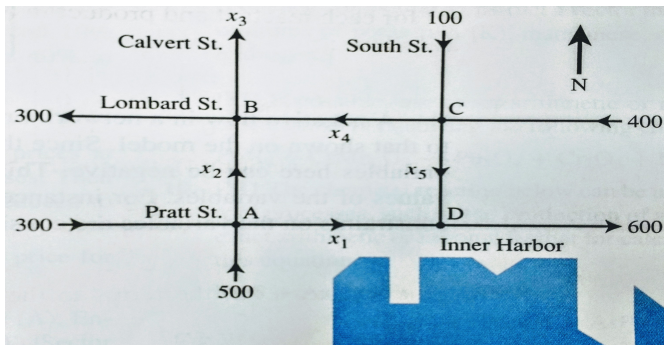


Dynamical Stability despite Time-Varying Network Structure

David Reber and Benjamin Webb

Brigham Young University

A Trip Through the City



Vehicular Traffic Network¹

¹Lay, David C., et al. *Linear Algebra and Its Applications*. 5th ed., Pearson, 2016.

- 1 Networks: Structure and Dynamics
- 2 Time-Delayed Dynamical Networks
- 3 Intrinsic Stability
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What is a network?

Basic Definition: A **network** is a collection of elements that interact in some way.

Structure of a Network

The **structure** of a network is represented by a graph $G = (V, E)$ with **vertices** V and **edges** E where

- (i) V represent the network elements; and
- (ii) E represent the interactions between network elements.

Most real networks are dynamic in two distinct ways:

- **Dynamics between the Network Elements:**

Each network element has a **state** that depends on its interactions with other network elements. The collective behavior that emerges from these interactions is the network's **dynamics**.

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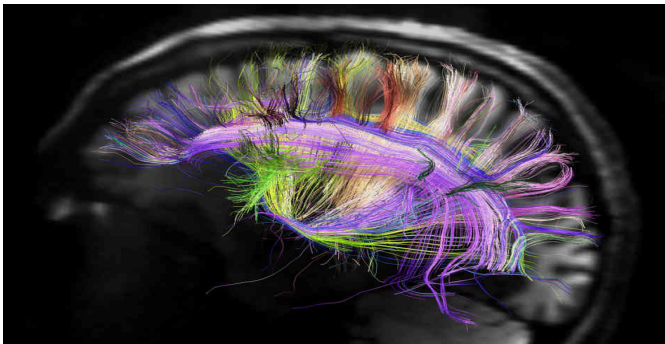
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- **Dynamics of the Network Structure:**

The network's graph structure **evolves** as new elements and interactions are added or removed over time.

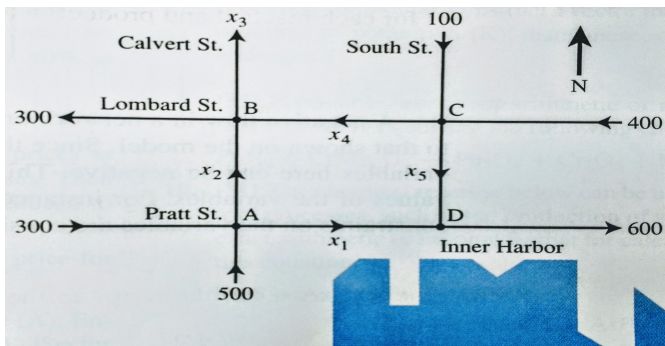
Example: Biological Networks



Neural Network²

²<http://www.livescience.com/40855-brain-connections-no-neuron-is-an-island.html>

Traffic Network



What type of questions can we ask about a network's dynamics?

When is a dynamical network (F, X) stable?

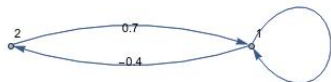
Definition: Stability

The dynamical system $F : X \rightarrow X$ has a **globally attracting fixed point** $\mathbf{y} \in X$ if for all $\mathbf{x} \in X$,

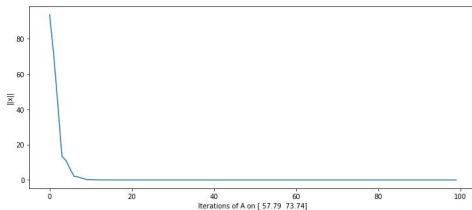
$$\lim_{k \rightarrow \infty} F^k(\mathbf{x}) = \mathbf{y}.$$

If this is the case we call (F, X) **stable**.

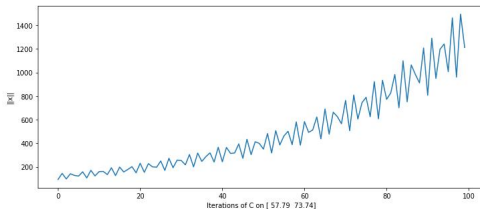
Dynamical Stability



-0.5



-0.5



Stability of Dynamical Networks

Definition: Stability Matrix

If the function $F : X \rightarrow X$ is differentiable with $X = \mathbb{R}^n$, then let $S_F \in \mathbb{R}^{n \times n}$ be the matrix given by

$$(S_F)_{ij} = \sup_{\mathbf{x} \in X} \left| \frac{\partial F_i}{\partial x_j}(\mathbf{x}) \right|.$$

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Remark: S_F is a constant square matrix representing the worst-case linear approximation to F .

What is the underlying structure of a dynamical network?

Definition: Graph of Interactions

The **graph of interactions** of the dynamical network (F, X) is the graph $G = (V, E)$ on n vertices, where the edge e_{ij} is given weight $(S_F)_{ij}$.

Intuitively, G is the directed graph for which S_F is the adjacency matrix.

Example: Cohen-Grossberg Neural Network

$$F(\mathbf{x}) = \begin{bmatrix} (1 - \epsilon)x_1 + a \tanh(x_2) + c_1 \\ (1 - \epsilon)x_2 + a \tanh(x_1) + c_2 \end{bmatrix}, \quad \mathbf{x} \in \mathbb{R}^2.$$

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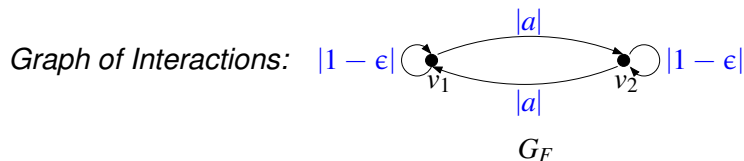
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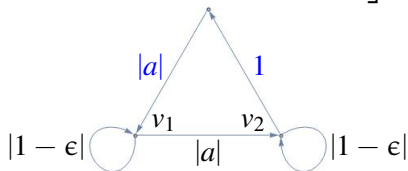
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Graph of Interactions:



Simpler Example: Delayed Linear Dynamical System

$$F(\mathbf{x}^{(t)}, \mathbf{x}^{(t-1)}) = \begin{bmatrix} -0.5x_1^{(t)} - 0.9x_2^{(t-1)} \\ 0.7x_1^{(t)} \end{bmatrix}, \mathbf{x} \in \mathbb{R}^2.$$

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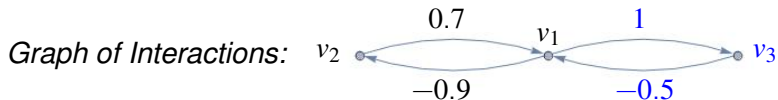
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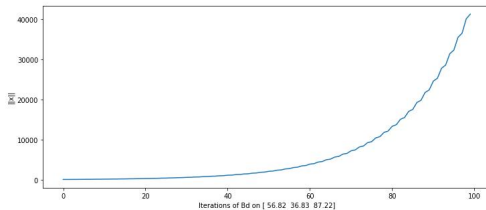
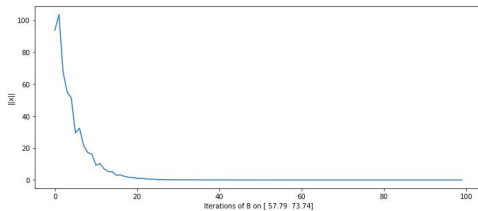
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Time-Delayed Dynamical Networks



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Definition: Intrinsic Stability

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Theorem: B. Webb, et al.

- If (F, X) is intrinsically stable, then (F, X) is also stable.

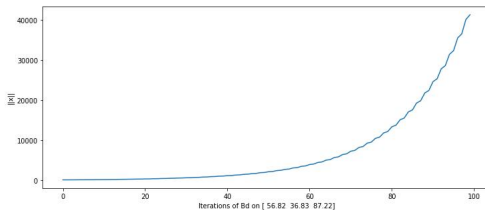
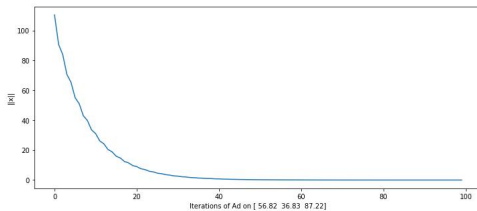
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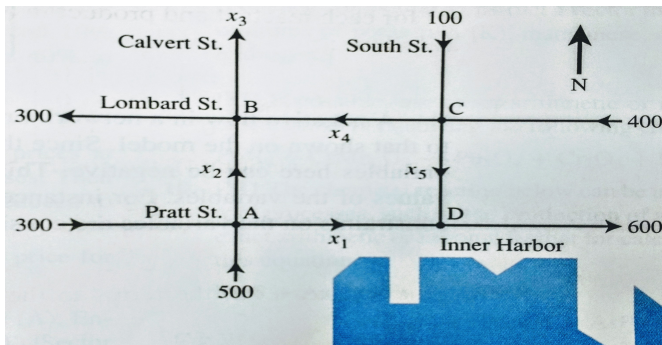
- If (F, X) is intrinsically stable, then (F, X) is also stable.
- If (F, X) is intrinsically stable, then any constantly-time-delayed version of (F, X) is also stable.

Intrinsic Stability



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Time-Varying Time Delays



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Theorem: D. Reber and B. Webb

Let (F, X) be intrinsically stable. Let $\{F_t\}$ be a sequence of time-delayed versions of F . Then if the time delays of $\{F_t\}$ are bounded, then (F_t, X) is also stable.

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Remark: Since the sequence $\{F_t\}$ is arbitrary, *intrinsic stability* ensures stability not just for constant time-delays, but also for periodic, stochastic, or any other form of time-varying time delay.

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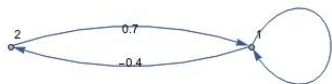
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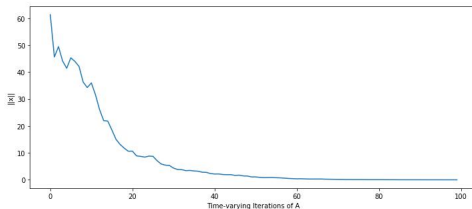
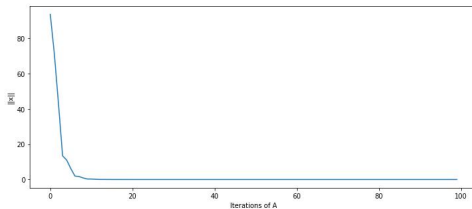
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Hence, *intrinsic stability* is a much stronger condition than previously believed, and provides insights into the dynamical behavior of certain adaptive networks.

Time-Varying Time Delays



-0.5



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Future Questions

- How does adding new cycles to a network affect the state dynamics? (World Wide Web)

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- How does changing the weights of a network affect the state dynamics? (Machine Learning, Deep Learning)

Thank You

References

- [1] L. Bunimovich and B. Webb, Restrictions and Stability of Time-Delayed Dynamical Networks. *Nonlinearity* **26**, 2013, 2131-2156.
- [2] L. Bunimovich and B. Webb, Isospectral graph transformations, spectral equivalence, and global stability of dynamical networks. *Nonlinearity* **25** (2012) 211-254.
- [3] M. Cohen and S. Grossberg, Absolute stability and global pattern formation and parallel memory storage by competitive neural networks, *IEEE Transactions on Systems, Man, and Cybernetics* SMC-13 (1983) 815821.
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