Growth of preferential attachment random graphs via continuous-time branching processes

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Abstract

A version of “preferential attachment” random graphs, corresponding to linear “weights” with random “edge additions,” which generalizes some previously considered models, is studied. This graph model is embedded in a continuous-time branching scheme and, using the branching process apparatus, several results on the graph model asymptotics are obtained, some extending previous results, such as growth rates for a typical degree and the maximal degree, behavior of the vertex where the maximal degree is attained, and a law of large numbers for the empirical distribution of degrees which shows certain “scale-free” or “power-law” behaviors.

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1 Introduction and results

Preferential attachment processes have a long history dating back at least to Yule [20] and Simon [19] (cf. [12] for an interesting survey). Recently, Barabasi and Albert [7] proposed a random graph version of these processes as a model for several real-world networks, such as the internet and various communication structures, on which there has been much renewed study (see [1], [9], [11], [15] and references therein). To
summarize, the basic idea is that, starting from a small number of nodes, or vertices, one builds an evolving graph by “preferential attachment,” that is by attaching new vertices to existing nodes with probabilities proportional to their “weight.” When the weights are increasing functions of the “connectivity,” already well connected vertices tend to become even more connected as time progresses, and so, these graphs can be viewed as types of “reinforcement” schemes (cf. [17]). A key point, which makes these graph models “practical,” is that, when the weights are linear, the long term degree proportions are often in the form of a “power-law” distribution whose exponent, by varying parameters, can be matched to empirical network data.

The purpose of this note is to understand a general form of the linear weights model with certain random “edge additions” (described below in subsection 1.1) in terms of an embedding in continuous-time branching processes which allows for extensions of law of large numbers and maximal degree growth asymptotics, first approached by difference equations and martingale methods, in [8], [10], [13], [14].

We remark some connections to branching and continuous-time Markov processes have also been studied in two recent papers. In [18], certain laws of large numbers for the degree distributions of the whole tree, and as seen from a randomly selected vertex are proved for a class of “non-explosive” weights including linear weights. In [16], asymptotic degree distributions under super-linear weights are considered. In this context, the embedding given here is of a different character with respect to Markov branching systems with immigration, and the contributions made are also different, concentrating on detailed investigations of a generalized linear weights degree landscape.

1.1 Model

Start with two vertices $v_1, v_2$ and one edge joining them—denote this graph as $G_0$. To obtain $G_1$, create a new vertex $v_3$, and join it a random number $X_1$ times to one of $v_1$ and $v_2$ of $G_0$ with equal probability. For any finite graph $G_n = \{v_1, v_2, \ldots, v_{n+2}\}$, let the degree of each vertex be defined as the number of edges emanating from that vertex, and the degree of the $j$th vertex, $v_j \in G_n$ be denoted by $d_j(n)$ for $j = 1, \ldots, n + 2$ and $n \geq 0$ (note that in our notation, $G_n$ has $n + 2$ vertices at step $n \geq 0$). After $n + 2$ vertices are created, to obtain $G_{n+1}$ from $G_n$, create an $(n + 3)$rd vertex $v_{n+3}$, and connect it a random number $X_{n+1}$ times to one of the $n + 2$ existing vertices $v_1, \ldots, v_{n+2}$ with probability

$$\frac{d_i(n) + \beta}{\sum_{j=1}^{n+2} (d_j(n) + \beta)} \quad (1.1)$$

of being joined to vertex $v_i$ for $1 \leq i \leq n + 2$ where $\beta \geq 0$ is a parameter. We will also assume throughout that $\{X_i\}_{i \geq 1}$ are independently and identically distributed positive integer valued random variables with distribution $\{p_j\}_{j \geq 1}$ with finite mean. The “weight” then of the $i$th vertex at the $n$th step is proportional to $d_i(n) + \beta$, and linear in the degree.
We remark this basic model creates a growing “tree” with undirected edges, and includes the “one-edge” case of the original Barabasi-Albert process, made precise in [8], by setting \( X_i \equiv 1 \) and \( \beta = 0 \), as well as the “\( \beta \geq 0 \)” scheme considered in [13] and [14], by taking \( X_i \equiv 1 \).

The aspect of adding a random number of edges \( \{X_i\}_{i \geq 1} \) at each step to vertices chosen preferentially seems to be a new twist on the standard model which can be interpreted in various ways. The results, as will be seen, involve the mean number \( \sum_j j p_j \) of added edges, indicating a sort of “averaging” effect in the asymptotics.

We also note, in the case \( \beta = 0 \), a more general graph process, allowing cycles and self-loops, can be formed in terms of the “tree” model above (cf. [8] and Ch. 4 [11]) where several sets of edges are added to possibly different existing vertices at each step preferentially. Namely, let \( \{L_i\}_{i \geq 1} \) be independent and identically distributed positive integer valued random variables with distribution \( \{q_j\}_{j \geq 1} \) with finite mean, and let \( \bar{L}_i = \sum_{k=1}^i L_k \) for \( i \geq 1 \). As before, initially, we start with two vertices, \( v_1^{(L)} \) and \( v_2^{(L)} \) and one edge between them. Run the “tree” model now to obtain vertices \( \{w_i\}_{i \geq 3} \) and identify sets

\[
\{w_3, \ldots, w_{2+L_1}\}, \; \{w_{3+L_1}, \ldots, w_{2+L_2}\}, \; \ldots, \; \{w_{3+L_{k-1}}, \ldots, w_{2+L_k}\}, \; \ldots
\]

as vertices \( v_3^{(L)}, v_4^{(L)}, \ldots, v_{k+2}^{(L)}, \ldots \). One interprets the sequence of graphs \( G_n^{(L)} = \{v_1^{(L)}, \ldots, v_{n+2}^{(L)}\} \) for \( n \geq 0 \) as a more general graph process where \( L_i \) sets of edges are added at the \( i \)th step preferentially for \( i \geq 1 \). This model has some overlap with the very general model given in [10] where vertices can be selected preferentially or at random; in [10], when only “new” vertices are selected preferentially, their assumptions become \( X_i \equiv 1 \) and \( \{q_j\}_{j \geq 1} \) has bounded support (as well as \( \beta = 0 \)).

For the remainder of the article, we will focus, for simplicity, on the basic “tree” model given through (1.1), although extensions to the other case \( (L_i \geq 1, \beta = 0) \) under various conditions on \( \{q_j\}_{j \geq 1} \) are possible.

### 1.2 Results

For \( n \geq 0 \) and \( j \geq 1 \), let

\[
R_j(n) = \sum_{i=1}^{n+2} I(d_i(n) = j)
\]

be the number of vertices in \( G_n \) with degree \( j \). Also, define the maximum degree in \( G_n \) by

\[
M_n = \max_{1 \leq i \leq n+2} d_i(n).
\]

In addition, denote the mean

\[
m = \sum_{j \geq 1} j p_j.
\]
Our first result is on the growth rates of individual degree sequences \( \{d_i(n)\}_{n \geq 0} \) and the maximal one \( M_n \). It also describes the asymptotic behavior of the index where the maximal degree is attained.

**Theorem 1.1** Suppose \( \sum (j \log j)p_j < \infty \), and let \( \theta = m/(2m + \beta) \).

(i) For each \( i \geq 1 \), there exists a random variable \( \gamma_i \) on \( (0, \infty) \) such that

\[ \lim_{n \to \infty} \frac{d_i(n)}{n^{\theta}} = \gamma_i \text{ exists a.s..} \]

(ii) Further, there exist positive absolutely continuous independent random variables \( \{\xi_i\}_{i \geq 1} \) with \( E[\xi_i] < \infty \), and a random variable \( V \) on \( (0, \infty) \) such that \( \gamma_i = \xi_i V \) for \( i \geq 1 \). In particular, for all \( i, j \geq 1 \),

\[ \lim_{n \to \infty} \frac{d_i(n)}{d_j(n)} = \frac{\xi_i}{\xi_j} \text{ exists a.s..} \]

(iii) Also, when \( \sum j^rp_j < \infty \) for an \( r > \theta^{-1} = 2 + \beta/m \), then

\[ \lim_{n \to \infty} \frac{M_n}{n^{\theta}} = \max_{i \geq 1} \gamma_i < \infty \text{ a.s.} \]

(iv) Moreover, in this case (\( \sum j^rp_j < \infty \) for \( r > \theta^{-1} \)), if \( I_n \) is the index where

\[ d_{I_n}(n) = M_n, \]

then \( \lim_{n \to \infty} I_n = I < \infty \) exists a.s.

**Remark 1.1** Note that Theorem 1.1 asserts that the individual degrees \( d_i(n) \) and the maximal degree \( M_n \) grow at the same rate \( n^{\theta} \), and also the vertex with maximal degree freezes eventually, that is it does not change for large \( n \).

The next result is on the convergence of the empirical distribution of the degrees \( \{d_i(n) : 1 \leq i \leq n + 2\} \). Let \( \{D(y) : y \geq 0\} \) be a Markov branching process with exponential(1) lifetime distribution, offspring distribution \( \{p_j' = p_{j-1}\}_{j \geq 2} \), immigration rate \( \beta \geq 0 \), immigration size distribution \( \{p_j\}_{j \geq 1} \), and initial value \( D(0) \) distributed according to \( \{p_j\}_{j \geq 1} \) (see Definition 2.2 in section 2 for the full statement). Also, for \( y \geq 0 \) and \( j \geq 1 \), let

\[ p_j(y) = P\left(D(y) = j\right). \tag{1.2} \]

**Theorem 1.2** Suppose \( \sum (j \log j)p_j < \infty \), and define the probability \( \{\pi_j\}_{j \geq 1} \) by

\[ \pi_j = (2m + \beta) \int_{0}^{\infty} p_j(y)e^{-(2m+\beta)y}dy. \]

Then, for \( j \geq 1 \), we have

\[ \frac{R_j(n)}{n} \to \pi_j, \text{ in probability, as } n \to \infty. \]
Remark 1.2 As a direct consequence, for bounded functions $f : \mathbb{N} \to \mathbb{R}$,
\[
\frac{1}{n} \sum_{j=1}^{\infty} f(j) R_j(n) \rightarrow \sum_{j=1}^{\infty} f(j) \pi_j, \text{ in probability, as } n \to \infty.
\]

We now consider the “power-law” behavior of the limit degree distribution $\{\pi_j\}_{j \geq 1}$.

Theorem 1.3 Suppose $\sum_{j \geq 1} j^{2+\beta/m} p_j < \infty$. Then, for $s \geq 0$, we have
\[
\sum_{j \geq 1} j^s \pi_j < \infty \quad \text{if and only if} \quad s < 2 + \beta/m.
\]

Remark 1.3 Heuristically, the last result suggests $\pi_j = O(j^{-[3+\beta/m]})$ as $j \uparrow \infty$. In the case $X_i \equiv x_0$ for $x_0 \geq 1$, (1.2) can be explicitly evaluated (Proposition 3.2) to get $\pi_j = O(j^{-[3+\beta/x_0]})$ when $j$ is a multiple of $x_0$.

The next section discusses the embedding method and auxiliary estimates. In the third section, the proofs of Theorems 1.1, 1.2, and 1.3 are given.

2 Embedding and some estimates

We start with the following definitions, and then describe in following subsections the embedding and various estimates.

Definition 2.1 A Markov branching process with offspring distribution $\{p'_j\}_{j \geq 0}$ and lifetime parameter $0 < \lambda < \infty$ is a continuous-time Markov chain $\{Z(t) : t \geq 0\}$ with state space $\mathbb{S} = \{0, 1, 2 \ldots\}$ and waiting time parameters $\lambda_i \equiv i\lambda$ for $i \geq 0$, and jump probabilities $p(i, j) = p'_{j-i+1}$ for $j \geq i - 1 \geq 0$ and $i \geq 1$, $p(0, 0) = 1$, and $p(i, j) = 0$ otherwise (cf. Chapter III [5]).

Definition 2.2 A Markov branching process with offspring distribution $\{p'_j\}_{j \geq 0}$ and lifetime parameter $0 < \lambda < \infty$, immigration parameter $0 \leq \beta < \infty$ and immigration size distribution $\{p_j\}_{j \geq 0}$ is a continuous-time Markov chain $\{D(t) : t \geq 0\}$ such that $D(t) = Z(t)$ as in Definition 2.1 when $\beta = 0$, and when $\beta > 0$,
\[
D(t) = \sum_{i=0}^{\infty} Z_i(t - T_i) I(T_i \leq t)
\]

where $\{T_i\}_{i \geq 1}$ are the jump times of a Poisson process $\{N(t) : t \geq 0\}$ with parameter $\beta$, $T_0 = 0$, and $\{Z_i(\cdot)\}_{i \geq 0}$ are independent copies of $\{Z(t) : t \geq 0\}$ as in Definition 2.1 with $Z_0(0) = D(0)$ and $Z_i(0)$ distributed according to $\{p_j\}_{j \geq 0}$ for $i \geq 1$ and also independent of $\{N(t) : t \geq 0\}$.

Remark 2.1 The condition that the mean number of offspring is finite, $\sum j p'_j < \infty$, is sufficient to ensure that $P(Z(t) < \infty) = 1$ and $P(D(t) < \infty) = 1$ for all $t \geq 0$, that is no explosion occurs in finite time (cf. p. 105 [5]).
2.1 Embedding process

We now construct a Markov branching process through which a certain “embedding” is accomplished. Recall $\{p_j\}_{j \geq 1}$ is a probability on the positive integers. Consider an infinite sequence of independent processes $\{D_i(t) : t \geq 0\}_{i \geq 1}$ where each $\{D_i(t) : t \geq 0\}$ is a Markov branching process with immigration as in Definition 2.2 corresponding to exponential($\lambda = 1$) lifetimes, offspring distribution $\{p'_j = p_{j-1}\}_{j \geq 2}$ (with $p'_0 = p'_1 = 0$), and immigration parameter $\beta \geq 0$ and immigration size distribution $\{p_j\}_{j \geq 1}$. The distributions of $\{D_i(0)\}_{i \geq 1}$ will be specified later.

Now, define recursively the following processes.

- At time 0, the first two processes $\{D_i(t) : t \geq 0\}_{i=1,2}$ are started with $D_1(0) = D_2(0) = 1$. Let $\tau_{-1} = \tau_0 = 0$, and $\tau_1$ be the first time an “event” occurs in any one of the processes.
- Now add a random $X'_i$ of new particles to the process in which the event occurred: (i) If the event is “immigration,” then $P(X'_i = j) = p_j$ for $j \geq 1$. (ii) If the event is the death of a particle, then $P(X'_i = j) = p_{j-1}$ for $j \geq 2$. Denote $X_1$ as the net addition; then $P(X_1 = j) = p_j$ for $j \geq 1$.
- At time $\tau_1$, start a new Markov branching process $\{D_3(t) : t \geq 0\}$ with $D_3(0) = X_1$.
- Let $\tau_2$ be the first time after $\tau_1$ that an event occurs in any of the processes $\{D_i(t) : t \geq \tau_1\}_{i=1,2}$ and $\{D_3(t-\tau_1) : t \geq \tau_1\}$. Add a random (net) number $X_2$ following the scheme above for $X_1$, of particles with distribution $\{p_j\}_{j \geq 1}$ to the process in which the event occurred. At time $\tau_2$, start a new Markov branching process $\{D_4(t) : t \geq 0\}$ with $D_4(0) = X_2$.
- Suppose that $n$ processes have been started with the first two at $\tau_0 = 0$, the third at time $\tau_1$, the fourth at time $\tau_2$, and so on with the $n$th at time $\tau_{n-2}$, and with (net) additions $X_1, X_2, \ldots, X_{n-2}$ at these times. Now, let $\tau_{n-1}$ be the first time after $\tau_{n-2}$ that an event occurs in one of the processes $\{D_i(t) : t \geq \tau_1\}_{i=1,2}$, $\{D_3(t-\tau_1) : t \geq \tau_1\}$, $\{D_4(t-\tau_2) : t \geq \tau_2\}$, $\ldots$, $\{D_{n-1}(t-\tau_{n-2}) : t \geq \tau_{n-2}\}$, $\{D_n(t-\tau_{n-2}) : t \geq \tau_{n-2}\}$. Add a (net) random number $X_{n-1}$ of new particles with distribution $\{p_j\}_{j \geq 1}$ (following the scheme above) to the process in which the event happened. Now start the $(n+1)$st process $\{D_{n+1}(t) : t \geq 0\}$ with $D_{n+1}(0) = X_{n-1}$.

**Theorem 2.1 [Embedding Theorem]** Recall the degree sequence $d_j(n)$ defined for the graphs $\{G_n\}$ near [(L,L)]. For $n \geq 0$, let

$$Z_n \equiv \{D_j(\tau_n - \tau_j - 2) : 1 \leq j \leq n + 2\}, \quad \text{and}$$

$$\tilde{Z}_n \equiv \{d_j(n) : 1 \leq j \leq n + 2\}.$$

Then, the two collections $\{Z_n\}_{n \geq 0}$ and $\{\tilde{Z}_n\}_{n \geq 0}$ have the same distribution.

**Proof.** First note that both sequences $\{Z_n\}_{n \geq 0}$ and $\{\tilde{Z}_n\}_{n \geq 0}$ have the Markov property and $Z_0 = \tilde{Z}_0 = \{1,1\}$. Next, it will be shown below that the transition
probability mechanism from $Z_n$ to $Z_{n+1}$ is the same as that from $\tilde{Z}_n$ to $\tilde{Z}_{n+1}$. To see this note that, at time 0, both $D_1(\cdot)$ and $D_2(\cdot)$ are “turned on,” and, at time $\tau_1$, $D_3(\cdot)$ is “turned on,” and more generally, at $\tau_j$, $D_{j+2}(\cdot)$ is “turned on.” At time $\tau_{n+1}$, the “event” could be in $D_i(\cdot)$ for $1 \leq i \leq n+2$ with probability

$$D_i(\tau_n - \tau_i - 2) + \beta \sum_{j=1}^{n+2} (D_j(\tau_n - \tau_j - 2) + \beta)$$

in view of the fact that the minimum of $n+2$ independent exponential random variables $\{\eta_i\}_{1 \leq i \leq n+2}$ with means $\{\mu_i^{-1}\}_{1 \leq i \leq n+2}$ is an exponential random variable with mean $$(\sum_{i=1}^{n+2} \mu_i)^{-1},$$ and coincides with $\eta_i$ with probability $\mu_i(\sum_{i=1}^{n+2} \mu_i)^{-1}$ for $1 \leq i \leq n+2$. At that event time, $\tau_{n+1}$, $D_{n+3}(\cdot)$ is “turned on,” that is a new $(n+3)$rd vertex is created and connected to the chosen vertex $v_i$ with $X_{n+1}$ edges between them. Hence both the degree of the new vertex and increment in the degree of the chosen vertex (among the existing ones) is $X_{n+1}$. This shows that the conditional distribution of $Z_{n+1}$ given $Z_n = z$ is the same as that of $\tilde{Z}_{n+1}$ given $\tilde{Z}_n = z$. □

### 2.2 Estimates on branching times

We now develop some properties of the branching times $\{\tau_n\}_{n \geq 1}$, used in the embedding in subsection 2.1, which have some analogy to results in section III.9 [5] (cf. [4]). Define $S_0 = 2 + 2\beta$ and, for $n \geq 1$,

$$S_n = 2 + 2\beta + \sum_{j=1}^{n} 2X_j + n\beta,$$

where as before $X_1, \ldots, X_n$ are the independent and identically distributed according to $\{p_j\}_{j \geq 1}$ net additions at event times $\tau_1, \ldots, \tau_n$.

**Proposition 2.1** The random variable $\tau_1$ is exponential with mean $S_0^{-1}$. Also, for $n \geq 1$, conditioned on the $\sigma$-algebra $F_n$ generated by $\{D_j(t - \tau_{j-2}) : \tau_{j-2} \leq t \leq \tau_n; X_j\}_{1 \leq j \leq n}$, the random variable $\tau_{n+1} - \tau_n$ is exponential with mean $S_n^{-1}$.

**Proof.** Follows from the construction of the $\{\tau_i\}_{i \geq 1}$.

**Proposition 2.2** Suppose $m = \sum jp_j < \infty$. Then,

$$\left\{ \tau_n - \frac{1}{\sum_{j=1}^{n} S_j^{-1}} : F_n \right\}_{n \geq 1}$$

is an $L^2$ bounded martingale and hence converges a.s. as well as in $L^2$. 7
Proof. The martingale property follows from the fact

\[ \tau_n = \sum_{j=1}^{n} (\tau_j - \tau_{j-1}) \]

and Proposition 2.1.

Next, with \( \phi(a) = E[e^{-aX_1}] \) for \( a \geq 0 \), we have the uniform bound in \( n \geq 1, \)

\[
\text{Var} \left( \tau_n - \sum_{j=1}^{n} \frac{1}{S_{j-1}} \right) = \text{Var} \left( \sum_{j=1}^{n} \left( \tau_j - \tau_{j-1} - \frac{1}{S_{j-1}} \right) \right) \\
= \sum_{j=1}^{n} \text{Var} \left( \tau_j - \tau_{j-1} - \frac{1}{S_{j-1}} \right) \quad \text{(by martingale property)} \\
= \sum_{j=1}^{n} E \left[ \frac{1}{S_{j-1}^2} \right] \\
= \sum_{j=1}^{n} E \left[ \int_{0}^{\infty} x e^{-S_{j-1}x} \, dx \right] \\
\leq \sum_{j=1}^{n} \int_{0}^{\infty} \left( \phi(2x) e^{-x^2} \right)^{j-1} x e^{-(2+2\beta)x} \, dx \\
\leq \int_{0}^{\infty} \frac{x e^{-(2+2\beta)x}}{1 - \phi(2x) e^{-x^2}} \, dx < \infty 
\]

where the finiteness in the last bound follows from the fact that

\[ \lim_{x \to 0} \frac{x}{1 - \phi(2x) e^{-x^2}} = \frac{1}{2m + \beta} < \infty. \]

The a.s. and \( L^2 \)-convergence follows from Doob’s martingale convergence theorem (c.f. Theorem 13.3.9 [6]). \( \square \)

**Proposition 2.3** Suppose \( \sum (j \log j) p_j < \infty \), and recall \( m = \sum j p_j \). Let also \( \alpha = (2m + \beta)^{-1} \). Then, there exists a real random variable \( Y \) so that a.s.,

\[ \lim_{n \to \infty} \tau_n - \sum_{j=1}^{n} \frac{\alpha}{j} = Y. \]

**Proof.** By Proposition 2.2 there is a real random variable \( Y' \) such that,

\[ \tau_n - \sum_{j=1}^{n} \frac{1}{S_{j-1}} \to Y' \quad \text{a.s.} \]

To complete the proof, we note, as \( E[X_1 \log X_1] = \sum (j \log j) p_j < \infty \), by Theorem III.9.4 [5] on reciprocal sums, that \( \sum_{j=1}^{\infty} (1/S_j - \alpha/j) \) converges a.s. \( \square \)
Corollary 2.1 Suppose \( m = \sum j p_j < \infty \). Then,

(i) \( \tau_n \uparrow \infty \) a.s., as \( n \to \infty \).

Also, when \( \sum (j \log j) p_j < \infty \), we have, with \( \alpha = (2m + \beta)^{-1} \), that

(ii) \( \tau_n - \alpha \log n \to Y := Y - \alpha \gamma \) a.s., as \( n \to \infty \), where \( \gamma \) is the Euler’s constant.

(iii) For each fixed \( \epsilon > 0 \), \( \sup_{k \in \mathbb{N}} (\tau_n - \tau_k - \alpha \log(n/k)) \to 0 \) a.s., as \( n \to \infty \).

Proof. The first claim follows from Proposition 2.2 and the fact that \( 1/S_j = \infty \), since by strong law of large numbers, we have a.s. that \( S_j \leq j(1/\alpha + 1) \) for large \( j \). The last two claims, as \( \sum_{j=1}^{n} 1/j - \log n \to \gamma \), Euler’s constant, are direct consequences of Proposition 2.3.

\[ \square \]

2.3 Estimates on Markov branching processes

As in Definition 2.2 let \( \{D(t) : t \geq 0\} \) be a Markov branching process with offspring distribution \( \{p'_j = p_{j-1}\}_{j \geq 2} \), lifetime \( \lambda = 1 \) and immigration \( \beta \geq 0 \) parameters, and immigration distribution \( \{p_j\}_{j \geq 1} \).

Proposition 2.4 Suppose \( \sum (j \log j) p_j < \infty \), and \( D(0) \geq 1 \), \( E[D(0)] < \infty \). Recall \( m = \sum j p_j \). Then,

\[ \lim_{t \to \infty} D(t)e^{-mt} = \zeta \]

converges a.s. and in \( L^1 \), and \( \zeta \) is supported on \( (0, \infty) \) and has an absolutely continuous distribution.

Proof. Let \( \beta > 0 \); when \( \beta = 0 \) the argument is easier and a special case of the following development. Let \( 0 = T_0 < T_1 < \cdots < T_n < \cdots \) be the times at which immigration occurs, and let \( n_1, n_2, \ldots \) be the respective number of immigrating individuals (distributed according to \( \{p_j\}_{j \geq 1} \)). From Definition 2.2 \( D(t) \) has representation

\[ D(t) = \sum_{i=0}^{\infty} Z_i(t - T_i) I(T_i \leq t) \quad (2.1) \]

where \( \{Z_i(t) : t \geq 0\}_{i \geq 0} \) are independent Markov branching processes with offspring distribution \( \{p'_j = p_{j-1}\}_{j \geq 2} \), with exponential(\( \lambda = 1 \)) lifetime distributions, with no immigration, with \( Z_0(0) = D(0) \) and \( Z_i(0) = n_i \) for \( i \geq 1 \), and also independent of \( \{T_i\}_{i \geq 0} \). Under the hypothesis \( \sum (j \log j) p_j < \infty \), it is known (Theorem III.7.2 \[3\]; with rate \( \lambda(\sum_{j \geq 2} j p'_j - 1) = \sum_{j \geq 1} (j + 1)p_j - 1 = m \), for \( i \geq 0 \), that

\[ \lim_{t \to \infty} Z_i(t)e^{-mt} = W_i \quad (2.2) \]

converges in \( (0, \infty) \) a.s. and \( W_i \) has a continuous distribution on \( (0, \infty) \). Also under the hypothesis that \( \sum (j \log j) p_j < \infty \), it can be shown (Proposition 2.5) that

\[ E[\tilde{W}_i] < \infty \] where \( \tilde{W}_i = \sup_{t \geq 0} Z_i(t)e^{-mt} \quad (2.3) \]
and hence convergence in (2.2) holds in $L^1$ as well.

Since $\{T_i\}_{i \geq 0}$ is a Poisson process with rate $\beta$, and independent of $\{Z_i(t)\}_{t \geq 0}$,

$$E\left[\sum_{i=0}^{\infty} \tilde{W}_i e^{-mT_i}\right] \leq E[\tilde{W}_1] \left(E[D(0)] + \sum_{i=1}^{\infty} \left(\frac{\beta}{m+\beta}\right)^i\right) < \infty, \tag{2.4}$$

yielding

$$\sum_{i=0}^{\infty} \tilde{W}_i e^{-mT_i} < \infty \text{ a.s..} \tag{2.5}$$

Hence, noting (2.2), (2.3) and (2.5), by dominated convergence,

$$\lim_{t \to \infty} D(t)e^{-mt} = \sum_{i=0}^{\infty} \lim_{t \to \infty} \left[Z_i(t-T_i)I(T_i \leq t) e^{-m(t-T_i)}\right] e^{-mT_i}
= \sum_{i=0}^{\infty} W_i e^{-mT_i} := \zeta \tag{2.6}$$

converges in $(0, \infty)$ a.s.. Also,

$$\sup_{t \geq 0} D(t)e^{-mt} \leq \sum_{i=0}^{\infty} \tilde{W}_i e^{-mT_i} \tag{2.7}$$

and hence by (2.4) and (2.6), we get that

$$\lim_{t \to \infty} D(t)e^{-mt} = \zeta \text{ in } L^1.$$

Finally, since $\{W_i\}_{i \geq 0}, \{T_i\}_{i \geq 1}$ are independent, absolutely continuous random variables, $\zeta$ is absolutely continuous as well. \qed

2.4 Suprema estimates

We give now some moment estimates which follow by combination of results in the literature. Let $\{Z(t) : t \geq 0\}$ be a Markov branching process with offspring distribution $\{p'_j = p_{j-1}\}_{j \geq 2}$ and lifetime parameter $\lambda = 1$ as in Definition 2.1 with independent initial population $Z(0)$ distributed according to $\{p_j\}_{j \geq 1}$. Recall $m = \sum j p_j$, and, from (2.2) and (2.3), that

$$W = \lim_{t \to \infty} Z(t)e^{-mt} \text{ and } \tilde{W} = \sup_{t \geq 0} Z(t)e^{-mt}.$$
Proposition 2.5 The following implications hold:

If \( \sum_{j \geq 1} (j \log j)p_j < \infty \) then \( E[\tilde{W}] < \infty \).

Also, for \( s > 1 \),

if \( \sum_{j \geq 1} j^s p_j < \infty \) then \( E[\tilde{W}^s] < \infty \).

Proof. We will take without loss of generality \( Z(0) = 1 \), as the initial value \( Z(0) \) in both statements of the proposition is assumed to have enough integrability. Then, first, as \( Z(\cdot) \) is increasing, we have

\[
\tilde{W} = \sup_{t \geq 0} Z(t)e^{-mt} \leq e^m \sup_{n \geq 0} Z(n)e^{-mn} := \tilde{W}_0. \tag{2.8}
\]

The process \( \{Z(n) : n \geq 0\} \) is a discrete-time branching, \( W = \lim_{n \to \infty} Z(n)e^{-mn} \), and \( P(Z(1) = 0) = 0, P(Z(1) = j) < 1 \) for all \( j \geq 1 \). From Lemma I.2.6 in Asmussen [2], for \( r \geq 1 \), we have, when \( P(W > 0) > 0 \), that

\[
E[\tilde{W}_0^r] \leq C_0 \left( 1 + E[W^r] \right) \tag{2.9}
\]

for a constant \( C_0 \).

From Theorem I.10.1 [3] or Theorem I.2.1 [2],

\[
P(W > 0) > 0, E[W] < \infty \quad \text{if and only if} \quad \sum_{j \geq 1} (j \log j)P(Z(1) = j) < \infty. \tag{2.10}
\]

In particular, when \( \sum_{j \geq 1} j^s P(Z(1) = j) < \infty \) for \( r > 1 \), \( P(W > 0) > 0 \).

Also, from Theorem I.4.4 [2], and the discussion on p. 41-42 [2] (cf. equation (4.15) [2]), we have, for \( r > 1 \) and two constants \( C_1, C_2 \), that

\[
C_1 \sum_{j \geq 1} j^r P(Z(1) = j) \leq E[W^r] \leq C_2 \left( 1 + \sum_{j \geq 1} j^s P(Z(1) = j) \right); \tag{2.11}
\]

hence, \( E[W^r] < \infty \) when \( \sum_{j \geq 1} j^r P(Z(1) = j) < \infty \).

From Corollary III.6.2 [5] (cf. [3]), for \( a \geq 1, b \geq 0 \),

\[
\sum_{j \geq 1} j^a |\log j|^b P(Z(1) = j) < \infty \quad \text{if and only if} \quad \sum_{j \geq 1} j^a |\log j|^b p_j < \infty. \tag{2.12}
\]

Then, straightforwardly combining (2.8)-(2.12), we conclude the proof. \( \Box \)

Let now \( \{D(t) : t \geq 0\} \) be a Markov branching process with offspring distribution \( \{p'_j = p_{j-1}\}_{j \geq 2} \), lifetime \( \lambda = 1 \) and immigration \( \beta \geq 0 \) parameters, and immigration distribution \( \{p_j\}_{j \geq 1} \) as in Proposition 2.4 with also \( D(0) \) distributed as \( \{p_j\}_{j \geq 1} \). Let also

\[
\tilde{D} := \sup_{t \geq 0} D(t)e^{-mt}.
\]
Proposition 2.6 For $r > 1$, we have 

$$\text{if } \sum_{j \geq 1} j^r p_j < \infty \text{ then } E[\tilde{D}^r] < \infty.$$ 

Proof. When $\beta = 0$, the statement is the same as Proposition 2.5. When $\beta > 0$, as in the proof of Proposition 2.4, let $\{T_i\}_{i \geq 1}$ be the times of immigration, and $T_0 = 0$. Note that $\sum_{i \geq 0} e^{-m T_i} < \infty$ a.s. as the expected value $\sum_{i \geq 0} (\beta/(m + \beta))^i$ is finite. From (2.7), and Jensen’s inequality, we have 

$$\tilde{D}^r \leq \left(\sum_{i \geq 0} \tilde{W}_i e^{-m T_i}\right)^r \leq \left(\sum_{j \geq 0} e^{-m T_j}\right)^r \left(\sum_{i \geq 0} \tilde{W}_i e^{-m T_i}\right)^r = \left(\sum_{i \geq 0} \tilde{W}_i e^{-m T_i}\right) \left(\sum_{j \geq 0} e^{-m T_j}\right)^{r-1}.$$ 

Hence, by independence of $\{\tilde{W}_i\}_{i \geq 0}$ and $\{T_i\}_{i \geq 0}$, for an integer $K \geq r - 1$, we have 

$$E[\tilde{D}^r] \leq E[\tilde{W}_1^r] \sum_{i \geq 0} E \left[ e^{-m T_i} \left(\sum_{j \geq 0} e^{-m T_j}\right)^K \right].$$ 

From Proposition 2.5 $E[\tilde{W}_1^r] < \infty$. Also, 

$$E \left[ e^{-m T_i} \left(\sum_{j \geq 0} e^{-m T_j}\right)^K \right] \leq E[e^{-2m T_i}]^{1/2} E \left[ \left(\sum_{j \geq 0} e^{-m T_j}\right)^{2K} \right]^{1/2} = \left(\sqrt{\frac{\beta}{2m + \beta}}\right)^i E \left[ \left(\sum_{j \geq 0} e^{-m T_j}\right)^{2K} \right]^{1/2}.$$ 

To finish, we now bound, given $T_j$ is the sum of $j$ independent exponential random variables with parameter $\beta$ for $j \geq 1$, that 

$$E \left[ \left(\sum_{j \geq 0} e^{-m T_j}\right)^{2K} \right] = (2K)! \sum_{0 \leq j_1 \leq \cdots \leq j_{2K}} E \left[ \prod_{l=1}^{2K} e^{-m T_{j_l}} \right] = (2K)! \sum_{0 \leq j_1 \leq \cdots \leq j_{2K-1}} E \left[ \prod_{l=1}^{2K-2} e^{-m T_{j_l}} e^{-2m T_{j_{2K-1}}} \right] \left(\frac{\beta}{m + \beta}\right)^{j_{2K}-j_{2K-1}}.$$ 

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\[ \leq (2K)! \left( \frac{m + \beta}{m} \right) \sum_{0 \leq j_1 \leq \cdots \leq j_{2K-1}} E \left[ \prod_{l=1}^{2K-1} e^{-mT_l} \right] \]

is finite for fixed \( K \).

\[ \square \]

3 Proof of main results

We give the proofs of the three main results in successive subsections.

3.1 Growth rates for degrees and the maximal degree

We first begin with a basic analysis result.

**Proposition 3.1** Let \( \{a_{n,i} : 1 \leq i \leq n\} \) be a double array of nonnegative numbers such that

1. For all \( i \geq 1 \), \( \lim_{n \to \infty} a_{n,i} = a_i < \infty \),
2. \( \sup_{n \geq 1} a_{n,i} \leq b_i < \infty \) and
3. \( \lim_{i \to \infty} b_i = 0 \).

Then,

(a) \( \max_{1 \leq i \leq n} a_{n,i} \to \max_{i \geq 1} a_i \), as \( n \to \infty \).

(b) In addition, if \( a_i \neq a_j \) for distinct \( i, j \geq 1 \), there exists \( I_0 \) and \( N_0 \) such that

\[ \max_{1 \leq i \leq n} a_{n,i} = a_{n,I_0} \quad \text{for} \quad n \geq N_0. \]

**Proof.** For each \( k \geq 1 \),

\[ \lim_{n \to \infty} \max_{1 \leq i \leq k} a_{n,i} = \max_{1 \leq i \leq k} a_i. \]

Hence,

\[ \lim_{n \to \infty} \max_{i \geq 1} a_{n,i} \geq \lim_{n \to \infty} \max_{1 \leq i \leq k} a_{n,i} = \max_{1 \leq i \leq k} a_i \]

which gives

\[ \lim_{n \to \infty} \max_{i \geq 1} a_{n,i} \geq \max_{i \geq 1} a_i. \quad (3.1) \]

Also, for each \( k \geq 1 \),

\[ \max_{i \geq 1} a_{n,i} \leq \max_{1 \leq i \leq k} a_{n,i} + \max_{i > k} b_i. \]

Then,

\[ \lim_{n \to \infty} \max_{i \geq 1} a_{n,i} \leq \max_{1 \leq i \leq k} a_i + \max_{i > k} b_i \leq \max_{i \geq 1} a_i + \max_{i \geq k} b_i. \]
Since \( \lim_{i \to \infty} b_i = \lim_{n \to \infty} \max_{i \geq k} b_i = 0 \), we have
\[
\lim_{n \to \infty} \max_{i \geq 1} a_{n,i} \leq \max_{i \geq 1} a_i. \tag{3.2}
\]

Now, (3.1) and (3.2) yield part (a). By assumption (3), \( \max_{i \geq 1} a_i \) is attained at some finite index \( I_0 \), and by assumption (4) this index is unique, giving part (b). \( \square \)

**Proof of Theorem 1.1.** By the embedding theorem (Theorem 2.1), to establish Theorem 1.1 for the sequence \( \{\tilde{Z}_n\}_{n \geq 0} \), it suffices to prove the corresponding results for the \( \{Z_n\}_{n \geq 0} \) sequence.

By Proposition 2.4 and Corollary 2.1(i),
\[
\lim_{n \to \infty} D_i(\tau_n - \tau_{i-2})e^{-m(\tau_n - \tau_{i-2})} = \zeta_i
\]
converges a.s. in \((0, \infty)\) for \( i \geq 1 \). By Proposition 2.3 a.s. as \( n \uparrow \infty \),
\[
\exp \left\{ \frac{-m}{2m + \beta} \sum_{j=1}^{n} \frac{1}{j} \right\} \exp \left\{ m\tau_n \right\} = \exp \left\{ m \left( \tau_n - \sum_{j=1}^{n} \frac{1}{j(2m + \beta)} \right) \right\}
\]
\[\rightarrow e^{m\gamma}.\]

Further, \( \sum_{j=1}^{n} (1/j) - \log n \to \gamma \), Euler’s constant. Thus, a.s. as \( n \uparrow \infty \),
\[
e^{m\tau_n}e^{-m/(2m+\beta)} \rightarrow e^{m\gamma}e^{m\gamma/(2m+\beta)} := V \tag{3.3}
\]
where \( V \) is a positive real random variable. Hence,
\[
D_i(\tau_n - \tau_{i-2})n^{-m/(2m+\beta)} = D_i(\tau_n - \tau_{i-2})e^{-m(\tau_n - \tau_{i-2})}e^{-m\tau_{i-2}}
\]
\[\times e^{m\tau_n}n^{-m/(2m+\beta)}
\]
\[\rightarrow \zeta_i e^{-m\tau_{i-2}}V := \xi_i V,
\]
a.s. as \( n \uparrow \infty \), where \( \xi_i = \zeta_i e^{-m\tau_{i-2}} \) is a positive real random variable. This proves part (i) with \( \gamma_i = \xi_i V \).

By independence of \( \tau_{i-2} \) and \( \{D_i(t)\}_{t \geq 0} \), absolute continuity of \( \tau_{i-2} \) for \( i \geq 3 \) \( (\tau_0 = \tau_{-1} = 0) \), and Proposition 2.4, it follows that \( \xi_i \) has an absolutely continuous distribution with finite mean, proving part (ii).

To prove part (iii) and (iv), we first note, for each \( i \geq 1 \), that
\[
D_i(\tau_n - \tau_{i-2})e^{-m(\tau_n - \tau_{i-2})} \leq \sup_{t \geq 0} D_i(t)e^{-mt} := \bar{D}_i.
\]

Let
\[
a_{n,i} = D_i(\tau_n - \tau_{i-2})e^{-\mu_{\tau_n}} \quad \text{for} \ 1 \leq i \leq n, \quad \text{and}
\]
\[
b_i = \bar{D}_i e^{-\mu_{\tau_{i-2}}} \quad \text{for} \ i \geq 1.
\]
For each $i \geq 1$, $\sup_{n \geq 1} a_{n,i} \leq b_i$ and $a_{n,i} \to \zeta_i e^{-m \tau_{i-2}} := a_i$, say. Since $\sum_{j=1}^{\infty} j^r p_j < \infty$ for some $r > 1$ (satisfying $rm/(2m + \beta) = r \theta > 1$), we have that $E(\tilde{D}_i) < \infty$ (Proposition [2.5]). By Markov’s inequality, for all $\epsilon > 0$,

$$P \left( \tilde{D}_i > \epsilon i^{m/(2m+\beta)} \right) \leq E[\tilde{D}_i]/(\epsilon^{r} i^{m/(2m+\beta)}).$$

Hence, by Borel-Cantelli, we have a.s.

$$\tilde{D}_i \leq \epsilon i^{m/(2m+\beta)} \text{ for all large } i.$$

Since, by Corollary [2.1(ii)], $m I_n$ is on order $[m/(2m + \beta)] \log k$ a.s. for large $k$, and $\epsilon > 0$ is arbitrary, it follows that $b_i = \tilde{D}_i e^{-m \tau_{i-2}} \to 0$ a.s. as $i \uparrow \infty$. By Proposition [3.1] and (3.3), this implies that a.s.,

$$\lim_{n \to \infty} \max_{1 \leq i \leq n} D_i (\tau_n - \tau_{i-2}) n^{-m/(2m+\beta)} = V \max_{i \geq 1} \zeta_i e^{-m \tau_{i-2}}.$$

Now we claim $\{\zeta_i e^{-m \tau_{i-2}}\}_{i \geq 1}$ are all distinct, that is $P(\zeta_j e^{-m \tau_{j-2}} = \zeta_i e^{-m \tau_{i-2}}) = P(\zeta_j e^{-m (\tau_j - \tau_{i-2})} = \zeta_i) = 0$ for any $1 \leq i < j$. This follows from the fact that conditioned on $\mathcal{F}_{i-2}$ (see Proposition [2.1] for definition of $\mathcal{F}_i$) the random variables, $\zeta_j$ and $\tau_{j-2} - \tau_{i-2}$, are independent with absolutely continuous distributions (when $j \geq 3$ for $\tau_{j-2} - \tau_{i-2}$ as $\tau_0 = \tau_1 = 0$) and are independent of $\zeta_i$. Hence, $V \max_{i \geq 1} \zeta_i e^{-m \tau_{i-2}}$ is attained at a unique index $I_0$. Also, as $\{I_n\}_{n \geq 1}$ are integer valued random variables, $I_n$ will equal $I_0$ a.s. for all large $n$. \hfill \Box

### 3.2 Convergence of the empirical distribution of degrees

The following lemma will be helpful in the proof of Theorem [1.2].

**Lemma 3.1** Let $\{X(t) : t \geq 0\}$ be a continuous-time, discrete state-space, Markov chain which is non-explosive, that is the number of jumps of $\{X(t) : t \geq 0\}$ in any finite time-interval $[0,K]$ is finite a.s. For $K > 0$, $\delta > 0$, let

$$p_K(\delta) \equiv \sup_{0 \leq t \leq K} P \left( |X(t + \delta) - X((t - \delta) \vee 0)| \geq 1 \right).$$

Then, for all $K > 0$,

$$\lim_{\delta \downarrow 0} p_K(\delta) = 0.$$

**Proof.** Since $\{X(t) : t \geq 0\}$ is non-explosive, for any $0 < K < \infty$, the number of jumps $N(K)$ of $\{X(t) : 0 \leq t \leq K\}$ is a finite valued random variable a.s.. Also for any $j < \infty$, the jump times $(T_1, \ldots, T_j)$ of $\{X(t) : t \geq 0\}$ have a continuous joint distribution. These two facts together yield the lemma. \hfill \Box

The following result follows from Remark [2.1] and the above lemma.
Corollary 3.1 Let \( \{D(t) : t \geq 0\} \) be as in Definition 2.2. Define, for \( 0 \leq s \leq t \),
\[ D(s,t) = D(t) - D(s) \]
and, for \( K > 0, \delta > 0 \),
\[ p_K^D(\delta) = \sup_{0 \leq t \leq K} P \left( D((t-\delta) \lor 0, t+\delta] \geq 1 \right). \]
Then for \( K > 0 \),
\[ \lim_{\delta \downarrow 0} p_K^D(\delta) = 0. \]

Proof of Theorem 1.2. Recall \( \alpha = (2m + \beta)^{-1} \) (from subsection 2.2). For \( n \geq 1 \), note that
\[ \frac{R_j(n)}{n} = \frac{1}{n} \sum_{i=1}^{n+2} I(D_i(\tau_n - \tau_{i-2}) = j) \]
\[ = \frac{1}{n} \sum_{i=1}^{n+2} \left\{ I(D_i(\tau_n - \tau_{i-2}) = j) - I(D_i(\alpha \log(n/(i-2))) = j) \right\} \]
\[ + \frac{1}{n} \sum_{i=1}^{n+2} \left\{ I(D_i(\alpha \log(n/(i-2))) = j) - p_j(\alpha \log(n/(i-2))) \right\} \]
\[ + \frac{1}{n} \sum_{i=1}^{n+2} \left\{ p_j(\alpha \log(n/(i-2))) - \int_0^1 p_j(-\alpha \log(x)) \right\} \]
\[ + \int_0^1 p_j(-\alpha \log(x)) \ dx \]
\[ = J_1(n) + J_2(n) + J_3(n) + J_4(n), \]
where \( J_i(n), i = 1, \ldots, 4 \) represent the 4 terms in (3.4)-(3.7) (for notational convenience, we use the convention \( \log(n/(i-2)) \equiv \log(n) \) for \( i = 1,2 \) here). The proof is now obtained by showing \( J_i(n) \) vanishes in probability for \( i = 1,2,3 \) and observing, after change of variables, that
\[ J_4(n) \equiv \frac{1}{\alpha} \int_0^\infty p_j(y) \exp\{-y/\alpha\} dy. \]

To show that the first term \( J_1(n) \) goes to 0 in probability, fix \( \epsilon > 0 \). Note, from Corollary 2.1(iii), for \( \delta > 0 \), if
\[ A_n(\delta) \equiv \left\{ \sup_{n\epsilon+2 \leq i \leq n+2} |\tau_n - \tau_{i-2} - \alpha \log(n/(i-2))| > \delta \right\}, \]
then,
\[ \lim_{\delta \downarrow 0} \lim_{n \to \infty} P(A_n(\delta)) = 0. \]
Now for \( n \epsilon + 2 \leq i \leq n + 2 \), we have \( 0 \leq \alpha \log \left( n/(i-2) \right) \leq -\alpha \log \epsilon \). Hence, from the definition of \( A_n(\delta) \), we get the following bound on the expectation of a typical summand in \( J_1 \) in this range.

\[
E(\bar{I}(D_i(\tau_n - \tau_{i-2}) = j) - I(D_i(\alpha \log (n/(i-2))) = j)) \\
\leq P((\bar{I}(D_i(\tau_n - \tau_{i-2}) = j) - I(D_i(\alpha \log (n/(i-2))) = j) | = 1) \\
\leq P(|I(D_i(\tau_n - \tau_{i-2}) - D_i(\alpha \log (n/(i-2)))| \geq 1) \\
\leq P\left(\{D_i((\alpha \log (n/(i-2))) - \delta) \vee 0, \alpha \log (n/(i-2)) + \delta \geq 1 \right) \cup A_n(\delta) \\
+ P(A_n(\delta)) \\
\leq \sup_{a \in [0,-\alpha \log \epsilon]} P\left(\{D_i((a - \delta) \vee 0, a + \delta) \geq 1 \right) \cup A_n(\delta) \\
+ P(A_n(\delta)) \\
= p_{K(\epsilon)}(\delta) + P(A_n(\delta))
\]

where \( K(\epsilon) = -\alpha \log \epsilon \), and we recall \( D_3(\cdot) \) is a Markov branching process with immigration with \( D_3(0) \) distributed according to \( \{p_j\}_{j \geq 1} \). Since each summand in \( J_1 \) is bounded (by 1), we have by splitting the sum over indices \( 1 \leq i < n \epsilon + 2 \) and \( n \epsilon + 2 \leq i \leq n + 2 \), the following bound:

\[
E|J_1(n)| \leq \frac{1}{n}(n \epsilon + 2) + \frac{1}{n}(n - n \epsilon) \left[p_{K(\epsilon)}(\delta) + P(A_n(\delta)) \right]
\]

Now for fixed \( \epsilon > 0 \), taking limit as \( n \to \infty \) first and then over \( \delta \to 0 \), we get from Corollary 3.1 and 3.8 that

\[
\lim_{n \to \infty} E|J_1(n)| < \epsilon
\]

and, as \( \epsilon > 0 \) is arbitrary, that \( \lim_{n \to \infty} E|J_1(n)| = 0 \). Hence \( J_1(n) \to 0 \) in probability, as \( n \to \infty \).

For the second term \( J_2(n) \), we have from Markov’s inequality that for any \( \epsilon > 0 \),

\[
P(|J_2(n)| > \epsilon) \\
\leq \frac{1}{n^4 \epsilon^4} E\left(\sum_{i=1}^{n+2} (I(D_i(\alpha \log (n/(i-2)))) = j) - p_j(\alpha \log (n/(i-2))) \right)^4 \\
\leq \frac{6}{n^2 \epsilon^4},
\]

using independence of \( \{D_i(\cdot)\}_{i \geq 1} \), and hence of the summands above. Now, by Borel-Cantelli arguments and the method of fourth moments (cf. Theorem 8.2.1 [6]), we get \( J_2(n) \to 0 \) a.s., as \( n \to \infty \).

Finally, by simple estimates, and Riemann integrability of \( p_j(-\alpha \log (x)) \) (as \( p_j(\cdot) \) is bounded, continuous), the third term vanishes \( J_3(n) \to 0 \). □
3.3 Power-laws for limiting empirical degree distribution

Recall, with respect to the definition of $\pi_j$ \[1.2\], that \{\(D(y) : y \geq 0\)\} is a Markov branching process with exponential(\(\lambda = 1\)) lifetime distribution, offspring distribution \(\{p'_j = p_{j-1}\}_{j \geq 2}\), immigration rate \(\beta \geq 0\), immigration size distribution \(\{p_j\}_{j \geq 1}\), and initial value \(D(0)\) distributed according to \(\{p_j\}_{j \geq 1}\).

**Proof of Theorem 1.3.** First note, for \(s \geq 0\), that
\[
\sum_{j \geq 1} j^s \pi_j = (2m + \beta) \int_0^\infty e^{-(2m+\beta)y} \sum_{j \geq 1} j^s p_j(y) dy
= (2m + \beta) \int_0^\infty e^{-(2m+\beta)y} E[(D(y))^s] dy. \tag{3.9}
\]

By Proposition 2.4, \(D(y)e^{-my} \to \zeta\) a.s., and when \(\sum_{j \geq 1} j^{2+\beta/m} p_j < \infty\), we have by Proposition 2.6 that \(E[(\sup_{y \geq 0} D(y)e^{-my})^{2+\beta/m}] < \infty\). Hence, by dominated convergence, for \(s \leq 2 + \beta/m\), and a constant \(C\),
\[
Ce^{msy} \leq E[(D(y))^s] \leq C^{-1}e^{msy}.
\]

Plugging into (3.9), we prove the theorem for all \(0 \leq s \leq 2 + \beta/m\). Noting \(\sum_{j \geq 1} j^s \pi_j \geq \sum_{j \geq 1} j^{2+\beta/m} \pi_j\) for \(s \geq 2 + \beta/m\), finishes the proof. \(\square\)

We now evaluate \(\pi_j\) in a special case. The formula, similar to that in [13] and section 4.2 [18], gives the asymptotics mentioned in Remark 1.3.

**Proposition 3.2** When \(X_i = x_0\) for an integer \(x_0 \geq 1\), we have for \(j \geq 1\) that
\[
\pi_j = \frac{2x_0 + \beta}{j + 2x_0 + 2\beta} \prod_{k=1}^{l-1} \frac{kx_0 + \beta}{(k + 2)x_0 + 2\beta}
\]
when \(j = lx_0\) for \(l \geq 1\) (where the product is set equal to 1 when \(l = 1\)), and \(\pi_j = 0\) otherwise. Hence, for large \(j\), \(\pi_j = O(j^{-[3+\beta/x_0]})\) when \(j = lx_0\) for \(l \geq 1\), and \(\pi_j = 0\) otherwise.

**Proof.** First note as \(X_i \equiv x_0\) that \(m = D(0) = x_0\), and the process \(D(\cdot)\) moves in steps of \(x_0\). Clearly, then \(\pi_j = 0\) when \(j\) is not a multiple of \(x_0\). When \(j = lx_0\) for \(l \geq 1\), let \(A_j\) be the first time the process \(D(\cdot)\) equals \(j\),
\[
A_j = \inf \{y \geq 0 : D(y) = j\} < \infty \quad \text{a.s.}
\]
Let \(B_j\) be the time, after \(A_j\), that the process \(D(\cdot)\) spends at \(j\); note that conditioned on \(A_j\), \(B_j\) is an exponential(\(j + \beta\)) variable. Then, we write
\[
\pi_j = (2x_0 + \beta) \int_0^\infty e^{-y(2x_0+\beta)} p_j(y) dy
\]
\[ \begin{align*}
&= (2x_0 + \beta)E\left[\int_{A_j}^{A_j+B_j} e^{-y(2x_0+\beta)} dy\right] \\
&= E\left[e^{-A_j(2x_0+\beta)}\left[1 - e^{-B_j(2x_0+\beta)}\right]\right] \\
&= E[e^{-A_j(2x_0+\beta)}] \left[1 - \frac{j + \beta}{j + 2x_0 + 2\beta}\right] \\
&= \frac{2x_0 + \beta}{j + 2x_0 + 2\beta} E[e^{-A_j(2x_0+\beta)}].
\end{align*} \]

As \( X_i \equiv x_0 \), for \( j = l x_0 \) and \( l \geq 2 \), we have \( A_j \) is the sum of \( l - 1 \) independent exponential random variables with parameters \( x_0 + \beta, \ldots, (l - 1)x_0 + \beta \), and so

\[ E[e^{-A_j(2x_0+\beta)}] = \prod_{k=1}^{l-1} \frac{kx_0 + \beta}{(k+2)x_0 + 2\beta}. \]

When \( l = 1 \), then \( A_j = 0 \), giving \( \pi_{x_0} = (2x_0 + \beta)/(3x_0 + 2\beta). \)

\[ \square \]

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