

# Chapter 11

## Zeta Dimension



In this final chapter we consider the use of the zeta function

$$\zeta(\alpha) = \sum_{i=1}^{\infty} i^{-\alpha} \tag{11.1}$$

to define the dimension of a network. The zeta function has a rich history [8, 17]. It was studied by Euler in 1737 for non-negative real  $\alpha$  and extended in 1859 by Riemann to complex  $\alpha$ . We will consider the zeta function only for non-negative real  $\alpha$ . The zeta function converges for  $\alpha > 1$  and diverges otherwise. It is a decreasing function of  $\alpha$  and  $\zeta(\alpha) \rightarrow 1$  as  $\alpha \rightarrow \infty$  [54].

The zeta function has been used to define the fractal dimension of a finite complex network [54]. Although the zeta dimension of a network has not enjoyed widespread popularity, it has interesting connections to the Hausdorff dimension. Recall from (7.5) in Chap. 7 that  $\partial\mathbb{N}(n, r)$  is the set of nodes whose distance from node  $n$  is exactly  $r$ , and  $|\partial\mathbb{N}(n, r)|$  is the number of such nodes. Define the *graph surface function* by

$$S_r \equiv \frac{1}{N} \sum_{n \in \mathbb{N}} |\partial\mathbb{N}(n, r)|, \tag{11.2}$$

so  $S_r$  is the average number of nodes at a distance  $r$  from a random node in the network. Define the *graph zeta function*  $\zeta_{\mathbb{G}}(\alpha)$  [54] by

$$\zeta_{\mathbb{G}}(\alpha) \equiv \frac{1}{N} \sum_{x \in \mathbb{N}} \sum_{\substack{y \in \mathbb{N} \\ y \neq x}} \text{dist}(x, y)^{-\alpha}. \tag{11.3}$$

Since  $\mathbb{G}$  is a finite network, then  $\zeta_{\mathbb{G}}(\alpha)$  is finite, and the graph zeta function and the graph surface function are related by

$$\begin{aligned}\zeta_{\mathbb{G}}(\alpha) &= \frac{1}{N} \sum_{x \in \mathbb{N}} \sum_{r \geq 1} |\partial \mathbb{N}(x, r)| r^{-\alpha} \\ &= \sum_{r \geq 1} \left( \frac{1}{N} \sum_{x \in \mathbb{N}} |\partial \mathbb{N}(x, r)| \right) r^{-\alpha} \\ &= \sum_{r \geq 1} S_r r^{-\alpha}.\end{aligned}\tag{11.4}$$

The function  $\zeta_{\mathbb{G}}(\alpha)$  is decreasing in  $\alpha$ . For  $\alpha = 0$  we have

$$\zeta_{\mathbb{G}}(0) = (1/N) \sum_{x \in \mathbb{N}} (N - 1) = N - 1.$$

For a given  $x \in \mathbb{N}$ , if  $\text{dist}(x, y) > 1$  then  $\text{dist}(x, y)^{-\alpha} \rightarrow 0$  as  $\alpha \rightarrow \infty$ , so

$$\lim_{\alpha \rightarrow \infty} \sum_{\substack{y \in \mathbb{N} \\ y \neq x}} \text{dist}(x, y)^{-\alpha} = \lim_{\alpha \rightarrow \infty} \sum_{\substack{y \in \mathbb{N} \\ \text{dist}(x, y) = 1}} \text{dist}(x, y)^{-\alpha} = \delta_x,\tag{11.5}$$

where  $\delta_x$  is the node degree of  $x$ . Thus  $\zeta_{\mathbb{G}}(\alpha)$  approaches the average node degree as  $\alpha \rightarrow \infty$ .

Since (11.3) defines  $\zeta_{\mathbb{G}}(\alpha)$  only for a finite network, we would like to define  $\zeta_{\mathbb{G}}(\alpha)$  for an infinite network  $\mathbb{G}$ . If  $\mathbb{G} = \lim_{N \rightarrow \infty} \mathbb{G}_N$ , where  $\mathbb{G}_N$  has  $N^E$  nodes, then we can define  $\zeta_{\mathbb{G}}(\alpha) \equiv \lim_{N \rightarrow \infty} \zeta_{\mathbb{G}_N}(\alpha)$ , as is implicitly done in [54]. For example,  $\mathbb{G} = \lim_{N \rightarrow \infty} \mathbb{G}_N$  holds when  $\mathbb{G}$  is an infinite  $E$ -dimensional rectilinear lattice and  $\mathbb{G}_N$  is a finite  $E$ -dimensional rectilinear lattice for which each edge has  $N$  nodes. Table 11.1, from [54], provides  $\zeta_{\mathbb{G}}(\alpha)$  for an infinite rectilinear lattice in  $\mathbb{R}^E$  and the  $L_1$  norm. Here  $\Gamma$  denotes the gamma function, so  $\Gamma(E) = (E - 1)!$

We are interested in infinite networks  $\mathbb{G}$  for which  $\zeta_{\mathbb{G}}(\alpha)$  can be infinite. Since  $\zeta_{\mathbb{G}}(\alpha)$  is a decreasing function of  $\alpha$ , if  $\zeta_{\mathbb{G}}(\alpha)$  is finite for some value  $\alpha$ , it is finite for  $\alpha' > \alpha$ . If  $\zeta_{\mathbb{G}}(\alpha)$  is infinite for some value  $\alpha$ , it is infinite for  $\alpha' < \alpha$ . Thus there is at

**Table 11.1**  $S_r$  and  $\zeta_{\mathbb{G}}(\alpha)$  for an infinite rectilinear lattice in  $\mathbb{R}^E$

$E$	$S_r$	$\zeta_{\mathbb{G}}(\alpha)$
1	2	$2\zeta(\alpha)$
2	$4r$	$4\zeta(\alpha - 1)$
3	$4r^2 + 2$	$4\zeta(\alpha - 2) + 2\zeta(\alpha)$
4	$(8/3)r^3 + (16/3)r$	$(8/3)\zeta(\alpha - 3) + (16/3)\zeta(\alpha - 1)$
$r \rightarrow \infty$	$O(2^E r^{E-1} / \Gamma(E))$	$O(2^E \zeta(\alpha - E + 1) / \Gamma(E))$

most one value of  $\alpha$  for which  $\zeta_{\mathbb{G}}(\alpha)$  transitions from being infinite to finite, and the *zeta dimension*  $d_Z$  of  $\mathbb{G}$  is the value at which this transition occurs. This definition parallels the definition in Sect. 1.2 of the Hausdorff dimension as that value of  $d$  for which  $v^*(d)$  transitions from infinite to finite. If for all  $\alpha$  we have  $\zeta_{\mathbb{G}}(\alpha) = \infty$  then  $d_Z$  is defined to be  $\infty$ .

**Example 11.1** Let  $\mathbb{G}$  be an infinite rectilinear lattice in  $\mathbb{R}^3$ . From Table 11.1 we have

$$\zeta_{\mathbb{G}}(\alpha) = 4\zeta(\alpha - 2) + 2\zeta(\alpha).$$

Since  $4\zeta(\alpha - 2) + 2\zeta(\alpha) < \infty$  only for  $\alpha > 3$ , then

$$d_Z = \inf\{\alpha \mid \zeta_{\mathbb{G}}(\alpha) < \infty\} = 3. \quad \square$$

**Example 11.2** As in [55], consider a random graph in which each pair of nodes is connected with probability  $p$ . For any three distinct nodes  $x, y$ , and  $z$ , the probability that  $z$  is not connected to both  $x$  and  $y$  is  $1 - p^2$ . The probability that  $x$  and  $y$  are not both connected to some other node is  $(1 - p^2)^{N-2}$ , which approaches 0 as  $N \rightarrow \infty$ . Thus for large  $N$  each pair of nodes is almost surely connected by a path of length at most 2. For large  $N$ , each node has  $p(N - 1)$  neighbors, so from (11.2) we have  $S_1 \approx p(N - 1)$ . For large  $N$ , the number  $S_2$  of nodes at distance 2 from a random node is given by  $S_2 \approx (N - 1) - S_1 = (N - 1)(1 - p)$ . Hence

$$\zeta_{\mathbb{G}_N}(\alpha) \approx p(N - 1) + (N - 1)(1 - p)2^{-\alpha}.$$

Since  $\lim_{N \rightarrow \infty} \zeta_{\mathbb{G}_N}(\alpha) = \infty$  for all  $\alpha$  then  $d_Z = \infty$ .  $\square$

An alternative definition of the dimension of an infinite graph, using the zeta function, but not requiring averages over all the nodes of the graph, is given in [55]. For  $n \in \mathbb{N}$ , define

$$\zeta_{\mathbb{G}}(n, \alpha) = \sum_{\substack{x \in \mathbb{N} \\ x \neq n}} \text{dist}(n, x)^{-\alpha}.$$

There is exactly one value of  $\alpha$  at which  $\zeta_{\mathbb{G}}(n, \alpha)$  transitions from being infinite to finite; denote this value by  $d_Z(n)$ . The alternative definition of the zeta dimension is

$$d_Z \equiv \limsup_{n \in \mathbb{N}} d_Z(n).$$

This definition is not always identical to the above definition of  $d_Z$  as the value at which  $\zeta_{\mathbb{G}}(\alpha)$  transitions infinite to finite [55].