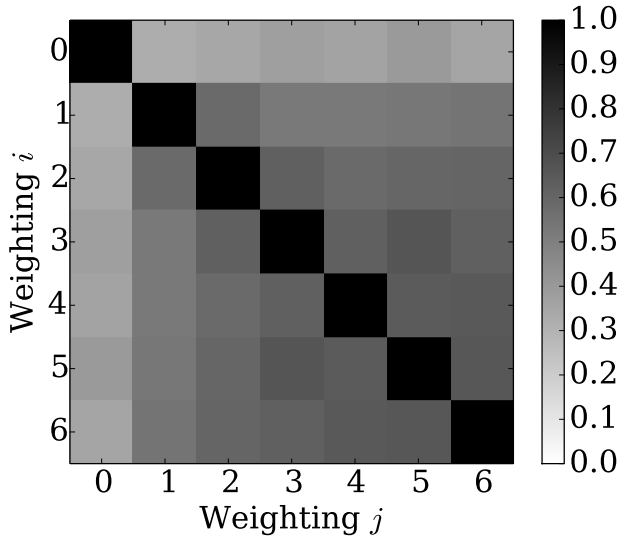

Figure 1: The normalized mutual information between the coverings for the communities determined using the structural ($i = j = 0$) and transfer entropy (with lag $i, j \geq 1$) networks. A value of 1 for the normalized mutual information means that the coverings (i.e. communities) are identical.

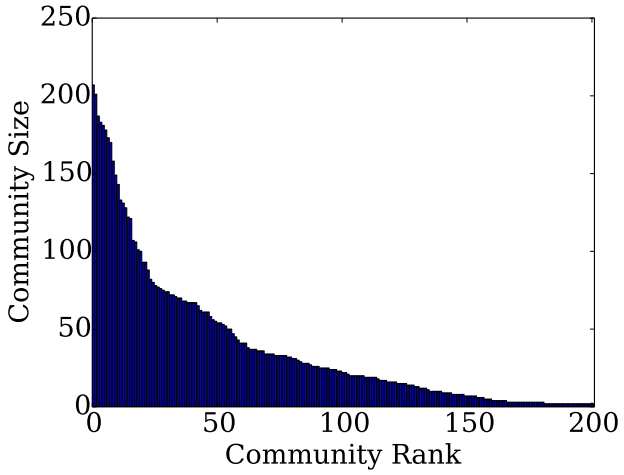

Figure 2: **Structural Network:** For each of the non-singleton communities, this shows the size of the community as a function of the rank of the community (in terms of size).

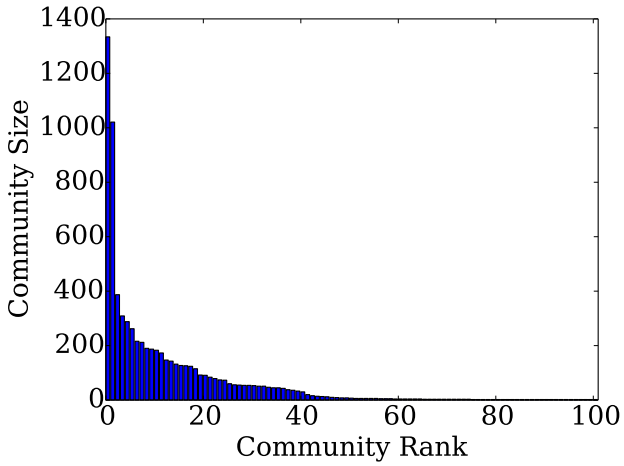

Figure 3: **Lag-1 Transfer Entropy Network:** For each of the non-singleton communities, this shows the size of the community as a function of the rank of the community (in terms of size).

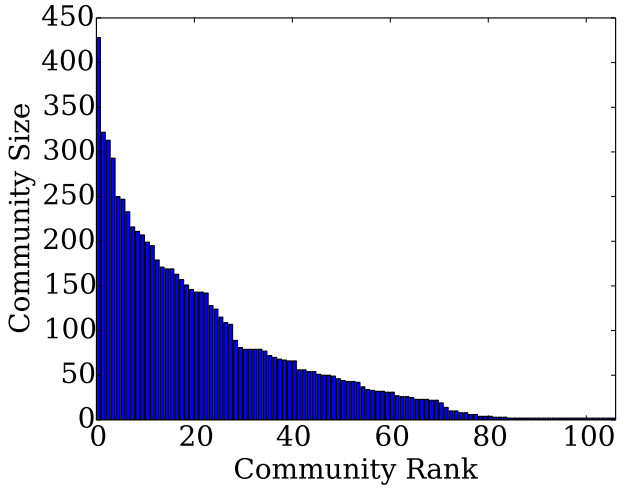

Figure 4: **Lag-3 Transfer Entropy Network:** For each of the non-singleton communities, this shows the size of the community as a function of the rank of the community (in terms of size).

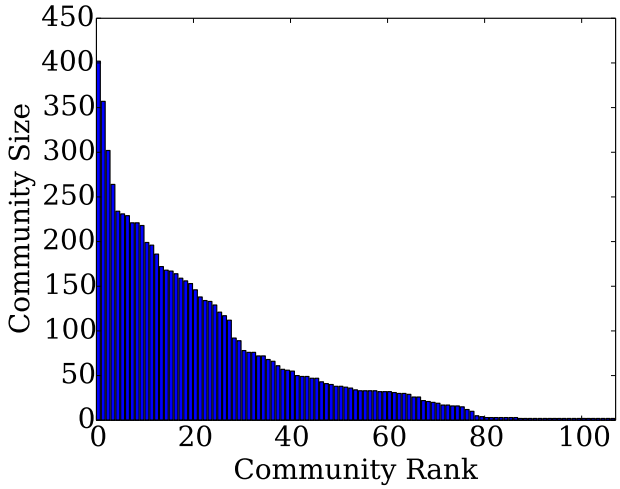

Figure 5: **Lag-5 Transfer Entropy Network:** For each of the non-singleton communities, this shows the size of the community as a function of the rank of the community (in terms of size).

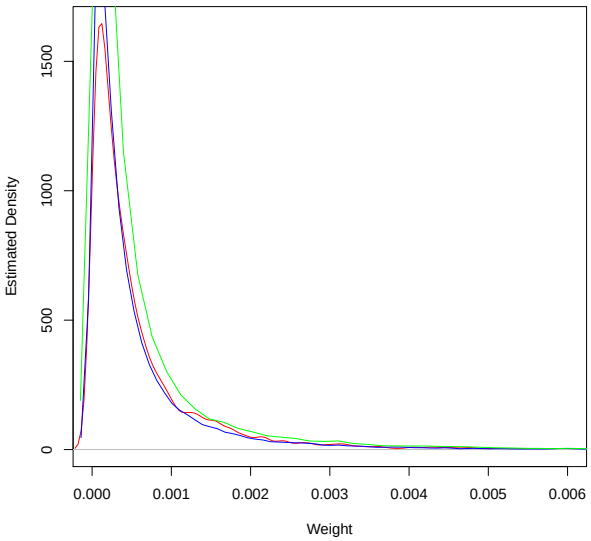

Figure 6: The empirical density for the weights on edges internal-to-internal (red), internal-to-external (green), and external-to-internal (blue) for community 78 using the communities determined by the structural network and the weights from the lag-1 transfer entropy community.