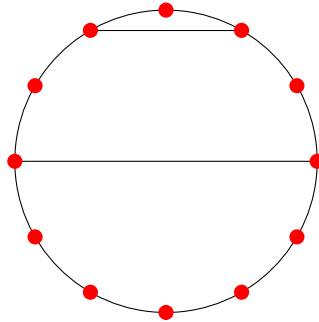


6 Degrees of Separation

It has become a quip that if two people are selected at random from Earth's population, they can be connected by a chain of usually no more than six friends, where each “link” is a fairly strong friendship. In fact, this phenomenon has significant evidence supporting it, and furthermore it can even be predicted theoretically. Let us consider a population of N individuals. Typically, friends are “clustered”: i.e., most of my friend's friends are also my friends. Let's assume that, as shown below, individuals can be arranged on the edge of a ring, and are friends (i.e. connected) to their K nearest neighbors on each side. However, let's also place a small number of “exotic” edges at random between two nodes; since we take $K \ll N$, we neglect the possibility that we connect two nodes which were already friends. Let us denote by p the probability that any given node has such an exotic friend. We take $p \ll 1 \ll pN$. Below we see an example with $p = 0.25$, $K = 1$, and $N = 12$:



The network above is called a “small world” random graph. A graph is a mathematical structure where nodes are connected by edges: in the above picture, each node is a red dot, and each edge is a black line connecting a pair of nodes. In our social networking example, a node corresponds to a person, and an edge to a friendship. In this problem, we will describe such a small world graph at mean field level. Let us consider the subsets of individuals which are a length of t away from a given starting node, where t counts the number of edges required to get from one node to the other. Let's define

$$\mu(t) = 1 - \frac{\text{number of people connected after } t \text{ steps}}{N},$$

$$\nu(t) = \frac{\text{number of clusters after } t \text{ steps}}{N}.$$

By cluster, we mean a set of nodes along the outside of the ring, such that every node in between the end nodes of the cluster is within t steps of the original node. We will approximate that t is a continuous variable.

(a) Justify the following approximate equation:

$$\dot{\mu} = -2K\nu.$$

(b) There are two ways that the number of clusters could change. Firstly, two clusters could merge because the endpoints of the clusters come together. Secondly, a new cluster could form because of

one of the “exotic” friendships leading to the formation of a new cluster at a new spot on the ring. Using this intuition, justify the following approximate equation:

$$\dot{\nu} = 2K\nu \left[p\mu - \frac{1}{\mu} \left(\nu - \frac{1}{N} \right) \right].$$

- (c) The above equations are exactly solvable, at least to the extent we are interested in. Show that

$$\nu = \frac{1}{N} + p\mu(1 - \mu).$$

- (d) Plug in for $\nu(\mu)$ into $\dot{\mu}$, and find an expression for $t(\mu)$.
 (e) What we really want to do is compute the average number of steps, L , it will take to get from one node to a randomly chosen node in the graph. Show that

$$L = \int_0^1 d\mu \, t(\mu).$$

- (f) Combine the previous two parts to show that

$$L = \frac{g(Np)}{Kp}$$

where

$$g(x) = \sqrt{\frac{x}{x+4}} \operatorname{arctanh} \sqrt{\frac{x}{x+4}}.$$

- (g) Simplify the answer to the previous part in the limit when $Np \gg 1$.
 (h) Now, let’s see if our answer is reasonable. Let’s suppose that $K \sim 100$, and $p \sim 0.01$: thus, everyone has about 1 exotic friend, and about 100 friends. There are about $N \approx 7 \times 10^9$ people in the world. With these numbers, what would be the value of L ? Given your answer, comment on whether or not you think the idea of “6 degrees of separation” is reasonable.