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Local leaders in random networks

Blondel, V.D.; Hendrickx, J.M.; De Kerchove, C.; Lambiotte, R.; Guillaume, J.-L.

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II. BEING RICH AMONG THE POOR, AND VICE VERSA

Let us consider an undirected random network determined by its degree distribution n_k , i.e., the probability that a randomly chosen node has degree k . By construction, this distribution satisfies the relations

$$\sum_{k=1}^{\infty} n_k = 1, \quad \sum_{k=1}^{\infty} kn_k = z, \quad (1)$$

where $z=2L/N$ is the average degree, N the total number of nodes, and L the total number of links in the network. In the above relations, we have assumed that there are no nodes with degree $k=0$, which is reasonable as such nodes are not part of the network structure.

Let us now evaluate the probability P_k that a node of degree k is a local leader—the case of strict leaders will be briefly discussed at the end of this section. To do so, one first has to look at the probability q_j that a neighbor of the node under consideration has degree j . In a network where the degrees of adjacent nodes are statistically independent, q_j does not depend on the degree k of the local leader, and it is therefore equal to the probability that a randomly chosen link arrives at a node of degree j , so that $q_j=jn_j/z$. One easily verifies that q_j is a probability, i.e., $\sum_j q_j=1$. The probability for this neighbor to have degree $j \leq k$ is therefore

$$q'_k = \frac{\sum_{j=1}^k jn_j}{z}. \quad (2)$$

By definition, a node with degree k is a local leader if each of its k neighbors has a degree smaller than or equal to k . By using the statistical independence of the degrees of these k neighbors, P_k is found by multiplying Eq. (2) k times,

$$P_k = \left(\frac{\sum_{j=1}^k jn_j}{z} \right)^k. \quad (3)$$

In general, P_k is a function of k whose behavior may be evaluated numerically by inserting the degree distribution n_k of the network in Eq. (3) and by performing the summations. In the following, however, we would like to derive general properties of P_k that do not depend on the details of n_k . To do so, let us only focus on the asymptotic behavior of P_k , when k is large, and assume that n_k may be approximated for large enough values of k by a power law $n_k=Ck^{-\gamma}$, where C is a normalization constant. The case of pure power laws where $n_k=Ck^{-\gamma}$ for all k will be detailed later on.

Let us emphasize that such a tail of the degree distribution is a very general behavior, as it includes scale-free distributions (γ finite), while exponential distributions are recovered in the limit $\gamma \rightarrow \infty$. In the following, we focus on general values of γ , with the sole constraint that $\gamma > 2$ so that the average degree is well defined. In that case, $\sum_{j=1}^{\infty} jn_j=z$ is a finite number and Eq. (3) may be rewritten as

$$P_k = \left(1 - \frac{\sum_{j=k+1}^{\infty} Cj^{-(\gamma-1)}}{z} \right)^k, \quad (4)$$

where we used the fact that $\sum_{j=1}^k jn_j = \sum_{j=1}^{\infty} jn_j - \sum_{j=k+1}^{\infty} jn_j$.

For large enough values of k , the summation in (4) may be replaced by an integral so that P_k asymptotically behaves as

$$P_k \approx \left(1 - \frac{Ck^{-(\gamma-2)}}{(\gamma-2)z} \right)^k. \quad (5)$$

In order to determine the asymptotic behavior of P_k , it is useful to rewrite Eq. (5) as

$$P_k \approx e^{k \ln[1 - Ck^{-(\gamma-2)}/(\gamma-2)z]}, \quad (6)$$

whose dominating term is, when $k^{-(\gamma-2)}$ is sufficiently small,

$$P_k \approx e^{-Ck^{-(\gamma-3)}/(\gamma-2)z}. \quad (7)$$

By construction, $\gamma > 2$ and z is positive, so that the asymptotic values of P_k , for large enough values of k , are

$$P_k \xrightarrow[k \rightarrow \infty]{} \begin{cases} 1 & \text{for } \gamma > 3, \\ e^{-C/z} & \text{for } \gamma = 3, \\ 0 & \text{for } \gamma < 3. \end{cases} \quad (8)$$

The system therefore undergoes a transition at $\gamma=3$. If the tail of the degree distribution decreases fast enough, so that $\gamma > 3$, the probability P_k asymptotically goes to 1. Consequently, nodes with a higher degree have a larger probability to be local leaders. When $\gamma < 3$, in contrast, the probability to be a local leader decreases with increasing degree k and asymptotically vanishes, so that, surprisingly, nodes with a larger degree might have a smaller probability to be local leaders.

This result, which may appear intriguing at first sight, can be explained by analyzing the competition between two trends. On one hand, a node with a high degree has a higher probability of having a higher degree than any other particular node, which tends to increase its probability of being a degree leader. On the other hand, a node with a higher degree has more neighbors, which tends to decrease the probability of having a higher degree than all its neighbors [see the exponent k in Eq. (3)]. Depending on the value of γ , the asymptotic behavior is dictated by the first or the second phenomenon, with a transition when $\gamma=3$, where an equilibrium occurs.

One should also note that the above calculations simplify in term of harmonic functions $H(k, \gamma) \equiv \sum_{i=1}^k i^{-\gamma}$, when the degree distribution is a pure power law $n_k=Ck^{-\gamma}$ for all k , where $C=1/\sum_{k=1}^{\infty} k^{-\gamma}=1/H(\infty, \gamma)$. Indeed, in that case, the probability to be a local leader P_k reads

$$P_k = \left(\frac{\sum_{j=1}^k j^{-(\gamma-1)}}{\sum_{j=1}^{\infty} j^{-(\gamma-1)}} \right)^k = \left(\frac{H(k, \gamma-1)}{H(\infty, \gamma-1)} \right)^k. \quad (9)$$

Using the asymptotics of the harmonic numbers [19]

$$H(k, \gamma-1) = H(\infty, \gamma-1) - \frac{k^{-(\gamma-2)}}{(\gamma-2)}, \quad (10)$$

valid when $\gamma > 2$, it is straightforward to recover the transition (8) where $e^{-C/z}$ is now given by $e^{-1/H(\infty, 2)} = e^{-6/\pi^2}$, since $z = H(\infty, \gamma-1)/H(\infty, \gamma)$.

Before going further, let us discuss the case of strict leaders. In that case, the calculations are the same as previously, except that the sums in P_k do not go to k but to $k-1$. However, this difference is vanishingly small for large enough values of k , so that the transition (8) is recovered.

III. SIMULATIONS AND FINITE-SIZE EFFECTS

In this section, we verify the validity of the theoretical predictions (3) and, especially, the existence of the regime $P_k \rightarrow 0$ when $\gamma < 3$. One should first stress that the results derived in the previous section are valid for uncorrelated networks composed of an infinite number of nodes. However, whatever the specified degree distribution n_k , a typical realization of the network (in a computer simulation or in a realistic situation) involves only a finite number of nodes. This also implies that the largest degree k_{\max} in the network is a finite number. The degree k_{\max} of this global leader might be estimated by using tools from the theory of extreme statistics [15], but the main point here is that the global leader is also a local leader. Consequently, the probability for a node of degree k_{\max} to be a local leader, when measured in such a system, is $P_{k_{\max}} = 1$, in contradiction with the prediction $P_k \rightarrow 0$.

In order to highlight this finite-size effect with simulations, it is helpful to consider the truncated power laws defined by

$$n_k = \begin{cases} Dk^{-\gamma} & \text{for } k \leq k_{\max}, \\ 0 & \text{otherwise,} \end{cases} \quad (11)$$

where the normalization constant D depends on γ and on the cutoff k_{\max} , $D = 1/\sum_{k=1}^{k_{\max}} k^{-\gamma}$. Such degree distributions offer the possibility to tune the value of the extremal degree k_{\max} together with a particularly simple expression for n_k . To generate numerically random uncorrelated networks with the specified degree distribution (11), we proceed as follows [20]. We assign to each node i in a set of N nodes a degree k_i sampled from the probability distribution (11) and impose that $\sum_{i=1}^N k_i$ is even. Then the network is constructed by randomly assigning the $L = \sum_{i=1}^N k_i/2$ edges while respecting the preassigned degrees k_i . In the simulations, we have considered networks with $N = 10^5$ nodes and averaged the results over 100 realizations of the random process. One should stress that we have considered only truncated distributions

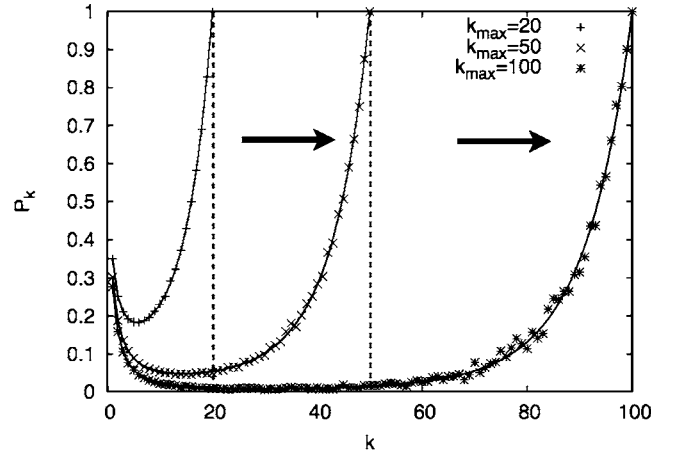


FIG. 2. P_k measured in random networks composed of 10^5 nodes and whose degree distribution is a truncated power law (11) with $\gamma = 2.2$. The results are averaged over 100 realizations. The solid lines are the theoretical prediction (3), evaluated numerically for the degree distributions (11). The value of k where P_k begins to increase toward $P_k = 1$ due to finite-size effects (see main text) is seen to be proportional to k_{\max} .

such that k_{\max} is effectively the maximum degree for each realization of the network, i.e., such that the expected number of nodes with k_{\max} verifies $Nn_{k_{\max}} \geq 1$. Computer simulations (see Fig. 2) show an excellent agreement with the theoretical prediction (3) and confirm that P_k decreases to values close to 0 when $\gamma < 3$, as predicted by (8), before increasing to 1 due to finite-size effects. When $\gamma > 3$, in contrast, P_k directly increases to 1 (see Fig. 3), as expected. Simulation results are also in perfect agreement with the theoretical prediction (3) in that case.

The above method ensures that the realized network is uncorrelated, even when $\gamma < 3$. Indeed, for small values of k_{\max} (i.e., for a maximum degree that scales at most as $N^{1/2}$),

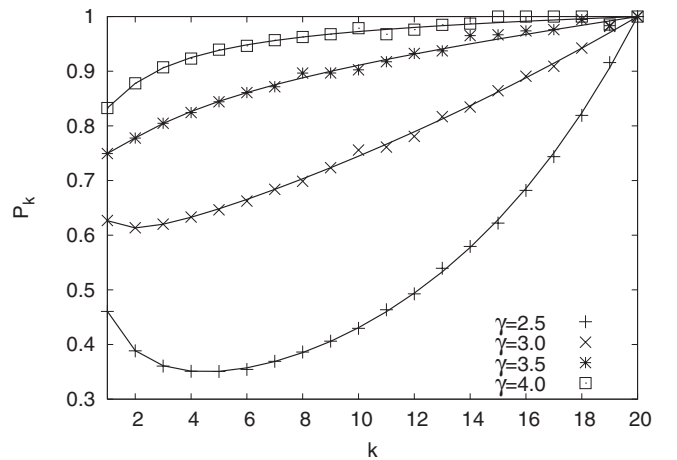


FIG. 3. P_k measured in random networks composed of 10^5 nodes and whose degree distribution is a truncated power law (11) with $\gamma = 2.5, 3.0, 3.5$ and 4.0 , respectively. The results are averaged over 100 realizations and $k_{\max} = 20$. The solid lines are the theoretical prediction (3), evaluated numerically for the degree distributions (11).

it is known [20–24] that the probability for self-loops or multiple edges to occur is negligible and that the degrees of neighboring nodes are uncorrelated. We have verified this absence of correlations in our networks by measuring the assortativity coefficient [17], which is vanishingly small. For larger values of k_{\max} , in contrast, the network densifies and exhibits disassortative correlations. It would have been interesting to look for discrepancies between simulation results and the theoretical prediction (3), thereby highlighting how correlations affect the probability of a node to be a local leader. Unfortunately, for such networks, the maximum degree of the network fluctuates from one realization to another, which implies that the degree distribution is not a continuous function (for large degrees) and that it cannot be approximated by the average degree distribution. Thus the theoretical prediction (3) ceases to be valid in that case. In order to highlight the role of correlations, one therefore needs a method that generates networks with correlations and whose degree distribution does not fluctuate at each realization. A possibility would be to look at growing networks, e.g., the Barabási-Albert model [3,25], where the degree of the nodes would be bounded by some maximum value k_{\max} , e.g. a node ceases to receive links if its degree is equal to k_{\max} . Such an analysis, however, goes beyond the scope of this paper.

Let us now return to the uncorrelated case when $\gamma < 3$. In order to evaluate where finite-size effects become non-negligible, we have focused on the value k_c where P_k is minimum (see Fig. 2) and we have studied the relation between k_c and k_{\max} . By inserting the distribution (11) and integrating (3) numerically, one observes that k_c increases linearly with k_{\max} , $k_c \approx \alpha k_{\max}$. When $\gamma = 2.2$, for instance, one finds $\alpha = 0.3189$. This linear dependence has important consequences as it implies that finite-size effects affect only a vanishingly small number of the nodes when k_{\max} is sufficiently large. To show this, let us consider the proportion n_{FS} of nodes affected by the finite-size effects,

$$\begin{aligned} n_{\text{FS}} &= \sum_{k=\alpha k_{\max}}^{k_{\max}} Dk^{-\gamma} \\ &\approx \int_{k=\alpha k_{\max}}^{k_{\max}} Dk^{-\gamma} dk \\ &= \frac{D}{\gamma-1} (\alpha^{-(\gamma-1)} - 1) k_{\max}^{-(\gamma-1)}, \end{aligned} \quad (12)$$

where the summation has been replaced by an integral, as k_{\max} is sufficiently large. The quantity n_{FS} obviously goes to zero when $k_{\max} \rightarrow \infty$. Let us note that this limit makes sense only when $N \rightarrow \infty$ and that the maximum degree also has to satisfy $k_{\max} < N^{1/2}$ in order to ensure that the network is uncorrelated [20].

Before concluding, let us also derive the behavior of P_k close to k_{\max} . In that case, numerical integration shows an exponential decrease in $(k_{\max} - k)$ so that one looks for a solution of the form

$$P_k \approx e^{E(k_{\max} - k)}, \quad (13)$$

where the constant E is found by comparing (13) with

$$P_k = \exp \left[k \ln \left(1 - \sum_{j=k+1}^{k_{\max}} D j^{-(\gamma-1)/z} \right) \right], \quad (14)$$

and by looking at the dominant terms for small values of $k' \equiv k_{\max} - k$. When k_{\max} is sufficiently large, it is straightforward to show that

$$E \approx k_{\max} \ln(1) + k_{\max-1} \ln(1 - D k_{\max}^{-(\gamma-1)/z}) \approx -D k_{\max}^{-(\gamma-2)/z}. \quad (15)$$

This asymptotic behavior has been successfully compared with simulations.

IV. CONCLUSION

In this paper, we have analyzed the statistical properties of local leaders in uncorrelated networks. Such nodes, which may be viewed as local hubs, have a crucial location in a social or information network, as they dominate all their neighbors. Their identification and a better understanding of their properties might therefore be of practical interest. In marketing, for instance, local leaders are good candidates to target in order to maximize a marketing campaign or to minimize the erosion of customers from a company, e.g. to *churn* for mobile operators [26]. We have observed that the probability for a node of degree k to be a local leader undergoes a transition from a rich is rich to a rich is poor situation, which suggests that nodes with a high degree might not be the most influential at the local level. It is interesting to stress that the transition takes place at a realistic value of the power-law exponent $\gamma_c = 3$ [27,28], i.e., scale-free distributions usually have an exponent between 2 and 3 [29], and that $\gamma_c = 3$ is also the critical value under which the variance diverges. To conclude, one should stress that the local maxima of other node quantities could also give insight into the network structure, e.g., the number of triangles [16]. More general definitions of local leaders could also be considered, e.g. a node of degree k is an α leader if all of its neighbors have degree $k' < k/\alpha$. A generalization of our study to such situations and a comparison with empirical data (where nodes might exhibit degree-degree correlations) could therefore be of interest.

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