

Problem set 4. Modelling real networks: Small World and Exponential Random Graphs

Ex.1. Consider a 1-d network of N sites with periodic boundary conditions. Each site has r neighbours on each side.

- a) Derive the expression for the clustering coefficient.
- b) Derive the expression of the average path length. Which its large N limit expression?
Could this result have been estimated using a rough approximation?

Ex. 2. The small world network, Newman's approach.

A small world network may be obtained starting from the ordered lattice of the previous exercise, where we call $c=2r$ the degree of the initial lattice, by adding s_i shortcuts to the vertex i , so that its degree is $k_i=c+s_i$ with probability p .

For each edge of the initial lattice a shortcut is added with probability p .

Show that in the regime of low p , the degree distribution of this network is:

$$P(k) = \begin{cases} \exp(-p(k-c)) \frac{(cp)^{k-c}}{(k-c)!} & k \geq c \\ 0 & \text{otherwise} \end{cases}$$

Ex.3. The scaling function obtained in mean field approach by Newman et al. (PRL **84**, 3201 (2000)) for the small world network is: $\frac{l_c}{N} = f(Ncp)$, where l is the average path length, p is the probability of adding a shortcut, c is the degree of the initial 1d lattice (see previous exercise), and :

$$f(x) = \frac{2}{\sqrt{x^2 + 4x}} \tanh^{-1} \sqrt{\frac{x}{x+4}}$$

Show that, in the corresponding regime that you will define, it is a small world network.

NB: recall the identity: $\tanh^{-1} u = \frac{1}{2} \ln \frac{1+u}{1-u}$

Ex.4. Let us consider an undirected exponential random graph, where one specifies the degree k_i , $i=1, \dots, N$ of each vertex (the configuration model).

- a) Show that the probability p_{lm} of connecting vertices l and m is: $p_{lm} = \frac{1}{1 + \exp(-(\beta_l + \beta_m))}$ where the β_i with $i=1, \dots, N$ are external control parameters.
- b) Show that for the sparse graph it becomes: $p_{lm} \approx \frac{\langle k_l \rangle \langle k_m \rangle}{2 \langle m \rangle}$ with $\langle m \rangle$ the average number of edges of the network.

Ex.5. Consider an undirected exponential random graph model in which the Hamiltonian takes the form: $H = \sum_{i < j} \gamma_{ij} A_{ij}$, where the γ_{ij} are external parameters.

- a) Derive the expression for the free energy.
- b) Show that the probability of an edge between vertices i and j is : $p_{ij} = \frac{1}{(e^{-\gamma_{ij}} + 1)}$