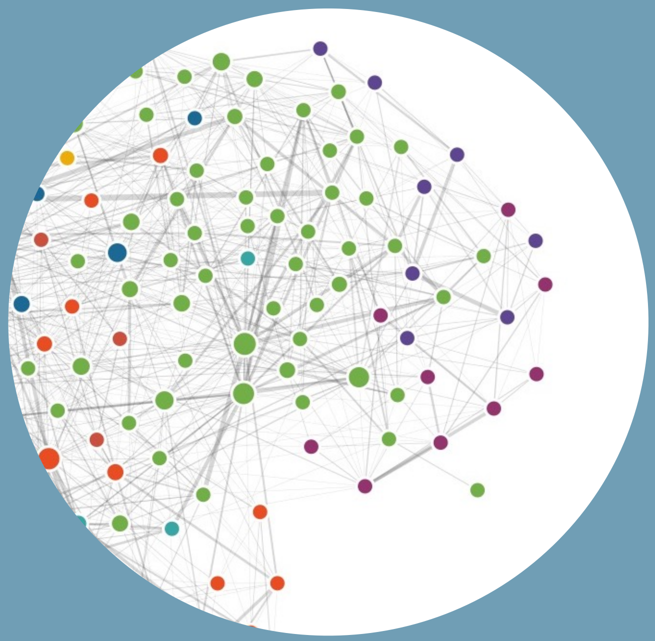
Dimension reduction on heterogeneous networks



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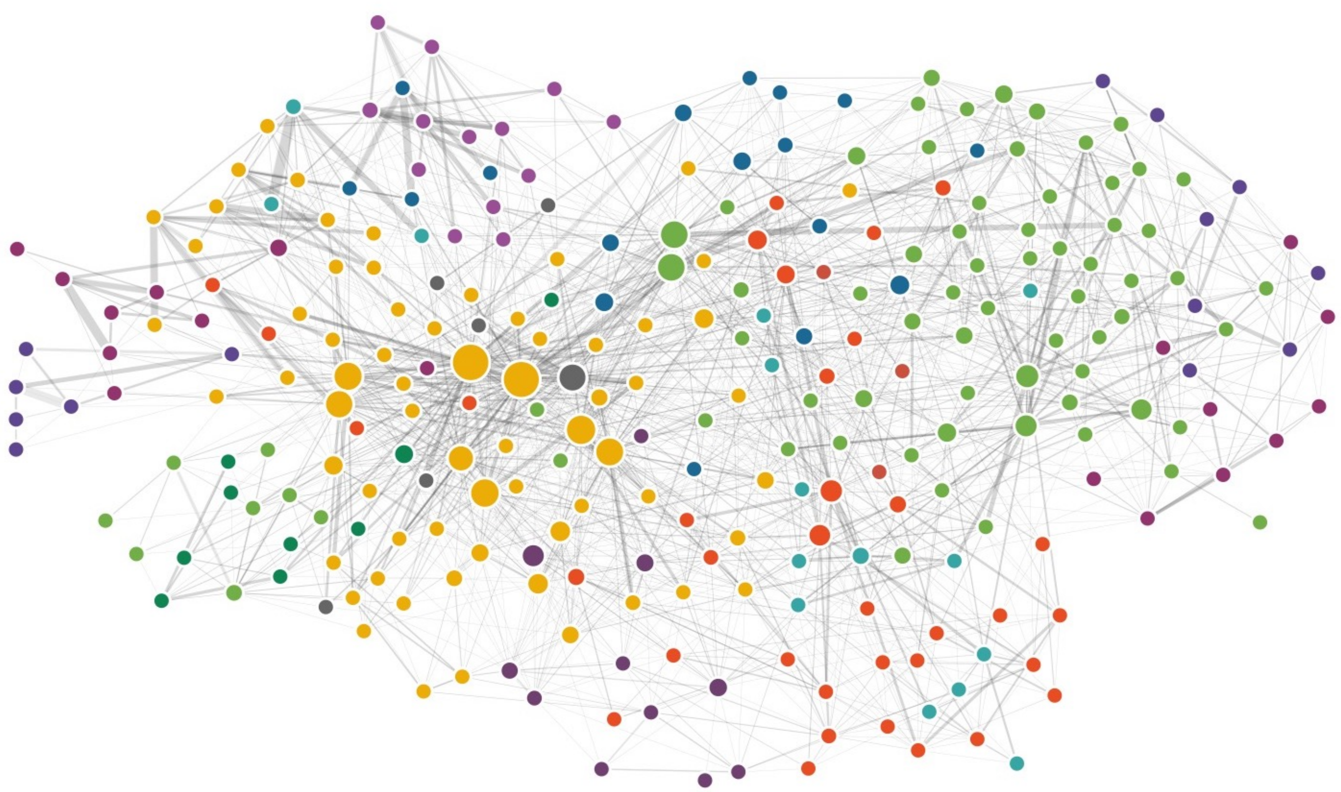
Why dimension reduction?



Goal

Find a network of reduced size whose dynamics can be used to infer some basic properties of the original, high dimensional, dynamics.

Use it to study systems whose units exhibit **non-symmetric, weighted** and **heterogeneous interactions.**

Previous work

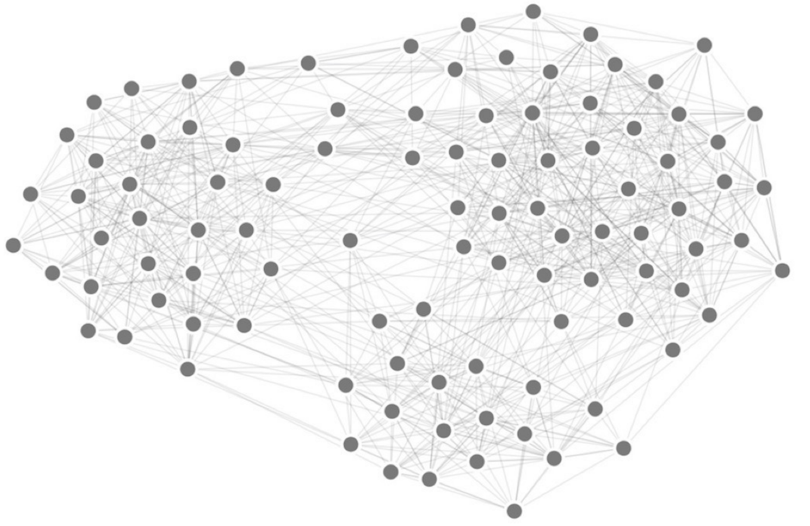
Gao et al., Nature, 2016
Jiang et al., PNAS, 2018

Laurence et al., PRX, 2019
Thibeault et al., PRResearch, 2020

Original

N nodes

Network



Dynamics

$$\dot{x}_i = f(x_i) + \sum_{j=1}^{N} w_{ij}\, g(x_i, x_j)$$

Original

N nodes

Network

Dynamics

$$\dot{x}_i = f(x_i) + \sum_{j=1}^{N} \boldsymbol{w}_{ij}\, g(x_i, x_j)$$

Original

N nodes

Network

Dynamics

$$\dot{x}_i = f(x_i) + \sum_{j=1}^{N} \boldsymbol{w}_{ij}\, g(x_i, x_j)$$

$$f(x) = -x$$

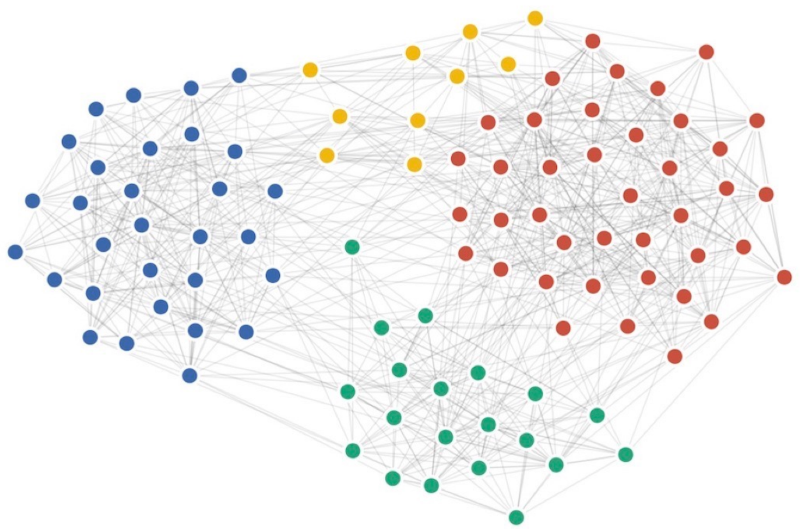
$$g(x, y) = \frac{1}{1+\exp\left(-\tau(y-\mu)\right)}$$

Additive model
(Hopfield, PNAS, 1984)

Original

N nodes

Network



Dynamics

$$\dot{x}_i = f(x_i) + \sum_{j=1}^{N} w_{ij}\, g(x_i, x_j)$$

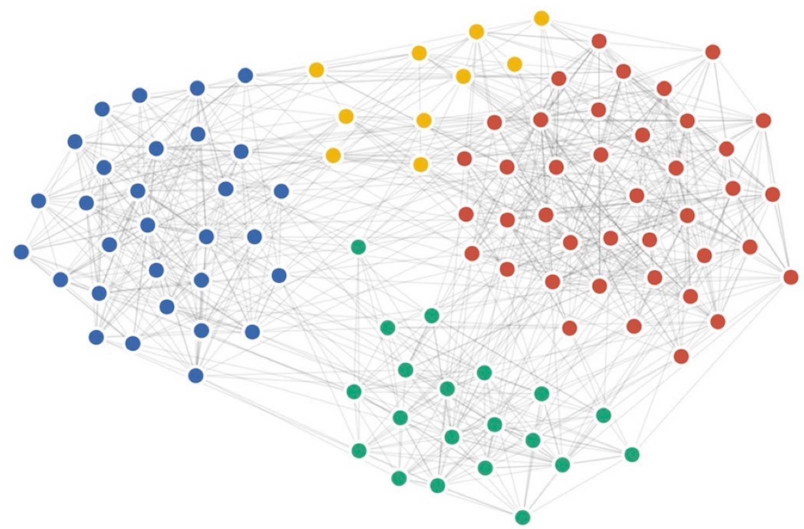
Steps

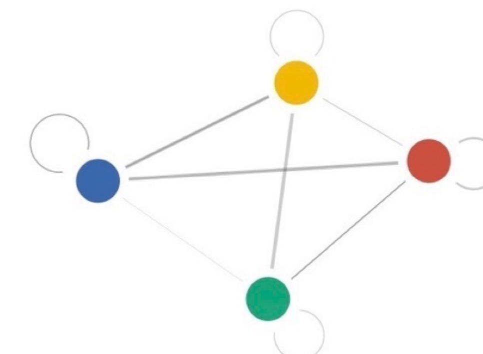
1. Community / group detection

Original | **Reduced**

N nodes | n nodes

Network



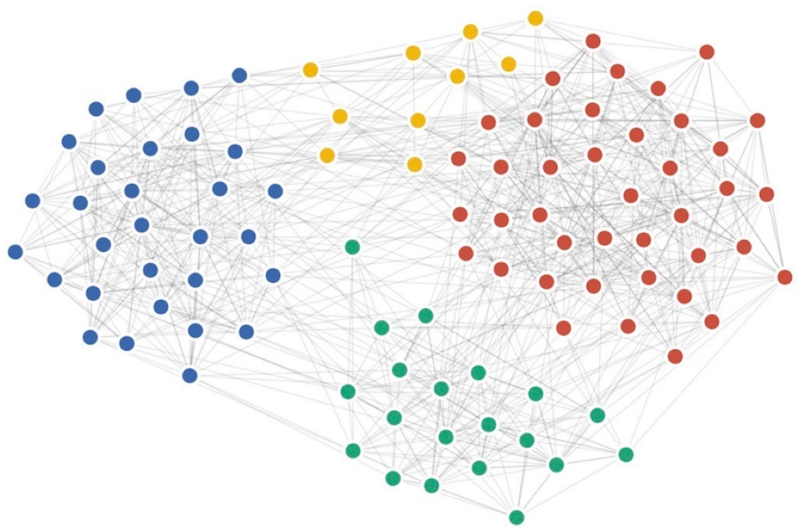
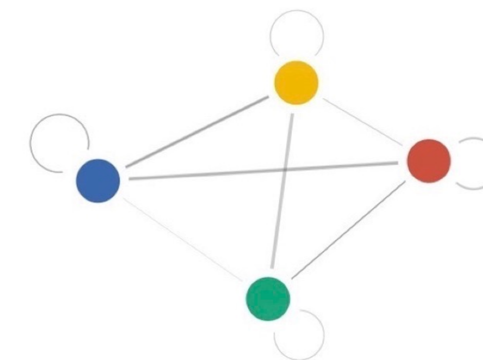


Dynamics

$$\dot{x}_i = f(x_i) + \sum_{j=1}^{N} w_{ij}\, g(x_i, x_j)$$

Steps

1. Community / group detection

	Original	**Reduced**
	N nodes	n nodes
Network		
Dynamics	$\dot{x}_i = f(x_i) + \sum_{j=1}^{N} w_{ij}\, g(x_i, x_j)$	$\dot{\mathcal{X}}_\nu = f(\mathcal{X}_\nu) + \sum_{\rho=1}^{n} \mathcal{W}_{\nu\rho}\, g(\mathcal{X}_\nu, \mathcal{X}_\rho)$

Steps

1. Community / group detection
2. Define $\{\mathcal{X}_\nu, \mathcal{W}_{\nu\rho}\}_{\nu,\rho}$ from $\{x_i, w_{ij}\}_{i,j}$

1. Observables are linear combinations of the node activities within each group

$$\mathcal{X}_\nu = \sum_{i=1}^{N} [\boldsymbol{a_\nu}]_i \, x_i, \quad [\boldsymbol{a_\nu}]_i = 0 \text{ if } i \notin G_\nu, \quad \sum_{i=1}^{N} [\boldsymbol{a_\nu}]_i = 1$$

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Exact observable dynamics

$$\dot{\mathcal{X}}_\nu = \sum_{i=1}^{N} [\boldsymbol{a}_\nu]_i f(x_i) + \sum_{i,j=1}^{N} [\boldsymbol{a}_\nu]_i \, w_{ij} \, g(x_i, x_j)$$

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2. **Assume that the activity of each node is *close enough* to the corresponding observable**

$$x_i \approx \mathcal{X}_\nu \text{ for } i \in G_\nu$$

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$x_i \approx \mathcal{X}_\nu$ for $i \in G_\nu$

3. For $\boldsymbol{i \in G_\nu, j \in G_\rho}$, approximate

a) $f(x_i) \approx f(\mathcal{X}_\nu)$, $g(x_i, x_j) \approx g(\mathcal{X}_\nu, \mathcal{X}_\rho)$

The observable dynamics becomes closed without imposing any additional condition on $\{\boldsymbol{a_\nu}\}_\nu$

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b) $f(x_i), g(x_i, x_j)$ by 1st-order Taylor polynomials around $\mathcal{X}_\nu, (\mathcal{X}_\nu, \mathcal{X}_\rho)$

Some conditions have to be imposed on $\{\boldsymbol{a_\nu}\}_\nu$ to close the observable dynamics

a) The observable dynamics becomes closed without imposing any additional condition on $\{\boldsymbol{a}_{\boldsymbol{\nu}}\}_\nu$

$$[\boldsymbol{a}_{\boldsymbol{\nu}}]_i = \begin{cases} 1/|G_\nu| & i \in G_\nu \\ 0 & i \notin G_\nu \end{cases} \qquad \mathcal{W}_{\nu\rho} = \frac{1}{|G_\nu|} \sum_{i\in G_\nu} \sum_{j \in G_\rho} w_{ij}$$

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Homogeneous reduction

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Homogeneous reduction

b) Some conditions have to be imposed on $\{\boldsymbol{a_\nu}\}_\nu$ to close the observable dynamics

$$\boldsymbol{a_\nu} = (0, \cdots, 0, \overbrace{*, \cdots, *}^{\widehat{\boldsymbol{a}}_\nu}, 0, \cdots, 0)^T$$

$\boldsymbol{W}_{\nu\rho}$
Interaction matrix from nodes in G_ρ to nodes in G_ν

$\boldsymbol{K}_{\nu\rho}$
Diagonal in-degree matrix of nodes in G_ν for interactions coming from G_ρ

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Homogeneous reduction

b) Some conditions have to be imposed on $\{\boldsymbol{a_\nu}\}_\nu$ to close the observable dynamics

$$\boldsymbol{W_{\nu\rho}^T} \boldsymbol{\widehat{a}_\nu} = \mathcal{W}_{\nu\rho} \boldsymbol{\widehat{a}_\rho} \qquad \boldsymbol{K_{\nu\rho}} \boldsymbol{\widehat{a}_\nu} = \mathcal{W}_{\nu\rho} \boldsymbol{\widehat{a}_\nu}$$

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Homogeneous reduction

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$$\boldsymbol{W^T_{\nu\rho}} \widehat{\boldsymbol{a}}_{\boldsymbol{\nu}} = \mathcal{W}_{\nu\rho} \widehat{\boldsymbol{a}}_{\boldsymbol{\rho}} \qquad \boldsymbol{K_{\nu\rho}} \widehat{\boldsymbol{a}}_{\boldsymbol{\nu}} = \mathcal{W}_{\nu\rho} \widehat{\boldsymbol{a}}_{\boldsymbol{\nu}}$$

Compatibility equations

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Compatibility equations

Spectral reduction

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Homogeneous reduction

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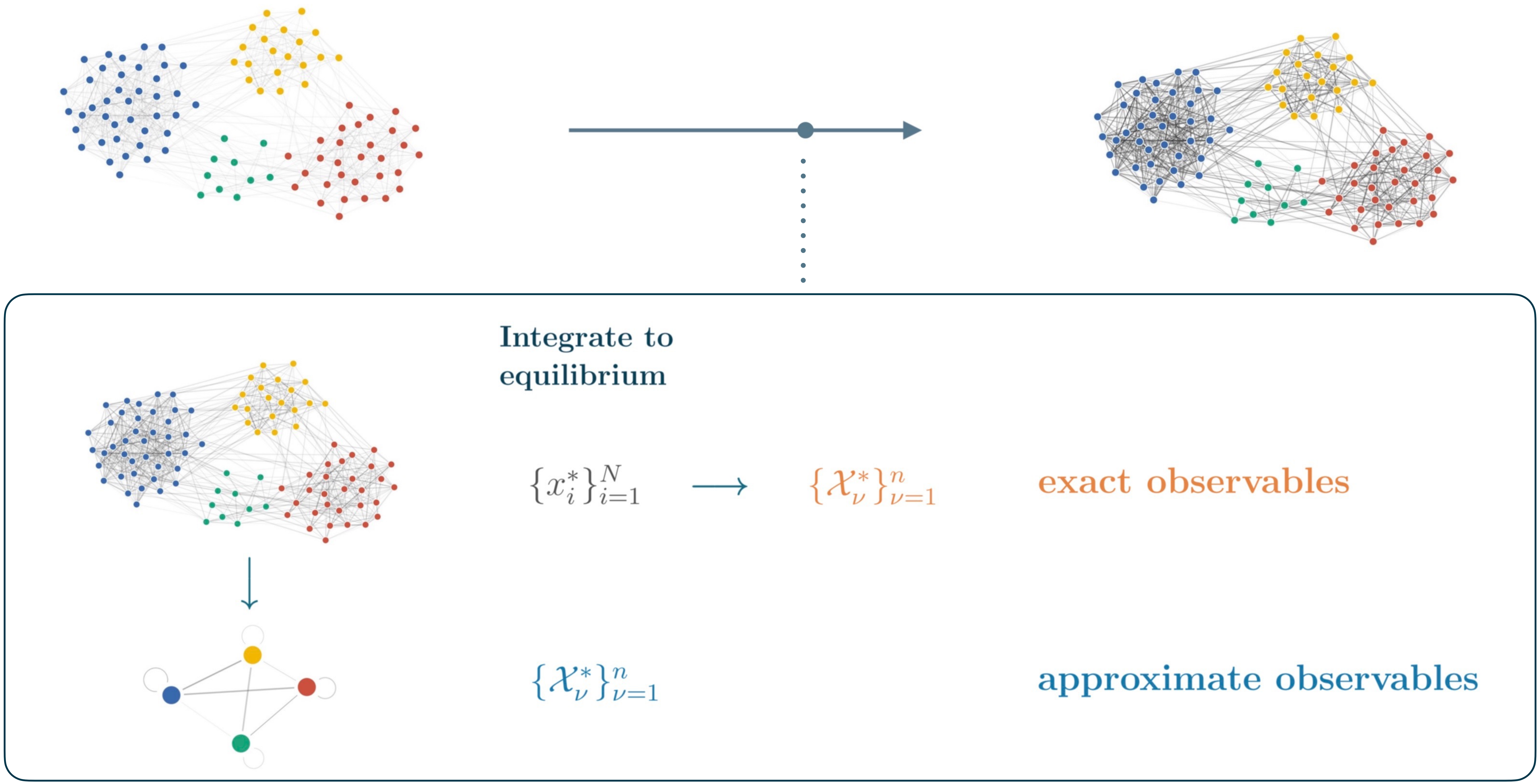
$$\boldsymbol{W^T_{\nu\rho}} \boldsymbol{\hat{a}_\nu} = \mathcal{W}_{\nu\rho} \boldsymbol{\hat{a}_\rho} \qquad \boldsymbol{K_{\nu\rho}} \boldsymbol{\hat{a}_\nu} = \mathcal{W}_{\nu\rho} \boldsymbol{\hat{a}_\nu}$$

Compatibility equations

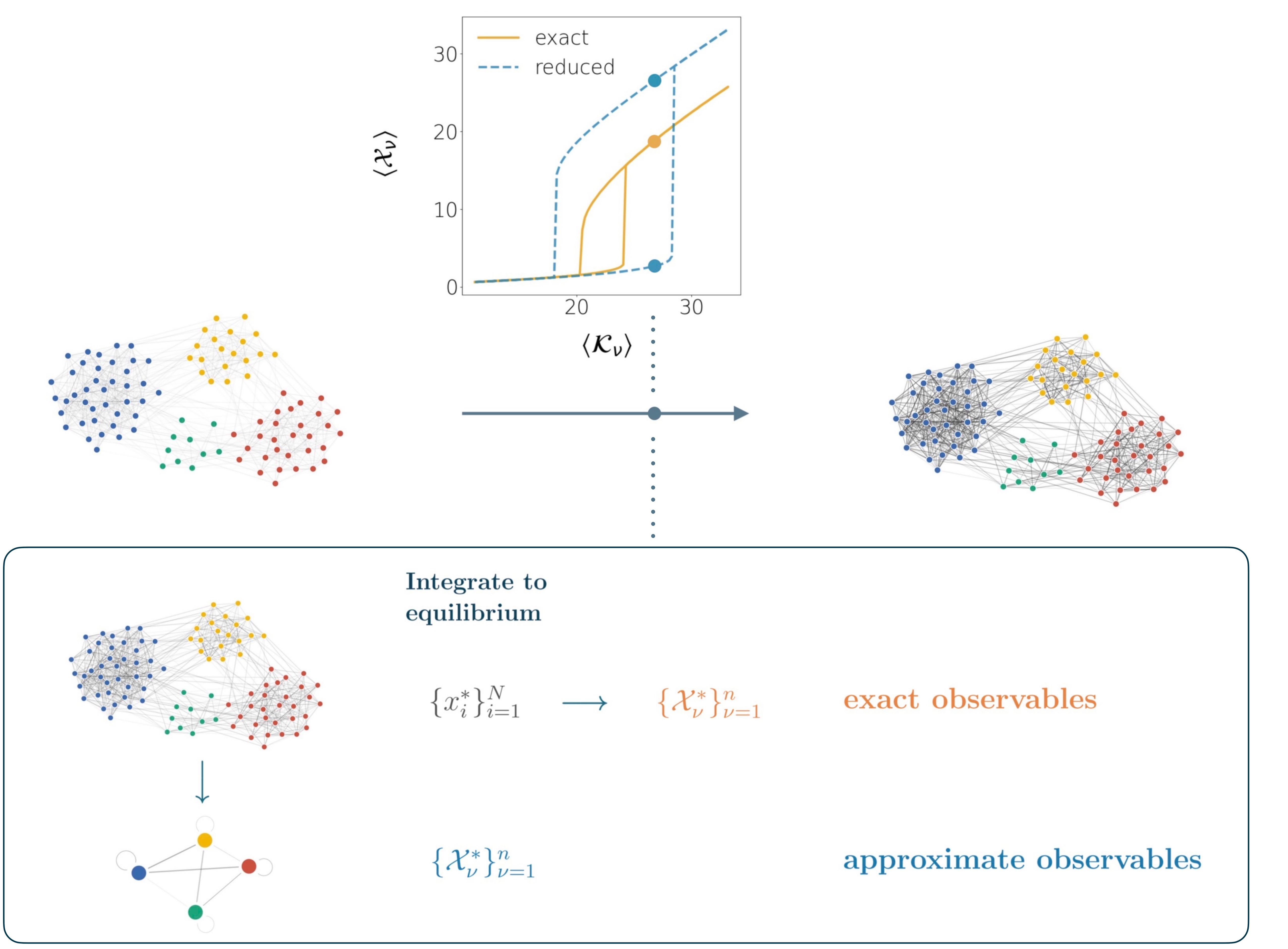
Spectral reduction

$$\dot{\mathcal{X}}_\nu = f(\mathcal{X}_\nu) + \sum_{\rho=1}^{n} \mathcal{W}_{\nu\rho}\, g(\mathcal{X}_\nu, \mathcal{X}_\rho)$$

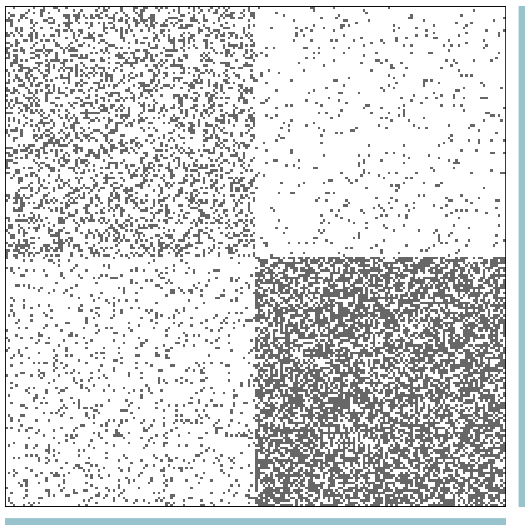
Approximate reduced dynamics

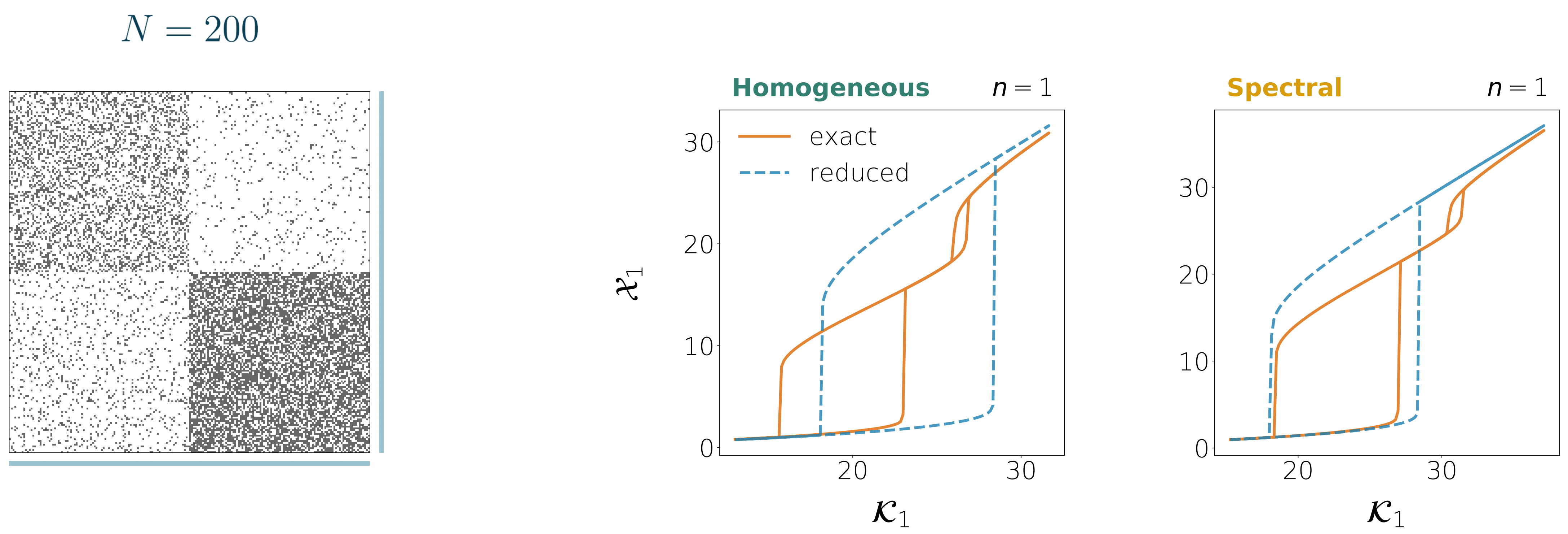


Integrate to equilibrium
$\{x_i^*\}_{i=1}^N \longrightarrow \{\mathcal{X}_\nu^*\}_{\nu=1}^n$
exact observables
$\{\mathcal{X}_\nu^*\}_{\nu=1}^n$
approximate observables

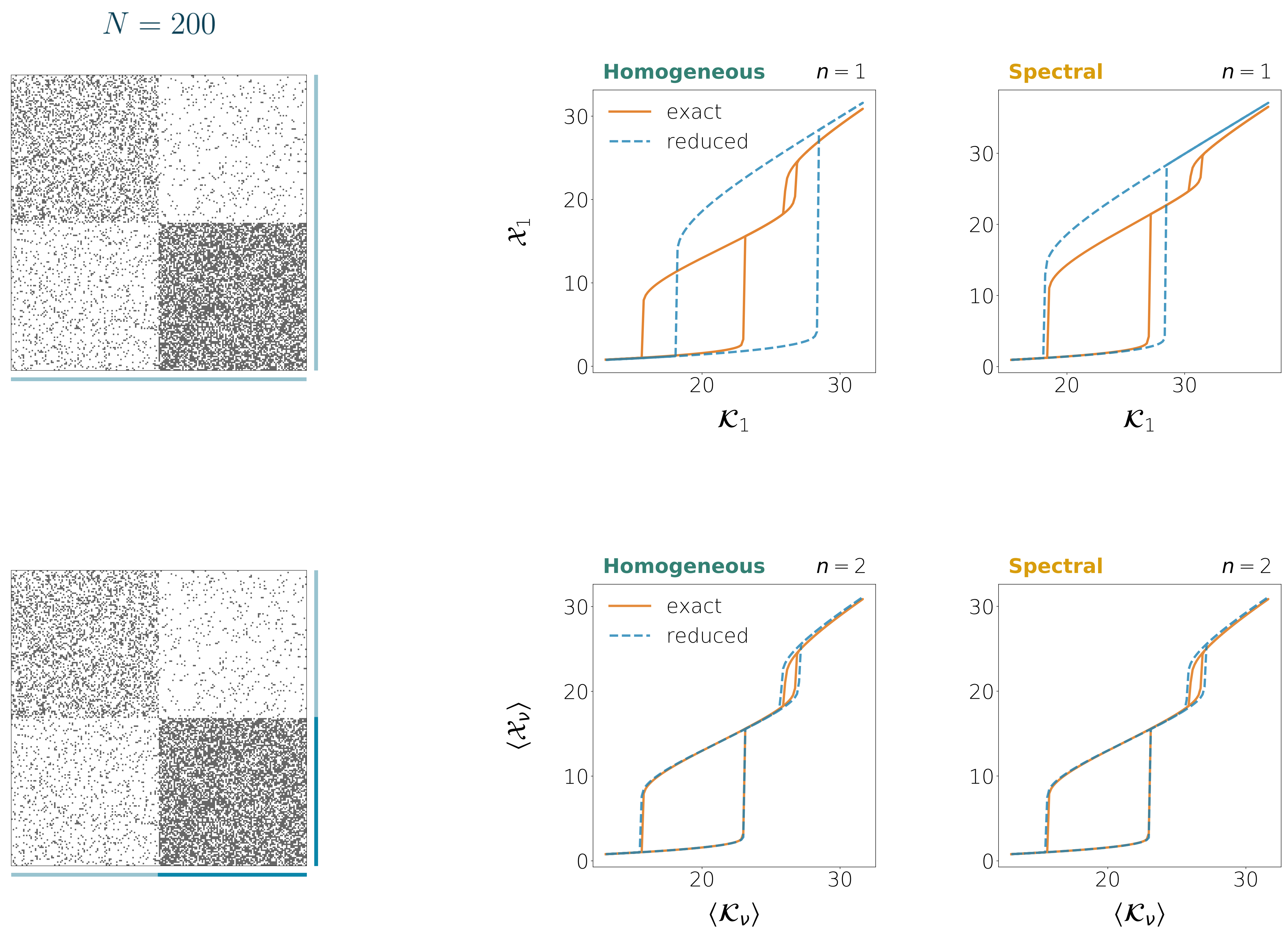

exact
reduced
30
20
10
0
20
30
$\langle \mathcal{X}_\nu \rangle$
$\langle \mathcal{K}_\nu \rangle$
Integrate to equilibrium
$\{x_i^*\}_{i=1}^N$
$\{\mathcal{X}_\nu^*\}_{\nu=1}^n$
exact observables
$\{\mathcal{X}_\nu^*\}_{\nu=1}^n$
approximate observables

$N = 200$

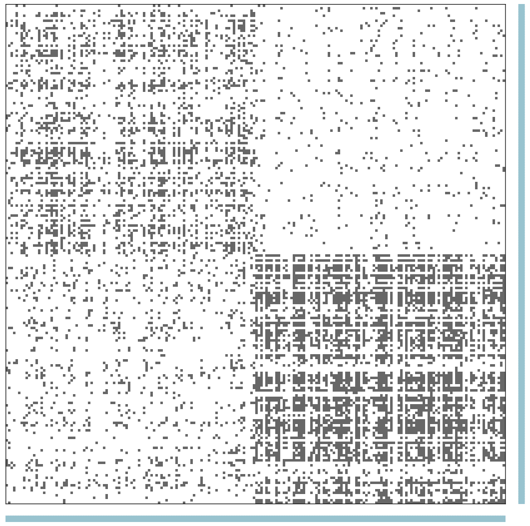


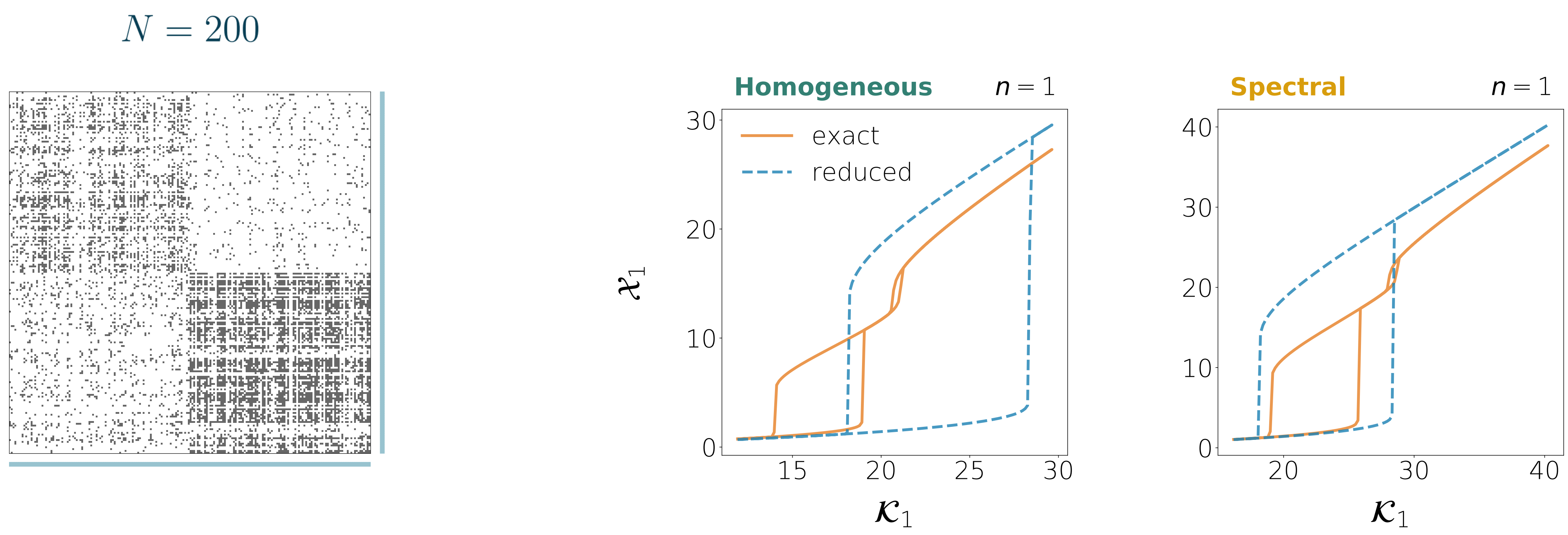


$N = 200$
Homogeneous
$n = 1$
exact
reduced
$\mathcal{X}_1$
$\mathcal{K}_1$
Spectral
$n = 1$
$\mathcal{K}_1$

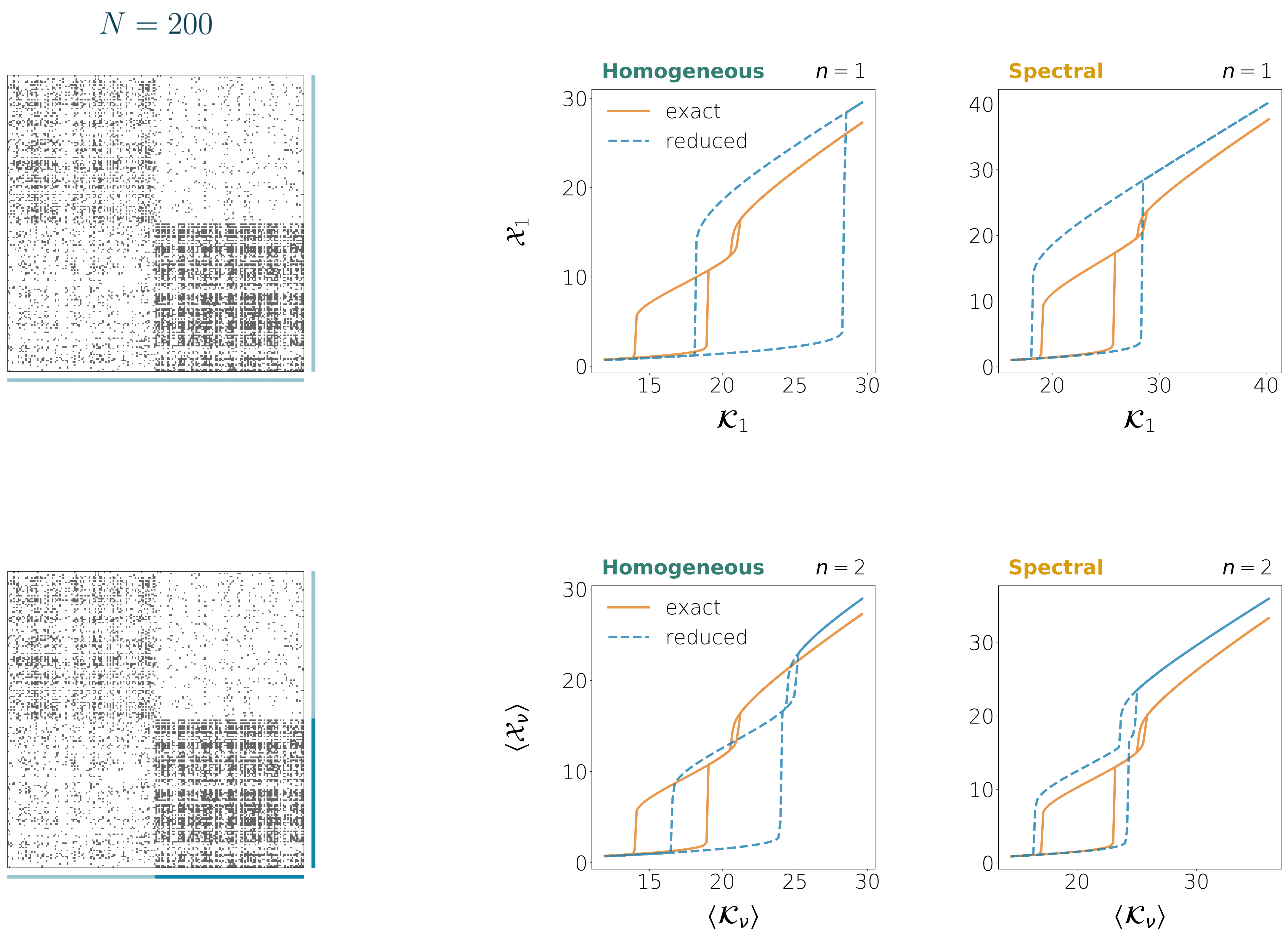

$N = 200$
Homogeneous
$n = 1$
exact
reduced
$\mathcal{X}_1$
$\mathcal{K}_1$
Spectral
$n = 1$
$\mathcal{K}_1$
Homogeneous
$n = 2$
exact
reduced
$\langle \mathcal{X}_\nu \rangle$
$\langle \mathcal{K}_\nu \rangle$
Spectral
$n = 2$
$\langle \mathcal{K}_\nu \rangle$

$N = 200$

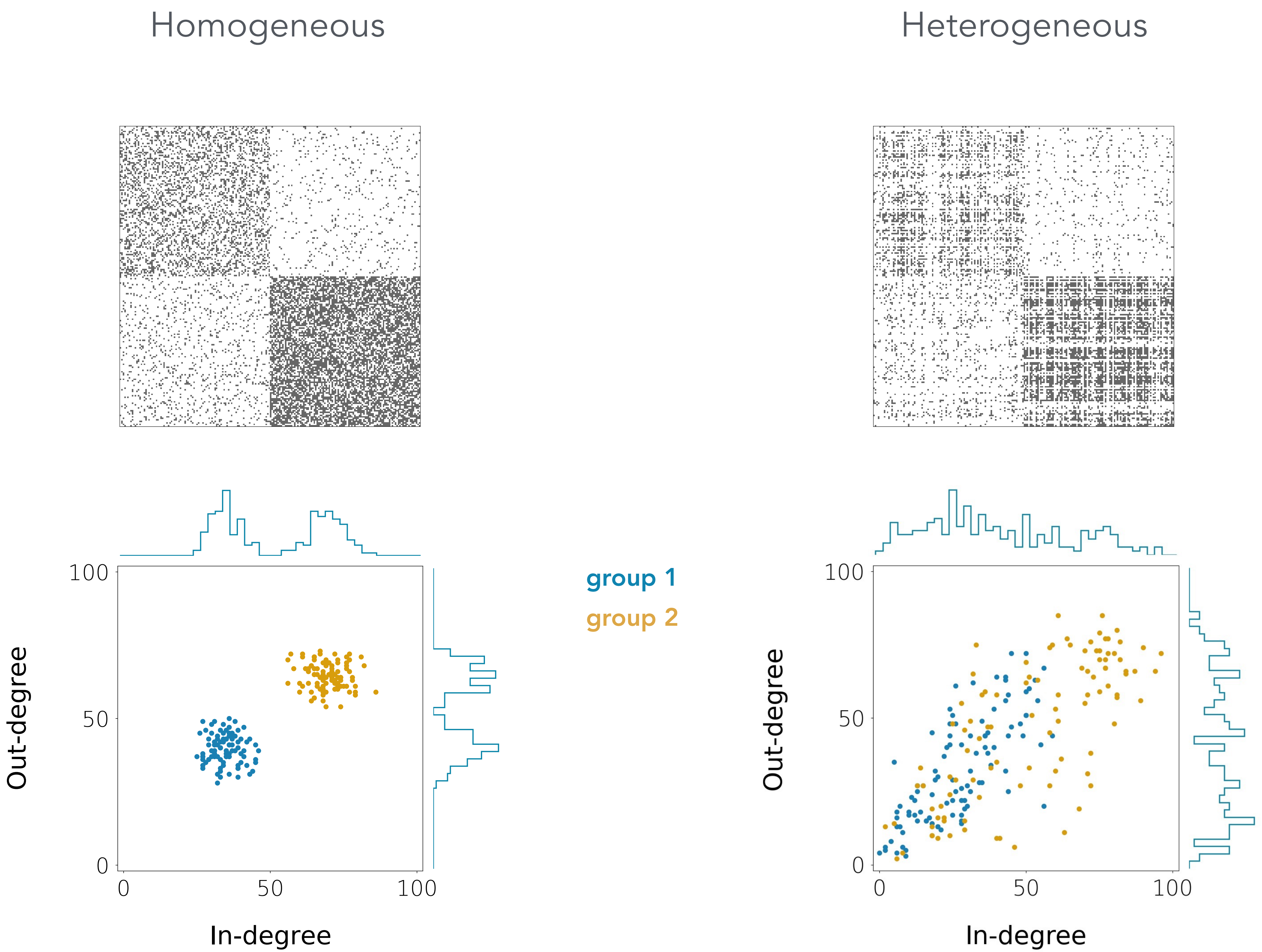




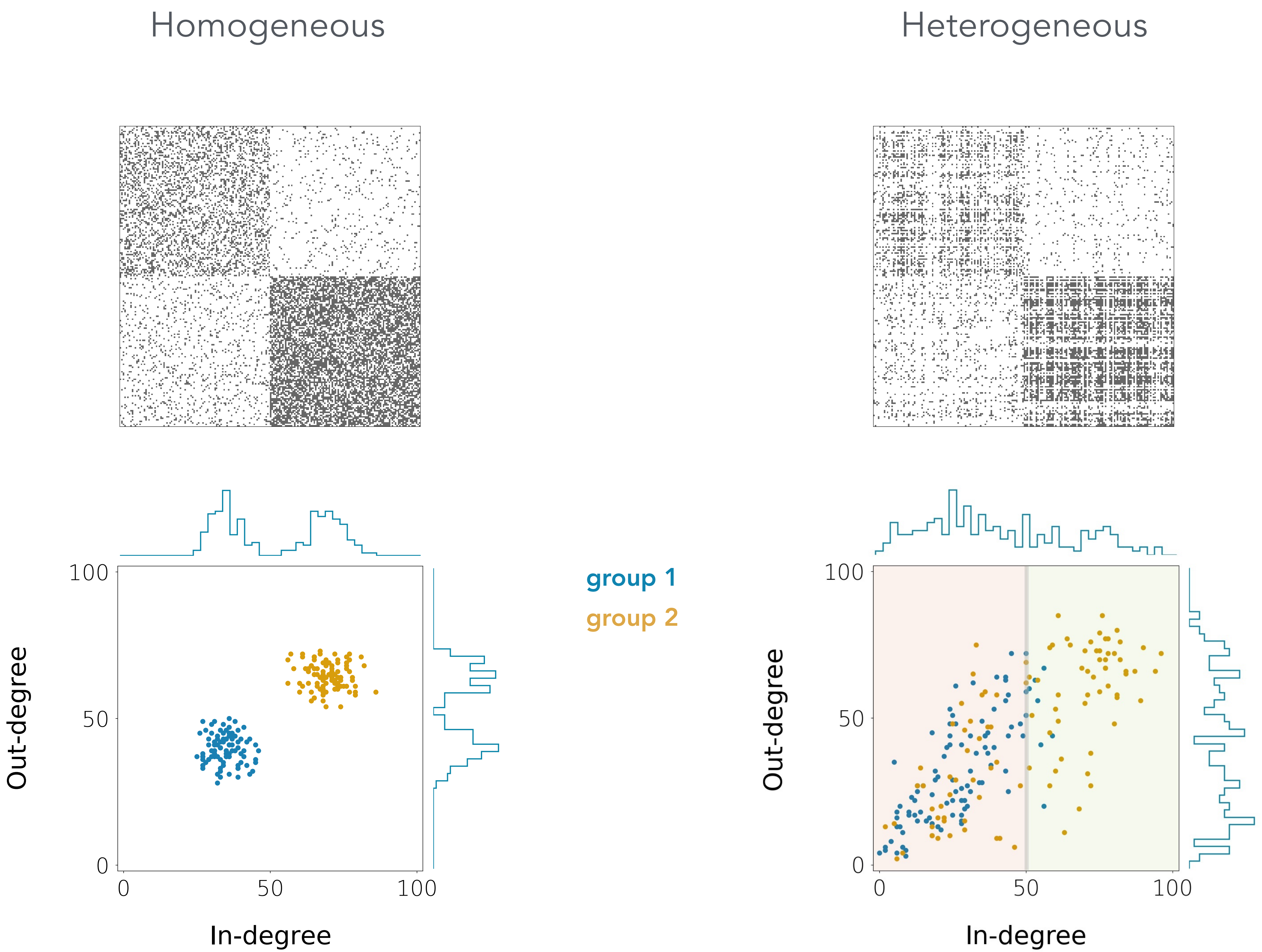
$N = 200$
Homogeneous
$n = 1$
exact
reduced
$\mathcal{X}_1$
$\mathcal{K}_1$
Spectral
$n = 1$
$\mathcal{K}_1$



$N = 200$
Homogeneous
$n = 1$
Spectral
$n = 1$
exact
reduced
$\mathcal{X}_1$
$\mathcal{K}_1$
$\mathcal{K}_1$
Homogeneous
$n = 2$
Spectral
$n = 2$
exact
reduced
$\langle \mathcal{X}_\nu \rangle$
$\langle \mathcal{K}_\nu \rangle$
$\langle \mathcal{K}_\nu \rangle$



Homogeneous
Heterogeneous
100
50
0
0
50
100
Out-degree
In-degree
group 1
group 2



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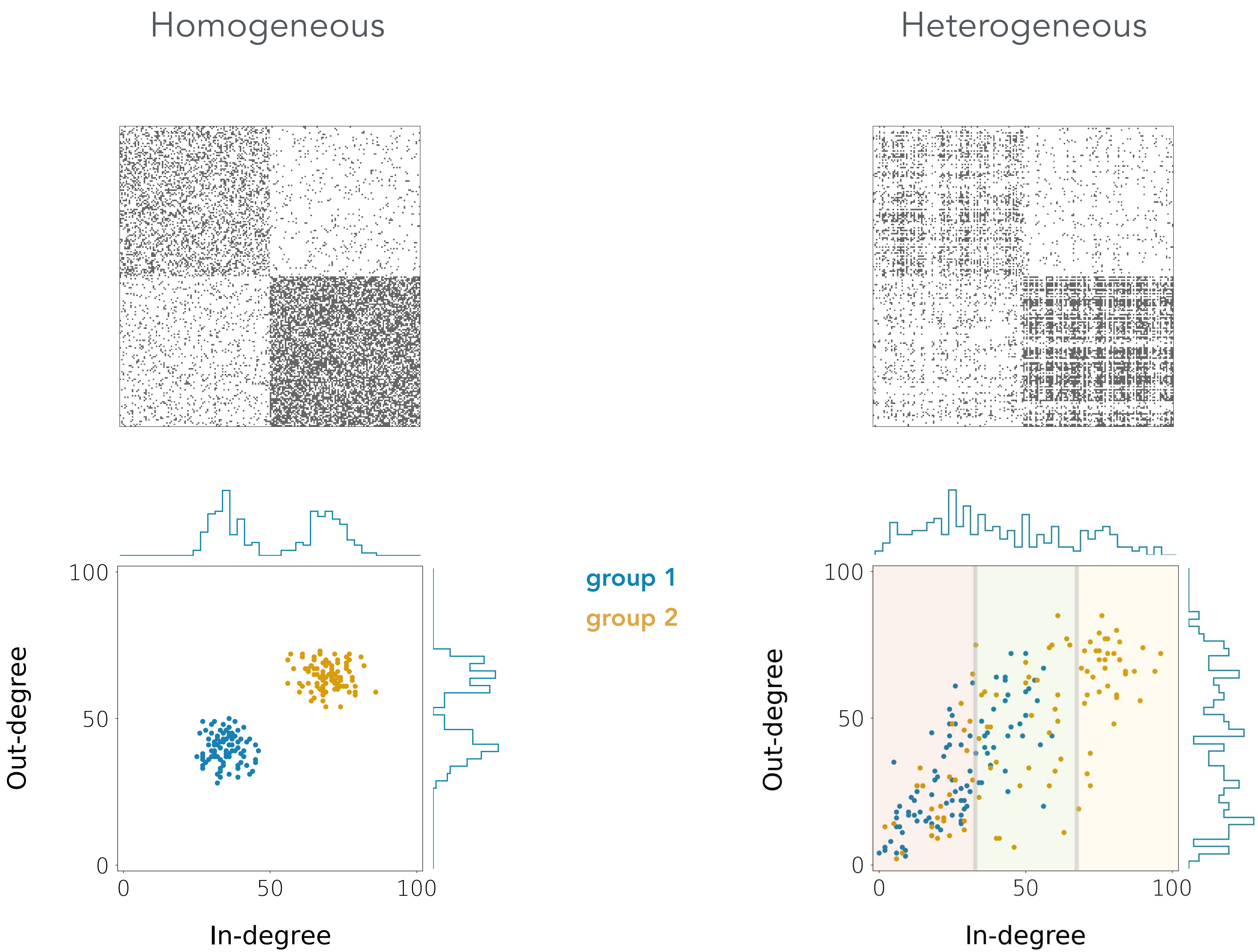
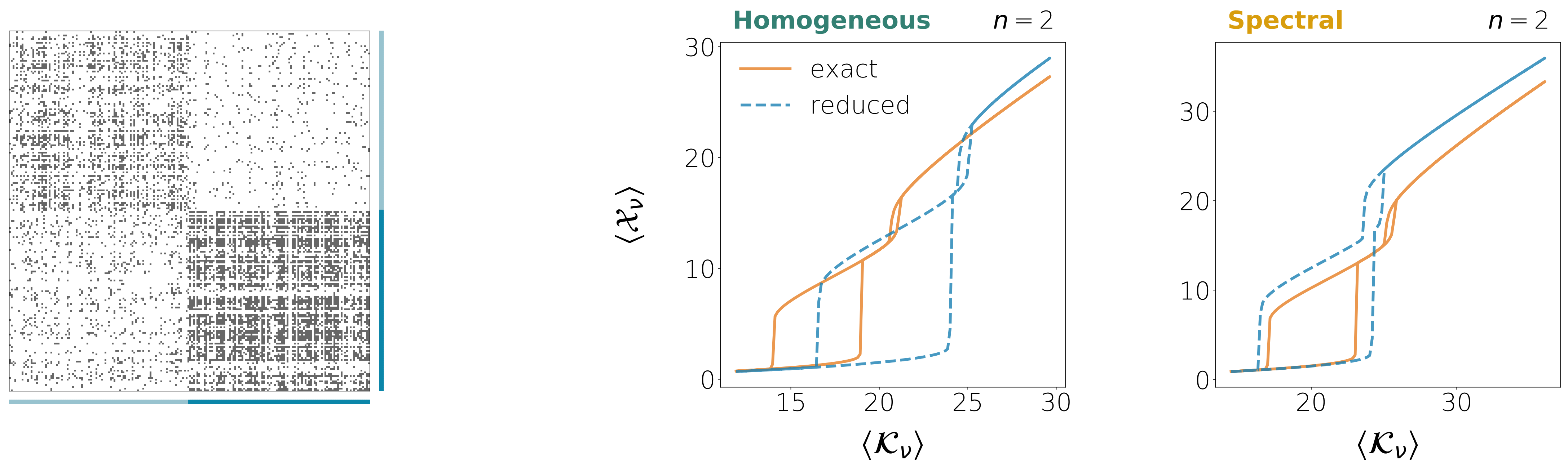
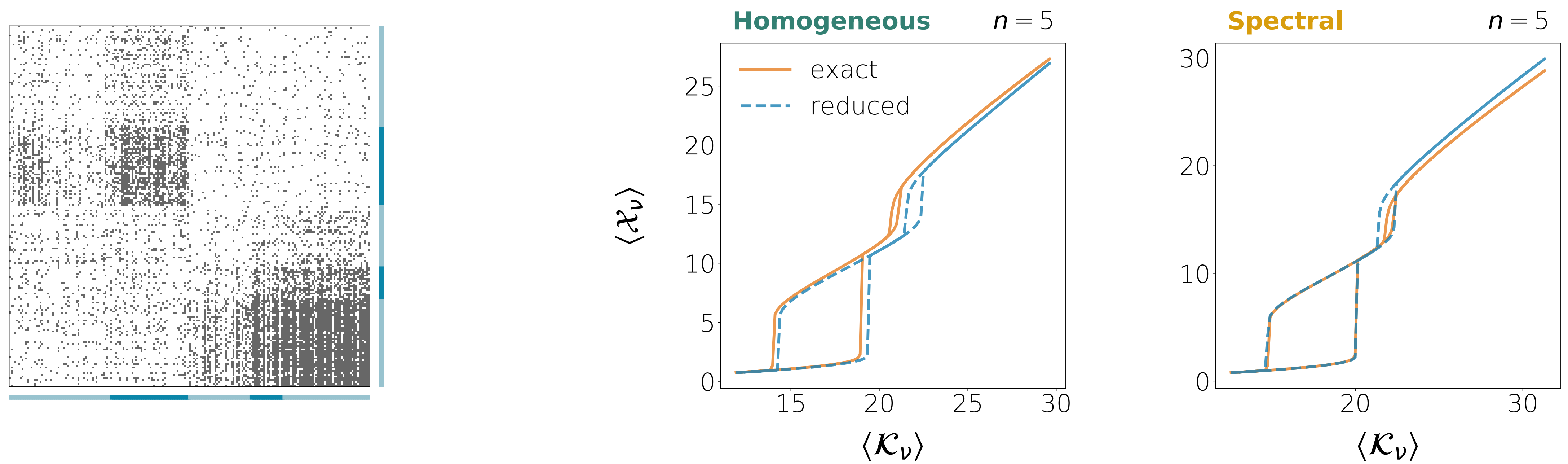
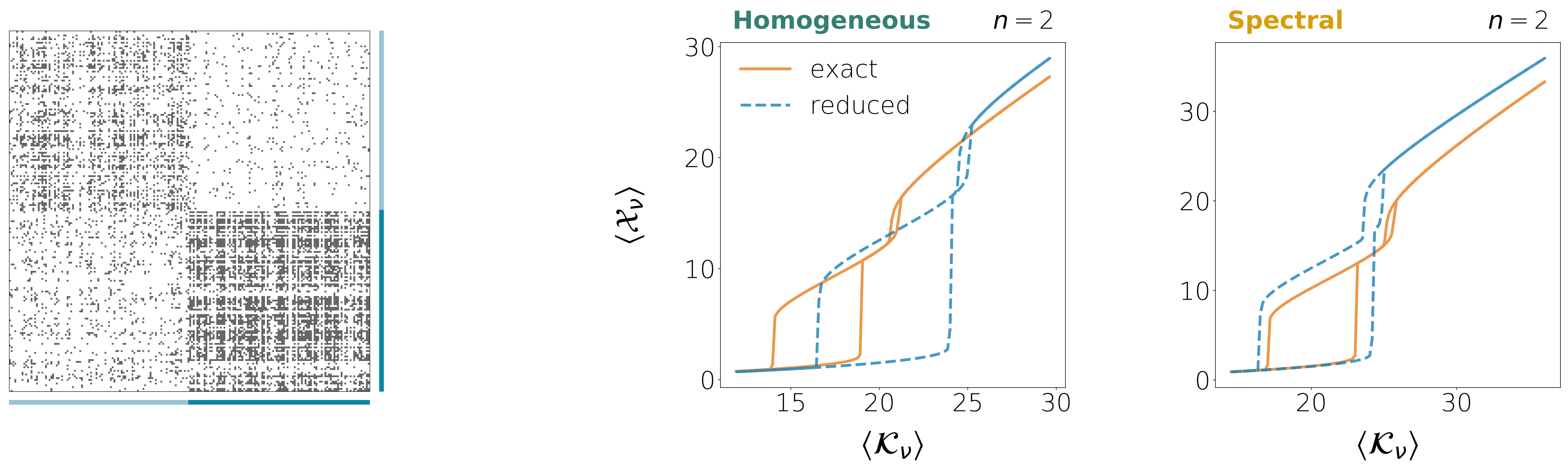


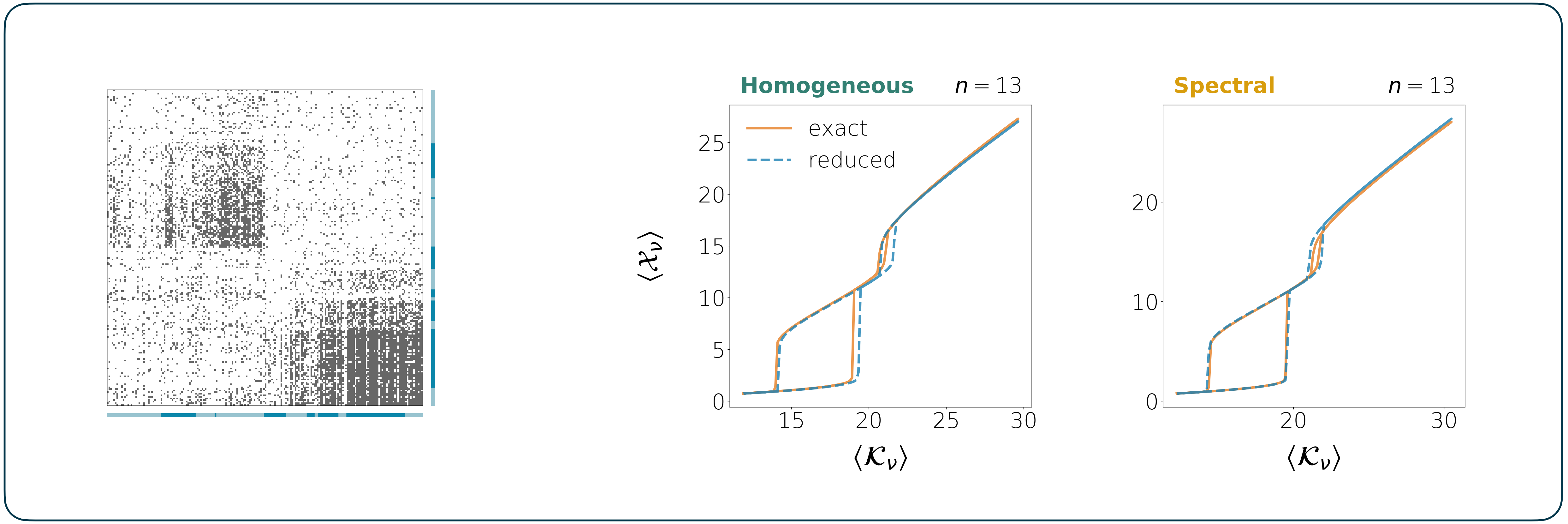
We can define more groups by partitioning the nodes within each group according to their connectivity properties





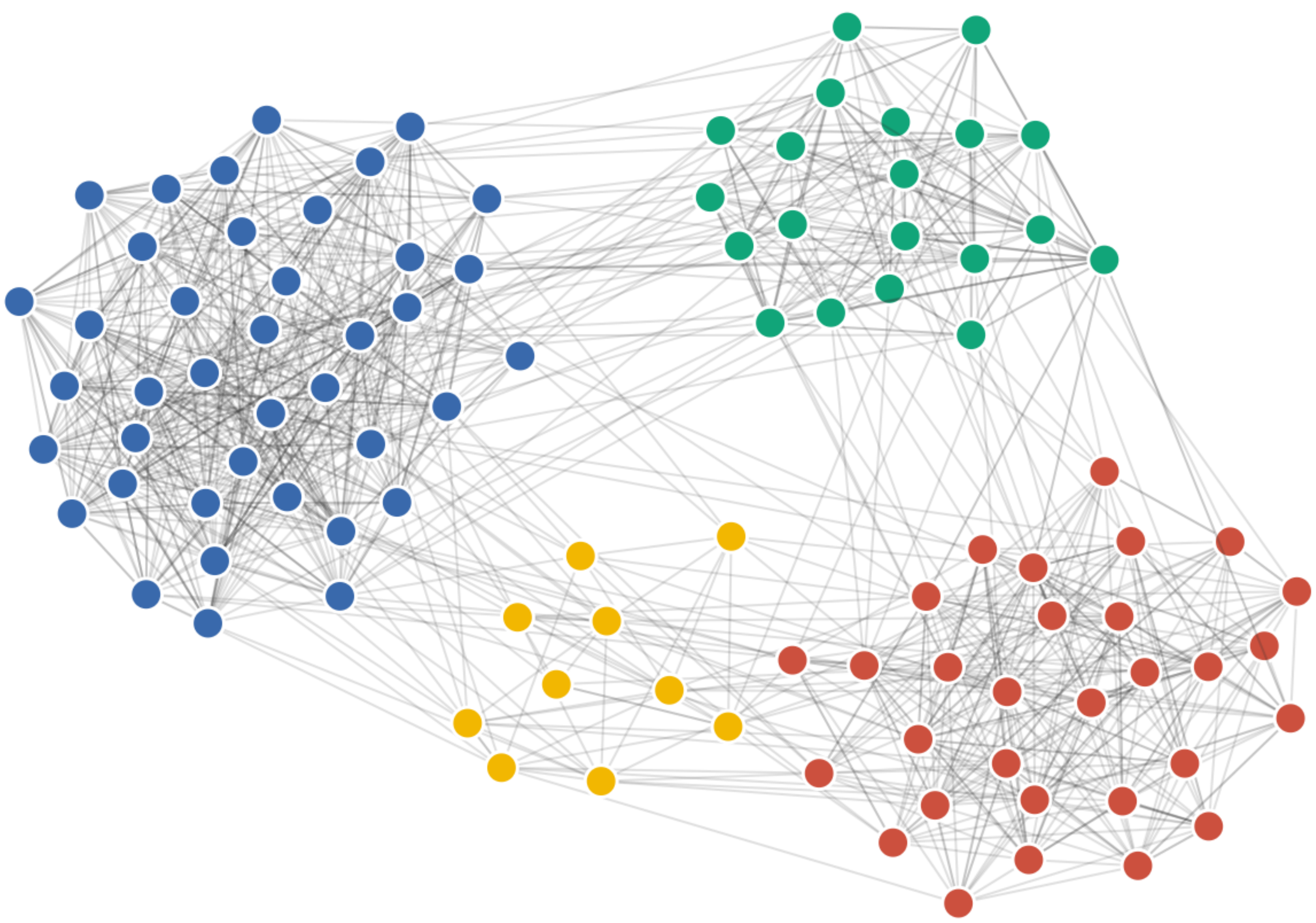
Partition refinement



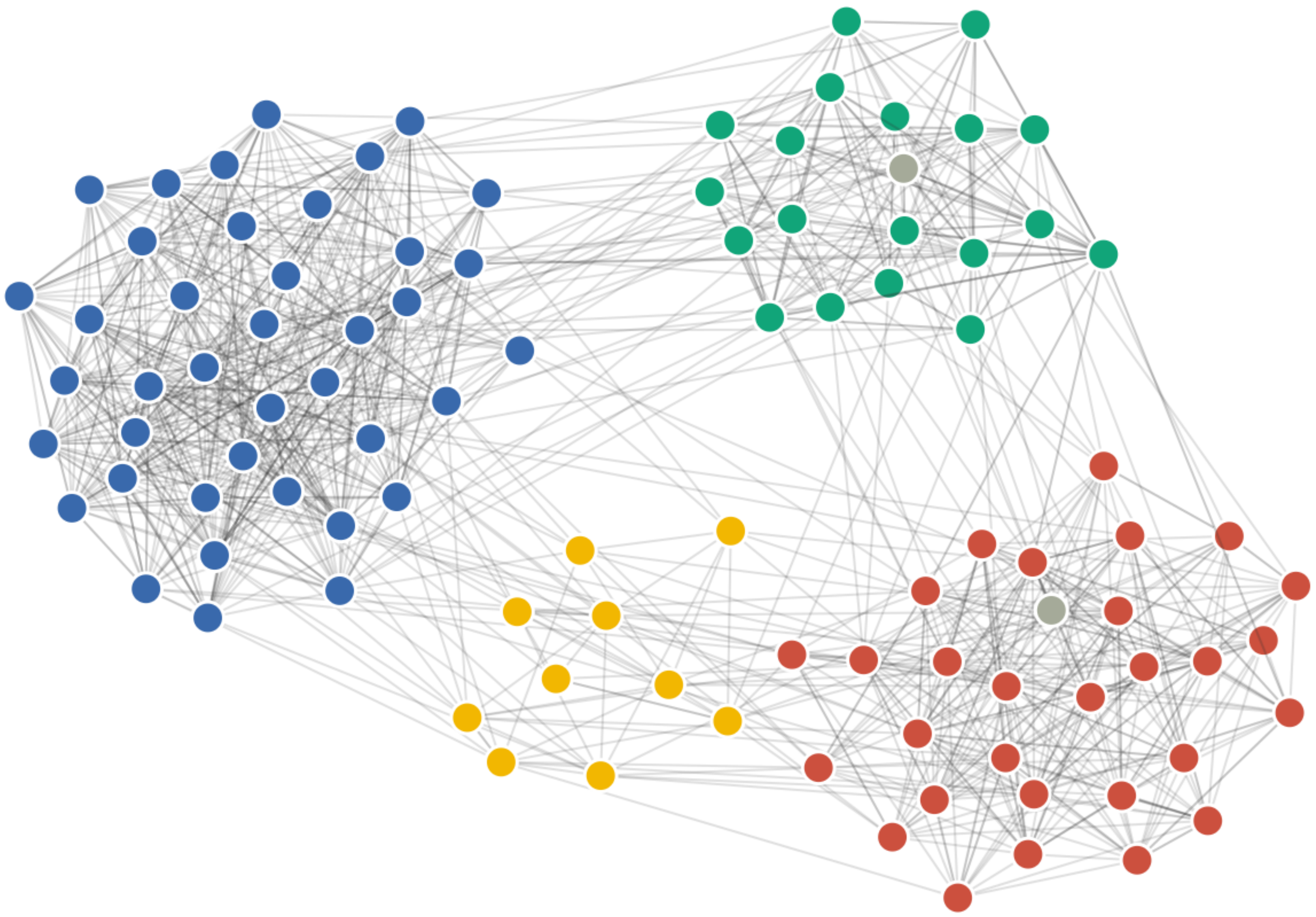


Partition refinement

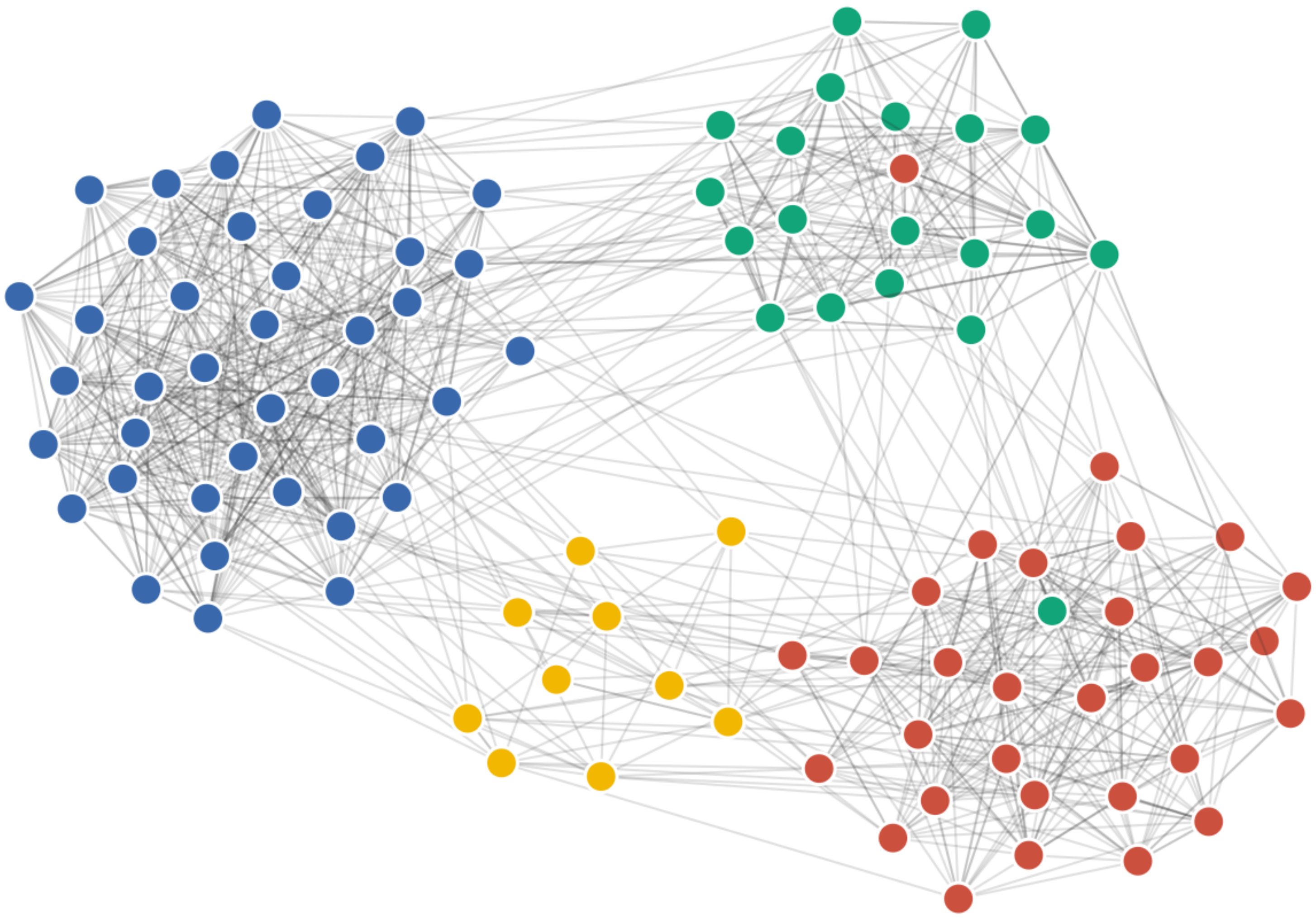
Sensitivity to partition choice



Sensitivity to partition choice



Sensitivity to partition choice



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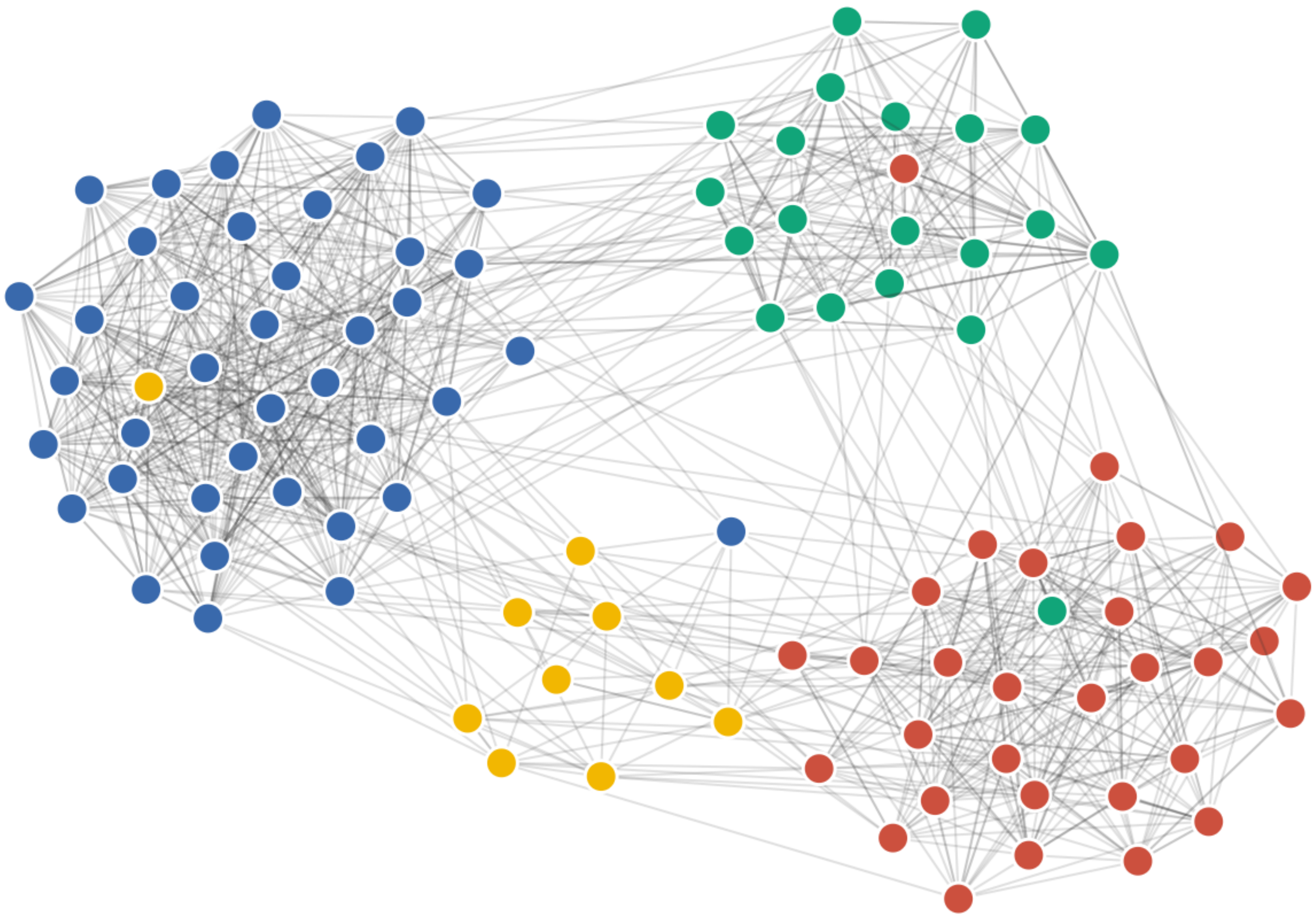
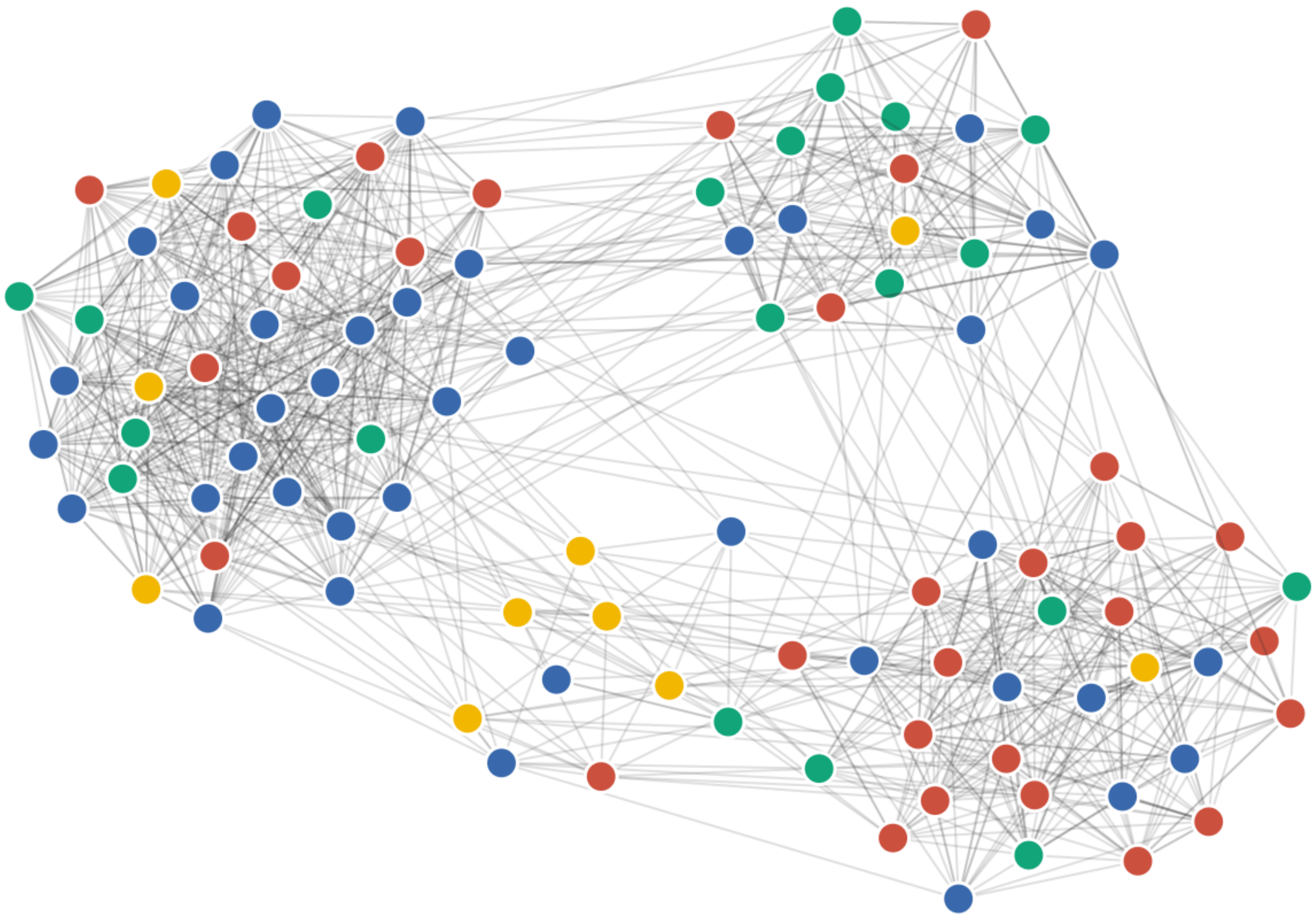
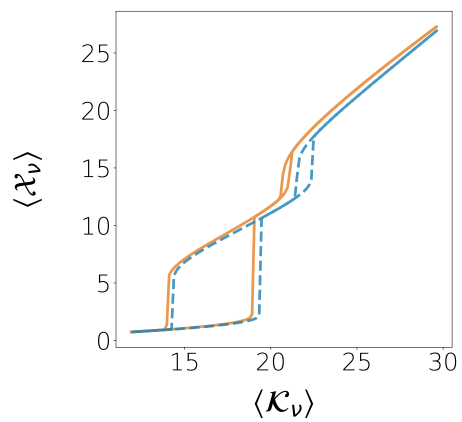


Sensitivity to partition choice

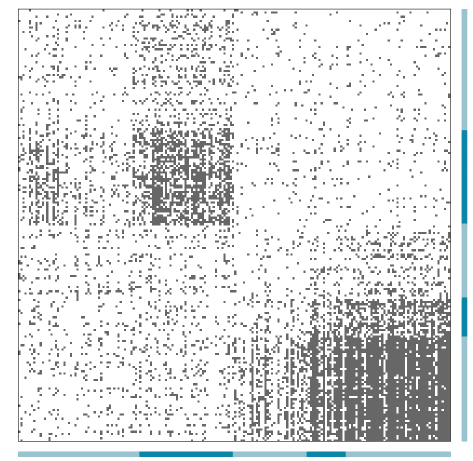


Sensitivity to partition choice

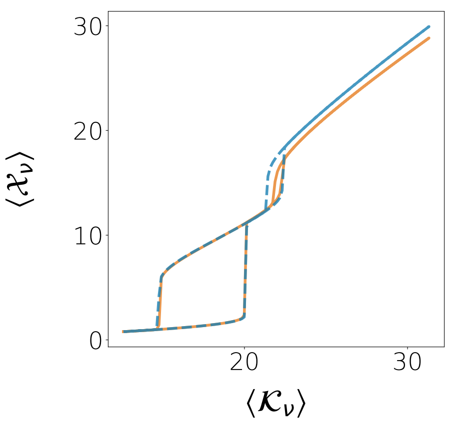
Homogeneous

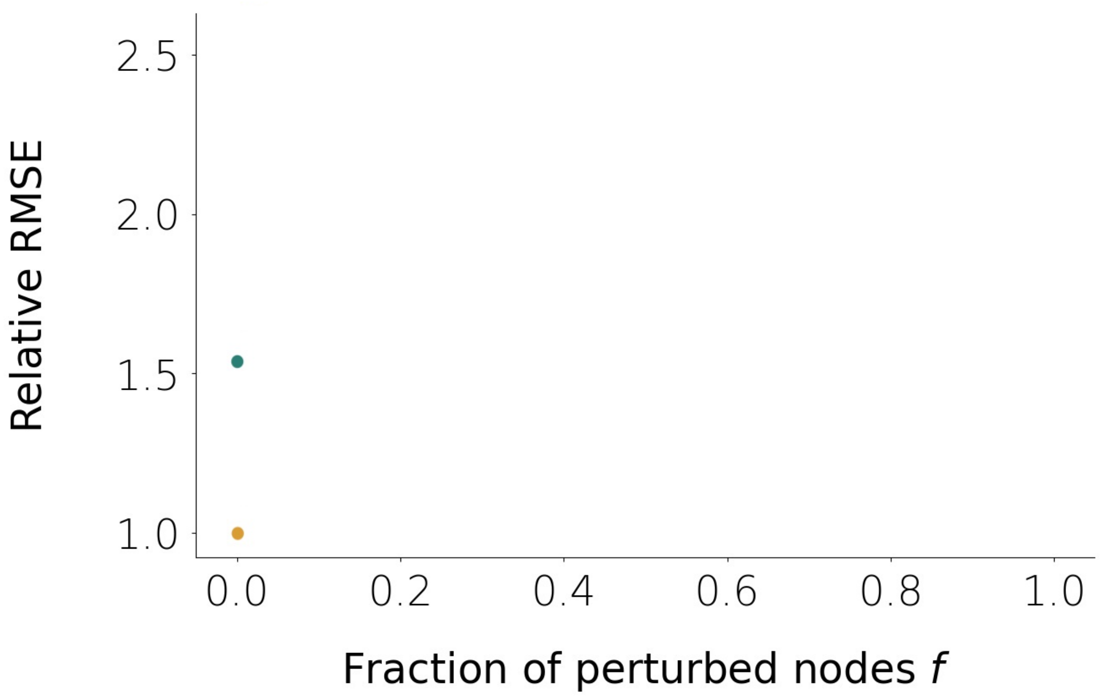


$N = 200,\, n = 5$

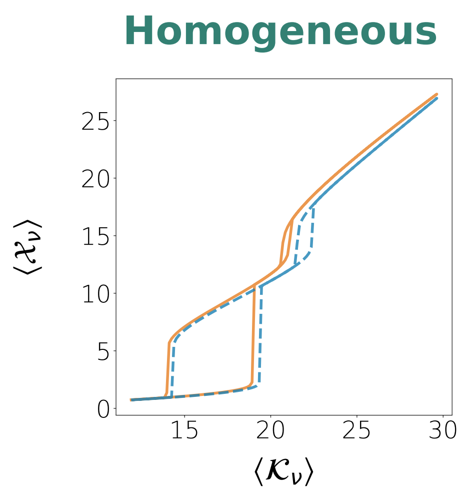


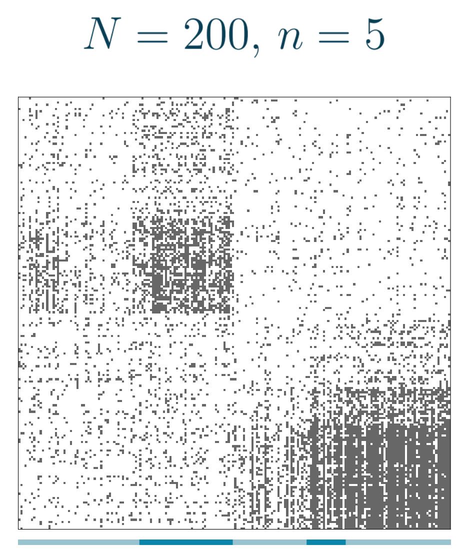
Spectral

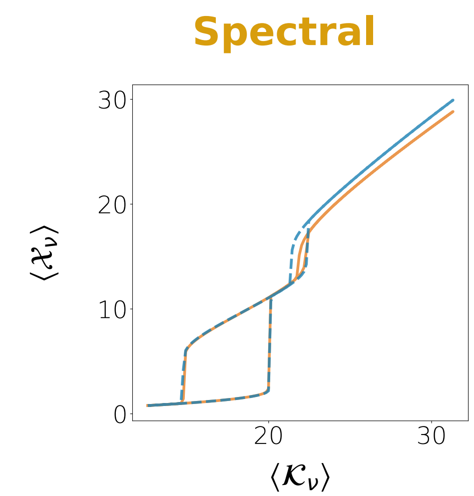


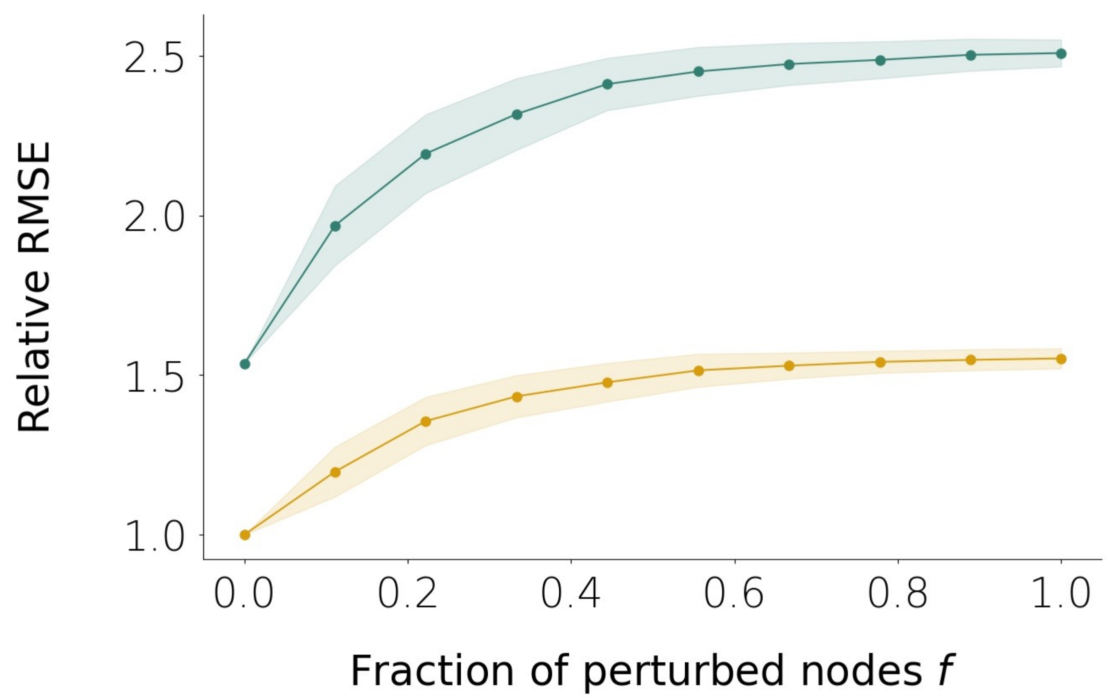


Sensitivity to partition choice









To summarize…

- Dimension reduction can be used to extract dynamical properties (e.g., bifurcation points) of complex networks, such as neuronal networks.

- The Spectral reduction:

  - ✳ performs well on directed, weighted, and heterogeneous networks.

  - ✳ outperforms the homogeneous method.

  - ✳ is robust to perturbations of node partitions.

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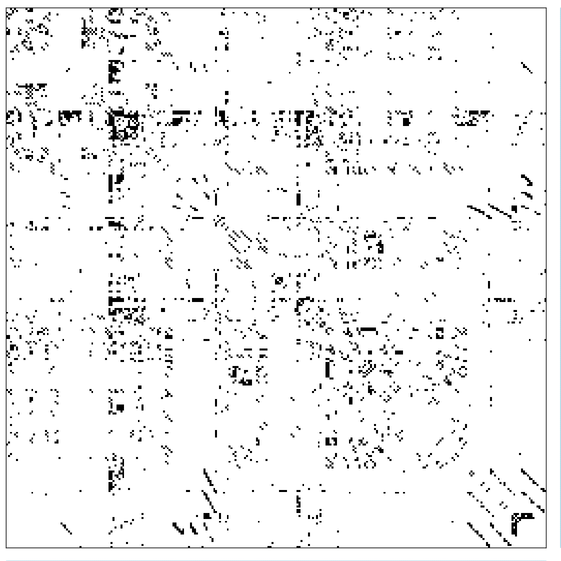
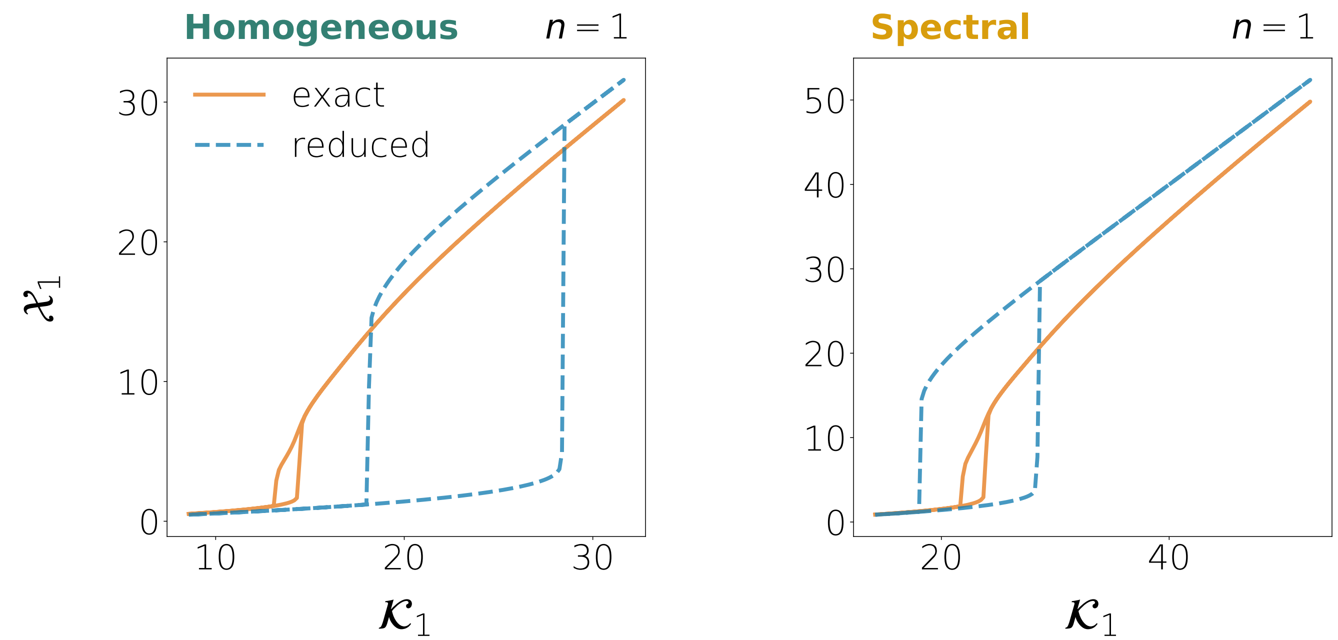
    - ✳ outperforms the homogeneous method.
    - ✳ is robust to perturbations of node partitions.

Thank you! Questions?

The *C. Elegans* connectome*

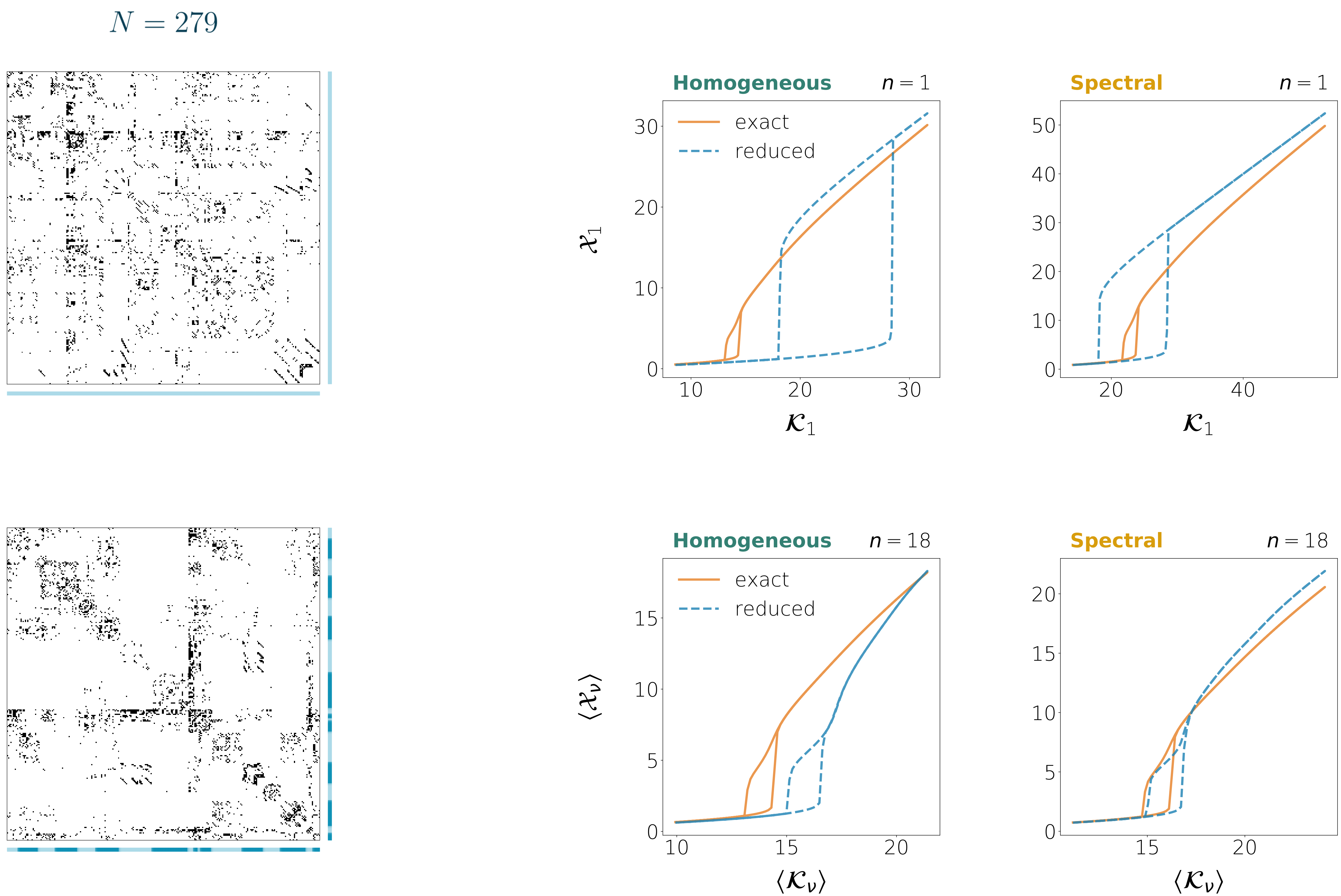
$N = 279$





* Chen et al., PNAS, 2006

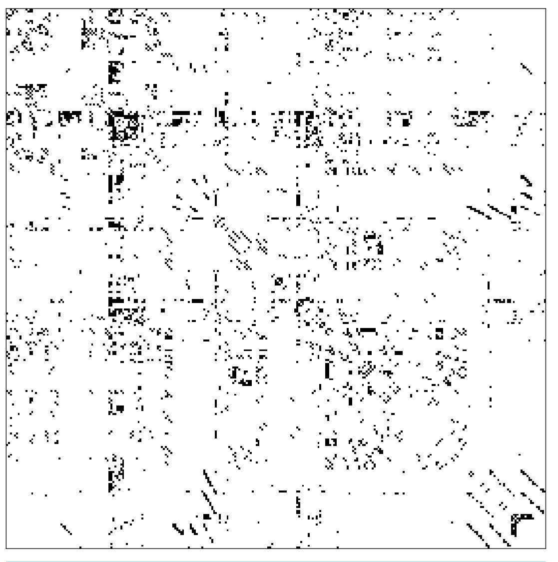
The *C. Elegans* connectome*

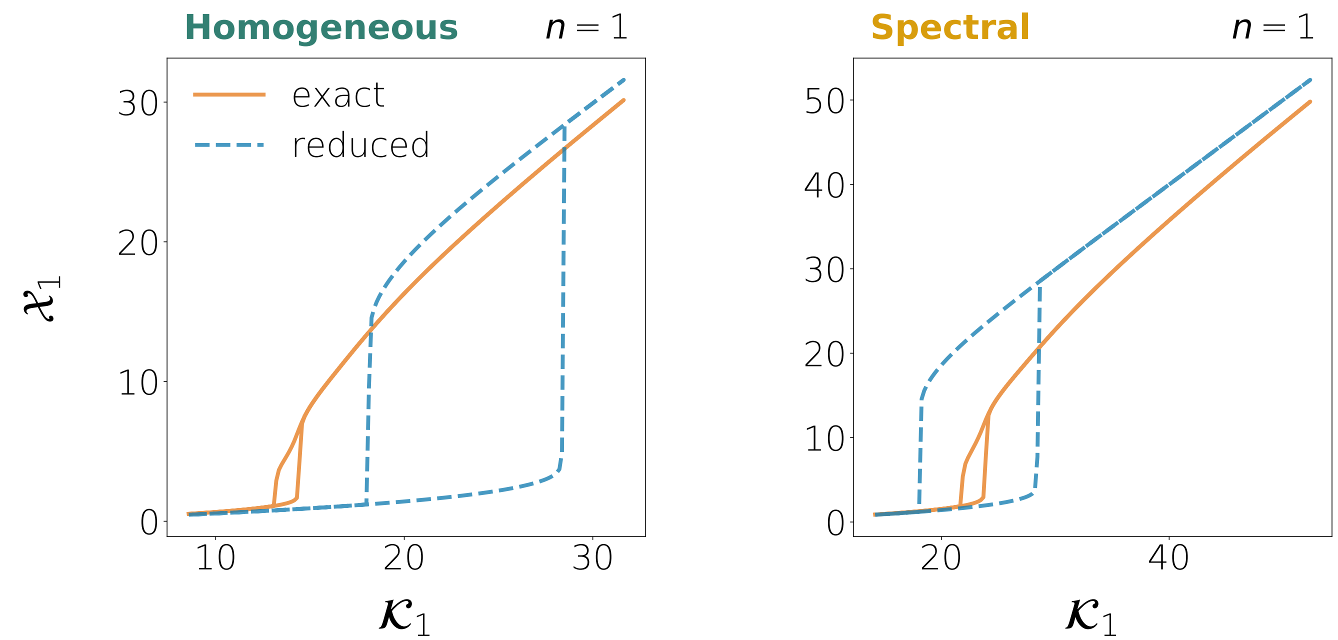


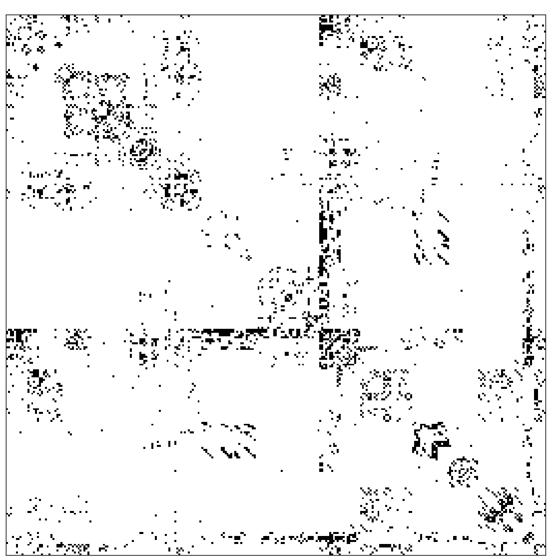
* Chen et al., PNAS, 2006

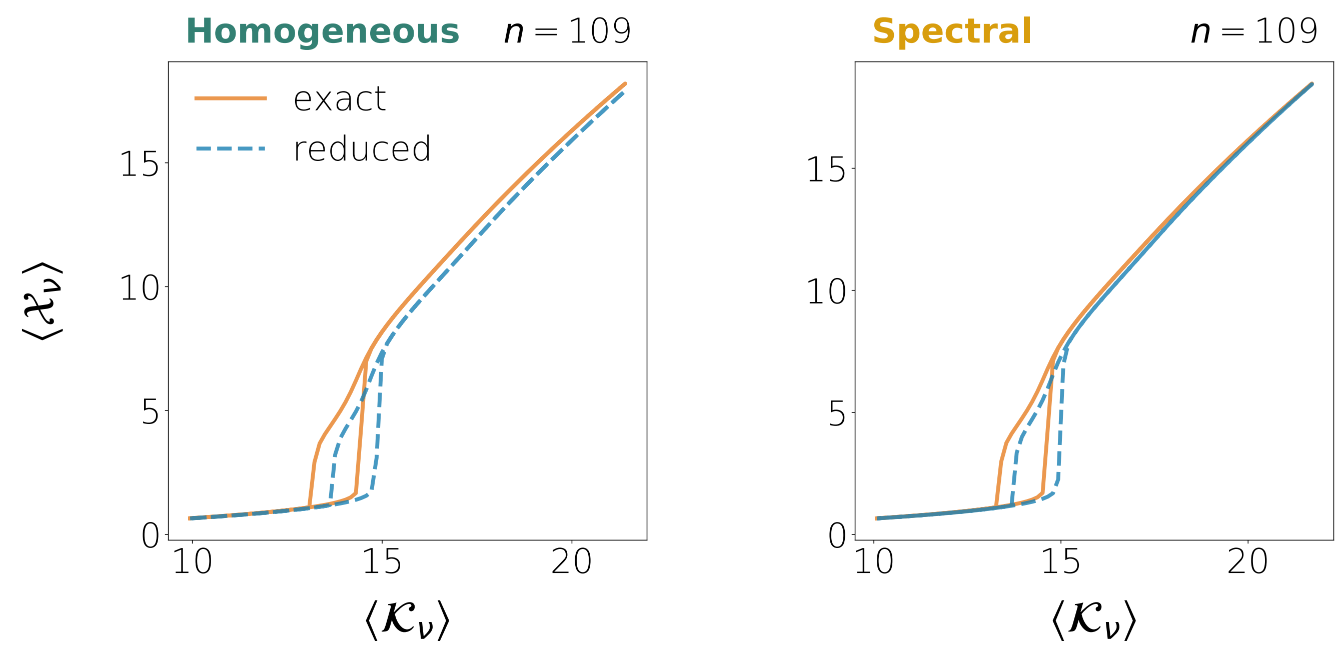
The *C. Elegans* connectome*

$N = 279$







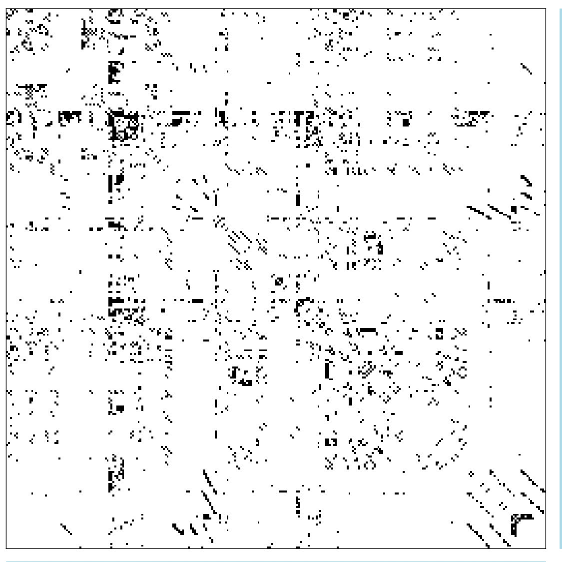


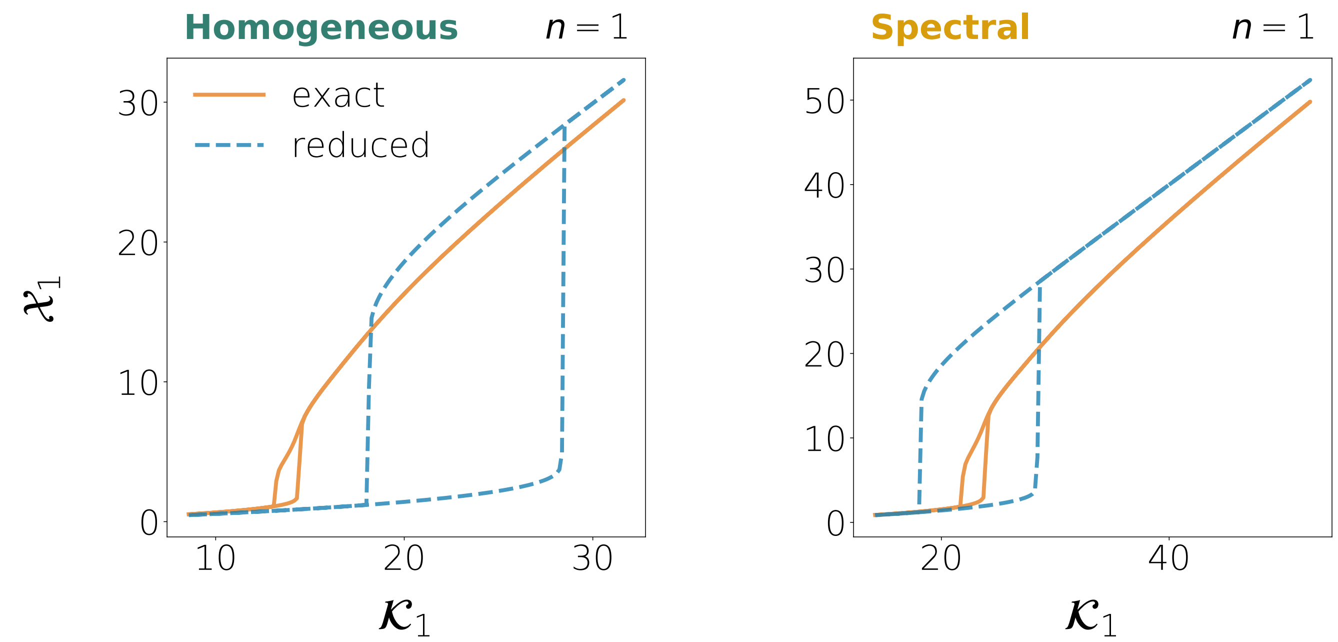
Partition refinement

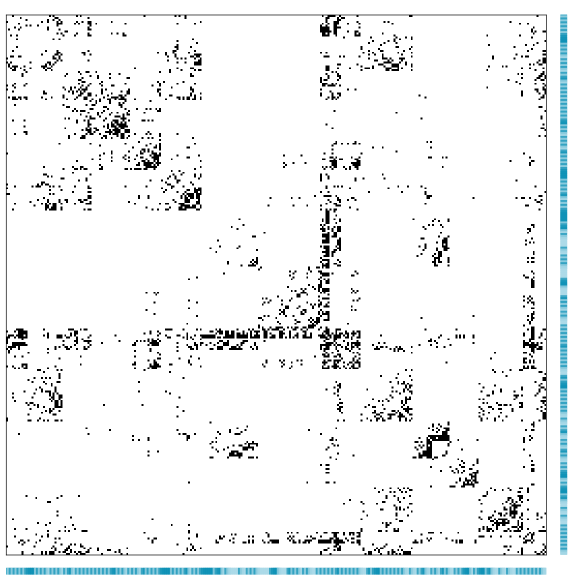
* Chen et al., PNAS, 2006

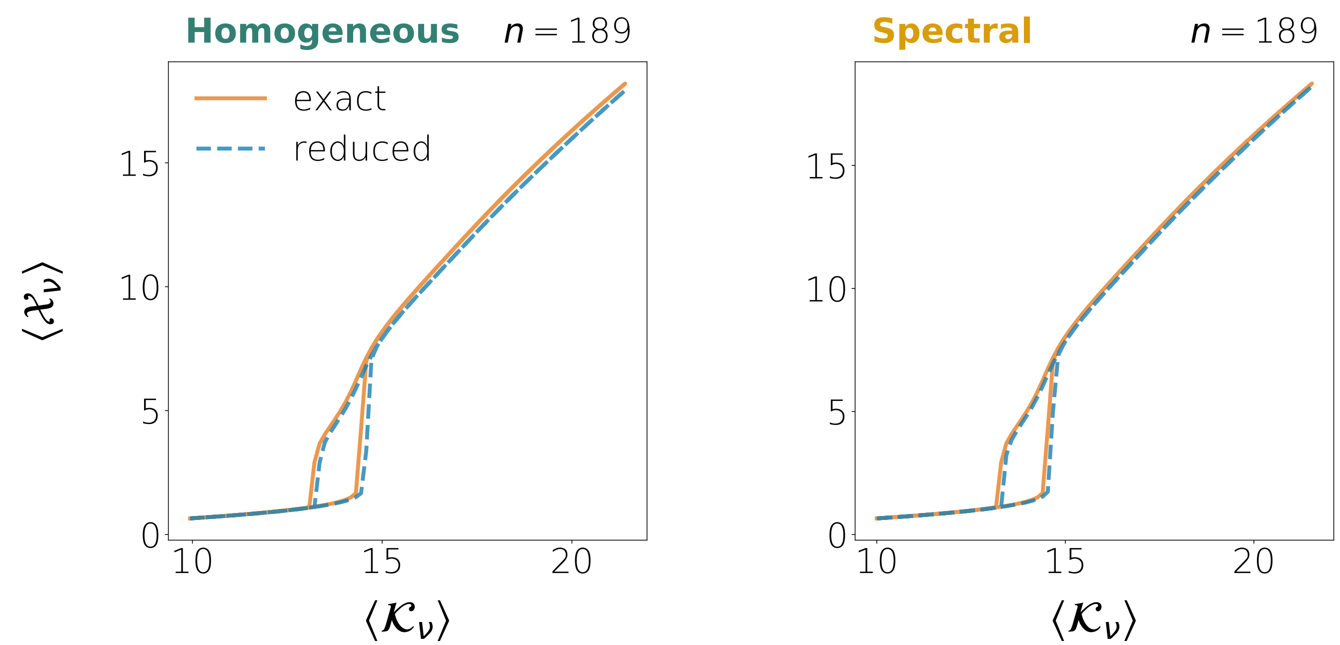
The *C. Elegans* connectome*

$N = 279$









Partition refinement

* Chen et al., PNAS, 2006