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# Critical points for random Boolean networks

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## Abstract

A model of cellular metabolism due to S. Kauffman is analyzed. It consists of a network of Boolean gates randomly assembled according to a probability distribution. It is shown that the behavior of the network depends very critically on certain simple algebraic parameters of the distribution. In some cases, the analytic results support conclusions based on simulations of random Boolean networks, but in other cases, they do not.

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## 1. Introduction

Many dynamical systems are modeled by networks of interacting elements. Examples come from diverse areas of science and engineering and over enormous scales of time and space, from biochemical networks within a cell [1] to food webs [3] and collaboration networks in human organizations [16]. Often, these systems are subjected to random or unpredictable processes. In this paper, we analyze a class of random networks that Kauffman [9,10] proposed as models of cellular metabolism. These are networks of Boolean gates, where each gate corresponds to a gene or protein, and the network describes the interactions among these chemical compounds. Although Boolean networks capture at least some of the salient features of the operation of the genome, researchers have been mainly interested in certain abstract properties of their dynamics. Kauffman's thesis is that randomly assembled complex systems often exhibit "spontaneous order", i.e., even though they are not constructed according to any plan, their behavior is often stable and robust.

Kauffman considered several measures of order, based on the limit cycle that the network enters. Since a Boolean network has a finite number of gates, each of which has two possible states, the network itself has a finite number of states, and it will eventually return to some state it had visited earlier. Since the network operates deterministically, it will keep repeating this sequence of states, which is called the limit cycle. Among the measures of order that have been considered are

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1. The number of stable gates—gates that eventually stop changing state.
2. The number of weak gates—gates that can be perturbed without changing the limit cycle that the network enters.
3. The size of the limit cycle.

The key findings of Kauffman's experiments were that networks constructed from Boolean gates with more than two inputs were usually disordered in all three senses: a significant fraction of the gates never stabilized and, when perturbed, caused the network to enter a different limit cycle, and the size of the limit cycle was exponential in the number of gates. But networks constructed from gates with two inputs tended to be ordered in all three senses, in particular, the average limit cycle size was on the order of the square root of the number of gates.

These results raise many biological and mathematical questions. From the viewpoint of biology, a basic issue is whether these Boolean networks capture the essential features of cellular metabolism. Genes are generally active or inactive, i.e., transcribing their protein or not, and the transition between the two states usually happens on a short time scale. Each gene tends to be directly affected by a small number of proteins. Thus the Boolean network model seems to be at least a rough approximation of cellular metabolic networks. Also, genomes are the result of evolution, which involves random events. However, it would be extremely unlikely that the simple probability distributions used by Kauffman are realistic. He studied two kinds of random networks constructed from 2-input gates. In the first kind, all of the 16 Boolean functions of two arguments are equally likely to be assigned to a gate. This is certainly a reasonable place to start, given the lack of knowledge about the actual distribution of functions in real genomic networks. Two of these 16 functions are constants, i.e., they ignore their inputs and output only one value. Such gates exhibit an extreme form of order, and it seemed possible that their presence was the source of order in networks of 2-input gates. However, Kauffman also ran simulations of randomly constructed networks without constant gates, where the remaining 14 two-argument functions were equally likely, and the results were similar to those where all 16 functions were used.

Kauffman proposed another category of functions as the source of order. He called these the canalyzing functions. A canalyzing function is a Boolean function for which there exists some argument and some Boolean value such that the output of the function is determined if the argument has that value. For example, the two-argument OR function  $x_1 \vee x_2$  is canalyzing because if either argument has the value 1, then the value of  $x_1 \vee x_2$  is 1. Fourteen out of the 16 two-argument Boolean functions, including the constant functions, are canalyzing, but this proportion drops rapidly among Boolean functions with more than two arguments. Thus the hypothesis that nets with many canalyzing gates tend to be ordered, while those with few of them do not, is consistent with the experimental results.

All these definitions and claims have precise mathematical formulations, so a natural question is whether the experimental results are supported by proofs. Interestingly, at about the same time that Kauffman started investigating random Boolean networks, the mathematical techniques for dealing with random networks were being developed by Erdős and Rényi [5,6] and Gilbert [7], but it was about 30 years before any of these techniques were applied to the analysis of random Boolean networks. The first proofs of any of Kauffman's claims appear in an article co-authored by the mathematical biologist Cohen and the random graph theorist Łuczak [2].

Random graph theory is now a flourishing branch of combinatorics. The most extensively studied version of random graph is the independent edge model. In this version, there is a probability  $p$  (which may depend on the number of vertices in the graph) such that for each pair of vertices independently, there is an undirected edge between them with probability  $p$ . Graph theorists have discovered many deep and interesting results about this kind of random graph, but it does not seem to be a good model of the random networks studied in biology, communications, and engineering. A major distinction is that the degree distribution of this kind of graph is Poisson, but the degree distributions of many real-world networks obey a power law. A better model for these situations may be random graphs with a specified degree distribution, which are considered in recent papers by Molloy and Reed [13,14]. Some other shortcomings of the standard version of random graph pointed out by Newman et al. [15] are that it is

undirected and has only one type of vertex. They develop some techniques for dealing with random directed graphs with vertices of several types. However, even this model lacks the structure needed to model the dynamic behavior of networks.

Kauffman’s Boolean networks are a further extension of the models in [15] that do include this additional structure. The gates of a Boolean network are vertices assigned a type corresponding to a Boolean function, and the directed edges indicate the inputs to each gate. But instead of simply regarding each vertex as a static entity, we are interested in how the functions of the gates change the state of the network over time. Our random Boolean networks are specified by a sequence of probabilities  $p_1, p_2, \dots$  whose sum is 1, where for each gate independently,  $p_i$  is the probability that it is assigned to the  $i$ th Boolean function. (We are assuming some canonical ordering of the finite Boolean functions.) Once each gate has been assigned its function, its indegree is determined by the number of arguments of the function, and its input gates are chosen at random using the uniform distribution. Lastly, a random initial state is chosen.

Our main results are simple algebraic conditions, derived from the distribution  $p_1, p_2, \dots$  that imply ordered behavior of the first two kinds mentioned above: almost all gates stabilize quickly, and almost all gates can be perturbed without affecting the long-term behavior of the network. Conversely, if the conditions fail, then the networks do not behave in such an ordered fashion. Our conditions actually imply forms of ordered behavior stronger than Kauffman’s. That is, the gates stabilize in time on the order of  $\log n$ , where  $n$  is the number of gates, and the effect of a perturbation dies out within order  $\log n$  steps. Consequently, the failure of our conditions implies forms of disordered behavior that are weaker than the negations of Kauffman’s.

We then apply our main results to the two classes of 2-input Boolean networks mentioned above. Here, our analysis verifies some of Kauffman’s claims for networks in the first class, but it casts doubt on similar claims for the other class.

## 2. Definitions

A Boolean network  $B$  is a 3-tuple  $\langle V, E, \mathbf{f} \rangle$  where  $V$  is a set  $\{1, \dots, n\}$  for some natural number  $n$ ,  $E$  is a set of directed edges on  $V$ , and  $\mathbf{f} = (f_1, \dots, f_n)$  is a sequence of Boolean functions such that for each  $v \in V$ , the number of arguments of  $f_v$  is  $\text{indeg}(v)$ , the indegree of  $v$  in  $E$ . The interpretation is that  $V$  is a collection of Boolean gates,  $E$  describes their interconnections and  $\mathbf{f}$  describes their operation.

The gates update their states synchronously at discrete time steps  $0, 1, \dots$ . At any time  $t$ , each gate  $v$  is in some state  $x_v \in \{0, 1\}$ . Letting  $\mathbf{x} = (x_1, \dots, x_n)$ , we say that  $B$  is in state  $\mathbf{x}$  at time  $t$ . Let  $\text{indeg}(v) = m$  and  $u_1 < u_2 < \dots < u_m$  be the gates such that  $(u_i, v) \in E$  for  $i = 1, \dots, m$ . These are referred to as the *in-gates* of  $v$ . Then the state of  $v$  at time  $t + 1$  is  $y_v = f_v(x_{u_1}, \dots, x_{u_m})$ . Letting  $\mathbf{y} = (y_1, \dots, y_n)$ , we put  $B(\mathbf{x}) = \mathbf{y}$ . Note that the ordering of the in-gates implicitly associates each one with the corresponding argument of  $f_v$ . Alternatively, we could label each edge in  $E$  with an integer so that if  $(u, v)$  is labeled  $i$ , then  $u$  corresponds to argument  $i$  of  $f_v$ . The next definitions describe the dynamical properties of Boolean networks that we will analyze.

**Definition 1.** Let  $\mathbf{x} \in \{0, 1\}^n$ .

1. For  $t = 0, 1, \dots$ , we put  $B^t(\mathbf{x})$  for the state of  $B$  at time  $t$ , given that its state at time 0 is  $\mathbf{x}$ . That is,

$$B^0(\mathbf{x}) = \mathbf{x} \quad \text{and} \quad B^{t+1}(\mathbf{x}) = B(B^t(\mathbf{x})) \quad \text{for all } t.$$

We also put  $B_v^t(\mathbf{x})$  for  $y_v$  where  $\mathbf{y} = B^t(\mathbf{x})$ .

2. Gate  $v$  stabilizes in  $t$  steps on input  $\mathbf{x}$  if  $B_v^t(\mathbf{x}) = B_v^{t'}(\mathbf{x})$  for all  $t' \geq t$ .

3. For  $\mathbf{x} \in \{0, 1\}^n$  and  $v \in \{1, \dots, n\}$ , we put  $\mathbf{x}^v$  for the state which is identical to  $\mathbf{x}$  except that  $x_v^v = 1 - x_v$ .
4. Let  $u, v \in \{1, \dots, n\}$  and  $\mathbf{x} \in \{0, 1\}^n$ . We say that  $v$  affects  $u$  at time  $t$  on input  $\mathbf{x}$  if  $B_u^t(\mathbf{x}) \neq B_u^t(\mathbf{x}^v)$ . We put  $A^t(v, \mathbf{x}) = \{u \in V : v \text{ affects } u \text{ at time } t \text{ on input } \mathbf{x}\}$ .
5. Gate  $v$  is  $t$ -weak on input  $\mathbf{x}$  if  $A^t(v, \mathbf{x}) = \emptyset$ , i.e.,  $B^t(\mathbf{x}) = B^t(\mathbf{x}^v)$ . Gate  $v$  is  $t$ -strong on  $\mathbf{x}$  if it is not  $t$ -weak on  $\mathbf{x}$ . If  $\mathbf{x}$  is understood, we simply say  $v$  is  $t$ -weak or  $t$ -strong.

For small intervals of time, the dynamical properties described above are determined by the “local” structure of the network. That is, the behavior of a gate over the interval  $0, 1, \dots, t$  is determined by the portion of the network consisting of all gates that can reach the gate by a path in  $E$  of length at most  $t$ . Similarly, the gates affected by a given gate lie in the portion consisting of all gates reachable from the gate by such a path. Of course, for large enough  $t$ , these portions will be the entire network. The next definitions capture these notions of locality.

**Definition 2.**

1. For any subset  $I \subseteq V$ ,

$$S_+^0(I) = I \quad \text{and} \quad S_+^{t+1}(I) = \{u : (v, u) \in E \text{ for some } v \in S_+^t(I)\} \text{ for } t \geq 0.$$

That is,  $S_+^t(I)$  is the set of gates at the ends of paths of length  $t$  that start in  $I$ . Similarly,  $S_-^t(I)$  is the set of gates at the beginning of paths of length  $t$  that end in  $I$ .

2. Then

$$N_+^t(I) = \bigcup_{s=0}^t S_+^s(I) \quad \text{and} \quad N_-^t(I) = \bigcup_{s=0}^t S_-^s(I)$$

are the out- and in-neighborhoods, respectively, of  $I$  of radius  $t$ .

We put  $S_+^t(v)$  for  $S_+^t(\{v\})$  and similarly for the other notations. Thus the state of gate  $v$  at time  $t$  is determined by the states of the gates in  $S_-^t(v)$  at time 0 and the functions assigned to the gates in  $N_-^{t-1}(v)$ .

As we will show, for sufficiently small  $I$  and  $t$ , the “typical”  $N_+^t(I)$  and  $N_-^t(I)$  induce a forest on  $(V, E)$ , i.e., there are no directed or undirected cycles among their gates. If this is the case for  $N_+^t(v)$ , then we can give a simple recursive definition of  $A^t(v, \mathbf{x})$ .

**Definition 3.** Let  $f(x_1, \dots, x_m)$  be a Boolean function of  $m$  arguments, and  $\mathbf{x} = (x_1, \dots, x_m) \in \{0, 1\}^m$  be an assignment of 0’s and 1’s to its arguments. For  $i \in \{1, \dots, m\}$ , we say that argument  $i$  directly affects  $f$  on input  $\mathbf{x}$  if  $f(\mathbf{x}) \neq f(\mathbf{x}^i)$ . We extend this notion to gates in a Boolean network in the obvious way. Given a Boolean network  $B$  where gate  $v$  has in-gates  $u_1 < \dots < u_m$  and state  $\mathbf{x} \in \{0, 1\}^n$ , for  $i = 1, \dots, m$ ,  $u_i$  directly affects  $v$  on input  $\mathbf{x}$  if  $B_v(\mathbf{x}) \neq B_v(\mathbf{x}^{u_i})$ .

**Lemma 1.** Assume  $N_+^t(v)$  induces a tree on  $E$ . Then for any  $s \leq t$ , any  $\mathbf{x} \in \{0, 1\}^n$ , and any gate  $u \in S_+^s(v)$ ,  $v$  affects  $u$  at time  $s$  on input  $\mathbf{x}$  if and only if

1.  $s = 0$  and  $u = v$ , or
2.  $s > 0$  and letting  $w$  be the unique gate such that  $w \in S_+^{s-1}(v) \cap S_-^1(u)$ ,  $v$  affects  $w$  at time  $s - 1$  on input  $\mathbf{x}$ , and  $w$  directly affects  $u$  on input  $B^{s-1}(\mathbf{x})$ .

### 3. Random Boolean networks

We will be examining randomly constructed Boolean networks. The random model we use appears to be sufficiently general to capture the particular classes of random Boolean networks in the literature. Let  $\phi_1, \phi_2, \dots$  be some ordering of all the finite Boolean functions, and let  $p_1, p_2, \dots$  be a sequence of probabilities such that  $\sum_{i=1}^{\infty} p_i = 1$ . The selection of a random Boolean network with  $n$  gates is a three-stage process. First, each gate is independently assigned a Boolean function using the distribution  $p_1, p_2, \dots$ . That is, for each  $v = 1, \dots, n$  and  $j = 1, 2, \dots$ , the probability that gate  $v$  is assigned  $\phi_j$  is  $p_j$ . The probabilities may depend on  $n$ , the number of gates in the network; i.e., each probability is actually a function  $p_i(n)$ . For example,  $p_i(n) = 0$  for any  $\phi_i$  with more than  $n$  arguments. For simplicity of notation, we suppress the functional notation. Next, the in-gates for each gate are selected. If the gate has been assigned an  $m$ -argument function, then its in-gates are chosen from the

$$\binom{n}{m}$$

equally likely possibilities. Finally, a random initial state is chosen from the  $2^n$  equally likely possibilities.

If  $\theta$  is a property of Boolean nets then  $\text{pr}(\theta)$  denotes the probability that a random Boolean network with  $n$  gates satisfies  $\theta$ . If  $\phi$  is also a property then  $\text{pr}(\theta|\phi)$  is the probability of  $\theta$  over random Boolean networks with  $n$  gates, conditioned on  $\phi$ .

We make several restrictions on the distribution  $p_1, p_2, \dots$  still consistent with the random networks in the literature. Since we are assuming that all orderings of the in-gates to a gate are equally likely, for any  $j$  and  $k$  such that  $\phi_j$  and  $\phi_k$  are identical except for the ordering of their arguments,  $p_j = p_k$ . Also, for any  $j$  and  $k$  such that  $\phi_j = \neg\phi_k$ ,  $p_j = p_k$ . This implies that, for any gate  $v$  and  $t \geq 0$ ,  $B_v^t(\mathbf{x})$  is equally likely to be 0 or 1. Lastly, we assume that the average and variance of the number of arguments of a randomly selected Boolean function, or equivalently, the average and variance of the indegree of a gate, are finite. That is, letting each  $\phi_i$  have  $m_i$  arguments,  $\sum_{i=1}^{\infty} p_i m_i^2 \in [0, \infty)$ .

### 4. Branching processes

As will be shown, for  $t$  not large compared to  $n$ , the typical  $N_+^t(v)$  induces a tree in a Boolean network with  $n$  gates. A perturbation of the state of such  $v$  may cause perturbations to the states of  $S_+^1(v)$  in the next step, then  $S_+^2(v)$ , and so on, in a “wave” that propagates through  $N_+^t(v)$ . It is possible that this wave dies out and the effects of the perturbation are transient, i.e., gate  $v$  is  $t$ -weak. We will show that this behavior can be approximated by a branching process. Then, by applying basic results about branching processes, we will derive our results about weak gates. We will summarize the results that we need. For more information on branching processes, see Harris [8].

A branching process can be identified with a rooted labeled tree. The tree may have infinite branches. Each node will be labeled with the unique path from the root to that node. That is, the root is labeled with the null sequence. If the root has  $k$  children, they are labeled with the sequences  $(1), (2), \dots, (k)$ . If the second child of the root has  $l$  children, then they are labeled with the sequences  $(2, 1), (2, 2), \dots, (2, l)$ , and so on. Generation  $t$  consists of all nodes labeled with a sequence of length  $t$ . The number of children of any node is independent of the number of children of any other node, but the probability of having a certain number of children is the same for all nodes. Thus the probability space of a branching process is determined by a sequence  $(q_k : k = 0, 1, \dots)$  where  $q_k$  is the probability that a node has  $k$  children. The probability measure on this space will be denoted by  $\text{bpr}$ . In describing events in this space,  $P$  will denote a branching process. If  $\chi$  is a property of branching processes,  $P \models \chi$  means  $\chi$  holds for  $P$ , and  $\text{bpr}(P \models \chi)$  is the probability that  $\chi$  holds.

For  $t \geq 0$ ,  $P \upharpoonright t$  will be the finite labeled tree which is  $P$  restricted to its first  $t$  generations.  $Z_t$  will be the random variable which is the size of generation  $t$ , i.e., the number of nodes of depth  $t$ .

The generating function of the branching process is the series

$$F(z) = \sum_{k=0}^{\infty} q_k z^k.$$

That is,  $F(z)$  is the probability generating function of  $Z_1$  since  $q_k = \text{bpr}(Z_1 = k)$ . A basic result is that the  $t$ th iterate of  $F(z)$  is the probability generating function of  $Z_t$ . The iterates of  $F(z)$  are defined by

$$F_0(z) = z \quad \text{and} \quad F_{t+1}(z) = F(F_t(z)) \text{ for } t \geq 0. \quad (1)$$

Then

**Theorem 1.** *The probability generating function of  $Z_t$  is  $F_t(z)$ , i.e.,*

$$F_t(z) = \sum_{k=0}^{\infty} \text{bpr}(Z_t = k) z^k.$$

This enables us to express the moments of  $Z_t$  in terms of the moments of  $Z_1$ , which in turn have simple representations in terms of the derivatives of  $F(z)$ . Let  $\mu$  and  $\sigma^2$  be the first and second moments of  $Z_1$ , i.e.,  $\mu = \mathbf{E}(Z_1)$  and  $\sigma^2 = \text{var}(Z_1)$ .

**Theorem 2.** *We have*

$$\mu = F'(1) \quad \text{and} \quad \sigma^2 = F''(1) + F'(1) - (F'(1))^2.$$

More generally, for all  $t \geq 0$ , the first and second moments of  $Z_t$  are

$$\mathbf{E}(Z_t) = \mu^t \quad \text{and} \quad \text{var}(Z_t) = \begin{cases} \frac{\sigma^2 \mu^t (\mu^t - 1)}{\mu^2 - \mu} & \text{if } \mu \neq 1, \\ t\sigma^2 & \text{if } \mu = 1. \end{cases}$$

## 5. Weak gates

We put  $\log$  for  $\log_2$ . In this section,  $\alpha$  and  $\beta$  will be positive constants satisfying  $2\alpha \log \delta + 2\beta < 1$  and  $\alpha \log \delta < \beta$ , where  $\delta = \mathbf{E}(m_i)$ .

**Lemma 2.** *Let  $S \subseteq \{1, \dots, n\}$ ,  $|S| \leq n^\beta$ , and  $t \leq \alpha \log n$ . The following events have probability  $1 - o(1)$ :*

1. *For every  $v \in S$ ,  $N_-^t(v)$  induces a tree in  $\langle V, E \rangle$ .*
2. *For every distinct  $u, v \in S$ ,  $N_-^t(u) \cap N_-^t(v) = \emptyset$ .*

**Proof.** We show that each of these events fails with probability  $o(1)$ . The calculations are similar for both events, and we show the work only for event 1.

If event 1 fails, then there exist distinct gates  $v_1, \dots, v_s$  such that

$$s \leq \alpha \log n,$$

for  $i = 1, \dots, s - 1$ ,  $v_i$  is an in-gate of  $v_{i+1}$ , and

$$v_s \in S,$$

and distinct gates  $w_1, \dots, w_r$  such that

$$r \leq \alpha \log n,$$

for  $i = 1, \dots, r - 1$ ,  $w_i$  is an in-gate of  $w_{i+1}$ ,

$$w_1 = v_1, \text{ and}$$

for some  $h \in \{1, \dots, s\}$ ,  $w_r = v_h$ .

Either  $h$  above is 1 or greater than 1. The two cases are similar, and we will describe only the second. Therefore, we can assume  $r \geq 2$ . Now  $s$ ,  $r$ , and  $h$  can be chosen in  $O((\log n)^3)$  ways. The gates  $v_1, \dots, v_s$  and  $w_2, \dots, w_{r-1}$  can be chosen in  $O(n^{s+r-3+\beta})$  ways. For each  $j \in \{1, \dots, s - 1\} - \{h - 1\}$ , the probability that  $v_j$  is an in-gate of  $v_{j+1}$  is

$$\sum_{i=1}^{\infty} p_i \frac{\binom{n-1}{m_i-1}}{\binom{n}{m_i}} = \sum_{i=1}^{\infty} p_i \frac{m_i}{n} = \frac{\delta}{n}.$$

Similarly, the probability that each  $w_j$  is an in-gate of  $w_{j+1}$  for  $j = 1, \dots, r - 2$  is  $\delta/n$ . The probability that both  $v_{h-1}$  and  $w_{r-1}$  are in-gates of  $v_h$  is

$$\sum_{i=1}^{\infty} p_i \frac{\binom{n-2}{m_i-2}}{\binom{n}{m_i}} = \sum_{i=1}^{\infty} p_i \frac{m_i(m_i-1)}{n(n-1)} = O(n^{-2}).$$

Altogether, the probability that event 1 fails is

$$\begin{aligned} O\left((\log n)^3 \times n^{s+r-3+\beta} \times \left(\frac{\delta}{n}\right)^{s+r-4} \times n^{-2}\right) &= O((\log n)^3 \delta^{2\alpha \log n} n^{\beta-1}) \\ &= O((\log n)^3 n^{2\alpha \log \delta + \beta - 1}) = o(1). \end{aligned} \quad \square$$

We will use the branching process defined as follows. Let

$$\lambda = \sum_{i=1}^{\infty} p_i \sum_{j=1}^{m_i} \frac{|\{\mathbf{x} \in \{0, 1\}^{m_i} : \text{argument } j \text{ directly affects } \phi_i \text{ on input } \mathbf{x}\}|}{2^{m_i}}. \tag{2}$$

Thus  $\lambda$  may be regarded as the average number of arguments that directly affect a random Boolean function with a random input. The branching process is defined by

$$q_k = \frac{\lambda^k}{k!} e^{-\lambda}$$

for  $k = 0, 1, \dots$ . Therefore,  $F(z) = e^{\lambda z - \lambda}$ . From [Theorem 2](#),

$$\mu = \lambda, \quad \sigma^2 = \lambda, \quad \mathbf{E}(Z_t) = \lambda^t \quad \text{and} \quad \text{var}(Z_t) = \begin{cases} \frac{\lambda^t(\lambda^t - 1)}{\lambda - 1} & \text{if } \mu \neq 1, \\ t\lambda & \text{if } \mu = 1. \end{cases}$$

**Definition 4.** Let  $T$  be a labeled tree of height  $t$ ,  $B = \langle V, E, \mathbf{f} \rangle$  be a Boolean network, and  $\mathbf{x} \in \{0, 1\}^n$  be its state. For  $v \in \{1, \dots, n\}$ , we put  $T \Rightarrow v$  if  $N_-^t(A^t(v, \mathbf{x}))$  induces a tree in  $\langle V, E \rangle$ , and there is an isomorphism from  $T$  onto  $\langle A^t(v, \mathbf{x}), E \rangle$ .

**Lemma 3.** If  $|T| \leq n^\beta$  and the height of  $T$  is  $t \leq \alpha \log n$ , then for all  $\mathbf{x} \in \{0, 1\}^n$ ,  $\text{pr}(T \Rightarrow v) = \text{bpr}(P \upharpoonright t \cong T) (1 + o(1))$ .

**Proof.** By [Lemma 2](#), if there is an isomorphism  $\tau$  from  $T$  onto  $\langle A^t(v, \mathbf{x}), E \rangle$ , then almost surely  $N_-^t(A^t(v, \mathbf{x}))$  induces a tree in  $\langle V, E \rangle$ . Thus we need only to analyze the probability that  $\tau$  exists. Let  $u_1, \dots, u_h$  be the nonleaf nodes of  $T$ , in lexicographic order. The construction of  $\tau$  is recursive and proceeds in stages  $1, \dots, h$ . At each stage  $s$ ,  $\tau(u_s)$  has been defined at some previous stage, and it is extended to the children of  $u_s$ . (At stage 1,  $\tau(u_1) = v$  has already been defined.) Also, the Boolean functions assigned to these children are selected.

Thus, assume that at stage  $s$ ,  $\tau(u_1), \dots, \tau(u_{K_s})$  have already been defined, where  $s \leq K_s$ . Let  $u_s$  have  $k_s$  children. Then there are

$$\binom{n - K_s}{k_s}$$

ways of selecting the children of  $\tau(u_s)$  in  $A^t(v, \mathbf{x})$ . Having chosen these children, we next assign Boolean functions to them. Independently, for each child  $w$  of  $\tau(u_s)$ , let  $\phi_i$  be assigned to it. This event has probability  $p_i$ , and the probability that  $\tau(u_s)$  is an in-gate of  $w$  is

$$\frac{\binom{n - 1}{m_i - 1}}{\binom{n}{m_i}} = \frac{m_i}{n}$$

Summing over all  $i$ , we get the probability that  $\tau(u_s)$  directly affects  $w$

$$\sum_{i=1}^{\infty} p_i \sum_{j=1}^{m_i} \text{pr}(\tau(u_s) \text{ is the } j\text{th in-gate of } w \text{ and } j \text{ directly affects } \phi_i \text{ on input } B^l(\mathbf{x}) \mid \text{indeg}(w) = m_i),$$

where  $l$  is the depth of  $u_s$  in  $T$

$$\begin{aligned} &= \sum_{i=1}^{\infty} p_i \sum_{j=1}^{m_i} \text{pr}(\tau(u_s) \text{ is the } j\text{th in-gate of } w \mid \text{indeg}(w) = m_i) \\ &\quad \times \frac{|\{\mathbf{x} \in \{0, 1\}^{m_i} : \text{argument } j \text{ directly affects } \phi_i \text{ on input } \mathbf{x}\}|}{2^{m_i}} \\ &= \sum_{m=1}^{\infty} \sum_{\substack{1 \leq i < \infty \\ m_i = m}} p_i \sum_{j=1}^m \text{pr}(\tau(u_s) \text{ is the } j\text{th in-gate of } w \mid \text{indeg}(w) = m) \end{aligned}$$



$$\begin{aligned}
 & \times \frac{|\{\mathbf{x} \in \{0, 1\}^m : \text{argument } j \text{ directly affects } \phi_i \text{ on input } \mathbf{x}\}|}{2^m} \\
 &= \sum_{m=1}^{\infty} \sum_{j=1}^m \text{pr}(\tau(u_s) \text{ is the } j\text{th in-gate of } w | \text{indeg}(w) = m) \\
 & \times \sum_{\substack{1 \leq i < \infty \\ m_i = m}} p_i \times \frac{|\{\mathbf{x} \in \{0, 1\}^m : \text{argument } j \text{ directly affects } \phi_i \text{ on input } \mathbf{x}\}|}{2^m} \\
 &= \sum_{m=1}^{\infty} \left( \sum_{j=1}^m \text{pr}(\tau(u_s) \text{ is the } j\text{th in-gate of } w | \text{indeg}(w) = m) \right) \\
 & \times \left( \sum_{\substack{1 \leq i < \infty \\ m_i = m}} p_i \times \frac{|\{\mathbf{x} \in \{0, 1\}^m : \text{argument } 1 \text{ directly affects } \phi_i \text{ on input } \mathbf{x}\}|}{2^m} \right) \\
 &= \sum_{m=1}^{\infty} \frac{m}{n} \left( \sum_{\substack{1 \leq i < \infty \\ m_i = m}} p_i \times \frac{|\{\mathbf{x} \in \{0, 1\}^m : \text{argument } 1 \text{ directly affects } \phi_i \text{ on input } \mathbf{x}\}|}{2^m} \right) \\
 &= \sum_{i=1}^{\infty} \frac{p_i}{n} \sum_{j=1}^{m_i} \frac{|\{\mathbf{x} \in \{0, 1\}^{m_i} : \text{argument } j \text{ directly affects } \phi_i \text{ on input } \mathbf{x}\}|}{2^{m_i}} = \frac{\lambda}{n}.
 \end{aligned}$$

Therefore, the probability that these  $k_s$  gates are directly affected by  $\tau(u_s)$  is  $(\lambda/n)^{k_s}$ .

Since the events of assigning Boolean functions to all the gates are independent, the probability that the selected gates belong to  $A^t(v, \mathbf{x})$  is

$$\prod_{s=1}^h \binom{n - K_s}{k_s} \left(\frac{\lambda}{n}\right)^{k_s} = \left(\prod_{s=1}^h \frac{\lambda^{k_s}}{k_s!}\right) \left(1 - \frac{O(n^\beta)}{n}\right)^{O(n^\beta)} = \left(\prod_{s=1}^h \frac{\lambda^{k_s}}{k_s!}\right) (1 - O(n^{2\beta-1})).$$

The probability that no other gates are in  $A^t(v, \mathbf{x})$  is

$$\left(1 - \frac{\lambda h}{n}\right)^{n-|T|} = e^{-\lambda h} (1 + O(n^{2\beta-1})).$$

Therefore

$$\text{pr}(T \Rightarrow v) = \left(\prod_{s=1}^h \frac{\lambda^{k_s}}{k_s!} e^{-\lambda}\right) (1 + o(1)) = \text{bpr}(P \upharpoonright t \cong T) (1 + o(1)). \quad \square$$

We say that a property  $\chi$  of branching processes depends only on the first  $t$  generations if, for any two branching processes  $P_1$  and  $P_2$  such that  $P_1 \upharpoonright t \cong P_2 \upharpoonright t$ , either  $P_1 \models \chi$  and  $P_2 \models \chi$ , or  $P_1 \not\models \chi$  and  $P_2 \not\models \chi$ . Thus  $\chi$  can be identified with a set of labeled trees of depth at most  $t$ . We will also use the notation  $\langle A^t(v, \mathbf{x}), E \rangle \models \chi$  to mean  $\langle A^t(v, \mathbf{x}), E \rangle$  induces a tree in  $\langle V, E \rangle$  whose corresponding branching process satisfies  $\chi$ .

**Theorem 3.** *Let  $\chi$  be a property of branching processes that depends only on the first  $\alpha \log n$  generations. Then for all  $\mathbf{x} \in \{0, 1\}^n$*

$$\text{pr}(\langle A^t(v, \mathbf{x}), E \rangle \models \chi) = \text{bpr}(P \models \chi) + o(1).$$

**Proof.** By the previous lemma, it suffices to show that  $\text{bpr}(|P \upharpoonright \alpha \log n| \geq n^\beta) = o(1)$ .

If  $|P \upharpoonright \alpha \log n| \geq n^\beta$ , then  $Z_t \geq n^\beta / (\alpha \log n)$  for some  $t = 1, \dots, \alpha \log n$ . Since  $\mathbf{E}(Z_t) = \lambda^t \leq \delta^t \leq n^{\alpha \log \delta} \ll n^\beta / (\alpha \log n)$ ,

$$\begin{aligned} \text{pr} \left( \frac{Z_t \geq n^\beta}{\alpha \log n} \right) &\leq \frac{\text{var}(Z_t)}{(n^\beta / (\alpha \log n) - \mathbf{E}(Z_t))^2} \text{ by Chebyshev's inequality} \\ &= \begin{cases} \frac{\lambda^{2t-1} + \lambda^{2t-2} + \dots + \lambda^t}{(n^\beta / (\alpha \log n) - \lambda^t)^2} & \text{if } \lambda \neq 1 \\ \frac{t\lambda}{(n^\beta / (\alpha \log n) - \lambda^t)^2} & \text{if } \lambda = 1 \end{cases} \\ &= o(1/\log n) \text{ in either case.} \end{aligned}$$

□

A gate  $v$  such that  $N_-^{\alpha \log n}(A^{\alpha \log n}(v, \mathbf{x}))$  is acyclic is  $\alpha \log n$ -weak if and only if its corresponding branching process is extinct within  $\alpha \log n$  generations. Clearly this depends only on the first  $\alpha \log n$  generations, so [Theorem 3](#) applies. By basic results from branching process theory, the probability of extinction in  $t$  generations is  $\text{bpr}(Z_t = 0) = F_t(0)$ , and  $\lim_{t \rightarrow \infty} F_t(0) = r$ , where  $r$  is the smallest nonnegative root of  $z = F(z)$ . Further, when  $\mu \leq 1$ ,  $r = 1$ , and when  $\mu > 1$ ,  $r < 1$ . Therefore

**Theorem 4.** *There is a constant  $r$  such that for all  $\mathbf{x} \in \{0, 1\}^n$*

$$\lim_{n \rightarrow \infty} \text{pr}(v \text{ is } \alpha \log n\text{-weak}) = r.$$

When  $\lambda \leq 1$ ,  $r = 1$ , and when  $\lambda > 1$ ,  $r < 1$ .

**Corollary 1.** *The expected number of  $\alpha \log n$ -weak gates in a random Boolean network is asymptotic to  $rn$ .*

A stronger result is

**Corollary 2.** *The number of  $\alpha \log n$ -weak gates in almost all Boolean networks is asymptotic to  $rn$ .*

That is, there is a function  $\varepsilon(n)$  such that  $\varepsilon(n) \rightarrow 0$  and, letting the random variable  $X_n$  be the number of  $\alpha \log n$ -weak gates in a random Boolean network with  $n$  gates,

$$\lim_{n \rightarrow \infty} \text{pr}(|X_n - rn| \leq n\varepsilon(n)) = 1.$$

**Proof.** By the previous corollary,

$$\mathbf{E}(X_n) = rn + n\varepsilon(n),$$

where  $\varepsilon(n)$  is a function such that  $\lim_{n \rightarrow \infty} \varepsilon(n) = 0$ . When  $\lambda \leq 1$ ,  $r = 1$ , so, letting the random variable  $Y_n = n - X_n$ , by Markov's inequality

$$\text{pr}(Y_n \geq n\sqrt{|\varepsilon(n)|}) = O(\sqrt{|\varepsilon(n)|}).$$

Therefore, the corollary holds for  $\lambda \leq 1$ .

When  $\lambda > 1$ ,  $r < 1$ , and we need to estimate  $\text{var}(X_n)$ . Using methods similar to those in the proofs of [Lemma 2](#) and [Theorems 3 and 4](#) it can be shown that, for any two distinct gates  $u$  and  $v$ , almost surely  $N_-^{\alpha \log n}(A^{\alpha \log n}(u, \mathbf{x}))$

and  $N_-^{\alpha \log n}(A^{\alpha \log n}(v, \mathbf{x}))$  are acyclic, their intersection is empty, and

$$\lim_{n \rightarrow \infty} \text{pr}(u \text{ and } v \text{ are } \alpha \log n\text{-weak}) = r^2.$$

Therefore

$$\text{var}(X_n) = r(1 - r)n + n^2 \varepsilon'(n)$$

for some function  $\varepsilon'(n) \rightarrow 0$ . By Chebyshev's inequality

$$\text{pr}(|X_n - rn - n\varepsilon(n)| > n\sqrt[4]{|\varepsilon'(n)|}) \leq \frac{r(1 - r)n + n^2 \varepsilon'(n)}{n^2 \sqrt{|\varepsilon'(n)|}} \rightarrow 0,$$

and the corollary also holds for  $\lambda > 1$ . □

When  $\lambda > 1$ , it is also true that most of the  $\alpha \log n$ -strong gates affect many other gates when perturbed.

**Corollary 3.** *Let  $\lambda > 1$ . For almost all random Boolean networks, if gate  $v$  is  $\alpha \log n$ -strong, then there is a positive  $W$  such that for  $t \leq \alpha \log n$ , the number of gates affected by  $v$  at time  $t$  is asymptotic to  $W\lambda^t$ .*

**Proof.** For  $t \geq 0$ , let  $W_t = Z_t/\mu^t$  ( $= Z_t/\lambda^t$  in our case). Again by basic results from branching process theory, there is a random variable  $W$  such that

$$\text{bpr}\left(\lim_{t \rightarrow \infty} W_t = W\right) = 1 \quad \text{and} \quad \lim_{t \rightarrow \infty} \text{bpr}(Z_t \neq 0 \text{ and } W = 0) = 0. \tag{3}$$

From this the corollary follows. □

## 6. Forced gates

Instead of analyzing the stable gates in a Boolean network, we will study the forced gates. Since a gate stabilizes if it is forced, this is a stronger condition, but it seems to be more amenable to combinatorial analysis.

For the remainder of this section,  $t$  will represent a natural number in the range  $0, \dots, \alpha \log n$ , and  $y$  will be a variable taking on the values 0 and 1. Given a Boolean function  $\phi(x_1, \dots, x_m)$  and  $\mathbf{x} = (x_1, \dots, x_m) \in \{0, 1, *\}^m$ , we say that  $\mathbf{x}$  forces  $\phi$  to  $y$  if, for all  $\mathbf{x}' \in \{0, 1\}^m$  such that  $x_i = x'_i$  whenever  $x_i \neq *$ ,  $\phi(\mathbf{x}') = y$ . The  $*$ 's are “do not care” values, meaning their value does not affect the value of  $\phi$  whenever the remaining arguments agree with  $\mathbf{x}$ . For example,  $\phi$  is forced by every  $\mathbf{x} \in \{0, 1\}^m$ ; if  $\phi$  is a constant function, then it is forced by every  $\mathbf{x} \in \{0, 1, *\}^m$ ; if  $\phi(x_1, x_2) = x_1 \vee x_2$ , then it is forced to 0 by (0, 0) and to 1 by (0, 1), (1, 0), (1, 1), (1, \*) and (\*, 1). We can now give a recursive definition of forcing for the gates of a Boolean network.

**Definition 5.** A gate  $v$  is forced to  $y$  in 0 steps if  $f_v$  is the constant function  $y$ . For  $t \geq 0$ ,  $v$  is forced to  $y$  in  $t + 1$  steps if, letting  $u_1, \dots, u_m$  be its in-gates, there is  $\mathbf{x} \in \{0, 1, *\}^m$  such that  $\mathbf{x}$  forces  $f_v$  to  $y$  and for each  $i = 1, \dots, m$  such that  $x_i \neq *$ ,  $f_{u_i}$  is forced to  $x_i$  in  $t$  steps. We say that  $v$  is forced (in some number of steps) if it is forced to 0 or 1.

It is clear that forcing is a stronger condition than stability.

**Lemma 4.** *If a gate in a Boolean network is forced to  $y$  in  $t$  steps, then it stabilizes to  $y$  in  $t$  steps.*

Further, conditioning on the event that  $N_-^t(v)$  induces a tree, the probabilities that the in-gates of  $v$  are forced in  $t - 1$  steps are independent, and there is a recursive formula for computing the probability that  $v$  is forced in  $t$  steps.

Since  $N_-^t(v)$  is almost surely a tree for the values of  $t$  being considered here, the conditional probability given by the recursive formula will be asymptotic to the unconditional probability of being forced in  $t$  steps.

For any natural number  $m$  and  $\mathbf{x} \in \{0, 1, *\}^m$ , let  $|\mathbf{x}|_0$  be the number of coordinates of  $\mathbf{x}$  that are 0, and similarly for  $|\mathbf{x}|_1$  and  $|\mathbf{x}|_*$ . For  $i = 1, 2, \dots$  let  $P_i^y(z_0, z_1)$  be the polynomial in  $z_0$  and  $z_1$  defined by

$$P_i^y(z_0, z_1) = \sum_{\substack{\mathbf{x} \in \{0, 1, *\}^m \\ \mathbf{x} \text{ forces } \phi_i \text{ to } y}} z_0^{|\mathbf{x}|_0} z_1^{|\mathbf{x}|_1} (1 - z_0 - z_1)^{|\mathbf{x}|_*}.$$

Let

$$G^y(z_0, z_1) = \sum_{i=1}^{\infty} p_i P_i^y(z_0, z_1) \tag{4}$$

Recursively, define

$$G_0^y(z_0, z_1) = G^y(z_0, z_1), \quad G_{t+1}^y(z_0, z_1) = G^y(G_t^0(z_0, z_1), G_t^1(z_0, z_1)) \quad \text{for } t \geq 0.$$

**Lemma 5.** *If  $N_-^t(v)$  induces a tree, then the probability that  $v$  is forced to  $y$  in  $t$  steps is  $G_t^y(0, 0)$ .*

From the definition of  $G^y$  and the symmetry condition  $p_i = p_j$  whenever  $\phi_i = \neg\phi_j$ , we have  $G^0(a, b) = G^1(a, b)$  for all  $a$  and  $b$ , and therefore  $G_t^0(0, 0) = G_t^1(0, 0)$  for all  $t \geq 0$ . Therefore letting

$$G(z) = 2G^0\left(\frac{z}{2}, \frac{z}{2}\right) \tag{5}$$

and defining

$$G_0(z) = G(z), \quad G_{t+1}(z) = G(G_t(z)) \quad \text{for } t \geq 0.$$

**Lemma 6.** *If  $N_-^t(v)$  induces a tree, then the probability that  $v$  is forced in  $t$  steps is  $G_t(0)$ .*

**Theorem 5.** *There exists  $g \in [0, 1]$  such that*

$$\lim_{n \rightarrow \infty} \text{pr}(v \text{ is forced in } \alpha \log n \text{ steps}) = g.$$

Further,

$$\lim_{t \rightarrow \infty} G_t(0) = g$$

and  $g$  is a root of the equation

$$g = G(g).$$

**Proof.** For nonnegative  $a$  and  $b$  such that  $a + b \leq 1$ ,

$$P_i^0(a, b) + P_i^1(a, b) \leq \sum_{\mathbf{x} \in \{0, 1, *\}^m} a^{|\mathbf{x}|_0} b^{|\mathbf{x}|_1} (1 - a - b)^{|\mathbf{x}|_*} = 1 \tag{6}$$

and therefore

$$G(a) \leq \sum_{i=1}^{\infty} p_i = 1 \quad \text{for } a \leq 1.$$

This implies that  $G(z)$  is a continuous function on  $[0, 1]$  and all  $G_t(0)$  are bounded above by 1. We will show that  $G_t(0)$  is a strictly increasing sequence in  $t$ . Then, taking  $g = \sup(G_t(0) : t \geq 1)$ , the theorem follows.

To show  $G_t(0) < G_{t+1}(0)$ , again assuming that  $N_-^{\alpha \log n}(v)$  is a tree, note that the event that  $v$  is forced to  $y$  in  $t$  steps is characterized by a collection  $\mathcal{C}$  of rooted trees of height at most  $t$  whose nodes are labeled with Boolean functions. Each of these trees is contained in the collection  $\mathcal{D}$  of rooted labeled trees that characterizes the event that  $v$  is forced to  $y$  in  $t + 1$  steps. Further, some of these trees in  $\mathcal{C}$  are of height  $t$ , and their only leaves that are labeled with constant functions have depth  $t$ . Take any such tree and replace each leaf that is labeled with a constant with a subtree consisting of a node labeled with a nonconstant function and new in-gates all labeled with constants such that the state of the leaf remains unchanged. The new tree belongs to  $\mathcal{D}$  but not  $\mathcal{C}$  because  $v$  will be forced in  $t + 1$  steps but not  $t$  steps. Therefore,  $\mathcal{D}$  is strictly larger than  $\mathcal{C}$ , and  $G_t(0) < G_{t+1}(0)$ .  $\square$

**Corollary 4.** *The expected number of gates that are forced in  $\alpha \log n$  steps is asymptotic to  $gn$ .*

**Corollary 5.** *The number of gates that are forced in  $\alpha \log n$  steps in almost all Boolean networks is asymptotic to  $gn$ .*

## 7. Networks of 2-input gates

We now apply the general results of the previous two sections to some networks studied by Kauffman. As mentioned in Section 1, he suggested that networks with a large proportion of canalizing gates tend to be stable with high probability. A Boolean function  $f(x_1, \dots, x_m)$  is canalizing if it is forced by some  $\mathbf{x} \in \{0, 1, *\}^m$  where  $x_i \neq *$  for exactly one  $i \in \{1, \dots, m\}$ . Kauffman’s claim seems to be supported by experiments indicating that networks constructed from two-argument Boolean functions usually exhibit stable behavior, while those constructed from Boolean functions with more than two arguments do not. Fourteen out of the sixteen two-argument Boolean functions are canalizing, but this proportion drops rapidly among Boolean functions with more than two arguments. However, our analysis does not support the experimental findings. To explain these results, we classify the two-argument Boolean functions into three categories.

I. The two constant functions are:

$$f(x_1, x_2) = 0 \quad \text{and} \quad f(x_1, x_2) = 1.$$

II. The twelve nonconstant canalizing functions, consisting of

A. The four functions that depend on one argument are:

$$f(x_1, x_2) = x_1 \quad \text{and} \quad f(x_1, x_2) = \neg x_1, \quad f(x_1, x_2) = x_2 \quad \text{and} \quad f(x_1, x_2) = \neg x_2$$

B. The eight canalizing functions that depend on both arguments are:

$$x_1 \vee x_2 \quad \text{and} \quad \neg x_1 \wedge \neg x_2, \quad \neg x_1 \vee x_2 \quad \text{and} \quad x_1 \wedge \neg x_2, \\ x_1 \vee \neg x_2 \quad \text{and} \quad \neg x_1 \wedge x_2, \quad \neg x_1 \vee \neg x_2 \quad \text{and} \quad x_1 \wedge x_2$$

III. The two noncanalizing functions exclusive or and equivalence are:

$$x_1 \oplus x_2 \quad \text{and} \quad x_1 \equiv x_2$$

Note that each function is paired with its negation. Let  $a$ ,  $b$  and  $c$  be the respective sums of the probabilities of the functions of type I, II and III, i.e.,  $a$  is the probability that a gate is assigned a function of type I, and so

on. We can now express the  $\lambda$  parameter of Section 5 (see Eq. (2)) in terms of  $a$ ,  $b$  and  $c$ . Clearly, if  $\phi_i$  is of type I,

$$\sum_{j=1}^2 |\{\mathbf{x} \in \{0, 1\}^2 : \text{argument } j \text{ directly affects } \phi_i \text{ on input } \mathbf{x}\}| = 0.$$

If  $\phi_i$  is of type II.A., say  $\phi_i(x_1, x_2) = x_1$ , then

$$\sum_{j=1}^2 |\{\mathbf{x} \in \{0, 1\}^2 : \text{argument } j \text{ directly affects } \phi_i \text{ on input } \mathbf{x}\}| = 4.$$

If  $\phi_i$  is of type II.B., say  $\phi_i(x_1, x_2) = x_1 \vee x_2$ , then

$$\sum_{j=1}^2 |\{\mathbf{x} \in \{0, 1\}^2 : \text{argument } j \text{ directly affects } \phi_i \text{ on input } \mathbf{x}\}| = 4.$$

Altogether, the type II functions contribute  $b$  to  $\lambda$ . Lastly, it is easily seen that if  $\phi_i$  is a type III function, then

$$\sum_{j=1}^2 |\{\mathbf{x} \in \{0, 1\}^2 : \text{argument } j \text{ directly affects } \phi_i \text{ on input } \mathbf{x}\}| = 8,$$

and therefore the type III functions contribute  $2c$  to  $\lambda$ , giving

$$\lambda = b + 2c.$$

To analyze the forced gates, note that  $G(z)$  (see Eqs. (4) and (5)) is a weighted sum of the 16 terms  $2P_i^0(z/2, z/2)$  corresponding to the two-argument Boolean functions. This sum can be simplified by using the above classification and pairing of these functions.

If  $\phi_i$  is the constant function  $\phi_i(x_1, x_2) = 0$ , then  $P_i^0(z/2, z/2) = 1$ , but if it is the constant function  $\phi_i(x_1, x_2) = 1$ , then  $P_i^0(z/2, z/2) = 0$ . Therefore the type I functions contribute the term  $a$  to  $G(z)$ .

If  $\phi_i$  is a type II.A. function, say  $\phi_i(x_1, x_2) = x_1$ , then  $P_i^0(z/2, z/2) = z/2$ . If  $\phi_i(x_1, x_2) = \neg x_1$ , then  $P_i^0(z/2, z/2) = z/2$  again. If  $\phi_i(x_1, x_2)$  is a type II.B. function, say  $x_1 \vee x_2$ , then  $P_i^0(z/2, z/2) = z^2/4$ . If it is  $\neg x_1 \wedge \neg x_2$ , then  $P_i^0(z/2, z/2) = z - z^2/4$ . Altogether the type II functions contribute the term  $bz$  to  $G(z)$ .

It is easily seen that the two noncanalyzing functions each have  $P_i^0(z/2, z/2) = z^2/2$ , and therefore  $G(z) = a + bz + cz^2$ . The roots of the equation

$$z = a + bz + cz^2 \tag{7}$$

are 1 and  $a/c$ . Since  $G(z)$  is positive and increasing on  $[0, 1]$ , the smaller of the two roots is also  $\lim_{t \rightarrow \infty} G_t(0)$ . Therefore by Theorem 5, the probability that a gate is forced in  $\alpha \log n$  steps is asymptotic to  $\min(1, a/c)$ .

In summary, for almost all Boolean networks, almost all gates are  $\alpha \log n$ -weak if and only if  $\lambda = b + 2c \leq 1$ , and almost all gates are forced in  $\alpha \log n$  steps if and only if  $a/c \geq 1$ . Since  $a + b + c = 1$ ,  $b + 2c \leq 1$  is equivalent to  $c \leq a$ . Therefore both types of ordered behavior hold if and only if  $a \geq c$ .<sup>1</sup>

Kauffman performed extensive simulations on two classes of random networks constructed from two-argument Boolean functions. In the first class, all 16 of these functions were equally likely to be assigned to a gate. In the second, no constant functions were used, and the remaining 14 functions were equally likely. In the first case,

<sup>1</sup> Papers [11,12] contain proofs that  $a \geq c$  implies these kinds of ordered behavior; it was conjectured in [12] that they fail when  $a < c$ .

$a = 1/8$ ,  $b = 3/4$ , and  $c = 1/8$ , giving  $\lambda = 1$  and  $g = 1$  as the only solution to Eq. (7). Therefore in this case, almost all gates are weak and stable in  $\alpha \log n$  steps. But in the second case,  $a = 0$ ,  $b = 6/7$ , and  $c = 1/7$ , giving  $\lambda = 8/7$  and  $g = 0$  as the smaller root of (7). Thus in this case, a nontrivial fraction of the gates are  $\alpha \log n$ -strong and not forced in  $\alpha \log n$  steps.

## 8. Conclusions and open problems

Our analysis for the case  $a \geq c$  supports the experimental results for networks of 2-input gates when all 16 two-argument functions are equally likely. In fact, it gives stronger results than the conclusions of the experiments in three senses. Kauffman's notion of weakness requires only that the network should eventually return to the same limit cycle after a perturbation, but we have shown that with high probability, within  $\alpha \log n$  steps, the network will return to exactly the same state it would be in without the perturbation. Also, as mentioned earlier, forcing is a stronger condition than stability. Lastly, the experiments indicated that almost all gates were weak and stabilized for almost all inputs, while we have shown that almost all gates are weak and forced for *all* inputs.

On the other hand, there is a qualitative difference in the behavior of random Boolean networks when  $a < c$ , and networks constructed from only the 14 nonconstant two-argument functions belong to this category. However, this does not necessarily contradict Kauffman's claim that these networks also display ordered behavior since he stated only that, when perturbed they eventually return to the same limit cycle, and eventually almost all gates stabilize. It is possible that the effects of a perturbation vanish after  $\alpha \log n$  steps, and most gates stabilize after  $\alpha \log n$  steps. Thus one open problem is to determine the long-term behavior of nets where  $a < c$  (or more generally, when  $\lambda > 1$  or  $g < 1$ ), to see if the analysis agrees with the simulations.

We have not addressed the third of Kauffman's notions of order—the size of the limit cycle, which Kauffman claims is of the order  $\sqrt{n}$  for 2-input networks. It has been shown that when  $a > c$ , not only is the average size of the limit cycle  $O(\sqrt{n})$ , it is bounded by a constant with probability asymptotic to 1 [11]. However, when  $a = c$ , the average size of the state cycle is superpolynomial in  $n$  [12]. To our knowledge, this is the only analytic result that directly contradicts any of Kauffman's claims. The size of the limit cycle is not known when  $a < c$ . We conjecture that it is superpolynomial in this case also. More generally, it would be interesting to know if the size of the limit cycle is determined by the  $\lambda$  or  $g$  parameters.

We have shown that one condition,  $a \geq c$ , implies both a large number of weak gates and a large number of forced gates in networks of 2-input gates. In the general case, two different conditions were used to characterize these forms of order:  $\lambda \leq 1$  for weak gates, and  $g = 1$  for forced gates. Is there a single algebraic condition that characterizes both kinds of order?

Other questions pertain to the effect of increasing the indegree of gates. If we consider networks where each gate has  $K$  inputs (using the uniform distribution), then as mentioned in the Introduction, the simulations indicate that when  $K = 2$ , ordered behavior is very likely, but when  $K > 2$ , the networks tend to be disordered. We have described the results for  $K = 2$  above. A similar analysis for  $K > 2$  remains to be done. Using a different model of random Boolean network, Derrida and Pomeau [4] have provided evidence supporting the simulations. In their version, at each step, each gate is randomly re-assigned its Boolean function and its inputs. They referred to their model as the “annealed” version and Kauffman's as the “quenched” version. They showed that, given any two arbitrary initial states, as the two systems evolved over time, their Hamming distance (the number of gates on which they differ) is approximated by  $c_K n$  for some constant  $c_K$  that depends on  $K$ . When  $K = 2$ ,  $c_K = 0$ , but when  $K > 2$ ,  $c_K > 0$ . Of course, when  $K = 2$ , the quenched model behaves in this way because almost all of the gates are forced. But it is not known whether it holds for quenched models when  $K > 2$ , and the relationship between the annealed and quenched models is not well understood.

Lastly, there is a network model that has some of the properties of both the annealed and quenched models. Here, the gates and their connections are fixed as in the quenched model, but at each step, a random collection of gates updates their states. In other words, the gates operate asynchronously. As with the annealed model, an asynchronous network need not enter a limit cycle, but the other notions of order are still meaningful, and perhaps they can be studied productively.

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