have both?**

Pure exponential growth

Triadic closure reduces growth rate

Small-World vs. Clustering

- \triangleright Could a network with high clustering be at the same time a small world?
	- \triangleright How can we at the same time have **high clustering** and **small diameter?**
	- \triangleright Clustering implies edge "locality"
	- \triangleright Randomness enables "shortcuts"

High diameter

Clustering Implies Edge Locality

Real-world networks have high clustering and small diameter

Solution: The Small-World Model

Small-world Model [Watts-Strogatz '98]:

2 components to the model:

- **(1) Start with a low-dimensional regular lattice** - Has high clustering coefficient
- **(2) Now introduce randomness ("shortcuts"): Rewire:**
	- \triangleright Add/remove edges to create shortcuts to join remote parts of the lattice
	- For each edge with prob. p move the other end to a random node

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The Small-World Model

Rewiring allows us to interpolate between regular lattice and a random graph

Diameter of the Watts-Strogatz

Alternative formulation of the model:

- \triangleright Start with a square grid
- \triangleright Each node has 1 random long-range edge
	- \triangleright Each node has 1 spoke. Then randomly connect them.

Ci≥ 2*12/(8*7) ≥ 0.43

It is log(n)

Watts-Strogatz (WS) Model

Watts-Strogatz networks:

$$
l_{\text{network}} \approx \ln(N)
$$

$$
C_{\text{network}} >> C_{\text{randomgraph}}
$$

► Random networks:
\n
$$
l \approx \frac{\ln N}{\ln K}
$$
 small
\n $C \approx \frac{K}{N}$ small

What happens in between?

- \triangleright Small shortest path means small clustering?
- \triangleright Large shortest path means large clustering?
- \triangleright Through numerical simulation
	- \triangleright As we increase p from 0 to 1
		- \triangleright Fast decrease of mean distance
		- \triangleright Slow decrease in clustering

What happens in between?

Degree distribution

- p=0 delta-function
- p>0 broadens the distribution
- $p=1 \rightarrow$ random networks \rightarrow Binomial distribution
- The shape of the degree distribution is similar to that of a random graph and has a pronounced peak at k=K and decays exponentially for large |k-K|

Small World Model: Summary

- \triangleright Can a network with high clustering also be a small world?
	- **Yes!** Only need a few random links.

The Watts-Strogatz Model:

- \triangleright A random graph generation model
- \triangleright Provides insight on the interplay between clustering and the small-world
- \triangleright Captures the structure of many realistic networks
- Accounts for the **high clustering** of real networks

Preferential Attachment Model

Albert-László Barabási köld Réka Albert

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Hubs represent the most striking difference between a random and a scale-free network. Their emergence in many real systems raises several fundamental questions:

•**Why does the random network model of Erdős and Rényi fail to reproduce the hubs and the power laws observed in many real networks?**

• **Why do so different systems as the WWW or the cell converge to a similar scale-free architecture?**

The random network model differs from real networks in two important characteristics:

1-Growth: While the random network model assumes that the number of nodes is fixed (time invariant), real networks are the result of a growth process that continuously increases.

2-Preferential Attachment: While nodes in random networks randomly choose their interaction partner, in real networks new nodes prefer to link to the more connected nodes.

Preferential attachment (PA) model

- parameters: **m, n** (positive integers)
	- \triangleright n: number of nodes
	- \triangleright m: number of attachments of each new node
- \triangleright at time 0, consider an arbitrary initial graph
	- \triangleright E.g., a single edge or a 10-clique
- \triangleright at time t+1, add m edges from a new node v_{t+1} to existing nodes forming the graph G_t
	- \triangleright the edge v_{t+1} x_i is added with probability:

 (x_i) $\deg(x_i)$ $2 \,|\, E(G)|$ deg $deg(x_i)$ deg 1 *i ⁿ* E (G *x x* x_i *j* $\deg(x_i)$ *i* $\frac{\text{deg}(x_i)}{\sum \text{deg}(x_i)} =$

The larger deg(x_i), the higher the

probability that new node is joined to x_i

Basic BA-model

- Very simple algorithm to implement
	- \triangleright start with an initial set of m₀ fully connected nodes
		- \ge e.g. m₀ = 3

- \triangleright now add new vertices one by one, each one with exactly m edges
- \triangleright each new edge connects to an existing vertex in proportion to the number of edges that vertex already has \rightarrow **preferential attachment**
- \triangleright easiest if you keep track of edge endpoints in one large array and select an element from this array at random
	- \triangleright the probability of selecting any one vertex will be proportional to the number of times it appears in the array – which corresponds to its degree

Generating BA graphs – cont'd

- To start, each vertex has an equal number of edges (2)
	- \triangleright the probability of choosing any vertex is 1/3
- \triangleright We add a new vertex, and it will have m edges, here take m=2
	- \triangleright draw 2 random elements from the array – suppose they are 2 and 3
- \triangleright Now the probabilities of selecting 1,2,3,or 4 are 1/5, 3/10, 3/10, 1/5
- \triangleright Add a new vertex, draw a vertex for it to connect from the array
	- \triangleright etc.

1 1 2 2 2 3 3 3 3 4 4 4 5 5

1 1 2 2 3 3

1 1 2 2 2 3 3 3 4 4 **⁴**

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1 2

1 2

1 2

 $3 \leftarrow 4$

5

3

3

Preferential Attachment

Preferential Attachment and Scale-free Networks

- Preferential attachment (PA) results in **scale-free** networks
- Networks with **power-law** degree distribution are called scale-free
- **► PA → rich get richer**
	- \triangleright A few nodes become important hubs with many attachments
	- \triangleright Many nodes stay with little relationships

Properties of BA Networks

\triangleright The graph is connected

- Every vertex is born with a link (m= 1) or several links (m > 1)

- It connects to older vertices, which are part of the giant component

- The older are richer
	- Nodes accumulate links as time goes on
	- preferential attachment will prefer wealthier nodes, who tend to be older and had a head start
- \triangleright BA networks are not clustered. (Can you think of a growth model of having preferential attachment and clustering at the same time?)

Properties of BA Networks

- Degree distribution
	- power law degree distribution with $P(k) \sim k^{-3}$
- Average path length $\ell \sim \frac{\ln N}{\ln \ln N}$.
	- Which is even shorter than in random networks
- Average degree
	- $2m$
- \triangleright Clustering coefficient
	- no analytical result
	- higher for the BA model than for random networks

Problems of the BA Model

- \triangleright BA model is a nice one, but is not fully satisfactory!
- BA model does not give satisfactory answers with regard to **clustering**
	- \triangleright While the small world model of Watts and Strogatz does!
- BA predicts a **fixed exponent of 3** for the powerlaw
	- \triangleright However, real networks shows exponents between 2 and 3

Problems of the BA Model (cont'd)

- Real networks are **not "completely" power law**
	- \triangleright After having obeyed the power-law for a large amount of k, for very large k, the distribution suddenly becomes **exponential**
	- They exhibit a so called **exponential cut-off**
- \triangleright In general
	- The distribution has still a "**heavy tailed"**
	- \triangleright However, such tail is not infinite
- \triangleright This can be explained because
	- \triangleright The number of resources (i.e., of links) that an individual c can properly handled) is often limited

- In general, networks are not static entities
- They grow, with the continuous addition of new nodes
	- \triangleright The Web, Internet, acquaintances, scientific literature, etc.
- Thus, edges are added in a network with time
- \triangleright Preferential-Attachment, is a growing-network model

Evolving Networks

- More in general…
	- Network **grows** AND network **evolves**
- \triangleright The evolution may be driven by various forces
	- Connection **age**
	- Connection **satisfaction**
- \triangleright Connections can change during the life of the network
	- \triangleright Not necessarily in a random way
	- \triangleright But following characteristics of the network...
- Preferential-Attachment is **not** an evolving-network model

Variations on the BA Model: Evolving Networks

- \triangleright The problems of the BA Model may depend on the fact that networks not only **grow** but also **evolve**
	- BA does not account for **evolutions following the growth**
- \triangleright Evolution is frequent in real networks, otherwise:
	- **Google** would have never replaced Altavista
	- All new **Routers** in the Internet would be unimportant ones
	- A **Scientist** would have never the chance of becoming a highly-cited one

Variations on the BA Model: Edges Rewiring

- \triangleright By coupling the model for node additions
	- \triangleright Adding new nodes at new time interval
- One can consider also mechanisms for edge rewiring
	- \triangleright E.g., adding some edges at each time interval
	- \triangleright Some of these can be added randomly
	- \triangleright Some of these can be added based on preferential attachment
- \triangleright Then, it is possible to show (Albert and Barabasi, 2000)
	- \triangleright That the network evolves as a power law with an exponent that can vary between 2 and infinity
	- \triangleright This enables explaining the various exponents that are measured in real networks

Variations on the BA Model: Aging and Cost

Node Aging

- \triangleright The possibility of hosting new links decreased with the "age" of the node
- \triangleright E.g. nodes get tired or out-of-date

Link cost

- \triangleright The cost of hosting new link increases with the number of links
- \triangleright E.g., for a Web site this implies adding more computational power, for a router this means buying a new powerful router

Scale-free networks

- Many real world networks contain hubs: **highly connected nodes (Hubs)**
- Usually the distribution of edges is **extremely skewed**

What is a heavy tailed-distribution?

- \triangleright Normal distribution (not heavy tailed)
	- \triangleright e.g. heights of human males: centered around 175cm
- \triangleright Power-law distribution (heavy tailed)
	- \triangleright e.g. city population sizes: Tehran 12 million, but many, many small towns
- \triangleright High ratio of max to min
	- \triangleright Human heights
		- \triangleright tallest man: 272cm, shortest man: (1'10") ratio: 4.8
	- \triangleright City sizes
		- Tehran: pop. 12 million, a village 78, *ratio: 150,000*

The Heavy Tail

 \triangleright The power law distribution implies an "infinite variance"

- \triangleright (it has a finite variance only if k>3, where k is the exponent)
- \triangleright The probability to have elements very far from the average is not negligible
- \triangleright The big number counts

Power-law distribution

Power laws everywhere

Source:MEJ Newman, 'Power laws, Pareto distributions and Zipf's law', *Contemporary* Physics 46, 323–351 (2005)

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The Power-law in real networks

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Some exponents for real world data

Many real-world networks are power law

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How do they look like?

How do they look like?

The Internet **Routers**

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Poisson vs. Scale-free network

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What implications does this have?

- **≻ Robustness**
- \triangleright Search
- \triangleright Spread of disease
- \triangleright Opinion formation
- \triangleright Spread of computer viruses
- Gossip

In social networks, it's nice to be a hub

But it depends on what you're sharing...

Failure vs. Attack

How do network connectivity change as nodes get removed?

- **Nodes can be removed:**
	- Random failure: Remove nodes uniformly at random

- Targeted attack: Remove nodes in order of decreasing degrees

Random failure or targeted attack

In a scale-free network, the random removal (error) of even a large fraction of vertices impacts the overall connectedness of the network very little , while targeted attack destroys the connectedness very quickly, causing a rapid drop in efficiency. On the contrary, in random graphs, removal of nodes through either error or attack has the same effect on the network performance.

What does it mean to be scale free?

- A power law looks the same no mater what scale we look at it on (2 to 50 or 200 to 5000)
- Only true of a power-law distribution!
- \triangleright p(bx) = g(b) p(x)
	- shape of the distribution is unchanged except for a multiplicative constant

$$
\triangleright \quad p(bx) = (bx)^{-\alpha} = b^{-\alpha} \ x^{-\alpha}
$$

- Whatever the scale at which we observe the network, the network looks the same, i.e., it looks similar to itself - Overall properties of the network are preserved independently of the scale

Fractals and Scale Free Networks

- Fractal objects have the property of being "**selfsimilar**" or "**scale-free**"
	- Their "appearance" is **independent from the scale of observation**
	- \triangleright They are similar to itself independently of whether you look at the from near and from far
	- \triangleright That is, they are scale-free

Examples of Fractals

Log-log scale plot of straight binning of the data

Empirical network features:

- \triangleright Power-law (heavy-tailed) degree distribution
- \triangleright Small average distance (graph diameter)
- \triangleright Large clustering coecient (transitivity)
- \triangleright Giant connected component, hierarchical structure, etc

Most of the networks we study are evolving over time, they expand by adding new nodes:

- Citation networks
- Collaboration networks
- Web
- Social networks

Network Models: Comparison

k **: Average degree**

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