Network Creation Games

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Lecture Notes in Algorithmic Game Theory

1 November 2021



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Outline

Introduction

- 2 Classical Network Creation Game
 - Computational Hardness
 - Price of Anarchy Bounds for the Classic Model
 - Some O(1) upper bounds for $\alpha = O(\sqrt{n})$

3 Social Network Creation Game (SNCG)

- Properties
- The PoA of SNCG
- Experimental Results

Reference



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A Reference

Network creation games

• First introduced in PODC'03.



Alex Fabrikant



Ankur Luthra



Elitza Maneva



Christos H. Papadimitriou



Scott Shenker







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diameter: length of the longest short-test path \Rightarrow 4.





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edge cost : $\alpha := 1$ distance cost of v_1 : $d_G(v_1, v_2) + d_G(v_1, v_3) + d_G(v_1, v_4)$ + $d_G(v_1, v_5) + d_G(v_1, v_6) + d_G(v_1, v_7) = 11.$ edge cost of v_1 : $2\alpha = 2$ Total cost of $v_1 = \alpha \cdot |N_{v_1}| + \sum d_G(1, j) = 13.$ v_6 ? v_1 v_3 v_7 v_2 v_5 v_{4} 590 Joseph C.-C. Lin (CSIE, TKU, TW) Network Creation Games 1 Nov 2021 5/52

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edge cost : $\alpha := 2 \Rightarrow$ increased! distance cost of v_1 : $d_G(v_1, v_2) + d_G(v_1, v_3) + d_G(v_1, v_4)$ + $d_G(v_1, v_5) + d_G(v_1, v_6) + d_G(v_1, v_7) = 11.$ edge cost of v_1 : $2\alpha = 4$, $3\alpha = 6$. Total cost of $v_1 = \alpha \cdot |N_{v_1}| + \sum d_G(1,j) = 15$. Or 15 if v_1 connects to v_6 v_6 v_1 v_3 v_7 v_2 v_5 v_4 Joseph C.-C. Lin (CSIE, TKU, TW) Network Creation Games 1 Nov 2021 5/52

Network creation games [Fabrikant et al. @PODC'03]

- *n* players: 1, 2, ..., *n*.
- s_i: specified by a subset of {1, 2, ..., n} \ {i} = [n] \ {i} as the strategy of player i.
 - The set of neighbors where player *i* forms a link (edge).
 - edge cost: α .
- G_s: the undirected graph with vertex set [n] and edges corresponding to s = (s₁, s₂, ..., s_n).
 - G_s : an equilibrium graph (when the context is clear).
- G_s has an edge $\{i, j\}$ if either $i \in s_j$ or $j \in s_i$.
- $d_{G_s}(i,j)$: the distance between *i* and *j* in G_s .

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Network Creation Games Classical Network Creation Game

Network creation games: the classical model

The Classical Model [Fabrikant et al. @PODC'03]

$$c_i(s) = lpha |s_i| + \sum_{j=1}^n d_{G[s]}(i,j).$$

• The (total) social cost is $c(s) = \sum_{i=1}^{n} c_i(s)$.



Network Creation Games Classical Network Creation Game Computational Hardness

NP-Hardness

Fabrikent et al. @PODC'03

Given $\mathbf{s} \in S_0 \times \cdots \times S_{n-1}$ and $i \in [n]$, it is NP-hard to compute the best response of *i*.

• Reduction from the DOMINATING SET problem.



Network Creation Games Classical Network Creation Game Computational Hardness

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• Reduction from the DOMINATING SET problem.

Dominating set

From Wikipedia, the free encyclopedia

For Dominator in control flow graphs, see Dominator (graph theory).

In graph theory, a **dominating set** for a graph G = (V, E) is a subset D of V such that every vertex not in D is adjacent to at least one member of D. The **domination number** $\gamma(G)$ is the number of vertices in a smallest dominating set for G.

The **dominating set problem** concerns testing whether $\gamma(G) \leq K$ for a given graph G and input K; it is a classical NP-complete decision problem in computational complexity theory.^[11] Therefore it is believed that there may be no efficient algorithm that finds a smallest dominating set for all graphs, although there are efficient approximation algorithms, as well as both efficient and exact algorithms for certain graph classes.

Figures (a)–(c) on the right show three examples of dominating sets for a graph. In each example, each while vertex is adjacent to at least one red vertex, and it is said that the while vertex is *dominated* by the red vertex. The domination number of this graph is 2: the examples (b) and (c) show that there is a dominating set with 2 vertices, and it can be checked that there is no dominating set with only 1 vertex for this graph.





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The General PoA Upper Bound

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The PoA for the sum network creation game is $O(\sqrt{\alpha})$ for all α .



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Network Creation Games

Price of Anarchy for $\alpha < 1$

- *E*: the set of edges in G_s .
- Recall: The social cost is

$$c(s) = \sum_{i=1}^{n} c_i(s) = \alpha |E| + \sum_{i,j} d_G(i,j)$$

$$\geq \alpha |E| + 2|E| + 2(n(n-1) - 2|E|)$$

$$= 2n(n-1) + (\alpha - 2)|E|.$$

• lpha < 1:

- the social optimum: the complete graph.
- ★ It's also a NE (∴ PoA = 1).

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Price of Anarchy for $1 \le \alpha < 2$ (1/2)

- 1 ≤ α < 2:
 - The social optimum: still the complete graph (i.e., K_n).
 - Any NE must be connected and has diameter \leq 2.
 - \star K_n is NOT the ONLY NE.
 - The worst NE: a star.

• $\alpha \cdot |E| + |E| \cdot 2 \cdot 1 + (\binom{n}{2} - |E|) \cdot 2 \cdot 2 = (\alpha - 2) \cdot |E| + 2n(n-1).$



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Price of Anarchy for $1 \le \alpha < 2$ (2/2)

- $1 \le \alpha < 2$:
 - The social optimum: still the complete graph (i.e., K_n).
 - Any NE must be connected and has diameter \leq 2.
 - * K_n is NOT a NE.
 - \star The worst NE: a star.

•
$$\alpha \cdot |E| + |E| \cdot 2 \cdot 1 + (\binom{n}{2} - |E|) \cdot 2 \cdot 2 = (\alpha - 2) \cdot |E| + 2n(n-1).$$

۲

PoA =
$$\frac{C(\operatorname{star})}{C(K_n)} = \frac{(\alpha - 2) \cdot (n - 1) + 2n(n - 1)}{\alpha \binom{n}{2} + 2 \cdot \binom{n}{2} \cdot 1}$$
$$= \frac{4}{2 + \alpha} - \frac{4 - 2\alpha}{n(2 + \alpha)}$$
$$< \frac{4}{3}.$$



Useful Lemma by Albers et al.@SODA 2006

Lemma 1 [Albers et al. @SODA'06]

For any Nash equilibrium s and any vertex v_0 in G_s ,

$$c(s) \leq 2\alpha(n-1) + n \cdot \operatorname{Dist}(v_0) + (n-1)^2.$$

•
$$\text{Dist}(v_0) = \sum_{v \in V(G_s)} d_s(v_0, v).$$





Sketch of proving Lemma 1



• A graph G_s corresponding to a NE s.



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Sketch of proving Lemma 1



- $T(v_0)$: the shortest-path tree rooted at v_0 .
- η_v: the number of tree edges built by v in T(v₀).
- ★ $c_v(s) \le \alpha(\eta_v + 1) + \text{Dist}(v_0) + n 1.$ $c_{v_0}(s) = \alpha \cdot \eta_{v_0} + \text{Dist}(v_0).$
- $c(s) = \sum_{v \in V(G_s) \setminus \{v_0\}} c_v(s) + c_{v_0}(s)$ $\leq 2\alpha(n-1) + n \cdot \text{Dist}(v_0) + (n-1)^2.$



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Price of Anarchy in Terms of Tree-Depth

Lemma 2 [Albers et al. @SODA'06]

If the shortest-path tree in an equilibrium graph G_s rooted at u has depth d, then PoA $\leq d + 1$.

• For some $u \in V$,

Ρ

$$\begin{aligned} \mathsf{oA} &\leq \frac{2\alpha(n-1) + n \cdot \mathsf{Dist}(u) + (n-1)^2}{\alpha(n-1) + n(n-1)} \\ &\leq \frac{2\alpha(n-1) + n \cdot (n-1)d + (n-1)^2}{\alpha(n-1) + n(n-1)} \\ &< \frac{2\alpha(n-1) + n(n-1)(d+1)}{\alpha(n-1) + n(n-1)} \\ &\leq \max\left\{\frac{2\alpha(n-1)}{\alpha(n-1)}, \frac{n(n-1)(d+1)}{n(n-1)}\right\} = \max\{2, d+1\} \end{aligned}$$





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The General PoA Upper Bound

- If $\alpha > n^2$: the equilibrium graph is a tree.
- For $\alpha < n^2$: Note that $d_G(i,j) < 2\sqrt{\alpha}$.



Theorem [Fabrikant et al. @PODC'03]

The PoA for the sum network creation game is ${\cal O}(\sqrt{lpha})$ for all lpha.

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Local Clustering of Agents

• $N_k(u)$: the set of vertices with distance $\leq k$ from u.

Lemma 3

For any equilibrium graph G_{s} , $|N_{2}(u)| > \frac{n}{2\alpha}$ for every vertex u and $\alpha \geq 1$.

Assume that |{v ∈ V(G_s) | d_{Gs}(v, u) > 2}| ≥ n/2.
 Otherwise, |N₂(u)| ≥ n/2 ≥ n/(2α).



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 - Otherwise, $|N_2(u)| \ge n/2 \ge n/(2\alpha)$.



Proof of Lemma 3



• $S := \{ v \in V \mid d_{G_s}(v, u) = 2 \}.$

 For each v with d_{Gs}(v, u) ≥ 2, pick any one of its shortest path to u and assign v to the only vertex (w) in this path that is in S.

• | vertices assigned to $w \in S \mid \leq lpha$

• Otherwise, *u* could buy (*u*, *w*).

• $|S| > (n/2)/\alpha = n/(2\alpha)$.



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Theorem 4

For $\alpha < \sqrt{n/2}$, the PoA \leq 6.

Key: Show that T(u) has depth ≤ 5 for any $u \in V(G_s)$.

- Suppose that $\exists v \in V(G_s)$ s.t. $d_{G_s}(u, v) \geq 6$.
- v can buy $\{u, v\}$ to decrease its distance from all vertices in $N_2(u)$ by
 - \therefore v has not bought it $\therefore |N_2(u)| < \alpha$.



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- Suppose that $\exists v \in V(G_s)$ s.t. $d_{G_s}(u, v) > 6$.
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• By Lemma 3, $|N_2(u)| > n/(2\alpha) \Rightarrow \alpha > \sqrt{n/2}$ (contradiction).



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- By Lemma 3, $|N_2(u)| > n/(2\alpha) \Rightarrow \alpha > \sqrt{n/2}$ (contradiction).



For $\alpha < \sqrt[3]{n/2}$, the PoA \leq 4.

Proof:

- Δ : maximum vertex degree of G_s .
- $N_2(u) \leq 1 + \Delta + \Delta(\Delta 1) = 1 + \Delta^2$ for an arbitrary u.
- $1 + \Delta^2 > n/(2\alpha) > \alpha^2 \Rightarrow \Delta > \alpha 1.$
- Let v be a vertex with degree Δ.
- Suppose that ∃u ∈ V(G_s) s.t. d_s(v, u) ≥ 4.
- u can buy {u, v} to decrease its distance to all vertices in N₁(v) by ≥ 1
 - $\Rightarrow |N_1(v)| = \Delta + 1 \leq lpha$ (contradiction).

 $N_1(v)$





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 ⇒ |N₁(v)| = 0 + 1 ≤ 0 (contradiction)

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$$1 + \Delta^2 > n/(2\alpha) > \alpha^2 \Rightarrow \Delta > \alpha - 1.$$

- Let v be a vertex with degree Δ .
- Suppose that $\exists u \in V(G_s)$ s.t. $d_s(v, u) \ge 4$.
- u can buy {u, v} to decrease its distance to all vertices in N₁(v) by ≥ 1
 - $\Rightarrow |N_1(v)| = \Delta + 1 \leq \alpha$ (contradiction).

 $N_1(v)$





A brief summary

$$\alpha = 0 \quad 1 \quad 2 \quad \sqrt[3]{n/2} \quad \sqrt{n/2} \quad O(n^{1-\epsilon}) \quad 65n \quad 12n\lceil \lg n \rceil \quad \infty$$

$$1 \quad \frac{4}{3} \leq 4 \leq 6 \quad O(1) \quad 2^{O(\sqrt{\lg n})} < 5 \leq 1.5$$

- : Fabrikant et al. 2003
- : Demaine *et al.* 2007
- : Albers *et al.* 2006
- : Mamageishvili, Mihalák & Müller 2013



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A Quick View of the Social Network Creation Game

 D. Biló, T. Friedrich, P. Lenzner and S. Lowski: Selfish Creation of Social Networks. In *Proceedings of the Thirty-Fifth AAAI Conference* on Artificial Intelligence (AAAI'21).





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Network Creation Games

1 Nov 2021

Basic properties of real world social networks

- Small-world property: logarithmic diameter and average distances.
- Clustering: Two nodes with a common neighbor are neighbors w.h.p.
- Power-law degree distribution: $Pr[a \text{ node has degree } k] \sim k^{-\beta}$, for $2 \leq \beta \leq 3$ (scale-free).



Pairwise Stability

Pairwise stable

G = (V, E) is pairwise stable iff the following conditions hold:

- for every edge $uv \in E$, $c_u(G uv) \ge c_u(G)$ and $c_v(G uv) \ge c_v(G)$.
- for every non-edge $uv \notin E$, $c_u(G + uv) \ge c_u(G)$ and $c_v(G + uv) \ge c_v(G)$.



Monotone convex cost function

Monotonically increasing convex cost function

Let $\sigma : \mathbb{R} \mapsto \mathbb{R}$ be a monotonically increasing convex function such that $\sigma(0) = 0$. The cost of the edge uv in G is equal to:

$$c_{uv}(G) = \begin{cases} \sigma(d_{G-uv}(u,v)) & \text{if } d_{G-uv}(u,v) \neq \infty, \\ \sigma(n) & \text{otherwise.} \end{cases}$$

• uv is called a bridge in $G \Leftrightarrow c_{uv}(G) = \sigma(n)$.



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Changes after adding an edge







The cost of each agent

$$c_u(G):=\frac{1}{2}\sum_{v\in N_G(u)}c_{uv}(G)+\sum_{v\in V}d_G(u,v).$$

•
$$E = \{u, v \mid u, v \in V, u \in s_v, v \in s_u\}.$$

 That is, the edge exists only if both agent agree to create it and share its cost.



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The Property of $\sigma(\cdot)$

Proposition

- Fix a positive real x.
- Let x_1, \ldots, x_k with $0 \le x_i \le x$, be $k \ge 2$ positive reals.
- Let $\lambda_1, \ldots, \lambda_k$, with $\lambda_i \in [0, 1]$, such that $x = \sum_{i=1}^k (\lambda_i x_i)$.

Then

$$\sigma(x) \geq \sum_{i=1}^{k} (\lambda_i \sigma(x_i)).$$

• E.g., $\sigma(4) \ge 2\sigma(2), \ \sigma(n) \ge 2\sigma(n/2).$

★ Simulation uses $\sigma(x) := 2 \log_2(n) \cdot x^{\alpha}$, for N agents and $\alpha \in \mathbb{R}$.



The Property of $\sigma(\cdot)$ (contd.)

• Indeed, let $r_i := \frac{x_i}{x} \in [0, 1]$, i.e., $x_i = r_i x$.

• By convexity of σ , we have

$$\sigma(x_i) = \sigma((1-r_i)0+r_ix) \le (1-r_i)0+r_i\sigma(x) = \frac{x_i}{x}\sigma(x).$$

$$\sum_{i=1}^k (\lambda_i \sigma(x_i)) \leq rac{\sigma(x)}{x} \sum_{i=1}^k (\lambda_i x_i) = \sigma(x).$$



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Limited number of expensive edges

• The number of expensive edges incident to any node is limited.

Proposition 2

In any pairwise stable network, any node has at most one incident edge of $\cot 2\sigma(2)$.



Limited number of expensive edges

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No more than three bridges

Proposition 3

Any pairwise stable network contains \leq 3 bridges.

- v is a cut node: G v is disconnected.
- 2-connected graph: a connected graph with no cut node.



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No more than three bridges

Proposition 3

Any pairwise stable network contains \leq 3 bridges.

- v is a cut node: G v is disconnected.
- 2-connected graph: a connected graph with no cut node. graph G block-cut tree decomposition of G



Sketch of the proof of Proposition 3

Claim: If there are \geq 4 bridges in the graph, then there are two of them at a distance of $\leq n/2 - 2$.

• two bridges at distance $\leq n/2 - 2$ in $G \Rightarrow G$ is NOT pairwise stable.



$$d_G(v_1, v_2) \le \frac{n}{2}$$

edge cost of $v_1 : \frac{\sigma(n)}{2}$
edge cost of v_1 after adding $v_1 v_2 :$
 $\frac{1}{2}\sigma(\frac{n}{2}) \cdot 2 = \sigma(\frac{n}{2}) \le \frac{\sigma(n)}{2}.$

distance cost of v_1 decreased by \geq





Sketch of the proof of Proposition 3 (contd.)

• Then we prove the claim.

four bridges and at least two bridge-bridge paths are node disjoint



a block-cut tree decomposition

- nodes corresponding to bridges in the graph
- : nodes corresponding to cut nodes in the graph
- : nodes corresponding to 2-connected components in the graph



Sketch of the proof of Proposition 3 (contd.)

• Then we prove the claim.

four bridges and at least two bridge-bridge paths are node disjoint



2-edge-connected subgraph

$$d(e_1, e_2) \le \frac{2}{3} \left(\frac{n}{2} - 2\right) \le \frac{n}{2} - 2.$$

A 2-edge-connected graph with n nodes has diameter bounded by 2n/3. [Cacceta & Smyth 1992]



Sketch of the proof of Proposition 3 (contd.)

Then we prove the claim.

no two of the bridge-bridge paths are node disjoint



$$d(e_1, e_2) \leq \left\lceil \frac{n_C - 1}{2} \right\rceil + \frac{2}{3}(n_1 - 1) + \frac{2}{3}(n_2 - 1).$$

A 2-connected graph with *n* nodes has diameter bounded by *n*/2. [Cacceta & Smyth 1992]



<u>Bounded</u> diameter in terms of $\sigma(2)$

 The upper bound on the diameter of any pairwise stable network only depends on the cost of edges closing a triangle.

Proposition 4

The diameter of any pairwise stable network is $\leq \sigma(2) + 2$.



Cost for non-bridge edges

Proposition 5

In a pairwise stable network,

- for all $4 \le k < n$, the cost of any k-edge is $\sigma(k) < n\sigma(2)$.
- if $\sigma(2) \leq \frac{1}{2}\sigma(3)$, then for all $3 \leq k < n$, the cost of any k-edge is $\sigma(k) \leq n\sigma(2)$.



delete uv

 $\Rightarrow~$ the costs of "green" edges does not increase

Image: A matrix and a matrix

$$\begin{split} &\text{the cost of } u \text{ decreases by } \frac{1}{2}c_G(uv) \\ &\text{distance cost of } u \text{ increased by} \\ &\leq |V_v|(d_{G-uv}(u,v)-1) = |V_v|(k-1). \end{split}$$

 $\begin{array}{ll} & -\sigma(k)/2 + |V_v|(k-1) \ge 0 \\ -: \ \sigma(2) \ {\rm or} \ \sigma(3) & -\sigma(k)/2 + |V_u|(k-1) \ge 0 \\ -: \ \sigma(k), 4 \le 4 < n & \Rightarrow \ \sigma(k) \le (|V_u| + |V_v|)(k-1). \end{array}$

 V_u : nodes such that all shortest paths from v through uv

Cost for non-bridge edges

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In a pairwise stable network,

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The Social Optima

Theorem 1

- If $\sigma(2) < 2$, then K_n is the unique social optimum.
- If $\sigma(2) > 2$, then F_n is the unique social optimum.
- If σ(2) = 2, then any network of diameter 2 and containing only 2-edges is a social optimum.



The Equilibrium Graphs

Theorem 2

- If $\sigma(2) < 2$, then K_n is the unique pairwise stable network.
- If $\sigma(2) \ge 2$, then F'_n is a pairwise stable network.



The PoA Bound

Theorem 3 (The PoA Bound)

The PoA of Social Network Creation Game is

$$O\left(\min\{\sigma(2),n\}+\frac{\sigma(n)}{n\max\{\sigma(2),n\}}\right)$$

and

$$\Omega\left(\frac{\sigma(n)}{n\max\{\sigma(2),n\}}\right).$$

• Obviously, PoA = 1 when $\sigma(2) < 2$.

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Sketch of the Proof of Theorem 3

- Social optimum F_n of cost $\Omega(n^2 + \sigma(2)n)$.
- Consider a pairwise stable network G.
 - Diameter of G: $\leq \sigma(2) + 2$ (Proposition 4).
 - The distance cost of $G \leq (\sigma(2) + 2) \cdot {n \choose 2} \cdot 2$.
 - k_i: the number of k-edges in G.
 - The edge cost of G is at most

$$k_2 \cdot \sigma(2) + k_3 \cdot \sigma(3) + \sum_{i=3}^{n-1} (\sigma(i) \cdot k_i) + k_n \sigma(n) \leq 2\sigma(2)n^2 + k_n \sigma(n).$$

•
$$\sigma(i) \le n\sigma(2)$$
 for $4 \le i < n$ (Proposition 5).
• $k_3 \le n^2/4$ [Mantel's Theorem, 1907].

• $k_n < 3$ (Proposition 3).

<u>One-Shot-Game \Rightarrow Dynamics</u>

The SNCG does not have the *finite improvement property* (FIP).



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Network Creation Games

Experiments

- Determine the edge cost function $\sigma(x)$.
 - Convex, monotone & $\sigma(0) = 0$.
 - The diameter at bounded by $\sigma(2) + 2$.
- Determine the initial network.
 - A cycle or a spanning tree.
- Activation scheme (updating steps).
 - Pick an agent (node) uniformly at random.
 - Let the agent perform the best possible edge addition/deletion.



Experiments (contd.)

- $\sigma(x) := \beta x^{\alpha}$ or $\sigma(x) := 2 \log_2(n) \cdot x^{\alpha}$, for *n* agents and $\alpha, \beta \in \mathbb{R}$.
 - In line with observed results in real-world networks [Barabási 2016].
- *n* = 1000 (or 3000) for 20 runs. Each run, which contains updating steps, starts from a sparse initial cycle or a random spanning tree.
 - In each step, one agent is activated uniformly at random and then it performs the best possible edge addition (jointly with other endpoint which agrees) or edge deletion.
 - If no such move exists then the agent is marked, otherwise the network is updated. The process stops when all agents are marked.



Remarks on the experiments

- Additional experiments starting with Erdös-Renyi random networks.
 - The network initialization does not matter as long as the networks are sparse and average distances are large.
 - However, starting from a "star" network yields drastically different results.
 - Starting from a fan graph ⇒ the algorithm stops immediately since it is pairwise stable.



Remarks on the experiments

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 - However, starting from a "star" network yields drastically different results.
 - Starting from a fan graph \Rightarrow the algorithm stops immediately since it is pairwise stable.



Simulation of the Dynamics



- Starting from a random spanning tree with n = 1000 and $\alpha = 3$.
- Left to right: current network after 1,000 steps each.

Clustering coefficient of pairwise stable networks

CC(v) := Δ(v)/deg(v)-1), where Δ(v): the number of triangles containing v.
CC(G) = 1/n Σ_{v∈V} CC(v).



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Comparisons with the real-world social networks

	SNCG,	SNCG,	ego	ADVOGATO	HAMSTERSTER
	$\alpha = 2$	$\alpha = 3$	Facebook [34]	[44]	[44]
V	3000	3000	4039	2280	1348
E	18059	6019	88234	5251	6642
Diameter	8	11	8	11	6
avg distance	3.69	5.17	3.69	3.85	3.2
max degree	72	55	1045	148	273
avg degree	12	4.013	43.7	4.61	9.85
avg CC	0.415	0.67	0.617	0.2868	0.54



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Discussion.



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