#### Graph cycles, ergodicity and energy landscapes

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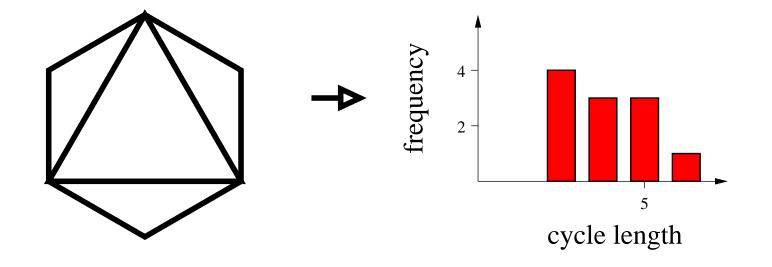
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### Problem setting

- Given: Simple graph G(V, E)
- Wanted: Cycle length distribution

How many cycles of length h does the graph contain?



# Outline

- Motivation: growth exponents, model validation
- Method: Markov chain Monte Carlo in cycle space
- Problem: find ergodic move set
- Energy landscapes

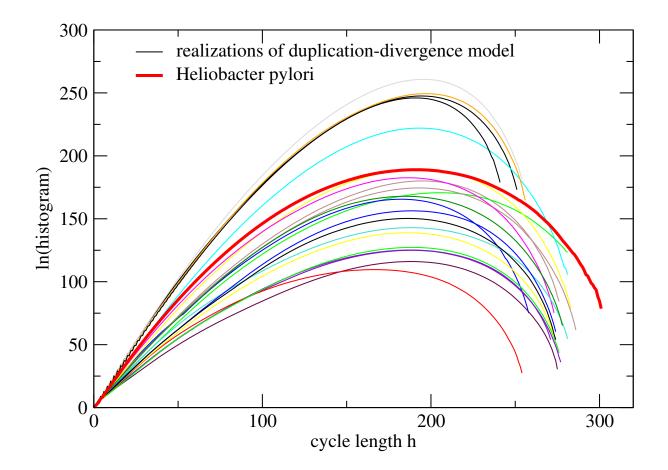
# Motivation (1): model verification

Verification of graph models

- Internet, WWW
- social and economic (trade) networks
- metabolic and gene regulatory networks
- protein-protein interaction (PPI) networks
- . . .

### Cycles in real network and model

PPI network of bacterium H. Pylori compared with instances from duplication-divergence model (Vázquez et al., 2003).



# Motivation (2): growth exponents

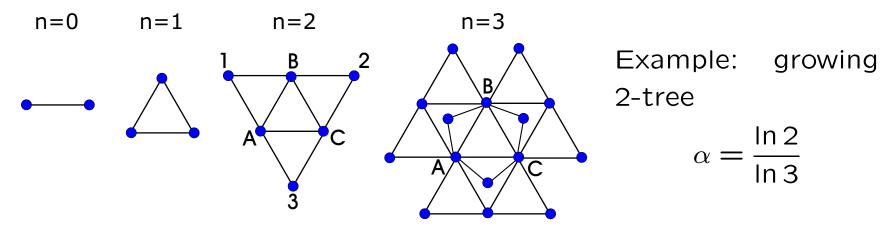
Consider graphs growing by iterative addition of nodes and edges. Average cycle length increases as

 $\langle h \rangle \sim N^{\alpha}$ 

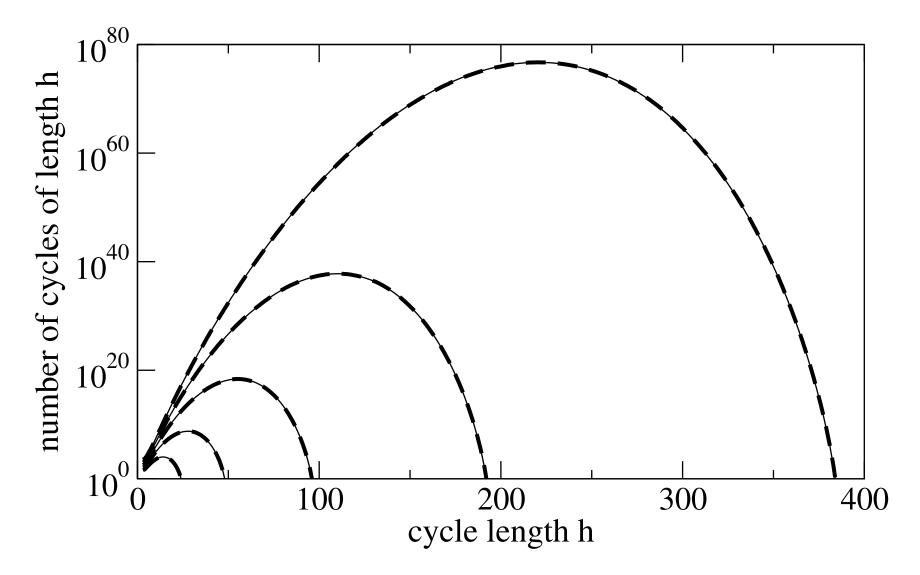
as a function of graph size N, with exponent

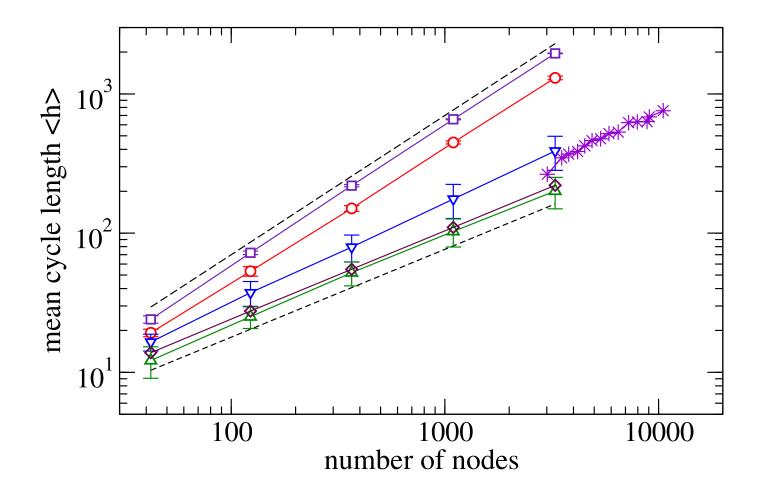
 $lpha \in [0, 1]$ 

characteristic of the growth rule.



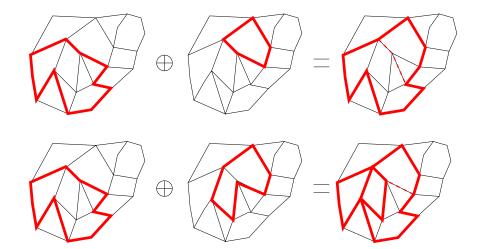
# Cycle lengths in growing 2-tree





### Markov chain Monte Carlo in cycle space

- microstate = cycle
- Markov step = addition of "detour" to current cycle.



• But: Sum of two cycles is not necessarily a cycle.

# The algorithm $(\beta = 0)$

- 1. Choose generating system M of cycle space
- 2. Set initial cycle  $C_0 := 0$  (empty cycle) and t = 0
- 3. (Propose) Draw random element  $P \in M$
- 4. (Accept) If C + P is a simple cycle or empty, set  $C_{t+1} := C_t + P$ (Reject) Otherwise, set  $C_{t+1} = C_t$
- 5. Increment t and resume at 3 (or stop if desired chain length reached)

#### Ergodicity and the generating system M

Ergodicity of the Markov process is ensured if each cycle is a sum of cycles in M such that each partial sum is also a cycle:

Generating system M of cycle space of G is *ergodic* if For all cycles C in G there are  $t \in \mathbb{N}$  and  $(C_1, C_2, \ldots, C_t) \in M^t$ such that for all  $i \in \{1, \ldots, t\}$ 

$$S_i := \sum_{j=1}^i C_j$$

is a cycle and

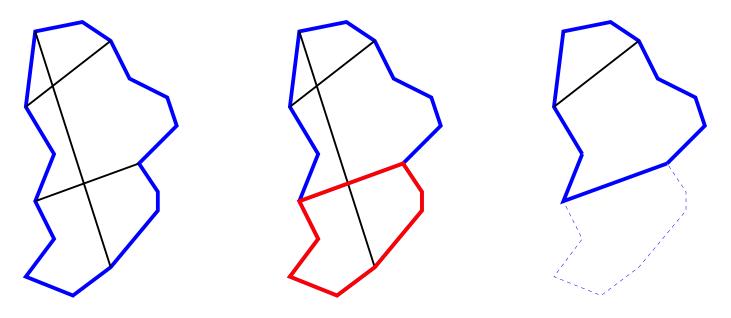
$$C = S_t$$
.

<u>Problem:</u> Find possibly small ergodic M.

# M = set of chordless cycles (1)

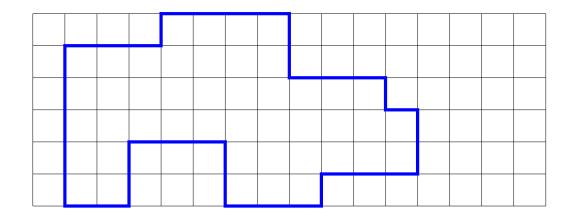
• A cycle C is chordless if there is  $W \subseteq V$  such that C is the subgraph induced by W.

• The set of all chordless cycles is an ergodic generating system of cycle space.



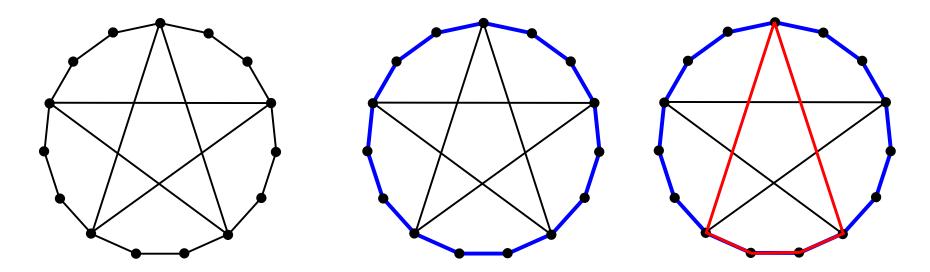
# M = set of chordless cycles (2)

- decomposition into shorter and shorter cycles
  ⇒ energy (=length) landscape without local minima
- But: set of chordless cycles can be too large to be generated beforehand
- example: square lattice



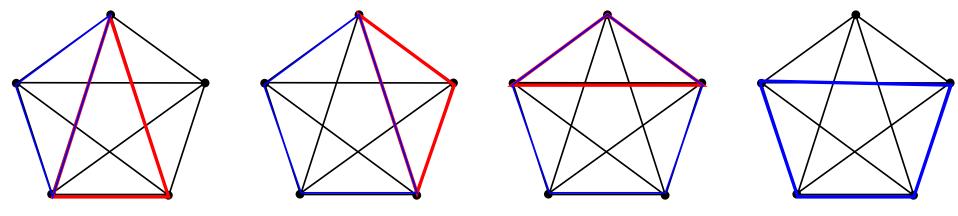
# Short (geodesic) cycles?

- A cycle *S* is short (geodesic) if it is not the sum of two shorter cycles.
- Set of short cycles ergodic? No, counterexample:



# Complete graphs

- Complete graph  $K_N$  on N nodes has  $O(N^3)$  chordless cycles (triangles).
- Choose a vertex x. The set M of all triangles containing x is an ergodic generating system of the cycles of  $K_N$ .
- Resulting energy landscape with local minima



# Summary

- Introduced Monte Carlo method for obtaining statistics of cycles in graphs.
- Remaining task: general ergodicity criterion for move sets.
- Move set involving all chordless cycles is ergodic and generates completely smooth energy landscape (no local minima).
- Smaller move sets known for some cases: complete graphs, planar graphs. Smoothness of energy landscape is lost.

. . .

## Robust cycle bases

Kainen (2000): A cycle basis  $\mathcal{B}$  is robust if for every [simple] cycle Z there is a linear ordering of the subset  $\mathcal{C}(G, \mathcal{B}, Z)$  such that, as each element in the resulting sequence is added to form the sum Z, it intersects the *sum* of those preceding it in a nontrivial path. In this case, the partial sums must be cycles. A cycle basis is called *cyclically robust* when the sum of the new cycle and those that went before remains a cycle.

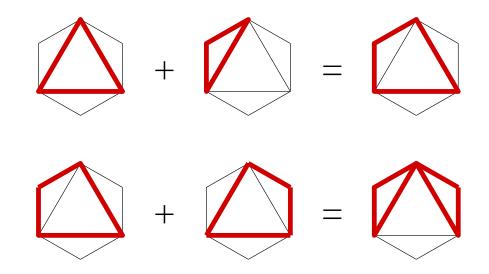
Relevance here: basis (cyclically) robust  $\Rightarrow$  ergodic Monte Carlo

### Robust cycle bases — known results

- planar graphs: planar basis, basis cycles are outlines of faces in a planar embedding
- complete graphs (Kainen): pick arbitrary vertex x, basis cycles are all triangles containing x
- slightly more general: graphs spanned by a star (argument analogous to complete graphs)
- No general criterion for existence of (cyclically) robust bases

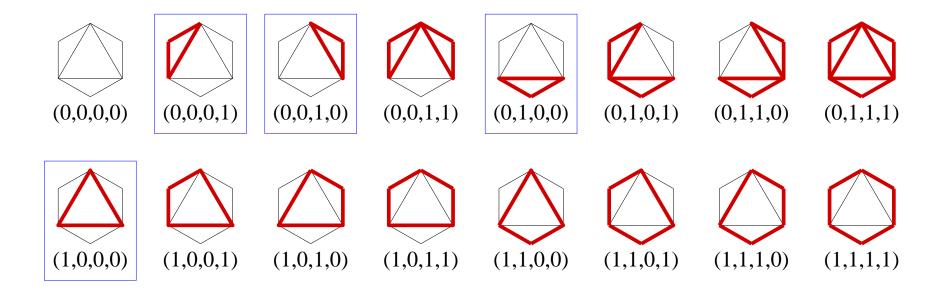
### Monte Carlo — summing cycles

• Sum of two cycles yields new cycle:



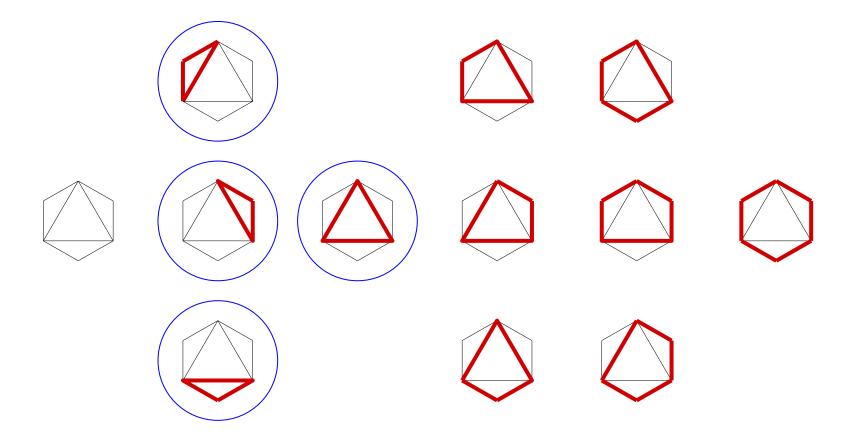
- (generalized) cycle: subgraph, all degrees even
- simple cycle: connected subgraph, all degrees = 2.

# Monte Carlo — cycle space

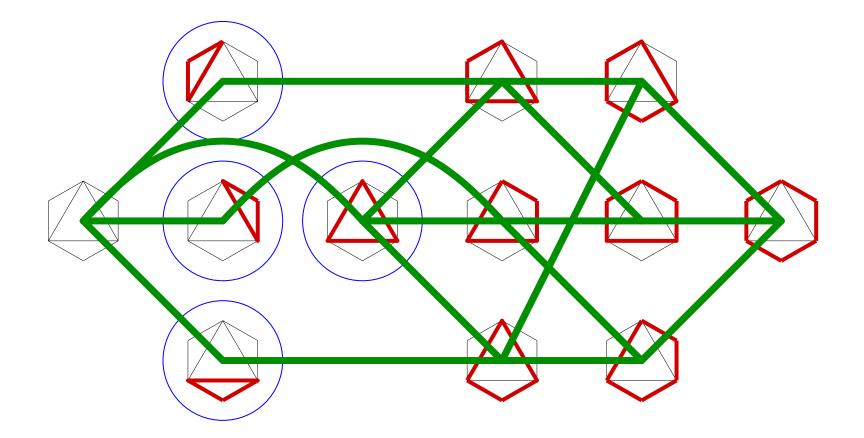


- cycle space: contains all (generalized) cycles
- finite-dimensional vector space, has cycle basis

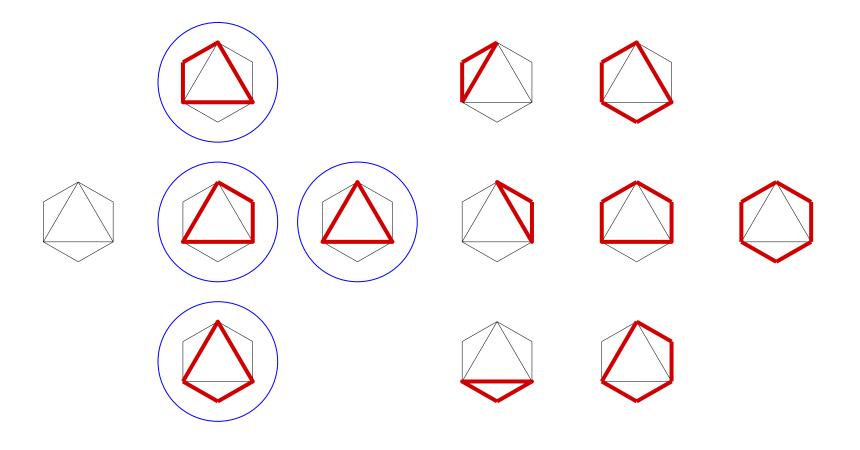
# Connected transition graph



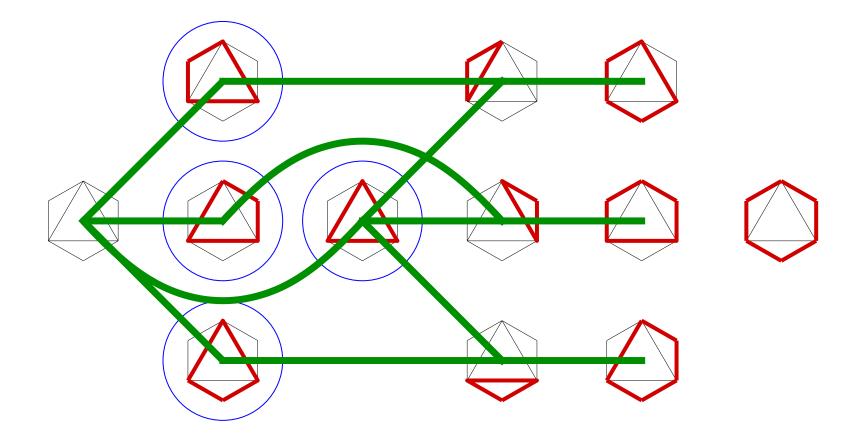
# Connected transition graph



# Disconnected transition graph



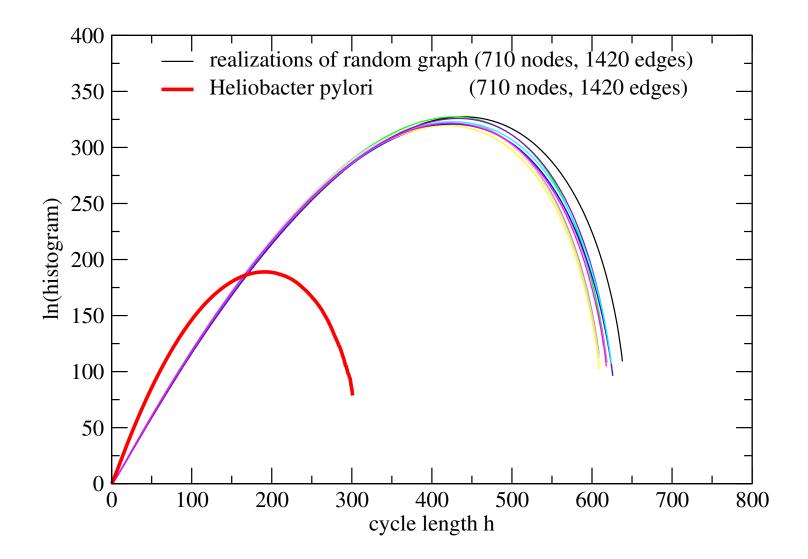
# Disconnected transition graph



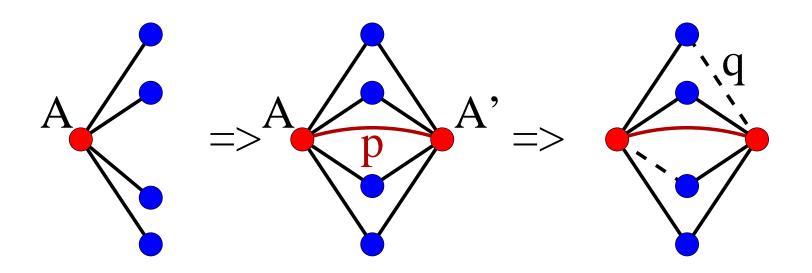
# Application: protein-protein interactions

- H. pylori network from DIP, version April 24, 2005
- 710 proteins
- 1420 interactions

# PPI vs. random graphs



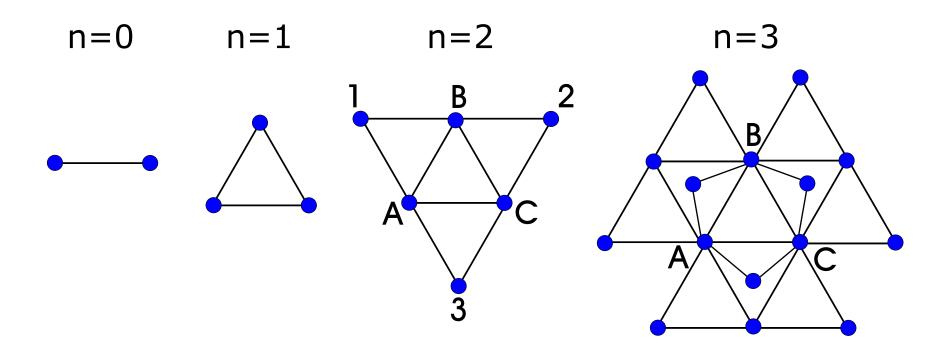
#### Duplication-divergence model



- 1. duplication: generate new node A' with same neighbors as randomly chosen node A. Add edge AA' with probability p.
- 2. divergence: For each pair of edges (AX, A'X), with probability q remove one of the edges (chosen with prob. 1/2); resume at 1.

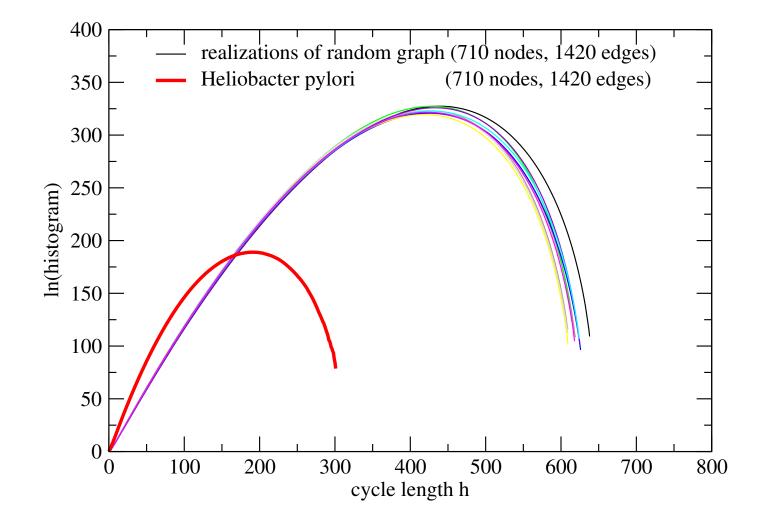
Vázquez et al. (2003)

# Application: growing graphs



$$c^{(n+1)}(h) = \sum_{l=3}^{h} {h \choose h-l} c^{(n)}(l)$$
 for  $l \ge 4$ , and  
 $c^{(n+1)}(3) = c^{(n)}(3) + 3^{n}$ 

#### Protein Interaction vs. random graphs



H. pylori network from DIP, version April 24, 2005, 710 proteins, 1420 interactions