Network Science

Class 4: Scale-free property

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- 1. From the WWW to Scale-free networks. Definition.
- 2. Discrete and continuum formalism. Explain its meaning.
- 3. Hubs and the maximum degree.
- 4. What does 'scale-free' mean?
- 5. Universality. Are all networks scale-free?
- 6. From small worlds to ultra small worlds.
- 7. The role of the degree exponent.

Introduction

WORLD WIDE WEB



R. Albert, H. Jeong, A-L Barabasi, Nature, 401 130 (1999).

Power laws and scale-free networks

WORLD WIDE WEB

Nodes: WWW documents Links: URL links

Over 3 billion documents

ROBOT: collects all URL's found in a document and follows them recursively



R. Albert, H. Jeong, A-L Barabasi, Nature, 401 130 (1999).

Discrete Formalism

As node degrees are always positive integers, the discrete formalism captures the probability that a node has exactly k links:

Continuum Formalism

In analytical calculations it is often convenient to assume that the degrees can take up any positive real value:

$$p_{k} = Ck^{-\gamma}. \qquad p(k) = Ck^{-\gamma}.$$

$$\sum_{k=1}^{\infty} p_{k} = 1. \qquad \int_{k_{\min}}^{\infty} p(k)dk = 1$$

$$C\sum_{k=1}^{\infty} k^{-\gamma} = 1 \qquad C = \frac{1}{\sum_{k=1}^{\infty} k^{-\gamma}} = \frac{1}{\zeta(\gamma)}, \qquad C = \frac{1}{\int_{k_{\min}}^{\infty} k^{-\gamma}dk} = (\gamma - 1)k_{\min}^{\gamma-1}$$

$$p_{k} = \frac{k^{-\gamma}}{\zeta(\gamma)} \qquad p(k) = (\gamma - 1)k_{\min}^{\gamma-1}k^{-\gamma}.$$
INTERPRETATION: $p_{k} \qquad \int_{k_{1}}^{k_{2}} p(k)dk$

80/20 RULE





Vilfredo Federico Damaso Pareto (1848 – 1923), Italian economist, political scientist and philosopher, who had important contributions to our understanding of income distribution and to the analysis of individuals choices. A number of fundamental principles are named after him, like Pareto efficiency, Pareto distribution (another name for a power-law distribution), the Pareto principle (or 80/20 law).

Hubs

The difference between a power law and an exponential distribution



Let us use the WWW to illustrate the properties of the high-*k* regime. The probability to have a node with $k \sim 100$ is

- About $p_{100} \simeq 10^{-30}$ in a Poisson distribution
- About $p_{100} \simeq 10^{-4}$ if p_k follows a power law.
- Consequently, if the WWW were to be a random network, according to the Poisson prediction we would expect 10⁻¹⁸ k>100 degree nodes, or none.

$$N_{k>100} = 10^9$$

• For a power law degree distribution, we expect about k>100 degree nodes







Network Science: Scale-Free Property

The size of the biggest hub

All real networks are finite \rightarrow let us explore its consequences. \rightarrow We have an expected maximum degree, k_{max}

Estimating k_{max-}



Why: the probability to have a node larger than k_{max} should not exceed the prob. to have one node, i.e. 1/N fraction of all nodes

$$\int_{k_{\max}}^{\infty} P(k) dk = (\gamma - 1) k_{\min}^{\gamma - 1} \int_{k_{\max}}^{\infty} k^{-\gamma} dk = \frac{(\gamma - 1)}{(-\gamma + 1)} k_{\min}^{\gamma - 1} \left[k^{-\gamma + 1} \right]_{k_{\max}}^{\infty} = \frac{k_{\min}^{\gamma - 1}}{k_{\max}^{\gamma - 1}} \approx \frac{1}{N}$$

$$k_{\max} = k_{\min} N^{\frac{1}{\gamma - 1}}$$

The size of the biggest hub

$$k_{\max} = k_{\min} N^{\frac{1}{\gamma - 1}}$$

To illustrate the difference in the maximum degree of an exponential and a scale-free network let us return to the WWW sample of Figure 4.1, consisting of $N \simeq 3 \times 10^5$ nodes. As $k_{min} = 1$, if the degree distribution were to follow an exponential, (4.17) predicts that the maximum degree should be $k_{max} \simeq$ 13. In a scale-free network of similar size and $\gamma =$ 2.1, (4.18) predicts $k_{max} \simeq 85,000$, a remarkable difference. Note that the largest in-degree of the WWW map of Figure 4.1 is 10,721, which is comparable to k_{max} predicted by a scale-free network. This reinforces our conclusion that *in a random* network hubs are effectivelly forbidden, while in scale-free networks they are naturally present.

Finite scale-free networks

Expected maximum degree, k_{max}

$$k_{\max} = k_{\min} N^{rac{1}{\gamma-1}}$$

- k_{max}, increases with the size of the network
 →the larger a system is, the larger its biggest hub
 - For $\gamma>2 k_{max}$ increases slower than N \rightarrow the largest hub will contain a decreasing fraction of links as N increases.
 - For γ =2 k_{max}~N.
 - \rightarrow The size of the biggest hub is O(N)
 - For γ<2 k_{max} increases faster than N: condensation phenomena
 → the largest hub will grab an increasing fraction of links. Anomaly!

The size of the largest hub



The meaning of scale-free

Definition:

Networks with a power law tail in their degree distribution are called 'scale-free networks'

Where does the name come from?

Critical Phenomena and scale-invariance (a detour)

Phase transitions in complex systems I: Magnetism



Scale-free behavior in space

 $\xi \sim |T - T_c|^{-\nu}$



At T = Tc:

correlation length diverges

Fluctuations emerge at all scales:

scale-free behavior

Scale invariance at the critical point

by Douglas Ashton

www.kineticallyconstrained.com

- Correlation length diverges at the critical point: the whole system is correlated!
- Scale invariance: there is no characteristic scale for the fluctuation (scale-free behavior).
- Universality: exponents are independent of the system's details.

Divergences in scale-free distributions

$$P(k) = Ck^{-\gamma} \quad k = [k_{\min}, \infty) \qquad \int_{k_{\min}}^{\infty} P(k)dk = 1 \qquad C = \frac{1}{\int_{k_{\min}}^{\infty} k^{-\gamma} dk} = (\gamma - 1)k_{\min}^{\gamma - 1}$$
$$P(k) = (\gamma - 1)k_{\min}^{\gamma - 1}k^{-\gamma}$$

$$< k^{m} >= \int_{k_{\min}}^{\infty} k^{m} P(k) dk \qquad < k^{m} >= (\gamma - 1) k_{\min}^{\gamma - 1} \int_{k_{\min}}^{\infty} k^{m - \gamma} dk = \frac{(\gamma - 1)}{(m - \gamma + 1)} k_{\min}^{\gamma - 1} \left[k^{m - \gamma + 1} \right]_{k_{\min}}^{\infty}$$

If m-
$$\gamma$$
+1<0: $< k^m >= -\frac{(\gamma - 1)}{(m - \gamma + 1)}k_{\min}^m$

If $m-\gamma+1>0$, the integral diverges.

For a fixed y this means that all moments with m>y-1 diverge.

DIVERGENCE OF THE HIGHER MOMENTS

$$< k^{m} >= (\gamma - 1)k_{\min}^{\gamma - 1} \int_{k_{\min}}^{\infty} k^{m - \lambda} dk = \frac{(\gamma - 1)}{(m - \gamma + 1)} k_{\min}^{\gamma - 1} \left[k^{m - \gamma + 1} \right]_{k_{\min}}^{\infty}$$

For a fixed λ this means all moments m>y-1 diverge.

Network	Size	$\langle k \rangle$	ĸ	γ_{out}	Vin
www	325 729	4.51	900	2.45	2.1
www	4×10^{7}	7		2.38	2.1
www	2×10^8	7.5	4000	2.72	2.1
WWW, site	260 000				1.94
Internet, domain*	3015-4389	3.42 - 3.76	30-40	2.1 - 2.2	2.1 - 2.2
Internet, router*	3888	2.57	30	2.48	2.48
Internet, router*	150 000	2.66	60	2.4	2.4
Movie actors*	212 250	28.78	900	2.3	2.3
Co-authors, SPIRES*	56 627	173	1100	1.2	1.2
Co-authors, neuro.*	209 293	11.54	400	2.1	2.1
Co-authors, math.*	70 975	3.9	120	2.5	2.5
Sexual contacts*	2810			3.4	3.4
Metabolic, E. coli	778	7.4	110	2.2	2.2
Protein, S. cerev.*	1870	2.39		2.4	2.4
Ythan estuary*	134	8.7	35	1.05	1.05
Silwood Park*	154	4.75	27	1.13	1.13
Citation	783 339	8.57			3
Phone call	53×10^{6}	3.16		2.1	2.1
Words, co-occurrence*	460 902	70.13		2.7	2.7
Words, synonyms*	22 311	13.48		2.8	2.8

Many degree exponents are smaller than 3

 \rightarrow <k²> diverges in the N \rightarrow ∞ limit!!!

The meaning of scale-free



Random Network

Randomly chosen node: $k = \langle k \rangle \pm \langle k \rangle^{1/2}$ Scale: $\langle k \rangle$

Scale-Free Network

Randomly chosen node: $k = \langle k \rangle \pm \infty$ Scale: none

The meaning of scale-free



 $k = \langle k \rangle \pm \sigma_k$

universality

INTERNET BACKBONE

Nodes: computers, routers Links: physical lines





SCIENCE CITATION INDEX

Out of over 500,000 Examined

(see http://www.sst.nrel.gov)



* citation total may be skewed because of multiple authors with the same name

Network Science: Scale-Free Property

SCIENCE COAUTHORSHIP



NS: neuroscience NS Μ 10^{1} 10^{2} 10^{-2} k 100 10 100 100 1000 10000 number of collaborators

M: math

(c)

Network Science: Scale-Free Property

ONLINE COMMUNITIES

Nodes: online user Links: email contact

> Kiel University log files 112 days, N=59,912 nodes



Ebel, Mielsch, Bornholdtz, PRE 2002.

Pussokram.com online community; 512 days, 25,000 users.



Holme, Edling, Liljeros, 2002.

Twitter:





Brian Karrer, Lars Backstrom, Cameron Marlowm 2011



GENOME

protein-gene interactions

PROTEOME

protein-protein interactions

METABOLISM

Bio-chemical reactions



METABOLISM

Bio-chemical reactions

BOEHRING-MENNHEIN

	Α	в	С	D	E	F	G	Н	I	J	K	L
1	Bio	ochem	ical I	Pathw	ays	Contraction of the second seco						
2	THE				in in the second se Second second							
3										A CONTRACT OF CONTRACT.		
4			No. 1									
5	E											
6												and a second and a second a s
7												
8	C. S. Price Control				RX				A LTO L			
9			A California		Alter Category							
10												

METABOLIC NETWORK



H. Jeong, B. Tombor, R. Albert, Z.N. Oltvai, and A.L. Barabasi, *Nature*, 407 651 (2000)



GENOME

protein-gene interactions

PROTEOME

protein-protein interactions

METABOLISM

Bio-chemical reactions

METABOLIC NETWORK



PROTEOME

protein-protein interactions

TOPOLOGY OF THE PROTEIN NETWORK



H. Jeong, S.P. Mason, A.-L. Barabasi, Z.N. Oltvai, Nature 411, 41-42 (2001



Li et al. Science 2004

Giot et al. Science 2003

HUMAN INTERACTION NETWORK



Rual et al. Nature 2005; Stelzl et al. Cell 2005

ACTOR NETWORK

Nodes: actors ______ Links: cast jointly

IMDD Internet Movie Database

REGISTER



Days of Thunder (1990) Far and Away (1992) Eyes Wide Shut (1999)



SWEDISH SE-WEB



Nodes: people (Females; Males) **Links:** sexual relationships



4781 Swedes; 18-74; 59% response rate.

Liljeros et al. Nature 2001

Network Science: Scale-Free Property



Derek de Solla Price [1922 - 1983] discovers that citations follow a power-law distribution [7], a finding later attributed to the scale-free nature of the citation network [2].

Not all networks are scale-free

- Networks appearing in material science, like the network describing the bonds between the atoms in crystalline or amorphous materials, where each node has exactly the same degree.
- The neural network of the C.elegans worm.
- The power grid, consisting of generators and switches connected by transmission lines



Ultra-small property

DISTANCES IN RANDOM GRAPHS

Random graphs tend to have a tree-like topology with almost constant node degrees.



- nr. of first neighbors:
- nr. of second neighbors:
- nr. of neighbours at distance d:
- estimate maximum distance:

$$l + \sum_{l=1}^{l_{max}} \langle k \rangle^i = N \implies l_{max} = \frac{\log N}{\log \langle k \rangle}$$

 $N_{1} \cong \left\langle k \right\rangle$ $N_{2} \cong \left\langle k \right\rangle^{2}$ $N_{d} \cong \left\langle k \right\rangle^{d}$

SMALL WORLD BEHAVIOR IN SCALE-FREE NETWORKS

$$k_{
m max} = k_{
m min} N^{\overline{\gamma-1}}$$

const. $\gamma = 2$ $\frac{\ln \ln N}{\ln(\gamma - 1)} \quad 2 < \gamma < 3$ Ultra Small vortd $< l > \sim$ $\begin{cases}
\frac{\ln(\gamma - 1)}{\ln(\gamma - 1)} & 2 < \gamma < 3 \\
\frac{\ln N}{\ln \ln N} & \gamma = 3
\end{cases}$ $\ln N \qquad \gamma > 3$

Size of the biggest hub is of order O(N). Most nodes can be connected within two layers of it, thus the average path length will be independent of the system size.

The average path length increases slower than logarithmically. In a random network all nodes have comparable degree, thus most paths will have comparable length. In a scale-free network the vast majority of the path go through the few high degree hubs, reducing the distances between nodes.

Some key models produce γ =3, so the result is of particular importance for them. This was first derived by Bollobas and collaborators for the network diameter in the context of a dynamical model, but it holds for the average path length as well.

<u>The second moment of the distribution is finite, thus in many ways the network behaves</u> as a random network. Hence the average path length follows the result that we derived for the random network model earlier.

Cohen, Havlin Phys. Rev. Lett. 90, 58701(2003); Cohen, Havlin and ben-Avraham, in Handbook of Graphs and Networks, Eds. Bornholdt and Shuster (Willy-VCH, NY, 2002) Chap. 4; Confirmed also by: Dorogovtsev et al (2002), Chung and Lu (2002); (Bollobas, Riordan, 2002; Bollobas, 1985; Newman, 2001

Suprising compared to what?



SMALL WORLD BEHAVIOR IN SCALE-FREE NETWORKS



• $\gamma = 2.1$ • $\gamma = 3.0$ • $\gamma = 5.0$ • RN

" it's always easier to find someone who knows a famous or popular figure than some run-the-mill, insignificant person." (Frigyes Karinthy, 1929)



The role of the degree exponent

SUMMARY OF THE BEHAVIOR OF SCALE-FREE NETWORKS



Graphicality: No large networks for γ <2



Why don't we see networks with exponents in the range of y=4,5,6, etc?

In order to document scale-free networks, we need 2-3 orders of magnitude scaling. That is, $K_{max} \sim 10^2 K_{min}$ to $10^3 K_{min}$

However, that constrains on the system size we require to document it. For example, to measure an exponent γ =5,we need to maximum degree a system size of the order of 10^0





Characterizing the large-scale structure and the tie strengths of the mobile call graph. (A and B) Vertex degree (A) and tie strength distribution (B). Each distribution was fitted with $P(k) = a(k + k_0)^{-\gamma} \exp(-k/k_c)$.

Onella et al. PNAS 2007

PLOTTING POWER LAWS

HUMAN INTERACTION NETWORK



Rual et al. Nature 2005; Stelzl et al. Cell 2005



Use a Log-Log Plot Avoid Linear Binning Use Logarithmic Binning Use Cumulative Distribution

Network Science: Scale-Free Property

HUMAN INTERACTION DATA BY RUAL ET AL.



Http://www.nd.edu/~networks



Generating networks with a pre-defined p_k



 $p_{ij} = \frac{k_i k_j}{2L - 1}$

(1) **Degree sequence**: Assign a degree to each node, represented as stubs or half-links. The degree sequence is either generated analytically from a pre-selected distribution (Box 4.5), or it is extracted from the adjacency matrix of a real network. We must start from an even number of stubs, otherwise we will be left with unpaired stubs.(2) Network assembly: Randomly select a stub pair and connect them. Then randomly choose another pair from the remaining stubs and connect them. This procedure is repeated until all stubs are paired up. Depending on the order in which the stubs were chosen, we obtain different networks. Some networks include cycles (2a), others self-edges (2b) or multi-edges (2c). Yet, the expected number of self- and multi-edges goes to zero in the limit.

Degree Preserving randomization



Hidden parameter model



$$p(\eta_i, \eta_j) = \frac{\eta_i \eta_j}{\langle \eta \rangle N}$$

$$p_{k} = \int \frac{\mathrm{e}^{-\eta} \eta^{k}}{k!} p(\eta) d\eta.$$

$$\{\eta_{1'}, \eta_{2'}, ..., \eta_{N}\}$$



$$\eta_{j} = \frac{c}{i^{\alpha}}, i = 1, ..., N$$
 $p_{k} \sim k^{-(1+\frac{1}{\alpha})}$

Hidden parameter model



Start with N isolated nodes and assign to each node a "hidden parameter" η, which can be randomly selected from a $\rho(\eta)$ distribution. We next connect each node pair with probability

$$p(\eta_i, \eta_j) = \frac{\eta_i \eta_j}{\langle \eta \rangle N}$$

For example, the figure shows the probability to connect nodes (1,3) and (3,4). After connecting the nodes, we end up with

the networks shown in (b) or (c), representing two independent realizations generated by the same hidden parameter sequence (a). The expected number of links in the obtained network is

$$L = \frac{1}{2} \sum_{N}^{i,j} \frac{\eta_i \eta_j}{\langle \eta \rangle N} = \frac{1}{2} \langle \eta \rangle N$$

$$\eta_j = \frac{c}{i^{\alpha}}, i = 1, \dots, N$$

$$p_k \sim k^{-(1+\frac{1}{\alpha})}$$

Decision tree



Case Study: PPI Network Distance Distribution



Full randomization

We have: $\langle d \rangle$ =5.61±1.64 (original), $\langle d \rangle$ =7.13 ± 1.62 (full randomization), $\langle d \rangle$ =5.08 ± 1.34 (degree-preserving randomization).

Something to keep in mind





summary

Section 9

DEGREE DISTRIBUTION

Discrete form:

 $p_k = \frac{k^{-\gamma}}{\zeta(\gamma)}$

Continuous form: $p(k) = (\gamma - I)k_{min}^{\gamma - I} k^{-\gamma}$

SIZE OF THE LARGEST HUB

 $k_{\rm max} \sim k_{\rm min} N^{\frac{1}{y-1}}$

MOMENTS OF p_k for $N \rightarrow \infty$ 2 < γ < 3: $\langle k \rangle$ finite, $\langle k^2 \rangle$ diverges.

 $\gamma > 3: \langle k \rangle$ and $\langle k^2 \rangle$ finite.

DISTANCES



Bounded Networks

We call a network *bounded* if its degree distribution decrease exponentially or faster for high k. As a consequence $\langle k^2 \rangle$ is smaller than $\langle k \rangle$, implying that we lack significant degree variations. Examples of p_k in this class include the Poisson, Gaussian, or the simple exponential distribution (Table 4.2). The Erdős-Rényi and the Watts-Strogatz networks are the best known network models belonging to this class. Bounded networks lack outliers, consequently most nodes have comparable degrees. Real networks in this class include highway networks and the power grid.

Unbounded Networks

We call a network *unbounded* if its degree distribution has a fat tail in the high-*k* region. As a consequence $\langle k^2 \rangle$ is much larger than $\langle k \rangle$, resulting in considerable degree variations. Scale-free networks with a power-law degree distribution (4.1) offer the best known example of networks belonging to this class. Outliers, or exceptionally high-degree nodes, are not only allowed but are expected in these networks. Networks in this class include the WWW, the Internet, the protein interaction networks, and most social and online networks.

CLASS INFORMATION