Smallest small-world network

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Efficiency in passage times is an important issue in designing networks, such as transportation or computer networks. The small-world networks have structures that yield high efficiency, while keeping the network highly clustered. We show that among all networks with the small-world structure, the most efficient ones have a single “center”, from which all shortcuts are connected to uniformly distributed nodes over the network. The networks with several centers and a connected subnetwork of shortcuts are shown to be “almost” as efficient. Genetic-algorithm simulations further support our results.

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The small-world network models have received much attention from researchers in various disciplines, since they were introduced by Watts and Strogatz as models of real networks that lie somewhere between being random and being regular. Small-world networks are characterized by two numbers: the average path length \(L\) and the clustering coefficient \(C\). \(L\), which measures efficiency, represents the degree of local order, and is defined as being the probability that two nodes connected to a common node are also connected to each other.

Many real networks are sparse in the sense that the number of links in the network is much less than \(N(N - 1)/2\), the number of all possible (bidirectional) links. On one hand, random sparse networks have short average path length (i.e., \(L \sim \log N\)), but they are poorly clustered (i.e., \(C \ll 1\)). On the other hand, regular sparse networks are typically highly clustered, but \(L\) is comparable to \(N\). (All-to-all networks have \(C = 1\) and \(L = 1\), so they are most efficient, but most expensive in the sense that they have all \(N(N - 1)/2\) possible connections and so they are dense rather than sparse.) The small-world network models have advantages of both random and regular sparse networks: they have small \(L\) for fast communication between nodes, and they have large \(C\), ensuring sufficient redundancy for high fault tolerance. Many networks in the real world, such as the world-wide web (WWW), the neural network of \textit{C. elegans}, collaboration networks of actors, networks of scientific collaboration, and the metabolic network of \textit{E. coli}, have been shown to have this property. The models of small-world networks are constructed from a regular lattice by adding a relatively small number of shortcuts at random, where a link between two nodes \(u\) and \(v\) is called a shortcut if the shortest path length between \(u\) and \(v\) in the absence of the link is more than two. The regularity of the underlying lattice ensures high clustering, while the shortcuts reduce the size of \(L\).

Most work has focused on average properties of such models over different realizations of random shortcut configurations. However, a different point of view is necessary when a network is to be designed to optimize its performance with a restricted number of long-range connections. For example, a transportation network should be designed to have the smallest \(L\) possible, so as to maximize the ability of the network to transport people efficiently, while keeping a reasonable cost of building the network. The same can be said about communication networks for efficient exchange of information between nodes. We fix the number of shortcuts here and as a result the clustering coefficient \(C\) for any configuration of shortcuts is approximately as high as that of the underlying lattice. The problem we address in this paper is: \textit{given a number of shortcuts in a small-world network, which configuration of these shortcuts minimizes \(L\)?}

Most random choices of shortcuts result in a suboptimal configuration, since they do not have any special structures or organizations. On the contrary, many real networks have highly structured configurations of shortcuts. For example, in long-range transportation networks, the airline connections between major cities which can be regarded as shortcuts, are far from being random, but they are organized around hubs. Efficient travel involves ground transportation to a nearest airport, then flights through a hub to an airport closest to the destination, and ground transportation again at the end.

In the following, we show that the average path length \(L\) of a small-world network with a fixed number of shortcuts attains its minimum value when there exists a “center” node, from which all shortcuts are connected to uni-
formally distributed nodes in the network $\mathbb{E}$. An example of such a configuration is illustrated in Fig. 1(a). We also show that if a small-world network has several “centers” and its subnetwork of shortcuts is connected, then $L$ is almost as small as the minimum value. An example of such configuration is shown in Fig. 1(b). We then derive an explicit formula for the minimum average path length in the case of the small-world network models constructed from a one-dimensional lattice by adding a fixed number of shortcuts. Finally, we verify the results by performing genetic-algorithm simulations for minimizing $L$.

Our general argument proceeds as follows. A small-world network is composed of two parts: the underlying network (e.g., a regular lattice) and the subnetwork of shortcuts containing only the shortcuts and their nodes. Let $m$ denote the number of shortcuts. First, for $L$ to be as short as possible, the subnetwork of shortcuts must be connected. This connectivity is unlikely to happen if the shortcuts are chosen at random, since the network is sparse. Indeed, the probability is less than $m!/(N^{m-1})$, where $N$ is the number of nodes in the network. For example, for $N = 1000$ and $m = 10$, the probability is smaller than $10^{-22}$. Having a disconnected component in the subnetwork of shortcuts increases the value of $L$. In particular, consider the configuration of shortcuts as shown in Fig. 2(a), where one of the shortcuts in Fig. 2(a) is disconnected from the rest of the subnetwork of shortcuts. If the shortest path between a pair of nodes involves going from the disconnected shortcut to the rest of the subnetwork, then its length is increased by 2 compared to the path length between the corresponding pair in Fig. 2(a). This increases the average path length $L$.

Next, observe that the nodes in the subnetwork of shortcuts must be uniformly distributed over the network. This can be seen by noting that the average length of the shortest path from a node to its nearest shortcut is smallest when these nodes are uniformly distributed.

Finally, among all possible configurations of connected subnetworks of shortcuts with uniformly distributed nodes, ones with a single center involve the largest number of nodes (namely, $m + 1$). Figure 2(b) shows some examples of connected subnetworks with $m = 6$. Obviously, increasing the number of nodes involved in the shortcut subnetwork reduces $L$, since it reduces the average path length to the nearest shortcut node. Among all connected configurations of shortcuts having $m + 1$ nodes, the ones having a single center give the shortest value for $L$, since the average path length of the shortcut subnetwork is the smallest in that case.

These arguments indicate that given a fixed number of shortcuts, the networks with a connected subnetwork of shortcuts having nodes uniformly distributed have smaller $L$ than a typical random configuration, and among those the ones with a single center minimize $L$. In other words, the “smallest” small-world networks are characterized by these structures.

Now we will compute explicitly the average path length for a configuration with a single center in the case of small-world networks constructed from a one-dimensional lattice. Consider $N$ nodes arranged uniformly on a circle of unit circumference, where each node is connected to its two nearest-neighbor nodes. In addition, consider shortcuts connecting $m$ arbitrary pairs of nodes. To make the calculation simple, we take the continuum limit $N \to \infty$ with $m$ fixed, in which the network becomes a continuous graph composed of a circle corresponding to the lattice and chords representing the shortcuts. Let us define the distance $d(P, Q)$ between points $P$ and $Q$ on the continuous graph as the length of the shortest continuous path along the graph, regarding the length of a chord as zero. In other words, a shortcut is regarded as identifying two points on the circle, rather than merely connecting them. Then, the number of links in the shortest path between nodes $P$ and $Q$ in the original network, normalized by $N$, tends to $d(P, Q)$ as $N \to \infty$. This one-dimensional model, despite being one of the simplest models of small-world networks, captures basic features of many real networks. In Ref. [1], a mean-field-type argument was used to derive an analytical expression for an average of $L$ over random configurations of shortcuts, which was later improved in Ref. [10]. In the following, we derive an analytical expression for the configuration with a single center.

Consider the configuration of shortcuts with a center node connected to $m$ other points on the circle, as shown in Fig. 3. The $m + 1$ points including the center point are equally spaced with $\xi = 1/(m + 1)$, and they divide...
FIG. 3: The continuum limit model with configuration having a single center. (a) Q is in AP, the arc containing P, and (b) Q is not in AP.

the circle into \( m + 1 \) arcs of the same length. We will compute the average \( d(P, Q) \) taken over all pairs \((P, Q)\). Without loss of generality, we may consider \( P \) as fixed. Let \( AP \) be the arc in which \( P \) lies. Suppose first that \( Q \in AP \) as in Fig. 3(a). Because the end points of \( AP \) are connected to each other by two shortcuts via the center, the distance in \( AP \) is equal to the distance on a circle of circumference \( \xi \). Therefore, the average of \( d(P, Q) \) over all pairs \((P, Q)\), such that \( Q \in AP \), is equal to the average distance between two points on a circle of circumference \( \xi \), which is \( \xi/4 \). Suppose now that \( Q \notin AP \) as in Fig. 3(b). Let us denote the distance from \( P \) to its closest shortcut connection by \( \alpha \), and the distance from \( Q \) to its closest shortcut by \( \beta \). Since the shortest path between \( P \) and \( Q \) must pass through two shortcuts of length zero, we have \( d(P, Q) = \alpha + \beta \). Averaging this over all possible choices of \( \alpha \) and \( \beta \), which can take any value between 0 and \( \xi/2 \) independently, we obtain \( \xi/2 \). Noting that the probabilities that \( Q \in AP \) and that \( Q \notin AP \) are \( 1/(m+1) \) and \( m/(m+1) \), respectively, the normalized average path length \( l \) can be calculated as

\[
l = \frac{d(P, Q)}{m+1} = \frac{\xi}{m+1} + \frac{m}{m+1} \left( \frac{\xi}{2} \right) = \frac{2m+1}{4(m+1)^2}. \tag{1}
\]

Let us now consider more general situation where each node in the network has connections to its neighboring nodes, up to \( k \)th nearest neighbors. Because of the connections to \( k \)th nearest neighbors, following the shortest path between nodes \( P \) and \( Q \) takes \( 1/k \) times less steps compared to the case discussed above. Hence, we must also scale \( l \), the normalized average path length of the network, by a factor \( 1/k \) yielding

\[
l = \frac{1}{k} \frac{d(P, Q)}{m+1} = \frac{2m+1}{4k(m+1)^2}. \tag{1}
\]

An important observation about Eq. (1) is that it can be written as \( l = f(m)/k \), where \( f(m) \) is a function that depends only on the number of shortcuts. The formula derived in Ref. 4 for the average \( l_r \) of normalized path length over random configuration of shortcuts also has the same form with different function for \( f \), namely,

\[
l_r = \frac{1}{2k\sqrt{m^2+2m}} \tanh^{-1}\left( \frac{m}{\sqrt{m^2+2m}} \right). \tag{2}
\]

Note also that since the shortcuts are considered to have length zero, the derivation above remains correct as long as the subnetwork of shortcuts is connected and has uniformly distributed nodes, suggesting that in the continuum limit these two conditions are sufficient to achieve the minimum of \( L \).

Figure 4 compares the calculation summarized in Eq. (1) (continuous curve) with numerical computation of \( l \) for a single center (circles) and of \( l_r \) over 10 random configurations of shortcuts (squares). This shows an excellent agreement of Eq. (1) with the simulation. In fact, the error in the Eq. (1) due to the approximation \( N \to \infty \) is of order \( 1/N \), mainly because the normalized length of a shortcut is considered to be zero rather than \( 1/N \). The inset in Fig. 4 shows the ratio \( l_r/l \) as a function of the number \( m \) of shortcuts. Here the ratio is computed from numerical simulations (circles) and from the theoretical results (1) and (2) (continuous curve). Since Eq. (1) is valid for \( m \ll N \) and Eq. (2) is valid for \( 1 \ll m \ll N \), the curve in the inset is exact in the limit \( N \to \infty \) with \( m \gg 1 \) fixed. Using the asymptotic form \( l_r \sim (\log 2m)/4m \) of Eq. (2) for \( m \gg 1 \), one sees that \( l_r/l \sim \log m \), explaining the fact that the curve in the inset is almost a straight line for large \( m \). Numerical results in the inset indicate that the effect of finite size and large shortcut density actually increases the ratio, making the benefit of optimizing the shortcut configuration to a single-center model even larger than the theoretical prediction.

Finally, we simulate optimization of the shortcut configuration for a one-dimensional array of nodes using the genetic-algorithm (GA) methodology 11. An initial population is described as being a collection of various...
Ten best solutions obtained by the genetic-algorithm simulations. The corresponding average path lengths are (a) $L = 44.962$, (b) $L = 44.995$, (c) $L = 45.043$, (d) $L = 45.044$, (e) $L = 45.163$, (f) $L = 45.221$, (g) $L = 45.227$, (h) $L = 45.275$, (i) $L = 45.283$, (j) $L = 45.286$. $N = 1000$, $m = 10$, and $k = 1$ are used.

Any other values of $k$ should lead to similar results. The case of $k = 2$ is shown in Fig. 6. In fact, due to the generality of the argument given earlier, we expect that the results can be extended to the case where the shortcuts are added to a lattice of higher dimension, or to a regular network of another type.

The result of these simulations using the GA methodology shows that design elements for efficient networks are (1) connectedness of the shortcut subnetwork, (2) uniform distribution of nodes in the subnetwork, and (3) existence of centers.

We expect to see many examples of real networks with such structures. Our computations on the neural network of C. elegans (which has 285 nodes, 2347 links, and 112 shortcuts) show that the structures are indeed present:

(i) the shortcut subnetwork has much fewer (= 15) connected components than the average ($\approx 47$) for randomly chosen shortcuts, and the size of its giant component ($\approx 75$) is significantly larger than the average ($\approx 12$) over random shortcuts; (ii) most ($\approx 88\%$) of the nodes are within one step of a shortcut; (iii) there are a few nodes having many shortcuts (11 shortcuts in the main center). In general, a network with such structures is robust against random failures, although it is sensitive to deliberate attacks to the centers. This property, which is shared by scale-free networks, is shown to characterize many real networks such as the Internet and the WWW. However, some biological networks may be robust even against attacks on the centers since loss of a center can result in shortcuts reconnecting to nearby nodes followed by the optimization process that quickly recovers the smallest configuration.

We have shown that among the small-world networks having a fixed number of shortcuts, the average path length is smallest when there exists a single center through which all of the shortcuts are connected and shortcut nodes are uniformly distributed in the network. We have also shown that the average path length is al-
most as small when the shortcuts are connected and have a few centers, which was supported by the result of the GA simulations. Our results have important consequences in situations where the efficiency of information flow over a large network is required. The fact that the architecture of connected shortcuts with centers arises through genetic algorithms suggests the possibility that such a structure could emerge in networks in natural organisms (e.g., the neural network of \textit{C. elegans}), although the fitness used in GA here is not necessarily related to that of natural selection in biology. In particular, it provides a potential mechanism for the appearance of highly connected nodes while keeping high clustering in networks that are evolving but not necessarily growing, such as neural and metabolic networks.

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