



Complex Graphs and Networks Lecture 4: The rise of the giant component

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BASICS2008 SUMMER SCHOOL July 27 – August 2, 2008

Overview of talks



- Lecture 1: Overview and outlines
- Lecture 2: Generative models preferential attachment schemes
- Lecture 3: Duplication models for biological networks
- Lecture 4: The rise of the giant component
- Lecture 5: The small world phenomenon: average distance and diameter
- Lecture 6: Spectrum of random graphs with given degrees





Random graphs



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Example: A random graph on 3 vertices and 2 edges with the uniform distribution on it.





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A random graph G almost surely satisfies a property P, if

 $Pr(G \text{ satisfies } P) = 1 - o_n(1).$



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The probability of this graph is

$$p^4(1-p)^2.$$



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Lecture 4: The rise of the giant component

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The birth of random graph theory





Paul Erdős and A. Rényi, On the evolution of random graphs *Magyar Tud. Akad. Mat. Kut. Int. Kozl.* **5** (1960) 17-61.



The birth of random graph theory



ON THE EVOLUTION OF RANDOM GRAPHS

by

P. ERDÖS and A. RÉNYI

Institute of Mathematics Hungarian Academy of Sciences, Hungary

1. Definition of a random graph

Let $E_{n,N}$ denote the set of all graphs having *n* given labelled vertices V_1, V_2, \cdots , V_n and *N* edges. The graphs considered are supposed to be not oriented, without parallel edges and without slings (such graphs are sometimes called linear graphs). Thus a graph belonging to the set $E_{n,N}$ is obtained by choosing *N* out of the possible $\binom{n}{2}$ edges between the points V_1, V_2, \cdots, V_n , and therefore the number of elements of $E_{n,N}$ is equal to $\binom{\binom{n}{2}}{N}$. A random graph $\Gamma_{n,N}$ can be defined as an element of $E_{n,N}$ chosen at random, so that each of the elements of $E_{n,N}$ have the same probability to be chosen, namely $1/\binom{\binom{n}{2}}{N}$. There is however an other slightly



 $\begin{array}{ll} \Omega(\overline{n}) & \text{connected and almost regular.} \\ \Omega(n^{\epsilon-1}) & \text{finite diameter.} \\ \Theta(1) & \text{dense graphs, diameter is 2.} \\ 1 & \text{the complete graph.} \end{array}$

p



Range I p = o(1/n)

The random graph $G_{n,p}$ is the disjoint union of trees. In fact, trees on k vertices, for k = 3, 4, ... only appear when p is of the order $n^{-k/(k-1)}$.



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The random graph $G_{n,p}$ is the disjoint union of trees. In fact, trees on k vertices, for $k = 3, 4, \ldots$ only appear when p is of the order $n^{-k/(k-1)}$.

Furthermore, for $p = cn^{-k/(k-1)}$ and c > 0, let $\tau_k(G)$ denote the number of connected components of G formed by trees on k vertices and $\lambda = (2c)^{k-1}k^{k-2}/k!$. Then,

$$\Pr(\tau_k(G_{n,p}) = j) \to \frac{\lambda^j e^{-\lambda}}{j!}$$

for $j = 0, 1, \ldots$ as $n \to \infty$.





Range II $p \sim c/n$ for 0 < c < 1

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- In this range of p, $G_{n,p}$ contains cycles of any given size with probability tending to a positive limit.
- All connected components of $G_{n,p}$ are either trees or unicyclic components. Almost all (i.e., n o(n)) vertices are in components which are trees.
- The largest connected component of $G_{n,p}$ is a tree and has about $\frac{1}{\alpha}(\log n - \frac{5}{2}\log\log n)$ vertices, where $\alpha = c - 1 - \log c$.



Range III $p \sim 1/n + \mu/n$, the double jump

If $\mu < 0$, the largest component has size $(\mu - \log(1 + \mu))^{-1} \log n + O(\log \log n)$.



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- If $\mu > 0$, there is a unique giant component of size αn where $\mu = -\alpha^{-1} \log(1 \alpha) 1$.
- Bollobás showed that a component of size at least $n^{2/3}$ in $G_{n,p}$ is almost always unique if p exceeds $1/n + 4(\log n)^{1/2}n^{-4/3}$.





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- Except for one "giant" component, all the other components are relatively small, and most of them are trees.
- The total number of vertices in components which are trees is approximately n f(c)n + o(n).
- The largest connected component of $G_{n,p}$ has approximately f(c)n vertices, where

$$f(c) = 1 - \frac{1}{c} \sum_{k=1}^{\infty} \frac{k^{k-1}}{k!} (ce^{-c})^k.$$





Range V $p = c \log n/n$ with $c \ge 1$

• The graph $G_{n,p}$ almost surely becomes connected.



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The graph G_{n,p} almost surely becomes connected.
If

$$p = \frac{\log n}{kn} + \frac{(k-1)\log\log n}{kn} + \frac{y}{n} + o(\frac{1}{n}),$$

then there are only trees of size at most k except for the giant component. The distribution of the number of trees of k vertices again has a Poisson distribution with mean value $\frac{e^{-ky}}{k \cdot k!}$.







Random graph model with given expected degree sequence

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An example: $G(w_1, w_2, w_3, w_4)$





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The probability of the graph is

$$w_1^3 w_2^2 w_3^2 w_4 \rho^4 (1 - w_2 w_4 \rho) \times (1 - w_3 w_4 \rho) \prod_{i=1}^4 (1 - w_i^2 \rho).$$







Notations



For $G = G(w_1, \ldots, w_n)$, let

- $d = \frac{1}{n} \sum_{i=1}^{n} w_i$ - $\tilde{d} = \frac{\sum_{i=1}^{n} w_i^2}{\sum_{i=1}^{n} w_i}$.
 - The volume of S: $\operatorname{Vol}(S) = \sum_{i \in S} w_i$.





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.

A connected component \boldsymbol{S} is called a giant component if

$$\operatorname{vol}(S) = \Theta(\operatorname{vol}(G)).$$



Classical result on G(n, p)

If np < 1, almost surely there is no giant component.

If np > 1, almost surely there is a unique giant component.

$$\tilde{d} = d = np.$$







- Is it true that $G(w_1, \ldots, w_n)$ almost surely has no giant component if d < 1?
- Is it true that $G(w_1, \ldots, w_n)$ almost surely has a giant component if $\tilde{d} > 1$?



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Is it true that $G(w_1, \ldots, w_n)$ almost surely has no giant component if d < 1?

No. A counter-example: $G(\frac{n}{2}, 0) + G(\frac{n}{2}, \frac{3}{n})$. Since $G(\frac{n}{2}, \frac{3}{n})$ has

$$n'p' = \frac{n}{2}\frac{3}{n} = \frac{3}{2} > 1.$$

It has a giant component. But as the whole graph, the average degree is $d = \frac{3}{4} < 1$.







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No. A counter-example: $V = S \cup T$ (with $|S| = \log n$), weights are defined as follows.

$$w_i = \begin{cases} \sqrt{n} & \text{if } v_i \in S\\ 1 - \epsilon & \text{otherwise.} \end{cases}$$





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Every component in $G|_T$ has size at most $O(\log n)$. Adding S can join at most $O(\sqrt{n}\log^2 n)$ vertices in T. The volume of maximum component is at most $O(\sqrt{n}\log^2 n)$.





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$$\tilde{d} = \frac{n\log n + (1-\epsilon)(n-\log n)}{\sqrt{n\log n} + \sqrt{(1-\epsilon)}(n-\log n)} > \log n.$$







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Case $\tilde{d} < 1$



Is it true that $G(w_1, \ldots, w_n)$ almost surely has no giant component if $\tilde{d} < 1$?

Yes. Chung and Lu (2001) Suppose that $\tilde{d} < 1 - \delta$. For any $\alpha > 0$, with probability at least $1 - \frac{d\tilde{d}^2}{\alpha^2(1-\tilde{d})}$, a random graph G in $G(w_1, \ldots, w_n)$ has all connected components with volume at most $\alpha \sqrt{n}$.









Let $x = \Pr(\exists \text{ a component } S, \operatorname{vol}(S) \ge \alpha \sqrt{n}).$



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Two ways to estimate $z = \Pr(u \sim v)$ the probability that u and v are connected by a path.





Proof



Let $x = \Pr(\exists \text{ a component } S, \operatorname{vol}(S) \ge \alpha \sqrt{n}).$

Choose two vertices u and v randomly with probability proportional to their weights.

Two ways to estimate $z = \Pr(u \sim v)$ the probability that u and v are connected by a path.

One the one hand,

 $\begin{array}{lll} z &\geq & \Pr(u \sim v, \exists \text{ a component } S \text{ vol}(S) \geq \alpha \sqrt{n}) \\ &= & \Pr(u \sim v \mid \exists \text{ a component } S \text{ vol}(S) \geq \alpha \sqrt{n}) x \\ &\geq & \Pr(u, v \in S \mid \exists \text{ a component } S \text{ vol}(S) \geq \alpha \sqrt{n}) x \\ &\geq & \alpha^2 n \rho^2 x. \end{array}$



Proof



On the other hand, the probability $P_k(u, v)$ of u and v being connected by a path of length k + 1 is at most

$$P_k(u,v) \leq \sum_{i_1,i_2,\dots,i_k} (w_u w_{i_1} \rho) (w_{i_1} w_{i_2} \rho) \cdots (w_{i_k} w_v \rho)$$

= $w_u w_v \rho \tilde{d}^k$.



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= $w_u w_v \rho \tilde{d}^k$.

The probability that \boldsymbol{u} and \boldsymbol{v} are connected is at most

$$\sum_{k=0}^{n} P_k(u,v) \le \sum_{k\ge 0} w_u w_v \rho \tilde{d}^k = \frac{1}{1-\tilde{d}} w_u w_v \rho.$$











Combining this with $z \ge x \alpha^2 n \rho^2$ we have

$$\alpha^2 x n \rho^2 \le \frac{\tilde{d}^2}{1 - \tilde{d}} \rho$$

which implies that

$$x \le \frac{d\tilde{d}^2}{\alpha^2(1-\tilde{d})}.$$





Case d > 1



Gap theorem:

Almost surely G has a unique giant component (GCC).

$$\operatorname{vol}(GCC) \ge \begin{cases} (1 - \frac{2}{\sqrt{de}} + o(1))\operatorname{Vol}(G) & \text{if } d \ge \frac{4}{e}.\\ (1 - \frac{1 + \log d}{d} + o(1))\operatorname{Vol}(G) & \text{if } d < 2. \end{cases}$$

The second largest component almost surely has size at most $(1 + o(1))\mu(d)\log n$, where

$$\mu(d) = \begin{cases} \frac{1}{1 + \log d - \log 4} & \text{if } d > 4/e;\\ \frac{1}{d - 1 - \log d} & \text{if } 1 < d < 2. \end{cases}$$



Matrix-tree theorem

Kirchhofff (1847) The number of spanning trees in a graph G is equal to any cofactor of L = D - A, where $D = diag(d_1, \ldots, d_n)$ is the diagonal degree matrix and A is the adjacency matrix.



Matrix-tree theorem

Kirchhofff (1847) The number of spanning trees in a graph G is equal to any cofactor of L = D - A, where $D = diag(d_1, \ldots, d_n)$ is the diagonal degree matrix and A is the adjacency matrix.

The matrix-tree theorem holds for weighted graphs.

$$\sum_{T} \prod_{f \in E(T)} w_e = |\det M|.$$

Here M is obtained by deleting one row and one column from D - A.



A set S as component

Let $S = \{v_{i_1}, v_{i_2}, \ldots, v_{i_k}\}$ with weights $w_{i_1}, w_{i_2}, \ldots, w_{i_k}$. The probability that there is no edge leaving S is

$$\prod_{v_i \in S, v_j \notin S} (1 - w_i w_j \rho)$$

$$\approx e^{-\rho \sum_{v_i \in S, v_j \notin S} w_i w_j}$$

$$= e^{-\rho \operatorname{vol}(S)(\operatorname{vol}(G) - \operatorname{vol}(S))}$$


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$$\Pi_{v_i \in S, v_j \notin S} \quad (1 - w_i w_j \rho) \approx e^{-\rho \sum_{v_i \in S, v_j \notin S} w_i w_j} = e^{-\rho \operatorname{vol}(S)(\operatorname{vol}(G) - \operatorname{vol}(S))}$$

The probability $G \mid_S$ is connected is at most

$$\sum_{T} \prod_{(v_{i_j} v_{i_l}) \in E(T)} w_{i_j} w_{i_l} \rho = w_{i_1} w_{i_2} \cdots w_{i_k} \operatorname{vol}(S)^{k-2} \rho^{k-1}.$$

Computation is done by matrix-tree theorem.

Detail computation

Let

$$A = \begin{pmatrix} 0 & w_{i_1} w_{i_2} \rho & \cdots & w_{i_1} w_{i_k} \rho \\ w_{i_2} w_{i_1} \rho & 0 & \cdots & w_{i_2} w_{i_k} \rho \\ \vdots & \vdots & \ddots & \vdots \\ w_{i_k} w_{i_1} \rho & w_{i_k} w_{i_2} \rho & \cdots & 0 \end{pmatrix}$$

and D is the diagonal matrix $diag(w_{i_1}(vol(S) - w_{i_1})\rho, \dots, w_{i_k}(vol(S)w_{i_k} - w_{i_k})\rho).$ Then compute the determinant of any $k - 1 \times k - 1$ sub-matrix.



A set \boldsymbol{S} as component

The probability that S is a component is at most

$$\sum_{S} w_{i_1} w_{i_2} \cdots w_{i_k} \operatorname{vol}(S)^{k-2} \rho^{k-1} e^{-\operatorname{vol}(S)(1-\operatorname{vol}(S)/\operatorname{vol}(G))}.$$

The probability that there exists a connected component on size k with volume less than $\epsilon \mathrm{vol}(G)$ is at most

$$f(k,\epsilon) = \sum_{|S|=k} w_{i_1} w_{i_2} \cdots w_{i_k} \operatorname{vol}(S)^{k-2} \rho^{k-1} e^{-\operatorname{vol}(S)(1-\epsilon)}$$





$$f(k,\epsilon) = \sum_{S} w_{i_1} w_{i_2} \cdots w_{i_k} \operatorname{vol}(S)^{k-2} \rho^{k-1} e^{-\operatorname{vol}(S)(1-\epsilon)}$$

$$\leq \sum_{S} \frac{\rho^{k-1}}{k^k} \operatorname{vol}(S)^{2k-2} e^{-\operatorname{vol}(S)(1-\epsilon)}$$

$$\leq \sum_{S} \frac{\rho^{k-1}}{k^k} (\frac{2k-2}{1-\epsilon})^{2k-2} e^{-(2k-2)}$$

$$\leq \frac{n^k}{k!} \frac{\rho^{k-1}}{k^k} (\frac{2k-2}{1-\epsilon})^{2k-2} e^{-(2k-2)}$$

$$\leq \frac{1}{4\rho(k-1)^2} (\frac{4}{de(1-\epsilon)^2})^k$$



Case
$$\frac{1}{1-\epsilon} < d < \frac{2}{1-\epsilon}$$

First, we split $f(k,\epsilon)$ into two parts as follows:

$$f(k,\epsilon) = f_1(k,\epsilon) + f_2(k,\epsilon)$$

where

$$f_1(k,\epsilon) = \sum_{\operatorname{vol}(S) < dk} w_{i_1} w_{i_2} \cdots w_{i_k} \operatorname{vol}(S)^{k-2} \rho^{k-1} e^{-\operatorname{vol}(S)(1-\epsilon)}$$

$$f_2(k,\epsilon) = \sum_{\operatorname{vol}(S) \ge dk} w_{i_1} w_{i_2} \cdots w_{i_k} \operatorname{vol}(S)^{k-2} \rho^{k-1} e^{-\operatorname{vol}(S)(1-\epsilon)}$$



Bounding $f_1(k, \epsilon)$





Bounding $f_2(k, \epsilon)$

$$f_{2}(k,\epsilon) = \sum_{\operatorname{vol}(S) \ge dk} w_{i_{1}} w_{i_{2}} \cdots w_{i_{k}} \operatorname{vol}(S)^{k-2} \rho^{k-1} e^{-\operatorname{vol}(S)(1-\epsilon)}$$

$$\leq \sum_{\operatorname{vol}(S) \ge dk} w_{i_{1}} \cdots w_{i_{k}} \rho^{k-1} (dk)^{k-2} e^{-dk(1-\epsilon)}$$

$$\leq \sum_{S} w_{i_{1}} w_{i_{2}} \cdots w_{i_{k}} \rho^{k-1} (dk)^{k-2} e^{-dk(1-\epsilon)}$$

$$\leq \frac{\operatorname{vol}(G)^{k}}{k!} \rho^{k-1} (dk)^{k-2} e^{-dk(1-\epsilon)}$$

$$\leq \frac{n}{dk^{2}} (\frac{d}{e^{(d(1-\epsilon)-1)}})^{k}$$



Put together



If
$$d > \frac{4}{e(1-\epsilon)^2}$$
, then

$$f(k,\epsilon) \leq \frac{1}{4\rho(k-1)^2} (\frac{4}{de(1-\epsilon)^2})^k.$$
If $\frac{1}{1-\epsilon} < d < \frac{2}{1-\epsilon}$, then

$$f(k,\epsilon) \leq 2\frac{n}{dk^2} (\frac{d}{e^{(d(1-\epsilon)-1)}})^k.$$

Choose $k = \mu(d) \log n$, then $f(k, \epsilon) = o(1)$. The gap theorem is proved.



Volume of Giant Component



Chung and Lu (2004)

If the average degree is strictly greater than 1, then almost surely the giant component in a graph G in $G(\mathbf{w})$ has volume $(\lambda_0 + O(\sqrt{n \frac{\log^{3.5} n}{\operatorname{Vol}(G)}}))\operatorname{Vol}(G)$, where λ_0 is the unique positive root of the following equation:





Sketch proof

- With probability at least $1 2n^{-k}$, a vertex with weight greater than $\max\{8k, 2(k + 1 + o(1))\mu(d)\}\log n$ is in the GCC.



Sketch proof

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- $\operatorname{Vol}(G) \operatorname{E}(\operatorname{vol}(GCC)) =$ $\sum_{w_v < C_k \log n} w_v e^{-w_v \operatorname{E}(\operatorname{Vol}(GCC))\rho} + O(k^3 \sqrt{n} \log^{3.5} n).$



Lagrange inversion formula



Suppose that z is a function of x and y in terms of another analytic function ϕ as follows:

$$z = x + y\phi(z).$$

Then z can be written as a power series in y as follows:

$$z = x + \sum_{k=1}^{\infty} \frac{y^k}{k!} D^{(k-1)} \phi^k(x)$$

where $D^{(t)}$ denotes the t-th derivative.



Apply it to G(n,p)

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Apply it to G(n,p)

For the G(n, p), the equation is simply $e^{-d\lambda} = (1 - \lambda)$. Let $\lambda = 1 - \frac{z}{d}$. We have $z = de^{-d}e^{z}$. We apply Lagrange inversion formula with x = 0, $y = de^{-d}$, and $\phi(z) = e^{z}$. Then we have

$$z = \sum_{k=1}^{\infty} \frac{y^k}{k!} D^{(k-1)} e^{kx} |_{x=0}$$
$$= \sum_{k=1}^{\infty} \frac{k^{k-1}}{k!} (de^{-d})^k$$

This is exactly Erdős and Rényi's result on G(n, p).



G(n,p) verse $G(w_1,\ldots,w_n)$

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Question: Does the random graph with equal expected degrees generates the smallest giant component among all possible degree distribution with the same volume? **Chung Lu (2004)**

• Yes, for
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• No, for sufficiently large d.

■ When $d \ge \frac{4}{e}$, almost surely the giant component of $G(w_1, \ldots, w_n)$ has volume at least

$$\left(\frac{1}{2}\left(1+\sqrt{1-\frac{4}{de}}\right)+o(1)\right)\operatorname{Vol}(G).$$

This is asymptotically best possible.

Sizes and edges in GCC

Chung, Lu (2004) If the expected average degree is strictly greater than 1, then almost surely the giant component in a random graph of given expected degrees w_i , i = 1, ..., n, has $n - \sum_{i=1}^{n} e^{-w_i\lambda_0} + O(\sqrt{n \log^{3.5} n})$ vertices and $(\lambda_0 - \frac{1}{2}\lambda_0^2)\operatorname{Vol}(G) + O(\sqrt{\operatorname{Vol}(G)}\log^{3.5} n)$ edges.



In the collaboration graph



$$\lambda_0(2-\lambda_0) \approx \frac{\operatorname{Vol}(GCC)}{\operatorname{Vol}(G)} \approx \frac{248000}{284000}$$

We have $\lambda_0 \approx 0.644$.

Let n_k denote the number of vertices of degree k. We have

$$n_k \approx \mathcal{E}(n_k) \approx \sum_{i \ge 0} \frac{w_i^k}{k!} e^{-w_i}$$

n_0	n_1	n_2	n_3	n_4	n_5	n_6	n_7	n_8	n_{9}
166381	145872	34227	16426	9913	6670	4643	3529	2611	203



Compute |GCC|





Conclusion

The size of giant component is predicted to be about 177,400 by our theory. This is rather close to the actual value 176,000, within an error bound of less than 1%.





References

- Fan Chung and Linyuan Lu. Connected components in a random graph with given degree sequences, *Annals of Combinatorics*, **6** (2002), 125–145.
- Fan Chung and Linyuan Lu, The volume of the giant component for a random graph with given expected degrees, *SIAM J. Discrete Math.*, **20** (2006), No. 2, 395–411.



Overview of talks



- Lecture 1: Overview and outlines
- Lecture 2: Generative models preferential attachment schemes
- Lecture 3: Duplication models for biological networks
- Lecture 4: The rise of the giant component
- Lecture 5: The small world phenomenon: average distance and diameter
- Lecture 6: Spectrum of random graphs with given degrees

