

Dynamics of Complex Networks

II: The Percolation problem

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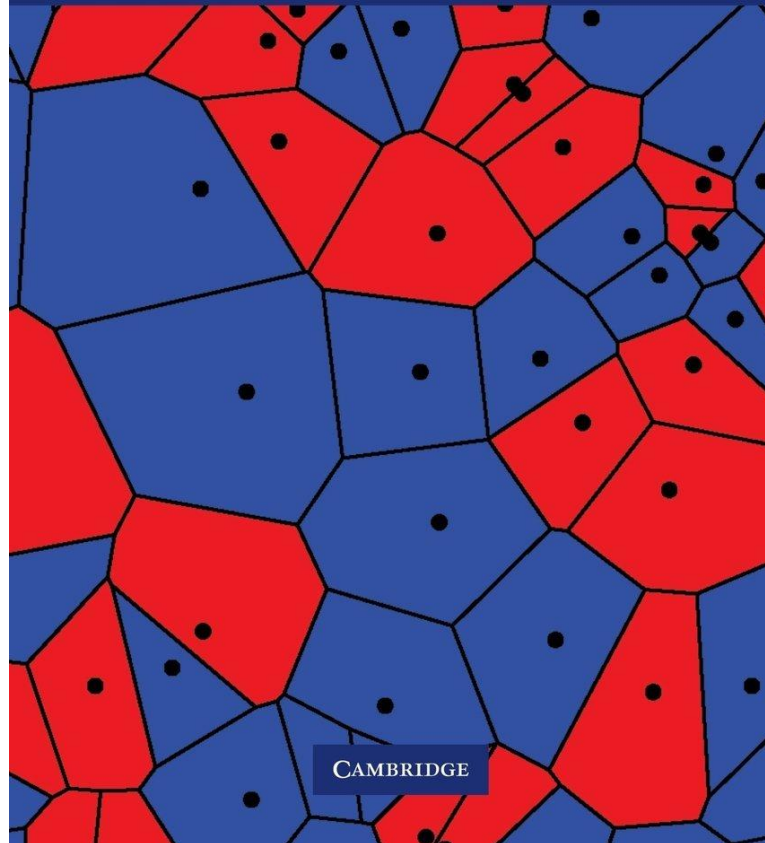
The percolation problem



PERCOLATION



Béla Bollobás and Oliver Riordan

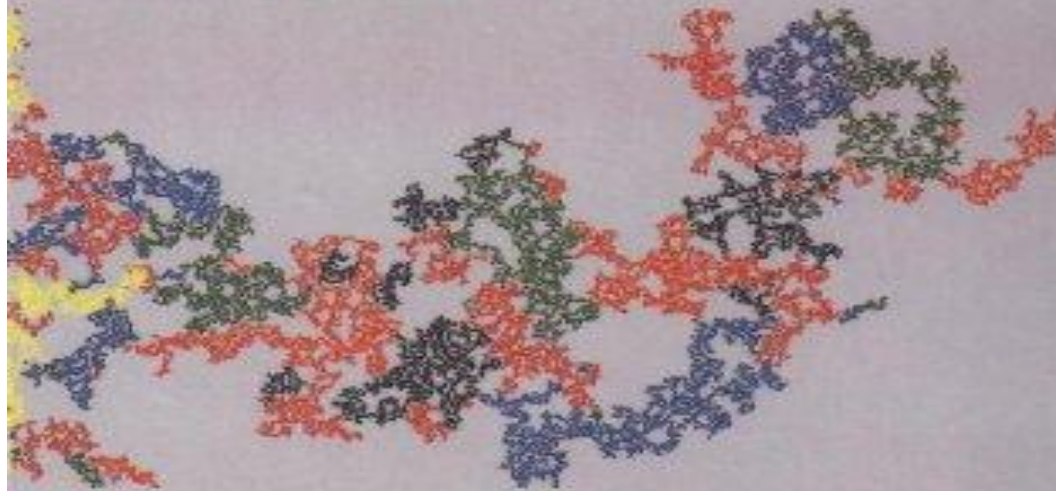


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Introduction to **PERCOLATION THEORY**

Revised Second Edition

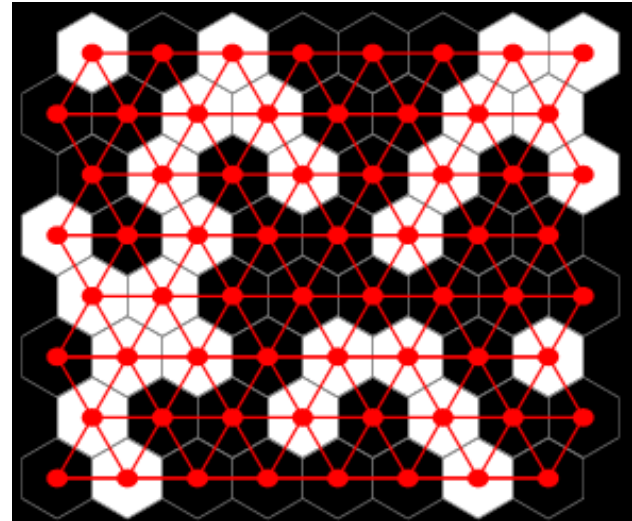
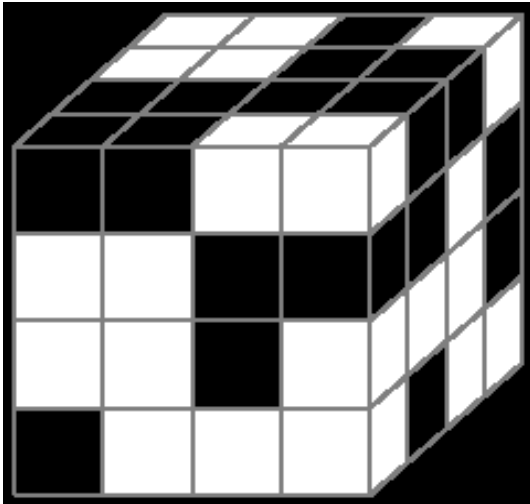
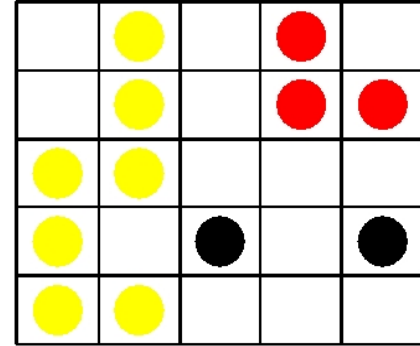
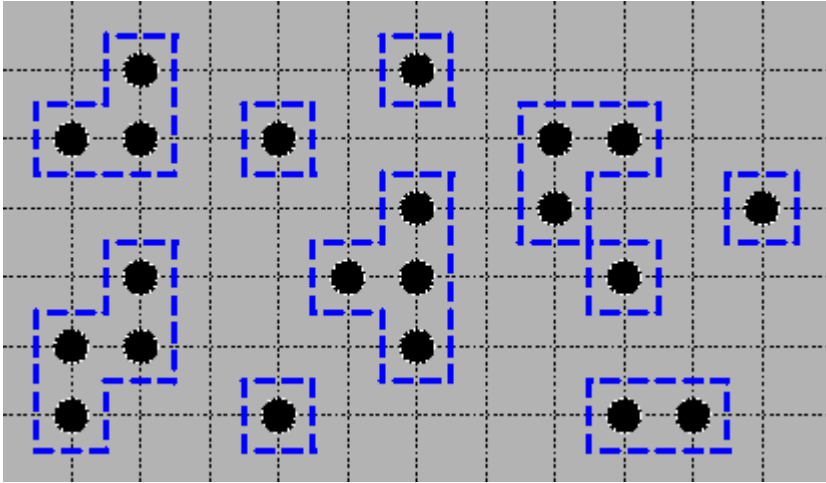


**DIETRICH STAUFFER AND
AMNON AHARONY**

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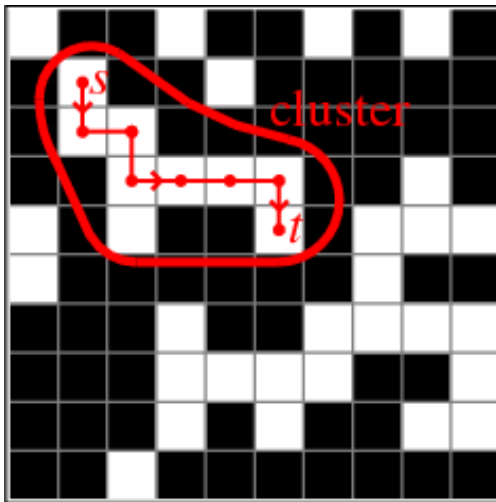
What is the problem?

- system made of 2 types of entities
- open/closed, true/false, conducting/insulating
- randomly mixed
- fixed ratio of open/closed, called “p”
- p in the range $0 < p < 1$
- adjacent entities of same type form clusters
- clusters depend on topology
- can be on lattice sites or on lattice bonds

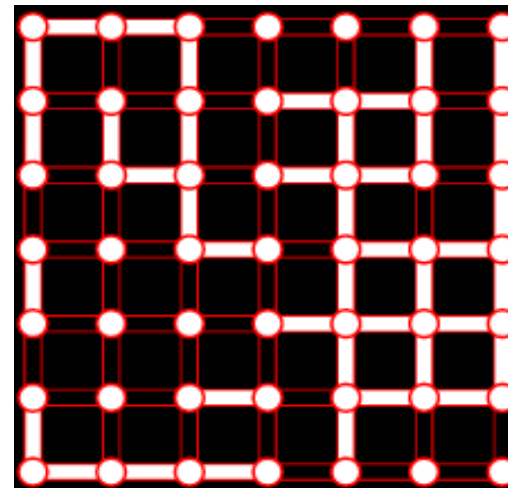


Site or bond percolation

site

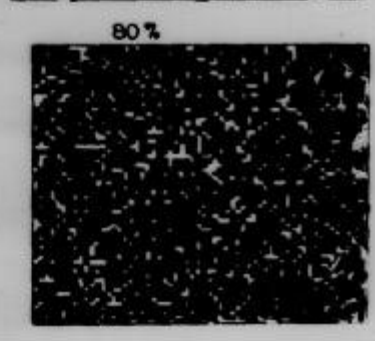
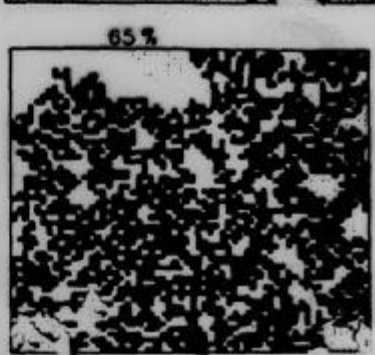
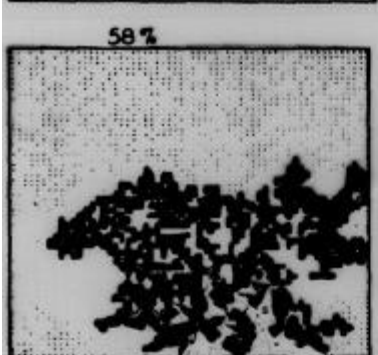
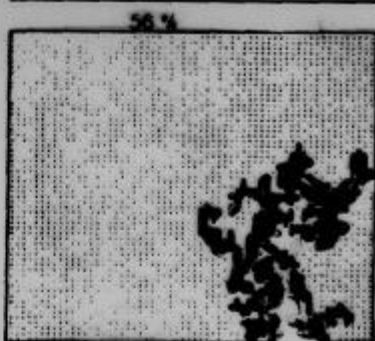
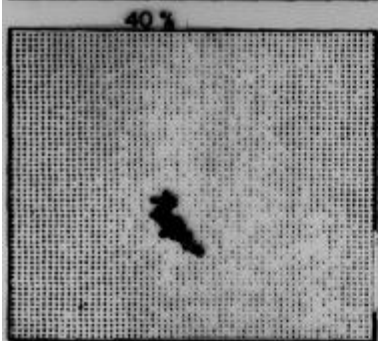
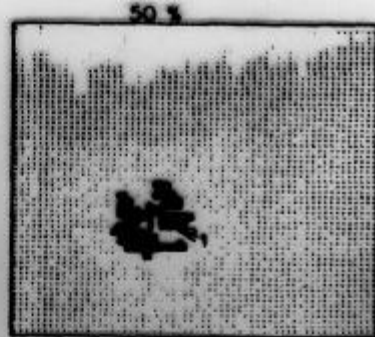
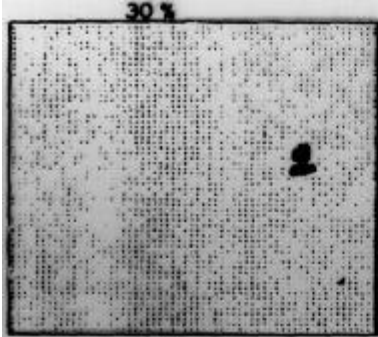


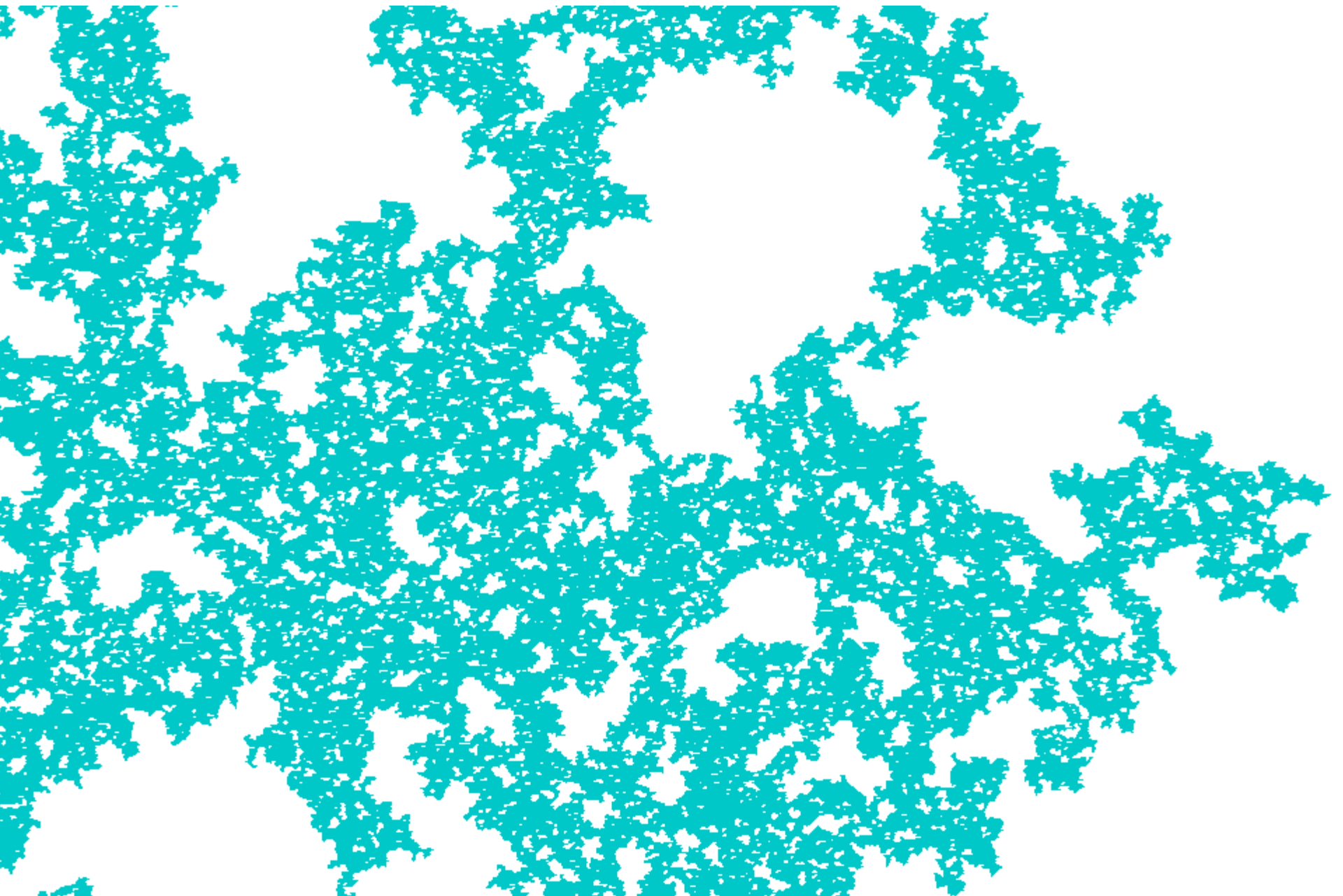
bond



Percolation phase transition

- focus on largest cluster only
- size increases abruptly at the critical point
- system goes through a phase transition from “insulating” to “conducting”
- 2nd order phase transition, $\Delta H=0$





Percolation simulation

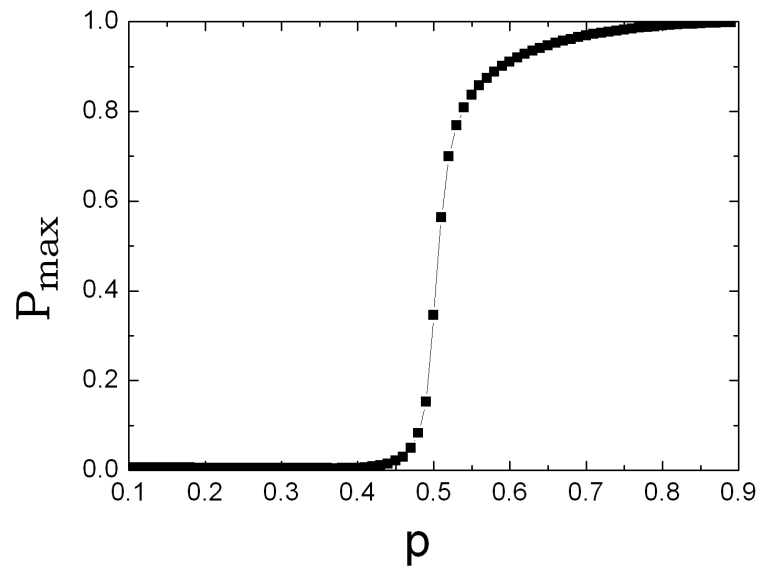
$$P_{\max} = \frac{m_{\max}}{pN^2}$$

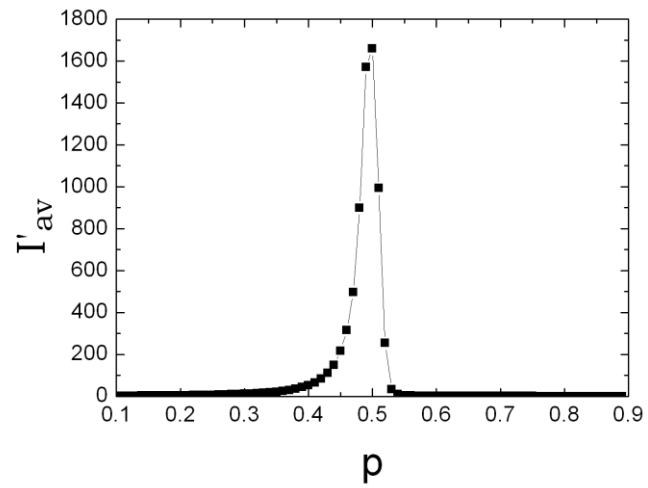
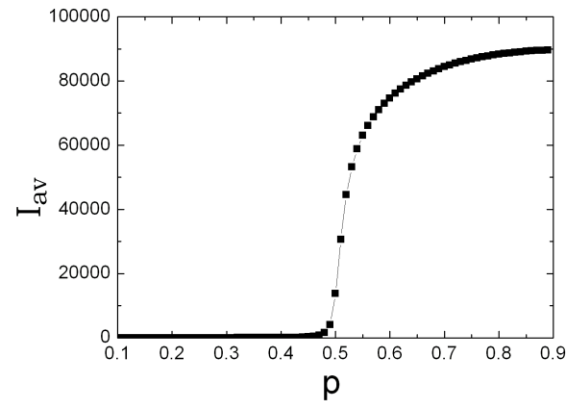
$$I_{\alpha v} = \sum_{m=1}^{m_{\max}} \frac{i_m m^2}{pN^2}$$

$$I'_{av} = I_{av} - \frac{i_{\max} * m_{\max}^2}{p * N^2}$$

$$I'_{av} = \sum_{m=1}^{m-m_{\max}} \left(\frac{i_m \cdot m^2}{p \cdot N^2} \right)$$

P(max)





How can we estimate p_c ?

- several techniques have been developed
- square lattice (site percolation) $p_c = 0.5927\dots$
- cannot be proven analytically
- square lattice (bond percolation) $p_c = 0.5000$
- simple cubic (site) $p_c = 0.3116\dots$
- simple cubic (bond) $p_c = 0.2488\dots$
- p_c strongly depends on the lattice type
- the more nearest neighbors, the lower the p_c

Cluster Multiple Labeling Technique (CMLT)

- sweep the lattice from one end to the other
- for every cluster that appears give a different index number
- everytime 2 clusters join, they become one cluster
- “brute force” method: go back and merge the index numbers of the 2 clusters into 1 index number only. Need to sweep entire lattice
- CMLT method: need only a single sweep for the same job
- Invented by Hoshen (1976)

What happens when 2 clusters coalesce

- we need to add the 2 sizes into 1
- we change the label of the index, but NOT the index itself

Before the joining:

$L(1)=1, L(2)=2, L(3)=3.....$

After joining:

$L(3)=2.....$

| | | | | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1 | 0 | 1 | 1 | 0 | 0 | 0 | 1 | 1 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 1 | 1 | 0 | 1 |
| 1 | 1 | 1 | 1 | 0 | 1 | 0 | 0 | 0 | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 0 | 1 | 1 |
| 1 | 0 | 1 | 0 | 1 | 1 | 0 | 0 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 0 | 1 | 0 |
| 0 | 1 | 1 | 1 | 1 | 0 | 0 | 1 | 1 | 1 | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 0 | 1 | 1 |
| 0 | 0 | 0 | 0 | 1 | 1 | 1 | 1 | 0 | 1 | 0 | 1 | 1 | 0 | 0 | 0 | 1 | 0 | 1 | 1 |
| 0 | 0 | 0 | 0 | 0 | 1 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 1 | 1 | 0 |
| 1 | 1 | 1 | 0 | 0 | 1 | 1 | 1 | 1 | 0 | 1 | 1 | 0 | 1 | 1 | 1 | 0 | 0 | 1 | 0 |
| 1 | 1 | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 1 |
| 1 | 1 | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 1 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 1 |
| 1 | 0 | 1 | 0 | 0 | 1 | 0 | 1 | 1 | 1 | 0 | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 1 | 1 |
| 1 | 1 | 0 | 1 | 1 | 0 | 1 | 1 | 1 | 1 | 0 | 1 | 0 | 0 | 1 | 1 | 1 | 0 | 0 | 0 |
| 0 | 1 | 1 | 1 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 1 | 0 | 0 | 0 | 1 |
| 1 | 1 | 1 | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 1 | 0 | 1 |
| 1 | 1 | 1 | 1 | 1 | 0 | 0 | 1 | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 0 | 1 | 0 | 0 | 1 |
| 0 | 1 | 0 | 1 | 1 | 0 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 0 | 0 | 1 | 0 | 1 |
| 0 | 1 | 0 | 1 | 1 | 1 | 1 | 0 | 1 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 1 | 1 |
| 1 | 0 | 1 | 1 | 0 | 0 | 0 | 1 | 1 | 1 | 1 | 0 | 0 | 0 | 1 | 1 | 0 | 1 | 1 | 1 |
| 1 | 1 | 1 | 0 | 0 | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 0 | 1 | 0 | 0 | 1 | 1 | 0 | 1 |
| 0 | 1 | 1 | 1 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 0 | 0 | 1 | 0 | 1 | 1 | 0 | 1 | 0 |
| 0 | 0 | 1 | 0 | 1 | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 1 | 1 | 1 | 0 | 0 | 1 | 1 | 1 |

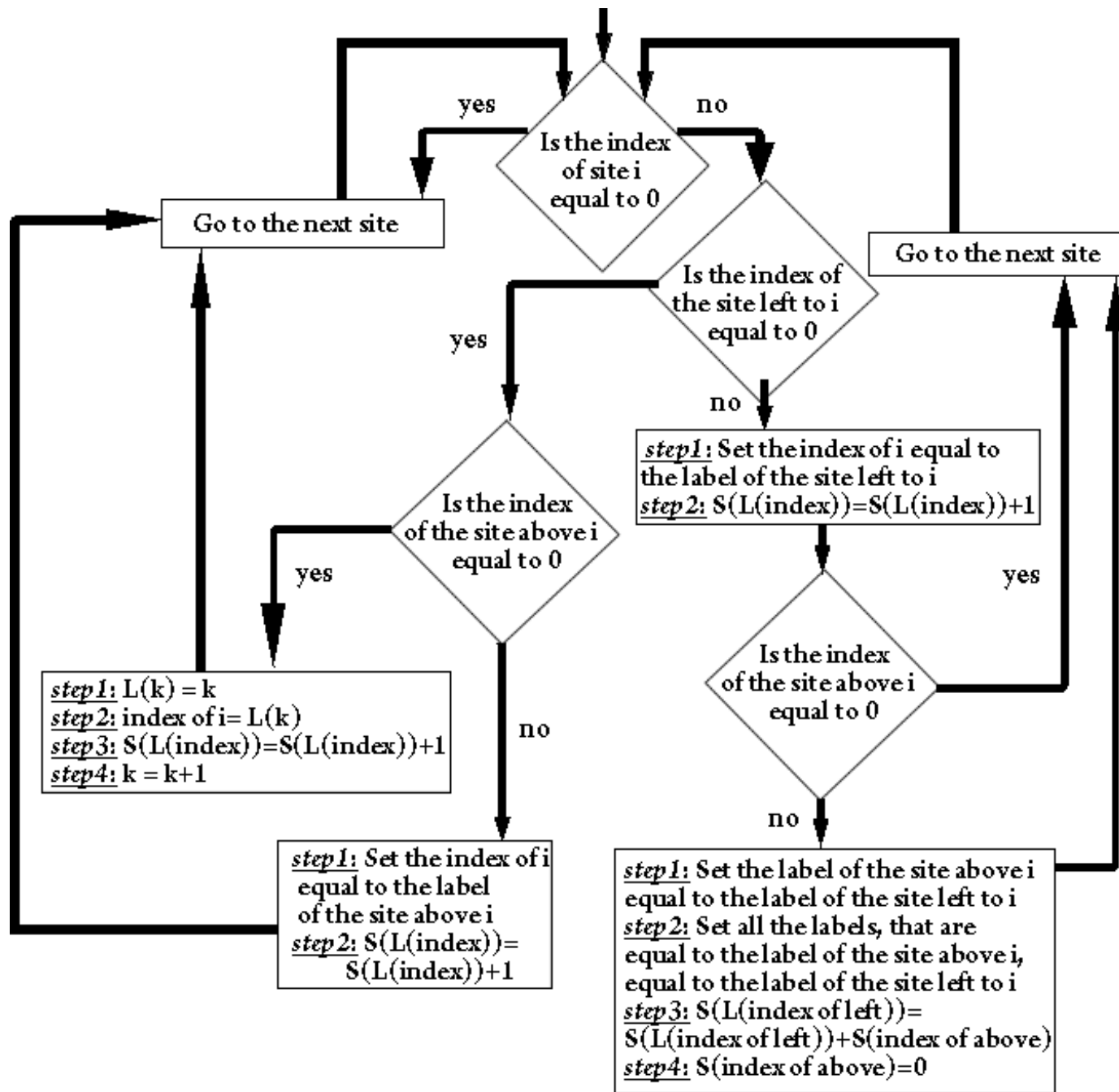
Part (a)

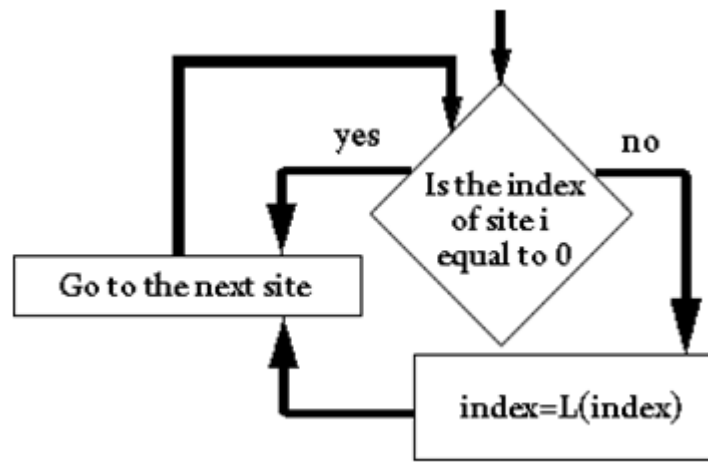
| | | | | | | | | | | | | | | | | | | | |
|---|---|---|---|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|
| 1 | 0 | 6 | 5 | 0 | 0 | 0 | 18 | 18 | 0 | 26 | 0 | 33 | 0 | 0 | 0 | 43 | 31 | 0 | 52 |
| 1 | 1 | 1 | 5 | 0 | 13 | 0 | 0 | 0 | 24 | 0 | 30 | 11 | 31 | 31 | 31 | 31 | 0 | 49 | 31 |
| 1 | 0 | 1 | 0 | 10 | 5 | 0 | 0 | 0 | 24 | 11 | 11 | 11 | 31 | 31 | 31 | 31 | 0 | 49 | 0 |
| 0 | 5 | 5 | 5 | 5 | 0 | 0 | 19 | 11 | 11 | 11 | 0 | 11 | 31 | 31 | 31 | 31 | 0 | 49 | 31 |
| 0 | 0 | 0 | 0 | 5 | 5 | 11 | 11 | 0 | 11 | 0 | 31 | 31 | 0 | 0 | 0 | 31 | 0 | 49 | 31 |
| 0 | 0 | 0 | 0 | 0 | 5 | 11 | 11 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31 | 31 | 31 | 0 |
| 2 | 2 | 3 | 0 | 0 | 5 | 11 | 11 | 11 | 0 | 27 | 27 | 0 | 37 | 37 | 37 | 0 | 0 | 31 | 0 |
| 2 | 2 | 3 | 0 | 11 | 11 | 11 | 11 | 11 | 0 | 27 | 0 | 34 | 0 | 0 | 0 | 0 | 0 | 31 | 31 |
| 2 | 2 | 0 | 0 | 11 | 11 | 0 | 0 | 0 | 0 | 27 | 27 | 0 | 38 | 0 | 0 | 0 | 0 | 0 | 31 |
| 2 | 0 | 7 | 0 | 0 | 11 | 0 | 20 | 14 | 14 | 0 | 0 | 0 | 38 | 38 | 0 | 0 | 0 | 50 | 50 |
| 2 | 2 | 0 | 9 | 4 | 0 | 15 | 14 | 14 | 14 | 0 | 32 | 0 | 0 | 38 | 38 | 38 | 0 | 0 | 0 |
| 0 | 2 | 3 | 3 | 4 | 0 | 15 | 0 | 14 | 0 | 28 | 0 | 35 | 0 | 38 | 38 | 0 | 0 | 0 | 53 |
| 3 | 3 | 3 | 0 | 0 | 14 | 14 | 0 | 0 | 0 | 0 | 0 | 35 | 0 | 0 | 38 | 0 | 46 | 0 | 53 |
| 3 | 3 | 3 | 3 | 4 | 0 | 0 | 21 | 4 | 0 | 29 | 22 | 22 | 22 | 22 | 0 | 44 | 0 | 0 | 53 |
| 0 | 3 | 0 | 3 | 4 | 0 | 16 | 4 | 4 | 22 | 22 | 22 | 22 | 22 | 22 | 0 | 0 | 47 | 0 | 53 |
| 0 | 3 | 0 | 3 | 4 | 4 | 4 | 0 | 4 | 22 | 0 | 22 | 0 | 22 | 0 | 41 | 0 | 47 | 42 | 42 |
| 4 | 0 | 8 | 4 | 0 | 0 | 0 | 22 | 22 | 22 | 22 | 0 | 0 | 0 | 40 | 40 | 0 | 47 | 42 | 42 |
| 4 | 4 | 4 | 0 | 0 | 0 | 17 | 0 | 22 | 0 | 22 | 0 | 0 | 39 | 0 | 0 | 45 | 42 | 0 | 42 |
| 0 | 4 | 4 | 4 | 0 | 0 | 17 | 0 | 0 | 25 | 0 | 0 | 0 | 39 | 0 | 42 | 42 | 0 | 51 | 0 |
| 0 | 0 | 4 | 0 | 12 | 0 | 0 | 23 | 23 | 0 | 0 | 0 | 36 | 36 | 36 | 0 | 0 | 48 | 48 | 48 |

Part (b)

| | | | | | | | | | | | | | | | | | | | |
|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|
| 50 | 0 | 50 | 50 | 0 | 0 | 0 | 18 | 18 | 0 | 26 | 0 | 50 | 0 | 0 | 0 | 50 | 50 | 0 | 50 |
| 50 | 50 | 50 | 50 | 0 | 50 | 0 | 0 | 0 | 50 | 0 | 50 | 50 | 50 | 50 | 50 | 50 | 0 | 50 | 50 |
| 50 | 0 | 50 | 0 | 50 | 50 | 0 | 0 | 0 | 50 | 50 | 50 | 50 | 50 | 50 | 50 | 50 | 0 | 50 | 0 |
| 0 | 50 | 50 | 50 | 50 | 0 | 0 | 50 | 50 | 50 | 50 | 0 | 50 | 50 | 50 | 50 | 50 | 0 | 50 | 50 |
| 0 | 0 | 0 | 0 | 50 | 50 | 50 | 50 | 0 | 50 | 0 | 50 | 50 | 0 | 0 | 0 | 50 | 0 | 50 | 50 |
| 0 | 0 | 0 | 0 | 0 | 50 | 50 | 50 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 50 | 50 | 50 | 0 |
| 22 | 22 | 22 | 0 | 0 | 50 | 50 | 50 | 50 | 0 | 27 | 27 | 0 | 37 | 37 | 37 | 0 | 0 | 50 | 0 |
| 22 | 22 | 22 | 0 | 50 | 50 | 50 | 50 | 50 | 0 | 27 | 0 | 34 | 0 | 0 | 0 | 0 | 0 | 50 | 50 |
| 22 | 22 | 0 | 0 | 50 | 50 | 0 | 0 | 0 | 0 | 27 | 27 | 0 | 38 | 0 | 0 | 0 | 0 | 0 | 50 |
| 22 | 0 | 7 | 0 | 0 | 50 | 0 | 14 | 14 | 14 | 0 | 0 | 0 | 38 | 38 | 0 | 0 | 0 | 50 | 50 |
| 22 | 22 | 0 | 22 | 22 | 0 | 14 | 14 | 14 | 14 | 0 | 32 | 0 | 0 | 38 | 38 | 38 | 0 | 0 | 0 |
| 0 | 22 | 22 | 22 | 22 | 0 | 14 | 0 | 14 | 0 | 28 | 0 | 22 | 0 | 38 | 38 | 0 | 0 | 0 | 42 |
| 22 | 22 | 22 | 0 | 0 | 14 | 14 | 0 | 0 | 0 | 0 | 0 | 22 | 0 | 0 | 38 | 0 | 46 | 0 | 42 |
| 22 | 22 | 22 | 22 | 22 | 0 | 0 | 22 | 22 | 0 | 22 | 22 | 22 | 22 | 22 | 0 | 44 | 0 | 0 | 42 |
| 0 | 22 | 0 | 22 | 22 | 0 | 22 | 22 | 22 | 22 | 22 | 22 | 22 | 22 | 22 | 0 | 0 | 42 | 0 | 42 |
| 0 | 22 | 0 | 22 | 22 | 22 | 22 | 0 | 22 | 22 | 0 | 22 | 0 | 22 | 0 | 40 | 0 | 42 | 42 | 42 |
| 22 | 0 | 22 | 22 | 0 | 0 | 0 | 22 | 22 | 22 | 22 | 0 | 0 | 0 | 40 | 40 | 0 | 42 | 42 | 42 |
| 22 | 22 | 22 | 0 | 0 | 0 | 17 | 0 | 22 | 0 | 22 | 0 | 0 | 36 | 0 | 0 | 42 | 42 | 0 | 42 |
| 0 | 22 | 22 | 22 | 0 | 0 | 17 | 0 | 0 | 25 | 0 | 0 | 0 | 36 | 0 | 42 | 42 | 0 | 48 | 0 |
| 0 | 0 | 22 | 0 | 12 | 0 | 0 | 23 | 23 | 0 | 0 | 0 | 36 | 36 | 36 | 0 | 0 | 48 | 48 | 48 |

Part (c)





Achlioptas process

- developed in 2010
- new method of preparing the system
- use probe sites and fill lattice in such a way as to delay the criticality

Achlioptas process - product rule

