# **Complex networks with complex nodes**





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### Structure and function of interdependent networks



Each network is a complex system with emergent behaviors

Behaviors not predicted a priori from the constituent equations of motion.



Synchronization and pattern formation.

Phase transitions "Tipping points"

Cascading failures.

#### Statistical physics approach to networks

### Start with a "random graph"



#### Probabilistic properties of the **ensemble** of graphs.

#### Calculating properties of the random graph

• Configuration models (Bollobás 1980, Molloy and Reed RSA 1995). Enumerating over all networks with specified degree distribution  $\{p_k\}$ .



Start with half-edges. Assign a random matching to create an instance.

• Generating functions :  $G_0(x) = \sum_k p_k x^k$ 



$$p_c = rac{1}{g_1'(1)} = rac{\langle k 
angle}{\langle k^2 
angle - \langle k 
angle}.$$

Criteria for giant component



 Rate equations / Kinetic theory : Mean-field evolution of clusters/ graph structures.

$$x_k(t+1) = F\left(\vec{x}(t)\right)$$

e.g., "preferential attachment":

 $x_k \equiv$  fraction of nodes of degree k:  $x_k(t+1) = rac{k-1}{n} x_{k-1}(t) - rac{k}{n} x_k(t)$ 



Cambridge U. Press, 2010

#### Analyzed for asymptotic properties: $N \to \infty$ and $t \to \infty$ .

#### Achievements of random graphs

- Vulnerability to "hub" removal / resilience to random removal for broad-scale degree distributions.
- Epidemic spreading
- Epidemic threshold can approach zero!
- Percolation and extent of connectivity
- Critical thresholds for cascades
- Diffusion and spreading
- Opinion dynamics, voter models, etc

# Statistical physics of networks

- Thermodynamic limit  $N \rightarrow \infty$
- Equilibrium / Steady-state behavior
- Ensemble properties
- Simple nodes/edges (e.g., often binary state)
- Non-trivial network structure, "complex networks":
  - Broad-scale degree distributions,



• Clustering/ triangular closure



Small-worlds



Community structure

# Origin of emergent collective behaviors?

### Where is the complexity?

In the network structure?

In the nodal dynamics?

In both?



Node complexity

# Complex networks with complex nodes



Thank you to the MURI team W911NF-13-1-0340.



#### Today's agenda: complex networks with complex nodes

# **Emergent interactions**:

- Decoupled states interactions of nodal dynamics & network structure
- BTW meets Kuramoto sandpile cascades on oscillator networks

### **Controlling complex networks** A partnership between Statistical Physics and Control Theory

### Decoupled states: Phase-amplitude oscillators

#### Nanoelectromechanical membrane, with a "Duffing"-like non-linearity







Described by slow-time envelope dynamics Ai(t)





Experimental collaboration with Micheal Roukes and Matt Matheny at Caltech

ARO MURI No. W911NF-13-1-0340



### 8-node of ring NEMs oscillators



# Decoupled NN with emergent NNN order

Interplay of nodal dynamics and coupling structure lead to decoupled states on ring of N=4m,  $m \in \mathbb{Z}$ .



Average |A<sub>i</sub>|=1

#### **Emergent couplings of higher order**



Physical connection NN Kuramoto-Sakaguchi coupling Biharmonic phase coupling NNN Kuramoto-Sakaguchi coupling Triadic phase coupling

Matheny et al., "Exotic states in a simple network of nanoelectromechanical oscillators", *Science*, 363, March 8, 2019.

### Linear stability calculations – amplitude dynamics matter

Symmetry subgroups of nodal dynamics and coupling structure constrain the Jacobian:



Ring of  $4m, m \in \mathbb{Z}$ 



$$D_{k} = \frac{1}{2} \begin{bmatrix} -1 & -\beta(1-\zeta^{-k})\sin\psi & 0 & \beta(1-\zeta^{-k})\cos\psi \\ \beta(1-\zeta^{k})\sin\psi & -1 & \beta(1-\zeta^{k})\cos\psi & 0 \\ 4\alpha & -\beta(1-\zeta^{-k})\cos\psi & 0 & -\beta(1-\zeta^{-k})\sin\psi \\ -\beta(1-\zeta^{k})\cos\psi & 4\alpha & \beta(1-\zeta^{k})\sin\psi & 0 \end{bmatrix}$$

- Stable for phase-amplitude oscillators.
- Although average |A<sub>i</sub>| = 1, fluctuations are necessary to stabilize the system!

Unstable for phase-only oscillators.

Emenheiser, et al., arXiv:2010.09131

#### Admissibility and stability of decoupled states in general

#### PHYSICAL REVIEW RESEARCH 2, 043261 (2020)

#### Decoupled synchronized states in networks of linearly coupled limit cycle oscillators

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### Increasing network complexity

### Hypergraphs – beyond dyadic coupling



 Challenge: Hyperedges of all order contribute to the dynamics and the stability calculations.

Example higher-order interactions:

- Chemical reactions
- Co-authorship networks

#### **Cluster synchronization on hypergraphs**



Simultaneously block-diagonalizing this set of matrices block-diagonalizes the Jacobian.



Anastasiya Salova, R.D., arXiv:2101.05464

Anastasiya Salova, R.D., arXiv:2107.13712

https://github.com/asalova/hypergraph-cluster-sync

# The role of nodal dynamics in cascading failures



Image © extremetech



#### BTW sandpile model used to model power grid and brain networks

# Self-organized criticality

#### Bak-Tang-Wiesenfeld PRL 1987: self-organized criticality

# Sandpile model on networks

- Start with a network
- Drop <u>units of load</u> () randomly on nodes
- Each node has a threshold. Here = degree.
- Load on a node ≥ threshold
   ⇒ node topples, moves load to neighbors



# Sandpile models on networks

- Start with a network
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- Load on a node ≥ threshold
   ⇒ node topples, moves load to neighbors
- Neighbors may topple. Etc. Cascade (or avalanche) of topplings.





Power-law distribution of avalanche sizes,  $P(s) \sim s^{-3/2}$ 

### Self-organized criticality

#### **Power law tails (Universal behavior)**

#### Extreme events often referred to as "Black Swans"

This scaling behavior is robust on networks. (Goh et al. PRL 03, Phys. A 2004/2005, PRE 2005. PLRGs with  $2 < \gamma < 3$  not mean-field.)

Power law tails seem to characterize the sizes of electrical blackouts, financial fluctuations, neuronal avalanches, earthquakes, landslides, overspill in water reservoirs, forest fires and solar flares.

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### Why SOC? – ASPT

#### Absorbing state phase transition

R. Dickman, A. Vespignani, and S. Zapperi, Physical Review E 57, 5095 (1998).



# SOC in power grids and the brain?



Image © extremetech



Image © Forbes

#### But this neglects the oscillatory nature of the nodes!

# Sandpile cascades on oscillator networks: the BTW model meets Kuramoto

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Chaos 32, 053121 (2022);

Initial goal: Leverage interaction to maximize synchronization and minimize large cascades.



Guram Mikaberidze

# Oscillator dynamics: The Kuramoto model



#### Coupled BTW-KM dynamics. Each node has:

- Phase  $\phi_i$  (KM)
- Capacity c<sub>i</sub> (BTW)
- Load s<sub>i</sub> (BTW)

# **Coupled BTW-KM**

#### Motivation: more out-of-phase is more vulnerable

BTW sandpile ⇒ Kuramoto



Kuramoto ⇒ BTW sandpile



#### BTW -> KM

- If a node topples during a cascade its phase is reset at random at the end of the cascade.
- Discrete dynamics
- Cascade dynamics happens "instantaneously" compared to Kuramoto

#### KM -> BTW

- Assume a node out-of-sync with its neighbors is more vulnerable so lower its capacity to hold load. This creates *endogenous* cascade seeds.
- Continuous dynamics
- Runs for time  $\Delta T$

### **Emergent periodic oscillations**

3-regular random graphs

- *r(t)* is the Kuramoto order parameter
- S is the total load on the system



# **Emergent 3-phase oscillations**



each of the three phases

# Self-amplifying cascades kick off a DK

At the tipping point, a large cascade desynchronizes many nodes, causing an even larger cascade at the next step.



Exponential growth in subsequent size: "cascade of cascades"



# Beyond "Black Swans" -> Dragon Kings



Poorly understood, massive events caused by nonlinear amplifying mechanisms. (Introduced by D. Sornette, 2009.)

# **Dragon Kings**

- Bubbles in financial markets; sizes of cities; failures in engineered systems & nuclear accidents, etc.
- Self-amplifying mechanism, endogenous nature
- Far more likely than Black Swans and equally massive
- Theory in its infancy:
  - Conjecture: needs
     homogeneous elements with
     large coupling
- Dragon kings have predictability



# **Analytic calculations**



$$(S_{\mathrm{TP}}, r_{\mathrm{TP}}) = \left(\frac{\lfloor c^0 - \alpha(l-1) \rfloor N d}{2(d-1)}, 1\right)$$

(1) The location of the tipping point



G. Mikaberidze & R.D. Chaos 32, 053121 (2022);

# **DKs in SOC!**

Discrete nature of sandpile model allows driving into the supercritical regime.



Enigmatic "peaks"/"bumps" observed in SOC studies, not explained by finite size

### **DKs in SOC!**

DKs can exist even in the  $\varepsilon \rightarrow 0$  limit.

Tradeoff between driving impulse and dissipation determines if there is a DK.



### Dragon King taxonomy



G. Mikaberidze & R.D.

#### Controlling complex networks with complex nodes



#### **Classic feedback control theory**

**Control**: Drive the system from any initial starting configuration to any specified end configuration in finite time.



#### Classic control tools are not enough

Network control

- Millions of degrees of freedom
  - Full control is not feasible
  - Full knowledge may not be



- Self-organizing systems
  - Distributed control
  - Cascading failures SOC and DKs are prevalent
  - Unanticipated response to interventions

e.g., Noel, Brummitt, RD., Phys. Rev. Lett. 111 (2013)

# What do we want to control?

• Every degree of freedom?

- Macroscopic or microscopic details? E.g.,
  - How many people are infected (macroscopic)
  - Which particular people are infected (microscopic).

• Steer towards some class of behaviors? Avoid certain attractors.

# Starting point: Linear time invariant

Linear time-invariant system:

 $u_1(t)$  1 2  $u_2(t)$  4Driver nodes.

We want to find  $\boldsymbol{N}_{D}$  the minimum number of driver nodes

$$x(t+1) = \boldsymbol{A} x(t) + \boldsymbol{B} u(t)$$

$$\boldsymbol{A} = \begin{pmatrix} 0 & 0 & 0 & 0 \\ a_{21} & 0 & 0 & a_{24} \\ a_{31} & 0 & 0 & a_{34} \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$\boldsymbol{B} = \begin{pmatrix} b_1 & 0\\ 0 & 0\\ 0 & 0\\ 0 & b_2 \end{pmatrix}$$

B is a MxN matrix

- N nodes
- *M* control signals/driver nodes
- Columns are the unit vector of each driver node

# Control of Linear time invariant (LTI) systems

Controllability matrix: 
$$C = [B \ AB \ A^2B \ \dots \ A^{n-1}B]$$

Kalman' s controllability criteria:  $\operatorname{rank} C = N$ 

Controllable!

The matrix C is full-row rank (each row linearly independent)

Kalman, J.S.I.A.M. Control (1963)

The controllability Gramian

$$W_c(t)=\int_{t_0}^t e^{A(t- au)}BB^*e^{A^*(t- au)}d au.$$

If and only if the pair (A,B) is controllable,  $\underline{W}_{c}$  is n the minimum energy control signal:

$$u(t)=-B^{st}e^{A^{st}(t_{1}-t)}W_{c}^{-1}(t_{1})[e^{A(t_{1}-t_{0})}x_{0}-x_{1}].$$



### Structural control of LTI systems

IEEE TRANSACTIONS ON AUTOMATIC CONTROL, VOL. AC-19, NO. 3, JUNE 1974

#### Structural Controllability

CHING-TAI LIN, MEMBER, IEEE

Abstract—The new concepts of "structure" and "structural controllability" for a linear time-invariant control system (described by a pair (A,b)) are defined and studied. The physical justification of these concepts and examples are also given.

The graph of a pair (A,b) is also defined. This gives another way of describing the structure of this pair. The property of structural controllability is reduced to a property of the graph of the pair (A,b). To do this, the basic concept of a "cactus" and the related concept of a "precactus" are introduced. The main result of this paper states that the pair (A,b) is structurally controllable if an only if the graph of (A,b) is "spanned by a cactus." The result is also expressed in a more conventional way, in terms of some properties of the pair (A,b). ing entry of (Ab) is also fixed (zero). Then one defines the pair  $(A_0, b_0)$  to be *structurally controllable* if and only if there exists a completely controllable pair (A, b) which has the same structure as  $(A_0, b_0)$ .

The concept of "structural controllability" of a pair  $(A_{0,b_0})$  makes the meaning of controllability (in the usual sense) more complete from the physical point of view. In fact, it is preferred whenever  $(A_{0,b_0})$  represents an actual physical system (that involves parameters only approximately determined). Actually, the completely controllable pair (A,b) can be considered as "physically



#### C-T Lin, IEEE Trans on Automatic Control, 1974

We treat the nonzero elements in *A* and *B* as free parameters, and we keep the zero entries fixed.

$$\boldsymbol{A} = \begin{pmatrix} 0 & 0 & 0 & 0 \\ a_{21} & 0 & a_{23} & a_{24} \\ a_{31} & 0 & 0 & a_{34} \\ 0 & 0 & 0 & 0 \end{pmatrix} \qquad \Longrightarrow \qquad \boldsymbol{A}^* = \begin{pmatrix} 0 & 0 & 0 & 0 \\ a_{21}^* & 0 & a_{23}^* & a_{24}^* \\ a_{31}^* & 0 & 0 & a_{34}^* \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

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# Structural control meets maximum matching



Y.-Y, Liu, A.L. Barabasi, J.-J. Slotine "Controllability of complex networks" Nature 2011.

#### Matching in Directed Networks

The unmatched nodes are the driver nodes.



GOOD: algorithms and analytical tools!

Cavity method from spin glasses

# Insights from structural control:

- Role of degree distribution
- Control energy
- Exact controllability
- Connection to core percolation
- Control profiles: sources, sinks, dilations
- Control of multiplex LTI networks
- Target control









### Real-world: Massive, non-linear systems



(Image Y.-Y. Liu)

- Possibly only partial knowledge
- Non-linear nodal dynamics
- Self-organization / far from equilibrium

# **Non-linear dynamics**

#### Start from the dynamical equations of motion – complex dynamics, low dimensional

VOLUME 64, NUMBER 11

#### PHYSICAL REVIEW LETTERS

12 MARCH 1990

#### **Controlling Chaos**

Edward Ott, <sup>(a), (b)</sup> Celso Grebogi, <sup>(a)</sup> and James A. Yorke <sup>(c)</sup> University of Maryland, College Park, Maryland 20742 (Received 22 December 1989)

- An infinite number of unstable periodic orbits typically embedded in a chaotic attractor.
  - dx/dt = F(x,p), where x is a 3D vector





 Stabilize desired orbit by making only small time-dependent perturbations of a system parameter, p

# Non-linear dynamics – basin structure key

# "Kicking control"

Exploit basins of attraction and natural phase-space trajectories



S P Cornelius, WL Kath, and AE Motter. "Realistic control of network dynamics". *Nature Communications*, 4, 2013.

AE Motter. "Networkcontrology". Chaos, 25, 2015.

# Data driven model discovery

#### • System identification / network inference

Discover effective equations of motion from time series data

 $\phi(t+1) \approx \hat{A}\phi(t)$  where  $\hat{A} = \arg\min_{A \in \mathbb{R}^{|E| \times |E|}} \|\Phi_0 - A\Phi_1\|$ 

#### Operator theory

(e.g. Koopman operators)

- Map a nonlinear dynamics to an infinite dimensional, linear dynamics
- Identify the key modes of interest



# Data driven model discovery for control

- Find a sparse (low dimensional) representation, e.g., using SINDy\*
- Map out **fixed points** in the low-dimensional space and develop strategic



### **Control of phase transitions**

Design small interventions that enhance or delay the onset of phase transitions in a complex network.



"Explosive percolation in random networks", D Achlioptas, RM D'Souza, J Spencer, *Science* 323 (5920), 1453-1455, 2009.

### **Control of SOC**

#### Controlling the BTW model away from the SOC state

Noël, Brummitt, R.D., Phys. Rev. Lett. 111 0780701, 2013



• Avoid cascades,  $\mu = 0.05 \rightarrow \text{larger}$ cascades when they do occur.

• Ignite cascades,  $\mu = 0.99 \rightarrow \text{smaller}$ cascades, but more frequent.

- Tradeoffs and timescales!
  - Ignite cascades, no large cascades but also no profit
  - Suppress cascades, no failure for a long time, but massive when happens

### Social networks and control interventions

#### Mathematical models of social behavior

Analyze extent of epidemic spreading, product adoption, etc:

- Thresholds models
- Voter models
- Opinion dynamics (e.g. The Naming game)
- Percolation
- Game theory

INSIDE SCIENCE NEWS SERVICE

#### Zealots Help Sway Popular Opinions



Image credit: Gabriel Saldana via Flickr | http://bit.ly/1E9IjCQ Rights information: http://bit.ly/1dWcOPS

#### Enthusiasts can greatly influence the adoption of new ideas.

Originally published: Feb 19 2015 - 10:45am

By: Ker Than, Contributor

• Cascades

A. Waagen, G. Verma, K. Chan, A. Swami, R. D. PRE, 2015.

What mechanism makes an individual change their mind?

### Many competing hypothesis!

• Diminishing returns vs threshold models?



- Simple contagion versus complex contagion?
- Role of influence and attention? (cusp catastrophes)
- Perhaps people cannot be described by simple equations?

# **Opportunities**

Feedback into physics; statistical treatments in control

- Increase network complexity hypergraphs and multiplex networks
- Driven, far-from-equilibrium models in statistical physics (SOC, KPZ, ASEP)
- Activity driven temporal networks
- ML/AI and data driven model discovery
- Tradeoffs and timescales
- Hybrid treatments (continuous parts/discrete parts; continuafication...)
- Identify a set of paradigmatic problems or benchmark case studies that could be used to validate and contrast different approaches to control complex systems

#### Learn more:

#### nature reviews physics

https://doi.org/10.1038/s42254-023-00566-3

Perspective

Check for updates

# Controlling complex networks with complex nodes

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# Conclusions

Modern systems are made of interconnected complex systems: Socio-technical, cyber-physical, eco-social.

Can't necessarily reduce to a set of interconnected differential equations.

#### **Emergent interactions:**

- Decoupled states nodal dynamics & network structure
- BTW meets Kuramoto sandpile cascades on oscillator networks
- SOC and Dragon kings self-amplifying cascades

#### **Controlling complex networks:**

- Structural control (linear nodal dynamics)
- Non-linear dynamics and basin structure
- Data driven model prediction
- Control of phase transitions and SOC











Matt Matheny



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Micheal Roukes



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#### Mario di Bernardo







Yang-Yu Liu

