

Lecture # 7

March 26 2013

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GIANT COMPONENT.

(A) When  $p(n) \ll \frac{\ln n}{n}$  Edge probability  
the Erdős-Rényi Graphs  $G(n, p(n))$  is  
a.s. disconnected.

(B) In this regime [i.e.  $p(n) \ll \frac{\ln n}{n}$ ]

$$X = \sum_{i=1}^n I_{i=iso}, \quad E[X] = n(1-p(n))^{n-1}$$

$$E[X] = n(1-p(n))^{\frac{1}{p(n)} p(n)(n-1)}$$
$$= n e^{-p(n) \cdot n} = n \cdot e^{-(1-\epsilon) \ln n}$$
$$= n \cdot n^{-(1-\epsilon)} = n^\epsilon \rightarrow \infty$$

as  $n \rightarrow \infty$

(C) Thus, when  $p(n) \ll \frac{\ln n}{n}$   
the graph has an arbitrarily large  
number of connected components.

We will study another interesting regime  
that gives rise to GIANT COMPONENTS.

TWO REGIMES:

$$p(n) = \frac{\lambda}{n} \quad \begin{cases} \lambda < 1 \\ \text{vs} \\ \lambda > 1 \end{cases}$$

For  $\lambda < 1$ , all components of the graph are "SMALL".

For  $\lambda > 1$ , one component of the graph is a "GIANT." (UNIQUE).

A unique giant component

A component that remains a constant fraction of individuals in the social network.

Best way to think about this structure:

BREADTH-FIRST SEARCH.

Think of two processes (related)

Assume  $\lambda < 1$ .

Graph Process  $\rightarrow Z_k^G = \#$  individuals at stage  $k$  of the graph.

Branching Process  $\rightarrow Z_k^B = \#$  individuals in a pure branching process.

$$Z_k^G < Z_k^B \quad (\text{e.g. triadic closure})$$



Note

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Expected # of children for a node

$$= n p(n) = n \cdot \frac{\lambda}{n} = \lambda$$

$$E[Z_k^B] = \lambda^k$$

$S_i$  = # nodes in the Erdős-Rényi graph connected to individual 1.

$$E[S_1] = \sum_k E[Z_k^G] < \sum_k E[Z_k^B] = \sum_k \lambda^k = \frac{1}{1-\lambda}$$

### Theorem

Let  $p(n) = \frac{\lambda}{n}$  ( $\lambda < 1$ )

For all sufficiently large  $a > 0$ , we have

$$P\left(\max_{1 \leq i \leq n} |S_i| \geq a \ln n\right) \rightarrow 0 \text{ as } n \rightarrow \infty.$$

where  $|S_i|$  = size of the component containing the individual  $i$ .

Proof: Omitted.  $\square$

Assume  $\lambda > 1$ .

Giant component with  $p(n) = \frac{\lambda}{n}$  ( $\lambda > 1$ ).

**CLAIM**

$Z_k^G \approx Z_k^B$  when  $\lambda^k \leq o(\sqrt{n})$ .  $\square$

Estimate the expected number of conflicts at stage  $k+1$

→ Two of the "friends" at stage  $k$  have a common friend at stage  $k+1$ . (TRIADIC CLOSURE).

$E[\text{Number of conflicts at stage } k+1]$

$$= E\left[\binom{Z_k}{2} p^2\right] \leq np^2 E[Z_k^2]$$

$$= np^2 \{E[Z_k]^2 + \text{Var}[Z_k]\}$$

$$(\because Z_k \sim \text{Poisson}(\lambda^k), E[Z_k] = \text{Var}[Z_k] = \lambda^k)$$

$$= np^2 (\lambda^{2k} + \lambda^k)$$

$$\leq n \frac{\lambda^2}{n^2} \cdot \lambda^{2k} = \frac{\lambda^{2(k+1)}}{n}$$

Thus conflicts become non-negligible when  $\lambda^k \approx \sqrt{n}$ .



**THEOREM**

Let  $p(n) = \frac{\lambda}{n}$  ( $\lambda > 1$ ) in an Erdős-Rényi random graph  $G(n, p(n))$ . Then, there exists some  $c > 0$  such that

$$\Pr[\exists \text{ a component of size } > c\sqrt{n} \text{ nodes}] \rightarrow 1 \text{ as } n \rightarrow \infty$$

Thus, between any two components of size  $\sqrt{n}$ , the probability of having at least one link

$$\Pr[\text{there exists a link between } C_1 \text{ \& } C_2]$$

$$\geq 1 - (1 - p(n))^{|C_1| \cdot |C_2|}$$

$$= 1 - \left(1 - \frac{\lambda}{n}\right)^{c^2 n} \approx 1 - \left(1 - \frac{\lambda}{n}\right)^{\frac{n}{\lambda} \cdot c^2}$$

$$\approx 1 - e^{-c^2 \lambda} > 0$$

A positive constant independent of  $n$ .

Thus, components of size  $\leq \sqrt{n}$  connect to each other forming a connected component of size  $qn$  for some  $0 < q < 1$ .

**GIANT COMPONENT.**

CONTAGION AND DIFFUSION

## ASSUME:

- A social network of  $n$  individuals.
- In which a randomly chosen individual is infected with a contagion virus.
- The social network is described by an Erdős-Rényi random graph with link probability  $= p(n)$
- Any individual is immune to the virus with probability  $= \pi$

Generate Erdős-Rényi random graph  $G(n, p)$

Delete  $\pi n$  of the nodes at random.

Identify the component that the initially infected individual lies in...

$$G \left( (1-\pi)n, \frac{\binom{n}{2} p(n)}{\binom{(1-\pi)n}{2}} \right)$$



Three regimes:

$$(I) p(1-\pi)n < 1.$$

$$E[\text{Size (as a fraction)}] \leq \frac{\ln n}{n} \approx 0$$

$$(II) 1 < p(1-\pi)n < \log[(1-\pi)n]$$

$$E[\text{Size (as a fraction)}]$$

$$= \frac{q p (1-\pi)n + (1-q) \ln n}{n} = q^2 (1-\pi)$$

$$(III) p(1-\pi)n > \log[(1-\pi)n]$$

$$E[\text{Size (as a fraction)}] = (1-\pi)$$

$q$  = Fraction of nodes in the giant component of the random graph with  $(1-\pi)n$  nodes:

$$q = 1 - e^{-q(1-\pi)np}$$

### RANDOM SURFER MODEL.

Imagine a web surfer bouncing along randomly following the hyper-link graph of the web.

When the surfer arrives at a node he chooses at random, the hyper-links (directed edge) to a new node.

Asymptotically, the proportion of time the random surfer spends on a given node/page is a measure of RELEVANCE (RELATIVE IMPORTANCE) of that node.

DANGLING NODES → SINKS or PERIODICITY IN THE GRAPH may get the surfer trapped in a limit state or a limit cycle.

→ STOCHASTIC TELEPORTATION



PAGE RANK.

Each node is important if it is cited by other important nodes.

Node  $j \Rightarrow w(j) = \text{Page Rank Value.}$

$A = \text{Adjacency Matrix}$   
 $d_{out}^{(i)} = \text{Out-degree of node } i$

$$w(j) = \sum \frac{w(i)}{d_{out}^{(i)}} A_{ij}$$

Let  $P_{ij} = \frac{A_{ij}}{d_{out}^{(i)}} \Rightarrow P = \text{Stochastic Matrix.}$

$$\omega^T = \omega^T P.$$

WITH TELEPORTATION:

Jump to a random node with prob  $(1-s)$ ,  $0.8 \leq s \leq 0.9$

$$\omega^T = s \omega^T P + \frac{(1-s)}{n} e^T$$

Iterative Algorithm:

$$w_{k+1}^T = s w_k^T P + \frac{(1-s)}{n} e^T$$