

Multiplex networks: Structure

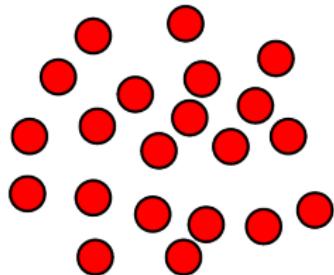
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*Oct. 5th 2015
v.nicosia@qmul.ac.uk
<http://www.maths.qmul.ac.uk/~vnicosia/>*

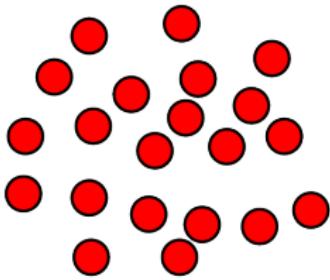
What is a Complex System ?

What is a Complex System ?



UNITS

What is a Complex System ?

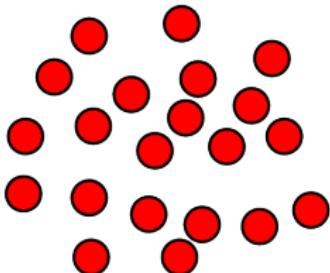


UNITS

$$\frac{\partial}{\partial t} x_i = f(X)$$

DYNAMICS

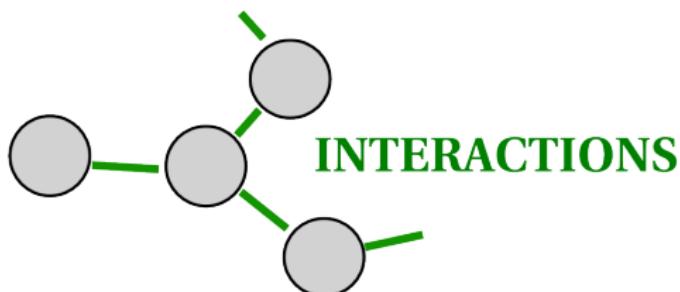
What is a Complex System ?



UNITS

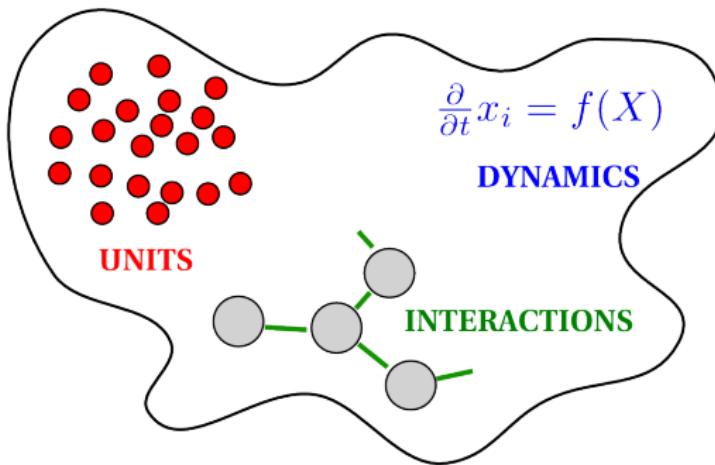
$$\frac{\partial}{\partial t} x_i = f(X)$$

DYNAMICS

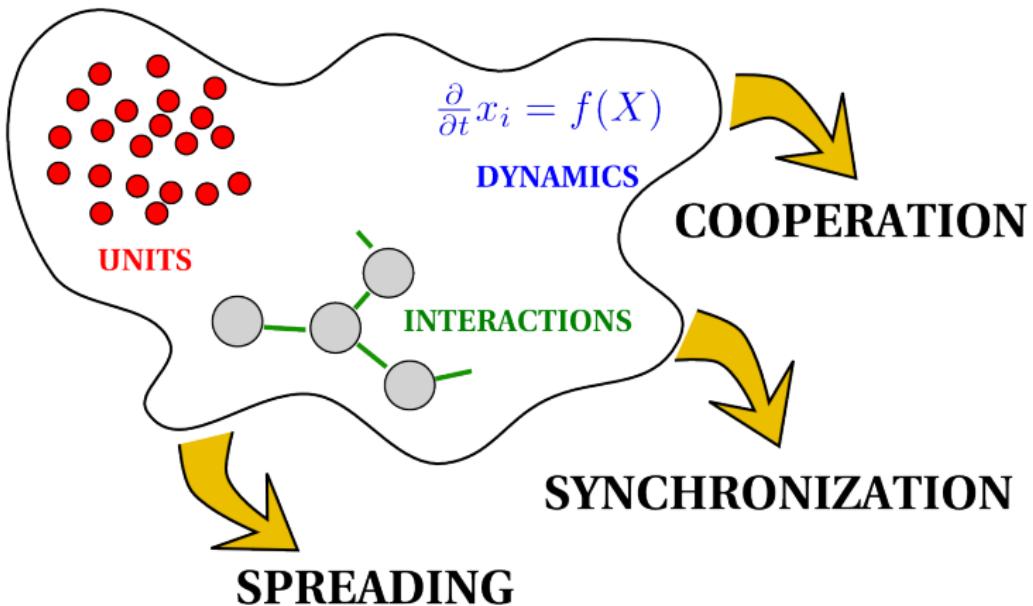


INTERACTIONS

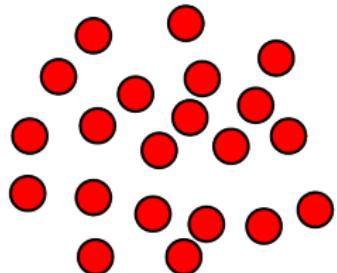
What is a Complex System ?



What is a Complex System ?



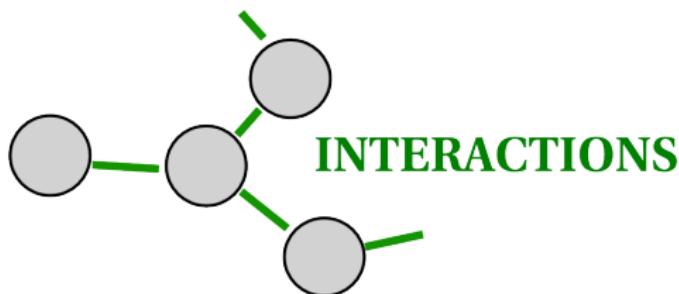
The Complex Network Hypothesys



UNITS

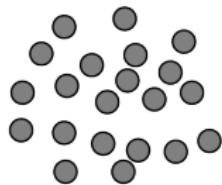
$$\frac{\partial}{\partial t} x_i = f(X)$$

DYNAMICS



INTERACTIONS

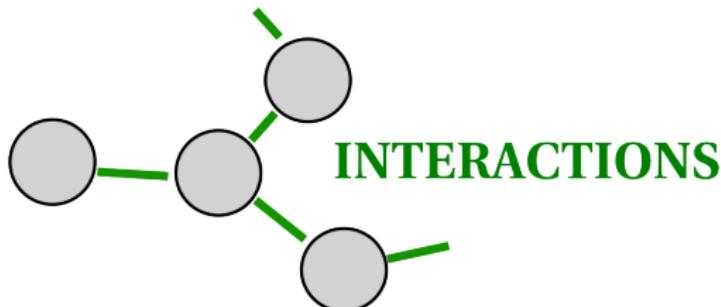
The **Complex Network** Hypothesys



UNITS

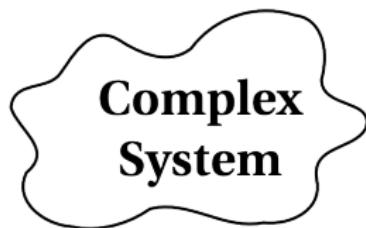
$$\frac{\partial}{\partial t}x_i = f(X)$$

DYNAMICS

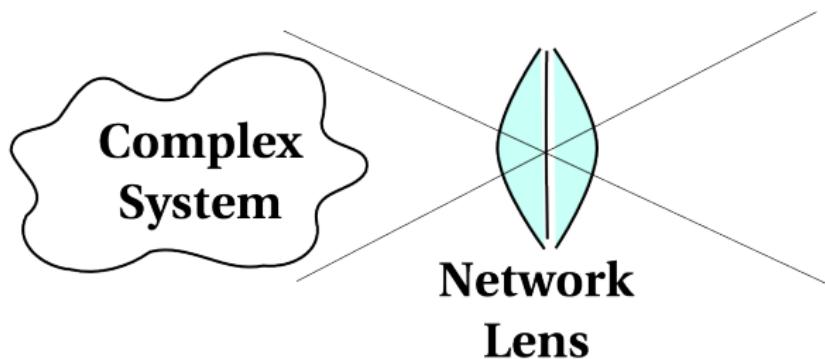


INTERACTIONS

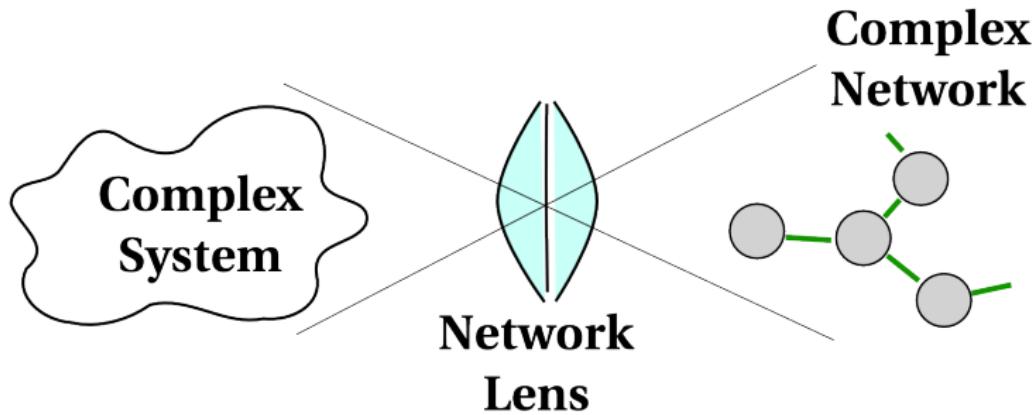
A Minimalist approach



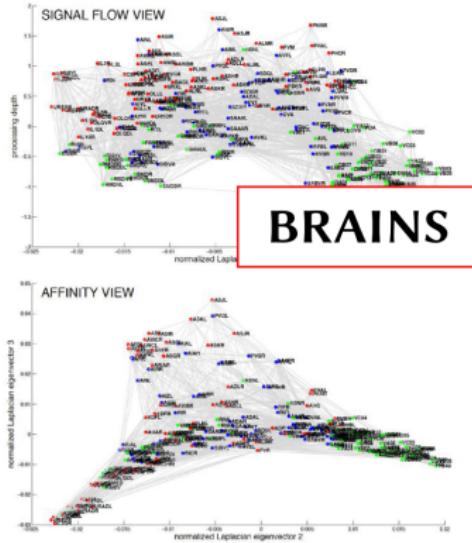
A Minimalist approach

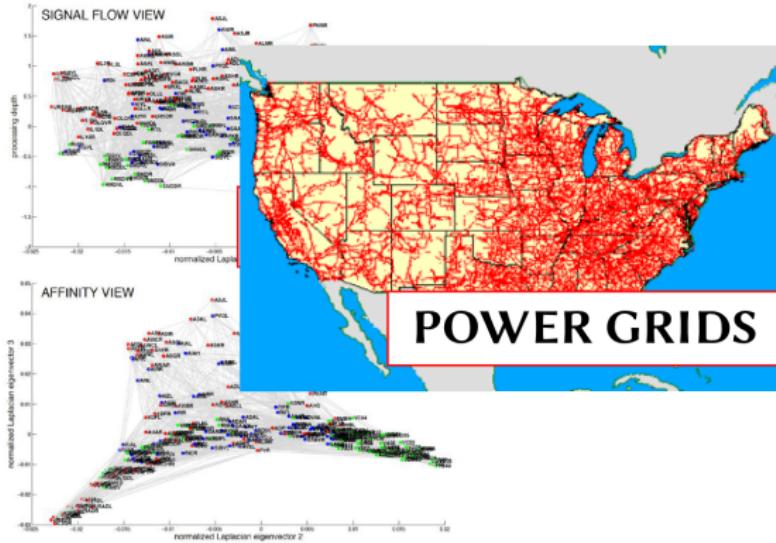


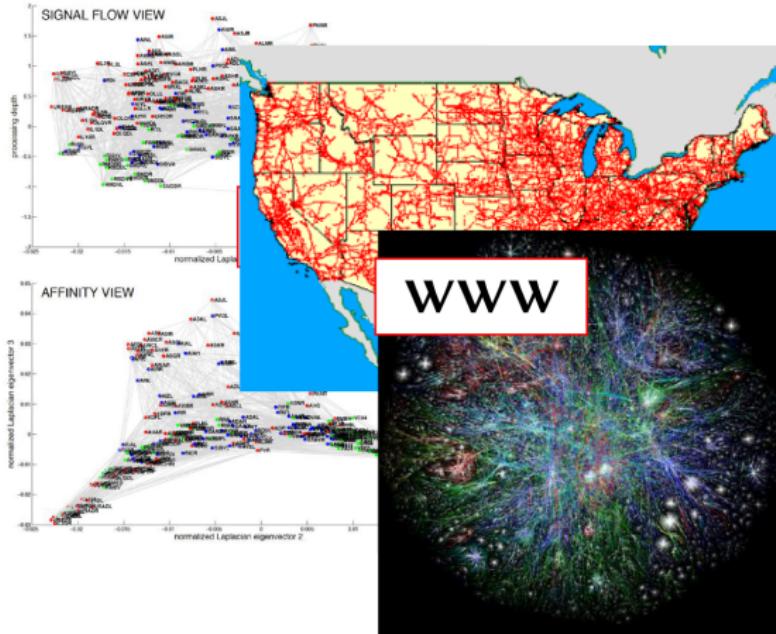
A Minimalist approach

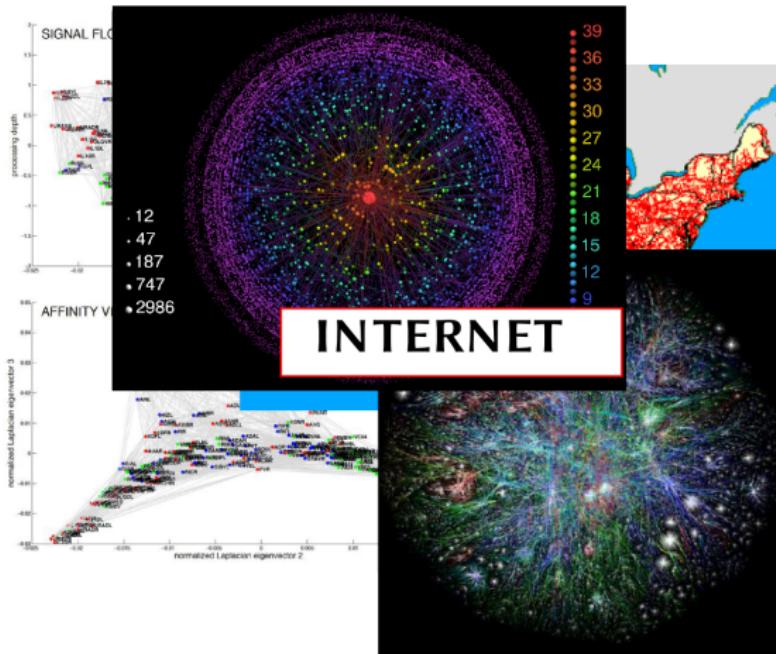


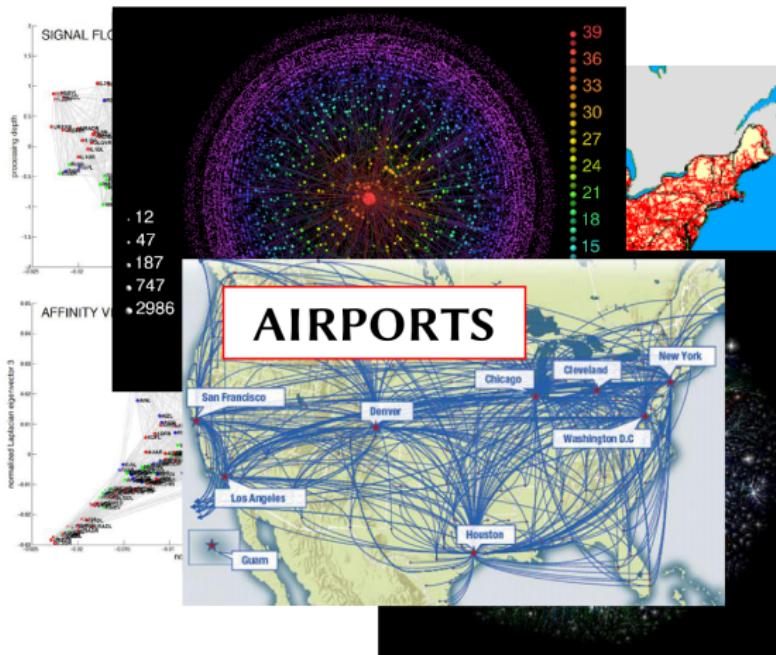
(although non-reductionist!)

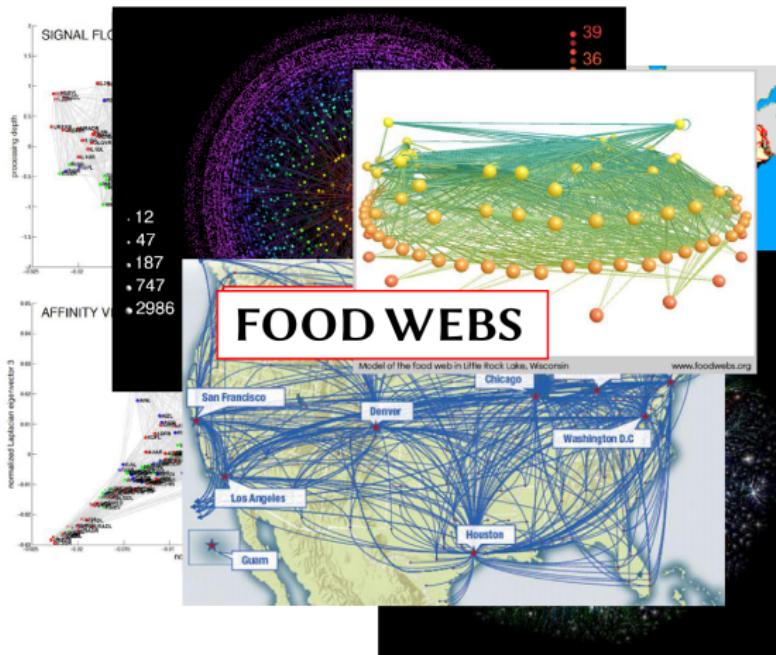


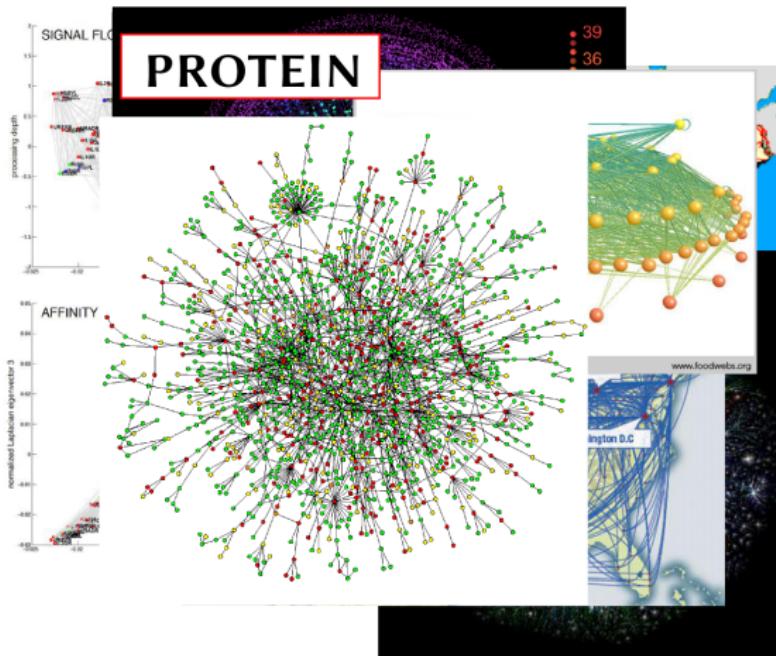


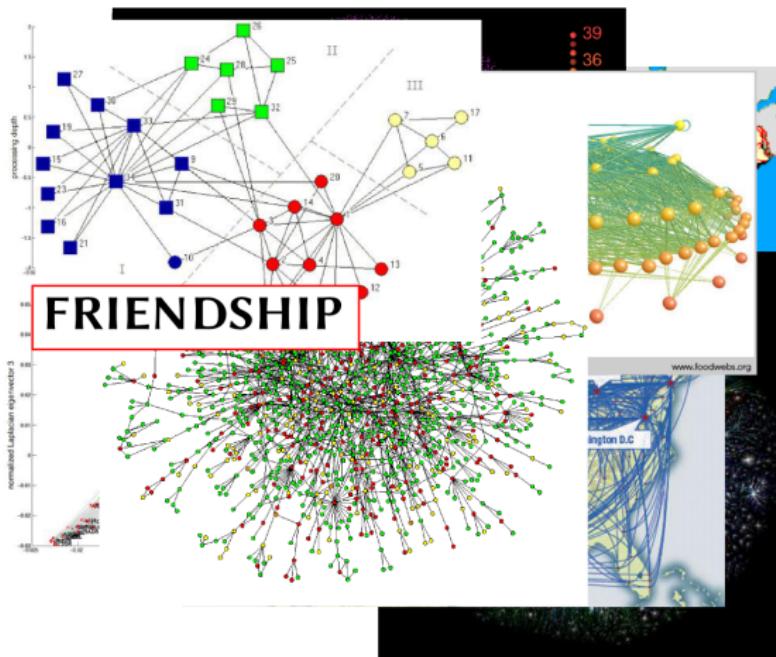


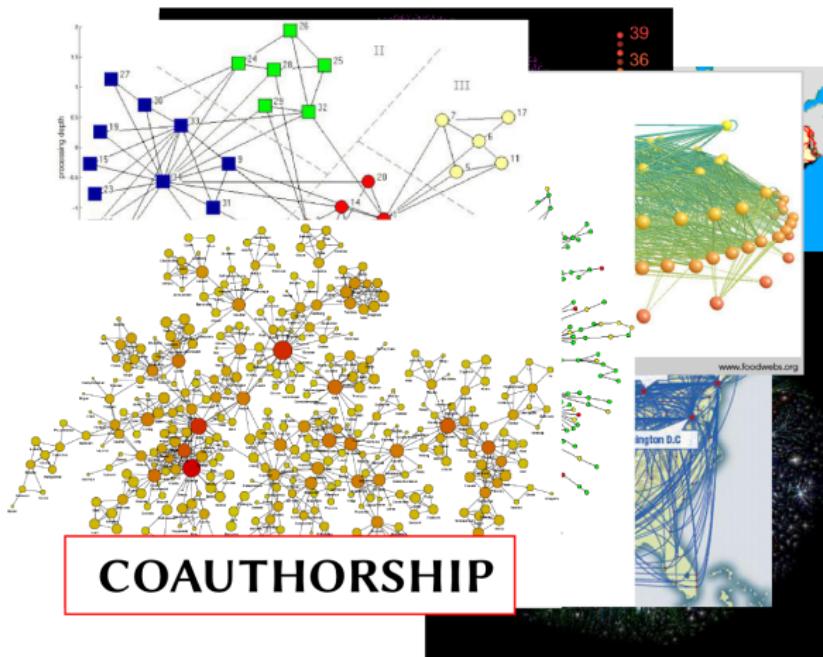


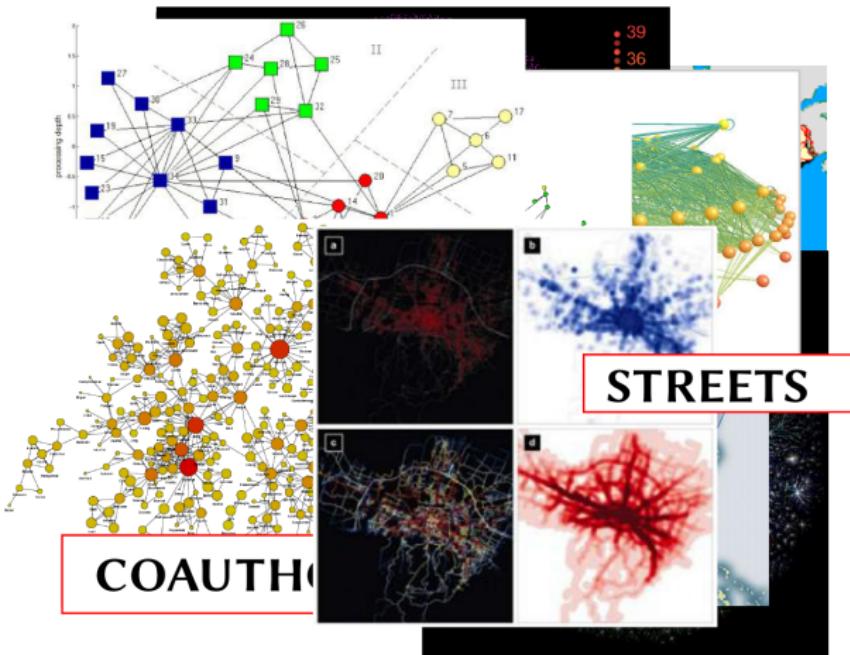


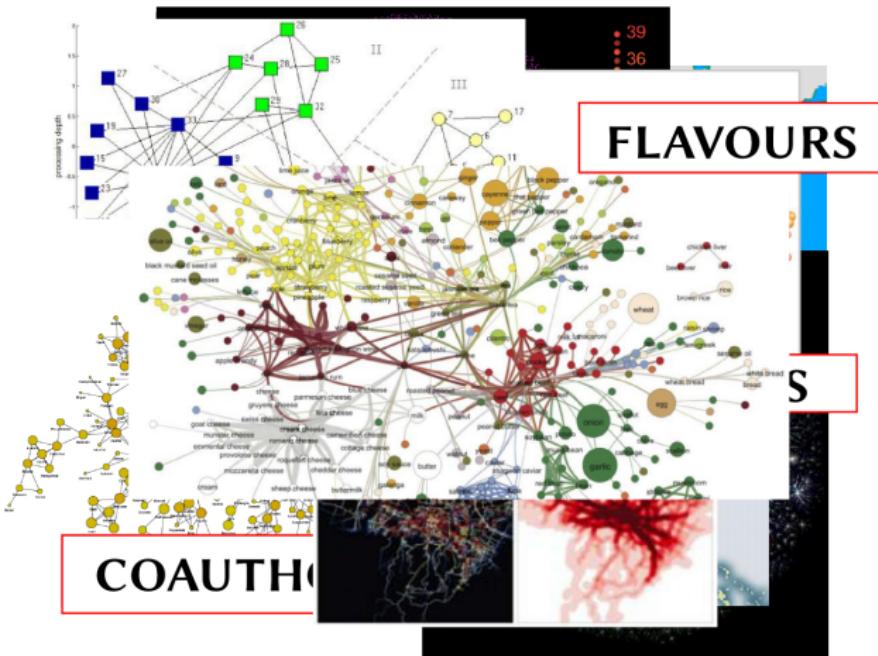


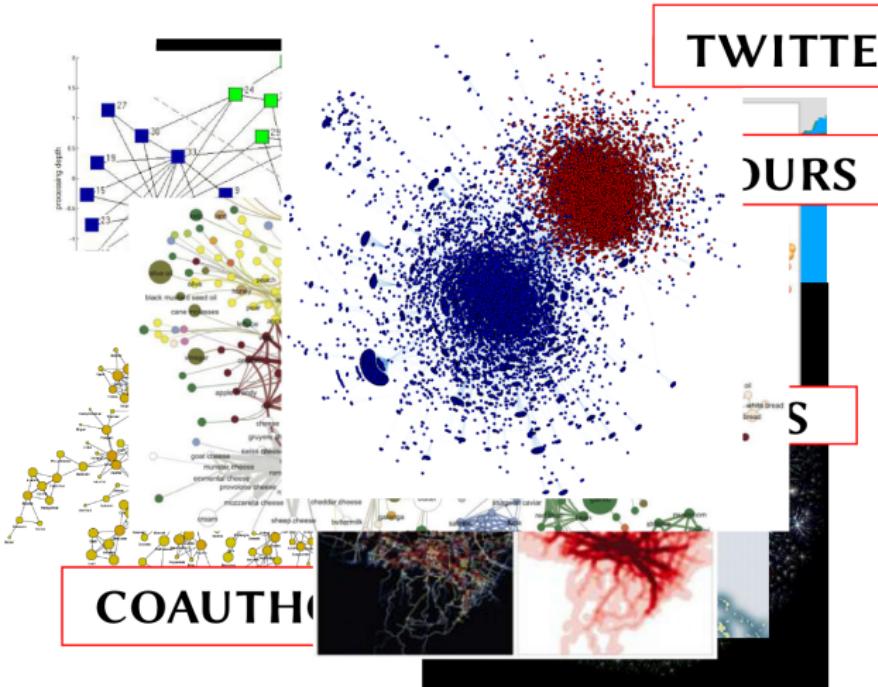


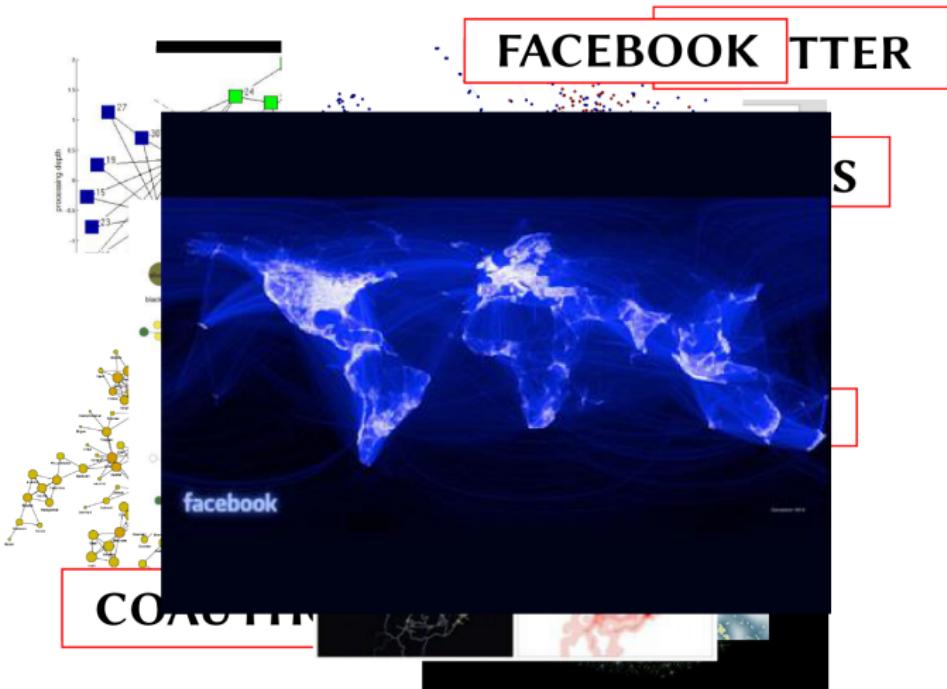












SCALE-FREE DEGREE DISTRIBUTIONS

SMALL-WORLD EFFECT

ABUNDANCE OF MOTIFS

NON-TRIVIAL DEGREE CORRELATIONS

TIGHT COMMUNITIES

EXTREME FRAGILITY TO ATTACKS

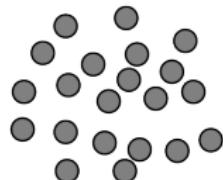
**EFFICIENT INFORMATION/DISEASE
DIFFUSION**

OPINION FORMATION

SYNCHRONIZATION

COOPERATION

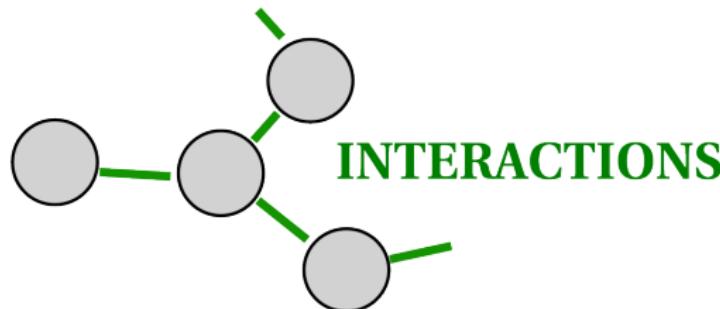
The Multiplex metaphor



UNITS

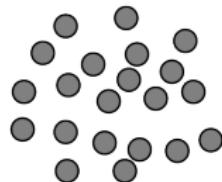
$$\frac{\partial}{\partial t} x_i = f(X)$$

DYNAMICS



INTERACTIONS

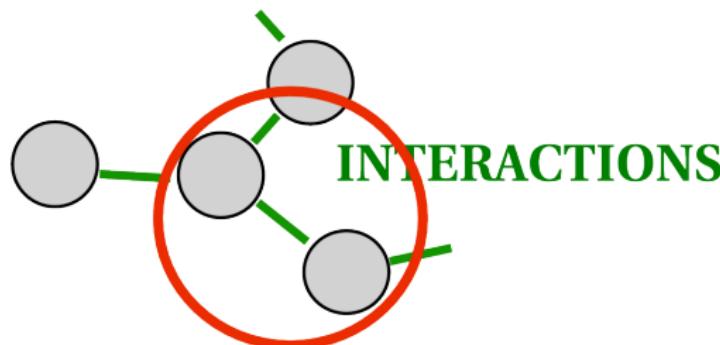
The Multiplex metaphor



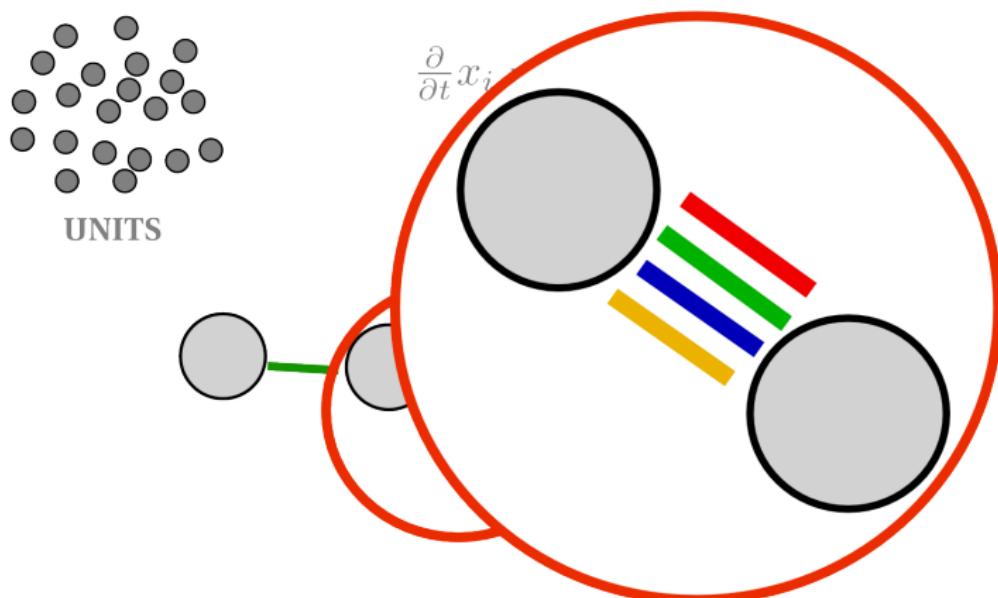
UNITS

$$\frac{\partial}{\partial t} x_i = f(X)$$

DYNAMICS



The Multiplex metaphor



Multi-level systems



FRIENDSHIP



"FRIENDSHIP"

FAMILY/KINS



ECONOMIC/
FINANCIAL



COMMUNICATION



COLLABORATION



Co-LOCATION

Multi-level systems



ROADS



TRAINS



BUS ROUTES



RIVERBOATS



TUBE

The Multiplex metaphor

COLLABORATION

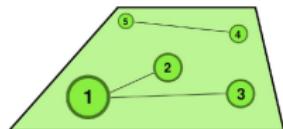


FRIENDSHIP

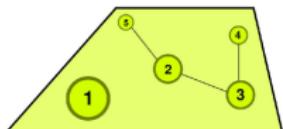


COMMUNICATION

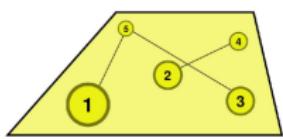
The Multiplex metaphor



COLLABORATION



FRIENDSHIP



MULTIPLEX
NETWORK

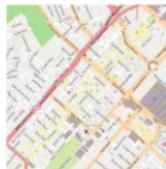


COMMUNICATION

The Multiplex metaphor



Bus routes

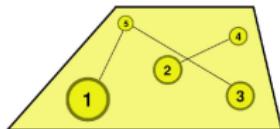
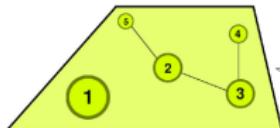
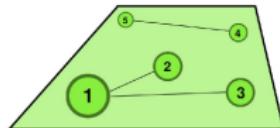


Street network

TUBE



The Multiplex metaphor



**MULTIPLEX
NETWORK**

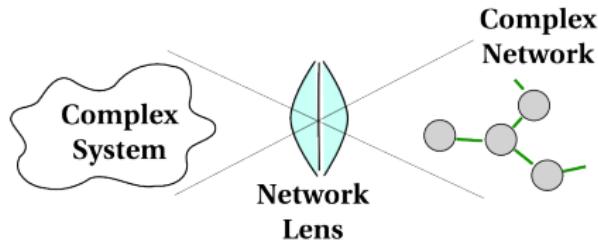


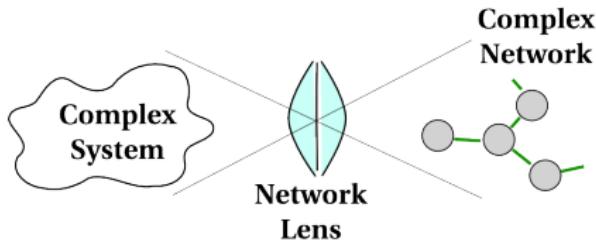
Bus routes

Street Network

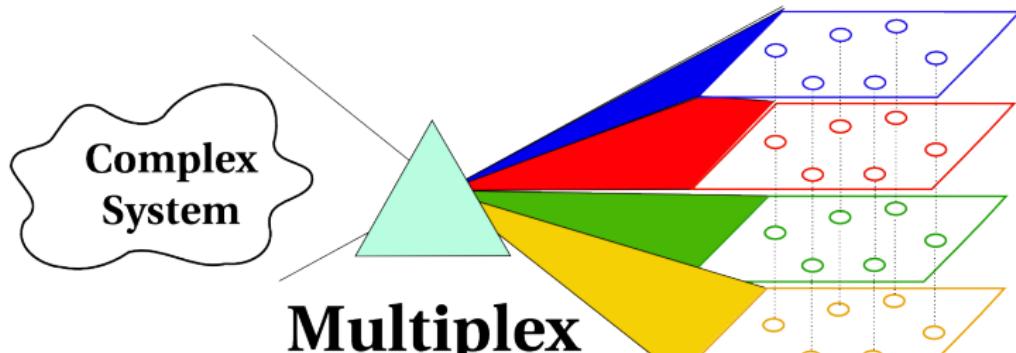


TUBE





Multiplex Network



Multiplex Prism

Examples of “new” multiplex systems

Co-authorship networks (APS)

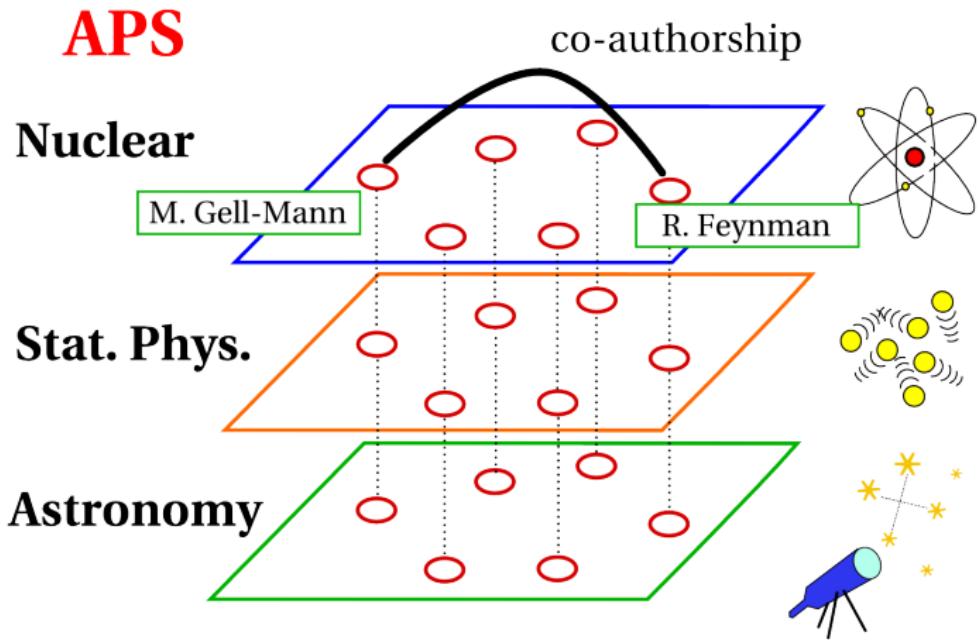
Single-layer

- **Nodes:** authors
- **Edges:** co-authorship

Multiplex

- **Nodes:** authors
- **Edges:** co-authorship
- **Layers:** physics topics
(e.g. top-level PACS codes)

Examples of “new” multiplex systems



Co-starring networks (IMDB)

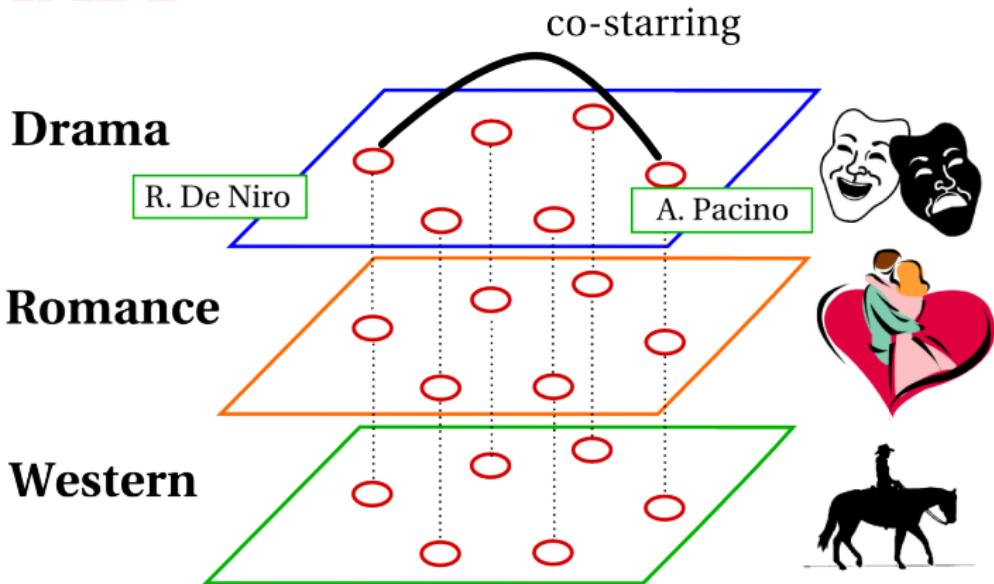
Single-layer

- **Nodes:** actors
- **Edges:** co-starring

Multiplex

- **Nodes:** actors
- **Edges:** co-starring
- **Layers:** genres (e.g. Drama, Western, Adult...)

IMDB



Neural networks (*C.Elegans*)

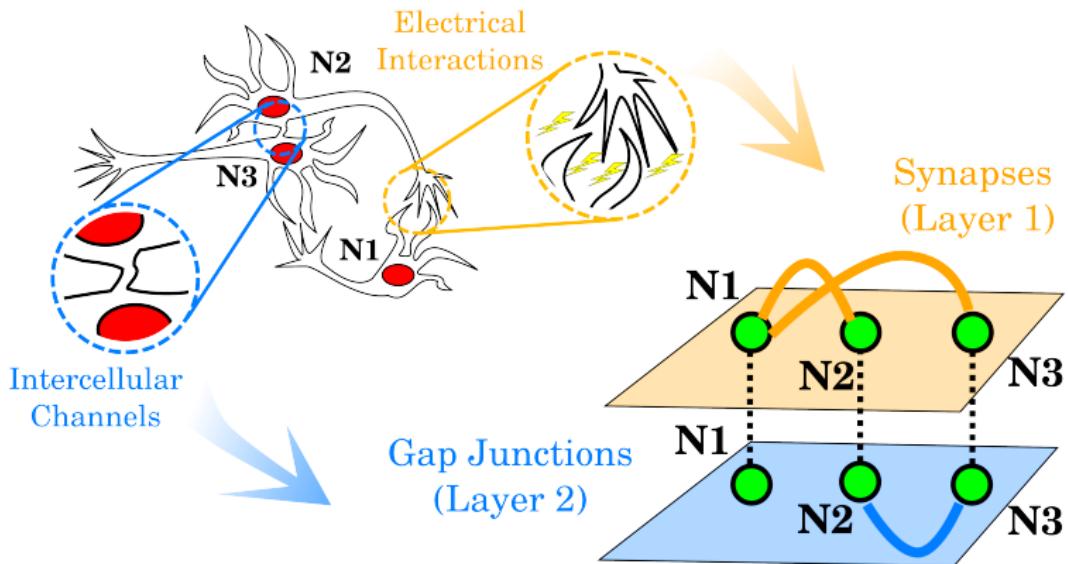
Single-layer

- **Nodes:** neurons
- **Edges:** communication channels

Multiplex

- **Nodes:** neurons
- **Edges:** communication channels
- **Layers:** synapses, gap-junctions

Examples of “new” multiplex systems



Protein networks (BioGRID)

Single-layer

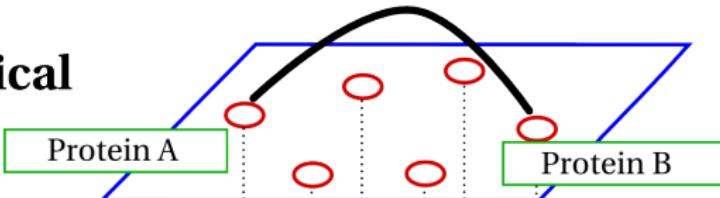
- **Nodes:** proteins/genes
- **Edges:**
genetic/mechanic interactions

Multiplex

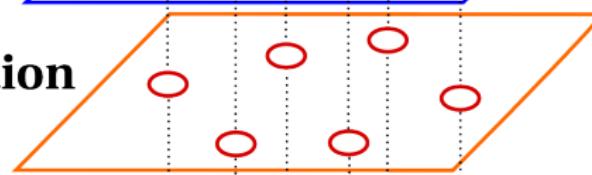
- **Nodes:** proteins/genes
- **Edges:**
genetic/mechanic interactions
- **Layers:** genetic suppression, genetic activation, physical association etc...

BIOGRID

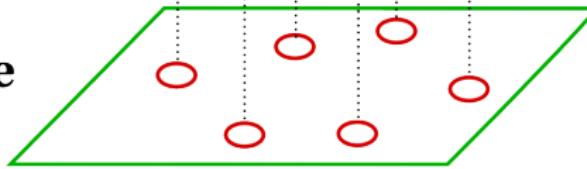
Physical



Association



Additive



Airport networks (OpenFlight)

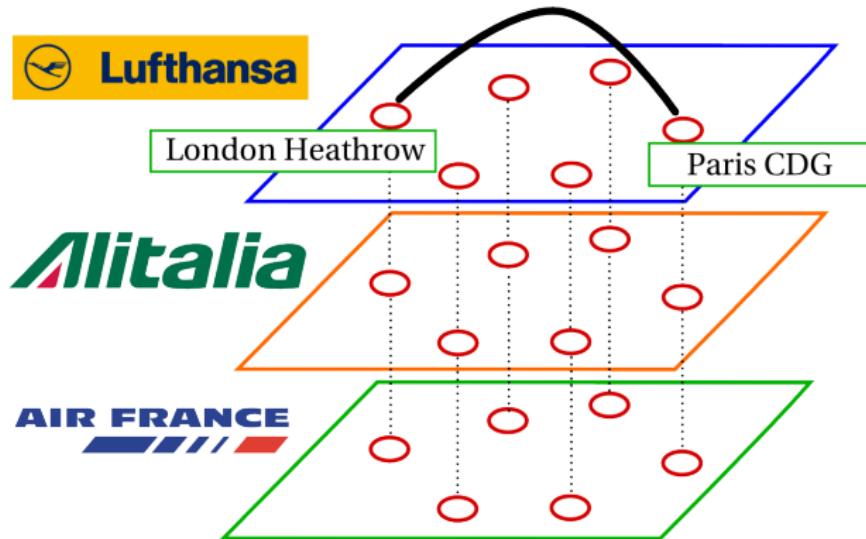
Single-layer

- **Nodes:** airports
- **Edges:** routes

Multiplex

- **Nodes:** airports
- **Edges:** routes
- **Layers:** airlines

AIRPORTS



Economical Networks (FAO)

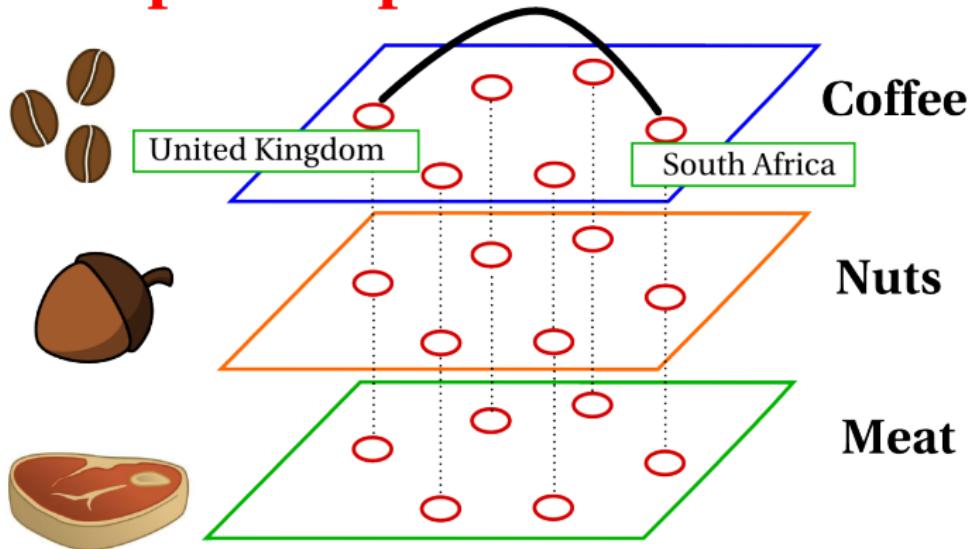
Single-layer

- **Nodes:** countries
- **Edges:** import/export

Multiplex

- **Nodes:** countries
- **Edges:** import/export
- **Layers:** food products

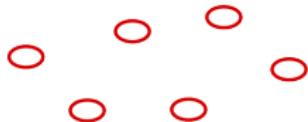
Import/Export



STRUCTURE

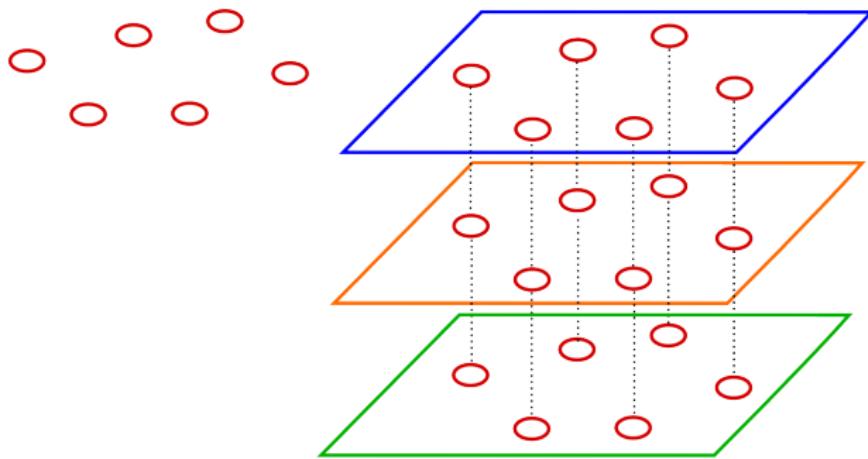
**(HOW DOES A MULTIPLEX NETWORK
LOOK LIKE?)**

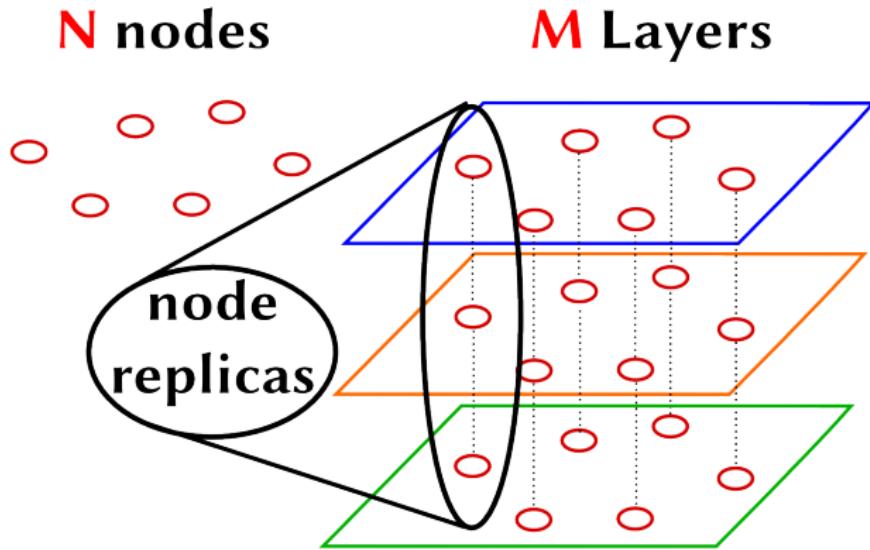
N nodes



N nodes

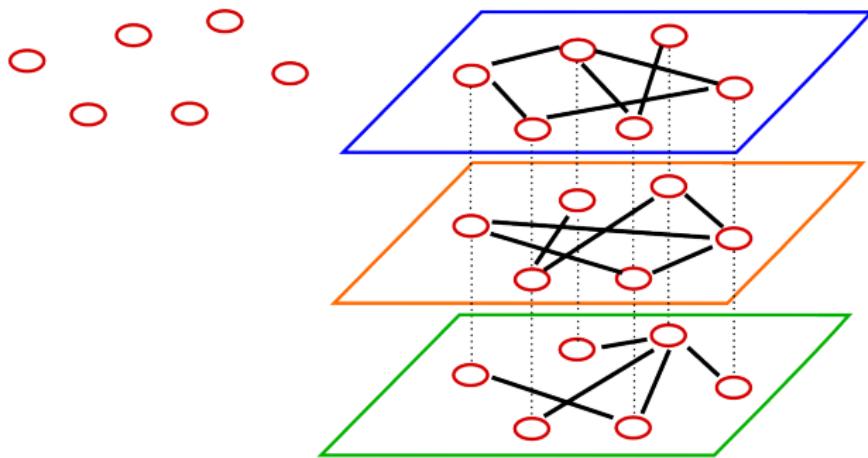
M Layers



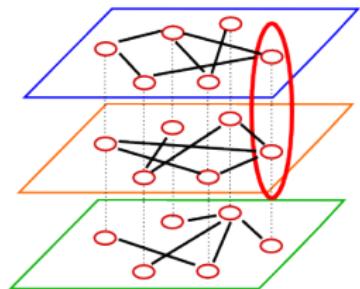


N nodes

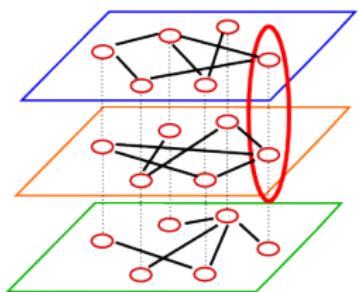
M Layers



M Layers

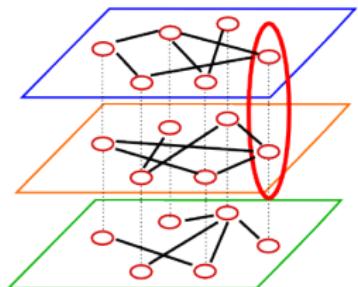


M Layers



1) NODE IDENTITY

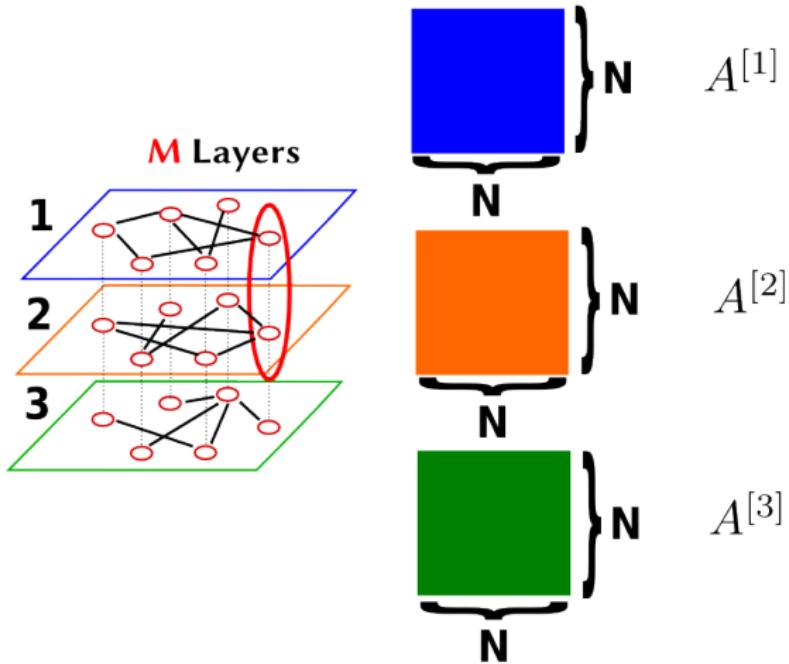
M Layers



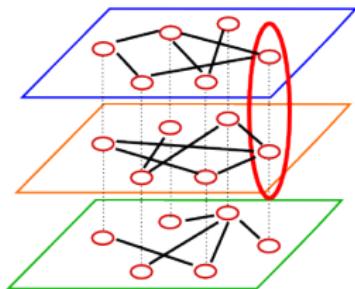
1) NODE IDENTITY

$$\mathcal{M} = \{A^{[1]}, A^{[2]}, \dots, A^{[M]}\}$$

**M-dimensional array of
NxN matrices**

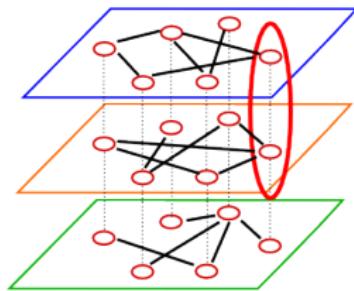


M Layers



2) INTERNAL FLOW

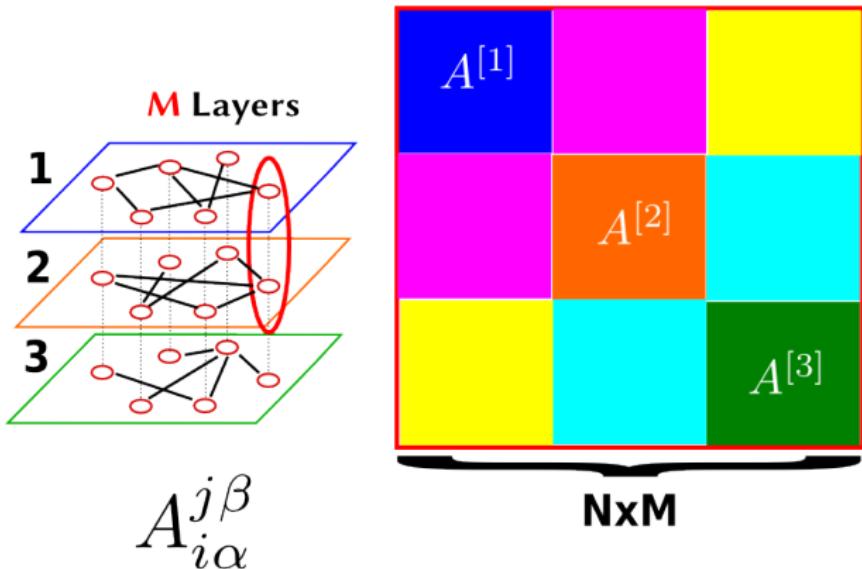
M Layers

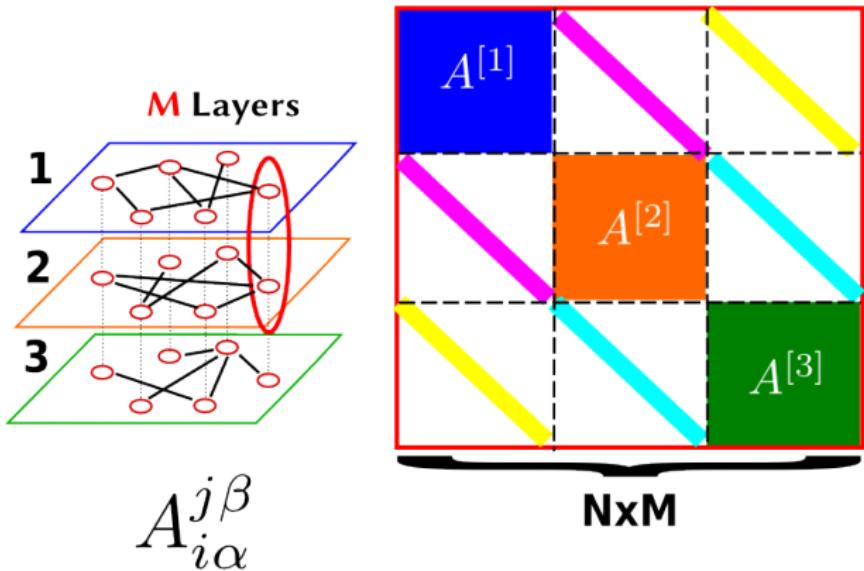


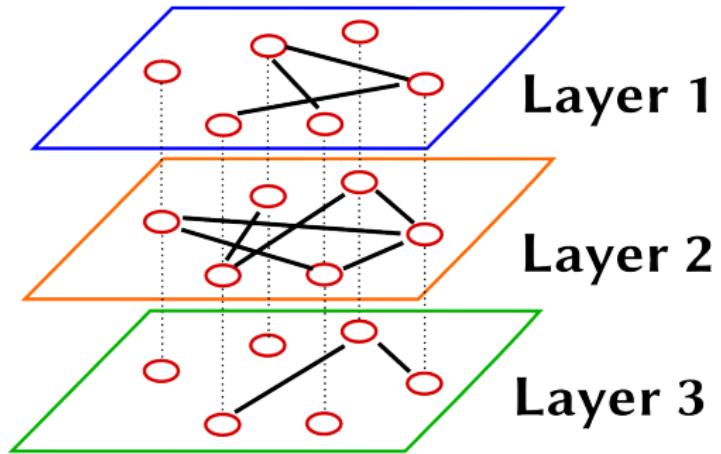
2) INTERNAL FLOW

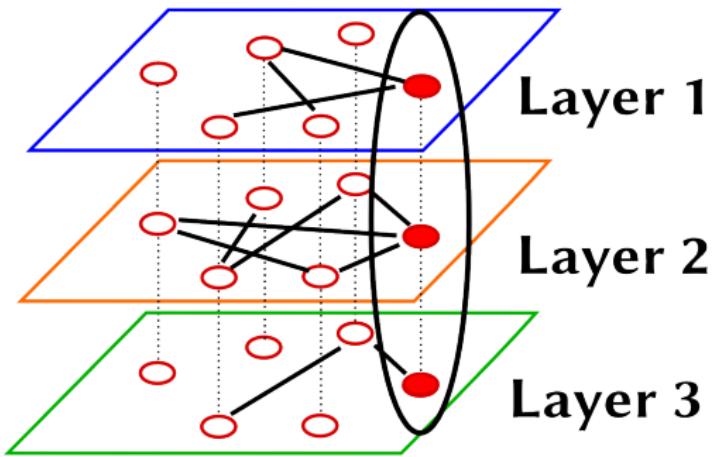
$$A_{i\alpha}^{j\beta}$$

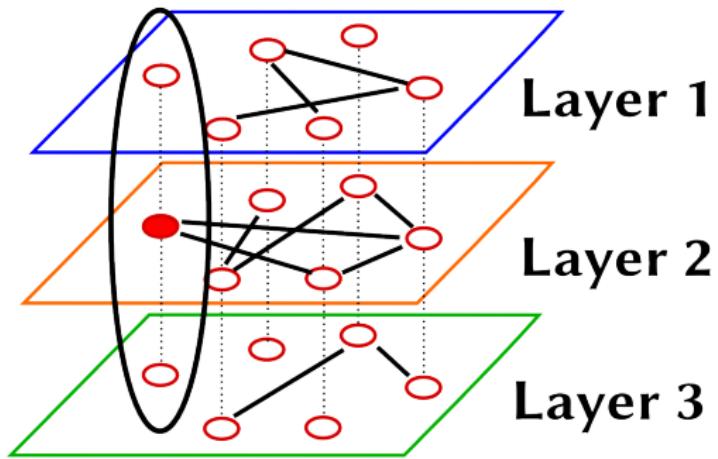
NxM x NxM TENSOR

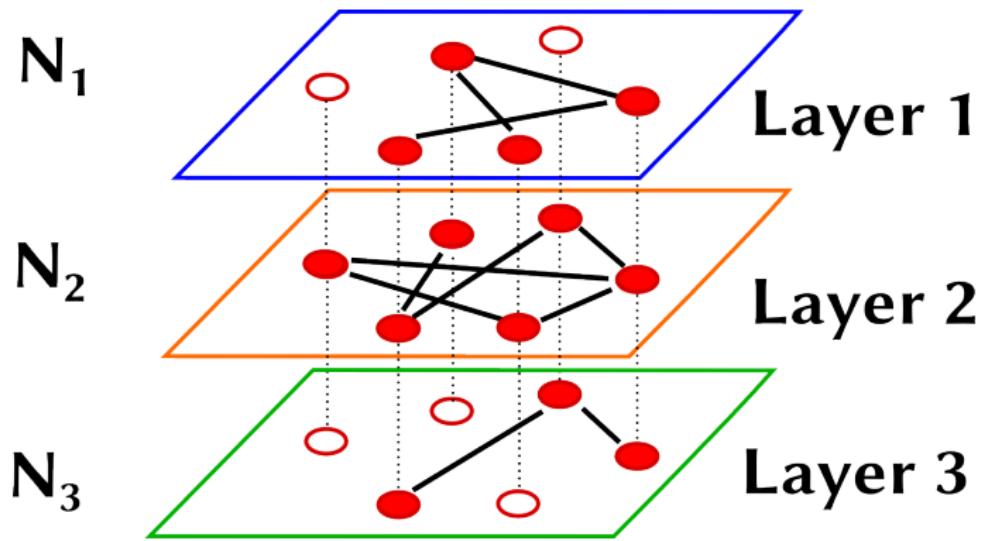




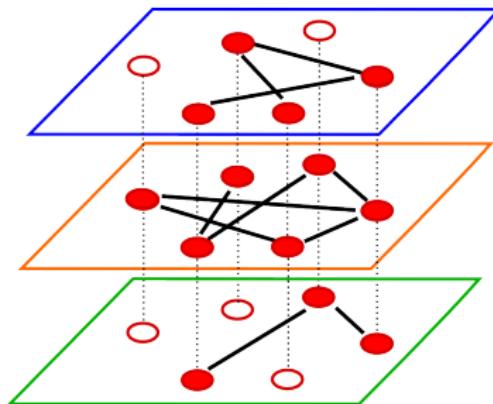




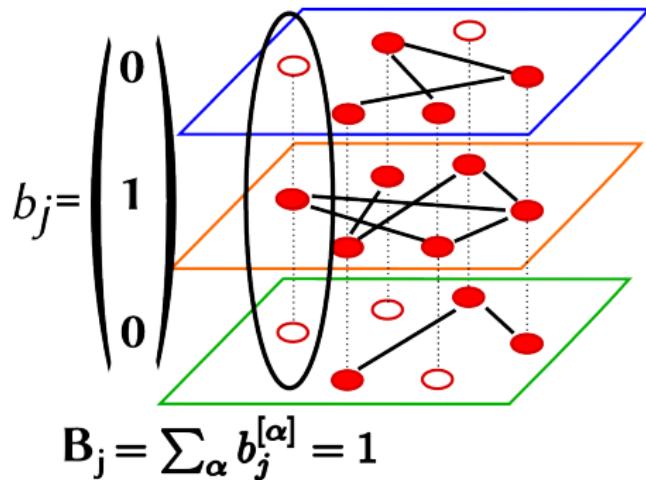




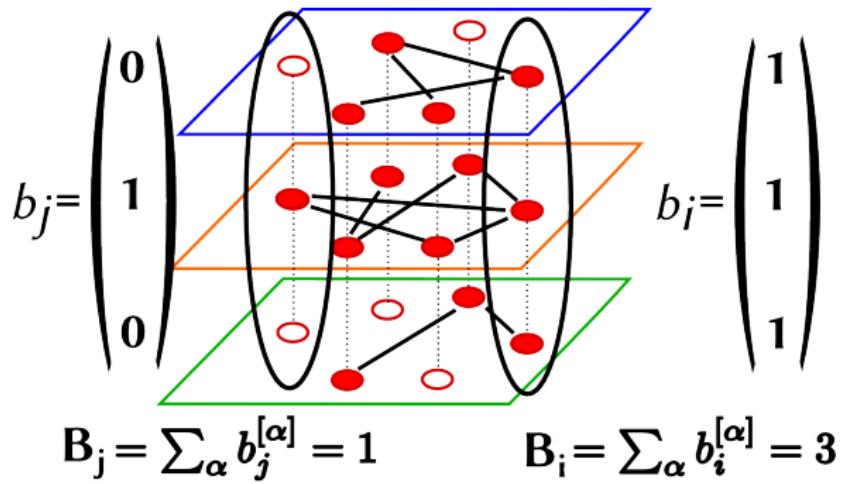
Node activity vectors

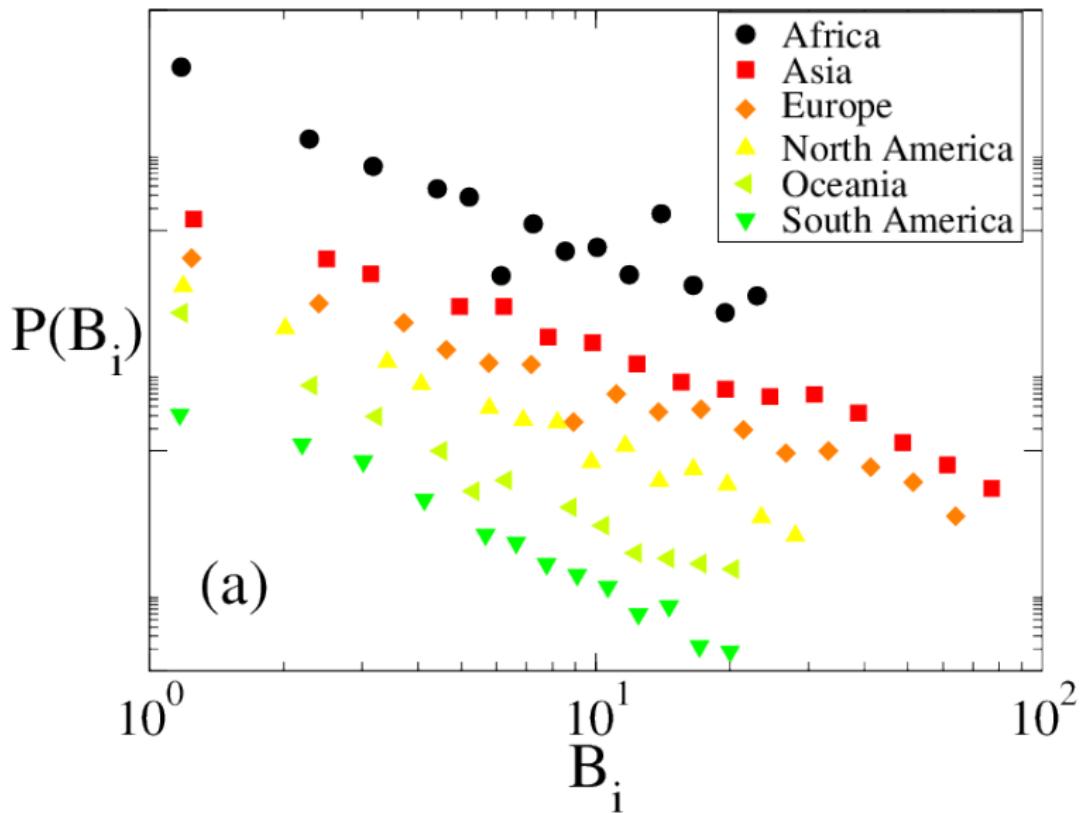


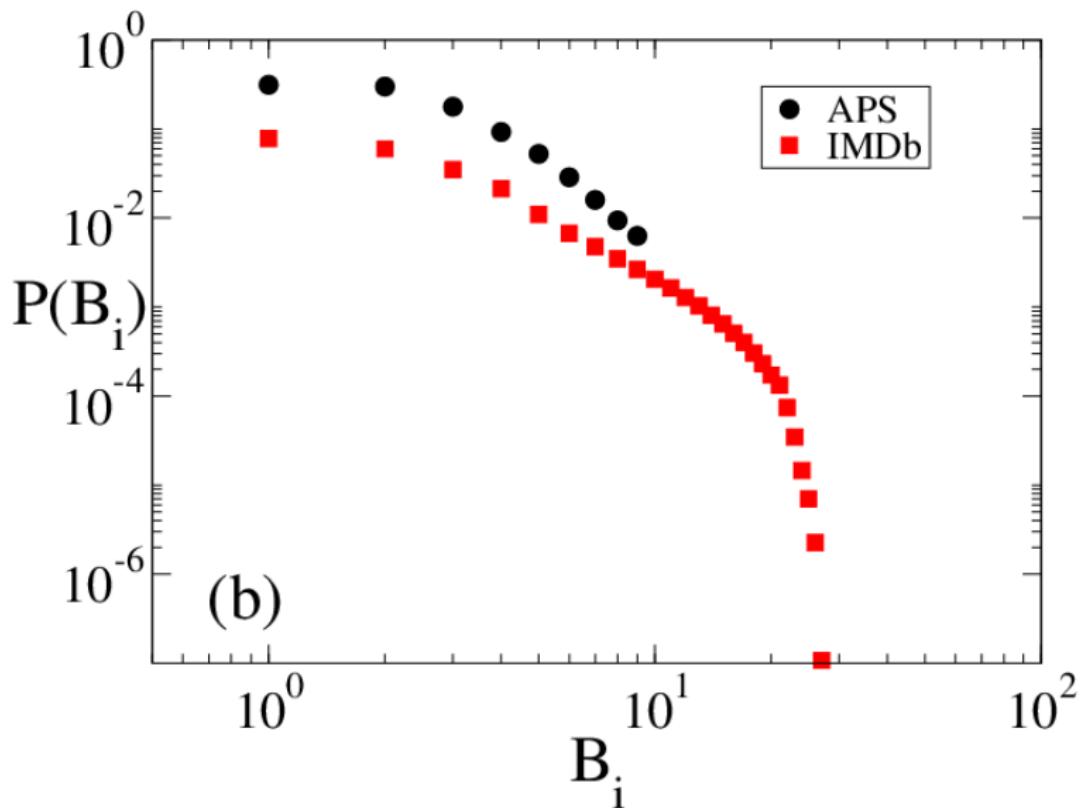
Node activity vectors

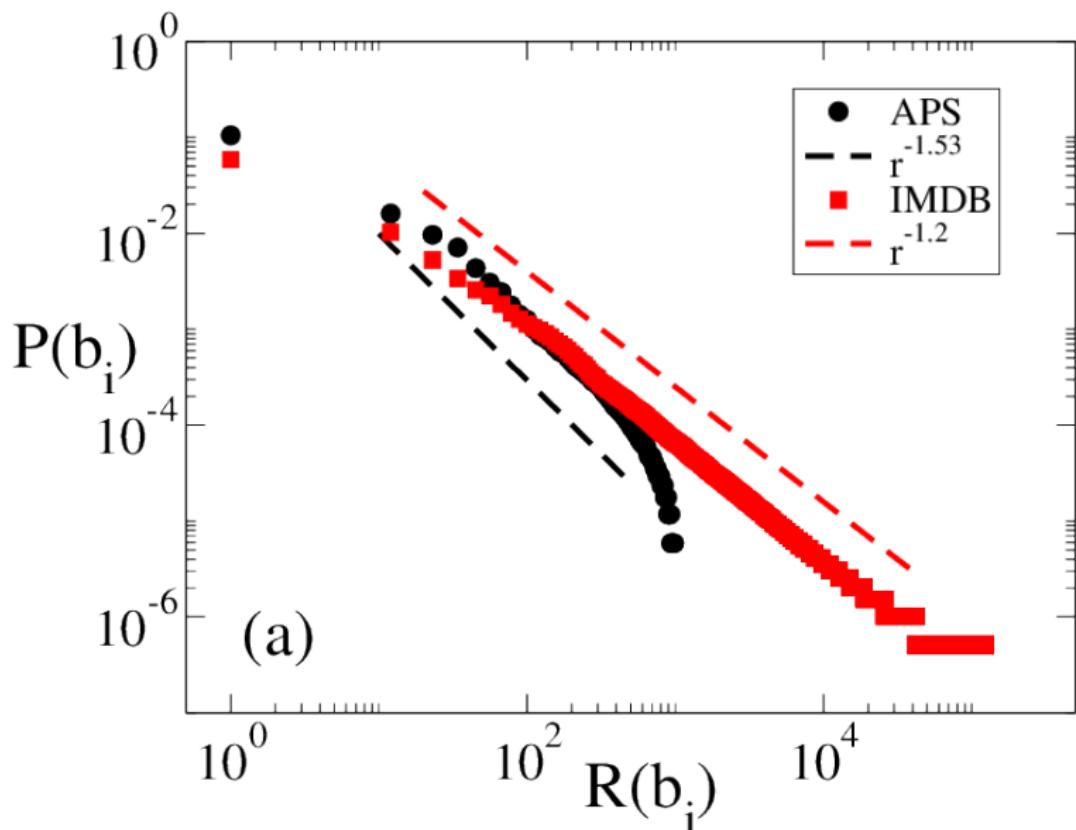


Node activity vectors









Layer α



Layer β

Layer α

$$d^{[\alpha]} = \{1, 0, 1, 0, 1, 0, 0, 1\}$$





$$d^{[\beta]} = \{1, 1, 0, 1, 1, 1, 1, 0\}$$

Layer β

Layer α

$$d^{[\alpha]} = \{1, 0, 1, 0, 1, 0, 0, 1\} \quad N^{[\alpha]} = 4$$



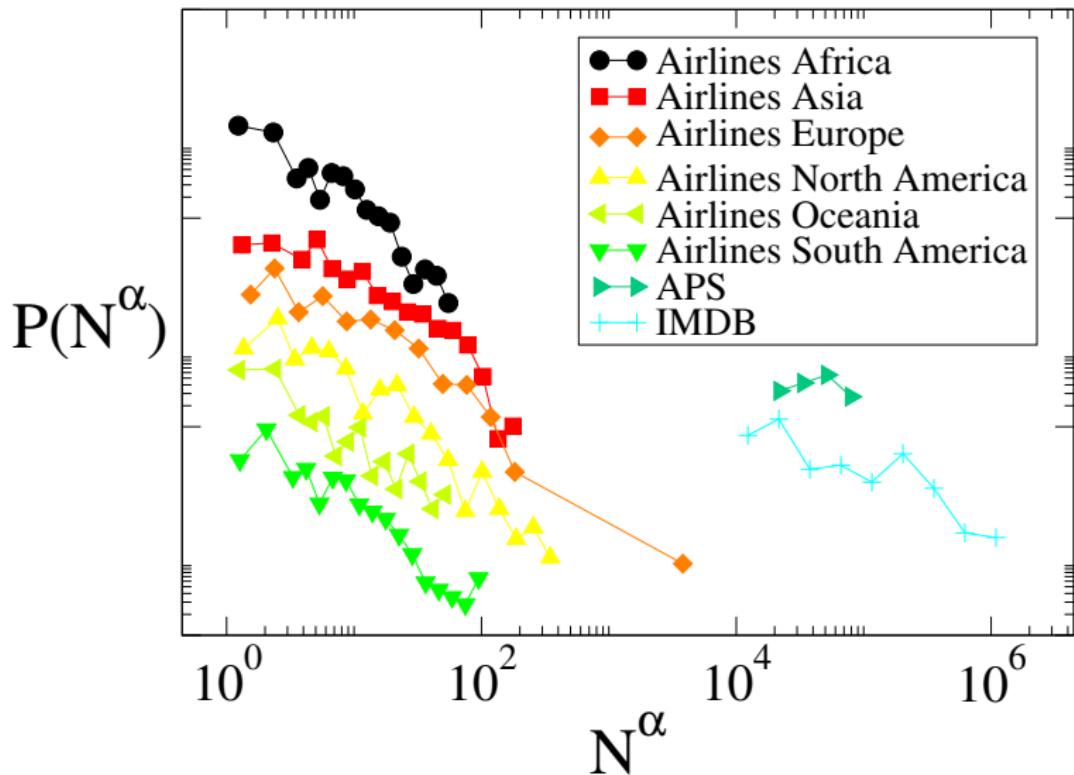


$$d^{[\beta]} = \{1, 1, 0, 1, 1, 1, 1, 0\}$$

$$N^{[\beta]} = 6$$

Layer β

Layer activity



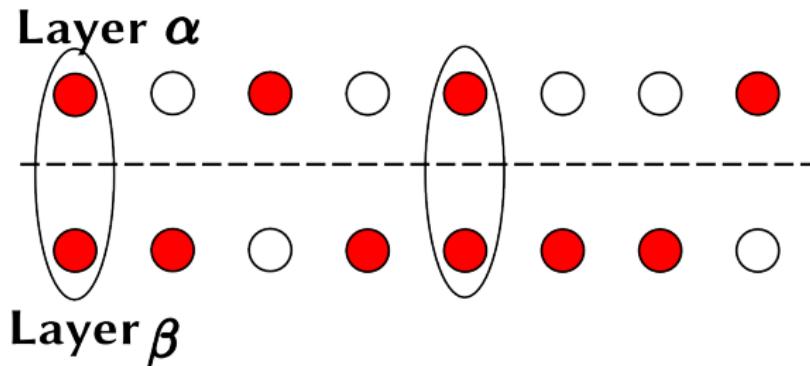
Layer α

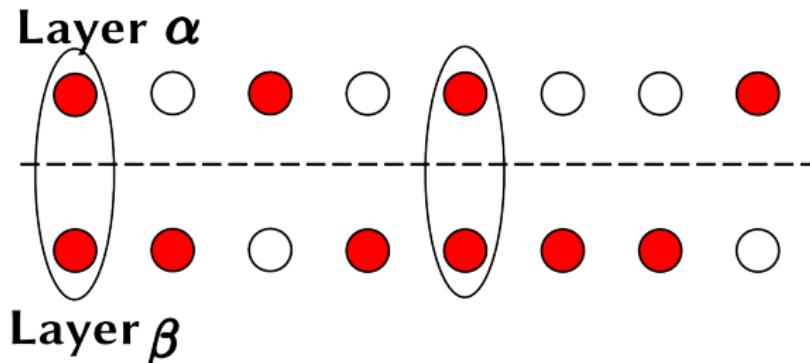


Layer β



Multiplexity and Hamming distance

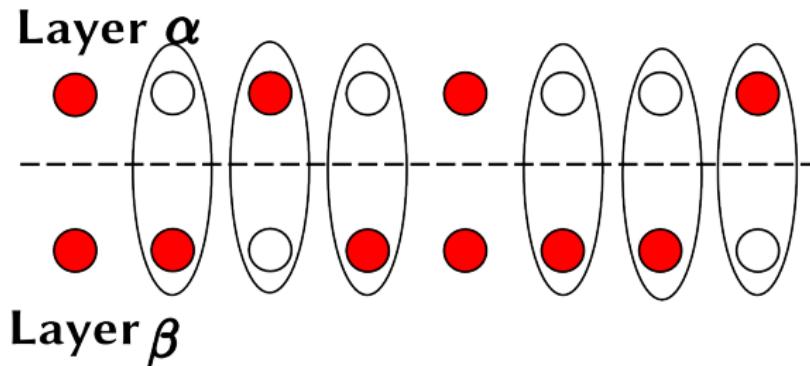


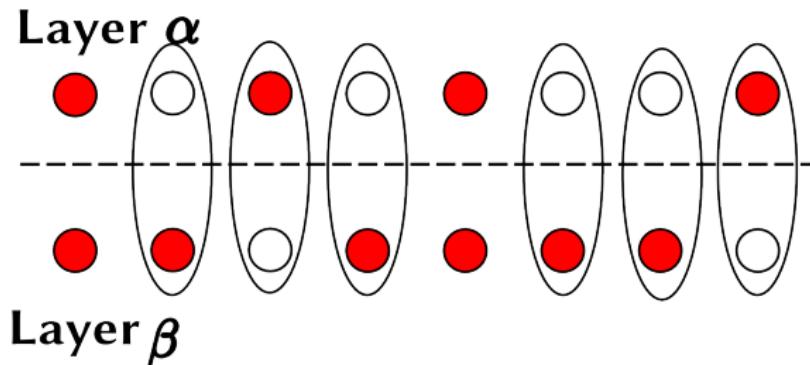


MULTIPLEXITY

$$Q_{\alpha,\beta} = \frac{\sum_i b_i^{[\alpha]} b_i^{[\beta]}}{N} = \frac{2}{8}$$

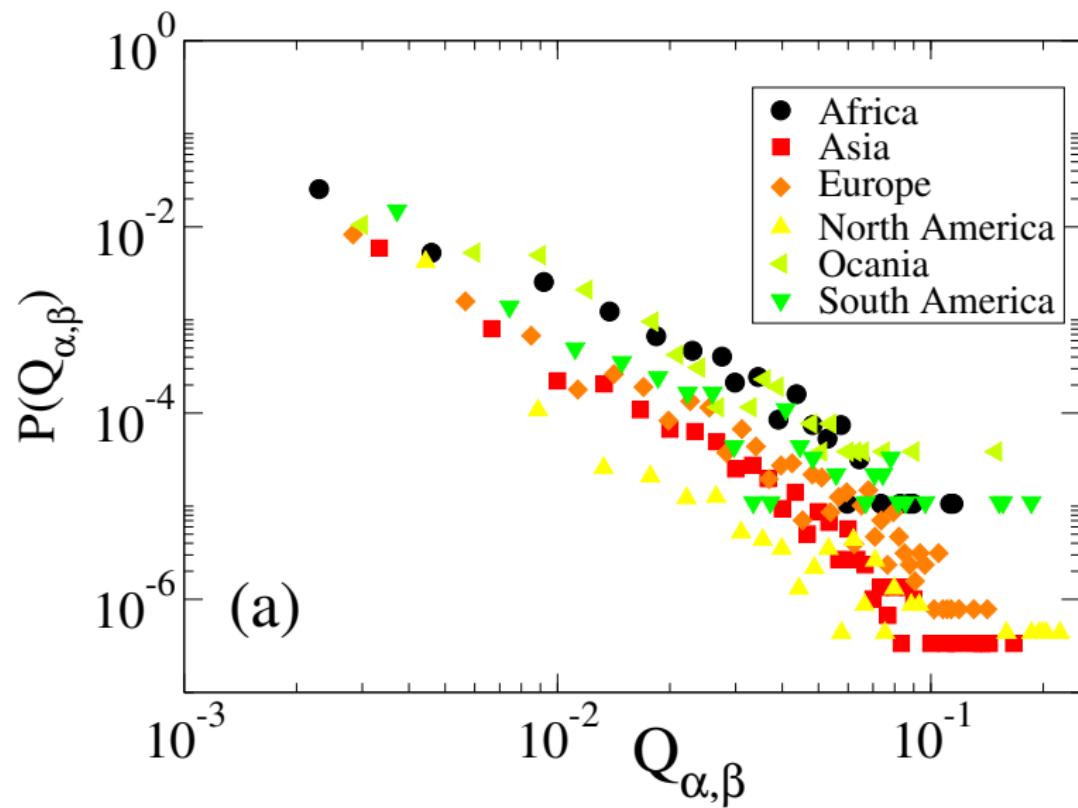
Multiplexity and Hamming distance

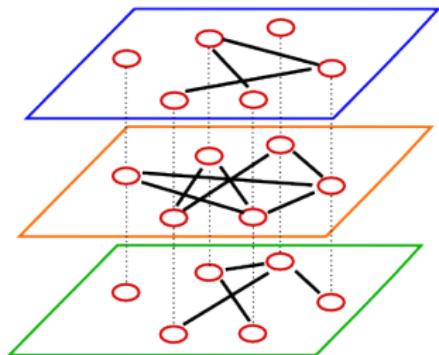


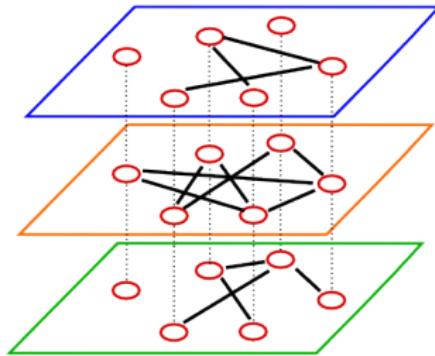


Hamming Distance

$$H_{\alpha,\beta} = \frac{\sum_i b_i^{[\alpha]}(1-b_i^{[\alpha]}) + b_i^{[\beta]}(1-b_i^{[\beta]})}{\min(N, N^{[\alpha]} + N^{[\beta]})} = \frac{6}{8}$$

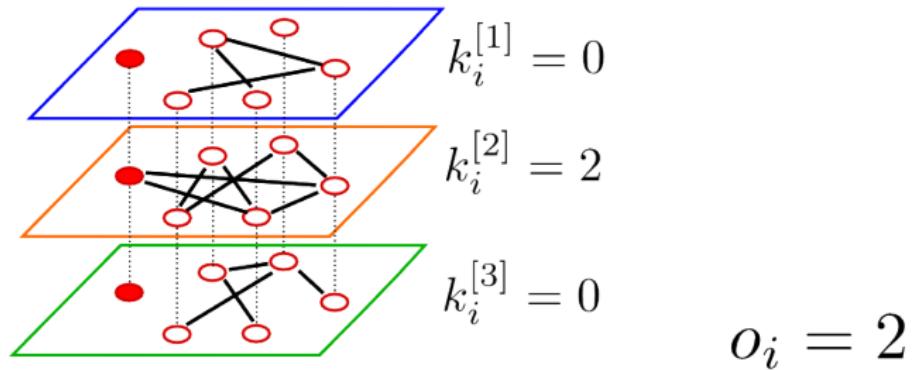






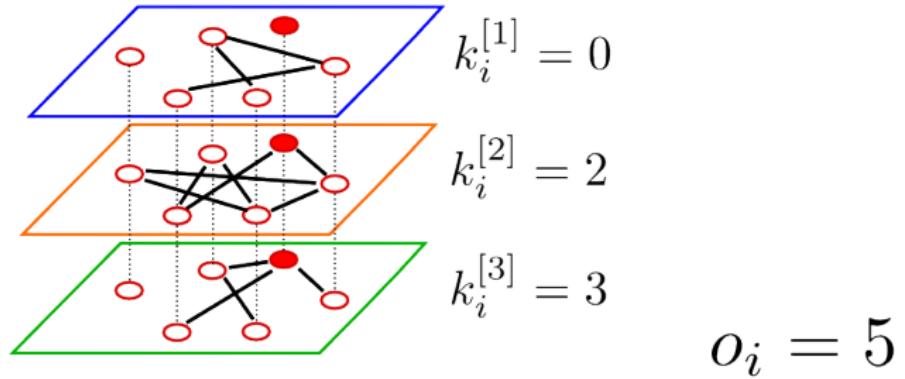
TOTAL (OVERLAPPING) DEGREE

$$o_i = \sum_{\alpha} k_i^{[\alpha]}$$



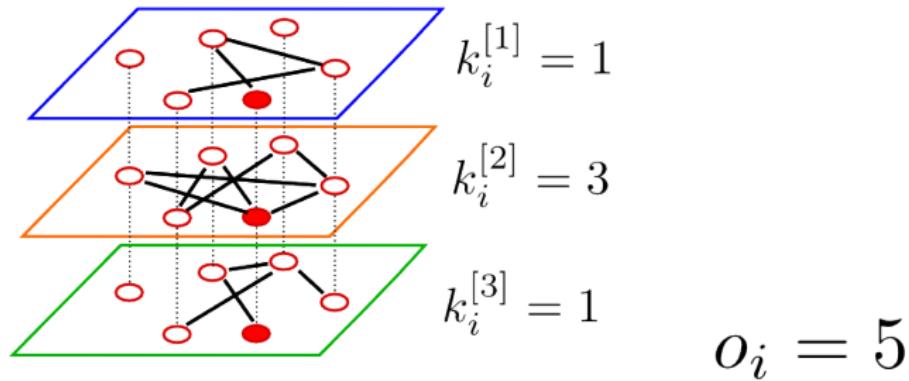
TOTAL (OVERLAPPING) DEGREE

$$o_i = \sum_{\alpha} k_i^{[\alpha]}$$



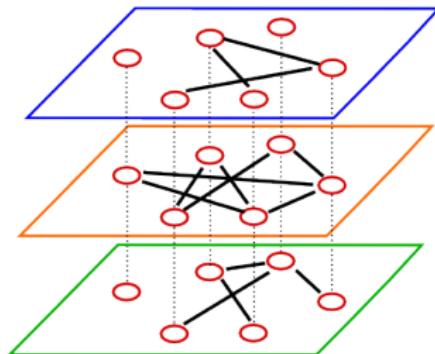
TOTAL (OVERLAPPING) DEGREE

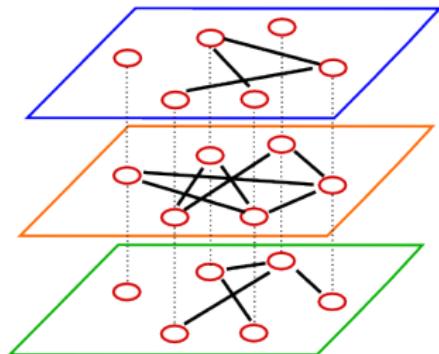
$$o_i = \sum_{\alpha} k_i^{[\alpha]}$$



TOTAL (OVERLAPPING) DEGREE

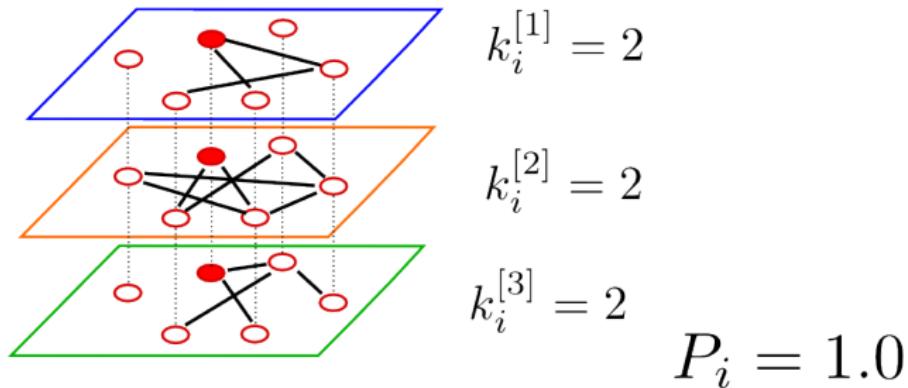
$$o_i = \sum_{\alpha} k_i^{[\alpha]}$$





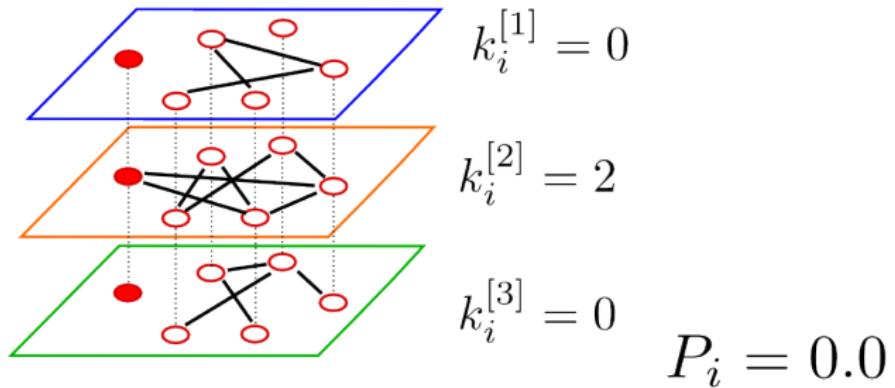
MULTIPLEX PARTICIPATION COEFFICIENT

$$P_i = \frac{M}{M-1} \left[1 - \sum_{\alpha} \left(\frac{k_i^{[\alpha]}}{\sum_{\beta} k_i^{[\beta]}} \right)^2 \right]$$



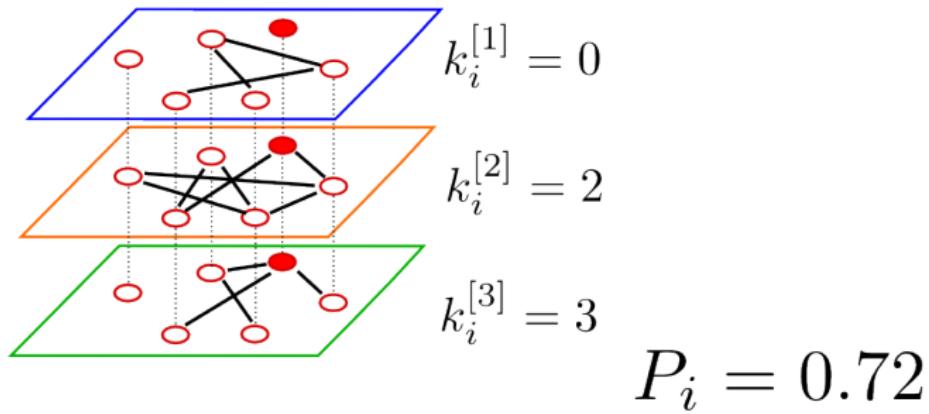
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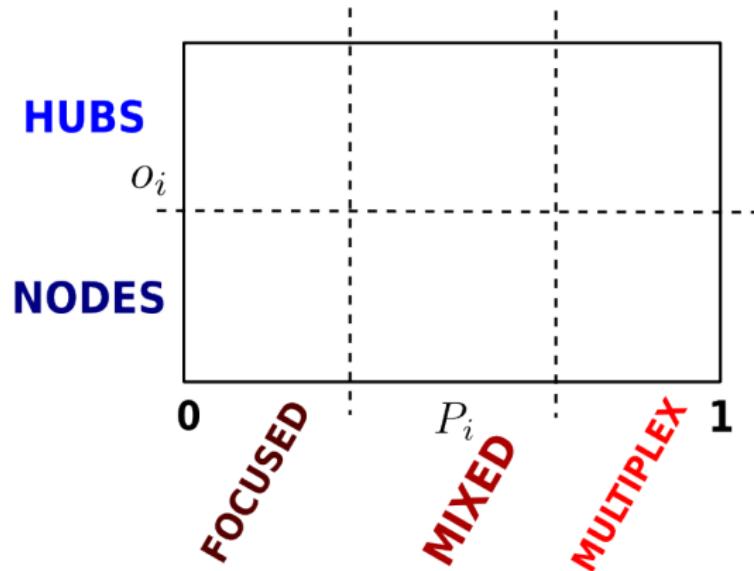
MULTIPLEX PARTICIPATION COEFFICIENT

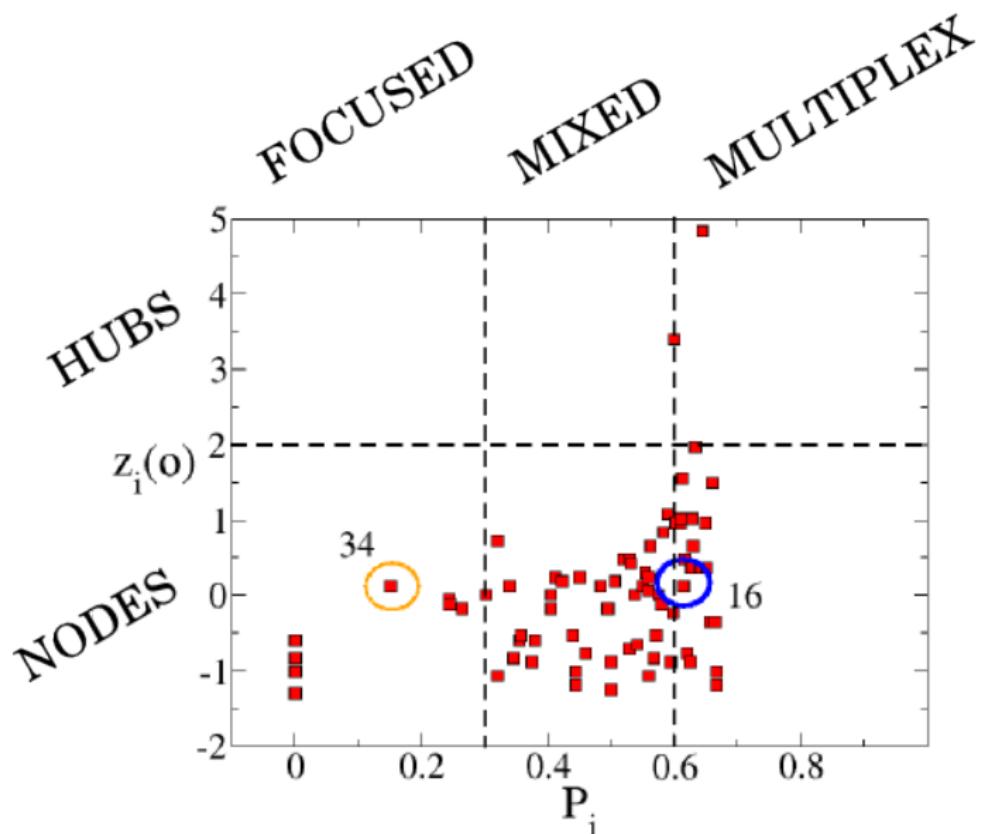
$$P_i = \frac{M}{M-1} \left[1 - \sum_{\alpha} \left(\frac{k_i^{[\alpha]}}{\sum_{\beta} k_i^{[\beta]}} \right)^2 \right]$$

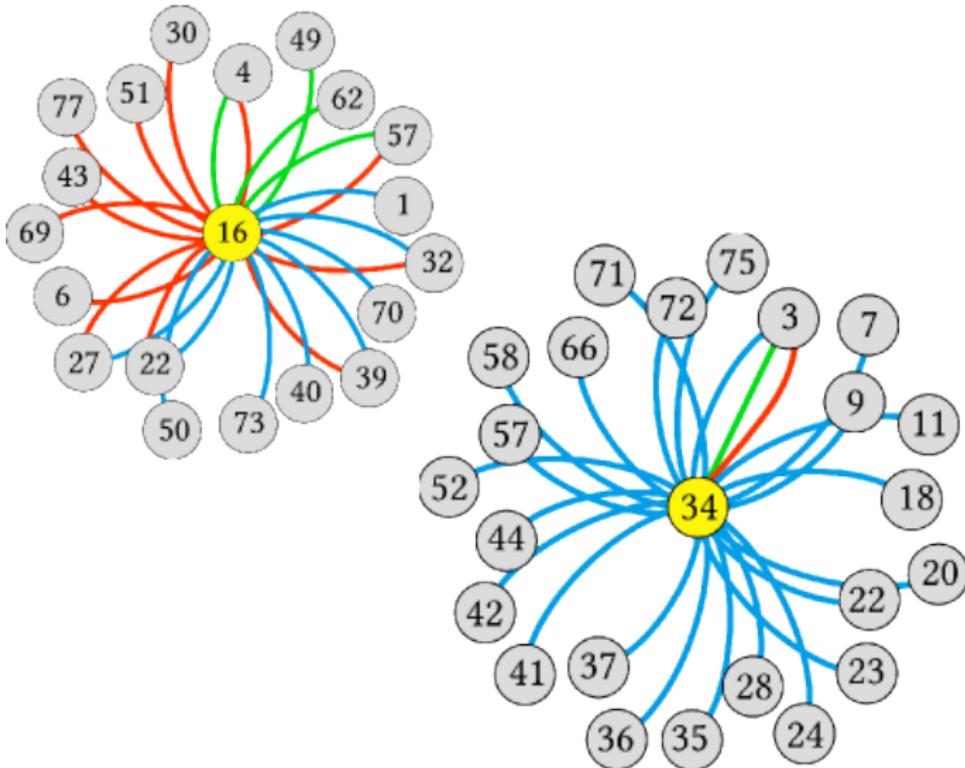


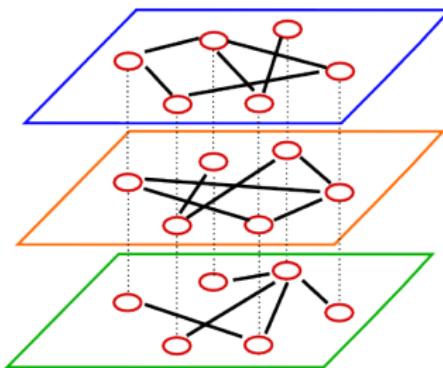
MULTIPLEX PARTICIPATION COEFFICIENT

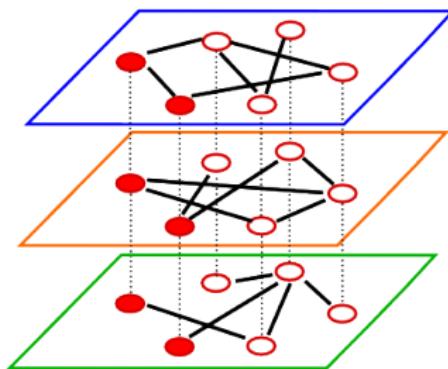
$$P_i = \frac{M}{M-1} \left[1 - \sum_{\alpha} \left(\frac{k_i^{[\alpha]}}{\sum_{\beta} k_i^{[\beta]}} \right)^2 \right]$$

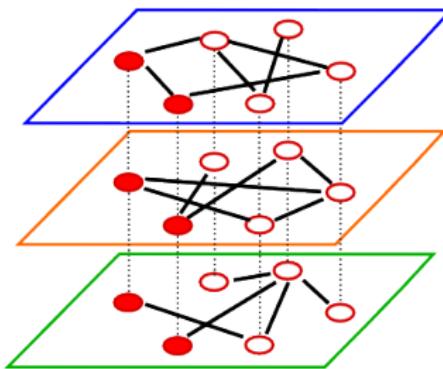






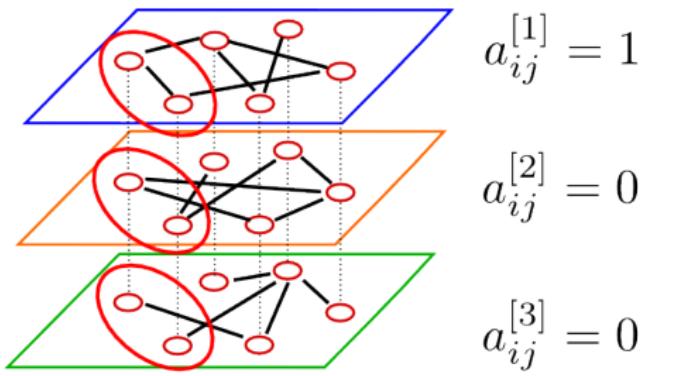






EDGE OVERLAP

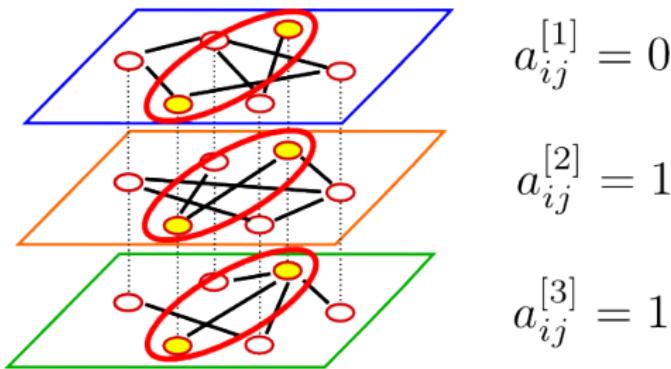
$$o_{ij} = \frac{1}{M} \sum_{\alpha} a_{ij}^{[\alpha]}$$



EDGE OVERLAP

$$o_{ij} = \frac{1}{M} \sum_{\alpha} a_{ij}^{[\alpha]}$$

$$o_{ij} = \frac{1}{3}$$



$$a_{ij}^{[1]} = 0$$

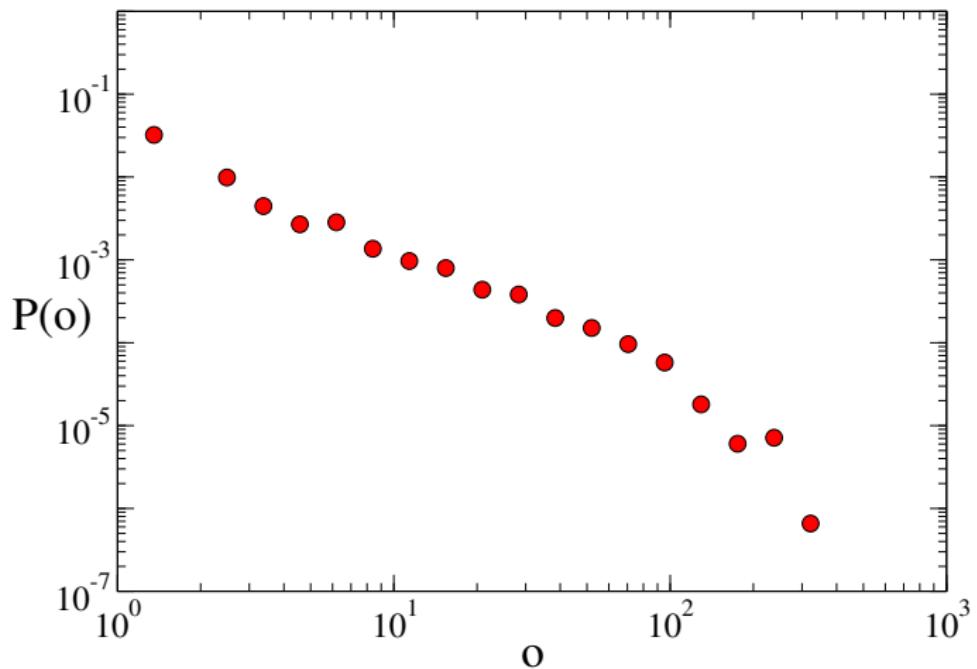
$$a_{ij}^{[2]} = 1$$

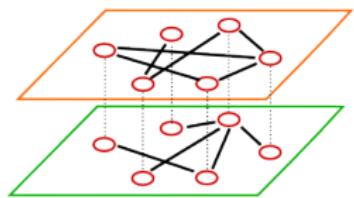
$$a_{ij}^{[3]} = 1$$

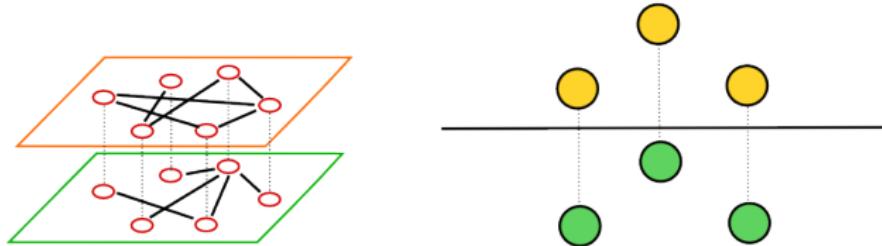
EDGE OVERLAP

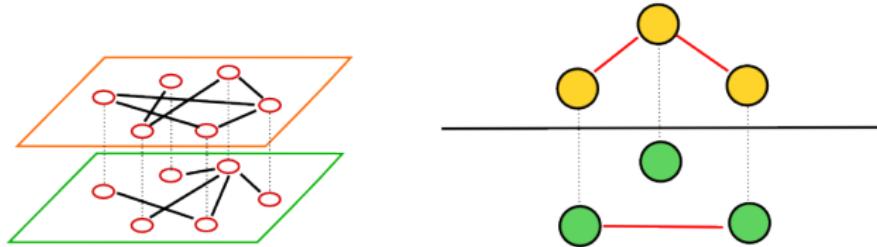
$$o_{ij} = \frac{1}{M} \sum_{\alpha} a_{ij}^{[\alpha]}$$

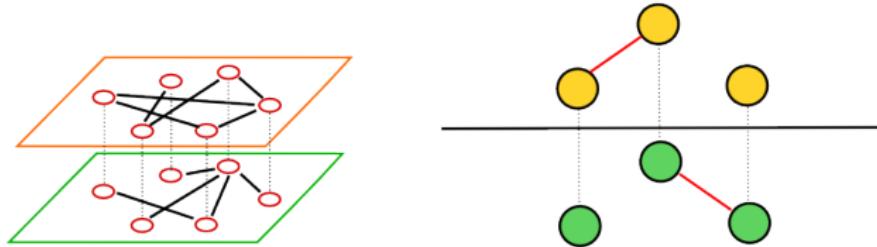
$$o_{ij} = \frac{2}{3}$$

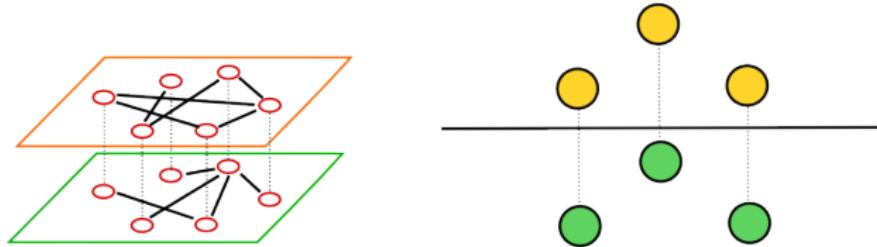






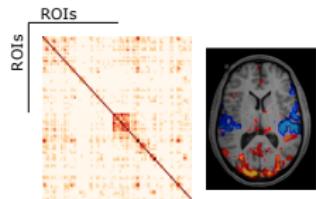




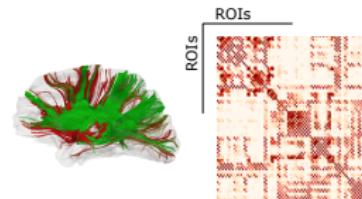


How "important" are small subgraphs?

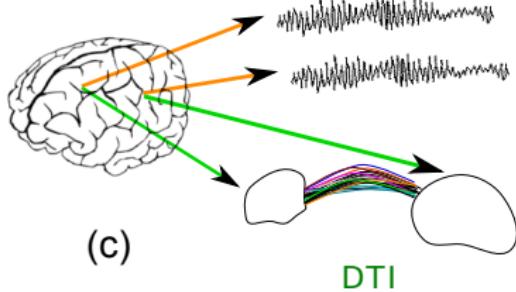
(a) fMRI connectivity



DTI connectivity (b)



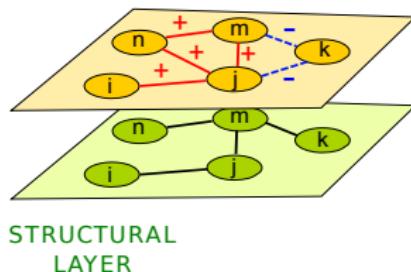
fMRI



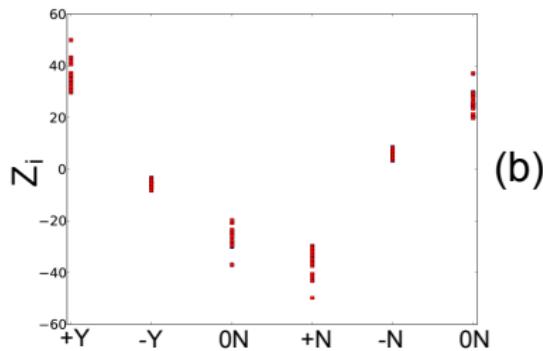
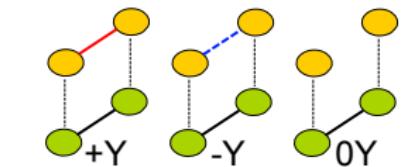
(c)

DTI

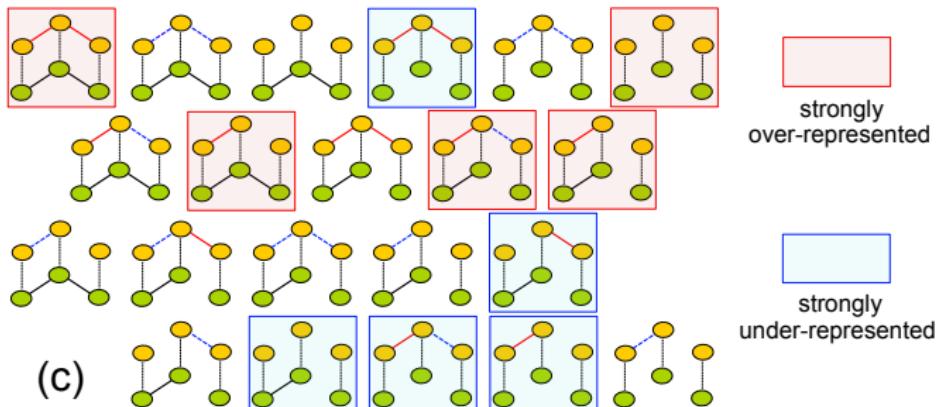
FUNCTIONAL
LAYER



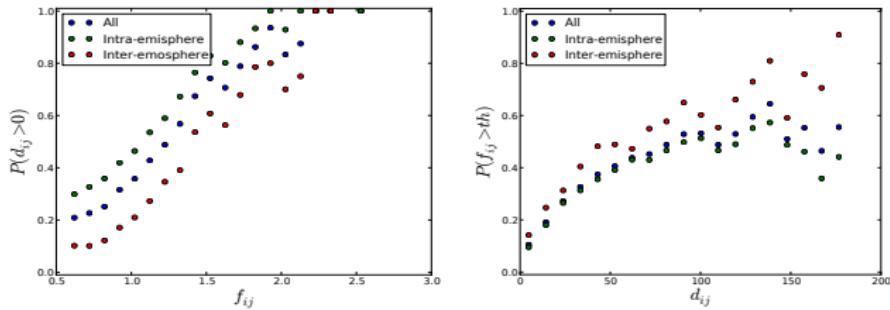
Edges



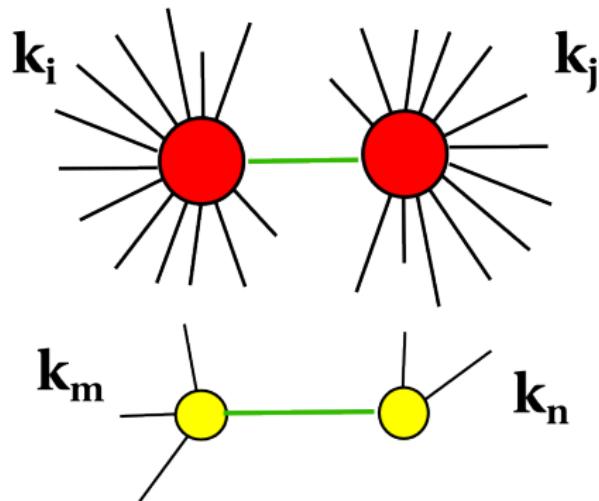
Triads



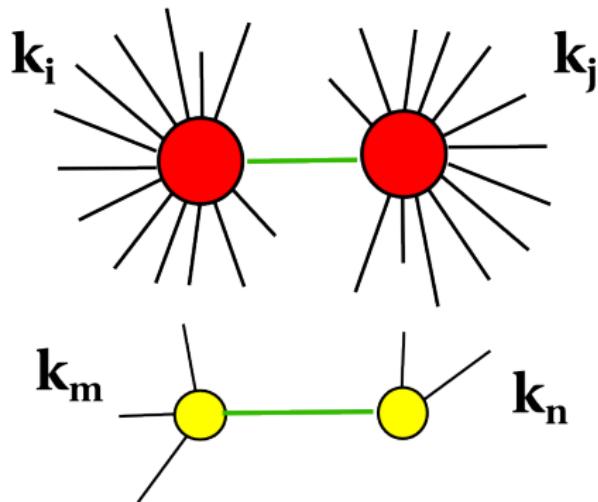
(a) DTI given fMRI fMRI given DTI (b)



(Intra-layer) Degree correlations

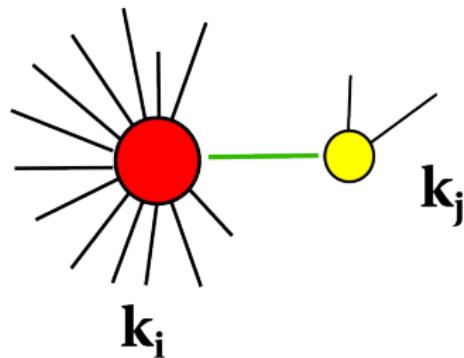


(Intra-layer) Degree correlations

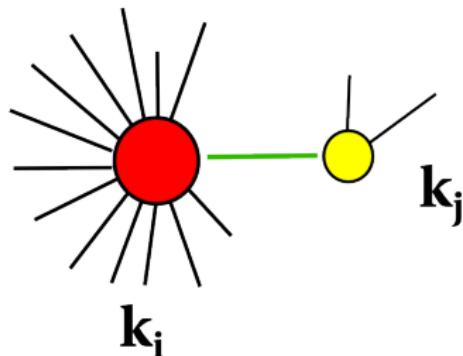


**ASSORTATIVE
(POSITIVE)**

(Intra-layer) Degree correlations

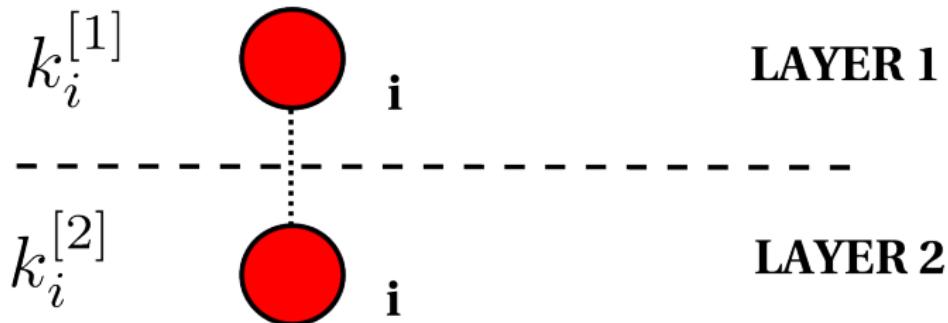


(Intra-layer) Degree correlations

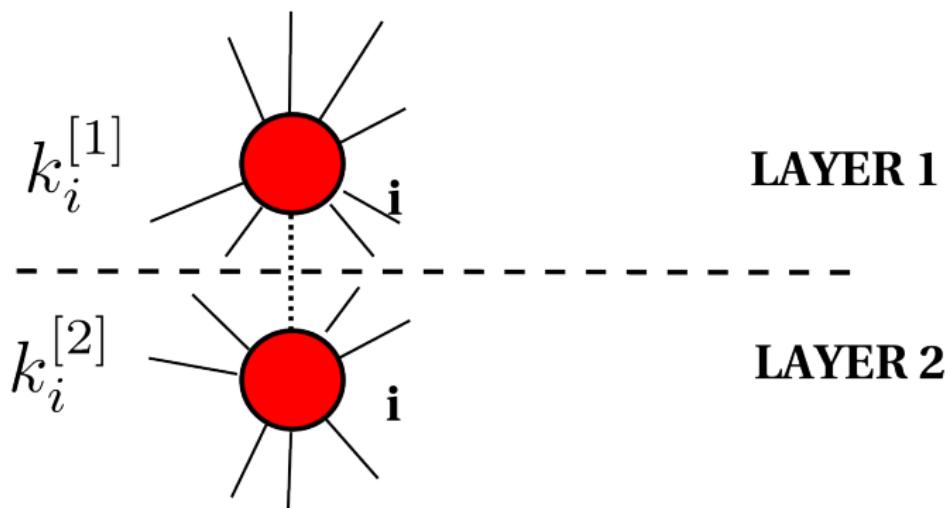


**DISASSORTATIVE
(NEGATIVE)**

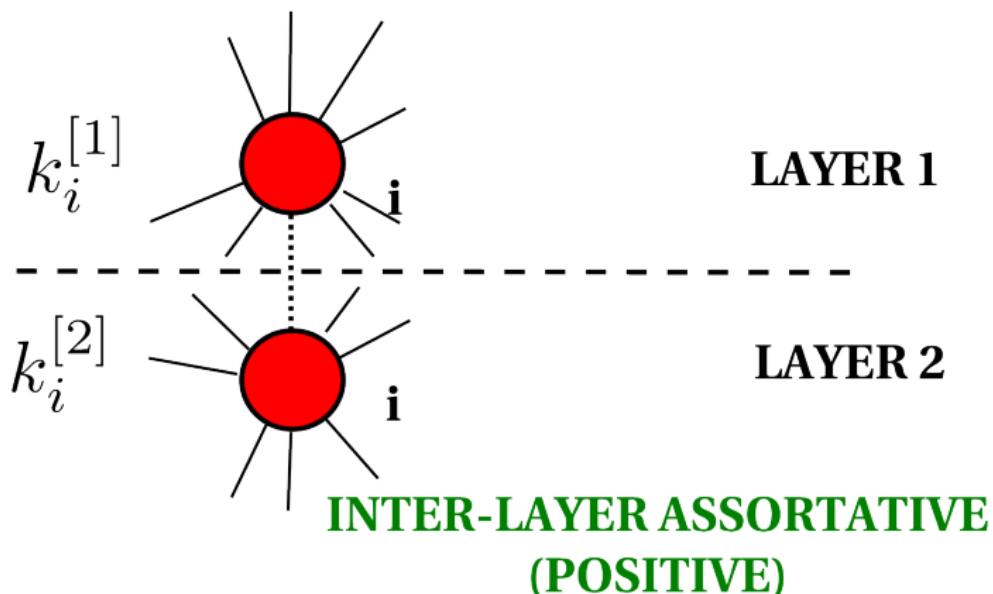
(Inter-layer) Degree correlations



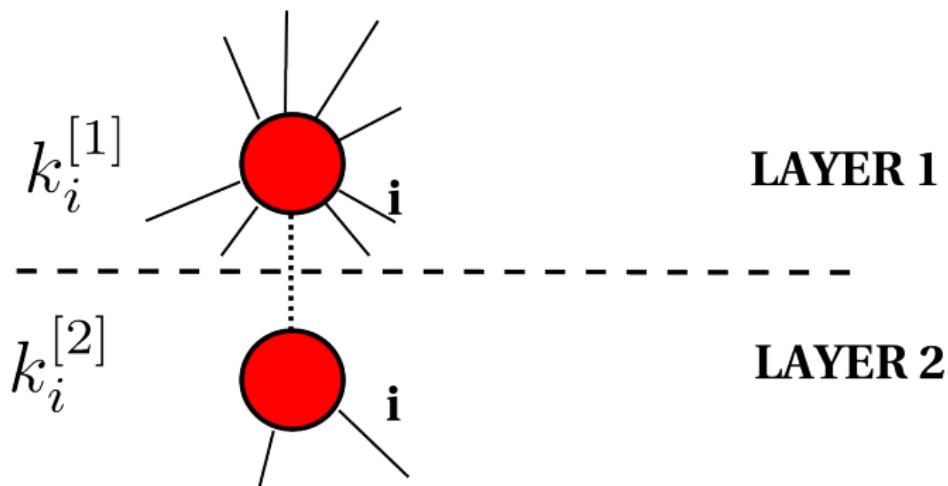
(Inter-layer) Degree correlations



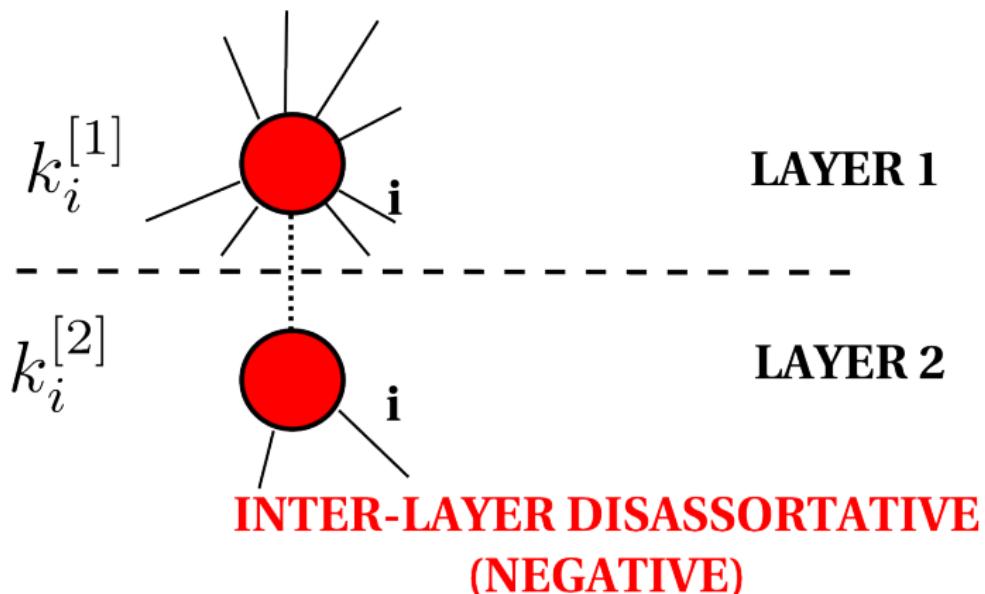
(Inter-layer) Degree correlations



(Inter-layer) Degree correlations



(Inter-layer) Degree correlations



Inter-layer degree correlations

Node degree:

$$\mathbf{k}_i = \left\{ k_i^{[1]}, k_i^{[2]}, \dots, k_i^{[M]} \right\}$$

Inter-layer degree correlations

Node degree:

$$k_i = \{k_i^{[1]}, k_i^{[2]}, \dots, k_i^{[M]}\}$$

⇒ inter-layer degree distributions

$$P(k^{[\alpha]}, k^{[\beta]}) \quad \text{and} \quad P(k^{[\beta]} | k^{[\alpha]})$$

Node degree:

$$\mathbf{k}_i = \left\{ k_i^{[1]}, k_i^{[2]}, \dots, k_i^{[M]} \right\}$$

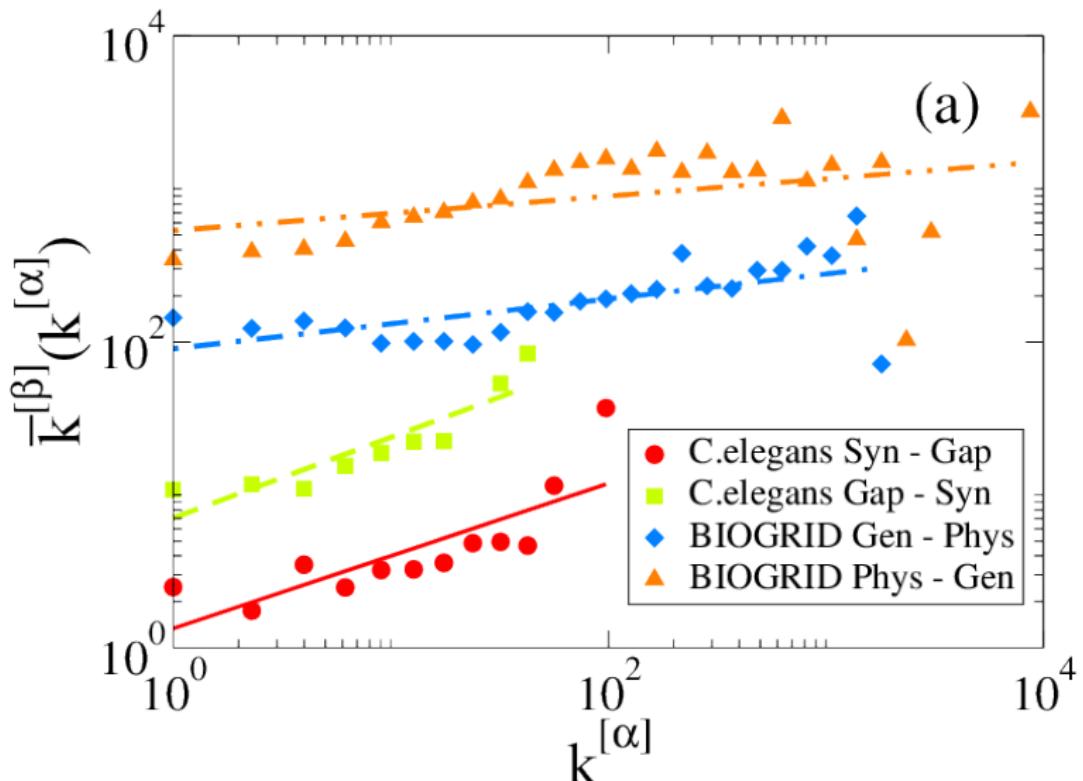
⇒ inter-layer degree distributions

$$P(k^{[\alpha]}, k^{[\beta]}) \quad \text{and} \quad P(k^{[\beta]} | k^{[\alpha]})$$

⇒ inter-layer degree correlation function

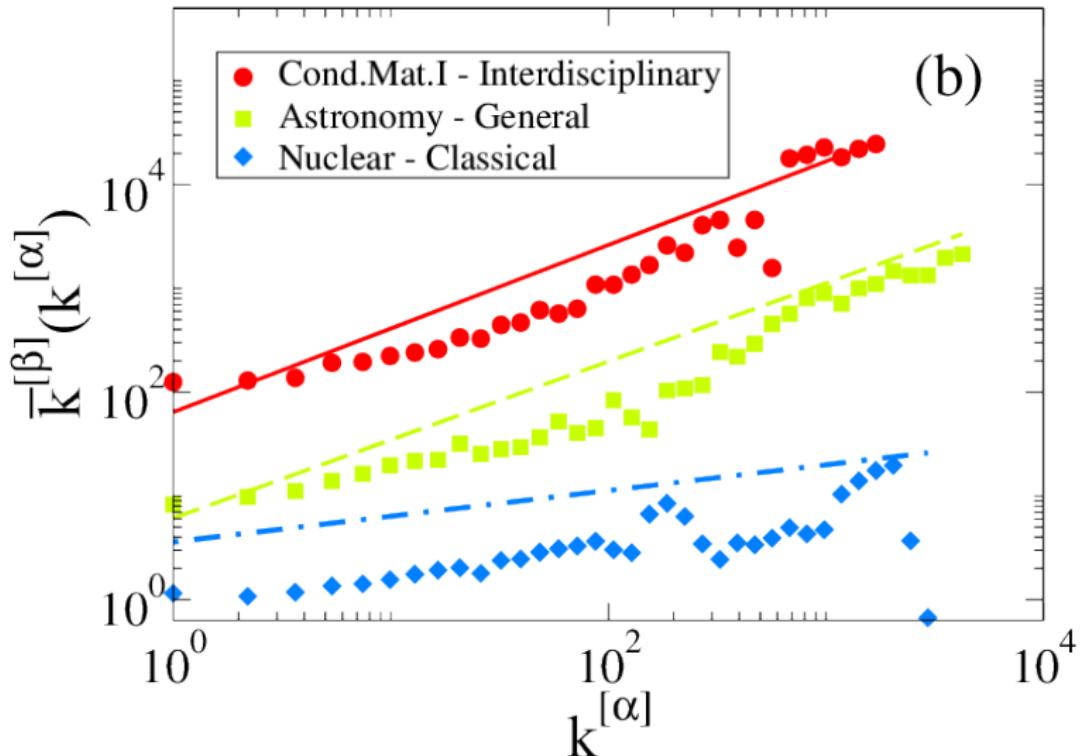
$$\overline{k^{[\beta]}}(k^{[\alpha]}) = \sum_{k^{[\beta]}} k^{[\beta]} P(k^{[\beta]} | k^{[\alpha]})$$

Inter-layer correlation function



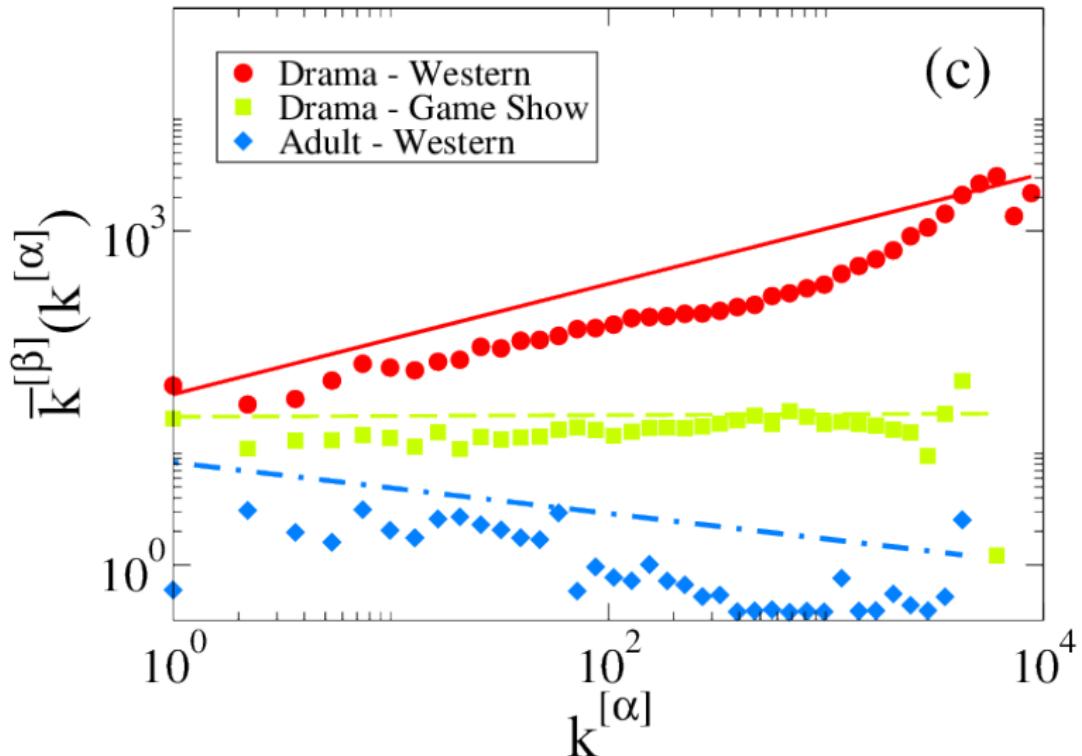
V. Nicosia, V. Latora, "Measuring and modelling correlations in multiplex networks", arxiv:1403.1546 (2014)

Inter-layer correlation function



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Inter-layer correlation function



V. Nicosia, V. Latora, "Measuring and modelling correlations in multiplex networks", arxiv:1403.1546 (2014)

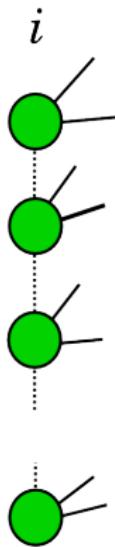
MODELLING

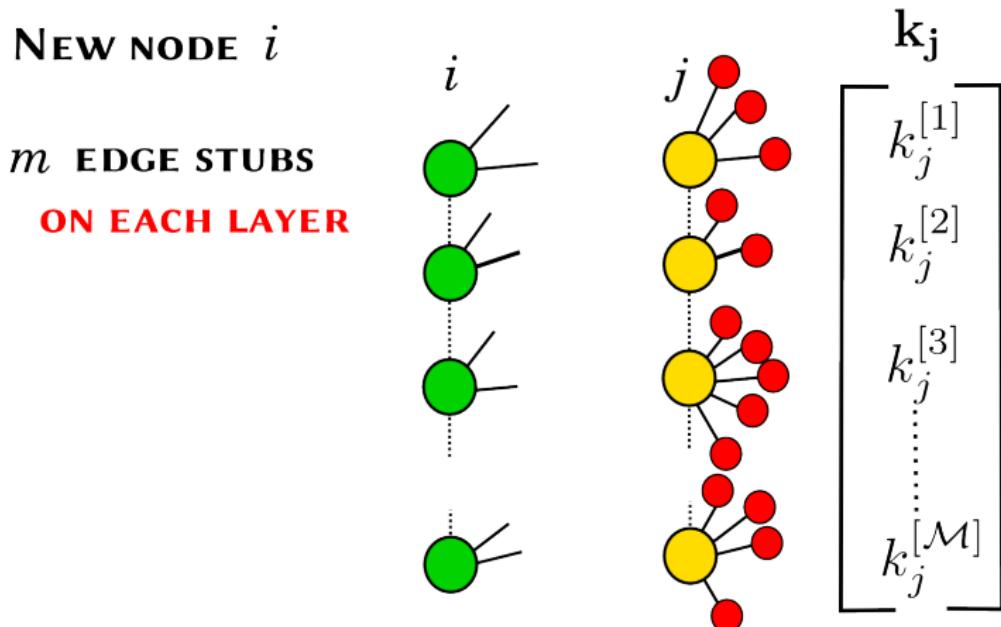
**(HOW MULTIPLEX NETWORKS
MIGHT HAVE FORMED?)**

NEW NODE i

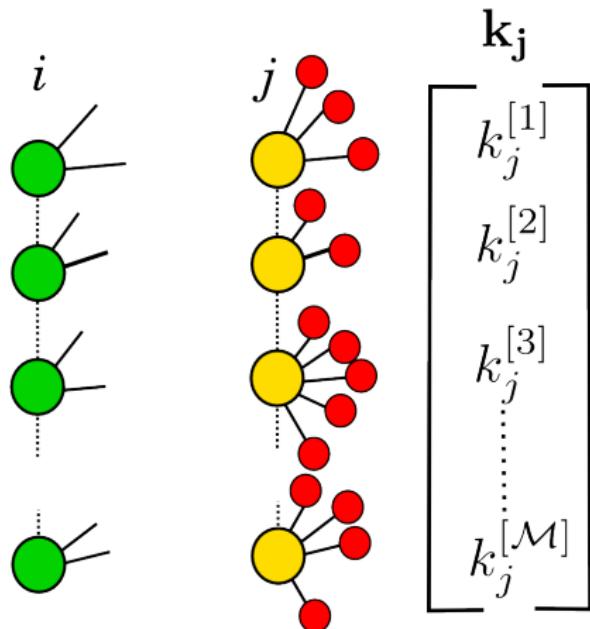
m EDGE STUBS

ON EACH LAYER





NEW NODE i
 m EDGE STUBS
ON EACH LAYER
 $\Pi_{i \rightarrow j}^{[\alpha]} \propto F^{[\alpha]}(\mathbf{k}_j)$



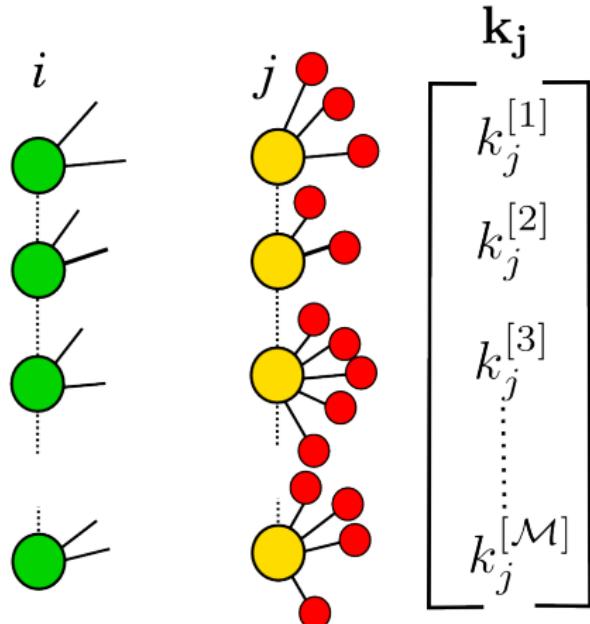
NEW NODE i

m EDGE STUBS

ON EACH LAYER

$$\Pi_{i \rightarrow j}^{[\alpha]} \propto F^{[\alpha]}(\mathbf{k}_j)$$

**THE ATTACHMENT
PROBABILITY CAN DEPEND ON THE DEGREES AT
ALL LAYERS**



LINEAR ATTACHMENT

$$f(k_j) = \sum_{\alpha} c_{\alpha} k_j^{[\alpha]}$$



INTER-LAYER ASSORTATIVITY

Non-linear preferential attachment

In general:

$$\Pi_{i \rightarrow j}^{[\ell]} \propto f^{[\ell]} \left(k_j^{[1]}, k_j^{[2]}, \dots, k_j^{[M]} \right)$$

In general:

$$\Pi_{i \rightarrow j}^{[\ell]} \propto f^{[\ell]} \left(k_j^{[1]}, k_j^{[2]}, \dots, k_j^{[M]} \right)$$

Two layers: $k_i \equiv k_i^{[1]}$ and $q_i = k_i^{[2]}$:

$$\Pi_{i \rightarrow j}^{[1]} \propto f(k_j, q_j), \quad \text{and} \quad \Pi_{i \rightarrow j}^{[2]} \propto f(q_j, k_j).$$

In general:

$$\Pi_{i \rightarrow j}^{[\ell]} \propto f^{[\ell]} \left(k_j^{[1]}, k_j^{[2]}, \dots, k_j^{[M]} \right)$$

Two layers: $k_i \equiv k_i^{[1]}$ and $q_i = k_i^{[2]}$:

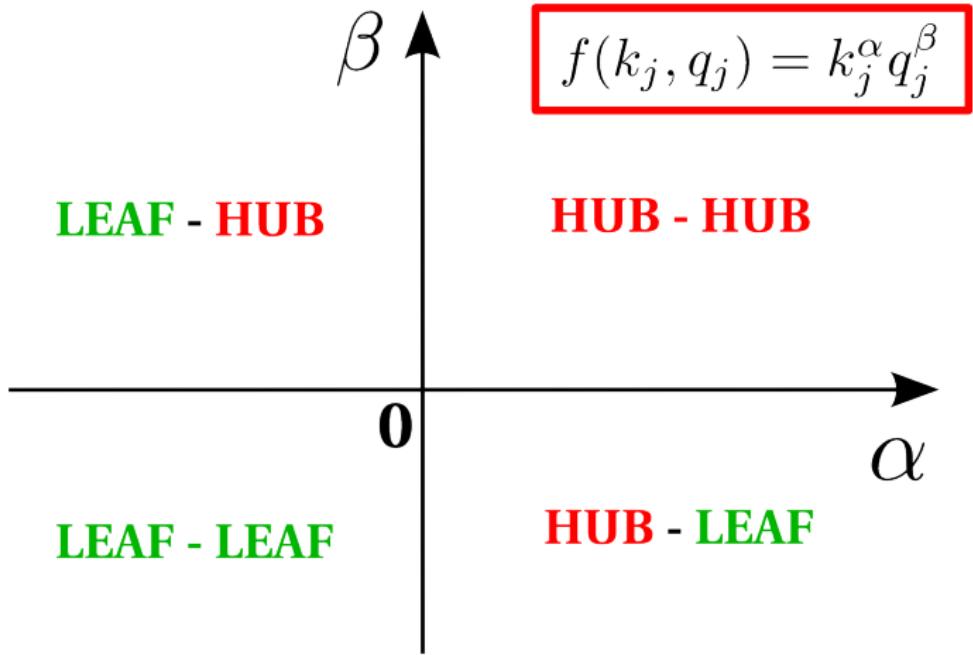
$$\Pi_{i \rightarrow j}^{[1]} \propto f(k_j, q_j), \quad \text{and} \quad \Pi_{i \rightarrow j}^{[2]} \propto f(q_j, k_j).$$

where we set:

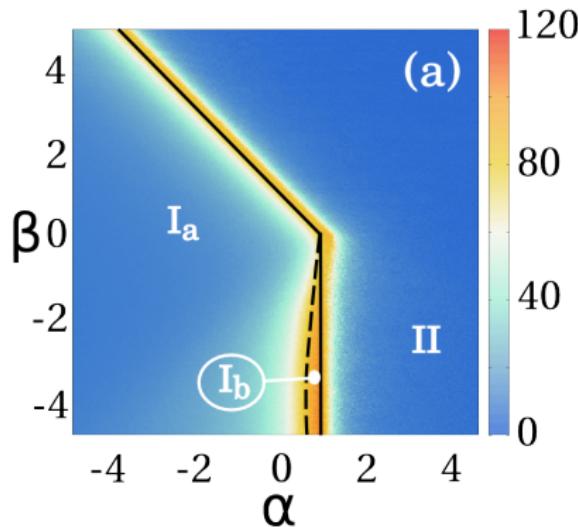
$$f(k_j, q_j) = k_j^\alpha q_j^\beta$$

and $\alpha, \beta \in \mathbb{R}$ free parameters

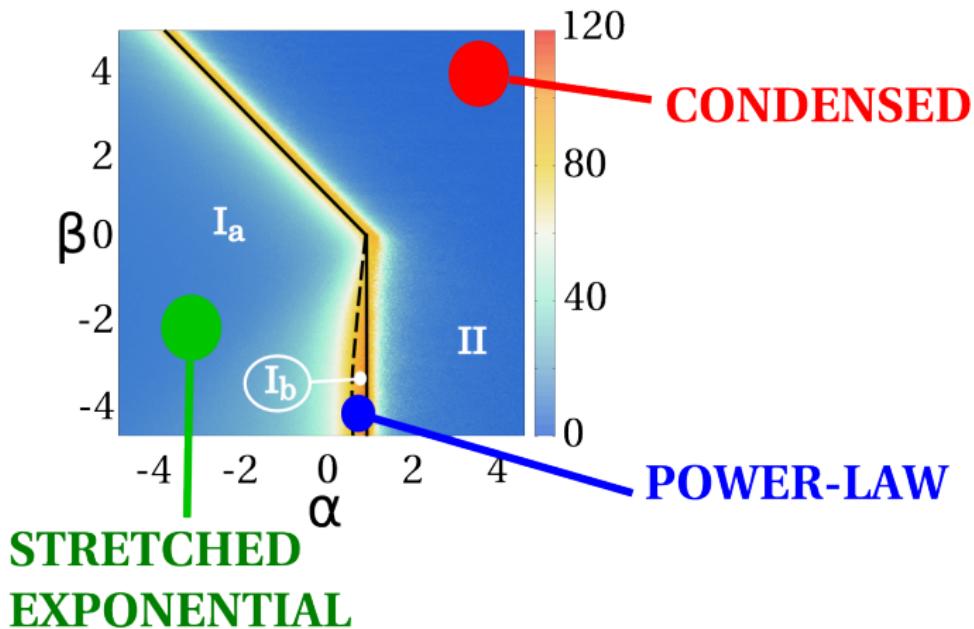
V. Nicosia, G. Bianconi, V. Latora, M. Barthélemy, accepted in *Phys. Rev. E* (2014)



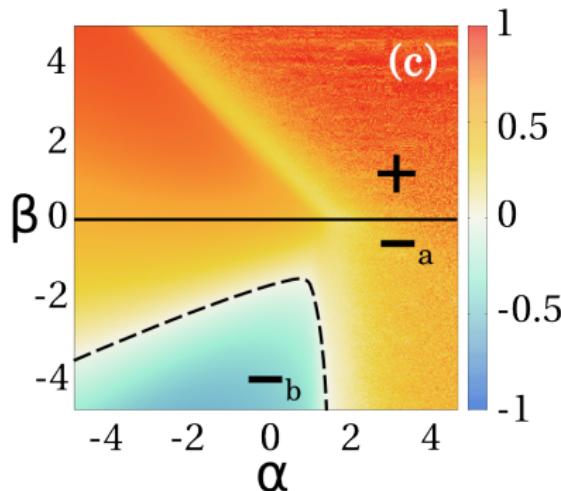
Layer Degree Distribution $P(k)$



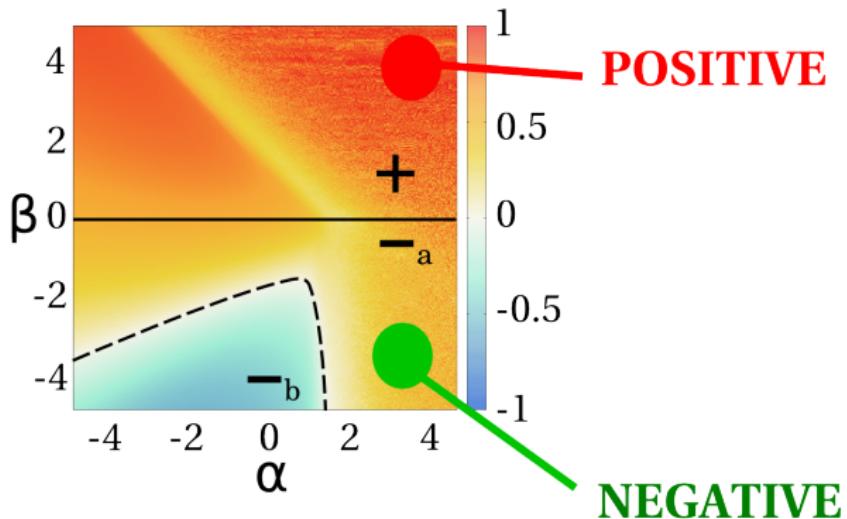
Layer Degree Distribution $P(k)$



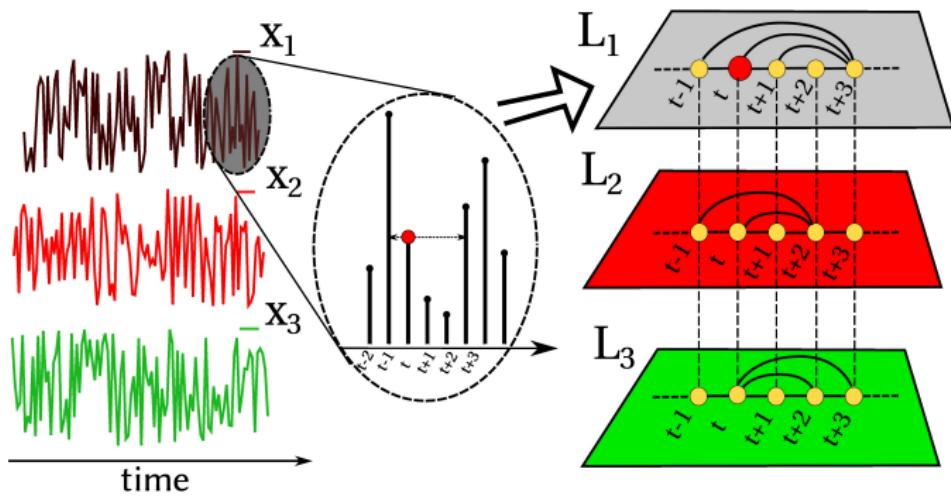
Inter-layer Degree Correlations

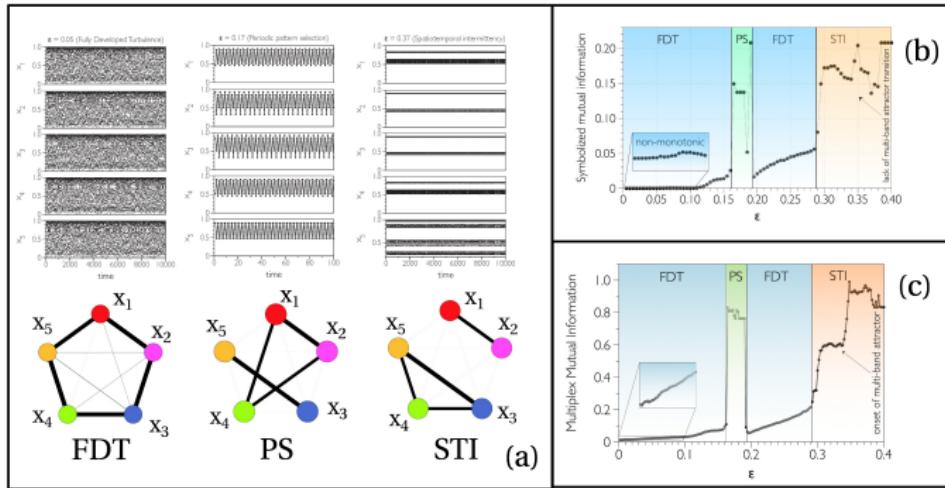


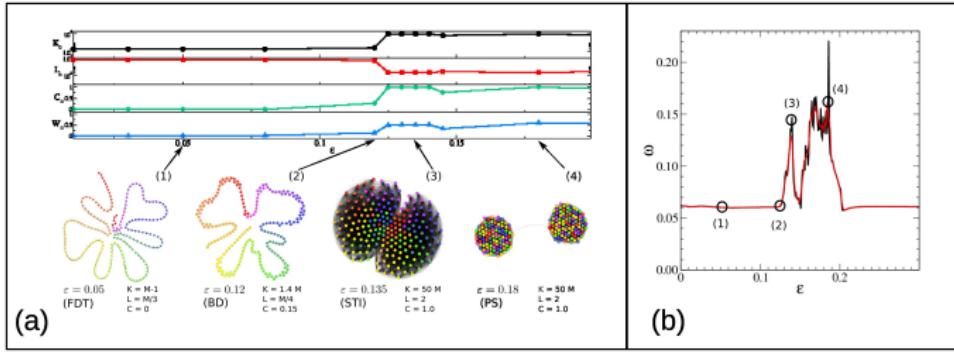
Inter-layer Degree Correlations

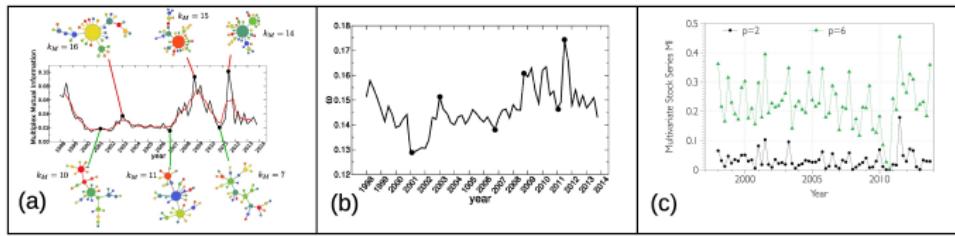






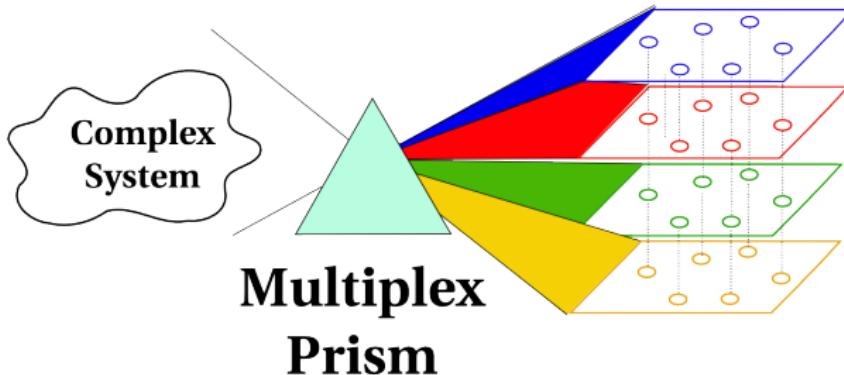


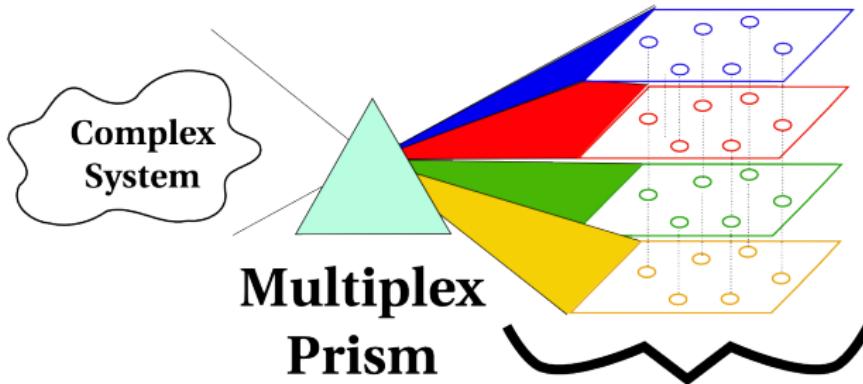




USEFULNESS

**(DO WE REALLY NEED ALL
THIS COMPLEXITY?)**



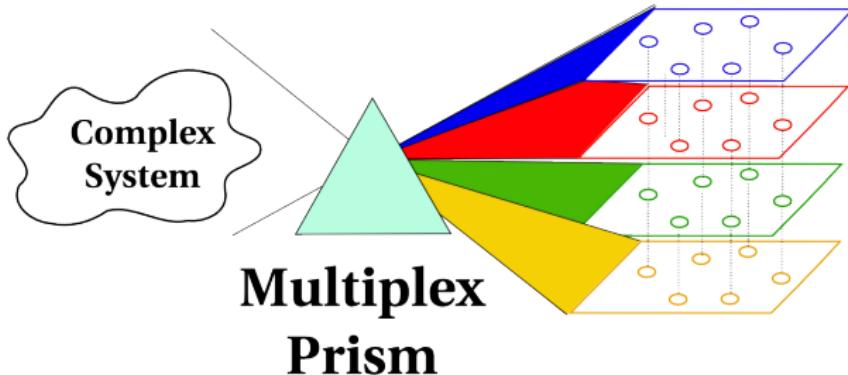


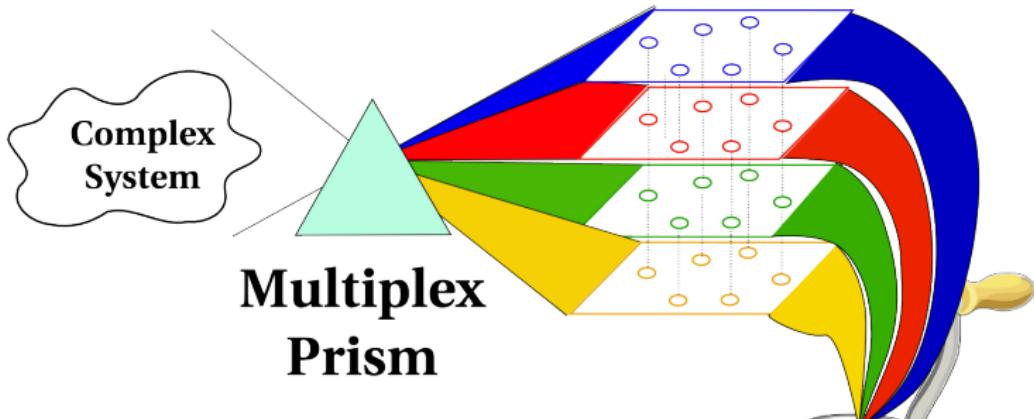
Is this representation "**minimal**"?

Smaller number of layers
"**without information loss?**"

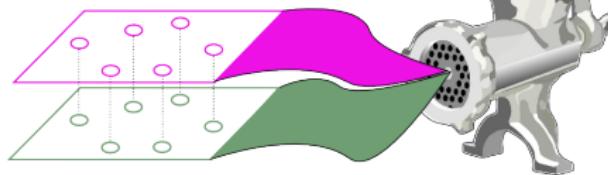
The Multiplex Mincer Machine (a.k.a. MMM or M^3)







Minimal Multiplex Network



What does MMM do?

1. Quantify the **information content** carried by each layer
2. Estimate the "**difference**" between layers
3. **Merge** similar layers into a single one
4. Hopefully **find the best** (i.e. least redundant, minimal) representation



Note:

Graphs

Quantum
states

Note:

Graphs

Laplacian: \mathcal{L}

$$Tr(\mathcal{L}) = 1$$

Quantum
states

Density operator: ρ

$$Tr(\rho) = 1$$

Note:

Graphs

Laplacian: \mathcal{L}

$$Tr(\mathcal{L}) = 1$$

Complexity: $h_{VN}(\mathcal{L})$

Quantum
states

Density operator: ρ

$$Tr(\rho) = 1$$

Mixedness: $h_{VN}(\rho)$

Note:

Graphs

Laplacian: \mathcal{L}

$$Tr(\mathcal{L}) = 1$$

Complexity: $h_{VN}(\mathcal{L})$

$$\mathcal{L}_1 \ \mathcal{L}_2$$

Diff. btw graphs:

$$D_{JS}(\mathcal{L}_1, \mathcal{L}_2)$$

Quantum states

Density operator: ρ

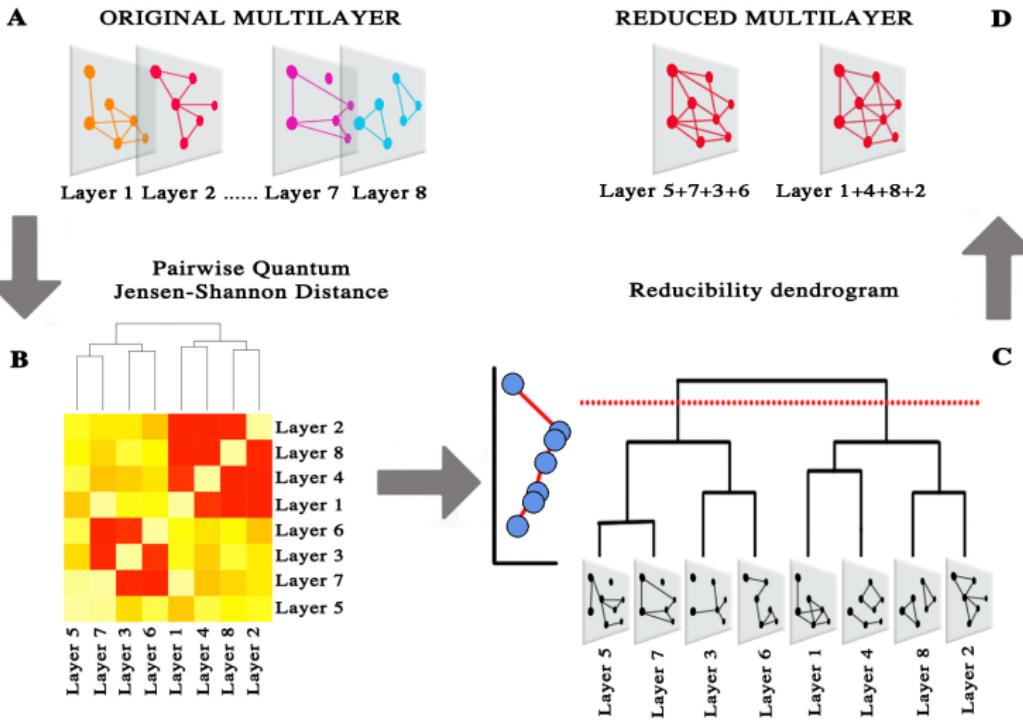
$$Tr(\rho) = 1$$

Mixedness: $h_{VN}(\rho)$

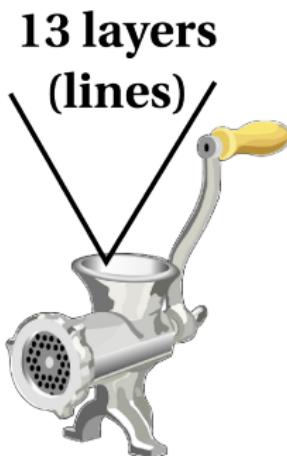
$$\rho_1 \ \rho_2$$

Diff. btw states ***:

$$D_{JS}(\rho_1, \rho_2)$$



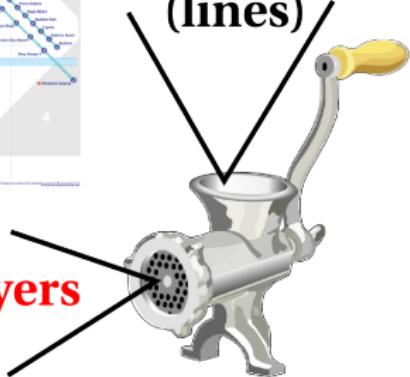
Results: London Tube



Results: London Tube

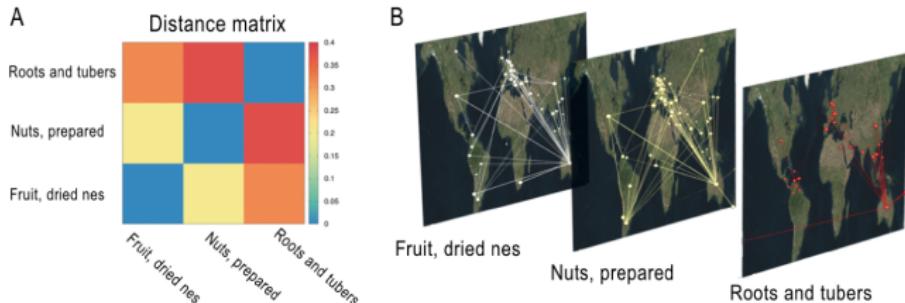


13 layers
(lines)



12 layers

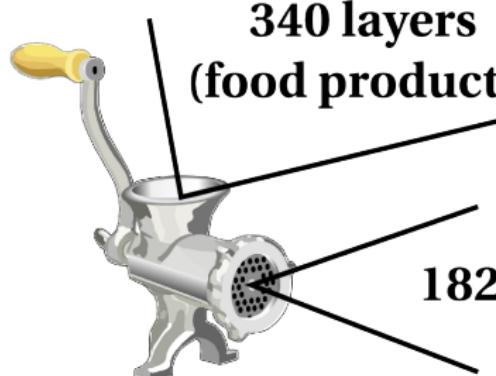
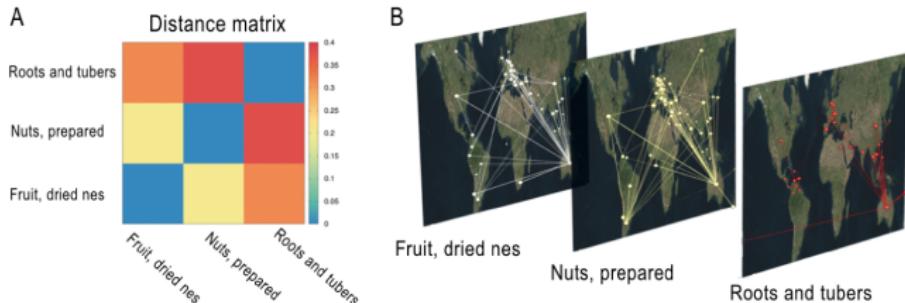
Results: FAO food trading network



**340 layers
(food products)**



Results: FAO food trading network



Conclusions

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Multi-layer networks...

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- ...are **interesting** (I admit I'm a bit biased on this point...)

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