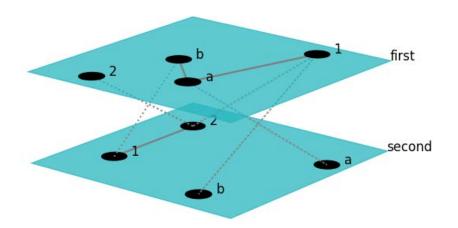
Multilayer Networks



Hiroki Sayama sayama@binghamton.edu

Multilayer networks

- Networks that are composed of multiple layers (tautological...)
- · A number of different names:
 - Multilayer networks
 - Multiplex networks
 - Interconnected networks
 - Interdependent networks
 - Networks of networks etc...

Heads up

- This is even newer than temporal network research
- Tools for multilayer network research still under active development
 - But there are some tools now available ©
- More math/theory-driven, and involve more dynamical models, than temporal network research

Journal of Complex Networks (2014) 2, 203–271 doi:10.1093/comnet/cnu016 Advance Access publication on 14 July 2014

Multilaver networks

MIKKO KIVELÄ

Oxford Centre for Industrial and Applied Mathematics, Mathematical Institute, University of Oxford,
Oxford OX2 6GG, UK

ALEX ARENAS

Departament d'Enginyeria Informática i Matemátiques, Universitat Rovira I Virgili, 43007 Tarragona, Spain

MARC BARTHELEMY

Institut de Physique Théorique, CEA, CNRS-URA 2306, F-91191, Gif-sur-Yvette, France and Centre d'Analyse et de Mathématiques Sociales, EHESS, 190-198 avenue de France, 75244 Paris, France

JAMES P. GLEESON

MACSI, Department of Mathematics & Statistics, University of Limerick, Limerick, Ireland

YAMIR MORENO

Institute for Biocomputation and Physics of Complex Systems (BIFI), University of Zaragoza, Zaragoza 50018, Spain and Department of Theoretical Physics, University of Zaragoza, Zaragoza 50009, Spain

AND

MASON A. PORTER[†]

Oxford Centre for Industrial and Applied Mathematics, Mathematical Institute, University of Oxford, Oxford OX2 6GG, UK and CABDyN Complexity Centre, University of Oxford, Oxford OX1 1HP, UK

†Corresponding author. Email: porterm@maths.ox.ac.uk

Edited by: Ernesto Estrada

[Received on 16 October 2013; accepted on 23 April 2014]

In most natural and engineered systems, a set of entities interact with each other in complicated patterns that can encompass multiple types of relationships, change in time and include other types of complications. Such systems include multiple subsystems and layers of connectivity, and it is important to take such 'multilayer' features into account to try to improve our understanding of complex systems. Consequently, it is necessary to generalize 'traditional' network theory by developing (and validating) a framework and associated tools to study multilayer systems in a comprehensive fashion. The origins of such efforts date back several decades and arose in multiple disciplines, and now the study of multilayer networks has become one of the most important directions in network science. In this paper, we discuss the history of multilayer networks (and related concepts) and review the exploding body of work on such networks. To unify the disparate terminology in the large body of recent work, we discuss a general framework for multilayer networks, construct a dictionary of terminology to relate the numerous existing concepts to each other and provide a thorough discussion that compares, contrasts and translates between related notions such as multilayer networks, multiplex networks, interdependent networks, networks of networks and many others. We also survey and discuss existing data sets that can be represented as

(c) The Authors 2014. Published by Oxford University Press.

This is an Open Access article distributed under the terms of the Creative Commons Attribution License (http://creativecommons.org/licenses/by/4.0/), which permits unrestricted reuse, distribution, and reproduction in any medium, provided the original work is properly cited.

Physics Reports 544 (2014) 1-122



Contents lists available at ScienceDirect

Physics Reports

journal homepage: www.elsevier.com/locate/physrep



The structure and dynamics of multilayer networks



S. Boccaletti ^{a,b,*}, G. Bianconi ^c, R. Criado ^{d,e}, C.I. del Genio ^{f,g,h}, J. Gómez-Gardeñes ⁱ, M. Romance ^{d,e}, I. Sendiña-Nadal ^{j,e}, Z. Wang ^{k,l}, M. Zanin ^{m,n}

² CNR - Institute of Complex Systems, Via Madonna del Piano, 10, 50019 Sesto Fiorentino, Florence, Italy

^bThe Italian Embassy in Israel, 25 Hamered st., 68125 Tel Aviv, Israel

^c School of Mathematical Sciences, Queen Mary University of London, London, United Kingdom

^d Departamento de Matemática Aplicada, Universidad Rey Juan Carlos, 28933 Móstoles, Madrid, Spain

^e Center for Biomedical Technology, Universidad Politécnica de Madrid, 28223 Pozuelo de Alarcón, Madrid, Spain

[†] Warwick Mathematics Institute, University of Warwick, Gibbet Hill Road, Coventry CV4 7AL, United Kingdom

⁸ Centre for Complexity Science, University of Warwick, Gibbet Hill Road, Coventry CV4 7AL, United Kingdom

h Warwick Infectious Disease Epidemiology Research (WIDER) Centre, University of Warwick, Gibbet Hill Road, Coventry CV4 7AI, United Kingdom

institute for Biocomputation and Physics of Complex Systems, University of Zaragoza, Zaragoza, Spain

i Complex Systems Group, Universidad Rey Juan Carlos, 28933 Móstoles, Madrid, Spain

k Department of Physics, Hong Kong Baptist University, Kowloon Tong, Hong Kong Special Administrative Region

¹Center for Nonlinear Studies, Beijing-Hong Kong-Singapore Joint Center for Nonlinear and Complex Systems (Hong Kong) and Institute

of Computational and Theoretical Studies, Hong Kong Baptist University, Kowloon Tong, Hong Kong Special Administrative Region

^mInnaxis Foundation & Research Institute, José Ortega y Gasset 20, 28006 Madrid, Spain

ⁿ Faculdade de Ciências e Tecnologia, Departamento de Engenharia Electrotécnica, Universidade Nova de Lisboa, 2829-516 Caparica, Portugal

ARTICLE INFO

Article history:
Accepted 3 July 2014
Available online 10 July 2014
editor: I. Procaccia

ABSTRACT

In the past years, network theory has successfully characterized the interaction among the constituents of a variety of complex systems, ranging from biological to technological, and social systems, However, up until recently, attention was almost exclusively given to networks in which all components were treated on equivalent footing, while neglecting all the extra information about the temporal-or context-related properties of the interactions under study. Only in the last years, taking advantage of the enhanced resolution in real data sets, network scientists have directed their interest to the multiplex character of real-world systems, and explicitly considered the time-varying and multilayer nature of networks. We offer here a comprehensive review on both structural and dynamical organization of graphs made of diverse relationships (layers) between its constituents, and cover several relevant issues, from a full redefinition of the basic structural measures, to understanding how the multilayer nature of the network affects processes and dynamics.

© 2014 Elsevier B,V, All rights reserved,

http://dx.doi.org/10.1016/j.physrep.2014.07.001 0370-1573/© 2014 Elsevier B.V. All rights reserved.

Corresponding author,
 E-mail address: stefano,boccaletti@gmail.com (S. Boccaletti).

Examples

- Social network that involve different types of connections
- Network of airports connected by different air carriers
- Multiple infrastructures of a nation that are connected to each other
- Species interaction patterns that involve distinct layers of habitat

Fundamentals of Multilayer Networks

General representation

 To represent a multilayer network, define the following function:

$$a(i, \alpha, j, \beta) = 0$$
 or 1 (or weight)

• $a(i, \alpha, j, \beta) = 1$ if node i in layer α is connected to node j in layer β , otherwise 0 (This can be represented mathematically by an adjacency tensor)

Aspects

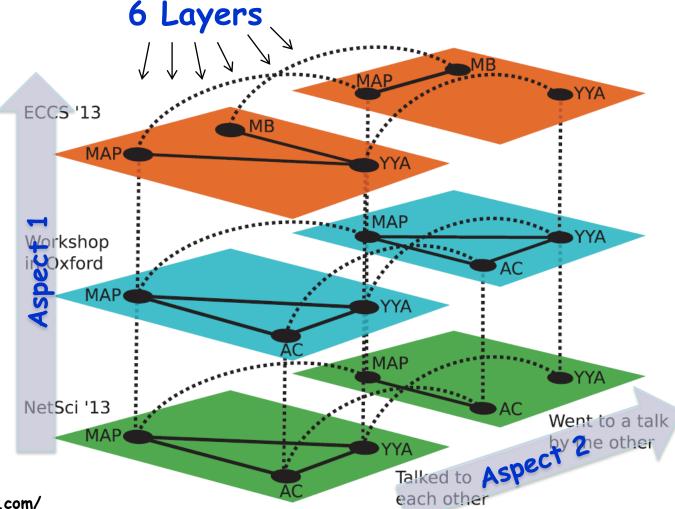
- · Layers α , β can be mapped to a space made of multiple "aspects"
 - Time, location, type of connection, etc.
 - This means α , β can be vectors

 Aspects help organize the relationships between different layers

Example: Zachary's Karate Club Club (ZKCC) network







http://networkkarate.tumblr.com/

Source: Kivelä et al. (2014)

- Write down the values of the adjacency function $a(i, \alpha, j, \beta)$ for some edges in the previous ZKCC network
- Represent the same information in an edge list

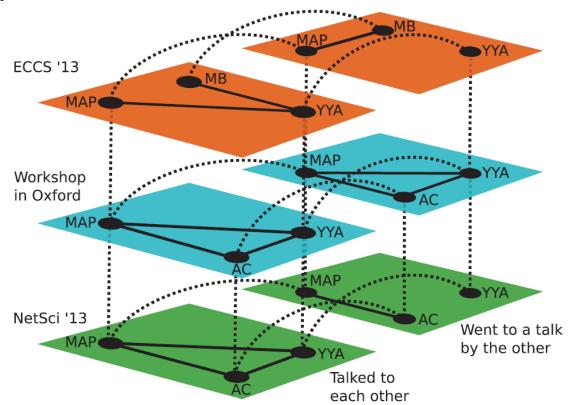
Different classes of edges

• Intra-layer edge $[(i, \alpha), (j, \alpha)]$

- Inter-layer edge [(i, α), (j, β)] $\alpha \neq \beta$
 - In particular: Coupling edge

[(i,
$$\alpha$$
), (i, β)] $\alpha \neq \beta$

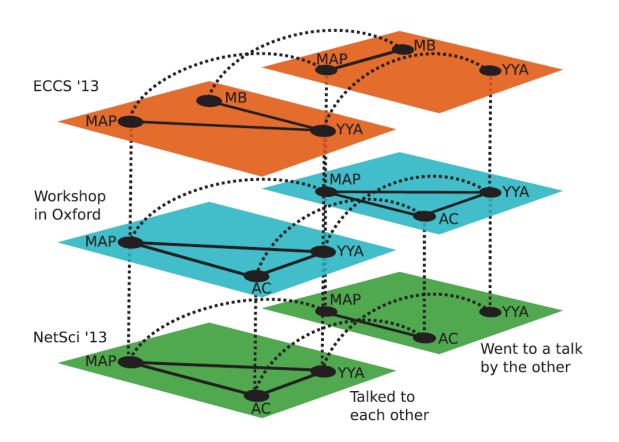
 Identify (a) intra-layer edges, (b) inter-layer edges and (c) coupling edges in this multilayer network



Properties of multilayer networks

- Do all the layers contain the same set of nodes? → node-aligned
- Or, does each node appear only in one layer? → layer-disjoint
- Are all the inter-layer edges coupling ones? → diagonally coupled
 - Are the diagonal coupling edges independent of nodes? → layer-coupled

Is this network (a) node-aligned or layer-disjoint?
 (b) diagonally coupled? (c) layer-coupled?

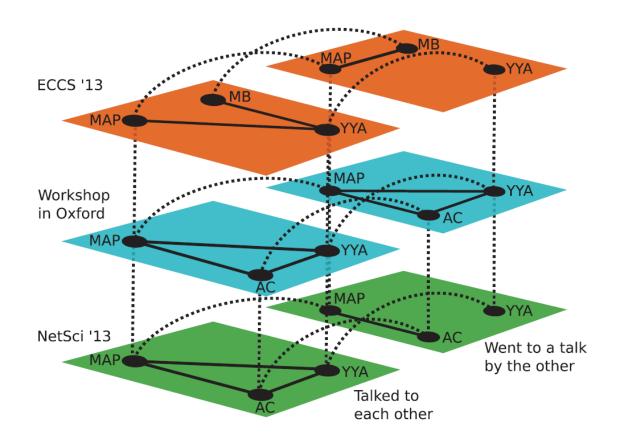


Different kinds of diagonal coupling along an aspect

 Do the diagonal edges connect a node to its counterparts in all other layers along an aspect? → categorical

- Or, do the diagonal edges connect a node to its counterparts only in "nearby" layers along an aspect?
 - \rightarrow ordinal

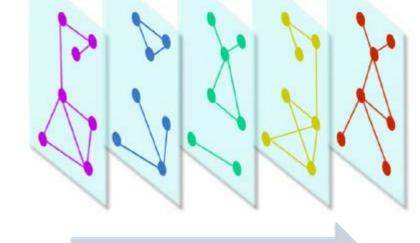
 Does each of the two aspects of this network (a) categorical or (b) ordinal?



Temporal networks as multilayer networks

 Temporal networks can also be considered a special case of multilayer networks that have only one ordinal

aspect: time



Source: De Domenico et al. (2013)

Aspect: Time

Two major subclasses of multilayer networks

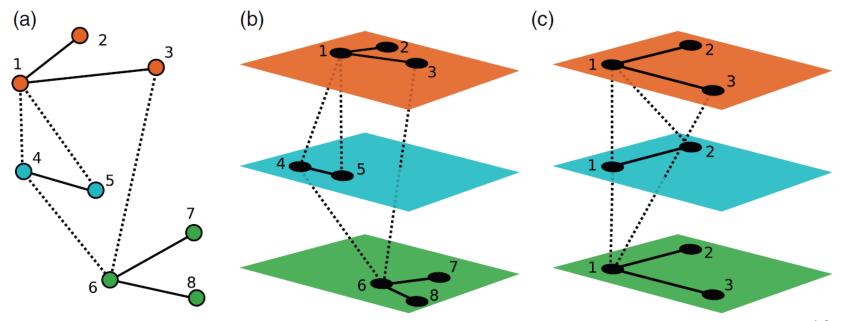
- Node-colored networks

 (a.k.a. "interconnected networks",
 "interdependent networks", "networks of networks")
- Edge-colored networks

 (a.k.a. "multiplex networks",
 "multirelational networks")

Node-colored networks

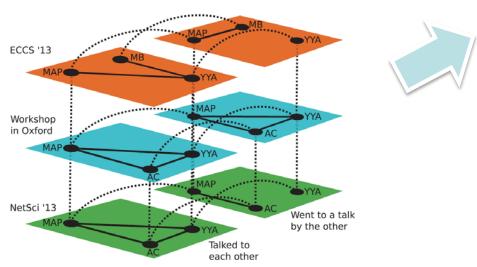
 Interconnected networks, interdependent networks, networks of networks, etc.

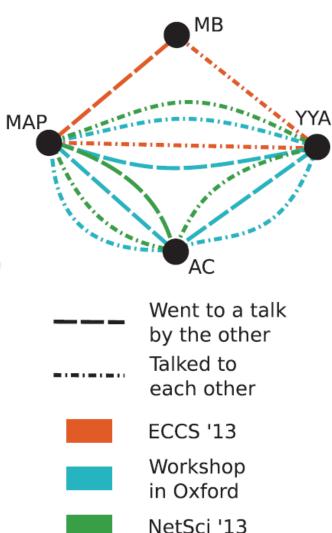


19

Edge-colored networks

 Multiplex networks, multirelational networks, etc.





Source: Kivelä et al. (2014)

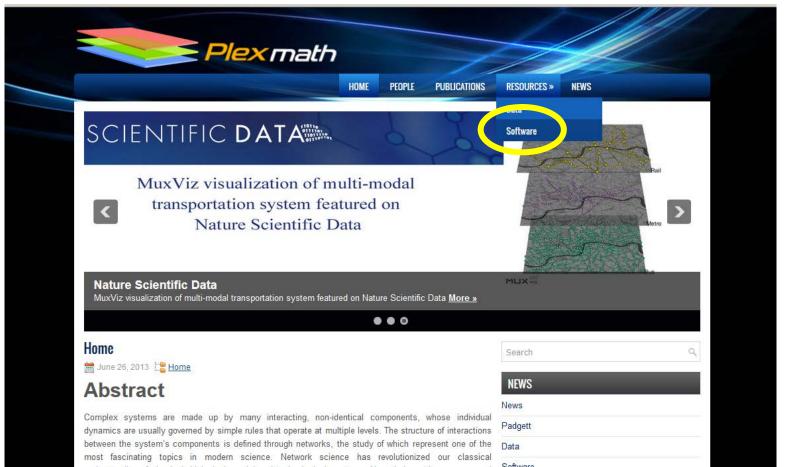
 Give a few real-world examples of (a) node-colored and (b) edge-colored multilayer networks

 Discuss properties of those networks, especially the types of their interlayer connections

Computational Modeling and Analysis of Multilayer Networks

PlexMath project

http://www.plexmath.eu/

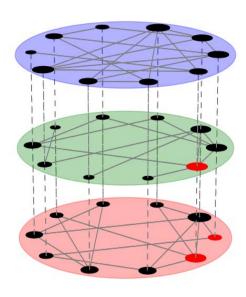


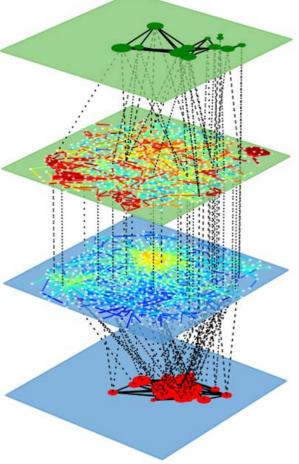
Pymnet library

http://people.maths.ox.ac.
 uk/kivela/mln_library/

 Developed by Mikko Kivelä







- Download the pymnet library and its documentation
- Follow its tutorial to learn how to build multilayer/multiplex networks
 - Place the "pymnet" folder to your working directory, or add it to your Python path
 - Commands are different from NetworkX, but access to all NetworkX commands are provided under "nx." prefix

Pymnet's data structure

- MultilayerNetwork(aspects = **)
 - To represent general multilayer networks
- MultiplexNetwork(couplings = **)
 - To specifically represent multiplex networks

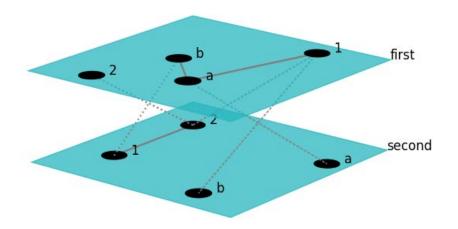
 - nx.Graph(g) converts these into a NetworkX Graph (monolayer only)

Pymnet: Basics

- add_node(), add_layer()
- g[ID][ID] = 1 adds edge (ID: sequence of indices, including aspects)
- list(g) gives node list
- list(g.iter_**()) gives node, layer, or node-layer list
- · list(g.edges) gives edge list
- · list(g[ID]) gives neighbor list
- g[ID].deg() or .str() gives degree or strength

Drawing multilayer networks

Just draw(g) !!

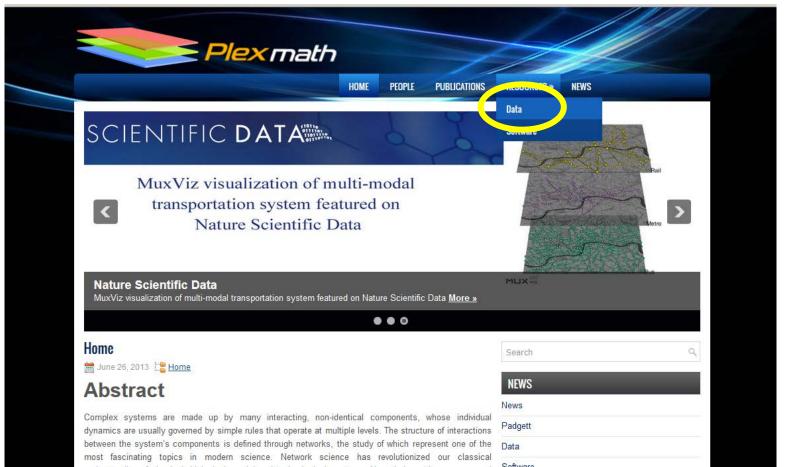


- If you draw in a separate window, you can click and drag to rotate it
- Many options are available to customize visualization results

- · Check out the references of pymnet
 - http://people.maths.ox.ac.uk/kivela/mln
 library/reference.html#reference
- Create a few multilayer/multiplex networks and visualize them
- Explore customization of visualization as you like

Get the data!

http://www.plexmath.eu/



- Download the "Vickers & Chan 7th graders social network" data from the PlexMath website
- Write a Python code to read the data and construct a multilayer network
 - As a MultilayerNetwork object
 - As a MultiplexNetwork object
- Visualize it

Some built-in measurements

- degs(g) gives degree distribution
- density(g) gives network density
- · multiplex_degs(g) for each layer
- · multiplex_density(g) for each layer
- · Various clustering measurements
 - But not so many functions available yet... (the author Mikko said he would welcome any contributions!)

 Plot the degree distribution for each layer in the Vickers & Chan 7th graders multiplex network

 Measure the density of each layer and determine which layer was most/least dense

Other network measurements

- You can represent a multilayer network as a plain monolayer network and apply various measurements
- Is it a multiplex network and does changing layers take no cost or distance?
 - Yes to both → Aggregate the network
 - Otherwise Flatten the network

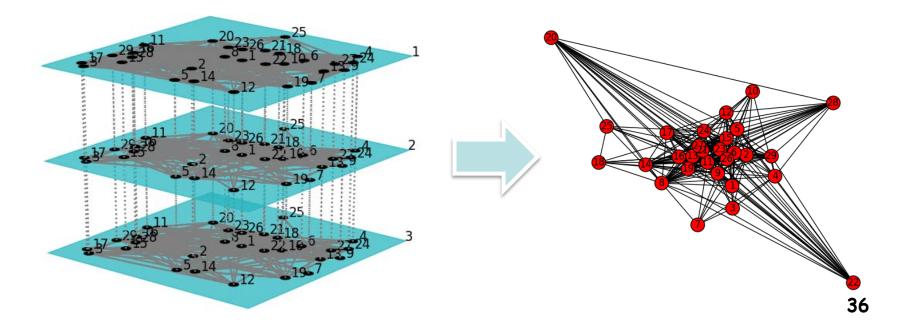
Note: When you create a monolayer network...

- Consider how the weights of intralayer edges compare to each other between different layers
- Each layer may represent different connectivity; adjust their weights as needed
 - E.g.:

 Best friend, friend, acquaintance
 Flight, train, bus, bike, walk

Aggregating layers

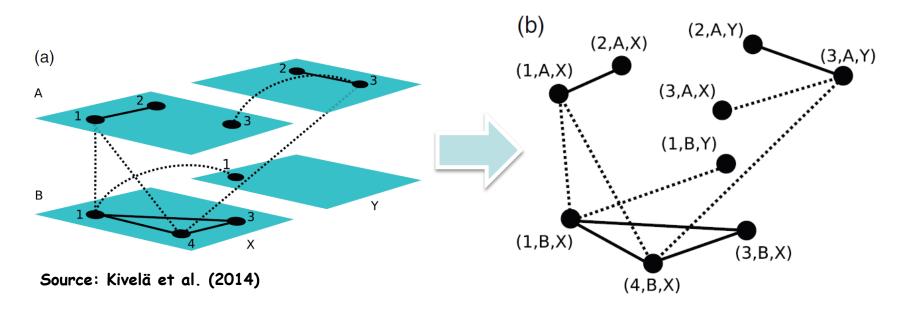
- aggregate(g, aspects) creates a simple network aggregated over aspects
 - Works for both multilayer and multiplex, but most meaningful for multiplex



- Create an aggregated network of the Vickers & Chan 7th graders multiplex network
- Calculate several shortest paths, average shortest path length, and several centralities of the nodes
- Detect communities using the Louvain method

"Flattening" multilayer networks

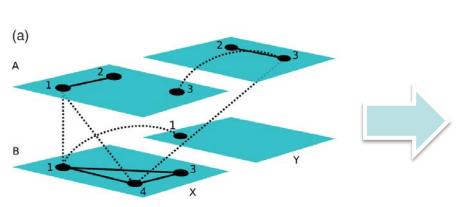
 Ignore layers and represent all the connections in a plain network



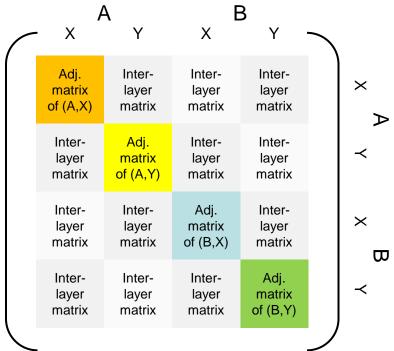
 (This is essentially the same as the construction of a space-time network for a temporal network)

Supra-adjacency matrix

 An adjacency matrix of a flattened version of a multilayer network



If inter-layer edges are "diagonal" couplings, the inter-layer matrices are diagonal too (hence the name)



Supra-adjacency matrix in pymnet

- supra_adjacency_matrix(g) creates
 the supra-adjacency matrix of g and
 a list of node IDs (arranged in the
 order used in the matrix)
- nx.from_numpy_matrix(A), with A
 being the supra-adjacency matrix,
 creates a flattened monolayer
 network

- Create a flattened network of the Vickers & Chan 7th graders multiplex network
- Calculate several shortest paths, average shortest path length, and several centralities of the nodes
- Detect communities using the Louvain method

Inter-layer measurement

· "Interdependence"

Ratio of the number of shortest paths that use multiple layers to the total number of shortest paths

High interdependence

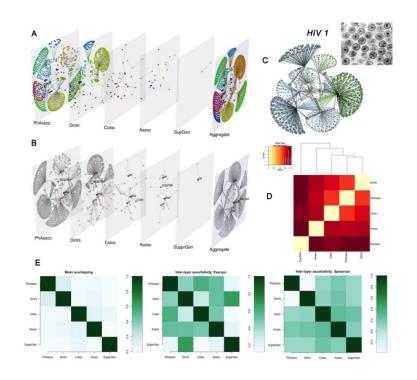
→ Communication/transportation in a multilayer network uses multiple layers more often (i.e., those layers depend on each other)

 Design and implement a code to measure the level of interdependence in the Vickers & Chan 7th graders multiplex network

 Apply the code to other multilayer network data

FYI: If you use R...

- · muxViz
 - http://muxviz.net
 - http://www.youtube.com/watch?v=gcpYSdi_-xI





Developed by Manlio De Domenico

Dynamical Processes on Multilayer Networks

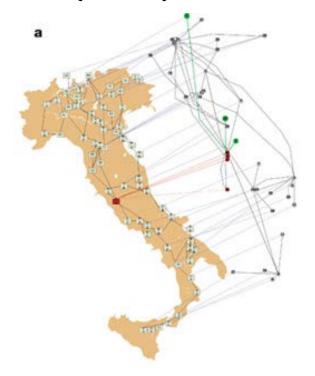
Dynamics on multilayer networks

 Several dynamical models have been studied recently

 Mostly focused on two-layer multiplex networks

Cascade of failures

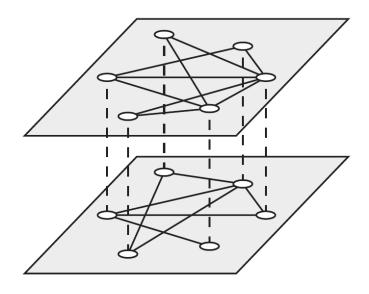
· Buldyrev, S. V., Parshani, R., Paul, G., Stanley, H. E., & Havlin, S. (2010). Catastrophic cascade of failures in interdependent networks. Nature, *464*(7291), 1025-1028.



- Proposed a model of twolayer interdependent network (e.g., power grid and the Internet)
- Fragmentation by a cascade of failures occurs quite differently on this model than monolayer networks

Diffusion

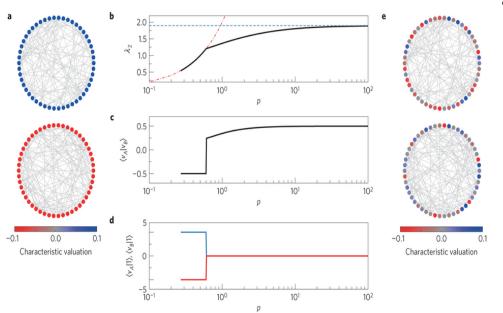
 Gomez, S., Diaz-Guilera, A., Gomez-Gardeñes, J., Perez-Vicente, C. J., Moreno, Y., & Arenas, A. (2013). Diffusion dynamics on multiplex networks. *Physical Review Letters*, 110(2), 028701.



- Studied diffusion processes on two-layer multiplex networks
- Analyzed the spectrum of a "supra-Laplacian" matrix of the network

Structural transition

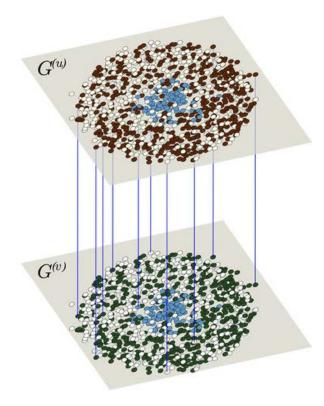
 Radicchi, F., & Arenas, A. (2013). Abrupt transition in the structural formation of interconnected networks. Nature Physics, 9(11), 717-720.



 Discovered that the algebraic connectivity and Fiedler's vector undergo a sharp transition as interlayer connectivity is increased on two-layer multiplex networks

Pattern formation

Kouvaris, N. E., Hata, S., & Díaz-Guilera, A.
 (2015). Pattern formation in multiplex networks.
 Scientific reports, 5, 10840.



- Studied reaction-diffusion dynamics on two-layer multiplex networks
- · Showed that the difference in topologies between two layers can cause pattern formation (a.k.a. Turing instability) even if diffusion constants are the same

- Implement a "cascade of failure" model on a random multilayer network with k layers
- · Conduct numerical simulations with the probabilities of intra- and inter-layer connections systematically varied
- Identify the parameter values with which large-scale failure occurs