Higher-order networks An introduction to simplicial complexes Lesson I

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Outline of the course

- 1. Higher order networks structure and maximum entropy models
- 2. Higher-order non-equilibrium network models and emergent geometry
- 3. Simplicial topology an introduction
- 4. Dynamics of higher-order topological signals
- 5. The Dirac operator and its applications

Lesson I:

Higher order networks structure

- Higher-order networks
 - 1. Definitions
 - 2. Introduction to the higher-order combinatorial properties

- Background on networks and maximum entropy models
- Maximum Entropy models of simplicial complexes

Higher-order networks Higher-order networks are characterising the interactions between two or more nodes







Hypergraph

Simplicial complex

Network with triadic interactions

Higher-order network data



Face-to-face interactions



Collaboration networks

Ecosystems



Protein interactions





Higher-order networks



New book by Cambridge University Press!!

Providing a general view of the interplay between topology and dynamics



PERSPECTIVE https://doi.org/10.1038/s41567-021-01371-4

Check for updates

The physics of higher-order interactions in complex systems

nature

physics

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Complex networks have become the main paradigm for modelling the dynamics of interacting systems. However, networks are intrinsically limited to describing pairwise interactions, whereas real-world systems are often characterized by higher-order interactions involving groups of three or more units. Higher-order structures, such as hypergraphs and simplicial complexes, are therefore a better tool to map the real organization of many social, biological and man-made systems. Here, we highlight recent evidence of collective behaviours induced by higher-order interactions, and we outline three key challenges for the phys-lics of higher-order systems.



Generalized network structures



Going beyond the framework of simple networks

is of fundamental importance

for understanding the relation between structure and

dynamics in complex systems

Collaboration Networks



Each paper includes higher-order interact among the corresponding team

Jacovacci, Wu, Bianconi (2015)

Higher-order interactions in the brain



Cho, Barcelon and Lee (2016)





Multilayer brain networks





Bullmore and Sporns (2009)

Ecosystems

a

(3)

Pairwise interactions

(2)

(4)



Bairey et al. (2017)

3-way interactions

(2)

4

С

(1)

(3)

Negative impact

4-way interactions

 $\mathbf{H}^{(2)}$

(4)

b

1

(3)

Positive impact

Pilosof et al. (2016)

Explosive Epidemic Spreading on co-location hypergraphs



St-Onge, et. al PRL (2021)

Simplicial social contagions and social contagion on hypergraphs





lacopini et al. (2019)

De arruda et al. (2021)

Triadic interactions





Sun, Radicchi, Kurths GB (2022)

Background on network science

Networks



describe

the interactions between the elements

of large complex systems.

Randomness and order Complex networks

LATTICES

COMPLEX NETWORKS

RANDOM GRAPHS



A Human Disease Network



Regular networks Symmetric

Scale free networks Small world With communities ENCODING INFORMATION IN THEIR STRUCTURE

Totally random Binomial degree distribution

Universalities



Interplay between network structure and dynamics



Critical phenomena on scale-free networks

Scale free networks:

Percolation:

Percolation threshold

$$p_c \frac{\langle k(k-1) \rangle}{\langle k \rangle} = 1$$

Scale free networks are robust to random damage

• Epidemic spreading: Epidemic threshold

$$\lambda_c \frac{\langle k(k-1) \rangle}{\langle k \rangle} = 1$$

The epidemic threshold is zero on scale-free networks

Higher-order network structure and dynamics



Higher order networks Structure



Hyperedges

2-hyperedge 3-hyperedge 4-hyperedge

An m-hyperedge is set nodes

 $\alpha = [i_1, i_2, i_3, \dots i_m]$

-it indicates the interactions between the m-nodes

Hypergraphs

Hypergraph

A hypergraph $\mathcal{G} = (V, E_H)$ is defined by a set V of N nodes and a set E_H of hyperedges, where a (m + 1)-hyperedge indicates a set of m + 1 nodes

 $e = [v_0, v_1, v_2, \ldots, v_m],$

with generic value of $1 \le m < N$. An hyperdge describes the many-body interaction between the nodes.



Every hyperedge α formed by a subset of the nodes can belong or not to the hypergraph \mathcal{H}

 $\mathcal{H} = \{[1,2], [3,4], [1,2,3], [1,3,4], [1,3,5], [3,5,6]\}$

Simplices 0-simplex 1-simplex 2-simplex 3-simplex SIMPLICES

A *d*-dimensional simplex α (also indicated as a *d*-simplex α) is formed by a set of (d + 1) interacting nodes

$$\alpha = [v_0, v_1, v_2 \dots, v_d].$$

It describes a many body interaction between the nodes. It allows for a topological and a geometrical interpretation of the simplex.

Faces of a simplex

Faces

A face of a *d*-dimensional simplex α is a simplex α' formed by a proper subset of nodes of the simplex, i.e. $\alpha' \subset \alpha$.



Simplicial complex

SIMPLICIAL COMPLEX

A simplicial complex \mathcal{K} is formed by a set of simplices that is closed under the inclusion of the faces of each simplex. The dimension d of a simplicial complex is the largest dimension of its simplices.



If a simplex α belongs to the simplicial complex \mathcal{K} then every face of α must also belong to \mathcal{K}

 $\mathscr{K} = \{ [1], [2], [3], [4], [5], [6], \\ [1,2], [1,3], [1,4], [1,5], [2,3], \\ [3,4], [3,5], [3,6], [5,6], \\ [1,2,3], [1,3,4], [1,3,5], [3,5,6] \}$

Dimension of a simplicial complex

The dimension of a simplicial complex \mathscr{K} is the largest dimension of its simplices



This simplicial complex has dimension 2

 $\mathscr{K} = \{ [1], [2], [3], [4], [5], [6], \\ [1,2], [1,3], [1,4], [1,5], [2,3], \\ [3,4], [3,5], [3,6], [5,6], \\ [1,2,3], [1,3,4], [1,3,5], [3,5,6] \}$

Facets of a simplicial complex

Facet

A facet is a simplex of a simplicial complex that is not a face of any other simplex. Therefore a simplicial complex is fully determined by the sequence of its facets.



The facets of this simplicial complex are

 $\mathcal{K} = \{[1,2,3], [1,3,4], [1,3,5], [3,5,6]\}$

Pure simplicial complex

PURE SIMPLICIAL COMPLEXES

A pure *d*-dimensional simplicial complex is formed by a set of *d*-dimensional simplices and their faces.

Therefore pure *d*-dimensional simplicial complexes admit as facets only *d*-dimensional simplices.



A pure d-dimensional simplicial complex is fully determined by an adjacency matrix tensor with (d+1) indices. For instance this simplicial complex is determined by the tensor

 $a_{rsp} = \begin{cases} 1 \text{ if } (r, s, p) \in \mathcal{K} \\ 0 \text{ otherwise} \end{cases}$

Example

A simplicial complex \mathscr{K} is pure if it is formed by d-dimensional simplices and their faces



Simplicial complex skeleton



From a simplicial complex is possible to generate a network salled the simplicial complex skeleton by considering only the nodes and the links of the simplicial complex

Clique complex



From a network is possible to generate a simplicial complex by Assuming that each clique is a simplex

Note:

Poisson networks have a clique number that is 3 and actually on a finite expected number of triangles in the infinite network limit However

Scale-free networks have a diverging clique number, therefore the clique complex of a scale-free network has diverging dimension. (Bianconi,Marsili 2006)

Concatenation of the operations



Attention!

By concatenating the operations you are not guaranteed to return to the initial simplicial complex

Generalized degrees

The generalized degree $k_{d,m}(\alpha)$ of a m-face α in a d-dimensional simplicial complex is given by the number of d-dimensional simplices incident to the m-face α .



 $k_{2,0}(\alpha)$ Number of triangles incident to the node α

 $k_{2,1}(\alpha)$ Number of triangles incident to the link α

Generalized degree

The generalized degree $k_{d,m}(\alpha)$ of a m-face α in a d-dimensional simplicial complex is given by the number of d-dimensional simplices incident to the m-face α .



Pure simplicial complex

A simplicial complex \mathscr{K} is pure if it is formed by d-dimensional simplices and their faces



A pure d-dimensional simplicial complex is fully determined by an adjacency matrix tensor with (d+1) indices. For instance this simplicial complex is determined by the tensor

 $a_{rsp} = \begin{cases} 1 \text{ if } (r, s, p) \in \mathcal{K} \\ 0 \text{ otherwise} \end{cases}$

Combinatorial properties of the generalised degrees

The generalized degrees $k_{d,m}(\alpha)$ of a pure d-dimensional simplicial complex can be defined in terms of the adjacency tensor **a** as

$$k_{d,m}(\alpha) = \sum_{\alpha' \in \mathcal{Q}_d(N) \mid \alpha' \supseteq \alpha} a_{\alpha'}$$

The generalized degrees obey a nice combinatorial relation as they are not independent of each other. In fact for m' > m we have

$$k_{d,m}(\alpha) = \frac{1}{\binom{d-m}{m'-m}} \sum_{\alpha' \in \mathcal{Q}_d(N) \mid \alpha' \supseteq \alpha} k_{d,m'}(\alpha') \,.$$

Simplicial complex models of arbitrary dimension

Emergent Hyperbolic Geometry Network Geometry with Flavor (NGF) [Bianconi Rahmede ,2016 & 2017] Maximum entropy model Configuration model of simplicial complexes [Courtney Bianconi 2016]



Information theory of ensembles of simplicial complexes

Entropy of ensembles of simplicial complexes

To every simplicial complex ${\mathcal K}$ of N nodes we associate a probability

 $P(\mathscr{K})$

The entropy of the ensemble of simplicial complexes is given by

$$S = -\sum_{\mathscr{K}} P(\mathscr{K}) \ln P(\mathscr{K})$$

Constraints

We might consider simplicial complex ensemble with given Expected generalized degrees of the nodes or Given generalized degrees of the nodes

Soft constraints

$$\sum_{\mathcal{K}} P(\mathcal{K}) \left[\sum_{\alpha \supset i} a_{\alpha} \right] = \bar{k}_{d,0}(i)$$

Hard constraints

$$\sum_{\alpha \supset i} a_{\alpha} = k_{d,0}(i)$$

Maximum entropy ensembles

The maximum entropy ensembles of simplicial complexes are caracterized by a probability measure given by

Soft constraints

$$P(\mathscr{K}) = \frac{1}{Z} e^{-\sum_{i} \lambda_{i} \sum_{\alpha \supset i} a_{\alpha}}$$

$$P(\mathcal{K}) = \frac{1}{\mathcal{N}} \delta\left(k_{d,0}(i), \sum_{\alpha \supset i} a_{\alpha}\right)$$

Marginal probability

The marginal probability of a d-dimensional simplex μ is given by

$$p_{\alpha} = \frac{e^{-\sum_{r \subset \alpha} \lambda_r}}{1 + e^{-\sum_{r \subset \alpha} \lambda_r}}$$

In presence of a maximum degree K (the structural cutoff) the marginal can be written as



Case d=1

The marginal probability of a 1-dimensional simplex μ is given by



In presence of a maximum degree K (the structural cutoff) the marginal can be written as



Case d=2

The marginal probability of a 2-dimensional simplex μ is given by

$$p_{ijr} = \frac{e^{-\lambda_i - \lambda_j - \lambda_r}}{1 + e^{-\lambda_i - \lambda_j - \lambda_r}}$$

In presence of a maximum degree K (the structural cutoff) the marginal can be written as

$$p_{ijr} = 2 \frac{k_{d,0}(i)k_{d,0}(j)k_{d,0}(r)}{\left(\langle k_{d,0}(r)\rangle N\right)^2} \quad \text{where} \qquad K = \frac{\left(\langle k_{d,0}(r)\rangle N\right)^{2/3}}{2^{1/3}}$$

Entropy of simplicial complex ensembles

Canonical ensemble

Microcanonical ensemble

$$S = -\sum_{\alpha \in S_d(N)} \left[p_\alpha \ln p_\alpha + (1 - p_\alpha) \ln(1 - p_\alpha) \right] \qquad \Sigma = \ln \mathcal{N}$$

Non-equivalence of the ensembles

 $\Sigma = S - \Omega$

[Courtney & Bianconi (2015)] generalizing [Anand & Bianconi (2009)-(2010)] for simple networks

Non-equivalence of ensembles

In the uncorrelated simplicial complex limit we have

 $\Sigma = \ln \mathcal{N} = S - \Omega$

Where Ω is extensive and given by

$$\Omega = -\sum_{r=1}^{N} \ln \frac{1}{k_{d,0}(r)!} (k_{d,0}(r))^{k_{d,0}(r)} e^{-k_{d,0}(r)}$$

Asymptotic expression for the number of simplicial complexes with given generalized degree of the nodes

$$\mathcal{N} \sim \frac{\left[(\langle k \rangle N)! \right]^{d(d+1)}}{\prod_{r=0}^{N} k_{d,0}(r)!} \frac{1}{(d!)^{\langle k \rangle N/(d+1)}} \exp\left(-\frac{d!}{2(d+1)(\langle k \rangle N)^{d-1}} \left(\frac{\langle k^2 \rangle}{\langle k \rangle} \right)^{d+1} \right)$$

Configuration model of simplicial complexes







[Courtney & Bianconi (2015)]

Given the generalized degree of the nodes there are in general multiple ways to realize the simplicial complex.

We consider an ensemble of

pure simplicial complexes

formed by d-dimensional simplicies and their faces

The information encoded in the constraints is captured by the entropy of the ensemble

Construction of a random simplicial complex



From models of pure simplicial complexes to models of hypergraphs

Pure 1-dimensional simplicial complex

+ Pure 2-dimensional simplicial complex

> = HYPERGRAPH







[Bianconi Cambridge University Press (2021)]

Conclusions

- Simplicial complexes capture the many-body interactions of complex systems and reveal the hidden geometry and topology of data
- Pure simplicial complexes can be represented by tensors
- The generalised degrees allow to capture important combinatorial properties of simplicial complexes
- Maximum entropy models of simplicial complexes are unbiased models with given (expected) generalised degrees

Maximum entropy models for complex networks

London Taught Course (PhD Level) on You Tube at https://www.youtube.com/channel/ UCsHAVdCU5XLaBYDXoINYZvg