# Random Graph Theory 

Dr. Natarajan Meghanathan<br>Professor<br>Department of Computer Science Jackson State University, Jackson, MS<br>E-mail: natarajan.meghanathan@jsums.edu

## Introduction

- At first inspection, most real-world networks look as if they are spun randomly.
- To model such networks that are truly random, the principle behind "Random Graph Theory" is:
- Place the links randomly between nodes to reproduce the complexity and apparent randomness of real-world systems.
- Two definitions of random networks
- $G(N, L)$ model: $N$ labeled nodes are connected with $L$ randomly placed links
- $G(N, p)$ model: Each pair of $N$ labeled nodes are connected with a probability $p$.
- Though the average degree for a node is simply $2 \mathrm{~L} / \mathrm{N}$ in a $G(N, L)$ model, the other key network characteristics are easier to calculate in the $\mathrm{G}(\mathrm{N}, \mathrm{p})$ model.
- The construction of the $G(N, p)$ model is closer to the way real systems develop. The total number of links in a network is rarely fixed.


## Constructing a G(N, p) Network

- Step 1: Start with N isolated nodes
- Step 2: For a particular node pair ( $u, v$ ), generate a random number $r$. If $r \leq$ $p$, then, add the link ( $\mathrm{u}, \mathrm{v}$ ) to the network.
- Repeat Step 2 for each of the $\mathrm{N}(\mathrm{N}-1) / 2$ node pairs.

$N=12$ nodes, $p=1 / 6$
- Each random network we generate with the same parameters ( $\mathrm{N}, \mathrm{p}$ ) will look slightly different.
- The number of links $L$ is likely to be different.


Source: Figure 3.3a: Barabasi

## Review of Binomial Distribution

- Let there be N independent experiments with two possible outcomes (in each experiment: success or failure): with the probability of one outcome (say success) is $p$ and of the other is $1-p$.
- The binomial distribution provides the probability $p_{x}$ that we obtain exactly $x$ successes in a sequence of $N$ experiments.

The binomial distribution has the form

$$
p_{x}=\binom{N}{x} p^{x}(1-p)^{N-x} .
$$

The mean of the distribution (first moment) is

$$
\langle x\rangle=\sum_{x=0}^{N} x p_{x}=N p
$$

Its second moment is

$$
\left\langle x^{2}\right\rangle=\sum_{x=0}^{N} x^{2} p_{x}=p(I-p) N+p^{2} N^{2}
$$

providing its standard deviation as

$$
\sigma_{x}=\left(\left\langle x^{2}\right\rangle-\langle x\rangle^{2}\right)^{\frac{1}{2}}=[p(1-p) N]^{\frac{1}{2}}
$$

$C(N, x)=\binom{N}{x}$ is the different combinations of the results of the $N$ experiments in

## \# Links in a G(N, p) Network

- Let $L$ be the number of links arising out of a random network generated according to the $\mathrm{G}(\mathrm{N}, \mathrm{p})$ model.
- To determine the Average Number of Links <L>, we need to model the probability that there will be exactly $L$ links among the total number of node pairs $\mathrm{N}(\mathrm{N}-1) / 2$ considered to have a link; each node pair has a probability of $p$ to form a link. Let $\operatorname{Lmax}=\mathrm{N}(\mathrm{N}-1) / 2$.

$$
\begin{aligned}
& p_{L}=\binom{L \max }{L} p^{L}(1-p)^{L \max -L} \\
& <L>=\sum_{L=0}^{L \max } L^{*} p_{L}=(L \max )^{*} p \\
& <L>=p^{*} \frac{N(N-1)}{2}
\end{aligned}
$$

## Average Degree of a Node <k>

$$
\begin{aligned}
<K> & =\frac{2^{*}\langle L\rangle}{N} \\
& =\frac{2 * p^{*} N(N-1)}{2 * N} \\
& =p^{*}(N-1)
\end{aligned}
$$

## Degree Distribution

- For a random network of N nodes, each node can have potentially $\mathrm{N}-1$ links.
- The probability $p_{k}$ that a node has exactly $k$ links is given by the binomial distribution:

$$
p_{k}=\binom{N-1}{k} p^{k}(1-p)^{N-1-k}
$$

- Using the above binomial distribution to find the average node degree for a random network, we obtain $<k>=p^{*}(N-1)$ and the standard deviation for the node degree is $\sigma_{k}=p^{*}(1-p)^{*}(N-1)$.
- For sparse networks (for which $<k>\ll N$ ), the probability of finding a node with $k$ neighbors is given by the Poisson distribution:

$$
p_{k}=\mathrm{e}^{-\langle k\rangle} \frac{\langle k\rangle^{k}}{k!}
$$

- Using the above Poisson distribution to find the average node degree for a random network, we obtain <k> as the mean and the standard deviation for the node degree is $\sigma_{k}=(<k>)^{1 / 2}$.


## Degree Distribution



## $\mathrm{N}=10, \mathrm{p}=0.3$

| $L$ | $C(45, \mathrm{~L})$ | $(0.3)^{\wedge} \mathrm{L}$ | $(1-0.3)^{\wedge}(45-\mathrm{L})$ | Prob $(\mathrm{L})$ |
| :---: | :---: | :---: | :---: | :---: |
| 0 | 1 | 1 | $1.07007 \mathrm{E}-07$ | $1.07007 \mathrm{E}-07$ |
| 1 | 45 | 0.3 | $1.52867 \mathrm{E}-07$ | $2.0637 \mathrm{E}-06$ |
| 2 | 990 | 0.09 | $2.18381 \mathrm{E}-07$ | $1.94578 \mathrm{E}-05$ |
| 3 | 14190 | 0.027 | $3.11973 \mathrm{E}-07$ | 0.000119526 |
| 4 | 148995 | 0.0081 | $4.45676 \mathrm{E}-07$ | 0.000537869 |
| 5 | 1221759 | 0.00243 | $6.36681 \mathrm{E}-07$ | 0.001890225 |
| 6 | 8145060 | 0.000729 | $9.09544 \mathrm{E}-07$ | 0.005400642 |
| 7 | 45379620 | 0.000219 | $1.29935 \mathrm{E}-06$ | 0.01289541 |
| 8 | $2.16 \mathrm{E}+08$ | $6.56 \mathrm{E}-05$ | $1.85621 \mathrm{E}-06$ | 0.026251371 |
| 9 | $8.86 \mathrm{E}+08$ | $1.97 \mathrm{E}-05$ | $2.65173 \mathrm{E}-06$ | 0.046252415 |
| 10 | $3.19 \mathrm{E}+09$ | $5.9 \mathrm{E}-06$ | $3.78819 \mathrm{E}-06$ | 0.071360869 |
| 11 | $1.02 \mathrm{E}+10$ | $1.77 \mathrm{E}-06$ | $5.4117 \mathrm{E}-06$ | 0.097310275 |
| 12 | $2.88 \mathrm{E}+10$ | $5.31 \mathrm{E}-07$ | $7.73099 \mathrm{E}-06$ | 0.118162477 |
| 13 | $7.3 \mathrm{E}+10$ | $1.59 \mathrm{E}-07$ | $1.10443 \mathrm{E}-05$ | 0.128550387 |
| 14 | $1.67 \mathrm{E}+11$ | $4.78 \mathrm{E}-08$ | $1.57775 \mathrm{E}-05$ | 0.12592691 |
| 15 | $3.45 \mathrm{E}+11$ | $1.43 \mathrm{E}-08$ | $2.25393 \mathrm{E}-05$ | 0.111535263 |
| 16 | $6.47 \mathrm{E}+11$ | $4.3 \mathrm{E}-09$ | $3.21991 \mathrm{E}-05$ | 0.089626551 |
| 17 | $1.1 \mathrm{E}+12$ | $1.29 \mathrm{E}-09$ | $4.59987 \mathrm{E}-05$ | 0.065525293 |
| 18 | $1.72 \mathrm{E}+12$ | $3.87 \mathrm{E}-10$ | $6.57124 \mathrm{E}-05$ | 0.043683529 |
| 19 | $2.44 \mathrm{E}+12$ | $1.16 \mathrm{E}-10$ | $9.38748 \mathrm{E}-05$ | 0.026604254 |
| 20 | $3.17 \mathrm{E}+12$ | $3.49 \mathrm{E}-11$ | 0.000134107 | 0.01482237 |
| 21 | $3.77 \mathrm{E}+12$ | $1.05 \mathrm{E}-11$ | 0.000191581 | 0.007562434 |
| 22 | $4.12 \mathrm{E}+12$ | $3.14 \mathrm{E}-12$ | 0.000273687 | 0.003535683 |
| 23 | $4.12 \mathrm{E}+12$ | $9.41 \mathrm{E}-13$ | 0.000390982 | 0.001515293 |
| 24 | $3.77 \mathrm{E}+12$ | $2.82 \mathrm{E}-13$ | 0.000558546 | 0.000595294 |
| 25 | $3.17 \mathrm{E}+12$ | $8.47 \mathrm{E}-14$ | 0.000797923 | 0.000214306 |
| 26 | $2.44 \mathrm{E}+12$ | $2.54 \mathrm{E}-14$ | 0.00113989 | $7.06502 \mathrm{E}-05$ |
| 27 | $1.72 \mathrm{E}+12$ | $7.63 \mathrm{E}-15$ | 0.001628414 | $2.13072 \mathrm{E}-05$ |
| 28 | $1.1 \mathrm{E}+12$ | $2.29 \mathrm{E}-15$ | 0.002326305 | $5.87035 \mathrm{E}-06$ |
| 29 | $6.47 \mathrm{E}+11$ | $6.86 \mathrm{E}-16$ | 0.003323293 | $1.47482 \mathrm{E}-06$ |
| 30 | $3.45 \mathrm{E}+11$ | $2.06 \mathrm{E}-16$ | 0.004747562 | $3.37101 \mathrm{E}-07$ |
| 31 | $1.67 \mathrm{E}+11$ | $6.18 \mathrm{E}-17$ | 0.006782231 | $6.99058 \mathrm{E}-08$ |
| 32 | $7.3 \mathrm{E}+10$ | $1.85 \mathrm{E}-17$ | 0.00968901 | $1.31073 \mathrm{E}-08$ |
| 33 | $2.88 \mathrm{E}+10$ | $5.56 \mathrm{E}-18$ | 0.013841287 | $2.21293 \mathrm{E}-09$ |
| 34 | $1.02 \mathrm{E}+10$ | $1.67 \mathrm{E}-18$ | 0.01977267 | $3.34728 \mathrm{E}-10$ |
| 35 | $3.19 \mathrm{E}+09$ | $5 \mathrm{E}-19$ | 0.028247525 | $4.5089 \mathrm{E}-11$ |
| 36 | $8.86 \mathrm{E}+08$ | $1.5 \mathrm{E}-19$ | 0.040353607 | $5.36737 \mathrm{E}-12$ |
| 37 | $2.16 \mathrm{E}+08$ | $4.5 \mathrm{E}-20$ | 0.05764801 | $5.59532 \mathrm{E}-13$ |
| 38 | 45379620 | $1.35 \mathrm{E}-20$ | 0.0823543 | $5.04841 \mathrm{E}-14$ |
| 39 | 8145060 | $4.05 \mathrm{E}-21$ | 0.117649 | $3.88339 \mathrm{E}-15$ |
| 40 | 1221759 | $1.22 \mathrm{E}-21$ | 0.16807 | $2.49647 \mathrm{E}-16$ |
| 41 | 148995 | $3.65 \mathrm{E}-22$ | 0.2401 | $1.30477 \mathrm{E}-17$ |
| 42 | 14190 | $1.09 \mathrm{E}-22$ | 0.343 | $5.32561 \mathrm{E}-19$ |
| 43 | 990 | $3.28 \mathrm{E}-23$ | 0.49 | $1.59237 \mathrm{E}-20$ |
| 44 | 45 | $9.85 \mathrm{E}-24$ | 0.7 | $3.10203 \mathrm{E}-222$ |
| 45 | 1 | $2.95 \mathrm{E}-24$ | 1 | $2.95431 \mathrm{E}-24$ |
|  |  |  |  |  |
| 1 |  |  |  |  |

## $\mathrm{N}=10, \mathrm{p}=0.7$

| L | C(45, L) | $(0.3)^{\wedge} \mathrm{L}$ | $(1-0.3)^{\wedge}(45-L)$ | Prob(L) |
| :---: | :---: | :---: | :---: | :---: |
| 0 | 1 | 1 | $2.95431 \mathrm{E}-24$ | 2.95431E-24 |
| 1 | 45 | 0.7 | 9.84771E-24 | 3.10203E-22 |
| 2 | 990 | 0.49 | 3.28257E-23 | 1.59237E-20 |
| 3 | 14190 | 0.343 | $1.09419 \mathrm{E}-22$ | $5.32561 \mathrm{E}-19$ |
| 4 | 148995 | 0.2401 | 3.6473E-22 | 1.30477E-17 |
| 5 | 1221759 | 0.16807 | 1.21577E-21 | 2.49647E-16 |
| 6 | 8145060 | 0.117649 | $4.05256 \mathrm{E}-21$ | 3.88339E-15 |
| 7 | 45379620 | 0.082354 | $1.35085 \mathrm{E}-20$ | 5.04841E-14 |
| 8 | $2.16 \mathrm{E}+08$ | 0.057648 | $4.50284 \mathrm{E}-20$ | 5.59532E-13 |
| 9 | $8.86 \mathrm{E}+08$ | 0.040354 | 1.50095E-19 | $5.36737 \mathrm{E}-12$ |
| 10 | $3.19 \mathrm{E}+09$ | 0.028248 | 5.00315E-19 | 4.50859E-11 |
| 11 | $1.02 \mathrm{E}+10$ | 0.019773 | 1.66772E-18 | $3.34728 \mathrm{E}-10$ |
| 12 | $2.88 \mathrm{E}+10$ | 0.013841 | 5.55906E-18 | 2.21293E-09 |
| 13 | 7.3E+10 | 0.009689 | 1.85302E-17 | 1.31073E-08 |
| 14 | $1.67 \mathrm{E}+11$ | 0.006782 | 6.17673E-17 | $6.99058 \mathrm{E}-08$ |
| 15 | $3.45 \mathrm{E}+11$ | 0.004748 | 2.05891E-16 | 3.37101E-07 |
| 16 | $6.47 \mathrm{E}+11$ | 0.003323 | $6.86304 \mathrm{E}-16$ | 1.47482E-06 |
| 17 | $1.1 \mathrm{E}+12$ | 0.002326 | $2.28768 \mathrm{E}-15$ | 5.87035E-06 |
| 18 | $1.72 \mathrm{E}+12$ | 0.001628 | $7.6256 \mathrm{E}-15$ | 2.13072E-05 |
| 19 | $2.44 \mathrm{E}+12$ | 0.00114 | 2.54187E-14 | 7.06502E-05 |
| 20 | $3.17 \mathrm{E}+12$ | 0.000798 | 8.47289E-14 | 0.000214306 |
| 21 | $3.77 \mathrm{E}+12$ | 0.000559 | $2.8243 \mathrm{E}-13$ | 0.000595294 |
| 22 | $4.12 \mathrm{E}+12$ | 0.000391 | 9.41432E-13 | 0.001515293 |
| 23 | $4.12 \mathrm{E}+12$ | 0.000274 | 3.13811E-12 | 0.003535683 |
| 24 | $3.77 \mathrm{E}+12$ | 0.000192 | $1.04604 \mathrm{E}-11$ | 0.007562434 |
| 25 | $3.17 \mathrm{E}+12$ | 0.000134 | $3.48678 \mathrm{E}-11$ | 0.01482237 |
| 26 | $2.44 \mathrm{E}+12$ | $9.39 \mathrm{E}-05$ | 1.16226E-10 | 0.026604254 |
| 27 | 1.72E+12 | $6.57 \mathrm{E}-05$ | $3.8742 \mathrm{E}-10$ | 0.043683529 |
| 28 | 1.1E+12 | $4.6 \mathrm{E}-05$ | 1.2914E-09 | 0.065525293 |
| 29 | $6.47 \mathrm{E}+11$ | $3.22 \mathrm{E}-05$ | 4.30467E-09 | 0.089626551 |
| 30 | $3.45 \mathrm{E}+11$ | $2.25 \mathrm{E}-05$ | 1.43489E-08 | 0.111535263 |
| 31 | $1.67 \mathrm{E}+11$ | $1.58 \mathrm{E}-05$ | 4.78297E-08 | 0.12592691 |
| 32 | $7.3 \mathrm{E}+10$ | 1.1E-05 | 1.59432E-07 | 0.128550387 |
| 33 | $2.88 \mathrm{E}+10$ | 7.73E-06 | 5.31441E-07 | 0.118162477 |
| 34 | $1.02 \mathrm{E}+10$ | 5.41E-06 | 1.77147E-06 | 0.097310275 |
| 35 | $3.19 \mathrm{E}+09$ | $3.79 \mathrm{E}-06$ | $5.9049 \mathrm{E}-06$ | 0.071360869 |
| 36 | $8.86 \mathrm{E}+08$ | $2.65 \mathrm{E}-06$ | 0.000019683 | 0.046252415 |
| 37 | $2.16 \mathrm{E}+08$ | $1.86 \mathrm{E}-06$ | 0.00006561 | 0.026251371 |
| 38 | 45379620 | 1.3E-06 | 0.0002187 | 0.01289541 |
| 39 | 8145060 | $9.1 \mathrm{E}-07$ | 0.000729 | 0.005400642 |
| 40 | 1221759 | 6.37E-07 | 0.00243 | 0.001890225 |
| 41 | 148995 | $4.46 \mathrm{E}-07$ | 0.0081 | 0.000537869 |
| 42 | 14190 | $3.12 \mathrm{E}-07$ | 0.027 | 0.000119526 |
| 43 | 990 | $2.18 \mathrm{E}-07$ | 0.09 | $1.94578 \mathrm{E}-05$ |
| 44 | 45 | $1.53 \mathrm{E}-07$ | 0.3 | $2.0637 \mathrm{E}-06$ |
| 45 | 1 | 1.07E-07 | , | 1.07007E-07 |



L vs. Prob(L)


L vs. Prob(L)
If $\mathrm{N}=10$,
Lmax $=N(N-1) / 2=45$
$N=10, p=0.3$
$\rightarrow<k>=p(N-1)$
$\rightarrow<k>=0.3^{*} 9=2.7$

| k | $\mathrm{e}^{\wedge}(-\langle\mathrm{k}\rangle)$ | $\langle\mathrm{k}\rangle \wedge \mathrm{k}$ | kd | $\operatorname{Prob}(\mathrm{k})$ |
| :---: | :---: | :---: | :---: | :---: |
| 0 | 0.067091 | 1 | 1 | 0.067091 |
| 1 | 0.067091 | 2.7 | 1 | 0.181146 |
| 2 | 0.067091 | 7.29 | 2 | 0.244547 |
| 3 | 0.067091 | 19.683 | 6 | 0.220092 |
| 4 | 0.067091 | 53.1441 | 24 | 0.148562 |
| 5 | 0.067091 | 143.4891 | 120 | 0.080223 |
| 6 | 0.067091 | 387.4205 | 720 | 0.036101 |
| 7 | 0.067091 | 1046.035 | 5040 | 0.013925 |
| 8 | 0.067091 | 2824.295 | 40320 | 0.0047 |
| 9 | 0.067091 | 7625.597 | 362880 | 0.00141 |
| 10 | 0.067091 | 20589.11 | 3628800 | 0.000381 |

$$
\begin{aligned}
& \mathrm{N}=10, \mathrm{p}=0.7 \\
& \rightarrow<\mathrm{k}\rangle=\mathrm{p}(\mathrm{~N}-1) \\
& \rightarrow\langle\mathrm{k}\rangle=0.7^{*} 9=6.3
\end{aligned}
$$

| k | $\mathrm{e}^{\wedge}(-\langle\mathrm{k}\rangle)$ | $\langle\mathrm{k}\rangle^{\wedge} \mathrm{k}$ | k | $\operatorname{Prob}(\mathrm{k})$ |
| :---: | :---: | :---: | :---: | :---: |
| 0 | 0.001829 | 1 | 1 | 0.001829 |
| 1 | 0.001829 | 6.3 | 1 | 0.011523 |
| 2 | 0.001829 | 39.69 | 2 | 0.036297 |
| 3 | 0.001829 | 250.047 | 6 | 0.076223 |
| 4 | 0.001829 | 1575.296 | 24 | 0.120051 |
| 5 | 0.001829 | 9924.365 | 120 | 0.151265 |
| 6 | 0.001829 | 62523.5 | 720 | 0.158828 |
| 7 | 0.001829 | 393898.1 | 5040 | 0.142945 |
| 8 | 0.001829 | 2481558 | 40320 | 0.112569 |
| 9 | 0.001829 | 15633814 | 362880 | 0.078798 |
| 10 | 0.001829 | 98493029 | 3628800 | 0.049643 |




## Real Networks do not have a Poisson degree distribution

- Let us assume that the world's social network (typically, $\mathrm{N}=$ $10^{9}$ nodes and average node degree <k> = 1000) follows a random network model.
- Using the results obtained for random networks, the above values for the global social network corresponds to:
- Dispersion (std. dev.) $=<k>^{1 / 2}=31.62$.
- The above results indicate that in the global social network, the degree of most nodes is in the vicinity of <k>.
- However, we have people with number of contacts significantly larger than 1000 and significantly lower than 1000 too.
- The random network cannot be used to model a network with few extremely popular individuals (hubs) and networks with large differences in node degrees.


## Degree Distribution of Real Networks



The Poisson distribution underestimates the presence of nodes with larger degrees. For example, the maximum degree for a node in the Internet (according to the random model) is expected to be 20; there are nodes with degrees close to 1000. Likewise, the dispersion predicted under the random model is 2.52 (much smaller than the measured value of 14.44).

## Phase Transitions in Random Networks

- If $p \geq 1 / \mathrm{n}^{2}$, the network has some links (avg. deg. 1/n)
- If $p \geq 1 / n^{3 / 2}$, the network has a component with at least three links (avg. deg. $1 / \mathrm{n}^{1 / 2}$ )
- If $p \geq 1 / \mathrm{n}$, the network has a cycle; the network has a unique giant component: a component with at least $\mathrm{n}^{\mathrm{a}}$ nodes (for some fixed a < 1); (avg. deg. 1)
- If $p \geq \log (\mathrm{n}) / \mathrm{n}$, then the network is connected; (avg. deg. $\log (\mathrm{n})$ )


## Phase Transitions in Random Networks $p=0.01 ; 50$ nodes (1)



## Phase Transitions in Random Networks $p=0.03 ; 50$ nodes (2)

$p=0.02$ for the emergence of a cycle and a giant component


## Phase Transitions in Random Networks

 $p=0.1 ; 50$ nodes (3)

## Evolution of a Random Network

- Giant component is the largest cluster within the network.
- The size of the giant component $\left(N_{G}\right)$ varies with the average degree <k>.
- For $p=0$, we have $<k>=0$. Hence, we observe only isolated nodes. Hence, $N_{G}=1$ and $N_{G} / N \rightarrow 0$ for large $N$.
- For $p=1$, we have $<k>=N-1$. Hence, the network is a complete graph and all nodes belong to a single cluster. Hence, $N_{G}=N$ and $N_{G} / N=1$.
- One would expect that the giant component will grow gradually from $N_{G}=1$ to $N_{G}=\mathrm{N}$ if we increase <k> from 0 to $\mathrm{N}-1$.
- However, as observed from theoretical analysis studies, $N_{G} / N$ remains 0 for small <k>. Once <k> exceeds a critical value (1), $N_{G} / N$ increases rapidly signaling the emergence of a giant component.
- We have a giant component if and only if when each node has on average more than one link.


## Evolution of a Random Network

- We know that <k> $=p(N-1)$.
- For the critical value of $<k>=1$ when the giant component emerges, $\mathrm{p}_{\mathrm{c}}(\mathrm{N}-1)=1$.

$$
-p_{c}=1 /(N-1) \approx 1 / N .
$$

- This indicates: Larger the network, the smaller the value of $p$ for the emergence of a giant component.
where $\mathrm{S}=\mathrm{N}_{\mathrm{G}} / \mathrm{N}$

Source: Figure 3.6a
Barabasi


## Evolution: Topological Transitions

Consider creating a random network according to the $G(N, L)$ model

$\langle k\rangle<1 \quad$ Subcritical regime

- No giant component.
- Cluster size distribution:

$$
P(s) \sim e^{-\alpha s}
$$

- The size of the largest cluster:

$$
N_{G} \sim \ln N
$$

- The clusters are trees.
- Subcritical regime:
$-0 \ll k><1$ and $p<1 / N$
- The largest cluster is expected to be a tree with $\operatorname{lnN}$ nodes. Hence, $\mathrm{N}_{\mathrm{G}} / \mathrm{N}=\ln \mathrm{N} / \mathrm{N} \rightarrow 0$ in the $\mathrm{N} \rightarrow \infty$ limit, indicating that the largest component is tiny compared to the size of the network.
- Components have comparable sizes, lacking a clear winner to be designated as a giant component.


## Evolution: Topological Transitions


$\langle k\rangle=1 \quad$ Critical point

- No giant component.
- Cluster size distribution:

$$
P(s) \sim s^{-3 / 2}
$$

- Size of the largest cluster:

$$
N_{G} \sim N^{2 / 3}
$$

- The clusters may contain loops.
$-<k>=1$ and $p=1 / N$
- The largest cluster is expected to be of size $\mathrm{N}^{2 / 3}$ and contain loops, while the smaller clusters are typically trees.
- The largest cluster is still tiny compared to the network size. $N_{G} N=N^{(-1 / 3)} \rightarrow 0$ as $\mathrm{N} \rightarrow \infty$.


## Evolution: Topological Transitions


$\langle k\rangle>1 \quad$ Supercritical regime

- Single giant component.
$p>1 / N$
- Cluster size distribution:

$$
P(s) \sim e^{-\alpha s}
$$

- Size of the giant component:

$$
\left(N_{G} / N\right) \sim\left(p-p_{c}\right)
$$

- The small clusters are trees.
- GC has loops.

$\langle k\rangle \geq \ln N$
$p \geq(\ln N) / N$


## Fully connected regime

- Single giant component.
- No isolated nodes or clusters.
- Size of the giant component:

$$
N_{G}=N
$$

- GC has many loops.


## Prediction of Random Network Theory: Real Networks are Supercritical

- The theoretical thresholds uncovered for random networks are:
- For $<k \gg 1$, a giant component emerges that contains a finite fraction of all nodes.
- For <k\gg InN, all components are absorbed by the giant component, resulting in a single connected network.

| Network | $N$ | L | <k> | $\ln N$ | \|l----- |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Internet | 192,244 | 609,066 | 6.34 | 12.17 | 6.59 |
| Power Grid | 4,941 | 6,594 | 2.67 | 8.51 | 8.67 |
| Science Collaboration | 23,133 | 186,936 | 8.08 | 10.04 | 4.81 |
| Actor Network | 212,250 | 3,054,278 | 28.78 | 12.27 | 3.65 |
| Yeast Protein Interactions | 2,018 | 2,930 | 2.90 | 7.61 | 7.15 |

## Prediction of Random Network Theory: Real Networks are Supercritical

- Just based on the N and L values for the real networks, we could predict (according to the principles of Random Network Theory) that:
- All real networks should have a giant component (since their <k> exceeds 1)
- For most real networks (except the actor network), the giant component does not absorb all the nodes (components) as their <k> value is less than InN . Hence, most real networks according to Random Network theory are in the supercritical topology regime.



## Giant Components: Intuitive Idea



If your friend starts getting connected to someone other than yourself, then you are more likely to belong to a larger component.
The emergence of the giant component sets in when each node has degree of at least 1 . Any new edge added to the network is more likely to merge two disconnected groups. Hence, the giant component is very likely to emerge if the average degree of a node exceeds 1 .

As the network evolves, there cannot be two giant components.
The addition of new edges is likely to merge two giant components and evolve them as one single giant component.

## Small World Property

- Distance between two randomly chosen nodes in a random network is surprisingly short.
- Consider a random network with average degree <k>. A node in this network has on average:
$-<k>$ nodes at distance one $(d=1)$.
$-<k\rangle^{2}$ nodes at distance two $(d=2)$.
$-\left\langle k>^{3}\right.$ nodes at distance three $(d=3)$.
- ....

$-\langle k\rangle^{d}$ nodes at distance $d$.
- The expected number of nodes up to distance $d$ from the starting node is:

$$
-\mathrm{N}(d)=1+\left\langle k>+\left\langle k>^{2}+\ldots+<k>^{d}=\begin{array}{c}
\left\langle-\cdots>^{d+1}-1\right. \\
<k>-\cdots-\cdots-\cdots
\end{array}\right.\right.
$$

## Small World Property

- Let $d_{\text {max }}$ denote the maximum distance (the network diameter) at which $\mathrm{N}(\mathrm{d})$ reaches N . That is, $\mathrm{N}\left(d_{\text {max }}\right)=\mathrm{N}$.
- Assuming that <k>>> 1 ,
$-<k>\mathrm{dmax}^{\approx} \approx \mathrm{N}$.
- dmax = ln N / In <k>
- As seen from the results for real networks, $\operatorname{lnN} / \mathrm{ln}<\mathrm{k}>$ approximates more better for the average distance between two randomly chosen nodes.
- This is because dmax is often dominated by a few extreme paths, while <d> is averaged over all node pairs, a process that diminishes the fluctuations.
- Thus, the average distances <d> in a random network are proportional to $\operatorname{lnN}$, rather than N .
- The $1 /(\ln <k>)$ term implies that denser the network, the smaller is the distance between the nodes.


## Small World Property

| Network Name | $N$ | L | (k) | (d) | $d_{\text {max }}$ | $\frac{\log N}{\log (k)}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Internet | 192,244 | 609,066 | 6.34 | 6.98 | 26 | 6.59 |
| WWW | 325,729 | 1,497,134 | 4.60 | 11.27 | 93 | 8.32 |
| Power Grid | 4,941 | 6,594 | 2.67 | 18.99 | 46 | 8.66 |
| Mobile Phone Calls | 36,595 | 91,826 | 2.51 | 11.72 | 39 | 11.42 |
| Email | 57,194 | 103,731 | 1.81 | 5.88 | 18 | 18.4 |
| Science Collaboration | 23,133 | 186,936 | 8.08 | 5.35 | 15 | 4.81 |
| Actor Network | 212,250 | 3,054,278 | 28.78 | - | - | - |
| Citation Network | 449,673 | 4,707,958 | 10.47 | 11.21 | 42 | 5.55 |
| E Coli Metabolism | 1,039 | 5,802 | 5.84 | 2.98 | 8 | 4.04 |
| Yeast Protein Interactions | 2,018 | 2,930 | 2.90 | 5.61 | 14 | 7.14 |

Source: Table 3.2: Barabasi

## Small World Property: Facebook



## Clustering Coefficient

- The local clustering coefficient Ci captures the density of links in node i's immediate neighborhood.
$-C_{i}=0$ implies there are no links between i's neighbors
$-C_{i}=1$ implies that each of node i's neighbors link to each other.
- Let $\mathrm{k}_{\mathrm{i}}$ be the degree of node i .
- Max. number of possible links between the $k_{i}$ neighbors of node i are $\mathrm{k}_{\mathrm{i}}\left(\mathrm{k}_{\mathrm{i}}-1\right) / 2$.
- Actual Local Clustering Coefficient of node $i$ is the actual number of links between the neighbors of i divided by the maximum number of possible links between the neighbors.
- If $p$ is the probability that any two nodes in a network are connected, then the expected number of links between the $k_{i}$ neighbors of node $i$ is:

$$
\left\langle L_{i}\right\rangle=p \frac{k_{i}\left(k_{i}-I\right)}{2}
$$

- Expected Local clustering coefficient of node i:

$$
C_{i}=\frac{2\left\langle L_{i}\right\rangle}{k_{i}\left(k_{i}-l\right)}=p=\frac{\langle k\rangle}{N}
$$

## Clustering Coefficient

- Observations based on Random Network

Theory

- For fixed <k>, the larger the network, the smaller is a node's expected clustering coefficient.
- Thus, the network's average clustering coefficient $<\mathrm{C}>$ is expected to decrease as $1 / \mathrm{N}$.
- The expected local clustering coefficient of a node is independent of the node's degree


## Clustering Coefficients for Real Networks



Each circle corresponds to a real network.

Directed networks were made undirected to calculate C.

For random networks, the average clustering coefficient decreases as $1 / \mathrm{N}$. In contrast, for real networks, <C> has only a weak dependence on N .

Real networks have a much higher Clustering coefficient than expected for a random network of similar N and L .

## Clustering for Real Networks



$\mathrm{C}(\mathrm{k})$ is measured by averaging the local clustering coefficient of all nodes with the same degree $k$.
According to the Random Network theory model, $\mathrm{C}(\mathrm{k})$ is independent of the individual node degrees. However, we find that $C(k)$ decreases as $k$ increases.
Nodes with fewer neighbors have larger local clustering coefficients and vice-versa

## Clustering Coeff. Real Networks

- Networks Actual Random, G(n, p)
- Prison

Friendships
0.31
0.0134

Co-authorships
Math
Biology
Economy
0.15
0.00002
0.09
0.00001
0.00002

WWW
Web links
0.11
0.002

## Real Networks are not Random

- Degree distribution:
- Random networks - binomial distribution, in general, and Poisson distribution for $\mathrm{k} \ll \mathrm{N}$.
- Highly connected nodes (hubs) are effectively forbidden.
- Real networks: More highly connected nodes, compared to that predicted with random model.
- Connectedness:
- Random networks: One single giant component exists only if <k> $>\ln \mathrm{N}$.
- Real networks: One single giant component exists for several networks with <k> < In N.
- Average Path Length (small world property):
- For both random and real networks, the average path length scales as $\log \mathrm{N} / \log$ <k>.
- Clustering coefficient:
- Random model: Local clustering coefficient is independent of the node's degree and <C> depends on the system size as $1 / \mathrm{N}$.
- Real networks: C decreases with node degrees and is largely independent of the system size.


## Real Networks are not Random

- Except for the small world property, the properties observed for real-world networks are not matching with that observed for random networks.
- Then why study random graph theory?
- If a certain property is observed for real-world networks, we can refer to the random graph theory and analyze whether the property is observed by chance (like the small world property).
- If the property observed does not coincide with that of the random networks (like the local clustering coefficient), we need to further analyze the real-world network for the existence of the property because it did not just happen by chance.
- Establish useful benchmarks (e.g., for component structure, diameter, degree distribution, clustering, etc)


## Simulating a Random Network

## ER Model

- Let $S$ be the set of all node pairs
- Until S gets empty
- Pick a node $u$ randomly in the network.
- If this node has at least one node in the set $S$ that it is not yet considered for a possible edge, then randomly select a node vamong these candidate nodes.
- Generate a random number $r$
- If the value of $r<=p$, the probability for an edge, then connect the two nodes $u-v$.
- Else do not connect them
- Either way, remove the node pair u-v from set S


## Realistic Variations of the Random Network Model

- Introduction Model: A node has higher chances of establishing a link with a neighbor of its neighbor (e.g., with the friend of a friend) rather than with an arbitrarily selected node.
- Operate with a probability, p-intro, the probability that a node prefers to connect to the neighbor of a neighbor node.
- Key Observations:
- Smaller Giant Component Size for smaller p;
- Larger average shortest path length;
- Uneven node degree distribution;


## Simulating a Random Network Introduction Model

- Let $S$ be the set of all node pairs
- Until S gets empty
- Pick a node u randomly in the network.
- If this node has at least one node in the set $S$ that it is not yet considered for a possible edge
- Generate a random number r-intro.
- If $r$-intro <= $p$-intro, the set of candidate nodes that are chosen for connection are the unconnected neighbors of neighbor nodes.
- Else, the set of candidate nodes are all the unconnected nodes in the network.
- Among the chosen candidate nodes, the node connects to a randomly chosen node $v$ with a probability $p$.
" Generate a random number $r$
" If the value of $r<=p$, the probability for an edge, then connect the two nodes $u-v$.
" Else do not connect them
- Either way, remove the node pair $u-v$ from set $S$


## ER Model



Num Nodes $=100 ; p=0.03 ;$ p-intro $=0$ GC Size - 94; Avg. Degree = 3; Avg. Shortest Path Length $=4$

## Introduction Model



| Erdos-Renyi |
| :---: |
| introduction |


layout options


Num Nodes $=100 ; p=0.03 ; p$-intro $=0.80$ GC Size - 69; Avg. Degree = 2.96; Avg. Shortest Path Length $=5$

## Problem Example 1

- Consider a random network generated according to the $\mathrm{G}(\mathrm{N}, \mathrm{p})$ model where the total number of nodes is 12 and the probability that there are links between any two nodes is 0.20 . Determine the following:
- The probability that there are exactly 60 links in the network
- The average number of links in the network
- The average node degree
- The standard deviation of the node degree
- The average path length (distance between any two nodes in the network)
- The average local clustering coefficient for any node in the network.
- The expected local clustering coefficient for a node that has exactly 5 neighbors.


## Problem Example 1: Solution (1)

- There are $\mathrm{N}=12$ nodes
- Prob[link between any two nodes] $=p=0.2$

Max. possible number of links between any two nodes is
$(\mathrm{N})(\mathrm{N}-1) / 2=\left(12^{*} 11 / 2\right)=66$
(1) Prob[there are exactly 60 links in the network]

$$
=C(66,60) * p^{60 *}(1-p)^{(66-60)}
$$

$C(66,60)=66!/(60!* 6!)$

$$
\begin{aligned}
& =60!* 61^{*} 62^{*} 63^{*} 64^{*} 65^{*} 66 /\left(60!* 1^{*} 2^{*} 3^{*} 4^{*} 5^{*} 6\right) \\
& =90858768
\end{aligned}
$$

Prob[there are exactly 60 links in the network]

$$
\begin{aligned}
& =90858768 *(0.2)^{60 *}(0.8)^{6} \\
& =2.75 * 10^{-35}
\end{aligned}
$$

## Problem Example 1: Solution (2)

- There are $\mathrm{N}=12$ nodes
- Prob[link between any two nodes] $=p=0.2$

Max. possible number of links between any two nodes is $(\mathrm{N})(\mathrm{N}-1) / 2=$ $\left(12^{*} 11 / 2\right)=66$
(2) The average number of links in the network $=p$ * $N(N-1) / 2$

$$
=0.2 * 66=13.2
$$

(3) Average node degree $=p^{*}(N-1)=0.2 * 11=2.2$
(4) Standard deviation of node degree $=$

$$
=\begin{aligned}
& \sqrt{p(1-p r t}\left(0.2^{*} 0.8^{*} 11\right)=1.33
\end{aligned}
$$

(5) Average path length $=\ln N / \ln <k>=\ln (12) / \ln (2.2)=3.15$
(6) Avg. Local clustering coefficient for any node in the network $=p=0.2$.
(7) The expected local clustering coefficient for a node in a random network is independent of its number of neighbors. Hence, the answer is 0.2

## Problem Example 2

- Consider the evolution of a random network according to the $G(N, L)$ model, where the total number of nodes is 100 . Consider adding (randomly) one link at a time to the network. The total number of links added is sufficiently large enough to create one single connected component of the entire network. Determine the following:
- The critical value of the probability (of the number of links) that a giant component emerges for the above network and the average size of the giant component at that value?
- The minimum value of the average degree per node in the giant component of the fully connected regime.
- The maximum value for the average path length between any two nodes in the giant component that encompasses all the nodes in the network.


## Problem Example 2: Solution (1)

- There are $\mathrm{N}=100$ nodes
- The critical value of the probability (of the number of links) that a giant component emerges for the above network? $\quad p_{C}=1 / \mathrm{N}=1 / 100=0.01$
Critical regime

$$
N_{G}=N^{2 / 3}=100^{(2 / 3)}=21.88
$$

- In the fully connected regime, the average node degree has to be at least $\operatorname{lnN}$. That is, $<k>\geq \operatorname{lnN}$.
$-\quad \operatorname{Min}<k>=\ln N=\ln (100)=4.61$
- The average path length is given by: $\operatorname{lnN} / \ln <k>$
- Using the minimum value of $\ln <k>$ in the above expression, we obtain the max. average path length to be: $\ln (100) / \ln (4.61)=3.01$.


## Example 3: Degree Distribution Analysis

- For the graph given, find whether or not the links happened by chance? For this, do the following:
- a) Find the frequency (probability) distribution of the degree of the vertices in the actual graph.
- b) Find the average degree of the graph and use it as a parameter to determine a probability distribution of the vertices in a random graph.
- c) Compare the probability distributions of (a) and (b) and arrive at your conclusion for the overall question posed above.

Use a threshold value of 0.15 for the root mean square difference between the two Probability distributions.


| Node | Degree |
| :--- | :--- |
| 0 | 2 |
| 1 | 3 |
| 2 | 3 |
| 3 | 5 |
| 4 | 3 |
| 5 | 4 |
| 6 | 2 |


| Degree | \# nodes | $\mathrm{P}(\mathrm{k})$ |
| :--- | :--- | :--- |
| 2 | 2 | $2 / 7$ |
| 3 | 3 | $3 / 7$ |
| 4 | 1 | $1 / 7$ |
| 5 | 1 | $1 / 7$ |


| Avg. Degree |
| :--- |
| $2 * 2 / 7+3^{*} 3 / 7+4^{*} 1 / 7+$ |
| $5 * 1 / 7=3.14$ |

Example:

$$
P(2)=\exp (-3.14)^{*}(3.14)^{2} / 2!=0.2154
$$



| When modeled | K | $\mathrm{P}(\mathrm{K})$-Poisson | $\mathrm{P}(\mathrm{K})$-Actual | Sq. Diff. |
| :---: | :---: | :---: | :---: | :---: |
| as a Poisson | 2 | 0.21338 | 0.28571 | 0.005233 |
| Distribution, | 3 | 0.22333 | 0.42857 | 0.042123 |
|  | 4 | 0.17532 | 0.14286 | 0.001054 |
| $=\mathrm{e}^{-\langle k\rangle} \frac{\langle k\rangle^{k}}{k!}$ | 5 | 0.11009 | 0.14286 | 0.001073 |
| $\mathrm{e} \frac{}{\mathrm{k}!}$ |  |  | Mean Sq. Diff | 0.012371 |
|  |  | Square Root | ean Sq. Diff) | $0.11122<0.15$ |

Hence, the links could be considered to have happened by chance.

