

Quantifying Vulnerabilities of Complex Oscillatory Networks

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August 26, 2019

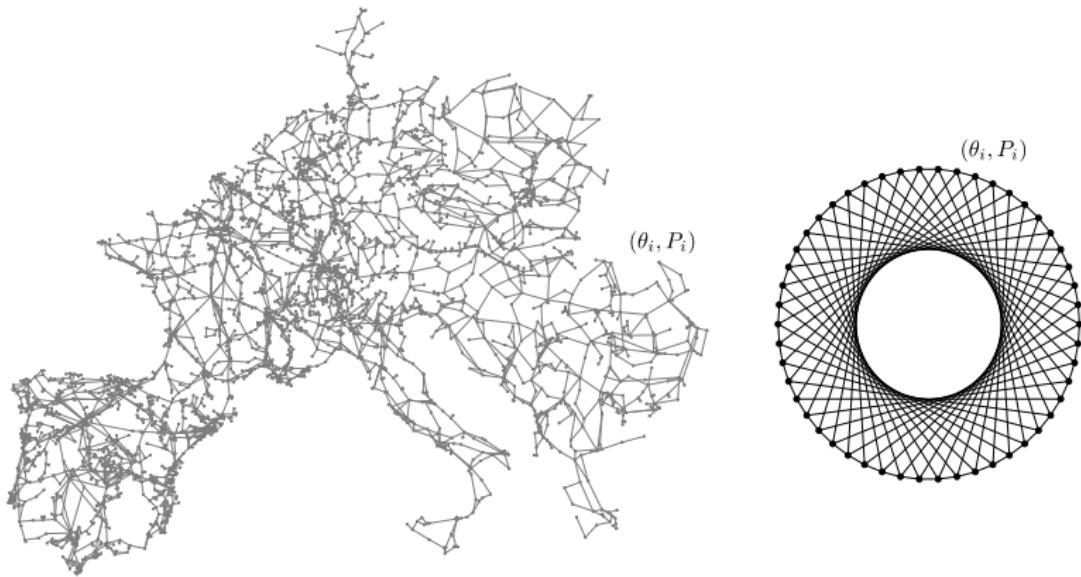
MT,Coletta and Jacquod, *Phys. Rev. Lett.* **120**, 084101 (2018).

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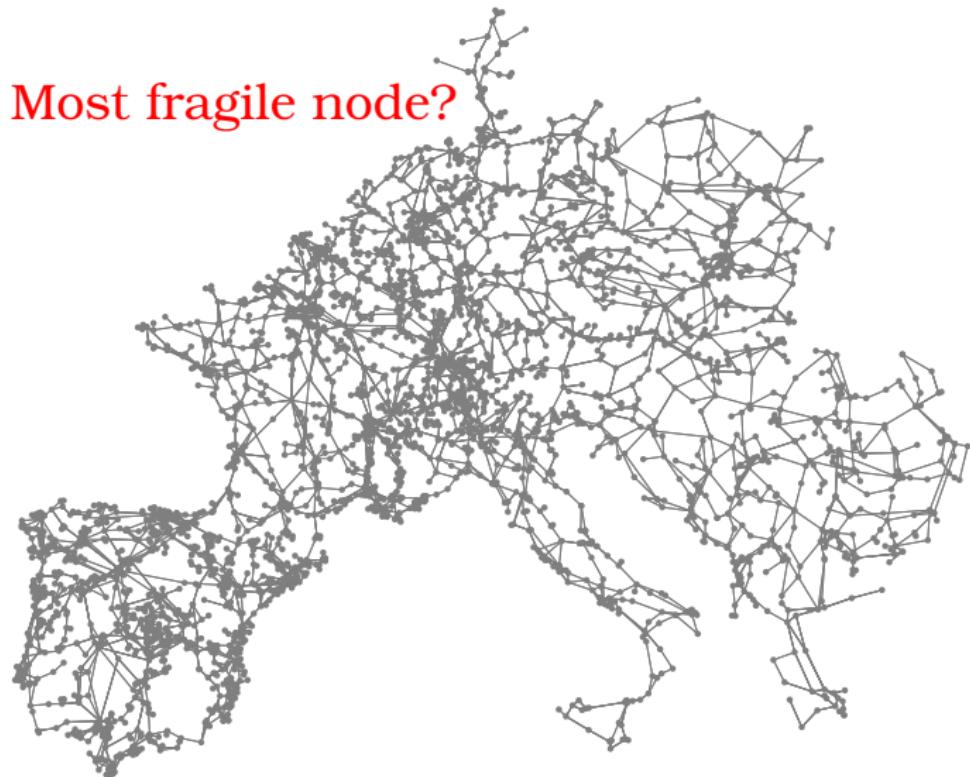
MT and Jacquod to appear in *Phys. Rev. E* (2019), arXiv:1905.03582.



Most fragile network?



Interesting Question about Coupled Dynamical Systems 2



MT,Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

Centrality Measures (Local)

- Geodesic Distance
- PageRank
- Katz centrality
- Harmonic
- Degree
- Communicability
- Betweenness Centrality
- ...

Graph Measures (Global)

- Average Geodesic Distance
- Degree Heterogeneity
- Average Degree
- Degree Distribution:
Scale-Free...
- Clustering Coefficient
- A, Di-ssortativity
- ...

Centrality Measures (Local)

- Geodesic Distance
- PageRank → RWs on complex networks.
- Katz centrality
- Harmonic/Closeness
- Degree
- Communicability → R diff. processes on complex networks.
- Betweenness Centrality
- ...

Graph Measures (Global)

- Average Geodesic Distance
- Degree Heterogeneity
- Average Degree
- Degree Distribution: Scale-Free... \rightsquigarrow SIS transition.
- Clustering Coefficient
- A, Di-ssortativity
- ...

Complex Networks Metrics \leftrightarrow Coupled Dynamical System

Degree Distribution: Scale-Free... $\xrightarrow{\sim}$ SIS transition.

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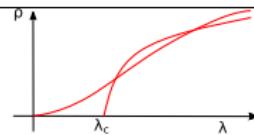
2 APRIL 2001

Epidemic Spreading in Scale-Free Networks

Romualdo Pastor-Satorras¹ and Alessandro Vespignani²

¹Departament de Física i Enginyeria Nuclear, Universitat Politècnica de Catalunya, Campus Nord, Mòdul B4, 08034 Barcelona, Spain

²The Abdus Salam International Centre for Theoretical Physics (ICTP), P.O. Box 586, 34100 Trieste, Italy
(Received 20 October 2000)



Communicability \rightarrow R diff. processes on complex networks.

PHYSICAL REVIEW E 77, 036111 (2008)

Communicability in complex networks

$$G_{pq} = \sum_{k=0}^{\infty} \frac{(\mathbf{A}^k)_{pq}}{k!} = (e^{\mathbf{A}})_{pq}.$$

Ernesto Estrada^{1,*} and Naomichi Hatano²

¹Complex Systems Research Group, X-rays Unit, RIAIDT, Edificio CACTUS, University of Santiago de Compostela, 15076 Santiago de Compostela, Spain

²Institute of Industrial Science, University of Tokyo, 4-6-1 Komaba, Meguro, Tokyo 153-8505, Japan
(Received 21 August 2007; published 11 March 2008)

PageRank \rightarrow RWs on complex networks.

The PageRank Citation Ranking: Bringing Order to the Web

L. Page, S. Brin, R. Motwani and T. Winograd

January 29, 1998

Complex Networks Metrics \leftrightarrow Coupled Dynamical System

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- Degree Distribution:
Scale-Free...
- Clustering Coefficient
- A, Di-ssortativity
- ...

Not related to particular network dynamics... can be misleading.

P. Boldi and S. Vigna, Internet Mathematics **10**, 222 (2014).

P. Hines, E. Cortilla-Sanchez and S. Blumsack, Chaos **22**, 033122 (2010).

Complex Network-Coupled Dynamical Systems

Nodes

- **Individual Units:**

- Degrees of freedom $\rightarrow (\theta_{i,1}, \theta_{i,2}, \theta_{i,3}, \dots)$.
- Internal parameters $\rightarrow (P_{i,1}, P_{i,2}, P_{i,3}, \dots)$.

Edges

- **Complex Network:**

- Coupling b_{ij} between units i and j \rightarrow adjacency matrix of the complex network.
- Coupling function of the degrees of freedom.

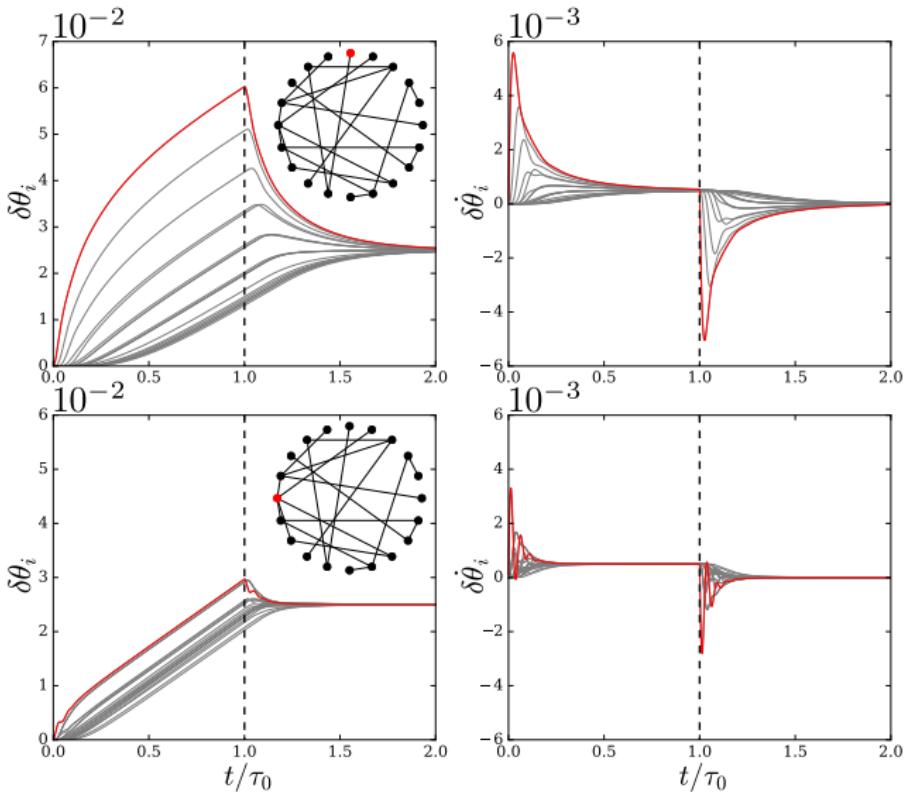
Perturbation

- $(P_{i,1}, P_{i,2}, \dots) \rightarrow (P_{i,1} + \delta P_{i,1}, P_{i,2} + \delta P_{i,2}, \dots)$.

\rightarrow Quantify the transient dynamics.

\rightarrow How does the response of $(\theta_{i,1}, \theta_{i,2}, \dots)$ depend on the coupling network?

Coupled Dynamical Systems: Example



MT and Jacquod to appear in *Phys. Rev. E* (2019), arXiv:1905.03582.

Coupled Dynamical Systems on Complex Networks

Swing Equations in the lossless line limit (second-order Kuramoto):

$$m_i \ddot{\theta}_i + d_i \dot{\theta}_i = P_i - \sum_j b_{ij} \sin(\theta_i - \theta_j) , \quad i = 1, \dots, n.$$

$$b_{ij} = b_{ji} \geq 0 .$$

Steady-state solutions: Synchronous state $\{\theta_i^{(0)}\}$ such that:

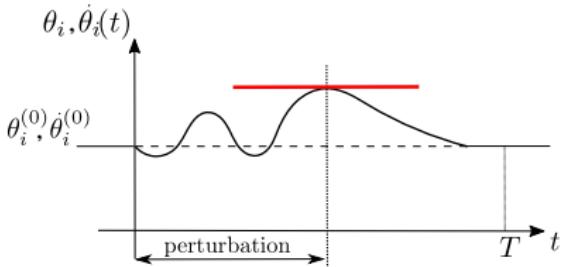
$$P_i = \sum_j b_{ij} \sin(\theta_i^{(0)} - \theta_j^{(0)}) , \quad i = 1, \dots, n.$$

$$\sum_i P_i = 0.$$

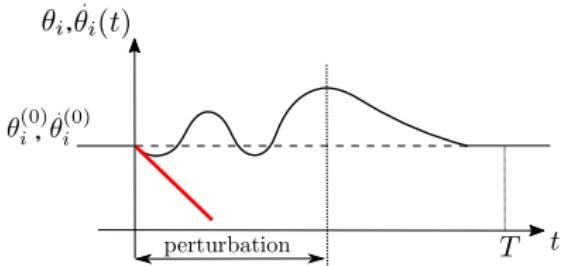
Perturbations: $P_i \rightarrow P_i^{(0)} + \delta P_i(t)$.

Quantifying Robustness

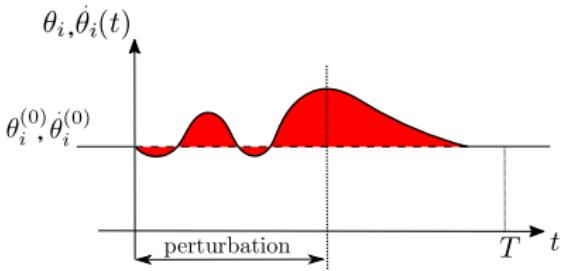
- Maximum of the response,
 $\max_t(\theta_i)$.



- Rate of change of frequency (RoCoF), $\ddot{\theta}_i$.

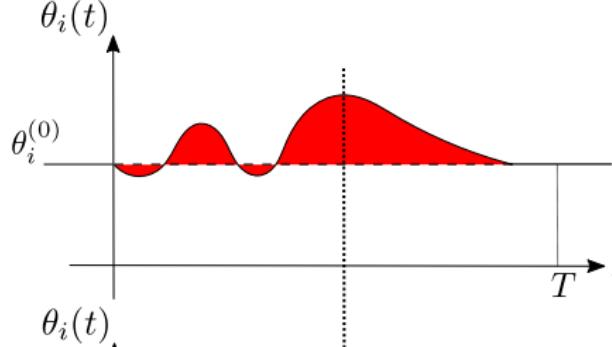


- Performance measure
(quadratic integrals over the transient).

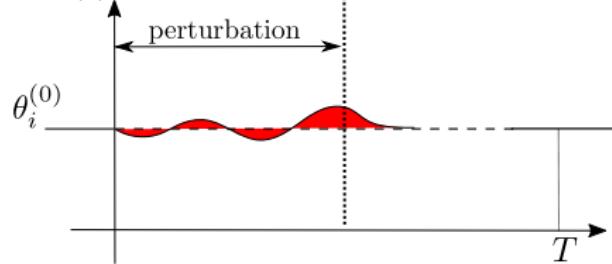


Quantifying Robustness

Performance measures :



$$\mathcal{P}_1(T) = \sum_i \int_0^T |\theta_i(t) - \theta_i^{(0)}|^2 dt ,$$



$$\mathcal{P}_2(T) = \sum_i \int_0^T |\dot{\theta}_i(t) - \dot{\theta}_i^{(0)}|^2 dt .$$

$$\mathcal{P}_{1,2}^\infty = \mathcal{P}_{1,2}(T \rightarrow \infty) .$$

Noisy disturbances \rightarrow divide by T .

Perturbations : $P_i \rightarrow P_i^{(0)} + \delta P_i(t)$.

Response to Perturbations: Linearization

Linear response: Perturbation of the natural frequencies.

- $P_i(t) = P_i^{(0)} + \delta P_i(t) \rightarrow \theta_i(t) = \theta_i^{(0)} + \delta\theta_i(t)$:

$$m\delta\ddot{\theta}(t) + d\delta\dot{\theta}(t) = \delta P(t) - \mathbb{L}(\{\theta_i^{(0)}\})\delta\theta(t),$$

$\mathbb{L}(\{\theta_i^{(0)}\})$: the weighted Laplacian matrix,

$$\mathbb{L}_{ij}(\{\theta_i^{(0)}\}) = \begin{cases} -b_{ij} \cos(\theta_i^{(0)} - \theta_j^{(0)}), & i \neq j, \\ \sum_k b_{ik} \cos(\theta_i^{(0)} - \theta_k^{(0)}), & i = j. \end{cases}$$

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Topology $\rightarrow b_{ij}$.

Steady state $\rightarrow \{\theta_i^{(0)}\}$.

Response to Perturbations: Linearization

Linear response

$$m\delta\ddot{\theta}(t) + d\delta\dot{\theta}(t) = \delta P(t) - \mathbb{L}(\{\theta_i^{(0)}\})\delta\theta(t) ,$$

Expanding on the eigenvectors \mathbf{u}_α of \mathbb{L} , we have $\delta\theta(t) = \sum_\alpha c_\alpha(t)\mathbf{u}_\alpha$.

$$c_\alpha(t) = m^{-1} e^{-(\gamma + \Gamma_\alpha)t/2} \int_0^t e^{\Gamma_\alpha t_1} \int_0^{t_1} \delta P(t_2) \cdot \mathbf{u}_\alpha e^{(\gamma - \Gamma_\alpha)t_2/2} dt_2 dt_1 ,$$

$\gamma = d/m$ and $\Gamma_\alpha = \sqrt{\gamma^2 - 4\lambda_\alpha/m}$. $\rightarrow \mathcal{P}_1, \mathcal{P}_2$ for specific perturbations,

$$\mathcal{P}_1^\infty = \sum_{\alpha \geq 2} \int_0^\infty c_\alpha^2(t) dt ,$$

$$\mathcal{P}_2^\infty = \sum_{\alpha \geq 2} \int_0^\infty \dot{c}_\alpha^2(t) dt .$$

Performance Measures: Alternative Approaches

Transfer functions

Global performance metrics for synchronization of heterogeneously rated power systems: The role of machine models and inertia

Fernando Paganini, *Fellow, IEEE*, and Enrique Mallada, *Member, IEEE*

$$g_i(s) = \frac{1}{m_i s^2 + d_i s}.$$

Observability Gramian

456

IEEE TRANSACTIONS ON CONTROL OF NETWORK SYSTEMS, VOL. 5, NO. 1, MARCH 2018

Performance Measures for Linear Oscillator Networks Over Arbitrary Graphs

Theodore W. Grunberg, *Student Member, IEEE*, and Dennice F. Gayme [✉], *Senior Member, IEEE*

$$X := \int_0^\infty e^{A^\top \tau} C^\top C e^{A\tau} d\tau$$

Response to Perturbations: Time Scales

Intrinsic Time Scales

- Individual elements: m/d .
- Network relaxation: d/λ_α with $\{\lambda_\alpha\}$ the eigenvalues of \mathbb{L} .

Perturbation Time Scale

- Correlation time of the external perturbation $\delta P(t)$.

Quench perturbations

- $\delta P_i(t) = \delta P_{0i} \Theta(t) \Theta(\tau_0 - t)$.

Quench duration $\rightarrow \tau_0$.

Noisy time correlated perturbations

- $\langle \delta P_i(t) \delta P_j(t') \rangle = \delta P_{0i}^2 \delta_{ij} \exp[-|t - t'|/\tau_0]$.

Correlation time $\rightarrow \tau_0$.

MT,Coletta and Jacquod, *Phys. Rev. Lett.* **120**, 084101 (2018).

MT,Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

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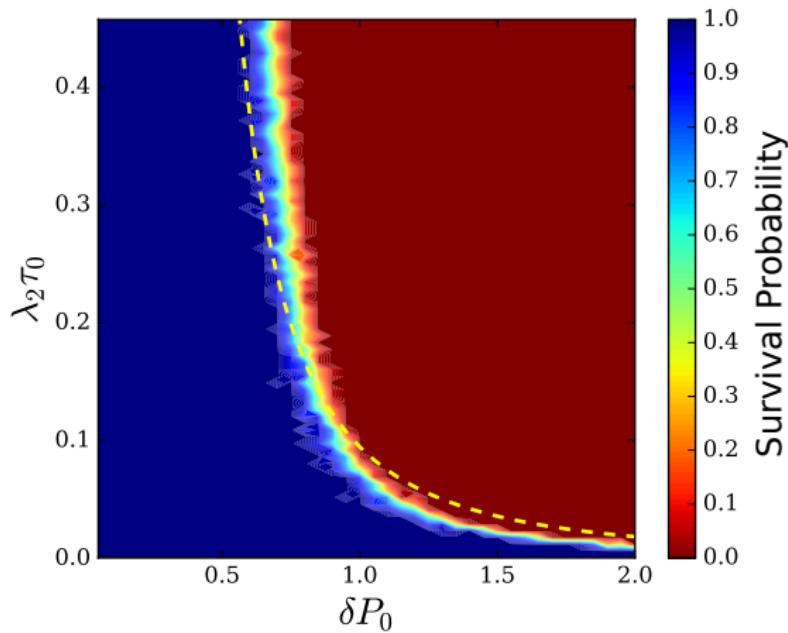
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(Response to Large Perturbations)

Change of fixed point !



Performance Measures

Performance measures for quench perturbations

$$\begin{aligned}\mathcal{P}_1^\infty &= \frac{m}{8\gamma} \sum_{\alpha \geq 2} \frac{(\delta \mathbf{P}_0 \cdot \mathbf{u}_\alpha)^2}{\Gamma_\alpha \lambda_\alpha^3} \left[2\Gamma_\alpha (4\gamma\tau_0\lambda_\alpha/m - 3\gamma^2 - \Gamma_\alpha^2) \right. \\ &\quad \left. + (\gamma + \Gamma_\alpha)^3 e^{-\tau_0 \frac{(\gamma - \Gamma_\alpha)}{2}} - (\gamma - \Gamma_\alpha)^3 e^{-\tau_0 \frac{(\gamma + \Gamma_\alpha)}{2}} \right], \\ \mathcal{P}_2^\infty &= \frac{1}{2d} \sum_{\alpha \geq 2} \frac{(\delta \mathbf{P}_0 \cdot \mathbf{u}_\alpha)^2}{\Gamma_\alpha \lambda_\alpha} \left[2\Gamma_\alpha - (\gamma + \Gamma_\alpha) e^{-\frac{\tau_0(\gamma - \Gamma_\alpha)}{2}} \right. \\ &\quad \left. + (\gamma - \Gamma_\alpha) e^{-\frac{\tau_0(\gamma + \Gamma_\alpha)}{2}} \right].\end{aligned}$$

Performance Measures Asymptotics

Short duration: $\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$

$$\begin{aligned}\mathcal{P}_1^\infty &= \frac{\tau_0^2}{2d} \sum_{\alpha \geq 2} \frac{(\delta \mathbf{P}_0 \cdot \mathbf{u}_\alpha)^2}{\lambda_\alpha}, \\ \mathcal{P}_2^\infty &= \frac{\tau_0^2}{2md} \sum_{\alpha \geq 2} (\delta \mathbf{P}_0 \cdot \mathbf{u}_\alpha)^2.\end{aligned}$$

Long duration: $\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$

$$\begin{aligned}\mathcal{P}_1^\infty &= \tau_0 \sum_{\alpha \geq 2} \frac{(\delta \mathbf{P}_0 \cdot \mathbf{u}_\alpha)^2}{\lambda_\alpha^2}, \\ \mathcal{P}_2^\infty &= d^{-1} \sum_{\alpha \geq 2} \frac{(\delta \mathbf{P}_0 \cdot \mathbf{u}_\alpha)^2}{\lambda_\alpha}\end{aligned}$$

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Global Robustness & Local Vulnerabilities

Local Vulnerability:

Perturbing a specific node k i.e. $\delta P_{0i} = \delta_{ik} \delta P_0$,
 $\tau_0 \ll m/d$, $(\gamma \pm \Gamma_\alpha)^{-1}$

$$\mathcal{P}_1^\infty(k) = \frac{\delta P_0^2 \tau_0^2}{2d} \sum_{\alpha \geq 2} \frac{u_{\alpha,k}^2}{\lambda_\alpha},$$

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Global Robustness & Local Vulnerabilities

Global Robustness:

Averaging over an ergodic ensemble of perturbation vectors,
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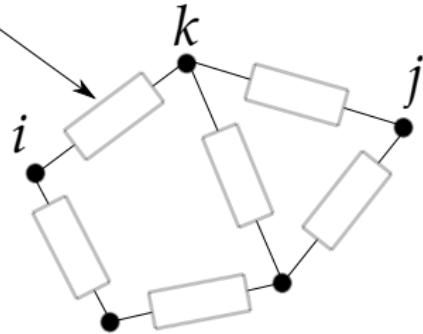
Resistance Distance

Resistance Distance

$$\Omega_{ij} = \mathbb{L}_{ii}^\dagger + \mathbb{L}_{jj}^\dagger - \mathbb{L}_{ij}^\dagger - \mathbb{L}_{ji}^\dagger = \sum_{\alpha \geq 2} \frac{(u_{\alpha,i} - u_{\alpha,j})^2}{\lambda_\alpha}.$$

\mathbb{L}^\dagger : pseudo inverse of \mathbb{L} (because of $\lambda_1 = 0$).

$$R_{ik} = [b_{ik} \cos(\theta_i^{(0)} - \theta_k^{(0)})]^{-1}$$



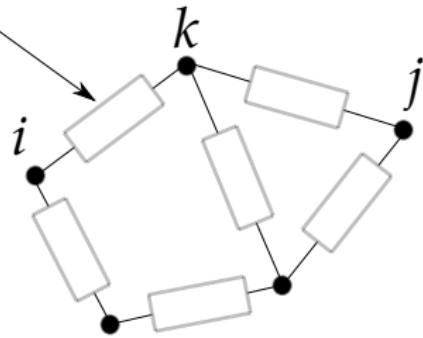
Klein and Randić, *J. Math. Chem.* **12**, 81 (1993).

Resistance Distances, Kf_p 's and C_p 's

Kirchhoff Index

$$Kf_1 = \sum_{i < j} \Omega_{ij} = n \sum_{\alpha \geq 2} \lambda_{\alpha}^{-1} .$$

$$R_{ik} = [b_{ik} \cos(\theta_i^{(0)} - \theta_k^{(0)})]^{-1}$$

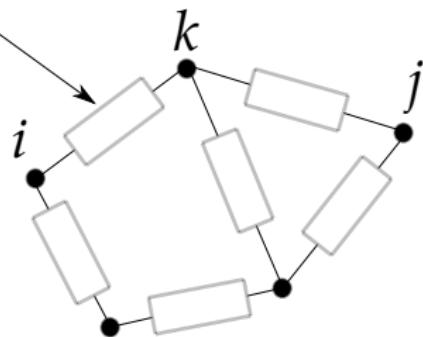


Resistance Distances, Kf'_p 's and C_p 's

Resistance Centrality

$$C_1(k) = \left[n^{-1} \sum_j \Omega_{kj} \right]^{-1} = \left[\sum_{\alpha \geq 2} \frac{u_{\alpha,k}^2}{\lambda_\alpha} + n^{-2} Kf_1 \right]^{-1}.$$

$$R_{ik} = [b_{ik} \cos(\theta_i^{(0)} - \theta_k^{(0)})]^{-1}$$



Resistance Distances, Kf_p 's and C_p 's

Generalized Resistance Distances

$$\begin{aligned}\Omega_{ij}^{(p)} &= \mathbb{L}'_{ii}^\dagger + \mathbb{L}'_{jj}^\dagger - \mathbb{L}'_{ij}^\dagger - \mathbb{L}'_{ji}^\dagger \\ &= \sum_{\alpha \geq 2} \frac{(u_{\alpha,i} - u_{\alpha,j})^2}{\lambda_\alpha^p}, \\ \mathbb{L}' &= \mathbb{L}^p.\end{aligned}$$

Generalized Kirchhoff Indices

$$Kf_p = \sum_{i < j} \Omega_{ij}^{(p)} = n \sum_{\alpha \geq 2} \lambda_\alpha^{-p}.$$

Generalized Resistance Centralities

$$C_p(k) = \left[n^{-1} \sum_j \Omega_{kj}^{(p)} \right]^{-1} = \left[\sum_{\alpha \geq 2} \frac{u_{\alpha,k}^2}{\lambda_\alpha^p} + n^{-2} Kf_p \right]^{-1}.$$

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Global Robustness $\rightarrow Kf_p$'s Local Vulnerabilities $\rightarrow C_p$'s

Local Vulnerability:

Perturbing a specific node k i.e.

$$\delta P_{0i} = \delta_{ik} \delta P_0,$$

$$\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\mathcal{P}_1^\infty(k) = \frac{\delta P_0^2 \tau_0^2}{2d} [C_1^{-1}(k) - n^{-2} K f_1],$$

$$\mathcal{P}_2^\infty(k) = \frac{\delta P_0^2 \tau_0^2}{2md} \frac{(n-1)}{n},$$

$$\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\mathcal{P}_1^\infty(k) = \delta P_0^2 \tau_0 [C_2^{-1}(k) - n^{-2} K f_2],$$

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Global Robustness $\rightarrow Kf_p$'s Local Vulnerabilities $\rightarrow C_p$'s

Local Vulnerability:

Perturbing a specific node k i.e.

$$\delta P_{0i} = \delta_{ik} \delta P_0,$$

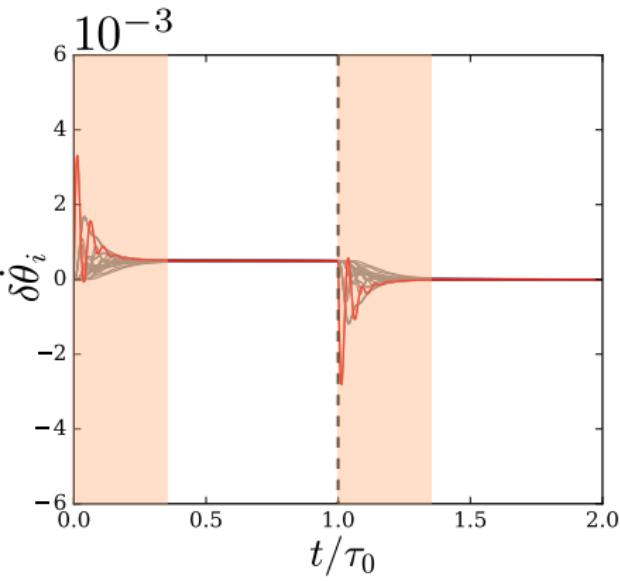
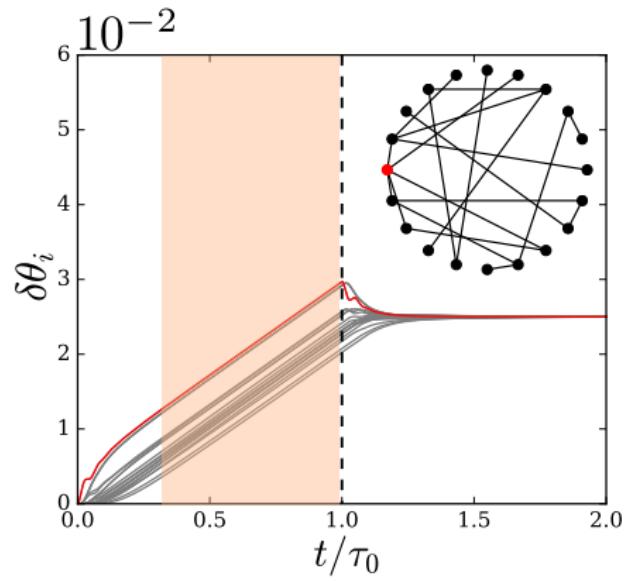
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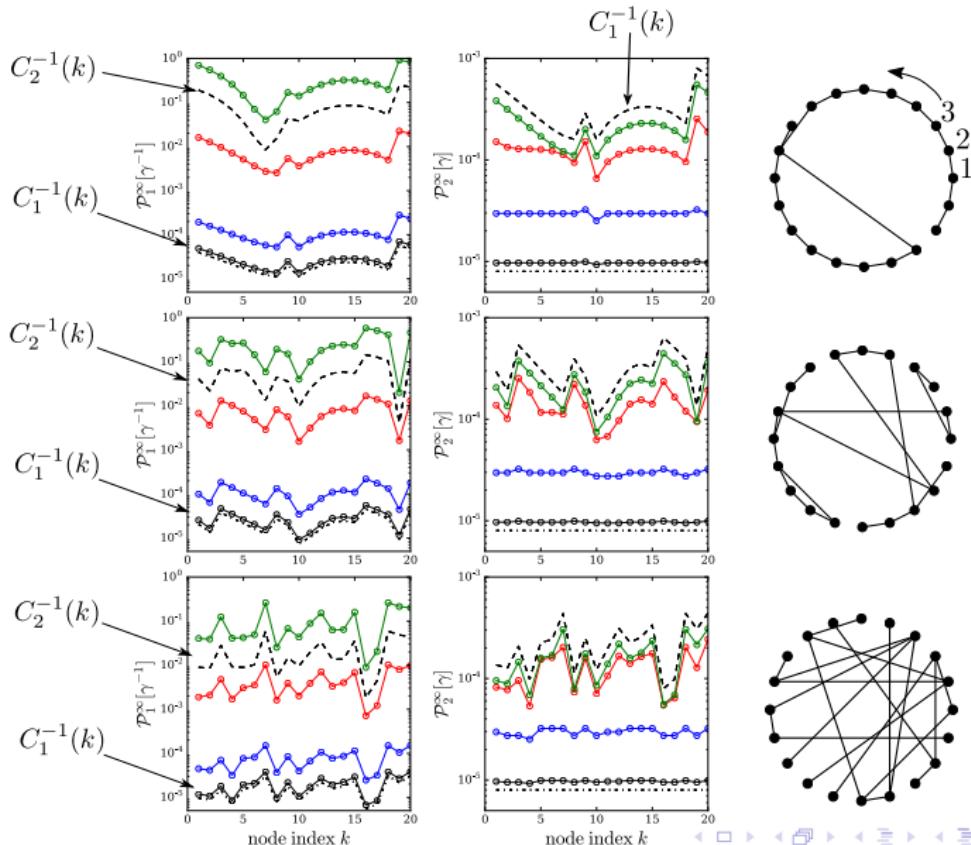
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$$\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

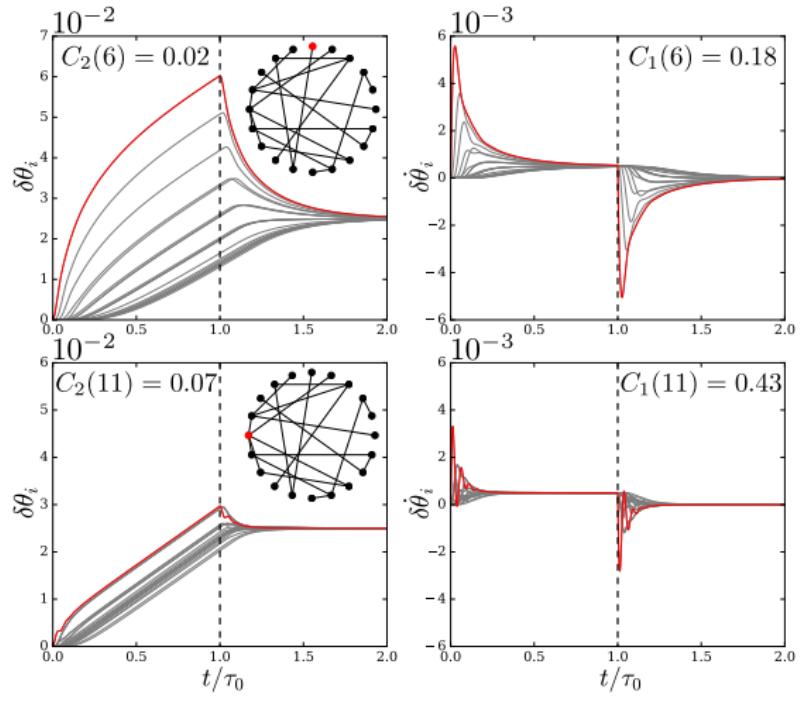
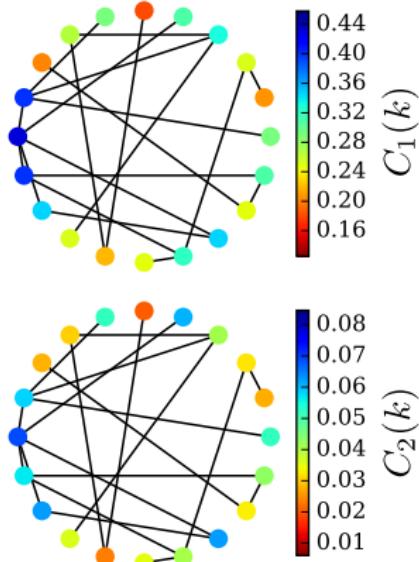
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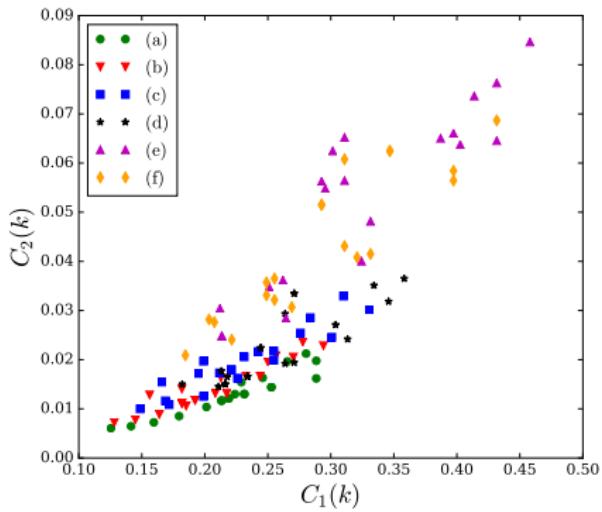
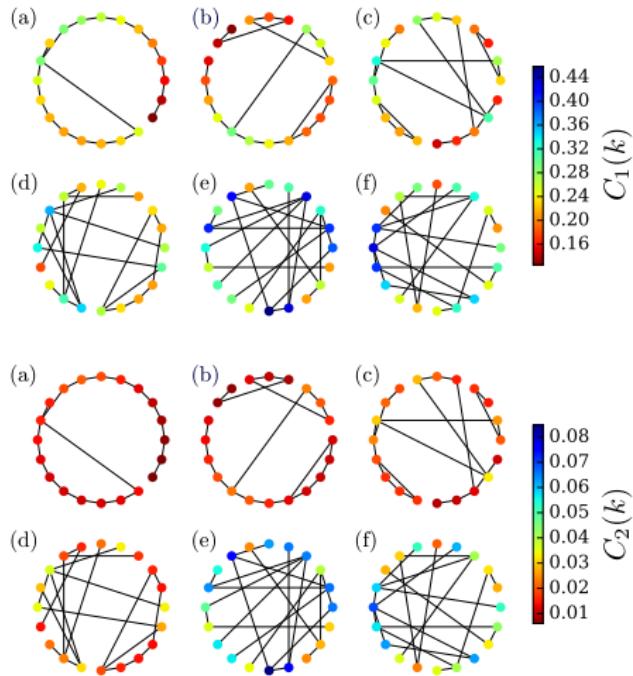
Specific Local Vulnerabilities and C_p 's: Numerics



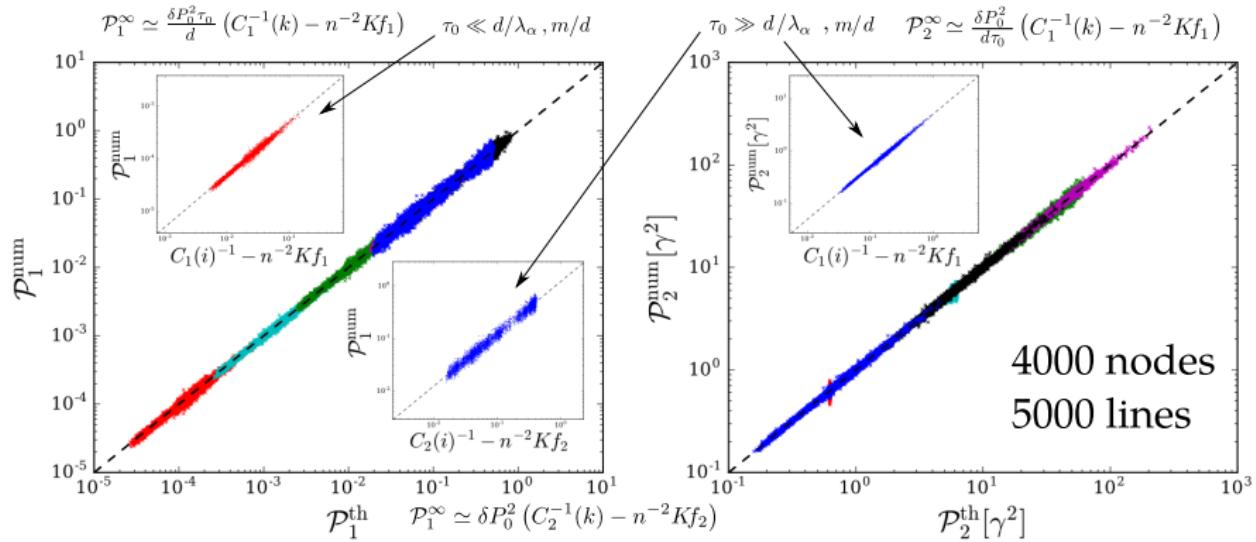
Specific Local Vulnerabilities and C_p 's: Numerics



Specific Local Vulnerabilities and C_p 's: Numerics



Specific Local Vulnerabilities and C_p 's: Numerics



Physical Realization : European Electrical Grid

$$\tau_0 \ll d/\lambda_\alpha, m/d$$

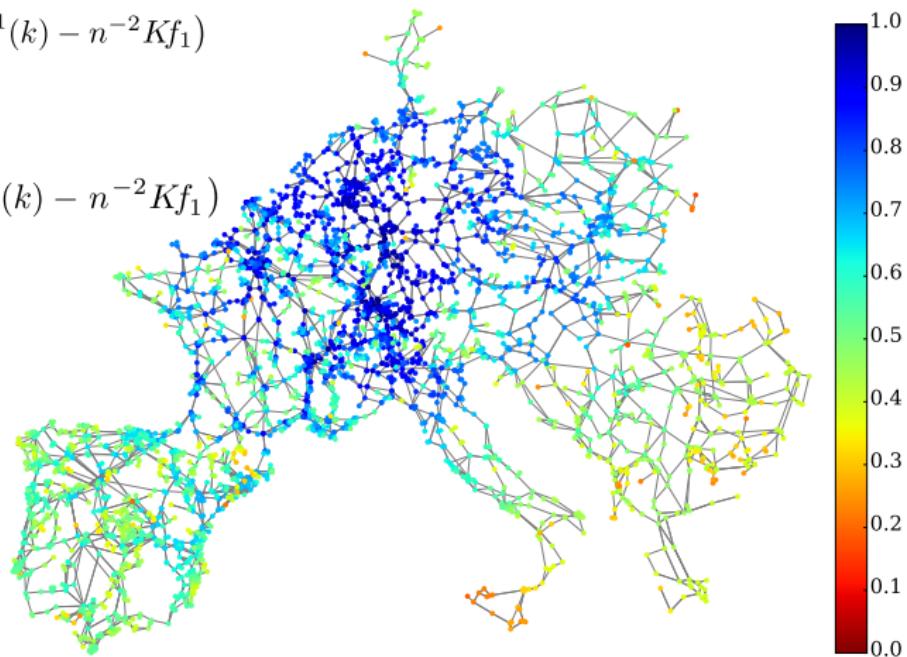
$$C_1(i)/\max[C_1(i)]$$

$$\mathcal{P}_1^\infty \simeq \frac{\delta P_0^2 \tau_0}{d} (C_1^{-1}(k) - n^{-2} K f_1)$$

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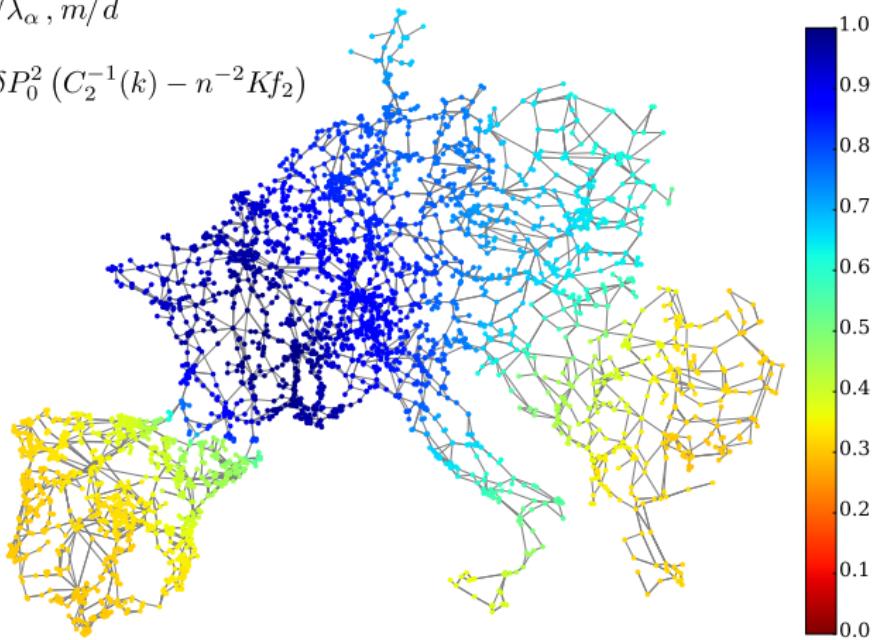


Physical Realization : European Electrical Grid

$$C_2(i)/\max[C_2(i)]$$

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MT,Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

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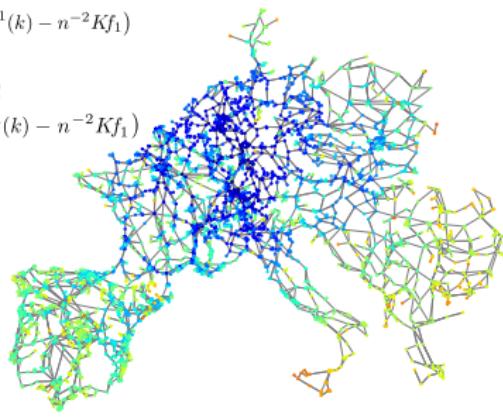
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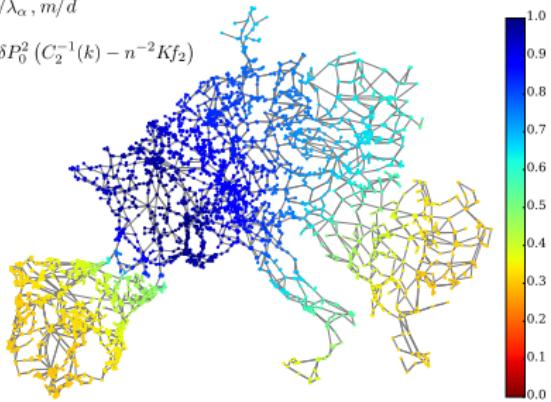
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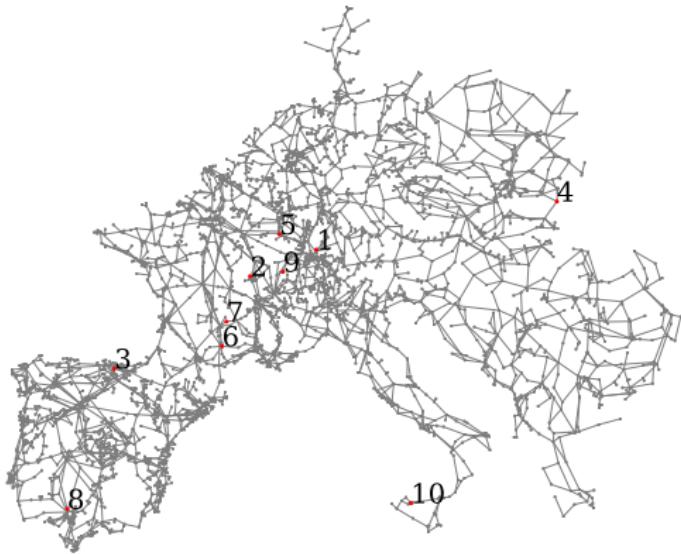
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Physical Realization : European Electrical Grid



node #	C_{geo}	Degree	PageRank	C_1	C_2	$\mathcal{P}_1^{\text{num}}$	$\mathcal{P}_2^{\text{num}} [\gamma^2]$
1	7.84	4	3024	31.86	5.18	0.047	0.035
2	6.8	1	2716	22.45	5.68	0.021	0.118
3	5.56	10	896	22.45	2.33	0.32	0.116
4	4.79	3	1597	21.74	3.79	0.126	0.127
5	7.08	1	1462	21.74	5.34	0.026	0.125
6	4.38	6	2945	21.69	5.65	0.023	0.129
7	5.11	2	16	19.4	5.89	0.016	0.164
8	4.15	6	756	19.38	1.83	0.453	0.172
9	5.06	1	1715	10.2	5.2	0.047	0.449
10	2.72	4	167	7.49	2.17	0.335	0.64

MT,Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.



Ranking of Vulnerabilities

Ranking of the nodes

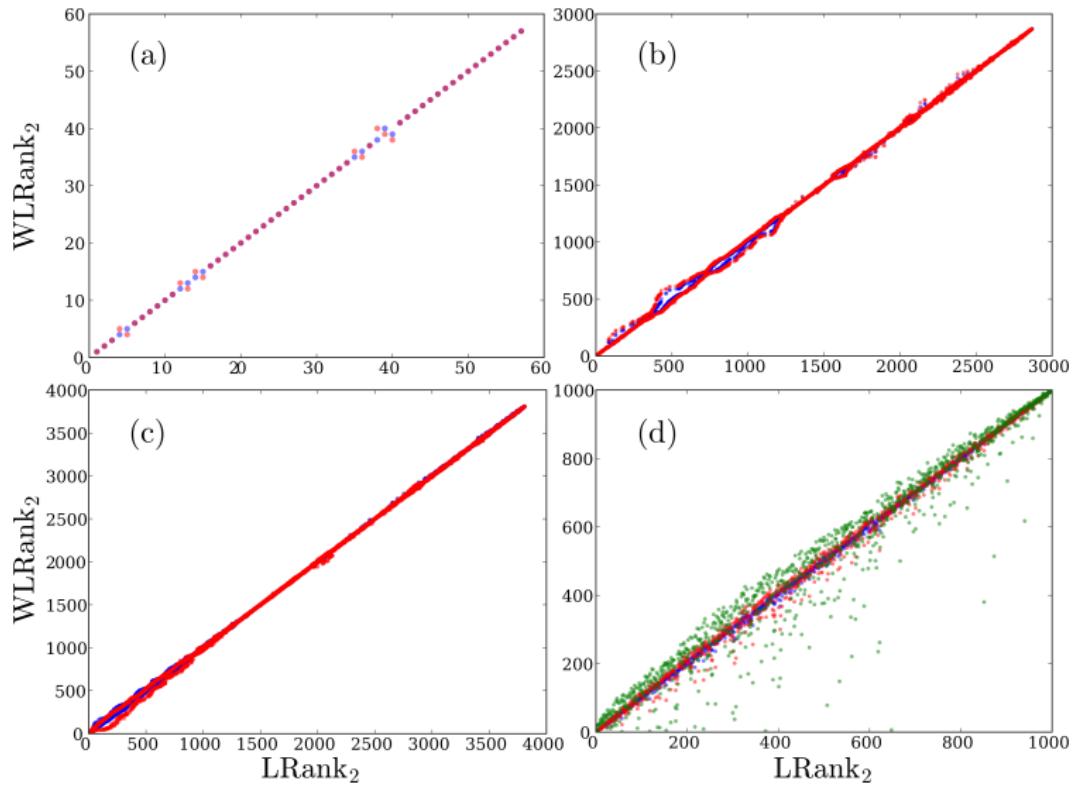
LRank_{1,2}: Based on $C_{1,2}$ related to

$$\mathbb{L}_{ij}(\{\theta_i^{(0)}\}) = \begin{cases} -b_{ij}, & i \neq j, \\ \sum_k b_{ik}, & i = j. \end{cases}$$

WLRank_{1,2}: Based on $C_{1,2}$ related to

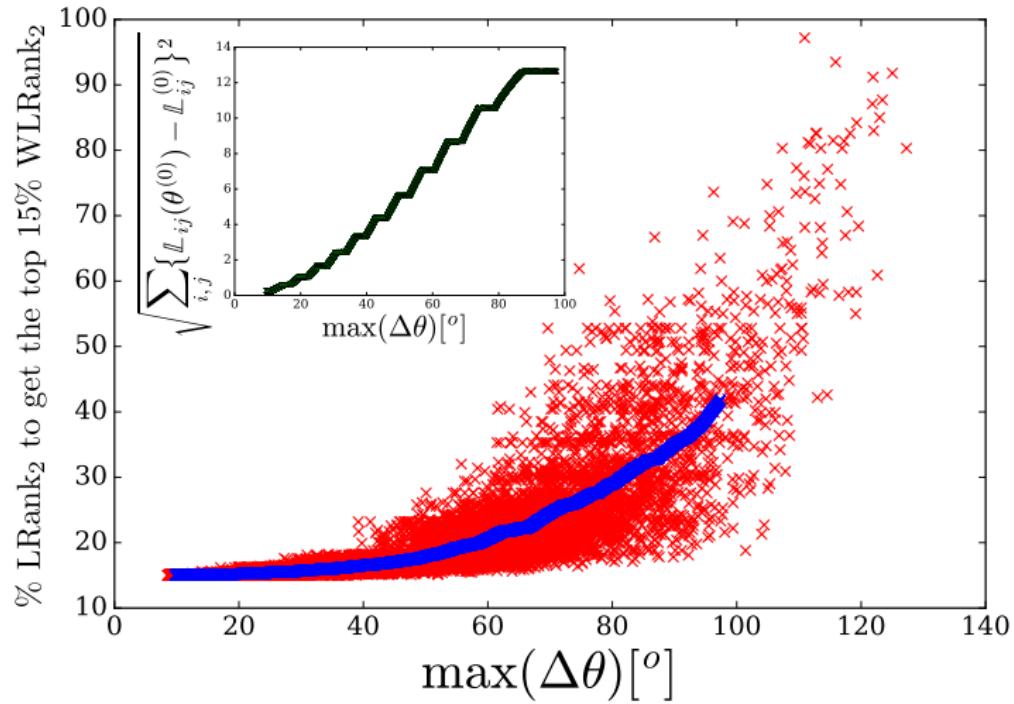
$$\mathbb{L}_{ij}(\{\theta_i^{(0)}\}) = \begin{cases} -b_{ij} \cos(\theta_i^{(0)} - \theta_j^{(0)}), & i \neq j, \\ \sum_k b_{ik} \cos(\theta_i^{(0)} - \theta_k^{(0)}), & i = j. \end{cases}$$

Ranking of Vulnerabilities



MT,Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

Ranking of Vulnerabilities



Summary: Local Vulnerabilities

- Most vulnerable nodes $\rightarrow C_1$ or C_2 depending on τ_0 and on the dynamical variable of interest.
- Rank the nodes: independent of the operational/synchronous state if $|\Delta\theta| < 30^\circ \rightarrow \text{LRank} \cong \text{WLRank}$.

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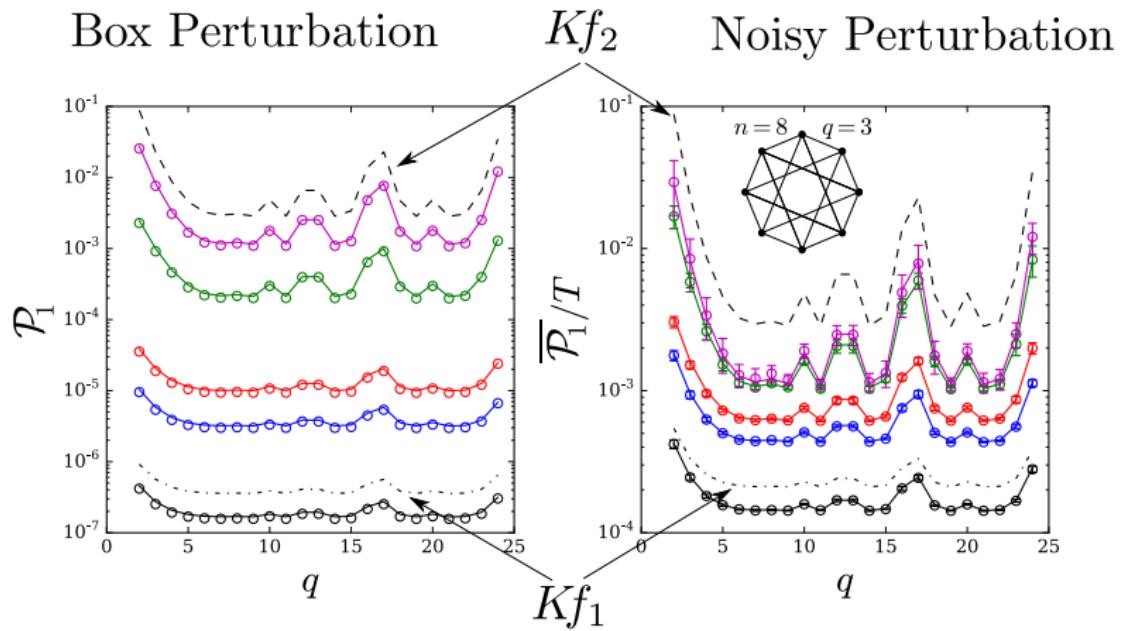
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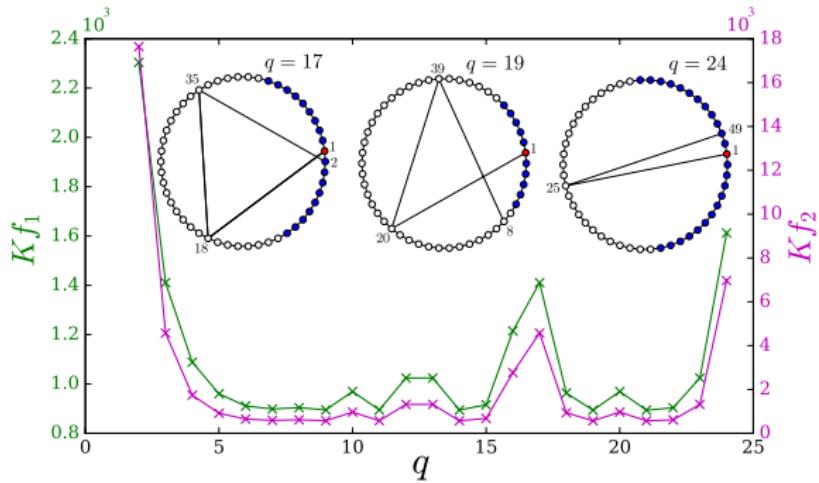
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Averaged Global Robustness and Kf_p 's: Numerics



Averaged Global Robustness and Kf_p 's: Regular Networks

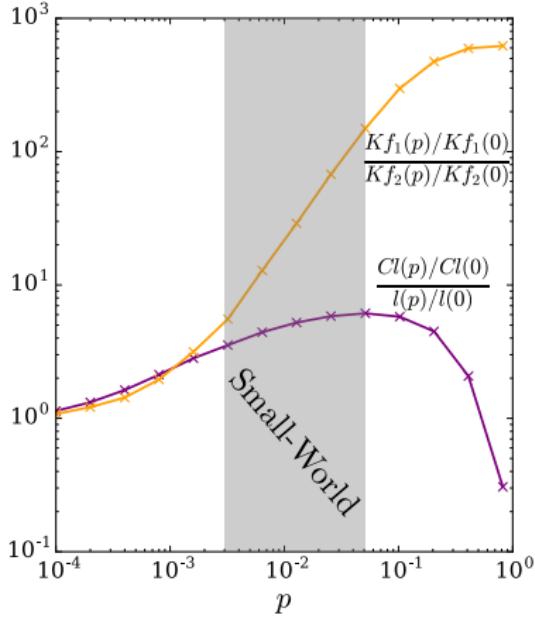
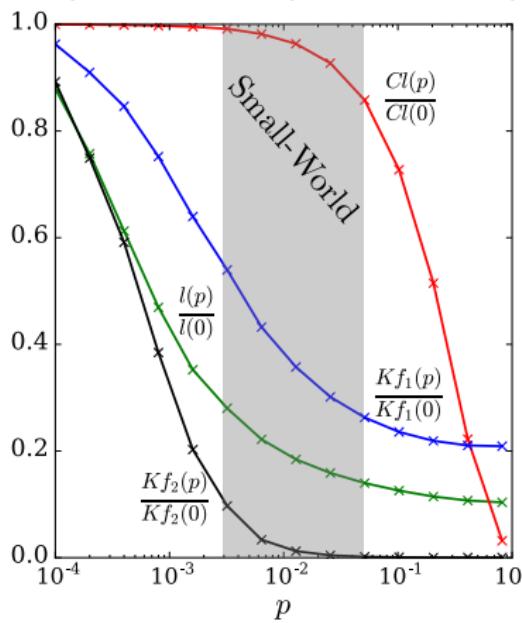
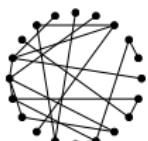
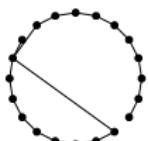


$$Kf_p = \sum_{\alpha \geq 2} [4 - 2 \cos(k_\alpha) - 2 \cos(qk_\alpha)]^{-p}$$
$$k_\alpha = \frac{2\pi(\alpha - 1)}{n}.$$

MT, Coletta and Jacquod, *Phys. Rev. Lett.* **120**, 084101 (2018).

MT and Jacquod to appear in *Phys. Rev. E* (2019), arXiv:1905.03582.

Averaged Global Robustness and Kf_p 's: Small-World



Conclusion

Global Robustness

- Generalized Kirchhoff Indices, Kf_p 's.

Local Vulnerabilities

- Generalized Resistance Centralities, C_p 's.
- Establish a ranking of the nodes.

→ p depends on which performance measures you are interested in and on the correlation time of the perturbation.

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Inertia

- No effect on performance measures in both asymptotics in τ_0 except for frequencies and short τ_0 .

MT,Coletta and Jacquod, *Phys. Rev. Lett.* **120**, 084101 (2018).

MT,Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

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Line perturbations

→ *Rate of change of frequency under line contingencies in high voltage electric power networks with uncertainties*, Delabays, MT and Jacquod, arXiv:1906.05698.

MT,Coletta and Jacquod, *Phys. Rev. Lett.* **120**, 084101 (2018).

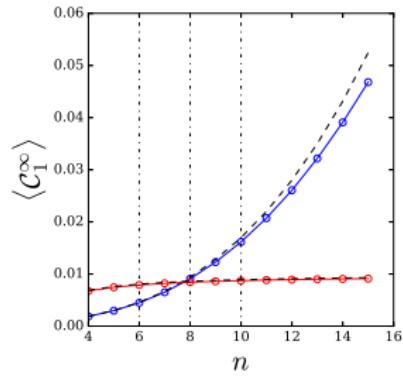
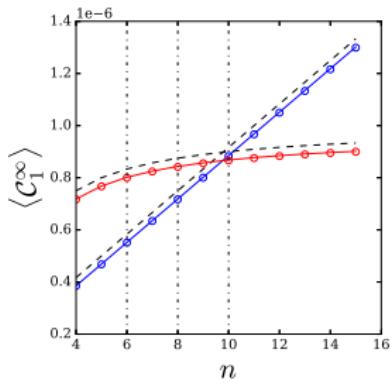
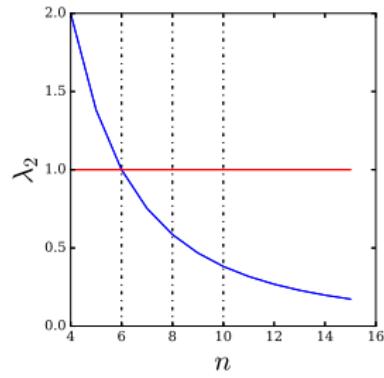
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Supplemental Material



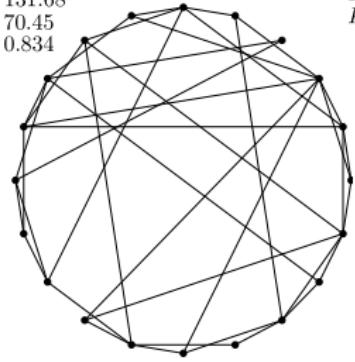
blue : cycle graph

red : star graph

Supplemental Material

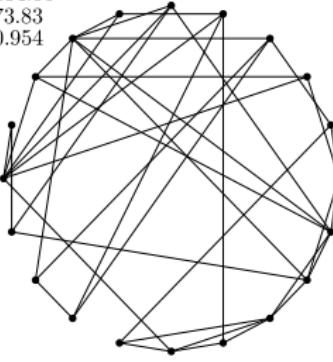
Graph 1

$$\begin{aligned}Kf_1 &: 131.68 \\Kf_2 &: 70.45 \\\lambda_2 &: 0.834\end{aligned}$$



Graph 2

$$\begin{aligned}Kf_1 &: 134.86 \\Kf_2 &: 73.83 \\\lambda_2 &: 0.954\end{aligned}$$



Graph 3

$$\begin{aligned}Kf_1 &: 134.2 \\Kf_2 &: 76.53 \\\lambda_2 &: 0.835\end{aligned}$$

