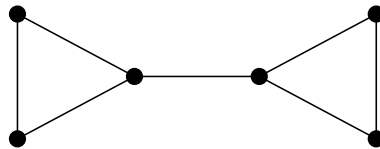


# Complex Systems 535/Physics 508: Homework 8

Because of the Thanksgiving break you have longer than usual to do this homework. It is due in class on December 5.

- Using your favorite numerical software for matrices, construct the modularity matrix for this small network:



Find the eigenvector of the modularity matrix corresponding to the largest eigenvalue and hence divide the network into two communities. For full credit, give the eigenvector you found and draw a figure showing how it divides the network into communities.

- Consider the following network model. Each of  $n$  nodes is assigned a non-negative real parameter  $\theta_i$  and then undirected edges are created such that the number of edges between nodes  $i$  and  $j$  is a Poisson-distributed independent random number with mean  $\theta_i\theta_j$ , except for self-edges, which have mean  $\frac{1}{2}\theta_i^2$ . The goal is to find the values of the parameters  $\theta_i$  that best fit a given observed network.

- Derive an expression for the likelihood (i.e., the probability) that a network with adjacency matrix  $\mathbf{A}$  was generated by this model, given the values of the parameters  $\theta_i$ , and hence show that the log-likelihood  $\mathcal{L} = \log P(\mathbf{A}|\boldsymbol{\theta})$ , ignoring constants that don't depend on  $\theta_i$ , is

$$\mathcal{L} = \frac{1}{2} \sum_{ij} [A_{ij} \log(\theta_i\theta_j) - \theta_i\theta_j].$$

- By maximizing the log-likelihood with respect to the  $\theta$  parameters show that for the best fit of this model to an observed network, the mean number of edges between distinct nodes  $i$  and  $j$  is  $k_i k_j / 2m$ , where  $k_i$  is the observed degree of node  $i$  and  $m$  is the number of edges in the network. (In other words, this model is basically the configuration model.)
- Consider a configuration model network that has nodes of degree 1, 2, and 3 only, in fractions  $p_1$ ,  $p_2$ , and  $p_3$ , respectively.
    - Find the value of the critical node occupation probability  $\phi_c$  at which site percolation takes place on the network.
    - Show that there is no giant cluster for any value of the occupation probability  $\phi$  if  $p_1 > 3p_3$ . In terms of the structure of the network, why is this? And why does the result not depend on  $p_2$ ?
    - Find an expression for the size of the giant cluster as a function of  $\phi$ . (Hint: you may find it useful to remember that  $u = 1$  is always a solution of the equation  $u = 1 - \phi + \phi g_1(u)$ .)

4. Consider the problem of nonuniform percolation on a configuration model network, as discussed in Section 15.3 of the course pack, where the occupation probability  $\phi_k$  for a node is a function of degree  $k$ .
- (a) Show, by a graphical argument or otherwise, that a giant component can exist in the network only if  $f_1'(1) > 1$ , where  $f_1(z)$  is the function defined in Eq. (15.34).
  - (b) A configuration model network has a (properly normalized) geometric degree distribution  $p_k = (1 - a) a^k$  with  $a < 1$  and an occupation probability  $\phi_k = b^k$  with  $b < 1$ , so that high-degree nodes are more likely to be removed than low-degree ones. Show that the system has a giant cluster if  $2ab^2(1 - a)^2 > (1 - ab)^3$ .
5. **Extra credit:** Write a program in the computer language of your choice to do the following:
- (a) Generate a Poisson random graph of the type  $G(n, p)$  with  $n = 10\,000$  nodes and mean degree  $c = 4$ .
  - (b) Carry out the percolation algorithm of Section 15.5 on this network, occupying the nodes one by one and updating cluster labels after each one. Keep a running tally of the size of the largest cluster.
  - (c) Repeat the entire calculation 100 times for 100 different random graphs with the same value of  $c$  and produce a plot showing the mean (over the 100 runs) of the size of the largest cluster as a function of the number of occupied nodes.
  - (d) Based on this plot, at about what value would you say the percolation threshold falls?

**For full extra credit**, turn in a printout of your complete program, a printout of the plot you produced, and your answer to the question in part (d).