Percolation phase transition in weight-dependent random connection models Joint work with Peter Gracar and Peter Mörters

Lukas Lüchtrath

Bath, 09.09.2021







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Let $\mathscr{G}(\beta)$ be a family of graphs where edge densities are increasing with β . If the graph percolates, can percolation be destroyed by decreasing β ?

There exists a percolation phase transition if there exists a critical edge density $\beta_c \in (0, \infty)$ such that almost surely

- if $\beta < \beta_c \Longrightarrow \mathscr{G}(\beta)$ does not percolate but
- if $\beta > \beta_c \Longrightarrow \mathscr{G}(\beta)$ percolates.





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Without loss of generality, we assume $\int_{\mathbb{R}^d} \rho(|x|^d) dx = 1$. Because then the degree distribution only depends on the kernel g (and β).







Percolation phase transition in weight-dependent random connection models



Yes, for:

• Gilbert's Disc model: Gilbert ('61) $\rho(x) = \mathbf{1}_{[0,a]}(x)$ and $g^{\text{plain}}(s,t) = 1$



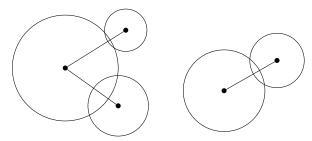


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ho(x) = \mathbf{1}_{[0,a]}(x) \text{ and} \ &g^{\text{sum}}(s,t) = (s^{-\gamma/d} + t^{-\gamma/d})^{-d} \text{ or} \ &g^{\min}(s,t) = (s\wedge t)^{\gamma} \text{ for } \gamma \in (0,1). \end{aligned}$

Leads to heavy-tailed degree distribution with power-law exponent $\tau = 1 + \frac{1}{\gamma}$.





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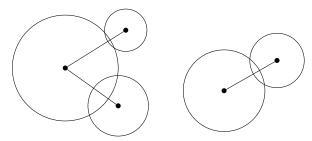
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- Boolean model:
- Long range percolation model: Newman and Schulman ('86), Penrose ('91) $\rho(x) \sim cx^{-\delta}$ for $\delta > 1$ and $g^{plain} \equiv 1$.







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Summary: Neither long-range edges nor heavy tailed degree distributions alone can remove the subcritical phase and ensure $\beta_c = 0$. Is this possible at all?







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• Scale-free percolation model: Deijfen et al (2018) $\rho(x) \sim cx^{-\delta}$ and $g^{\text{prod}}(s, t) = s^{\gamma}t^{\gamma}$ for $\delta > 1, \gamma \in (0, 1)$. Power-law: $\tau = 1 + 1/\gamma$



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Theorem (Deijfen et al (2018), Deprez and Wüthrich (2019)) If $\gamma < 1/2$, then $\beta_c > 0$, but if $\gamma > 1/2$, then $\beta_c = 0$.



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Further interesting models

- Soft Boolean model:
 - $$\begin{split} \rho(\mathbf{x}) &\sim c \mathbf{x}^{-\delta} \text{ for } \delta > 1 \text{ and } \\ g^{\text{sum}}(s,t) &= (s^{-\gamma/d} + t^{-\gamma/d})^{-d} \text{ or } \\ g^{\min}(s,t) &= (s \wedge t)^{\gamma} \text{ for } \gamma \in (0,1) \end{split}$$





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Again, heavy tailed degree-distribution with power-law $\tau = 1 + \frac{1}{\gamma}$.



Main Result

Theorem (Gracar, L, Mörters (2020))

For the weight-dependent connection model with preferential attachment kernel, g^{pa} , or sum kernel, g^{sum} , or min kernel, g^{min} , and parameters $\delta > 1$ and $\gamma \in (0, 1)$ we have

- (a) if $\gamma < \delta/(\delta+1)$, then $\beta_c > 0$.
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Remark: The theorem also applies for the plain kernel, g^{plain} , i.e. $\gamma = 0$, or profile functions decaying faster then any polynomial for $\delta \to \infty$. Hence, it includes the previous shown results about the classical Boolean Model and the long range percolation model.





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- (a) if $\gamma < \delta/(\delta+1)$ or $\tau > 2 + 1/\delta$, then $\beta_c > 0$.
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Theorem (Deijfen et al (2018), Deprez and Wüthrich (2019)) For the product kernel, g^{prod} and $\delta > 1$ and $\gamma \in (0, 1)$, we have

(c) If $\gamma \leq 1/2$ or $\tau \geq 3$, then $\beta_c > 0$. (d) If $\gamma > 1/2$ or $\tau < 3$, then $\beta_c = 0$.



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- \mathscr{G}_0 is the empty graph without any vertices or edges.
- Vertices arrive successively after exponential waiting times and are placed uniformly at random on $\mathbb{T}_1^d.$
- Given \mathscr{G}_{t-} a new vertex born at time t and with position x is connected by an edge to each already existing vertex at y and born at time s independently with probability

$$o\left(\frac{t \, \mathsf{d}(x,y)^d}{\beta \, (t/s)^{\gamma}}\right).$$





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Theorem

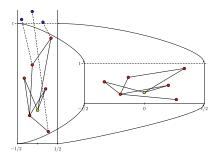
The network $(\mathscr{G}_t)_{t\geq 0}$ is robust if $\gamma > \delta/(\delta+1)$ but non-robust if $\gamma < \delta/(\delta+1)$.







Proof idea

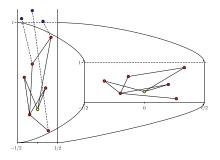


(1) Rescale the graph. The rescaled graph has the same law as \mathscr{G}^t that is constructed on a Poisson process on $\mathbb{T}_t^d \times (0,1)$ and connection probability $\rho(\frac{1}{\beta}g^{\mathrm{pa}}(s,t)\mathsf{d}(x,y)^d)$.



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- (2) The graph process $t \mapsto \mathscr{G}^t$ converges to the age-dependent random connection model $\mathscr{G}(\beta)$.





Proof idea

- (2) The graph process $t \mapsto \mathscr{G}^t$ converges to the age-dependent random connection model $\mathscr{G}(\beta)$.
- (3) Use the following weak law of large numbers which is an adoption of Penrose and Yukich (2003)

Theorem (Jacob, Mörters (2015))

Let $(A_t)_{t\geq 0}, A_\infty$ events that depend on a graph and a given root vertex such that

$$\mathbf{1}_{\{(\mathbf{0},\mathscr{G}_0^t)\in A_t\}}\stackrel{t o\infty}{\longrightarrow}\mathbf{1}_{\{(\mathbf{0},\mathscr{G}_0(eta))\in A_\infty\}}$$
 in probability

where **0** is an additional vertex at the origin that is added to \mathscr{G}^t resp. $\mathscr{G}(\beta)$. Then

$$\frac{1}{t}\sum_{\mathbf{x}\in\mathscr{G}_t}\mathbf{1}_{\{(\mathbf{x},\theta_{\mathbf{x}}\mathscr{G}_t)\in A_t\}} \stackrel{t\to\infty}{\longrightarrow} \mathbb{P}_0\{(\mathbf{0},\mathscr{G}(\beta))\in A_\infty\} \text{ in probability.}$$



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Proof idea

(4) Show that

 $\frac{\# \text{ vertices in } \mathscr{G}_t \text{ connected to the oldest vertex }}{t} \xrightarrow{t \to \infty} \mathbb{P}_0\{\mathbf{0} \leftrightarrow \infty \text{ in } \mathscr{G}(\beta)\}$





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and

 $\frac{\# \text{ vertices with components } \leq k}{t} \xrightarrow{t \to \infty} \mathbb{P}_0\{\text{component of } \mathbf{0} \text{ is of size } \leq k\}$

For $k \to \infty$ the left hand side is the proportion of vertices in finite components and the right hand side equals $1 - \mathbb{P}\{\mathbf{0} \leftrightarrow \infty\}$.



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Ongoing project with Peter Gracar and Christian Mönch (Mainz)



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- Scale-free percolation: Deprez and Wüthrich (2018): For $\delta > 2$ and $\gamma < 1/2$ it holds $\beta_c = \infty$.





Our result

Theorem

Let $\delta > 2$, $\gamma \in (0,1)$ and d = 1 then

(a) for the soft Boolean model, g^{sum}, g^{min} and the age-depended random connection model, g^{pa}, it holds

$$\gamma \in \left(\frac{\delta-1}{\delta}, \frac{\delta}{\delta+1}\right) \Longrightarrow \beta_c \in (0, \infty).$$





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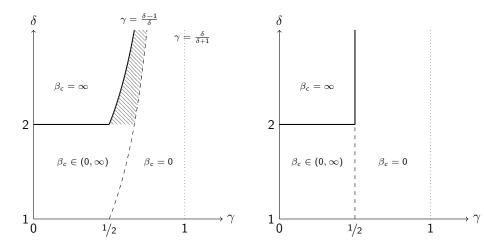


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Phase diagram soft Boolean vs scale-free percolation





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Thank you for your attention







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