

$\forall \epsilon > 0 \quad \Pr(A_n(\epsilon)) \xrightarrow{n \rightarrow \infty} 0$ (convergence in probability)

• $\forall \epsilon > 0 \quad \sum_m \Pr(A_m(\epsilon)) < \infty \rightarrow \underline{a.s.} \quad \text{wz} \quad \sum a_n < \infty$
 $\downarrow \quad \uparrow$
 $\Pr(A_m(\epsilon)) \xrightarrow{n \rightarrow \infty} 0$ $\downarrow \quad \uparrow$
 $\lim a_n = 0$
strongly independent

B-C Lemma \Rightarrow $X_n \rightarrow X$ a.s. *zweck* \Leftrightarrow (sufficient)

① $\sum \Pr(A_n(\epsilon)) < \infty$

② $\sum_m \Pr(A_m(\epsilon)) < \infty \rightarrow \Pr(A_m(\epsilon)) \xrightarrow{n \rightarrow \infty} 0$

$\Pr(|X_n - X| > \epsilon) \Rightarrow \left(\frac{1}{n} \right) (X)$ (a.s.)
 $\left(\sum \frac{1}{n} < \infty (X) \right)$
 $= \frac{1}{\epsilon^2} (0) \sum \frac{1}{n^2} < \infty$

$\frac{x}{|z_n|}$ (Gronwall's Lemma *zweck*)
Mode. f. Convergence $\xrightarrow{\text{Convergenz in probab. lity (a.s.)}} \text{(a.s.) } (X)$

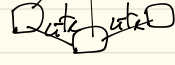
$\frac{z_n}{z_n}$ \rightarrow B.C. test $\left(\sum \Pr(A_n(\epsilon)) < \infty \right)$ *zweck*

Lecture 2 (chapter 7) Power laws via Preferential attachment

현상 ~ model 분석

~~중요한~~

- ① 노드의 degree (Fibonacci 재귀수)
- ② 유튜브 video의 평점 (각 video의 점수)
- ③ citation network: degree가 클수록 인용이 많아지는 경향
- ④ web page 링크
- ⑤ biological network



"complex network"

평균

(first moment) : 평균

평균 : 평균보다 낮거나 높거나 일까?

평균값

이것이 평균값 = 평균과 평균을 구하는 방법

이차모멘트 : ~~평균~~

평균값이 많을수록 평균이 높아진다

higher moment (평균이 어떻게 변하는지)

Degree ⑤ 무한히 증가 (x)

평균값이 증가하면, 평균값이 증가한다

"평균이 변하는 법"

"Degree 분포" : $\frac{1}{N} \sum_{i=1}^N k_i^2$

(ER graph)
(small world)

평균이 증가한다

② 고차원 이차모멘트 $\frac{1}{N} \sum_{i=1}^N k_i^2$ graph는 어떻게 증가하는가?

⇒ 각 node의 이차모멘트 값을 어떻게 구할까? → 이 graph가 어떻게?

→ 이차모멘트 graph → 이차모멘트 quantification (degree $\frac{1}{N} \sum_{i=1}^N k_i^2$)

↳ power law

$X, p(x)$ $p(x) \propto x^{-\alpha}$ $p(x) = C \cdot x^{-\alpha}$ for some constant α → power law \approx 멱률과

degree \approx 멱률 power law \approx 멱률 → graph: power law graph

가분

→ 멱률 \approx 멱률 '1/1, 1/2, 1/3, ...' \approx 멱률 멱률 멱률?

$\alpha > 2$, $p(x) = C \cdot x^{-\alpha}$ → 멱률 멱률 멱률 $\alpha < 2$: (finite: infinite) higher: infinite $\alpha < 3$: (finite: infinite) finite: infinite

$\alpha > 2$ (finite) 멱률: 멱률

멱률 멱률

first moment: second moment $\alpha > 3$ higher moments: infinite

intel fundamental 멱률:

Algorithm graph의 멱률 멱률 (멱률 멱률) (멱률 멱률)

power law degree distribution

① what is this?

② 멱률 멱률, 멱률 멱률

Barabasi

→ algorithm 멱률: Preferential attachment → power law

Preferential attachment (멱률 멱률) (page 78 of book)

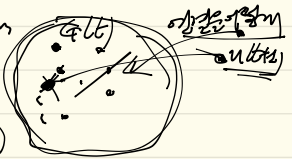
• A graph is grown over time $G_0, G_1, G_2, \dots, G_t$ $G_t = (N_t, E_t)$ random

• every step t , we add one new node

at step t , randomly

• Given $G_t = (N_t, E_t)$, a new node $u(t+1)$ is added

① with probability $\frac{1}{|N_t|}$ uniformly, at random

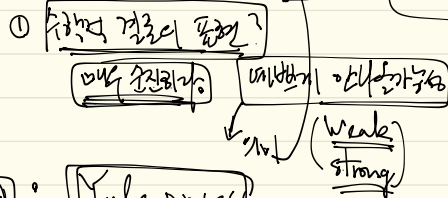


② with probability $\frac{d_v(t)}{\sum_{u \in N(t)} d_u(t)}$ a node $v \in N(t)$ is selected with $\frac{d_v(t)}{\sum_{u \in N(t)} d_u(t)} \Rightarrow$ degree \approx 멱률 멱률 멱률

멱률 멱률

(Q) PA → power law degree distribution

(Q2) research problem:



$\frac{P(d)}{P(d+1)} \sim \frac{d}{d+1}$ (weak)

$\frac{P(d)}{P(d-1)} \sim \frac{d}{d-1}$ (strong)

Yule process (1925) $\frac{d}{d-1}$

Power law inequality (Coupling)

power law distribution, heavy-tail distribution, scale-free network

(i) scale-free (scale-invariant)

$P(d) \sim C d^{-r}$

$P(d)$: degree distribution ~ power law

$$\frac{P(d)}{P(d')} = \frac{C d^{-r}}{C (d')^{-r}} = \left(\frac{d}{d'}\right)^r \Rightarrow d \rightarrow d' \text{ rescale by any factor}$$

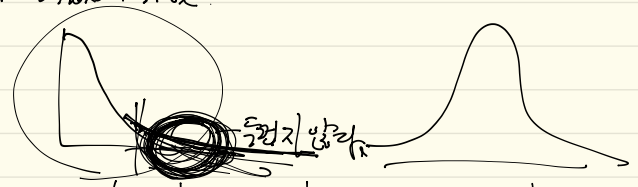
$\frac{P(amd)}{P(amd')} = \left(\frac{amd}{amd'}\right)^r = \left(\frac{d}{d'}\right)^r$

ratio: $d \rightarrow d'$

ratio: $amd \rightarrow amd'$

"relative probabilities of different degrees depend only on their ratios not their absolute size"

(ii) heavy-tail (long-tail)



The distribution of RV X with distribution function F is said to have "heavy tail" if

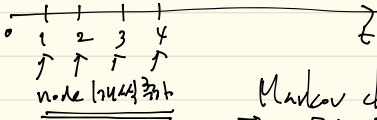
$$\lim_{x \rightarrow \infty} \frac{e^{\lambda x} P(X > x)}{F(x)} = \infty \text{ for all } \lambda > 0$$

$$\lim_{x \rightarrow \infty} e^{\lambda x} F(x) = \infty$$

power-law obs_g → heavy tail

$$e^{\lambda x} P(X > x) = e^{\lambda x} \int_x^{\infty} c \cdot t^{-\beta} dt = c \cdot e^{\lambda x} \left(\frac{t^{-\beta+1}}{-\beta+1} \Big|_x^{\infty} \right) \quad \beta > 2$$

$$= c \cdot e^{\lambda x} \left(-\frac{x^{-\beta+1}}{-\beta+1} \right) \quad \rho \rightarrow \infty \rightarrow \infty$$



Markov chain (discrete time)

$$\vec{X}(t) = [X_i(t)]_i$$

any $X_i(t)$: $X_i(t) \equiv$ state of node i at time t :
 $\vec{X}(t) = (i, j)$

$$P(X_i(t+1) = X_i(t) + 1 | \vec{X}(t)) : \text{increase node } i \text{ degree by } 1 \text{ node } i$$

$$= d \cdot \frac{X_i(t)}{N(t)} + (1-d) \cdot \frac{(i-1) \cdot X_i(t)}{2E(t)} \quad \text{①}$$

$$P(X_i(t+1) = X_i(t) - 1 | \vec{X}(t)) : \text{decrease node } i \text{ degree by } 1 \text{ node } i$$

$$= d \cdot \frac{X_i(t)}{N(t)} + (1-d) \cdot \frac{i \cdot X_i(t)}{2E(t)} \quad \text{②}$$

$$P(X_i(t+1) = X_i(t) | \vec{X}(t))$$

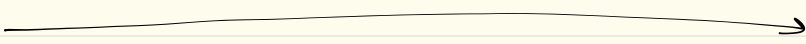
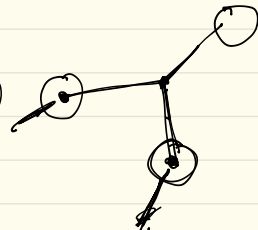
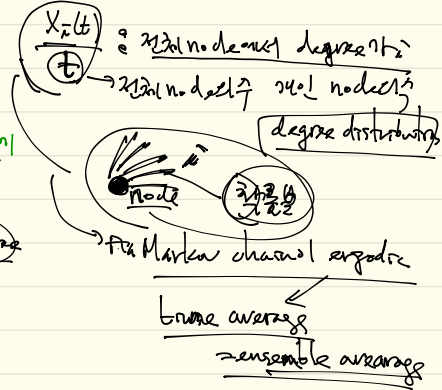
$$= 1 - \text{①} - \text{②}$$

$i=1$: $P(X_1(t+1) = X_1(t) - 1 | \vec{X}(t)) = 0$ (X)

$$P(X_i(t+1) = X_i(t) | \vec{X}(t))$$

$$= d \cdot \frac{X_i(t)}{N(t)} + (1-d) \cdot \frac{1 \times X_i(t)}{2E(t)} \quad \text{③}$$

$$P(X_i(t+1) = X_i(t) + 1 | \vec{X}(t)) = 1 - \text{③}$$



Thm 7.1 for all $i \geq 1$,

$$\frac{X_i(t)}{t} \xrightarrow{\text{a.s. limit}} C_i,$$

where $C_1 = \frac{\alpha}{2 + \alpha}$,

$$\frac{C_i}{C_{i-1}} = \frac{\alpha + \frac{(1-\alpha)C_{i-1}}{2}}{1 + \alpha + \frac{(1-\alpha)}{2}i}, \quad i \geq 2$$

\Rightarrow degree \approx $\frac{2}{2+\alpha}$
power law of α

Note (substitution)

$$\frac{X_i(t)}{t} \xrightarrow{\text{a.s. limit}} C_i \approx \beta$$

iteration

$$\left(\frac{i}{2}\right)^{\frac{3-\alpha}{2}} \left(\frac{3}{2}\right)^{\frac{3-\alpha}{2}}$$

(2.4) (power law relation)

$$C_i = C_1 \cdot \frac{C_2}{C_1} \cdot \frac{C_3}{C_2} \cdot \dots \cdot \frac{C_i}{C_{i-1}} = C_1 \prod_{j=2}^i \frac{C_j}{C_{j-1}}$$

$$\frac{C_i}{C_{i-1}} = \frac{\alpha + \frac{(1-\alpha)(i-1)}{2}}{1 + \alpha + \frac{(1-\alpha)}{2}i} = \frac{2\alpha + (1-\alpha)(i-1)}{2 + 2\alpha + (1-\alpha)i} = 1 - \frac{3-\alpha}{2 + 2\alpha + (1-\alpha)i}$$

$$= 1 - \frac{1}{i} \frac{3-\alpha}{\frac{2+2\alpha}{i} + (1-\alpha)} = \frac{3-\alpha}{1-\alpha} + O\left(\frac{1}{i}\right)$$

$$= 1 - \frac{1}{i} \left(\frac{3-\alpha}{1-\alpha}\right) + O\left(\frac{1}{i^2}\right)$$

$$\log(C_i) = \log C_1 + \sum_{j=2}^i \log\left(1 - \frac{1}{j} \frac{3-\alpha}{1-\alpha} + O\left(\frac{1}{j^2}\right)\right)$$

$$\approx \log C_1 + \sum_{j=2}^i \frac{1}{j} \frac{3-\alpha}{1-\alpha}$$

$$\approx \log C_1 - \beta \log i, \quad \beta = \frac{3-\alpha}{1-\alpha}$$

$$\log(1-x) \approx -x \quad x \rightarrow 0$$

$$e^x \approx 1+x \Leftrightarrow (e^x - 1) \approx x$$

$$C_i \approx C_1 \cdot i^{-\beta} \quad (\text{power law})$$

power law relation

이항 사슬의 수렴성

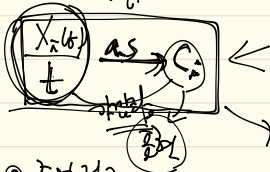
① PA → node 수렴 가능성 MC degree i 의 partition은 어느 정도는 같이 되어야 할까?

$$\frac{X_i(t)}{t} \xrightarrow{t \rightarrow \infty} \text{stationary distribution}$$

state transition dynamics

degree i 의 state에 대한 수렴 방법

$\forall \epsilon > 0$ $X_i(t)$ 및 $X_{i+1}(t)$ 연속 분리 C_i 및 C_{i+1} 의 간격도 충족 (?)



as definition

$X_i(t)$: 변동 problem

② 수렴성

$$\frac{X_i(t)}{t} \xrightarrow{t \rightarrow \infty} C_i$$

$$\left| \frac{X_i(t)}{t} - C_i \right| + \left| X_i(t) - \bar{X}_i(t) \right|$$

Markov characterization of ergodicity

$$\boxed{|X - E(X)| \leq M}$$

AH inequality

$\bar{X}_i(t)$
수렴 가능성
조건

Thm 7.2

For all $\epsilon > 0$, and for all $i \geq 1$ fix t_0

$$\frac{X_i(t)}{t} = \frac{C_i}{t} + o(t^{-\epsilon}) \iff \boxed{\frac{X_i(t)}{t} = C_i + o(t^{-\epsilon})}$$

Lemma 7.3

$$P(|X_i(t) - \bar{X}_i(t)| \geq M) \leq 2 \exp\left(-\frac{M^2}{8t}\right) \text{ (AH inequality)}$$

Proof of Thm 7.2

A.S 수렴 Borel-Cantelli Lemma

$$\left(\bigcap_{n=0}^{\infty} A_n \right) \rightarrow X_n \xrightarrow{a.s.} X$$

$\forall \epsilon > 0$

수렴 가능성 조건

$$P\left(\left|\frac{X_i(t)}{t} - c_i\right| > a(t)\right) \leq P\left(\left|\frac{X_i(t)}{t} - \bar{X}_i(t)\right| + \left|\bar{X}_i(t) - c_i\right| \geq a(t)\right)$$

\Rightarrow aq $\sum_{t=1}^{\infty} P(\dots) < \infty$, $\sum_{t=1}^{\infty} 2t^{-2} < \infty$ (L²) (Theorem 7.2)

$$= P\left(\left|\frac{X_i(t)}{t} - \bar{X}_i(t)\right| \geq a(t) - o\left(\frac{1}{t}\right)\right) \quad a(t) = \frac{4\sqrt{t \log t}}{t} + o\left(\frac{1}{t}\right)$$

(Lemma 7.3)

$$\leq 2 \cdot \exp\left(-\frac{M^2}{8t}\right) = 2 \cdot \exp\left(-\frac{2t \log t}{8t}\right) = 2t^{-2}$$

$$\sum_{t=1}^{\infty} 2t^{-2} < \infty \implies P\left(\left|\frac{X_i(t)}{t} - c_i\right| > a(t)\right) < \infty$$

$$\sum_{t=1}^{\infty} \frac{1}{t} = \infty, \quad \sum_{t=1}^{\infty} \frac{1}{t^2} < \infty$$

Thm 7.3

$$\frac{\bar{X}_i(t)}{t} \text{ or } \bar{X}_i(t)$$

(7.1)

$$P(X_i(t+1) = X_i(t) | \bar{X}_i(t)) = \alpha \frac{X_i(t)}{N(t)} + (1-\alpha) \cdot \frac{1 \times X_i(t)}{2E(t)}$$

$$P(X_i(t+1) = X_i(t) + 1 | \bar{X}_i(t)) = 1 - \alpha$$

$$E(X_i(t+1)) = E\left(E(X_i(t+1) | \bar{X}_i(t))\right) = \sum_{x=1}^{\infty} P(X_i(t) = x) \cdot \left(x \left(\alpha \frac{x}{N(t)} + (1-\alpha) \frac{x}{2E(t)}\right) + (x+1)(1-\alpha) \cdot x\right)$$

$$= \sum_{x=1}^{\infty} P(X_i(t) = x) [x + 1 - \alpha x]$$

$$= \bar{X}_i(t) + 1 - \alpha \bar{X}_i(t) \stackrel{7.1}{=} \bar{X}_i(t+1) = \bar{X}_i(t) + 1 - \alpha \bar{X}_i(t)$$

$\bar{X}_i(t)$ for again t

$$\boxed{\bar{X}_i(t+1) = (1 - \lambda t) \bar{X}_i(t) + 1} \Rightarrow \underline{\bar{X}_i(t) = C_1 t + o(t^\epsilon)}$$

$$\Delta_i(t) = \bar{X}_i(t) - c_1 t$$

~~Homework~~ → Homework (33, 34, 35, 36, 37)

$$\Delta_i(t+1) = \Delta_i(t) \left(1 - \frac{\lambda}{N(t)} - \frac{1-\lambda}{2\epsilon(t)} \right) - C_1 + 1 - C_1 \left(\lambda t + \frac{1-\lambda}{2} \right) + O(t^\epsilon)$$

$\underbrace{\hspace{10em}}_0$

$$C_1 = \frac{2}{3+2}$$

$$\Delta_i(t+1) \leq \Delta_i(t) + O(t^\epsilon) \leq O(\log t) \Rightarrow \underline{\Delta_i(t) = o(t^\epsilon)} \quad \forall \text{ for all } \epsilon > 0$$

$$C_1 = \frac{2}{3+2}$$

(i) $\forall \epsilon > 0$ (as above) Homework C_1 , $\frac{C_1}{C_1}$

Lemma 7.3 For all $i, t \geq 1$, and all $M > 0$,

$$P\left(\overset{\text{max}}{|X_i(t) - \bar{X}_i(t)|} \geq M\right) \leq 2 \exp\left(-\frac{M^2}{8t}\right) \Rightarrow \underline{\text{AHL inequality}}$$

(pf) Let i, t be fixed. graphical interpretation

$$X_i(t) = f(v_{i1}, v_{i2}, \dots, v_{it})$$

where v_{is} is the node in $G(s-1)$ to which the node i attaches

degree i
with nodes

Also, let $M(s) = E\left(X_i(t) \mid v_{i1}, \dots, v_{is}\right), s=1, \dots, t$

$M(0) = E[X_i(t)]$ independent X_i

(i) $M(s)$ is a martingale \Rightarrow AHL inequality

(ii) $\boxed{|M(s) - M(s-1)| \leq C}$

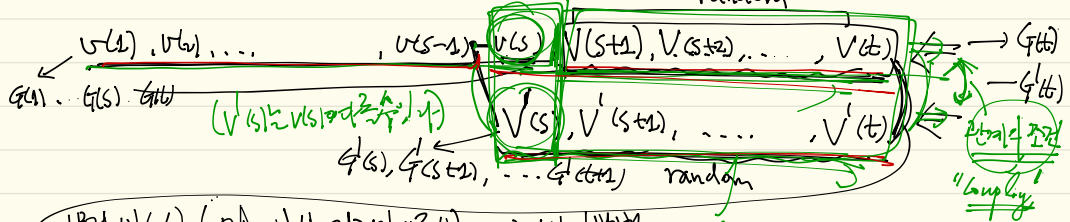
(i) easy? Doob martingale (ii) is true(?)

(ii) $f \in \text{Lipschitz continuous}$ \iff $\frac{\partial f}{\partial x} \leq L$ $|V(s) - V(s-1)| \leq 2 \quad \forall s \leq t$

by page 69 : Corollary 6.4 (X_1, \dots, X_T : independent) Coupling

$\forall s < t$ (D₁ is deterministic)
at t is random

- Let s be fixed, and let the sequence $\{v(s), v(s+1), \dots, v(t)\}$ be given
- Let another random variable $V'(s)$ of $\mathcal{G}(S-1)$ be given, being distributed as the anchor node in $\mathcal{G}(s)$, given $v(s), \dots, v(s-1)$ random

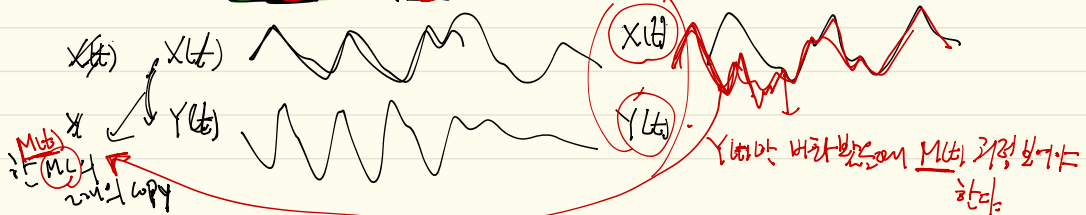


\checkmark $\frac{\partial f}{\partial x} \leq L$ (D₁ is deterministic) \rightarrow $\frac{\partial f}{\partial x} \leq L$

We will generate $\{V(s+1), \dots, V(t)\}, \{V'(s), V'(s+1), \dots, V'(t)\}$, such that the following properties are satisfied:

(i) The distribution of $\{V(s+1), \dots, V(t)\}$ is that of the $(s+1)$ th to t -th anchor nodes in the graph growth model that we consider, conditioned on the first s anchor nodes being $\{v(s), \dots, v(s)\}$ (resp. $v(s), v(s+1), \dots, v(s-1), V'(s-1)$)

(ii) For all s, \dots, t , and any node u in the node set $\mathcal{G}(s), \mathcal{G}(t)$, the degree $d_{\mathcal{G}(t)}(u)$ of u in $\mathcal{G}(t)$ coincides with $d_{\mathcal{G}(s)}(u)$ in $\mathcal{G}(s)$, unless $u = v(s)$ or $u = V'(s)$



이러한 coupling은 왜? \rightarrow \mathbb{Q} 이면 coupling은 왜? \rightarrow

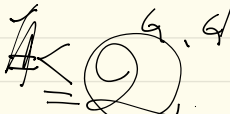
$$M(s) = f(v(s_1), \dots, v(s)) = E \left[\left(X_{s-t} \right) \mid v(s_1), \dots, v(s) \right]$$

$$|M(s) - M(s-1)| \leq \sum_{v_{s-1}, v_s} P(v_{s-1}^t = v_{s-1}, v_s^t = v_s) \left| f(v_{s-1}^t, v_s^t) - f(v_{s-1}^{s-1}, v_s^t) \right|$$

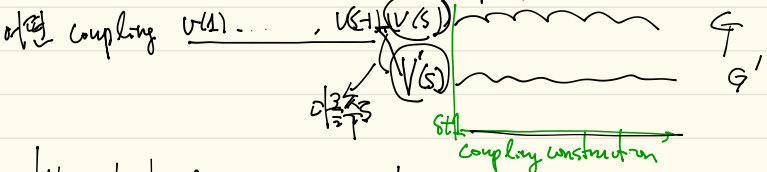
\rightarrow $(v_{s-1}^t, \dots, v_s^t)$ \rightarrow $(v_{s-1}, \dots, v_{s-1})$ \rightarrow $(v_{s-1}, v_{s-1+1}, \dots, v_{s-1}^t)$

\rightarrow \mathbb{Q} \rightarrow \mathbb{Q}'

\rightarrow $v_{s-1}^t = (v(s_1), v(s_2), \dots, v(s))$ \rightarrow $v_{s-1}^{s-1} = (v(s_1), v(s_2), \dots, v(s))$



이러한 (i)와 (ii)를 만족하는 coupling이 가능하다는 것은 show \rightarrow how? **Construction** (Coupling using \mathbb{Q} and \mathbb{Q}') (page 82 of half)



At each step $s+1, s+2, \dots, t$

Define a Bernoulli random variable $Y_s = 0$ w.p. α $Y_s = 1$ w.p. $1-\alpha$ $Y_s, s \geq s+1, \dots, t$ i.i.d

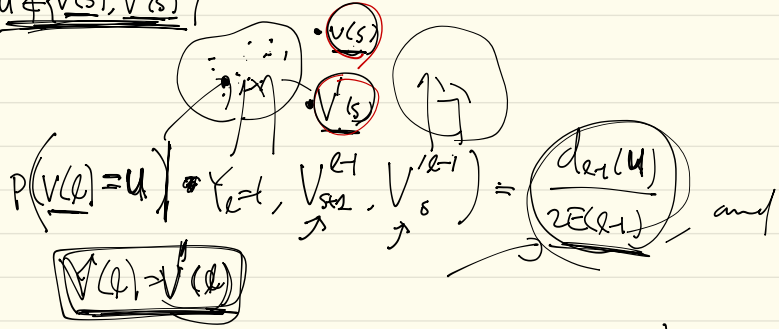
attachment $\frac{2k-2}{2}$ $\frac{2k-2}{2}$ node uniformly at random

If $Y_k=0$, choose an u anchor node u (uniformly at random),

$$V(Q)=u \Rightarrow V'(Q)=u$$

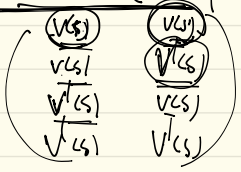
If $Y_k=1$, (if node u attachment $\frac{2k-2}{2}$ $\frac{2k-2}{2}$, 2 $\frac{2k-2}{2}$ $\frac{2k-2}{2}$)

① $u \notin \{V(s), V'(s)\}$



② $V(s)$ or $V'(s)$ or u $\frac{1}{2}$ $\frac{1}{2}$ $\frac{1}{2}$ $\frac{1}{2}$ $(u, u) \in \{V(s), V'(s)\}$

$$P(V(Q)=u, V'(Q)=u | Y_k=1, V_{s,t-1}, V'_{s,t-1}) =$$



$$\frac{deg(u) \cdot deg'(u)}{2E(Q-1) [deg(V(s)) + deg(V'(s))]}$$

(i) $P(V(Q)=u | V_{s,t-1}, V'_{s,t-1}) = \frac{d}{N(Q-1)} + (1-d) \frac{deg(u)}{2E(Q-1)}$

$u \notin \{V(s), V'(s)\} \rightarrow$ clearly immediately true

$u \in \{V(s), V'(s)\}$

$$P(V(Q)=V(s) | \dots) = P(V(Q)=V(s), V'(Q)=V(s)) + P(V(Q)=V(s), V'(Q)=V'(s))$$

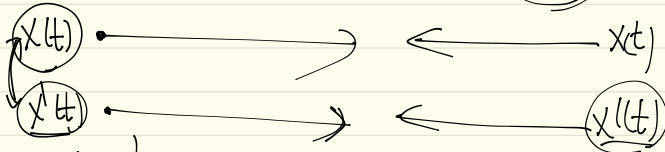
$$= \frac{deg(V(s)) (deg(V(s)) + deg(V'(s)))}{2E(Q-1) (deg(V(s)) + deg(V'(s)))} = \frac{deg(V(s))}{2E(Q-1)}$$

Similarly $P_r(V(t) = V'(s))$

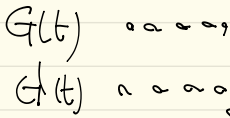
Similarly $P_r(V(t) = v(s))$, $P_r(V'(t) = V'(s))$...

(ii) $u \in \{v(s), V'(s)\}$ degree coincides $(\frac{1}{s} \frac{d}{ds})$

UG



$M(s) \rightarrow M(s-1)$



Probability anchor node degree?

$\frac{1}{s} \frac{d}{ds}$

