

## Are randomly grown graphs really random?

Duncan S. Callaway,<sup>1</sup> John E. Hopcroft,<sup>2</sup> Jon M. Kleinberg,<sup>2</sup> M. E. J. Newman,<sup>3,4</sup> and Steven H. Strogatz<sup>1,4</sup>

<sup>1</sup>*Department of Theoretical and Applied Mechanics, Cornell University, Ithaca, New York 14853-1503*

<sup>2</sup>*Department of Computer Science, Cornell University, Ithaca, New York 14853*

<sup>3</sup>*Santa Fe Institute, 1399 Hyde Park Road, Santa Fe, New Mexico 87501*

<sup>4</sup>*Center for Applied Mathematics, Cornell University, Ithaca, New York 14853-3801*

(Received 27 April 2001; published 20 September 2001)

We analyze a minimal model of a growing network. At each time step, a new vertex is added; then, with probability  $\delta$ , two vertices are chosen uniformly at random and joined by an undirected edge. This process is repeated for  $t$  time steps. In the limit of large  $t$ , the resulting graph displays surprisingly rich characteristics. In particular, a giant component emerges in an infinite-order phase transition at  $\delta=1/8$ . At the transition, the average component size jumps discontinuously but remains finite. In contrast, a static random graph with the same degree distribution exhibits a second-order phase transition at  $\delta=1/4$ , and the average component size diverges there. These dramatic differences between grown and static random graphs stem from a positive correlation between the degrees of connected vertices in the grown graph—older vertices tend to have higher degree, and to link with other high-degree vertices, merely by virtue of their age. We conclude that grown graphs, however randomly they are constructed, are fundamentally different from their static random graph counterparts.

DOI: 10.1103/PhysRevE.64.041902

PACS number(s): 87.10.+e, 84.35.+i, 64.60.-i

### I. INTRODUCTION

Many networks grow over time. New pages and links are added to the world wide web every day, while networks like the power grid, the Internet backbone, and social networks change on slower time scales. Even naturally occurring networks such as food webs and biochemical networks evolve.

In the last few years, physicists, mathematicians, and computer scientists have begun to explore the structural implications of network growth, using techniques from statistical mechanics, graph theory, and computer simulation [1–12]. Much of this research has been stimulated by recent discoveries about the structure of the world wide web, metabolic networks, collaboration networks, the Internet, food webs, and other complex networks [4,13–18].

Among the many properties of these networks that have been studied, one that has assumed particular importance is the degree distribution. The degree of a vertex in a network is the number of other vertices to which it is connected. Many real-world networks are found to have highly skewed degree distributions, such that most vertices have only a small number of connections to others, but there are a few, like Yahoo and CNN in the Web, or ATP and carbon dioxide in biochemical reaction networks, which are very highly connected. If we define  $p_k$  to be the probability that a randomly chosen vertex has  $k$  neighbors, it turns out that  $p_k$  often has either a power-law tail as a function of  $k$  (indicating that there is no characteristic scale for the degree), or a power-law tail truncated by an exponential cutoff [4,13–17,19]. These distributions are quite different from the single-scale Poisson distribution seen in traditional random graph models of networks [20,21].

One theoretical challenge has been to explain the origin of these observed degree distributions. Barabási and co-workers [1,2] have emphasized the key role played by network growth. They showed that a power-law degree distribution

emerges naturally from a stochastic growth process in which new vertices link to existing ones with a probability proportional to the degree of the target vertex. More refined variants of this preferential attachment process allow for aging of vertices, rewiring of edges, and nonlinear attachment probability, with power laws or truncated power laws emerging for a wide range of assumptions [5–10]. Kumar *et al.* [11] have concurrently proposed a model in which a local copying process for edges leads to a type of preferential attachment phenomenon as well.

As in these studies, we consider the role of system growth on network structure. However, our purpose is somewhat different. Rather than seeking to explain an observed feature of real-world networks, such as the degree distribution, we focus on a minimal model of network growth and compare its properties to those of the familiar random graph. We do not claim that our model is an accurate reflection of any particular real-world system, but we find that studying a model that exhibits network growth in the absence of other complicating features leads to several useful insights. In addition, the model turns out to have some interesting mathematical properties, as we will show.

Among other things, we solve for the distribution of the sizes of components (connected sets of vertices), a distribution that has not been studied in previous growth models, largely because most of them produce only one huge, connected component. We find that the model exhibits a phase transition at which a giant component forms—a component whose size scales linearly with system size. In this respect our networks resemble traditional random graphs [20,21], but they differ from random graphs in many other ways. For example, the mean component size is different both quantitatively and also qualitatively, having no divergence at the phase transition. The position of the phase transition is different as well, and the transition itself appears to be infinite order rather than second order. There are thus a number of

features, both local and global, by which the grown graph can be distinguished from a static one. In a certain sense, therefore, it seems that a randomly grown network is not really random.

## II. THE MODEL

Our model is very simple. At each time step, a new vertex is added. Then, with probability  $\delta$ , two vertices are chosen uniformly at random and joined by an undirected edge. Our goal is to understand the statistical properties of the network in the limit of large time  $t$ .

This model differs from preferential attachment models in two important ways. First, new edges are introduced between randomly chosen pairs of vertices, with no preference given to high-degree vertices. Second, new vertices do not necessarily attach to a preexisting vertex when they enter the network. In other words, there is no guarantee that a new vertex will have an edge emanating from it. As a result the graphs generated by our model usually contain isolated vertices, along with components of various sizes, whereas the preferential attachment models typically generate graphs in which all vertices are connected in a single component.

## III. DEGREE DISTRIBUTION

We begin by calculating the distribution of vertex degrees in our model. For concreteness, we choose an initial condition for the graph in which there is a single isolated vertex and no edges, although the asymptotic behavior at long times does not depend on this initial condition.

At time  $t$  there will be  $t$  vertices and on average  $\delta t$  edges. Let  $d_k(t)$  be the expected number of vertices with degree  $k$  at time  $t$ . The number of isolated vertices  $d_0(t)$  will increase by one at each time step, but decrease on average by  $2\delta d_0(t)/t$ , the probability that a degree zero vertex is randomly chosen as one of the ends of a new edge. Thus

$$d_0(t+1) = d_0(t) + 1 - 2\delta \frac{d_0(t)}{t}. \quad (1)$$

Similarly, the expected number of degree  $k$  vertices ( $k > 0$ ) will increase on average by an amount proportional to the probability that a degree  $k-1$  vertex is chosen for attachment by a new edge, and decrease by an amount proportional to the probability that a degree  $k$  vertex is chosen. This gives

$$d_k(t+1) = d_k(t) + 2\delta \frac{d_{k-1}(t)}{t} - 2\delta \frac{d_k(t)}{t}. \quad (2)$$

Note that these equations neglect the possibility that an edge links a vertex to itself. This means the equations are only approximate at short times, but they become exact in the limit  $t \rightarrow \infty$  because the probability that any vertex is chosen twice decreases like  $t^{-2}$ .

For large  $t$ , numerical simulations show that solutions of these equations grow linearly in time:  $d_k(t) \sim p_k t$ . Seeking solutions of this form, we find that  $p_0 = 1/(1+2\delta)$ , and  $p_k = (2\delta/(1+2\delta))^k p_0$  for  $k > 0$ . Thus, in general, the probability of a randomly chosen vertex having degree  $k$  is

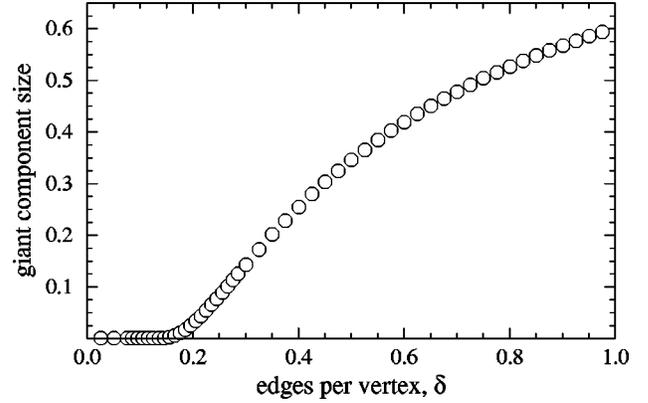


FIG. 1. Giant component size  $S$  in the randomly grown graph, as a function of  $\delta$ . Here  $S$  is defined as the number of vertices in the largest component, divided by the system size  $t$ . Results are obtained by simulating the growing graph for  $1.6 \times 10^7$  time steps, with the number of edges assigned by a Bernoulli distribution of mean  $\delta$ , i.e., one edge is introduced per time step with probability  $\delta$ ; otherwise no edges are introduced. Component sizes were calculated by depth-first search. The results shown are an average over 25 repetitions of the calculation.

$$p_k = \frac{(2\delta)^k}{(1+2\delta)^{k+1}}. \quad (3)$$

In other words, the randomly grown network has an exponential degree distribution. This result will become important shortly.

## IV. CRITICAL BEHAVIOR

In this section we establish that the grown graph displays a phase transition for finite  $\delta$  at which a giant component forms, and study the critical behavior of the system in the vicinity of this transition.

### A. Size of the giant component

Figure 1 shows the average size  $S$  of the largest component in simulations of our model for a range of values of the parameter  $\delta$ , as a fraction of the total system size. From the figure, it appears that a giant component forms somewhere between  $\delta = 0.1$  and  $\delta = 0.2$ , although no discontinuity is apparent in  $S(\delta)$  or in its derivative. The smoothness of this transition sets the growing graph apart from random graphs, for which there is known to be a discontinuity in the first derivative of the giant component size at the transition.

To address the difference between static and growing graphs analytically, let  $N_k(t)$  be the expected number of components of size  $k$ . At each time step, one isolated vertex (i.e., a component of size 1) is added to the graph. At the same time,  $2\delta N_1(t)/t$  vertices will on average be chosen for attachment and thereby leave the set of isolated vertices. Thus  $N_1(t)$  obeys

$$N_1(t+1) = N_1(t) + 1 - 2\delta \frac{N_1(t)}{t}. \quad (4)$$

Components of size  $k > 1$  are gained when vertices belonging to separate components whose size sums to  $k$  are connected by a new edge. Components of size  $k > 1$  are lost when a vertex within a  $k$ -sized component is chosen for attachment. Thus the number of components of size  $k > 1$  satisfies

$$N_k(t+1) = N_k(t) + \delta \sum_{j=1}^{k-1} \frac{jN_j(t)}{t} \frac{(k-j)N_{k-j}(t)}{t} - 2\delta \frac{kN_k(t)}{t}. \quad (5)$$

As with Eqs. (1) and (2) for the degree distribution, these equations are approximate for small system sizes because we have neglected the possibility that both ends of an edge fall within the same component. This probability tends to zero as system size becomes large, and hence the equations become exact in the limit  $t \rightarrow \infty$ . Equivalently, there is a negligible probability of closed loops within any component of fixed size  $k$ , as  $t \rightarrow \infty$ . Of course, there can be closed loops in the giant component, if one exists. Thus, Eqs. (4) and (5) hold only for the finite components in the graph, a fact that we exploit below.

Seeking solutions to Eqs. (4) and (5) of the form  $N_k(t) = a_k t$ , where  $a_k$  is the steady-state solution of the component size distribution, we find that

$$a_1 = \frac{1}{1+2\delta}, \quad (6)$$

$$a_k = \frac{\delta}{1+2k\delta} \sum_{j=1}^{k-1} j(k-j)a_j a_{k-j}. \quad (7)$$

For any given  $k$ , the coefficient  $a_k$  can be calculated from these equations by explicit iteration. We however will take a different approach here and derive closed-form results by defining a generating function  $g(x)$  for the distribution of component sizes:

$$g(x) = \sum_{k=1}^{\infty} b_k x^k, \quad (8)$$

where

$$b_k = k a_k. \quad (9)$$

The coefficient  $b_k$  has a simple interpretation: it is the probability that a randomly chosen vertex belongs to a finite component containing exactly  $k$  vertices.

If we multiply both sides of Eqs. (6) and (7) by  $kx^k$  and sum over  $k$ , we find that  $g(x)$  satisfies the differential equation

$$g = -2\delta x g' + 2\delta x g g' + x, \quad (10)$$

where  $g' = dg/dx$ . Rearranging for  $g'$  then yields

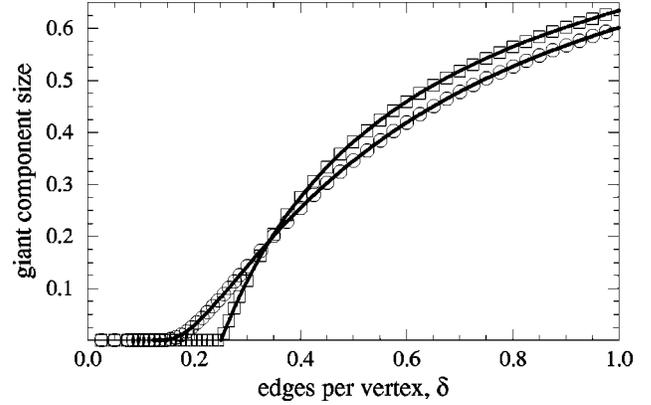


FIG. 2. Size  $S$  of the largest component for the randomly grown network (circles), and for a static random graph with same degree distribution (squares). Points are results from numerical simulations and the solid lines are theoretical results from Eq. (12) and Ref. [24]. The grown graph was simulated for  $1.6 \times 10^7$  time steps, starting from a single site.

$$g' = \frac{1}{2\delta} \left[ \frac{1-g/x}{1-g} \right]. \quad (11)$$

The generating function  $g(x)$  provides a convenient way to determine the size  $S$  of the giant component. We observe that  $g(1) = \sum_{k=1}^{\infty} b_k$ , and hence that  $g(1)$  is the probability that a randomly chosen vertex will belong to some component of finite size (since, as we mentioned above, the quantities  $N_k$  and hence also  $b_k$  represent only the finite-sized components). When no giant component exists, this probability is exactly 1, but if there is a giant component, then  $g(1) < 1$  and the size of the giant component is

$$S = 1 - g(1). \quad (12)$$

In the absence of an analytic solution for Eq. (11) we evaluate  $S$  numerically by integrating Eq. (11) using the initial condition  $[x, g(x)] = [x_0, x_0/(1+2\delta)]$  for small  $x_0$ . (We find that  $x_0 = 10^{-6}$  gives sufficient accuracy.) The resulting value of  $S$  is shown as a solid line in Fig. 2, and is in good agreement with the data from the direct simulations of the model (circles), suggesting, among other things, that it was a reasonable approximation to neglect closed loops in finite-sized components, as we claimed above.

### B. Comparison with a static random graph

We now compare our results for the grown network with the properties of an ordinary static random graph, in which edges are added to a preexisting complete set of vertices and no new vertices are ever added. The standard example of such a static graph is the so-called  $G_{n,p}$  model of Erdős and Rényi [20]. This model however does not provide an ideal benchmark, since the degree distribution for  $G_{n,p}$  is Poisson whereas the distribution for our networks is exponential, as we showed in Sec. III. Fortunately, it is possible to construct a random graph that has an exponential degree distribution (or any other distribution we desire) using the construction given by Molloy and Reed [22,23], which works as follows.

(1) Create a set of  $N$  vertices, indexed by  $i=1,2,\dots,N$ , whose degree  $k_i$  is assigned from the distribution of interest.

(2) Form a list  $L$  that contains  $k_i$  distinct copies of each vertex  $i$ .

(3) Choose a random matching of pairs of elements of  $L$  to create an edge list.

As with the model of Erdős and Rényi, this model exhibits a distribution of component sizes and a phase transition at which a giant component of size  $O(N)$  appears [22,24]. In Fig. 2 (squares) we show numerical results for the size of this giant component for a static random graph with degree distribution identical to that of our grown graph, i.e., conforming to Eq. (3). The size of the giant component can also be calculated exactly in the limit of large graph size using results due to Molloy and Reed [23], or equivalently using the generating function formalism of Newman *et al.* [24]. The result is

$$S_{\text{static}} = \begin{cases} 0, & \delta \leq \frac{1}{4}, \\ 1 - 1/(\delta + \sqrt{\delta^2 + 2\delta}), & \delta > \frac{1}{4}, \end{cases} \quad (13)$$

which is shown as a solid line in Fig. 2.

Figure 2 shows that there is a marked discrepancy between the size of the giant component in the static and grown cases. In the following sections we show analytically that this is indeed the case by locating the critical values of  $\delta$  at which the giant components form.

### C. Average component size and position of the phase transition

For the static graph with the same exponential degree distribution as our grown graph, Eq. (13) shows that the size  $S_{\text{static}}$  of the giant component tends to zero continuously and vanishes at  $\delta_c = \frac{1}{4}$ . For the grown model, we do not have an analogous closed-form result for  $S(\delta)$ . However, we can still find the value of  $\delta_c$  by considering the average size  $\langle s \rangle$  of the finite components, which is given in terms of the generating function  $g(x)$  by

$$\langle s \rangle = \frac{g'(1)}{g(1)}. \quad (14)$$

To locate the transition, we examine the behavior of  $g'(1)$ , using Eq. (11).

For values of  $\delta$  where the giant component exists, we have  $g(1) \neq 1$  and, setting  $x=1$  in Eq. (11), we find that

$$g'(1) = \frac{1}{2\delta} \quad \text{when } g(1) \neq 1. \quad (15)$$

This equation holds for all  $\delta > \delta_c$ , where  $\delta_c$  still remains to be determined. Conversely, if  $\delta < \delta_c$ , the giant component does not exist and  $g(1) = 1$ , in which case both the numerator and denominator of Eq. (11) approach zero as  $x \rightarrow 1$ . Applying L'Hopital's rule we then derive a quadratic equation for  $g'(1)$ , whose solution is

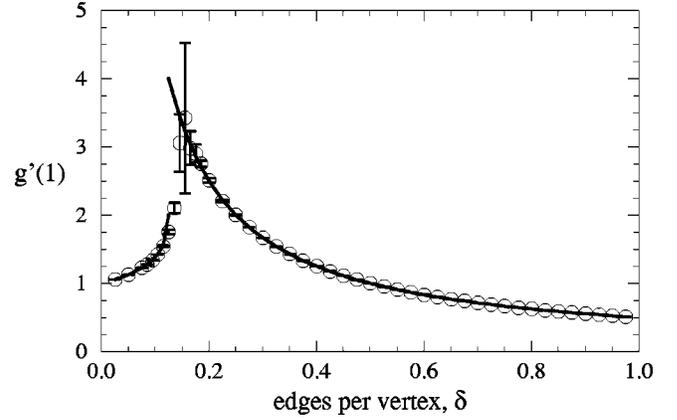


FIG. 3. Discontinuous behavior of  $g'(1)$  for the growing graph. The solid line is the theoretical prediction from Eq. (18) and the open circles are data from simulations of the growing network for  $1.6 \times 10^7$  time steps (averaged over many runs).

$$g'(1) = \frac{1 \pm \sqrt{1 - 8\delta}}{4\delta} \quad \text{when } g(1) = 1. \quad (16)$$

This solution is only valid for  $0 \leq \delta \leq \frac{1}{8}$ .

Thus for all  $\delta > \frac{1}{8}$  we have only a single solution (15) for  $g'(1)$ , which necessarily means that a giant component exists. For  $\delta \leq \frac{1}{8}$ , we have three solutions, one of which (15) implies the existence of a giant component while the other two Eq. (16) do not. Thus the phase transition, if there is one, must occur at  $\delta_c = \frac{1}{8}$ .

If we make the further observation that in the limit  $\delta \rightarrow 0$  all components have size 1, it is clear that the correct solution for  $g'(1)$  in this limit is Eq. (16) with the negative sign. In the absence of any nonanalytic behavior in the solution of Eq. (11) other than at  $\delta = \frac{1}{8}$ , we then conclude that in fact this branch is the correct solution for all  $0 \leq \delta \leq \frac{1}{8}$ , and hence that

$$\delta_c = \frac{1}{8}. \quad (17)$$

This is clearly different from  $\delta_c = \frac{1}{4}$  of the static model, and agrees qualitatively with what we observe in Fig. 2.

In summary,

$$g'(1) = \begin{cases} (1 - \sqrt{1 - 8\delta})/4\delta, & \delta \leq \frac{1}{8}, \\ 1/2\delta, & \delta > \frac{1}{8}, \end{cases} \quad (18)$$

which implies that  $g'(1)$  jumps discontinuously from 2 to 4 as  $\delta$  passes through  $\delta = \frac{1}{8}$  and hence that the average component size  $\langle s \rangle$  also jumps from 2 to 4 at the transition.

In Fig. 3 we compare our analytic results for  $g'(1)$  with direct simulations of the model. The predicted discontinuity is clearly visible, although, as is typical with simulations near critical points, the numerical errors are large in the region of the transition.

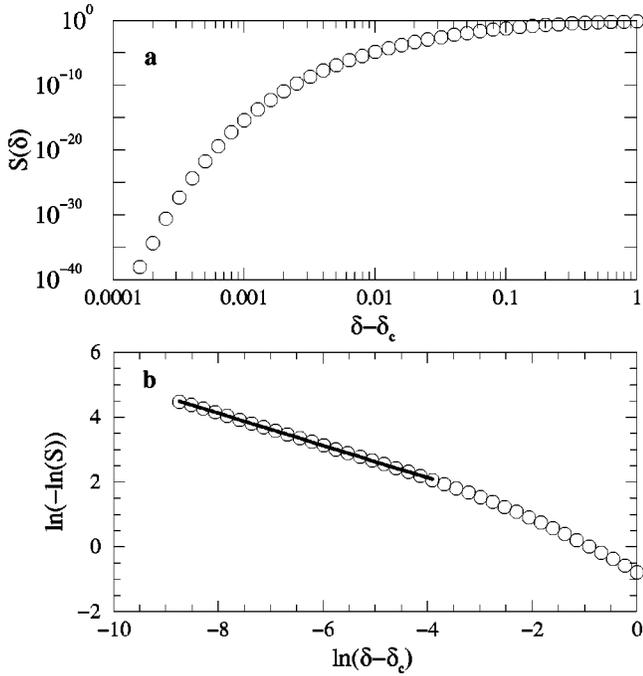


FIG. 4. Giant component size  $S(\delta)$  near the phase transition, from numerical integration of Eq. (11). The straight-line form implies that  $S(\delta) \sim e^{\alpha(\delta - \delta_c)^{-\beta}}$ . A least-squares fit (solid line) gives  $\beta = 0.499 \pm 0.001$ , and we conjecture that the exact result is  $\beta = \frac{1}{2}$ .

#### D. Infinite-order transition

The phase transitions of grown and static random networks differ in more than just their location. The random graph undergoes a second-order phase transition ( $S_{\text{static}}$  is continuous but its first derivative with respect to  $\delta$  is discontinuous at  $\delta = \frac{1}{4}$ ), whereas the transition for the growing graph is of at least third order ( $S$  and its first derivative appear continuous at  $\delta = \frac{1}{8}$  from inspection of Fig. 1).

To investigate the order of the transition in our model, we numerically integrated Eq. (11) near  $\delta = \frac{1}{8}$ . The log-log plot in Fig. 4(a) suggests that the size of the giant component approaches zero faster than a power law as  $\delta$  approaches  $\delta_c$ . In Fig. 4(b), we take an additional logarithm and plot  $\ln[-\ln(S)]$  against  $\ln(\delta - \delta_c)$ . The resulting points now appear to fall on a straight line as we approach the transition, indicating that the size of the giant component is well approximated by a function of the form

$$S(\delta) \sim e^{\alpha(\delta - \delta_c)^{-\beta}} \quad \text{as } \delta \rightarrow \delta_c, \quad (19)$$

where the straight line in the figure implies that the leading constant is unity. The form of Eq. (19) suggests that the phase transition is in fact of infinite order, since all derivatives vanish at  $\delta_c$ . If true, this would be an interesting result. Most known phase transitions of infinite order are of the Kosterlitz–Thouless type [25–27], i.e., they arise in models that can be mapped to a two-dimensional Coulomb gas, such as the two-dimensional classical XY model or the nonlinear  $\sigma$  model. Because there is no obvious mapping from our system to a two-dimensional one, it seems likely that the transition here is produced by another mechanism.

A least-squares fit to the data in Fig. 4 gives  $\alpha = -1.132 \pm 0.008$  and  $\beta = 0.499 \pm 0.001$ . We conjecture that in fact  $\beta$  is exactly equal to  $\frac{1}{2}$ , and hence that the appropriate asymptotic form for  $S$  is  $S(\delta) \sim e^{\alpha/\sqrt{\delta - \delta_c}}$ .

#### V. DEGREE CORRELATIONS

The results of the previous sections indicate that the behavior of grown random graphs is distinctly different from that of static random graphs. Why should this be? What is it about a grown graph that makes the giant component form at a lower density of edges than in the corresponding static graph? The crucial difference seems to be that in the grown graph some vertices are older than others, having been added to the graph earlier, whereas in the static graph, all vertices are added at the same time. The older vertices in the grown graph have a higher probability of being connected to one another, since they coexisted earlier, and hence had the opportunity of developing connections at a time when the graph was relatively small. Thus the graph has a “core” of old vertices in which there is a higher than average density of edges. Because of this core, the giant component forms more readily than in a graph whose edges are uniformly distributed. On the other hand, as  $\delta$  increases, the size of the giant component in the growing graph increases more slowly than in the static graph, since low-degree vertices remain connected only to one another, rather than joining the giant component.

To demonstrate the effect of the differing ages of vertices, we now examine correlations between the degrees of connected vertices in the growing graph. Since older vertices tend also to be vertices of higher degree, we can test our hypothesis about the existence of a core by determining whether vertices of high degree tend to be connected to one another more often than one would expect in a static random graph.

We define  $E_{kl}(t)$  to be the number of edges with a vertex of degree  $k$  at one end and a vertex of degree  $l$  at the other, at time  $t$ . This is the discrete-time version of a quantity recently introduced by Krapivsky and Redner [9] in the study of preferential attachment models. There are three possible processes that increase the value of  $E_{kl}$  as our network grows: (1) a vertex of degree  $k-1$ , already connected to a vertex of degree  $l$ , is chosen for attachment to a third vertex of any degree; (2) the same process with  $k$  and  $l$  reversed; (3) two vertices with degrees  $k-1$  and  $l-1$  are chosen for connection to one another. Similarly there are two possible processes that decrease  $E_{kl}$ : (1) a vertex of degree  $k$  that is attached to a vertex of degree  $l$  gains an additional edge; (2) the same process with  $k$  and  $l$  reversed. As in the derivation of the component size distribution, we are interested in the behavior of the graph only in the large system size limit, and thus we can safely neglect higher-order processes such as an edge connecting two previously connected vertices.

Given the processes described above, the difference equations governing the time evolution of  $E_{kl}$  are

$$\begin{aligned}
E_{kl}(t+1) = & E_{kl}(t) + 2\delta \left( p_{k-1} \frac{E_{k-1,l}(t)}{d_{k-1}(t)} + p_{l-1} \frac{E_{k,l-1}(t)}{d_{l-1}(t)} \right) \\
& + 2\delta p_{k-1} p_{l-1} - 2\delta \left( p_k \frac{E_{kl}(t)}{d_k(t)} + p_l \frac{E_{kl}(t)}{d_l(t)} \right),
\end{aligned} \tag{20}$$

where the second and third terms correspond to the three processes above by which  $E_{kl}$  is increased, and the fourth to the processes by which it is decreased. As before,  $p_k$  is the probability that a randomly chosen vertex has degree  $k$ , and  $d_k$  is the expected number of degree- $k$  vertices.

Note that  $E_{kl}(t)$  satisfies  $\sum_{kl} E_{kl}(t) = 2\delta t$ , which suggests that the large- $t$  solution will have the form  $E_{kl}(t) = 2\delta t e_{kl}$ , where  $e_{kl}$  is asymptotically independent of time. Making this substitution and solving for  $e_{kl}$  yields

$$e_{kl} = \frac{2\delta}{1+4\delta} (e_{k-1,l} + e_{k,l-1}) + \frac{p_{k-1} p_{l-1}}{1+4\delta}. \tag{21}$$

To quantify the tendency for edges to connect vertices of like degree, we compute the degree correlation coefficient

$$\rho = \frac{c}{\sigma^2}, \tag{22}$$

where

$$\sigma^2 = \frac{\sum_k (k-\mu)^2 k p_k}{\sum_l l p_l} \tag{23}$$

is the variance of the distribution of vertex degree at either end of a randomly chosen edge, and

$$c = \sum_{kl} (k-\mu)(l-\mu) e_{kl} \tag{24}$$

is the covariance between vertex degrees at both ends. In these expressions

$$\mu = \frac{\sum_k k^2 p_k}{\sum_k k p_k} \tag{25}$$

is the average degree of a vertex at the end of a randomly chosen edge.

Substituting Eqs. (3), (21) and (23)–(25) into Eq. (22), we find

$$\rho = \frac{\sum_{kl} [k-(1+4\delta)][l-(1+4\delta)] e_{kl}}{4\delta(1+2\delta)}. \tag{26}$$

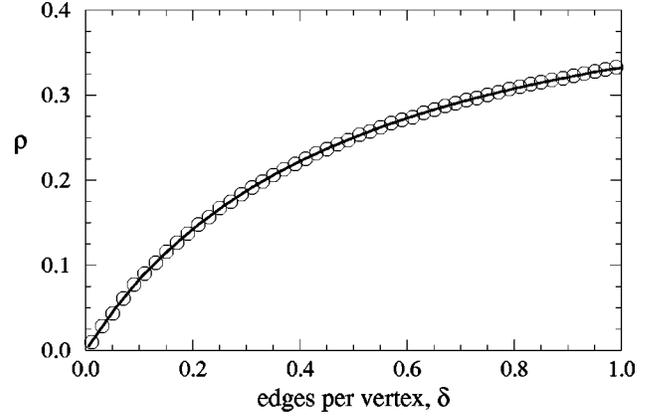


FIG. 5. The correlation coefficient for the degrees of connected vertices in a randomly grown graph. The solid line is the analytic result, Eq. (26), and the open circles are numerical results from simulations of the growth model for  $10^6$  time steps, averaged over 25 realizations for each value of  $\delta$ .

In Fig 5 (solid line) we show this value for  $\rho$  as a function of  $\delta$ , where the values of the quantities  $e_{kl}$  are derived from numerical iteration of Eq. (21). On the same figure we show results for the same quantity from direct simulations of the growth model (circles), and the two calculations are clearly in good agreement.

The analogous correlation coefficient in the static graph is identically zero—the two ends of any given edge are placed independently of one another. So the positive value of  $\rho$  in the grown graph indicates that high-degree vertices attach to other high-degree vertices more often than they would in a static random graph with the same degree distribution, and suggests that our supposition about the observed differences between grown and static graphs was in fact correct.

## VI. CONCLUSIONS

We have introduced and analyzed a model of a growing network. The model is simple enough that many of its properties are exactly solvable, yet it shows a number of non-trivial behaviors. The model demonstrates that even in the absence of preferential attachment, the fact that a network is grown, rather than created as a complete entity, leaves an easily identifiable signature in the network topology.

The size of the giant component in a graph has been likened to the strongly connected component of the world wide web (another growing network) [4,28–31]. In this context it is interesting to note that it takes only half as many edges to produce a giant component in the grown graph as in the corresponding static one. Put another way, the giant component in the grown graph is more robust to random edge deletion; twice as many edges would have to be removed from it to destroy its giant component. It is possible that a similar process helps large growing graphs like the Web achieve and maintain a high level of overall connectivity even for low edge densities.

We have also shown that there is a positive correlation between the degrees of connected vertices in our model, or equivalently that highly connected vertices are preferentially connected to one another. Similar correlations have been ob-

served previously in preferential attachment models [9]. However, our results can be interpreted in a new way—in our case the degree correlation appears to force the early emergence of the giant component, and thus alters the component size distribution in a graph that is otherwise random.

A number of interesting questions remain to be answered about the model described here. In particular, although we have an exact differential equation for the generating function of component sizes, we have no exact solution for this equation, and hence no closed-form result for the distribution

of component sizes. We also have, at present, only numerical evidence that the phase transition is of infinite order. Further work on these and other questions would help to shed light on the unusual behavior of this model.

#### ACKNOWLEDGMENTS

This work was supported in part by the National Science Foundation, the Department of Defense, and the Electric Power Research Institute.

- 
- [1] A.L. Barabási and R. Albert, *Science* **286**, 509 (1999).
  - [2] A.L. Barabási, R. Albert, and H. Jeong, *Physica A* **272**, 173 (1999).
  - [3] R. Albert and A.L. Barabási, *Phys. Rev. Lett.* **85**, 5234 (2000).
  - [4] A. Broder, R. Kumar, F. Maghoul, P. Raghavan, S. Rajagopalan, R. Stata, A. Tomkins, and J. Wiener, *Comput. Netw.* **33**, 309 (2000).
  - [5] S.N. Dorogovtsev and J.F.F. Mendes, *Phys. Rev. E* **62**, 1842 (2000).
  - [6] S.N. Dorogovtsev and J.F.F. Mendes, *Europhys. Lett.* **52**, 33 (2000).
  - [7] S.N. Dorogovtsev and J.F.F. Mendes, *Phys. Rev. E* **63**, 56 125 (2001).
  - [8] P.L. Krapivsky, S. Redner, and F. Leyvraz, *Phys. Rev. Lett.* **85**, 4629 (2000).
  - [9] P.L. Krapivsky and S. Redner, *Phys. Rev. E* **63**, 066123 (2001).
  - [10] P.L. Krapivsky, G.J. Rodgers, and S. Redner, *Phys. Rev. Lett.* **86**, 5401 (2001).
  - [11] R. Kumar, P. Raghavan, S. Rajagopalan, D. Sivakumar, A. Tomkins, and E. Upfal, in *Proceedings of the 41st IEEE Symposium on Foundations of Computer Science* (Institute of Electrical and Electronics Engineers, New York, 2000).
  - [12] B. Tadic, *Physica A* **293**, 273 (2001).
  - [13] S. Redner, *Eur. Phys. J. B* **4**, 131 (1998).
  - [14] M. Faloutsos, P. Faloutsos, and C. Faloutsos, *Comput. Commun. Rev.* **29**, 251 (1999).
  - [15] R. Albert, H. Jeong, and A.-L. Barabási, *Nature (London)* **401**, 130 (1999).
  - [16] B.A. Huberman and L.A. Adamic, *Nature (London)* **401**, 131 (1999).
  - [17] H. Jeong, B. Tombor, R. Albert, Z.N. Oltvai, and A.-L. Barabási, *Nature (London)* **407**, 651 (2000).
  - [18] For a review, see S.H. Strogatz, *Nature (London)* **410**, 268 (2001).
  - [19] L.A.N. Amaral, A. Scala, M. Barthélémy, and H.E. Stanley, *Proc. Natl. Acad. Sci. U.S.A.* **97**, 11 149 (2000).
  - [20] P. Erdős and A. Rényi, *Publ. Math.* **6**, 290 (1959); *Pub. Math. Inst. Hung. Acad. Sci.* **5**, 17 (1960); *Acta Math. Acad. Sci. Hung.* **12**, 261 (1961).
  - [21] B. Bollobás, *Random Graphs* (Academic Press, New York, 1985).
  - [22] M. Molloy and B. Reed, *Random Struct. Algorithms* **6**, 161 (1995).
  - [23] M. Molloy and B. Reed, *Combinatorics, Probab. Comput.* **7**, 295 (1998).
  - [24] M.E.J. Newman, S.H. Strogatz, and D.J. Watts, *Phys. Rev. E* **64**, 026118 (2001).
  - [25] V.L. Berezinskii, *Sov. Phys. JETP* **32**, 493 (1970).
  - [26] J.M. Kosterlitz and D.J. Thouless, *J. Phys. C* **6**, 1181 (1973).
  - [27] C. Itoi and H. Mukaida, *Phys. Rev. E* **60**, 3688 (1999).
  - [28] R. Albert, H. Jeong, and A.-L. Barabási, *Nature (London)* **406**, 378 (2000).
  - [29] R. Cohen, K. Erez, D. ben-Avraham, and S. Havlin, *Phys. Rev. Lett.* **85**, 4626 (2000).
  - [30] D.S. Callaway, M.E.J. Newman, S.H. Strogatz, and D.J. Watts, *Phys. Rev. Lett.* **85**, 5468 (2000).
  - [31] R. Cohen, K. Erez, D. ben-Avraham, and S. Havlin, *Phys. Rev. Lett.* **86**, 3682 (2001).