Average path length in random networks

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Analytic solution for the average path length in a large class of uncorrelated random networks with hidden variables is found. We apply the approach to classical random graphs of Erdös and Rényi (ER), evolving networks introduced by Barabási and Albert as well as random networks with asymptotic scale-free connectivity distributions characterized by an arbitrary scaling exponent $\alpha > 2$. Our result for $2 < \alpha < 3$ shows that structural properties of asymptotic scale-free networks including numerous examples of real-world systems are even more intriguing than ultra-small world behavior noticed in *pure* scale-free structures and for large system sizes $N \rightarrow \infty$ there is a saturation effect for the average path length.

During the last few years random, evolving networks have become a very popular research domain among physicists [1–4]. A lot of efforts were put into the investigation of such systems, in order to recognize their structure and to analyze emerging complex properties. It was observed that despite network diversity, most of real web-like systems share three prominent structural features: small average path length (APL), high clustering and *scale-free* (SF) degree distribution [1–5]. Several network topology generators have been proposed to embody the fundamental characteristics [6–12].

To find out how the small-world property (i.e., small APL) arises, the idea of shortcuts has been proposed by Watts and Strogatz [13]. To understand where the ubiquity of scale-free distributions in real networks comes from the concept of evolving networks basing on preferential attachment has been introduced by Barabási and Albert [6]. Recently Calderelli and coworkers [12] have presented another mechanism that accounts for origins of power-law connectivity distributions. It is interesting that the mechanism is neither related to dynamical properties nor to preferential attachment. Caldarelli *et al.* have studied a simple static network model in which each vertex i has assigned a tag h_i (fitness, hidden variable) randomly drawn from a fixed probability distribution $\rho(h)$. In their fitness model, edges are assigned to pairs of vertices with a given connection probability $\widetilde{p}_{ij}$, depending on the values of the tags h_i and h_j assigned at the edge end points. Similar models have been also analyzed in several other studies [14–16].

A generalization of the above-mentioned network models has been recently proposed by Boguñá and Pastor-Satorras [17]. In the cited paper, the authors have argued that such diverse networks like classical random graphs of Erdös and Rényi (ER), fitness model proposed by Caldarelli *et al.* and even scale-free evolving networks introduced by Barabási and Albert (BA) may be described by a common formalism. Boguñá and Pastor-Satorras have derived analytical expressions for connectivity distributions $P(k)$ and relations describing degree correlations in such networks as functions of distributions of hidden variables $\rho(h)$ and the probability of an edge establishment $\widetilde{p}_{ij}$. In this paper we present an ana-

lytical description of main topological properties of the foregoing networks. We derive a general theoretical formalism describing metric features (i.e., APL, intervertex distance distribution) of random networks with hidden variables, assuming that the connection probability scales as $\widetilde{p}_{ij} \sim h_i h_j$ [18]. The last assumption concerning the factorized form of $\widetilde{p}_{ij}$ translates into the absence of two-point correlations and applies to a broad class of networks.

The issue of the small-world property is of great importance for network studies. The property directly affects such crucial fields like information processing in different communication systems (including the Internet) [19–22], disease or rumor transmission in social networks [23–25] as well as network designing and optimization [26–29]. Not long ago, there was a strong belief that all the processes become more efficient when the mean distance between network sites is smaller. Recently however, it was shown that the small-world property may have an unfavorable influence on such phenomena like synchronizability [30].

Despite the universality and usefulness of the small-world concept, except a few cases [31–34], satisfactory calculations of the average path length (APL) almost do not exist. Even in the case of *aged* Erdös-Rényi graphs only a scaling relation (not an exact formula) describing APL is known as $l_{ER} \sim \ln N / \ln \langle k \rangle$ [3]. In this paper we derive an exact formula for the average distance l_{ij} between any two nodes i and j characterized by given values of hidden variables h_i and h_j. Averaging the quantity l_{ij} over all pairs of vertices we obtain the average path length characterizing the whole network. It is important to stress that our formulas for APL do not posess any free parameters, and therefore may be directly compared with the results of computer simulations. In this paper we have tested our analytic results against numerical calculations performed for Erdös-Rényi classical random graphs, a BA model, and scale-free networks $P(k) \sim k^{-\alpha}$ with arbitrary scaling exponent α. In all the cases we obtain a very good agreement between our theoretical predictions and the results of numerical investigation.

Let us start with the following lemma.

Lemma 1: If $A_1, A_2, \ldots, A_n$ are mutually independent events and their probabilities fulfill relations $\forall_i P(A_i) \leqslant \varepsilon$

then

$$P\left(\bigcup_{i=1}^{n} A_i\right) = 1 - \exp\left(-\sum_{i=1}^{n} P(A_i)\right) - Q, \quad (1)$$

where $0 \le Q < \sum_{j=0}^{n+1} (n\varepsilon)^j / j! - (1+\varepsilon)^n$.

Proof: Using the method of inclusion and exclusion [35] we get

$$P\left(\bigcup_{i=1}^{n} A_i\right) = \sum_{j=1}^{n} (-1)^{j+1} S(j), \quad (2)$$

with

$$S(j) = \sum_{1 \le i_1 < i_2 < \cdots < i_j \le n}^{n} P(A_{i_1}) P(A_{i_2}) \cdots P(A_{i_j})$$

$$= \frac{1}{j!} \left(\sum_{i=1}^{n} P(A_i)\right)^j - Q_j, \quad (3)$$

where $0 \le Q_j \le (n^j/j! - \binom{n}{j})\varepsilon^j$. The term in brackets represents the total number of redundant components occurring in the last line of (3). Neglecting Q_j it is easy to see that $(1 - P(\cup A_i))$ corresponds to the first $(n+1)$ terms in the MacLaurin expansion of $\exp(-\Sigma P(A_i))$. The effect of higher-order terms in this expansion is smaller than $R < (n\varepsilon)^{n+1}/(n+1)!$. It follows that the total error of (1) may be estimated as $Q < \sum_{j=1}^{n} Q_j + R$. This completes the proof.

Let us notice that the terms Q_j in (3) disappear when one approximates multiple sums $\sum_{1 \le i_1 < i_2 < \cdots < i_j \le n}^{n}$ by corresponding multiple integrals. For $\varepsilon = A/n \ll 1$ the error of the above assessment is less then $A^2 \exp(A)/n$ and may be dropped in the limit $n \to \infty$.

At the moment we briefly repeat (after Ref. [17]) the main properties of random networks with hidden variables and connection probability $\widetilde{p}_{ij}$ given by

$$\widetilde{p}_{ij} = \frac{h_i h_j}{\beta}, \quad (4)$$

where β is a certain constant. In the case of random networks, where two-point correlations at the level of hidden variables are absent we have

$$\beta = \langle h \rangle N, \quad (5)$$

whereas in correlated BA networks the prefactor gains another form. Boguñá and Pastor-Satorras have shown that degree distribution $P(k)$ in such uncorrelated networks is given by

$$P(k) = \sum_{h} \frac{e^{-h} h^k}{k!} \rho(h), \quad (6)$$

where $\rho(h)$ describes a distribution of hidden variables. The above relation between both distributions $P(k)$ and $\rho(h)$ implies a relation between their moments,

$$\langle h^n \rangle = \langle k(k-1) \ldots (h-n+1) \rangle, \quad (7)$$

and, respectively,

$$\langle h \rangle = \langle k \rangle, \quad \langle h^2 \rangle = \langle k(k-1) \rangle. \quad (8)$$

With respect to our following calculations the relation (6) requires a few comments. First, let us note that for $k \to \infty$ the Poisson-like propagator that accompanies the distribution $\rho(h)$ in the formula for $P(k)$ is a sharply peaked function analogous to delta $\delta_{h,k}$. For this reason, in the limit of large nodes degrees we obtain a correspondence between the studied uncorrelated networks with hidden variables and random graphs with a given degree sequence (the so-called configuration model) [36],

$$P(k) \sim \rho(k). \quad (9)$$

Another very important conclusion that comes from considerations performed in Ref. [17] and seems to affect our later derivations is that we cannot generate uncorrelated random networks with a power-law degree distribution $P(k) \sim k^{-\alpha}$ and the scaling exponent $2 \le \alpha < 3$ by means of the factorized probability (4) (see also [37,38]). The axiomatic definition of probability requires $\widetilde{p}_{ij} \le 1$, giving the condition for the maximum value of the the hidden variable $h_{max} \sim \sqrt{N}$. When we think about hidden variables as about desired degrees (as sketched in the previous paragraph) the condition for $k_{max} \simeq h_{max}$ is in contradiction to the cut-off of the power-law degree distribution $k_{cut} \sim N^{1/(\alpha-1)}$ [39] that allows for nodes with degrees higher than k_{max}. For this reason, our formalism describing metric properties of random uncorrelated networks should not work well for SF networks with $2 \le \alpha < 3$. In contrast to the above discussion, we noticed that our analytical predictions are consistent with numerical calculations performed for scale-free networks with arbitrary scaling exponent $\alpha > 2$. We suspect that the unexpected conformity for networks with $2 \le \alpha < 3$ may be related to the extreme small fraction of *bad pairs* of nodes with large degrees that do not fulfill the condition $\widetilde{p}_{ij} \le 1$ (see Appendix A).

Now, we come back to the main subject of the paper; it means the issue of the average path length in random networks. Let us consider a walk of length x crossing index-linked vertices $\{i, v_1, v_2 \ldots v_{(x-1)}, j\}$. Because of the lack of correlations the probability of such a walk is described by the product $\widetilde{p}_{iv_1} \widetilde{p}_{v_1 v_2} \widetilde{p}_{v_2 v_3} \ldots \widetilde{p}_{v_{(x-1)} j}$, where $\widetilde{p}_{ij}$ gives a connection probability between vertices i and j (4). At this stage it is important to stress that the graph theory distinguishes *a walk* from *a path* [40]. A walk is just a sequence of vertices. The only condition for such a sequence is that two successive nodes must be the nearest neighbors. A walk is termed a path if all of its vertices are distinct. In fact, we are interested in the shortest paths. In order to do it, let us consider the situation when there exists at least one walk of the length x between the vertices i and j. If the walk(s) is (are) the shortest path(s) i and j are exactly x-th neighbors, otherwise they are closer neighbors. In terms of the statistical ensemble of random graphs [41] the probability $p_{ij}(x)$ of at least one walk of the length x between i and j expresses also the probability that these nodes are neighbors of order not higher than x. Thus, the probability that i and j are exactly x-th neighbors is given by the difference

$$p_{ij}^*(x) = p_{ij}(x) - p_{ij}(x-1). \tag{10}$$

In order to write the formula for $p_{ij}(x)$ we take advantage of the lemma (1),

$$p_{ij}(x) = 1 - \exp\left[-\sum_{v_1=1}^{N} \cdots \sum_{v_{(x-1)}=1}^{N} \widetilde{p}_{iv_1} \cdots \widetilde{p}_{v_{(x-1)}j}\right], \tag{11}$$

where N is the total number of vertices in a network. A sequence of $(x+1)$ vertices $\{i, v_1, v_2, \ldots, v_{(x-1)}, j\}$ beginning with i and ending with j corresponds to a single event A_i and the number of such events is given by $n = N^{x-1}$. Putting (4) into (11) and replacing the sum over node indexes by the sum over the hidden variable distribution $\rho(h)$, one gets

$$p_{ij}(x) = 1 - \exp\left[-\frac{h_i h_j}{\langle h^2 \rangle N}\left(\frac{\langle h^2 \rangle N}{\beta}\right)^x\right]. \tag{12}$$

Due to (10) the probability that both vertices are exactly the x-th neighbors may be written as

$$p_{ij}^*(x) = F(x-1) - F(x), \tag{13}$$

where

$$F(x) = \exp\left[-\frac{h_i h_j}{\langle h^2 \rangle N}\left(\frac{\langle h^2 \rangle N}{\beta}\right)^x\right]. \tag{14}$$

The above calculations require a few comments. First of all, note that the assumption underlying (1) is the mutual independence of all contributing events A_i. In fact, since the same edge may participate in several x-walks there exist correlations between these events. Nevertheless, it is easy to see that the fraction of correlated walks is negligible for short walks $(x \ll N)$ that play the major role in random graphs showing small-world behavior. It is also important to stress that our formalism does not neglect loops.

Let us point out that having relations (13) and (14), describing the probability that the shortest distance between two arbitrary nodes i and j equals x, one can find almost all metric properties of studied networks [42]. For example, averaging (13) over all pairs of vertices one obtains the intervertex distance distribution $p(x) = \langle\langle p_{ij}^*(x)\rangle_i\rangle_j$. It is also possible to calculate z_x—the mean number of vertices a certain distance x away from a randomly chosen vertex i. The quantity can be written as $z_x = \int p_{ij}^*(x)\rho(h_j)N dh_j$. Note that taking only the first two terms of power series expansion of both exponential functions in (13) and making use of (4) and (8) one gets the relationship $z_x = z_1(z_2/z_1)^{x-1} = \langle k \rangle (\langle k^2 \rangle/\langle k \rangle - 1)^{x-1}$ that was obtained by Newman et al. [36] when assuming a tree-like structure of random graphs with arbitrary degree distribution.

Taking advantage of (13) one can calculate the expectation value for the average distance between i and j,

$$l_{ij}(h_i, h_j) = \sum_{x=1}^{\infty} x p_{ij}^*(x) = \sum_{x=0}^{\infty} F(x). \tag{15}$$

Notice that a walk may cross the same node several times thus the largest possible walk length can be $x = \infty$. The Pois-

son summation formula allows us to simplify the above sum (see Appendix B),

$$l_{ij}(h_i, h_j) = \frac{-\ln h_i h_j + \ln N + \ln\langle h^2 \rangle - \gamma}{\ln N + \ln\langle h^2 \rangle - \ln \beta} + \frac{1}{2}, \tag{16}$$

where $\gamma \simeq 0.5772$ is the Euler's constant. The average intervertex distance for the whole network depends on a specified distribution of hidden variables $\rho(h)$,

$$l = \frac{-2\langle \ln h \rangle + \ln N + \ln\langle h^2 \rangle - \gamma}{\ln N + \ln\langle h^2 \rangle - \ln \beta} + \frac{1}{2}. \tag{17}$$

We need to stress that both parameters l_{ij} and l diverge when the argument of the logarithmic function in the denominator of both expressions (16) and (17) approaches one, i.e. $N\langle h^2 \rangle/\beta = 1$. Note that substituting (5) for β in the last condition and then taking advantage of (7) one recovers the well-known estimation for the percolation threshold $\langle k^2 \rangle/\langle k \rangle = 2$ in undirected random networks with arbitrary degree distribution [20,43–45] (see Appendix C).

To test the formula (17) we start with the well-known networks: ER classical random graphs, BA model and scale-free networks. The choice of these networks is not accidental. The models play an important role in the network science. The ER model was historically the first one but it has been realized that it is too random to describe real networks. The most striking discrepancy between the ER model and real networks appears when comparing degree distributions. As mentioned at the beginning of the paper, degree distributions follow a power-law in most of the real systems, whereas classical random graphs exhibit a Poisson degree distribution. It was found that the most generic mechanism driving real networks into scale-free structures is the linear preferential attachment. The simplest model that incorporates the rule of preferential attachment was introduced by Barabási and Albert [6]. Other interesting mechanisms leading to scale-free networks were proposed by Goh et al. [14] and Caldarelli et al. [12]. Goh and coworkers were the first who pointed out that power-law connectivity distribution $P(k)$ may result from the Zipf law applied to hidden variable distribution $\rho(h) \sim h^{-\alpha}$. The concept of the Zipf law has been next developed by Caldarelli et al. in their paper [12]. In fact, the most important achievement of the paper mentioned by Caldarelli et al. relates to a nontrivial discovery that scale-free networks may be also obtained from exponential distribution of fitnesses $\rho(h) \sim e^{-h}$. Since, however, the case of scale-free networks with exponentially distributed fitnesses does not fulfill (4), we do not take it into account in this paper. In the present study, we examine the case of scale-free networks with underlying scale-free distributions of hidden variables.

Below we show that our formalism describing metric properties of random networks may be successfully applied to all the above listed network models.

Classical ER random graphs. Note that the only way to recover the Poisson degree distribution form the expression (6) is to assume
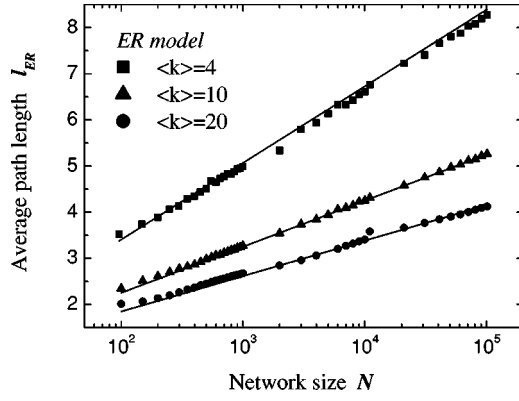
FIG. 1. The average path length l_{ER} versus network size N in ER classical random graphs with $\langle k \rangle = 4, 10, 20$. The solid curves represent the numerical prediction of Eq. (19).

$$\rho_{ER}(h) = \delta_{\langle k \rangle, h}. \tag{18}$$

Now, applying the distribution $\rho_{ER}(h)$ to (17) we get the formula for the average path length in classical random graphs,

$$l_{ER} = \frac{\ln N - \gamma}{\ln \langle k \rangle} + \frac{1}{2}. \tag{19}$$

Until now only a rough estimation of the quantity has been known. One has expected that the mean intervertex distance of the whole ER graph scales with the number of nodes in the same way as the network diameter. We are reminded that the diameter d of a graph is defined as the maximal shortest distance between any pair of vertices and $d_{ER} = \ln N / \ln \langle k \rangle$ [3]. Figure 1 shows the prediction of the equation (19) in comparison to the numerically calculated APL in classical random graphs.

Scale-free BA networks. The basis of the BA model is its construction procedure [6,46]. Two important ingredients of the procedure are as follows: the continuous network growth and the preferential attachment. The network starts to grow from an initial cluster of m fully connected vertices. Each new node that is added to the network creates m links that connect it to previously added nodes. The preferential attachment means that the probability of a new link growing out of a vertex i and ending up in a vertex j is given by

$$\widetilde{p}_{ij}^{BA} = m \frac{k_j(t_i)}{\sum_l k_l(t_i)}, \tag{20}$$

where $k_j(t_i)$ denotes the connectivity of a node j at the time t_i, when a new node i is added to the network. Taking into account the time evolution of nodes degree in a BA network [i.e., putting $k_j(t_i) = m \sqrt{t_i / t_j}$], the probability of a link between i and j can be rewritten in the following form:
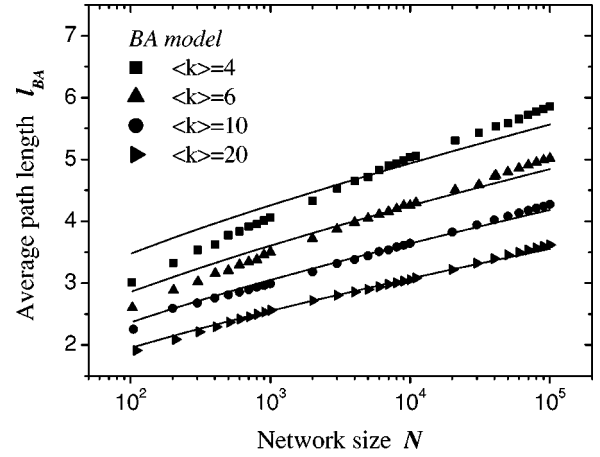

FIG. 2. Characteristic path length l_{BA} versus network size N in BA networks. Solid lines represent Eq. (25).

$$\widetilde{p}_{ij}^{BA} = \frac{m}{2} \frac{1}{\sqrt{t_i t_j}}, \tag{21}$$

which is equivalent to (4) when assuming $h_i = 1 / \sqrt{t_i}$, $h_j = 1 / \sqrt{t_j}$ and $\beta_{BA} = 2/m$. The distribution of hidden variables $\rho_{BA}(h)$ in BA networks follows the relation

$$\rho_{BA}(h_i) dh_i = \widetilde{P}(t_i) dt_i, \tag{22}$$

where $\widetilde{P}(t_i) = 1/N$ is the distribution of nodes attachment times t_i for a network of size N. After a simple algebra one gets

$$\rho_{BA}(h) = \frac{2}{N} h^{-3}, \tag{23}$$

for $h = 1 / \sqrt{N}, \ldots, 1$. Now, it is simple to calculate the average distance (16) between any two nodes in BA networks,

$$l_{ij}^{BA}(h_i, h_j) = \frac{-\ln(h_i h_j) - \ln(m/2) - \gamma}{\ln \ln N + \ln(m/2)} + \frac{3}{2}. \tag{24}$$

Averaging (24) over all pairs of vertices one obtains APL characterizing the whole network,

$$l_{BA} = \frac{\ln N - \ln(m/2) - 1 - \gamma}{\ln \ln N + \ln(m/2)} + \frac{3}{2}. \tag{25}$$

Figure 2 shows the APL in BA networks as a function of the network size N compared with the analytical formula (25). There is a visible discrepancy between the theory and numerical results when $\langle k \rangle = 2m = 4$. The discrepancy disappears when the network becomes denser, i.e., when $\langle k \rangle$ increases. The same effect will appear later in Fig. 4, letting us deduce that for some reasons our formalism works better for denser networks.

Scale-free networks with arbitrary scaling exponent. Let us start with the well-known model of scale-free networks introduced by Goh *et al.* (*Model A*) [14] and its certain modification proposed by Caldarelli *et al.* (*Model B*) [12]. We show that both models *A* and *B* possess peculiar properties that make the application of our theoretical approach impos-

sible. Next, we make use of a general procedure described at the beginning of the paper to generate uncorrelated networks with asymptotic power-law connectivity distributions (*Model C*).

Model A. To construct the network one has to perform the following steps: (i) prepare a fixed number N of vertices; (ii) assign fitness (hidden variable) $h_i = i^{-\tau}$, with $0 \leq \tau < 1$, to every node $i = 1, \ldots, N$; (iii) select two vertices i and j with probabilities equal to normalized hidden variables, $h_i/(\langle h \rangle N)$ and $h_j/(\langle h \rangle N)$, respectively, and add an edge between them unless one already exists; (iv) repeat previous steps until mN edges are made in the system. Goh and coworkers have shown that the resulting network generated in accordance with the above procedure exhibits asymptotic power-law degree distribution,

$$P(k) \sim k^{-\alpha}, \tag{26}$$

where

$$\alpha = 1 + 1/\tau, \tag{27}$$

which gives $2 < \alpha < \infty$. Although in these networks probability of a connection approximately factorizes (4),

$$\widetilde{p}_{ij}^A = 1 - \left(1 - \frac{h_i h_j}{(\langle h \rangle N)^2}\right)^{mN} \simeq \frac{h_i h_j}{\beta_A}, \tag{28}$$

where $\beta_A = \langle h \rangle^2 N/m$, there is one important feature of the model. The nonanalytic statement, included in step (iii) of the construction procedure expressed as *add an edge unless one already exists*, gives rise to uncontrolled intervertex correlations both for large m and small $\alpha < 3$.

Model B. Caldarelli and coworkers have modified the original model introduced by Goh *et al.* by assigning to nodes random fitnesses h_i taken from a given distribution $\rho(h) \sim h^{-\alpha}$, instead of deterministic values $h_i = i^{-\tau}$. They also assumed a modified edge establishment process: for every pair of vertices i and j a link was drawn with probability (4), where $\beta_B = (h_{\max})^2$. Although the foregoing value of β_B assures us of $\widetilde{p}_{ij}^B < 1$, it is strongly overestimated and makes resulting networks very sparse with a large content of isolated nodes [47].

Model C. In order to avoid features incorporated in both models A and B, we have generated networks possessing asymptotic scale-free behavior for $k \gg 1$ coming out of power-law distributions of hidden variables,

$$\rho(h) = \frac{(\alpha - 1)m^{(\alpha - 1)}}{h^\alpha}, \tag{29}$$

for $h = m, \ldots, h_{\max}$, where $h_{\max} \simeq mN^{1/(\alpha - 1)}$ (see [39]) and connection probability given by (4) and (5). A typical behavior of connectivity distribution $P(k)$ for networks generated in accordance with this procedure is presented in Fig. 3. Note that for $k > m$ the connectivity distribution is well described by the power law $P(k) \sim k^{-\alpha}$ (9).

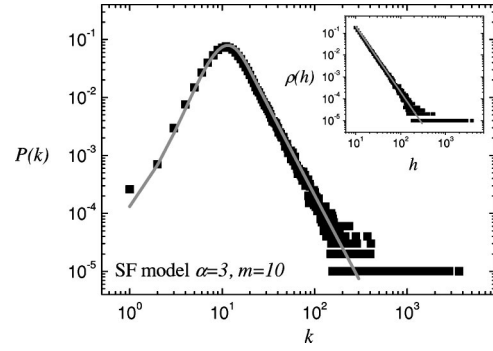Applying the distribution (29) to the formula (17) one obtains the following: for $\alpha > 3$,

FIG. 3. *Model C*. Degree distribution $P(k)$ (the main layer) for random network with an underlying hidden variable distribution given by a power-law (the inset). Scatter data represent results of numerical calculations, whereas solid curves express formulas (6) and (29), respectively, for $P(k)$ and $\rho(h)$.

$$l^{\alpha > 3} = \frac{\ln N + \ln\left(\dfrac{\alpha - 1}{\alpha - 3}\right) - \dfrac{2}{\alpha - 1} - \gamma}{\ln\left(\dfrac{\alpha - 2}{\alpha - 3}\right) + \ln m} + \frac{1}{2}; \tag{30}$$

for $\alpha = 3$,

$$l^{\alpha = 3} = \frac{\ln N - \ln\left(\dfrac{m}{2}\right) - 1 - \gamma}{\ln \ln N + \ln\left(\dfrac{m}{2}\right)} + \frac{3}{2}; \tag{31}$$

for $2 < \alpha < 3$,

$$l^{\alpha < 3} = \frac{\left(\dfrac{2}{\alpha - 1}\right)\ln N + \ln\left(\dfrac{\alpha - 1}{3 - \alpha}\right) - \left(\dfrac{2}{\alpha - 1}\right) - \gamma}{\left(\dfrac{3 - \alpha}{\alpha - 1}\right)\ln N + \ln\left(\dfrac{\alpha - 2}{3 - \alpha}\right) + \ln m} + \frac{1}{2}. \tag{32}$$

Figure 4 shows predictions of the above equations in comparison with numerically calculated shortest paths. We would like to stress that regardless of the value of α, for denser networks (with higher values of parameter m), one can observe an excellent agreement between our theory and numerical results.

Summarizing, depending on the value of scaling exponent α one can distinguish three scaling regions for the average path length in scale-free networks. In the limit of large systems $N \to \infty$, APL scales with network size according to the following relations: for $\alpha > 3$,

$$l^{\alpha > 3} \sim \ln N; \tag{33}$$

for $\alpha = 3$,

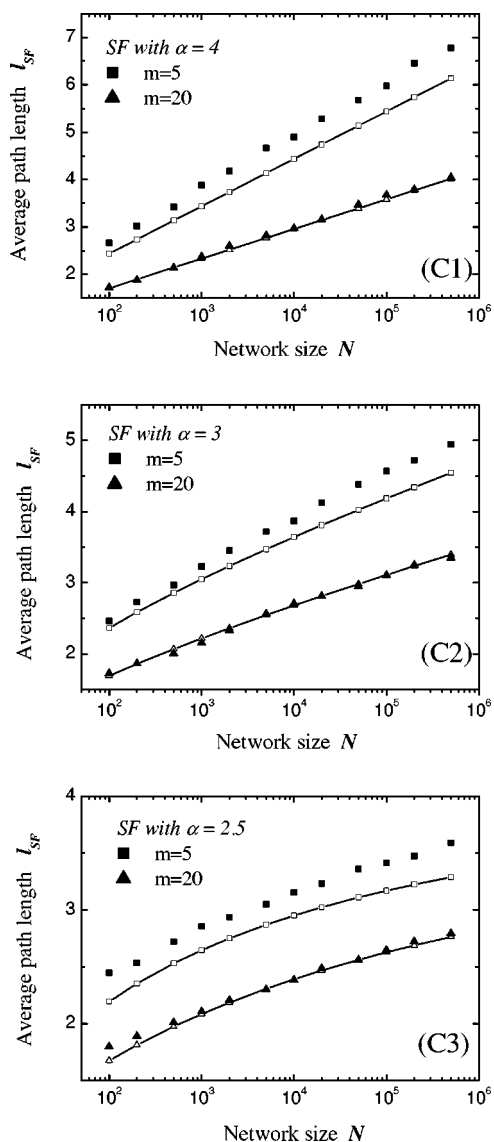$$l^{\alpha = 3} \sim \frac{\ln N}{\ln \ln N}; \tag{34}$$

for $2 < \alpha < 3$,

FIG. 4. *Model C.* The average path length versus network size N for $\alpha=4$ (C1), $\alpha=3$ (C2) and $\alpha=2.5$ (C3). The scatter data represent numerical calculations. Solid curves with open squares in the case of $m=5$ (open circles in the case of $m=20$) express analytical predictions of Eqs. (30)–(32), respectively, for (C1), (C2) and (C3).

$$l^{\alpha<3} = \frac{2}{3-\alpha} + \frac{1}{2}. \quad (35)$$

Note that although the results for $\alpha \geq 3$ are consistent with estimations obtained by other authors [33,34], the case of $2<\alpha<3$ is different. In opposite to previous estimations signaling the double logarithmic dependence $l^{\alpha<3} \sim \ln \ln N$, our calculations for the same range of α predict that there is a saturation effect for the mean path length in large networks. Since the assumption underlying estimations leading to double logarithmic dependence in APL was a *pure* scale-free behavior of degree distribution, we suspect that this discrepancy may result from the *ambiguous* behavior of $P(k)$ in our model. Let us note that in our model C there is a relatively small number of nodes with small degrees k (see Fig. 3).

Since distances between such nodes are usually very large in comparison to distanced between nodes with higher degrees, their absence may lead to the domination of the APL parameter by distances between the population of nodes characterized by medium degrees. Our result shows that for $2<\alpha<3$ structural properties of asymptotic scale-free networks including numerous examples of real-world networks may be even more intriguing than ultra-small world behavior reported for pure scale-free systems.

To conclude, in this paper we have presented theoretical approach for metric properties of uncorrelated random networks with hidden variables. We have derived a formula for probability $p_{ij}^*(x)$ (13) that the shortest distance between two arbitrary nodes i and j equals x. We have shown that given $p_{ij}^*(x)$ one can find every structural characteristic of the studied networks. In particular, we have applied our approach to calculate exact expression for the average path length (17) in such networks. We have shown that our formalism may be successfully applied to such diverse networks like classical random graphs of Erdös and Rényi, evolving networks introduced by Barabási and Albert as well as random networks with asymptotic scale-free connectivity distributions characterized by arbitrary scaling exponent $\alpha>2$. In all the studied cases we noticed a very good agreement between our theoretical predictions and results of numerical investigation.

ACKNOWLEDGMENTS

APPENDIX A

The condition $\widetilde{p}_{ij} \leq 1$ (4) is not fulfilled for pairs of vertices i and j possessing large hidden variables (or desired degrees) h_i and h_j. To justify our calculations, we have to assure ourselves that the fraction of such pairs is very small,

$$\int_{h_{min}}^{h_{max}} \rho(h_j) \int_{\widetilde{p}_{ij}\beta/h_j}^{h_{max}} \rho(h_i)dh_i \, dh_j \ll 1. \quad (A1)$$

Using the Chebyshev's inequality [35] and solving [36] with respect to $\widetilde{p}_{ij} \leq 1$ one gets

$$\frac{\langle h^2 \rangle}{\langle h \rangle^2}(\langle h^2 \rangle - \langle h \rangle^2) \ll N^2, \quad (A2)$$

where we assumed $\beta=\langle h\rangle N$. It can be shown that every network that is considered in this paper fulfill the condition.

APPENDIX B

The Poisson summation formula states that

$$\sum_{x=0}^{\infty} F(x) = \frac{1}{2}F(0) + \int_0^{\infty} F(x)dx$$

$$+ 2\sum_{n=1}^{\infty} \left(\int_0^{\infty} F(x)\cos(2n\pi x)dx \right). \quad (B1)$$

Applying the formula to (15),

$$l_{ij}(h_i h_j) = \sum_{x=0}^{\infty} \exp\left[-\frac{h_i h_j}{\langle h^2 \rangle N}\left(\frac{\langle h^2 \rangle N}{\beta}\right)^x\right], \qquad \text{(B2)}$$

one realizes that in most of cases

$$\frac{h_i h_j}{\langle h^2 \rangle N} \simeq 0, \qquad \text{(B3)}$$

which gives $F(0)=1$. One can also find that

$$\int_0^{\infty} F(x)dx = -\text{Ei}\left(-\frac{h_i h_j}{\langle h^2 \rangle N}\right) \Big/ \ln\left(\frac{\langle h^2 \rangle N}{\beta}\right), \qquad \text{(B4)}$$

where $\text{Ei}(y)$ is the exponential integral function that for negative arguments is given by $\text{Ei}(-y) = \gamma + \ln y$ [49], where

$\gamma \simeq 0.5772$ is Euler's constant. Finally, it is easy to see that owing to the generalized mean value theorem every integral in the last term of the summation formula (B1) is equal to zero. It follows that the equation for the APL between i and j is given by (16).

APPENDIX C

Note that, using additional assumptions one can simply reformulate both formulas (16) and (17) as well as the whole formalism in terms of node's degrees instead of hidden variables. For more details see [48].

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