

# Insights from heterogeneous random walks: from theory to practice

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Mons

Charleroi

Namur

Belgium

Bruges

Antwerp

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Lille

# My background

The collage includes:

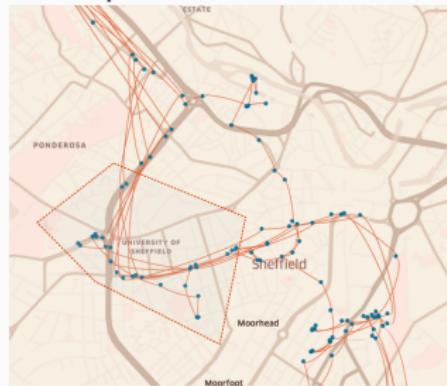
- A stylized tree diagram with a red arrow pointing to a branch.
- A screenshot of a website titled "Networks in Climate" showing a globe icon and some text.
- A circular logo featuring a portrait of a man and the text "L'ÉCOLE POLYTECHNIQUE FÉDÉRALE DE LAUSANNE".
- A logo for "MAISON CLIMATE" with four colored squares (blue, green, yellow, red).
- A logo for "GROUPE D'ÉTUDES SUR LES PROBLÈMES SOCIAUX" featuring a stylized "7".
- A small image of a blue sphere with a network of red lines.
- The logo of École Polytechnique Université Paris-Saclay, which consists of a stylized "X" and the text "ÉCOLE POLYTECHNIQUE UNIVERSITÉ PARIS-SACLAY".
- The logo of ANR (Agence Nationale de la Recherche) with the text "ANR RECHERCHE & INNOVATION".
- A logo for CIRP (Centre International de Recherches sur les Politiques) featuring a stylized map of Europe.
- A logo for CERI (Centre d'Études et de Recherches Internationales) with the text "CERI INSTITUT DES HAUTES ÉTUDES INTERNATIONALES".
- A logo for CRI (Centre de Recherches Internationales) with the text "CRI INSTITUT DES HAUTES ÉTUDES INTERNATIONALES".

Stochastic processes and applications,  
random graph theory, diffusion on  
networks, spreading processes

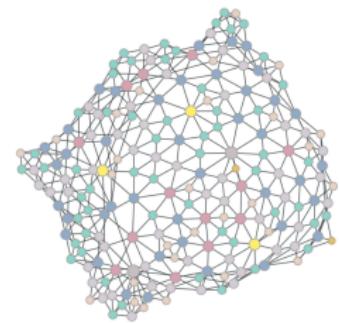


# What is the talk about?

Transport, random walks



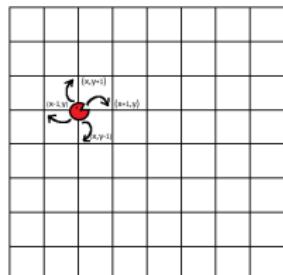
Heterogeneous  
networks, "real-world"  
examples



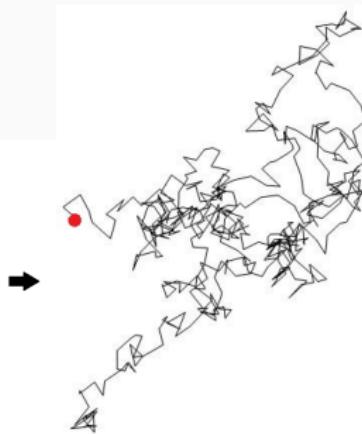
## Random walks

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## Some theory: types of random walks

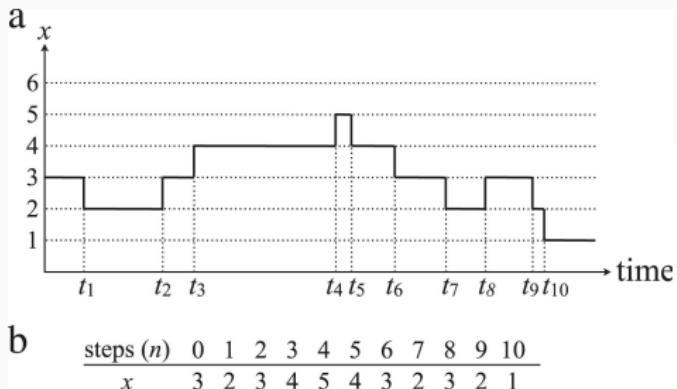


**Random walk (RW)** on a discrete lattice in discrete time



**Continuous time random walk (CTRW)** in continuous space

R.Metzler, J.Klafter, Phys.Rep. (2000), M.Jaume et al., EPJ (2017)...



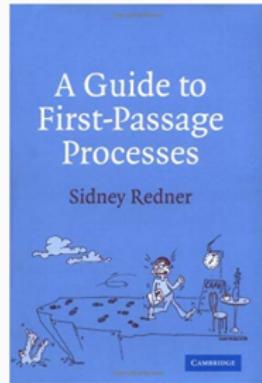
$$\begin{aligned}\hat{p}(k; s) &= \hat{p}(k; n)\hat{p}(n, s) \\ &= \frac{1 - \hat{\psi}(s)}{s} \sum_{n=0}^{\infty} \hat{f}(k)^n \hat{\psi}(s)^n \\ &= \frac{1 - \hat{\psi}(s)}{s} \frac{1}{1 - \hat{f}(k)\hat{\psi}(s)}.\end{aligned}$$

E.W. Montroll and G.H. Weiss "Random walks on lattices" J. Math. Phys. 6 (1965) G. H. Weiss,

"Aspects and Applications of the Random Walk" (1994) N. Masuda, M. Porter, R. Lambiotte "Random walks and diffusion on networks" Phys. Reports (2017)

# How to estimate the first passage time for random walk?

# How to estimate the first passage time for random walk?

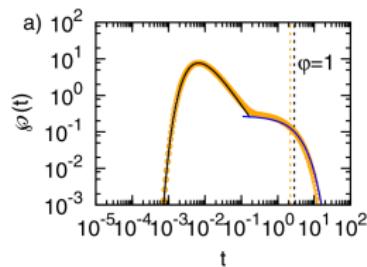
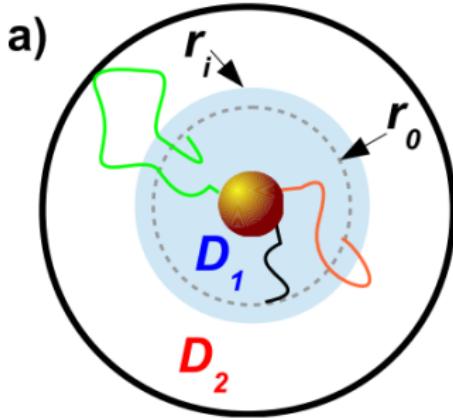


$$p_{ij}(n) = \delta_{n0}\delta_{ij} + \sum_{n'=0}^n F_{ij}(n')p_{jj}(n-n')$$

$F_{ij}$  is FPT,  $p_{ij}(n)$  is probability to arrive at  $j$  from  $i$  in  $n$  steps.

D. Holcman, Z. Schuss, SIAM Rev. (2014), D.Grebenkov et al., PRL (2018), R.Metzler, J.Klafter "The restaurant at the end of the random walk" (1986)

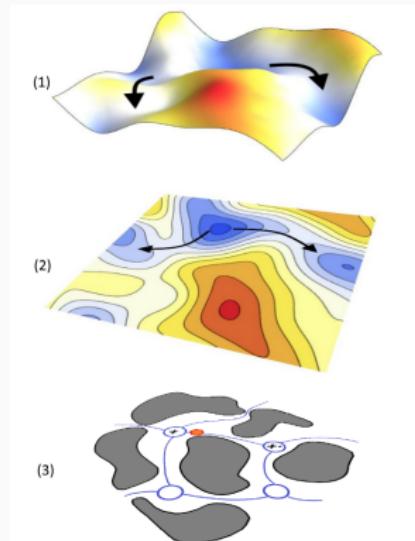
# What are the main difficulties to estimate first passage time?



**Question:** What is the fist passage time (FPT) for complex domain?  
What is the FPT for various degrees of heterogeneity of media with  $\phi$  and target radius  $x$ ?

# Heterogeneous Continuous Time Random Walk Model

Model idea



## Heterogeneous Continuous Time

### Random Walk (HCTRW) model

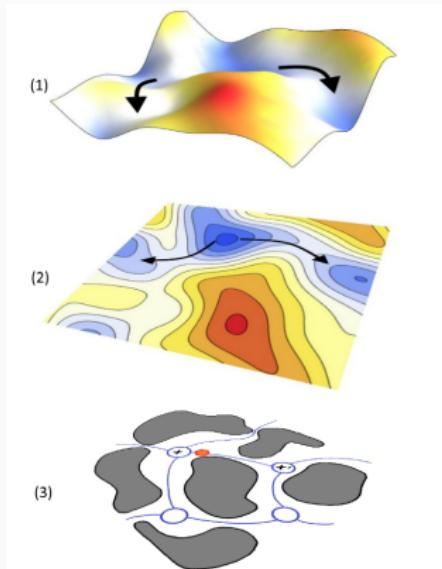
on a graph:

- graph with transition **matrix  $Q$** ,
- heterogeneous travel time distributions  $\psi_{xx'}(t)$  between nodes  $x, x'$ .

The generalized transition matrix

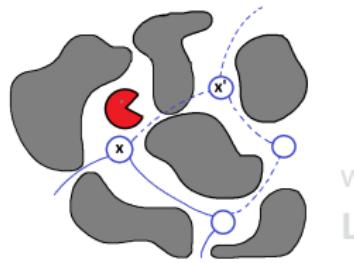
$$Q_{xx'}(t) = Q_{xx'} \psi_{xx'}(t)$$

Grebennov, LT, PRE, 012148, 97 (2018)



# Analytical results for HCTRW model

Analytic formula for HCTRW propagator  $\tilde{P}_{x_0 x}(s)$ :



$$\tilde{P}_{x_0 x}(s) = \frac{1 - \sum_{x'} \tilde{Q}(s)_{xx'}}{s} [(I - \tilde{Q}(s))^{-1}]_{x_0 x}, \quad (1)$$

where  $\tilde{Q}_{xx'}(s) = Q_{xx'} \tilde{\psi}_{xx'}(s)$ .

Long-time behaviour for HCTRW propagator  $P_{x_0 x}(t)$ :

**HCTRW** on a  
graph:  
transition **matrix**  $Q$ ,  
travel times  $\psi_{xx'}(t)$

$$\tilde{P}_{x_0 x}(s) \simeq \underbrace{p_{st}(x)}_{\text{stat. dist.}} + t(x) \sum_{k>0} \frac{u_{0k}^\dagger(x) v_{0k}(x_0)}{\lambda_{0k} + s\lambda_{1k}} \quad (2)$$

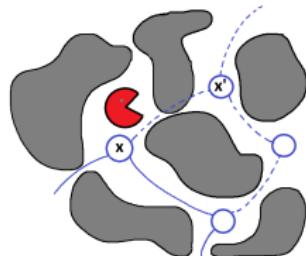
$\lambda_{0k}$  are eigenvalues,  $u_{0k}, v_{0k}$  eigenvectors of  $I - Q$ .

$\lambda_{0k} + s\lambda_{1k}$  is the 1<sup>st</sup> order correction for  $I - Q + sT$ ,

$T_{xx'} = Q_{xx'} \langle T_{xx'} \rangle$ ,  $t(x) = \sum_{x'} T_{xx'}$ .

# Analytical results for HCTRW model

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HCTRW on a graph:  
transition matrix  $Q$ ,  
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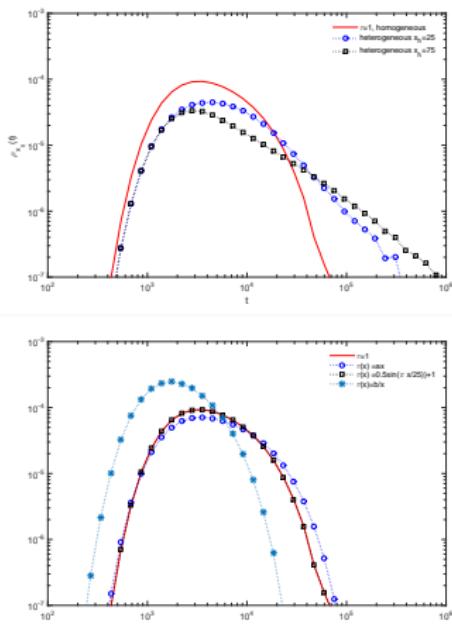
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# Results: I



The **FPT density** of HCTRW on an interval, absorbing  $x = 100$ : (top) hetero-nodes  $x_h = 25, 75$  with heavy-t.distr.  $\alpha = 0.5$ ; (bottom)  $\tau_{\pm} = 1$ ;  $\tau_{xx \pm 1} = ax$ ;  $\tau_{xx \pm 1} = 0.5 \sin(\pi x/25) + 1$ ;  $\tau_{xx \pm 1} = b/x$ .

## 1. Analytic formula for HCTRW

model propagator  $P_{x_0 x}(t)$  on a graph for studying first passage times.

## 2. From first passage time

**properties** we retrieve the effects of structural graph properties on random walk dynamics.

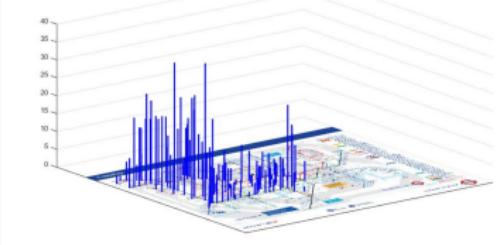
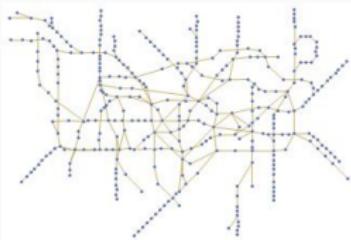
## 3. HCTRW framework allows of study asymptotic solutions.

- Grebenkov, LT, PRE 012148 (2018) LT,

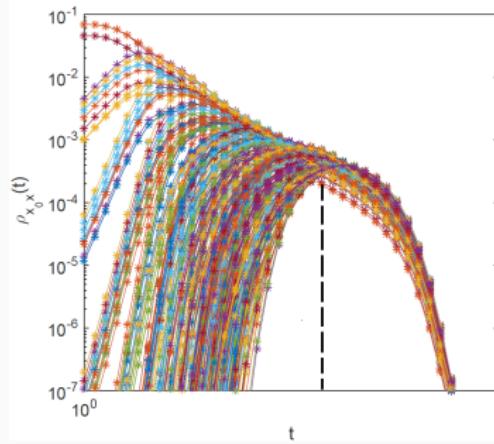
D.Grebenkov "Structural and temporal

heterogeneities on networks", J.Appl.Net.(2019)

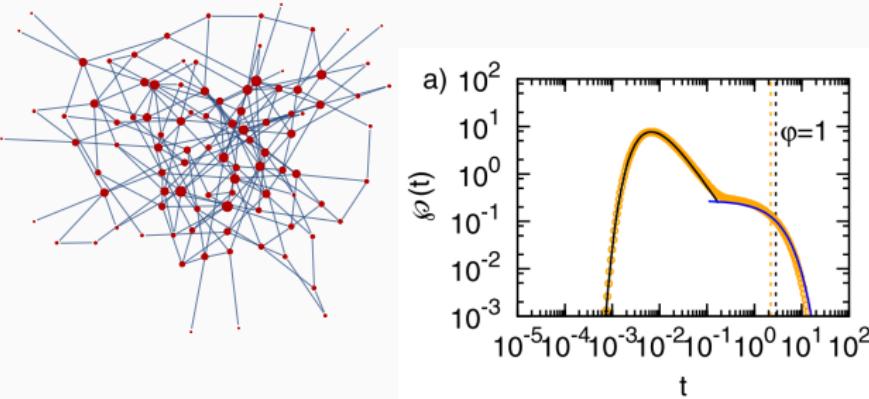
## Results: II



First passage time distributions  $\rho_{x_0 x}(t)$  for various types of networks for different nodes  $x_0$ .



# Applications of HCTRW to heterogeneous networks

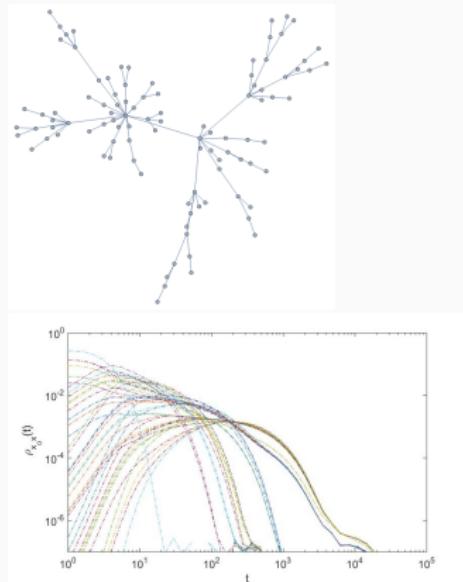


**Question:** What is the FPT for an arbitrary heterogeneous structure?

**Solution:** Given a network, heterogeneous nodes  $x_h$ , distributions of waiting times:

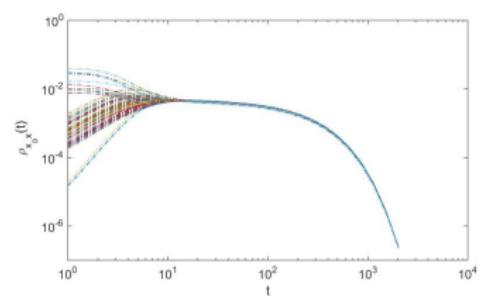
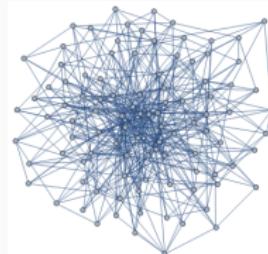
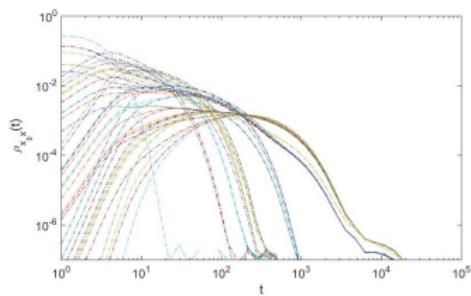
$$\tilde{\rho}_{x_0}(s) = \frac{\tilde{P}_{x_0 x_a}(s)}{\tilde{P}_{x_a x_a}(s)}. \quad (3)$$

## HCTRW on scale-free networks



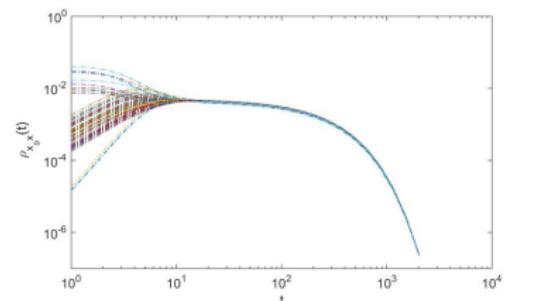
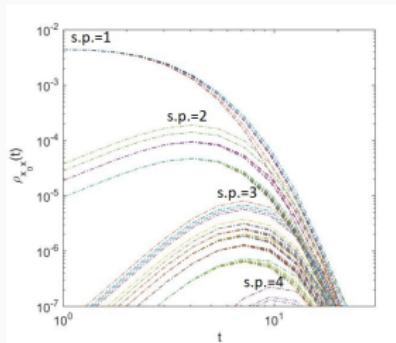
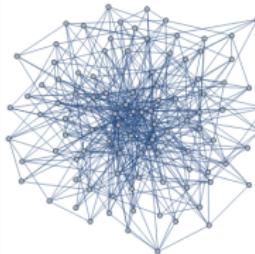
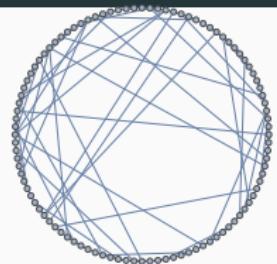
First passage time  $\rho_{x_0}$  on SF network  $N = 100$ ,  $m = 1$ ,  $m_0 = 6$ . Travel time distribution  $\tilde{\psi}(s) = 1/(s^\alpha \tau^\alpha + 1)$ ,  $\alpha = 1$ ,  $\tau = 1$ , heterogeneous node has  $\tilde{\psi}(s) = 1/(s^\alpha + 1)$  with  $\alpha = 0.5$ .

## Results: HCTRW on scale-free networks



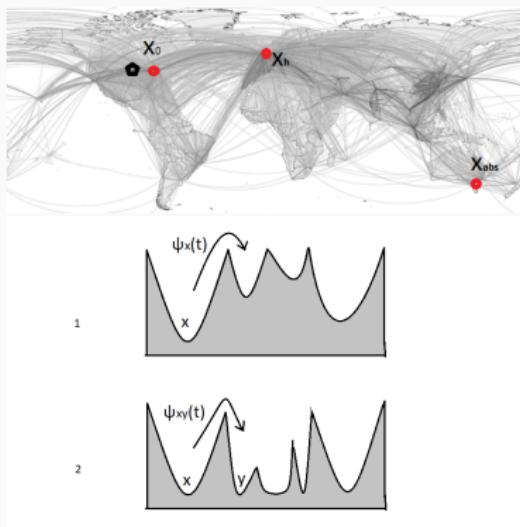
**First passage time  $\rho_{x_0}$  on scale-free networks  $G(N, m, m_0)$**  tree (left),  
non-tree (right)  $N = 100$ . Travel time distribution  $\tilde{\psi}(s) = 1/(s + 1)$ .  
Heterogeneous node has  $\tilde{\psi}(s) = 1/(s^\alpha + 1)$  with  $\alpha = 0.5$ .

## Results: HCTRW and small-world effects



First passage time  $\rho_{x_0}$  on Watts-Strogatz (left) and SF model (right) networks  $N = 100$ . Travel time distribution  $\tilde{\psi}(s) = 1/(s + 1)$ .  
Heterogeneous node has  $\tilde{\psi}(s) = 1/(s^\alpha + 1)$  with  $\alpha = 0.5$ .

## Results: III



**Analytic framework** for HCTRW to model macroscopic behaviour.

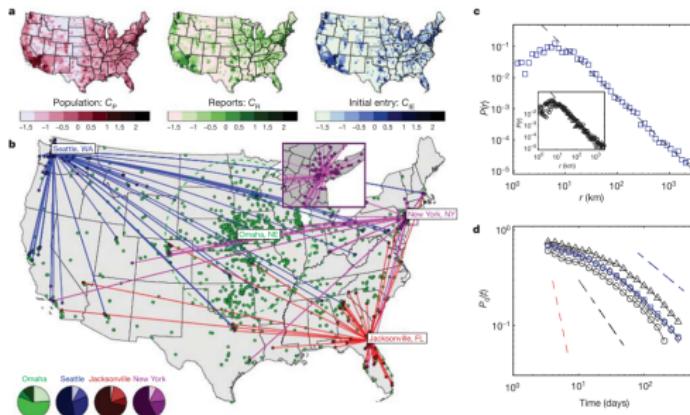
**First passage time** distribution can be used as an alternative measure for dynamical properties of networks.

- LT, DG "Structural and temporal heterogeneities on networks" J.App.Net. (2019)
- LT, DG "Continuous limits of heterogeneous continuous time random walk" (in prep.)

## Applications

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# Are random walks useful for mobility studies?

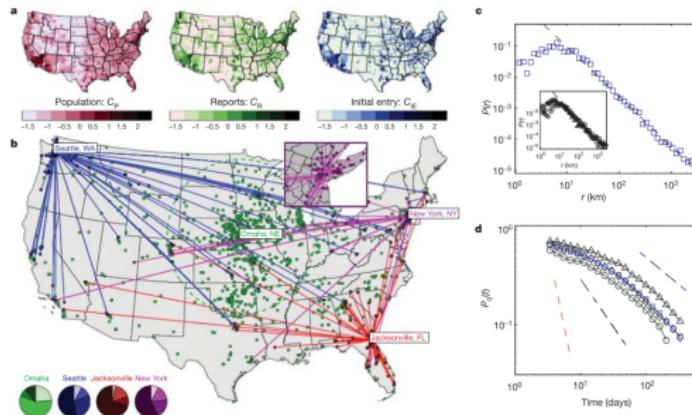


# Are random walks useful for mobility studies?

1. Scaling of jump lengths for single-mode type is log-normal, for all transport types - truncated power-law
2. MSD (mean squared displacement)  $MSD(t) \propto t^\alpha$ .

Brockmann et al. "Scaling laws of human mobility"

Barbosa et al. "Human mobility: models and applications" [2017]

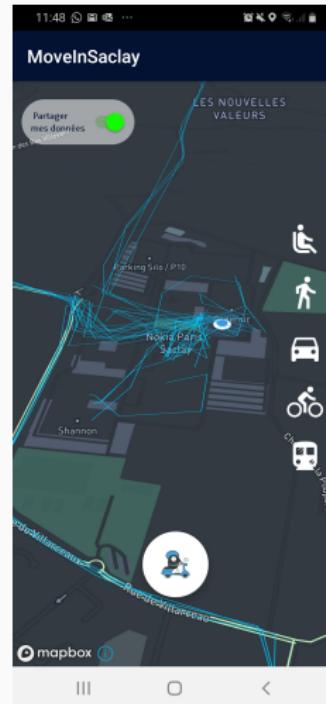


# Data analysis of mobility

What about your own mobility?

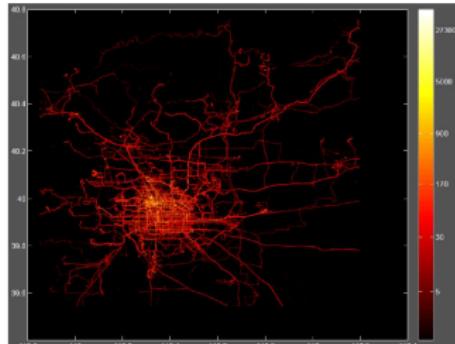
How to analyze it, how to understand it better, how to use it better?

[www.moveinsaclay.app](http://www.moveinsaclay.app)



# Data analysis of mobility

Some open data studies: Open data analysis (Geolife, 182 trajectories)



A) Data overview in Beijing



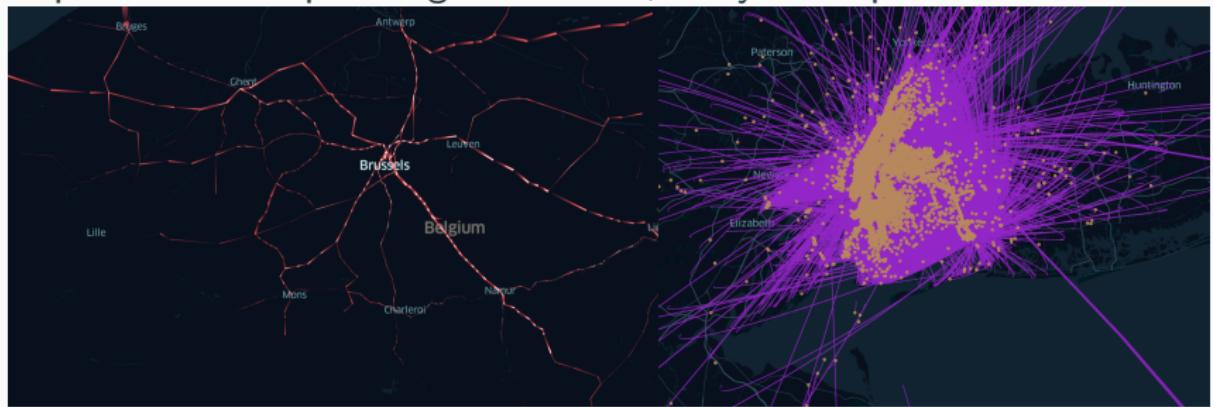
B) Within the 5<sup>th</sup> Ring Road of Beijing

SS

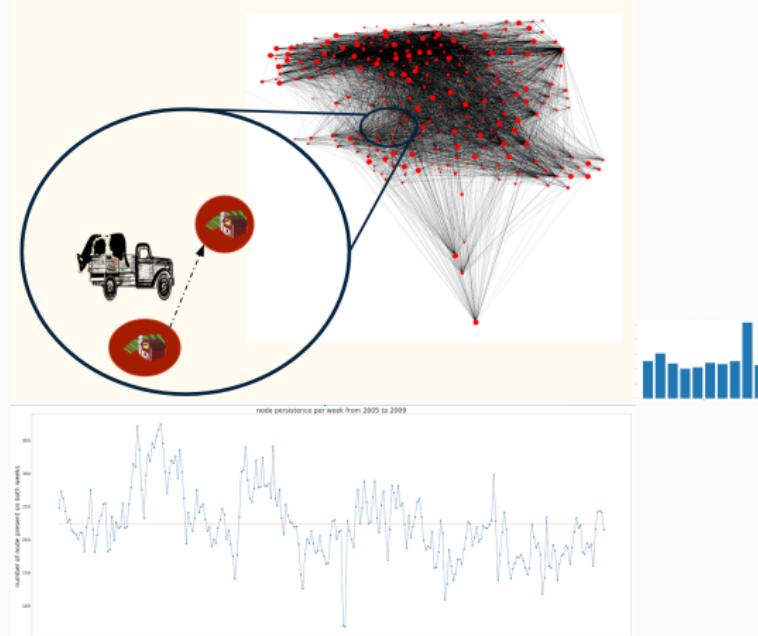
# Ongoing projects on mobility

Analysis of train delays

as perturbations spreading in networks, analysis of open data on bikes



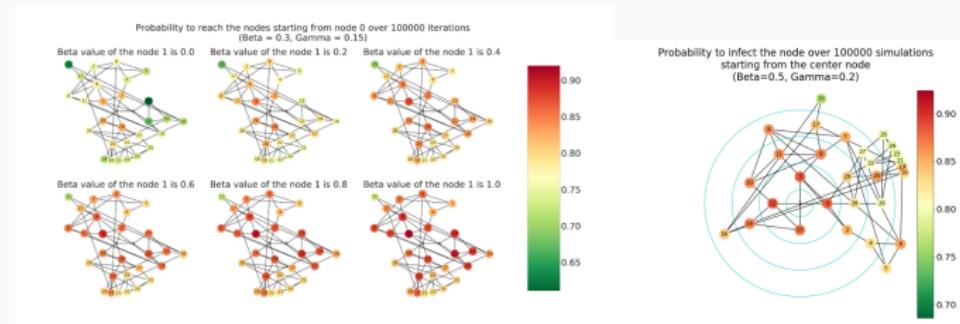
# Epidemiological processes on networks



First passage time  $\rho(t)$  can be used to estimate the time of infection to arrive at some farm.

Temporal network dataset of bovine moves (work in progress, INRA, Tokyo Tech)

# Epidemiological model measures: applications of HCTRW



$$D_{ij}^{\text{RW}}(\lambda) = -\ln \left( \sum_{k \neq j} \left( \mathbf{I}^{(j)} - e^{-\lambda} \mathbf{P}^{(j)} \right)^{-1}_{ik} e^{-\lambda} p_k^{(j)} \right). \quad (4)$$

Estimation of probability to reach the node (work in progress)

## Open questions

- How to define heterogeneous network measures?
- What is suitable space-time-diffusivity for HCTRW?
- Applications to data and estimation of waiting times



## Open question: Ito-Stratonovich dilemma

First, the proper physical meaning should be given for

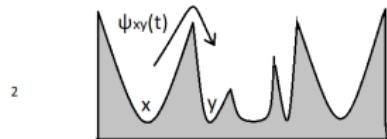
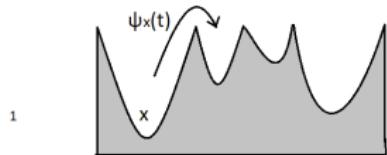
$$\dot{x}(t) = f(x) + g(x, t)I(t), \quad (5)$$

where  $f$  and  $g$  are given functions,  $I(t)$  is the rapidly fluctuating function [van Kampen, 1981].

Limiting processes are sometimes easier to consider and have some straightforward applications [Redner, Cambridge Uni Press (2001), ] A.Chechkin,

G.Gorenflo et al. "Fractional diffusion in inhomogeneous media" (2010), S.Nigris et al. "Onset of anomalous diffusion from local motion rules" PRE (2017) LT, DG "Continuous limits of heterogeneous continuous time random walk" (in prep.)

# Continuous limits of HCTRW dynamics



Three possible continuous dynamics of HCTRW.

We derived **the Generalized Master Equation** for the HCTRW propagator  $\tilde{P}_{x_0\bar{x}}(s)$  in Laplace domain

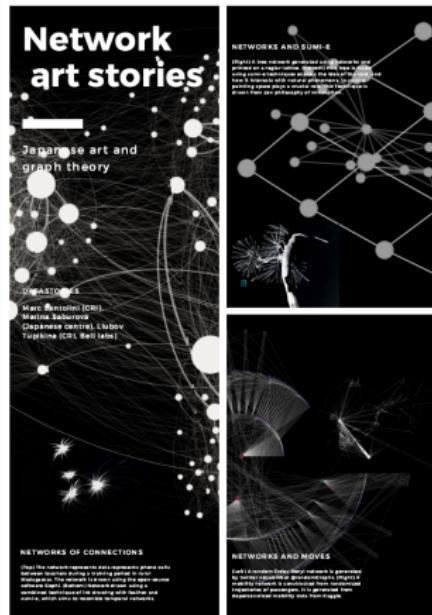
$$s\tilde{P}_{x_0\bar{x}}(s) - P_{x_0\bar{x}}(0) = \sum_{x'} \left( Q_{\bar{x}x'} s M_{x'}(s) \tilde{P}_{x_0x'}(s) \right) - s M_{\bar{x}}(s) \tilde{P}_{x_0\bar{x}}(s). \quad (6)$$

**Work in progress:** Barrier models correspond to different conventions of diffusion equation • LT, DG "Continuous limits for HCTRW" (on arxiv soon)

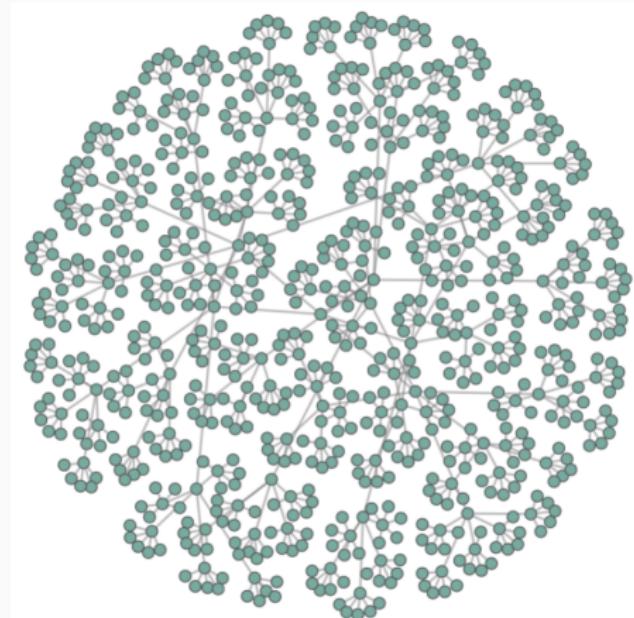
Real-world networks are much more complex...



# Network data visualisation



CEUdatastories



Networkseminar at CRI

# "Thank you for your attention"-slide

**Contact:** liubov.tupikina@nokia-bell-labs.com

Programs and articles on random walks, network models:

*liubovkmatematike google sites and <https://github.com/Liyubov/heterogeneous-dynamics-on-networks>*

*cri-paris.org for project Welearn*

*Moveinsaclay for mobility application*

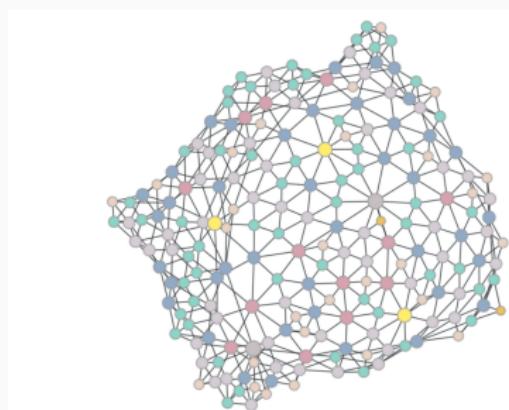
# Thanks to colleagues



*P.Holme, F.Ianelli, N.  
Molkenthin,  
D. Grebenkov, M.Santolini,  
J. Donges, R.Toro, D. Clara C.  
López,  
F.Caravelli, E.  
Hernández-García,  
H. Dijkstra, J. Kurths,  
J. Heitzig, N.Marwan,  
A.Raygorodsky,  
C. Masoller, G.Simon,  
V.Bansaye, E.Vergu...*

## Take home message

- Heterogeneous random walks models allow to discover additional dynamical regimes.
- Discrete processes on networks (epidemics spreading etc.) can be described using these characteristics.
- First passage time characteristics capture more information about the process than the averaged quantities.



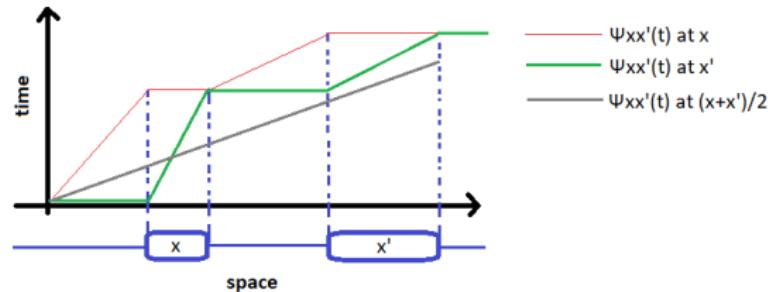
## Some references

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- N. Molkenthin, K. Rehfeld V. Stolbova L. Tupikina and J. Kurths, "On the influence of spatial sampling on climate networks", Nonlin. Processes Geophys., 21, 651-657 (2014)
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- L.Tupikina, "Dynamics on networks: case of Heterogeneous opinion state model (on graphs)", arxiv 1708.01647
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- R.Donner, M.Lindner, N.Molkenthin, L.Tupikina "From nonlinear dynamics to complex systems: A Mathematical modeling approach" Springer book chapter, Cham, pp. 197-226 (2019)
- D.Grebenkov, L.Tupikina, "Heterogeneous continuous time random walk" Phys. Rev. E 97, 012148 (2018)
- L.Tupikina, D.Grebenkov "Continuous limits of Heterogeneous continuous time random walk", (on arxiv soon.)
- F.Caravelli, T. Cui, LT "A perspective on graph spectra", book chapter, lecture notes (online)

For additional information: <https://liubovkmatematike.wordpress.com>



# Continuous limits of HCTRW dynamics



## Conjecture:

There are three possible continuous dynamics of HCTRW. The general form of Fokker-Planck equation (FP) can be written as:

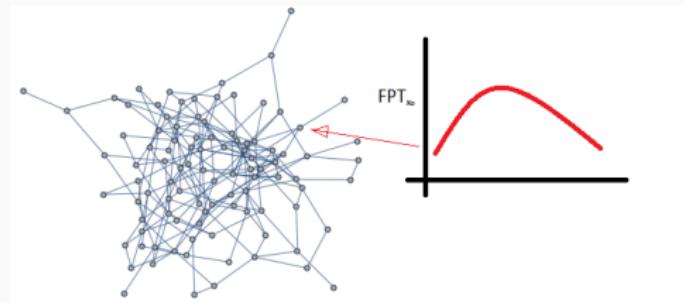
$$\frac{dP_{x_0x}(s)}{dt} = \frac{d}{dx} \left[ -f(x)P_{x_0x}(s) + \alpha \left( \frac{d}{dx} D(x) \right) P_{x_0x}(s) + D \frac{dP_{x_0x}(s)}{dx} \right] \quad (7)$$

where different values of  $\alpha$  correspond to different diffusion formalisms.

## How we can apply this further?

Consider various types of  $\psi_{\bar{x}x'}(t)$  and substitute into expression  $M_{\bar{x}}(s)$ .

# Applications of HCTRW to networks

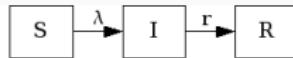


**Solution:** Given a network, heterogeneous nodes  $x_h$ , distributions of waiting times to characterize change of the first passage time:

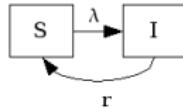
$$\tilde{\rho}_{x_0}(s) = \frac{\tilde{P}_{x_0 x_a}(s)}{\tilde{P}_{x_a x_a}(s)}. \quad (8)$$

# Epidemiological models

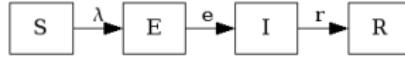
SIR



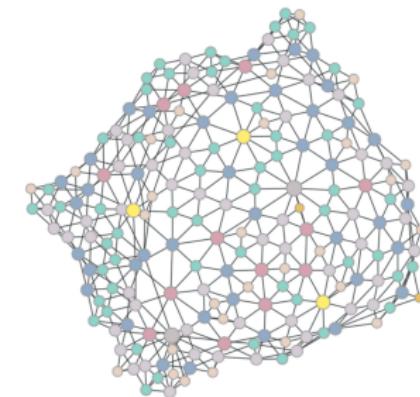
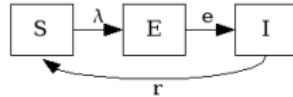
SIS



SEIR



SEIS



Pastor-Satorras, Castellano, Mieghem, Vespignani "Epidemic processes in complex networks", (2014).

# What are the main difficulties?

$$\tau = \inf\{t > 0 : X_t \in \Gamma\}$$

$S(x_0, t) = \mathbb{P}_{x_0}\{\tau > t\}$   
Survival probability

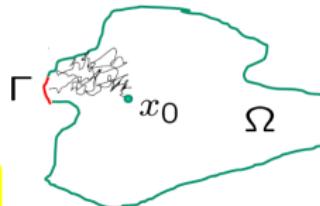
MFPT:  $T(x_0) = \mathbb{E}_{x_0}\{\tau\}$

Mixed boundary value problem

$$D\Delta T(x_0) = -1$$

$$T(x_0) = 0 \text{ on target}$$

$$\frac{\partial}{\partial n} T(x_0) = 0 \text{ on the rest}$$



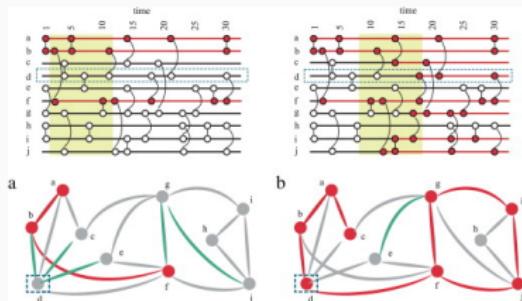
Global MFPT:

$$T = \frac{1}{|\Omega|} \int_{\Omega} dx_0 T(x_0)$$

D. Holcman, Z. Schuss, SIAM Rev. (2014),

D.Grebenkov et al., PRL (2018)

## HCTRW on various types of networks



**Question:** How to map HCTRW to a random walk on a temporal [2,3] (stochastic) graph?

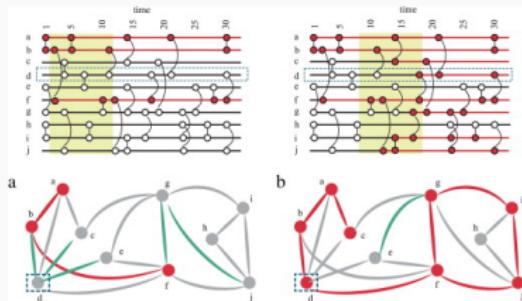
[2] P.Holme et al. "Temporal networks" (2012), [3] R.Lambiotte et al. arxiv 1305.0543 (2013)

**Idea:** Model on a temporal (stochastic) graph is the simplest representation of a road navigation system. Stationary distributions when  $\psi_{xx'}(t)$  are non-finite mean distributions.

$$\psi_{xx'}(t) = \tau_{xx'}(t) \prod_{y \neq x'} (1 - \int_0^t \tau_{yx}(t') dt'),$$

for  $\tau_{xx'}(t)$  - activation distribution of link  $xx'$ .

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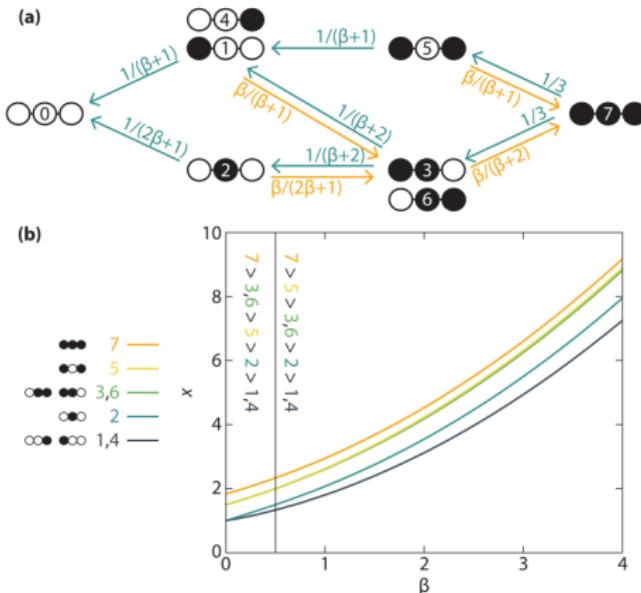
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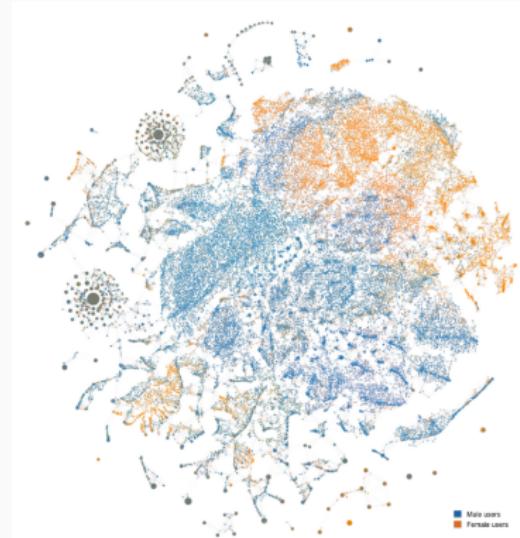
# Epidemiological models: SIS on small graphs



Panel (a): the four equivalence classes of states of the SIS model at a triangle. The same idea is applied to larger networks using coarse-graining. Panel (b): the expected extinction times  $x$  derived from (a) as a function of the infection rate  $\beta$ .

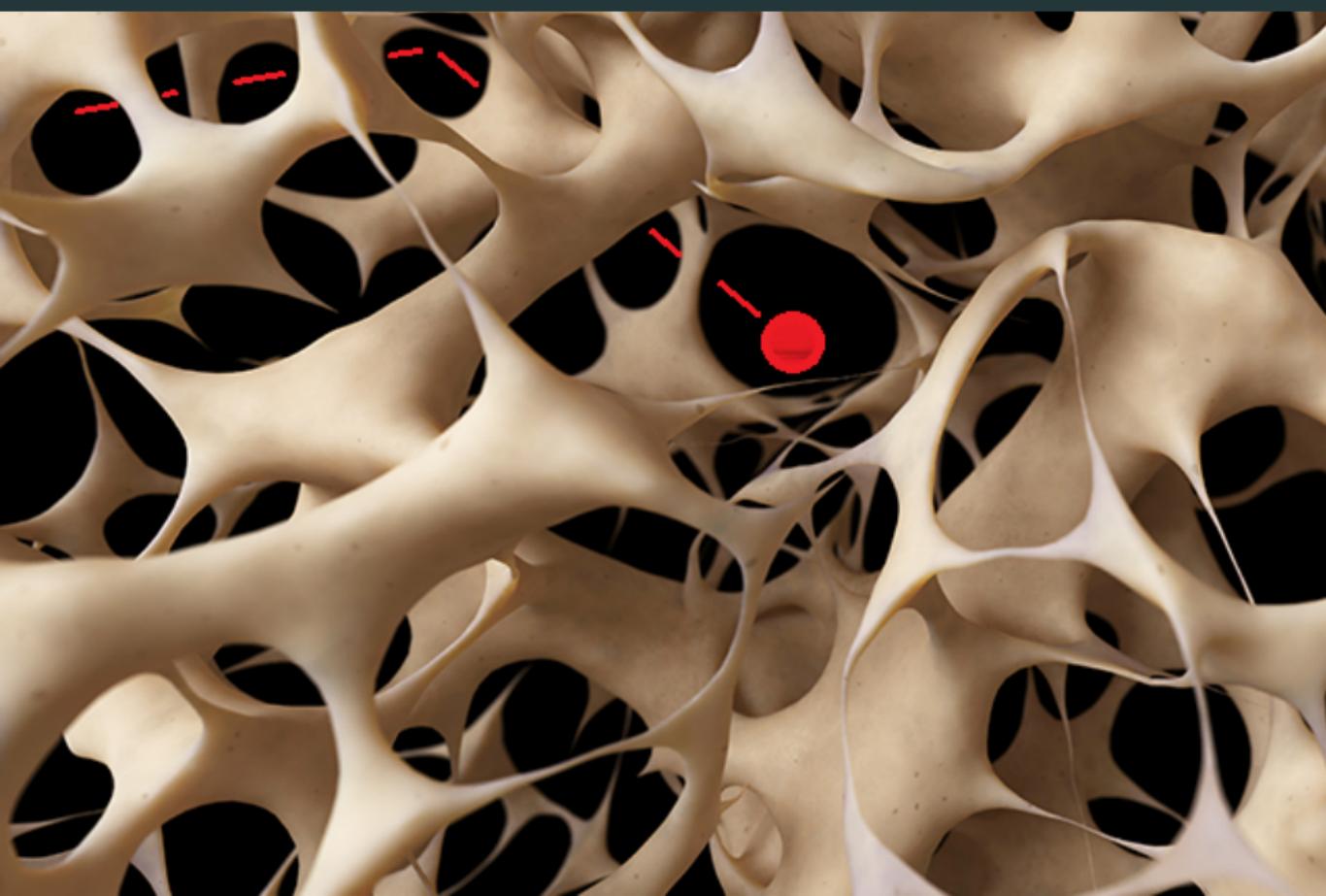
P.Holme, L.Tupikina "Explicit solutions for SIS model" arxiv.org 1802.08849

## Applications of random walk theory

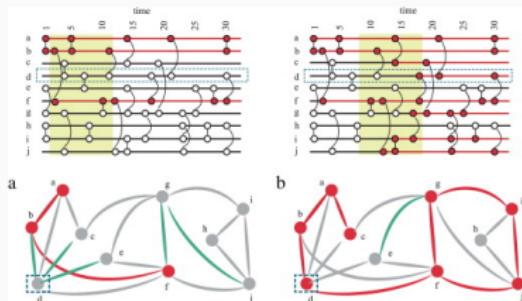


- D. Brockmann, L. Hufnagel, T. Geisel "The scaling laws of human travel", 04292 Nature (2006)
- F. Iannelli, M. Sebastian Mariani, I, M. Sokolov "Network centrality based on reaction-diffusion dynamics(...)", PRE (2018)

## Real-world motivation



# HCTRW on various types of networks



**Question:** How to map HCTRW to a random walk on a temporal [2,3] (stochastic) graph?

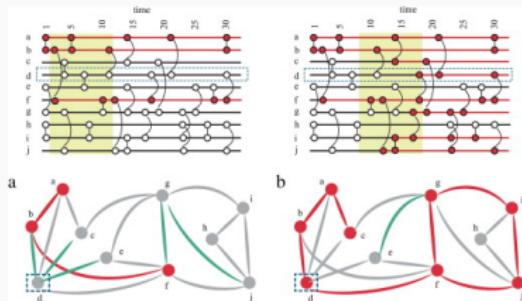
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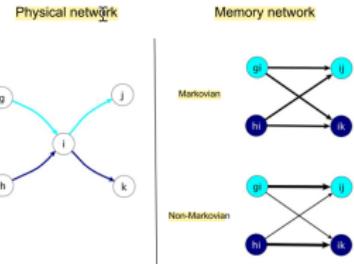
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# HCTRW on various types of networks



Memory network for nodes  $((ij), (ik)\dots)$ ,  $i \in (1, \dots N)$ , with  $p(ij \rightarrow ik) = \frac{W(ij \rightarrow ik)}{\sum_l W(ij \rightarrow jl)}$  M. Rosval, R.Lambiotte et al. Nat.Com.(2014).

**Questions:** How to model processes with memory on graphs?

**Ideas:** HCTRW propagator  $P_{x_0 x}(t)$  for estimation of first passage time properties on graph, MFPT as a network measure, using memory non-Markovian network as the underlying HCTRW transition matrix  $Q$ .

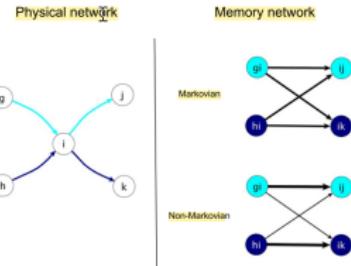
Dynamics evolution for memory network:

$$P(i|t+1) = \sum_k P(ki|t+1) = \sum_{jk} P(jk|t)p(jk \rightarrow ki)$$

Dynamics evolution for simple network:

$$P(i|t+1) = \sum_j P(j|t)p(j \rightarrow i).$$

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# Continuous limits of HCTRW dynamics

## Main references:

J. Jacod and A.S. Shiryaev "**Limit theorems for stochastic processes**", 2nd Edition. Springer (2002)

V. Bansaye, M.-E. Caballero, S. Méléard, "**Scaling limits of general population processes**" hal-01702458 (2018)

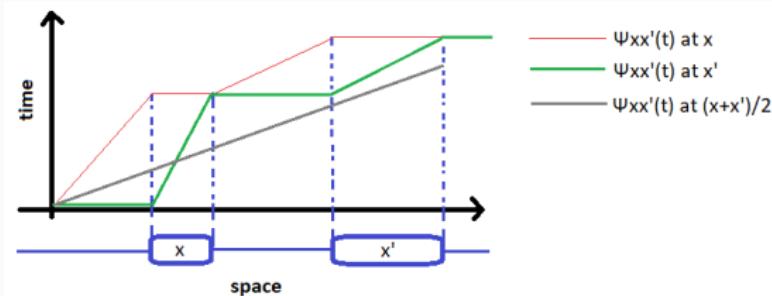
I.M.Sokolov "**Ito, Stratonovich(...)**" Chem.Phys.359-363 (2010)

B. H. Hughes, "**Random Walks and Random Environments**", Clarendon Press, Oxford (1996)

Stratonovich, R.L. "Application of the Markov processes theory to optimal filtering", Radio Engineering and Electronic Physics (1960)

## Filtration theorems

# Continuous limits of HCTRW dynamics: Conjecture



**There are three possible continuous dynamics of HCTRW:**

when time of jump between nodes is defined in  $x$  from the distribution  $\psi_{xx'}(t)$ .

when time of jump between nodes is defined in  $x'$  after the jump

when time of jump between nodes is defined between  $x, x'$  during the jump

- Grebenkov, Tupikina, "Heterogeneous continuous time random walks", arXiv:1712.01020 (PRE to appear).
- Tupikina, Grebenkov "Continuous limits for Heterogeneous continuous time random walks", work in progr.

## Continuous limits of HCTRW dynamics: Derivation

In Laplace space we express loss flux as

$$\tilde{j}_{\bar{x}}^-(s) = \tilde{Q}_{\bar{x}}(s)P_{x_0\bar{x}}(0) + \tilde{Q}_{\bar{x}}(s)(s\tilde{P}_{x_0\bar{x}}(s) - P_{x_0\bar{x}}(0) + \tilde{j}_{\bar{x}}^-(s)) \quad (9)$$

where  $P_{x_0\bar{x}}(0)$  are initial conditions,  $\tilde{Q}_{\bar{x}}(s) = \sum_{x'} Q_{\bar{x}x'} \tilde{\psi}_{\bar{x}x'}(s)$ .

For convenience we introduce  $M_{\bar{x}}(s)$  function

$$M_{\bar{x}}(s) = \frac{\tilde{Q}_{\bar{x}}(s)}{1 - \tilde{Q}_{\bar{x}}(s)}, \quad (10)$$

which is connected with the rate of steps. Note, kernel implicitly depends on adjacent sites of  $\bar{x}$  (not like in CTRW limit).

## Continuous limits of HCTRW dynamics: result

Then the **GME** for the propagator  $\tilde{P}_{x_0\bar{x}}(s)$  in Laplace domain

$$s\tilde{P}_{x_0\bar{x}}(s) - P_{x_0\bar{x}}(0) = \sum_{x'} \left( Q_{\bar{x}x'} s M_{x'}(s) \tilde{P}_{x_0x'}(s) \right) - s M_{\bar{x}}(s) \tilde{P}_{x_0\bar{x}}(s), \quad (11)$$

where  $M_{\bar{x}}(s) = \frac{\tilde{Q}_{\bar{x}}(s)}{1 - \tilde{Q}_{\bar{x}}(s)}$ ,  $\tilde{Q}_{\bar{x}}(s) = \sum_{x'} Q_{\bar{x}x'} \tilde{\psi}_{\bar{x}x'}(s)$ .

**Question:**

What is the right continuous limit for Eq.(17) for various types of  $\psi_{xx'}(t)$ ?

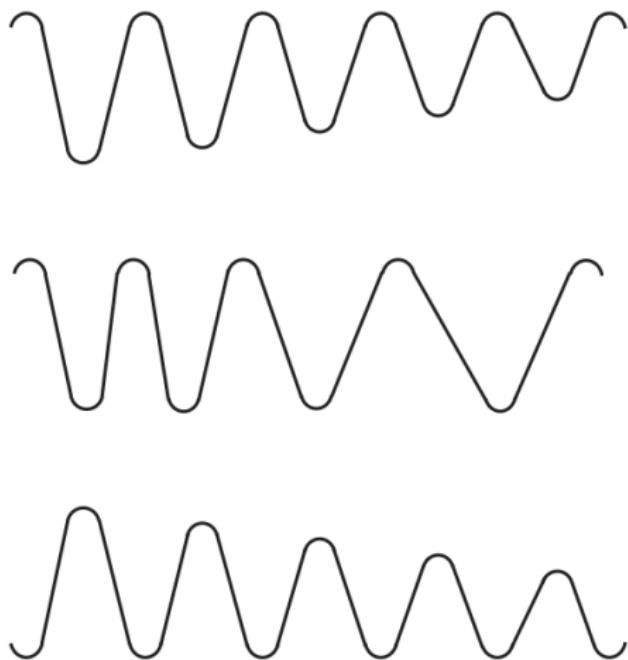
**Example:** For simple CTRW GME becomes Pauli master equation:

$$\dot{P}_{x_0\bar{x}}(t) = \frac{1}{\tau} \left[ \sum_{x'} Q_{\bar{x}x'} P_{x_0x'}(t) - P_{x_0\bar{x}}(t) \right], \quad (12)$$

which then gives

$$dP_{..}(t) = d^2$$

$$1 - \beta(\omega)$$



**Fig. 1.** Different situations corresponding to a position-dependent diffusion coefficient, which grows from left to right: The trap model, the accordion model and the barrier model, from top to bottom. These situations need for using the Ito, Stratonovich and Hänggi rules respectively when describing them within the Langevin scheme.

# Continuous limits of HCTRW dynamics: Analytical result

The **Generalized Master Equation** (GME) is based on two balance conditions:

- (i) the local balance between the gain flux  $j_{\bar{x}}^+(t)$  and loss flux  $j_{\bar{x}}^-(t)$  from  $\bar{x}$  site;
- (ii) the balance for transitions (particle conservation or continuity)

# Continuous limits of HCTRW dynamics: Analytical result

Balance equation

$$\frac{dP_{x_0\bar{x}}(t)}{dt} = j_{\bar{x}}^+(t) - j_{\bar{x}}^-(t), \quad (14)$$

is transformed to

$$j_{\bar{x}}^-(t) = Q_{\bar{x}}(t)P_{x_0\bar{x}}(0) + \int_0^t Q_{\bar{x}}(t-t') \left( \frac{dP_{x_0\bar{x}}(t')}{dt} + j_{\bar{x}}^-(t') \right) dt', \quad (15)$$

where  $Q_{\bar{x}}(t) = \sum_{x'} Q_{\bar{x}x'} \psi_{\bar{x}x'}(t)$ .

# Continuous limits of HCTRW dynamics: example

Idea:

Consider various types of  $\psi_{\bar{x}x'}(t)$  and substitute into expression  $M_{\bar{x}}(s)$ .  
I.e. for  $\psi_{\bar{x}x'}(t) = \psi_{\bar{x}}(t)$

$$M_{\bar{x}}(s) = \frac{Q_{\bar{x}}(s)}{1 - Q_{\bar{x}}(s)} = \frac{\tilde{\psi}_{\bar{x}}(s) \sum_{x'} Q_{\bar{x}x'}}{1 - \tilde{\psi}_{\bar{x}}(s) \sum_{x'} Q_{\bar{x}x'}} = \frac{\tilde{\psi}_{\bar{x}}(s)}{1 - \tilde{\psi}_{\bar{x}}(s)}.$$

The exponential travel times with parameter  $\tau_{\bar{x}}$ :  $\tilde{\psi}_{\bar{x}}(s) = \frac{1}{1+s\tau_{\bar{x}}}$ , then

$$\frac{d}{dt} P_{x_0 x}(t) = \frac{d^2}{dx^2} D(x) P_{x_0 x}(t), \quad (16)$$

where  $D(x) = \lim_{\bar{x} \rightarrow x} \frac{a^2}{2\tau_{\bar{x}}}$ .

## Continuous limits of HCTRW dynamics: result

We derived **the Generalized Master Equation** for the HCTRW propagator  $\tilde{P}_{x_0\bar{x}}(s)$  in Laplace domain

$$s\tilde{P}_{x_0\bar{x}}(s) - P_{x_0\bar{x}}(0) = \sum_{x'} \left( Q_{\bar{x}x'} s M_{x'}(s) \tilde{P}_{x_0x'}(s) \right) - s M_{\bar{x}}(s) \tilde{P}_{x_0\bar{x}}(s). \quad (17)$$

How we can use it? Consider various types of  $\psi_{\bar{x}x'}(t)$  and substitute into expression  $M_{\bar{x}}(s)$ .

## Epidemiological models: open questions

Epidemiological models on temporal networks;  
stable states of Ising models (theory of Ising models applied to  
node-state models);  
epidemiological network measures: reproductive number etc.

P.Holme, J.Saramaki, Springer (2013)

S. Shlosman Comm. Math. Phys. Volume 102, Number 4 (1986)

P. Hoscheit, S. Geeraert, G.Beaunee, H. Monod, C. Gilligan, J. Filipe, E. Vergu, M. Moslonka-Lefebvre,  
J. Compl.Netw. 1-21 (2016)

# Network art stories

Japanese art and  
graph theory

DATASTORIES

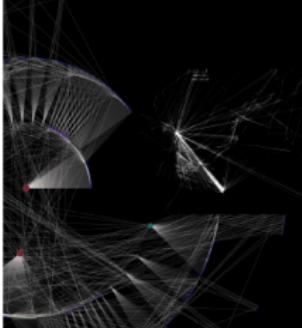
Marc Santolini (CRI),  
Marina Saburova  
(Japanese centre), Liubov  
Tupikina (CRI, Bell labs)

NETWORKS OF CONNECTIONS

(Top) The network represents data from phone calls between users in Madagascar. The network is drawn using the open-source software Cogit. (Bottom) Network of runs using a combination of data from the US Census Bureau and GPS data. © 2013 Marc A. Santolini, Marina Saburova, and Liubov Tupikina.

## NETWORKS AND SUMI-E

(Right) A trap network generated using a similar and printed on a regular lattice. (Bottom) This view is derived using sumi-e techniques to show the idea of the interconnectedness of all things. In Zen philosophy, the empty space or painting space plays a crucial role. This technique is drawn from zen philosophy of minimalism.



(Left) A random Erdős-Renyi network is generated by Twitter network @randomGraphs. (Right) A trap network is generated from randomized trajectories of passengers. (Left) generated from depersonalized mobility data from Kaggle.

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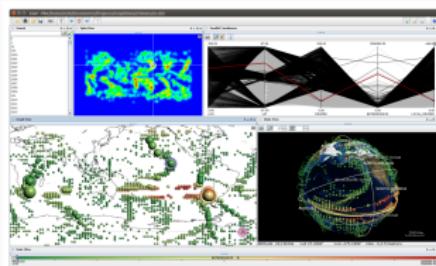
## Software pyunicorn

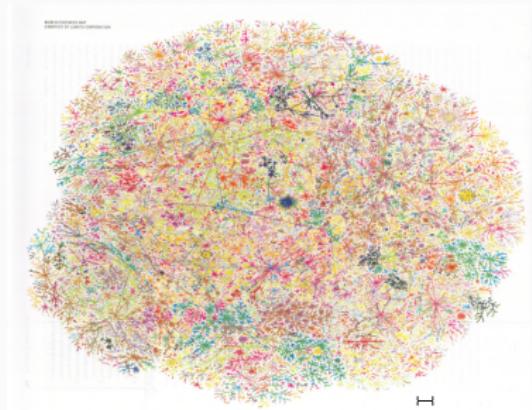
How to analyse **various types of data** using network approach?

How to combine both coarse-graining methods and graph theoretical approach?

"Unified functional network and nonlinear time series analysis for complex systems science: The pyunicorn package"

*J.F. Donges, J. Heitzig, B. Beronov, M. Wiedermann, J. Runge, Q.-Y. Feng, L. Tupikina, V. Stolbova, R.V. Donner, N. Marwan, H.A. Dijkstra, and J. Kurths, Chaos 25, 113101 (2015)*





Models of random walks on heterogeneous networks "HOoS model of opinion spreading" L. Tupikina (2017) <https://arxiv.org/abs/1708.01647>  
"Heterogeneous continuous time random walk model", D. Grebenkov, L. Tupikina, PhysRevE 97 012148 (2018)  
<https://journals.aps.org/pre/abstract/10.1103/PhysRevE.97.012148>