Weighted Fractal Networks
Timoteo Carletti*, Simone Righi
Département de Mathématique, Facultés Universitaires Notre Dame de la Paix 8 rempart de la vierge B5000 Namur, Belgium

A R T I C L E   I N F O

Article history:
Received 28 August 2009
Received in revised form 11 January 2010
Available online 20 January 2010

Keywords:
Complex networks
Structures and organization in complex systems
Scale-free networks
Fractals

A B S T R A C T

In this paper we define a new class of weighted complex networks sharing several properties with fractal sets, and whose topology can be completely analytically characterized in terms of the involved parameters and of the fractal dimension. General networks with fractal or hierarchical structures can be set in the proposed framework that moreover could be used to provide some answers to the widespread emergence of fractal structures in nature.

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1. Introduction

Complex networks have recently attracted a growing interest of scientists from different fields of research, mainly because complex networks define a powerful framework, among others developed in the science of complex systems, for describing, analyzing and modeling real systems that can be found in nature and/or society. This framework allows one to conjugate the micro to the macro abstraction levels: nodes can be endowed with local dynamical rules, while the whole network can be thought to be composed of hierarchies of clusters of nodes, that thus exhibit aggregated behavior.

The birth of graph theory is usually attributed to L. Euler with his seminal paper concerning the “Königsberg bridge problem” (1736), but it was only in the 50’s that network theory started to develop autonomously with the pioneering works of Erdős and Rényi [1]. Nowadays, network theory defines a research field of its own [2,3] and the scientific activity is mainly devoted to construct and characterize complex networks exhibiting some of the remarkable properties of real networks, scale-free [4], small-world [5], communities [6], weighted links [7–9], just to mention few of them.

In recent years we observed an increasing number of papers [10–17] where authors proposed a new point of view by constructing networks exhibiting scale-free and hierarchical structures by adapting ideas taken from fractal construction; e.g. Koch curve or Sierpinski gasket. The aim of the present paper is to generalize these latter constructions and to define a general framework, hereby named Weighted Fractal Networks, WFN for short, whose networks share with fractal sets several interesting properties; for instance the self-similarity and the hierarchical structures.

The WFN are constructed via an explicit algorithm and we are able to completely analytically characterize their topology as a function of the parameters involved in the construction. We are thus able to prove that WFN exhibit the “small-world” property (i.e. slow (logarithmic) increase of the average shortest path with the network size) and large average clustering coefficient. Moreover the probability distribution of node strength follows a power law whose exponent is the Hausdorff (fractal) dimension of the “underlying” fractal; hence the WFN are scale-free.

WFN also represent an explicitly computable model for the renormalization procedure recently applied to complex networks [18–21].

* Corresponding author. Tel.: +32 0 81724903; fax: +32 0 81724914.
E-mail address: timoteo.carletti@fundp.ac.be (T. Carletti).

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doi:10.1016/j.physa.2010.01.019
Fig. 1. The definition of the map \( \mathcal{T}_{s,f,a} \). On the left a generic initial graph \( G \) with its attaching node \( a \) (red on-line) and a generic weighted edge \( w \in E \) (blue on-line). On the right the new graph \( G' \) obtained as follows: let \( G^{(1)}, \ldots, G^{(s)} \) be \( s \) copies of \( G \), whose weighted edges (blue on-line) have been scaled by a factor \( f \). For \( i = 1, \ldots, s \) let us denote by \( a^{(i)} \) the node in \( G^{(i)} \) image of the labeled node \( a \in G \), then link all those labeled nodes to a new node \( a' \) (red on-line) through edges of unitary weight. The connected network obtained linking the \( s \) copies \( G^{(i)} \) to the node \( a' \) will be by definition the image of \( G \) through the map: \( G' = \mathcal{T}_{s,f,a}(G) \).

The paper is organized as follows. In the next section we will introduce the model, we outline the similarities with fractal sets and the differences with respect to the previously mentioned earlier results. In Section 3 we present the analytical characterization of such networks also supported by dedicated numerical simulations. We then introduce in Section 4 a straightforward generalization of the previous theory, and thus we conclude by showing a possible application of WFN to the study of fractal structures emerging in Nature.

2. The model

According to Mandelbrot [22] “a fractal is by definition a set for which the Hausdorff dimension strictly exceeds the topological dimension”. One of the most amazing and interesting feature of fractals is their self-similarity, namely looking at all scales we can find conformal copies of the whole set. Starting from this property one can provide rules to build up fractals as fixed points of Iterated Function Systems [23,24], IFS for short, whose Hausdorff dimension is completely characterized by two main parameters: the number of copies \( s > 1 \) and the scaling factor \( 0 < f < 1 \) of the IFS. Let us observe that in this case this dimension coincides with the so-called similarity dimension [24], \( d_{\text{fract}} = -\log s / \log f \).

The main goal of this paper is to generalize such ideas to networks, aimed at constructing weighted complex networks\(^1\) with some a priori prescribed topology, that will be described in terms of node strength distribution, average (weighted) shortest path and average (weighted) clustering coefficient, depending on the two main parameters: the number of copies and the scaling factor.\(^2\) Moreover taking advantage of the similarity with the IFS fractals, some topological properties of the networks will depend on the fractal dimension of the IFS fractal.

Let us fix a positive real number \( f < 1 \) and a positive integer \( s > 1 \) and let us consider a (possibly) weighted network \( G \) composed of \( N \) nodes, one of which has been labeled attaching node and denoted by \( a \). We then define a map, \( \mathcal{T}_{s,f,a} \), depending on the two parameters \( s,f \) and on the labeled node \( a \), whose action on networks is described in Fig. 1.

So starting with a given initial network \( G_0 \) we can construct a family of weighted networks \( (G_k)_{k \geq 0} \) iteratively applying the previously defined map: \( G_k := \mathcal{T}_{s,f,a}(G_{k-1}) \).

Because of its general definition, the map \( \mathcal{T}_{s,f,a} \) could be used to cast the various models of fractal or hierarchical networks recently proposed [10–17] into a unified scheme, instead of using “ad hoc” constructions and computations, so as to obtain information about some relevant topological quantities, such as average shortest path and nodes strength, in a straightforward way using the proposed framework and thus prove, for instance, the small-world character of WFN. In this framework we are also able to construct scale-free networks with any desired power-law just by setting \( s \) and \( f \), thus overcoming some limitations of [12].

Let us observe that the main differences between WFN and the above mentioned models reside in the tree-like structure, instead of a star-like [10,11,13], that the former acquire because of the growth process, although WFN will exhibit high clustering coefficient, and the absence of a preferential attachment mechanism weight dependent [7,9,14].

For the sake of completeness we present numerical results for two WFN: the Sierpinski one (see Fig. 2) and the Cantor dust (see Fig. 3).

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\(^1\) We hereby present the construction for undirected networks, but it can be straightforwardly generalized to directed graphs as well.

\(^2\) A straightforward generalization will be presented in the Section 4. See also [25] where the WFN theory will be generalized so as to include a stochastic iteration process.
The “Sierpinski” WFN, $s = 3, f = 1/2$ and $G_0$ is composed by a single node. From the left to the right $G_1$, $G_2$, $G_3$ and $G_4$. Gray scale (color on-line) reproduces edges weights: the darker the color the larger the weight. The dimension of the fractal is $\log 3 / \log 2 \sim 1.5850$.

Source: Visualization was done using Himmeli software [26].

The “Cantor dust” WFN, $s = 4, f = 1/5$ and $G_0$ is a triangle. From the left to the right $G_0$, $G_1$, $G_2$ and $G_3$. Gray scale (color on-line) reproduces edges weights: the darker the color the larger the weight. The dimension of the fractal is $\log 4 / \log 5 \sim 0.8614$.

Source: Visualization was done using Himmeli software [26].

Given $G_0$ and the map $T_{s,f,a}$ we are able to completely characterize the topology of each $G_k$ and also of the limit network $G_\infty$, defined as the fixed point of the map: $G_\infty = T_{s,f,a}(G_\infty)$. Let us observe that the topology of $G_\infty$ will not depend on the initial “seed” $G_0$ as it happens for the IFS fractal sets.

Thus the WFN undergo a growth process strictly related to the inverse of the renormalization procedure [18,19]; at the same time $G_\infty$ will be infinitely renormalizable.

3. Results

The aim of this section is to characterize the topology of the graphs $G_k$ for all $k \geq 1$ and $G_\infty$, by analytically studying their properties such as the average degree, the node strength distribution, the average (weighted) shortest path and the average (weighted) clustering coefficient.

At each iteration step, the graph $G_k$ grows as the number of its nodes increases according to

$$N_k = s^k N_0 + (s^k - 1)/(s - 1),$$

being $N_0$ the number of nodes in the initial graph, while the number of edges satisfies

$$E_k = s^k E_0 + s(s^k - 1)/(s - 1),$$

being $E_0$ the number of edges in the graph $G_0$. Hence in the limit of large $k$ the average degree is finite and it is asymptotically given by

$$E_k / N_k \xrightarrow{i \to \infty} s + E_0(s - 1) / (1 + (s - 1)N_0).$$
Let us denote the weighted degree of node $i \in G_k$, also called node strength [8], by $\omega_i^{(k)} = \sum_j w_{ij}^{(k)}$, being $w_{ij}^{(k)}$ the weight of the edge $(ij) \in G_k$; then using the recursive construction, we can explicitly compute the total node strength, $W_k = \sum_i \omega_i^{(k)}$, and, provided $sf \neq 1$, easily show that

$$W_k = 2s\left(\frac{sf}{s} - 1\right) + (sf)^k W_0.$$  

Because $f < 1$, we trivially find that the average node strength goes to zero as $k$ increases: $W_k/N_k \to 0$.

3.1. Node strength distribution

Let $g_k(x)$ denote the number of nodes in $G_k$ that have strength $\omega_i^{(k)} = x$ and let us assume $g_0$ to have values in some finite discrete subset of the positive reals, namely:

$$g_0(x) > 0 \text{ if and only if } x \in \{x_1, \ldots, x_m\},$$

otherwise $g_0(x) = 0$. Using the property of the map $T_{s,f,a}$ we straightforwardly get $g_k(x) = sg_{k-1}(x/f)$ provided $x \neq s$ and $x \neq fs + 1$, from which we can conclude that for all $k$:

$$g_k(x) = s^kg_0(x/f^k), \quad g_k(fs + 1) = s \quad \text{and} \quad g_k(s) = 1. \quad (4)$$

This implies that the node strengths are distributed according to a power law with exponent $d_{\text{frac}} = -\log s/\log f$, that equals the fractal dimension of the fractal obtained as a fixed point of the IFS with the same parameters $s$ and $f$. In fact defining $x_k = f^k x_i$ we get:

$$\log g_k(x_k) = k \log s + \log g_0(x_i) = \frac{\log s}{\log f} \log x_k + \log g_0(x_i) - \frac{\log s}{\log f} \log x_i,$$

namely for large $k$ (see Fig. 4)

$$g_k(x) \sim C x^{d_{\text{frac}}}.$$  

(5)

3.2. Average weighted shortest path

By definition the average weighted shortest path [3] of the graph $G_k$ is given by

$$\lambda_k = \frac{\Lambda_k}{N_k(N_k - 1)}, \quad (6)$$

where

$$\Lambda_k = \sum_{ij \in G_k} p_{ij}^{(k)}, \quad (7)$$

being $p_{ij}^{(k)}$ the weighted shortest path linking nodes $i$ and $j$ in $G_k$.

To simplify the remaining part of the proof it is useful to introduce $\Lambda_k^{(a_i)} = \sum_{ij \in G_k} p_{ij}^{(k)}$, i.e. the sum of all weighted shortest paths ending at the attaching node, $a_i \in G_k$. One can prove (see Appendix A.1) that for large $k$ the asymptotic behavior of $\Lambda_k^{(a_i)}$ is given by

$$\Lambda_k^{(a_i)} \sim N_0(s - 1) + 1 \frac{k}{(1-f)(s-1)^{k-1}}. \quad (8)$$

Using the construction algorithm and its symmetry one can prove (see Appendix A.2) that $\Lambda_k$ satisfies the recursive relation

$$\Lambda_k = sf \Lambda_{k-1} + 2s[(s - 1)N_{k-1} + 1][N_{k-1} + f \Lambda_{k-1}^{(a_i-1)}], \quad (9)$$

Let us observe that the same is true if $sf = 1$; in this case, in fact $W_k$ grows linearly with $k$, thus slower than $N_k$.

Without loss of generality we can assume that for all integers $i, j \in \{1, \ldots, m\}$ and $k > 0$ we have $f^k x_i \neq x_i$ and $f^k(fx_i + 1) \neq x_i$. 

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Fig. 4. Node Strengths Distribution. Plot of the renormalized node strengths distribution $D^{-1} \log_{10} g_k(x)$, where $D = d_{\text{hom}}$ in the homogeneous case, while $D = -\log_{10}(1/\lambda_k)$ in the non-homogeneous one. Symbols refer to: □ the finite approximation $G_1$ with 2391484 nodes of the “Sierpinski” WFN, $s = 3, f = 1/2$ and $G_0$ is formed by one initial node; ○ the finite approximation $G_0$ composed by 3495253 nodes of the “Cantor dust” WFN, $s = 4, f = 1/5$ and $G_0$ is made by a triangle; △ the finite approximation $G_1$ composed by 3495253 nodes of the non-homogeneous “Cantor dust” WFN, $s = 4, f_1 = 1/2, f_2 = 1/3, f_3 = 1/5, f_4 = 1/7$ and $G_0$ is formed by a triangle. The reference line has slope $-1$; linear best fits (data not shown) provide a slope $-0.9964 \pm 0.034$ with $R^2 = 0.9993$ for the Sierpinski WFN, a slope $-1.002 \pm 0.064$ with $R^2 = 0.9996$ for the Cantor dust WFN and a slope $-1.006 \pm 0.024$ with $R^2 = 0.9976$ for the non-homogeneous Cantor dust WFN.

Fig. 5. The average weighted shortest path. Plot of the renormalized average weighted shortest path $\tilde{\lambda}_k$ versus the iteration number $k$, where $\tilde{\lambda}_k = \lambda_k (s F - s - 1)$ and $F = f_1 + \cdots + f_s$ for the non-homogeneous case, while $F = sf$ for the homogeneous one. Symbols refer to: □ the “Sierpinski” WFN, $s = 3, f = 1/2$ and $G_0$ is formed by one initial node; ○ the “Cantor dust” WFN, $s = 4, f = 1/5$ and $G_0$ is made by a triangle; △ the non-homogeneous “Cantor dust” WFN, $s = 4, f_1 = 1/2, f_2 = 1/3, f_3 = 1/5, f_4 = 1/7$ and $G_0$ is formed by a triangle.

that provides the following asymptotic behavior in the limit of large $k$ (see Fig. 5)

$$\lambda_k = \frac{\Lambda_k}{N_k(N_k - 1)} \overset{k \to \infty}{\longrightarrow} 2(s - 1) (1 - f) (s - f).$$

(10)

We can also compute the average shortest path, $\ell_k$, formally obtained by setting $f = 1$ in the previous formulas (6) and (7). Hence slightly modifying the results previously presented we can prove that, asymptotically, we have

$$\ell_k \overset{k \to \infty}{\approx} 2 \left( k - \frac{s}{s - 1} \right) \overset{k \to \infty}{\approx} \frac{2}{\log s} \log N_k,$$

(11)
The average shortest path \( \ell_k \) as a function of the network size (semilog graph). Plot of the renormalized average shortest path \( \tilde{\ell}_k \) versus the network size \( N_k \), where \( \tilde{\ell}_k = \ell_k \log s \). Symbols refer to: □ the “Sierpinski” WFN, \( s = 3, f = 1/2 \) and \( G_0 \) is formed by one initial node; ○ the “Cantor dust” WFN, \( s = 4, f = 1/5 \) and \( G_0 \) is made by a triangle. The reference line has slope 1. Linear best fits (data not shown) provide a slope 0.9942 ± 0.019 and \( R^2 = 1 \) for the Sierpinski WFN and a slope 0.9952 ± 0.019 and \( R^2 = 1 \) for the Cantor dust WFN.

where the last relation has been obtained using the growth law of \( N_k \) given by Eq. (1) (see Fig. 6). Let us note that the average shortest path is a topological quantity and thus it does not depend on the scaling factor, that is why we do not report in Fig. 6 the case of the non-homogeneous WFN.

Thus, as previously stated, the network grows unbounded but with the logarithm of the network size, while the weighted shortest distances stay bounded.

3.3. Average clustering coefficient

The average clustering coefficient [3,5] of the graph \( G_k \) is defined as the average over the whole set of nodes of the local clustering coefficient \( c_i^{(k)} \), namely \( \langle c_k \rangle = C_k/N_k \), where \( C_k = \sum_{i \in G_k} c_i^{(k)} \). Because of the construction algorithm, the network inherits a tree-like structure, preventing the inner core from acquiring new triangles, in such a way that the number of possible triangles, and hence the local clustering coefficient, at each step increases just by a factor \( s \). Thus after \( k \) iterations we will have \( C_k = s^k C_0 \), being \( C_0 \) the sum of local clustering coefficients in the initial graph. We can thus conclude that the clustering coefficient of the graph is asymptotically given by:

\[
\langle c_k \rangle \rightarrow \frac{s - 1}{s} \frac{(s^k)N_0}{(s - 1)N_0 + 1}.
\]

On the other hand, one can use edges’ values to weigh the clustering coefficient [27]; hence, generalizing the previous relation, we can easily prove that the average weighted clustering coefficient of the graph is asymptotically given by:

\[
\langle y_k \rangle \sim \frac{s - 1}{fs} \frac{(y_0)N_0}{(s - 1)N_0 + 1} f^k \sim \frac{1}{N_k^{1/d_{fract}}},
\]

where once again, the fractal dimension \( d_{fract} \) of the IFS fractal play a relevant role.

4. Non–homogeneous Weighted Fractal Networks

The aim of this section is to slightly generalize the previous construction to the case of non–homogeneous scaling factors for each subnetwork \( G^{(i)} \). So given an integer \( s > 1 \) and \( s \) real numbers \( f_1, \ldots, f_s \in (0, 1) \), we modify the map \( T_{s,f,a} \) by allowing a different scaling for each edge weight according to which subgraph it belongs: if the edge \( w^{(i)} \), image of \( w \in G \), belongs to \( G^{(i)} \), then \( w^{(i)} = f_i w \).

Let us remark that the construction presented in Section 2 is a particular case of the latter, once we take \( f_1 = \cdots = f_s = f \); we nevertheless decided for the sake of clarity, to present it before, because the computations involved in this latter general construction could have hidden the simplicity of the underlying idea. We hereby present some results for the non-homogeneous “Cantor dust” WFN (see Fig. 7).

Using the recursiveness of the algorithm we can, once again, completely characterize the topology of the non-homogeneous WFN. Moreover, only the weighted quantities will vary with respect to the homogeneous case. For instance, a
Fig. 7. The non-homogeneous “Cantor dust” WFN, $s = 4, f_1 = 1/2, f_2 = 1/3, f_3 = 1/5, f_4 = 1/7$ and $G_0$ is formed by a triangle. From the left to the right $G_0, G_1, G_2$ and $G_3$. Gray scale (color on-line) reproduces edges weights; the darker the color the larger the weight.

Source: Visualization was done using Himmel software [26].

straightforward, but cumbersome, generalization of the computations presented in the previous Sections allows us to prove that the average weighted shortest path exhibits the following asymptotic behavior (see Fig. 5)

$$
\lambda_k \underset{k \to \infty}{\longrightarrow} \frac{2s^2(s-1)}{(s-F)(s^2-F)},
$$

(14)

where $F = f_1 + \cdots + f_s$. Let us observe that Eq. (14) reduces to Eq. (10) once we set $f_1 = \cdots = f_s = f$ and thus $F = sf$.

Let $g_0(x)$ denote the number of nodes with node strength equal to $x$ in the initial network $G_0$; then after $k$ steps of the algorithm, all nodes strengths will be rescaled by a factor $f_1^{k_1} \cdots f_s^{k_s}$, where the non-negative integers $k_i$ do satisfy $k_1 + \cdots + k_s = k$. Because this can be done in $k!/(k_1! \cdots k_s!)$ possible different ways, we get the following relation for the node strength distribution for the network $G_k$:

$$
g_s(f_1^{k_1} \cdots f_s^{k_s}, x) = \frac{k!}{k_1! \cdots k_s!} g_0(x) \quad \text{with } k_1 + \cdots + k_s = k.
$$

(15)

After sufficiently many steps, and assuming that the main contribution arises from the choice $k_1 \sim \cdots \sim k_s \sim k/s$, we can use Stirling formula to get the approximate distribution (see Fig. 4)

$$
\log g_k(x) \sim \frac{s \log s}{\log(f_1 \cdots f_s)} \log x,
$$

(16)

so once again the nodes strength distribution follows a power law.

5. Conclusions

In this paper we introduced a unifying framework for complex networks sharing several properties with fractal sets, hereby named Weighted Fractal Networks. This theory, that generalizes to graphs the construction of IFS fractals, allows us to build complex networks with a prescribed topology, whose main quantities can be analytically predicted and have been shown to depend on the fractal dimension of the IFS fractal; for instance the networks are scale-free, the exponent being the fractal dimension. Moreover the weighted fractal networks share with IFS fractals, the self-similarity structure, and are explicitly computable examples of renormalizable complex networks.

These networks exhibit the small-world property. In fact the average shortest path increases logarithmically with the system size (11); hence it is as small as the average shortest path of a random network with the same number of nodes and same average degree. On the other hand the clustering coefficient is asymptotically constant (12), thus larger than the clustering coefficient of a random network that shrinks to zero as the system size increases.

The self-similarity property of the weighted fractal networks makes them suitable for modeling real problems involving generic diffusion over the network coupled with local losses of flow, here modeled via the parameter $f < 1$ – for instance, electrical grids in the case of mankind artifacts, metabolic networks of living organisms [28,29] or air flows in mammalian lungs [30–35] in the case of natural networks. In all these studies, assuming some hierarchical fractal structure, scientists could explain some natural laws, such as the allometric scaling or the avalanches in the mammalian respiratory system, although the actual branching numbers could not be explained. Using our framework we suggest a possible analysis for these values; for instance in mammalian lungs where air flows through bronchi–bronchioles, submitted to air vessels’ section reduction. Assuming that the recorded avalanches and power-laws, and hence the fractal structure, have some functional–biological reason (e.g. a typical time needed to fulfill alveoli with oxygenated air from the primary bronchi) we can relate this time to the average shortest weighted path, which in turn depends on the number of copies $s$ and the scaling factor $f$. In other words the topology of such networks could have been shaped by evolution in such a way that any two nodes can be connected in a finite optimal time, whatever their physical distance.
Let us finally observe that in this case the fragility of the network with respect to failure of the edges (see [36] and references therein) is a main biological question, that can be restated as follows: how many air vessels should fail before the lungs stop to work properly?

Appendix. Complementary material

A.1. Computation of $A_k^{(a_k)}$

Let $a_k$ be the attaching node of the graph $G_k$. Let us define $A_k^{(a_k)} = \sum_{i \in G_k} p_{i a_k}^{(k)}$, i.e. the sum of all weighted shortest paths to $a_k$. Then using the recursive property and the symmetry of the map $T_{x,f,a_k}$ we can easily obtain a recursive relation for $A_k^{(a_k)}$:

$$A_k^{(a_k)} = sf A_{k-1}^{(a_{k-1})} + s N_{k-1},$$

where $N_{k-1}$ is the number of nodes in $G_{k-1}$. This recursion can be easily solved to get for all $k \geq 1$

$$A_k^{(a_k)} = (sf)^{k-1} A_1^{(a_1)} + \frac{1 - f^{k-1}}{1 - f} \frac{(s - 1) N_0 + s}{s - 1} (s f)^{k-1} - \frac{s}{s - 1} \frac{(sf)^{k-1} - 1}{sf - 1},$$

(A.1)

from which we can conclude, because $f < 1$, that $A_k^{(a_k)}$ exhibits the asymptotic behavior given by Eq. (8).

A.2. Computation of $A_k$

Starting from the definition of the sum of all weighted shortest paths (7), the recursive construction and its symmetry, we can decompose the sum $A_k$ into three terms:

$$A_k = s \sum_{i \in G_k^{(1)}} p_{i a_k}^{(k)} + s(s - 1) \sum_{i \in G_k^{(1)} \cap j \in G_k^{(2)}} p_{i j}^{(k)} + 2s \sum_{i \in G_k^{(1)}} p_{a_k}^{(k)}$$

(A.2)

where the first contribution takes into account all paths starting from and arriving at nodes belonging to the same subgraph, that using the symmetry can be chosen to be $G_k^{(1)}$. The second term takes into account all the possible paths where the initial point and the final one belong to two different subgraphs, and still using the symmetry we can set them to $G_k^{(1)}$ and $G_k^{(2)}$ and multiply the contribution by a combinatorial factor $s(s - 1)$. Finally the last term is the sum of all paths arriving to the attaching node $a_k$: once again the symmetry allows us to reduce the sum to only one subgraph, say $G_k^{(1)}$, and multiply the contribution by $2s$.

Using the scaling mechanism for the edges, the first term in the right hand side of Eq. (A.2) can be easily identified with

$$\sum_{i \in G_k^{(1)}} p_{i j}^{(k)} = f A_{k-1}.$$

By construction, each shortest path connecting two nodes belonging to two different subgraphs, must pass through the attaching node, hence using $p_{i j}^{(k)} = p_{i a_k}^{(k)} + p_{a_k j}^{(k)}$ the second term of Eq. (A.2) can be split into two parts:

$$\sum_{i \in G_k^{(1)} \cap j \in G_k^{(2)}} p_{i j}^{(k)} = \sum_{i \in G_k^{(1)}} p_{i a_k}^{(k)} N_k^{(2)} + \sum_{j \in G_k^{(2)}} p_{a_k j}^{(k)} N_k^{(1)},$$

where $N_k^{(i)}$ denotes the number of nodes in the subgraph $G_k^{(i)}$. Using the symmetry of the construction, the previous relation can be rewritten as

$$\sum_{i \in G_k^{(1)} \cap j \in G_k^{(2)}} p_{i j}^{(k)} = 2N_k^{(1)} \sum_{i \in G_k^{(1)}} p_{i a_k}^{(k)}.$$

The last term of Eq. (A.2) can be related to $A_k^{(a_{k-1})}$ by observing that each path arriving at $a_k$ must pass through $a_{k-1}^{(i)}$ for some $i \in \{1, \ldots, s\}$, thus

$$\sum_{i \in G_k^{(1)}} p_{i a_k}^{(k)} = \sum_{i \in G_k^{(1)}} (p_{i a_{k-1}^{(i)}}^{(k)} + p_{a_{k-1}^{(i)} a_k}^{(k)}) = N_k^{(1)} + \sum_{i \in G_k^{(1)} \cap j \in G_k^{(2)}} p_{i j}^{(k)} = N_k^{(1)} + f A_{k-1}^{(a_{k-1})},$$

(A.3)

Observing that $G_k^{(1)}$ has as many nodes as $G_{k-1}$ we can conclude that $N_k^{(1)} = N_{k-1}$ and finally rewrite Eq. (A.2) as:

$$A_k = sf A_{k-1} + 2s(s - 1) N_{k-1} + 1[N_{k-1} + f A_{k-1}^{(a_{k-1})}].$$
References