

# Some multiplex dynamics that I find interesting

Vincenzo Nicosia

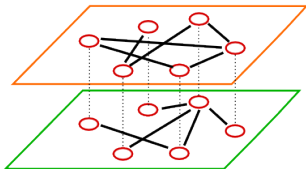
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*Oct. 5<sup>th</sup> 2015*

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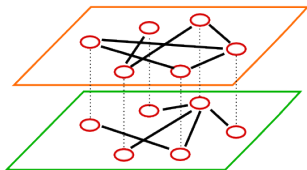
*<http://www.maths.qmul.ac.uk/~vnicosia/>*

# SUPERDIFFUSION



**Layer 1**

**Layer 2**

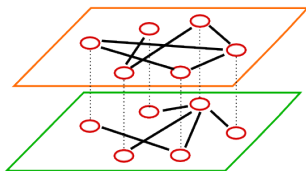


**Layer 1**

**Layer 2**

## **DIFFUSION EQUATION**

$$\frac{dx_i^{[\alpha]}}{dt} = D^{[\alpha]} \sum_j a_{ij}^{[\alpha]} (x_j^{[\alpha]} - x_i^{[\alpha]}) + D_x (x_i^{[\beta]} - x_i^{[\alpha]})$$



**Layer 1**

**Layer 2**

## DIFFUSION EQUATION

$$\frac{dx_i^{[\alpha]}}{dt} = \boxed{D^{[\alpha]} \sum_j a_{ij}^{[\alpha]} (x_j^{[\alpha]} - x_i^{[\alpha]})} + \boxed{D_x (x_i^{[\beta]} - x_i^{[\alpha]})}$$

**INTRA-LAYER**

**INTER-LAYER**

$$\frac{dx_i^{[\alpha]}}{dt} = D^{[\alpha]} \sum_j a_{ij}^{[\alpha]} (x_j^{[\alpha]} - x_i^{[\alpha]}) + D_x (x_i^{[\beta]} - x_i^{[\alpha]})$$

$$\dot{\mathbf{x}} = -\mathcal{L}\mathbf{x}$$

$$\mathcal{L} = \begin{pmatrix} D^{[\alpha]}L^{[\alpha]} + D_x I & -D_x I \\ -D_x I & D^{[\beta]}L^{[\beta]} + D_x I \end{pmatrix}$$

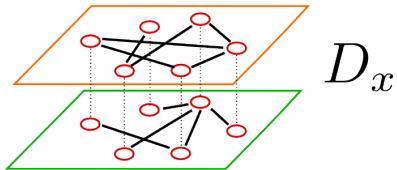
**Where  $L^{[\alpha]}, L^{[\beta]}$  are the Laplacians  
of the two layers**

$$\dot{\mathbf{x}} = -\mathcal{L}\mathbf{x}$$

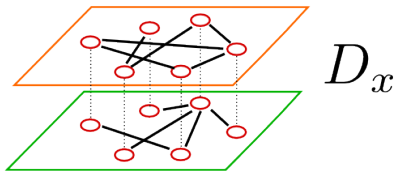
## DIFFUSION TIME-SCALE

$$\tau = \frac{1}{\lambda_{\min}}$$

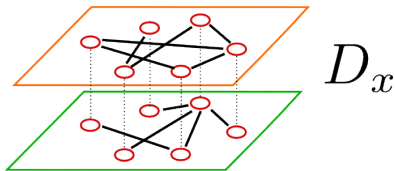
where  $\lambda_{\min}$  is the smallest non-zero eigenvalue of  $\mathcal{L}$







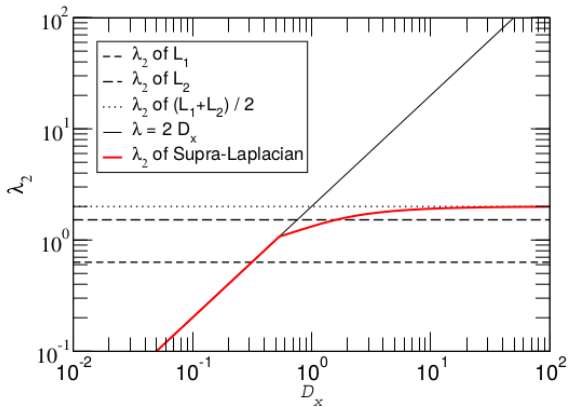
$$D_x \simeq 0 \quad \lambda_{\min} = \min(\lambda_2^\alpha, \lambda_2^\beta)$$



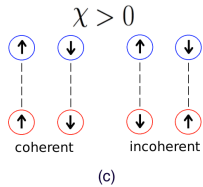
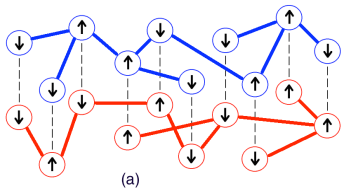
$$D_x \simeq 0 \quad \lambda_{\min} = \min(\lambda_2^\alpha, \lambda_2^\beta)$$

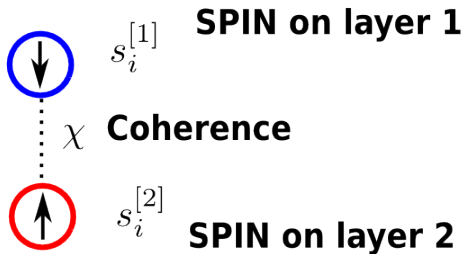
$$D_x \rightarrow \infty$$

$$\lambda_{\min} = \frac{\lambda_s}{2} \geq \frac{\lambda_2^\alpha + \lambda_2^\beta}{2} \geq \min(\lambda_2^\alpha, \lambda_2^\beta)$$



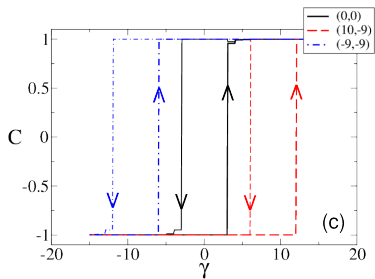
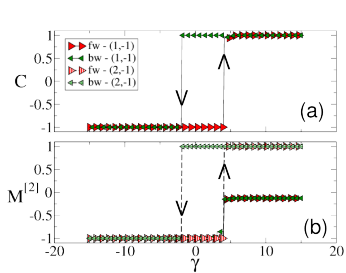
# ISING MODEL

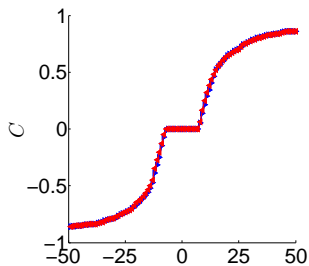
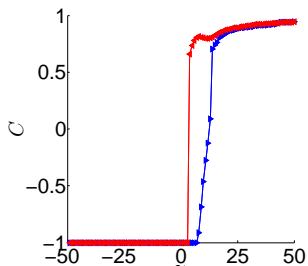
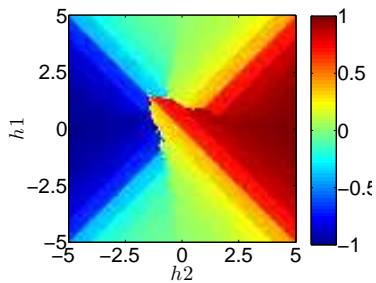
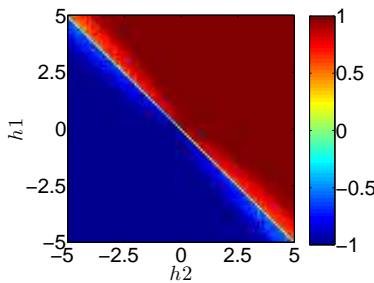




$$F_i^{[\alpha]} = J_i \sum_{j=1}^N a_{ij}^{[\alpha]} s_j^{[\alpha]} + \underbrace{\gamma}_{\text{Relative weight of coherence}} \frac{\chi_i}{J_i} \sum_{\beta \neq \alpha}^M s_i^{[\beta]} + h^{[\alpha]}$$

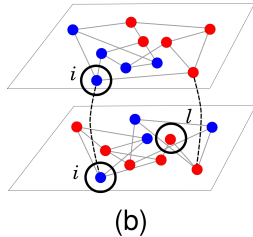
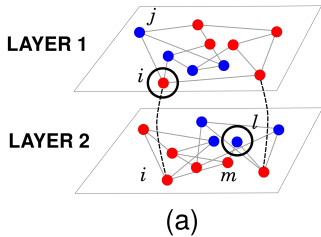
**Relative weight of coherence**

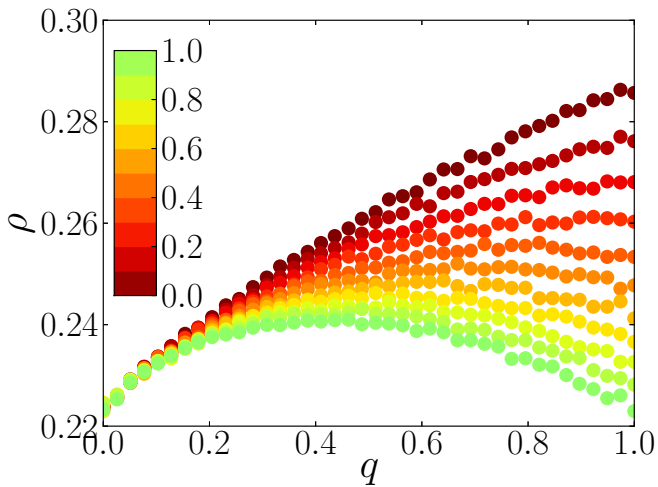


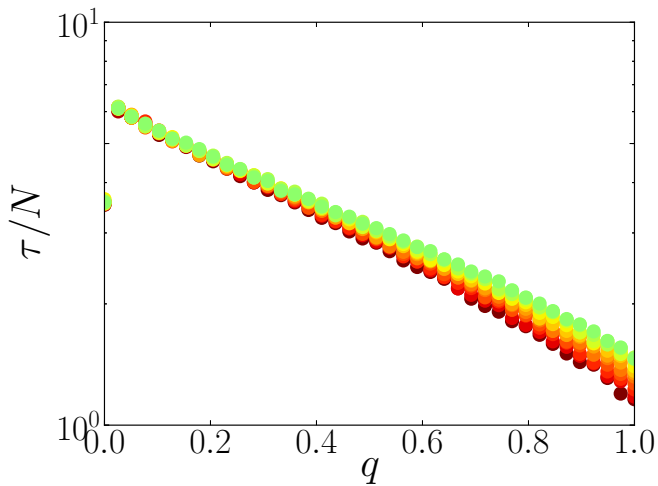


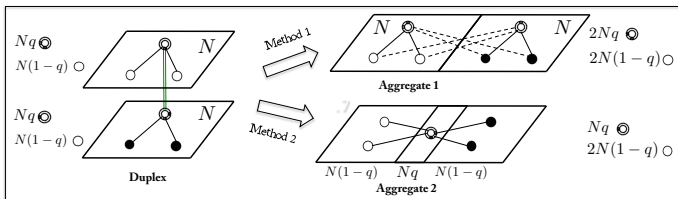


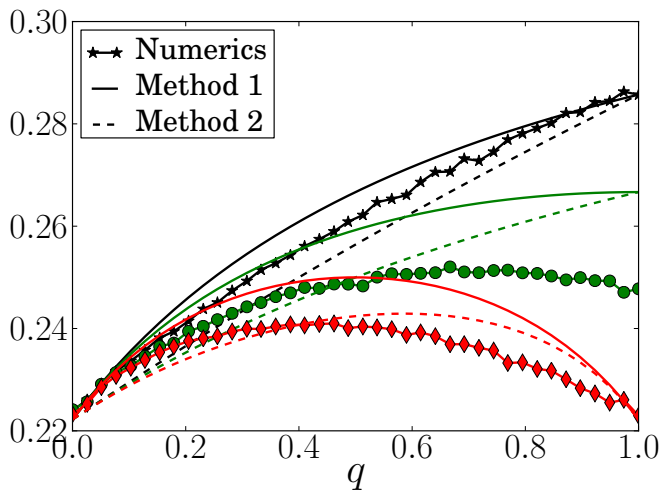
# VOTER MODEL

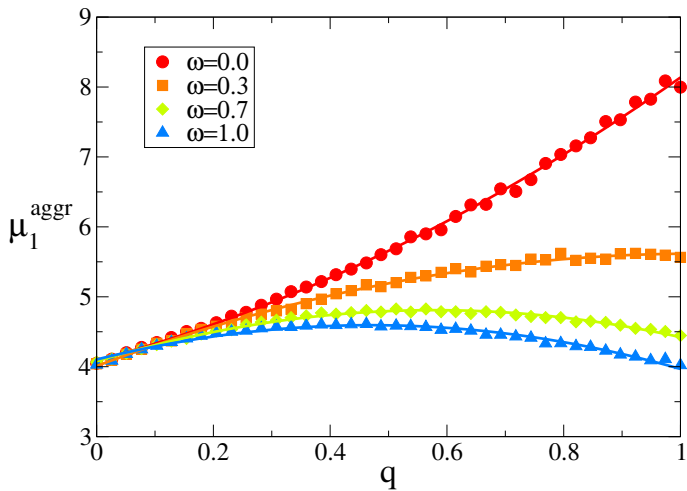


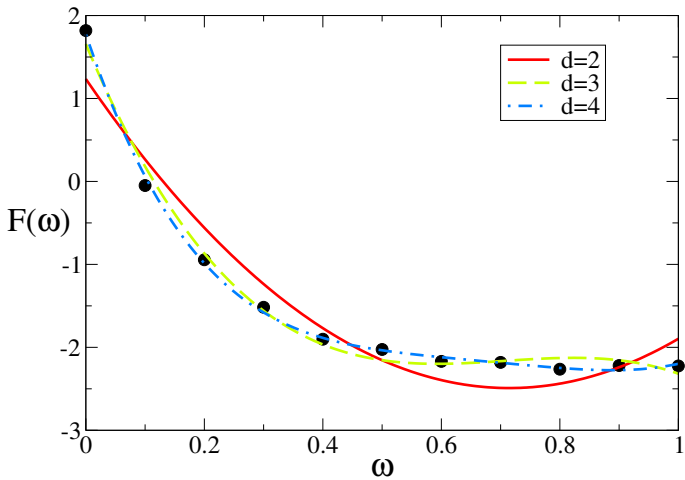




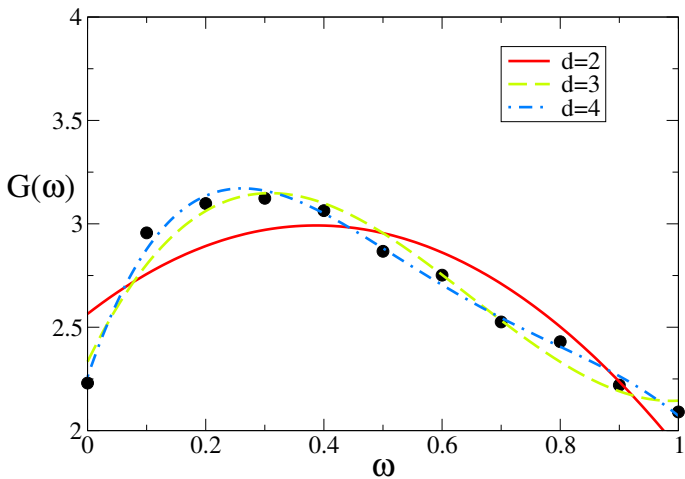




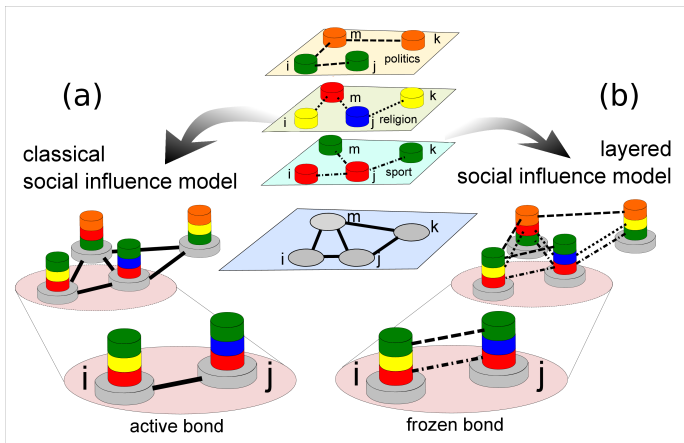




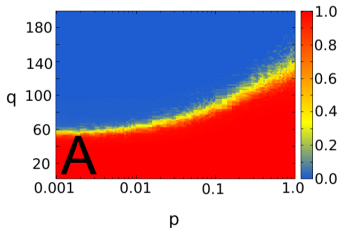




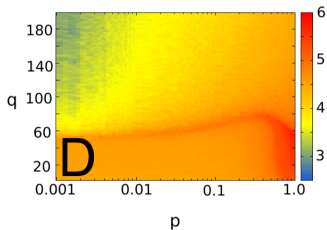
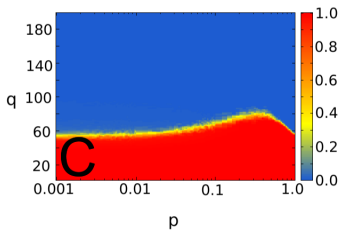
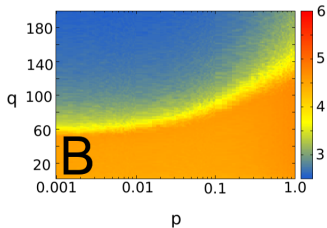
# AXELROD MODEL

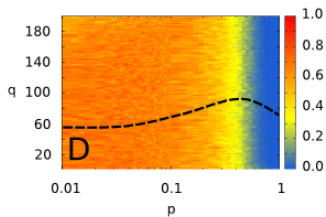
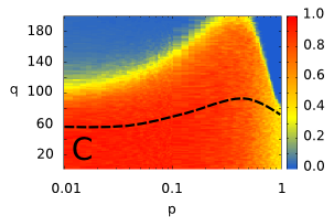
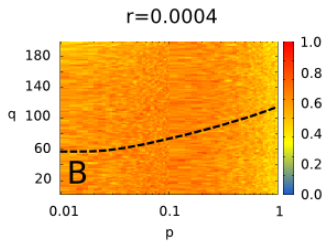
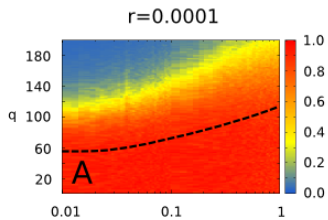


size of  
largest component



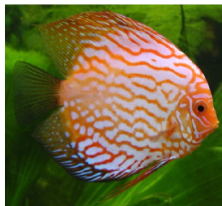
log time  
to steady state



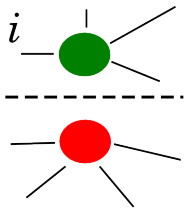


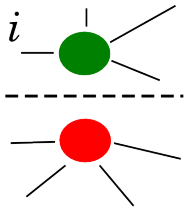
# TURING PATTERNS

You could have had here a nice slide with hawks and hares, and another slide with some of the **beautiful patterns** formed by the skin of fish and other animals **BUT** I was actually **brutally forced** to go out for a dessert yesterday night, and since **I don't like desserts**, we ended up drinking cerveza nacional and talking of Yom Kippur, knowledge, atheism, Monty Python, and other amenities, while a few of us tried to explain to the waiter that waffels and bananas cannot stay in the same plate.....then I fell asleep...



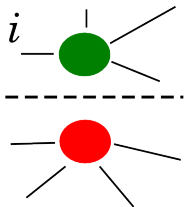






**Activator:**  $u_i(t)$

**Inhibitor:**  $v_i(t)$



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**Inhibitor:**  $v_i(t)$

$$\frac{du(t)}{dt} = F(u(t), v(t)) + \sigma^{[1]} L^{[1]} u(t)$$

$$\frac{dv(t)}{dt} = G(u(t), v(t)) + \sigma^{[2]} L^{[2]} v(t)$$

## Linear Stability:

$$J = \begin{pmatrix} L^{[1]} + f_u I & f_v I \\ g_u I & \sigma(L^{[2]} + g_v I) \end{pmatrix}$$

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$$\lambda_1 < \lambda_2 < \dots < \lambda_N = \lambda_M$$

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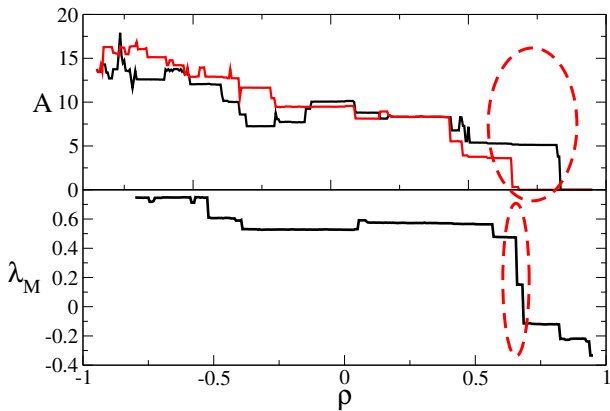
$$\lambda_1 < \lambda_2 < \dots < \lambda_N = \lambda_M$$

## Amplitude:

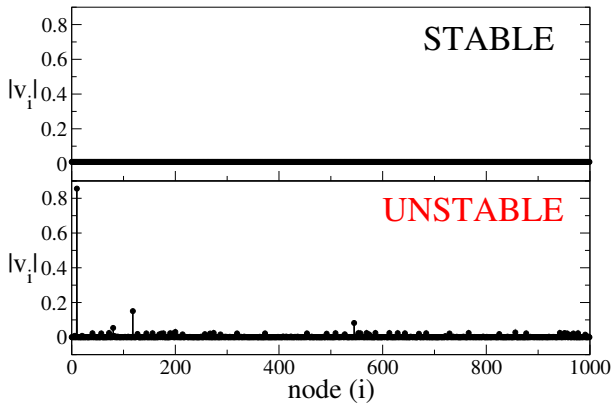
$$A = \sqrt{\sum_i (u_i - \bar{u})^2 + (v_i - \bar{v})^2}$$

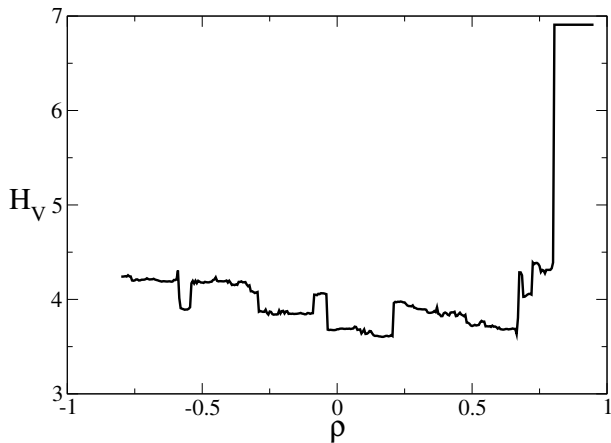
# What if we tune inter-layer correlations?

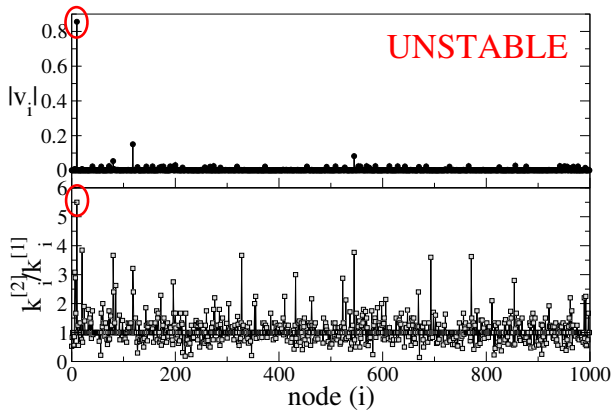
$$\rho_{\alpha,\beta} = \frac{\sum_i \left( R_i^{[\alpha]} - \overline{R^{[\alpha]}} \right) \left( R_i^{[\beta]} - \overline{R^{[\beta]}} \right)}{\sqrt{\sum_i \left( R_i^{[\alpha]} - \overline{R^{[\alpha]}} \right)^2 \sum_j \left( R_j^{[\beta]} - \overline{R^{[\beta]}} \right)^2}}$$

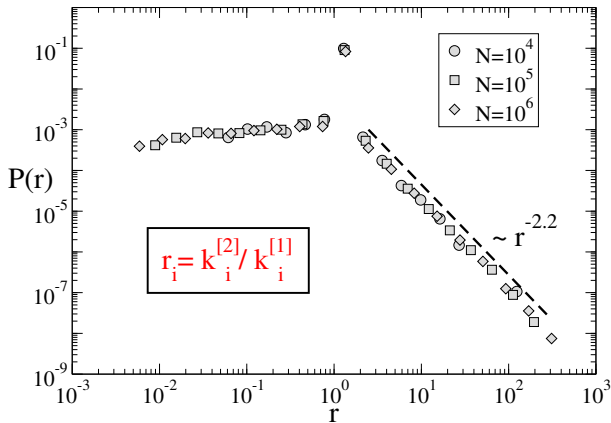








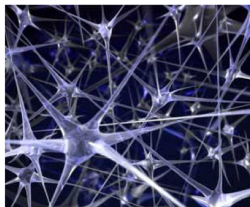




# SYNCHRONISATION

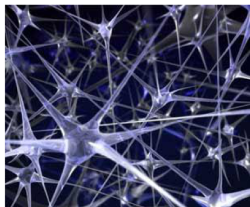
# The "multiplex" brain

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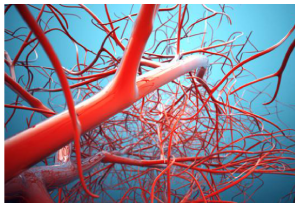
**Neurons  
(Activity)**

# The "multiplex" brain



**Neurons  
(Activity)**

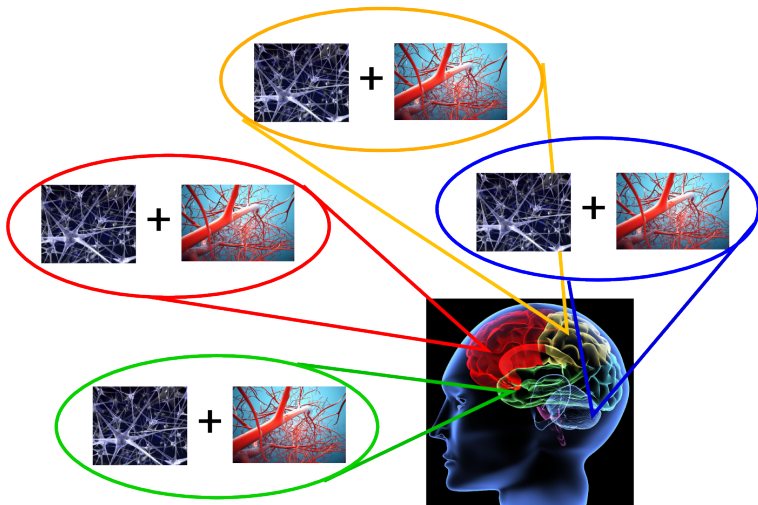
+

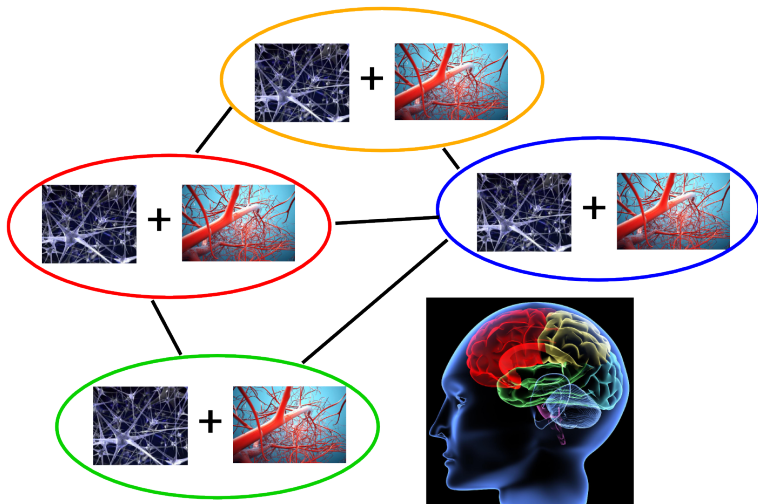


**Blood vessels  
(Energy)**

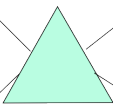




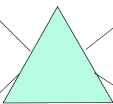






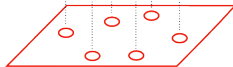
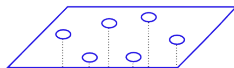


# Multiplex Prism



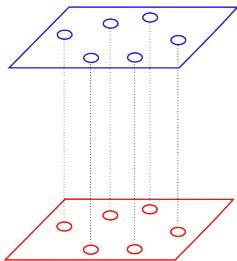
**Multiplex  
Prism**

**Activity**

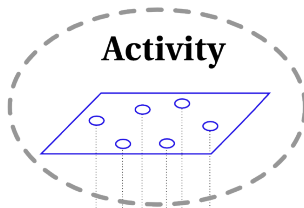


**Energy  
transport**

**Activity**



**Energy  
transport**

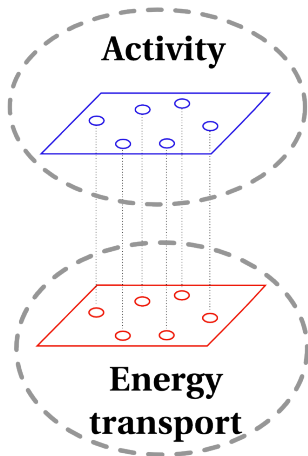


## Kuramoto Dynamics

$$\dot{\varphi}_i(t) = \omega_i + \lambda \sum_j a_{ij} \sin(\varphi_j - \varphi_i)$$

**Energy  
transport**



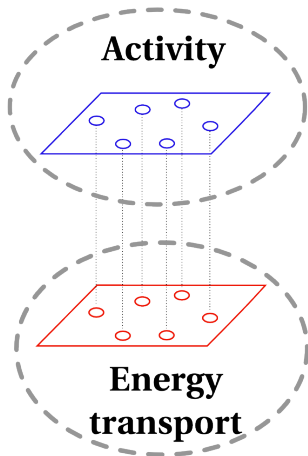


## Kuramoto Dynamics

$$\dot{\varphi}_i(t) = \omega_i + \lambda \sum_j a_{ij} \sin(\varphi_j - \varphi_i)$$

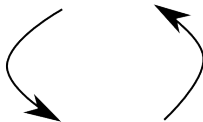
$$p_{i \rightarrow j} \propto e_{ij} f_j$$

## Biased Random Walk



## Kuramoto Dynamics

$$\dot{\varphi}_i(t) = \omega_i + \lambda \sum_j a_{ij} \sin(\varphi_j - \varphi_i)$$




$$p_{i \rightarrow j} \propto e_{ij} f_j$$

## Biased Random Walk

$$\dot{\varphi}_i(t) = \omega_i + \lambda \sum_j a_{ij} \sin(\varphi_j - \varphi_i)$$

**(more energy  $\rightarrow$  higher frequency)**


$$\omega_i \propto p_i$$

$$\dot{\varphi}_i(t) = \omega_i + \lambda \sum_j a_{ij} \sin(\varphi_j - \varphi_i)$$

**(more energy -> higher frequency)**



$$\omega_i \propto p_i$$

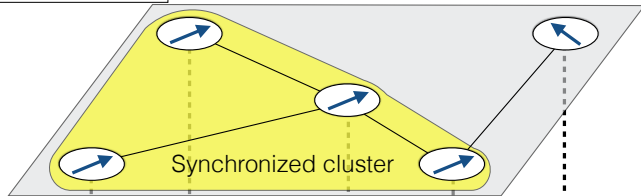
$$p_{i \rightarrow j} \propto e_{ij} f_j$$

**(More synapses -> more blood)**

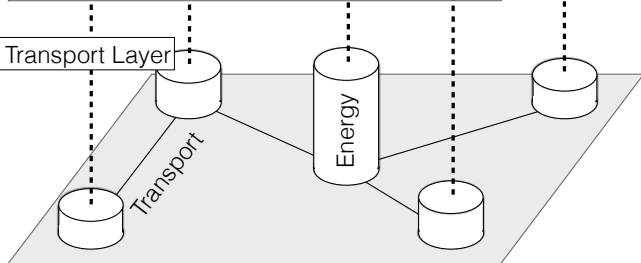


$$f_j = k_j^\alpha$$

Synchronization Layer



Energy Transport Layer



## Kuramoto Dynamics

$$\dot{\varphi}_i(t) = \omega_i + \lambda \sum_j a_{ij} \sin(\varphi_j - \varphi_i)$$

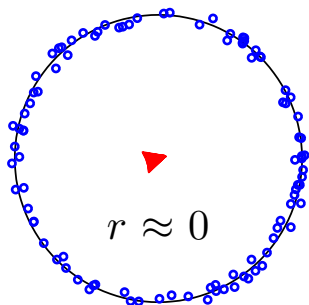
## Biased Random Walk

$$p_{i \rightarrow j} \propto e_{ij} f_j$$

**Node state:**  $(\varphi_i, p_i)$

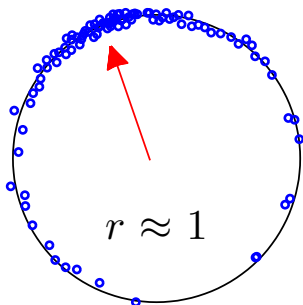
$\varphi_i$  **phase (activity)**

$p_i$  **fraction of walkers (energy)**



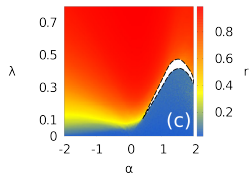
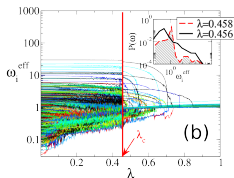
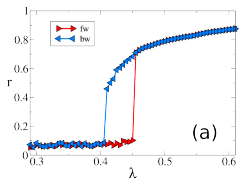
$$r \approx 0$$

Incoherent

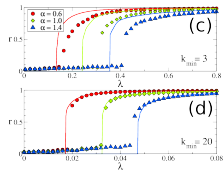
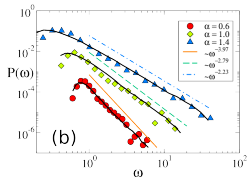
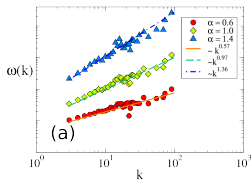


$$r \approx 1$$

Synchronized







# CONCLUSIONS

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- **SOMETIMES** multiplex dynamics behave **IN A DIFFERENT WAY** w.r.t. their "monoplex" counterparts

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- **SOME** dynamical processes are **BETTER UNDERSTOOD** and studied as multiplex ones

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- **SOMETIMES** multiplex dynamics behave **IN A DIFFERENT WAY** w.r.t. their "monoplex" counterparts
- **SOME** dynamical processes are **BETTER UNDERSTOOD** and studied as multiplex ones
- **IN SOME CASES** multiplex dynamics exhibit original new physics, which is **GENUINELY (due to the) MULTIPLEX**

- S. Boccaletti et al. "The structure and dynamics of multilayer networks", Phys. Rep. 544, 1–122 (2014).
- S. Gómez et al., Diffusion dynamics on multiplex networks, Phys. Rev. Lett. 110, 028701 (2013).
- F. Battiston, A. Cairoli, V. Nicosia, A. Baule, V. Latora, "Interplay between consensus and coherence in a model of interacting opinions", submitted, arxiv:1506.04544 (2015)
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