On the degree distributions of random networks with concave preferential attachment

Steffen Dereich

University of Bath http://www.math.tu-berlin.de/~dereich/

joint work with Peter Mörters

March 9, 2008

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

Model specification via *attachment rule* $f : \mathbb{Z}_+ \to (0, \infty)$

(ロ)、(型)、(E)、(E)、 E) の(の)



Model specification via *attachment rule* $f : \mathbb{Z}_+ \to (0, \infty)$



Model specification via *attachment rule* $f : \mathbb{Z}_+ \to (0, \infty)$

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 のへぐ



Model specification via *attachment rule* $f : \mathbb{Z}_+ \to (0, \infty)$



◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

Model specification via *attachment rule* $f : \mathbb{Z}_+ \to (0, \infty)$



◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

Model specification via *attachment rule* $f : \mathbb{Z}_+ \to (0, \infty)$



▲ロト ▲帰ト ▲ヨト ▲ヨト 三日 - の々ぐ

Model specification via *attachment rule* $f : \mathbb{Z}_+ \to (0, \infty)$



▲□▶ ▲圖▶ ★ 国▶ ★ 国▶ - 国 - のへで

Model specification via *attachment rule* $f : \mathbb{Z}_+ \to (0, \infty)$



linear regime, $f(k) = \alpha(k+1)$	 model introduced in Barabási, Albert '99 (Bollobás, Riordan, Spencer, Tusnady '01) most studied regime maximal degree grows polynomially degree distribution converges to a power law
superlinear regime, $f(k) = (k+1)^{\alpha} \gg k$	• in the limit only one vertex has degree ∞ (Oliveira, Spencer '05)
sublinear regime, $f(k) = (k+1)^{\alpha} \ll k$	 degree distribution has typically stretched exponential tails (Krapivski, Redner '01)

Model specification via *attachment rule* $f : \mathbb{Z}_+ \to (0, \infty)$ (f concave, $f(k) \leq k+1$).

Model evolution: $(\mathcal{G}_n)_{n \in \mathbb{N}}$ sequence of growing random graphs such that at time n = 1, we start with a single vertex (labeled 1), and in each time step $n \to n + 1$

- a new vertex (labeled n + 1) is added and
- ▶ for each $m \le n$ a new edge $n + 1 \rightarrow m$ is added independently with probability

f(indegree of m at time n)

n

Model specification via *attachment rule* $f : \mathbb{Z}_+ \to (0, \infty)$ (f concave, $f(k) \leq k+1$).

Model evolution: $(\mathcal{G}_n)_{n \in \mathbb{N}}$ sequence of growing random graphs such that at time n = 1, we start with a single vertex (labeled 1), and in each time step $n \to n + 1$

- a new vertex (labeled n + 1) is added and
- ▶ for each $m \le n$ a new edge $n + 1 \rightarrow m$ is added independently with probability

f(indegree of m at time n)

n

$$f(0)/1 = 1$$

Model specification via *attachment rule* $f : \mathbb{Z}_+ \to (0, \infty)$ (f concave, $f(k) \leq k+1$).

Model evolution: $(\mathcal{G}_n)_{n \in \mathbb{N}}$ sequence of growing random graphs such that at time n = 1, we start with a single vertex (labeled 1), and in each time step $n \to n + 1$

- a new vertex (labeled n + 1) is added and
- ▶ for each $m \le n$ a new edge $n + 1 \rightarrow m$ is added independently with probability

f(indegree of m at time n)

n



Model specification via *attachment rule* $f : \mathbb{Z}_+ \to (0, \infty)$ (f concave, $f(k) \leq k+1$).

Model evolution: $(\mathcal{G}_n)_{n \in \mathbb{N}}$ sequence of growing random graphs such that at time n = 1, we start with a single vertex (labeled 1), and in each time step $n \to n + 1$

- a new vertex (labeled n + 1) is added and
- ▶ for each $m \le n$ a new edge $n + 1 \rightarrow m$ is added independently with probability

f(indegree of m at time n)

n



Model specification via *attachment rule* $f : \mathbb{Z}_+ \to (0, \infty)$ (f concave, $f(k) \leq k+1$).

Model evolution: $(\mathcal{G}_n)_{n \in \mathbb{N}}$ sequence of growing random graphs such that at time n = 1, we start with a single vertex (labeled 1), and in each time step $n \to n + 1$

- a new vertex (labeled n + 1) is added and
- ▶ for each $m \le n$ a new edge $n + 1 \rightarrow m$ is added independently with probability

f(indegree of m at time n)

n



Model specification via *attachment rule* $f : \mathbb{Z}_+ \to (0, \infty)$ (f concave, $f(k) \leq k+1$).

Model evolution: $(\mathcal{G}_n)_{n \in \mathbb{N}}$ sequence of growing random graphs such that at time n = 1, we start with a single vertex (labeled 1), and in each time step $n \to n + 1$

- a new vertex (labeled n + 1) is added and
- ▶ for each $m \le n$ a new edge $n + 1 \rightarrow m$ is added independently with probability

f(indegree of m at time n)

n



(Empirical) Degree distribution

Outdegree of new vertices

Typical behaviour of degree evolutions (of single vertices)

Exceptional behaviour of degree evolutions

Vertex with maximal degree (hub)

Indegree evolutions

 $\sqrt{\cdot}$ -attachment, $f(k) = (k+1)^{1/2}$

Indegree evolutions of two nodes



・ロト ・ 日 ・ ・ 日 ・ ・ 日 ・

- 2

Indegree evolutions

 $\sqrt{\cdot}$ -attachment, $f(k) = (k+1)^{1/2}$



Result: The indegree evolution $Z^{s}(\cdot)$ of a vertex s in the artificial scaling can be represented as

$$Z^{s}(t) = t - s + M^{s}_{t-s}$$

Moreover, $\lim_{t\to\infty} Z^s(t)/t = 1$, a.s.

Indegree evolutions

linear attachment, f(k) = (k+1)/2



Result: The indegree evolution $Z^{s}(\cdot)$ of a vertex *s* in the artificial scaling can be represented as

$$Z^{s}(t) = t - s + M^{s}_{t-s}$$

Moreover, $\lim_{t\to\infty} Z^s(t)/t = 1$, a.s.

The scaling



Time Scaling (logarithmic) natural time $n \rightsquigarrow$ artificial time $t = \Psi(n) = \sum_{m=1}^{n-1} 1/m \sim \log n$

(In-)degree Scaling

natural indegree $k \rightsquigarrow$ artificial indegree $u = \Phi(k) = \sum_{l=0}^{k-1} 1/f(k)$

The scaling



Time Scaling (logarithmic) natural time $n \rightsquigarrow$ artificial time $t = \Psi(n) = \sum_{m=1}^{n-1} 1/m \sim \log n$

(In-)degree Scaling

natural indegree $k \rightsquigarrow$ artificial indegree $u = \Phi(k) = \sum_{l=0}^{k-1} 1/f(k)$

Typical indegree evolutions behave like $\Phi^{-1}(\Psi(n))$

$$\begin{split} f(k) &\sim c \, k^{\alpha}, \alpha \in [0,1) & \rightsquigarrow \quad \Phi^{-1}(\Psi(n)) \sim (c(1-\alpha)\log n)^{1/(1-\alpha)} \\ f(k) &= \alpha \, k + o(1), \alpha \in [0,1) \quad \rightsquigarrow \quad \Phi^{-1}(\Psi(n)) \sim \operatorname{const} n^{\alpha} \end{split}$$

The indegree distribution

Not.: $X_k(n)$ = rel. number of vertices in \mathcal{G}_n with indegree k**Result:** $X_k(n)$ converges a.s. to μ_k , where

$$\mu_k = \frac{1}{1+f(0)} \prod_{l=1}^k \frac{f(l-1)}{1+f(l)}$$

The indegree distribution

Not.: $X_k(n)$ = rel. number of vertices in \mathcal{G}_n with indegree *k* **Result:** $X_k(n)$ converges a.s. to μ_k , where

$$\mu_k = \frac{1}{1+f(0)} \prod_{l=1}^k \frac{f(l-1)}{1+f(l)}$$

 (μ_k) is the invariant distribution of the Markov chain described by:



The indegree distribution

Not.: $X_k(n)$ = rel. number of vertices in \mathcal{G}_n with indegree *k* **Result:** $X_k(n)$ converges a.s. to μ_k , where

$$\mu_k = \frac{1}{1+f(0)} \prod_{l=1}^k \frac{f(l-1)}{1+f(l)}$$

 (μ_k) is the invariant distribution of the Markov chain described by:



Asymptotic behaviour:

$$\begin{aligned} f(k) &= (k+1)^{\alpha} & \rightsquigarrow & \log \mu_k \sim -\frac{1}{1-\alpha} k^{1-\alpha} \\ f(k) &= \alpha(k+1) & \rightsquigarrow & \mu_k \sim \operatorname{const} k^{-1-1/\alpha} \end{aligned}$$

The outdegree



Result:

 $\mathcal{L}(\text{outdegree of vertex } n+1|\mathcal{G}_n) \Rightarrow \operatorname{Poiss}(\langle \mu, \mathbf{f} \rangle), \text{ a.s.}$

▲□▶ ▲圖▶ ▲臣▶ ▲臣▶ ―臣 … のへで

In other words, the system stabilises!

Two phases

Strong preference $\left(\sum_{k=0}^{\infty} 1/f(k)^2 < \infty\right)$

- e.g., $f(k) \succ k^{1/2} (\log k)^{1/2 + \varepsilon}$
- (M_t^s) converges a.s. for every vertex s
- persistent hub (vertex with maximal indegree)



- e.g., $f(k) \prec k^{1/2} (\log k)^{1/2}$
- (M_t^s) satisfies a CLT for each s
- indegree evolutions overtake each other infinitely often





The indegree evolution of the hub for weak preference

Ass.: $f(k) \sim c k^{\alpha}$, $\alpha < 1/2$ (weak preference)

Not.: • M(n) maximal indegree at time n
• I(n) index of a vertex with maximal indegree at time n

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

The indegree evolution of the hub for weak preference

Ass.: $f(k) \sim c k^{\alpha}$, $\alpha < 1/2$ (weak preference)

Not.: • M(n) maximal indegree at time n
• I(n) index of a vertex with maximal indegree at time n

Result: As *n* tends to infinity, one has in probability that

$$\log I(n) \sim \frac{1}{2} \frac{(1-\alpha)^{(1-2\alpha)/(1-\alpha)}}{(1-2\alpha)c^{1/(1-\alpha)}} \times (\log n)^{(1-2\alpha)/(1-\alpha)}$$

The indegree evolution of the hub for weak preference

Ass.: $f(k) \sim c k^{\alpha}$, $\alpha < 1/2$ (weak preference)

Not.: • M(n) maximal indegree at time n
• I(n) index of a vertex with maximal indegree at time n

Result: As *n* tends to infinity, one has in probability that

$$\log I(n) \sim \frac{1}{2} \frac{(1-\alpha)^{(1-2\alpha)/(1-\alpha)}}{(1-2\alpha)c^{1/(1-\alpha)}} \times (\log n)^{(1-2\alpha)/(1-\alpha)}$$

and

$$M(n) = \underbrace{(c(1-\alpha)\log n)^{1/(1-\alpha)}}_{1-2\alpha} + (1+o(1))\frac{1}{2}\frac{1-\alpha}{1-2\alpha}\log n.$$

typ. evol. of the 1st vertex

The indegree evolution of the hub - 2

(in the artificial scaling)



・ロト ・聞ト ・ヨト ・ヨト

æ

The indegree evolution of the hub - 2

(in the artificial scaling)



The indegree evolution of the hub - 2

(in the artificial scaling)



Moderate deviation principle with speed $t^{(1-2\alpha)/(1-\alpha)}$ and rate function

$$J(x) = \begin{cases} \frac{1}{2} \int_0^\infty (\dot{x}_s)^2 \, s^{\frac{\alpha}{1-\alpha}} \, ds - \operatorname{const} x_0 & \text{if } x \text{ is abs. cont. and } x_0 \leq 0, \\ \infty & \text{otherwise.} \end{cases}$$

・ロト ・ 理 ト ・ ヨ ト ・ ヨ ト ・ ヨ

Ideas of the proofs

Moderate deviation principle

- Occupation times are approximately exponentially distributed (exponentially good approximation)
- Use moderate deviations for the occupation times to deduce the pathwise principle.

Ideas of the proofs

Moderate deviation principle

- Occupation times are approximately exponentially distributed (exponentially good approximation)
- Use moderate deviations for the occupation times to deduce the pathwise principle.

Evolution of the hub

- It suffices to look at evolutions with indices of order $t^{(1-2\alpha)/(1-\alpha)}$.
- The result follows by a Borel-Cantelli argument based on the moderate deviation principle together with a Varadhan type lemma.

A recap

Empirical degree distribution

A.s. convergence to an explicit distribution

Outdegree of new vertices

A.s. convergence to a Poisson distribution

Typical behaviour of degree evolutions (of single vertices)

Exceptional behaviour of degree evolutions

Vertex with maximal degree (hub)

A recap

Empirical degree distribution

A.s. convergence to an explicit distribution

Outdegree of new vertices

A.s. convergence to a Poisson distribution

Typical behaviour of degree evolutions (of single vertices)

Linear behaviour in the artificial picture

Dichotomy for persistent hubs

Degree distribution of the neighbors of a fixed vertex (similar as Móri '07)

Exceptional behaviour of degree evolutions

Vertex with maximal degree (hub)

A recap

Empirical degree distribution

A.s. convergence to an explicit distribution

Outdegree of new vertices

A.s. convergence to a Poisson distribution

Typical behaviour of degree evolutions (of single vertices)

Linear behaviour in the artificial picture

Dichotomy for persistent hubs

Degree distribution of the neighbors of a fixed vertex (similar as Móri '07)

Exceptional behaviour of degree evolutions

Moderate deviation principle and large deviation principle

Vertex with maximal degree (hub)

Typical evolutions for weak preference