

Power-Law Distribution

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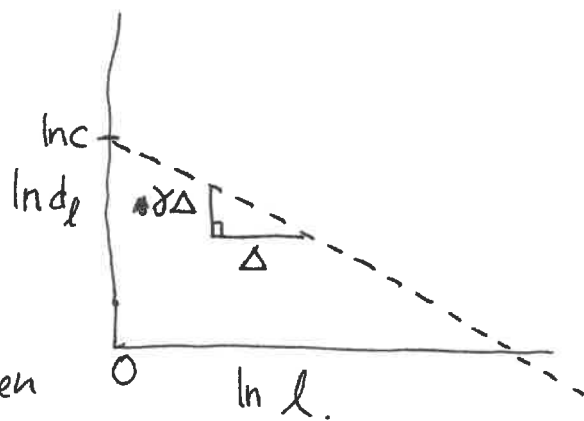
In many real-world networks, the degree distribution obeys

$$d_l \approx c \cdot l^{-\gamma}$$

for some $\gamma > 0$ and some normalizing constant* $c > 0$.

Taking logs on both sides gives

$$\ln d_l \approx -\gamma \ln l + \ln c$$



So a power-law degree distribution looks like a line with slope $-\gamma$ when plotted on a log-log plot.

- Called a power-law distribution

- γ is the degree exponent.

- Observed by Vilfredo Pareto, a 19th century economist who noticed that a small number of wealthy individuals possess most of the world's wealth.

"20% of people have 80% of the money"

* remember $d_l = \frac{\text{\#nodes of degree } l}{\text{\#nodes}}$, so $\sum_l d_l = \frac{n}{n} = 1$, which is why we need to normalize by $c = \left(\sum_{l=\delta}^{\Delta} l^{-\gamma} \right)^{-1}$

max-degree. Δ min-degree δ

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Role of γ in $d_l = c \cdot l^{-\gamma}$

d_l decreases polynomially in l , where γ controls how fast this decrease is.

$0 < \gamma \leq 1$ is unusual, since $\sum_{l=1}^{\infty} l^{-\gamma} = \infty$ in this case, so there is no possible normalizing constant c .

For $\gamma > 1$, $\sum_{l=1}^{\infty} l^{-\gamma}$ is finite and is $\approx \int_1^{\infty} x^{-\gamma} dx = \frac{1}{\gamma-1}$, so $c \approx \gamma-1$.

For $\gamma > 2$, we can even compute the (average expected) degree

$$\sum_{l=1}^{\infty} l \cdot c l^{-\gamma} = c \sum_{l=1}^{\infty} l^{1-\gamma} \approx c \frac{1}{1-(\gamma-1)} = \frac{c}{\gamma-2} = \frac{\gamma-1}{\gamma-2}.$$

Important: c is only defined for $\gamma > 1$.

average degree only defined for $\gamma > 2$.

Note: Lots of handwaving here

- integrals only approximate sums.

- $c \cdot l^{-\gamma}$ is not necessarily integer, so it can't count anything.

Instead we have $\approx n \cdot c \cdot l^{-\gamma}$ nodes of degree l [for large n].

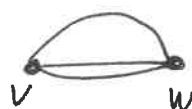
- It may not be possible to construct a graph that (even approximately) achieves the degree distribution d_l , for γ close to 1.

Chung-Lu Model

Take any ~~non-negative~~ positive weights $w_1, \dots, w_n$, generates a random graph with $V(G) = [n]$ such that

$$\mathbb{E}(\deg(i)) = w_i \text{ for each } i \in [n].$$

Caveat: Graph may contain self-loops and parallel edges.



For each ~~$\{i, j\} \in \binom{[n]}{2}$~~ $i, j \in [n]$ define $p_{ij} = \begin{cases} \frac{w_i \cdot w_j}{W} & \text{if } i \neq j \\ \frac{w_i^2}{2W} & \text{if } i = j \end{cases}$

where $W = \sum_{i=1}^n w_i$

If $p_{ij} < 1$, treat p_{ij} as the probability that $ij \in E(G)$.

In general #copies of edge ij in G_i = $\begin{cases} \lceil p_{ij} \rceil & \text{with probability } p_{ij} - \lfloor p_{ij} \rfloor \\ \lfloor p_{ij} \rfloor & \text{with probability } 1 - (p_{ij} - \lfloor p_{ij} \rfloor) \end{cases}$

$$\begin{aligned} \mathbb{E}(\deg(i)) &= \sum_{j \in [n] \setminus i} p_{ij} + 2p_{ii} = \sum_{j \in [n] \setminus i} \frac{w_i w_j}{W} + 2 \cdot \frac{w_i^2}{2W} \\ &= \sum_{j \in [n]} \frac{w_i w_j}{W} = \frac{w_i}{W} \cdot \sum_{j \in [n]} w_j = \frac{w_i}{W} \cdot W = w_i. \end{aligned}$$

In real applications we can expect $w_i \geq 1$ for all $i \in [n]$ and $\sum_{i \in [n]} w_i \ll \binom{n}{2}$ and $w_i \leq n$.

So $n \leq W \leq \binom{n}{2}$ and $\frac{w_i}{W} \leq 1$, so $p_{ij} \leq 1$.

We can approximate any degree-distribution $d_1, d_2, \dots, d_n$ we want including power-law-like distributions:

set $w_i = \frac{d_i}{\sum d_i} n$ for $\approx d_i \cdot n$ values of $i \in \{1, \dots, n\}$

If we take $w_i = pn$ for each $i \in [n]$ and ignore self-loops then we get $G_{n,p}$.

Chung-Lu: Efficient Implementation.

- Obvious implementation requires (at least) $\Omega(n^2)$ time since we have to consider $i, j \in [n]$.
- First generate a binomial $(\frac{W}{\binom{n}{2}}, \binom{n}{2})$ random variable M .
- Randomly choose M edges where $\Pr(ij) = p_{ij} = \frac{w_i \cdot w_j}{W}$ (or $p_{ii} = \frac{w_i^2}{2W}$)
 - to do this, choose i with probability $\frac{w_i}{W}$
 - choose j with probability $\frac{w_j}{W}$ (or i with probability $\frac{w_i}{2W}$)

Requires a fast method to choose from a non-uniform distribution

$$\frac{w_1}{W}, \frac{w_2}{W}, \dots, \frac{w_n}{W}$$

For this we can preprocess using Walker's Method (z.k.a the Alias method) described on page 107 of L. Devroye, Non-uniform Random Variate Generation, Springer-Verlag, 1986. See the link on the course webpage.