



Relative sizes of voxel-level rs-fMRI modules and their constituents

# Explosive percolation and anti-fragmentation in fMRI network construction

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# TEXAS

The University of Texas at Austin

# Outline

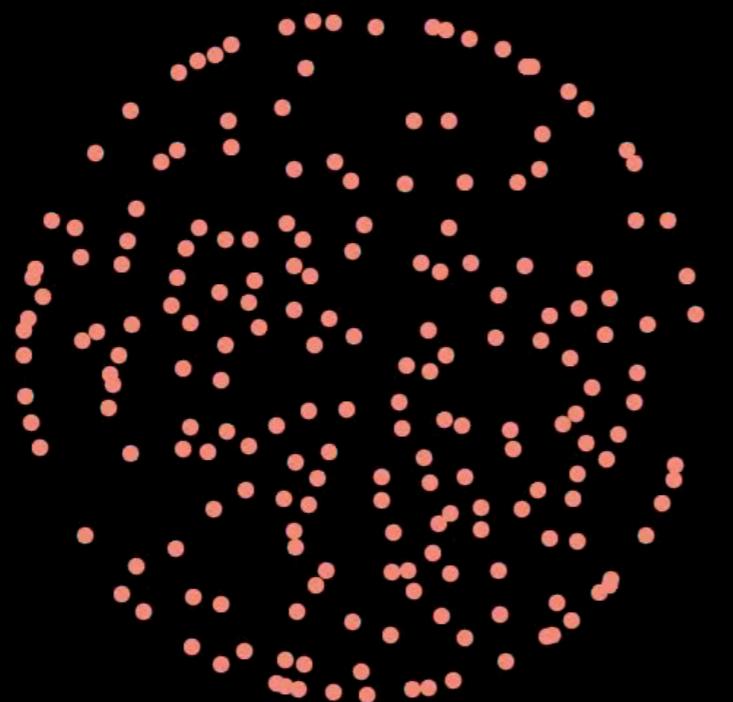
- Explosive percolation
- Thresholded networks
- Anti-fragmentation
- Demonstration (with Jupyter notebook)

# Outline

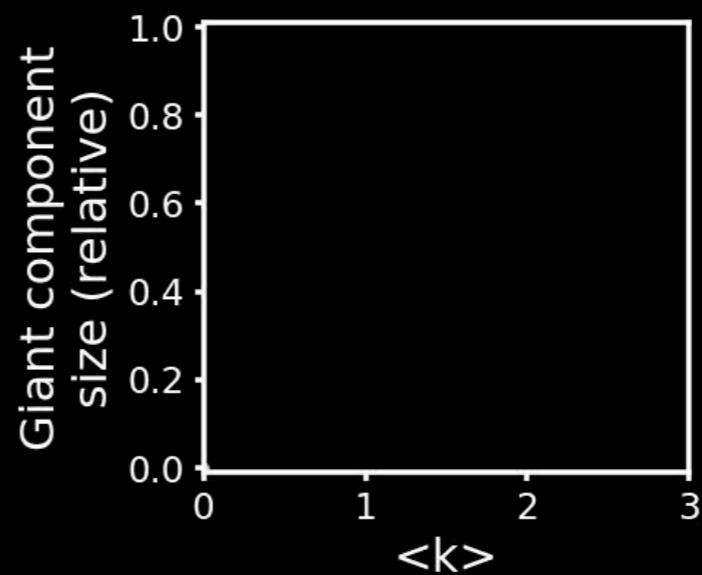
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# Percolation

- In Erdős-Rényi random network model
  - Edges are added to isolated nodes
  - Randomly, one by one

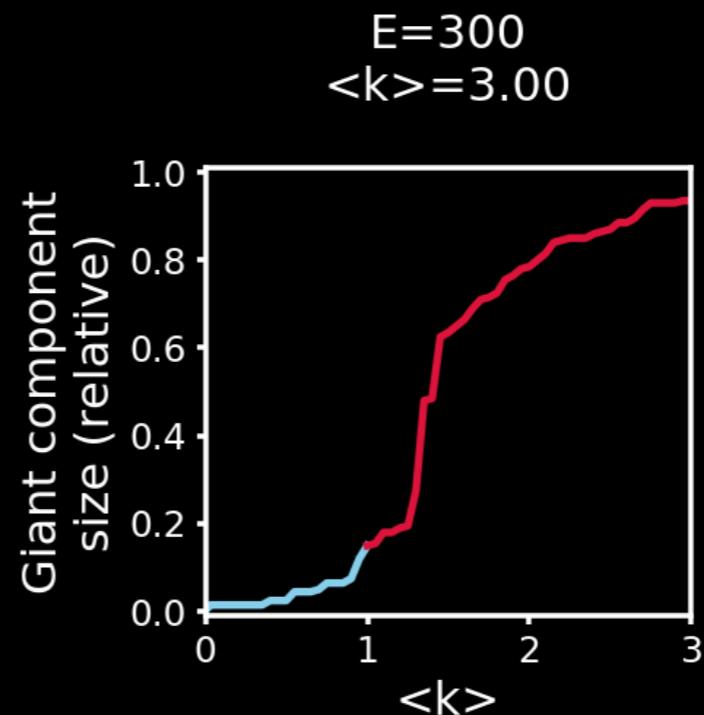
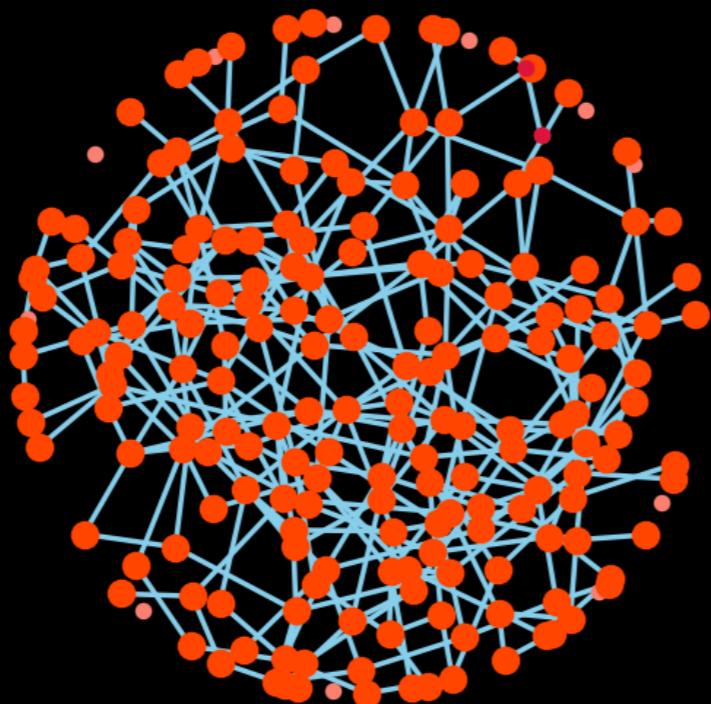


$E=0$   
 $\langle k \rangle = 0.00$



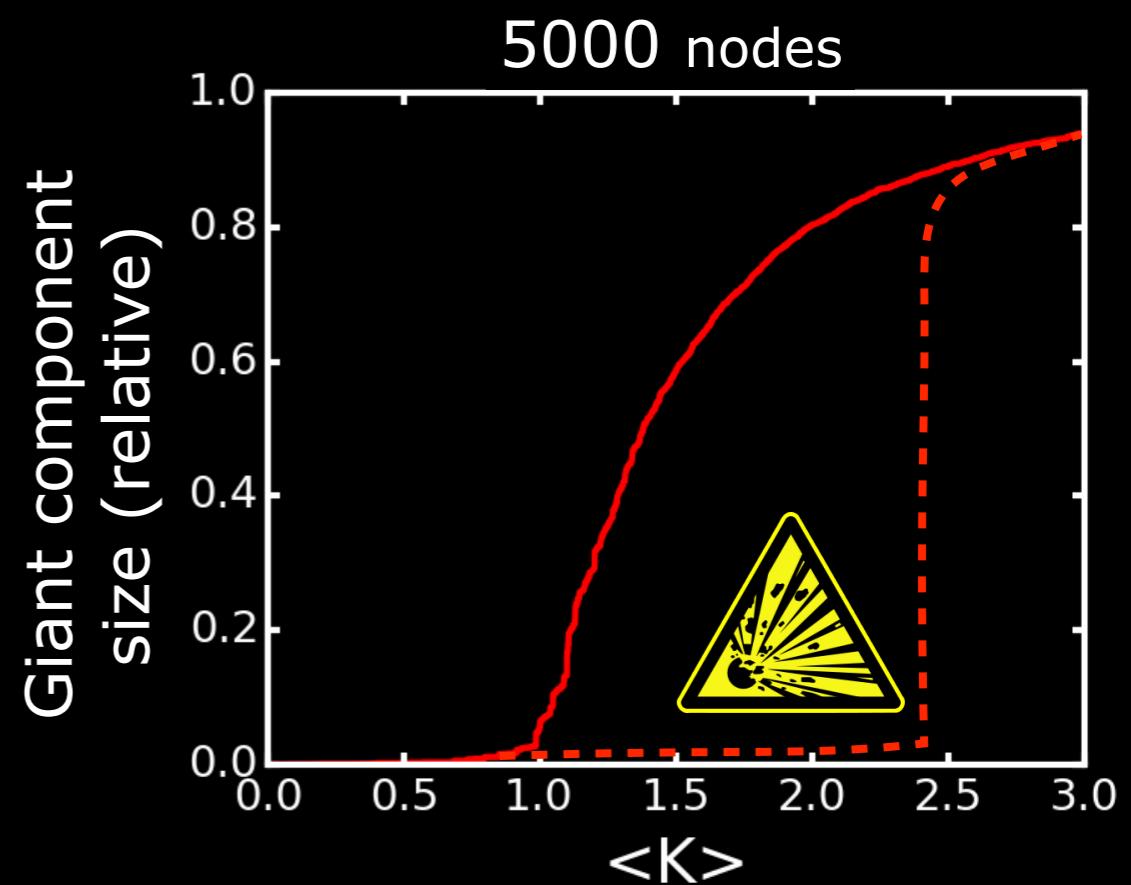
# Percolation

- Giant component becomes truly *giant*
  - For  $\langle k \rangle$  above 1
- Known as percolation



# Percolation

- Phase transition
    - Disconnected to connected
    - A gradual process
    - Can it be abrupt?
- ***Explosive percolation***

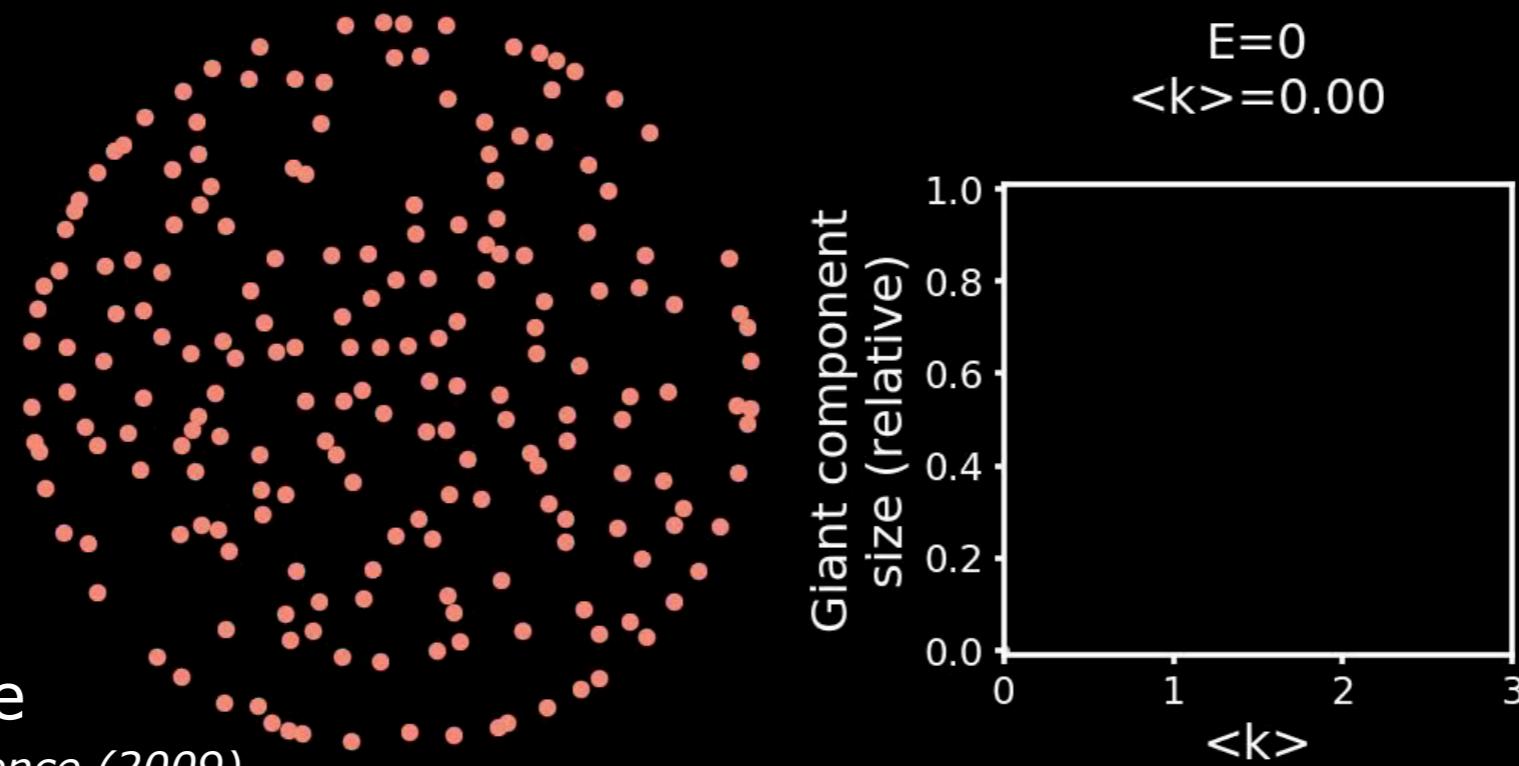


# Explosive percolation

- Keeping large components from forming
  - Selectively adding edges
- Delaying onset → more “explosive”

Explosive  
percolation  
by product rule

Achlioptas et al., *Science* (2009)

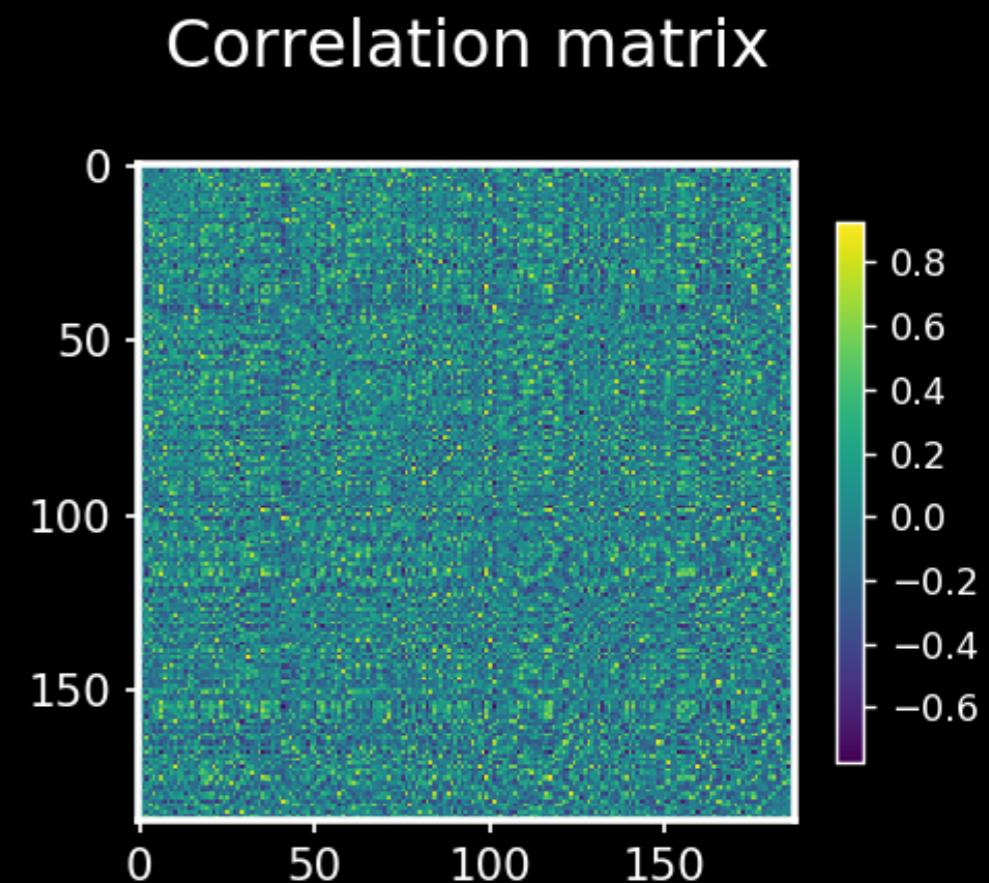


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# Thresholded networks

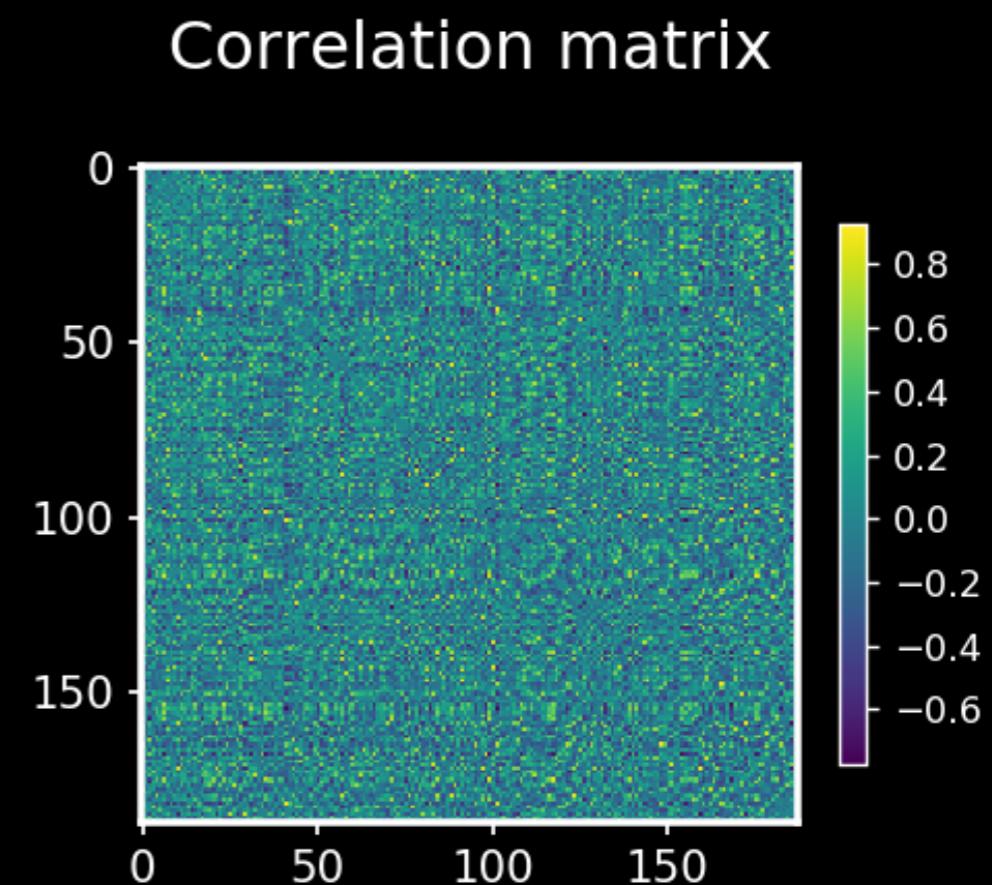
- Formed by thresholding a (correlation) matrix
  - Strong associations represented as edges



# Thresholded networks

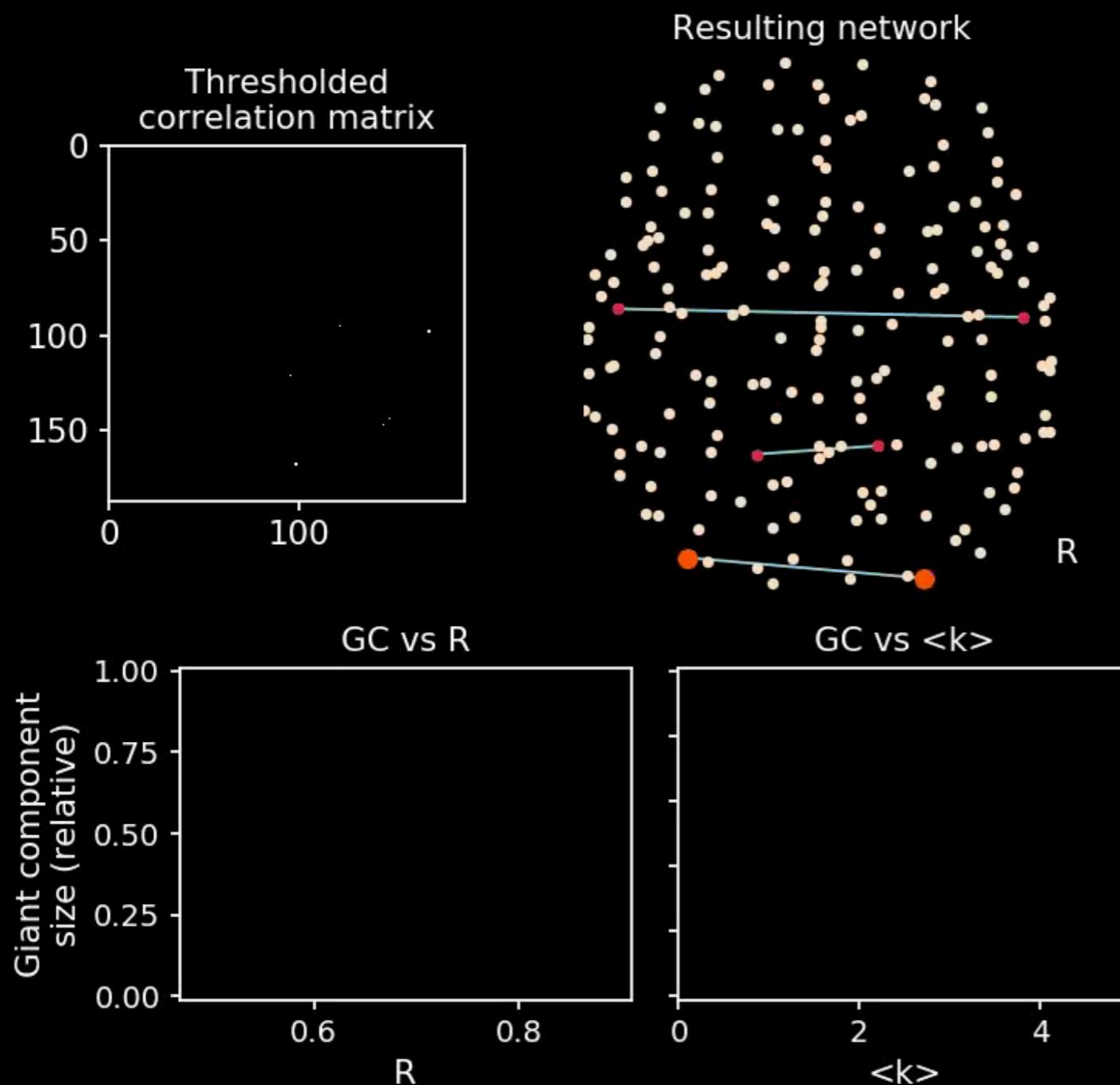
Conventional approach:

- Same threshold for the entire matrix
  - Known as  
***hard thresholding***



# Thresholded networks

Threshold:  $R > 0.900$ ,  $E = 3$ ,  $\langle k \rangle = 0.016$



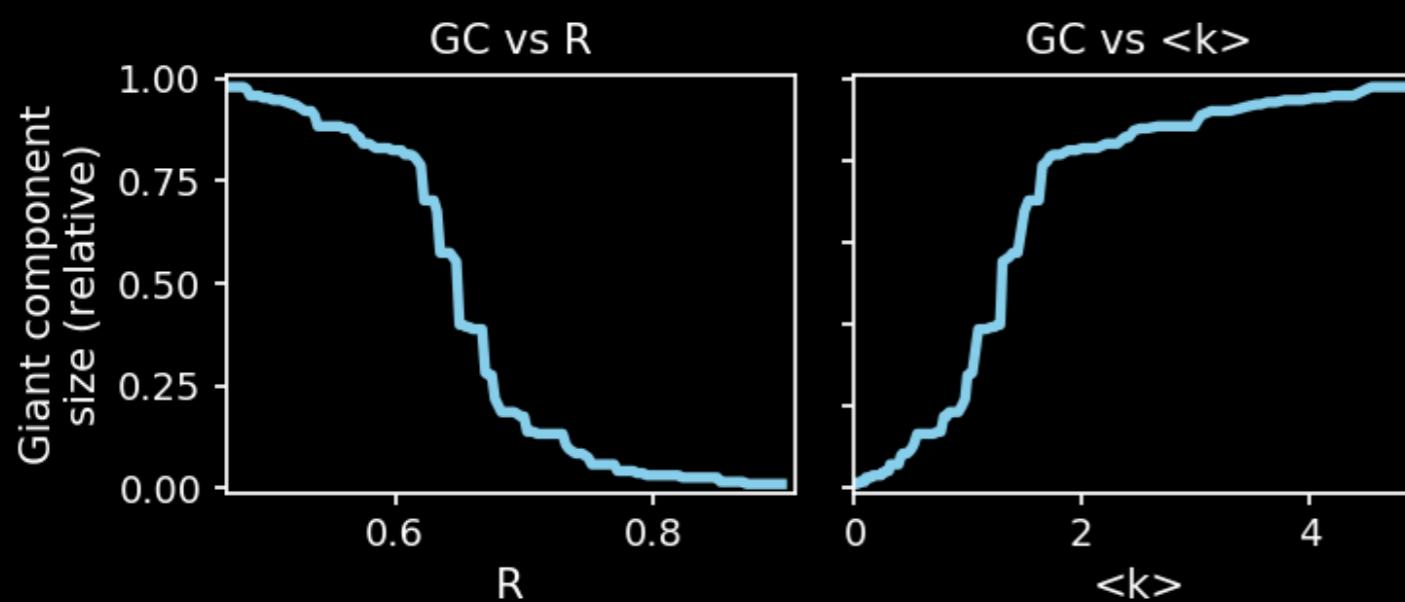
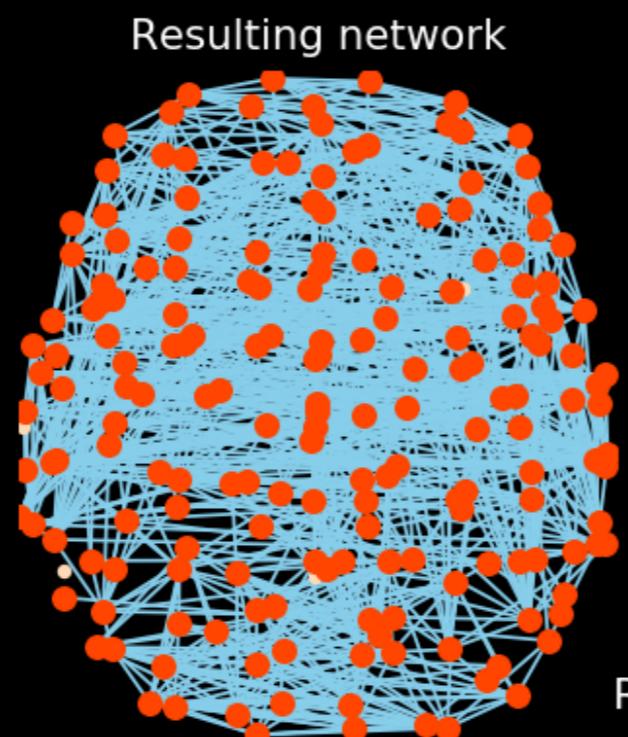
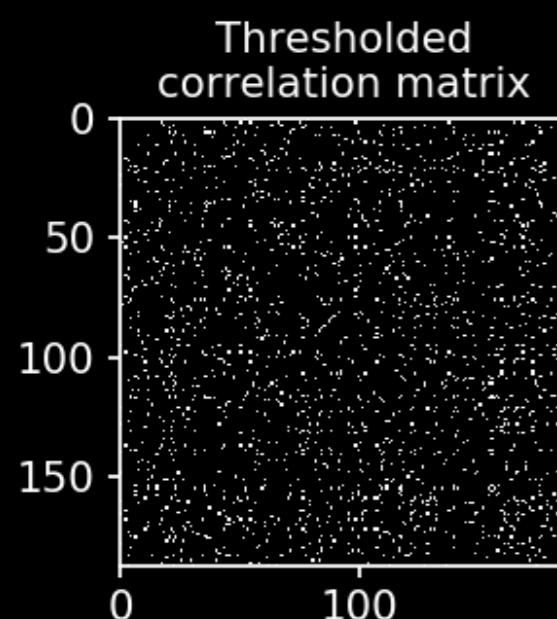
Resting state fMRI  
(rs-fMRI) network  
with 188 nodes (ROIs)

Gradual lowering of  
threshold

→ How GC size evolves

# Thresholded networks

Threshold:  $R > 0.470$ ,  $E = 921$ ,  $\langle k \rangle = 4.899$



Resting state fMRI (rs-fMRI) network with 188 nodes (ROIs)

- Giant component grows incrementally
- No apparent phase transition
- Any way to induce percolation?

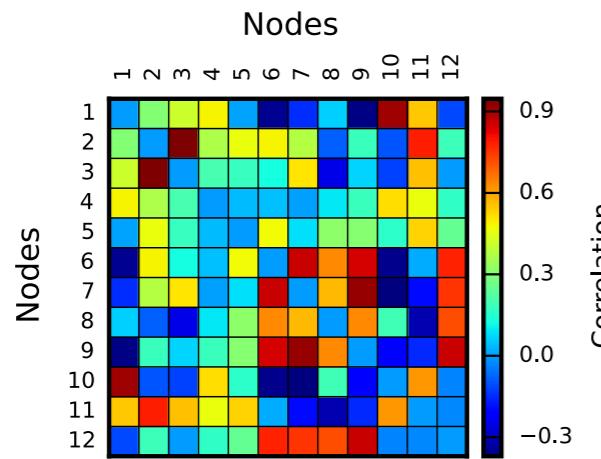
# Node-wise thresholding

- Apply a separate threshold
  - To each row of the correlation matrix
  - Top  $d$  highest correlation per row → edges

*Ruan et al., BMC Systems Bio (2010)*  
*Foti et al., PLoS ONE (2011)*  
*Hayasaka, Physica A (2016)*

# Node-wise thresholding

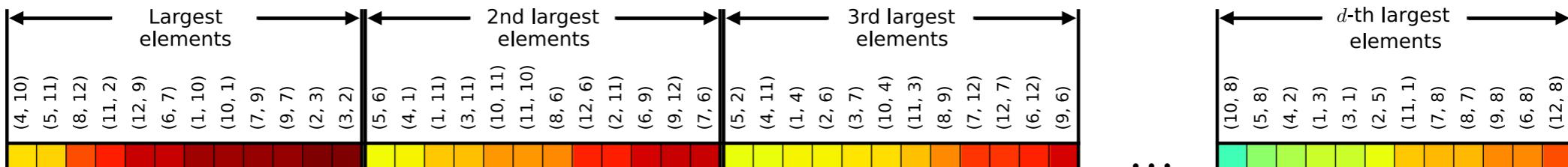
(a) Correlation matrix



(b) Find largest elements in each row

Largest elements	2nd largest elements	3rd largest elements	$d$ -th largest elements
(1, 10)	(1, 11)	(1, 4)	(1, 3)
(2, 3)	(2, 11)	(2, 6)	(2, 5)
(3, 11)	(3, 11)	(3, 7)	(3, 1)
(4, 1)	(4, 1)	(4, 11)	(4, 2)
(5, 11)	(5, 6)	(5, 2)	(5, 8)
(6, 7)	(6, 9)	(6, 12)	(6, 8)
(7, 9)	(7, 6)	(7, 12)	(7, 8)
(8, 6)	(8, 6)	(8, 9)	(8, 7)
(9, 7)	(9, 12)	(9, 6)	(9, 8)
(10, 1)	(10, 11)	(10, 4)	(10, 8)
(11, 2)	(11, 10)	(11, 3)	(11, 1)
(12, 9)	(12, 6)	(12, 7)	(12, 8)

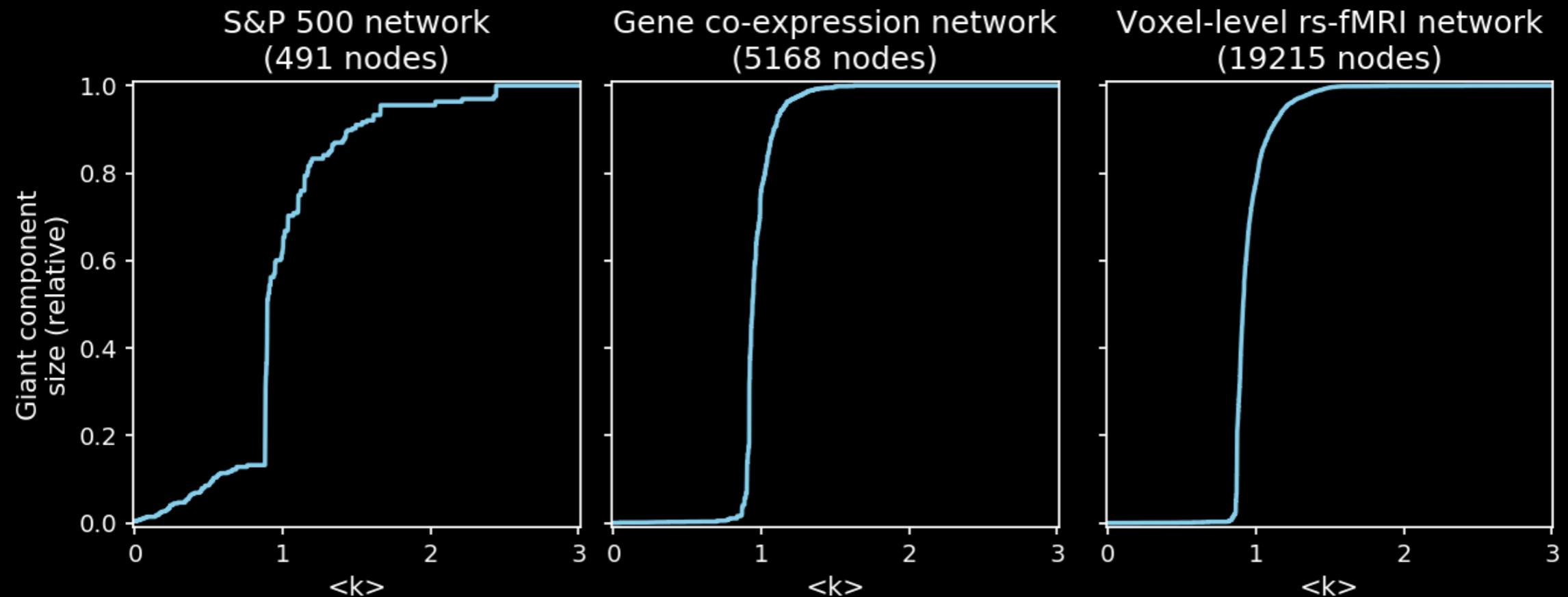
(c) Sort elements within each rank



Edges are added in this order

# Node-wise thresholding

Evolution of giant component sizes in  
node-wise thresholding networks



*Hayasaka, Physica A (2016)*

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# Fragmented networks

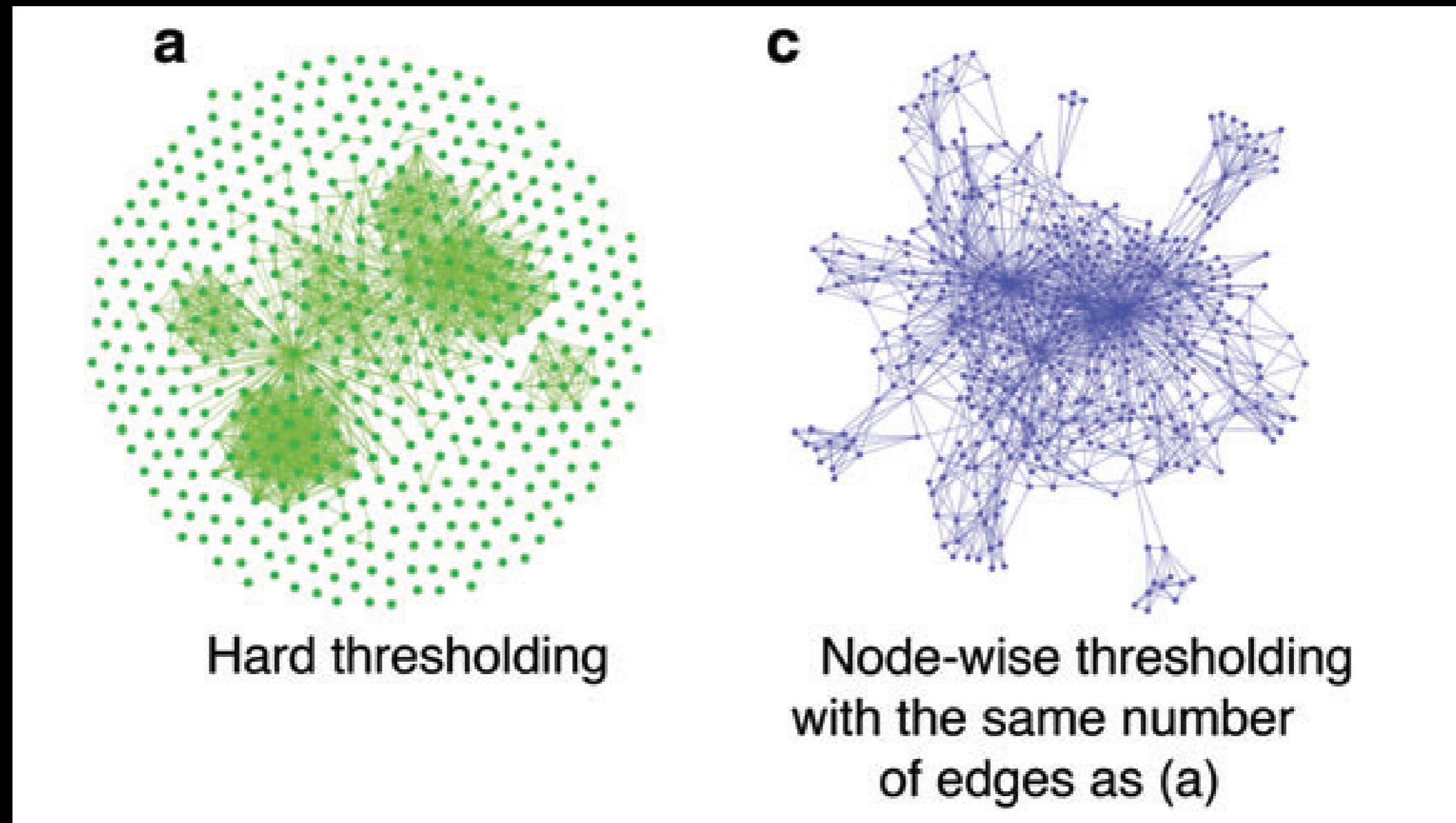
- Hard thresholding
  - No percolation → do not reach connected state  
→ Unless a large number of edges are added
- Lack of phase transition
  - Disconnected components

# Anti-fragmentation

- Node-wise thresholding
  - Explosive percolation → connected state  
→ Even with a small number of edges
  - Virtually no disconnected component

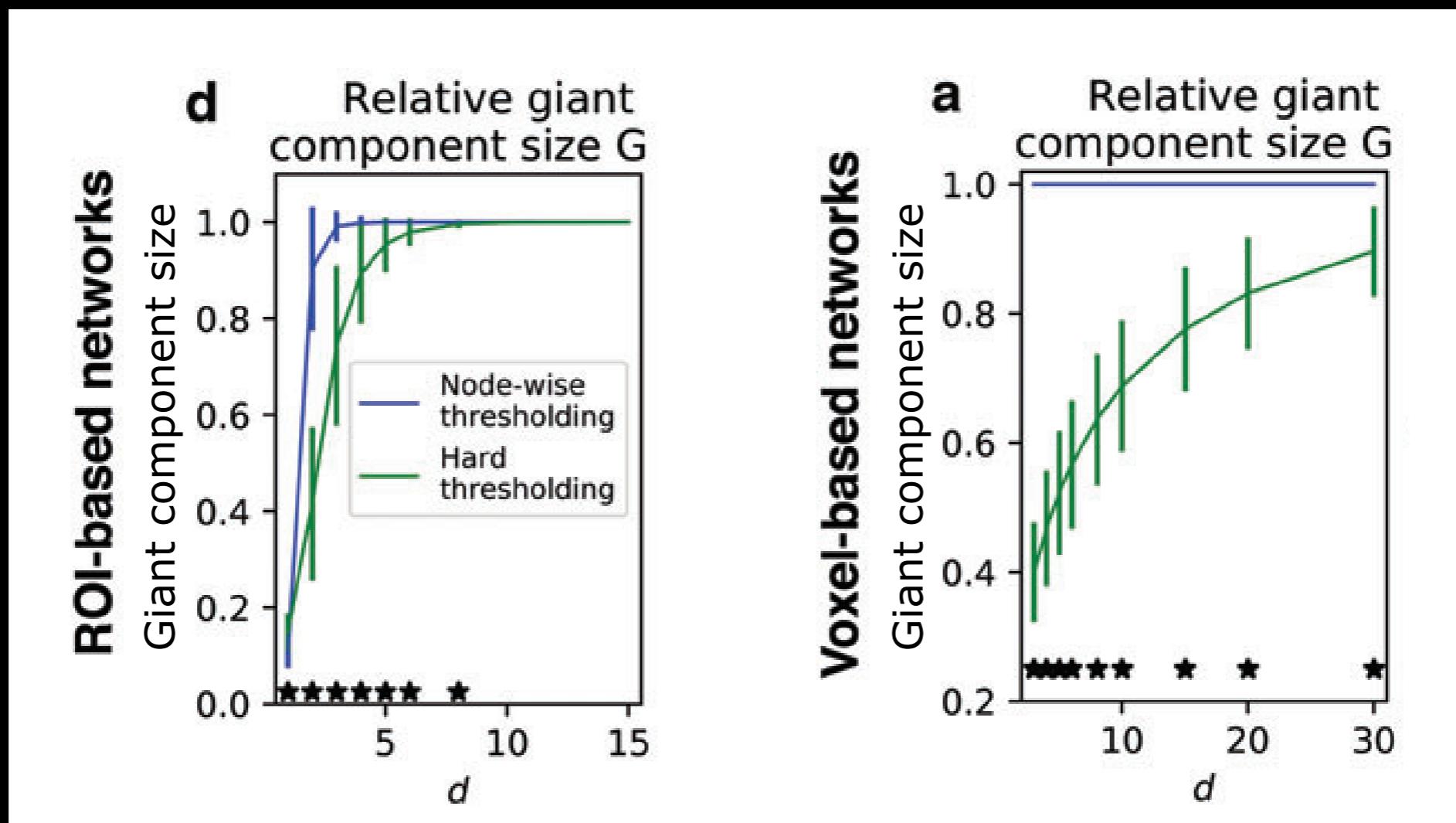
# Exhibit 1

S&P 500 stock correlation network



# Exhibit 2

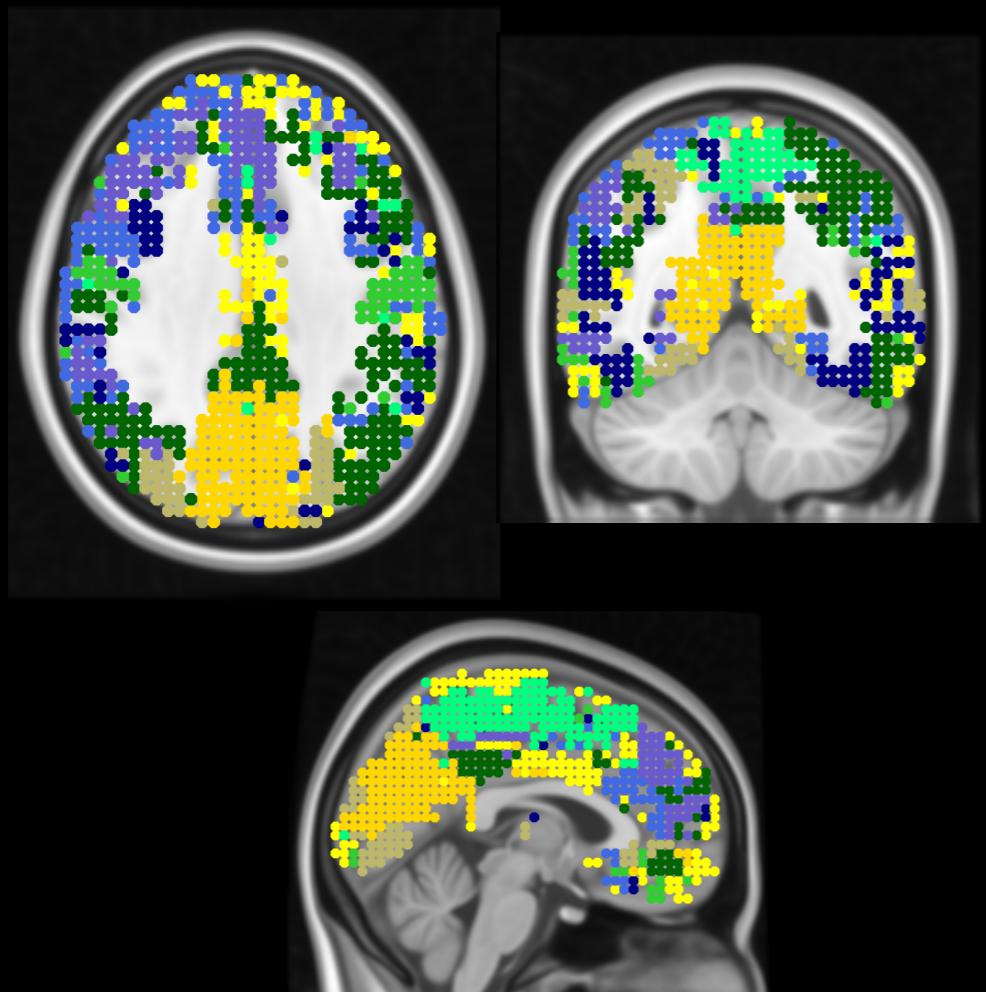
rs-fMRI networks from N=123 subjects



Hayasaka, *Brain Connectivity* (2017)

# Modules from hard thresholding

# Modular partition of voxel-level rs-fMRI network (representative subject, formed at d=10)

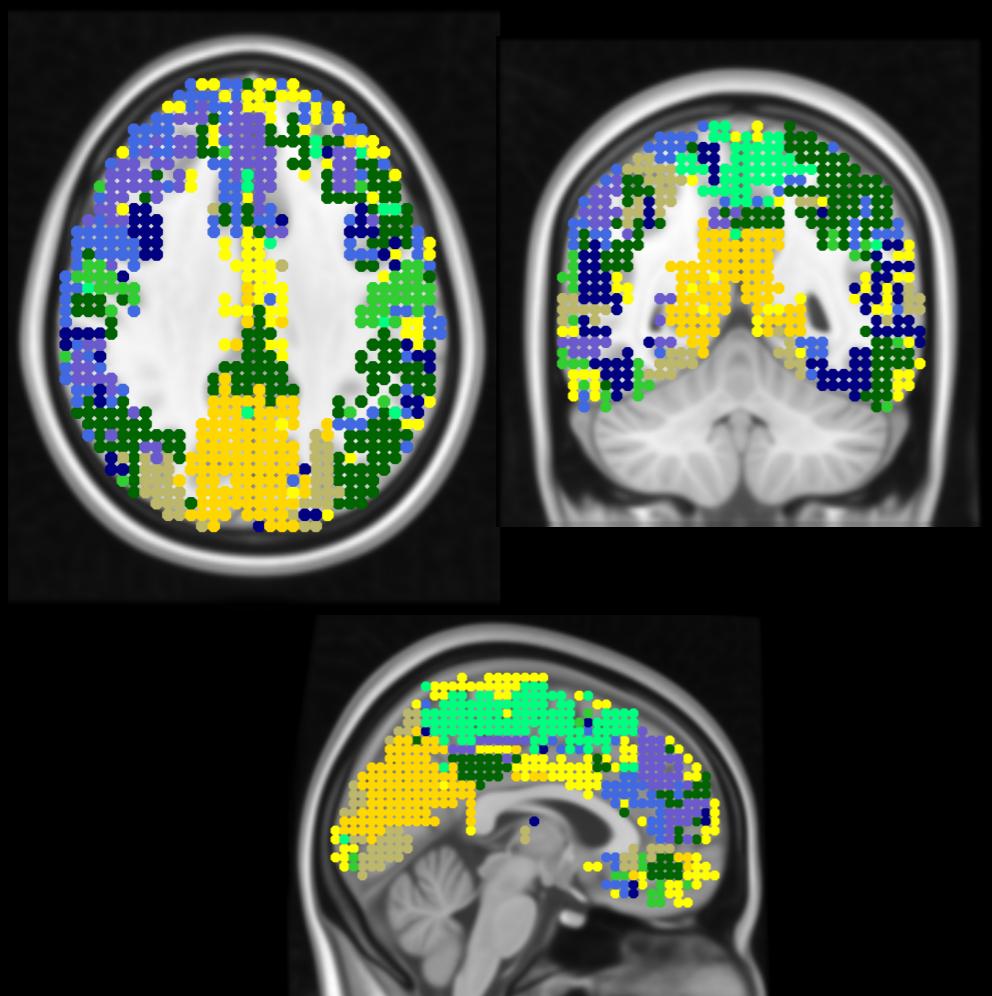


# Disconnected components

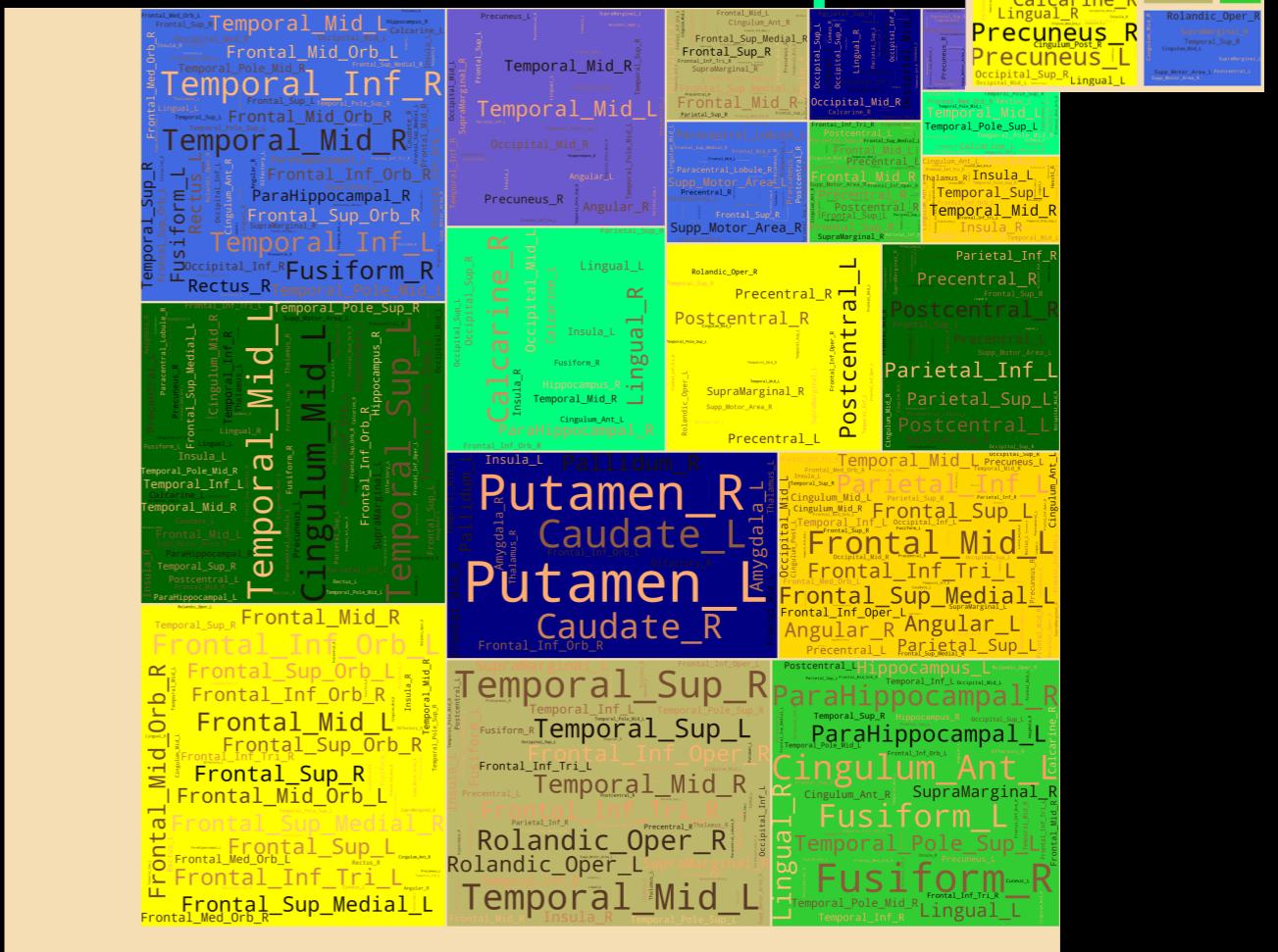
## *Relative sizes of modules and their constituents*

# Modules from hard thresholding

Modular partition of voxel-level rs-fMRI network  
(representative subject, formed at  $d=10$ )



**Giant component**



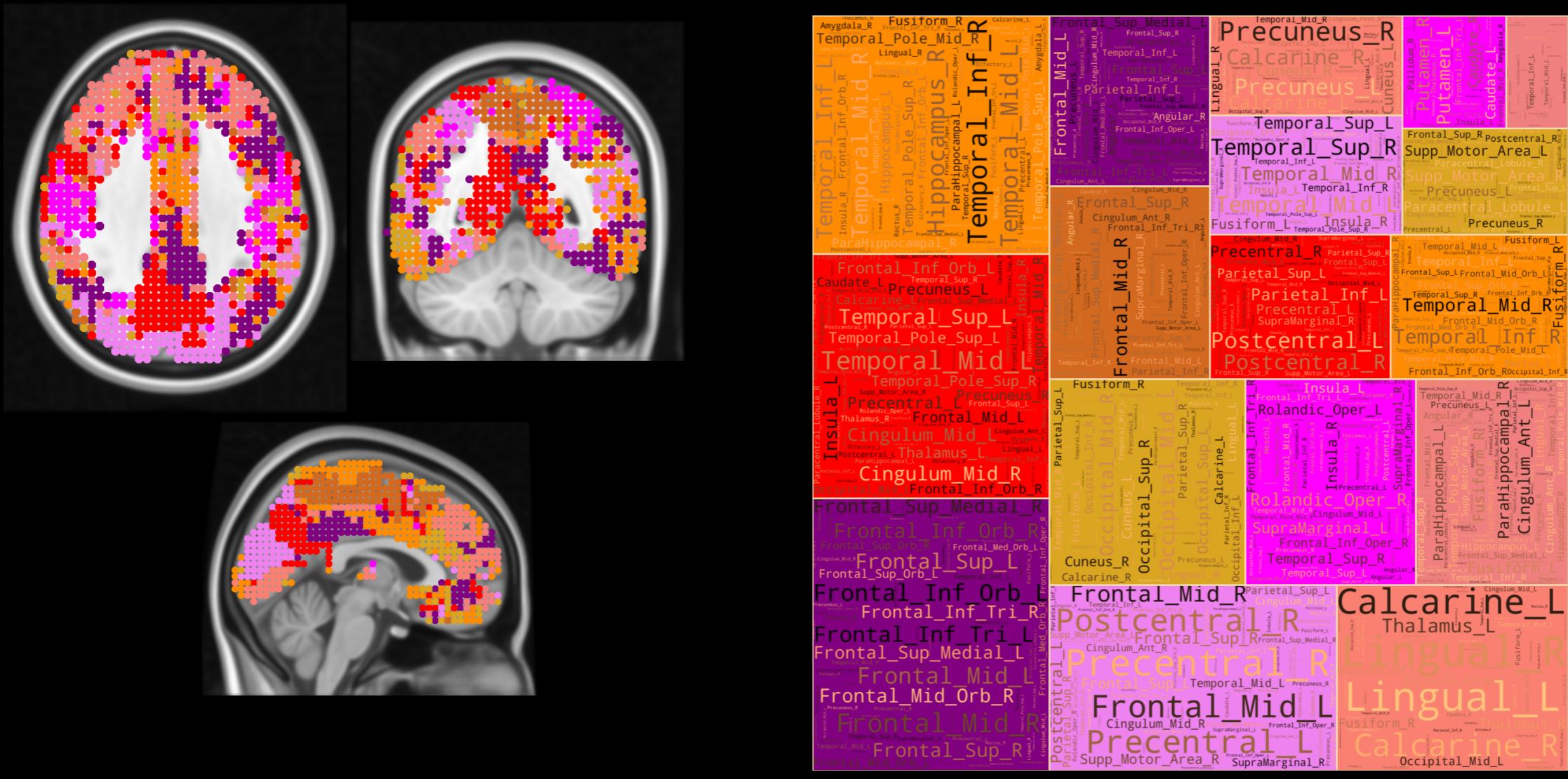
**Disconnected components**

*Relative sizes of modules and their constituents*

**Micro modules**

# Modules from node-wise thresholding

# Modular partition of voxel-level rs-fMRI network (representative subject, formed at d=10)

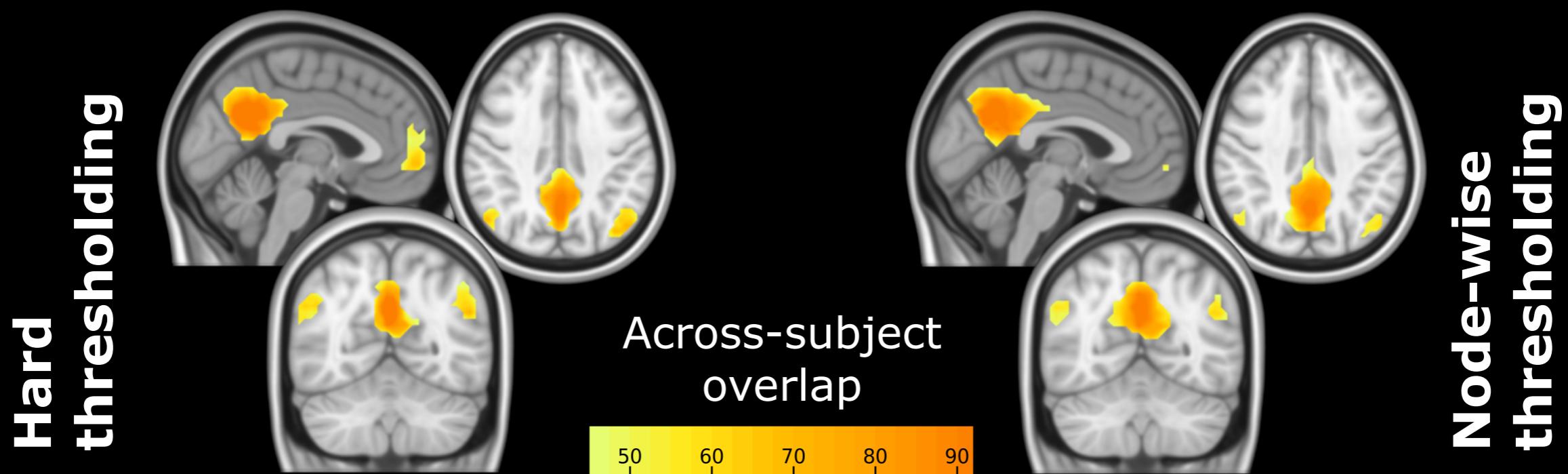


## *Relative sizes of modules and their constituents*

# Consistency of modules

Overlap of modules across N=123 subjects  
voxel-level rs-fMRI network  
(formed at  $d=10$ )

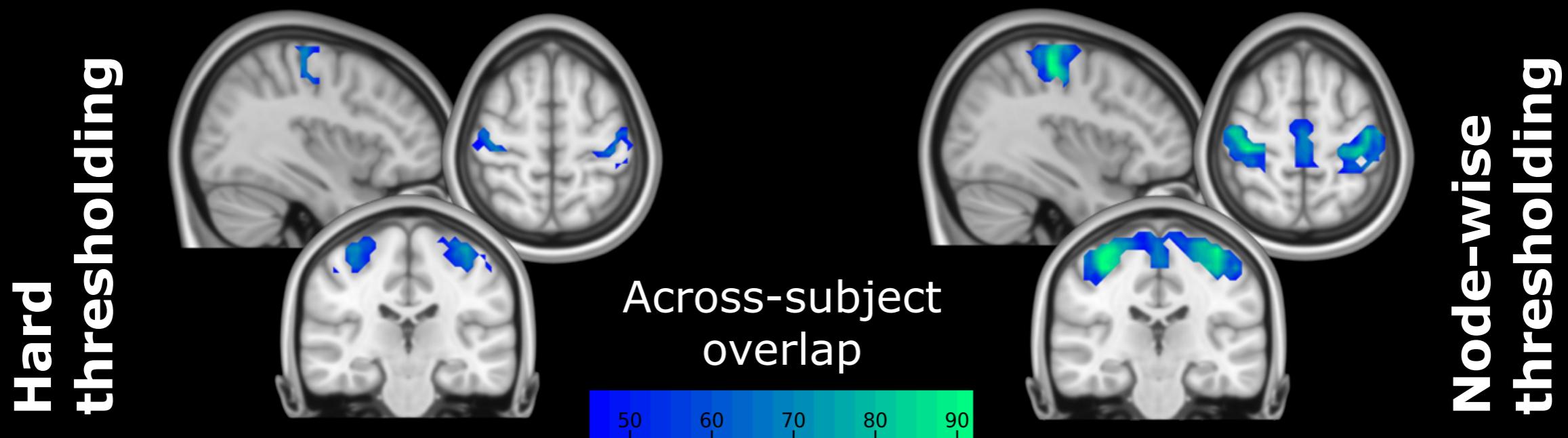
Default mode network module



# Consistency of modules

Overlap of modules across N=123 subjects  
voxel-level rs-fMRI network  
(formed at d=10)

Sensory-motor module



# Take home messages

<b>Hard thresholding</b>	<b>Node-wise thresholding</b>
Gradual growth, no percolation	Percolation during formation
Some disconnected components	No disconnected components
Possible micro modules	No micro modules
Limited consistency in some modules	Consistent modules

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# Github Repo

- Codes, data, figures, animations, slides (PDF), and note

sathayas/NetNeuroSci2019

- Link from
  - Web: [sathayas.github.io](https://sathayas.github.io)
  - Twitter: @sathayas42