

# Metastability for the contact process on evolving scale-free networks

**Peter Mörters**



joint work with

**Emmanuel Jacob** (ENS Lyon)  
**Amitai Linker** (Universidad de Chile)

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- An infected vertex **recovers** with a fixed **rate one**.
- Once recovered, a vertex is again susceptible to infection by its neighbours.



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**Fast extinction:** For sufficiently small infection rates  $0 < \lambda < \lambda_c$  the expected extinction time is **at most polynomial** in the number  $N$  of vertices in the network.

**Slow extinction:** For all  $\lambda > 0$  with high probability the extinction time is **at least exponential** in the number  $N$  of vertices in the network.



**Figure:** Schematic energy landscape for fast and slow extinction.  
Slow extinction is due to **metastability**.

## Scale-free networks

A feature of many networks is that they are (at least approximately) **scale-free**, which means that for very large  $N$  and large  $k$ ,

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**Easiest model:** The vertex set is  $\{1, \dots, N\}$  with small indices indicating large strength. Every pair of vertices connects independently and the probability of connecting the  $i$ th and  $j$ th indexed vertex in the network of size  $N$  is

$$p_{i,j} = \frac{1}{N} p(i/N, j/N) \wedge 1,$$

for the two paradigmatic kernels

- **Factor kernel**  $p(x, y) = \beta x^{-\gamma} y^{-\gamma}$ ,
- **Preferential attachment kernel**  $p(x, y) = \beta (x \wedge y)^{-\gamma} (x \vee y)^{\gamma-1}$

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**Classical result:** For all values of  $\tau$  the contact process shows **slow extinction**.  
Proved by **Chatterjee and Durrett (2009)** for the factor kernel.

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  - ▶ new edges  $i \leftrightarrow j$  are formed with probability  $p_{i,j}$ , independently for every  $j \in \{1, \dots, N\} \setminus \{i\}$ .
- Note that  $\mathcal{G}_t \stackrel{d}{=} \mathcal{G}_0$  for all  $t > 0$ .



# The contact process on evolving scale-free networks

## Theorem: Jacob, M (2015)

Consider the contact process on the evolving network  $(\mathcal{G}_t)_{t \geq 0}$  with factor kernel.

- (a) If  $\tau < 4$  (or equivalently  $\gamma > 1/3$ ), then for all  $\lambda > 0$  there exists  $c > 0$  such that, uniformly in  $N > 0$ ,

$$\mathbb{P}(T_{\text{ext}} \leq e^{cN}) \leq e^{-cN}.$$

- (b) If  $\tau > 4$  (or equivalently  $\gamma < 1/3$ ), then there exists a parameter  $\lambda_c > 0$  such that, for all  $\lambda < \lambda_c$ , there exists  $C > 0$  such that, uniformly in  $N > 0$ ,

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- Time-variability has made fast extinction possible, but **only if  $\tau > 4$** .
- This is also different from the mean-field prediction of **Pastor-Sattoras and Vespignani (2001)** who find fast extinction for  $\tau > 3$ , which is the value at which there is a transition in the network topology.

## Heuristic explanation

For a suitable  $a(\lambda) \downarrow 0$  the most powerful vertices with index in  $\{1, \dots, a(\lambda)N\}$  are called **stars**.

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# Metastable Densities: Factor kernel

In the slow extinction case the density of infected vertices is likely to be maintained at a certain level up to the exponential survival time of the infection. Denoting

$$I_N(t) = \mathbb{E}[\text{proportion of infected vertices at time } t]$$

we say that  $\rho(\lambda)$  is the **metastable density** if, whenever  $t_N$  is going to infinity slower than exponentially, we have

$$\lim_{N \rightarrow \infty} I_N(t_N) = \rho(\lambda) > 0.$$

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Consider the contact process on the **evolving network**  $(\mathcal{G}_t)_{t \geq 0}$  with **factor kernel**. Then, as  $\lambda \downarrow 0$ , the metastable density  $\rho(\lambda)$  satisfies

$$\rho(\lambda) = \begin{cases} \lambda^{\frac{2}{3\gamma-1} + o(1)} & \text{if } 1/3 < \gamma < 2/3 & \text{or } 4 > \tau > 5/2, \\ \lambda^{\frac{\gamma}{2\gamma-1} + o(1)} & \text{if } \gamma > 2/3 & \text{or } \tau < 5/2. \end{cases}$$

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- At  $\tau = 5/2$  a change in survival strategies happens.

## Insight: A transition of time-scales

The transition occurs in the **time-scale** on which the infection spreads.

- $1/3 < \gamma < 2/3$ : **Delayed direct spreading**

Individual stars can survive recoveries through immediate reinfection by their neighbours and thus keep the infection on a time-scale of

$$T_\lambda = \lambda^2 a(\lambda)^{-\gamma} = \lambda^{\frac{3\gamma-2}{3\gamma-1}} \gg 1.$$

On this time-scale stars spread the infection to other stars thereby retaining a skeleton of infected stars in a set of infected vertices of density

$$\lambda a(\lambda)^{1-\gamma} = \lambda^{\frac{2}{3\gamma-1}}.$$

- $2/3 < \gamma < 1$ : **Quick direct spreading**

The time-delay mechanism is no longer effective. Stars infect a sufficient number of other stars at time-scale of order one to retain a skeleton of infected stars in a set of infected vertices of density

$$\lambda a(\lambda)^{1-\gamma} = \lambda^{\frac{\gamma}{2\gamma-1}}.$$

# Metastable Densities: Preferential attachment kernel

The situation is quite different for preferential attachment kernels.

**Theorem:** Jacob, Linker, M (2017)

Consider the contact process on the evolving network  $(\mathcal{G}_t)_{t \geq 0}$  with preferential attachment kernel.

- (i) For all  $0 < \gamma < 1$  there is slow extinction.
- (ii) As  $\lambda \downarrow 0$ , the metastable density  $\rho(\lambda)$  satisfies

$$\rho(\lambda) = \begin{cases} \lambda^{\frac{3-2\gamma}{\gamma} + o(1)} & \text{if } \gamma < 3/5 \quad \text{or} \quad \tau > 8/3, \\ \lambda^{\frac{3-\gamma}{3\gamma-1} + o(1)} & \text{if } \gamma > 3/5 \quad \text{or} \quad \tau < 8/3. \end{cases}$$

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- Unlike in the case of factor kernels we do not have a fast extinction phase.
- At power law exponent  $\tau = 8/3$  a change in survival strategies happens.

## Insights: A transition of spreading mechanism

In the preferential attachment case time-delay always works. What changes is the mechanism how the infection spreads most effectively from star to star.

- $\gamma < 3/5$ : Delayed direct spreading

Individual stars can survive recoveries through immediate reinfection by their neighbours and thus keep the infection on a time-scale of  $T_\lambda = \lambda^{-1} \gg 1$ . On this time-scale stars spread the infection directly to other stars.

- $\gamma > 3/5$ : Delayed indirect spreading

Individual stars can survive recoveries through immediate reinfection by their neighbours and thus keep the infection on a time-scale

$$T_\lambda = \lambda^2 a(\lambda)^{-\gamma} = \lambda^{\frac{2\gamma-2}{3\gamma-1}} \gg 1.$$

On this time-scale stars infect other stars by **infecting a large number of their neighbours, which pass the infection to other stars** thereby retaining a skeleton of infected stars in a set of infected vertices of density

$$\lambda a(\lambda)^{1-\gamma} = \lambda^{\frac{3-\gamma}{3\gamma-1}}.$$

## Degree dependent update rates

By making the update rates of vertices dependent on the degree we get a more complete understanding of the phases. Let the update rate of the  $i$ th vertex be

$$\kappa(i) = \kappa \times \left(\frac{N}{i}\right)^{\gamma\eta},$$

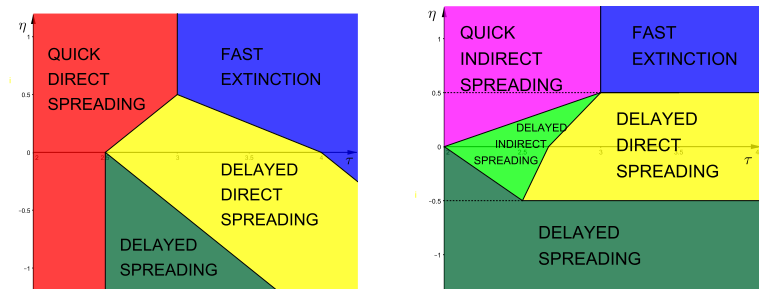
for some  $\eta \in \mathbb{R}$ .

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**Figure:** Phase diagrams interpolating between the mean-field case, for  $\eta \uparrow \infty$ , and the static case, for  $\eta \downarrow -\infty$ . For the factor kernel metatable densities in the static case are due to [Mountford, Valesin, Yao \(2013\)](#).

## Edge updating with variable rates

We also study the case that all potential edges  $\{i, j\}$  update with rate

$$\kappa(i, j) = \kappa \times \left( \left( \frac{N}{i} \right)^{\gamma\eta} + \left( \frac{N}{j} \right)^{\gamma\eta} \right),$$

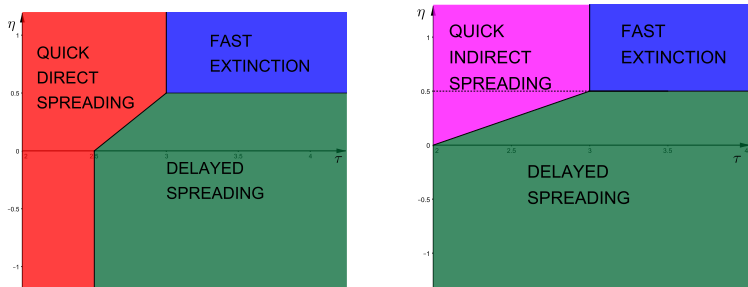
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**Figure:** Phase diagrams for edge-updating scheme, factor kernel on the left, preferential attachment kernel on the right.

# Method of proof: Existence of a fast extinction phase

*Coupling with a mean-field model*

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It is possible to **couple** the original process to the mean-field model in such a way that, at every time  $t > 0$ , every vertex which is *infected* in the original model, is either *ready* or *infected* in the mean-field model.

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Hence the extinction time in the mean-field model is a **stochastic upper bound** to the original extinction time.

# Method of proof: Existence of a fast extinction phase

## *Extinction time in the mean-field model*

If  $\gamma < \frac{1}{3}$  and  $\lambda$  is small enough, the process

$$M(t) := \sum_{i=1}^N \mathbf{1}\{i \text{ ready at time } t\} s_1(i) + \sum_{i=1}^N \mathbf{1}\{i \text{ infected at time } t\} s_2(i)$$

with

$$s_1(i) = \left(\frac{N}{i}\right)^{2\gamma} \quad s_2(i) = s_1(i) + \left(\frac{N}{i}\right)^{\gamma},$$

satisfies

$$\frac{1}{dt} \mathbb{E}[M(t+dt) - M(t) | \mathcal{F}_t] \leq -2c N^{-\gamma} M(t).$$

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We introduce  $Z(t) = \log(M(t) + 1) + cN^{-\gamma}t$ , and get

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Hence  $(Z(t))_{0 \leq t < T_{\text{ext}}}$  is a **positive supermartingale**, and we deduce

$$\mathbb{E}T_{\text{ext}} = c^{-1}N^{\gamma} \mathbb{E}[Z(T_{\text{ext}})] \leq c^{-1}N^{\gamma} \mathbb{E}Z(0) = \mathcal{O}(N^{\gamma} \log N).$$

Thank you very much for your attention!