

Synchronization on complex networks

A model for neural networks

Janusz Meylahn

Mathematical Institute - Leiden University

18 April 2018

§ What will I tell you today?

- a short **introduction**

§ What will I tell you today?

- a short **introduction**
- what a **stochastic process** is

§ What will I tell you today?

- a short **introduction**
- what a **stochastic process** is
- **synchronization**: what, how and why?

§ What will I tell you today?

- a short **introduction**
- what a **stochastic process** is
- **synchronization**: what, how and why?
- **Kuramoto**: a mathematical model

§ What will I tell you today?

- a short **introduction**
- what a **stochastic process** is
- **synchronization**: what, how and why?
- **Kuramoto**: a mathematical model
- synchronization on networks

Processes on networks

Processes on networks

- 1 Spreading of rumour

Processes on networks

- 1 Spreading of rumour
- 2 Searching for information on the internet

Processes on networks

- 1 Spreading of rumour
- 2 Searching for information on the internet
- 3 Formation of polymers

Processes on networks

- 1 Spreading of rumour
- 2 Searching for information on the internet
- 3 Formation of polymers
- 4 Synchronization of neurons firing in brain

What are some differences here?

Processes on networks

- 1 Spreading of rumour
- 2 Searching for information on the internet
- 3 Formation of polymers
- 4 Synchronization of neurons firing in brain

What are some differences here?

- 1 Network as interactions or as paths

Processes on networks

- 1 Spreading of rumour
- 2 Searching for information on the internet
- 3 Formation of polymers
- 4 Synchronization of neurons firing in brain

What are some differences here?

- 1 Network as interactions or as paths
- 2 Process on each site or moving on network

Processes on networks

- 1 Spreading of rumour
- 2 Searching for information on the internet
- 3 Formation of polymers
- 4 Synchronization of neurons firing in brain

What are some differences here?

- 1 Network as interactions or as paths
- 2 Process on each site or moving on network
- 3 Continuous space or discrete space

Processes on networks

- 1 Spreading of rumour
- 2 Searching for information on the internet
- 3 Formation of polymers
- 4 Synchronization of neurons firing in brain

What are some differences here?

- 1 Network as interactions or as paths
- 2 Process on each site or moving on network
- 3 Continuous space or discrete space
- 4 Dynamic or static network

Examples of synchronization

Examples of synchronization

- 1 Fireflies flashing in the jungle

Examples of synchronization

- 1 Fireflies flashing in the jungle
- 2 Electricity generators on power grid

Examples of synchronization

- 1 Fireflies flashing in the jungle
- 2 Electricity generators on power grid
- 3 Audience clapping after concert

Examples of synchronization

- ① Fireflies flashing in the jungle
- ② Electricity generators on power grid
- ③ Audience clapping after concert
- ④ Neurons firing in the brain

Examples of synchronization

- 1 Fireflies flashing in the jungle
- 2 Electricity generators on power grid
- 3 Audience clapping after concert
- 4 Neurons firing in the brain
- 5 Gravitational synchronization of meteors

Examples of synchronization

- 1 Fireflies flashing in the jungle
- 2 Electricity generators on power grid
- 3 Audience clapping after concert
- 4 Neurons firing in the brain
- 5 Gravitational synchronization of meteors
- 6 and many more...

Examples of synchronization

- 1 Fireflies flashing in the jungle
- 2 Electricity generators on power grid
- 3 Audience clapping after concert
- 4 Neurons firing in the brain
- 5 Gravitational synchronization of meteors
- 6 and many more...

If you are looking for your next **popular science** book to read try:
'**Sync**: The emerging science of spontaneous order' - Steven Strogatz

§ YouTube Video

Question: What do **you** think?

Question: What do **you** think?

Ingredients

- some **randomness**

Question: What do **you** think?

Ingredients

- some **randomness**
- a recipe describing situation as **function of randomness**

Question: What do **you** think?

Ingredients

- some **randomness**
- a recipe describing situation as **function of randomness**
- some idea of **time**

Question: What do **you** think?

Ingredients

- some **randomness**
- a recipe describing situation as **function of randomness**
- some idea of **time**

Example: Coin flipping

- win 1 € if heads
- lose 1 € if tails

Exercise:

$$\omega = \{H, T, T, T, T, H, T, H \dots\}$$

§ (Noisy) Kuramoto model

§ (Noisy) Kuramoto model

Achtung! Mathematics ahead!

§ (Noisy) Kuramoto model

Achtung! Mathematics ahead!

Consider:

- N – oscillators
- $\theta_i(t)$ – phase of i^{th} oscillator

§ (Noisy) Kuramoto model

Achtung! Mathematics ahead!

Consider:

- N – oscillators
- $\theta_i(t)$ – phase of i^{th} oscillator

Oscillators evolve according to a system of **coupled stochastic differential equations**

$$d\theta_i(t) = \frac{K}{N} \sum_{j=1}^N \sin [\theta_j(t) - \theta_i(t)] dt + D dW_i(t). \quad (1)$$

Here, $K \in (0, \infty)$ is the interaction strength, $D \in (0, \infty)$ is the noise strength, and $(W_i(t))_{t \geq 0}$ are noise processes.

§ (Noisy) Kuramoto model

Achtung! Mathematics ahead!

Consider:

- N – oscillators
- $\theta_i(t)$ – phase of i^{th} oscillator

Oscillators evolve according to a system of **coupled stochastic differential equations**

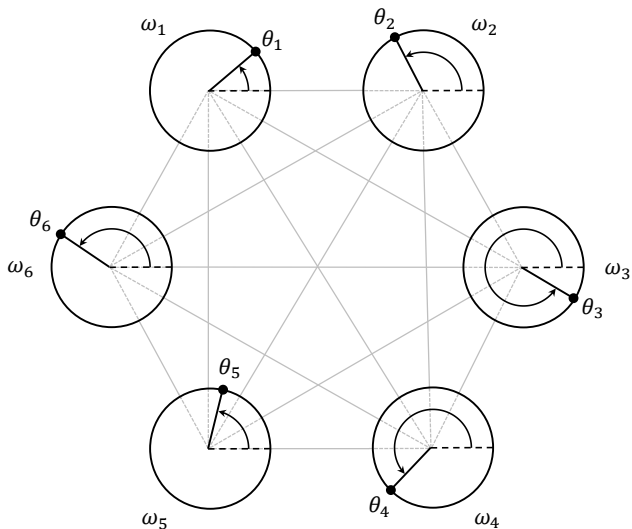
$$d\theta_i(t) = \frac{K}{N} \sum_{j=1}^N \sin [\theta_j(t) - \theta_i(t)] dt + D dW_i(t). \quad (1)$$

Here, $K \in (0, \infty)$ is the interaction strength, $D \in (0, \infty)$ is the noise strength, and $(W_i(t))_{t \geq 0}$ are noise processes.

Question:

Can you spot the network here?

Cartoon of the Kuramoto model for $N = 6$



Keeping track of the order

Order parameter

$$r_N(t) e^{i\psi_N(t)} = \frac{1}{N} \sum_{j=1}^N e^{i\theta_j(t)}. \quad (2)$$

Order parameter

$$r_N(t) e^{i\psi_N(t)} = \frac{1}{N} \sum_{j=1}^N e^{i\theta_j(t)}. \quad (2)$$

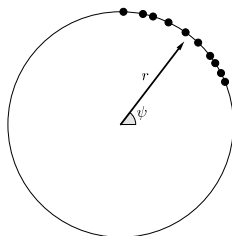
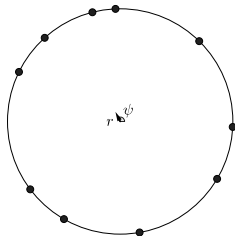
- $r_N(t)$ – synchronization level
- $\psi_N(t)$ – average phase

Keeping track of the order

Order parameter

$$r_N(t) e^{i\psi_N(t)} = \frac{1}{N} \sum_{j=1}^N e^{i\theta_j(t)}. \quad (2)$$

- $r_N(t)$ – synchronization level
- $\psi_N(t)$ – average phase



Phase distributions with $r = 0.095$ and $r = 0.929$.

Rewriting using the order parameter (exercise) gives

$$d\theta_i(t) = K r_N(t) \sin [\psi_N(t) - \theta_i(t)] dt + D dW_i(t), \quad (3)$$

Rewriting using the order parameter (exercise) gives

$$d\theta_i(t) = K r_N(t) \sin [\psi_N(t) - \theta_i(t)] dt + D dW_i(t), \quad (3)$$

The large N limit

As N gets ever larger, you can describe the evolution of the oscillators as the evolution of a density.

Rewriting using the order parameter (exercise) gives

$$d\theta_i(t) = K r_N(t) \sin [\psi_N(t) - \theta_i(t)] dt + D dW_i(t), \quad (3)$$

The large N limit

As N gets ever larger, you can describe the evolution of the oscillators as the evolution of a density.

But what is a **density**??

Taking limits

Rewriting using the order parameter (exercise) gives

$$d\theta_i(t) = K r_N(t) \sin [\psi_N(t) - \theta_i(t)] dt + D dW_i(t), \quad (3)$$

The large N limit

As N gets ever larger, you can describe the evolution of the oscillators as the evolution of a density.

But what is a **density**??

The large time limit (steady-state)

Question: Does the density of the system stop evolving at some point?

Critical threshold

There exists a **critical threshold** K_c such that:

- (I) For $K < K_c$ the system relaxes to an **unsynchronized state** ($r = 0$).
- (II) For $K > K_c$ the system relaxes to a **partially synchronized state** ($r > 0$).

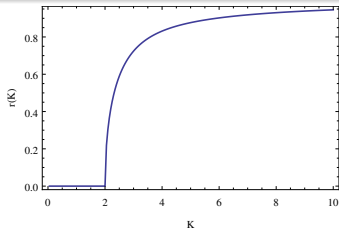
Critical threshold

There exists a **critical threshold** K_c such that:

- (I) For $K < K_c$ the system relaxes to an **unsynchronized state** ($r = 0$).
- (II) For $K > K_c$ the system relaxes to a **partially synchronized state** ($r > 0$).

Theorem

$$K_c = 2 \quad (4)$$



Suprachiasmatic nucleus

Suprachiasmatic nucleus

- SCN has a strong community structure

Suprachiasmatic nucleus

- SCN has a strong community structure
- interaction between the communities is negative

Suprachiasmatic nucleus

- SCN has a strong community structure
- interaction between the communities is negative
- this is the case in all mammals

Suprachiasmatic nucleus

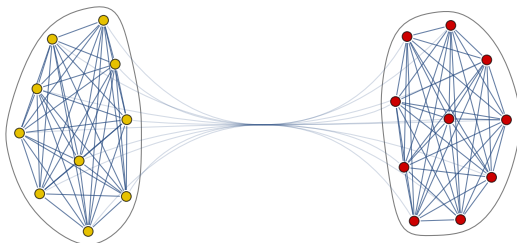
- SCN has a strong community structure
- interaction between the communities is negative
- this is the case in all mammals
- structure might play a role in richness and robustness of SCN

Suprachiasmatic nucleus

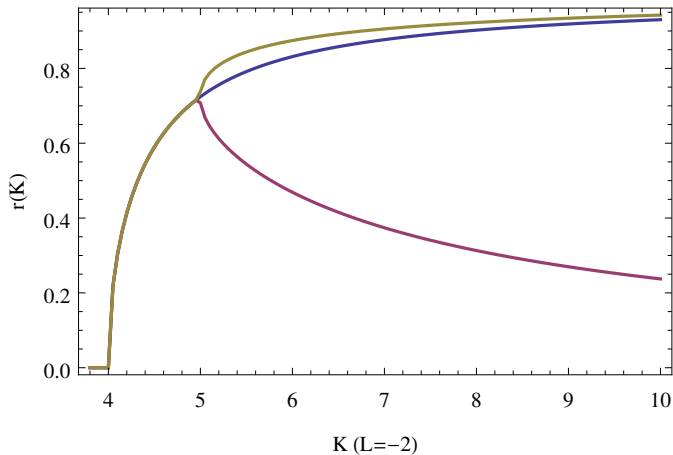
- SCN has a strong community structure
- interaction between the communities is negative
- this is the case in all mammals
- structure might play a role in richness and robustness of SCN
- malfunctioning can cause health problems ranging from epilepsy to narcolepsy

Suprachiasmatic nucleus

- SCN has a strong community structure
- interaction between the communities is negative
- this is the case in all mammals
- structure might play a role in richness and robustness of SCN
- malfunctioning can cause health problems ranging from epilepsy to narcolepsy



Synchronization on complex network



What should you remember?

What should you remember?

- There are many different types of processes to study on networks

What should you remember?

- There are many different types of processes to study on networks
- Networks really play an important role almost everywhere

What should you remember?

- There are many different types of processes to study on networks
- Networks really play an important role almost everywhere
- Synchronization is an example that is particularly interesting

What should you remember?

- There are many different types of processes to study on networks
- Networks really play an important role almost everywhere
- Synchronization is an example that is particularly interesting
- Using mathematics we can tell neuroscientists something of value

What should you remember?

- There are many different types of processes to study on networks
- Networks really play an important role almost everywhere
- Synchronization is an example that is particularly interesting
- Using mathematics we can tell neuroscientists something of value
- Inter-disciplinary research is becoming more and more important