Coupling on-line and off-line random graph models

# Coupling On-line and Off-line Random Graphs

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March 1st

Preliminary Knowledge

Coupling on-line and off-line random graph models

#### Goal for this presentation

We are going to explore

• Several random graph models

Coupling on-line and off-line random graph models

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#### We are going to explore

- Several random graph models
- The method to analyze them

Coupling on-line and off-line random graph models

## Goal for this presentation

#### We are going to explore

- Several random graph models
- The method to analyze them (Especially, by relating one random graph to another random graph)

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Coupling on-line and off-line random graph models

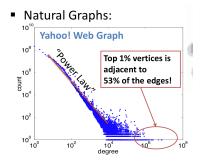
## Reminder

A graph is called a **power law graph** if the fraction of vertices with degree k is proportional to <sup>1</sup>/<sub>k<sup>β</sup></sub> for some β > 0

Coupling on-line and off-line random graph models

### Reminder

A graph is called a **power law graph** if the fraction of vertices with degree k is proportional to <sup>1</sup>/<sub>μβ</sub> for some β > 0



Coupling on-line and off-line random graph models

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 A random graph means a probability space (Ω, F, P) where the set Ω consists of graphs

Coupling on-line and off-line random graph models

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e.g. Erdos-Renyi model G(n, p)

Coupling on-line and off-line random graph models

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e.g. Erdos-Renyi model G(n, p)

e.g. F(n, m)

Coupling on-line and off-line random graph models

## Reminder

• A random graph G almost surely satisfies a property P if

$$Pr(G \text{ satisfies } P) = 1 - o_n(1)$$

Coupling on-line and off-line random graph models

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e.g.  $G(n, n^{-1.1})$  is almost surely triangle free.

Coupling on-line and off-line random graph models

## Reminder

• A random graph G almost surely satisfies a property P if  $Pr(G \text{ satisfies } P) = 1 - o_n(1)$ 

e.g.  $G(n, n^{-1.1})$  is almost surely triangle free.

e.g.  $G(n, n^{-0.9})$  almost surely contains triangle.

Coupling on-line and off-line random graph models

## Off-line vs On-line

All random graph models for power law graphs belong to the following two categories; the off-line model and the on-line model

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For the off-line model, the graph under consideration has a fixed number of vertices, say n vertices.

Coupling on-line and off-line random graph models

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e.g. The uniform distribution on the set of all graphs on n vertices Erdos-Renyi model G(n, p)

Coupling on-line and off-line random graph models

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e.g. The uniform distribution on the set of all graphs on n vertices Erdos-Renyi model G(n, p)

The probability distribution of the random graph depends upon the choice of the model.

Preliminary Knowledge

Coupling on-line and off-line random graph models

#### Off-line vs On-line

The on-line model is often called the generative model.

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At each tick of the clock, a decision is made for adding or deleting vertices or edges.

Coupling on-line and off-line random graph models

### Off-line vs On-line

The on-line model is often called the generative model.

At each tick of the clock, a decision is made for adding or deleting vertices or edges.

The on-line model can be viewed as an infinite sequence of off-line models where the random graph model at time t may depend on all the earlier decisions.

Coupling on-line and off-line random graph models

## Off-line vs On-line

The on-line models are harder to analyze than the off-line models, but **closer** to the way that realistic networks are generated.

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We analyze the on-line models using the knowledge that we have about the off-line models.

Coupling on-line and off-line random graph models

## Off-line vs On-line

The on-line models are harder to analyze than the off-line models, but **closer** to the way that realistic networks are generated.

We analyze the on-line models using the knowledge that we have about the off-line models.

Our goal is to couple the on-line model with the off-line model of random graphs with a similar power law degree distribution so that we can apply the techniques from the off-line model to the on-line model.

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Coupling on-line and off-line random graph models

Comparing random graphs

## Graph property

A graph property P can be viewed as a set of graphs.

Intro	duct	10	

Coupling on-line and off-line random graph models

Comparing random graphs

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We say a graph G satisfies property P if  $G \in P$ .



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A graph property is said *monotone* if whenever a graph H satisfies property A, then any graph containing H must also satisfy property A.



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#### Examples

• The property of containing the complete graph  $K_3$ 

Introduction	Preliminary Knowledge ●00000	Coupling on-line and off-line random graph models
Comparing random graphs		
Graph proper	rty	

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Introduction	Preliminary Knowledge ●00000	Coupling on-line and off-line random graph models
Comparing random graphs		
Graph proper	rty	

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#### Examples

- The property of containing the complete graph  $K_3$
- The property of being connected (Non-example)

Preliminary Knowledge

Coupling on-line and off-line random graph models

Comparing random graphs

#### Dominance

#### Definition

Given two random graphs  $G_1$  and  $G_2$  on *n* vertices.

Preliminary Knowledge

Coupling on-line and off-line random graph models

Comparing random graphs

#### Dominance

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Given two random graphs  $G_1$  and  $G_2$  on *n* vertices. We say  $G_1$  dominates  $G_2$ , if

Preliminary Knowledge

Coupling on-line and off-line random graph models

Comparing random graphs

### Dominance

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For any monotone graph property A,

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Pr(G_1 \text{ satisfies } A) \geq Pr(G_2 \text{ satisfies } A).
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Preliminary Knowledge

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For any monotone graph property A,

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Pr(G_1 \text{ satisfies } A) \geq Pr(G_2 \text{ satisfies } A).
```

In this case, we write

$$G_1 \geq G_2$$
.

Preliminary Knowledge

Coupling on-line and off-line random graph models

Comparing random graphs

#### Dominance

#### e.g. For any $p_1 \leq p_2$ , $G(n,p_1) \leq G(n,p_2)$

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Coupling on-line and off-line random graph models

Comparing random graphs

#### Dominance

#### Definition

For any  $\epsilon > 0$ , we say  $G_1$  dominates  $G_2$  with an error estimate  $\epsilon$  if

 $Pr(G_1 \text{ satisfies } A) + \epsilon \geq Pr(G_2 \text{ satisfies } A)$ 

Preliminary Knowledge

Coupling on-line and off-line random graph models

Comparing random graphs

#### Dominance

#### Definition(Almost surely dominate)

If  $G_1$  dominates  $G_2$  with an error estimate  $\epsilon = \epsilon_n$ , which goes to zero as n approaches infinity,

Preliminary Knowledge

Coupling on-line and off-line random graph models

Comparing random graphs

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Almost surely  $G_1 \succeq G_2$ 

Preliminary Knowledge

Coupling on-line and off-line random graph models

Comparing random graphs

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Almost surely  $G_1 \succeq G_2$ 

e.g. For any  $\delta > 0$ , we have almost surely

$$G(n,(1-\delta)\frac{m}{\binom{n}{2}}) \preceq F(n,m) \preceq G(n,(1+\delta)\frac{m}{\binom{n}{2}})$$

Preliminary Knowledge

Coupling on-line and off-line random graph models

Comparing random graphs

# Edge-independent

#### Definition

A random graphs G is called **edge-independent** if there is an edge-weighted function  $p : E(K_n) \rightarrow [0, 1]$  satisfying

$$Pr(G = H) = \prod_{e \in H} p_e \times \prod_{e \notin H} (1 - p_e)$$

Preliminary Knowledge

Coupling on-line and off-line random graph models

Comparing random graphs

# Edge-independent

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For any given random graph model, it would be advantageous if we can establish some comparisons with edge-independent random graph

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Growth-Deletion Models for power law graphs

A Growth-Deletion Model for Random Power Law Graphs

Here we consider a general on-line model that combines deletion steps with the preferential attachment model.

Preliminary Knowledge

Coupling on-line and off-line random graph models •••••••••

Growth-Deletion Models for power law graphs

### A Growth-Deletion Model for Random Power Law Graphs

Here we consider a general on-line model that combines deletion steps with the preferential attachment model.

**Vertex-growth step**: Add a new vertex v and form a new edge from v to an existing vertex u chosen with probability proportional to an existing vertex u chosen with probability proportional to  $d_u$ 

Coupling on-line and off-line random graph models •••••••••

Growth-Deletion Models for power law graphs

### A Growth-Deletion Model for Random Power Law Graphs

Here we consider a general on-line model that combines deletion steps with the preferential attachment model.

**Vertex-growth step**: Add a new vertex v and form a new edge from v to an existing vertex u chosen with probability proportional to an existing vertex u chosen with probability proportional to  $d_u$ 

**Edge-growth step**: Add a new edge with endpoints to be chosen among existing vertices with probability proportional to the degrees. If it already exists in the current graph, the generated edge is discarded. The edge-growth step is repeated until a new edge is successfully added.

Preliminary Knowledge

Growth-Deletion Models for power law graphs

A Growth-Deletion Model for Random Power Law Graphs

**Vertex-deletion step**: Delete a vertex and all incident edges randomly.

Preliminary Knowledge

Growth-Deletion Models for power law graphs

A Growth-Deletion Model for Random Power Law Graphs

**Vertex-deletion step**: Delete a vertex and all incident edges randomly.

Edge-deletion step: Delete an edge randomly.

Preliminary Knowledge

Coupling on-line and off-line random graph models

Growth-Deletion Models for power law graphs

A Growth-Deletion Model for Random Power Law Graphs

For non-negative values  $p_1, p_2, p_3, p_4$  summing to 1, we consider the following growth-deletion model  $G(p_1, p_2, p_3, p_4)$ :

Preliminary Knowledge

Growth-Deletion Models for power law graphs

A Growth-Deletion Model for Random Power Law Graphs

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At each step, with probability  $p_1$ , take a vertex-growth step;

Preliminary Knowledge

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Preliminary Knowledge

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Preliminary Knowledge

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Otherwise, with probability  $p_4 = 1 - p_1 - p_2 - p_3$ , take an edge-deletion step.

Preliminary Knowledge

Growth-Deletion Models for power law graphs

A Growth-Deletion Model for Random Power Law Graphs

 $G(p_1, p_2, p_3, p_4)$ 

Preliminary Knowledge

Coupling on-line and off-line random graph models

Growth-Deletion Models for power law graphs

A Growth-Deletion Model for Random Power Law Graphs

 $G(p_1, p_2, p_3, p_4)$ 

• We assume  $p_3 < p_1$  and  $p_4 < p_2$  so that the number of vertices and edge grows as t goes to infinity.

Preliminary Knowledge

Growth-Deletion Models for power law graphs

A Growth-Deletion Model for Random Power Law Graphs

 $G(p_1, p_2, p_3, p_4)$ 

- We assume  $p_3 < p_1$  and  $p_4 < p_2$  so that the number of vertices and edge grows as t goes to infinity.
- If p<sub>3</sub> = p<sub>4</sub> = 0, the model is the usual preferential attachment model which generates power law graphs with exponent β = 2 + p<sub>1</sub>/(p<sub>1</sub>+2p<sub>2</sub>).

Preliminary Knowledge

Growth-Deletion Models for power law graphs

A Growth-Deletion Model for Random Power Law Graphs

#### Facts:

 $G(p_1,p_2,p_3,p_4)$ 

Preliminary Knowledge

Coupling on-line and off-line random graph models

Growth-Deletion Models for power law graphs

A Growth-Deletion Model for Random Power Law Graphs

#### Facts:

- $G(p_1,p_2,p_3,p_4)$
- Suppose  $p_3 < p_1$  and  $p_4 < p_2$ .

Preliminary Knowledge

Growth-Deletion Models for power law graphs

A Growth-Deletion Model for Random Power Law Graphs

#### Facts:

 $G(p_1, p_2, p_3, p_4)$ 

Suppose  $p_3 < p_1$  and  $p_4 < p_2$ . Then almost surely the degree sequence of the growth-deletion model  $G(p_1, p_2, p_3, p_4)$  follows the power law distribution with the exponent

$$\beta = 2 + \frac{p_1 + p_3}{p_1 + 2p_2 - p_3 - 2p_4}$$

Preliminary Knowledge

Growth-Deletion Models for power law graphs

A Growth-Deletion Model for Random Power Law Graphs

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Preliminary Knowledge

Coupling on-line and off-line random graph models

Growth-Deletion Models for power law graphs

A Growth-Deletion Model for Random Power Law Graphs

• A random graph in  $G(p_1, p_2, p_3, p_4)$  almost surely has expected average degree  $\frac{p_1 + p_2 - p_4}{p_1 + p_3}$ .

Preliminary Knowledge

Growth-Deletion Models for power law graphs

## A Growth-Deletion Model for Random Power Law Graphs

- A random graph in  $G(p_1, p_2, p_3, p_4)$  almost surely has expected average degree  $\frac{p_1 + p_2 - p_4}{p_1 + p_3}$ .
- For *p<sub>i</sub>*'s in certain ranges, this value can be below 1 and the random graph is not connected.

Preliminary Knowledge

Growth-Deletion Models for power law graphs

## A Growth-Deletion Model for Random Power Law Graphs

- A random graph in  $G(p_1, p_2, p_3, p_4)$  almost surely has expected average degree  $\frac{p_1 + p_2 - p_4}{p_1 + p_3}$ .
- For  $p_i$ 's in certain ranges, this value can be below 1 and the random graph is not connected.
- $\implies \text{We consider the modified model } G(p_1, p_2, p_3, p_4, m) \text{ for some}$ integer *m* which will generate random graphs which have expected degree  $m \frac{(p_1 + p_2 - p_4)}{(p_1 + p_3)}$ .

Preliminary Knowledge

Growth-Deletion Models for power law graphs

A Modified Growth-Deletion Model

 $G(p_1, p_2, p_3, p_4, m)$ :

Preliminary Knowledge

Coupling on-line and off-line random graph models

Growth-Deletion Models for power law graphs

A Modified Growth-Deletion Model

 $G(p_1, p_2, p_3, p_4, m)$ :

At each step, with probability  $p_1$ , add a new vertex and form m new edges from v to existing u chosen with probability proportional to  $d_u$ 

Preliminary Knowledge

Coupling on-line and off-line random graph models

Growth-Deletion Models for power law graphs

A Modified Growth-Deletion Model

 $G(p_1, p_2, p_3, p_4, m)$ :

At each step, with probability  $p_1$ , add a new vertex and form m new edges from v to existing u chosen with probability proportional to  $d_u$ 

With probability  $p_2$ , take *m* edge-growth steps;

Preliminary Knowledge

Growth-Deletion Models for power law graphs

A Modified Growth-Deletion Model

 $G(p_1, p_2, p_3, p_4, m)$ :

At each step, with probability  $p_1$ , add a new vertex and form m new edges from v to existing u chosen with probability proportional to  $d_u$ 

With probability  $p_2$ , take *m* edge-growth steps;

With probability  $p_3$ , take a vertex-deletion step;

Preliminary Knowledge

Coupling on-line and off-line random graph models

Growth-Deletion Models for power law graphs

A Modified Growth-Deletion Model

 $G(p_1, p_2, p_3, p_4, m)$ :

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Otherwise, with probability  $p_4 = 1 - p_1 - p_2 - p_3$ , take *m* edge-deletion step.

Preliminary Knowledge

Coupling on-line and off-line random graph models

Growth-Deletion Models for power law graphs

A Modified Growth-Deletion Model

Suppose  $p_3 < p_1$  and  $p_4 < p_2$ .

Preliminary Knowledge

Coupling on-line and off-line random graph models

Growth-Deletion Models for power law graphs

### A Modified Growth-Deletion Model

```
Suppose p_3 < p_1 and p_4 < p_2.
```

- Then almost surely the degree sequence of the growth-deletion model G(p<sub>1</sub>, p<sub>2</sub>, p<sub>3</sub>, p<sub>4</sub>, m) follows the power law distribution with the exponent β being the same as the exponent for the model G(p<sub>1</sub>, p<sub>2</sub>, p<sub>3</sub>, p<sub>4</sub>).
- Many results for G(p<sub>1</sub>, p<sub>2</sub>, p<sub>3</sub>, p<sub>4</sub>, m) can be derived in the same fashion as for G(p<sub>1</sub>, p<sub>2</sub>, p<sub>3</sub>, p<sub>4</sub>)

Preliminary Knowledge

Coupling on-line and off-line random graph models

Growth-Deletion Models for power law graphs

#### Definition: Almost surely edge-independent

A random graph G is "almost surely edge-independent"

Preliminary Knowledge

Coupling on-line and off-line random graph models

Growth-Deletion Models for power law graphs

#### Definition: Almost surely edge-independent

A random graph G is "almost surely edge-independent" if there are two edge-independent random graphs  $G_1$  and  $G_2$  on the same vertex set satisfying:

 $G_1 \leq G \leq G_2$ 

and

Preliminary Knowledge

Coupling on-line and off-line random graph models

Growth-Deletion Models for power law graphs

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$$G_1 \leq G \leq G_2$$

and

For any two vertices u and v, let  $p_{uv}^{(i)}$  be the probability of edge uv in  $G_i$  for i = 1, 2. We have

$$p_{uv}^{(1)} = (1 - o(1))p_{uv}^{(2)}$$

Preliminary Knowledge

Coupling on-line and off-line random graph models

Growth-Deletion Models for power law graphs

The main theorem 1: Fan Chung and Linyuan Lu, 2004

# Suppose $p_3 < p_1$ , $p_4 < p_2$ and $\log n \ll m < t^{\frac{p_1}{2(p_1+p_2)}}$ . Then,

Preliminary Knowledge

Coupling on-line and off-line random graph models

Growth-Deletion Models for power law graphs

#### The main theorem 1: Fan Chung and Linyuan Lu, 2004

Suppose 
$$p_3 < p_1, \hspace{0.2cm} p_4 < p_2 \hspace{0.2cm} and \hspace{0.2cm} \log n \ll m < t^{rac{p_1}{2(p_1+p_2)}}.$$
 Then,

(1) Almost surely the degree sequence of the growth-deletion model  $G(p_1, p_2, p_3, p_4, m)$  follows the power law distribution with the exponent

$$\beta = 2 + \frac{p_1 + p_3}{p_1 + 2p_2 - p_3 - 2p_4}$$

Preliminary Knowledge

Coupling on-line and off-line random graph models

Growth-Deletion Models for power law graphs

The Main theorem 1: Fan Chung and Linyuan Lu, 2004

Suppose  $p_3 < p_1$ ,  $p_4 < p_2$  and  $\log n \ll m < t^{\frac{p_1}{2(p_1+p_2)}}$ . Then,

(2)  $G(p_1, p_2, p_3, p_4, m)$  is almost surely edge-independent. It dominates and is dominated by an edge-independent graph with probability  $p_{ij}^{(t)}$  of having an edge between vertices *i* and *j*, *i* < *j*, at time t, satisfying:

Preliminary Knowledge

Coupling on-line and off-line random graph models

Growth-Deletion Models for power law graphs

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(2)  $G(p_1, p_2, p_3, p_4, m)$  is almost surely edge-independent. It dominates and is dominated by an edge-independent graph with probability  $p_{ij}^{(t)}$  of having an edge between vertices *i* and *j*, *i* < *j*, at time t, satisfying:

$$p_{ij}^{(t)} \approx \begin{cases} \frac{p_2 m}{2p_4 \tau (2p_2 - p_4)} \frac{t^{2\alpha - 1}}{i^{\alpha} j^{\alpha}} (1 + (1 - \frac{p_4}{p_2})(\frac{j}{t})^{\frac{1}{2r} + 2\alpha - 1}), & \text{if } i^{\alpha} j^{\alpha} \gg \frac{p_2 m t^{2\alpha - 1}}{4\tau^2 p_4} \\ 1 - (1 + o(1)) \frac{2p_4 \tau}{p_2 m} i^{\alpha} j^{\alpha} t^{1 - 2\alpha}, & \text{if } i^{\alpha} j^{\alpha} \ll \frac{p_2 m t^{2\alpha - 1}}{4\tau^2 p_4} \end{cases}$$

where 
$$\alpha = \frac{p_1(p_1+2p_2-p_3-2p_4)}{2(p_1+p_2-p_4)(p_1-p_3)}$$
 and  $\tau = \frac{(p_1+p_2-p_4)(p_1-p_3)}{p_1+p_3}$ 

Preliminary Knowledge

Coupling on-line and off-line random graph models

Growth-Deletion Models for power law graphs

## The Main theorem 2: Fan Chung and Linyuan Lu, 2004

Without the assumption on m, we have the following general but weaker result. We say the index of a vertex u is i if u is generated at time i.

Preliminary Knowledge

Coupling on-line and off-line random graph models

Growth-Deletion Models for power law graphs

## The Main theorem 2: Fan Chung and Linyuan Lu, 2004

Without the assumption on m, we have the following general but weaker result. We say the index of a vertex u is i if u is generated at time i.

Preliminary Knowledge

Coupling on-line and off-line random graph models

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The Main theorem 2: Fan Chung and Linyuan Lu, 2004

In  $G(p_1, p_2, p_3, p_4, m)$  with  $p_3 < p_1$ ,  $p_4 < p_2$ , let S be the set of vertices with index *i* satisfying

$$i \gg m^{rac{1}{lpha}} t^{1-rac{1}{2lpha}}.$$

Let  $G_S$  be the induced subgraph of  $G(p_1, p_2, p_3, p_4, m)$  on S. Then we have

(1)  $G_S$  dominates a random power law graph  $G_1$ , in which the expected degrees are given by

$$w_i \approx \frac{p_2 m}{2p_4 \tau (2p_2 - p_4)(\frac{p_1}{p_1 - p_3} - \alpha)} \frac{t^{\alpha}}{i^{\alpha}}$$

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#### The Main theorem 2: Fan Chung and Linyuan Lu, 2004

(2)  $G_S$  is dominated by a random power law graph  $G_2$ , in which the expected degrees are given by

$$w_i \approx \frac{m}{2p_4\tau(rac{p_1}{p_1-p_3}-lpha)}rac{t^{lpha}}{i^{lpha}}$$

Preliminary Knowledge

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### The Main theorem 3: Fan Chung and Linyuan Lu, 2004

In  $G(p_1, p_2, p_3, p_4, m)$  with  $p_3 < p_1$ ,  $p_4 < p_1$ , let T be the set of vertices with index *i* satisfying

$$i \ll m^{rac{1}{lpha}} t^{1-rac{1}{2lpha}}.$$

Then the induced subgraph  $G_T$  of  $G(p_1, p_2, p_3, p_4, m)$  is almost a complete graph. Namely,  $G_T$  dominates an edge-independent an edge-independent graph with  $p_{ij} = 1 - o(1)$ 

Preliminary Knowledge

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# Ingredient of Proof for the Main Theorems

- The basic idea : the martingale method
- But with substantial difference
- A martingale involves a sequence of functions with consecutive functions having small bounded differences, each function is defined on a fixed probability space Ω.
- For the on-line model, the probability space for the random graph generated at each time instance is different in general. (We have a sequence of probability spaces where two consecutive ones have "small" difference.)

Preliminary Knowledge

Growth-Deletion Models for power law graphs

Bibliography

Complex Graphs and Networks; Fan Chung and Linyuan Lu (2004)

The Probabilistic method 3rd ed; Noga Alon and Joel H. Spencer (2008)