

## Réseaux: Fiche d'exercices 5

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### Exercice 1: Push-Pull Gossip

We consider a variant of the propagation process SI:  $n$  individuals are connected by a complete graph and the propagation starts with one infected node. Each node has his own Poisson clock with intensity  $\lambda$  independent of the others. When the Poisson clock of an individual rings, then this individual contacts a neighbor uniformly at random. If any one of the two selected individuals is infected, then the two individuals become infected.

- Show that this process is twice as fast as the standard SI process.
- Compare with the process where each infected node contacts (when its clock rings) a non-infected neighbor uniformly at random.

### Exercice 2: Branching process

We denote by  $Z_n$  the number of individuals in the  $n$ -th generation of a branching process where, by convention, we let  $Z_0 = 1$ . Then  $Z_n$  satisfies the recursion relation:

$$Z_n = \sum_{i=1}^{Z_{n-1}} X_{n,i},$$

where  $(X_{n,i})_{n,i \geq 1}$  is a doubly infinite array of i.i.d. random variables with distribution  $X$ . We define the extinction probability:

$$\eta = \mathbb{P}(\exists n, Z_n = 0).$$

- Give the value of  $\eta$  when  $\mathbb{P}(X \leq 1) = 1$ .
- Let  $\eta_n = \mathbb{P}(Z_n = 0)$ . Show that  $\eta_n \rightarrow \eta$ .
- Show that  $\mathbb{E}[Z_n] = \mathbb{E}[X]^n$ . Give the value of  $\eta$  when  $\mathbb{E}[X] < 1$ .
- Show that the probability generating function of  $X$ ,  $G_X(s) = \mathbb{E}[s^X]$  is strictly increasing and strictly convex for  $s > 0$  when  $\mathbb{P}(X \leq 1) < 1$ .
- Let  $G_n(s) = \mathbb{E}[s^{Z_n}]$ . Show that  $G_n(s) = G_X(G_{n-1}(s))$  and that  $\eta$  is the smallest solution to  $s = G_X(s)$ .
- Show that  $\eta < 1$  when  $\mathbb{E}[X] > 1$ . What is the value of  $\eta$  when  $\mathbb{E}[X] = 1$ ?

The total progeny  $T$  of the branching process is  $T = \sum_{n=0}^{\infty} Z_n$ . We denote by  $G_T(s)$  the probability generating function of  $T$ , i.e.  $G_T(s) = \mathbb{E}[s^T]$ .

(g) Show that for all  $s \in [0, 1)$ ,

$$G_T(s) = sG_X(G_T(s)) \text{ and } G_T(1) = \eta.$$

Show that  $\mathbb{E}[T] = (1 - \mathbb{E}[X])^{-1}$  when  $\mathbb{E}[X] < 1$ .

### Exercise 3: Subcritical inhomogeneous random graphs

Let  $K$  be a fixed integer and  $a_1, \dots, a_K$  be positive real numbers with  $\sum_{k=1}^K a_k = 1$ . Let  $B = (b_{k\ell})_{1 \leq k, \ell \leq K}$  be a symmetric matrix with non-negative entries. We consider the random graph  $G$  constructed on  $n$  vertices as follows: nodes are divided into  $K$  classes, where class  $k$  has  $a_k n$  nodes. For any two nodes  $u$  and  $v$  in classes  $k$  and  $\ell$ , the edge  $(uv)$  is present with probability  $b_{k\ell}/n$  independently of everything else. Let  $C_n$  be the size of the largest connected component of  $G_n$ .

(a) Let  $M = (m_{k\ell})$  be the matrix defined by  $m_{k\ell} = a_k b_{k\ell}$ . Show that the eigenvalues of  $M$  are real.

Let  $\rho$  be the spectral radius of  $M$ . We will show that if  $\rho < 1$  then there exists  $A > 0$  such that

$$\lim_{n \rightarrow \infty} \mathbb{P}(C_n \geq A \log n) = 0.$$

We consider an enumeration process of a connected component of  $G$  which at each step deactivate simultaneously all active nodes and activate all the neighbors of these nodes which have not been activated so far. We denote by  $Z_k(t)$  the number of active nodes of class  $k$  at time  $t$ .

(b) Show that conditionally on  $(Z_k(t-1))_{k=1, \dots, K}$ , we have for  $\ell \in [K]$

$$Z_\ell(t) \leq \sum_{k=1}^K \sum_{s=1}^{Z_k(t-1)} X_{k,\ell}(s, t),$$

where the random variables  $X_{k,\ell}(s, t)$  are independent from the exploration until time  $t-1$  and mutually independent with  $X_{k,\ell}(s, t)$  following a Binomial distribution with parameters  $a_\ell n$  and  $b_{k\ell}/n$ .

(c) Show that for  $\theta_\ell > 0$ , we have

$$\mathbb{E} \left[ e^{\sum_{\ell=1}^K \theta_\ell Z_\ell(t)} \mid Z(t-1) \right] \leq \exp \left( \sum_{k,\ell=1}^K (e^{\theta_\ell} - 1) a_\ell b_{k\ell} Z_k(t-1) \right)$$

(d) Show that if  $\rho < 1$ , there exists  $\theta > 0$  and  $B < \infty$  such that

$$\mathbb{E} \left[ e^{\theta \sum_{\ell=1}^K \sum_{t \geq 0} Z_\ell(t)} \right] \leq B < \infty.$$

(e) Conclude.