

Two evolving social network models

Sam R. Magura, Vitchyr He Pong, Rick Durrett and David Sivakoff

North Carolina State University
Raleigh, NC 27695, USA
E-mail address: srmagura@ncsu.edu

Cornell University
Ithaca, NY 14853, USA
E-mail address: vitchyr@gmail.com

Mathematics Department
Duke University
Box 90320, Durham, NC 27708, USA
E-mail address: rtd@math.duke.edu
URL: <http://math.duke.edu/~rtd/>

Department of Statistics
Department of Mathematics
The Ohio State University
1958 Neil Ave., Columbus, OH 43210, USA
E-mail address: dsivakoff@stat.osu.edu
URL: <http://stat.osu.edu/~dsivakoff/>

Abstract. In our first model, individuals have opinions in $[0, 1]^d$. Connections are broken at rate proportional to their length ℓ , an end point is chosen at random, and a new connection to a random individual is proposed. In version (i) the new edge is always accepted. In version (ii) a new connection of length ℓ' is accepted with probability $\min\{\ell/\ell', 1\}$. Our second model is a dynamic version of preferential attachment. Edges are chosen at random for deletion, then one endpoint chosen at random connects to vertex z with probability proportional to $f(d(z))$, where $d(z)$ is the degree of z , $f(k) = \theta(k+1) + (1-\theta)(\bar{d}+1)$, and \bar{d} is the average degree. In words, this is a mixture of degree-proportional and at random rewiring. The common feature of these models is that they have stationary distributions that satisfy the detailed balance condition, and are given by explicit formulas. In addition, the equilibrium of the first model is closely related to long range percolation, and of the second to the configuration model of random graphs. As a result, we obtain explicit results about the degree distribution, connectivity and diameter for each model.

Received by the editors July 7, 2014; accepted August 30, 2015.

2010 Mathematics Subject Classification. 60K35.

Key words and phrases. Evolving network, long range percolation, configuration model, random graph.

RD was partially supported by NSF grant NSF DMS 1305997, DS was partially supported by NSF grant CDS&E-MSS 1418265.

1. Introduction

In this article we study two models of social networks that evolve stochastically in time: (a) an opinion-dependent rewiring model and (b) a degree-dependent rewiring model.

1.1. *Opinion-dependent rewiring model.* There have been a number of studies recently in which the structure of a network coevolves with the opinions of its members (Gil and Zanette, 2006; Zanette and Gil, 2006; Kozma and Barrat, 2008a,b; Holme and Newman, 2006; Kimura and Hayakawa, 2008; Vazquez et al., 2008; Herrera et al., 2011; Durrett et al., 2012). Here we will study the simpler case of stubborn individuals who do not change their opinions. The starting point for this investigation was a paper of Henry, Pralat, and Zhang (HPZ) (Henry et al., 2011) who considered a model in which N individuals have opinions chosen uniformly in $[-1, 1]^d$ and at any time there are M edges connecting them. In their discrete time formulation, on each step an edge (x, y) is chosen at random and the edge is broken with probability $pd(x, y)$ where $d(x, y)$ is the dissimilarity of x and y and p is chosen small enough so that this probability cannot exceed 1. For simplicity, we will take $d(x, y)$ to be the usual Euclidean distance but to have more connection with long-range percolation in Section 2, one might want to take $d(x, y) = |x - y|^\beta$.

In this and all other models we consider, when an edge is broken, we pick an endpoint x of the edge at random and connect it to a new vertex $\neq x$ and not already a neighbor of x . In the HPZ model the choice of new vertex is made at random from all legal possibilities. HPZ assumed $d(x, y) \in (0, 1)$ for all x, y , and discretized their model so that all edges had lengths in $\{1/K, 2/K, \dots, K/K\}$ to conclude that in equilibrium the average number of edges of length i/K satisfied

$$N_i = \frac{M/i}{\sum_{j=1}^K 1/j}$$

where M is the number of edges.

In this paper, we use a continuous time formulation in which edges of length ℓ break at rate ℓ . For convenience, we switch the opinion space to $[0, 1]^d$, but retain the assumption that opinions are chosen independently and uniformly at random. As in the HPZ model, broken edges are given an orientation (x, y) uniformly at random and x connects to a new vertex that does not make a self loop or parallel edge. In addition to (i) the random rewiring version of HPZ, we also consider (ii) a Metropolis-Hastings (MH) dynamics in which a randomly chosen edge of length ℓ' is accepted with probability $\min\{\ell/\ell', 1\}$, and otherwise the original edge $\{x, y\}$ is retained. Figure 1.1 shows a sample of each dynamic at equilibrium when $d = 2$.

1.2. *Degree-dependent rewiring model.* In our second model, we begin with a graph that has N vertices and M edges, and at rate 1 edges are chosen to be broken. When an edge is chosen, we pick an endpoint x of the edge at random and connect it to a vertex z chosen with probability proportional to $f(d(z))$, where $d(z)$ denotes the degree of vertex z . Let

$$f(i) = \theta(i + 1) + (1 - \theta)(\bar{d} + 1),$$

where $\bar{d} = 2M/N$ is the average degree and $\theta \in [0, 1]$. We add 1 in the first factor so that vertices of degree 0 can be chosen. Otherwise, they will accumulate over time

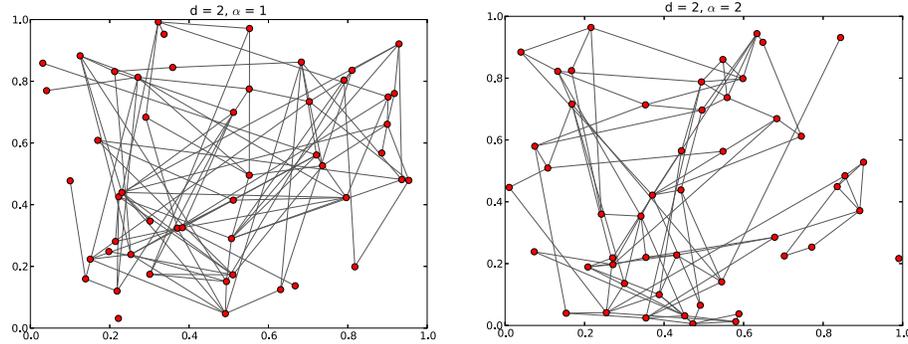


FIGURE 1.1. Sample graphs at equilibrium for the opinion-dependent rewiring model in dimension 2 with $N = 50$, $M = 100$. The random rewiring dynamics (a) yield a graph that appears more dense because edges tend to be longer than for the Metropolis-Hastings dynamics (b).

and there will be no stationary distribution. We put $\bar{d} + 1$ in the second factor, so choosing a vertex with probability proportional to $f(d(z))$ is equivalent to flipping a coin with probability θ of heads and then choosing a vertex with probability proportional to $d(z) + 1$ if the coin is heads and uniformly at random otherwise. Thus, the parameter θ dictates people's preferences towards forming friendships with more popular people.

This is a variant of the original preferential attachment model of Barabási and Albert (1999), which has been widely studied for randomly grown graphs, where it leads to a power-law degree distribution (see Krapivsky et al., 2000; Kumar et al., 2000; Cooper and Frieze, 2003; Mitzenmacher, 2004). In contrast, we use it here to define a dynamic random graph with a fixed number of vertices and edges. A similar model on dense ($M \asymp N^2$) multigraphs was considered by Ráth and Szakács (2012) and Ráth (2012). The evolution of the process for $\theta = 1$ was studied, and the limiting behavior of the stationary distribution was described using the machinery of dense random graphs.

2. Results: Opinion-dependent rewiring

2.1. *Stationary distribution.* Let $v(G)$ and $e(G)$ be the number of vertices and edges of a graph G , and let $|e|$ be the length of the edge e . We assume throughout that $2M/N \rightarrow \lambda > 0$ as $N \rightarrow \infty$.

Theorem 2.1. *Conditional on the locations of the N vertices, the equilibrium distribution for the opinion-dependent rewiring model is given by*

$$\pi_1(G) = \begin{cases} C(\alpha, N, M) \prod_{e \in G} |e|^{-\alpha} & \text{if } v(G) = N, e(G) = M \\ 0 & \text{otherwise,} \end{cases}$$

where $\alpha = 1$ for random rewiring, and $\alpha = 2$ for the MH dynamics.

To prove this result, we check in Section 4 that the detailed balance condition is satisfied. While it is nice to have an explicit formula for $\pi_1(G)$, if one wants to generate graphs with this distribution one must simulate the chain, which can be time

consuming. To avoid this problem, we give another construction of π_1 . Consider a percolation model on N vertices in which edge e is present with probability $g(|e|)$, independent of the other edges. This percolation model resembles both long-range percolation (Schulman, 1983; Newman and Schulman, 1986; Aizenman and Newman, 1986; Benjamini and Berger, 2001; Coppersmith et al., 2002; Biskup, 2004, 2011) and inhomogeneous percolation (Bollobás et al., 2007), and we will exploit the connections to each of these below. Letting μ denote the probability measure on graphs in the percolation model, conditional on the locations of the vertices,

$$\mu(G) = \prod_{e \in G} \frac{g(|e|)}{1 - g(|e|)} \prod_e (1 - g(|e|)) \quad \text{if } v(G) = N.$$

The second product depends only on the set of vertices, so it can be absorbed into the normalizing constant. If we let

$$g(k) = \frac{b}{b + k^\alpha}, \quad \text{then} \quad \frac{g(|e|)}{1 - g(|e|)} = \frac{b}{|e|^\alpha}, \quad (2.1)$$

and $\pi_1(G)$ can be viewed as the probability of G under μ conditioned on the number of edges being M .

A consequence of this conditioning is that the number of edges under the equilibrium measure π_1 is always fixed at M , while the number of edges under μ is random, with mean M if b is chosen appropriately. In order to draw conclusions about π_1 from features of μ , we need to account for this difference between the models. To do so, let μ_b denote the measure μ with the given choice of b , and assume that we first fix the locations of the vertices, so for $b' < b''$, the measures $\mu_{b'}$ and $\mu_{b''}$ can be coupled such that if $G' \sim \mu_{b'}$ and $G'' \sim \mu_{b''}$, then $G' \subseteq G''$. We choose b' and b'' so that $\mathbb{E}e(G') = M(1 - M^{-1/3})$ and $\mathbb{E}e(G'') = M(1 + M^{-1/3})$ (note that b', b'' depend on the locations of the vertices, and the expectations are conditional on the locations). Then with high probability $e(G') < M < e(G'')$, so we can couple G, G' and G'' such that $G \sim \pi_1$ has exactly M edges, and with high probability $G' \subseteq G \subseteq G''$. By this coupling, it is sufficient to study the behavior of the degree distribution, giant component size and typical pairwise distances for μ_b , since these features for G can be inferred from their values for G' and G'' as follows.

- **Giant component size.** It is clear that the fraction of vertices in the largest component of G is bounded below and above by the fractions of vertices in the largest components of G' and G'' , which are asymptotically equal.
- **Degree distribution.** Much like giant component size, the distribution of the degree of a randomly selected vertex of G is stochastically dominated by that of G'' and dominates that of G' . A vertex in G'' is adjacent to, on average, $O(M^{-1/3})$ more edges than in G' , so the two degree distributions are close.
- **Typical pairwise distances.** The distances between two randomly selected vertices in the giant components of G' and G'' are asymptotically equal. If two vertices are chosen at random from G , their distance is bounded below by their distance in G'' and above by their distance in G' . Their distance in G' could be infinite, but since the giant component of G contains at most $O(N^{2/3})$ more vertices than that of G' , with high

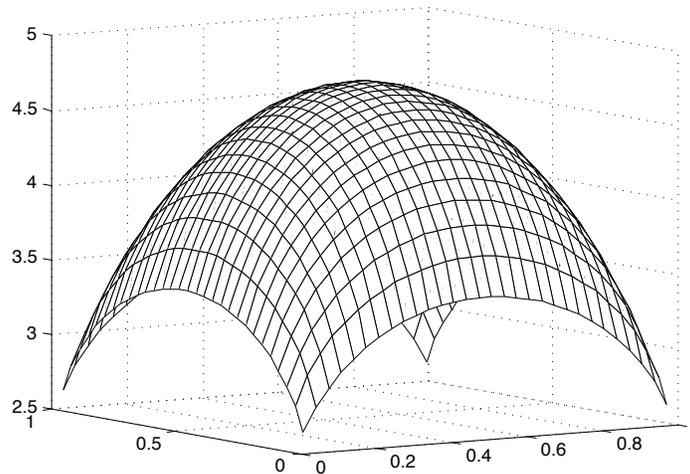


FIGURE 2.2. Expected degree function, $\lambda(x)$, for $d = 2$ and $\alpha = 1$ in the opinion-dependent rewiring model with mean degree $\lambda = 4$.

probability the two randomly selected vertices are in the giant component of G' .

We now choose $b(N, M)$ so that the expected value under μ of $e(G)$ is M and $2M/N \rightarrow \lambda$ as $N \rightarrow \infty$. Writing Q as short-hand for $[0, 1]^d$ we want

$$N^2 \int_Q \int_Q \frac{b}{b + |x - y|^\alpha} dy dx = 2M,$$

so $b(N, M) \rightarrow 0$. There are two cases with different behavior. Changing to polar coordinates, we see that

$$\int_{|z|<1} |z|^{-\alpha} dz \begin{cases} < \infty & \alpha < d \\ = \infty & \alpha \geq d. \end{cases}$$

In the first case $b(N, M) \sim c_\lambda/N$ and the expected degree of a vertex at x ,

$$\lambda(x) = \lim_{N \rightarrow \infty} N \int_Q \frac{b}{b + |x - y|^\alpha} dy = c_\lambda \int_Q |x - y|^{-\alpha} dy, \tag{2.2}$$

is not constant. Figure 2.2 shows the function $\lambda(x)$ for $\alpha = 1$ and $d = 2$, where we numerically evaluated $c_1 \approx 0.336$, and $c_\lambda = \lambda c_1$ by integrating equation (2.2). If $\alpha \geq d$ we have $Nb(N, M) \rightarrow 0$, so most connections are to vertices at distance $o(1)$ from x and $\lambda(x) \equiv \lambda$ (on the interior of Q , where all vertices lie with probability 1). This implies the following classification of the degree distribution, defined as the limiting distribution (as $N \rightarrow \infty$) of the degree of a vertex chosen uniformly at random from the graph at stationarity. The proof of Theorem 2.2 is deferred to Section 4.

Theorem 2.2. *If N is large then the degree distribution of the opinion dependent model is approximately Poisson with mean λ when $\alpha \geq d$, but a mixture of Poissons when $\alpha < d$.*

Figure 2.3 shows the degree distribution in $d = 2$ when $\alpha = 1$ and $\alpha = 2$. In the second case the observed degree distribution is close to Poisson as expected. This is also true in the first case even though Theorem 2.2 predicts a mixture of Poissons, which by Figure 2.2 involves means from 2.5 to 4.6. This is not a contradiction since the mixture turns out to be close to a Poisson. Computations for a simplified version of our situation in which $U \sim \text{Uniform}(2.5, 4.6)$ and $(X|U = u) \sim \text{Poisson}(u)$, show a total variation distance of 0.024 between X and $Y \sim \text{Poisson}(3.54)$.

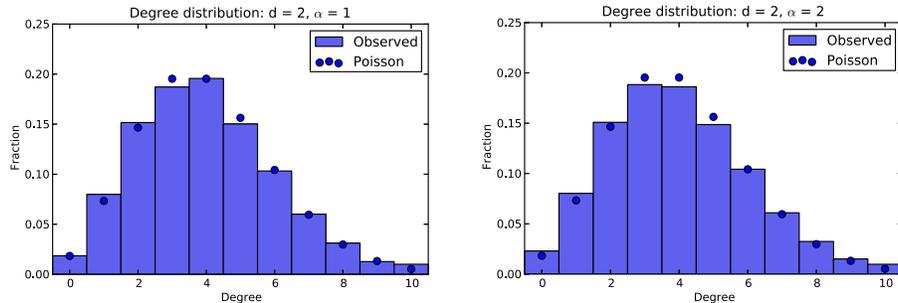


FIGURE 2.3. Degree distributions at equilibrium for the opinion-dependent rewiring model with (a) random rewiring and (b) Metropolis-Hastings rewiring in dimension 2 with $N = 5000$, $M = 10000$, averaged over 100 times.

2.2. Connectivity and typical distances. The stationary distribution of the opinion-dependent rewiring model resembles long-range percolation, so we can derive results about connectivity and distances in the network at equilibrium from analogous statements about the percolation model. A vertex at x will connect to an average of $\lambda(x)$ other vertices with the ones chosen being distributed according to

$$\frac{c_\lambda}{\lambda(x)} \frac{1}{|x - y|^\alpha}.$$

When N is large the first stages of growth of the component of x are a multitype branching process in which the spatial location gives the type.

If we divide space into cubes of side $1/k$ and declare that each point in one of the small cubes Q_i gives birth like its midpoint x_i then we get a multitype branching process with a finite set of types. Letting M_{ij} be the mean number of children of type j from a parent of type i , the mean matrix for the n th generation is then given by the n th power of the matrix $M_{i,j}^n$. $M_{i,j}$ is a positive symmetric matrix so the entries grow exponentially at a rate ν^n given by the maximum eigenvalue $\nu = \max\{\|Mv\|_2 : \|v\|_2 = 1\}$ where $\|v\|_2 = (\sum_i v_i^2)^{1/2}$ is the usual measure of a vector's length.

One can analyze the original branching process with types in $Q = [0, 1]^d$ by discretizing and passing to the limit. Fortunately for us, Bollobás, Janson, and Riordan (BJR) (Bollobás et al., 2007) have already worked out the details in exactly the form we need. The vertices of their graph are x_1, x_2, \dots, x_n , which in our case are chosen at random from Q . To make the connection with their notation let $\kappa(x, y) = c_\lambda/|x - y|^\alpha$ and make a connection from x_i to x_j with probability

$$p_{i,j} = \min\{1, \kappa(x_i, x_j)/N\}.$$

In the case $\alpha < d$,

$$\lambda(x) = \int_{[0,1]^d} \kappa(x,y) dy < \infty \quad \text{has} \quad \sup_x \lambda(x) < \infty$$

and the conditions of their Definition 2.7 are satisfied.

To determine conditions for the existence of a giant component, BJR introduce the operator

$$(T_\kappa \varphi)(x) = \int_Q \kappa(x,y) \varphi(y) dy$$

The kernel $\kappa(x,y)$ is the continuous analogue of the matrix $M_{i,j}$. Again we are interested in its maximal eigenvalue ν_κ :

$$\nu_\kappa = \max\{\|T_\kappa \varphi\|_2 : \|\varphi\|_2 = 1\}.$$

This quantity can also be described by a variational problem:

$$\nu_\kappa = \max\left\{ \int_{Q \times Q} \varphi(x) \kappa(x,y) \varphi(y) dx dy : \|\varphi\|_2 = 1 \right\}.$$

Taking $\varphi \equiv 1$ we see that $\nu_\kappa \geq \int_Q \lambda(x) dx = \lambda$, the average degree.

Theorem 2.3. *If $\alpha < d$ and $\nu_\kappa > 1$, then with high probability a giant component will exist, which contains a positive fraction of the vertices (see [Bollobás et al., 2007 Theorem 3.9](#)). Furthermore, if u, v are two (randomly selected) vertices in the giant component, then the distance between u and v will be $\sim \log N / \log \nu_\kappa$ in probability (see [Bollobás et al., 2007 Theorem 3.14](#)).*

The results above take care of our two special cases $\alpha = 1, 2$ in $d \geq 3$ and $\alpha = 1$ in $d = 2$. Figure 2.4 shows the sizes of the giant component in a simulation of the case $\alpha = 1, d = 2$. Let λ_c be the critical value for percolation, such that a giant component of linear size exists with high probability when $\lambda > \lambda_c$, and with high probability all components are of size $o(N)$ when $\lambda < \lambda_c$. Our simulations suggest that $\lambda_c \approx 1$. Since $\nu_\kappa \geq \lambda$, it follows that $\lambda_c \leq 1$. Numerical computation of the eigenvalue ν_κ in this case suggests $\lambda_c \approx 0.98$, though this is difficult to discern from the simulations of the dynamic graph model. Figure 2.5 plots the average distances between vertices in the giant component versus $\log N$ in the cases $d = 2, \alpha = 1$ and $d = 3, \alpha = 2$. In all cases $M = 2N$ so the average degree is 4. The dependence on $\log N$ is linear and is close to the slope of $1/\log(4) = 0.7213$ one would have if ν_κ was equal to the average degree.

To see what happens when $\alpha \geq d$, we fix $x \in (0,1)^d$. The number of vertices within distance $N^{-1/d}$ of x converges to a Poisson random variable, and is therefore $O(1)$. Thus, by truncating the integral and changing to polar coordinates, the expected number of edges to the vertex at x in the percolation model is

$$\begin{aligned} \mathbb{E} \sum_{y \in G_N} \frac{b}{b + |x-y|^\alpha} &\sim bN \int_{N^{-1/d} \leq |z| \leq 1} |z|^{-\alpha} dz \\ &= bN \int_{N^{-1/d} \leq r \leq 1} r^{d-\alpha-1} C_d dr \\ &\sim \begin{cases} bC_d N \log N & \alpha = d \\ bC_d N^{\alpha/d} & \alpha > d, \end{cases} \end{aligned}$$

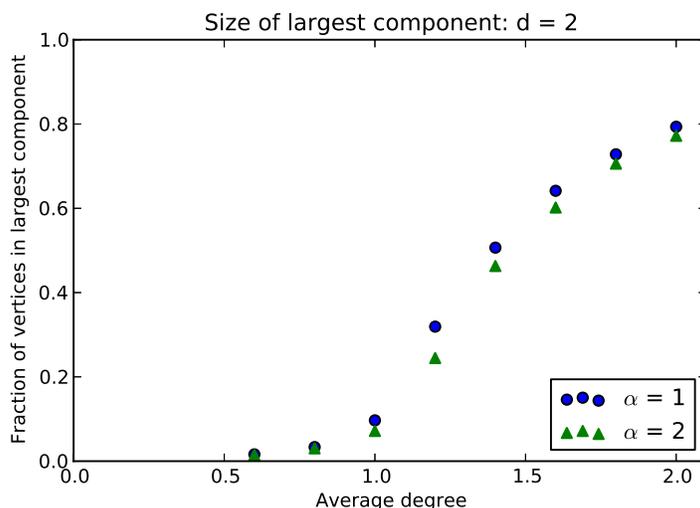


FIGURE 2.4. Fraction of vertices in the largest component at equilibrium for the opinion-dependent rewiring model with random rewiring ($\alpha = 1$) and Metropolis-Hastings rewiring ($\alpha = 2$) in dimension 2 with $N = 1000$, averaged over 100 times.

where the expectation is taken over the locations of the vertices in G_N , $C_2 = 2\pi$ and $C_1 = 2$. So to have mean degree λ we will take $b_\lambda = \lambda/(C_d N \log N)$ when $\alpha = d \in \{1, 2\}$ and $b_\lambda = \lambda/(2\pi N^2)$ when $\alpha = 2, d = 1$.

Conjecture 2.4. *Let $\alpha = d \in \{1, 2\}$ and $\lambda_c = 1$. If $\lambda > 1$ the distance between typical vertices in the giant component is $\sim \log N / \log \lambda$.*

The conjecture is heuristically motivated by considering a discrete time branching random walk in which a birth from a vertex at x to a vertex at y occurs with probability $b_\lambda/(b_\lambda + |x - y|^d)$, which resembles a truncated Cauchy distribution when $\alpha = d \in \{1, 2\}$. The cluster containing the vertex x is well approximated by the graph of the branching random walk started from vertex x up to time $O(\log N)$, because the probability that two random walks started from x will collide before this time is $O(1/\log N)$. At time $(1 + \epsilon) \log N / (2 \log \lambda)$ in the branching random walk, there are of order $N^{(1+\epsilon)/2}$ particles spread out sufficiently randomly on $[0, 1]^d$, so if we start a cluster from x and one from y they are likely to intersect by this time if they both survive. If $|x - y|$ is of order 1, then the branching random walks are unlikely to intersect earlier, as jumps of order 1 have probability $O(1/\log N)$.

This conjecture is further supported by our simulations. Figure 2.4 plots the size of the giant component when $\alpha = d = 2$ and suggests that $\lambda_c \approx 1$. Figure 2.5 plots the average pairwise distances between vertices in the giant component versus $\log N$ in the case $d = 2, \alpha = 2$, and $M = 2N$. The dependence on $\log N$ is linear and is close to the predicted slope of $1/\log(4) = 0.7213$.

When $\alpha > d$, the probability of a connection from a vertex at x to a vertex at $x + kN^{-1/d}$ is

$$\frac{b}{b + (|k| N^{-1/d})^\alpha} = \frac{c_\lambda}{c_\lambda + |k|^\alpha}.$$

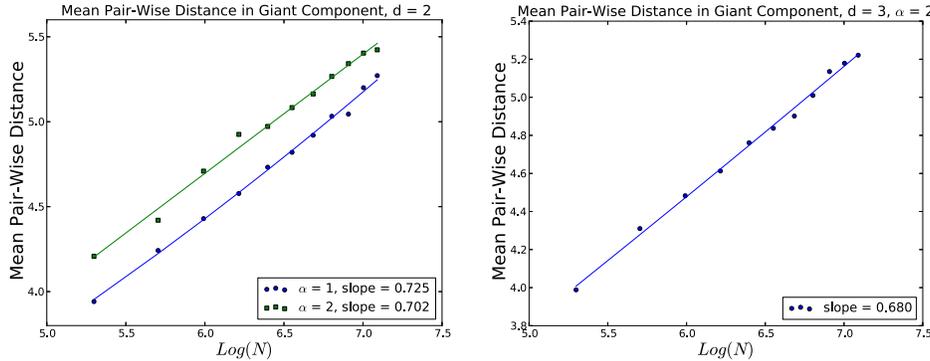


FIGURE 2.5. Typical distances in the giant component at equilibrium for the opinion-dependent rewiring model (a) in dimension 2 with random rewiring ($\alpha = 1$) and Metropolis-Hastings rewiring ($\alpha = 2$), and (b) in dimension with 3 with Metropolis-Hastings rewiring. In all cases $M = 2N$, and data points are averaged over 100 times.

If we restrict our attention to $\alpha \in \{1, 2\}$, then the only example of this situation is $d = 1$, $\alpha = 2$. This is related to a percolation model on the integers in the infinite graph setting, first studied by [Aizenman and Newman \(1986\)](#). To be precise, they study a model in which the probability of an edge from x to y is $p < 1$ if $|x - y| < M$ and is $b/|x - y|^2$ if $|x - y| \geq M$. They show that if $b \leq 1$ there is no infinite component for any value of $p < 1$, while if there is an infinite component with density ρ then $b\rho^2 \geq 1$.

[Benjamini and Berger \(2001\)](#) were first to study long-range percolation on the circle $\mathbb{Z} \bmod N$, which is more relevant to our setting. On this object the natural distance is $d(x, y) = \min\{|x - y|, N - |x - y|\}$. To avoid probabilities > 1 they supposed that the probability of an edge from x to y was $1 - \exp(-\beta d(x, y)^{-\alpha})$. Combining their results with later work we summarize the results for the diameter of the model on the d -dimensional cube $\{1, 2, \dots, N\}^d$ as follows.

- [Biskup \(2004, 2011\)](#) If $d < \alpha < 2d$ then the diameter is $(\log N)^{\Delta + o(1)}$ where $\Delta = 1/\log_2(2d/\alpha)$.
- [Coppersmith et al. \(2002\)](#); [Ding and Sly \(2013\)](#) If $\alpha = 2d$ then the diameter is $\leq N^\eta(d, \beta)$. If $\alpha = 2$, $d = 1$, then the diameter and the typical pairwise distances scale as $N^{\theta(\beta)}$, where $\theta(\beta) \in (0, 1)$ is not explicitly known.

Since our α is an integer, the only overlap with the long range percolation systems considered above occurs for $\alpha = 2$, $d = 1$, where the behavior of the diameter and typical pairwise distances should scale as N^η for some η . However, the model studied by [Ding and Sly \(2013\)](#) included all nearest-neighbor edges with probability 1, while in our model this is not the case. By analogy with the results for $d < \alpha < 2d$, which hold without the assumption that nearest-neighbor edges are present ([Biskup, 2004](#)), we expect that the typical distances between vertices in the giant component scales as $\asymp N^\eta$. However, this remains an open problem, as does the precise value of the exponent, should it exist.

Figure 2.6 plots the distance versus N in the model with $d = 1$, $\alpha = 2$. The fitted curve is N^η with $\eta = 0.402$.

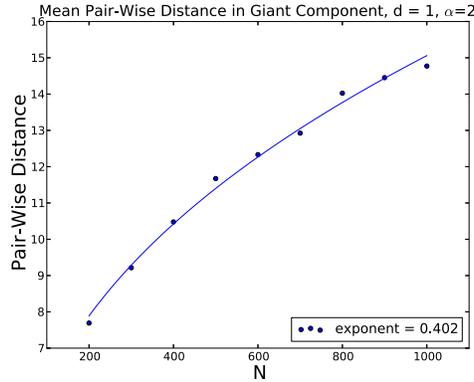


FIGURE 2.6. Distance versus N in the opinion-dependent rewiring model with $d = 1$, $\alpha = 2$. The fit curve is $\text{Distance} = N^{0.402}$.

3. Results: Degree-dependent rewiring

3.1. *Stationary distribution.* Let $F(k) = \prod_{i=0}^{k-1} f(i)$ for $k \geq 1$ and let $F(0) = 1$. In Section 5 we prove the following result by checking that π_2 satisfies the detailed balance condition.

Theorem 3.1. *Let d_i denote the degree of vertex i in the graph G . The stationary distribution for the degree-dependent rewiring model is given by*

$$\pi_2(G) = \begin{cases} c(\theta, N, M) \prod_{i=1}^N F(d_i) & \text{if } \sum_{i=1}^N d_i = 2M \\ 0 & \text{otherwise.} \end{cases}$$

The stationary distribution $\pi_2(G)$ only depends on the sequence of degrees, and is uniform over all graphs with the same degree sequence. This is also true for the configuration model (Molloy and Reed, 1995), which has i.i.d. degrees D_1, D_2, \dots, D_N . To build the graph from the degrees, one conditions on the sum $D_1 + D_2 + \dots + D_N$ being even, attaches D_i half-edges to vertex i , and pairs the half-edges at random.

A graph generated by the configuration model can have self-loops or parallel edges, but if the degree distribution has finite second moment, there is positive probability that it does not (Janson et al., 2000). A second difficulty in comparing with $\pi_2(G)$ is that we may not have $\sum_i D_i = 2M$. To avoid these problems we will consider a conditioned version of the configuration model.

In the configuration model, if $g(k)$ is the probability that a vertex has degree k and $\sum_k kg(k) = 2M/N$ then

$$P(D_1 = d_1, D_2 = d_2, \dots, D_N = d_N) \sim c_1(M) \prod_{i=1}^N g(d_i),$$

where $c_1(M) \sim c/\sqrt{M}$. If G is a simple graph with the given degree sequence

$$P(G|D_1 = d_1, \dots, D_N = d_N) = c_2(M) \prod_{i=1}^N d_i!,$$

where $1/c_2(M) = (2M)!/M!2^M$ is the number of ways of pairing the $2M$ half-edges. To see this, note that the adjacency matrix of G tells us the vertices that

are neighbors of i , and then we have $d_i!$ ways of assigning the neighbors to the half-edges at i .

To make the connection between the degree-dependent rewiring model and the configuration model, we note that if, for a constant $\gamma > 0$, we put γ^{d_i} inside the product and change the normalizing constant in $\pi_2(G)$ then we want

$$c'(\theta, N, M) \prod_{i=1}^N \frac{F(d_i) \gamma^{d_i}}{d_i!} = c_1(M) c_2(M) \prod_{i=1}^N g(d_i).$$

Thus, the degree-dependent rewiring model will look like the configuration model with

$$g(k) = c_\gamma F(k) \gamma^k / k!, \quad (3.1)$$

where the constants γ and c_γ are chosen to make the probabilities sum to one and the average degree $\bar{d} = 2M/N$. There is a unique solution because the distribution $g(k)$ is stochastically increasing in γ . At this point, the reader might worry that the conditioning will keep us from using the body of results that have been developed for the configuration model. [Molloy and Reed \(1995\)](#) developed their results for the configuration model under the mild assumptions that, in the graph of size n , the degree sequence, $v_k(n) := \#\{i \in [n] : d_i = k\}/n \geq 0$, had $\sum_k v_k(n) = 1$, $\sum_k k v_k(n)$ even, $k(k-2)v_k(n) \rightarrow k(k-2)g(k)$ uniformly, and $\sum_k k(k-2)v_k(n) \rightarrow \sum_k k(k-2)g(k)$ with the sum converging uniformly. Our model satisfies these conditions.

To understand the nature of g we begin with the extreme cases. When $\theta = 0$ our process reduces to random rewiring, so the degree distribution will be Poisson. To get this from the formulas above, note that $F(k) = (\bar{d} + 1)^k$ so $c_\gamma = e^{-\gamma(\bar{d}+1)}$ and we take $\gamma = \bar{d}/(\bar{d} + 1) = 2M/(2M + N)$ to have the right mean degree. When $\theta = 1$, $F(k) = k!$, which cancels with the $k!$ in the denominator. This means we should take $c_\gamma = (1 - \gamma)$ so that we have the shifted geometric distribution that takes values $k \in \{0, 1, 2, \dots\}$. To have the right mean we set

$$\frac{1}{1 - \gamma} - 1 = \frac{2M}{N} \quad \text{or} \quad \gamma = \frac{2M}{2M + N}.$$

The distributions for $0 < \theta < 1$ interpolate between the Poisson and geometric. Writing

$$f(i) = \theta \left(i + \frac{(1 - \theta)\bar{d} + 1}{\theta} \right) \equiv \theta(i + \kappa),$$

where the second equation defines κ , we have

$$F(k) = \theta^k \Gamma(k + \kappa) / \Gamma(\kappa),$$

where $\Gamma(r) = \int_0^\infty x^{r-1} e^{-x} dx$ is the usual gamma function that has $\Gamma(r) = (r - 1)\Gamma(r - 1)$. From this it follows that the degree distribution is negative binomial,

$$g(k) = \frac{\Gamma(k + \kappa)}{k! \Gamma(\kappa)} (1 - \gamma\theta)^\kappa (\gamma\theta)^k, \quad (3.2)$$

where again

$$\gamma = \frac{2M}{2M + N}$$

is chosen to give us the correct mean degree. [Figure 3.7](#) shows the degree distribution for $\theta = 1/2$ is in agreement with the theoretical prediction.

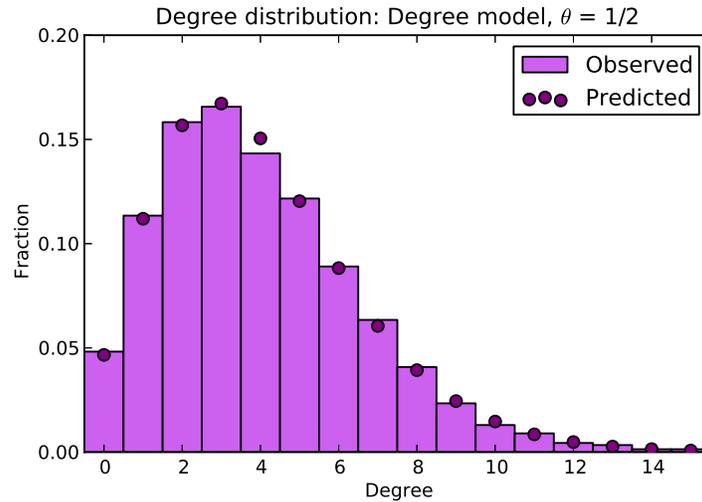


FIGURE 3.7. Observed and predicted equilibrium degree distribution for the degree-dependent rewiring model with $\theta = 1/2$, $N = 5000$, $M = 10000$.

3.2. Connectivity and typical distances. To determine properties of the degree-dependent rewiring models, we consider properties of the configuration model, for which the condition for the existence of a giant component are simple and explicit. Let $g(k)$ denote the degree distribution. Let $\mu = \sum_k kg(k)$ be the mean degree, let $q_{k-1} = kg(k)/\mu$ be the size-biased degree distribution, and let $\nu = \sum_j jq_j$ be its mean. Let $\phi(x) = \sum_x g(k)x^k$, and $\psi(x) = \sum_j q_j x^j$ be the generating functions for the degree distributions, and let ρ be the smallest solution of $\psi(\rho) = \rho$ in $[0, 1]$.

Theorem 3.2. *If $\nu > 1$ then there is a giant component which contains a fraction $1 - \phi(\rho)$ vertices, and the distance between two typical (uniformly chosen) vertices in the giant component is $\sim \log_\nu(N)$ in probability. If $\nu < 1$, then the largest connected component is $o(N)$ with high probability.*

For a complete proof see Theorems 3.1.3 and 3.4.1 in (Durrett, 2007). To explain this result we recall the reasoning behind it. To see if there is a giant component we begin by examining the component containing 1. Vertex 1 will have j neighbors with probability $g(j)$, but one of its neighbors will have degree k with probability $kg(k)/\mu$, since vertex 1 has k chances to connect to a vertex of degree k . In the early stages of examining the component containing 1, the number of vertices at distance m , Z_m , will be a branching process in which the average number of children in all generations after the first is ν . If $\nu > 1$ there is positive probability that the branching process does not die out, which corresponds to having a giant component. To compute the typical distance between vertices in the giant component we note that $\mathbb{E}Z_m = \mu\nu^{m-1}$ and $\mathbb{E}Z_m \approx N$ when $m = \log_\nu N = \log N / \log \nu$.

The generating functions, ϕ and ψ , can be computed explicitly in our case, so we can infer the critical value for the mean degree and the size of the giant component.

Proposition 3.3. *If $0 < \theta \leq 1$, $\kappa = [(1 - \theta)\bar{d} + 1]/\theta$, and $\beta = \gamma\theta = \frac{2M}{2M+N}\theta$ then*

$$\phi(x) = \left[\frac{1 - \beta}{1 - \beta x} \right]^\kappa, \quad \psi(x) = \left[\frac{1 - \beta}{1 - \beta x} \right]^{\kappa+1}.$$

Therefore,

$$\nu = \sum_{k=1}^{\infty} k q_k = \frac{(\kappa + 1)\beta}{1 - \beta}, \quad \text{and}$$

$$\bar{d}_{crit} = \frac{-\theta + \sqrt{\theta^2 - \theta + 1}}{1 - \theta},$$

where \bar{d}_{crit} is the critical value for the mean degree such that a giant component exists for $\bar{d} > \bar{d}_{crit}$ but not for $\bar{d} < \bar{d}_{crit}$.

Proof: Using the expression for $g(k)$ from (3.2),

$$\begin{aligned} \psi'(x) &= \frac{1}{\mu} \sum_{k=0}^{\infty} (k + 1)k g(k + 1)x^{k-1} \\ &= \frac{1}{\mu} \sum_{k=1}^{\infty} \frac{(k + 1)k (1 - \beta)^\kappa \beta^{k+1} \Gamma(k + \kappa + 1)}{(k + 1)! \Gamma(\kappa)} x^{k-1} \\ &= \frac{1}{\mu} \sum_{k=1}^{\infty} \frac{k(k - 1) (1 - \beta)^\kappa \beta^{k+1} \Gamma(k + \kappa)}{k! \Gamma(\kappa)} x^{k-1} \\ &\quad + \frac{\kappa + 1}{\mu} \sum_{k=1}^{\infty} \frac{k (1 - \beta)^\kappa \beta^{k+1} \Gamma(k + \kappa)}{k! \Gamma(\kappa)} x^{k-1} \\ &= \beta x \psi'(x) + (\kappa + 1)\beta \psi(x). \end{aligned}$$

Solving this differential equation with boundary condition $\psi(1) = 1$ yields the desired expression for $\psi(x)$.

The derivation for $\phi(x)$ is analogous. Then by evaluating $\psi'(1)$ we obtain the expression for $\nu = \psi'(1)$, and setting $\nu = 1$ and solving gives the expression for \bar{d}_{crit} . \square

When $\theta = 0$ the degree distribution and the size biased distribution are both Poisson, so the generating functions in this case are $\phi(x) = \psi(x) = \exp(-\bar{d}(1 - x))$, and the critical value is $\bar{d}_{crit} = 1$.

Figure 3.8 shows the sizes of the largest component in simulations for $\theta = 0, 1/2, 1$ as the mean degree is varied. Given the small size of the graph there is considerable run to run variability but there is good agreement with the theoretical calculations.

4. Opinion-dependent rewiring model

For convenience, in this section we assume that each *oriented* edge (x, y) is chosen at a rate equal to its length. This speeds up the dynamics by a factor of 2 but has no effect on the stationary distribution. Consider graphs G and H that differ by one edge, such that $\{x, y\}$ is in G but not H , and $\{x, z\}$ is in H but not G . For a transition from G to H , the following must occur.

- (1) The oriented edge (x, y) is selected. This occurs at rate $d(x, y)$.

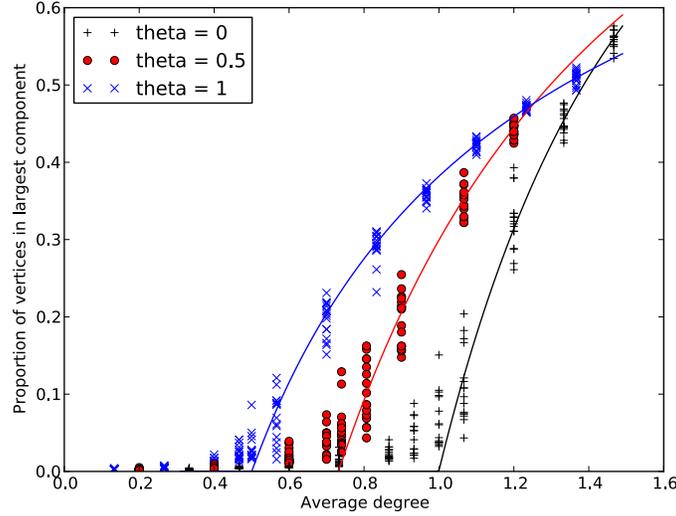


FIGURE 3.8. Fraction of vertices in the largest component at equilibrium for the degree-dependent rewiring model, $N = 3000$. Lines indicate the theoretical limiting curves for $\theta = 1, 0.5, 0$ from left to right. There are 15 independent data points shown for each set of parameter values.

- (2) Vertex z is selected. This occurs with probability $1/(N - d(x) - 1)$ since $z \neq x$ and cannot be a neighbor of x .
- (3) The rewiring is accepted. This occurs with probability 1 for the random rewiring dynamics or $\min\{1, d(x, y)/d(x, z)\}$ for the Metropolis-Hastings dynamics.

Therefore the transition rate for the MH dynamics is

$$P(G, H) = \frac{d(x, y)}{N - d(x) - 1} \cdot \min\left(1, \frac{d(x, y)}{d(x, z)}\right), \quad (4.1)$$

with the second factor omitted in the random rewiring case.

Proof of Theorem 2.1: Consider first the random rewiring dynamics. To have detailed balance, we want to have

$$\left(\prod_{e \in E_G} \frac{1}{|e|}\right) \frac{d(x, y)}{N - d(x) - 1} = \left(\prod_{e \in E_H} \frac{1}{|e|}\right) \frac{d(x, z)}{N - d(x) - 1},$$

which holds since each side is equal to

$$\left(\prod_{e \in E_G \cap E_H} \frac{1}{|e|}\right) \frac{1}{N - d(x) - 1}.$$

For the MH dynamics, suppose without loss of generality that $d(x, y) < d(x, z)$. To have detailed balance, we want to have

$$\left(\prod_{e \in E_G} \frac{1}{|e|^2}\right) \frac{d(x, y)^2/d(x, z)}{N - d(x) - 1} = \left(\prod_{e \in E_H} \frac{1}{|e|^2}\right) \frac{d(x, z)}{N - d(x) - 1}$$

which holds since multiplying by $d(x, z)$ makes each side is equal to

$$\left(\prod_{e \in E_G \cap E_H} \frac{1}{|e|} \right) \frac{1}{(N - d(x) - 1)}.$$

□

Proof of Theorem 2.2: Assume first that the opinions are chosen in $[0, 1]^d$ according to a Poisson process with intensity N , and consider the degree of the vertex at x . It is sufficient to consider μ and infer the result for π_1 by the aforementioned coupling between the edges conditioned on the locations of the vertices. In the percolation model, μ , x is initially attached to all other vertices, then these links are independently kept or removed according to $g(|e|)$ as in (2.1). This is an inhomogeneous thinning of the original Poisson process, so the distribution of the number of edges to x is Poisson with mean $\lambda(x)$ given by (2.2) if $\alpha < d$ and $\lambda(x) = 2M/N$ otherwise. In our model, the N vertices are chosen uniformly in $[0, 1]^d$, which can be viewed as a Poisson process conditioned to have exactly N points. To account for this, we consider two coupled Poisson processes with intensities $N(1 \pm N^{-1/3})$, such that with high probability (as $N \rightarrow \infty$) the number of vertices in the two processes straddles N . For each Poisson process the degree of x converges to Poisson($\lambda(x)$) as $N \rightarrow \infty$. □

5. Degree-dependent rewiring model

Recall that $f(i) = \theta(i + 1) + (1 - \theta)(\bar{d} + 1)$, where i is the degree of a vertex, and \bar{d} is the mean degree of the graph. The first step is to note:

$$\begin{aligned} \sum_x f(d(x)) &= \theta \left(\sum_x d(x) + N \right) + (1 - \theta)(N\bar{d} + N) \\ &= \theta(2M + N) + (1 - \theta)(2M + N) = 2M + N, \end{aligned} \tag{5.1}$$

since the sum of the degrees = $2M = N\bar{d}$.

Again consider graphs G and H that differ by one edge, with $\{x, y\}$ in G but not H , and $\{x, z\}$ in H but not G . For a transition from G to H , the following must occur.

- (1) The oriented edge (x, y) is selected. This occurs at rate 1.
- (2) Vertex z is selected. This occurs with probability $f(d(z))/(2M + N)$ by (5.1).

Let the degree of y in G be j and the degree of z in H be k . Thus, the degree of y in H is $j - 1$, and the degree of z in G is $k - 1$. Therefore the transition rate is

$$P(G, H) = \frac{f(k - 1)}{2M + N}. \tag{5.2}$$

Let $F(k) = \prod_{i=0}^{k-1} f(i)$ for $k \geq 1$ and $F(0) = 1$.

Proof of Theorem 3.1: To have detailed balance we want

$$\frac{f(k - 1)}{2M + N} \prod_{w \in G} F(d_G(w)) = \frac{f(j - 1)}{2M + N} \prod_{w \in H} F(d_H(w)), \tag{5.3}$$

where d_G and d_H denote the degrees in the respective graphs. This holds since each side is equal to

$$\frac{F(j)F(k)}{2M+N} \prod_{w \neq y,z} F(d(w)).$$

To see this note that $F(i) = f(i-1)F(i-1)$. \square

Acknowledgements

The authors would like to thank the anonymous referee for detailed suggestions, which greatly improved the manuscript.

References

- M. Aizenman and C.M. Newman. Discontinuity of the percolation density in one-dimensional $1/|x-y|^2$ percolation models. *Comm. Math. Phys.* **107** (4), 611–647 (1986). [MR868738](#).
- A. Barabási and R. Albert. Emergence of scaling in random networks. *Science* **286** (5439), 509–512 (1999). [MR2091634](#).
- I. Benjamini and N. Berger. The diameter of long-range percolation clusters on finite cycles. *Random Structures Algorithms* **19** (2), 102–111 (2001). [MR1848786](#).
- M. Biskup. On the scaling of the chemical distance in long-range percolation models. *Ann. Probab.* **32** (4), 2938–2977 (2004). [MR2094435](#).
- M. Biskup. Graph diameter in long-range percolation. *Random Structures Algorithms* **39** (2), 210–227 (2011). [MR2850269](#).
- B. Bollobás, S. Janson and O. Riordan. The phase transition in inhomogeneous random graphs. *Random Structures Algorithms* **31** (1), 3–122 (2007). [MR2337396](#).
- C. Cooper and A. Frieze. A general model of web graphs. *Random Structures Algorithms* **22** (3), 311–335 (2003). [MR1966545](#).
- D. Coppersmith, D. Gamarnik and M. Sviridenko. The diameter of a long-range percolation graph. *Random Structures Algorithms* **21** (1), 1–13 (2002). [MR1913075](#).
- J. Ding and A. Sly. Distances in critical long range percolation. *ArXiv Mathematics e-prints* (2013). [arXiv: 1202.0068v1](#).
- R. Durrett. *Random graph dynamics*. Cambridge Series in Statistical and Probabilistic Mathematics. Cambridge University Press, Cambridge (2007). ISBN 978-0-521-86656-9; 0-521-86656-1. [MR2271734](#).
- R. Durrett, J.P. Gleeson, A.L. Lloyd, P.J. Mucha, F. Shi, D. Sivakoff, J.E.S. Socolar and C. Varghese. Graph fission in an evolving voter model. *Proc. Natl. Acad. Sci. USA* **109** (10), 3682–3687 (2012). [MR2903372](#).
- S. Gil and D.H. Zanette. Coevolution of agents and opinions: Opinion spreading and community disconnection. *Physics Letters A* **356**, 89–94 (2006). [DOI: 10.1016/j.physleta.2006.03.037](#).
- A. Douglas Henry, P. Prałat and C.-Q. Zhang. Emergence of segregation in evolving social networks. *Proc. Natl. Acad. Sci. USA* **108** (21), 8605–8610 (2011). [MR2813308](#).
- J.L. Herrera, M.G. Cosenza, K. Tucci and J.C. González-Avella. General coevolution of topology and dynamics in networks. *Europhysics Letters* **95** (58006) (2011).

- P. Holme and M.E.J. Newman. Nonequilibrium phase transition in the coevolution of networks and opinions. *Physical Review E* **74** (056108) (2006). DOI: [10.1103/PhysRevE.74.056108](https://doi.org/10.1103/PhysRevE.74.056108).
- Svante Janson, Tomasz Łuczak and Andrzej Ruciński. *Random graphs*. Wiley-Interscience Series in Discrete Mathematics and Optimization. Wiley-Interscience, New York (2000). ISBN 0-471-17541-2. MR1782847.
- D. Kimura and Y. Hayakawa. Coevolutionary networks with homophily and heterophily. *Physical Review E* **78** (016103) (2008). DOI: [10.1103/PhysRevE.78.016103](https://doi.org/10.1103/PhysRevE.78.016103).
- B. Kozma and A. Barrat. Consensus formation on adaptive networks. *Physical Review E* **77** (016102) (2008a). DOI: [10.1103/PhysRevE.77.016102](https://doi.org/10.1103/PhysRevE.77.016102).
- B. Kozma and A. Barrat. Consensus formation on coevolving networks: groups' formation and structure. *J. Phys. A* **41** (22), 224020, 8 (2008b). MR2453832.
- P.L. Krapivsky, S. Redner and F. Leyvraz. Connectivity of growing random networks. *Physical Review Letters* **85**, 4629–4632 (2000). DOI: [10.1103/PhysRevLett.85.4629](https://doi.org/10.1103/PhysRevLett.85.4629).
- R. Kumar, P. Raghavan, S. Rajagopalan, D. Sivakumar, A. Tomkins and E. Upfal. Stochastic models for the web graph. In *41st Annual Symposium on Foundations of Computer Science (Redondo Beach, CA, 2000)*, pages 57–65. IEEE Comput. Soc. Press, Los Alamitos, CA (2000). MR1931804.
- M. Mitzenmacher. A brief history of generative models for power law and lognormal distributions. *Internet Math.* **1** (2), 226–251 (2004). MR2077227.
- M. Molloy and B. Reed. A critical point for random graphs with a given degree sequence. In *Proceedings of the Sixth International Seminar on Random Graphs and Probabilistic Methods in Combinatorics and Computer Science, "Random Graphs '93" (Poznań, 1993)*, volume 6, pages 161–179 (1995). MR1370952.
- C.M. Newman and L.S. Schulman. One-dimensional $1/|j-i|^s$ percolation models: the existence of a transition for $s \leq 2$. *Comm. Math. Phys.* **104** (4), 547–571 (1986). MR841669.
- B. Ráth. Time evolution of dense multigraph limits under edge-conservative preferential attachment dynamics. *Random Structures Algorithms* **41** (3), 365–390 (2012). MR2967178.
- B. Ráth and L. Szakács. Multigraph limit of the dense configuration model and the preferential attachment graph. *Acta Math. Hungar.* **136** (3), 196–221 (2012). MR2945218.
- L.S. Schulman. Long range percolation in one dimension. *J. Phys. A* **16** (17), L639–L641 (1983). MR723249.
- F. Vazquez, V.M. Eguíluz and M.S. San Miguel. Generic absorbing transition in coevolution dynamics. *Physical Review Letters* **100** (108702) (2008). DOI: [10.1103/PhysRevLett.100.108702](https://doi.org/10.1103/PhysRevLett.100.108702).
- Damián H. Zanette and Santiago Gil. Opinion spreading and agent segregation on evolving networks. *Phys. D* **224** (1-2), 156–165 (2006). MR2301517.