

Power Laws

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23.01.2012

Power Laws

- ▶ Node degrees $k_i = 1, 2, \dots, k_{\max}$
- ▶ Degree distribution $P(k) \equiv P(k_i = k)$

$$P(k) = \frac{n_k}{n} = \frac{n_k}{\sum_k n_k}$$

- ▶ Power law

$$P(k) = ck^{-\gamma} = \frac{c}{k^\gamma}$$

- ▶ Logarithmic coordinates

$$\log(P(k)) = -\gamma \log k + \log c$$

Power Laws

Continues approximation $P(x) = Cx^{-\alpha}$

- ▶ Normalization ($\alpha > 1$)

$$\int_{x_{\min}}^{\infty} P(x) dx = \frac{C}{\alpha - 1} x_{\min}^{-\alpha+1} = 1$$

$$C = (\alpha - 1)x_{\min}^{\alpha-1}$$

- ▶ mean ($\alpha > 2$)

$$\langle x \rangle = \int_{x_{\min}}^{\infty} xP(x) dx = \frac{\alpha - 1}{\alpha - 2} x_{\min}$$

- ▶ deviation ($\alpha > 3$)

$$\langle x^2 \rangle = \int_{x_{\min}}^{\infty} x^2 P(x) dx = \frac{\alpha - 1}{\alpha - 3} x_{\min}^2$$

Power Laws

- ▶ CDF

$$\Pi(x) = \int_{-\infty}^x p(\xi) d\xi = \int_{x_{\min}}^x p(\xi) d\xi$$

- ▶ cCDF

$$F(x) = 1 - \Pi(x) = \int_x^{\infty} p(\xi) d\xi$$

- ▶ for $p(x) = Cx^{-\alpha}$

$$F(x) = \frac{C}{\alpha - 1} x^{-(\alpha-1)} = \left(\frac{x}{x_{\min}} \right)^{-(\alpha-1)}$$

Power Laws

Discrete case $P(k) \equiv P(k_i = k)$, $k = 1, 2, \dots, k_{\max}$

- ▶ power distribution

$$p_k = ck^{-\gamma} = \frac{c}{k^\gamma}$$

- ▶ normalization

$$\sum_{k=1}^{\infty} p_k = c \sum_{k=1}^{\infty} k^{-\gamma} = c\zeta(\gamma) = 1$$

- ▶ Riemann zeta function, $\gamma > 1$

$$p_k = \frac{k^{-\gamma}}{\zeta(\gamma)}$$

Power Laws

Maximum likelihood estimation of parameter α

- ▶ Let $\{x_i\}$ be a set of n observations (points) independently sampled from the distribution

$$P(x_i) = \frac{\alpha - 1}{x_{\min}} \left(\frac{x_i}{x_{\min}} \right)^{-\alpha}$$

- ▶ Probability of the sample

$$P(\{x_i\}|\alpha) = \prod_i^n \frac{\alpha - 1}{x_{\min}} \left(\frac{x_i}{x_{\min}} \right)^{-\alpha}$$

- ▶ Bayes' theorem

$$P(\alpha|\{x_i\}) = P(\{x_i\}|\alpha) \frac{P(\alpha)}{P(\{x_i\})}$$

Power Laws

- ▶ log-likelihood

$$\mathcal{L} = \ln P(\alpha | \{x_i\}) = n \ln(\alpha - 1) - n \ln x_{\min} - \alpha \sum_{i=1}^n \ln \frac{x_i}{x_{\min}}$$

- ▶ maximization $\frac{\partial \mathcal{L}}{\partial \alpha} = 0$

$$\alpha = 1 + n \left[\sum_{i=1}^n \ln \frac{x_i}{x_{\min}} \right]^{-1}$$

- ▶ error estimate

$$\sigma = \sqrt{n} \left[\sum_{i=1}^n \ln \frac{x_i}{x_{\min}} \right]^{-1} = \frac{\alpha - 1}{\sqrt{n}}$$