

# Diameter of $G_{np}$ and the Small-World Phenomena

CS224W: Social and Information Network Analysis

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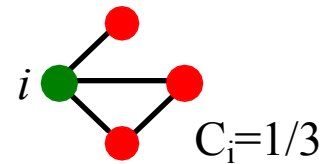
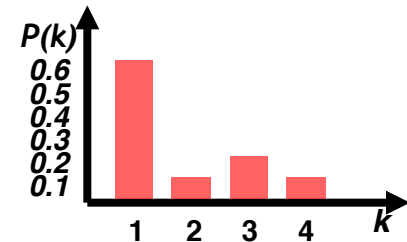
<http://cs224w.stanford.edu>



# Recap: Network Properties & $G_{np}$

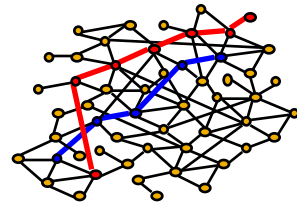
## How to characterize networks?

- Degree distribution  $P(k)$
- Clustering Coefficient  $C$
- Diameter (avg. shortest path length)  $h$



## How to model networks?

- **Erdős-Renyi Random Graph** [Erdős-Renyi, '60]
- $G_{n,p}$ : undirected graph on  $n$  nodes where each edge  $(u,v)$  appears independently with prob.  $p$



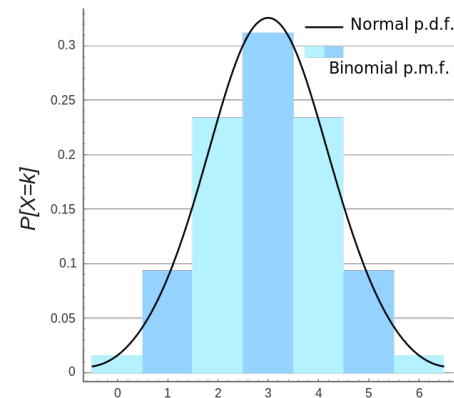
# Random Graph Model: Edges

- **How likely is a graph on  $E$  edges?**
- $P(E)$ : the probability that a given  $G_{np}$  generates a graph on exactly  $E$  edges:

$$P(E) = \binom{E_{\max}}{E} p^E (1-p)^{E_{\max}-E}$$

where  $E_{\max} = n(n-1)/2$  is the maximum possible number of edges in an undirected graph of  $n$  nodes

**P(E) is exactly the**  
**Binomial distribution** >>>  
Number of successes in a sequence of  
 $E_{\max}$  independent yes/no experiments



# Node Degrees in a Random Graph

## ■ What is expected degree of a node?

■ Let  $X_v$  be a rnd. var. measuring the degree of node  $v$

■ **We want to know:**  $E[X_v] = \sum_{j=0}^{n-1} j P(X_v = j)$

■ **For the calculation we will need: Linearity of expectation**

■ For any random variables  $Y_1, Y_2, \dots, Y_k$

■ If  $Y = Y_1 + Y_2 + \dots + Y_k$  then  $E[Y] = \sum_i E[Y_i]$

## ■ Approach:

■ Decompose  $X_v$  to  $X_v = X_{v,1} + X_{v,2} + \dots + X_{v,n-1}$

■ where  $X_{v,u}$  is a  $\{0, 1\}$ -random variable which tells if edge  $(v, u)$  exists or not

$$E[X_v] = \sum_{u=1}^{n-1} E[X_{vu}] = (n-1)p$$

**How to think about this?**

- Prob. of node  $u$  linking to node  $v$  is  $p$
- $u$  can link (flips a coin) to all other  $(n-1)$  nodes
- Thus, the expected degree of node  $u$  is:  $p(n-1)$

# Properties of $G_{np}$

**Degree distribution:**  $P(k)$

**Path length:**  $h$

**Clustering coefficient:**  $C$

What are the values of these properties for  $G_{np}$ ?

# Degree Distribution

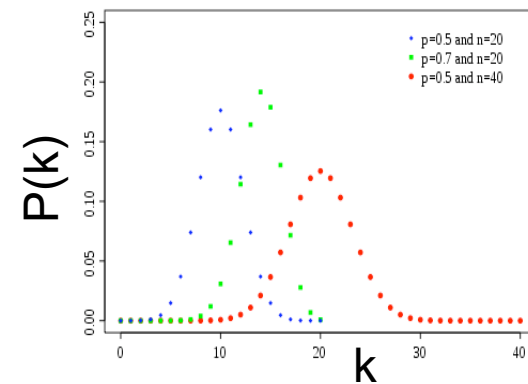
- **Fact:** Degree distribution of  $G_{np}$  is binomial.
- Let  $P(k)$  denote the fraction of nodes with degree  $k$ :

$$P(k) = \binom{n-1}{k} p^k (1-p)^{n-1-k}$$

Select  $k$  nodes out of  $n-1$

Probability of having  $k$  edges

Probability of missing the rest of the  $n-1-k$  edges



Mean, variance of a binomial distribution

$$\bar{k} = p(n-1)$$

$$\sigma^2 = p(1-p)(n-1)$$

$$\frac{\sigma}{\bar{k}} = \left[ \frac{1-p}{p} \frac{1}{n-1} \right]^{1/2} \approx \frac{1}{(n-1)^{1/2}}$$

By the law of large numbers, as the network size increases, the distribution becomes increasingly narrow—we are increasingly confident that the degree of a node is in the vicinity of  $k$ .

# Clustering Coefficient of $G_{np}$

- **Remember:**  $C_i = \frac{2e_i}{k_i(k_i - 1)}$

Where  $e_i$  is the number of edges between  $i$ 's neighbors

- Edges in  $G_{np}$  appear i.i.d. with prob.  $p$

- **So:**  $e_i = p \frac{k_i(k_i - 1)}{2}$

Each pair is connected with prob.  $p$

Number of distinct pairs of neighbors of node  $i$  of degree  $k_i$

- **Then:**  $C = \frac{p \cdot k_i(k_i - 1)}{k_i(k_i - 1)} = p = \frac{\bar{k}}{n-1} \approx \frac{\bar{k}}{n}$

Clustering coefficient of a random graph is small.

For a fixed avg. degree (that is  $p=1/n$ ),  $C$  decreases with the graph size  $n$ .

# Network Properties of $G_{np}$

**Degree distribution:**

$$P(k) = \binom{n-1}{k} p^k (1-p)^{n-1-k}$$

**Clustering coefficient:**

$$C = p = \bar{k}/n$$

**Path length:**

*next!*



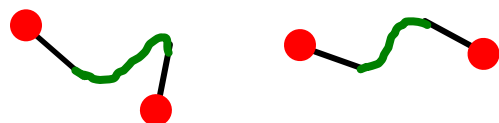
# Def: Random k-Regular Graphs

- To prove the diameter of a  $G_{np}$  we define few concepts

- **Define: Random k-Regular graph**

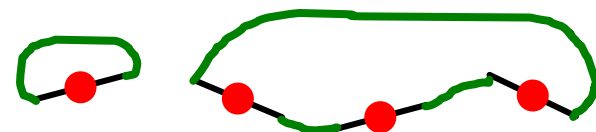
- Assume each node has  $k$  spokes (half-edges)

- $k=1$ :



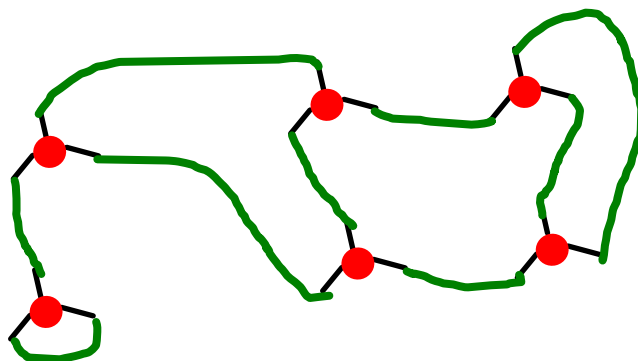
Graph is a set of pairs

- $k=2$ :



Graph is a set of cycles

- $k=3$ :



Arbitrarily complicated graphs

- Randomly pair them up!

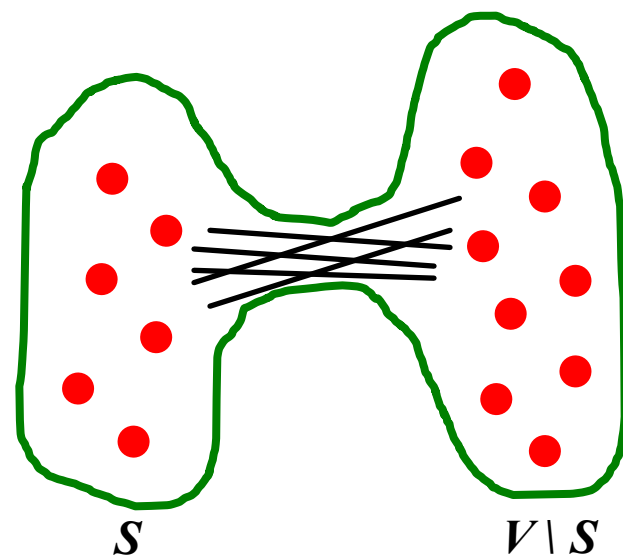
# Def: Random k-Regular Graphs

- We need to define two concepts
- 1) Define: Random k-Regular graph
  - Assume each node has  $k$  spokes (half-edges)
  - Randomly pair them up!
- 2) Define: Expansion

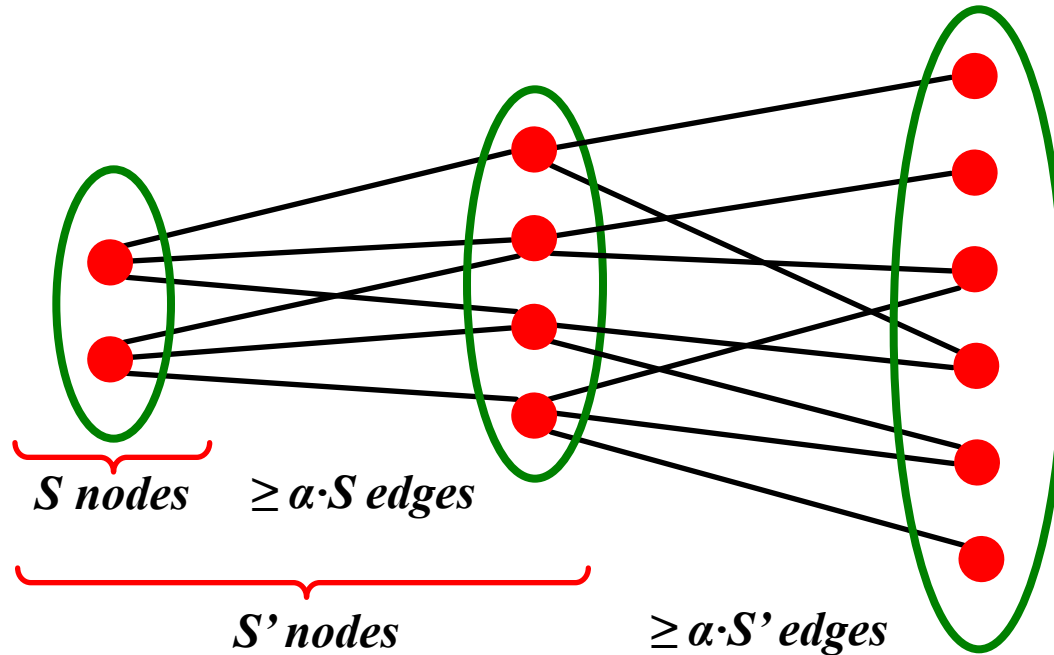
- Graph  $G(V, E)$  has **expansion  $\alpha$** :  
if  $\forall S \subseteq V$ : #edges leaving  $S$   
 $\geq \alpha \cdot \min(|S|, |V \setminus S|)$

- **Or equivalently:**

$$\alpha = \min_{S \subseteq V} \frac{\# \text{edges leaving } S}{\min(|S|, |V \setminus S|)}$$



# Expansion: Intuition



$$\alpha = \min_{S \subseteq V} \frac{\# \text{edges leaving } S}{\min(|S|, |V \setminus S|)}$$

(A big) graph with “good” expansion

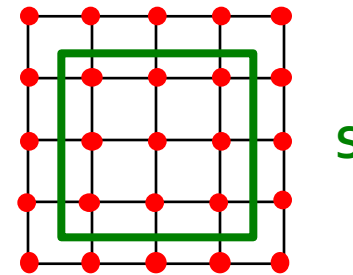
# Expansion: $k$ -Regular Graphs

$$\alpha = \min_{S \subseteq V} \frac{\# \text{edges leaving } S}{\min(|S|, |V \setminus S|)}$$

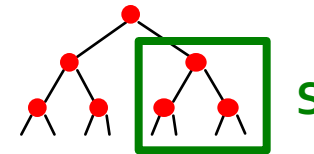
- **$k$ -regular graph** (every node has degree  $k$ ):
  - Expansion is at most  $k$  (when  $S$  is a single node)
- Is there a graph on  $n$  nodes ( $n \rightarrow \infty$ ), of fixed max deg.  $k$ , so that expansion  $\alpha$  remains const?

## Examples:

- **$n \times n$  grid:**  $k=4$ :  $\alpha = 2n/(n^2/4) \rightarrow 0$   
( $S = n/2 \times n/2$  square in the center)



- **Complete binary tree:**  
 $\alpha \rightarrow 0$  for  $|S| = (n/2) - 1$



- **Fact:** For a random **3-regular graph** on  $n$  nodes, there is some const  $\alpha$  ( $\alpha > 0$ , independent of  $n$ ) such that w.h.p. the expansion of the graph is  $\geq \alpha$  (In fact,  $\alpha = d/2$  as  $d \rightarrow \infty$ )

# Diameter of 3-Regular Rnd. Graph

- **Fact:** In a graph on  $n$  nodes with expansion  $\alpha$ , for all pairs of nodes  $s$  and  $t$  there is a path of  $O((\log n) / \alpha)$  edges connecting them.

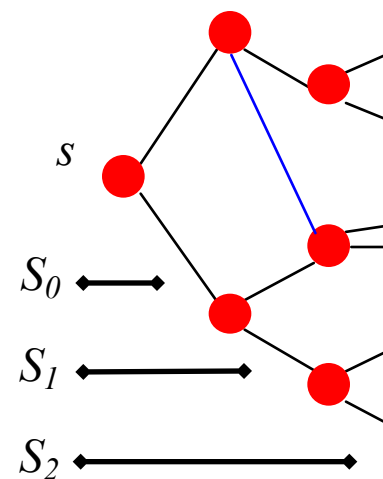
- **Proof:**

- Proof strategy:

- We want to show that from any node  $s$  there is a path of length  $O((\log n)/\alpha)$  to any other node  $t$

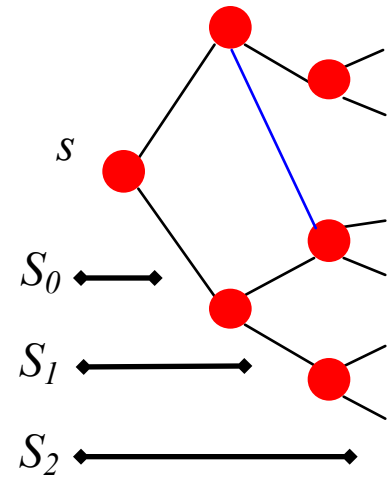
- Let  $S_j$  be a set of all nodes found within  $j$  steps of BFS from  $s$ .

- **How does  $S_j$  increase as a function of  $j$ ?**



# Diameter of 3-Regular Rnd. Graph

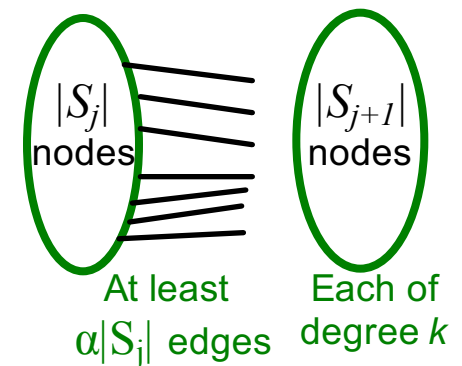
- Proof (continued):
  - Let  $S_j$  be a set of all nodes found within  $j$  steps of BFS from  $s$ .
  - We want to relate  $S_j$  and  $S_{j+1}$



$$|S_{j+1}| \geq |S_j| + \frac{\overbrace{\alpha |S_j|}^{\text{Expansion}}}{\underbrace{k}_{\text{At most } k \text{ edges "collide" at a node}}} =$$

$$|S_{j+1}| \geq |S_j| \left( 1 + \frac{\alpha}{k} \right) = S_0 \left( 1 + \frac{\alpha}{k} \right)^{j+1}$$

where  $S_0 = 1$



# Diameter of 3-Regular Rnd. Graph

## ■ Proof (continued):

■ In how many steps of BFS do we reach  $>n/2$  nodes?

■ Need  $j$  so that:  $S_j = \left(1 + \frac{\alpha}{k}\right)^j \geq \frac{n}{2}$

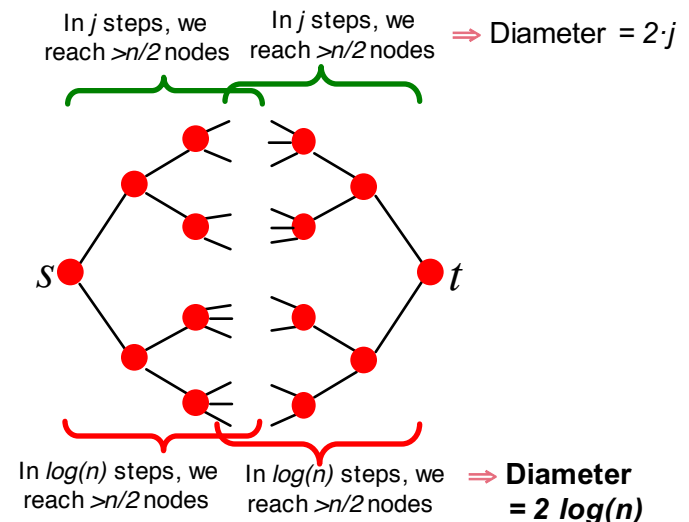
■ Let's set:  $j = \frac{k \log_2 n}{\alpha}$

■ Then:

$$\left(1 + \frac{\alpha}{k}\right)^{\frac{k \log_2 n}{\alpha}} \geq 2^{\log_2 n} = n > \frac{n}{2}$$

■ In  $2k/\alpha \cdot \log n$  steps  $|S_j|$  grows to  $\Theta(n)$ .  
So, the diameter of  $G$  is  $O(\log(n)/\alpha)$

$$e = \lim_{x \rightarrow \infty} \left(1 + \frac{1}{x}\right)^x$$



**Claim:**

$$\left(1 + \frac{\alpha}{k}\right)^{\frac{k \log_2 n}{\alpha}} \geq 2^{\log_2 n}$$

Remember  $n > 0, \alpha \leq k$  then:

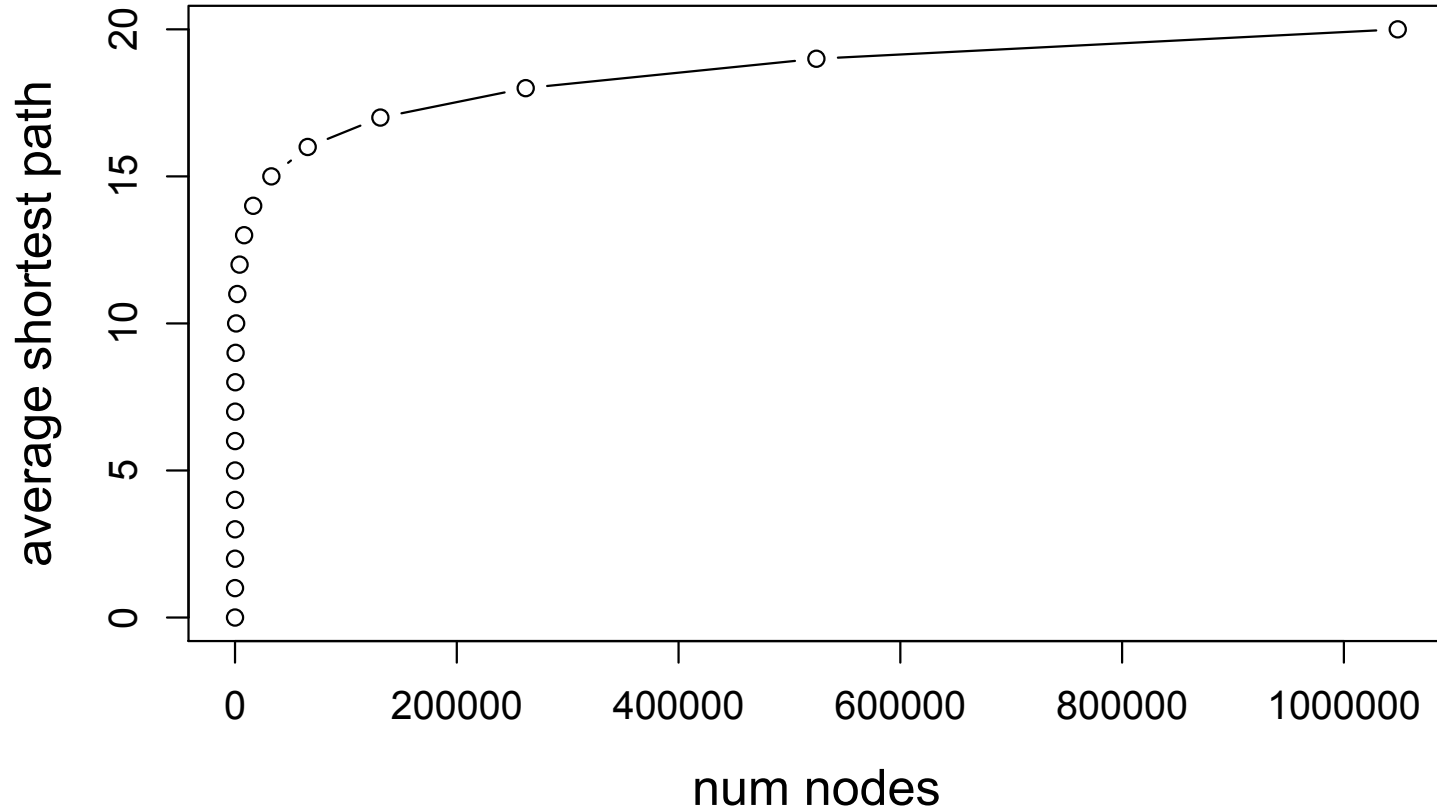
if  $\alpha = k : (1+1)^{\log_2 n} = 2^{\log_2 n}$

if  $\alpha \rightarrow 0$  then  $\frac{k}{\alpha} = x \rightarrow \infty :$

and  $\left(1 + \frac{1}{x}\right)^{x \log_2 n} = e^{\log_2 n} > 2^{\log_2 n}$

# Erdős-Renyi avg. shortest path

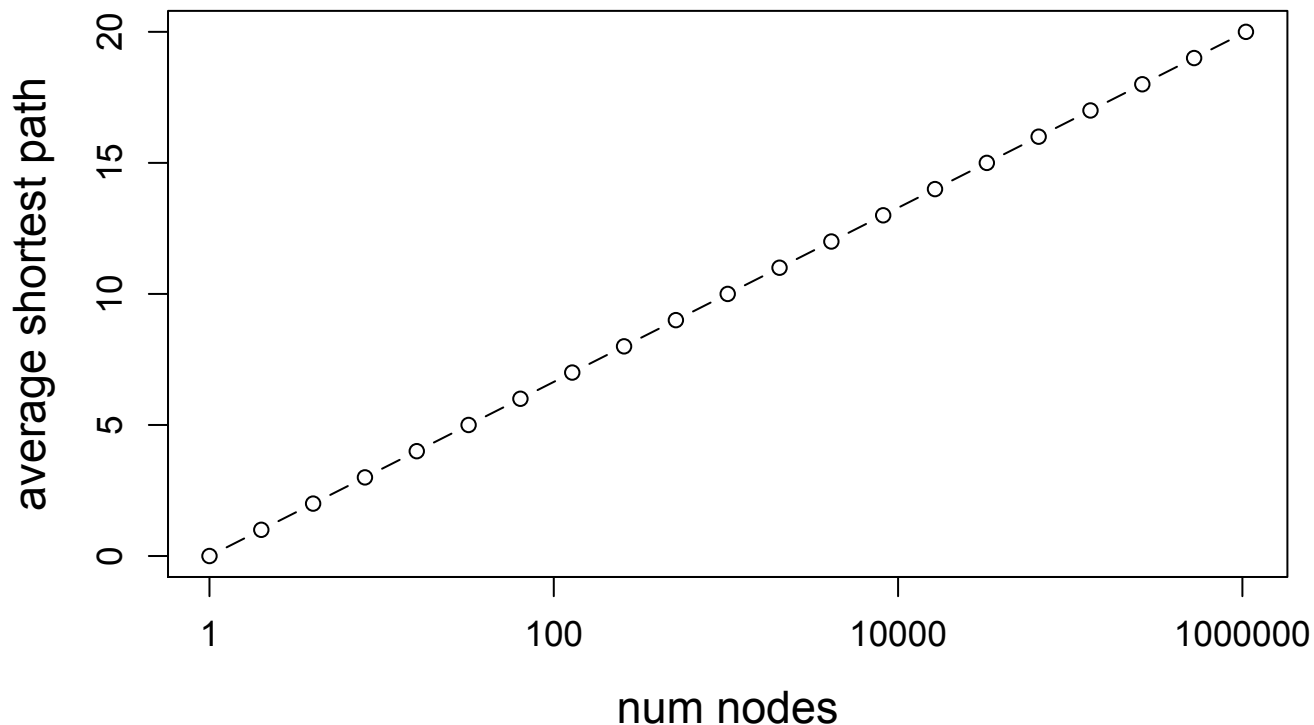
- Erdős-Renyi networks can grow to be very large but nodes will be just a few hops apart





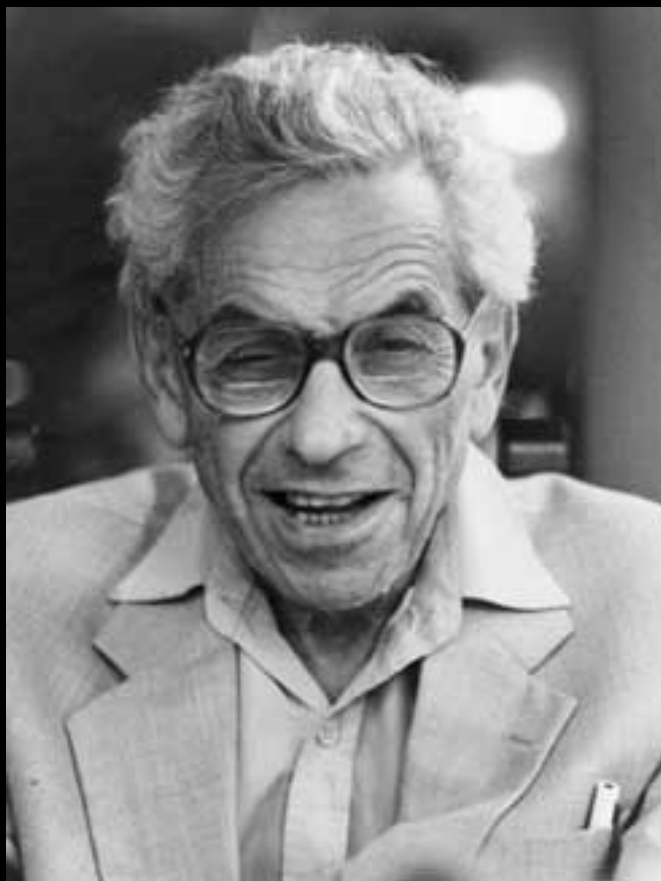
# Erdős-Renyi avg. shortest path

- Erdős-Renyi networks can grow to be very large but nodes will be just a few hops apart



# Network Properties of $G_{np}$

<b>Degree distribution:</b>	$P(k) = \binom{n-1}{k} p^k (1-p)^{n-1-k}$
<b>Path length:</b>	$O(\log n)$
<b>Clustering coefficient:</b>	$C = p = \bar{k} / n$



Paul Erdős

$G_{np}$  is so cool!

Let's also look at the connectivity

# Back to Node Degrees of $G_{np}$

Extra

$$e = \lim_{x \rightarrow \infty} \left(1 + \frac{1}{x}\right)^x$$

- Remember, expected degree:  $E[X_v] = (n - 1)p$
- To have const. degree we want  $E[X_v]$  be independent of  $n$ : So let:  $p = k/(n-1)$
- **Observation:** If we build random graph  $G_{np}$  with  $p = k/(n-1)$  we have many isolated nodes
- **Why?**

$$P[v \text{ has degree } 0] = (1 - p)^{n-1} = \left(1 - \frac{k}{n-1}\right)^{n-1} \xrightarrow{n \rightarrow \infty} e^{-k}$$

Why?

$$\lim_{n \rightarrow \infty} \left(1 - \frac{k}{n-1}\right)^{n-1} = \left(1 - \frac{1}{x}\right)^{x \cdot k} = \left[ \underbrace{\lim_{x \rightarrow \infty} \left(1 - \frac{1}{x}\right)^{-x}}_e \right]^{-k} = e^{-k}$$

Use substitution  $\frac{1}{x} = \frac{k}{n-1}$

In other words: In the limit of  $n \rightarrow \infty$  Poisson distribution is a good approximation of a Binomial distribution and we computed  $P(x=0)$  for the Poisson PMF.

# No Isolated Nodes

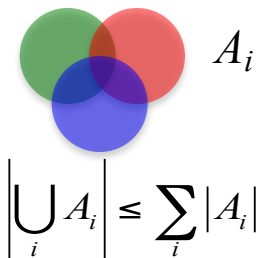
Extra

- How big do we have to make  $p$  before we are likely to have no isolated nodes?
- We know:  $P[\nu \text{ has degree } 0] = e^{-k}$
- **Event we are asking about is:**
  - $I$  = some node is isolated
  - $I = \bigcup_{\nu \in N} I_\nu$  where  $I_\nu$  is the event that  $\nu$  is isolated

- **We have:**

$$P(I) = P\left(\bigcup_{\nu \in N} I_\nu\right) \leq \sum_{\nu \in N} P(I_\nu) = ne^{-k}$$

Union bound



# No Isolated Nodes

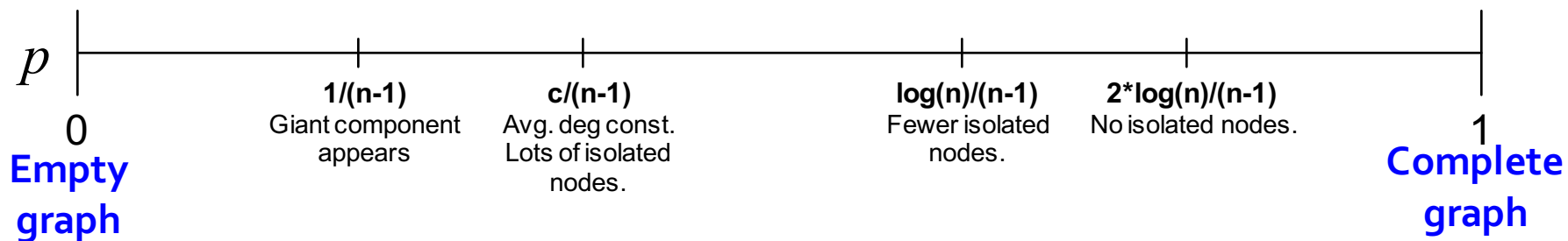
Extra

- We just learned:  $P(I) \leq n e^{-k}$
- Let's try:
  - $k = \ln n$  then:  $n e^{-k} = n e^{-\ln n} = n \cdot 1/n = 1$
  - $k = 2 \ln n$  then:  $n e^{-2 \ln n} = n \cdot 1/n^2 = 1/n$
- So if:
  - $k = \ln n$  then:  $P(I) \leq 1$
  - $k = 2 \ln n$  then:  $P(I) \leq 1/n \rightarrow 0$  as  $n \rightarrow \infty$   
So, for  $p=2\ln(n)$  we get no isolated nodes  
(as  $n \rightarrow \infty$ )

# “Evolution” of a Random Graph

Extra

- Graph structure of  $G_{np}$  as  $p$  changes:



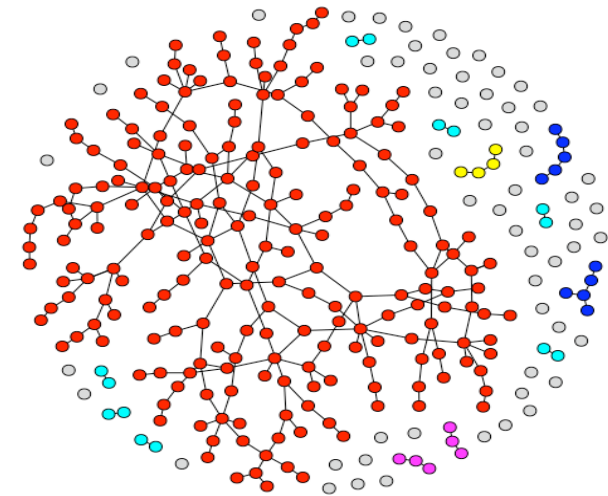
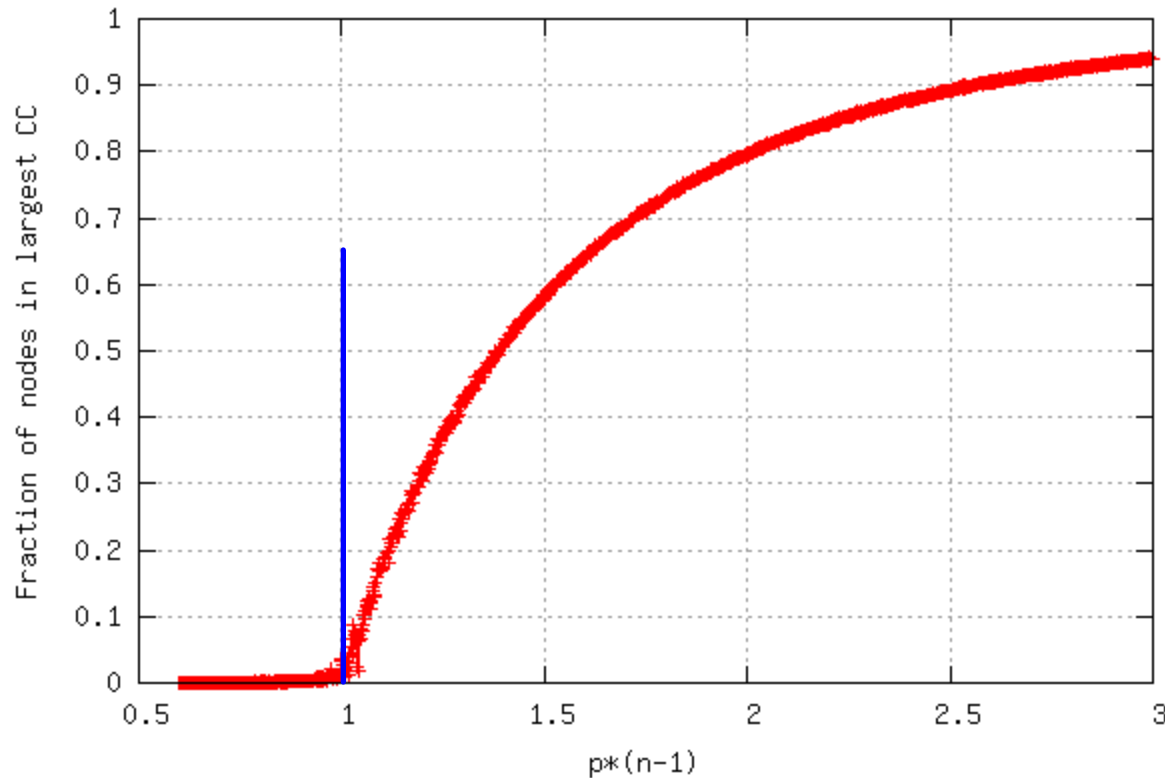
- Emergence of a Giant Component:

avg. degree  $k=2E/n$  or  $p=k/(n-1)$

- $k=1-\varepsilon$ : all components are of size  $\Omega(\log n)$
- $k=1+\varepsilon$ : 1 component of size  $\Omega(n)$ , others have size  $\Omega(\log n)$

# $G_{np}$ Simulation Experiment

Extra



Fraction of nodes in the largest component

- $G_{np}$ ,  $n=100,000$ ,  $k=p(n-1) = 0.5 \dots 3$



**DIRECT FROM  
★ RINGSIDE! ★  
THE FIGHT EVERYONE WANTS TO SEE...**

**MSN  
BOMBER**

**VS**

**Gnp**

**ROCKER**

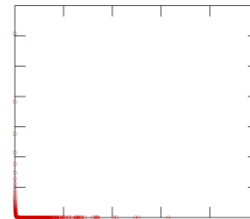
**ROCK'EM  
SOCK'EM  
ROBOTS™**

★ ★ ★ **MAIN EVENT** ★ ★ ★

# Back to MSN vs. $G_{np}$

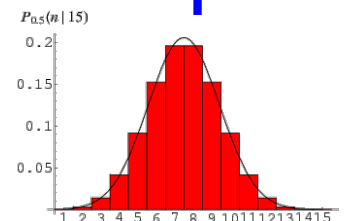
**Degree distribution:**

**MSN**



**$G_{np}$**

$n=180M$



**Path length:**

**6.6**

$O(\log n)$



$h \approx 8.2$

**Clustering coefficient:**  $0.11$

$\bar{k} / n$



$C \approx 8 \cdot 10^{-8}$

**Connected component:**  $99\%$

GCC exists  
when  $\bar{k} > 1$ .



$\bar{k} \approx 14.$

# Real Networks vs. $G_{np}$

- **Are real networks like random graphs?**
  - Average path length: 😊
  - Giant connected component: 😊
  - Clustering Coefficient: 😞
  - Degree Distribution: 😞
- **Problems with the random network model:**
  - Degree distribution differs from that of real networks
  - Giant component in most real networks does NOT emerge through a phase transition
  - No “local” structure – clustering coefficient is too low
- **Most important: Are real networks random?**
  - The answer is simply: **NO!**

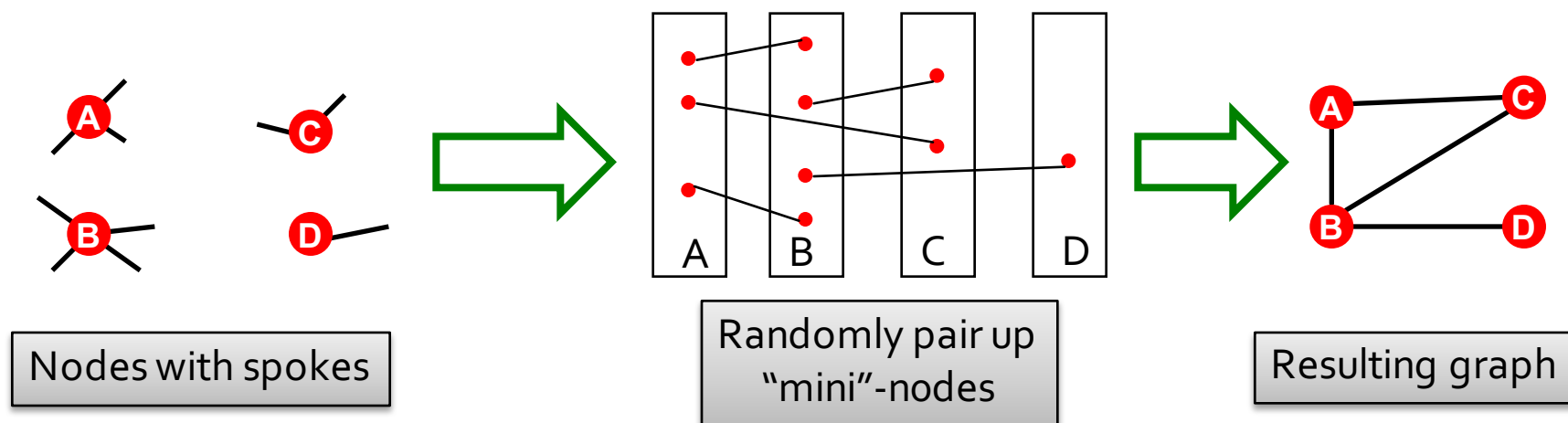
# Real Networks vs. $G_{np}$

- **If  $G_{np}$  is wrong, why did we spend time on it?**
  - It is the reference model for the rest of the class
  - It will help us calculate many quantities, that can then be compared to the real data
  - It will help us understand to what degree is a particular property the result of some random process

**So, while  $G_{np}$  is WRONG, it will turn out to be extremely USEFUL!**

# Intermezzo: Configuration Model

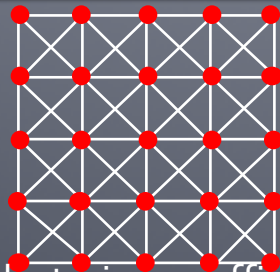
- **Goal:** Generate a random graph with a given degree sequence  $k_1, k_2, \dots, k_N$
- **Configuration model:**



- **Useful as a "null" model of networks**
  - We can compare the real network  $G$  and a "random"  $G'$  which has the same degree sequence as  $G$

# The Small-World Model

Can we have high clustering while also having short paths?



High clustering coefficient,  
High diameter

Vs.

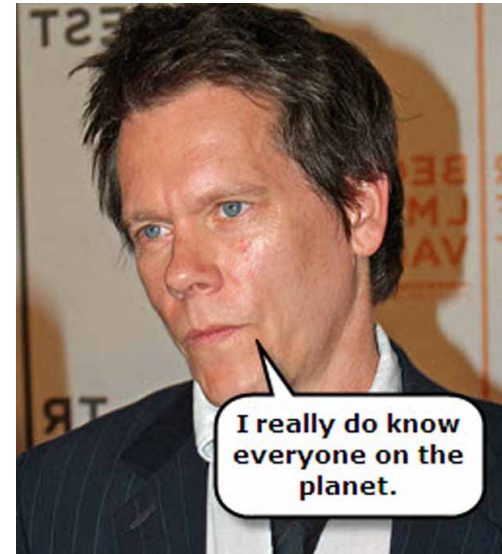


Low clustering coefficient  
Low diameter

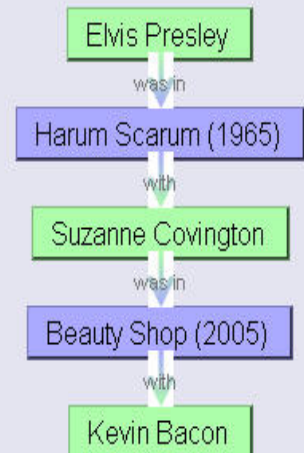
# Six Degrees of Kevin Bacon

## Origins of a small-world idea:

- **The Bacon number:**
  - Create a network of Hollywood actors
  - Connect two actors if they co-appeared in the movie
  - **Bacon number:** number of steps to Kevin Bacon
- As of Dec 2007, the highest (finite) Bacon number reported is 8
- Only approx. 12% of all actors cannot be linked to Bacon

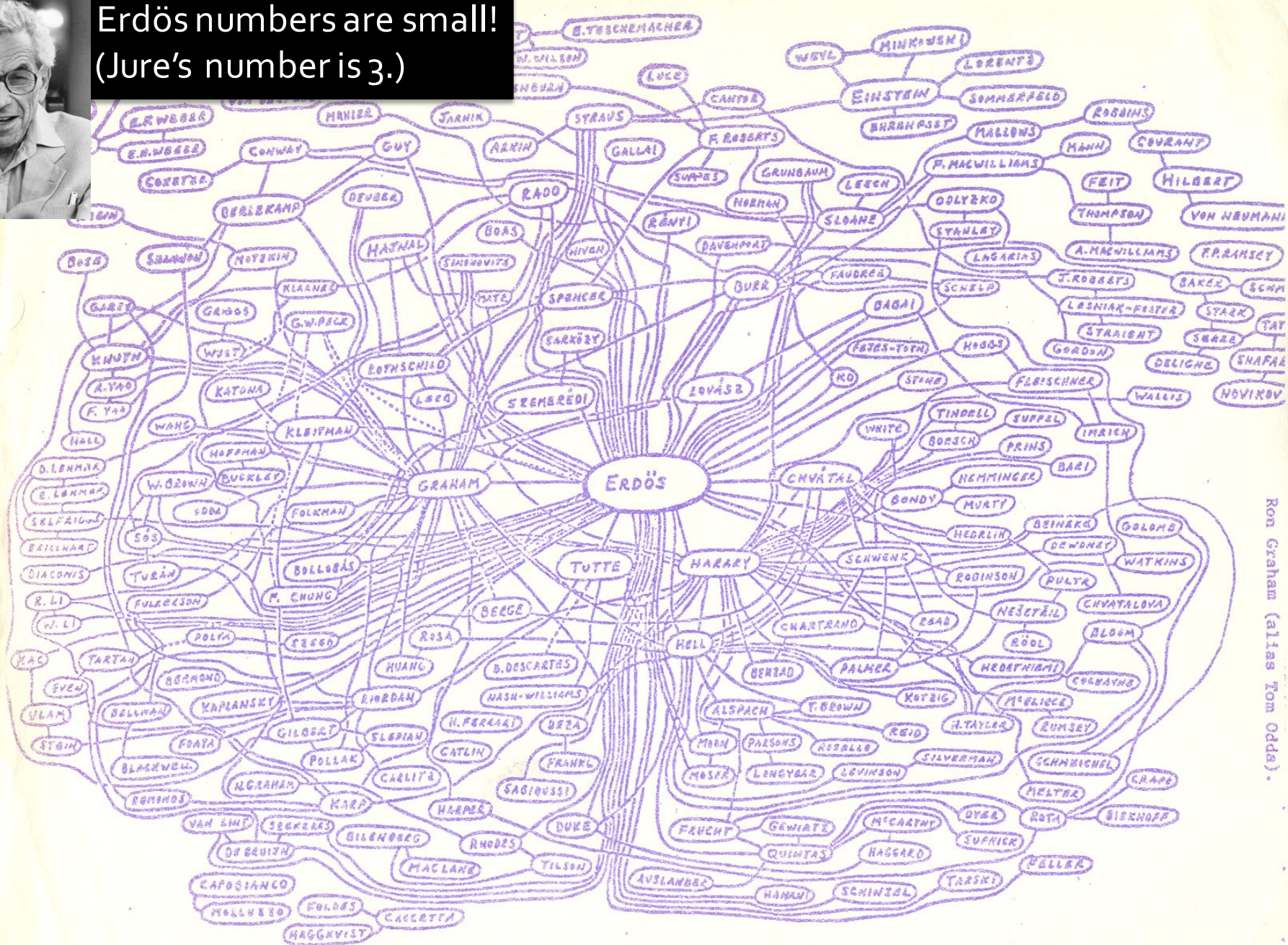


Elvis Presley has a Bacon number of 2.





Erdős numbers are small!  
(Jure's number is 3.)



Ron Graham (alias Tom Oda).

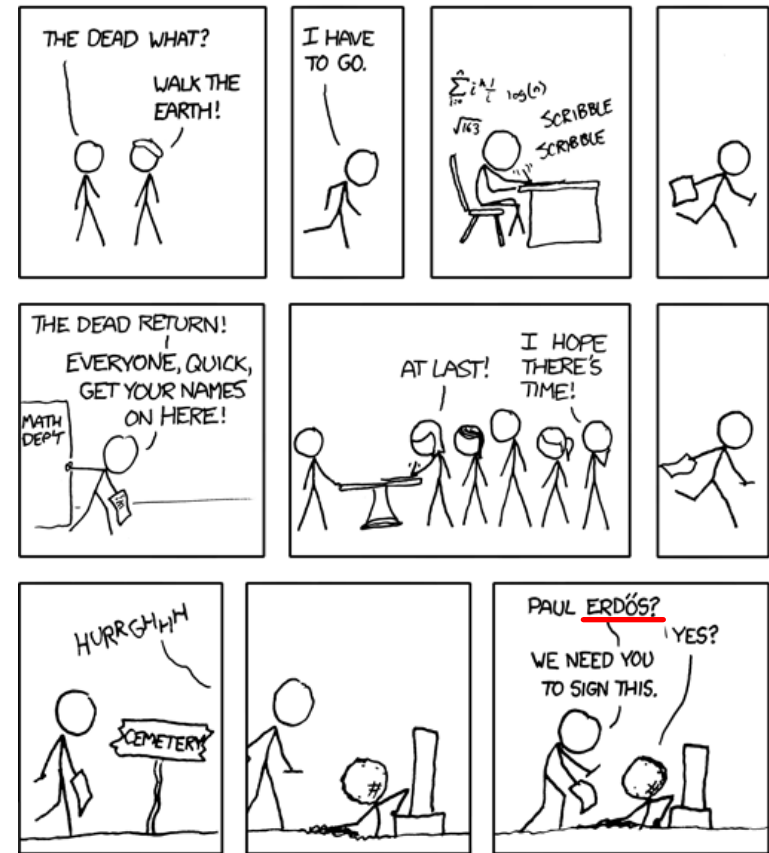


Figure 1 To appear in Topics in Graph Theory (P. Harary, ed.) New York Academy of Sciences (1979).

Find out your Erdos number: <http://www.ams.org/mathscinet/collaborationDistance.html>

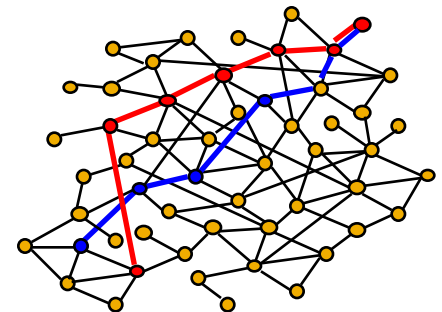


# Time for a joke (via XKCD): What do you do when dead start walking the earth?



# The Small-World Experiment

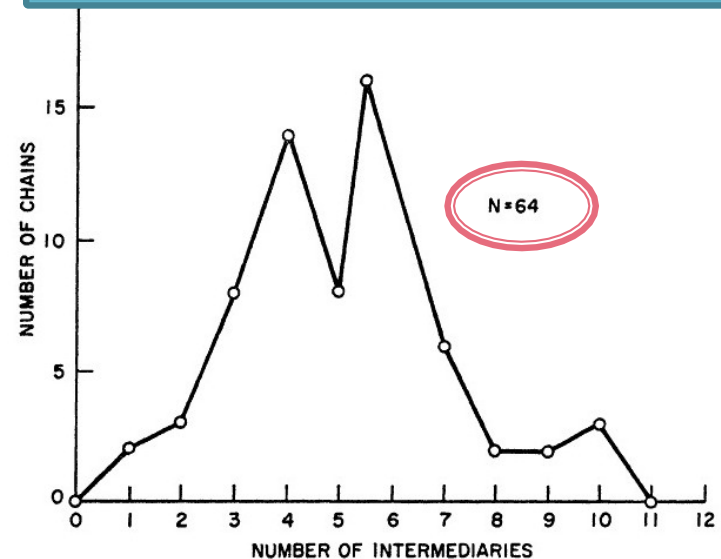
- **What is the typical shortest path length between any two people?**
  - **Experiment on the global friendship network**
    - Can't measure, need to probe explicitly
- **Small-world experiment** [Milgram '67]
  - Picked 300 people in Omaha, Nebraska and Wichita, Kansas
  - Ask them to get a letter to a stock-broker in Boston by passing it through friends
- **How many steps did it take?**



# The Small-World Experiment

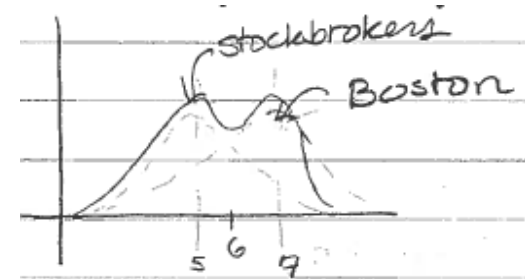
- **64 chains completed:**  
(i.e., 64 letters reached the target)
  - It took 6.2 steps on the average, thus  
“6 degrees of separation”
- **Further observations:**
  - People who owned stock had shorter paths to the stockbroker than random people: 5.4 vs. 6.7
  - People from the Boston area have even closer paths: 4.4

Milgram's small world experiment



# Milgram: Further Observations

- **Boston vs. occupation networks:**
- **Criticism:**



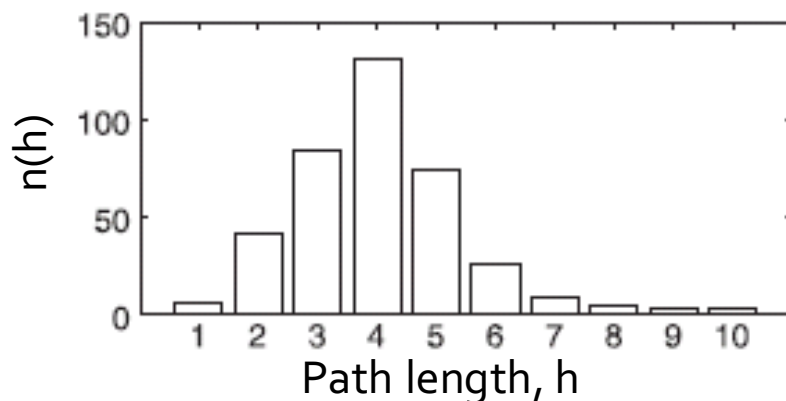
- **Funneling:**

- 31 of 64 chains passed through 1 of 3 people as their final step → **Not all links/nodes are equal**
- Starting points and the target were non-random
- There are not many samples (only 64)
- People refused to participate (25% for Milgram)
  - Not all searches finished (only 64 out of 300)
- **Some sort of social search:** People in the experiment follow some strategy instead of forwarding the letter to everyone. **They are not finding the shortest path!**
- People might have used extra information resources

# Columbia Small-World Study

Extra

- In 2003 Dodds, Muhamad and Watts performed the experiment using e-mail:
  - 18 targets of various backgrounds
  - 24,000 first steps (~1,500 per target)
  - 65% dropout per step
  - 384 chains completed (1.5%)



**Avg. chain length = 4.01**

**Problem:** People stop participating

**Correction factor:**  $n^*(h) = \frac{n(h)}{\prod_{i=0}^{h-1} (1 - r_i)}$

$r_i$  .... drop-out rate at hop  $i$

# Small-World in Email Study

Extra

- **After the correction:**

- Typical path length  $h = 7$

- **Some not well understood phenomena in social networks:**

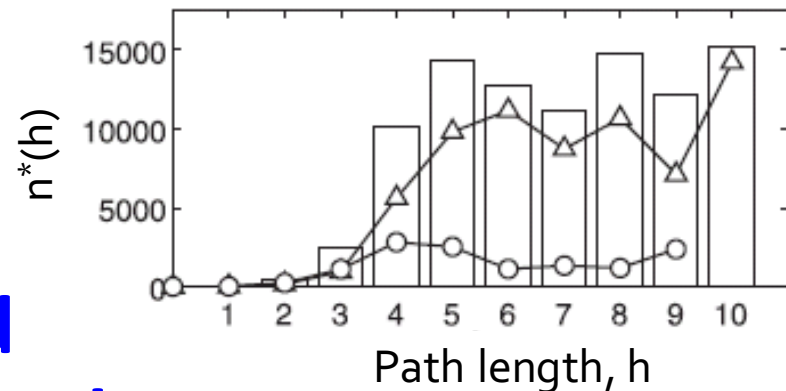
- **Funneling effect:** Some target's friends are more likely to be the final step

- Conjecture: High reputation/authority

- **Effects of target's characteristics:**

Structurally why are high-status target easier to find

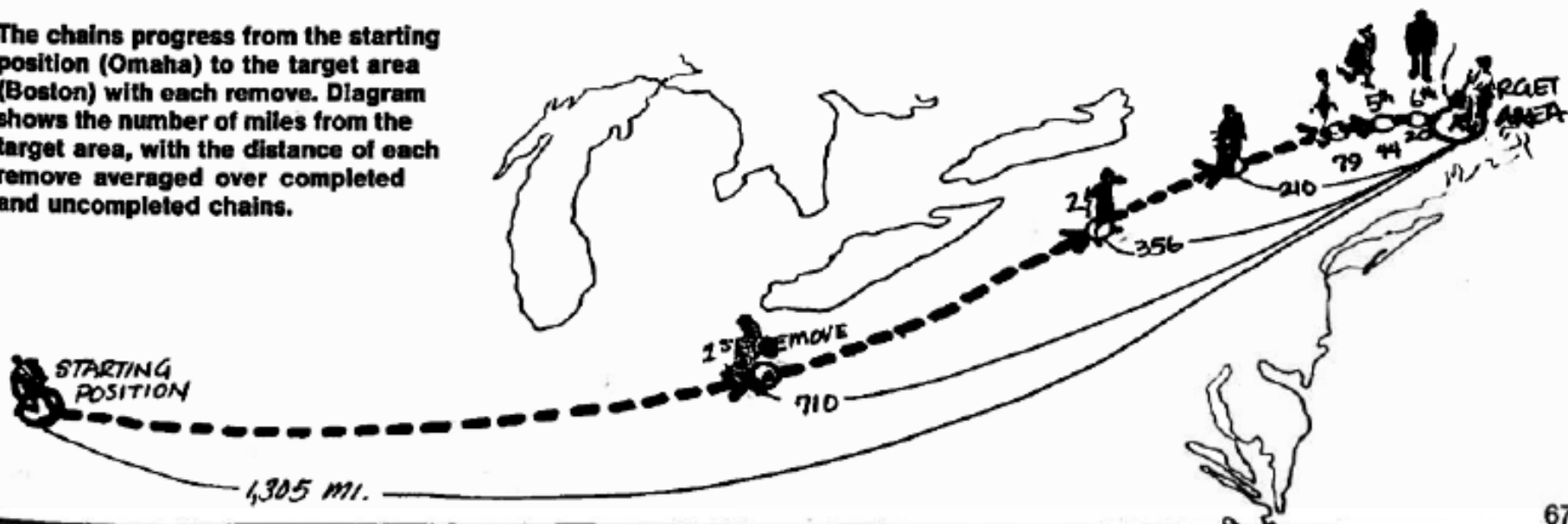
- Conjecture: Core-periphery network structure



# Two Questions

- (Today) What is the structure of a social network?
- (Next class) What kind of mechanisms do people use to route and find the target?

The chains progress from the starting position (Omaha) to the target area (Boston) with each remove. Diagram shows the number of miles from the target area, with the distance of each remove averaged over completed and uncompleted chains.



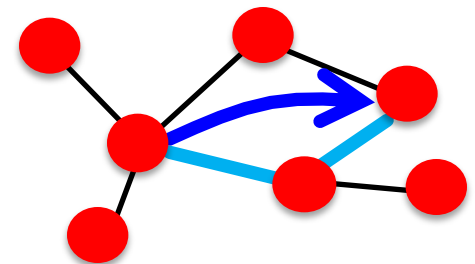
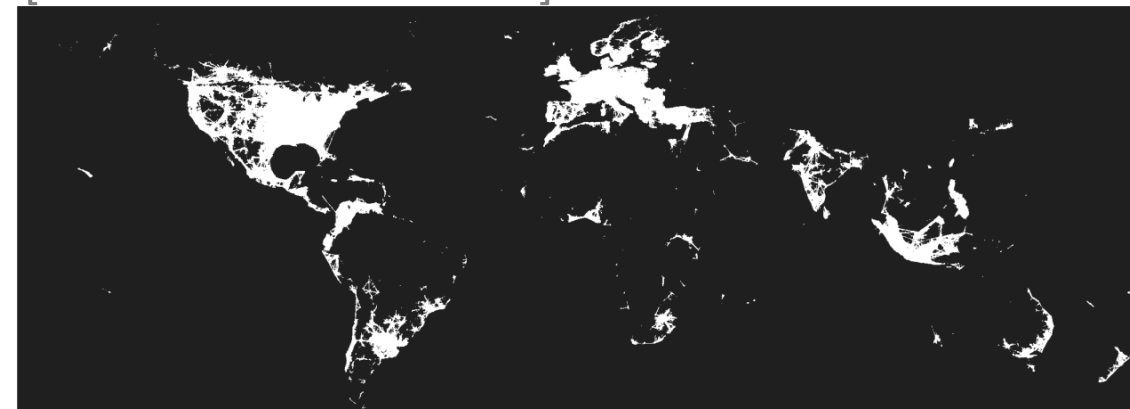
# 6-Degrees: Should We Be Surprised?

- Assume each human is connected to 100 other people

**Then:**

- Step 1: reach 100 people
  - Step 2: reach  $100 * 100 = 10,000$  people
  - Step 3: reach  $100 * 100 * 100 = 1,000,000$  people
  - Step 4: reach  $100 * 100 * 100 * 100 = 100\text{M}$  people
  - In 5 steps we can reach 10 billion people
- **What's wrong here?**
- **92% of new FB friendships are to a friend-of-a-friend**

[Backstrom-Leskovec '11]





# Clustering Implies Edge Locality

- MSN network has 7 orders of magnitude larger clustering than the corresponding  $G_{np}$ !
- Other examples:

Actor Collaborations (IMDB):  $N = 225,226$  nodes, avg. degree  $\bar{k} = 61$

Electrical power grid:  $N = 4,941$  nodes,  $\bar{k} = 2.67$

Network of neurons:  $N = 282$  nodes,  $\bar{k} = 14$

Network	$h_{\text{actual}}$	$h_{\text{random}}$	$C_{\text{actual}}$	$C_{\text{random}}$
Film actors	3.65	2.99	0.79	0.00027
Power Grid	18.70	12.40	0.080	0.005
C. elegans	2.65	2.25	0.28	0.05

$h$  ... Average shortest path length

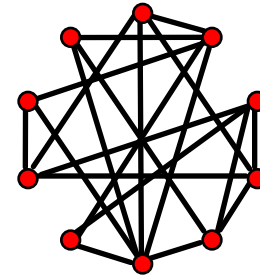
$C$  ... Average clustering coefficient

“actual” ... real network

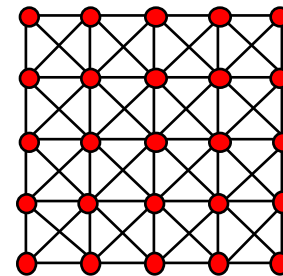
“random” ... random graph with same avg. degree

# The “Controversy”

- **Consequence of expansion:**
  - **Short paths:  $O(\log n)$** 
    - This is “best” we can do if we have a constant degree
  - But clustering is low!
- **But networks have “local” structure:**
  - **Triadic closure:**  
Friend of a friend is my friend
  - High clustering but diameter is also high
- **How can we have both?**



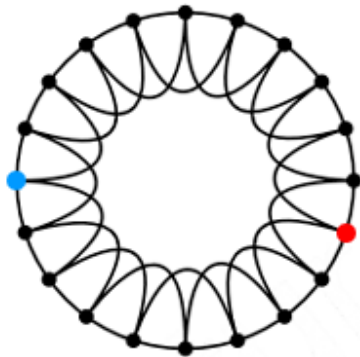
Low diameter  
Low clustering coefficient



High clustering coefficient  
High diameter

# Small-World: How?

- Could a network with high clustering be at the same time a small world?
  - How can we at the same time have high clustering and small diameter?



High clustering  
High diameter



Low clustering  
Low diameter

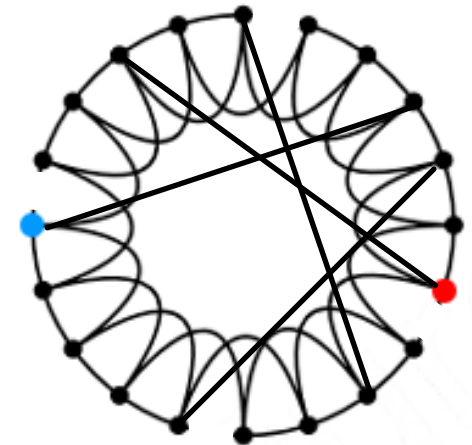
- Clustering implies edge “locality”
- Randomness enables “shortcuts”

# Solution: The Small-World Model

## Small-world Model [Watts-Strogatz '98]

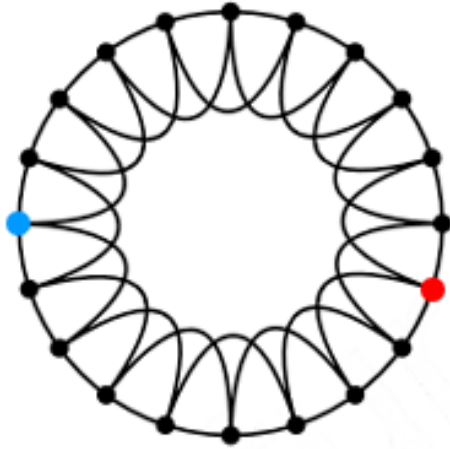
Two components to the model:

- **(1) Start with a low-dimensional regular lattice**
  - (In our case we using a ring as a lattice)
  - Has high clustering coefficient
- **Now introduce randomness (“shortcuts”)**
- **(2) Rewire:**
  - Add/remove edges to create shortcuts to join remote parts of the lattice
  - For each edge with prob.  $p$  move the other end to a random node

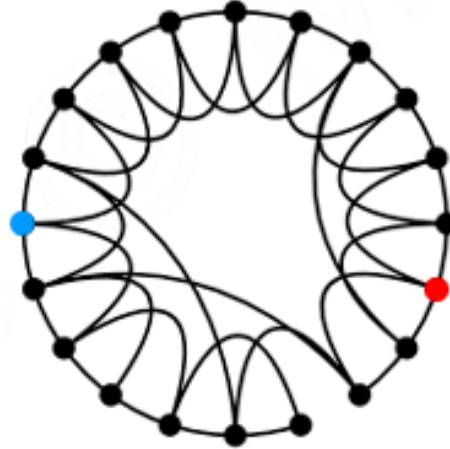


# The Small-World Model

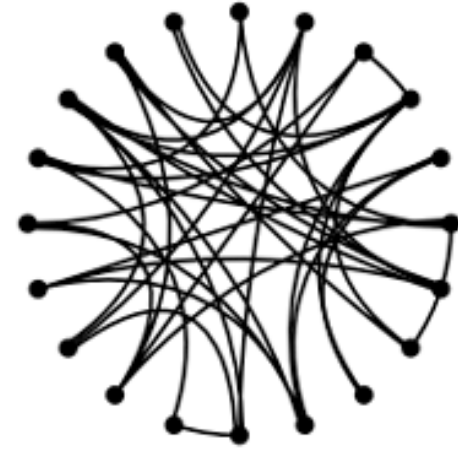
REGULAR NETWORK



SMALL WORLD NETWORK



RANDOM NETWORK



P=0

High clustering  
High diameter

$$h = \frac{N}{2\bar{k}} \quad C = \frac{3}{4}$$

INCREASING RANDOMNESS

High clustering  
Low diameter

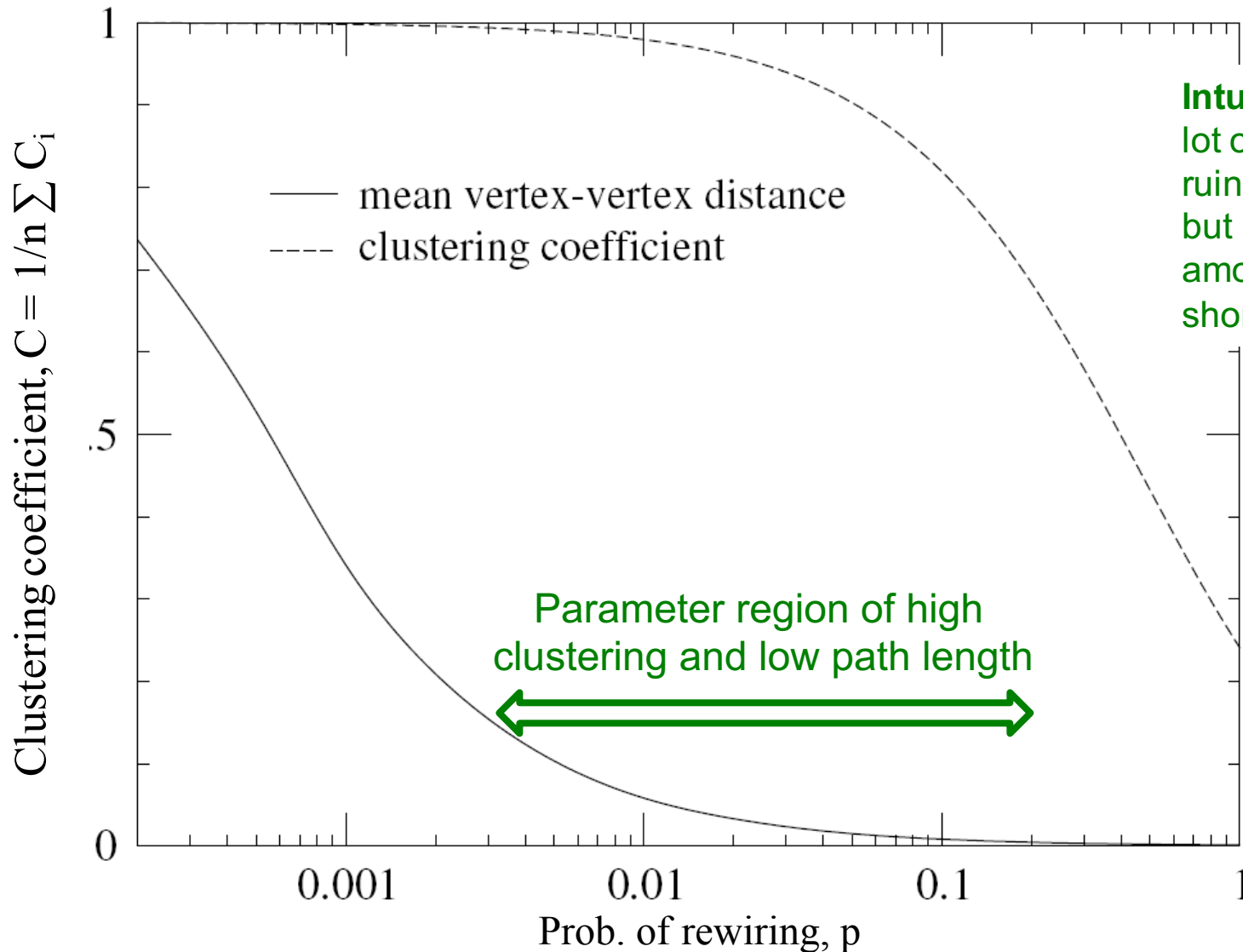
P=1

Low clustering  
Low diameter

$$h = \frac{\log N}{\log \alpha} \quad C = \frac{\bar{k}}{N}$$

Rewiring allows us to “interpolate” between  
a regular lattice and a random graph

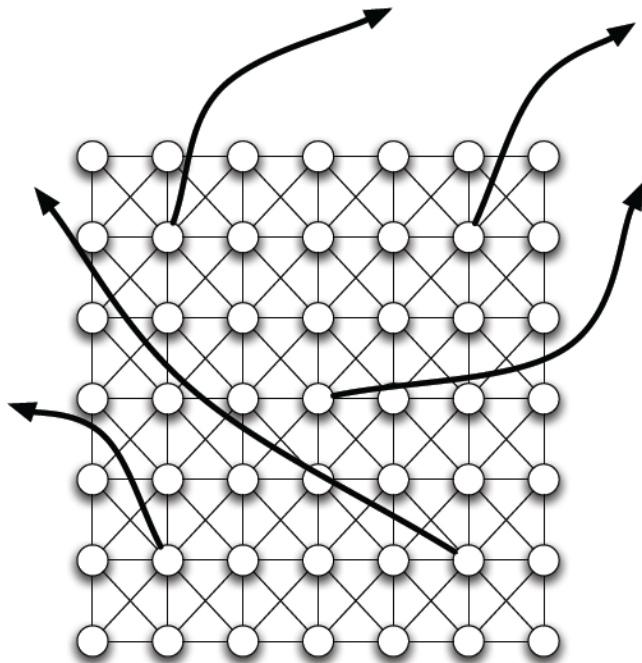
# The Small-World Model



**Intuition:** It takes a lot of randomness to ruin the clustering, but a very small amount to create shortcuts.

# Diameter of the Watts-Strogatz

- **Alternative formulation of the model:**
  - Start with a square grid
  - Each node has 1 random long-range edge
    - Each node has 1 spoke. Then randomly connect them.



$$C_i = \frac{2 \cdot e_i}{k_i(k_i - 1)} = \frac{2 \cdot 12}{9 \cdot 8} \geq 0.33$$

There are already 12 triangles in the grid and the long-range edge can only close more.

**What's the diameter?**

**It is  $O(\log(n))$**

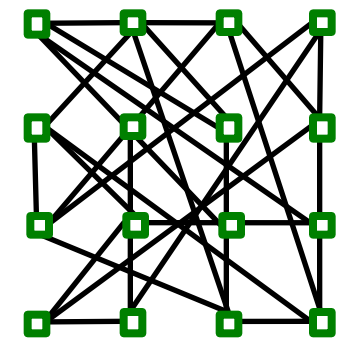
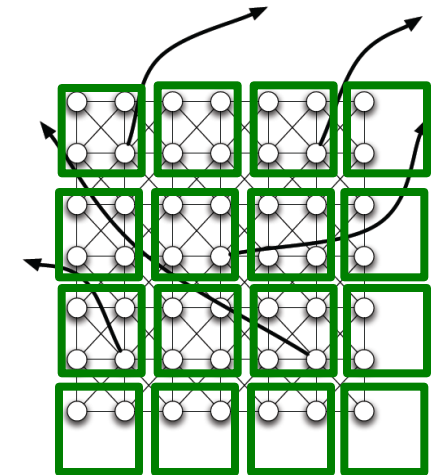
**Why?**

# Diameter of the Watts-Strogatz

## ■ Proof:

- Consider a graph where we contract  $2 \times 2$  **subgraphs** into supernodes
- Now we have 4 edges sticking out of each supernode
  - **4-regular random graph!**
- From Thm. we have short paths between super nodes
- We can turn this into a path in a real graph by adding at most 2 steps per long range edge (by having to traverse internal nodes)

⇒ **Diameter of the model is**  
 *$O(2 \log n)$*



**4-regular random graph**



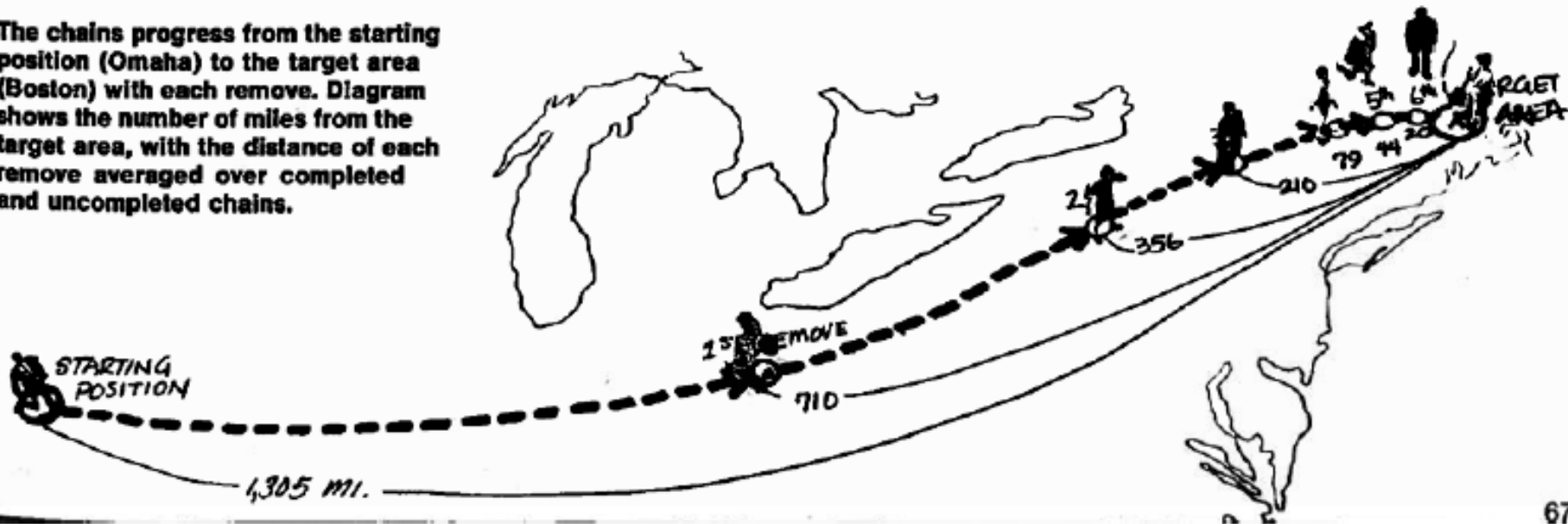
# Small-World: Summary

- **Could a network with high clustering be at the same time a small world?**
  - Yes! You don't need more than a few random links
- **The Watts Strogatz Model:**
  - Provides insight on the interplay between clustering and the small-world
  - Captures the structure of many realistic networks
  - Accounts for the high clustering of real networks
  - Does not lead to the correct degree distribution
  - Does not enable **navigation (next lecture)**

# How to Navigate a Network?

- What mechanisms do people use to navigate networks and find the target?

The chains progress from the starting position (Omaha) to the target area (Boston) with each remove. Diagram shows the number of miles from the target area, with the distance of each remove averaged over completed and uncompleted chains.

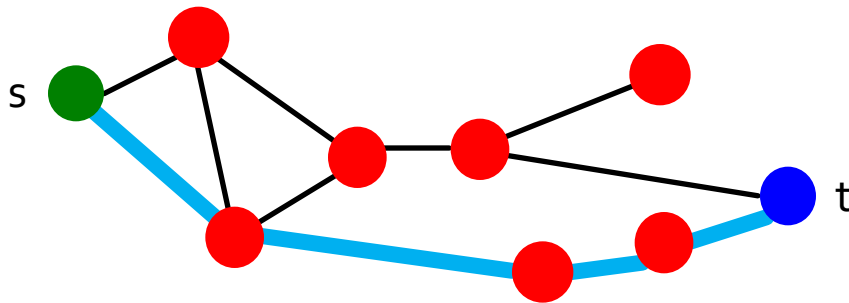


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# Decentralized Search

## The setting:

- $s$  only knows **locations** of its friends and location of the **target  $t$**
- $s$  does not know links of anyone else but itself
- **Geographic Navigation:**  $s$  “navigates” to a node geographically closest to  $t$
- **Search time  $T$ :** Number of steps to reach  $t$



# Overview of the Results

## Searchable

Search time T:

$$O((\log n)^\beta)$$

Kleinberg's model

$$O((\log n)^2)$$

## Not searchable

Search time T:

$$O(n^\alpha)$$

Watts-Strogatz

$$O(n^{\frac{2}{3}})$$

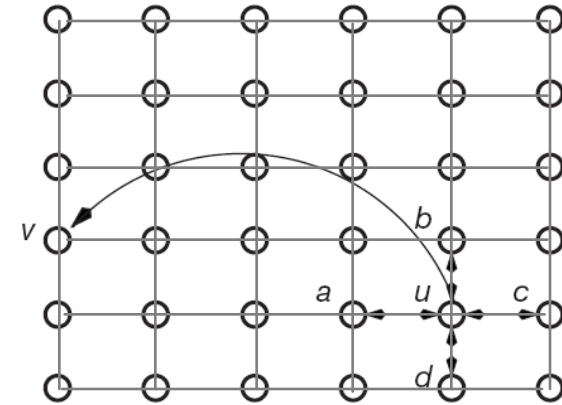
Erdős-Rényi

$$O(n)$$

**Note:** We know these graphs have diameter  $O(\log n)$ .  
So in Kleinberg's model search time is polynomial in  $\log n$ ,  
while in Watts-Strogatz it is exponential (in  $\log n$ ).

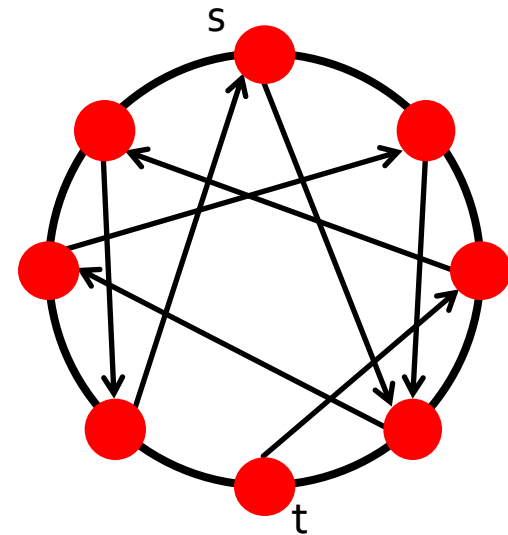
# Navigation in Watts-Strogatz

- **Model:** 2-dim grid where each node has 1 random edge
  - This is a small-world!
    - (Small-world = diameter  $O(\log n)$ )
- **Fact:** A decentralized search algorithm in Watts-Strogatz model needs  $n^{2/3}$  steps to reach  $t$  in expectation
  - **Note:** Even though paths of  $O(\log n)$  steps exist
- **Note:** All our calculations are asymptotic, i.e., we are interested in what happens as  $n \rightarrow \infty$



# Navigation in Watts-Strogatz

- Let's do the proof for 1-dimensional case
- Want to show Watts-Strogatz is NOT searchable
  - Bound the search time from below
- About the proof:
  - Setting:  $n$  nodes on a ring plus one random directed edge per node.
  - Search time is  $T \geq O(\sqrt{n})$ 
    - For  $d$ -dim. case:  $T \geq O(n^{d/(d+1)})$
  - Proof strategy: Principle of deferred decision
    - Doesn't matter when a random decision is made if you haven't seen it yet
    - Assume random long range links are only created once you get to them

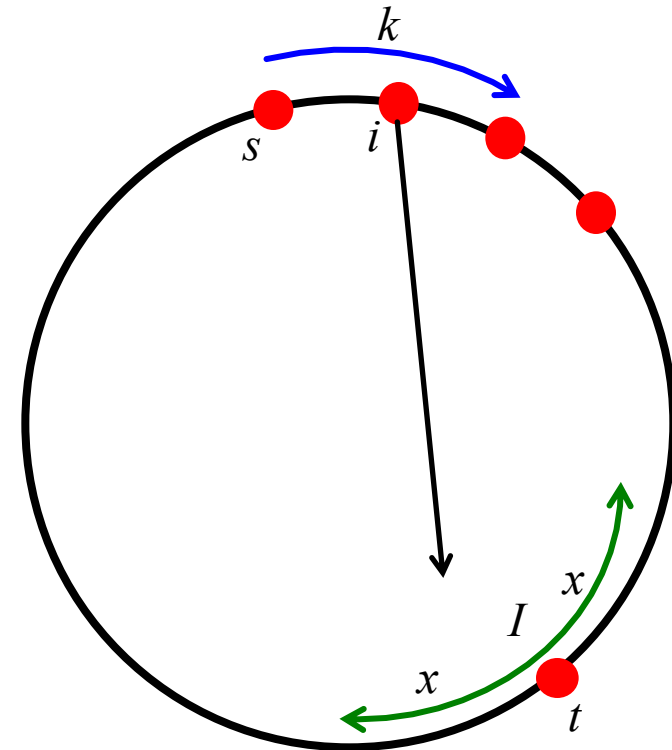


# Proof: Search time is $\geq O(n^{1/2})$

- **Claim:**

- Expected search time is  $\geq \frac{1}{4} \sqrt{n}$

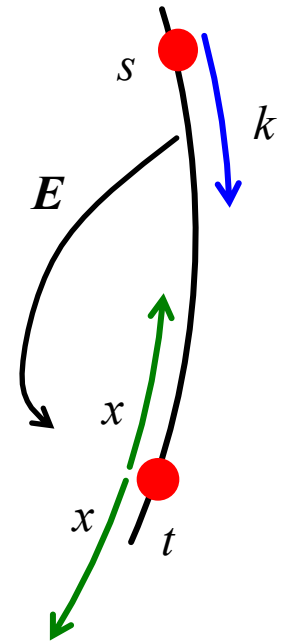
- **Let:**  $E_i$  = event that long link out of node  $i$  points to some node in interval  $I$  of width  $2 \cdot x$  nodes (for some  $x$ ) around target  $t$



- **Then:**  $P(E_i) = \frac{2x}{n-1} \approx \frac{2x}{n}$  (in the limit of large  $n$ )  
(haven't seen node  $i$  yet, but can assume random edge generation)

# Proof: Search time is $\geq O(n^{1/2})$

- $E$  = event that any of the first  $k$  nodes search algorithm visits has a link to  $I$
- **Then:**  $P(E) = P\left(\bigcup_i^k E_i\right) \leq \sum_i^k P(E_i) = k \frac{2x}{n}$
- **Let's choose**  $k = x = \frac{1}{2} \sqrt{n}$



Then:

$$P(E) \leq 2 \frac{\left(\frac{1}{2} \sqrt{n}\right)^2}{n} = \frac{1}{2}$$

**Note:** Our alg. is deterministic and will choose to travel via a long- or short-range links using some deterministic rule.

The principle of deferred decision tells us that it does not really matter how we reached node  $i$ .

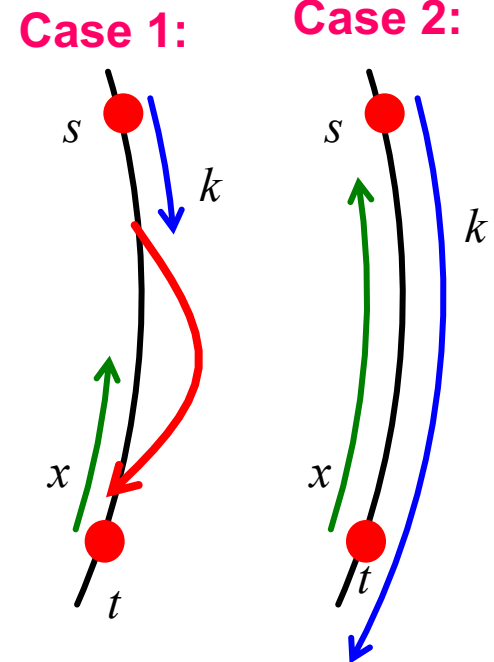
Its prob. of linking to interval  $I$  is:  $2x/n$ .



# Proof: Search time is $\geq O(n^{1/2})$

$$P(E) = P(\text{in } \frac{1}{2}\sqrt{n} \text{ steps we jump inside } \frac{1}{2}\sqrt{n} \text{ of } t) \leq \frac{1}{2}$$

- **Suppose** initial  $s$  is outside  $I$  and event  $E$  does not happen (i.e., first  $k$  visited nodes don't point to  $I$ )
- **Then** the search algorithm must take  $T \geq \min(k, x)$  steps to get to  $t$ 
  - (1) Right after we visit  $k$  nodes a good long-range link may occur
  - (2)  $x$  and  $k$  “overlap”, due to  $E$  not happening we have to walk at least  $x$  steps



# Proof: Search time is $\geq O(n^{1/2})$

- **Claim:** Getting from  $s$  to  $t$  takes  $\geq \frac{1}{4}\sqrt{n}$  steps
- *Search time  $\geq P(E)(\#steps) + P(\text{not } E) \min(x,k)$*
- **Proof:** We just need to put together the facts

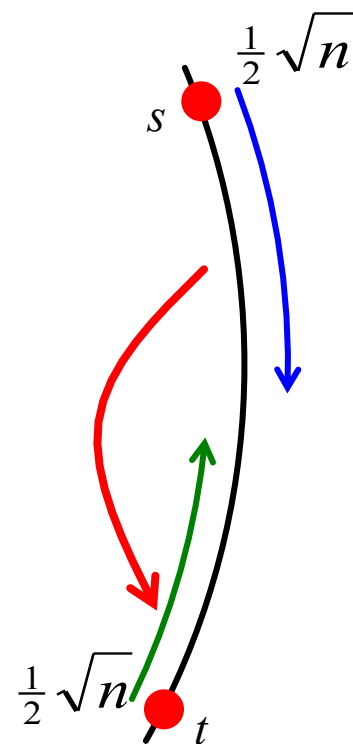
- **We already showed that for  $x = k = \frac{1}{2}\sqrt{n}$**

- $E$  does not happen with prob.  $\frac{1}{2}$
- If  $E$  does not happen, we must traverse  $\geq \frac{1}{2}\sqrt{n}$  steps to get to  $t$

- **The expected time to get to  $t$  is then**

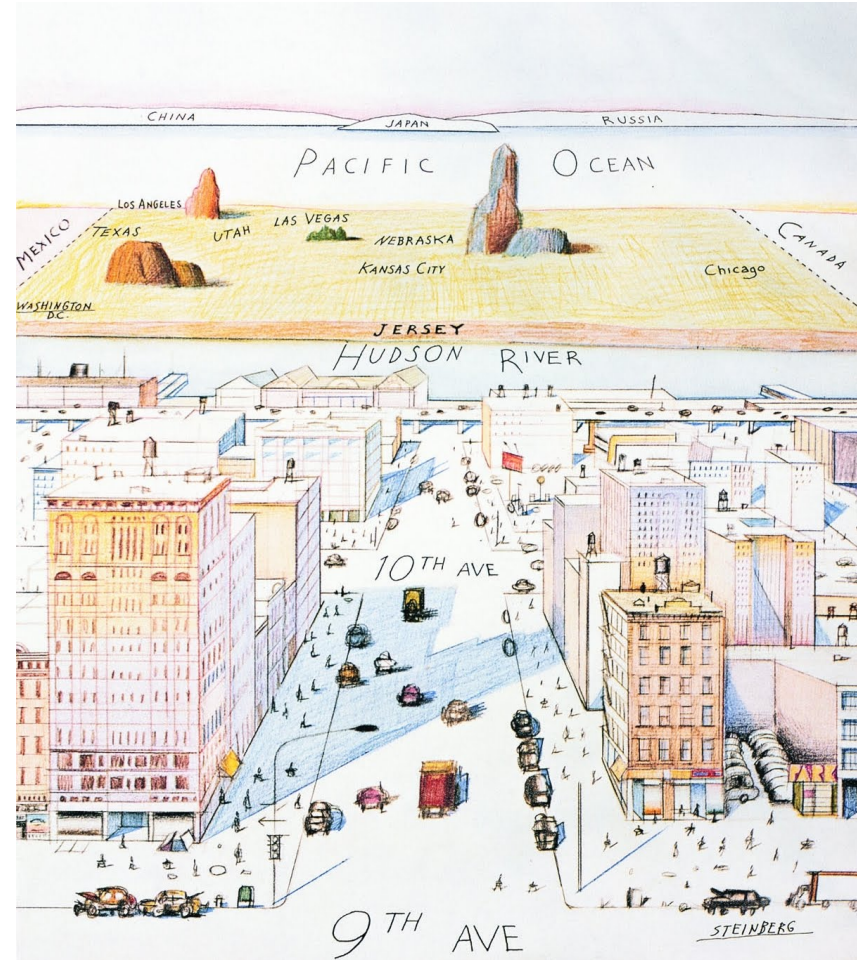
$$\geq P(E \text{ doesn't occur}) \cdot \min\{x, k\} =$$

$$= \frac{1}{2} \frac{1}{2} \sqrt{n} = \frac{1}{4} \sqrt{n}$$



# Navigable Small-World Graph?

- Watts-Strogatz graphs are **not searchable**
- How do we make a searchable small-world graph?
- **Intuition:**
  - Our long range links are not random
  - **They follow geography!**



Saul Steinberg, "View of the World from 9th Avenue"