

# A Mathematical Model for Finding the Culprit Who Spreads Rumors

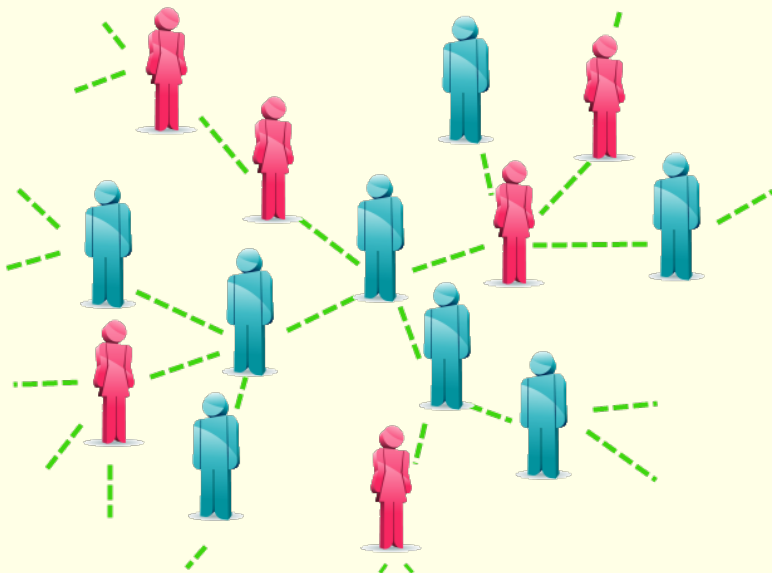
## 搜尋散佈謠言者的數學模型

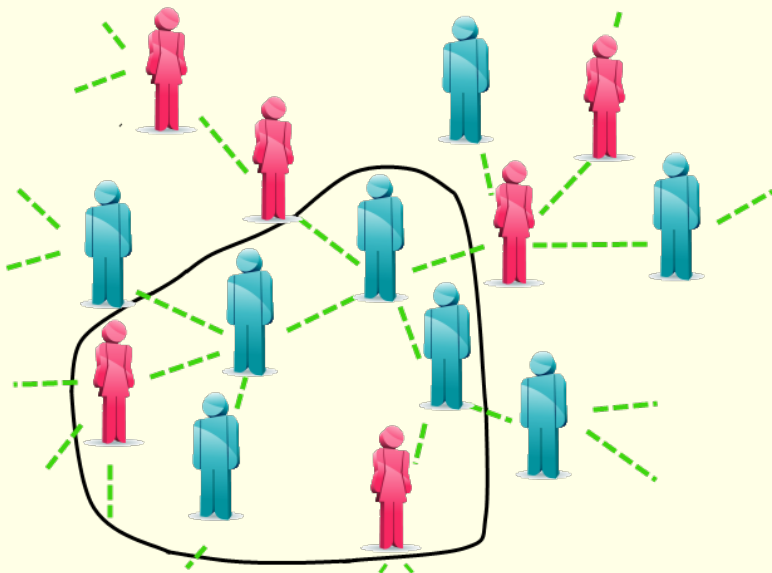
研究生： 李姿慧

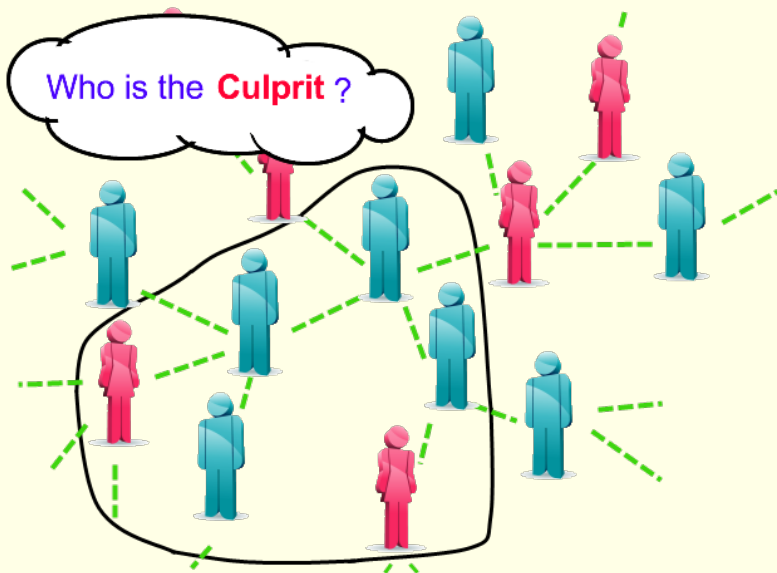
指導教授： 傅恆霖 教授

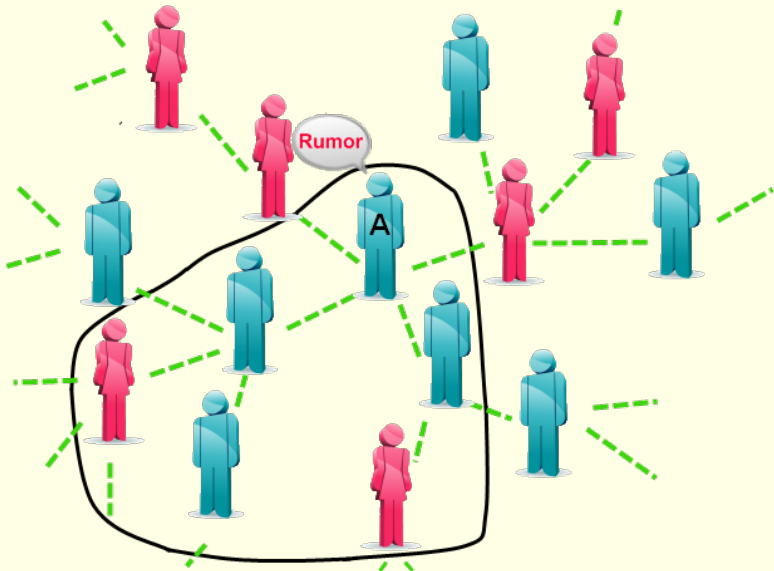
Department of Applied Mathematics  
National Chiao Tung University

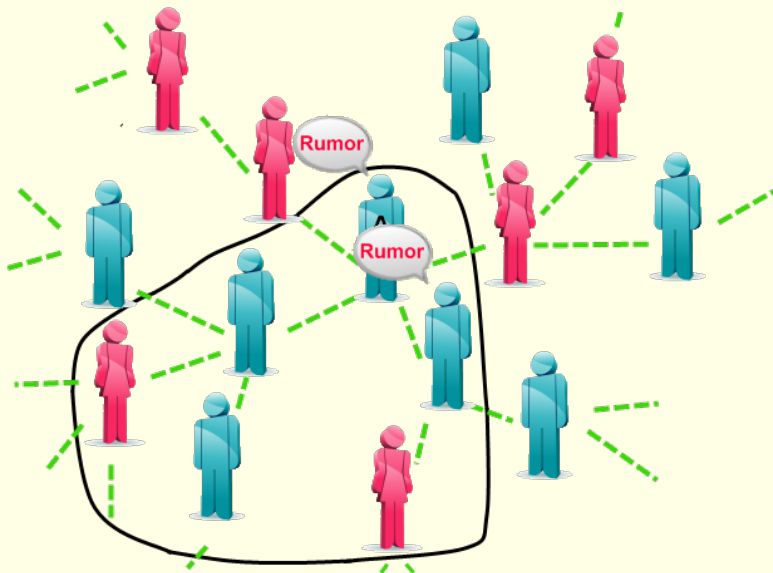
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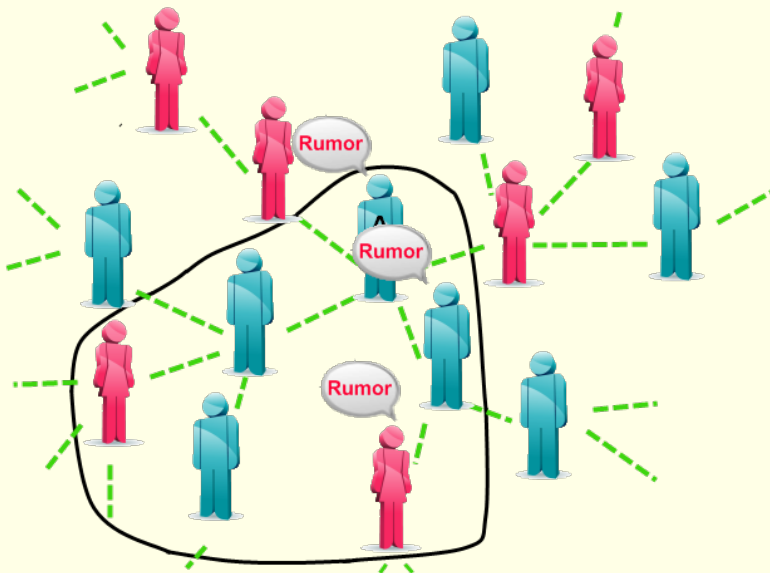


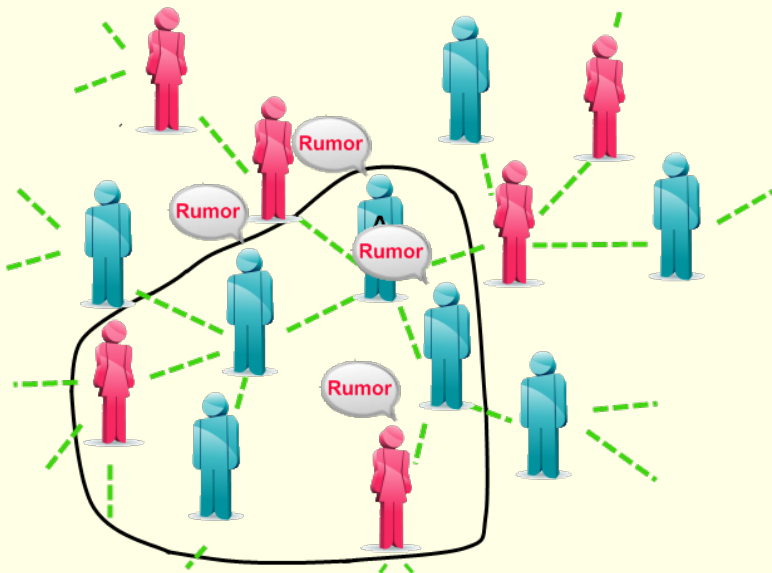




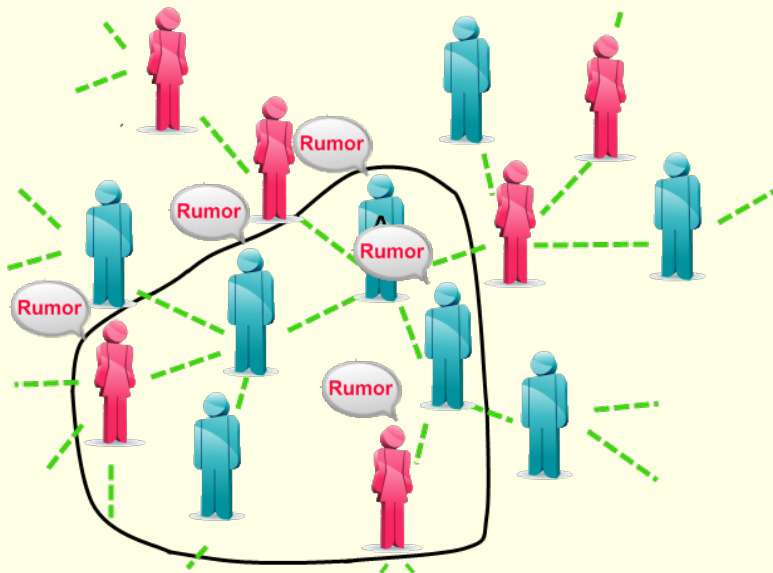


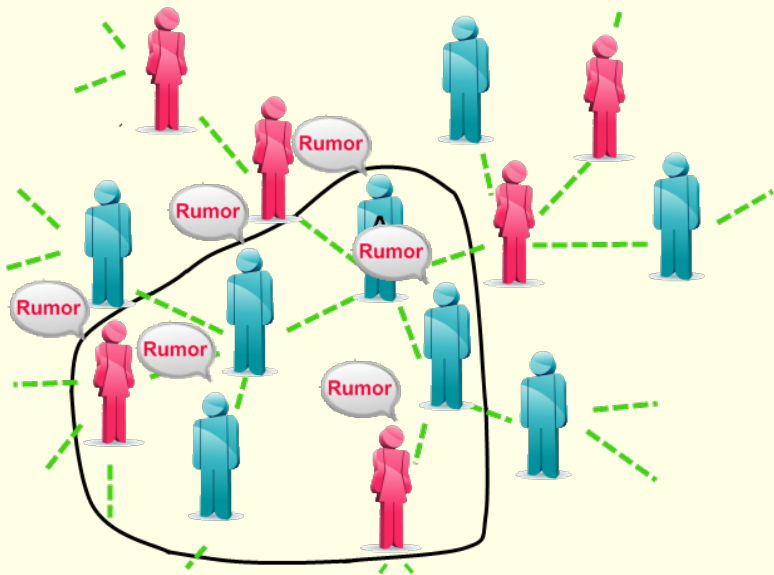


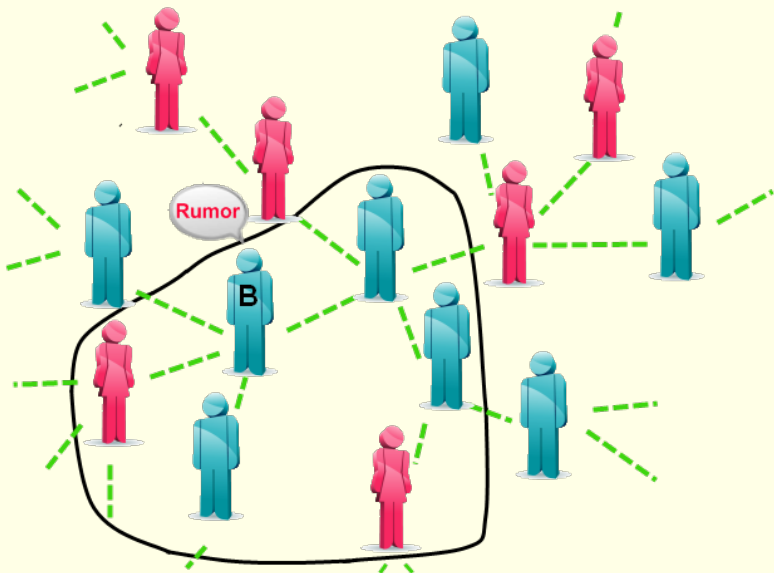


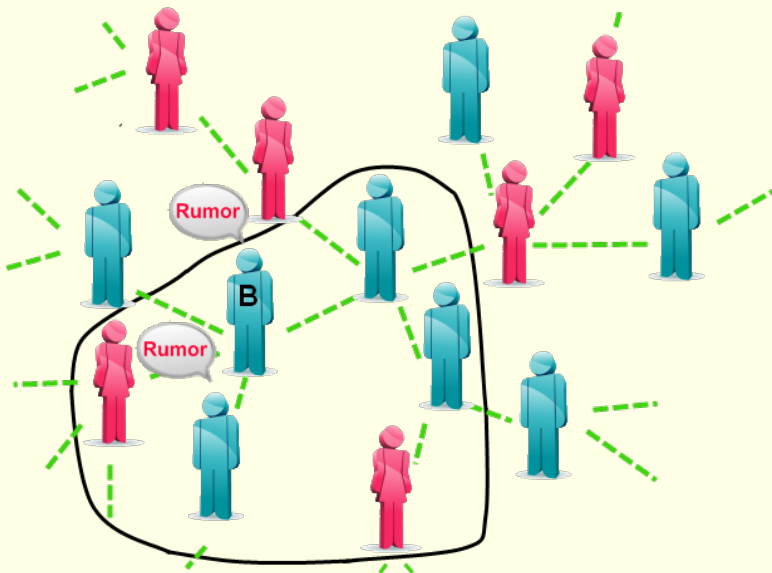


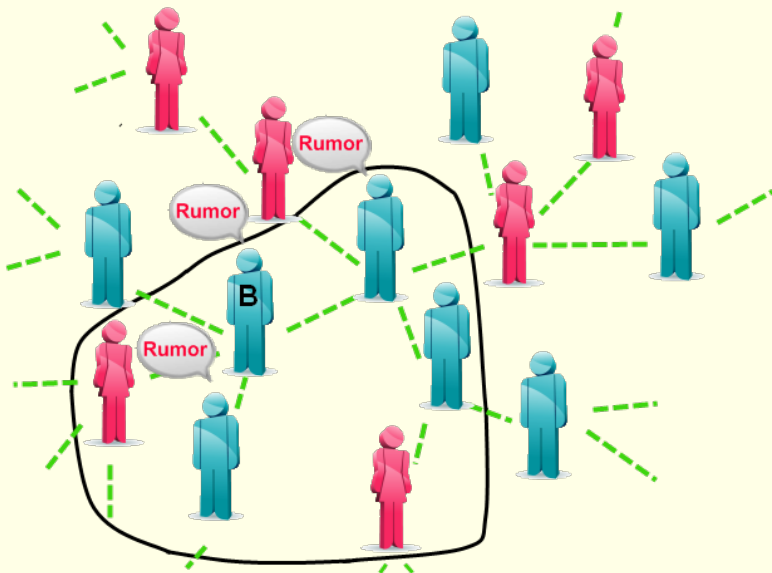


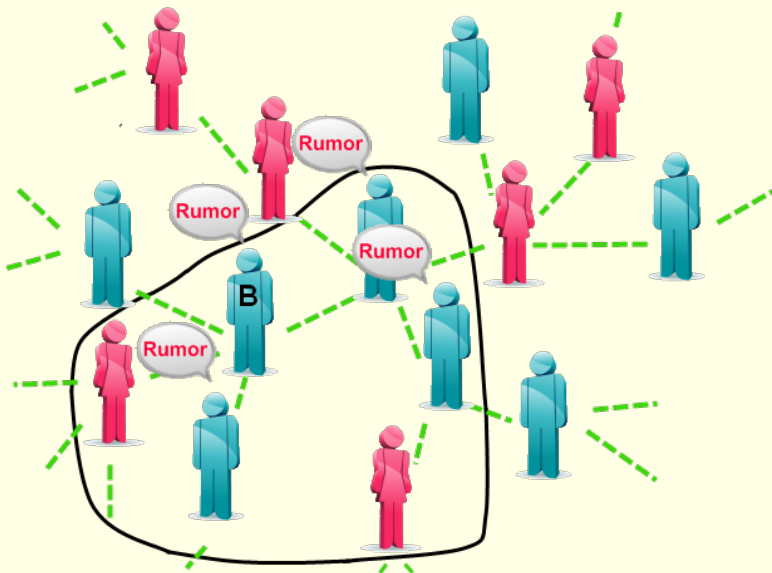


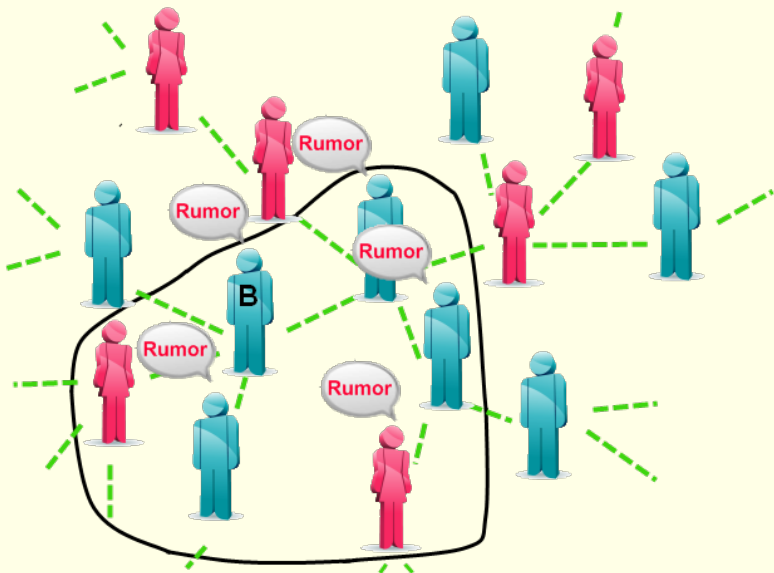


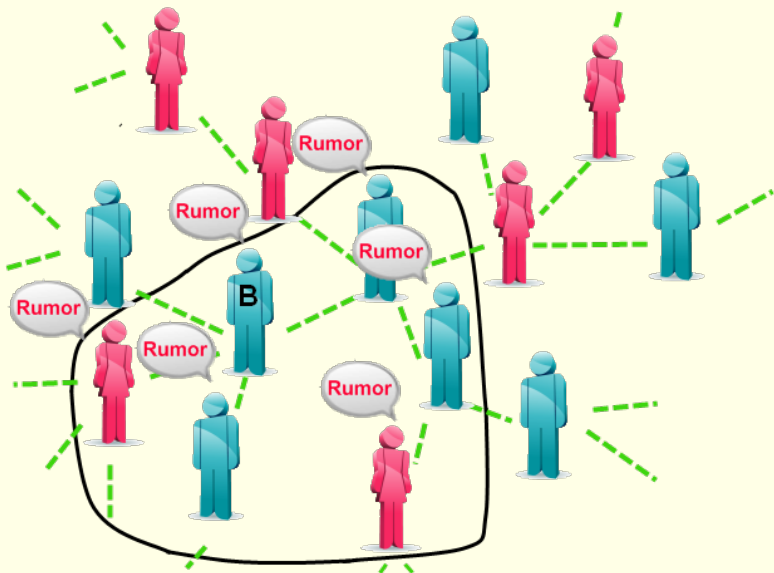




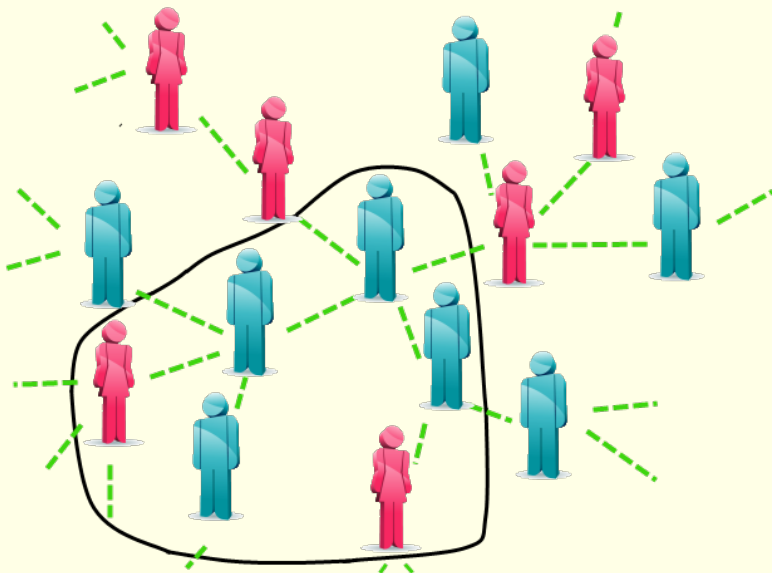


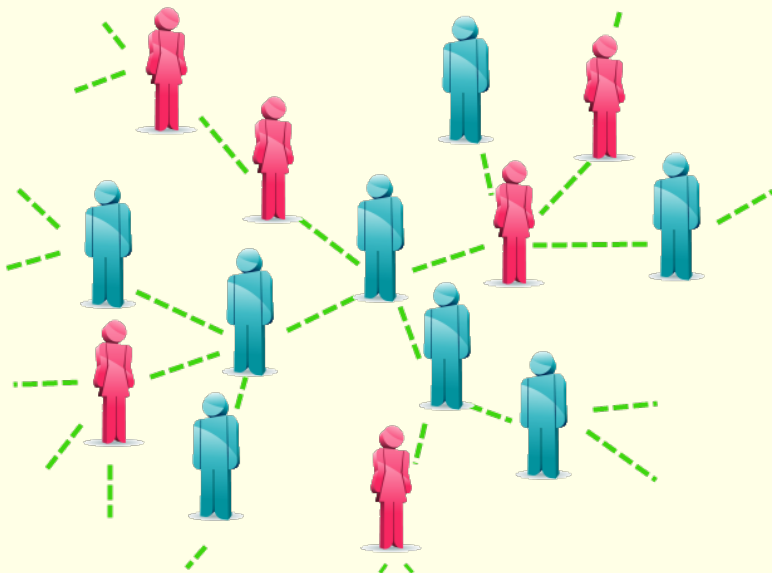




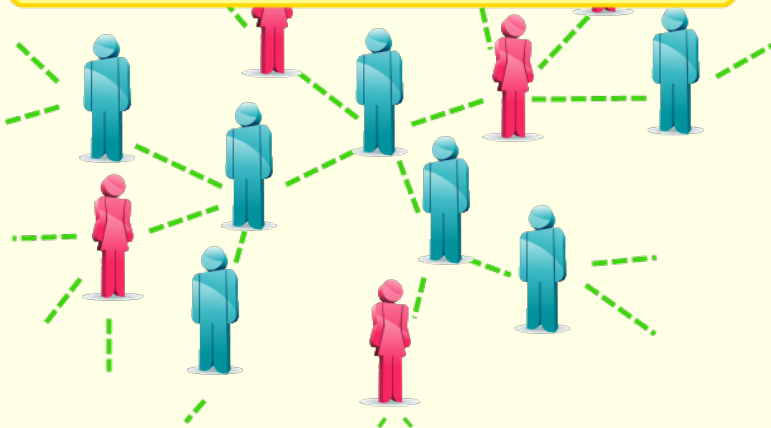








What is the **correct detection probability** of finding the culprit after time  $t$  in a network ?



# SI model (Kermack and McKendrick, 1927)

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  - ▶  $S_t$ : The number of susceptible (可被感染的) people at time  $t$ .
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- $I_{t+\Delta t} - I_t = \beta S_t I_t \Delta t$ .

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- $I_{t+\Delta t} - I_t = \beta S_t I_t \Delta t$ .
- A discrete-time model:

$$\begin{cases} S_{t+1} = S_t - \beta S_t I_t, \\ I_{t+1} = I_t + \beta S_t I_t, \\ I_0 = \text{A constant.} \end{cases}$$



# Rumor spreading model

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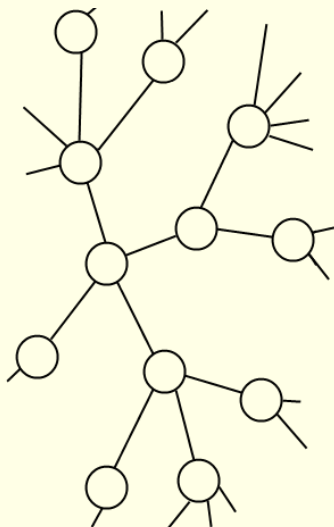
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- $V(G)$ : People.
- $E(G)$ : Relationship between two people.

# Rumor spreading model

Let  $G_t$  be a subgraph of order  $t$  of  $G$ .

This graph is composed of  $t$  infected vertices which are people who have known rumors at time  $t$ .

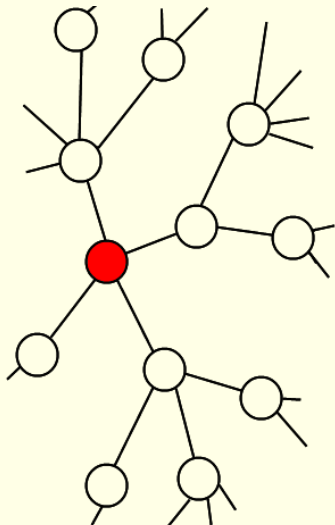


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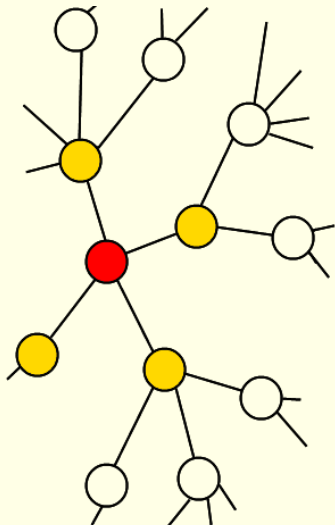
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In each discrete time-step  $t + 1$ ,  $t > 0$ ,  $G_{t+1}$  develops from  $G_t$  by adding a vertex  $z$  with an edge with the following probability distribution:

$$\mathbf{P}_{t+1}(z) = \frac{1}{\sum_{v \in V(G_t)} d(v) - 2(t-1)}. \quad (1)$$

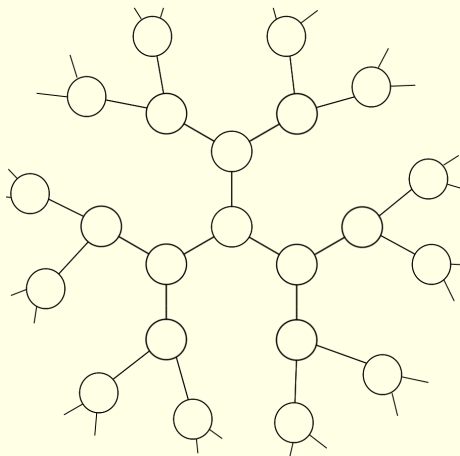


# $d$ -regular tree

- **Countably infinite** vertex set.
- **Every** vertex has  $d$  neighbors.

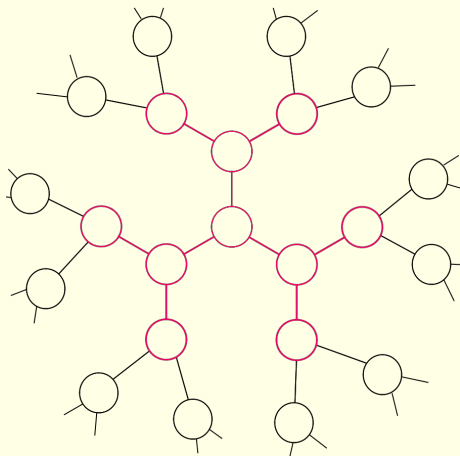
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$d(v)$ : Degree of  $v$ .



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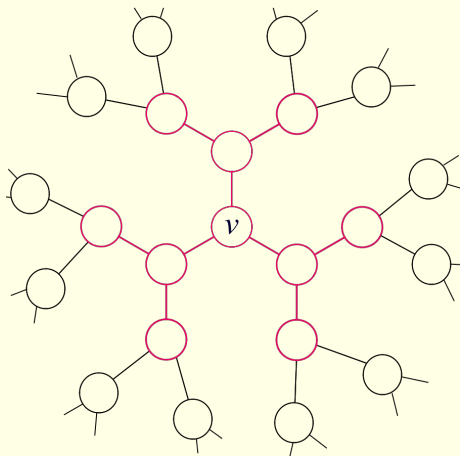
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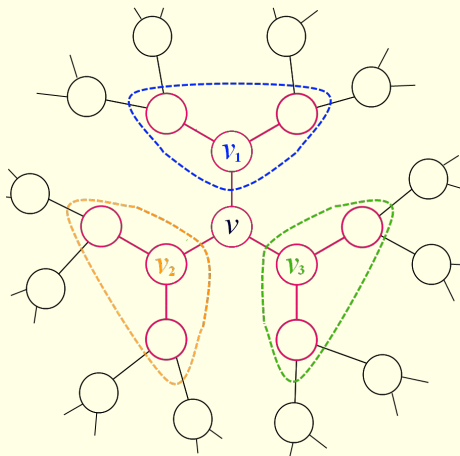
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- A rooted tree  $T_v$  can be **decomposed** into  $d$  subtrees.

$(T_{v_1}^v, T_{v_2}^v, T_{v_3}^v)$ : Branches of  $T_v$ ,  
 and  $t_{v_1}^v + t_{v_2}^v + t_{v_3}^v = t_v - 1$ .



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Consider **rumor centrality**(謠言向心性)  $R(v, G_n)$ , the followings are equivalent.

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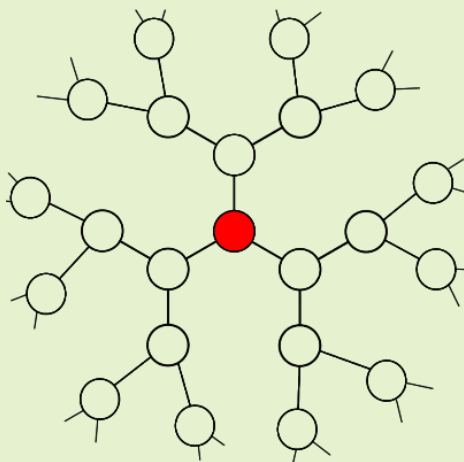
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## Proposition 2 (D. Shah and T. Zaman, 2011 [6])

Given an  $n$  vertices tree,

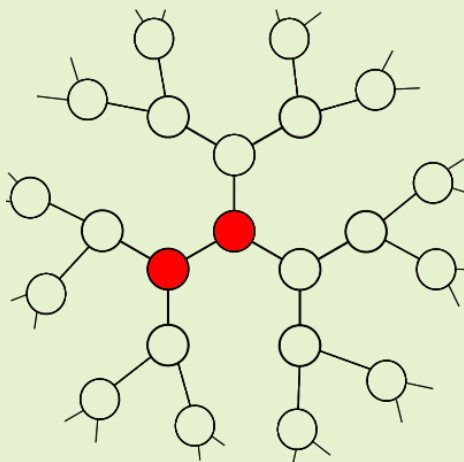
- Node  $v$  is the **only** rumor center if and only if  $t_u^v < \frac{n}{2}$  for all  $u \neq v$ .
- If there is a node  $v$  such that  $t_u^v = \frac{n}{2}$ , then  $u$  and  $v$  both are rumor centers.

$$d = 3, t = n = 5$$

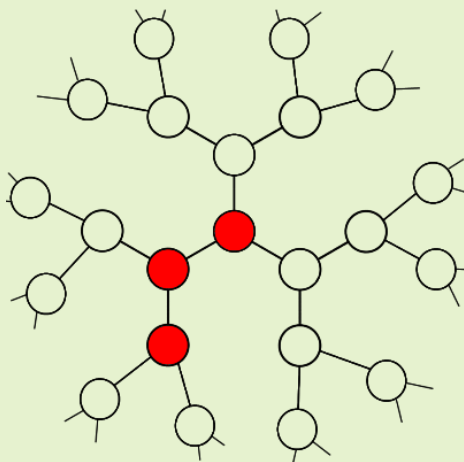




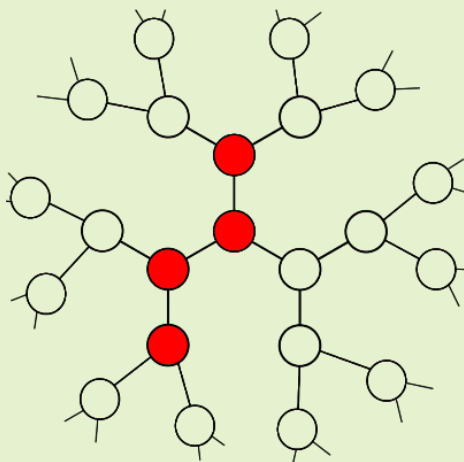
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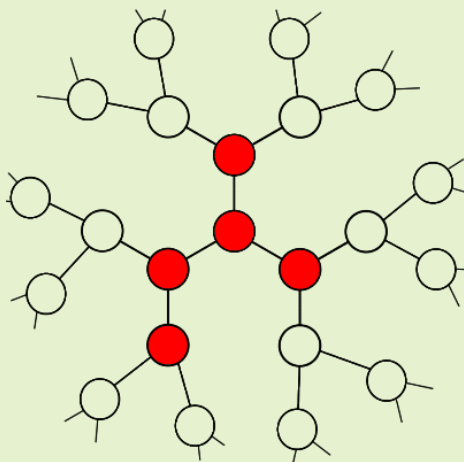
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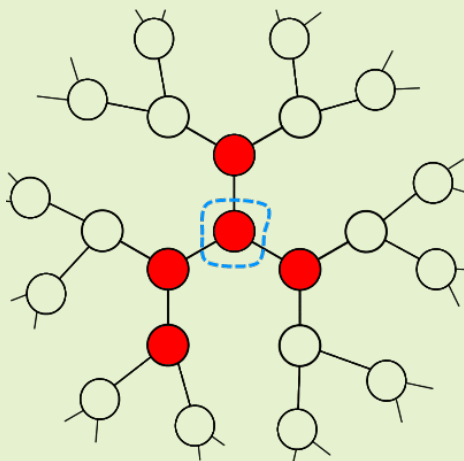
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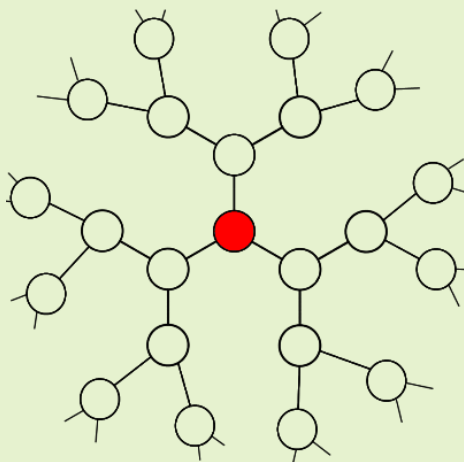
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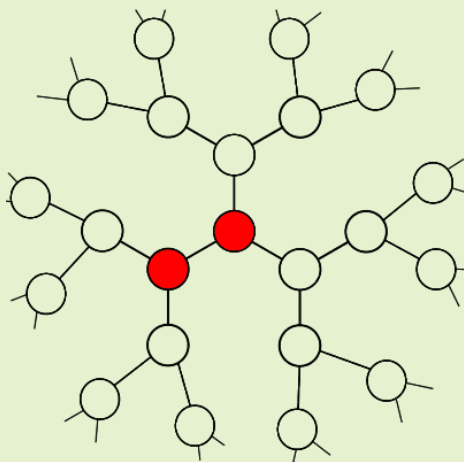
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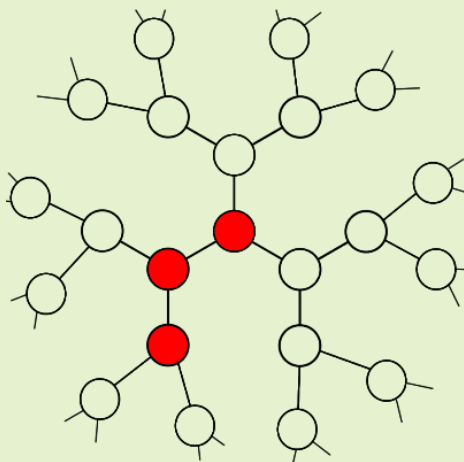
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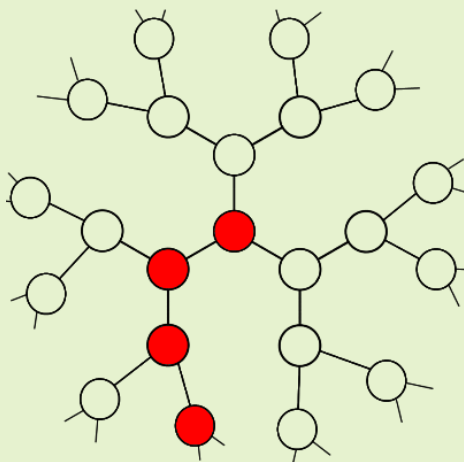


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Let  $E_t(G)$  be the event of correct rumor source detection under the ML rumor source estimator after time  $t$  on a graph  $G$ . If the graph  $G$  considered is prescribed, then we use  $E_t$  to denote  $E_t(G)$ .

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Suppose the rumor has spread in a **regular tree**. Then we have that

$$0 < \mathbf{P}(E_t) \leq \frac{1}{2}.$$

### Definition 3

$$A_d = \{(a_1, a_2, \dots, a_d) \mid 1 \leq a_i < \frac{n}{2}, \sum_{i=1}^d a_i = n - 1\}, \text{ and}$$

$$B_d = \{(b_1, b_2, \dots, b_d) \mid b_i \in \mathbb{N}, \sum_{i=1}^d b_i = n - 1\}.$$

Clearly,  $A_d \subseteq B_d$ .

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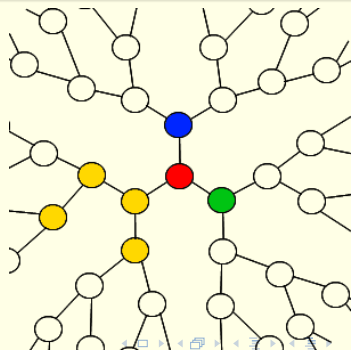
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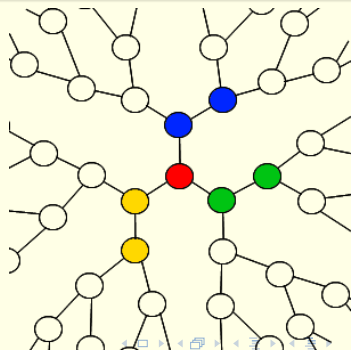
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Clearly,  $A_d \subseteq B_d$ . Moreover,

$$|B_d| = \binom{n-1-d+d-1}{d-1} = \binom{n-2}{d-1},$$

$$|A_d| = \binom{n-2}{d-1} - d \cdot \binom{\lfloor \frac{n}{2} \rfloor - 1}{d-1}.$$

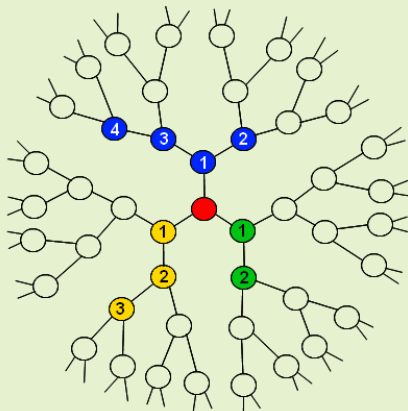
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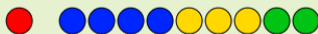
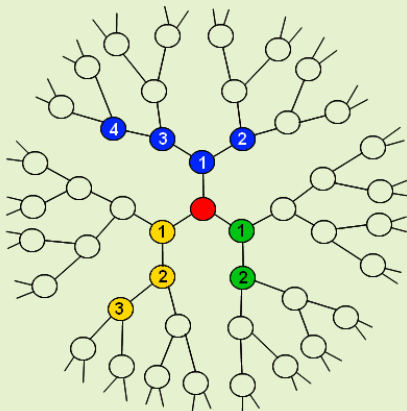
Given  $(t_{v_1}^v, t_{v_2}^v, \dots, t_{v_d}^v)$ , the total number of ways to spread a rumor is

$$\frac{(n-1)!}{t_{v_1}^v! t_{v_2}^v! \dots t_{v_d}^v!} \cdot \prod_{k=1}^d \prod_{i=1}^{t_{v_k}^v} ((d-2)(i-1) + 1). \quad (2)$$



Given  $(t_{v_1}^v, t_{v_2}^v, \dots, t_{v_d}^v)$ , the total number of ways to spread a rumor is

$$(n-1)! \prod_{k=1}^d \frac{\prod_{i=1}^{t_{v_k}^v} ((d-2)(i-1) + 1)}{t_{v_k}^v!}. \quad (2)$$



## Detection probability of $d$ -regular trees

$$P_d(n) = \frac{\sum_{(t_{v_1}^v, t_{v_2}^v, \dots, t_{v_d}^v) \in A_d} \left( \prod_{k=1}^d \frac{\prod_{i=1}^{t_{v_k}^v} ((d-2)(i-1) + 1)}{t_{v_k}^v!} \right)}{\sum_{(t_{v_1}^v, t_{v_2}^v, \dots, t_{v_d}^v) \in B_d} \left( \prod_{k=1}^d \frac{\prod_{i=1}^{t_{v_k}^v} ((d-2)(i-1) + 1)}{t_{v_k}^v!} \right)}. \quad (3)$$

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### Theorem 3

If  $G$  is a **3-regular tree**, then we have that

$$\lim_{t \rightarrow \infty} P(E_t) = \frac{1}{4}.$$

Let

- $w_{dn} = \prod_{i=1}^n (d - 2)(i - 1) + 1.$



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And we have

- $(1-ax)^{-\frac{1}{a}} = \sum_{n=0}^{\infty} \binom{-\frac{1}{a}}{n} (-ax)^n = 1 + \sum_{n=1}^{\infty} \frac{\prod_{i=1}^n a(i-1) + 1}{n!} x^n.$

Let

- $w_{dn} = \prod_{i=1}^n (d-2)(i-1) + 1$ .
- $f(x)$ : The exponential generating function for the sequence  $\{w_{dn}\}_{n=1}^{\infty}$

$$f(x) = \sum_{n=1}^{\infty} \frac{w_{dn}}{n!} x^n = \sum_{n=1}^{\infty} \frac{\prod_{i=1}^n (d-2)(i-1) + 1}{n!} x^n. \quad (4)$$

And we have

$$\bullet (1-ax)^{-\frac{1}{a}} = \sum_{n=0}^{\infty} \binom{-\frac{1}{a}}{n} (-ax)^n = 1 + \sum_{n=1}^{\infty} \frac{\prod_{i=1}^n a(i-1) + 1}{n!} x^n.$$

Hence we immediately know  $f(x) = (1-ax)^{-\frac{1}{a}} - 1$  where  $a = d-2$ .

## Detection probability of $d$ -regular trees

Let  $a = d - 2$ ,

$$P_d(n) = 1 - \frac{d \sum_{m \geq \frac{n}{2}}^{n-d} \frac{w_{dm}}{m!} ([x^{n-1-m}]F_{d-1}(x))}{[x^{n-1}]F_d(x)}. \quad (5)$$

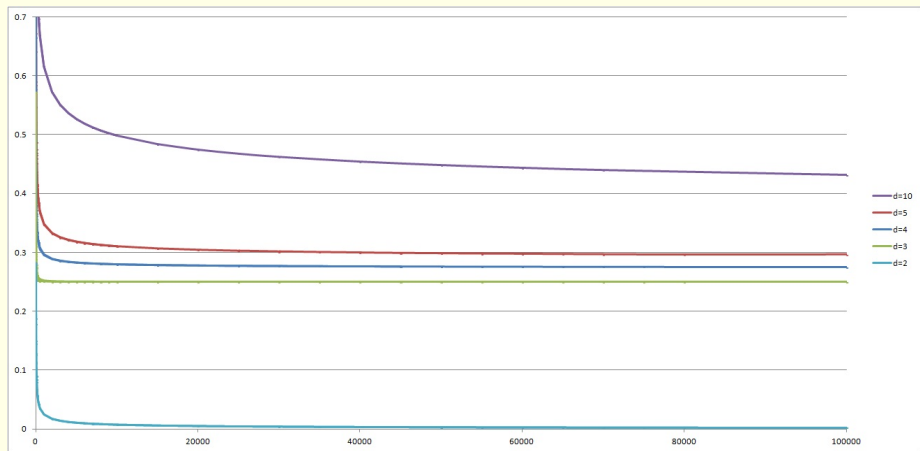
Where

$$w_{dn} = \prod_{i=1}^n (a(i-1) + 1),$$

$$[x^n]F_k(x) = \sum_{l=1}^k (-1)^{k-l} \binom{k}{l} \frac{\prod_{i=1}^n (l + a(i-1))}{n!}.$$

# Conclusion

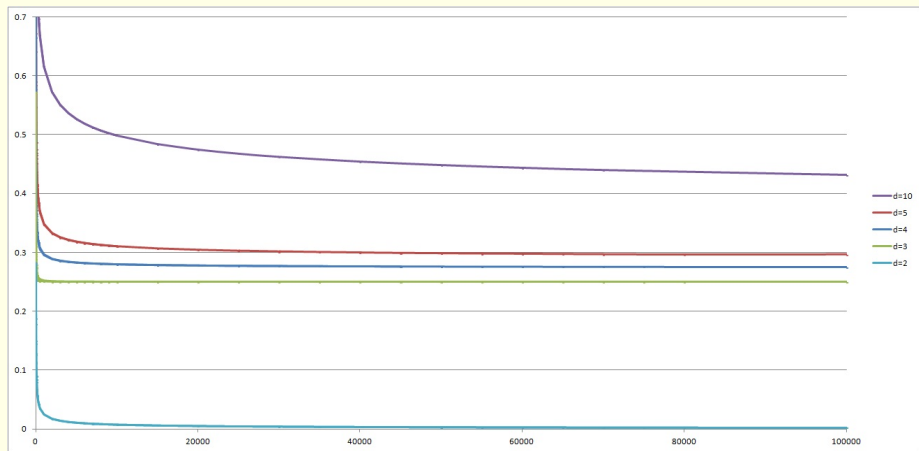
General behavior of detection probability for several  $d$ 's and  $n \leq 100,000$ .











# Conclusion

General behavior of detection probability for several  $d$ 's and  $n \leq 100,000$ .

- $\frac{1}{2} \geq P_d(n) \geq P_{d'}(n) \geq \frac{1}{4}$  if  $d \geq d' \geq 3$



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Thank you for listening.



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