

COMPLEX NETWORKS:
STRUCTURE AND FUNCTIONALITY
III. EXPLORATION

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NET
WORKS

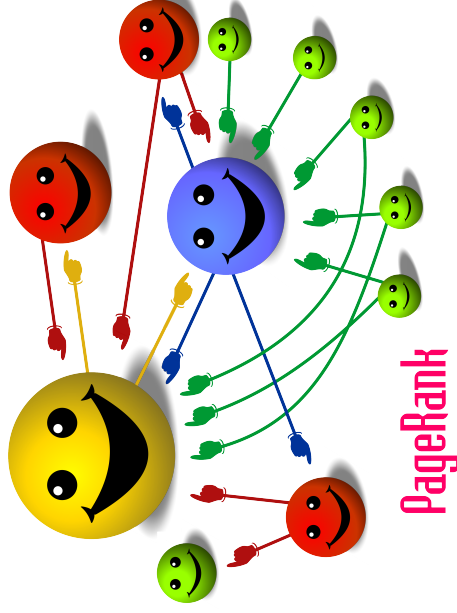
12th MSJ-SI,
Fukuoka, Japan, 31/07–09/08, 2019.

§ SEARCHING ON NETWORKS

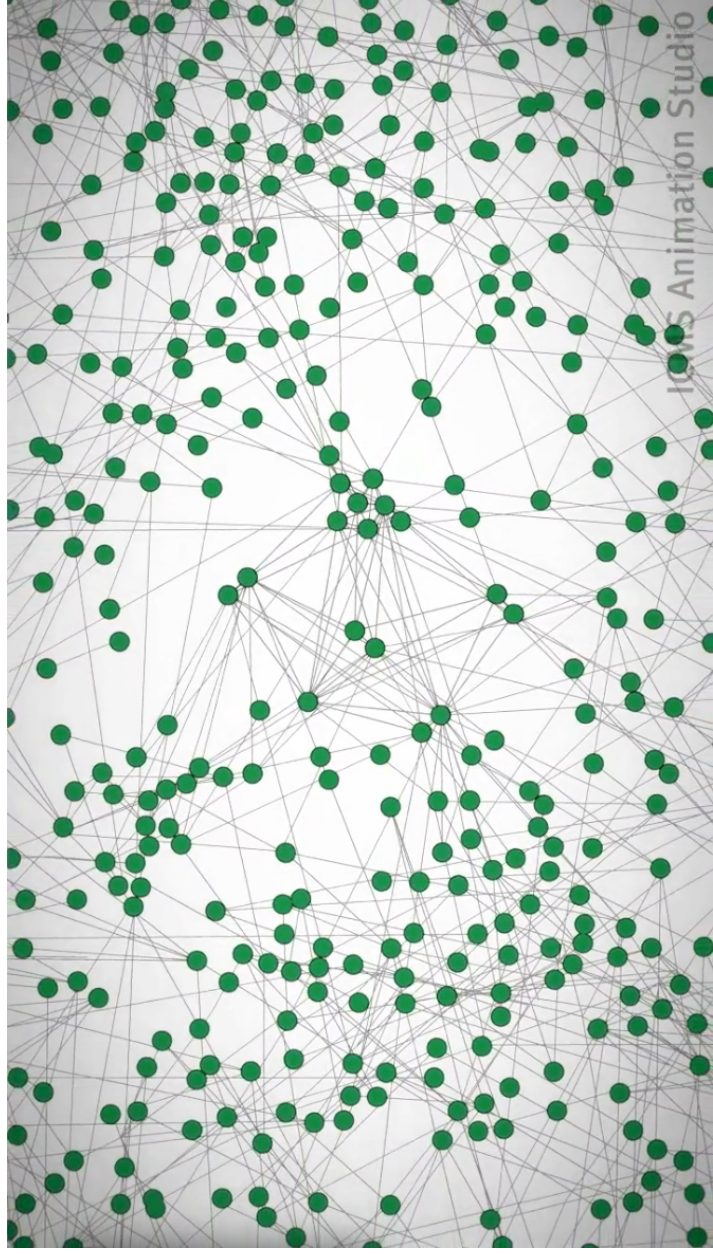
Search algorithms on networks are important tools for the organisation of large data sets. A key example is **Google PageRank**, which assigns a weight to each element of a hyperlinked set of documents, such as the **World Wide Web**, with the purpose of measuring its **relative importance** within the set.



The weights are assigned via **exploration** and are obtained **recursively**. A hyperlink counts as a vote of support: a page that is linked to by many pages with a high rank receives a high rank itself.



§ SEARCHING ON COMPLEX NETWORKS



- ▷ Networks are modelled as **graphs**, consisting of a set of **vertices** and a set of **edges** connecting pairs of vertices.
- ▷ **Complex networks** are modelled as **random graphs**, where the vertices and the edges are chosen according to some **probability distribution**.
- ▷ **Search algorithms** are modelled as **random walks**, moving along the network by **randomly** picking an edge incident to the vertex currently visited and jumping to the vertex at the other end.

KEY QUESTION

How long does it take the **random walk** to explore the **random graph** properly?



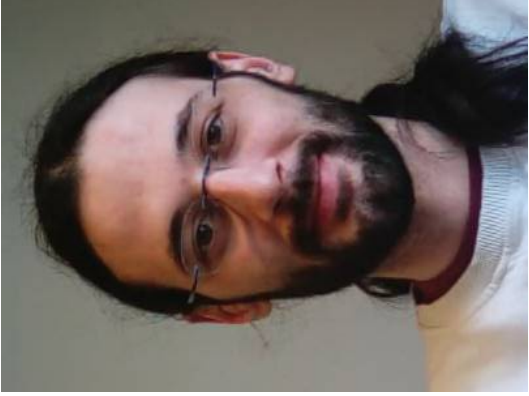
The answer to this question is important because it tells us **how long** the **search algorithm** must run.

The **mixing time** of a random walk is the time it needs to approach its **stationary distribution**.

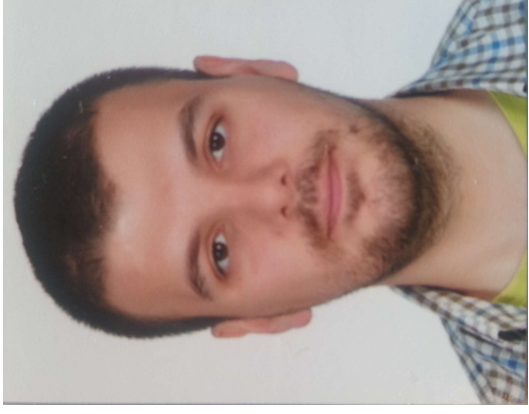


For random walks on **static random graphs**, the mixing time has been the subject of intensive study. However, since many networks are dynamic in nature, it is natural to study random walks on **dynamic random graphs**.

This line of research is **very recent** in the mathematics literature.



Luca Avena



Hakan Guldass



Remco van der Hofstad

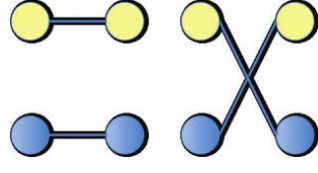
Papers:

Annals of Applied Probability 2018
Stochastic Processes and Applications 2019

§ CONFIGURATION MODEL

The configuration model is a random graph with a prescribed degree sequence. It is popular because of its mathematical tractability and its flexibility in modelling real-world networks.

In this talk we consider a discrete-time dynamic version of the configuration model, where at each unit of time a certain fraction of the edges is rewired.



STATIC VERSION

Let $\mathcal{G}(\vec{d}_N)$ denote the set of all graphs on N vertices with a prescribed **degree sequence**

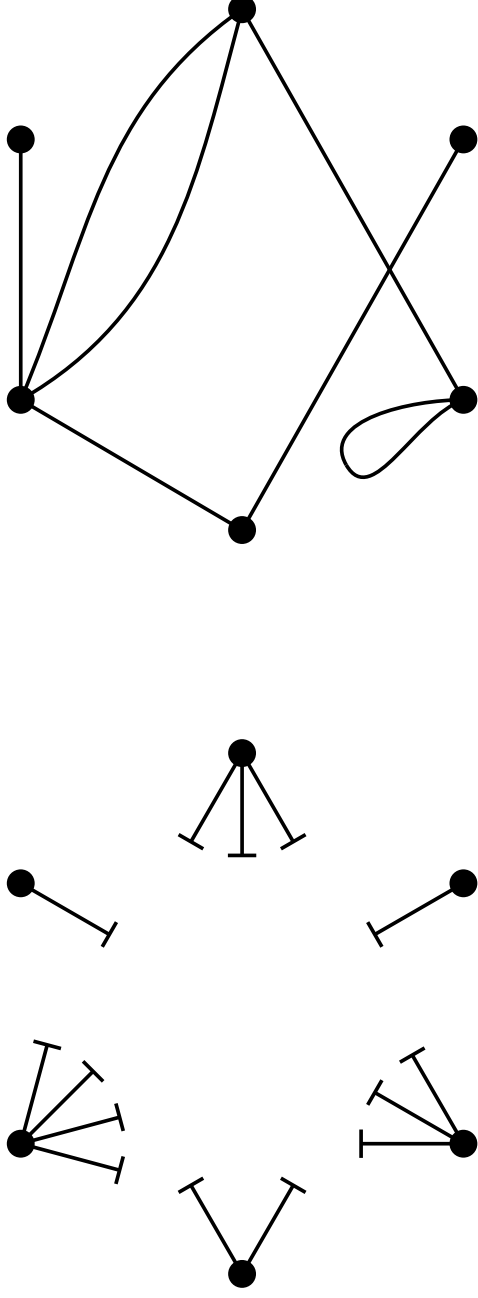
$$\vec{d}_N = (d_i)_{i=1}^N, \quad \sum_{i=1}^N d_i = \text{even}.$$

We draw a **random graph** uniformly from the set $\mathcal{G}(\vec{d}_N)$. The outcome may have self-loops and multiple edges. The **stationary distribution** of the random walk equals

$$\pi(i) = \frac{d_i}{\sum_{j=1}^N d_j}, \quad 1 \leq i \leq N,$$

and does **not** depend on the outcome of the draw.

One way to generate the random graph is by randomly pairing half-edges:



Example with $N = 6$ and $\vec{d}_N = (1, 3, 1, 3, 2, 4)$

For random walk on the static configuration model, the mixing time is known to be

$$[1 + o(1)]c \log N, \quad N \rightarrow \infty,$$

with

$$\frac{1}{c} = \lim_{N \rightarrow \infty} \frac{\sum_{i=1}^N \log d_i}{\sum_{i=1}^N d_i},$$

subject to certain regularity assumptions on the degrees.

Lubetsky and Sly 2010

Ben-Hamou and Salez 2017

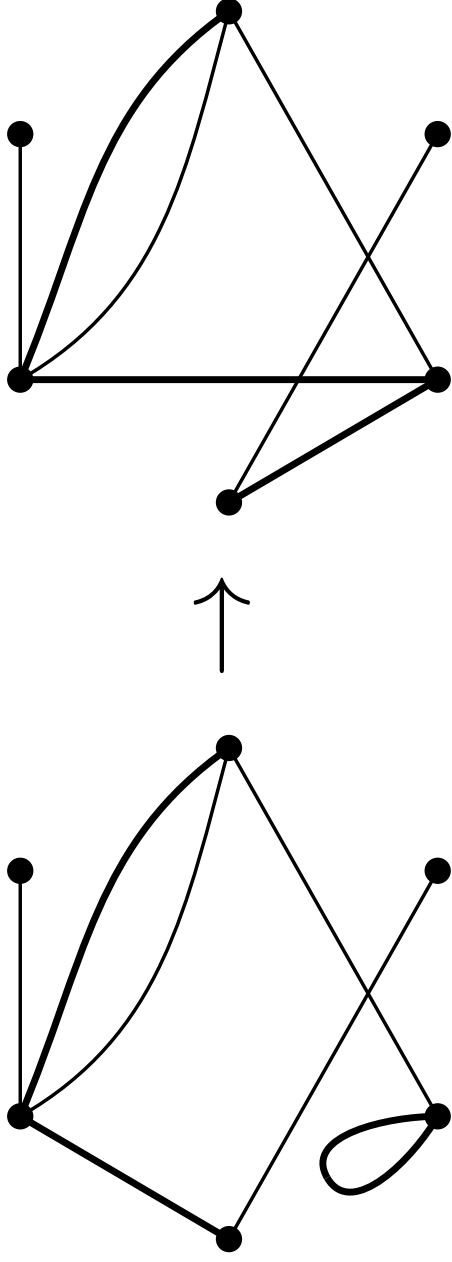
Berestycki, Lubetzky, Peres and Sly 2018

DYNAMIC VERSION

For fixed N , draw a starting graph η and a starting vertex i , and proceed as follows. At each time $t \in \mathbb{N}$:

1. Draw edges randomly with probability $\alpha_N \in (0, 1)$.
2. Rewire these edges by breaking them into half-edges and pairing these half-edges again randomly.
3. After the rewiring, let the random walk make a step to a randomly chosen neighbouring vertex.





Bold edges on the left are the ones chosen to be rewired.

Bold edges on the right are the newly formed edges.

KEY ASSUMPTIONS

- The degrees must be moderate, i.e., not too large.
- The random walk is non-backtracking, i.e., immediate jumps back along edges are not allowed.
- $\lim_{N \rightarrow \infty} \alpha_N = 0$, i.e., the dynamics is slow.



§ MIXING TIME

Let $\mathbb{P}_{\eta,i}$ denote probability with respect to the joint process of random graph and random walk with starting graph η and starting vertex i .

Let X_t denote the location of the random walk at time $t \in \mathbb{N}$, and write

$$\mathcal{D}_{\eta,i}(t) = \frac{1}{2} \sum_{j=1}^N |\mathbb{P}_{\eta,i}(X_t = j) - \pi(j)|$$

to denote total variation distance between the distribution of X_t and the stationary distribution π .

TRICHOTOMY

It turns out that there is are three regimes:

(1) $\lim_{N \rightarrow \infty} \alpha_N (\log N)^2 = \infty$

supercritical regime

(2) $\lim_{N \rightarrow \infty} \alpha_N (\log N)^2 = \beta \in (0, \infty)$

critical regime

(3) $\lim_{N \rightarrow \infty} \alpha_N (\log N)^2 = 0$

subcritical regime

MAIN THEOREM

With high probability, i.e., for a set of (η, i) with probability tending to 1 as $N \rightarrow \infty$, the following hold.

(1) **supercritical regime:**

$$D_{\eta,i}(s/\sqrt{\alpha N}) = e^{-s^2/2} + o(1), \quad s \in [0, \infty).$$

(2) **critical regime:**

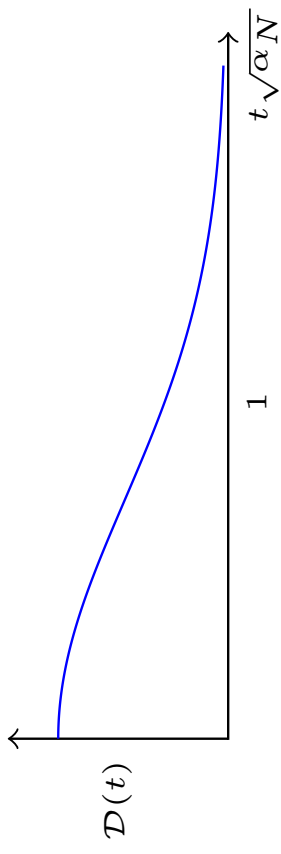
$$D_{\eta,i}(s \log N) = \begin{cases} e^{-\beta s^2/2} + o(1), & s \in [0, c), \\ o(1), & s \in [c, \infty). \end{cases}$$

(3) **subcritical regime:**

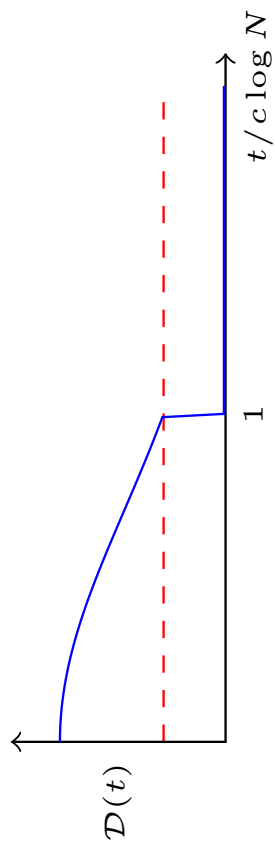
$$D_{\eta,i}(s \log N) = \begin{cases} 1 - o(1), & s \in [0, c), \\ o(1), & s \in [c, \infty). \end{cases}$$

Here, c is the constant in the static version.

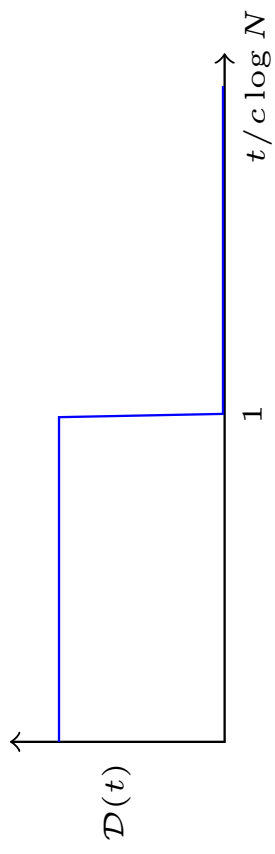
- **supercritical regime:**



- **critical regime:**



- **subcritical regime:**



REMARKS



- In the **supercritical regime** the mixing time is of order $1/\sqrt{\alpha_N} \ll \log N$, and does not depend on the degree sequence.
- In the **critical regime** and the **subcritical regime** the mixing time is of order $\log N$ and depends on the degree sequence.
- The proof is based on a **stopping time argument**: the first time the random walk moves along an edge that has been **relocated** is close to a **strong uniform time**.

§ FUTURE CHALLENGES



- ▷ What effect do **hubs** have on the mixing time?
- ▷ What happens when only edges **touched** by the random walk can be rewired?

