

# First passage percolation on random graphs

Remco van der Hofstad

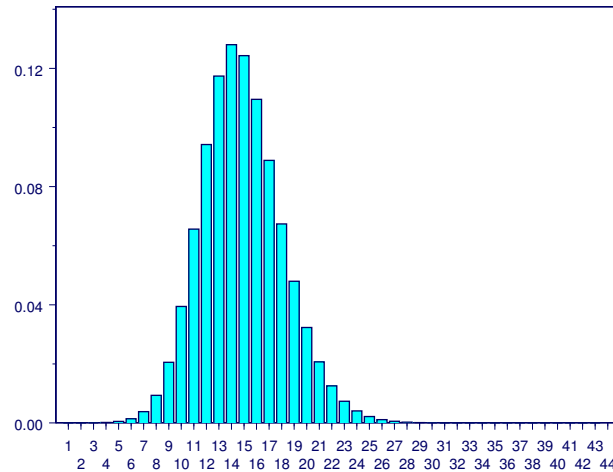


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Joint work with:

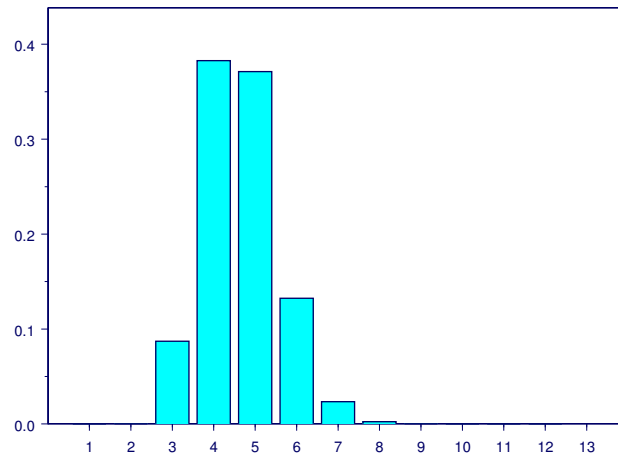
- Gerard Hooghiemstra (TU Delft)
- Shankar Bhamidi (UBC Vancouver)
- Henri van den Esker (TU Delft)
- Piet Van Mieghem (TU Delft)
- Dmitri Znamenski (EURANDOM, now Philips Research)

# Distances in IP graph



Poisson distribution??

# Small-world phenomenon in AS graph



Distances in AS graph: Six degrees of separation?

# Shortest-weight problems

In many applications, **edge weights** represent **cost structure** of the graph, such as actual economic costs or congestion costs across edges.

Actual **time delay** experienced by vertices in the network is given by **hop-count**  $H_n$  which is the number of edges on shortest-weight path.

**How does weight structure influence hopcount and weight SWP?**

Assume that

**edge weights are i.i.d. (standard) exponential random variables.**

Problem has received tremendous attention on  $\mathbb{Z}^d$  and on **complete graph**. Now extend to **first passage percolation on random graphs**, in similar setting as in Adrea Montanari's talks.

# Configuration model

Let  $n$  be the number of vertices. Consider i.i.d. sequence of degrees  $D_1, D_2, \dots, D_n$  with a certain distribution.

Special attention for power-law degrees, i.e., when

$$\mathbb{P}(D_1 \geq k) = c_\tau k^{-\tau+1}(1 + o(1)),$$

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When  $\tau > 3$ , we only need the above upper bound, giving us more flexibility in the choice of degrees.

# Configuration model: graph construction

How to construct graph with above degree sequence?

- Assign to vertex  $j$  degree  $D_j$ .

$$L_n = \sum_{i=1}^n D_i$$

is total degree. Assume  $L_n$  is even.

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- Connect stubs to create edges as follows:

Number stubs from 1 to  $L_n$  in any order.

First connect first stub at random with one of other  $L_n - 1$  stubs.

Continue with second stub (when not connected to first) and so on, until all stubs are connected...



# Results

**Theorem 1. (BHH09a-b).** Let  $H_n$  be number of edges between two uniformly chosen vertices.

Assume  $D \geq 2$  a.s. and  $\nu = \frac{\mathbb{E}[D(D-1)]}{\mathbb{E}[D]} > 1$ .

For  $\tau > 3$  or  $\tau \in (2, 3)$ ,

$$\frac{H_n - \alpha \log n}{\sqrt{\alpha \log n}} \xrightarrow{d} Z,$$

where  $Z$  is standard normal, and

$$\begin{aligned} \alpha &= \frac{\nu}{\nu - 1} > 1 && \text{for } \tau > 3, \\ \alpha &= \frac{2(\tau - 2)}{\tau - 1} \in (0, 1) && \text{for } \tau \in (2, 3). \end{aligned}$$

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When  $\tau \in [1, 2)$ , then

$H_n$  uniformly bounded.

# Results

**Theorem 2. (BHH09a-b).** Let  $W_n$  be weight of shortest path between two uniformly chosen vertices.

Assume  $D \geq 2$  a.s. and  $\nu = \frac{\mathbb{E}[D(D-1)]}{\mathbb{E}[D]} > 1$ .

Then, for some limiting random variable  $W$ , and for  $\tau > 3$  or  $\tau \in (2, 3)$ ,

$$W_n - \gamma \log n \xrightarrow{d} W,$$

where

$$\begin{aligned} \gamma &= \frac{1}{\nu - 1} > 0 && \text{for } \tau > 3, \\ \gamma &= 0 && \text{for } \tau \in (2, 3). \end{aligned}$$

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- When  $\tau \in (1, 2)$ , (EHHZ06)

$$\tilde{H}_n \text{ uniformly bounded.}$$

# Conclusion

- Random weights have marked effect on shortest-weight problem.
- Surprisingly universal behavior for FPP on configuration model.  
Implications Internet hopcount?
- Universality is leading paradigm in statistical physics.  
Only few examples where universality can be rigorously proved.

## Key question:

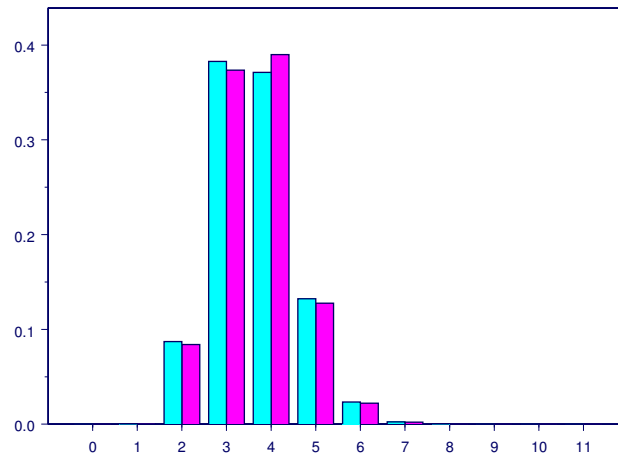
To what extent is universality true for random graphs models?

- More information Erdős-Rényi + power-law degree random graphs:

[www.win.tue.nl/~rhofstad/NotesRGCN.pdf](http://www.win.tue.nl/~rhofstad/NotesRGCN.pdf)



# Comparison Internet data



Number of AS traversed in hopcount data (blue) compared to the model (purple) with  $\tau = 2.25$ ,  $n = 10,940$ .