





Doctoral School FNRS Nonlinear phenomena, complex systems and statistical mechanics 1-2-3 February 2022 - 9h30-12h30 – Université de Namur Introduction to dynamical systems on complex networks *Mattia Frasca (Università di Catania) & Timoteo Carletti (Université de Namur)*

Lecture 4 – Synchronization on complex networks Mattia Frasca (Univ. of Catania)

Contents

- What is synchronization?
- A simple model due to Kuramoto
- General model of coupled oscillators
- The Master Stability Function
- Control of synchronization

What is synchronization?



clocks

22 febr. 1665. Diebus 4 aut 5 horologiorum duorum novorum in quibus catenulæ [Fig. 75], miram concordiam obfervaveram, ita ut ne minimo quidem exceffu alterum ab altero fuperaretur. fed confonarent femper reciprocationes utriusque perpendiculi. unde cum parvo fpatio inter fe horologia diftarent, fympathiæ quandam ³) quasi alterum ab altero afficeretur fufpicari cœpi. ut experimentum caperem turbavi alterius penduli reditus ne fimul incederent fed quadrante horæ poft vel femihora rurfus concordare inveni.



Christiaan Huygens

https://www.youtube.com/watch?v=Aaxw4zbULMs

Metronomes





Metronomes do not synchronize



Metronomes do synchronize

The model of metronomes

• A single metronome on a mobile base

$$\frac{d^2 \vartheta}{dt^2} + \frac{mr_{c,m}g}{I} \sin \vartheta + \varepsilon \left[\left(\frac{\vartheta}{\vartheta_0} \right)^2 - 1 \right] \frac{d\vartheta}{dt} + \left(\frac{mr_{c,m}\cos \vartheta}{I} \right) \frac{d^2 x}{dt^2} = 0$$

• Neglecting the damping of the base motion, the coupling term (for example for a two metronome system) can be found

$$x = -\frac{m}{M+2m}r_{c,m}(\sin\vartheta_1 + \sin\vartheta_2)$$

• It can be analitically proven that metronomes synchronize [J. Pantaleone, Am. J. Phys., 2002]

Systems that synchronize: a classical example



Fireflies flashing in sync on the river banks of Malaysia



Say's firefly, in the US (Arwin Provonsha, Purdue Dept of Entomology, IN)

- Each firefly emits light flashes with a regular internal cycle
- Each firefly adjusts its lighting frequency as a function of its neighbors

Other examples



https://www.youtube.com/watch?v=eAXVa XWZ8 https://www.youtube.com/watch?v=W-nTOo95Yy8





The Kuramoto model

• Dynamics of the oscillators (global coupling)

$$\dot{\vartheta}_i = \omega_i + \frac{K}{N} \sum_{j=1}^N \sin(\vartheta_j - \vartheta_i) \quad i = 1, ..., N$$

• Order parameter

$$r \cdot e^{i\psi} = \frac{1}{N} \sum_{j=1}^{N} e^{i\vartheta_j}$$

• Dynamics

$$\dot{\vartheta}_i = \omega_i + K \cdot r \cdot \sin(\psi - \vartheta_i) \quad i = 1, ..., N$$





Coupled oscillators

• Equations

$$\dot{x}_i = f(x_i) + \sigma \sum_{j=1}^N a_{ij} H(x_j - x_i)$$
 $i = 1,...,N$

- f is the dynamics of each uncoupled unit (units are identical), order n
- $-a_{ij}$ are the elements of the adjacency matrix
- H is a constant matrix (the inner coupling)
- σ is the coupling coefficient
- Equivalent formulation

$$\dot{x}_i = f(x_i) - \sigma \sum_{j=1}^N L_{ij} H x_i$$
 $i = 1,...,N$

Diffusive coupling

$$\dot{x}_i = f(x_i) + \sigma \sum_{j=1}^N a_{ij} H(x_j - x_i)$$
 $i = 1,...,N$

$$\sum_{j=1}^{N} a_{ij} H(x_j - x_i) = \sum_{j=1}^{N} a_{ij} Hx_j - \sum_{j=1}^{N} a_{ij} Hx_i =$$

$$= \sum_{j=1}^{N} a_{ij} H x_j - H x_i \sum_{j=1}^{N} a_{ij} = \sum_{j=1, j \neq i}^{N} a_{ij} H x_j - d_i H x_i = -\sum_{j=1}^{N} L_{ij} H x_j$$

$$\dot{x}_i = f(x_i) - \sigma \sum_{j=1}^N L_{ij} H x_i$$
 $i = 1,..., N$

Coupled oscillators - example

$$\dot{x}_i = f(x_i) - \sigma \sum_{j=1}^N L_{ij} H x_j$$
 $i = 1,..., N$

• Let us consider N Rössler units, coupled through two different configurations...

The Rössler system







$$a = b = 0.2; c = 7$$



Coupled oscillators - example

$$\dot{x}_i = f(x_i) - \sigma \sum_{j=1}^N L_{ij} H x_j$$
 $i = 1, ..., N$

 N=3 Rössler units, coupled through the second variable, network as in figure

$$\dot{x}_{1} = -y_{1} - z_{1}$$

$$\dot{y}_{1} = x_{1} + ay_{1} + \sigma(y_{2} - y_{1})$$

$$\dot{z}_{1} = b + z_{1}(x_{1} - c)$$

$$\dot{x}_{3} = -y_{3} - z_{3}$$

$$\dot{x}_{2} = -y_{2} - z_{2}$$

$$\dot{y}_{3} = x_{3} + ay_{3} + \sigma(y_{2} - y_{3})$$

$$\dot{z}_{3} = b + z_{3}(x_{3} - c)$$

$$\dot{y}_{2} = x_{2} + ay_{2} + \sigma(y_{1} - y_{2}) + \sigma(y_{3} - y_{2})$$

$$\dot{z}_{2} = b + z_{2}(x_{2} - c)$$

Coupled oscillators - example

$$\dot{x}_i = f(x_i) - \sigma \sum_{j=1}^N L_{ij} H x_j$$
 $i = 1,...,N$

 N=3 Rössler units, coupled through the second variable, network as in figure

$$H = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix} \qquad H \mathbf{x}_{j} = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x_{j} \\ y_{j} \\ z_{j} \end{pmatrix} = \begin{pmatrix} 0 \\ y_{j} \\ 0 \end{pmatrix}$$
$$\dot{x}_{1} = -y_{1} - z_{1}$$
$$\dot{y}_{1} = x_{1} + ay_{1} + \sigma(y_{2} - y_{1})$$
$$\dot{z}_{1} = b + z_{1}(x_{1} - c)$$

The synchronization error

• Synchronization error

$$e(t) = \left(\frac{1}{N(N-1)}\sum_{i,j} \|x_i(t) - x_j(t)\|^2\right)^{\frac{1}{2}}$$

• The network is (globally) synchronized if

$$\lim_{t\to+\infty}e(t)=0$$

• Equivalent definition of the error

$$e(t) = \left(\frac{2}{N-1}\sum_{i} ||x_{i}(t) - \bar{x}(t)||^{2}\right)^{\frac{1}{2}}$$

with

$$\overline{x}(t) = \frac{1}{N} \sum_{i} x_i(t)$$

A network of Rössler oscillators



The network, which was not synchronized for small coupling, becomes synchronized for larger coupling

Same network, different coupling





Synchronization is never achieved, even if the coupling strength is increased!

Summing up...

- Two networks: one synchronizes for large enough coupling strength, the other does not (for any coupling strength)
- However, the coupling is always diffusive, and since $L\vec{1} = 0$

the synchronous manifold $x_1 = x_2 = ... = x_N = x_s$ exists in both cases!

$$\dot{x}_s = f(x_s)$$

• What is the difference here?

Stability of the synchronous state

Reference model

$$\dot{x}_i = f(x_i) - \sigma \sum_{j=1}^N L_{ij} h(x_j)$$
 $i = 1,...,N$

• Synchronous state

$$x_1(t) = \dots = x_N(t) = s(t)$$

with

$$\dot{s} = f(s)$$

Compact form

$$\dot{\mathbf{x}} = \mathbf{F}(\mathbf{x}) - \sigma L \otimes I_n \mathbf{H}(\mathbf{x})$$
where
$$\mathbf{x} = \begin{bmatrix} x_1 \\ \vdots \\ x_N \end{bmatrix} \quad \mathbf{F}(\mathbf{x}) = \begin{bmatrix} f(x_1) \\ \vdots \\ f(x_N) \end{bmatrix} \quad \mathbf{H}(\mathbf{x}) = \begin{bmatrix} h(x_1) \\ \vdots \\ h(x_N) \end{bmatrix}$$

Stability of the synchronous state

Let's define the new variables

$$\eta_i(t) = x_i(t) - s(t)$$

• Linearization around s(t)

$$\dot{\boldsymbol{\eta}} = (I_N \otimes Df)\boldsymbol{\eta} - \boldsymbol{\sigma}(L \otimes Dh)\boldsymbol{\eta}$$

with

$$Df = \frac{\partial f(x_i)}{\partial x_i} \bigg|_{x_i(t) = s(t)}$$

$$Dh = \frac{\partial h(x_i)}{\partial x_i} \bigg|_{x_i(t) = s(t)}$$

Consider now

$$\boldsymbol{\xi} = (T^{-1} \otimes \boldsymbol{I}_n) \boldsymbol{\eta}$$

with T such that

$$T^{-1}LT = diag(\lambda_1, \dots, \lambda_N)$$

Stability of the synchronous state

 $\dot{\boldsymbol{\xi}} = (T^{-1} \otimes I_n)(I_N \otimes Df)(T \otimes I_n)\boldsymbol{\xi} - \boldsymbol{\sigma}(T^{-1} \otimes I_n)(L \otimes Dh)(T \otimes I_n)\boldsymbol{\xi}$



Blocks are identical

$$\dot{\xi}_h = (Df - \sigma \lambda_h Dh) \xi_h$$

Master stability equation

$$\zeta = (Df - \alpha Dh)\zeta$$

Master stability function (MSF)

$$\lambda_{\max} = \lambda_{\max}(\alpha)$$

The Master Stability Function [Pecora and Carroll, 1998]

 $\dot{\varsigma} = [DF + (\alpha + i\beta)DH]\varsigma$



The Master Stability Function

[Pecora and Carroll, 1998]



- Type I: networks never synchronizable
- Type II:

$$\sigma > \alpha_1 / \lambda_2$$

• Type III:

$$\sigma > \alpha_1 / \lambda_2$$
$$\sigma < \alpha_1 / \lambda_N$$

Requires that:

$$\frac{\lambda_N}{\lambda_2} < \frac{\alpha_2}{\alpha_1}$$

Network of Rössler oscillators

$$\dot{x}_{i} = -y_{i} - z_{i}$$

$$\dot{y}_{i} = x_{i} + ay_{i} - \sigma \sum_{j=1}^{N} L_{ij} y_{j}$$

$$\alpha_{1} = 0.157$$

$$\dot{z}_{i} = b + z_{i} (x_{i} - c)$$

$$\lambda_{N} = 5.0672$$

 $\dot{x}_{i} = -y_{i} - z_{i} - \sigma \sum_{j=1}^{N} L_{ij} x_{j}$ $\dot{y}_{i} = x_{i} + a y_{i}$ $\dot{z}_{i} = b + z_{i} (x_{i} - c)$ Type III $\alpha_{1} = 0.186$ $\alpha_{2} = 4.614$ $26.3 = \frac{\lambda_{N}}{\lambda_{2}} \chi \frac{\alpha_{2}}{\alpha_{1}} = 24.8$

Control of synchronization

- A network of coupled chaotic oscillators may not satisfy the conditions for synchronization (e.g., the eigenvalues of the Laplacian are outside the bounds of master stability function, MSF)
- Even for networks reaching synchronization, control may be needed to steer the system towards a specific trajectory (opposed to a self-organized solution)

How can we control a network?



Coupled dynamics

$$\dot{x_i} = f(x_i) + \sigma \sum_j a_{ij} h(x_j, x_i)$$

Coupled dynamics with control

$$\dot{x_i} = f(x_i) + \sigma \sum_j a_{ij} h(x_j, x_i) + u_i$$

control

$$u_i = k(x_{ref} - x_i)$$

$$\dot{x}_{ref} = g(x_{ref})$$

Can we do better?

• Can we control the whole network by applying feedback only to a subset of nodes?



Pinning control



 It is a feedback control strategy for synchronization and consensus in complex dynamical networks

• A virtual leader (the *pinner*) is added to the network and defines the desired trajectory, controlling only a small fraction of the network nodes (the *pinned nodes*)

- The control action is a function of the pinning error vector, whose *i*-th component is given by the difference between the output of the pinner and the output of the *i*-the node
- Classical pinning control targets a homogeneous collective behavior

Pinning control of synchronization

Network units
$$\dot{x_i} = f(x_i) + \sigma \sum_j a_{ij}(x_j - x_i) + u_i; i = 1, ... N$$
Virtual node $\dot{s} = f(s)$ Control $u_i = k \delta_i (s - x_i)$ Pinned nodes $\delta_i = 1$



$$\dot{x_i} = f(x_i) + \sum_j w_{ij} (x_j - x_i); i = 1, ..., N + 1$$

Pinning control of synchronization

$$\dot{x}_i = f(x_i) + \sum_j w_{ij} (x_j - x_i); i = 1, ..., N + 1$$

Control is achieved iff the augmented network synchronizes $\lim_{t \to \infty} \lim_{t \to \infty} \lim_{t$

$$\lim_{t \to +\infty} ||x_i - x_j|| = 0 \quad \longleftarrow \quad \lim_{t \to +\infty} ||x_i - s|| = 0$$

F. Sorrentino, M. di Bernardo, F. Garofalo, and G. Chen, Controllability of complex networks via pinning, *Phys. Rev. E* 75, 046103, 2007

Pinning control of synchronization

How to select the nodes to pin? Is there a relationship with some topological properties?

- [Wang & Chen, Phys. A, 2002]: degree-based selective approaches are a preferable strategy with respect to random choices of nodes.
- [Chen, Liu, Lu, TCAS I, 2007]: if the directed network admits a spanning tree, then control can be achieved by only pinning the root node.
- [Lu, Li, Rong, Automatica, 2010]: if the network does not admit a spanning tree, then at least one node in each root strongly connected component has to be pinned.

Control of synchronization in a group of nodes

L. V. Gambuzza, M. Frasca, V. Latora, "Distributed control of synchronization of a group of network nodes", IEEE Trans. Automatic Control, March 2019.

Problem statement

Consider the dynamical network formed by N diffusively coupled identical nodes

$$\dot{\mathbf{x}}_i = f(\mathbf{x}_i) - \sigma \sum_{j=1}^N \mathcal{L}_{ij} \mathbf{H} \mathbf{x}_j + \mathbf{u}_i$$

where x_i are the state variable of node *i*, $\sigma > 0$ is the coupling strength and H is a nxn constant matrix of 0-1 coefficients, find the network distributed controllers **u**_i of the form

$$\mathbf{u}_i = -\sigma \sum_{j=1}^N \mathcal{L}'_{ij} \mathbf{H} \mathbf{x}_j$$

such that the nodes of an arbitrary set, say S_{n2} , synchronize to each other

Main result

Assumption 1. Consider the dynamical network (10). Suppose that there exist a diagonal matrix C > 0 and two constants $\bar{d} > 0$ and $\tau > 0$, such that

$$[Df(\mathbf{s}(t)) - d\mathbf{H}]^T \mathbf{C} + \mathbf{C}[Df(\mathbf{s}(t)) - d\mathbf{H}] \le -\tau \mathbf{I}_n$$

for all $d \ge \bar{d}$.

Theorem 4.1: Consider the dynamical network (10) satisfying Assumption 1, a set S_{n_2} of n_2 arbitrary nodes, and a fixed value of the coupling coefficient such that $\sigma > \overline{d}/n_1$, then the synchronous state $\mathbf{x}_s = [\mathbf{s}_1(t)^T \dots \mathbf{s}_{n_1}(t)^T \mathbf{s}(t)^T \dots \mathbf{s}(t)^T]^T$ is stabilized by the controllers \mathbf{u}_i

$$\mathbf{u}_{i} = -\sigma \sum_{j=1}^{N} \mathcal{L}_{ij}^{\prime} \mathbf{H} \mathbf{x}_{j}$$
(14)

with \mathcal{L}' such that $\mathcal{L}'' = \mathcal{L} + \mathcal{L}'$ satisfy these conditions:

- 1) $\mathcal{N}_{n_1+1}'' = \ldots = \mathcal{N}_N''$; from this condition it follows that $k_{n_1+1} = \ldots = k_N$, that is, the nodes of \mathcal{S}_{n_2} have the same degree, we indicate it as κ , i.e., $k_{n_1+1} = \ldots = k_N \triangleq \kappa$;
- 2) κ is selected such that $\kappa > \frac{d}{\sigma}$;
- 3) the n_2 nodes are not connected each other.



For two nodes, A and B

if $|\mathcal{N}_A \cup \mathcal{N}_B| > \bar{d}/\sigma$

$$\mathbf{u}_A = \sigma \sum_{j \in (\mathcal{N}_B - \mathcal{N}_A)} \mathrm{H}(\mathbf{x}_j - \mathbf{x}_A)$$

$$\mathbf{u}_B = \sigma \sum_{j \in (\mathcal{N}_A - \mathcal{N}_B)} \mathrm{H}(\mathbf{x}_j - \mathbf{x}_B)$$

if $|\mathcal{N}_A \cup \mathcal{N}_B| < \bar{d}/\sigma$

$$\mathcal{V}_{2} \subseteq (\mathcal{V}(\mathcal{G}) - \mathcal{N}_{A} - \mathcal{N}_{B} - \{A, B\})$$
$$|\mathcal{N}_{A} \cup \mathcal{N}_{B}| + |\mathcal{V}_{2}| > \bar{d}/\sigma$$
$$\mathbf{u}_{A} = \sigma \sum_{j \in (\mathcal{N}_{B} - \mathcal{N}_{A})} \mathrm{H}(\mathbf{x}_{j} - \mathbf{x}_{A}) + \sigma \sum_{j \in \mathcal{V}_{2}} \mathrm{H}(\mathbf{x}_{j} - \mathbf{x}_{A})$$
$$\mathbf{u}_{B} = \sigma \sum_{j \in (\mathcal{N}_{B} - \mathcal{N}_{A})} \mathrm{H}(\mathbf{x}_{j} - \mathbf{x}_{B}) + \sigma \sum_{j \in \mathcal{V}_{2}} \mathrm{H}(\mathbf{x}_{j} - \mathbf{x}_{B})$$

$$\mathbf{u}_B = \sigma \sum_{j \in (\mathcal{N}_A - \mathcal{N}_B)} \mathrm{H}(\mathbf{x}_j - \mathbf{x}_B) + \sigma \sum_{j \in \mathcal{V}_2} \mathrm{H}(\mathbf{x}_j - \mathbf{x}_B)$$

Sketch of the proof

Dynamical network with control

$$\dot{\mathbf{x}} = F(\mathbf{x}) - \sigma \mathcal{L}'' \otimes \mathbf{H} \cdot \mathbf{x}$$

1. Linearization

$$\dot{\eta} = \mathrm{DF} \cdot \eta - (\mathcal{L}'' \otimes \mathrm{H}) \cdot \eta$$

2. State transformation

$$\mathbf{R} = \begin{bmatrix} \mathbf{I}_{n_1} & \mathbf{0} \\ \mathbf{0} & \mathbf{1} \cdot \mathbf{1}^T - \mathbf{I}_{n_2} \end{bmatrix}$$
$$\mathbf{M}^{-1}\mathbf{R}\mathbf{M} = \operatorname{diag}\{\lambda_1(\mathbf{R}), \dots, \lambda_N(\mathbf{R})\}$$

Sketch of the proof

Dynamical network with control



Dynamics of the transverse modes (the blocks are identical!)

$$\dot{\zeta} = (Df - \sigma\kappa H)\zeta$$

Remarks

It is not important to which nodes the nodes to synchronize are connected but only their number

The approach can also apply within the MSF framework

The results can be extended to the case of heterogeneous units, provided that the nodes to be synchronized have the same dynamics

An example

- Chua's oscillators
- Nodes to synchronize: 4 and 12



An example



Without control



For the given value of σ , the network without control is not synchronized



With control



0.2 9^{4,15} 0.15 of the network remains not synchronized



With a direct link between nodes 4 and 12



The introduction of a direct link between nodes 4 and 12 is not sufficient to induce synchronization in them



Take home message

• Act on their neighbors!



Summary

• Examples of synchronization, models

• Synchronization of dynamical oscillators on complex networks: existence and stability

• Control of synchronization: pinning control, control of synchronization of a group of nodes