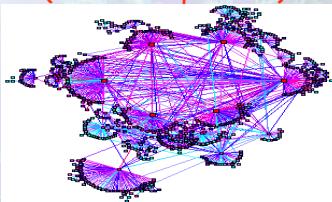
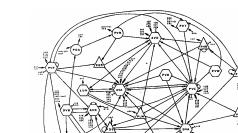
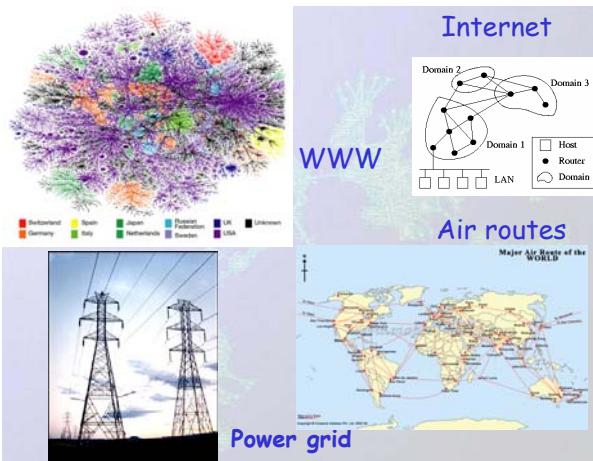


Large Complex Networks: Deterministic Models (Recursive Clique-Trees)

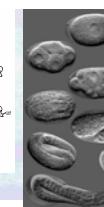


<http://www.caida.org/tools/visualization/plankton/>

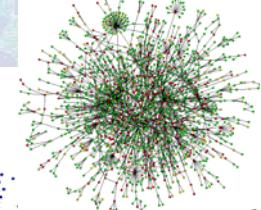
Francesc Comellas
Departament de Matemàtica Aplicada IV,
Universitat Politècnica de Catalunya, Barcelona
comellas@ma4.upc.edu



Erdős number



C. Elegans



Proteins

Complex systems
Different elements (nodes)
Interaction among elements (links)

Complex networks
Mathematical model: Graphs

Real networks very often are

Large

Small-world

small diameter $\log(|V|)$, large clustering

Scale-free

power law degree distribution ("hubs")

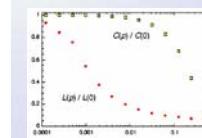
Self-similar / fractal

Deterministic models

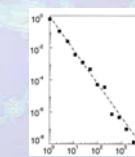
Based on cliques

(hierarchical graphs, recursive
clique-trees, Apollonian graphs)

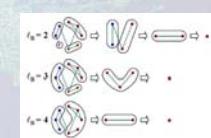
Most "real" networks are
small-world scale-free self-similar



Small diameter (logarithmic)
Milgram 1967
High clustering
Watts &
Strogatz 1998



Power law
(degrees)
Barabási &
Albert 1999



Fractal
Song, Havlin &
Makse
2005,2006

Main parameters (invariants)

Diameter - average distance

Degree

Δ degree.
 $P(k)$: Degree distribution.

Clustering

Are neighbours of a vertex also neighbours among them?

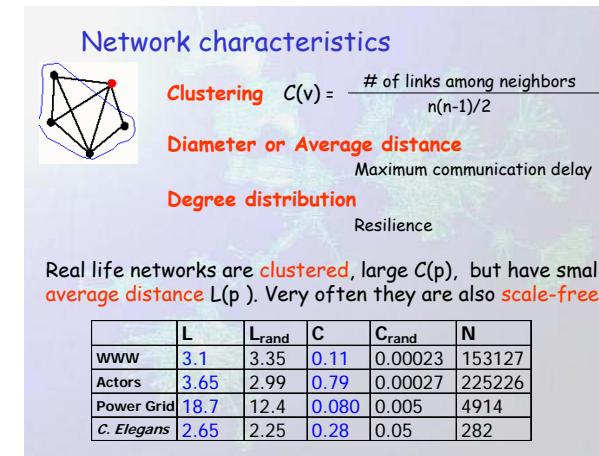
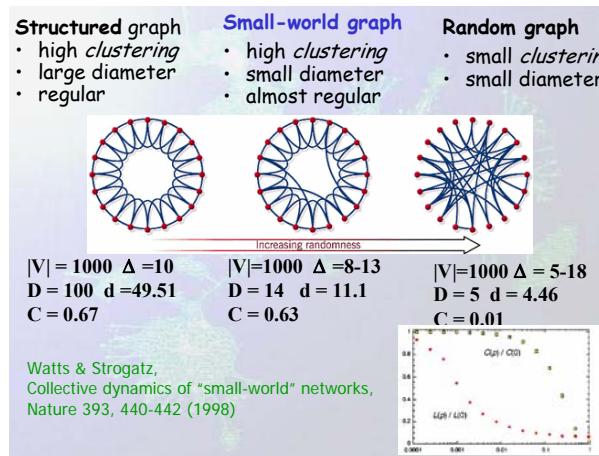
Small-world networks

small diameter (or average dist.)
high clustering

6 degrees of separation ! Stanley Milgram (1967)
160 letters Omaha -Nebraska- -> Boston



Small world phenomenon in social networks
What a small-world !



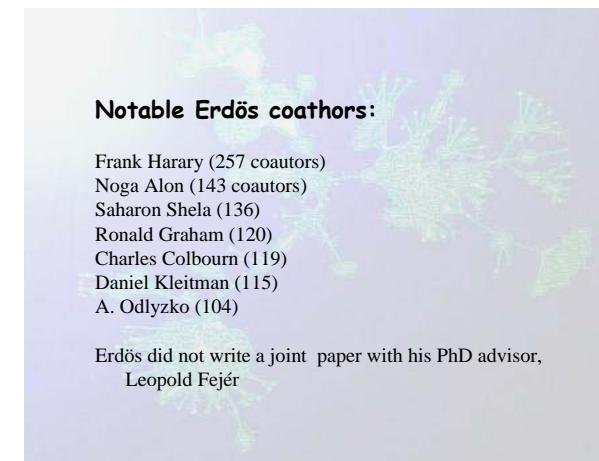
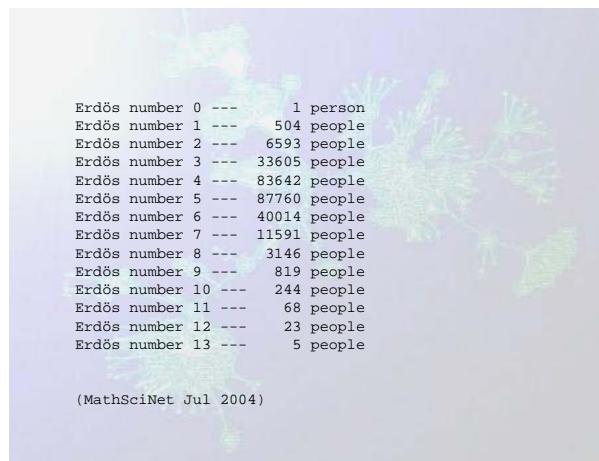
Erdős number

<http://www.oakland.edu/enp/>

1- 509
2- 7494

N= 268.000 Jul 2004
(connected component)

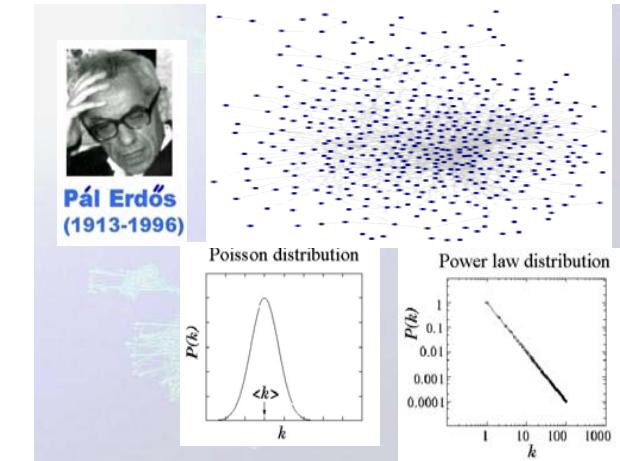
D=23 R=12 D avg = 7.64
 $\delta=1 \Delta=509 \Delta_{avg} = 5.37$
C = 0.14

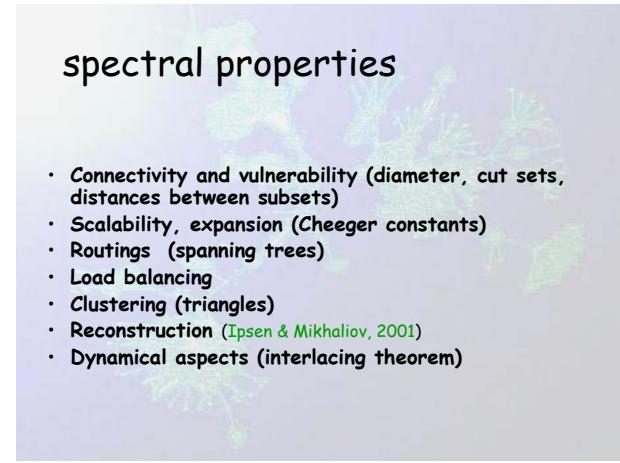
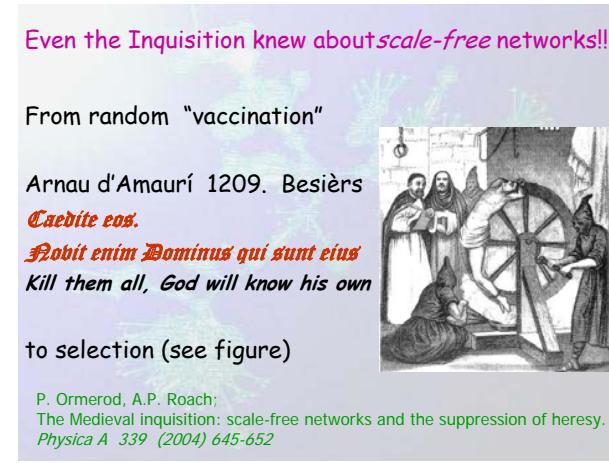
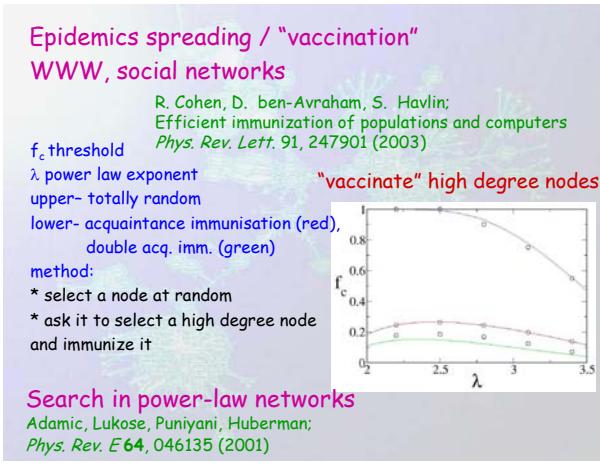
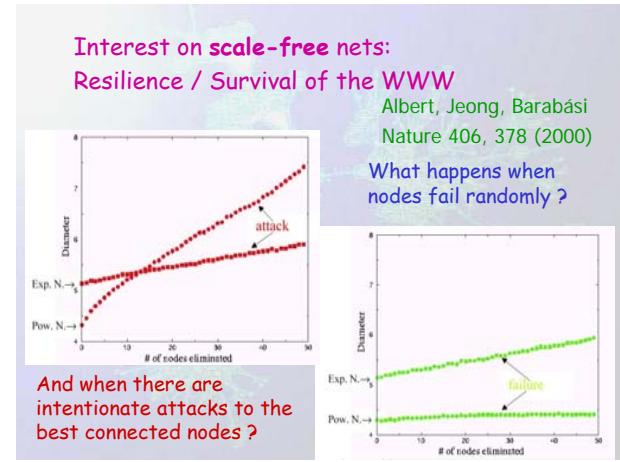
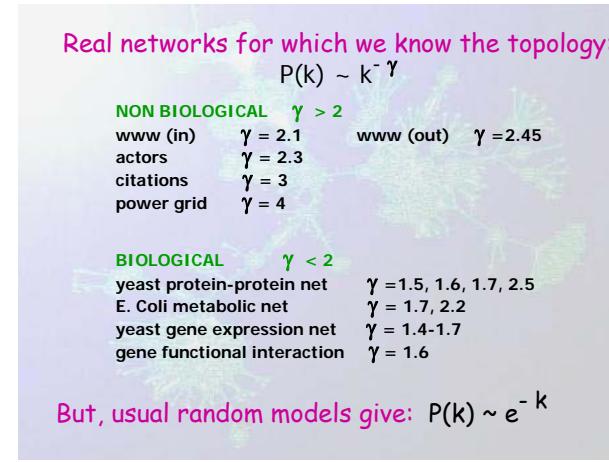
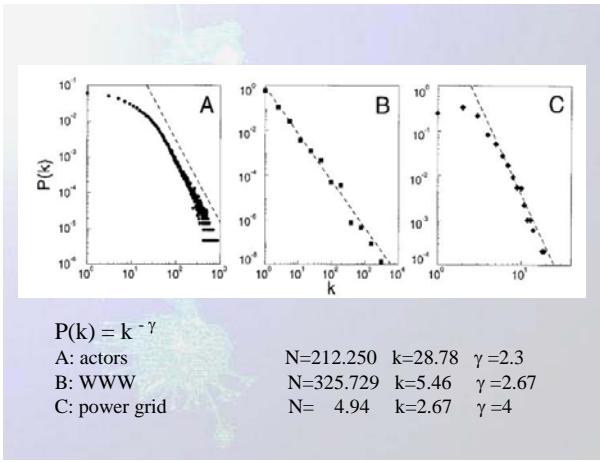
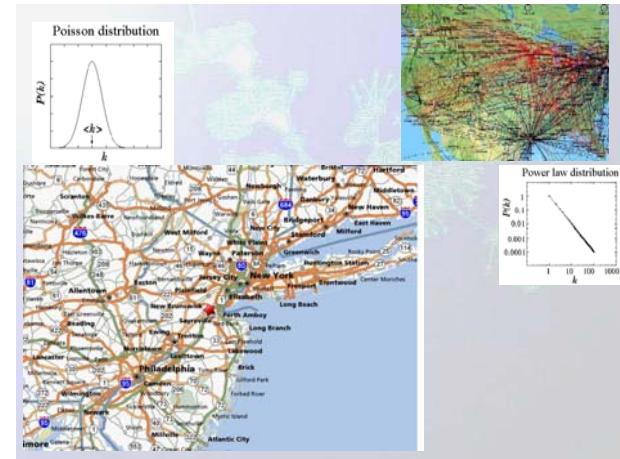
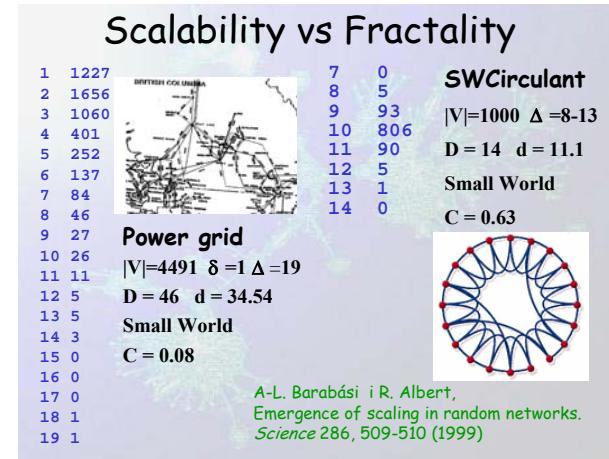
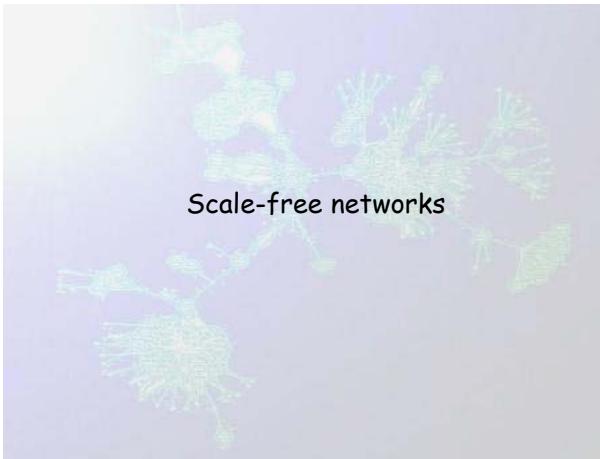


Some other Erdős coauthors	
<i>articles with Erdős</i>	
András Sárközy	57
András Hajnal	54
Ralph Faudree	45
Richard Schelp	38
Vera Sós	34
Alfréd Rényi	32
Cecil C. Rousseau	32
Pál Turán	30
Endre Szemerédi	29
Ronald Graham	27
Stephan A. Burr	27
Joel Spencer	23
Carl Pomerance	21
Miklós Simonovits	21
Ernst Straus	20
Melvyn Nathanson	19

Fields medals

Lars Ahlfors	1936	Finland	Alain Connes	1982	France	3
Jesse Douglas	1936	USA	William Thurston	1982	USA	3
Laurent Schwartz	1950	France	Shing-Tung Yau	1982	China	2
Atle Selberg	1950	Norway				
Kunihiko Kodaira	1954	Japan	Simon Donaldson	1986	Great Britain	4
Jean-Pierre Serre	1954	France	Gerd Faltings	1986	Germany	4
Klaus Roth	1958	Germany	Michael Freedman	1986	USA	3
Rene Thom	1958	France				
Lars Hörmander	1961	Sweden	Valdimir Drinfel'd	1990	USSR	4
John Milnor	1962	USA	Vaughan Jones	1990	New Zealand	4
Michael Atiyah	1966	Great Britain	Shigenori Mori	1990	Japan	3
Paul Cohen	1966	USA	Edward Witten	1990	USA	3
Alexander Grothendieck	1966	Germany				
Stephen Smale	1966	USA	Pierre-Louis Lions	1994	France	4
Alan Baker	1970	Great Britain	Jean Christophe Yoccoz	1994	France	3
Beisuke Mironaka	1970	Japan	Jean Bourgain	1994	Belgium	2
Serge Novikov	1970	USSR	Efim Zelmanov	1994	Russia	3
John G. Thompson	1970	USA				
Enrico Bombieri	1974	Italy	Richard Borcherds	1998	S Afr/Gt Britn	2
David Mumford	1974	Great Britain	William T. Gowers	1998	Great Britain	4
Pierre Deligne	1978	Belgium	Maxim L. Kontsevich	1998	Russia	4
Charles Fefferman	1978	USA	Terence Tao	2006	USA	3
Gregori Margulis	1978	USSR	Wendelin Werner	2006	France	3
Daniel Quillen	1978	USA				

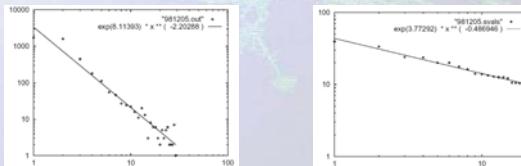




Experimental and simulation results

WWW / Internet eigenvalues

Faloutsos, Faloutsos & Faloutsos, 1999

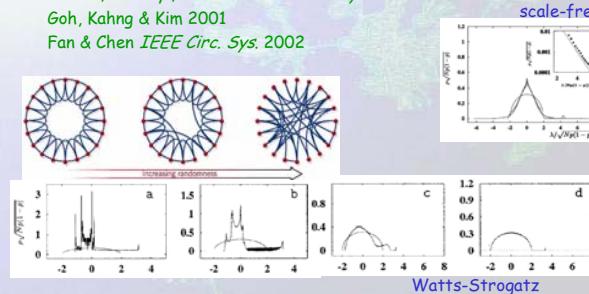


Adjacency matrix eigenvalues (Watts & Strogatz model, Scale-free models)

Farkas, Derenyi, Barabási & Vicsek *Phys. Rev E* 2001

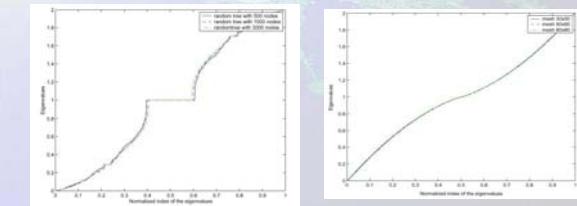
Goh, Kahng & Kim 2001

Fan & Chen *IEEE Circ. Sys.* 2002



Normalized Laplacian eigenvalues (meshes, random trees)

Vukadinovic, Huang, Erlebach 2002



How to model real networks ?

Erdős-Rényi,
Watts-Strogatz
Barabási-Albert

other models ?

Why appears a power law?

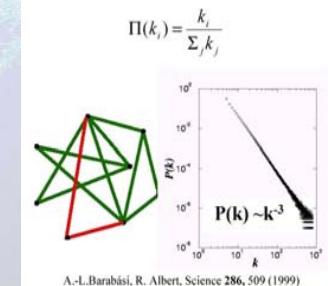
1. Networks grow continuously by addition of new nodes

2. Growth is NOT uniform: A new node will join, with high probability, an old well connected node

WWW: New documents point to "classic" references
Erdős: I would prefer to publish with a well known mathematician

"Standard" model: Barabási, Albert; *Science* 286, 509 (1999)

Preferential attachment : At each time unit a new node is added with m links which connect to existing nodes. The probability P to connect to a node i is proportional to its degree k_i



Mean Field Theory

$$\frac{\partial k_i}{\partial t} \propto \Pi(k_i) = A \frac{k_i}{\sum_j k_j} = \frac{k_i}{2t}, \text{ with initial condition } k_i(t_i) = m$$

$$k_i(t) = m \sqrt{\frac{t}{t_i}}$$

$$P(k_i(t) < k) = P_t(t_i > \frac{m^2 t}{k^2}) = 1 - P_t(t_i \leq \frac{m^2 t}{k^2}) = 1 - \frac{m^2 t}{k^2 (m_0 + t)}$$

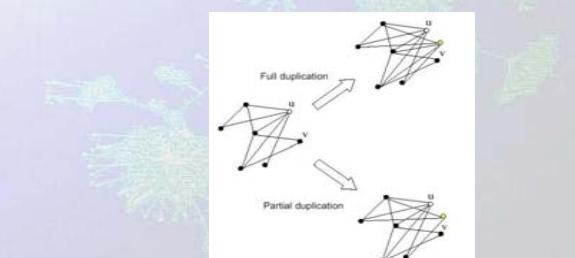
$$\therefore P(k) = \frac{\partial P(k_i(t) < k)}{\partial k} = \frac{2m^2 t}{m_0 + t} \frac{1}{k^3} \sim k^{-3} \quad \boxed{\gamma = 3}$$

A.-L. Barabási, R. Albert and H. Jeong, *Physica A* 272, 173 (1999)

Duplication models:

Fan Chung, Lu, Dewey, Galas; (2002)

Nodes are duplicated together with all (or part) of their edges.
can produce $\gamma < 2$ as in biological networks
keep some network properties

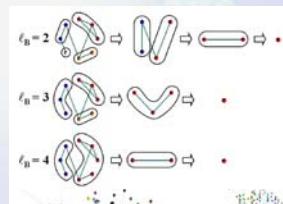
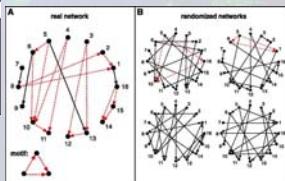
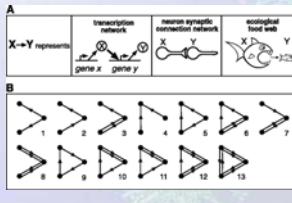


Fractal networks

Motifs, graphlets

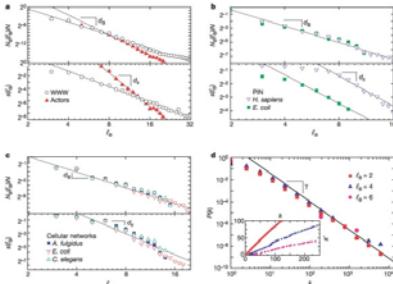
Milo, Shen-Orr, Itzkovitz, Kashtan, Chklovskii, Alon
Science 298, 824-827 (2002)

Pržulj, Corneil, Jurisica
Bioinformatics 20, 3508-3515 (2004)



Song, Havlin, Makse
Nature 433, 392-396 (2005)
Nature Physics 2, 275-281 (2006)

Self-similarity of complex networks
 Origins of fractality in the growth of complex networks



$$N_B \approx \ell_B^{-d_B}$$

$$k \rightarrow k' = s(\ell_B)k$$

$$s(\ell_B) \approx \ell_B^{-d_k}$$

$$\gamma = 1 + d_B/d_k$$

WWW, protein interaction networks
 are fractal

Internet (AS) is not fractal

Barabási-Albert is not fractal

Real complex networks:
 self-organized criticality (SOC) by
 some optimization process !!

Cliques-trees, as deterministic
 models for real networks.

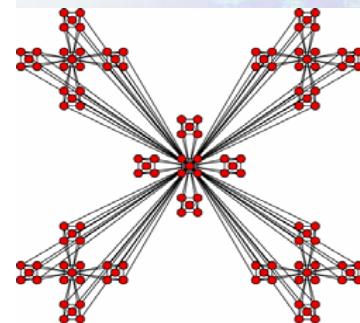
Hierarchical graphs
 Recursive clique-trees
 Apollonian graphs



Hierarchical graphs

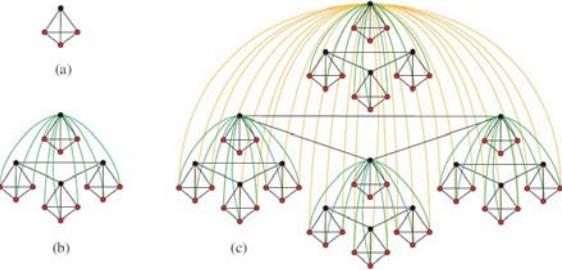
Ravasz, Barabási.
 Hierarchical organization in complex networks
Phys. Rev. E (2003).

$$C(k) \sim k^{-1}$$



$$\gamma = 1 + (\ln 5 / \ln 4)$$

Real-life networks are fractal (Song, Havlin, Makse)
 but some fractal-looking graphs are not !



Barrière, Comellas, Dalfó
 (2006)

$$\gamma \approx 1 + \frac{\ln(d+1)}{\ln d}$$

Recursive clique-trees

SN Dorogovtsev, AV Goltsev, JFF Mendes., *Phys. Rev. E* (2002)

F. Comellas, Guillaume Fertin, André Raspaud, *Phys. Rev. E* (2004)



Recursive clique-trees

F. Comellas, G. Fertin, A. Raspaud, *Phys. Rev. E*

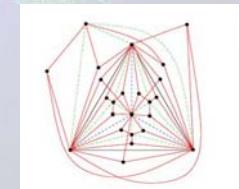
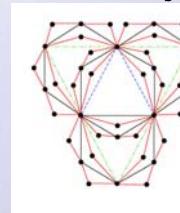
Initial graph: K_q -the complete graph with q vertices.

Operation: $t=0$, obtain $K(q,t+1)$ from $K(q,t)$ by adding for every clique K_q of $K(q,t)$:

a: A new vertex u

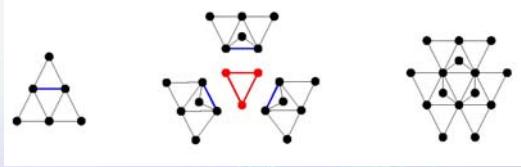
b: q edges joining u with the vertices of this clique

example $q=2$



example $q=3$

Recursive equivalent operation



• Order, size

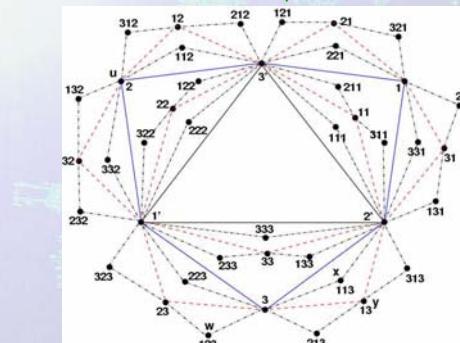
$$\text{Degree distribution } \gamma \approx 1 + \frac{\ln(d+1)}{\ln d} \quad 2 < \gamma < 2.58496$$

• Clustering $0.8 \leq C \leq 1$

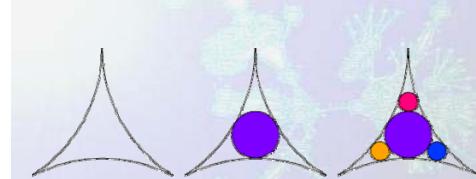
• Diameter logarithmic

Distance-labeling and routing

F.Comellas, G. Fertin, A. Raspaud, Sirocco 2003



Apollonian graphs



Apollonian packings

And let us not confine our cares
To simple circles, planes and spheres,
But rise to hyper flats and bends
Where kissing multiple appears,
In n-ic space the kissing pairs
Are hyperspheres, and Truth declares -
As $n+2$ such osculate
Each with an $n+1$ fold mate
The square of the sum of all the bends
Is n times the sum of their squares.

Thorold Gosset, The Kiss Precise, Nature 139 (1937) 62.

TABLE II: Distribution of vertices and degrees for $A(d, t)$ at each step t .

Step(t)	Num. vert.	Degree
0	$d+1$	d
1	1	$d+1$
2	$d+1$	$d+1+d$
3	1	$(d+1)+(d+1)$
	$d+1$	$d+1$
	$d+1$	$d^2+d+1+d$
	1	$(d+1)+(d+1)+(d+1)$
	$d+1$	$(d+1)+(d+1)+(d+1)$
	$(d+1)^2$	$d+1$
4	$d+1$	$d^3+d^2+d+1+d$
	1	$(d+1)^2+(d+1)d+(d+1)+(d+1)$
	$d+1$	$(d+1)d+(d+1)+(d+1)$
	$(d+1)^2$	$(d+1)+(d+1)$
	$(d+1)^3$	$d+1$
...
i	$d+1$	$d^{i-1}+d^{i-2}+\dots+d+1+d$
	1	$(d+1)^{i-2}+(d+1)^{i-3}\dots+(d+1)d+(d+1)+(d+1)$
	$d+1$	$(d+1)^{i-3}+(d+1)d^{i-1}\dots+(d+1)d+(d+1)+(d+1)$
	$(d+1)^{i-2}$	$(d+1)+(d+1)$
	$(d+1)^{i-1}$	$d+1$
...

Discrete degree spectrum (with larger and larger jumps)

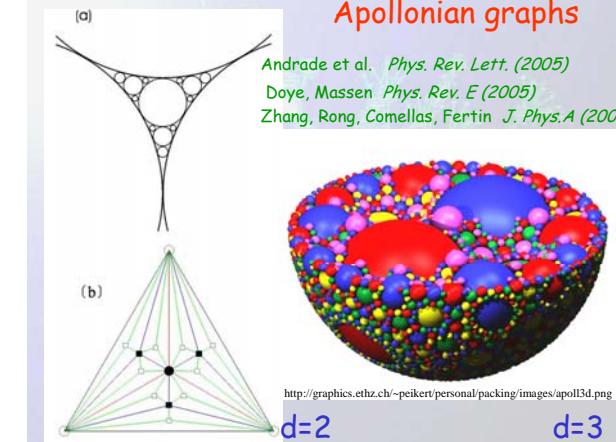
$$P_{cum}(k) \equiv \sum_{k' \geq k} N(k', t)/N_t \sim k^{1-\gamma}$$

$$\gamma \approx 1 + \frac{\ln(d+1)}{\ln d}$$

$$2 < \gamma < 2.58496$$

Apollonian graphs

Andrade et al. Phys. Rev. Lett. (2005)
Doye, Massen Phys. Rev. E (2005)
Zhang, Rong, Comellas, Fertin J. Phys.A (2006)



Random Apollonian graphs

Instead of adding simultaneously a new vertex to each clique (never used before), we add an unique vertex to a random clique.

Initially $A(d, 0)$ is K_{d+2}

Step t choose clique K_{d+1} NEVER USED and add a node (and the corresponding edges)

Order increments by 1 at each step

$$N_t = t+d+2$$

Step (t)	New edges	Number of K_{d+1}
0	$\frac{d(d+1)}{2}$	1
1	$d+1$	$d+1$
2	$(d+1)^2$	$(d+1)^2$
3	$(d+1)^3$	$(d+1)^3$
...
i	$(d+1)^i$	$(d+1)^i$
$i+1$	$(d+1)^{i+1}$	$(d+1)^{i+1}$
...

$$N_t = (d+1) + \sum_{j=0}^{t-1} (d+1)^j = \frac{(d+1)^t - 1}{d} + d + 1$$

$$|E|_t = \frac{d(d+1)}{2} + \sum_{j=1}^t (d+1)^j = \frac{d(d+1)}{2} + \frac{(d+1)^{t+1} - d - 1}{d} \quad (1)$$

Degree distribution (self-averaging)

Given a vertex, when its degree increases by 1, the number of K_{d+1} which contains it increases by $d-1$. Thus, when the vertex attains degree k_i , the number of K_{d+1} is $(d+1) + (k_i - d-1)(d-1) = (d-1) k_i - d^2 + d + 2$

$$\frac{\partial k_i}{\partial t} = \frac{(d-1)k_i - d^2 + d + 2}{dt + d + 2}$$

with initial condition $k_i(t_i) = d+1$ we obtain

$$k_i(t) = \frac{d^2 - d - 2}{d-1} + \frac{d+1}{d-1} \left(\frac{dt + d + 2}{dt_i + d + 2} \right)^{\frac{d-1}{d}}$$

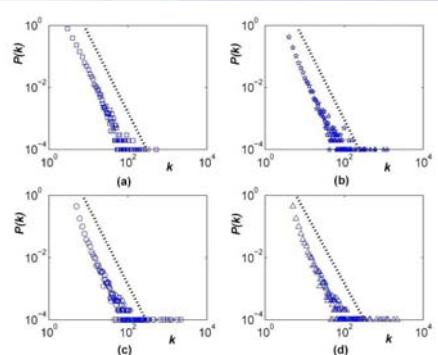
$$P(k_t(t) < k) = P\left(t_t > \frac{(dt + d + 2) \left(\frac{d+1}{d-1}\right)^{\frac{d}{d-1}} - d + 2}{d \left(k - \frac{d^2-d-2}{d-1}\right)^{\frac{d}{d-1}}} - \frac{d + 2}{d}\right)$$

$$P(k) = d(d+1)^{\frac{d}{d-1}} \left((d-1)k - (d^2 - d - 2)\right)^{\frac{1-2d}{d-1}}$$

If $k \gg d$ we have $P(k) \sim k^{-\gamma}$ with $\gamma(d) = \frac{2d-1}{d-1}$

$\gamma=3$ (for $d=2$, random seq.)

vs $\gamma=2.58496$ ($d=2$ parallel)



Degree distribution when $N=10000$, $d=2,3,4,5$

$$C(k) = \frac{\frac{d(d+1)}{2} + d(k-d-1)}{k(k-1)} = \frac{d(2k-d-1)}{k(k-1)}$$

$$C = \int_{d+1}^{\infty} C(k) P(k) dk =$$

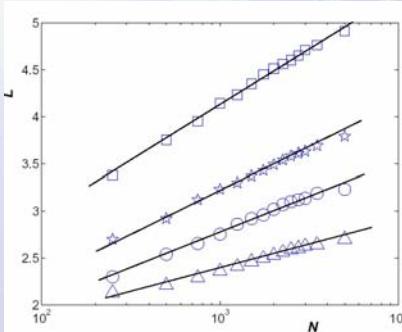
$$= \int_{d+1}^{\infty} \frac{d^2(2k-d-1)(d+1)^{\frac{d}{d-1}}}{k(k-1)} \left((d-1)k - (d^2-d-2)\right)^{\frac{1-2d}{d-1}} dk$$

$$C = \frac{46}{3} - 36 \ln \frac{3}{2} = 0.7366$$

$$C = 18 + 36\sqrt{2} \arctan \sqrt{2} + \frac{9}{2}\pi - 18\sqrt{2}\pi = 0.8021$$

HDRAN clustering
 $N=10000$, $d=2,3,4,5$

Average path length



- Zhongzhi Zhang, Lili Rong, F. Comellas, Guillaume Fertin,
High dimensional Apollonian networks
J. Phys. A (2006)
- Zhongzhi Zhang, Lili Rong, F. Comellas,
High dimensional random Apollonian networks
Physica A (2006),

Random recursive clique-trees

	Adding a single vertex to a random clique with repetition	Adding a single vertex to a random clique without repetition
Case $d = 2$	<i>Random SW network</i> Ozkiz, Hunt, Ott <i>Phys.Rev.E</i> 69 (2004) 02618	
Case $d = 3$	<i>Random Apollonian network</i> Zhou, Yan, Wang <i>Phys.Rev.E</i> 71 (2005) 046141	
General case $d = 2 \dots \infty$ (includes cases $d=2,3$)	<i>Random recursive clique-tree</i> see Appendix	<i>HD random Apollonian network</i> Zhang, Comellas, Rong <i>Physica A</i> . cond-mat/0502591

Deterministic vs Random

Graph family	$P(k)$ or γ -exponent	Clustering
Deterministic SW [78]	$2^{-\frac{k}{2}}$	$0.69 = \ln 2$
Random SW [77]	$\frac{3}{4} \left(\frac{2}{3}\right)^{-k}$	$0.65 (= \frac{3}{2} \ln 3 - 1)$
Apollonian [7,34]	$2.58 (= 1 + \frac{\ln 3}{\ln 2})$	0.83
Random Apollonian [82]	$\frac{3N-5}{N} \approx 3$	$0.74 (= \frac{46}{3} - 36 \ln \frac{3}{2})$
High-Dim. Apollonian [81]	$1 + \frac{\ln(d+1)}{\ln d}$ (2 to 2.58)	0.83 to 1
High-Dim. Random Apollonian [80]	$\frac{2d-1}{d-1}$ 2 to 3	0.74 to 1
Pseudo fractal scale-free [29]	$1 + \frac{\ln 3}{\ln 2} = 2.58$	$0.80 (= \frac{4}{5})$
Random pseudo fractal scale-free	$\frac{5}{2} = 2.5$	
Determ. recursive clique-trees [22]	$1 + \frac{\ln(d+1)}{\ln d}$ (2 to 2.58)	0.80 to 1
Random rec. clique-trees [see Appendix]	$\frac{2d-1}{d-1}$ (2 to 3)	0.74 to 1

Deterministic recursive clique-trees

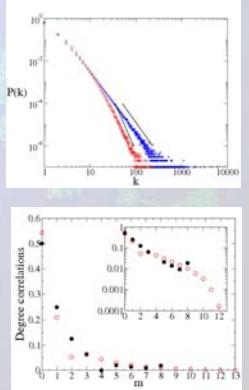
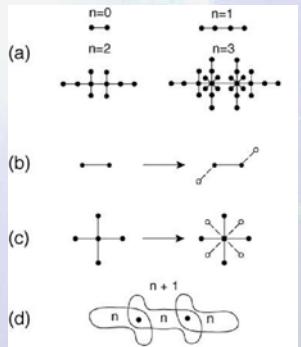
	Adding at the same time a vertex to each d -clique with repetition	Adding at the same time a vertex to each d -clique without repetition
Case $d = 2$	<i>Pseudo fractal scale-free</i> Dorogotsev, Goltsev, Mendes <i>Phys.Rev.E</i> 65 (2002) 066122	<i>Deterministic SW network</i> Zhang, Rong, Guo <i>Physica A</i> cond-mat/0503637
Case $d = 3$		<i>Apollonian network</i> Andrade, Herrmann, Andrade, Silva <i>Phys.Rev.Lett.</i> 94 (2005) 018702 Doye, Massen <i>Phys. Rev. E</i> 71 (2005) 016128.
General case $d = 2 \dots \infty$ (includes cases $d=2,3$)	<i>Recursive clique-trees</i> Comellas, Fertin, Raspaud <i>Phys.Rev.E</i> 69 (2004) 037104.	<i>High dimensional Apollonian network</i> Zhang, Comellas, Fertin, Rong <i>J. Phys. A</i> . 39 (2006) 1811 (Introduced by Doye and Massen, <i>Phys. Rev. E</i> 71 (2005) 016128.)

Why the random approach produces a different distribution

F. Comellas, Hernan D. Rozenfeld, Daniel ben-Avraham
Synchronous and asynchronous recursive random scale-free nets
Phys. Rev. E (2005),

In many simulations choosing an edge might be biased.

It is not the same to choose edge e from $|E|$ edges than choose a node and then an adjacent node.



Present and future work in SW-SF networks

How to construct a better WWW (new topologies -[Akamai](#)) ?

How to analyse very large graphs ?

- mean field and other statistical methods
- fractal techniques
- spectral theory
- new invariants
- this workshop

How to deal with dynamical networks ?

New communication protocols