

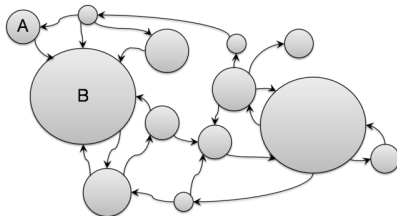
# Web graph models: properties and applications

**Andrei Raigorodskii**

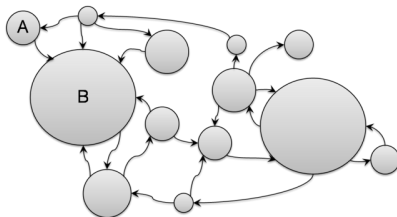
Yandex, MSU, MIPT

**Redmond**  
**5 July, 2011**

# World-wide web graph

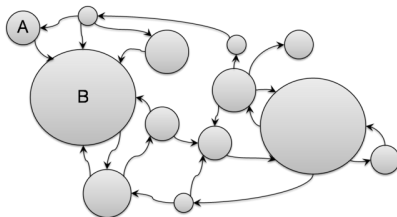


## World-wide web graph



Experimental observations [Barabási, Albert (1999)]:

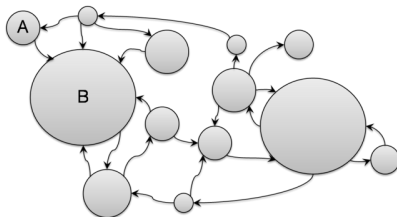
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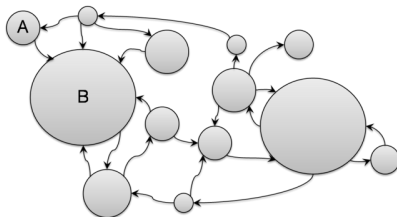
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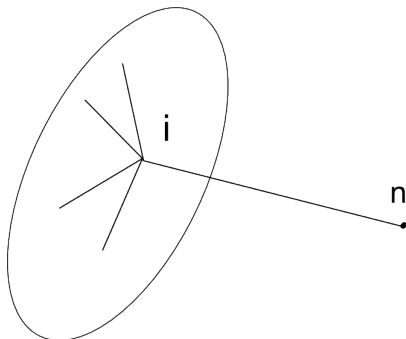


Experimental observations [Barabási, Albert (1999)]:

- Sparse graphs ( $n$  vertices,  $mn$  edges)
- Small world (diameter  $\approx 5-7$ )
- Power law

$$\frac{|\{v : \deg(v) = d\}|}{n} \approx \frac{c}{d^\lambda}, \quad \lambda \sim 2.1$$

At the  $n$ -th step we add a new vertex  $n$  with  $m$  edges from it, with probability of edge to a vertex  $i$  proportional to  $\text{deg}(i)$



$$\mathbf{P}(\text{edge from } n \text{ to } i) = \frac{\text{deg}(i)}{\sum_j \text{deg}(j)}$$

## Problems with formalization when $m > 1$

### Theorem (Bollobás)

Let  $f(n)$ ,  $n \geq 2$ , be any integer valued function with  $f(2) = 0$  and  $f(n) \leq f(n+1) \leq f(n) + 1$  for every  $n \geq 2$ , such that  $f(n) \rightarrow \infty$  as  $n \rightarrow \infty$ . Then there is a random graph process of Barabási and Albert  $T^{(n)}$  such that, with probability 1,  $T^{(n)}$  has exactly  $f(n)$  triangles for all sufficiently large  $n$ .



$G_m^{(n)}$  – graph with  $n$  vertices and  $mn$  edges,  $m \in \mathbb{N}$ .

$d_G(v)$  – degree of vertex  $v$  in graph  $G$ .

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### Case $m = 1$

$G_1^{(1)}$  – graph with one vertex  $v_1$  and one loop.

Given  $G_1^{(n-1)}$  we can make  $G_1^{(n)}$  by adding vertex  $v_n$  and edge from it to vertex  $v_i$ , picked from  $\{v_1, \dots, v_n\}$  with probability

$$\mathbf{P}(i = s) = \begin{cases} d_{G_1^{(n-1)}}(v_s)/(2n - 1) & 1 \leq s \leq n - 1 \\ 1/(2n - 1) & s = n \end{cases}$$

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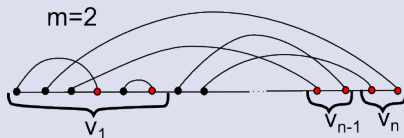
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### Case $m > 1$

Given  $G_1^{(mn)}$  we can make  $G_m^{(n)}$  by gluing  $\{v_1, \dots, v_m\}$  into  $v'_1$ ,  $\{v_{m+1}, \dots, v_{2m}\}$  into  $v'_2$ , and so on.

## Linearized chord diagrams (LCD) model

LCD with  $2mn$  vertices and  $mn$  edges.



Denote by  $\phi(L)$  graph obtained after gluing.

If  $L$  is chosen uniformly from all  $\frac{(2mn)!}{(mn)!2^{mn}}$  LCDs with  $mn$  edges, then  $\phi(L)$  has the same distribution as  $G_m^{(n)}$ .

## Theorem (Bollobás–Riordan–Spencer–Tusnády)

Let  $m \geq 1$  and  $\epsilon \geq 0$  be fixed, and set

$$\alpha_{m,d} = \frac{2m(m+1)}{(d+m)(d+m+1)(d+m+2)}.$$

Then **whp** we have

$$(1 - \epsilon)\alpha_{m,d} \leq \frac{\#_m^n(d)}{n} \leq (1 + \epsilon)\alpha_{m,d}$$

for every  $d$  in the range  $0 \leq d \leq n^{\frac{1}{15}}$

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Fix an integer  $m \geq 2$  and a positive real number  $\epsilon$ . Then **whp**  $G_m^{(n)}$  is connected and has diameter  $\text{diam}(G_m^{(n)})$  satisfying

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## Theorem (Grechnikov)

$$E(\#_m^n(d)) = I\{d \geq 0\} \frac{(2mn+1)(m+1)}{(d+m)(d+m+1)(d+m+2)} - \frac{I\{d=0\}}{m} + O_m\left(\frac{d}{n}\right)$$

$I\{X\}$  — indicator of event  $X$ .

## Theorem (Grechnikov)

If  $d = d(n)$  and  $\psi(n) \rightarrow \infty$  when  $n \rightarrow \infty$ , then **whp** we have

$$|E(\#_m^n(d)) - \#_m^n(d)| \leq \left(\sqrt{d^{-3}n} + d^{-1}\right) \psi(n)$$

Case  $m = 1$ 

For a fixed positive integer  $a$  define a process  $H_{a,1}^{(n)}$  exactly as  $G_1^{(n)}$  is defined above, but replacing probability of edge with

$$\mathbf{P}(i = s) = \begin{cases} \frac{d_{H_{a,1}^{(n-1)}}(v_s) + a - 1}{(a+1)^{n-1}} & 1 \leq s \leq n - 1 \\ \frac{a}{(a+1)^{n-1}} & s = n \end{cases}$$

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Case  $m > 1$ 

As for  $G_m^{(n)}$ , a process  $H_{a,m}^{(n)}$  is defined by identifying vertices in groups of  $m$ .

## Theorem (Buckley–Osthus)

Let  $m \geq 1$  and  $a \geq 1$  be fixed integers, and set

$$\alpha_{a,m,d} = (a+1)(am+a)! \binom{d+am-1}{am-1} \frac{d!}{(d+am+a+1)!}.$$

Let  $\epsilon > 0$  be fixed. Then **whp** we have

$$(1-\epsilon)\alpha_{a,m,d} \leq \frac{\#_{a,m}^n(d)}{n} \leq (1+\epsilon)\alpha_{a,m,d}$$

for all  $d$  in the range  $0 \leq d \leq n^{\frac{1}{100}(a+1)}$ . In particular, **whp** for all  $d$  in this range we have

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Let  $a > 0$  be fixed real, then

$$E\left(\#_{a,m}^n(d)\right) = \frac{B(d+ma, a+2)}{B(ma, a+1)}n + O_{a,m}\left(\frac{1}{d}\right)$$

The asymptotic behavior of the coefficient when  $d$  grows is

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Let  $d_1 > 0$  and  $d_2 > 0$ . Then

$$\text{cov}(\#_{a,m}^n(d_1), \#_{a,m}^n(d_2)) = O_{a,k}((d_1^{-2-a} + d_2^{-2-a})n + d_1^{-1}d_2^{-1})$$

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If  $d = d(n)$  and  $\psi(n) \rightarrow \infty$  when  $n \rightarrow \infty$ , then **whp** we have

$$\left| \#_{a,m}^n(d) - \frac{B(d+ma, a+2)}{B(ma, a+1)}n \right| \leq \left( \sqrt{d^{-a-2}n} + d^{-1} \right) \psi(n)$$

## Consequences

When  $d \sim Cn^{\frac{1}{a+2}}$  with some constant  $C$ ,

$$E\left(\#_{a,m}^n(d)\right) = O(1), \quad \sqrt{d^{-a-2}n} + d^{-1} = O(1).$$

If

$$d = o\left(n^{\frac{1}{a+2}}\right),$$

then **whp**

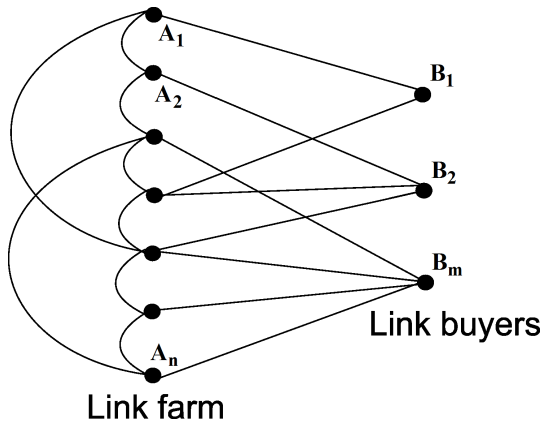
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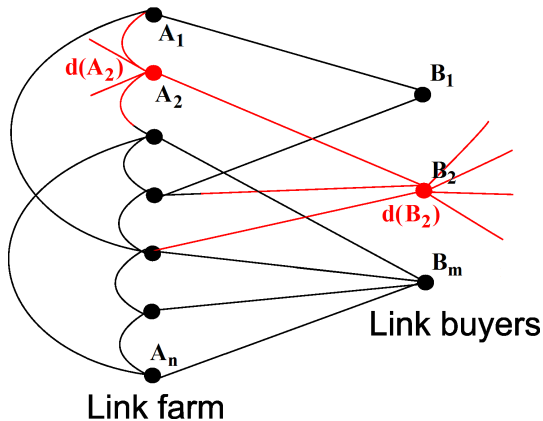
If

$$d = \omega\left(n^{\frac{1}{a+2}}\right),$$

then **whp**  $\#_{a,m}^n(d) = o(1)$ ; since  $\#_{a,m}^n(d)$  is an integer number by definition, in this case **whp**

$$\#_{a,m}^n(d) = 0.$$





$N$  = number of edges between farm and buyers

$X(d_1, d_2, n)$  – total number of edges linking a node with degree  $d_1$  and a node with degree  $d_2$ . When  $d_1 = d_2$ , we count every edge twice, but do not count loops.

The expected value for  $N$  given  $d(A_i)$  and  $d(B_j)$  is

$$N_0 = \sum_{i=1}^n \sum_{j=1}^m X(d(A_i), d(B_j), n).$$



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- If  $N > N_0$ , this structure is probably a real link farm with some buyers.

## Theorem (Grechnikov)

There exists a function  $c_X(d_1, d_2)$  such that

$$EX(d_1, d_2, n) = c_X(d_1, d_2)n + O_{a,m}(1).$$

When both  $d_1$  and  $d_2$  grow, the asymptotic behaviour of  $c_X$  is

$$c_X(d_1, d_2) = ma(a+1) \frac{\Gamma(ma+a+1)}{\Gamma(ma)} \frac{(d_1+d_2)^{1-a}}{(d_1)^2(d_2)^2} \cdot \left( 1 + O_{a,m} \left( \frac{1}{d_1} + \frac{1}{d_2} + \frac{d_1 d_2}{(d_1+d_2)^2} \right) \right).$$

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## Theorem (Grechnikov)

Let  $c > 0$ . Then

$$P(|X(d_1, d_2, n) - EX(d_1, d_2, n)| \geq c(d_1 + d_2)\sqrt{mn}) \leq 2 \exp\left(-\frac{c^2}{8}\right).$$

In particular, if  $c(n) \rightarrow \infty$  when  $n \rightarrow \infty$ , then **whp**  $|X - EX| < c(n)(d_1 + d_2)\sqrt{mn}$

The formula for  $c_X(d_1, d_2)$  does not give an asymptotic behaviour if

$$\frac{d_2}{d_1} \rightarrow c \neq 0.$$

The precise bounds show that the term

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and

$$c_X(d_1, d_2) = \frac{\Gamma(d_1 + ma)\Gamma(d_2 + ma)\Gamma(d_1 + d_2 + 2ma + 3)}{\Gamma(d_1 + ma + 2)\Gamma(d_2 + ma + 2)\Gamma(d_1 + d_2 + 2ma + a + 2)} \cdot ma(a + 1) \frac{\Gamma(ma + a + 1)}{\Gamma(ma)} \left( 1 + \theta(d_1, d_2) \frac{(d_1 + ma + 1)(d_2 + ma + 1)}{(d_1 + d_2 + 2ma + 1)(d_1 + d_2 + 2ma + 2)} \right)$$

where

$$-4 + \frac{2}{1 + ma} \leq \theta(d_1, d_2) \leq a \frac{\Gamma(ma + 1)\Gamma(2ma + a + 3)}{\Gamma(2ma + 2)\Gamma(ma + a + 2)}$$

## Theorem (Grechnikov)

If  $d_1 + d_2 = 0$ , then  $X(d_1, d_2, n) = 0$ . If  $d_1 + d_2 \geq 1$ , then

$$\begin{aligned}
 EX(d_1, d_2, n) &= \frac{m(m+1)}{(d_1+m)(d_1+m+1)(d_2+m)(d_2+m+1)} \cdot \\
 &\quad \cdot \left( 1 - \frac{C_{2m+2}^{m+1} C_{d_1+d_2}^{d_1}}{C_{d_1+d_2+2m+2}^{d_1+m+1}} \right) (2mn+1) - \\
 &\quad - \sum_{i=1}^m \frac{C_{d_1+d_2+2m-2i}^{d_1+m-i}}{(d_1+m)(d_2+m) C_{d_1+d_2+2m}^{d_1+m}} \left( \frac{(2i)!}{i!(i+1)!} \frac{m+1}{2m} + [i=m] \frac{(2m)!}{2(m-1)!^2} \right) - \\
 &\quad - [d_1=0] \frac{(m-1)(m+1)}{2m(d_2+m)(d_2+m+1)} - [d_2=0] \frac{(m-1)(m+1)}{2m(d_1+m)(d_1+m+1)} + O_{m,d_1,d_2} \left( \frac{1}{n} \right).
 \end{aligned}$$

Define 2-nd degree of vertex  $t$  as

$$d_2(t) = \#\{i, j : i \neq t, j \neq t, it \in E(G_1^{(n)}), ij \in E(G_1^{(n)})\}$$

Define by  $X_n(k)$  number of vertices with 2-nd degree equal to  $k$  in  $G_1^{(n)}$



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### Theorem (Grechnikov–Ostroumova)

For any  $k \geq 1$

$$E(X_n(k)) = \frac{4n}{k^2} \left(1 + O\left(\frac{k^2}{n}\right)\right) \left(1 + O\left(\frac{\log^2 k}{k}\right)\right).$$

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### Theorem (Ostroumova)

For any  $\varepsilon > 0$  there is such a function  $\varphi(n) = o(n)$ , that for any  $1 \leq k \leq n^{1/6-\varepsilon}$ , **whp** we have

$$|X_n(k) - E(X_n(k))| \leq \frac{\varphi(n)}{k^2}$$

## Theorem about triangles (Bollobás)

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Theorem about pairs of adjacent edges ( $P_2$ ) (Bollobás)

$$(1 - \epsilon) \frac{m(m+1)}{2} n \ln n \leq \#(P_2, G_m^{(n)}) \leq (1 + \epsilon) \frac{m(m+1)}{2} n \ln n$$

holds **whp** as  $n \rightarrow \infty$  where  $\epsilon > 0$  be fixed

## Theorem about arbitrary subgraph (Ryabchenko – Samosvat)

for arbitrary graph  $H$ 

$$\mathbf{E} \left( \# \left( H, G_m^{(n)} \right) \right) = \Theta(1) \left( n^{\#(d_i=0)} (\sqrt{n})^{\#(d_i=1)} (\ln n)^{\#(d_i=2)} \right) m^{\left( \frac{\sum d_i}{2} \right)}$$

where  $d_i$  — is degree of node  $i$  in  $H$ 

or

$$\mathbf{E} \left( \# \left( H, G_m^{(n)} \right) \right) = 0$$

$\alpha, \beta, \gamma, \delta_{\text{in}}, \delta_{\text{out}}$  — parameters,

$x_i(n)$  — a number of vertices with indegree  $i$ ,

$y_i(n)$  — a number of vertices with outdegree  $i$ .

Let

$$c_1 = \frac{\alpha + \beta}{1 + \delta_{\text{in}}(\alpha + \gamma)}, c_2 = \frac{\beta + \gamma}{1 + \delta_{\text{out}}(\alpha + \gamma)}.$$

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### Theorem

Let  $i \geq 0$ . There exists  $p_i, q_i$  such that **whp**  $x_i(n) = p_i n + o(n)$ ,  $y_i(n) = q_i n + o(n)$ .  
If  $\alpha\delta_{\text{in}} + \gamma > 0$ ,  $\gamma < 1$  then

$$p_i \sim C_{\text{in}} i^{-X_{\text{in}}}$$

as  $i \rightarrow \infty$ , where  $X_{\text{in}} = 1 + \frac{1}{c_1}$ ,  $C_{\text{in}}$  — some positive constant.

If  $\gamma\delta_{\text{out}} + \alpha > 0$ ,  $\alpha < 1$  then

$$q_i \sim C_{\text{out}} i^{-X_{\text{out}}}$$

as  $i \rightarrow \infty$ , where  $X_{\text{out}} = 1 + \frac{1}{c_2}$ ,  $C_{\text{out}}$  — some positive constant.



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