

# Network Evolution by Relevance and Importance Preferential Attachment

Weituo Zhang, Chjan Lim

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## Abstract

Relevance and importance are the main factors when humans build network connections. We propose an evolutionary network model based on preferential attachment (PA) considering these factors. We analyze and compute several important features of the network class generated by this algorithm including scale free degree distribution, high clustering coefficient, small world property and core-periphery structure. We then compare this model with other network models and empirical data such as inter-city road transportation and air traffic networks.

## 1 Introduction

Preferential attachment (PA) is the key ingredient in the growth / evolution of many scale-free social, biological and ecological networks. The linking of new nodes to older nodes of highest degrees is essentially a topological or more precisely a graph-theoretical algorithm for network growth. It does not depend on the geographic / geometric properties of the nodes in the networks. At the other end of the spectrum of networks, there are geometric ones such as the Random Geographic Graphs (RGG) and the On-line Nearest Neighbor Graphs (ONG). In the case of the ONG [27], [24], the algorithm consists of randomly (by a Poisson process) locating a new node within a compact subset of some Euclidean space, and then linking it to the nearest older node.

Recently, the topological PA algorithm has been modified geometrically to yield a family of so-called geometric preferential attachment networks. The geometric or metric component of this algorithm forms a combination with varying weights to the topological PA component [25], where the location of a new node remains random Poisson like in the ONG, and the linkages to older nodes are chosen according to a probability distribution that depends on a weighted combination of the degrees of the older nodes and their distances from the new node [24], [?]. The rigorous analysis of the geometric PA networks consisted of results on their expected degree sequence and their moments, departures from the ONG as a function of the relative weighting of the metric component versus the topological PA component, ultimately leading to a phase transition [24].

The introduction of the geometric PA networks by [?] and their proofs of convergence to the power law degrees distribution under certain conditions on the strength of the metric component, depended on a parameter  $\alpha > 0$  which controlled the presence of self-loops. Their results on the small world property, and the existence of small separators, were obtained under similar conditions. Jordan [25] provided proofs in the  $\alpha = 0$  case.

Partly due to the technical difficulty in the proofs of these results for the above family of geometric PA networks, and also their dependence on certain unnatural conditions on parameters, we are motivated to seek a precise modification to that family of algorithms for generating random social networks, which would yield an algorithm (RIPA) that is substantially simpler to analyze, and of equal if not greater utility to the understanding of social networks. The main aim of this paper is to show that such modifications exist and are simply prescribed by adding a metric component to the first stage of the algorithms - instead of the random Poisson process, the location  $x$  of the new node is chosen in a compact subset of a metric space according to a probability distribution that depends only on the centrality of the new site  $x$  relative to the older nodes. Details and definition formally of the centrality measure in terms of the same metric as in the second stage of the algorithm for the linkages to the older nodes, will be given below.

There is another reason for us to invent this modified model, in which the probability measure of the emergence of a new nodes is adaptive to the current network state. In many real world networks, it is more reasonable to consider the new node as the offspring of the old nodes than the spontaneous growth in the blank space. For example, an influential research article may trigger many relevant articles, while the opposite case, a new article not motivated by any previous research, is very rare. Following this philosophy, we assume the probability measure of the emergence of a new node at a specific location is proportional to the superposition of the influences of all previous nodes at that point. This assumption leads to an equivalent presentation of our model described in Sec. 7, the RIIP model.

For many complex networks in society, it is arguable that *Relevance* and *Importance* are two of the main factors influencing how new network connections are formed in existing dynamic networks. One typical scenario is in scientific research and the publication process. In choosing references, authors are more likely to cite articles with high impact(importance) and also those using similar method or discussing relevant issues(relevance). Another example is in the design and organic growth of intercity transportation networks. Traffic engineers and city designers prefer to connect a given city to big cities with high connectivity(importance) but also want to reduce the expense by giving priority to the connections between nearby cities(relevance). Complex networks involving both relevance and importance also include aspects of the World Wide Web(WWW) and many social networks. An interesting and ironic point is that people are still striving to understand the properties of these complex networks which are largely man-made. As a related point, we emphasize that the network evolutions studied here are governed by a distributed decision- making system rather than centrally organized. For each agent in the networks that makes local decisions, the rule of adding or deleting links may be simple and clear. Intuitively, the complexity of the networks arise from some other reasons such as cooperative and bulk properties of large systems consisting of many similar subunits. While this complexity is not explicit in the local design rules and is often beyond total control of the network designers, human society nonetheless seek to understand and manage this complexity. Hence, the current scientific and technological interests in studying the origins and properties of these dynamic complex systems. In this paper, we study systematically one of the origins of this complexity - an underlying metric space defining the *Relevance* structure which we will introduce and discuss in detail later.

In the past few decades, several evolutionary network models have been proposed with respect to one or both of the two factors, *importance* and *relevance*. For *importance* alone, the most famous model is invented by Barabasi, Albert, known as BA network model[2] or “preferential attachment”(PA) algorithm. The standard preferential attachment starts with

a network with  $N_0$  vertices and  $m_0$  edges. New vertex is successively added and attached to  $m < N_0$  preexisting vertices. The probability of attaching to a vertex  $i$  is proportional to its degree  $k_i$ . This algorithm generates the network with power-law degree distribution  $p(k) \sim k^{-\gamma}$  with  $\gamma = 3$ ; the complete proofs were given in [?]. There are many variations of the PA algorithm in the literature[6, 7, 9], all of which have similar complexity and other values of  $\gamma$ . The rigorous network algorithms in [?] generate networks in a wide range of  $\gamma$  values by varying the relevant parameters  $\delta$  and  $\alpha$ .

There are also well known network models based on purely the notion of *relevance*. The simplest evolutionary network model based on *relevance* is the Random Geometric Graph(RGG). In this model, we successively add vertices at random locations in a unit square, and link each new vertex to all the nearby vertices within a given radius  $r$ . Here the *relevance* is measured by the geometric distance. Another model based on the notion of *relevance* is given in [8], in which the *relevance* is determined by a hierarchical structure and tree distance. In these models, a natural way to measure *relevance* is through an underlying metric space. We will show later in this paper how this metric space affects the global properties of the network. Briefly, due to the triangle inequality in metric spaces, the corresponding relevance relationship satisfies the following important property: the relevance of any two objects or nodes is bounded below by a simple function of the pair of relevance values between these objects and a third one. Therefore, network models based on the notion of *relevance* should have high clustering coefficients. Another way of thinking about the notion of relevance in complex networks is to use geometric embedding[12, 17, 11] which is not to provide an evolutionary model but to find the most suitable underlying metric space for the known network. We will not dwell on this here.

In this paper we propose an evolutionary network model that contains a specific modification to the geometric preferential attachment models in [?, ?]. Like these models, the probability of links between a new node and the older nodes depends on the product of the degrees of older nodes and a geometric factor that depends on their distance under a given metric. Unlike these models, the placement of the new node is not uniformly random, but is rather based on a natural probability measure on the metric space defined by a local partition function that is weighted by degrees of older nodes and the same metric as in the attachment phase. Next, we will introduce our Relevance and Importance Preferential Attachment(RIPA) model given by an evolution process, analyze several network properties, and compare this model with other network models and some empirical data.

## 2 model

In this section we will describe the algorithm called Relevance and Importance Preferential Attachment(RIPA) which generates a class of complex networks. The RIPA, like the classical preferential attachment, starts with a initial connected graph  $G_0 = \{V_0, E_0, X_0\}$ , with  $n_0$  nodes and  $m_0$  edges.  $V_0$  is the set of nodes,  $E_0$  is the set of edges, and  $X_0$  is the sequence of the locations of the nodes in the metric space  $\Omega$ . The distance between two points  $x, y \in \Omega$  is given by  $d(x, y)$ . We introduce the relevance  $\rho(x, y)$  as a non-increasing function of the distance  $d(x, y)$ ,

$$\rho(x, y) = f(d(x, y)),$$

satisfying  $f(0) = 1$ ,  $f(\infty) = 0$ ,  $f(r) \in (0, 1)$  for all  $r > 0$ . A typical example is  $f(r) = e^{-r}$ .  $f(r)$  can also have a power-law tail, for example  $f(r) = \min\{1, r^{-\beta}\}$  with  $\beta > 0$ . In each

time step, we add one new node to the graph, and have the new node attach to the old nodes  $m$  times. The graph at time step  $n$  (after the attachment) is  $G_n = \{V_n, E_n, X_n\}$ . At the  $n$ -th step, the index of the new node is  $j = n + n_0$ . The location of the node  $j$ ,  $x_j$ , is randomly picked following the probability measure  $\mu_n(x)$  on  $\Omega$ .  $\mu_n(x)$  is adaptive to the previous graph  $G_{n-1}$ . Then we select  $m$  old nodes denoted by  $\{W_{n,1}, \dots, W_{n,m}\} \in V_{n-1}$ , and attach the node  $j$  to these nodes. The selections of nodes  $W_{n,v}$ 's are independent, so multi-links (i.e.  $W_{n,v} = W_{n,u}$  for  $1 \leq v \neq u \leq m$ ) are possible and allowed, but self-loops are prohibited. For given  $v$ , we select the old node  $i$  as  $W_{n,v}$  by probability

$$\Pi_{ij} = \frac{(k_{i,n-1} + q)\rho_{ij}}{z_{n-1}(x_j)}.$$

Here  $k_{i,n}$  denotes the degree of node  $i$  in  $G_n$ ,  $\rho_{ij}$  is the shortening of  $\rho(x_i, x_j)$ . The probability  $\Pi_{ij}$  is proportional to the degree of  $i$  in  $G_{n-1}$  plus a constant  $q \in (-m, \infty)$  and the relevance between  $i$  and  $j$ .  $z_{n-1}(x_j)$  is the normalization constant. Since  $\sum_i \Pi_{ij} = 1$ , we define the local partition function  $z_n(x)$  by

$$z_n(x) = \sum_{i=1}^{n+n_0} (k_{i,n} + q)\rho(x_i, x).$$

The summation here goes over all nodes in  $G_n$ . A location  $x \in \Omega$  with higher local partition  $z_{n-1}(x)$  has more overall relevance to the old nodes in  $G_{n-1}$ , therefore may attract more interest of a new node. So we suggest  $\mu_n(x)$ , the probability measure of the location of node  $i = n_0 + n$ , is proportional to  $z_{n-1}(x)$ ,

$$\mu_n(x) = \frac{z_{n-1}(x)}{Z_{n-1}},$$

where  $Z_n$  is the global partition function of  $G_n$ .

$$Z_n = \int_{\Omega} z_n(x) dx = \int_{\Omega} \sum_{j=1}^{n_0+n} (k_{j,n} + q)\rho(x_j, x) dx = \sum_{j=1}^{n_0+n} (k_{j,n} + q)C(x_j).$$

Here  $C(x) = \int_{\Omega} \rho(x, x') dx'$  is the centrality of  $x$ , which measures the total influence of any one degree node at  $x$  on the whole space. The centrality actually gives the ‘‘importance’’ of a location in the metric space  $\Omega$  instead of the importance of a node in  $G_n$ . In the scenario of the between-city transportation, centrality measures the physical geographical transportation condition of a location. In the scenario of scientific research, a research topic has high centrality means it is a bridge of many other fields and therefore is important by itself regardless how it is recognized by citations. Homogeneous metric spaces have constant centrality  $C(x) \equiv C$ . Examples are: (1) unit square or cube with periodic boundary condition, (2)  $n$ -sphere in  $n + 1$  dimensional space, (3)  $n$ -dimensional binary vector space with metric induced by L1 norm.

In a metric space with constant centrality  $C$ , we further have

$$Z_n = (K_n + (n_0 + n)q)C = [(2m + q)n + (2m_0 + n_0q)]C,$$

where  $K_n = \sum_{j=1}^{n_0+n} k_{j,n} = 2(m_0 + mn)$  is the total number of degree in the network. We summarize the algorithm of RIPA as follows:

- 1. Begin with a initial graph  $G_0$
- 2. For  $n = 1$  to  $N$ 
  - 2.1 Add a new node  $j$  at the location  $x$  with probability  $\mu_n(x) = \frac{z_{n-1}(x)}{Z_{n-1}}$ .
  - 2.2 Attach  $j$  to the old node  $i$  with probability  $\Pi_{ij} = \frac{(k_{i,n-1}+q)\rho_{ij}}{z_{n-1}(x_j)}$  and repeat  $m$  times.

## 2.1 Growth rate of degree

For the node  $i$ , the expect increment of degree at time step  $n$  is given by

$$\begin{aligned}
E[k_{i,n} - k_{i,n-1}|G_{n-1}] &= \int_{\Omega} E[k_{i,n} - k_{i,n-1}|G_{n-1}, x_j = x] \mu_n(x) dx \\
&= \int_{\Omega} E[\sum_{v=1}^m \mathbb{1}_{\{W_{n,v}=i\}}|G_{n-1}, x_j = x] \mu_n(x) dx \\
&= \int_{\Omega} m \Pi_{ij} \mu_n(x_j) dx_j \\
&= \int_{\Omega} m \frac{(k_{i,n-1} + q)\rho_{ij}}{z_{n-1}(x_j)} \frac{z_{n-1}(x_j)}{Z_{n-1}} dx_j \\
&= m \frac{(k_{i,n-1} + q)C(x_i)}{Z_{n-1}}.
\end{aligned}$$

The above equation shows that the degree of a node grows at a expected speed proportional to the current degree which is exactly the relation we have in the classical preferential attachment. Therefore we expect the RIPA to have the same asymptotic degree distribution.

## 2.2 Asymptotic behavior of $z_n(x)$

To analyze the asymptotic behavior of  $z_n(x)$ , we require that the metric space  $\Omega$  is bounded, i.e.  $\sup_{x,y \in \Omega} \{d(x,y)\}$  exists. In bounded metric spaces, we show  $\inf z_n(x) \sim O(n)$ . But in unbounded metric spaces like  $\mathbb{R}^n$ , with probability 1, we have  $\inf z_n(x) = 0$ .

**Lemma 1:** In bounded metric space  $\Omega$  with constant centrality  $C$ ,  $z_n(x) \sim O(n)$  uniformly as  $n \rightarrow \infty$ , i.e. there exist positive constants  $C_1, C_2, N$  independent of  $x$  s.t. when  $n \geq N$ , for  $\forall x \in \Omega$ ,  $C_1 \leq z_n(x)/n \leq C_2$ .

**Proof.**  $\Omega$  is bounded, so  $d_{max} = \sup_{x,y \in \Omega} \{d(x,y)\}$ , and  $\rho(x,y) \geq \rho_0 = f(d_{max}) > 0$ . Combined with  $\rho(x,y) \leq 1$ , we have

$$2(mn + m_0) \geq z_n(x) = \sum_{i=1}^{n+n_0} (k_{i,n} + q)\rho(x_i, x) \geq 2(mn + m_0)\rho_0.$$

Therefore  $C_1 = 2m\rho_0$ ,  $C_2 = 2m + \epsilon$ ,  $\epsilon > 0$  is arbitrarily small.

When the centrality is constant  $C$ , the expected change of the local partition comes

from two parts: the growth of degree of the old nodes and the new node  $j$ ,

$$\begin{aligned}
& E[z_n(x) - z_{n-1}(x)|G_{n-1}] \\
&= \sum_{i=1}^{n_0+n-1} E[k_{i,n} - k_{i,n-1}|G_{n-1}] \rho(x_i, x) + E[(k_{j,n} + q)\rho(x_j, x)|G_{n-1}] \\
&= \sum_{i=1}^{n_0+n-1} m \frac{(k_{i,n-1} + q)C}{Z_{n-1}} \rho(x_i, x) + (m + q) \int_{\Omega} \rho(x_j, x) \frac{z_{n-1}(x_j)}{Z_{n-1}} dx_j \\
&= \frac{m}{Z_{n-1}} C z_{n-1}(x) + \frac{m + q}{Z_{n-1}} \int_{\Omega} z_{n-1}(x') \rho(x', x) dx' \\
&= \frac{1}{n + \frac{2m_0+n_0q}{2m+q}} z_{n-1}(x) + \frac{(m + q)}{(2m + q)n + (2m_0 + n_0q)} (\bar{z}_{n-1}(x) - z_{n-1}(x)),
\end{aligned}$$

where  $\bar{z}_n(x) = \frac{1}{C} \int_{\Omega} z_n(x') \rho(x', x) dx'$ , is the average of  $z_n(y)$  weighted by  $\rho(x, y)$ . The last line of the above equation shows the asymptotic behavior of  $E[z_n(x)]$ . When  $n \rightarrow \infty$ , the first term indicates a linear growth of  $E[z_n(x)]$  with respect to  $n$ , the second term is a diffusion term that makes  $z_n(x)$  getting close to its global average  $Z_n/S$ .  $S = \int_{\Omega} dx$  is the volume of the whole space.

We further consider

$$\begin{aligned}
& E\left[\frac{z_{n+1}(x)}{n+1} - \frac{z_n(x)}{n} \middle| G_n\right] \\
&= \frac{1}{n+1} E[z_{n+1}(x) - z_n(x)|G_n] + \left(\frac{1}{n+1} - \frac{1}{n}\right) z_n(x) \\
&= \frac{n(m+q)}{(n+1)[(2m+q)(n+1) + (2m_0+n_0q)]} (\bar{z}_n(x)/n - z_n(x)/n) + O\left(\frac{1}{n^2}\right)
\end{aligned}$$

Taking expectation, let  $u_n(x) = E[z_n(x)/n]$ ,  $\bar{u}_n(x) = E[\bar{z}_n(x)/n]$ , we have

$$u_{n+1}(x) - u_n(x) = \eta_n(\bar{u}_n(x) - u_n(x)) + O\left(\frac{1}{n^2}\right),$$

where  $\eta_n \sim O\left(\frac{1}{n}\right)$ .

Neglecting the  $O\left(\frac{1}{n^2}\right)$  term, the equation shows that  $u_n(x)$  converges to a fixed point  $u(x) = u_0$ . Using perturbation method, we obtain  $u_n(x) = u_0 + O\left(\frac{1}{n}\right)$ , and  $z_n(x) = nu_0 + O(1)$ . Since  $\int_{\Omega} z_n(x) dx = Z_n = (2m+q)Cn$ , we conclude

$$z_n(x) = \frac{(2m+q)C}{S} n + O(1).$$

### 3 Degree distribution

In this section, we investigate the degree distribution of RIPA model. We follow the approach in Jordan's paper[25] and use the Lemma 2 proved in [25]:

**Lemma 2:** For  $n \in \mathbb{N}$ , let  $x_n, y_n, \eta_n, r_n$  be real numbers such that

$$x_{n+1} - x_n = \eta_n(y_n - x_n) + r_n$$

and

- $\lim_{n \rightarrow \infty} y_n = x$
- $\eta_n > 0$  and  $\limsup_{n \rightarrow \infty} \eta_n < 1$
- $\sum_{n=1}^{\infty} \eta_n = \infty$
- $\lim_{n \rightarrow \infty} r_n / \eta_n = 0$

Then  $x_n \rightarrow x$  as  $n \rightarrow \infty$ .

Then we prove our main theorem about the degree distribution.

**Theorem 1:** In bounded metric space  $\Omega$  with constant centrality, as  $n \rightarrow \infty$ , the expected fraction of nodes with degree  $d$

$$\alpha_{d,n} \rightarrow \frac{2 + \frac{q}{m}}{m + q + 2 + \frac{q}{m}} \frac{\Gamma(d+q)\Gamma(m+3+q+\frac{q}{m})}{\Gamma(m+q)\Gamma(d+3+q+\frac{q}{m})}$$

**Proof:** The probability for the new node  $j = n_0 + n + 1$  attach to node  $i$  exactly  $k$  times is

$$P(k_{i,n+1} - k_{i,n} = k | G_n) = \int_{\Omega} \binom{m}{k} \left[ \frac{(k_{i,n} + q)\rho(x_i, x)}{z_n(x)} \right]^k \left[ 1 - \frac{(k_{i,n} + q)\rho(x_i, x)}{z_n(x)} \right]^{m-k} \frac{z_n(x)}{Z_n} dx$$

We denote the number of nodes with degree  $d$  at time  $n$  (after attachment) by  $A_{d,n}$ , which has a recursive relation. In the following derivations, we use  $\rho, z_n$  as the shortenings of  $\rho(x_i, x), z_n(x)$ , respectively.

$$E[A_{d,n+1} | G_n] = \sum_{k=0}^m A_{d-k,n} \binom{m}{k} \int_{\Omega} \left( \frac{(d-k+q)\rho}{z_n} \right)^k \left( 1 - \frac{(d-k+q)\rho}{z_n} \right)^{m-k} \frac{z_n}{Z_n} dx + \mathbb{1}_{\{d=m\}}$$

$\tilde{A}_{d,n} = \frac{A_{d,n}}{n+n_0}$  is the fraction of nodes with degree  $d$  at time  $n$ . Let  $d' = d + q$ ,

$$\begin{aligned} E[\tilde{A}_{d,n+1} | G_n] - \tilde{A}_{d,n} &= \left\{ \frac{n+n_0}{n+n_0+1} \int_{\Omega} \left( 1 - \frac{d'\rho}{z_n} \right)^m \frac{z_n}{Z_n} dx - 1 \right\} \tilde{A}_{d,n} \\ &+ \left\{ \frac{n+n_0}{n+n_0+1} m \int_{\Omega} \frac{(d'-1)\rho}{z_n} \left( 1 - \frac{(d'-1)\rho}{z_n} \right)^{m-1} \frac{z_n}{Z_n} dx \right\} \tilde{A}_{d-1,n} \\ &+ \left\{ \frac{n+n_0}{n+n_0+1} \binom{m}{2} \int_{\Omega} \left( \frac{(d'-2)\rho}{z_n} \right)^2 \left( 1 - \frac{(d'-2)\rho}{z_n} \right)^{m-2} \frac{z_n}{Z_n} dx \right\} \tilde{A}_{d-2,n} \\ &+ \dots \\ &+ \frac{1}{n+n_0+1} \mathbb{1}_{\{d=m\}} \end{aligned}$$

Let  $\alpha_{d,n} = E[\tilde{A}_{d,n+1}]$ , the expectation of the above equation gives

$$\begin{aligned}
\alpha_{d,n+1} - \alpha_{d,n} &= \left\{ \frac{n+n_0}{n+n_0+1} \int_{\Omega} \left(1 - \frac{d'\rho}{z_n}\right)^m \frac{z_n}{Z_n} dx - 1 \right\} \alpha_{d,n} \\
&+ \left\{ \frac{n+n_0}{n+n_0+1} m \int_{\Omega} \frac{(d'-1)\rho}{z_n} \left(1 - \frac{(d'-1)\rho}{z_n}\right)^{m-1} \frac{z_n}{Z_n} dx \right\} \alpha_{d-1,n} \\
&+ \left\{ \frac{n+n_0}{n+n_0+1} \binom{m}{2} \int_{\Omega} \left(\frac{(d'-2)\rho}{z_n}\right)^2 \left(1 - \frac{(d'-2)\rho}{z_n}\right)^{m-2} \frac{z_n}{Z_n} dx \right\} \alpha_{d-1,n} \\
&+ \dots \\
&+ \frac{1}{n+n_0+1} \mathbb{1}_{\{d=m\}}
\end{aligned}$$

Since  $z_n \sim O(n)$  and  $\rho \leq 1$ , for fixed  $d$ ,  $\frac{d\rho}{z} \sim O(\frac{1}{n})$  uniformly. For the first term

$$\begin{aligned}
&\left\{ \frac{n+n_0}{n+n_0+1} \int_{\Omega} \left(1 - \frac{d'\rho}{z_n}\right)^m \frac{z_n}{Z_n} dx - \int_{\Omega} \frac{z_n}{Z_n} dx \right\} \alpha_{d,n} \\
&= \frac{\alpha_{d,n}}{n+n_0+1} \int_{\Omega} \left[ (n+n_0) \left(1 - \frac{d'\rho}{z_n}\right)^m - (n+n_0+1) \right] \frac{z_n}{Z_n} dx \\
&= \frac{-\alpha_{d,n}}{n+n_0+1} \int_{\Omega} \left[ (n+n_0)m \frac{d'\rho}{z_n} + 1 + O\left(\frac{1}{n}\right) \right] \frac{z_n}{Z_n} dx \\
&= \frac{-\alpha_{d,n}}{n+n_0+1} \left[ \frac{(n+n_0)m(d+q)}{(2nm+2m_0+nq+n_0q)} + 1 \right] + O\left(\frac{1}{n^2}\right)
\end{aligned}$$

The second term:

$$\begin{aligned}
&\frac{n+n_0}{n+n_0+1} m \alpha_{d-1,n} \int_{\Omega} \left[ \frac{(d'-1)\rho}{z_n} + O\left(\frac{1}{n^2}\right) \right] \frac{z_n}{Z_n} dx \\
&= \frac{(n+n_0)m(d+q-1)}{(n+n_0+1)(2nm+2m_0+nq+n_0q)} \alpha_{d-1,n} + O\left(\frac{1}{n^2}\right)
\end{aligned}$$

The third to the  $(m+1)$ -th terms only involve higher order terms of  $\frac{d\rho}{z_n}$ , hence are no greater than  $O(\frac{1}{n^2})$ .

For  $d < m$  case, only the nodes in the initial graph can have degree  $d$ . So  $\alpha_{d,n} \leq \frac{n_0}{n_0+n} \sim O(\frac{1}{n}) \rightarrow 0$ .

For  $d = m$  case, the second term corresponds to the degree  $m-1$  and has the order  $O(\frac{1}{n^2})$ .

$$\begin{aligned}
\alpha_{m,n+1} - \alpha_{m,n} &= \frac{-\alpha_{m,n}}{n+n_0+1} \left[ \frac{(n+n_0)m(m+q)}{(2nm+2m_0+nq+n_0q)} + 1 \right] + \frac{1}{n+n_0+1} + O\left(\frac{1}{n^2}\right) \\
&= \frac{1}{n+n_0+1} \frac{m+q+2+\frac{q}{m}}{2+\frac{q}{m}} \left( \frac{2+\frac{q}{m}}{m+q+2+\frac{q}{m}} - \alpha_{m,n} \right) + O\left(\frac{1}{n^2}\right)
\end{aligned}$$

According to Lemma 2, when  $n \rightarrow \infty$ , we have

$$\alpha_{m,n} \rightarrow \frac{2+\frac{q}{m}}{m+q+2+\frac{q}{m}}$$

For  $d > m$  case, let  $c_n = (2nm + 2m_0 + nq + n_0q)$ , we have

$$\begin{aligned} & \alpha_{d,n+1} - \alpha_{d,n} \\ = & \frac{(n + n_0)m(d + q) + c_n}{(n + n_0 + 1)c_n} \left[ \frac{(n + n_0)m(d + q - 1)}{(n + n_0)m(d + q) + c_n} \alpha_{d-1,n} - \alpha_{d,n} \right] + O\left(\frac{1}{n^2}\right) \end{aligned}$$

Invoke Lemma 2 again, we have  $\alpha_{d,n} \rightarrow \frac{d+q-1}{d+q+2+\frac{q}{m}} \alpha_{d-1,n}$ , and

$$\begin{aligned} \alpha_{d,n} & \rightarrow \frac{2 + \frac{q}{m}}{m + q + 2 + \frac{q}{m}} \prod_{l=m+1}^d \frac{l + q - 1}{l + q + 2 + \frac{q}{m}} \\ & = \frac{2 + \frac{q}{m}}{m + q + 2 + \frac{q}{m}} \frac{\Gamma(d + q) \Gamma(m + 3 + q + \frac{q}{m})}{\Gamma(m + q) \Gamma(d + 3 + q + \frac{q}{m})} \end{aligned}$$

Particularly, when  $q = 0$ , we have  $\alpha_{d,n} \rightarrow \frac{2m(m+1)}{d(d+1)(d+2)}$

## 4 Edge length distribution

In this section, we discuss the length of an randomly picked edge. This is a very important property for all the geometrically embedded networks. We define the shell volume integral

$$\sigma(l, x) = \int_{\Omega} \mathbb{1}_{\{d(x, x')=l\}} dx'$$

In spaces that  $\sigma(l, x)$  does not depend on  $x$ , we use the notation  $\sigma(l) = \sigma(l, x)$ .

**Theorem 2:** In the space  $\Omega$ ,  $C(x) = C$ ,  $\sigma(l, x) = \sigma(x)$ ,  $l_0$  is the length of an edge randomly picked from  $E_n$ . Then the distribution of  $l_0$  converges to  $f(l)\sigma(l)/C$  as  $n \rightarrow \infty$ .

**Proof:**  $\{i, j\}$  is an edge randomly picked from  $E_n \setminus E_0$ , and by this notation, we always assume  $i < j$ . One way to pick the edge  $\{i, j\}$  with equal probability is to randomly pick two integers  $s, v$  satisfying  $1 \leq s \leq n$  and  $1 \leq v \leq m$ , so that  $j$  the node added to  $G_n$  at time step  $s$ , and  $j$  attaches to  $i$  by the  $v$ -th attachment, i.e.  $W_{s,v} = i$ . Then  $l_{i,j}(s, v)$ , the length of  $\{i, j\}$  with specific choices of  $i, s, v$ . Note that  $i < j = n_0 + s$ , so  $x_i, k_i$  is known at  $G_{s-1}$ .

$$\begin{aligned} & \mathcal{P}(l_{i,j}(s, v) = l | G_{s-1}, W_{s,v} = i) \\ = & \frac{\mathcal{P}(W_{s,v} = i, l(s, v) = l | G_{s-1})}{\mathcal{P}(W_{s,v} = i | G_{s-1})} \\ = & \frac{\int_{\Omega} \frac{k_{i,s-1} \rho(x_i, x_j)}{z_{s-1}(x_j)} \frac{z_{s-1}(x_j)}{Z_{s-1}} \mathbb{1}_{\{l_{i,j}(s,v)=l\}} dx_j}{\int_{\Omega} \frac{k_{i,s-1} \rho(x_i, x_j)}{z_{s-1}(x_j)} \frac{z_{s-1}(x_j)}{Z_{s-1}} dx_j} \\ = & \frac{f(l)\sigma(l, x_i)}{C(x_i)} \end{aligned}$$

In the space  $\Omega$ ,  $\sigma(l, x)$  and  $C(x)$  do not depend on  $x$ , we have

$$\mathcal{P}(l_{i,j}(s, v) = l | G_{s-1}, j = n_0 + s, i = W_{s,v}) = \frac{f(l)\sigma(l)}{C}$$

This probability distribution is independent of the choices of  $i, s, v$ , so the length of a random edge  $\{i, j\} \in E_n \setminus E_0$  with random parameters  $i, s, v$  also follows  $f(l)\sigma(l)/C$ . Assuming  $l_0$  is the length of an edge randomly picked from  $E_n$ , since the size of  $E_0$  is fixed as  $n \rightarrow \infty$ , the distribution of  $l_0$  converges to  $f(l)\sigma(l)/C$  for large  $n$ .

According to theorem 2, we observe a phase transition which is also mentioned in a similar case by [28]. For the large  $l$  behavior of  $f(l)$  changes from a power law  $f(l) \sim l^{-\gamma}$  to exponential decay, the phase transition happens at  $\gamma = \dim - 1$ , where  $\dim$  is the dimension of the space. When  $\gamma \leq \dim - 1$ , the average edge length grows to infinity as the space extends to infinity, while, when  $\gamma > \dim - 1$ , the average edge length converges to a constant.

## 5 Clustering Coefficient

In this section, we will show the clustering coefficient of the RIPA model is significantly higher than non-geometric models like BA model. First, we prove a slightly different version of Theorem 2, considering the relative location of two neighboring nodes.

**Theorem 3** For given node  $i$ ,  $j$  is a node randomly picked from the younger neighbors of  $i$ , i.e.  $j > i$  and  $\{i, j\} \in E_n \setminus E_0$ . As  $n \rightarrow \infty$ , the probability measure of  $x_j$  converges by L1 norm,

$$\mu_i(x_j = x | j \rightarrow i) \rightarrow \frac{\rho(x, x_i)}{C(x_i)}.$$

where  $j \rightarrow i$  denotes the event that the node  $j$  attaches to the node  $i$  at least once.

**Proof:** We first consider this probability measure of  $x_j$  under the condition that  $j = n_0 + s$ .

$$\begin{aligned} \mu_i(x_j = x | G_{s-1}, j \rightarrow i, j = n_0 + s) &= \frac{\mu_i(x_j = x, j \rightarrow i | G_{s-1}, j = n_0 + s)}{\mu_i(j \rightarrow i | G_{s-1}, j = n_0 + s)} \\ &= \frac{\int_{\Omega} \left[ 1 - \left( 1 - \frac{k_{i,s-1}\rho(x_i, x')}{z_{s-1}(x')} \right)^m \right] \frac{z_{s-1}(x')}{Z_{s-1}} \delta(x - x') dx'}{\int_{\Omega} \left[ 1 - \left( 1 - \frac{k_{i,s-1}\rho(x_i, x')}{z_{s-1}(x')} \right)^m \right] \frac{z_{s-1}(x')}{Z_{s-1}} dx'} \\ &= \frac{\rho(x_i, x)}{C(x_i)} + O\left(\frac{1}{s}\right) \end{aligned}$$

For arbitrarily small  $\epsilon > 0$ , there exists a large enough  $N$  s.t. for  $n > N$ ,  $\|\mu_i(x_j = x | G_{s-1}, j \rightarrow i, j = n_0 + s) - \frac{\rho(x, x_i)}{C(x_i)}\|_{L_1} < \epsilon$ . Consider the expectation of  $\mu_i(x_j = x | G_{s-1}, j \rightarrow i, j = n_0 + s)$  over all possible  $j > N$ , we have  $\|\mu_i(x_j = x | G_N, j \rightarrow i, j > N) - \frac{\rho(x, x_i)}{C(x_i)}\|_{L_1} < \epsilon$ . As  $n \rightarrow \infty$ , the node  $i$  will be attached to by younger nodes infinite times. Therefore  $\|\mu_i(x_j = x | G_N, j \rightarrow i, j > N) - \mu_i(x_j = x | j \rightarrow i)\|_{L_1}$  is also arbitrarily small. So we prove  $\mu_i(x_j = x | j \rightarrow i) \rightarrow \frac{\rho(x_i, x)}{C(x_i)}$  by L1 norm.

The Theorem 3 shows a distinct feature of the RIPA model. It works even for the metric spaces with non-uniform  $C(x)$ . Consider the subgraph  $H_{i, s_n} = \{V_{i, s_n}, E_{i, s_n}, X_{i, s_n}\}$  which consists of the node  $i$  and all its younger neighbors, i.e.  $V_{i, s_n} = \{i\} \cap \{j | n_0 + 1 \leq j \leq n_0 + n, j > i\}$ .  $s_n$  is the number of nodes in  $H_{i, s_n}$ , and acts as the time variable for the subgraph. According to theorem 3, for large enough  $s_n$ , we can simulate the evolution

of the subgraph  $H_{i,s_n}$  without knowing any information of the other parts of the network. This property of localization brings a lot of convenience in analysis.

The classical definition of clustering coefficient is

$$c(G_n) = \frac{3 \times \text{number of triangles}}{\text{number of wedges}}$$

A wedge is three nodes  $i, j, k$  linked as  $i - j - k$  with  $i, k$  either linked or unlinked. This definition is equivalent to

$$c(G_n) = \mathcal{P}(\text{a randomly picked wedge belongs to a triangle})$$

We denote the set of all wedges in  $G_n$  by  $W_n$ , and the set of wedges containing at least one edge from  $E_0$  by  $W_n^0$ . Obviously  $|W_n^0|/|W_n| \rightarrow 0$ , as  $n \rightarrow \infty$ . So for large  $n$ , we only consider the wedges randomly picked from  $W'_n = W_n \setminus W_n^0$ . Regarding the order of the three nodes, there are three types of wedges in  $W'_n$ . Assuming  $i < j < k$ , the three types of wedges are: (1)  $j - i - k$ , (2)  $i - j - k$ , (3)  $i - k - j$ .

We first analyze the type (1)  $j - i - k$  case. Define  $w_i(x) = \frac{\rho(x_i, x)}{C(x_i)}$ . Under the condition that  $j, k$  both attach to  $i$ , the probability measure of  $x_j, x_k$  are  $\mu_j(x) = w_i(x) + O\left(\frac{1}{j}\right)$  and  $\mu_k(x) = w_i(x) + O\left(\frac{1}{k}\right)$  respectively. Note that the dependence of  $x_k$  on  $x_j$  has already been counted in the error term  $O\left(\frac{1}{k}\right)$ . the probability for a randomly picked type (1) wedge to belong to a triangle is, at time step  $n = k - n_0$ ,

$$\begin{aligned} & \mathcal{P}(i \rightarrow j | G_{n-1}, k \rightarrow i, j \rightarrow i) \\ &= \iint_{\Omega^2} 1 - \left(1 - \frac{(k_{i,n-1} + q)\rho(x_j, x_k)}{z_{n-1}(x_k)}\right)^m d\mu_j(x_j) d\mu_k(x_k) \\ &= (k_{i,n-1} + q)m \iint_{\Omega^2} \frac{\rho(x_j, x_k)}{z_{n-1}(x_k)} + O\left(\frac{1}{n^2}\right) d(w_i(x_j) + O\left(\frac{1}{j}\right)) d(w_i(x_k) + O\left(\frac{1}{k}\right)) \\ &= (k_{i,n-1} + q)m \left(1 + O\left(\frac{1}{j}\right)\right) \iint_{\Omega^2} \frac{\rho(x_j, x_k)}{\frac{Z_{n-1}}{S} + O(1)} dw_i(x_j) dw_i(x_k) \\ &= \frac{(k_{i,n-1} + q)mS}{Z_{n-1}} \left(1 + O\left(\frac{1}{j}\right)\right) \iint_{\Omega^2} \rho(x_j, x_k) dw_i(x_j) dw_i(x_k) \end{aligned}$$

For the classical preferential attachment, the probability for the same event

$$\mathcal{P}'(i \rightarrow j | G_{n-1}, k \rightarrow i, j \rightarrow i) = \frac{(k_{i,n-1} + q)m}{K_{n-1} + (n + n_0 - 1)q} \left(1 + O\left(\frac{1}{n}\right)\right)$$

With  $C(x) \equiv C$ , we calculate the ratio of these two probabilities.

$$\frac{\mathcal{P}(i \rightarrow j | G_{n-1}, k \rightarrow i, j \rightarrow i)}{\mathcal{P}'(i \rightarrow j | G_{n-1}, k \rightarrow i, j \rightarrow i)} \sim \frac{\rho_1}{\rho_0},$$

where  $\rho_0 = C/S$  and  $\rho_1 = \iint_{\Omega^2} \rho(x_j, x_k) dw_i(x_j) dw_i(x_k)$ . Next, we give a heuristic argument to show  $\rho_1 \gg \rho_0$  in most cases. Consider  $l_0$  is the distance between two independent random locations with uniform distribution,  $l_1$  is the distance between two independent random locations with distribution  $w_i(x) = \frac{\rho(x_i, x)}{C(x_i)}$ . Because  $\rho_0 = E[f(l_0)]$  and  $\rho_1 = E[f(l_1)]$ , we estimate  $\rho_0$  and  $\rho_1$  by  $\rho_0 \sim f(E[l_0])$  and  $\rho_1 \sim f(E[l_1])$ .  $E[l_0]$  is the typical length

scale of the whole metric space.  $E[l_1]$  is the typical length scale of the neighborhood of a node containing most of its neighbors. For most of the location-based real world networks, there is a local-global scale separation, i.e.  $E[l_1] \ll E[l_0]$ , which leads to  $\rho_1 \gg \rho_0$ . The opposite case,  $E[l_1] \sim E[l_0]$ , actually implies that the effect of location is not significant on the network topology.

The type (2)  $i - j - k$  case is similar to the type (1) case, given that the space  $\Omega$  is isotropic. Since in isotropic spaces, the relative locations  $x_i - x_j$  and  $x_j - x_i$  have the same probability distribution. Then in the probability condition, we can replace the event  $i \rightarrow j$  by  $j \rightarrow i$ .

Finally, we analyze the type (3)  $i - k - j$  case. When the node  $k$  is added to the graph and attaches to the old nodes  $m$  times, it always brings exactly  $m(m-1)/2$  number of type (3) wedges. At the same time, with probability 1, it brings at least  $m^2$  number of type (1) or (2) wedges. So the fraction of type (3) wedges in  $W'_n$  is at most  $1/3$  for large  $n$ . Therefore we conclude, for large  $n$ ,

$$c(G_n) \geq \frac{2\rho_1}{3\rho_0} c(G_{PA}(n))$$

where  $G_{PA}(n)$  is the network generated by the classical preferential attachment by time step  $n$  started with the same initial graph  $G_0$ .

## 6 Average path length

In the area of complex networks, we say a network is a “small world” if the average path length of two arbitrary nodes in the network is no more than the order  $O(\ln(N))$  as the network size  $N$  grows. There are two different large  $N$  limits of a geometrically embedded network model. One is the non-extensive limit, for which the metric space keeps the same and the density of nodes increases to infinity. The other is the extensive limit, for which the density of nodes keeps the same and the metric space extends to infinity. In the latter case, an equivalent way is to keep the metric space the same and rescale the metric. For instance, on the unit square, the metric  $d(x, y)$  should be rescaled as  $d_N(x, y) = \sqrt{N}d(x, y)$ , so that the average density of nodes keeps constant as  $N$  grows.

According to Fig.1, the RIPA under non-extensive limit is always a small world. The average path-length even lightly decays as  $N$  grows. This observation can be interpreted as the transportation in a fixed area becomes more convenient when you have more choices of transition points. We also observe that the RIPA under extensive limit is a small world when the relevance function  $f$  has the power-law decay ( $f(d) = d^{-2}$ ), but is not when  $f$  has an exponential decay ( $f(d) = e^{-\lambda d}$ ). From the physics aspect, the two relevance functions are analogues of long-range and short-range correlations. So this observation can be concluded as the RIPA network is a small world when the relevance function represents a long-range correlation.

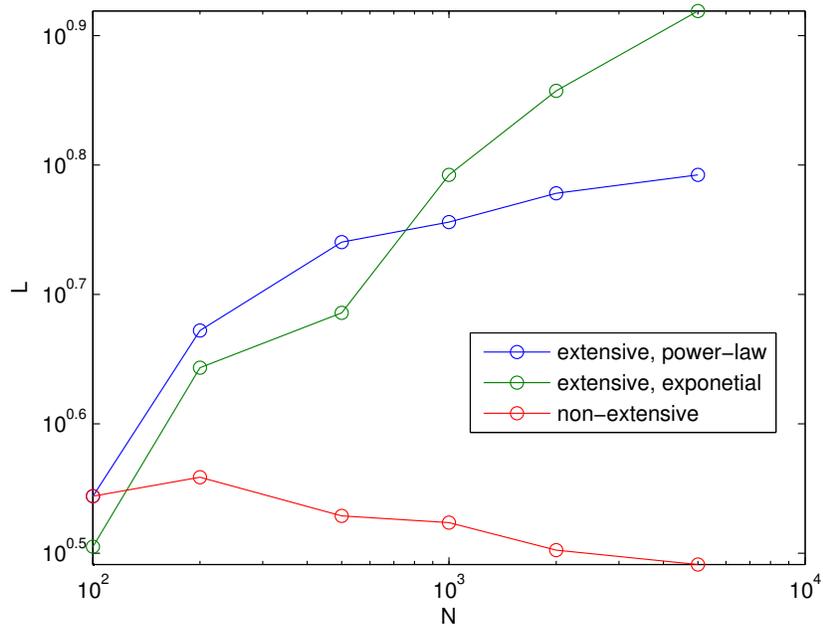
The following theorem give a criterion for the RIPA network on two-dimensional space is not a small world.

**Theorem:** The network is not a small world network if the

$$\lim_{a \rightarrow \infty} a^2 \int_{L=a}^{\infty} Lf(L)dL = 0. \quad (1)$$

**Proof:** First, we show that the probability distribution  $p(L)$  of  $L$ , the length of the links, is proportional to  $Lf(L)$ . For a fixed vertex  $i$  at the location  $x_i$  at arbitrary time step,

Figure 1: Average path-length  $L$  in RIPA network as network size  $N$  grows. Red plots are for the RIPA under the non-extensive large  $N$  limit. Blue and Green plots are for the RIPA under the extensive large  $N$  limit. The blue plot is for the relevance function with power-law decay, the green one is for the relevance function with exponential decay.



consider the length of the next link attached to it. Ignoring the boundary effect of the two dimensional space (for unit square it means  $L < 1/2$ ), the probability that the new vertex  $j$  appears at  $x_j$  which is apart from  $x_i$  with the distance  $L$  and attaches to the vertex  $i$  is

$$\oint_{R(x_i, L)} \frac{z(x_j)}{Z} \frac{k_i \rho(x_i, x_j)}{z(x_j)} dx_j = \oint_{R(x_i, L)} \frac{k_i f(L)}{Z} dx_j \sim Lf(L)$$

where  $R(x_i, L)$  is the circle centered at  $x_i$  with radius  $L$ . Since for all of the preexisting vertices, the distribution of the length of the next new link is the same, so is the overall length distribution of the next new link at arbitrary time step. So except for the  $m_0$  initial links which can be neglected in the large  $N$  limit, the length distribution  $p(L)$  is proportional to  $Lf(L)$ .

Then we divide the two-dimensional space into blocks with edge length  $a$ . In the extensive large  $N$  limit, the density of vertices  $\rho_0$  keeps constant, so the expected number of links which is attached to the given block and longer than  $a$  is  $\rho_0 a^2 \int_{L=a}^{\infty} Lf(L)dL$ . If Eqn. (1) holds, for big enough  $a$ , the probability to find a link longer than  $a$  in a given block can be controlled by arbitrarily small  $\epsilon > 0$ , i.e. with probability  $1 - \epsilon$  one can only move to its neighboring blocks by one step along the path. Therefore, the shortest path length between two vertices with distance  $D$  is lower bounded by  $\frac{D}{a}(1 - \epsilon)^{D/a}$  which obviously is not a small world. Similar criterion is easy to establish for  $R^n$  space.

## 7 Equivalent model- the invitation process

In this section, we propose an equivalent model of RIPA called Relevance and Importance Invitation Process (RIIP). The RIIP model is much faster than RIPA as a computer algorithm, and is useful in analyzing some important network properties, especially the degree-degree correlation. The algorithm of RIIP is described as follows:

- 1. Begin with a initial graph  $G_0$ .
- 2. For  $n = 1$  to  $N$ 
  - 2.1 Pick a node  $i$  as the generator with probability  $\frac{(k_{i, n-1} + q)C(x_i)}{Z_{n-1}}$ .
  - 2.2 Locate the new node  $j$  at the location  $x$  with probability  $\frac{\rho(x, x_i)}{C(x_i)}$ , and attach  $j$  to  $i$ .
  - 2.3 Attach  $j$  to preexisting nodes for  $m - 1$  independent times with probability  $\Pi_{ij} = \frac{(k_{i, n-1} + q)\rho_{ij}}{z_{n-1}(x_j)}$ .

The notations like  $Z_n$ ,  $z_n(x)$  is defined the same as in RIPA. The crucial difference between RIIP and RIPA lies in the arrival of new nodes. For RIPA, the arrival of new nodes follows a global probability distribution  $\mu_n(x)$  which is affected by all the existing nodes and thus is very complicated. For RIIP, the arrival of of new nodes is more like what happened in some private clubs: the membership of a new guest requires the invitation of an existing member and there is a default social link between the new member and his/her inviter. The RIIP is more parallelizable because each existing node invites new nodes to join the network independently and the location of the new node is only affected by its inviter. When implementing RIIP on the computer, instead of  $\mu_n(x)$ , we only need to evaluate  $\rho(x, x_i)$  whose computational complexity does not depend on  $n$ .

As we will show below, by carefully choosing the rate of the invitation for each node, we build up the RIIP which is essentially a different stochastic process from RIPA but generate the same random network ensemble.

To prove the equivalence, we consider the process of network  $G_n$ . At time step  $n + 1$ ,  $G_n$  is known.  $G'$  is a specific realization of  $G_{n+1}$ .  $\mathcal{P}_{RIPA}(G_{n+1} = G'|G_n)$  is the probability for  $G_{n+1} = G'$  under the filtration  $G_n$  using RIPA algorithm.  $\mathcal{P}_{RIIP}$  is defined in the same way. We just need to prove

$$\mathcal{P}_{RIPA}(G_{n+1} = G'|G_n) = \mathcal{P}_{RIIP}(G_{n+1} = G'|G_n)$$

For simplicity, we first consider the  $m = 1$  case. Without loss of generality, let  $G'$  be the network state that the last new node  $j$  locates at  $x_0$  and attaches to the node  $i$ . Therefore

$$\begin{aligned}\mathcal{P}_{RIPA}(G_{n+1} = G'|G_n) &= \mu(x_0)\Pi_{ij} = \frac{z_n(x_0)}{Z_n} \frac{(k_{i,n} + q)\rho(x_i, x_0)}{z_n(x_0)} = \frac{(k_{i,n} + q)\rho(x_i, x_0)}{Z_n}. \\ \mathcal{P}_{RIIP}(G_{n+1} = G'|G_n) &= \frac{(k_{i,n} + q)C(x_i)}{Z_n} \frac{\rho(x_i, x_0)}{C(x_i)} = \frac{(k_{i,n} + q)\rho(x_i, x_0)}{Z_n}.\end{aligned}$$

More generally, when  $m \geq 1$ ,  $G'$  is the network state that the last new node  $j$  locates at  $x_0$  and attaches to the nodes  $i_1, i_2, \dots, i_m$ .

$$\mathcal{P}_{RIPA}(G_{n+1} = G'|G_n) = \mu_{n+1}(x_0)m!\Pi_{i_1j}\dots\Pi_{i_mj} = \frac{m!}{Z_n z_n^{m-1}(x_0)} \prod_{i=i_1\dots i_m} (k_{i,n} + q)\rho(x_i, x_0)$$

To calculate  $\mathcal{P}_{RIIP}(G_{n+1} = G'|G_n)$ , we first consider the case that  $i_1$  is the generator. The probability for this case is

$$\mathcal{P}_{i_1} = \frac{(k_{i_1,n} + q)C(x_{i_1})}{Z_n} \frac{\rho(x_0, x_{i_1})}{C(x_{i_1})} (m-1)!\Pi_{i_2j}\dots\Pi_{i_mj} = \frac{(m-1)!}{Z_n z_n^{m-1}(x_0)} \prod_{i=i_1\dots i_m} (k_{i,n} + q)\rho(x_i, x_0).$$

Sum up the probabilities of all such cases, we have

$$\mathcal{P}_{RIIP}(G_{n+1} = G'|G_n) = m\mathcal{P}_{i_1} = \mathcal{P}_{RIPA}(G_{n+1} = G'|G_n).$$

## 7.1 degree-degree correlation

When  $m = 1$ , it is easy to show that all the degrees  $k_{i,n}$ 's are independent by the construction of RIIP model.

When  $m \geq 2$ , calculate the probability for the new node  $k$  both attaches to node  $i$  and  $j$  at the time step  $n + 1$ .

$$\begin{aligned}P_1 &= \mathcal{P}(k \rightarrow i, k \rightarrow j|G_n) \\ &= \int \frac{2}{Z_n z_n(x_0)} (k_{i,n} + q)\rho(x_i, x_0)(k_{j,n} + q)\rho(x_j, x_0) dx_0 \\ &= \frac{2(k_{i,n} + q)(k_{j,n} + q)}{Z_n} \int \frac{\rho(x_i, x_0)\rho(x_j, x_0)}{z_n(x_0)} dx_0\end{aligned}$$

As a baseline, we also calculate the probability for the same event under the assumption that  $k_{i,n}, k_{j,n}$  are independent.

$$\begin{aligned}
P_2 &= \mathcal{P}(k \rightarrow i|G_n)\mathcal{P}(k \rightarrow j|G_n) \\
&= 2 \int \frac{(k_{i,n} + q)\rho(x_i, x_0)}{Z_n} dx_0 \int \frac{(k_{j,n} + q)\rho(x_j, x_0)}{Z_n} dx_0 \\
&= \frac{2(k_{i,n} + q)(k_{j,n} + q)}{Z_n^2} C(x_i)C(x_j).
\end{aligned}$$

We define

$$\Delta = P_1 - P_2 = \mathcal{P}(k \rightarrow i|G_n) [\mathcal{P}(k \rightarrow j|G_n, k \rightarrow i) - \mathcal{P}(k \rightarrow j|G_n)].$$

$\Delta$  implies the correlation between  $k_i$  and  $k_j$ . When  $\Delta > 0$ ,  $k_i$  and  $k_j$  are correlated; When  $\Delta < 0$ ,  $k_i$  and  $k_j$  are anti-correlated.

$$\Delta = \frac{2(k_{i,n} + q)(k_{j,n} + q)}{Z_n} \left[ \int \frac{\rho(x_i, x_0)\rho(x_j, x_0)}{z(x_0)} dx_0 - \frac{C(x_i)C(x_j)}{Z_n} \right].$$

Assume  $n$  is large enough and  $C(x) \equiv C$ ,  $z_n(x) = \frac{Z_n}{S} + O(1)$ , we obtain

$$\Delta = B [\langle \rho(x_i, x)\rho(x_i, x) \rangle_\Omega - \langle \rho(x_i, x) \rangle_\Omega \langle \rho(x_j, x) \rangle_\Omega + O(1)],$$

where  $B > 0$ ,  $\langle \cdot \rangle_\Omega$  is the average over the space  $\Omega$ . In this case, we conclude the degree-degree correlation of between  $i, j$  goes along with the correlation between  $\rho(x_i, x), \rho(x_j, x)$ , which mainly depends on the distance between the two nodes. For two close enough nodes  $i$  and  $j$ ,  $\rho(x_i, x)$  and  $\rho(x_j, x)$  are positively correlated. For two nodes far apart enough such that relevant to one means irrelevant to the other,  $\rho(x_i, x_0)$  and  $\rho(x_j, x_0)$  are negatively correlated.

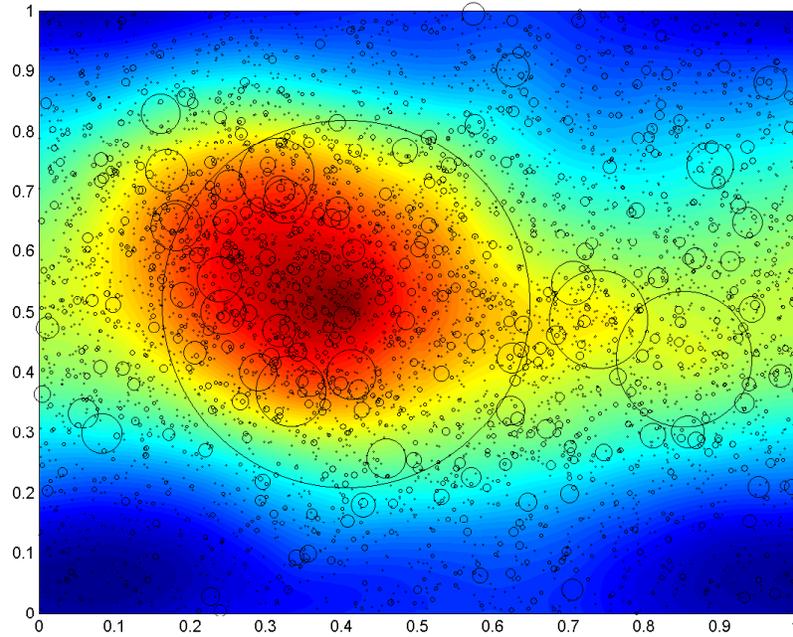
## 8 Between-city transportation

In this section we focus on RIPA on 2-dimensional surface with respect to the case of between-city transportation. First, we consider networks generated by RIPA on the unit square  $D$  with periodic boundary conditions. The relevance  $\rho(x, y) = f(d(x, y))$  is given by  $f(x) = \exp(-\lambda x)$ . In this case the total partition function is:

$$Z_n = \int_{x \in D} \sum_{j=1}^{n_0+n} (k_{j,n} + q) e^{-\lambda d(x_j, x)} dx$$

Figure 2 represents a special realization of the network. Each circle in the figure represents a city, the center of the circle indicates the locations of the city and the radius indicates the degree, the color(brightness) in the background indicates the logarithm of the local partition function  $z(x)$ . In Fig.2, we observe a phenomenon that cities tends to gather but big cities tends to separate. For example, around the greatest city (the capital), we can find bigger city in the area further from the capital. This is because a huge city has two effects: (1) the local partition in its neighbor area is bigger therefore attract more new cities, (2)it will attract more links from new cities therefore inhibit the nearby cities to grow. The second effect is the more significant when we choose smaller  $m$ .

Figure 2: Network generated on unit square with periodic boundary condition.  $m = 1$ ,  $N = 5000$ ,  $q = 0$ ,  $\lambda = 10$ . The circles are centered at the locations of the cities and the radii represents their degrees. The background color indicates the logarithm of local partition.



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