

Limited choice and randomness in evolution of networks

Lecture 1

Cornell Probability summer school
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Plan of the lectures

Underlying theme

- Mathematical techniques for dynamic random graph models
- Effect of limited choice

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Lecture content

- **Lecture 1:** Critical random graphs, Bounded size rules [**Scaling limits**]
- **Lecture 2:** Preferential attachment models, random trees [**Local Weak convergence**]

Lecture 1

- General motivation
- Critical random graphs
- Bounded size rules and the emergence of the giant
- Method of proof (Joint work with Budhiraja and Wang)
- Extensions: “Explosive percolation”

- Preferential attachment models
- Convergence of random trees
- Implications: Convergence of the spectral measure (Arnab Sen, Steve Evans, SB)
- Power of choice in random trees
- Local weak convergence (Angel, Pemantle, SB)

Power of two choices

Application setting

- Consider n bins (servers) into which we are going to sequentially place n balls (jobs).

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- **Limited choice** Choose 2 bins u.a.r.
- Put ball in bin with minimal # of balls at that stage

$$\text{Max load} \sim \Theta(\log \log n)$$

Motivation

- Last few years have seen an explosion in empirical data on real world networks.
- Has motivated an interdisciplinary study in understanding the emergence of properties of these network models.
- Formulation of many mathematical models of network formation.

Network models

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Limited choice

- Incorporate effect of limited choice in network formation
- Mathematically understand explosive percolation
- Simple variants of standard models give much better fit but hard to mathematically analyze

Erdos-Renyi random graph

Setting

- n vertices
- Edge probability t/n
- Phase transition at $t = 1$

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Beautiful math theory

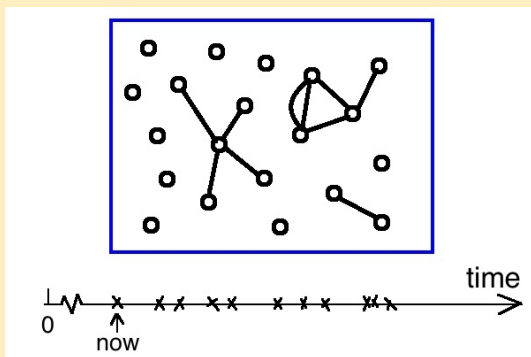
The Erdős-Rényi random graph of \mathcal{G}_n^{ER}

- $\mathcal{G}_n(0) = \mathbf{0}_n$ the graph with n vertices but no edges
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Bounded size rules

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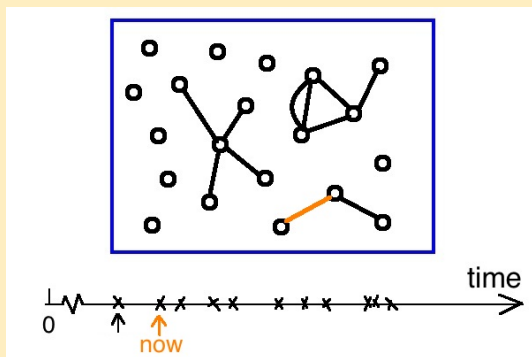
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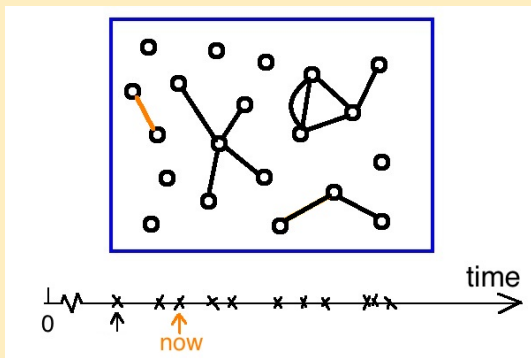
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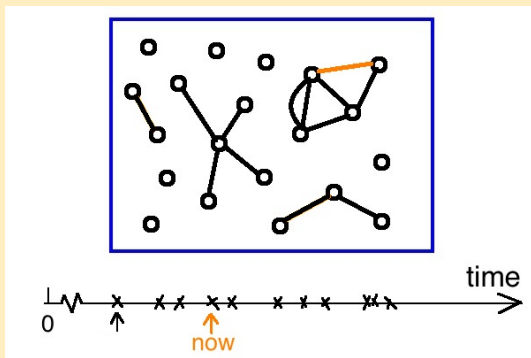
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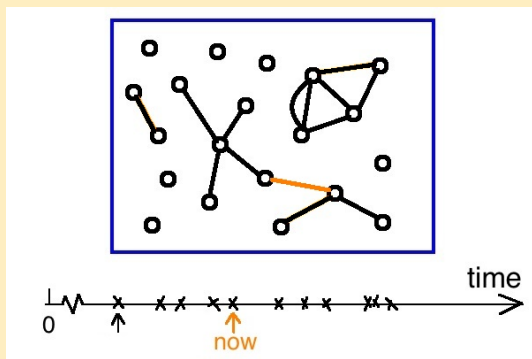
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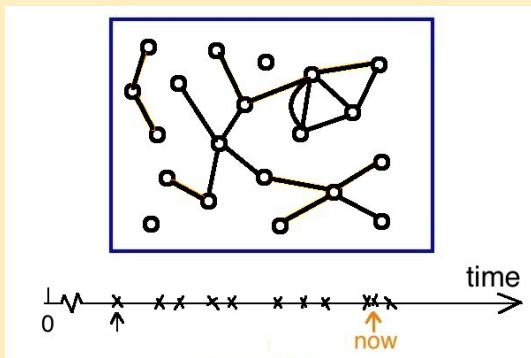
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- (sub-critical) when $t < 1$, $\mathcal{C}_n^{(1)} = O(\log n)$, $\mathcal{C}_n^{(2)} = O(\log n)$.
- (critical) when $t = 1$, $\mathcal{C}_n^{(1)} \sim n^{2/3}$, $\mathcal{C}_n^{(2)} \sim n^{2/3}$.

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- after initial work by [ER1960], further work by [JKLP1994], finally proved by [Aldous1997].
 - Merging dynamics through the scaling window of the components described by a Markov Process called the multiplicative coalescent.
 - Formal existence of multiplicative coalescent.

Bounded size rules: Effect of limited choice

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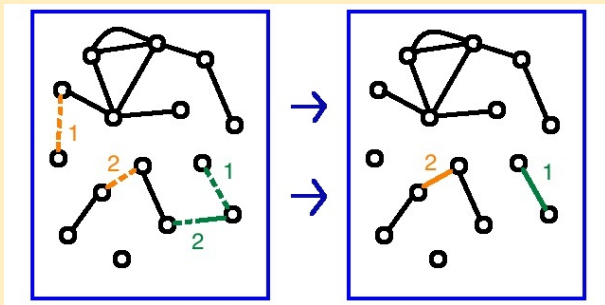
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Consider the continuous time version $\mathcal{G}_n^{BF}(t)$, then there exists $\epsilon > 0$ such that at time $t_c^{ER} + \epsilon$,

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[Spencer, Wormald 2004] The critical time

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Near Criticality

- Janson and Spencer (2011) analyzed how $s_2(\cdot), s_3(\cdot) \rightarrow \infty$ as $t \uparrow t_c$.
- Kang, Perkins and Spencer (2011) analyze the near subcritical $(t_c - \epsilon)$ regime.

General bounded size rules

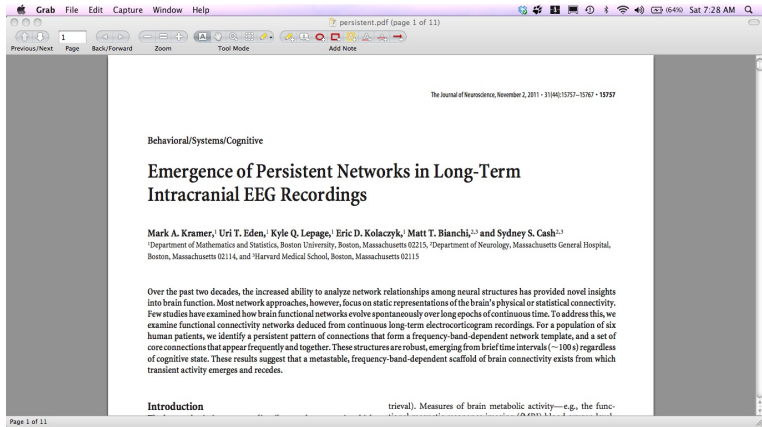
- Fix $K \geq 1$
- Let $\Omega_K = \{1, 2, \dots, K, \omega\}$
- General bounded size rule: subset $F \subset \Omega_K^4$.
- Pick 4 vertices uniformly at random. If $(c(v_1), c(v_2), c(v_3), c(v_4)) \in F$ then choose edge e_1 else e_2

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BF model

$$K = 1, F = \{(1, 1, \alpha, \beta)\}.$$



Main questions

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- What about the surplus of the largest components in the scaling window?

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- $l_{\downarrow}^2 = \{(x_i)_{i \geq 1} : x_1 \geq x_2 \geq \dots \geq 0, \sum_i x_i^2 < \infty\}$
- $l_{\downarrow}^{2,*} = \{(x_i, y_i)_{i \geq 1} : (x_i) \in l_{\downarrow}^2, y_i \in \mathbb{Z}_+, \sum_i x_i y_i < \infty\}$
- $d((x, y), (x', y')) = \sqrt{\sum_i (x_i - x'_i)^2} + \sum_i |x_i y_i - x'_i y'_i| + \sum_{i=1}^{\infty} \frac{|y_i - y'_i|}{2^i}$

The Erdős-Rényi random graph

Theorem (Aldous 1997)

Let $(C_n^{(1)}(t), C_n^{(2)}(t), \dots)$ be the component sizes of $\mathcal{G}_n^{ER}(t)$ in decreasing order and $\xi_i(t)$ the corresponding complexity (surplus). Define rescaled size vector $C_n^*(\lambda)$, $-\infty < \lambda < +\infty$ as

$$\left(\left(\frac{1}{n^{2/3}} C_n^{(i)} \left(t_c + \frac{\lambda}{n^{1/3}} \right) \right), \right.$$

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Then $C_n(\lambda) \xrightarrow{d} \mathbf{X}(\lambda) = (X(\lambda), \xi(\lambda))$. Here $(X(\lambda), -\infty < \lambda < +\infty)$ is the **standard multiplicative coalescent**, a continuous time Markov process on the state space l_{\downarrow}^2 .

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Distribution for fixed λ

- For fixed $\lambda \in \mathbb{R}$, let

$$W_\lambda(t) = W(t) + \lambda t - \frac{t^2}{2},$$

- $\bar{W}_\lambda(\cdot)$ is the above process reflected at 0.
- $X(\lambda)$ has same distribution as lengths of excursions away from 0 of $\bar{W}(\cdot)$ arranged in decreasing order

The standard multiplicative coalescent $X(\lambda)$

- Think of each edge having a Poisson rate $1/n$ clock
- $\bar{C}_i(\lambda) = n^{-2/3}C_i(1 + \lambda/n^{1/3})$
- At some time λ , rate at which two components i, j merge:

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Dynamics of $\mathbf{X}(\lambda)$

- suppose $\mathbf{X}(\lambda) = (x_1, x_2, x_3, \dots)$, each x_l is viewed as the size of a cluster.
- each pair of clusters of sizes (x_i, x_j) merges at rate $x_i x_j$ into a cluster of size $x_i + x_j$.
- if x_i, x_j is merging, then $(x_1, x_2, x_3, \dots) \rightsquigarrow (x'_1, x'_2, x'_3, \dots)$ where the latter is the re-ordering of $\{x_i + x_j, x_l : l \neq i, j\}$.

Theorem (Bhamidi, Budhiraja, Wang, 2012)

Let $(\mathcal{C}_n^{(1)}(t), \mathcal{C}_n^{(2)}(t), \dots)$ be the component sizes of $\mathcal{G}_n^{BSR}(t)$ in decreasing order and $\xi_i(t)$ the corresponding surplus. Define the rescaled size vector $\mathbf{C}_n(\lambda)$, $-\infty < \lambda < +\infty$ as the vector

$$((\bar{\mathcal{C}}_i(\lambda), \xi_i(\lambda) : i \geq 1) = \left(\frac{\beta^{1/3}}{n^{2/3}} \mathcal{C}_n^{(i)}(t_c + \frac{\beta^{2/3} \alpha \lambda}{n^{1/3}}), \xi_i(t_c + \frac{\beta^{2/3} \alpha \lambda}{n^{1/3}}) : i \geq 1 \right)$$

where α, β are constants determined by the BSR process. Then

$$\mathbf{C}_n(\lambda) \xrightarrow{d} \mathbf{X}(\lambda)$$

where $(\mathbf{X}(\lambda), -\infty < \lambda < +\infty)$ is the standard augmented multiplicative coalescent and convergence happens in l_{\downarrow}^2 with metric d .

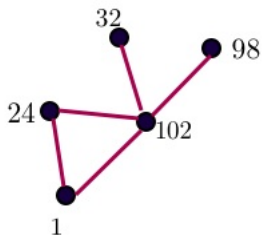
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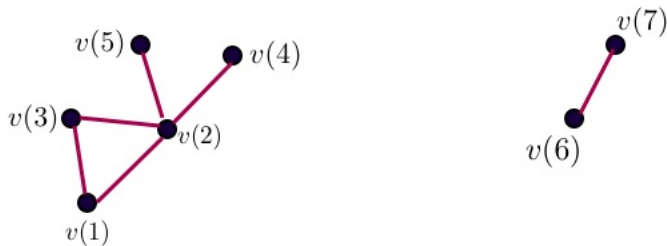
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- **Branching process methods:** Great tool above and below criticality.
- **Exploration walks:** Very refined results **presence of lots of independence**, including structure of components
- **Differential equation method:** Technical, standard workhorse for such models. Can be pushed all the way to the critical window.

Typical method of proof: Exploration



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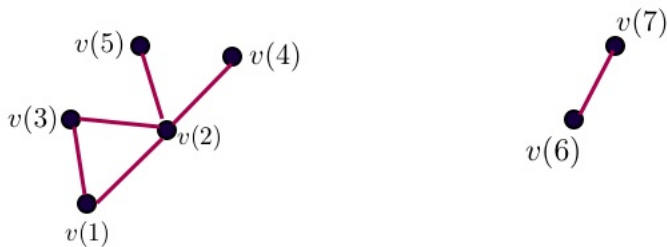
Typical method of proof: Exploration

$$c(1) = 2$$

$$c(2) = 2$$

$$c(3) = 0$$

...



Exploration of the graph

- Explore the components of the graph one by one
- choose a vertex. Let $c(1)$ be the number of children of this vertex
- choose one of the children of this vertex, let $c(2)$ be number of children of this vertex
- continue, when one component completed move onto another component
- Define $Z(0) = 0$, $Z(i) = Z(i - 1) + c(i) - 1$
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- Try to use Martingale functional limit theorem to show $\frac{1}{n^{1/3}} Z(n^{2/3}t) \rightarrow_d W^\lambda(t)$

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- continue, when one component completed move onto another component
- Define $Z(0) = 0$, $Z(i) = Z(i-1) + c(i) - 1$
- $Z(\cdot) = -1$ for the first time when we finish exploring component 1, then hits -2 for first time when exploring component 2 and so on.
- Try to use Martingale functional limit theorem to show
$$\frac{1}{n^{1/3}} Z(n^{2/3}t) \rightarrow_d W^\lambda(t)$$

Bounded size rules

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Bounded size rules

- Hard to think about exploration process especially at criticality
- Turns out: Easier to analyze the entire process

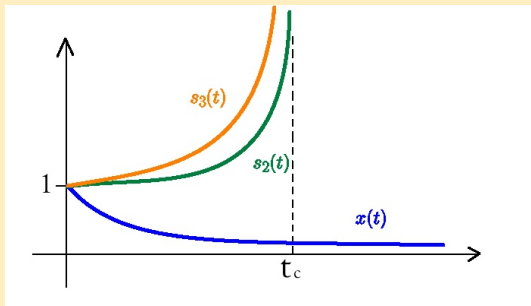
Proof idea: The Bohman-Frieze process

Where does t_c come from ?

Define $X_n(t) = \#$ of singletons, $S_2(t) = \sum_i (\mathcal{C}_n^{(i)}(t))^2$, $S_3(t) = \sum_i (\mathcal{C}_n^{(i)}(t))^3$.
and $\bar{x}_n(t) = X_n(t)/n$, $\bar{s}_2(t) = S_2/n$, $\bar{s}_3(t) = S_3/n$.

Then [Spencer, Wormald 2004] for any fix $t > 0$,

$$\bar{x}_n(t) \xrightarrow{\mathbb{P}} x(t), \quad \bar{s}_2(t) \xrightarrow{\mathbb{P}} s_2(t), \quad \bar{s}_3(t) \xrightarrow{\mathbb{P}} s_3(t)$$



Behavior of $x_n(t)$

- In small time interval $[t, t + \Delta(t))$, $x_n(t) \rightarrow x_n(t) - 1/n$ at rate

$$\frac{2}{n^3} \left(\binom{n}{2} - \binom{X_n(t)}{2} \right) X_n(t)(n - X_n(t)) \sim n(1 - x_n^2(t))x_n(t)(1 - x_n(t))$$

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$$x'(t) = -x^2(t) - (1 - x^2(t))x(t) \quad \text{for } t \in [0, \infty,) \quad x(0) = 1$$

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- Similar analysis suggests that for $\bar{s}_2(t), \bar{s}_3(t)$

$$s'_2(t) = x^2(t) + (1 - x^2(t))s_2^2(t) \quad \text{for } t \in [0, t_c), \quad s_2(0) = 1$$

$$s'_3(t) = 3x^2(t) + 3(1 - x^2(t))s_2(t)s_3(t) \quad \text{for } t \in [0, t_c), \quad s_3(0) = 1.$$

The Bohman-Frieze process

Scaling exponents of s_2 and s_3 (Janson, Spencer 11)

- Functions $x(t)$, $s_2(t)$, $s_3(t)$ are determined by some differential equations
- Differential equations imply \exists constants α, β such that $t \uparrow t_c$

$$s_2(t) \sim \frac{\alpha}{t_c - t}$$

$$s_3(t) \sim \beta(s_2(t))^3 \sim \beta \frac{\alpha^3}{(t_c - t)^3}$$

I: Regularity conditions of the component sizes at “ $-\infty$ ”

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- Need to verify the three conditions

$$\begin{aligned} \frac{\sum_i (\bar{\mathcal{C}}_i(\lambda_n))^3}{\left[\sum_i (\bar{\mathcal{C}}_i(\lambda_n))^2\right]^3} &\xrightarrow{\mathbb{P}} 1 & \Leftrightarrow & \frac{n^2 S_3(t_n)}{S_2^3(t_n)} \xrightarrow{\mathbb{P}} \beta \\ \frac{1}{\sum_i (\bar{\mathcal{C}}_i(\lambda_n))^2} + \lambda_n &\xrightarrow{\mathbb{P}} 0 & \Leftrightarrow & \frac{n^{4/3}}{S_2(t_n)} - \frac{n^{-\delta+1/3}}{\alpha} \xrightarrow{\mathbb{P}} 0 \\ \frac{\bar{\mathcal{C}}_1(\lambda_n)}{\sum_i (\bar{\mathcal{C}}_i(\lambda_n))^2} &\xrightarrow{\mathbb{P}} 0 & \Leftrightarrow & \frac{n^{2/3} \mathcal{C}_n^{(1)}(t_n)}{S_2(t_n)} \xrightarrow{\mathbb{P}} 0 \end{aligned}$$

II: Dynamics of merging in the critical window

The dynamic of merging

- In any small time interval $[t, t + dt)$, two components i and j merge at rate

$$\begin{aligned} & \frac{2}{n^3} \left[\binom{n}{2} - \binom{X_n(t)}{2} \right] \mathcal{C}_i(t) \mathcal{C}_j(t) \\ & \sim \frac{1}{n} (1 - \bar{x}^2(t)) \mathcal{C}_i(t) \mathcal{C}_j(t) \end{aligned}$$

Let $\lambda = (t - t_c) n^{1/3} / \alpha \beta^{2/3}$ be rescaled time parameter, rate at which two components merge

$$\gamma_{ij}(\lambda) \sim \frac{(1 - x^2(t_c + \beta^{2/3} \alpha \frac{\lambda}{n^{1/3}}))}{n} \frac{\beta^{2/3} \alpha}{n^{1/3}} \mathcal{C}_i \left(t_c + \frac{\beta^{2/3} \alpha \lambda}{n^{1/3}} \right) \mathcal{C}_j \left(t_c + \frac{\beta^{2/3} \alpha \lambda}{n^{1/3}} \right)$$

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How to check regularity conditions

Analysis of $\mathcal{C}_n^{(1)}(t)$

- Key point: need to get refined bounds on maximal component in barely subcritical regime.
- known result: for fixed $t < t_c$, $\mathcal{C}_n^{(1)}(t) = O(\log n)$.
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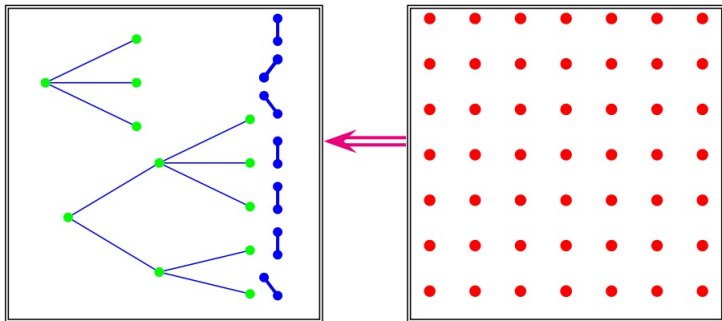
Lemma (Bounds on the largest component)

Let $\delta \in (0, 1/5)$, t_c be the critical time for the BF process, $\mathcal{C}_n^{(1)}(t)$ be the size of the largest component. Then there exists a constant $B = B(\delta)$ such that as $n \rightarrow +\infty$,

$$\mathbb{P}\{\mathcal{C}_n^{(1)}(t) \leq \frac{B \log^4 n}{(t_c - t)^2} \text{ for all } t < t_c - n^{-\delta}\} \rightarrow 1$$

Proof strategy: Coupling with a near critical multi-type branching process on an infinite dimensional type space. delicate analysis of the maximal eigenvalue.

Random graph with Immigrating doubletons



Sketch of the proof

Regularity condition at time $\lambda = -\infty$

Check the following properties for the un-scaled component sizes. For $\delta \in (1/6, 1/5)$, and $t_n = t_c - n^{-\delta}$,

$$\frac{n^2 \mathcal{S}_3(t_n)}{S_2^3(t_n)} \xrightarrow{\mathbb{P}} \beta \quad (1)$$

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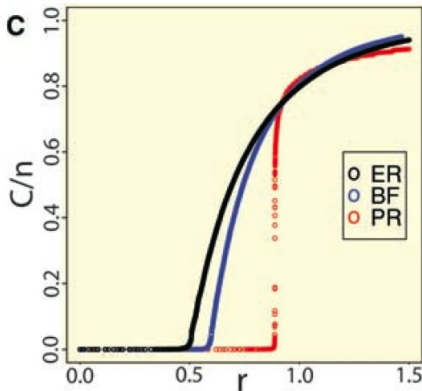
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Analysis of $S_2(t)$, $S_3(t)$

- above relations hold for limiting functions s_2, s_3 for t_n .
- Delicate stochastic analytic argument combined with result on $\mathcal{C}_n^{(1)}(t)$ to show this holds for S_2, S_3 near criticality.

Explosive percolation

In 2009, Achlioptas, D'Souza and Spencer considered “product rule”. Conjectured that this process exhibits **Explosive percolation**



Truncated product rule

Fix K

- Choose 2 edges $e_1 = (v_1, v_2)$ and $e_2 = (v_3, v_4)$ at random
- If $\max\{C(v_1), C(v_2)C(v_3), C(v_4)\} \leq K$, then use the edge which minimizes $\min\{C(v_1)C(v_2), C(v_3)C(v_4)\}$.
- Else use e_2 .

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Work in progress

- Consider the rescaled and re-centered component sizes

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Then we have $(\mathbf{C}_K(\lambda) : \lambda \in \mathbb{R}) \xrightarrow{d} (X(\lambda) : \lambda \in \mathbb{R})$ as $n \rightarrow \infty$.

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“Natural questions”

- What happens if we start with a configuration other than the empty graph?
- Related to the entrance boundary of the multiplicative coalescent.

Unnatural next questions

- Scaling limits?

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Unnatural next questions

- Scaling limits?
- Conjecture: Rescale each edge by $n^{-1/3}$
- Largest components converge to random fractals (Gromov-Hausdorff sense), the same limits as for Erdos-Renyii

Minimal spanning tree

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- Enormous literature in applied sciences
 - Deep connections to statistical physics models of disorder

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Statistical physics models of disorder

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Strong disorder (Minimal spanning tree)

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 - This implies that $n^{-1/3} \mathcal{M}_n$ converges to a limiting random fractal [BBGM]
 - **Open Problem:** Show that for these models, have same limiting structure