Network Science

Class 5: BA model

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Introduction

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?

Growth and preferential attachment

ER model: the number of nodes, N, is fixed (static models)

networks expand through the addition of new nodes

Barabási & Albert, Science 286, 509 (1999)



ER model: links are added randomly to the network

New nodes prefer to connect to the more connected nodes

Barabási & Albert, Science 286, 509 (1999)

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

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.

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.

The Barabási-Albert model

Origin of SF networks: Growth and preferential attachment

(1) Networks continuously expand by the addition of new nodes

WWW: addition of new documents

(2) New nodes prefer to link to highly connected nodes.

WWW : linking to well known sites

GROWTH:

add a new node with m links

PREFERENTIAL ATTACHMENT:

the probability that a node connects to a node with k links is proportional to k.



Barabási & Albert, Science 286, 509 (1999)

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Section 4



Linearized Chord Diagram

The definition of the Barabási-Albert model leaves many mathematical details open:

- It does not specify the precise initial configuration of the first m_o nodes.
- It does not specify whether the *m* links assigned to a new node are added one by one, or simultaneously. This leads to potential mathematical conflicts: If the links are truly independent, they could connect to the same node *i*, leading to multi-links.

$$p(i=s) = \begin{cases} \frac{k_i}{2t-1} & \text{if } 1 \le s \le t-1 \\ \frac{1}{2t-1}, & \text{if } s = t \end{cases}$$



Degree dynamics

All nodes follow the same growth law

$$\frac{\partial k_i}{\partial t} \propto \Pi(k_i) = A \frac{k_i}{\sum_j k_j}$$

Use: $\sum_{i} k_{j} = 2mt$ During a unit time (time step): $\Delta k = m \rightarrow A = m$

$$\frac{\partial k_i}{\partial t} = \frac{k_i}{2t} \qquad \frac{\partial k_i}{k_i} = \frac{\partial t}{2t} \qquad \int_m^k \frac{\partial k_i}{k_i} = \int_{t_i}^t \frac{\partial t}{2t} \qquad \ln\left(\frac{k}{m}\right) = \frac{1}{2}\ln\left(\frac{t}{t_i}\right) = \ln\left[\left(\frac{t}{t_i}\right)^{\frac{1}{2}}\right]$$

$$k_i(t) = m\left(\frac{t}{t_i}\right)^{\beta} \qquad \beta = \frac{1}{2}$$

$$\beta: \text{ dynamical exponent} \qquad 10^{\circ}$$

A.-L.Barabási, R. Albert and H. Jeong, Physica A 272, 173 (1999)

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<u>SF model</u>: $k(t) \sim t^{\frac{1}{2}}$ (first mover advantage)



Section 5.3



- The degree of each node increases following a power-law with the same dynamical exponent β =1/2 (Figure 5.6a). Hence all nodes follow the same dynamical law.
- The growth in the degrees is sublinear (i.e. $\beta < 1$). This is a consequence of the growing nature of the Barabási-Albert model: Each new node has more nodes to link to than the previous node. Hence, with time the existing nodes compete for links with an increasing pool of other nodes.
- The earlier node *i* was added, the higher is its degree $k_i(t)$. Hence, hubs are large because they arrived earlier, a phenomenon called *first-mover advantage* in marketing and business.
- The rate at which the node *i* acquires new links is given by the derivative of (5.7)

$$\frac{dk_i(t)}{dt} = \frac{m}{2} \frac{1}{\sqrt{t_i t}},\tag{5.8}$$

indicating that in each time frame older nodes acquire more links (as they have smaller t_i). Furthermore the rate at which a node acquires links decreases with time as $t^{-1/2}$. Hence, fewer and fewer links go to a node.

Degree distribution

$$k_i(t) = m \left(\frac{t}{t_i}\right)^{\beta} \qquad \beta = \frac{1}{2}$$

A node *i* can come with equal probability any time between $t_i = m_0$ and *t*, hence:

$$P(t_i) = \frac{1}{m_0 + t} \qquad P(t_i < \tau) = \frac{1}{m_0 + t} \int_0^{\tau} dt_i = \frac{\tau}{m_0 + t}$$

$$P(k) = P\left(t_i \le \frac{m^{1/\beta}t}{k^{1/\beta}}\right) = 1 - \frac{m^{1/\beta}t}{k^{1/\beta}(t + m_0)}$$

$$\therefore P(k) = \frac{\partial P(k_i(t) < k)}{\partial k} = \frac{2m^2t}{m_o + t} \frac{1}{k^3} \sim k^{-\gamma} \qquad \gamma = 3$$

A.-L.Barabási, R. Albert and H. Jeong, *Physica A* 272, 173 (1999)

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(i) The degree exponent is independent of m.

(ii) As the power-law describes systems of rather different ages and sizes, it is expected that a correct model should provide a time-independent degree distribution. Indeed, asymptotically the degree distribution of the BA model is independent of time (and of the system size N)

 \rightarrow the network reaches a stationary scale-free state.

(iii) The coefficient of the power-law distribution is proportional to m².

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The mean field theory offers the correct scaling, BUT it provides the wrong coefficient of the degree distribution.

So assymptotically it is correct ($k \rightarrow \infty$), but not correct in details (particularly for small k).

To fix it, we need to calculate P(k) exactly, which we will do next using a rate equation based approach.

$$k_i(t) = m \left(\frac{t}{t_i}\right)^{\beta} \qquad \beta = \frac{1}{2} \qquad P(k) = \frac{2m(m+1)}{k(k+1)(k+2)} \qquad \mathbf{\gamma} = \mathbf{3}$$
$$P(k) \sim k^{-3} \qquad \text{for large } \mathbf{k}$$

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NUMERICAL SIMULATION OF THE BA MODEL



(a) We generated networks with N=100,000and $m_0=m=1$ (blue), 3 (green), 5 (grey), and 7 (orange). The fact that the curves are parallel to each other indicates that γ is independent of m and m_0 . The slope of the purple line is -3, corresponding to the predicted degree exponent $\gamma=3$. Inset: (5.11) predicts $p_k \sim 2m^2$, hence $p_k/2m^2$ should be independent of m. Indeed, by plotting $p_k/2m^2$ vs. k, the data points shown in the main plot collapse into a single curve.

(b) The Barabási-Albert model predicts that p_k is independent of *N*. To test this we plot p_k for N = 50,000 (blue), 100,000 (green), and 200,000 (grey), with $m_0 = m = 3$. The obtained p_k are practically indistinguishable, indicating that the degree distribution is stationary, i.e. independent of time and system size.

absence of growth and preferential attachment

MODEL A



 $\Pi(k_i)$: uniform







$$\frac{\partial k_i}{\partial t} = A\Pi(k_i) + \frac{1}{N} = \frac{N}{N-1} \frac{k_i}{2t} + \frac{1}{N}$$
$$k_i(t) = \frac{2(N-1)}{N(N-2)}t + Ct^{\frac{N}{2(N-1)}} \sim \frac{2}{N}t$$

- p_k : power law (initially) \rightarrow
 - \rightarrow Gaussian \rightarrow Fully Connected



Do we need both growth and preferential attachment?

YEP.

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Preliminary project presentation (Apr. 28th)

5 slides

Discuss:

What are your nodes and links

How will you collect the data, or which dataset you will study

Expected size of the network (# nodes, # links)

What questions you plan to ask (they may change as we move along with the class).

Why do we care about the network you plan to study.