# A Geometric Preferential Attachment Model of Networks II

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#### Abstract

We study a random graph  $G_n$  that combines certain aspects of geometric random graphs and preferential attachment graphs. This model yields a graph with power-law degree distribution where the expansion property depends on a tunable parameter of the model.

The vertices of  $G_n$  are *n* sequentially generated points  $x_1, x_2, \ldots, x_n$  chosen uniformly at random from the unit sphere in  $\mathbb{R}^3$ . After generating  $x_t$ , we randomly connect it to *m* points from those points in  $x_1, x_2, \ldots, x_{t-1}$ .

# 1 Introduction

During the last decade a large body of research has centered on understanding and modeling the structure of large-scale networks like the Internet and the World Wide Web. Several recent books provide a general introduction to this topic [38, 41]. One important feature identified in early experimental studies (including [4, 13, 23]) is that the vertex degree distribution of many real-world networks has a heavy-tailed property, which may follow a power-law (i.e., the proportion of vertices of degree at least k is proportional to  $k^{-\alpha}$  for some constant  $\alpha$ ). This has driven the investigation of random graph distributions which generate heavy-tailed degree distributions, including the fixed degree sequence model, the copying model, and the preferential attachment model.

The preferential attachment model and its derivatives have been particularly popular for theoretical analysis. Preferential attachment was proposed as a model for realworld complex networks by Barabási and Albert [5]. The distribution was formalized by Bollobás and Riordan [10], and in [12] it was proved rigorously that **whp** a graph chosen according to this distribution has a power-law degree distribution with complementary cumulative distribution function (ccdf)  $\mathbf{Pr}[\deg(v) \ge k] = \Theta(k^{-2})$ . By changing the initial attactiveness or incorporating more random addition and deletion, the power of the ccdf power-law can be tuned to take any value in the interval  $(1, \infty)$  [14, 18].

However, there are some significant differences between graphs generated by preferential attachment and those found in the real world. One major difference is found in

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their expansion properties. Mihail, Papadimitriou, and Saberi [36] showed that **whp** the preferential attachment model has conductance bounded below by a constant. On the other hand, Blandford, Blelloch and Kash [8] found that some WWW related graphs have smaller separators than the preferential attachment model predicts. This observation is consistient with observations due to Estrada [20], who found that half of the real-world networks he looked at were good expanders and the other half were not so good. The perturbed random graph framework provides one approach to understanding expansion in real-world networks [24], but it does not give a generative procedure. This paper investigates a generative procedure, based on a geometric modification of the preferential attachment model, which yields a graph that might or might not be a good expander, depending on a tunable parameter of the geometry. This is a strict generalization of the geometric preferential attachment graph developed in [25] which was designed specifically to avoid being a good expander.

The primary contribution of this paper is to provide a parameterised model that exhibits a sharp transition between low and high conductance. Choosing this parameter appropriately provides a unified approach to generating preferential attachment graphs with and without good expansion processes.

#### 1.1 The random process

In [25] we studied a process which generates a sequence of graphs  $G_t, t = 1, 2, ..., n$ . The graph  $G_t = (V_t, E_t)$  has t vertices and mt edges. Here  $V_t$  is a subset of t random points on S, the surface of the sphere in  $\mathbb{R}^3$  of radius  $\frac{1}{2\sqrt{\pi}}$  (so that area(S) = 1). After randomly choosing  $x_{t+1} \in S$ , it is connected, by preferential attachment (i.e. proportional to degree), to m vertices in  $V_t$  among those of distance at most r from  $x_{t+1}$ . We showed that this graph has a power law degree distribution, small seperators and a moderate diameter. In this paper we provide a "smoothed" version of this model, instead of choosing proportional to degree among those vertices within distance r of  $x_{t+1}$ , the m neighbors of  $x_t$  are chosen proportional to degree and some function of the distance to  $x_{t+1}$ .

Let  $F : \mathbf{R}_+ \to \mathbf{R}_+$ . Define

$$I = \int_{S} F(|u - u_0|) du = \frac{1}{2} \int_{x=0}^{\pi} F(x) \sin x dx$$

where  $u_0$  is any point in S and  $0 \le |u - u_0| \le \pi$  is the angular distance from u to  $u_0$  along a great circle. Other parameters of the process are m > 0 the number of edges added in every step and  $\alpha \ge 0$  a measure of the bias towards self loops.

- **Time step** 0: To initialize the process, we start with  $G_0$  being the Empty Graph.
- Time step t + 1: We choose vertex  $x_{t+1}$  uniformly at random in S and add it to  $G_t$ . Let

$$T_t(x_{t+1}) = \sum_{v \in V_t} F(|x_{t+1} - v|) \deg_t(v).$$

We add m random edges  $(x_{t+1}, y_i)$ , i = 1, 2, ..., m incident with  $x_{t+1}$ . Here, each  $y_i$  is chosen independently from  $V_{t+1} = V_t \cup \{x_{t+1}\}$  (parallel edges and loops are permitted), such that for each i = 1, ..., m, for all  $v \in V_t$ ,

$$\mathbf{Pr}(y_i = v) = \frac{\deg_t(v)F(|x_{t+1} - v|)}{\max(T_t(x_{t+1}), \alpha m It)}$$

and

$$\mathbf{Pr}(y_i = x_{t+1}) = 1 - \frac{T_t(x_{t+1})}{\max(T_t(x_{t+1}), \alpha m I t)}$$

(When t = 0 we have  $\mathbf{Pr}(y_i = x_1) = 1$ .)

For z > 0 we define

$$I_z = \frac{1}{2} \int_{x=0}^{z} F(x) \sin x \, dx \text{ and } J_z = I - I_z.$$

Where possible we will illustrate our theorems using the canonical functions:

$$\begin{array}{rcl} F_{0}(u) &=& 1_{|u| \leq r}, & r \geq n^{\epsilon - 1/2}. \\ F_{1}(u) &=& \frac{1}{\max\{n^{-\delta}, u\}^{\beta}} & where \; \delta < 1/2 \\ F_{2}(u) &=& e^{-\beta u} & \beta = \beta(n) \geq 0. \end{array}$$

Notice that  $F_0$  corresponds to the model presented in [25]. Also notice that without the  $n^{-\delta}$  term in the definition of  $F_1$  for  $\beta \geq 2$  we would have  $I = \infty$ . One can justify its inclusion (for some value of  $\delta$ ) from the fact that **whp** the minimum distance between the points in  $V_n$  is greater than  $1/n \ln n$ .

Observe that

$$I_{z}(F_{0}) = \frac{1}{2}(1 - \cos(\min\{z, r\})).$$

$$I_{z}(F_{1}) = \begin{cases} \frac{\beta n^{\delta(\beta-2)}}{4(\beta-2)} + O(n^{(\beta-4)\delta} + z^{2-\beta}) & z \ge n^{-\delta}, \beta > 2\\ \Theta(z^{2-\beta}) + O(n^{(\beta-2)\delta}) & z \ge n^{-\delta}, \beta < 2\\ \ln(n^{\delta}z) + O(1) & z \ge n^{-\delta}, \beta = 2 \end{cases}$$

$$I_{z}(F_{2}) = \frac{1}{2(1+\beta^{2})}(1 - e^{-\beta z}(\cos z + \beta \sin z)).$$

Let  $d_k(t)$  denote the number of vertices of degree k at time t and let  $\overline{d}_k(t)$  denote the expectation of  $d_k(t)$ .

We will first prove the following result about the degree distribution and the existence of small separators:

#### Theorem 1

(a) Suppose that  $\alpha > 2$  and in addition that

$$\int_{x=0}^{\pi} F(x)^2 \sin x \, dx = O(n^{\theta} I^2) \tag{1}$$

where  $\theta < 1$  is a constant.

Then there exists a constant  $\gamma_1 > 0$  such that for all  $k = k(n) \ge m$ ,

$$\overline{d}_k(n) = e^{\varphi_k(m,\alpha)} \left(\frac{m}{k}\right)^{1+\alpha} n + O(n^{1-\gamma_1})$$
(2)

where  $\varphi_k(m, \alpha) = O(1)$  tends to a constant  $\varphi_{\infty}(m, \alpha)$  as  $k \to \infty$ .

Furthermore, for n sufficiently large, the random variable  $d_k(n)$  satisfies the following concentration inequality:

$$\mathbf{Pr}(|d_k(n) - \overline{d}_k(n)| \ge I^2 n^{\max\{1/2, 2/\alpha\} + \delta}) \le e^{-n^{\delta}}.$$
(3)

(b) Suppose that  $\alpha > 0$  and  $m_0 \leq m$  where  $m_0$  is a sufficiently large constant and  $\varphi, \eta = o(1)$  are such that  $\eta n \to \infty$  and  $J_\eta \leq \varphi I$ . Then whp,  $V_n$  can be partitioned into  $T, \overline{T}$  such that  $|T|, |\overline{T}| \sim n/2$ , and there are  $\tilde{O}((\eta + \varphi)mn)$  edges between T and  $\overline{T}$ .

**Remark 1** Note that the exponent in (a) does not depend on the particular function F. F manifests itself only through the error terms.

For Part (a) of the above theorem:

$$F = F_0: \ \theta = 1 - 2\epsilon.$$
  

$$F = F_1, \ \beta > 2: \ \theta = 2\delta.$$
  

$$F = F_1, \ \beta < 2: \ \theta = 0.$$

 $F = F_1, \ \beta = 2$ :  $\theta = 2\delta$ .

$$F = F_2$$
:  $\theta = 0$ .

For Part (b) of the above theorem:

$$\begin{split} F &= F_0: \ \eta = r, \ \varphi = 0. \\ F &= F_1, \ \beta > 2: \ \eta = n^{-\delta/2}, \ \varphi = O(n^{-(\beta - 2)\delta/2}). \end{split}$$

$$F = F_1, \ \beta = 2; \ \eta = \frac{\ln \ln n}{\ln n}, \ \varphi = O(\eta).$$

We now consider the connectivity and diameter of  $G_n$ . For this we will place some more restrictions on F.

Define the parameter  $\rho(\mu)$  by

$$I_{\rho} = \mu I. \tag{4}$$

As we will see in Theorem 3,  $F = F_1, \beta < 2$  does not fit the hypotheses of part (b) of this theorem.

We will say that F is smooth (for some value of  $\mu$ ) if

- (S1) F is monotone non-increasing.
- (S2)  $\rho^2 n \ge L \ln n$  for some sufficiently large constant L.

(S3)  $\rho^2 F(2\rho) \ge c_3 I$  for some  $c_3$  which is bounded below.

**Theorem 2** Suppose that  $\alpha > 2$  and F is smooth for some constant  $\mu > 0$  and  $m \ge K \ln n$  for K sufficiently large. Then whp

- (a)  $G_n$  is connected.
- (b)  $G_n$  has diameter  $O(\ln n/\rho)$ .

For the above theorem:

 $F = F_0: I \sim r^2/4 \text{ and so we can take } \mu \sim 1/4, \ \rho = r/2, \ c_3 \sim 1.$   $F = F_1, \ \beta > 2: I \sim \frac{n^{\delta(\beta-2)}}{2(\beta-2)} \text{ and so we can take } \mu \sim 1/4, \ \rho = n^{-\delta}/2, \ c_3 \sim (\beta-2)/2.$   $F = F_1, \ \beta < 2: I = \Theta(1) \text{ and we can take } \rho = 1, \ \mu = \Omega(1), \ c_3 = \Omega(1).$  $F = F_2: I = \Theta(1) \text{ and we can take } \rho = 1, \ \mu = \Omega(1), \ c_3 = \Omega(1).$ 

We have a problem fitting the case of  $F_1$  with  $\beta = 2$  into the theorem. We now consider conditons under which  $G_n$  is an expander.

Let F be *tame* if there exist absolute constants  $C_1, C_2$  such that

(T1)  $F(x) \ge C_1$  for  $0 < x \le \pi$ .

(T2)  $I \leq C_2$ .

We note that  $F_1$  with  $\beta < 2$  is tame since  $F_1(x) \ge \pi^{-\beta}$  for  $0 \le \pi$  and

$$I = \frac{1}{2} \int_{x=0}^{\pi} \sin x x^{-\beta} dx \le \frac{\pi^{2-\beta}}{2(2-\beta)}.$$

The conductance  $\Phi$  of  $G_n$  is defined by

$$\Phi = \min_{\deg_n(K) \le mn} \Phi(K) = \min_{\deg_n(K) \le mn} \frac{|E(K : \bar{K})|}{\deg_n(K)}$$

**Theorem 3** If  $\alpha > 2$  and F is tame and  $m \ge K \ln n$  for K sufficiently large then whp

(a)  $G_n$  has conductance bounded from below by a constant.

- (b)  $G_n$  is connected.
- (c)  $G_n$  has diameter  $O(\log_m n)$ .

Mihail et al [32] have some empirical results on the conductance of  $G_n$  in the case where  $F = F_1$ . They observe poor conductance when  $\beta < 2$  and good conductance when  $\beta > 2$ . This fits nicely with the results of Theorems 2 and 3.

The role of  $\alpha$ : This parameter was introduced in [25] as a means of overcoming a difficult technical problem. When  $\alpha > 2$  it facilitates a proof of Lemma 2. On the positive side, it does give a parameter that effects the power law. On the negative side, when  $\alpha > 2$ , there will **whp** be isolated vertices, unless we make *m* grow at least as fast as  $\ln n$ . It is for us, an interesting open question, as to how to prove our results with  $\alpha = 0$ .

# 2 Outline of the paper

We prove a likely power law for the degree sequence in Section 3. We follow a standard practise and prove a recurrence for the expected number of vertices of degree k at time step t. Unfortunately, this involves the estimation of the expectation of the reciprocal of a random variable and to handle this, we show that this random variable is concentrated. This is quite technical and is done in Section 3.2. In Section 4 we show that under the assumptions of Theorem 1(b) there are small separators. This is relatively easy, since any give great circle can **whp** be used to define a small separator.

Section 5 proves connectivity when m grows logarithmically with n. The idea is to show that **whp** the sub-graph  $G_n(B)$  induced by a ball B of radius  $\rho$ , centered in  $u \in S$ , is connected. and has small diameter. We then show that the union of the  $G_n(B)$ 's for  $u = x_1, x_2, \ldots, x_n$  is connected and has small diameter.

Section 6 deals with the case of tame functions.

# 3 Proving a power law

# **3.1** Establishing a recurrence for $\overline{d}_k(t)$ : the expected number of vertices of degree k at time t

Our approach to proving Theorem 1(a) is to find a recurrence for  $\overline{d}_k(t)$ . For  $k \in \mathbf{N}$  define  $D_k(t) = \{v \in V_t : \deg_t(v) = k\}$ . Thus  $d_k(t) = |D_k(t)|$ . Also, define  $d_{m-1}(t) = 0$  and  $\overline{d}_{m-1}(t) = 0$  for all integers t with t > 0. Let  $\eta_k(G_t, x_{t+1})$  denote the (conditional) probability that a parallel edge from  $x_{t+1}$  to a vertex of degree no more than k is created at time t + 1. Then,

$$\eta_k(G_t, x_{t+1}) = O\left(\min\left\{\sum_{i=m}^k \sum_{v \in D_i(t)} \frac{F(|x_{t+1} - v|)^2 i^2}{\max\{\alpha m It, T_t(x_{t+1})\}^2}, 1\right\}\right).$$
(5)

Then for  $k \geq m$ ,

$$\mathbf{E} \left[ d_k(t+1) \mid G_t, x_{t+1} \right] = d_k(t) \\ + m \sum_{v \in D_{k-1}(t)} \frac{(k-1)F(|x_{t+1}-v|)}{\max\{\alpha mIt, T_t(x_{t+1})\}} - m \sum_{v \in D_k(t)} \frac{kF(|x_{t+1}-v|)}{\max\{\alpha mIt, T_t(x_{t+1})\}} \\ + \mathbf{Pr} \left[ deg_{t+1}(x_{t+1}=k) \mid G_t, x_{t+1} \right] + O(m\eta_k(G_t, x_{t+1})).$$
(6)

Let  $\mathcal{A}_t$  be the event

$$\{|T_t(x_{t+1}) - 2mIt| \le C_1 Imt^{\gamma} \ln n\}$$

where

$$\max\{2/\alpha, \theta\} < \gamma < 1$$

and  $C_1$  is some sufficiently large constant.

Note that if

$$t \ge t_0 = (\ln n)^{2/(1-\gamma)} \tag{7}$$

then

$$\mathcal{A}_t$$
 implies  $T_t(x_{t+1}) \leq \alpha m I t$ .

Then, for  $t \ge t_0$ ,

$$\mathbf{E}\left[\sum_{v\in D_{k}(t)}\frac{kF(|x_{t+1}-v|)}{\max\{\alpha mIt, T_{t}(x_{t+1})\}}\right]$$

$$=\mathbf{E}\left[\sum_{v\in D_{k}(t)}\frac{kF(|x_{t+1}-v|)}{\max\{\alpha mIt, T_{t}(x_{t+1})\}} \mid \mathcal{A}_{t}\right]\mathbf{Pr}\left[\mathcal{A}_{t}\right]$$

$$+\mathbf{E}\left[\sum_{v\in D_{k}(t)}\frac{kF(|x_{t+1}-v|)}{\max\{\alpha mIt, T_{t}(x_{t+1})\}} \mid \neg \mathcal{A}_{t}\right]\mathbf{Pr}\left[\neg \mathcal{A}_{t}\right]$$

$$=\frac{k}{\alpha mt}\mathbf{E}\left[d_{k}(t)|\mathcal{A}_{t}\right]\mathbf{Pr}\left[\mathcal{A}_{t}\right] + O\left(1\right)\mathbf{Pr}\left[\neg \mathcal{A}_{t}\right]$$

$$=\frac{k\overline{d}_{k}(t)}{\alpha mt} - \frac{k}{\alpha mt}\mathbf{E}\left[d_{k}(t)|\neg \mathcal{A}_{t}\right]\mathbf{Pr}\left[\neg \mathcal{A}_{t}\right] + O\left(1\right)\mathbf{Pr}\left[\neg \mathcal{A}_{t}\right]$$

$$=\frac{k\overline{d}_{k}(t)}{\alpha mt} + O\left(k\right)\mathbf{Pr}\left[\neg \mathcal{A}_{t}\right]$$

In Lemma 2 below we prove that

$$\mathbf{Pr}\left[\neg\mathcal{A}_{t}\right] = O\left(n^{-2}\right). \tag{8}$$

Thus, if  $t \ge t_0$  then

$$\mathbf{E}\left[\sum_{v\in D_k(t)}\frac{kF(|x_{t+1}-v|)}{\max\{\alpha mIt, T_t(x_{t+1})\}}\right] = \frac{k\overline{d}_k(t)}{\alpha mt} + O\left(k/n^2\right).$$
(9)

In a similar way

$$\mathbf{E}\left[\sum_{v\in D_{k-1}(t)}\frac{(k-1)F(|x_{t+1}-v|)}{\max\{\alpha m It, T_t(x_{t+1})\}}\right] = \frac{(k-1)\overline{d}_{k-1}(t)}{\alpha m t} + O\left(k/n^2\right).$$
(10)

On the other hand, given  $G_t, x_{t+1}$ , if

$$p = 1 - \frac{T_t(x_{t+1})}{\max(T_t(x_{t+1}), \alpha m I t)}$$

then

$$\mathbf{Pr}\left[\deg_{t+1}(x_{t+1} = k) \mid G_t, x_{t+1}\right] = \mathbf{Pr}\left[\mathrm{Bi}(m, p) = k - m\right]$$

So, if  $t \ge t_0$ ,

$$\begin{aligned} \mathbf{Pr} \left[ \deg_{t+1}(x_{t+1}=k) \right] &= \binom{m}{k-m} \mathbf{E} \left[ p^{k-m} (1-p)^{2m-k} \middle| \mathcal{A}_t \right] \mathbf{Pr} \left[ \mathcal{A}_t \right] + O(\mathbf{Pr} \left[ \neg \mathcal{A}_t \right]) \\ &= \binom{m}{k-m} \left( 1 - \frac{2}{\alpha} \right)^{k-m} \left( \frac{2}{\alpha} \right)^{2m-k} (1 + O(mt^{\gamma-1}\ln n)) \mathbf{Pr} \left[ \mathcal{A}_t \right] + O(n^{-2}) \\ &= \binom{m}{k-m} \left( 1 - \frac{2}{\alpha} \right)^{k-m} \left( \frac{2}{\alpha} \right)^{2m-k} + O(mt^{\gamma-1}\ln n). \end{aligned}$$

Now note that from equations (5) and (8) that if

$$t \ge t_1 = n^{(\gamma+\theta)/2\gamma}$$

and

$$k \le k_0(t) = n^{(\gamma - \theta)/4}$$

then, from (1), we see that

$$\mathbf{E}(m\eta_k(G_t, x_{t+1})) = O\left(\frac{k^2 n^\theta}{mt}\right) = O(t^{\gamma-1}).$$
(11)

Taking expectations on both sides of (6) and using (9,10,11), we see that if  $t \ge t_0$  and  $k \le k_0(t)$  then

$$\overline{d}_{k}(t+1) = \overline{d}_{k}(t) + \frac{k-1}{\alpha t} \overline{d}_{k-1}(t) - \frac{k}{\alpha t} \overline{d}_{k}(t) + \binom{m}{k-m} \left(1 - \frac{2}{\alpha}\right)^{k-m} \left(\frac{2}{\alpha}\right)^{2m-k} + O\left(mt^{\gamma-1}\ln n\right)$$
(12)

We consider the recurrence given by  $f_{m-1} = 0$  and for  $k \ge m$ ,

$$f_k = \frac{k-1}{\alpha} f_{k-1} - \frac{k}{\alpha} f_k + \binom{m}{k-m} \left(1 - \frac{2}{\alpha}\right)^{k-m} \left(\frac{2}{\alpha}\right)^{2m-k},$$
(13)

which, for k > 2m, has solution

$$f_k = f_{2m} \prod_{i=2m+1}^k \frac{i-1}{i+\alpha}$$
  
=  $f_{2m} e^{\varphi_k(m,\alpha)} \left(\frac{m}{k}\right)^{\alpha+1}.$  (14)

Here  $\varphi_k(m, \alpha) = O(1)$  tends to a limit  $\varphi_{\infty}(m, \alpha)$  depending only on  $m, \alpha$  as  $k \to \infty$ . Furthermore,  $\lim_{m\to\infty} \varphi_{\infty}(\alpha, m) = 0$ . We also have

$$f_{m+i} = f_{2m} \prod_{j=i+1}^{m} \left( 1 + \frac{\alpha+1}{m+j-1} \right) \le e^{2\alpha+3} f_{2m}.$$

It follows that (14) is also valid for  $m \le k \le 2m$  with  $\varphi_k(m, \alpha) = O(1)$ .

We finish the proof of (2) by showing that there exists a constant M > 0 such that

$$\left|\overline{d}_{k}(t) - f_{k}t\right| \le M(t_{1} + mt^{\gamma}\ln n) \tag{15}$$

for all  $0 \le t \le n$  and  $m \le k \le k_0(t)$ .

We have that (15) is trivially true for  $t < t_1$ , and for  $t \ge t_1$  and  $k > k_0(t)$  it follows from  $\overline{d}_k(t) \le 2mt/k$ .

Now, let  $\Theta_k(t) = \overline{d}_k(t) - f_k t$ . Then for  $t \ge t_1$  and  $m \le k \le k_0(t)$ ,

$$\Theta_k(t+1) = \frac{k-1}{\alpha t} \Theta_{k-1}(t) - \frac{k}{\alpha t} \Theta_k(t) + O(mt^{\gamma-1} \ln n).$$
(16)

Let L denote the hidden constant in  $O(mt^{\gamma-1}\ln n)$  of (16). Our inductive hypothesis  $\mathcal{H}_t$  is that

$$|\Theta_k(t)| \le M(t_1 + mt^{\gamma} \ln n)$$

for every  $m \leq k \leq k_0(t)$  and M sufficiently large. Assume that  $t \geq t_1$ . Then  $k \ll t$  in the current range of interest, and so from (16),

$$\begin{aligned} |\Theta_k(t+1)| &\leq M(t_1 + mt^{\gamma} \ln n) + Lmt^{\gamma-1} \ln n \\ &\leq M(t_1 + m(t+1)^{\gamma} \ln n). \end{aligned}$$

This verifies  $\mathcal{H}_{t+1}$  and completes the proof by induction.

### **3.2** Concentration of $T_t(u)$

Now we turn our attention to prove that  $T_t(u)$  is concentrated around its mean.

**Lemma 1** Let  $u \in S$  and t > 0 then  $\mathbf{E}[T_t(u)] = 2Imt$ 

Proof

$$\mathbf{E}\left[T_t(u)\right] = \mathbf{E}\left[\sum_{v \in V_t} \deg_t(v)F(|u-v|)\right] = I\sum_{v \in V_t} \deg_t(v) = 2Imt$$

**Lemma 2** If t > 0 and u is chosen randomly from S then

$$\mathbf{Pr}\left[|T_t(u) - 2Imt| \ge mI(t^{2/\alpha} + t^{1/2}\ln t)\ln n\right] = O\left(n^{-2}\right).$$

**Proof** We use Azuma-Hoeffding inequality (see for example [2]). One may be a little concerned here that our probability space is not discrete. Although it is not really necessary, one could replace S by  $2^{2^n}$  randomly chosen points X and sample uniformly from these. Then **whp** the change in distribution would be negligible. With this reassurance, fix  $\tau$ , with  $1 \leq \tau < t$ . Fix  $G_{\tau}$  and let  $G_t = G_t(G_{\tau}, x_{\tau+1}, y_1, \ldots, y_m)$  and  $\hat{G}_t = G_t(G_{\tau}, \hat{x}_{\tau+1}, \hat{y}_1, \ldots, \hat{y}_m)$ , where  $x_{\tau+1}, \hat{x}_{\tau+1} \in S$  and  $y_1, \ldots, y_m, \hat{y}_1, \ldots, \hat{y}_m \in V_{\tau}$ . We couple the construction of  $G_t$  and  $\hat{G}_t$ , starting at time step  $\tau + 1$  with the graph  $G_{\tau}$ and  $\hat{G}_{\tau}$  respectively. Then, for every step  $\sigma > \tau + 1$  we choose the same point  $x_{\sigma} \in S$ in both and for every  $i = 1, \ldots, m$  we choose  $u_i, \hat{u}_i \in V_{\sigma}$  such that each marginal is the correct marginal and such that the probability of choosing the same vertex is maximized.

Notice that we have

$$\mathbf{Pr}\left[u_{i}=v=\hat{u}_{i}\right]=\min\left(\frac{\deg_{G_{\sigma-1}}(v)F(|v-x_{\sigma}|)}{\max\left(T_{\sigma-1}(x_{\sigma}),\alpha mI(\sigma-1)\right)},\frac{\deg_{\hat{G}_{\sigma-1}}(v)F(|v-x_{\sigma}|)}{\max\left(\hat{T}_{\sigma-1}(x_{\sigma}),\alpha mI(\sigma-1)\right)}\right)$$

for every  $v \in V_{\sigma-1}$ . Also,

$$\mathbf{Pr}\left[u_{i}=x_{\sigma}=\hat{u}_{i}\right]=1-\max\left(\frac{T_{\sigma-1}(x_{\sigma})}{\max\left(T_{\sigma-1}(x_{\sigma}),\alpha mI(\sigma-1)\right)},\frac{\hat{T}_{\sigma-1}(x_{\sigma})}{\max\left(\hat{T}_{\sigma-1}(x_{\sigma}),\alpha mI(\sigma-1)\right)}\right)$$

Now, for  $u \in S$  let

$$\Delta_{\sigma}(u) := \Delta_{\sigma,\tau}(u) = \sum_{\rho=\tau}^{\sigma} \sum_{i=1}^{m} |F(|u - u_i^{\rho}|) - F(|u - \hat{u}_i^{\rho}|)|.$$

**Lemma 3** Let  $t \ge 1$  and let u be a random point in S. Then for some constant C > 0,

$$\mathbf{E}\left[\Delta_t(u)\right] \le CmI\left(\frac{t}{\tau}\right)^{2/\alpha}.$$

**Proof** We begin with

$$\mathbf{E}\left[|F(|w-u_i^{\rho}|) - F(|w-\hat{u}_i^{\rho}|)| | u_i^j, \hat{u}_i^j : i = 1, \dots, m, \ j = 1, \dots, \sigma\right] \le 2I \mathbf{1}_{u_i^{\rho} \neq \hat{u}_i^{\rho}}.$$

Therefore if we define for every  $\tau < \sigma \leq t$ 

$$\Delta_{\sigma} = \sum_{\rho=\tau}^{\sigma} \sum_{i=1}^{m} \mathbf{1}_{u_i^{\sigma} \neq \hat{u}_i^{\sigma}},$$

we have

$$\mathbf{E}\left[\Delta_{\sigma}(u)\right] \leq 2I\mathbf{E}\left[\Delta_{\sigma}\right].$$

Fix  $\tau < \sigma \leq t$ . We have then

$$\Delta_{\sigma} = \Delta_{\sigma-1} + \sum_{i=1}^{m} \mathbb{1}_{u_i^{\sigma} \neq \hat{u}_i^{\sigma}}.$$
(17)

Now fix  $1 \leq i \leq m$ . Taking expectations with respect to our coupling,

$$\mathbf{E}\left[\mathbf{1}_{u_{i}^{\sigma}\neq\hat{u}_{i}^{\sigma}}|G_{\sigma-1},\hat{G}_{\sigma-1},x_{\sigma}\right] = 1 - \mathbf{Pr}\left[u_{i}^{\sigma}=\hat{u}_{i}^{\sigma}|G_{\sigma-1},\hat{G}_{\sigma-1},x_{\sigma}\right] \\
= \max\left(\frac{T_{\sigma-1}(x_{\sigma})}{\max\left(T_{\sigma-1}(x_{\sigma}),\alpha mI(\sigma-1)\right)},\frac{\hat{T}_{\sigma-1}(x_{\sigma})}{\max\left(\hat{T}_{\sigma-1}(x_{\sigma}),\alpha mI(\sigma-1)\right)}\right)\right) \\
- \sum_{v\in V_{\sigma-1}}\min\left(\frac{\deg_{G_{\sigma-1}}(v)F(|v-x_{\sigma}|)}{\max\left(T_{\sigma-1}(x_{\sigma}),\alpha mI(\sigma-1)\right)},\frac{\deg_{\hat{G}_{\sigma-1}}(v)F(|v-x_{\sigma}|)}{\max\left(\hat{T}_{\sigma-1}(x_{\sigma}),\alpha mI(\sigma-1)\right)}\right)\right) \\
\leq \frac{\max\left(T_{\sigma-1}(x_{\sigma}),\hat{T}_{\sigma-1}(x_{\sigma})\right) - \sum_{v\in V_{\sigma-1}}\min\left(\deg_{G_{\sigma-1}}(v),\deg_{\hat{G}_{\sigma-1}}(v)\right)F(|v-x_{\sigma}|)}{\max\left(T_{\sigma-1}(x_{\sigma}),\hat{T}_{\sigma-1}(x_{\sigma}),\alpha mI(\sigma-1)\right)} (18)$$

$$\leq \frac{\sum_{v \in V_{\sigma-1}} |\deg_{G_{\sigma-1}}(v) - \deg_{\hat{G}_{\sigma-1}}(v)|F(|v-x_{\sigma}|)}{\max\left(T_{\sigma-1}(x_{\sigma}), \hat{T}_{\sigma-1}(x_{\sigma}), \alpha m I(\sigma-1)\right)}$$

$$\leq \frac{\sum_{v \in V_{\sigma-1}} |\deg_{G_{\sigma-1}}(v) - \deg_{\hat{G}_{\sigma-1}}(v)|F(|v-x_{\sigma}|)}{\alpha m I(\sigma-1)}$$
(19)

Inequality (18), follows from

$$\max\left(\frac{a}{\max(a,c)}, \frac{b}{\max(b,c)}\right) = \frac{\max(a,b)}{\max(a,b,c)}$$

and

$$\min\left(\frac{a}{b}, \frac{c}{d}\right) \ge \frac{\min\left(a, c\right)}{\max\left(b, d\right)}.$$

Inequality (19) is a consequence of  $\max\{\sum_{i} a_i, \sum_{i} b_i\} - \sum_{i} \min\{a_i, b_i\} \le \sum_{i} |a_i - b_i|.$ 

Therefore

$$\mathbf{E}\left[\Delta_{\sigma} \mid G_{\sigma-1}, \hat{G}_{\sigma-1}\right] \leq \Delta_{\sigma-1} + \frac{\sum_{v \in V_{\sigma-1}} |\deg_{G_{\sigma-1}}(v) - \deg_{\hat{G}_{\sigma-1}}(v)|}{\alpha(\sigma-1)}.$$
 (20)

But, for each  $v \in V_{\sigma-1}$  we have

$$|\deg_{G_{\sigma-1}}(v) - \deg_{\hat{G}_{\sigma-1}}(v)| \le \sum_{j=\tau}^{\sigma-1} \sum_{i=1}^{m} (1_{u_i^j = v, \, \hat{u}_i^j \neq v} + 1_{u_i^j \neq v, \, \hat{u}_i^j = v})$$

and thus

$$\sum_{v \in V_{\sigma-1}} |\deg_{G_{\sigma-1}}(v) - \deg_{\hat{G}_{\sigma-1}}(v)| \le \sum_{j=\tau}^{\sigma-1} \sum_{i=1}^{m} \sum_{v \in V_{\sigma-1}} \left( \mathbf{1}_{u_i^j = v, \, \hat{u}_i^j \neq v} + \mathbf{1}_{u_i^j \neq v, \, \hat{u}_i^j = v} \right) \le 2\Delta_{\sigma-1}.$$

Going back to (20) we have

$$\mathbf{E}\left[\Delta_{\sigma}\right] \leq \mathbf{E}\left[\Delta_{\sigma-1}\right] \left(1 + \frac{2}{\alpha(\sigma-1)}\right),\,$$

so,  $\mathbf{E}[\Delta_t] \leq e^{O(1)} \left(\frac{t}{\tau}\right)^{2/\alpha} \mathbf{E}[\Delta_{\tau}]$ . Now,  $\Delta_{\tau} \leq m$ , because the graphs  $G_{\tau}$  and  $\hat{G}_{\tau}$  differ at most in the last m edges. Therefore  $\mathbf{E}[\Delta_t] \leq e^{O(1)} m \left(\frac{t}{\tau}\right)^{2/\alpha}$ .

To apply Azuma's inequality we note first that

$$\left|\mathbf{E}_{G_{t}}[T_{t}(u)] - \mathbf{E}_{\hat{G}_{t}}[T_{t}(u)]\right| = \left|\mathbf{E}\left[\sum_{\rho=\tau}^{t}\sum_{i=1}^{m} (F(|u-u_{i}^{\rho}|) - F(|u-\hat{u}_{i}^{\rho}|))\right]\right| \le \mathbf{E}\left[\Delta_{t}(u)\right],$$
(21)

and from Lemma 3

$$\sum_{\tau=1}^{t} \mathbf{E} \left[ \Delta_t(u) \right]^2 \le (e^{O(1)} mI)^2 t^{4/\alpha} \sum_{\tau=1}^{t} \tau^{-4/\alpha} = O\left( I^2 m^2 (t \ln t + t^{4/\alpha}) \right)$$

Therefore, there is  $C_1$  such that

$$\mathbf{Pr}\left[|T_t(u) - \mathbf{E}\left[T_t(u)\right]| \ge C_1 Im(t^{2/\alpha} + t^{1/2}\ln t)(\ln n)^{1/2}\right] \le e^{-2\ln n} = n^{-2}.\square$$

#### **3.3** Concentration of $d_k(t)$

We follow the proof of Lemma 3, replacing  $T_t(u)$  by  $d_k(t)$  and using the same coupling, When we reach (21) we find that  $|\mathbf{E}_{G_t}[d_k(t)] - \mathbf{E}_{\hat{G}_t}[d_k(t)]| \leq 2\mathbf{E}[\Delta_t]$ , the rest is the same.

This proves (1) and completes the proof of Theorem 1(a).

# 4 Small separators

In this section we prove Theorem 1(b). For this, we assume  $\alpha > 0$  and  $m_0 \leq m$  where  $m_0$  is a sufficiently large constant and  $\varphi, \eta = o(1)$  are such that  $\eta n \to \infty$  and  $J_{\eta} \leq \varphi I$ .

We use the geometry of the instance to obtain a sparse cut. Consider partitioning the vertices in  $V_n$  using a great circle of S. This will divide  $V_n$  into sets T and  $\overline{T}$  which each contain about n/2 vertices. More precisely, we have

$$\mathbf{Pr}[|T| < (1-\xi)n/2] = \mathbf{Pr}[|\bar{T}| < (1-\xi)n/2] \le e^{-\xi^2 n/5}.$$

To bound  $e(T, \overline{T})$ , the number of edges crossing the cut, we divide the edges into two types. We call an edge  $\{u, v\}$  in  $G_n$  long if  $|u - v| \ge \eta$ , otherwise we call it short. We will show that **whp** the number of long edges is small, and therefore we just need to consider short edges in a cut. Let Z denote the number of long edges. Then

$$\mathbf{E}[Z] \leq mt_0 + m \sum_{t \geq t_0} \sum_{v \in V_t} \frac{\deg_t(v) J_{\eta}}{\alpha m I t}$$
$$\leq mt_0 + m \sum_{t \geq t_0} \frac{J_{\eta}}{\alpha I}$$
$$= mt_0 + O(mn\varphi).$$

Now **whp** there are at most  $\mathbf{E}[Z]/\varphi^{1/2}$  long edges. Apart from these, edges only appear between vertices within distance  $\eta$ , so only edges incident with vertices appearing in the strip within distance  $\eta$  of the great circle can appear in the cut. Since  $\eta = o(1)$ , this strip has area less than  $3\eta\sqrt{\pi}$ , and, letting U denote the vertices appearing in this strip, we have

$$\mathbf{Pr}\left[|U| \ge 4\sqrt{\pi}\eta n\right] \le e^{-\sqrt{\pi}\eta n/9} = o(1).$$

Even if every one of the vertices chooses its m neighbors on the opposite side of the cut, this will yield at most  $4\sqrt{\pi\eta nm}$  edges whp. So the graph has a cut with

$$e(T,\bar{T}) = \tilde{O}((\eta + \varphi^{1/2})mn)$$

with probability at least 1 - o(1).

# 5 Connectivity and Diameter

Here we prove Theorem 2. Let  $\mu$  be such that F is smooth for  $\mu$ , and let  $\rho = \rho(\mu)$ . Fix  $u \in S$  let

$$B_{\rho} = \{ v \in S : |v - u| \le \rho \}$$

and let  $A_{\rho} = \int_{v \in B_{\rho}} dv \in [c_1 \rho^2, c_2 \rho^2]$  denote the area of  $B_r$ . Here  $c_1, c_2$  are some absolute constants, independent of  $\rho$ .

We denote the diameter of G by  $\operatorname{diam}(G)$ , and follow the convention of defining  $\operatorname{diam}(G) = \infty$ , when G is disconnected. In particular, when we say that a graph has finite diameter this implies it is connected.

Let

$$T = \frac{K_1 \ln n}{A_{\rho}} \le \frac{K_1 n}{c_1 L}$$

where  $K_1$  is sufficiently large, and  $L^{2/3} \ll K_1 \ll K, L$ .

#### Lemma 4

$$\Pr\left[\operatorname{diam}(G_n(B_{\rho})) \ge 2(K_1 + 1)\ln n\right] = O(n^{-1})$$

where  $G_n(B_\rho)$  is the induced subgraph of  $G_n$  in  $B_\rho$ .

**Proof** Let  $N = |G_n(B_\rho)|$  and let  $V(G_n(B_\rho)) = \{x_{t_1}, \ldots, x_{t_N}\}$ , where  $t_s < t_{s+1}$  for all s < N and  $t_N \le n$ . For  $s = 1, \ldots, N$  let  $H_s = G_{t_s}(B_\rho)$ . We concentrate our attention to the evolution of  $H_s$ .

Notice that s, is the number of steps for which  $x_t \in B_{\rho}$  with  $t \leq t_s$ , and so  $s \sim \text{Bi}(t_s, A_{\rho})$ . By the Chernoff bound we have that if  $t_s \geq T$ ,

$$\Pr\left[\frac{1}{2} < \frac{t_s A_{\rho}}{s} < \frac{3}{2}\right] \ge 1 - n^{-K_1/13}.$$

Therefore, if  $N_0$  is the number of vertices in  $B_{\rho}$  at time T, we may assume for all  $s \geq N_0$ ,  $s/2 < t_s A_{\rho} < 3s/2$ . In particular,  $N \geq 2nA_{\rho}/3 \geq c_1 L \ln n/2$  and  $N_0 \leq 2TA_{\rho} \leq 2K_1 \ln n$ .

Let  $X_s$  be the number of connected components of  $H_s$ . Then

$$X_{s+1} = X_s - Y_s + 1, \qquad X_0 = 0$$

where  $Y_s \ge 0$  is the number of components conected to  $x_{t_s}$ .

 $B_{\rho}$  is contained in  $B_{2\rho}(x_{t_s})$  the ball of radius  $2\rho$  centered at  $x_{t_s}$ . Therefore if  $v \in B_{\rho} \cap V_{t_s}$  and  $t_s > T$ ,

$$\mathbf{Pr}\left[x_{t_s} \text{ chooses } v\right] \ge \frac{\deg_{t_s}(v)F(|x_{t_s}-v|)}{\alpha m I t_s} \ge \frac{F(2\rho)}{\alpha I t_s} \ge \frac{2A_{\rho}F(2\rho)}{3\alpha I s} \ge \frac{2c_1\rho^2F(2\rho)}{3\alpha I s} \ge \frac{2c_1c_3}{3\alpha s}$$

Now, we can bound the probability of generating a new component,

$$\mathbf{Pr}\left[Y_s = 0 | H_{s-1}\right] = \left(1 - \sum_{v \in H_{s-1}} \mathbf{Pr}\left[x_{t_s} \text{ chooses } v\right]\right)^m$$
$$\leq \left(1 - \frac{2c_1c_3}{3\alpha}\right)^m \leq \exp\left(-\frac{2c_1c_3m}{3\alpha}\right) \leq n^{-10}$$

If  $s < 2K_1 \ln n$ , as  $m \ge K \ln n$ , we can bound the probability of not collapsing components,

$$\begin{aligned} \mathbf{Pr} \left[ Y_s = 1 | X_s \ge 2 \right] &\leq \mathbf{Pr} \left[ Y_s = 1 | X_s \ge 2, \, Y_s > 0 \right] + \mathbf{Pr} \left[ Y_s = 0 | X_s \ge 2 \right] \\ &\leq 2 \left( 1 - \frac{2c_1 c_3}{3\alpha s} \right)^m + n^{-10} \\ &\leq 2 \exp \left( -\frac{2mc_1 c_3}{3\alpha s} \right) + n^{-10} \le 1/10 \end{aligned}$$

Therefore,  $X_s$  is stochastically dominated by the random variable max $\{1, N_0 - Z_s\}$  where  $Z_s \sim \text{Bi}(s, 9/10)$ . We then have

$$\mathbf{Pr}\left[X_{4K_1\ln n} > 1\right] \le \mathbf{Pr}\left[Z_{4K_1\ln n} < N_0\right] \le \mathbf{Pr}\left[Z_{4K_1\ln n} < 2K_1\ln n\right] \le n^{-3}.$$

And therefore

 $\mathbf{Pr}\left[H_{4K_1 \ln n} \text{ is not connected}\right] \leq n^{-3}.$ 

Now, to obtain an upper bound on the diameter, we run the process of construction of  $H_N$  by rounds. The first round consists of  $4K_1 \ln n$  steps and in each new round we double the size of the graph, i.e. it consists of as many steps as the total number of steps of all the previous rounds. Notice that we have less than  $\log_2 n$  rounds in total. Let  $\mathcal{A}$  be the event for all i > 0 every vertex created in the (i + 1)th round is adjacent to a vertex in  $H_{2^{i+1}K_1 \ln n}$ , the graph at the end of the *i*th round.

On the event  $\mathcal{A}$ , every vertex in  $H_N$  is at distance at most  $\log -2n$  of  $H_{2K_1 \ln n}$ whose diameter is not greater than  $2K_1 \ln n$ . Thus, the diameter of  $H_N$  is smaller than  $2(K_1+2) \ln n$ .

Now, if v is created in the (i + 1)st round,

$$\mathbf{Pr}\left[v \text{ is not adjacent to } H_{2^{i-1}K_1 \ln n}\right] \leq \left(1 - \frac{2c_1c_3}{3\alpha}\right)^m.$$

Therefore

$$\mathbf{Pr}\left[\neg\mathcal{A}\right] \le \left(1 - \frac{2c_1c_3}{3\alpha}\right)^m n(\ln n) \le n^{1 + o(1) - 2Kc_1c_3/(3\alpha)}.$$

To finish the proof of connectivity and the diameter, let u, v be two vertices of  $G_n$ . Let  $C_1, C_2, \ldots, C_M, M = O(1/\rho)$  be a sequence of spherical caps of radius  $\rho$  such that u is the center of  $C_1, v$  is the center of  $C_M$  and such that the centers of  $C_i, C_{i+1}$  are distance  $\leq \rho/2$  apart. The intersections of  $C_i, C_{i+1}$  have area at least  $A_{\rho}/10$  and so **whp** each intersection contains a vertex. Using Lemma 4 we deduce that **whp** there is a path from u to v in  $G_n$  of size at most  $O(\ln n/\rho)$ .

# 6 Proof of Theorem 3

For a set  $K \subseteq V_n$  we define  $\deg_n(K) = \sum_{v \in K} \deg_n(v)$ .

**Lemma 5** There is an absolute constant  $0 < \xi < 1/4$  such that

$$\mathbf{Pr}(\exists K \subseteq V_n, |K| \ge (1-\xi)n : \deg_n(K) \le (1+\xi)mn) = o(n^{-3}).$$

**Proof** Let  $\zeta$  be a small positive constant and divide  $V_n$  into approximately  $1/\zeta$ sets  $S_1, S_2, \ldots$  of size  $s = \lceil \zeta n \rceil$  plus a set of  $n - \lfloor 1/\zeta \rfloor s$  where  $S_i = \{x_{(i-1)s+1}, \ldots, x_{is}\},$  $i = 1, 2, \ldots,$ . We put a high probability upper bound on  $\deg_n(S_1)$ . Now consider the random variables  $\beta_k, k = 2, \ldots$  where  $\beta_k = \deg_{\tau_k}(S_2 \cup \cdots S_k)/ms$  and  $\tau_k = ks$ . Now  $\beta_2 \ge ms$  and conditional on the value of  $\beta_k \ge (k-1)ms$ 

$$\beta_{k+1}ms$$
 dominates  $ms + \beta_k ms + \operatorname{Bi}\left(ms, \frac{\beta_k \lambda}{2(k+1)}\right)$ 

where  $\lambda = C_1/C_2$ .

So, there exist constants  $\gamma_1, \gamma_2$  (independent of  $\zeta$ ) such that

$$\mathbf{Pr}\left(\frac{\beta_{k+1}}{ms} \le 1 + (1+\gamma_2)\frac{\beta_k}{ms}\right) \le e^{-m\gamma_1 n}.$$

So, after some calculations, we find that with probability  $1 - O(e^{-m\gamma_1 n})$ ,

 $\deg_n(V_n \setminus S_1) \ge ms(1+\gamma_2)\gamma_2^{-1}((1+\gamma_2)^{\lfloor 1/\zeta \rfloor - 3} - 1) \ge mn(1+\zeta/2)$ 

for small enough  $\zeta$ .

Now  $\deg_n(S_1)$  dominates  $\deg_n(L)$  for any set L of size  $\lceil \zeta n \rceil$ . So, if  $m > 1/\gamma_1$  then the probability there is a set of size  $\lceil \zeta n \rceil$  which has total degree exceeding  $mn(1 - \gamma_2)$  is exponentially small  $(\leq \binom{n}{\lceil \zeta n \rceil} e^{-n})$ . In which case, every set K of size at least  $n - \lceil \zeta n \rceil$  has total degree  $\deg_n(K) \geq mn(1 + \gamma_2/2)$  and the lemma follows by taking  $\xi = \min\{\zeta, \gamma_2/2, 1/4\}$ .

We have to estimate  $\Phi(K)$  for all K with  $\deg_n(K) \leq mn$ . The above lemma shows that we can restrict our attention to sets K with  $|K| \leq (1 - \xi)n$ .

We now observe that for  $K \subseteq V_n$ ,

$$\deg_n(K) = m|K| + |E(K:\bar{K})|$$

and so to bound  $\Phi(K)$ , it suffices to prove lower bounds  $|E(K:\bar{K})| \ge \eta m |K|$  for some positive constant  $\eta$ .

**Lemma 6** If  $m \ge C \ln n$  where C is sufficiently large then there exists an absolute constant  $\kappa > 0$  such that

$$\mathbf{Pr}\left(\Phi(G_n) < \kappa\right) = O(n^{-3}).$$

Proof

# **6.1** $1 \le |K| \le A_0 n$ .

Here  $A_0$  is a sufficiently small constant. Let  $K_1 = K \cap V_{n/2}$  and  $K_2 = K \setminus K_1$ . Let  $W_1 = V_{n/2} \setminus K_1$  and  $W_2 = V_n \setminus (V_{n/2} \cup K_2)$ . The number of edges between  $K_1$  and  $W_2$  dominates  $\operatorname{Bi}(m(n/2 - |K_2|), \lambda |K_1|/(\alpha n))$ . This is because each edge chosen by  $V_j, j \in W_2$  has probability at least  $m\lambda |K_1|/(\alpha m)$  of being in  $K_1$ . Similarly, the number of edges between  $K_2$  and  $W_1$  dominates  $\operatorname{Bi}(m|K_2|, \lambda(n/2 - |K_1|)/(\alpha n))$ . Thus  $\mathbf{E}\left[|E(K:\bar{K})|\right] \geq m\lambda |K|/(3\alpha)$  and so by Hoeffdings inequality we see that  $|E(K:\bar{K})| \geq m\lambda |K|/(4\alpha)$  with probability  $1 - e^{-cm\lambda |K|}$  for some constant  $c = c(\alpha)$ . Thus

$$\mathbf{Pr}(\exists K, 1 \le |K| \le A_0 n, |E(K:\bar{K})| < m\lambda |K|/(4\alpha)) \le \sum_{k=1}^{A_0 n} \binom{n}{k} e^{-cC\lambda k \ln n} = o(1)$$

if  $C \geq 2/(c\lambda)$ .

# **6.2** $A_0 n \le |K| \le (1 - \xi) n.$

Here  $\xi$  is as in Lemma 5. Let  $K_1, K_2, W_1, W_2$  be as in Section 6.1. Let  $q = |K_1|$  and  $r = |K_2|$ . We calculate the expected number of edges  $\mu(K_1, K_2)$  of  $L = (K_2 \times W_1 \cup W_2 \times K_1)$  generated at steps  $\tau$ ,  $n/2 \leq \tau \leq n$  which are directed into K. At step  $\tau$  the number of such edges falling in L is an independent random variable with distribution dominating

$$1_{\tau \in W_2} \operatorname{Bi}\left(m, \frac{\lambda q}{\alpha \tau}\right) + 1_{\tau \in K_2} \operatorname{Bi}\left(m, \frac{\lambda(n/2 - q)}{\alpha \tau}\right).$$

Thus

$$\mu(K_1, K_2) \geq \frac{m\lambda q}{\alpha} \sum_{\tau \in W_2} \frac{1}{\tau} + \frac{m\lambda(n/2 - q)}{\alpha} \sum_{\tau \in K_2} \frac{1}{\tau}$$
$$= \frac{m\lambda}{\alpha} \left( (k - r) \sum_{\tau \in W_2} \frac{1}{\tau} + (n/2 - (k - r)) \sum_{\tau \in K_2} \frac{1}{\tau} \right).$$

Let  $\mu(k) = \min_{K_1, K_2} \mu(K_1, K_2)$ . Then 'somewhat crudely'

$$\sum_{\tau \in W_2} \frac{1}{\tau} \geq \ln \frac{n}{n/2 + r}$$
$$\sum_{\tau \in K_2} \frac{1}{\tau} \geq \ln \frac{n}{n - r}.$$

Thus

$$\mu(k) \ge \frac{m\lambda}{\alpha} \left( (k-r) \ln \frac{2n}{n+2r} + \left(\frac{n}{2} - (k-r)\right) \ln \frac{n}{n-r} \right).$$

Putting  $k = \kappa n$  and  $r = \rho n$  we see that

$$\mu(k) \ge \frac{\lambda m n}{\alpha} g(\kappa, \rho)$$

where

$$g(\kappa,\rho) = (\kappa-\rho)\ln\frac{2}{1+2\rho} + \left(\frac{1}{2} - \kappa + \rho\right)\ln\frac{1}{1-\rho}.$$

We put a lower bound on g:

$$\rho \leq \frac{\xi}{2} \text{ implies } \kappa - \rho \geq \frac{\xi}{2} \text{ and so } g(\kappa, \rho) \geq \frac{\xi}{2} \ln \frac{2}{1+\xi}.$$

So we can assume that  $\rho \geq \xi/2$ . Then

$$\begin{split} \kappa-\rho &\leq \frac{1-\xi}{2} \quad \text{implies} \quad g(\kappa,\rho) \geq \frac{\xi}{2} \ln \frac{2}{2-\xi}.\\ \kappa-\rho &> \frac{1-\xi}{2} \text{ and } \rho \leq \frac{1-\xi}{2} \quad \text{implies} \quad g(\kappa,\rho) \geq \frac{1-\xi}{2} \ln \frac{2}{2-\xi}.\\ \kappa-\rho &> \frac{1-\xi}{2} \text{ and } \rho > \frac{1-\xi}{2} \quad \text{implies} \quad \kappa > 1-\xi. \end{split}$$

We deduce that within our range of interest,

$$\mu(k) \ge \eta m n$$

for some absolute constant  $\eta$ .

Let Z be the number of edges generated within L, so that Z counts a subset of the edges between K and  $\overline{K}$ . Then

$$\mathbf{Pr}\left(\exists K_1, K_2 \subseteq N : \ Z \le \frac{1}{2}\eta mn\right) \le 2^n e^{-\eta mn/8} \le e^{-\eta mt/10} = o(1).$$

This completes the proof of Theorem 3(a). Part (b) is an immediate consequence of Part (a).

To prove part (c) we need to prove some vertex expansion properties of  $G_n$ . So fix  $K \subseteq V_n$  with  $1 \leq |K| \leq A_0 n$  and go back to Section 6.1. We see that the number of neighbors of  $K_1$  in  $W_2$  dominates  $B_1 = \text{Bi}(n/2 - |K_2|, 1 - (1 - \lambda|K_1|/(\alpha n))^m)$  and the number of neighbours of  $K_2$  in  $W_1$  dominates  $B_2 = \text{Bi}(n/2 - |K_1|, 1 - (1 - \lambda/(\alpha n))^{m|K_2|})$ . So, for i = 1, 2,

$$\mathbf{E}\left[B_{i}\right] \geq \begin{cases} \frac{\lambda m |K_{i}|}{3\alpha} & if \ \frac{\lambda m |K_{i}|}{\alpha n} \leq \frac{1}{10} \\ \frac{n}{60} & otherwise \end{cases}$$

Therefore, using the Chernoff bounds, we have

$$\mathbf{Pr}\left(\exists K, i: 1 \le |K_i| \le \frac{\alpha n}{10\lambda m} \text{ and } B_i \le \frac{\lambda m |K_i|}{6\alpha}\right) \le \sum_{k=1}^{\alpha n/(10\lambda m)} \binom{n}{k} e^{-\lambda m k/(24\alpha)} = o(1).$$
(22)

$$\mathbf{Pr}\left(\exists K, i: \ \frac{\alpha n}{10\lambda m} \le |K_i| \le A_0 n \text{ and } B_i \le \frac{n}{120}\right) \le \sum_{k=1}^{A_0 n} \binom{n}{k} e^{-n/1000}$$
$$= o(1).$$
(23)

Now fix  $x, y \in V_n$  and then for a = x, y let  $S_{i,a} = \{z \in V_n : \operatorname{dist}(a, z) = i\}$ . Here  $\operatorname{dist}(a, z)$  is the graph distance between a and z in  $G_n$ . It follows from (22) and (23) that there exists  $j_a = O(\log_m n)$  such that  $|S_{j,a}| \ge n/120$ . It follows from the proof of Lemma 6 that if  $|S_{j_a}| \le (1 - \xi)n$  then  $|E(S_{j_a}: \overline{S}_{j_a}| \ge \eta mn/120$ . It follows that there exists  $l_a \le 240/\eta$  such that  $|S_{j_a+l_a}| \ge (1-\xi)n \ge 3n/4$ . It follows that  $S_{j_x+l_x} \cap S_{j_y+l_y} \neq \emptyset$  and  $\operatorname{dist}(x, y) \le j_x + j_y + l_x + l_y = O(\log_m n)$ . This completes the proof of Theorem 3.

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