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Control of Synchronization Patterns in Complex Dynamical Networks



Eckehard Schöll
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Control of Self-Organizing Nonlinear Systems
Technische Universität Berlin



and

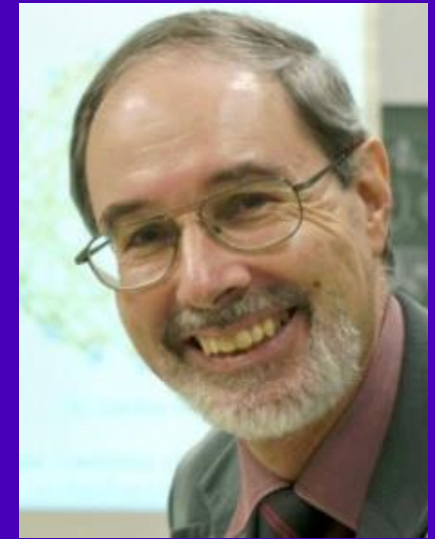
Bernstein Center of Computational Neuroscience
and

Potsdam Institute for Climate Impact Research
Germany



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<http://www.itp.tu-berlin.de/schoell>





Eckehard Schöll

1970 studied Physics in Stuttgart + Tübingen

1978 PhD (Maths) Southampton/UK

1981 PhD (Physics) RWTH Aachen/Germany

1983-84 Visiting Ass. Professor (El. Engg) Detroit/USA

1989-2019 Professor of Theoretical Physics TU Berlin

2000 Visiting Professor Duke University/NC, USA

2004 Visiting Professor London Mathematical Society

2017 Honorary Doctorate Saratov State University/Russia

2019- President of International Physics and Control Society (IPACS)

promotes interaction between researchers in Physics and Control Sciences

organizes PhysCon (Int. Conference on Physics and Control)

2020- Guest Scientist Potsdam Institute for Climate Impact Research

Department of Complexity Science

2011-2018 Founder and Chair of Center of Excellence SFB 910

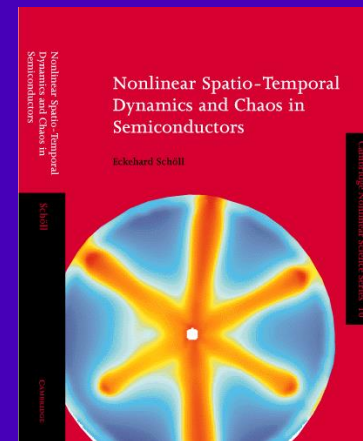
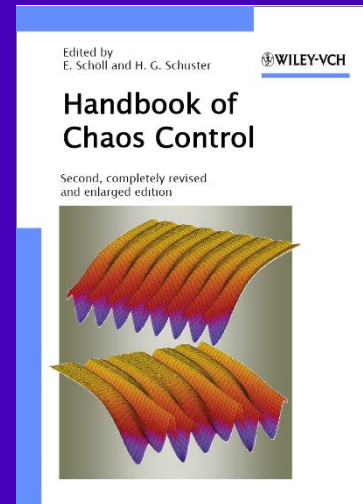
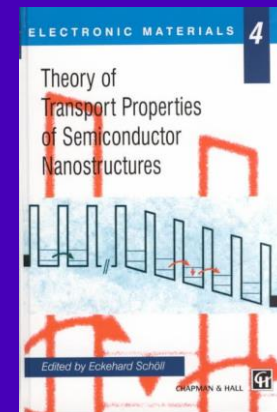
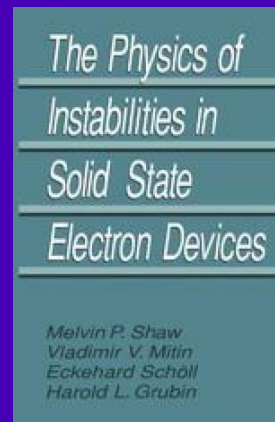
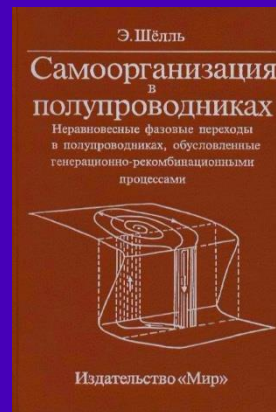
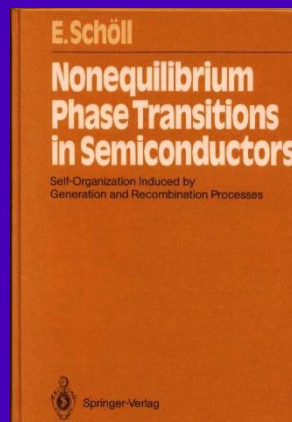
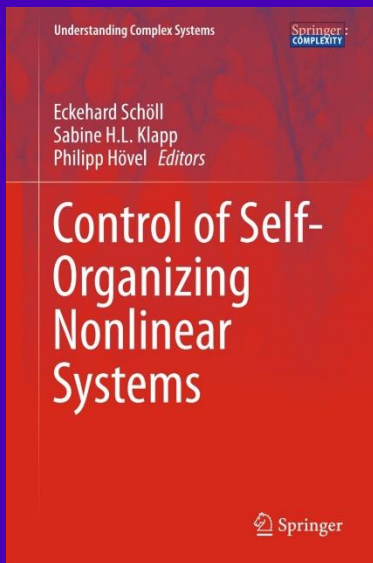
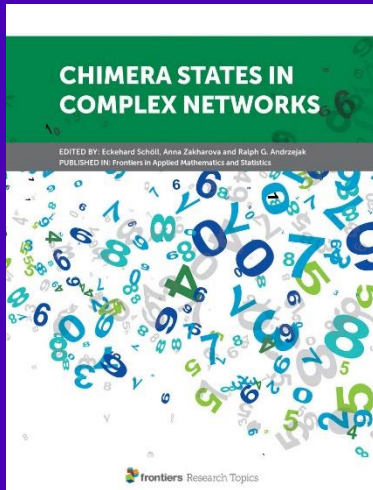
“Control of Self-Organizing Nonlinear Systems”



Research Field: Complex nonlinear dynamical systems

Nonlinear Dynamics and Control:

- Complex networks: brain, power grids
- Synchronization patterns in neural systems
- Dynamics and stability of power grids
- Chaos control, delayed feedback control
- Nonlinear semiconductor laser dynamics
- Growth kinetics of nanostructures and cell populations
- Charge transport and instabilities in semiconductor nanostructures



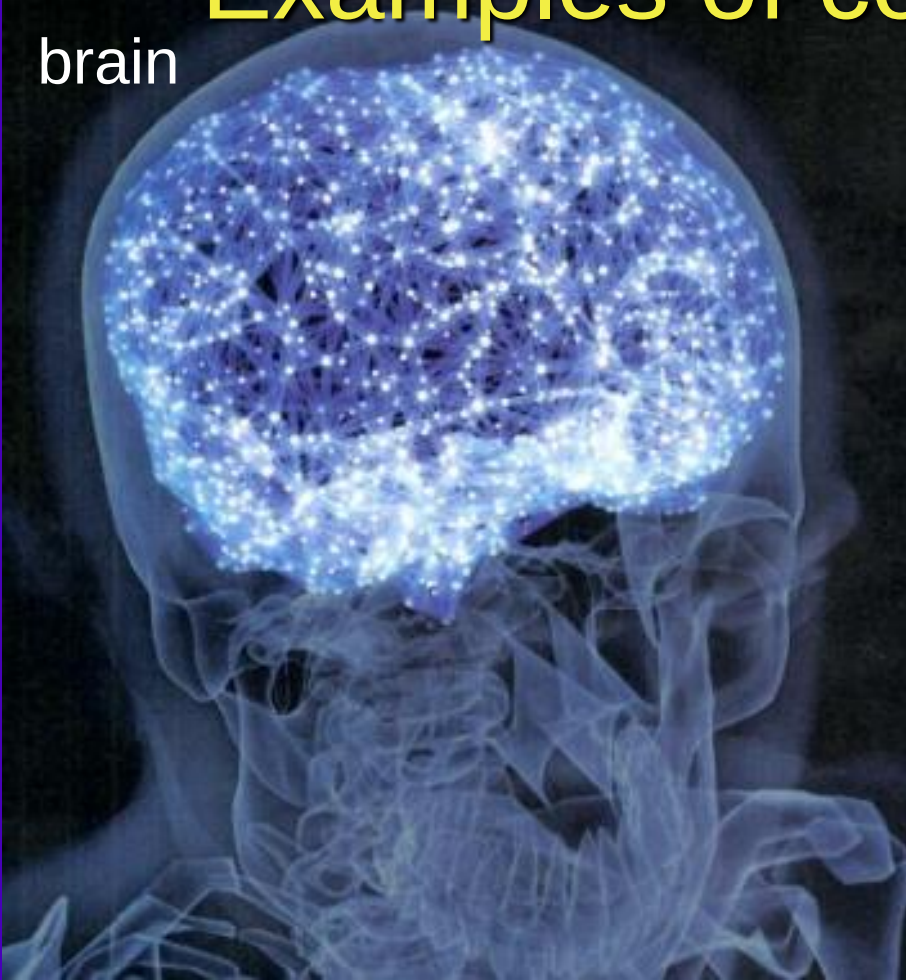
Outline

- ▶ Controlling nonlinear dynamics in complex networks
 - ▶ Motivation and Introduction: partial synchronization patterns
 - ▶ Application: power grids
 - ▶ Application: Relay synchronization in the brain
 - ▶ Application: Unihemispheric sleep and epileptic seizure



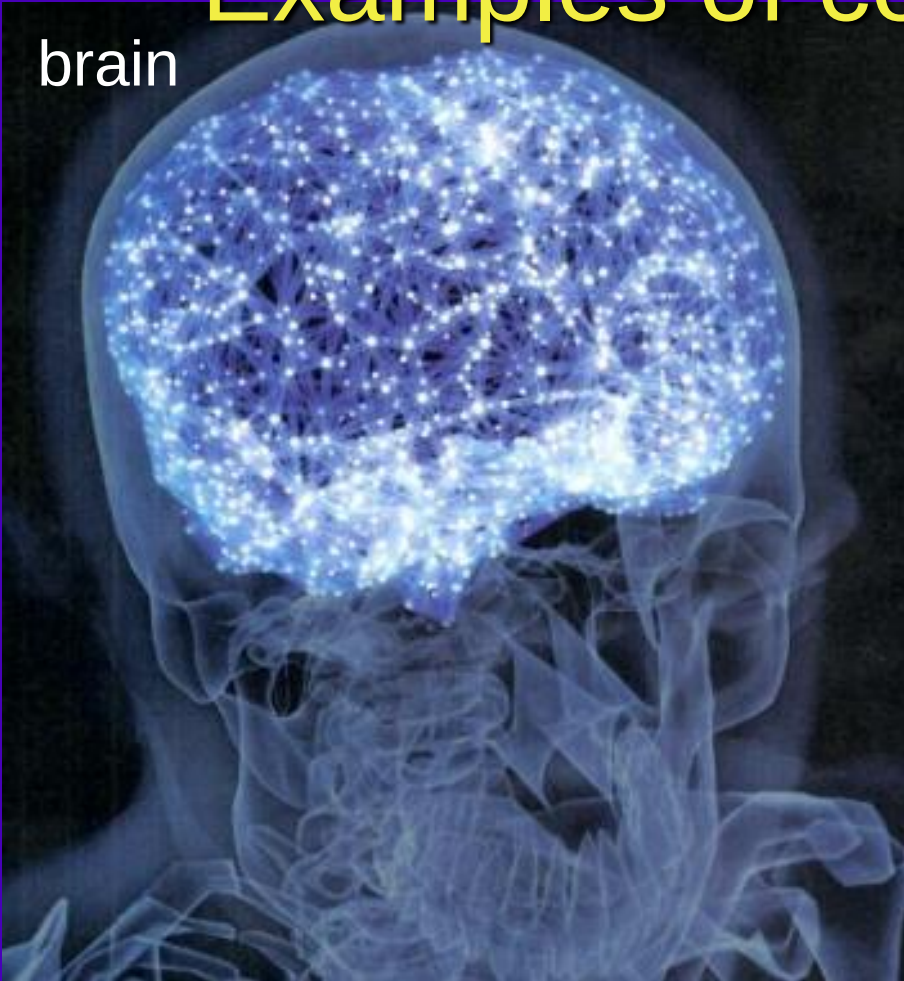
Examples of complex networks

brain



Examples of complex networks

brain

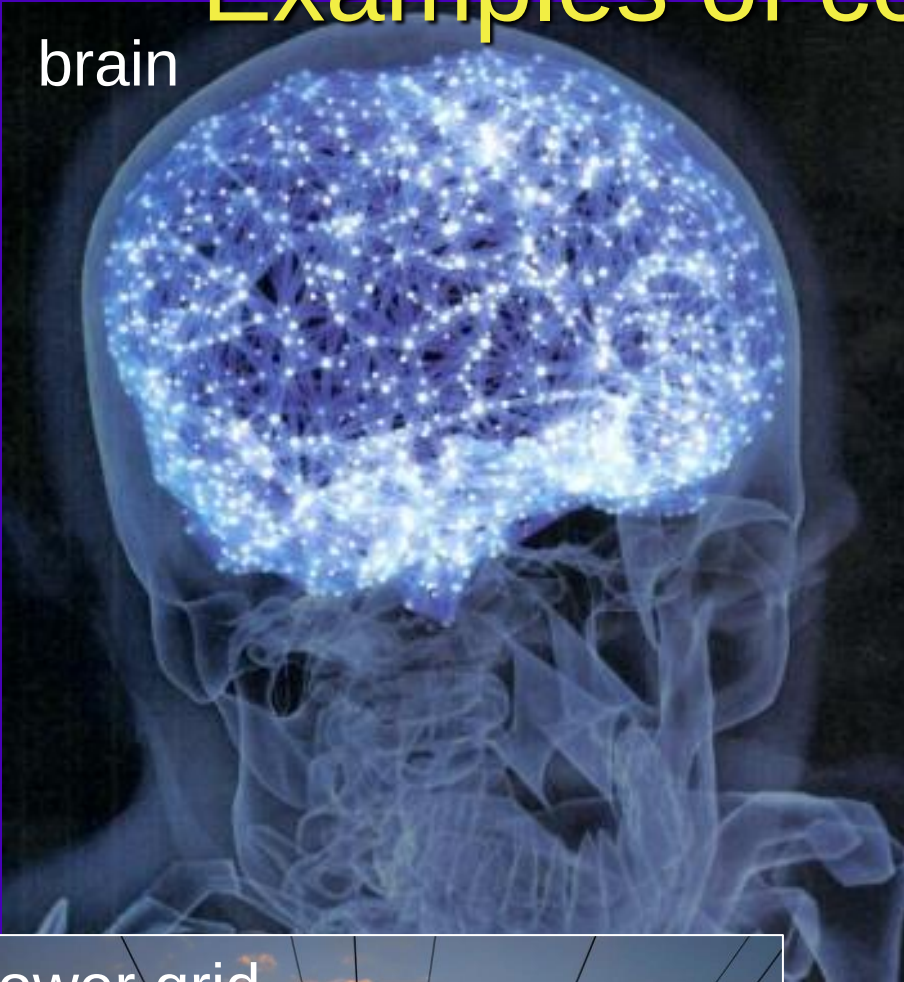


internet



Examples of complex networks

brain



internet

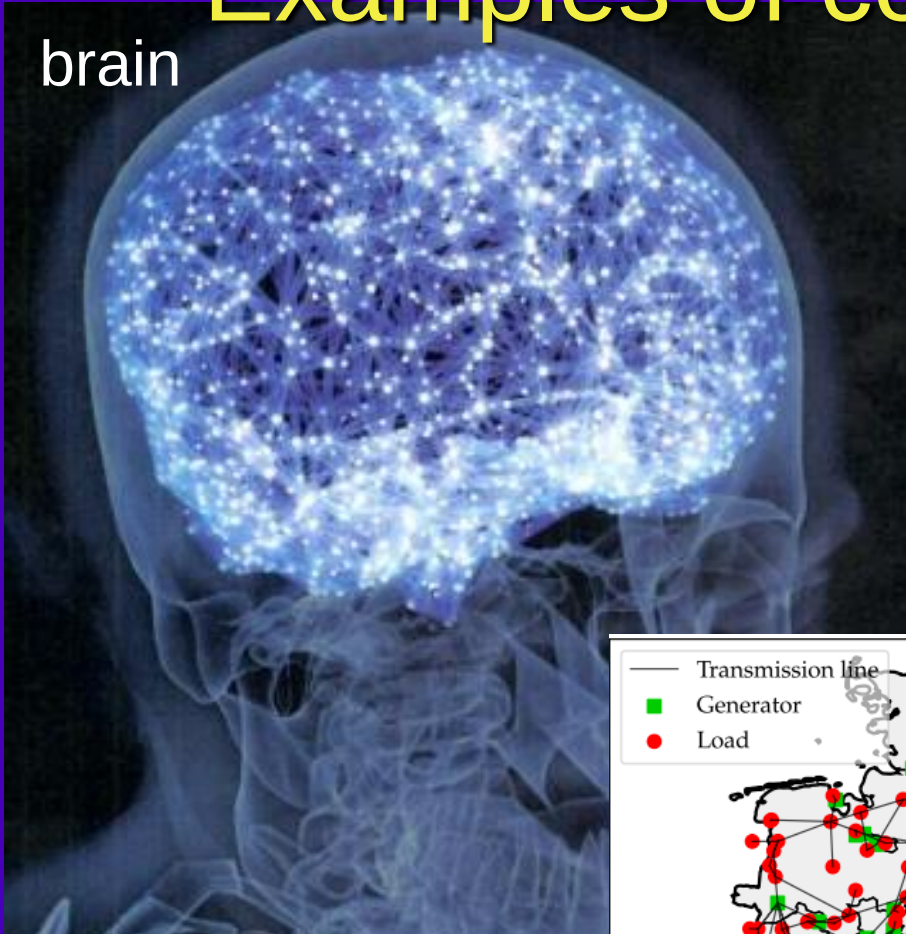


power grid

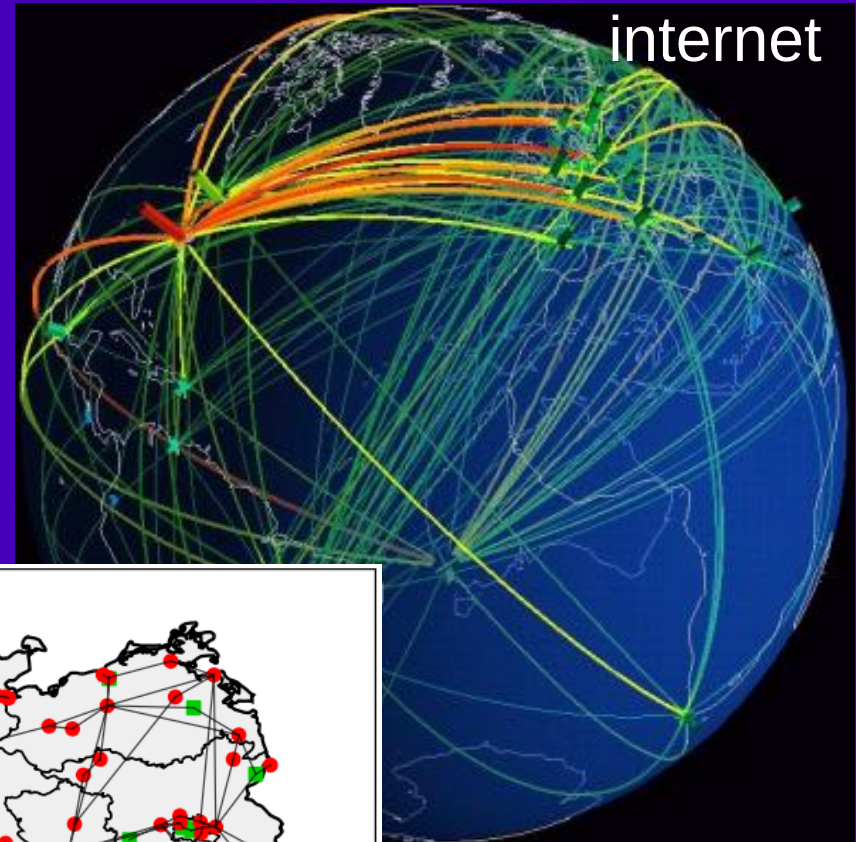


Examples of complex networks

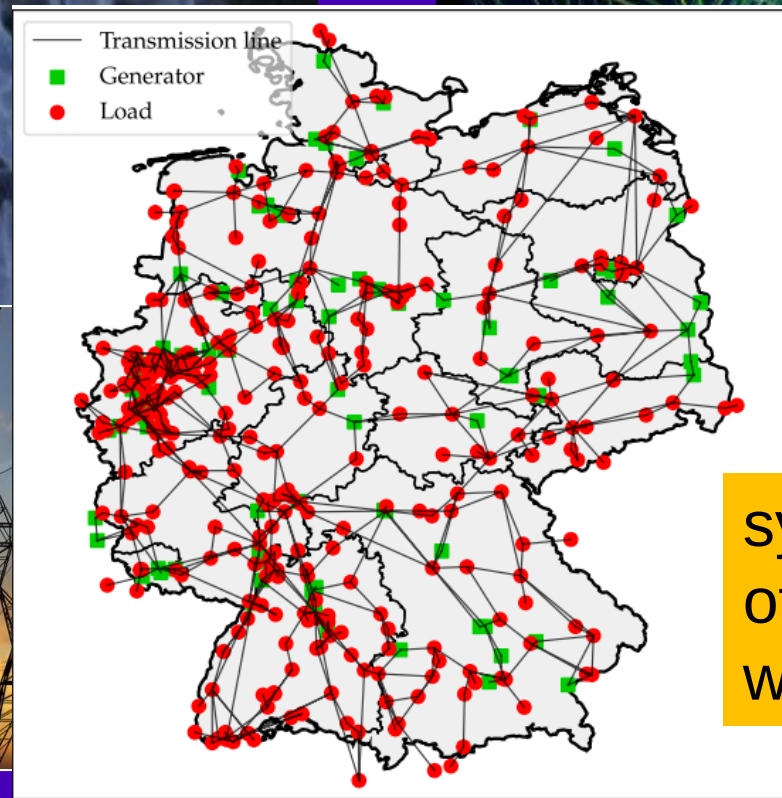
brain



internet



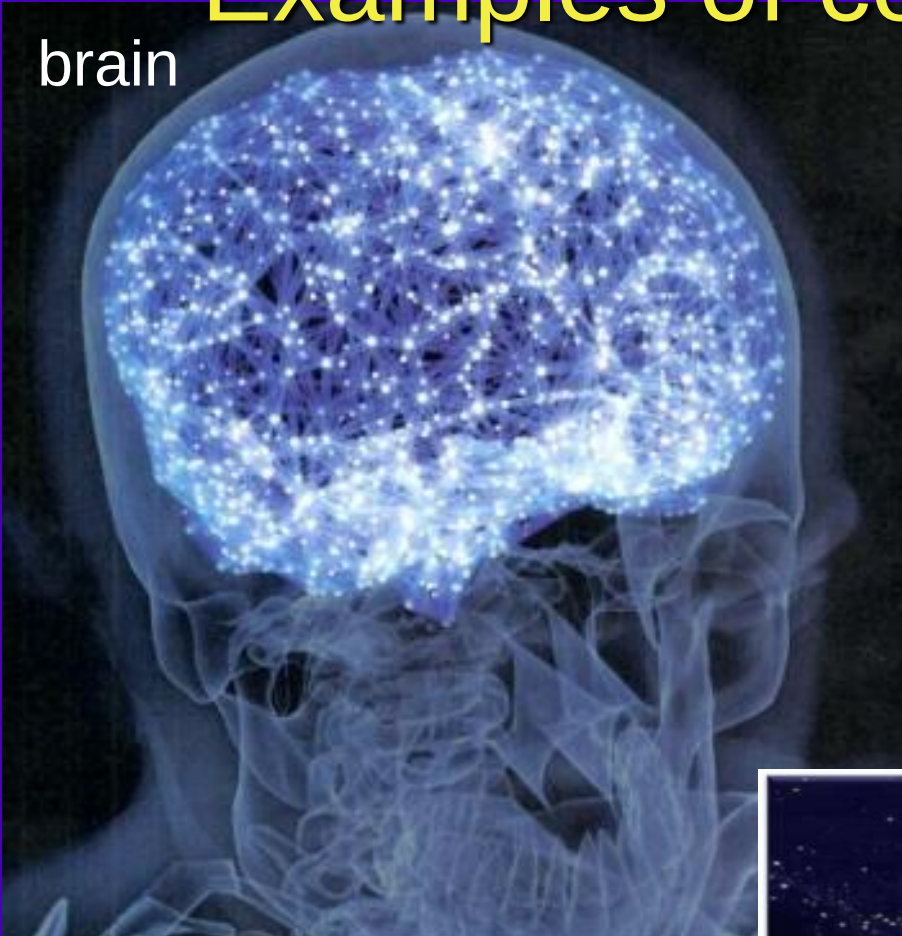
power grid



synchronization
of ac voltage
with 50 Hz necessary

Examples of complex networks

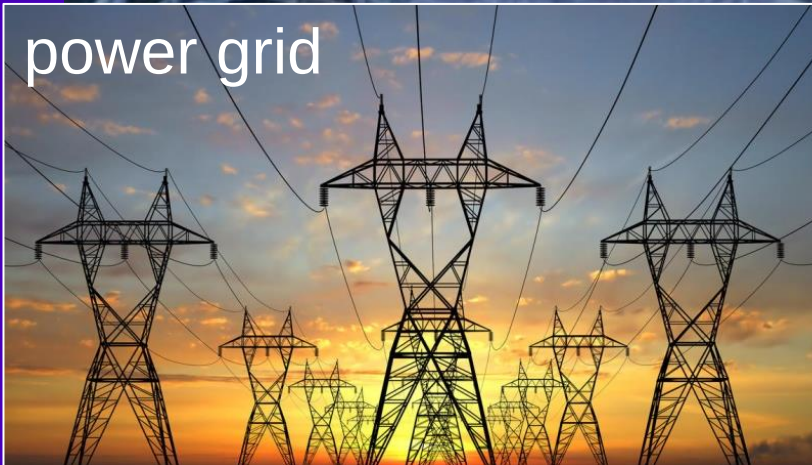
brain



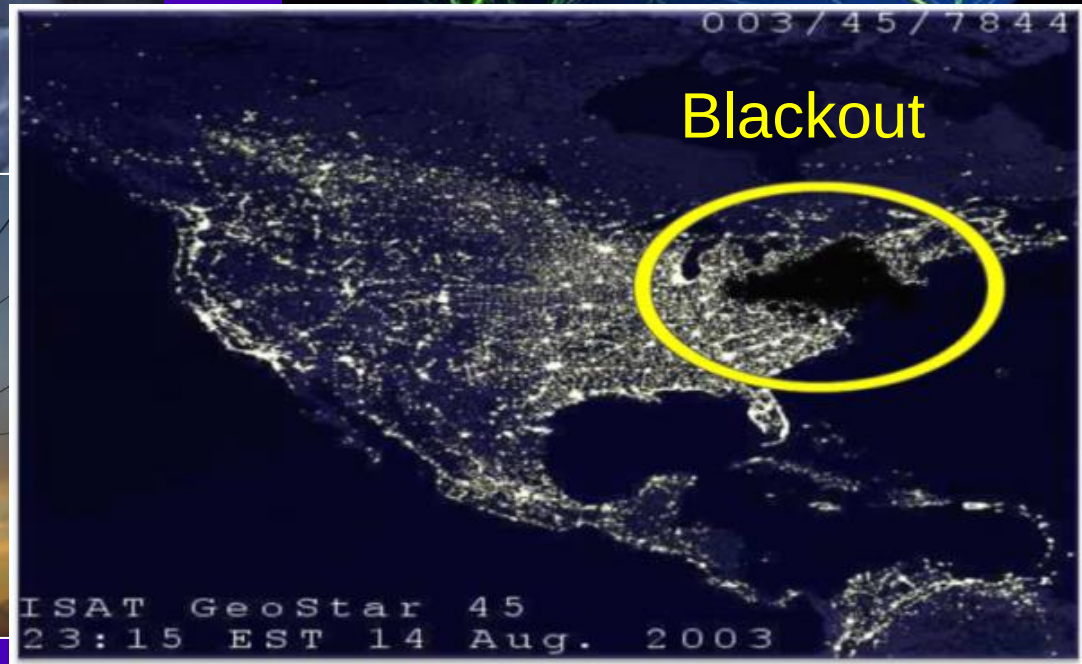
internet



power grid

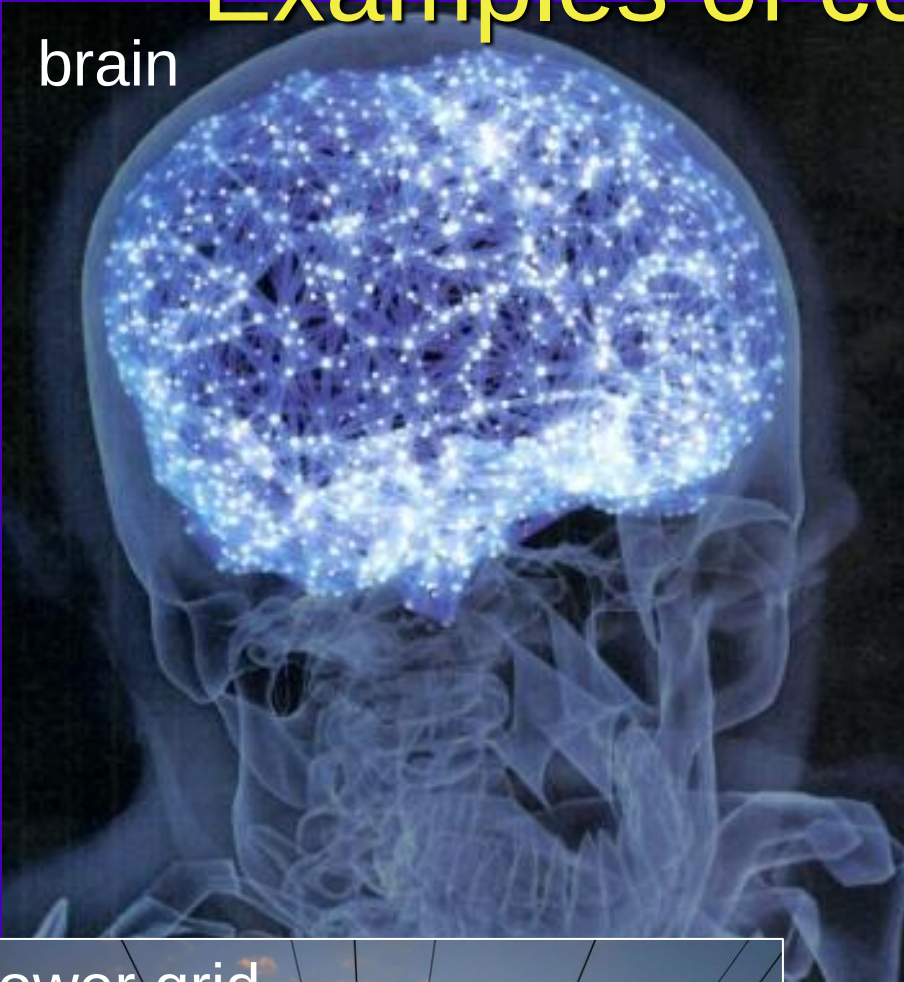


Blackout



Examples of complex networks

brain



internet



power grid



social network

Synchronization and desynchronization

Desirable synchronization:

- Communication networks
- Encrypted communication with chaotic lasers
- Power grids
- Brain: learning and memory



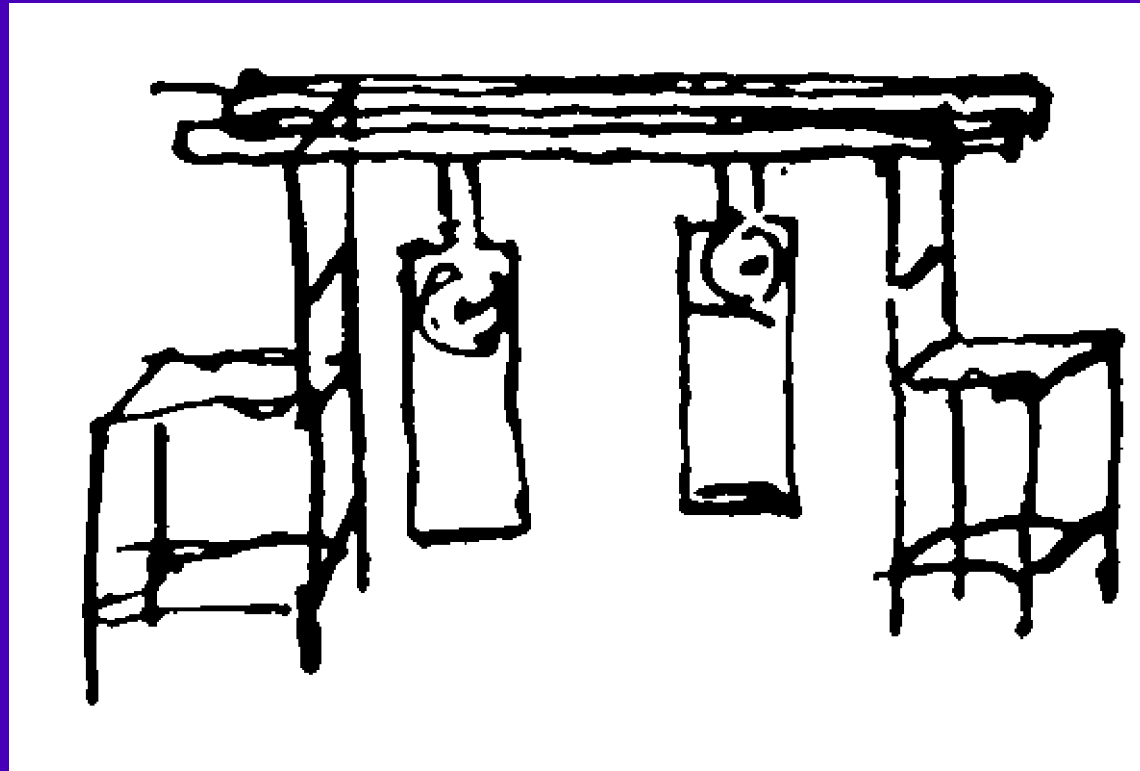
Undesirable synchronization:

- Lateral oscillations of the London Millennium Bridge
- Pathological states in the brain: Parkinson, epileptic seizure

A. Pikovsky, M. G. Rosenblum, and J. Kurths, *Synchronization: A Universal Concept in Nonlinear Sciences* (Cambridge University Press, 2001).

S. Boccaletti, A. N. Pisarchik, C. I. del Genio, and A. Amann, *Synchronization: From Coupled Systems to Complex Networks* (Cambridge University Press, 2018).

Synchronization of coupled pendula



Christiaan Huygens: coupled clocks (1656)

Synchronization: Small coupling of nonlinear oscillators induces sync

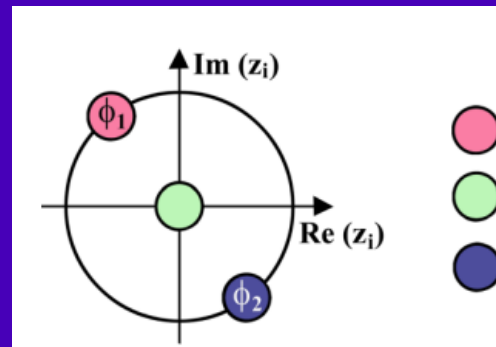
Partial synchronization patterns

Various synchronization patterns:

- complete in-phase synchronization
- group/cluster synchronization T. Dahms, J. Lehnert, E. Schöll: Phys. Rev. E 86, 016202 (2012)

- partial synchronization

W. Poel, A. Zakharova, E. Schöll:
PRE 91,022915 (2015)



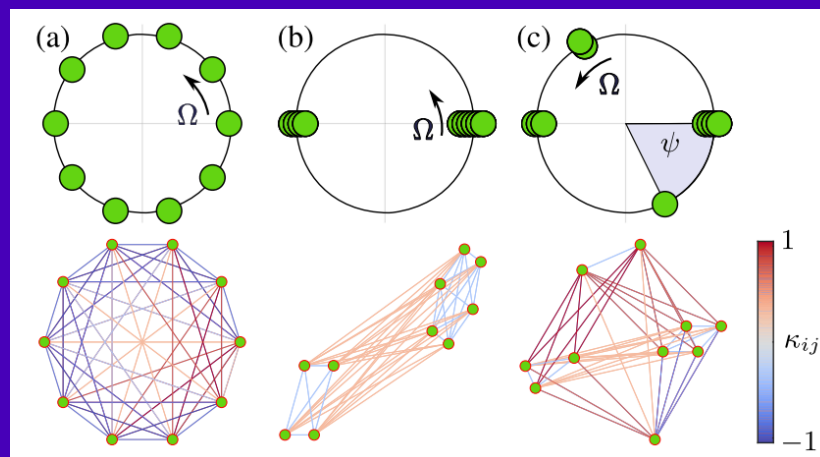
in-phase synchronization
amplitude death
antiphase synchronization

- phase clusters in adaptive networks (synaptic plasticity)

R. Berner, J. Sawicki, E. Schöll,
Phys. Rev. Lett. 124, 088301 (2020)

R. Berner, S. Vock, E. Schöll, S. Yanchuk,
Phys. Rev. Lett. 126, 028301 (2021)

R. Berner, E. Schöll, S. Yanchuk,
SIAM J. Appl. Dyn. Syst. 18, 2227 (2019)



splay

antipodal

double antipodal

Partial synchronization in networks: Chimeras



Chimera di Arezzo

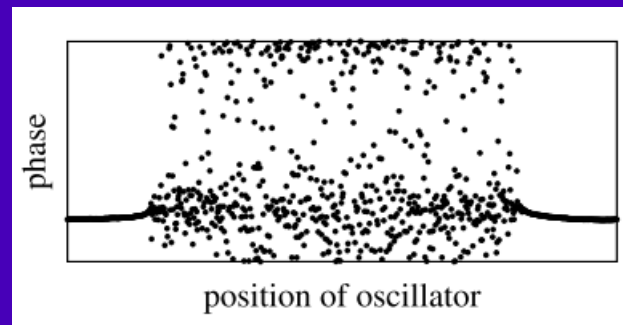
400 v. Chr..

National Archeological Museum Florence

Mythological monster, composed of incongruous parts: lion, goat, snake

In complex networks: partial synchronization pattern
Self-organized splitting of network into coexisting domains of synchronized and desynchronized dynamics

Kuramoto and Battogtokh 2002
Abrams and Strogatz 2004



E. Schöll, Eur. Phys. J. – Special Topics 225, 891 (2016): Special Issue on Complex Systems
E. Schöll, A. Zakharova, R. Andrzejak (ed.): Research Topic in Front. Appl. Math. Stat. (2019).

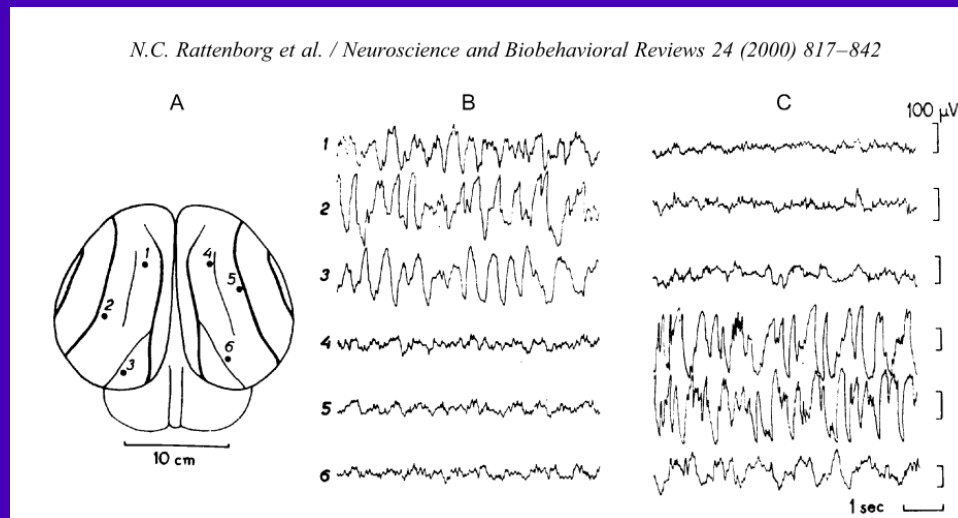
Symmetry-breaking in neuronal systems

- **Unihemispheric sleep:** some birds and dolphins sleep with one half of their brain, while the other half remains awake



Symmetry-breaking in neuronal systems

- **Unihemispheric sleep:** some birds and dolphins sleep with one half of their brain, while the other half remains awake



Unihemispheric sleep of bottlenose dolphin (EEG)
B: left,
C: right hemisphere asleep

Symmetry-breaking in neuronal systems

- **Unihemispheric sleep:** some birds and dolphins sleep with one half of their brain, while the other half remains awake



ARTICLE **great frigate bird**

Received 18 Feb 2016 | Accepted 6 Jul 2016 | Published 3 Aug 2016

DOI: [10.1038/ncomms12468](https://doi.org/10.1038/ncomms12468)

OPEN

Evidence that birds sleep in mid-flight

Niels C. Rattenborg^{1,*}, Bryson Voirin^{1,2,*}, Sebastian M. Cruz³, Ryan Tisdale¹, Giacomo Dell'Omo⁴, Hans-Peter Lipp^{5,6,7}, Martin Wikelski^{3,8} & Alexei L. Vyssotski⁹



Symmetry-breaking in neuronal systems

- **Unihemispheric sleep:** recently discovered in humans

- **humans¹:** first-night effect – our brain stays alert to protect against unknown danger.

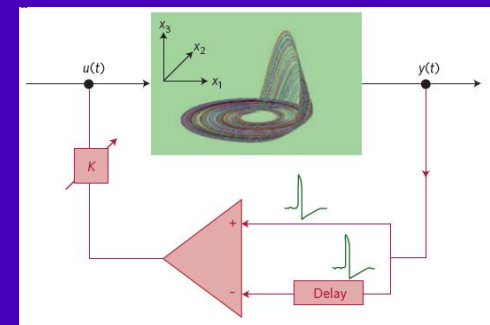
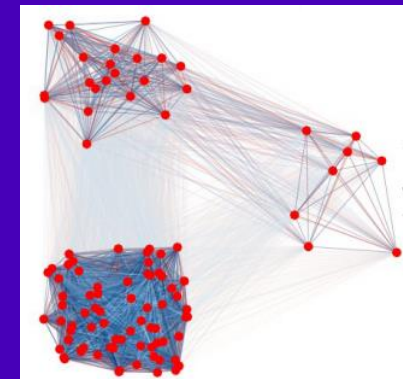


¹M. Tamaki, J. W. Bang, T. Watanabe, Y. Sasaki, Night Watch in One Brain Hemisphere during Sleep Associated with the First-Night Effect in Humans, Curr Biol. 26, 5 (2016)

- **Epileptic seizure:** Chimera as mechanism for termination
Rothkegel and Lehnertz, New J Phys. 16, 055006 (2014)
Andrzejak et al., Scientific Reports 6, 23000 (2016)

Control of synchronization patterns

- Multilayer topology: **Multiplexing** (one layer drives another)
- Modify coupling: **Pacemaker** (one node drives the others)
- Dynamic links: **Adaptive topology** (hierarchical multifrequency clusters)
- Proportional to frequency: **direct control** (stabilize frequency)
- Proportional to frequency difference: **difference control** (frequency droop control)
- Time delay: **delayed feedback control** (modify sync patterns)



Why is delay interesting in dynamics?

- Delay increases the dimension of a differential equation to infinity:



$$\dot{x}(t) = -ax(t) + bx(t - \tau)$$

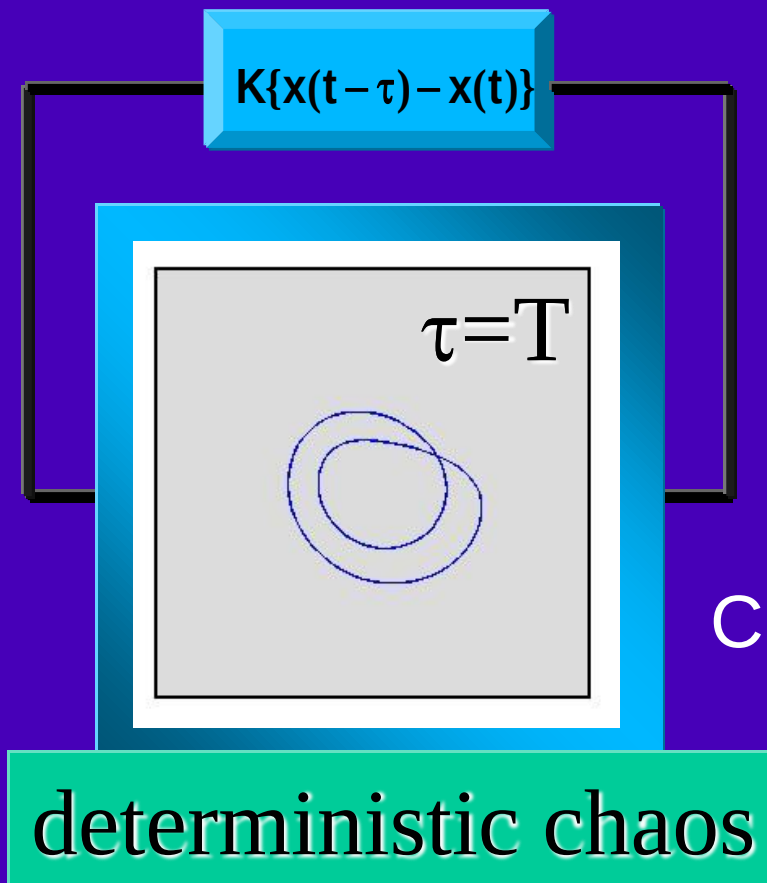
delay τ generates infinitely many eigenmodes

- Simple equations produce very complex behavior:
 - delay-induced instabilities
 - delay-induced bifurcations
 - delay-induced multistability
 - stabilization of unstable periodic or stationary states
- in networks: delayed coupling

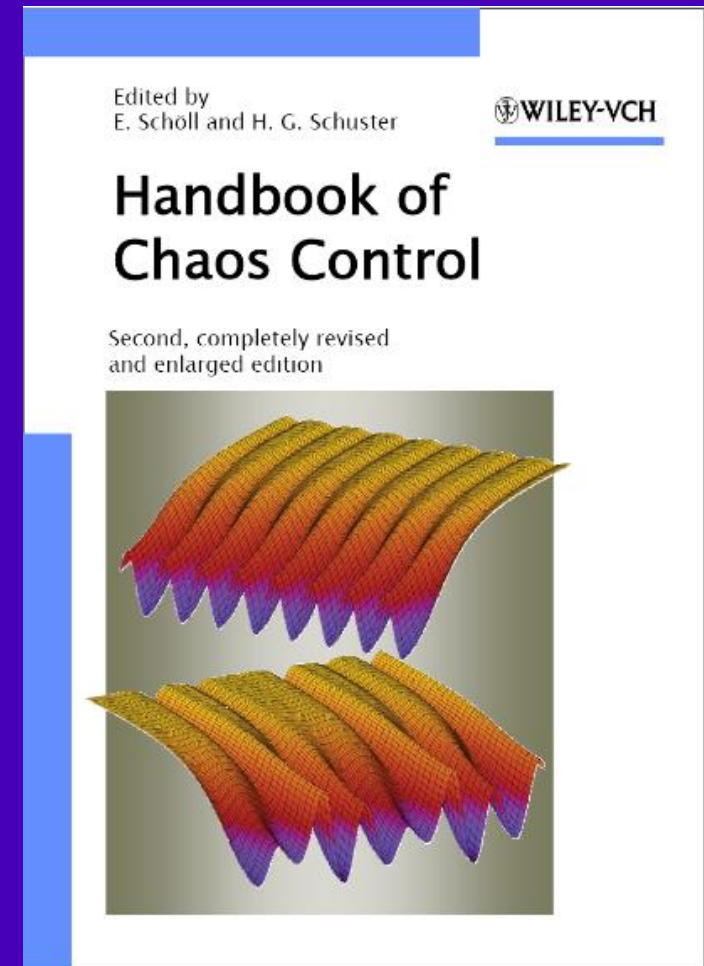
Time-delayed feedback control of nonlinear systems

Stabilisation of unstable periodic orbits (UPOs, dense in the chaotic attractor) or fixed points or synchronization of networks

- Time-delayed feedback (Pyragas 1992):



Chaos control



Synchronization of power grids

Motivation

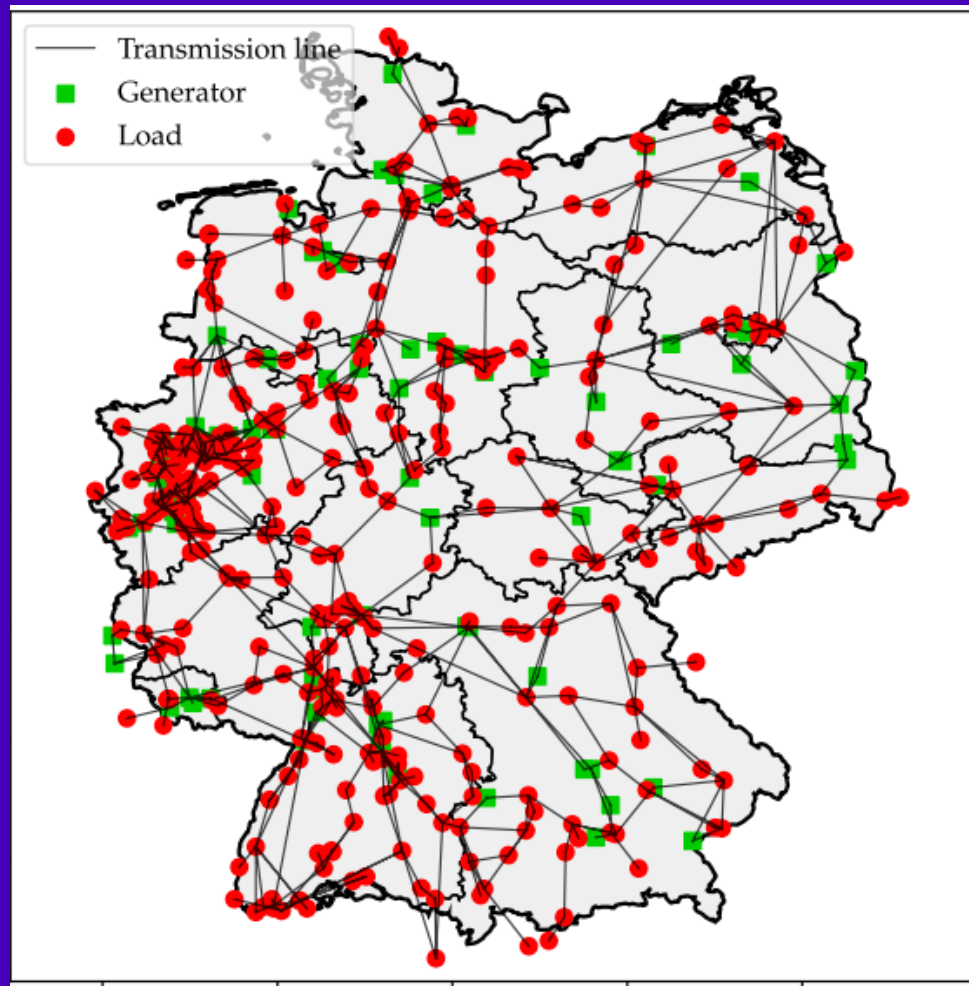
- ▶ Transition to renewable and sustainable energies
 - ▶ stable and efficient operation of the power grid
 - ▶ fluctuating power input (wind, solar)
- ▶ Complex networks perspective
 - ▶ modelling approaches based on simple swing equation
 - ▶ interplay of complex topologies and phase oscillator dynamics
 - ▶ control of synchronization and stability
 - ▶ analysis of cascading failures
 - ▶ influence of stochastic fluctuations of generators and loads



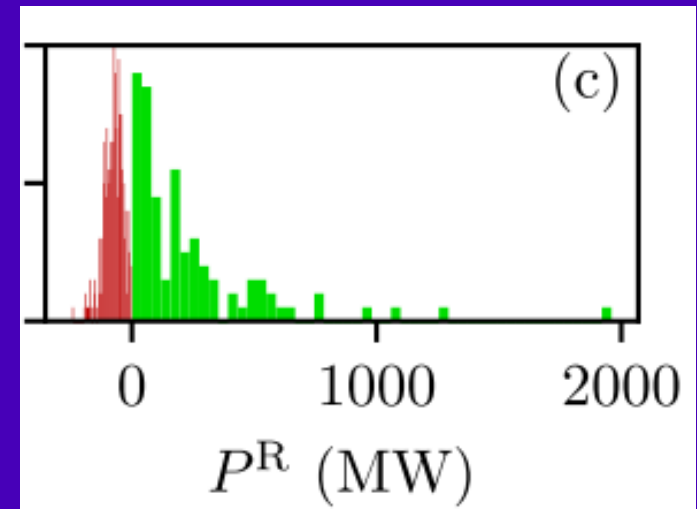
see Special Track on Modelling of Dynamics of Power Grids (MoDyPoG)

Part I: Mo 15:00-17:30 Part II: We 15:00-17:30 Chair: E. Schöll

380 kV high-voltage power grid of Germany



Distribution of power of generators and loads



network of generators and loads

desired: synchronization
at nominal frequency of 50 Hz

Model of power grid

Kuramoto model of coupled phase oscillators with inertia (swing eq.):

$$\ddot{\theta}_i + \alpha \dot{\theta}_i = \frac{P_i}{I_i \omega_G} + \frac{K}{I_i \omega_G} \sum_{j=1}^N A_{ij} \sin(\theta_j - \theta_i)$$

N coupled synchronous machines (generators or loads),
 $\theta_i(t)$ phase, $\dot{\theta}_i(t) = \frac{d\theta_i}{dt}$ instantaneous frequency, ω_G reference frequency,
power generation ($P_i > 0$) and consumption ($P_i < 0$), power balance $\sum P_i = 0$
K transmission capacity, A_{ij} adjacency matrix, α dissipation parameter,
 I_i moment of inertia

Perturbation of frequency synchrony:
 time delayed feedback control
(delay time τ , feedback gain g_i)

$$- \frac{g_i \alpha}{\tau} [\theta_i(t) - \theta_i(t - \tau)]$$

Solitary nodes of power grid

Standard deviation of frequencies

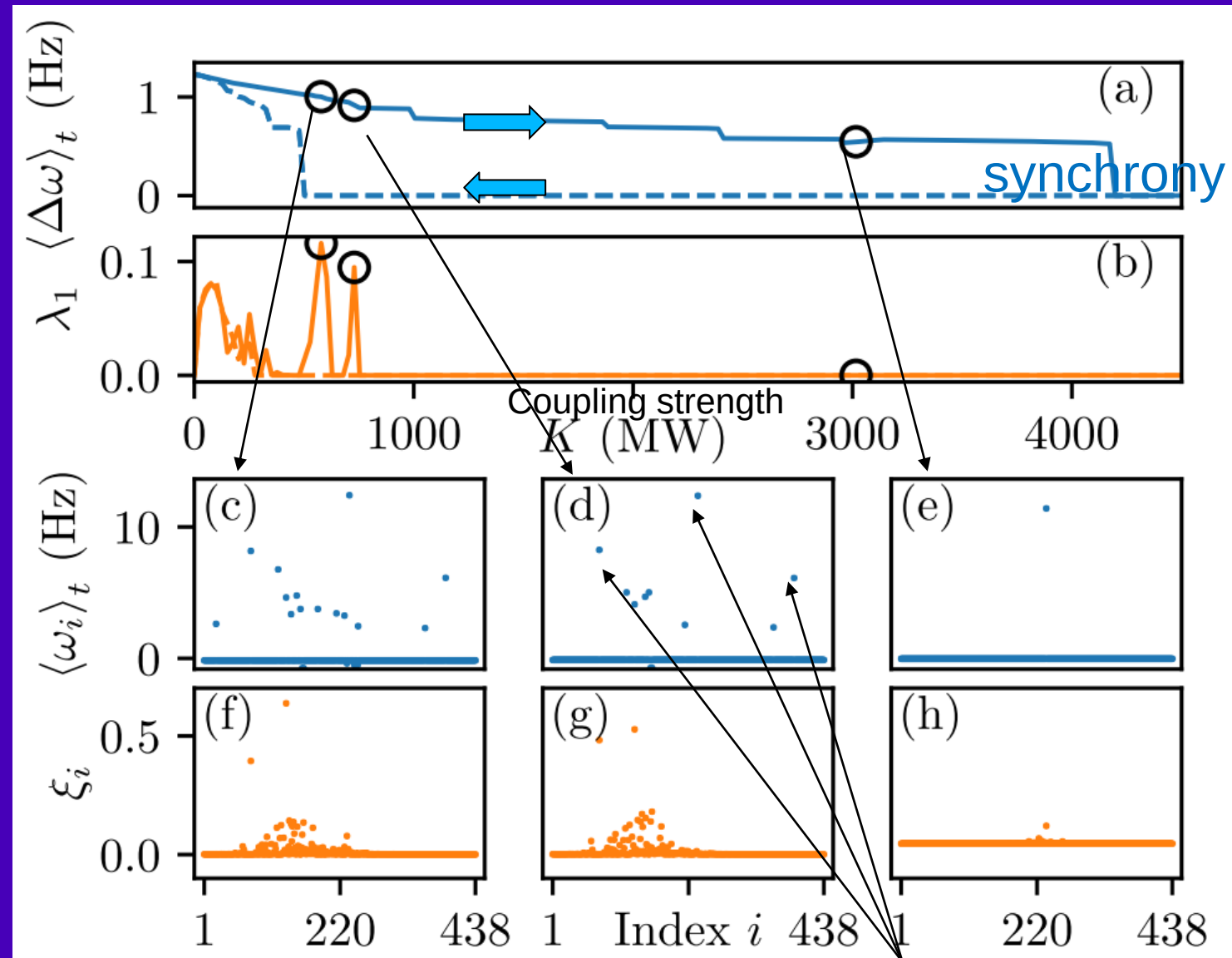
$$\Delta\omega(t) \equiv \frac{1}{N} \sqrt{\sum_{i=1}^N [\omega_i(t) - \bar{\omega}(t)]^2}$$

Largest Lyapunov exponent

Average frequency

$$\langle\omega_i\rangle_t := \frac{1}{\tau} \int_{t-\tau}^t \dot{\theta}_i(t') dt'$$

components of Lyapunov vector



$\langle \rangle_t$ time averages over 100s

solitary nodes (to be controlled)

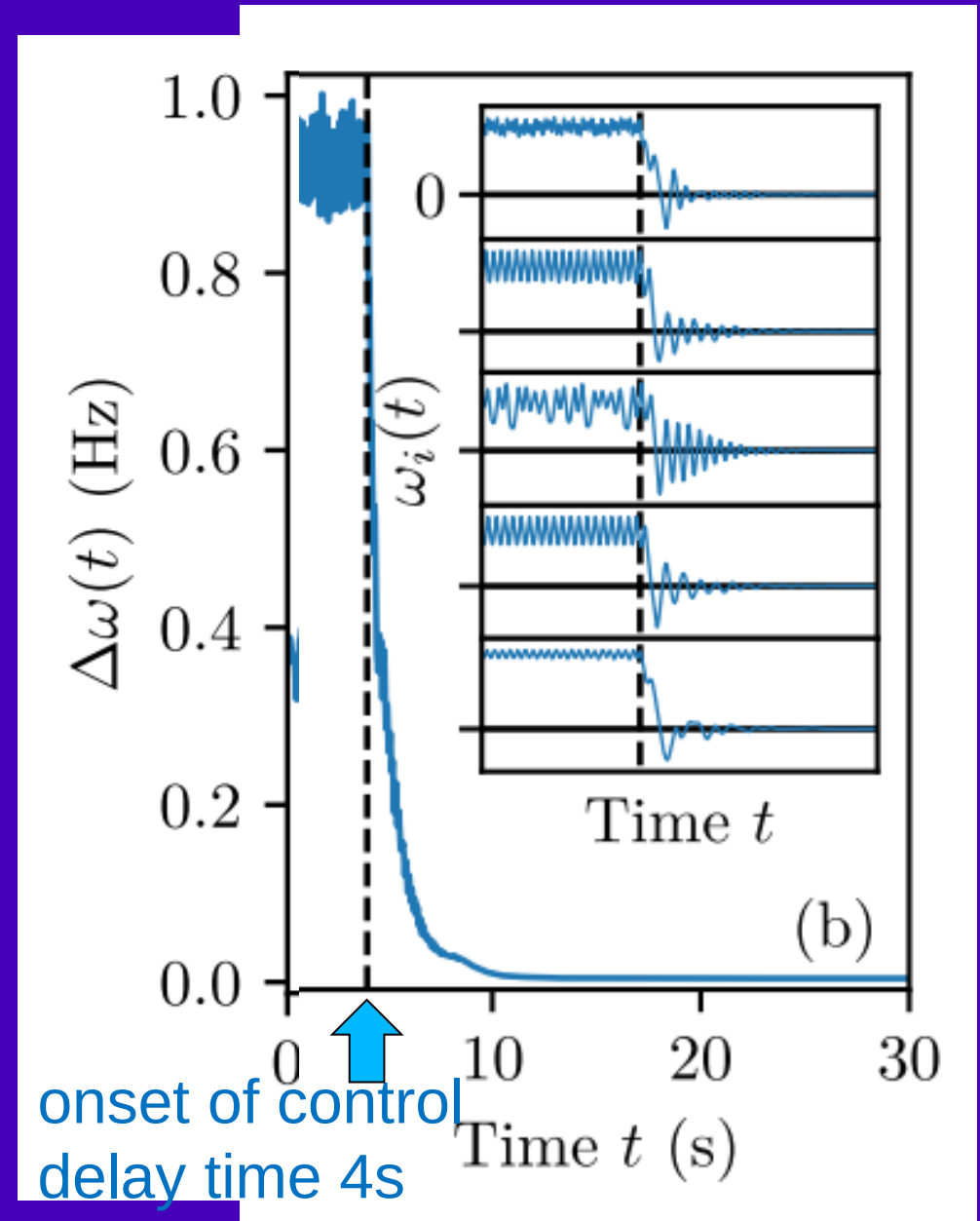
Time delayed feedback control of synchrony

Control of a subset of nodes:
solitary nodes ($i=1, \dots, 11$)

Standard deviation of frequencies

$$\Delta\omega(t) \equiv \frac{1}{N} \sqrt{\sum_{i=1}^N [\omega_i(t) - \bar{\omega}(t)]^2}$$

conclusion:
re-synchronization after a few s

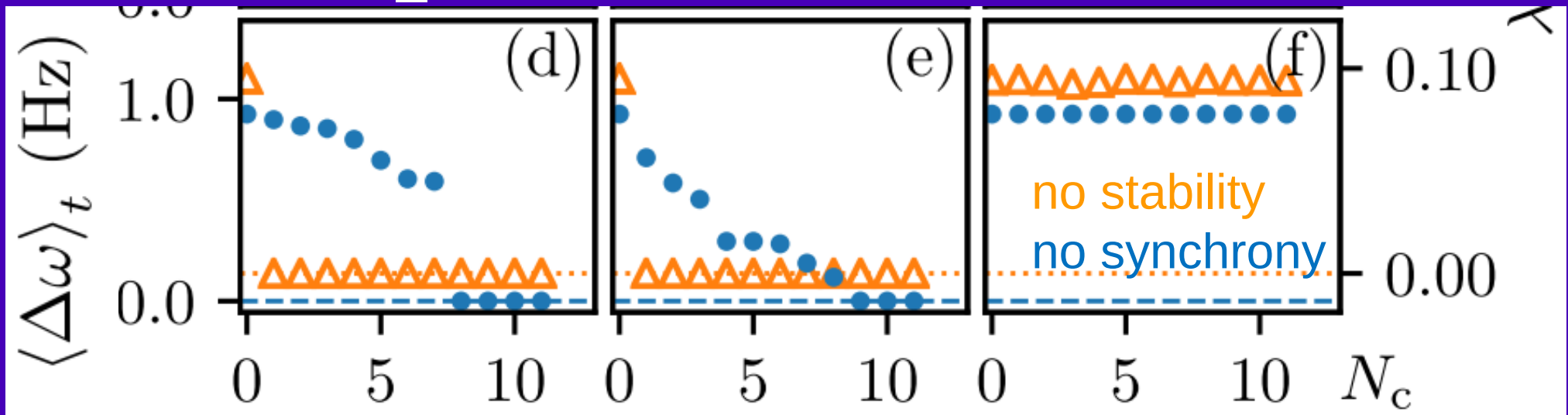


Efficiency of control

Control of a subset of nodes only:

Solitary nodes sorted in descending order of
Lyapunov vector ξ_i

Randomly picked nodes



blue: time-averaged standard frequency deviation orange: largest Lyapunov exponent
vs. number of controlled nodes

Conclusion: (d) 1 node (e) 1 node sufficient for stability
 8 nodes 9 nodes sufficient for frequency synchrony

Extension to swing equation with voltage dynamics

phase θ_i
voltage E_i
complex $\mathbf{E}_i = E_i e^{i\theta_i}$

$$\ddot{\theta}_i + \alpha \dot{\theta}_i = \frac{P_i}{I_i \omega_G} + \frac{K}{I_i \omega_G} \sum_{j=1}^N A_{ij} E_i E_j \sin(\theta_j - \theta_i)$$

$$m_v \dot{E}_i = -E_i + E_{f,i} + X_i \sum_{j=1}^N A_{ij} E_j \cos(\theta_j - \theta_i),$$

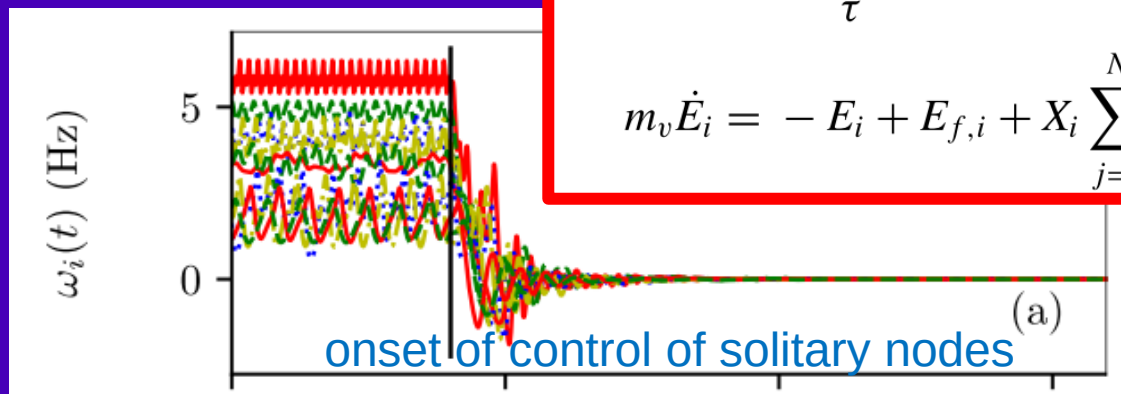
K. Schmietendorf, J. Peinke, R. Friedrich, O. Kamps, Eur. Phys. J. ST 223, 2577 (2014)

with time-delayed
feedback control

$$\ddot{\theta}_i + \alpha \dot{\theta}_i = \frac{P_i}{I_i \omega_G} + \frac{K}{I_i \omega_G} \sum_{j=1}^N A_{ij} E_i E_j \sin(\theta_j - \theta_i)$$

$$- \frac{g_i \alpha}{\tau} [\theta_i(t) - \theta_i(t - \tau)],$$

$$m_v \dot{E}_i = -E_i + E_{f,i} + X_i \sum_{j=1}^N A_{ij} E_j \cos(\theta_j - \theta_i)$$

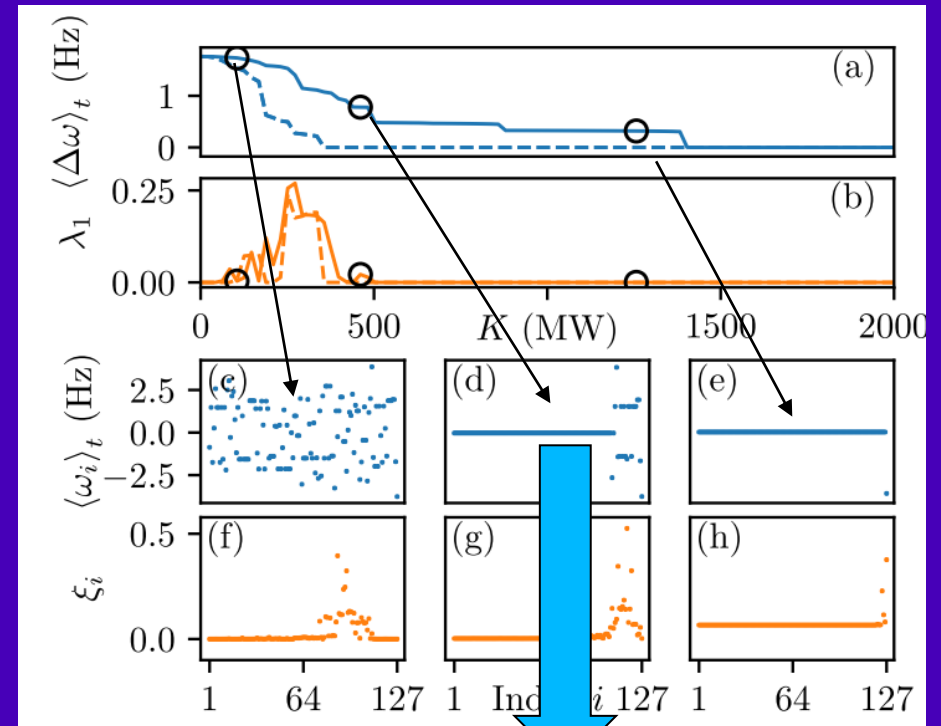
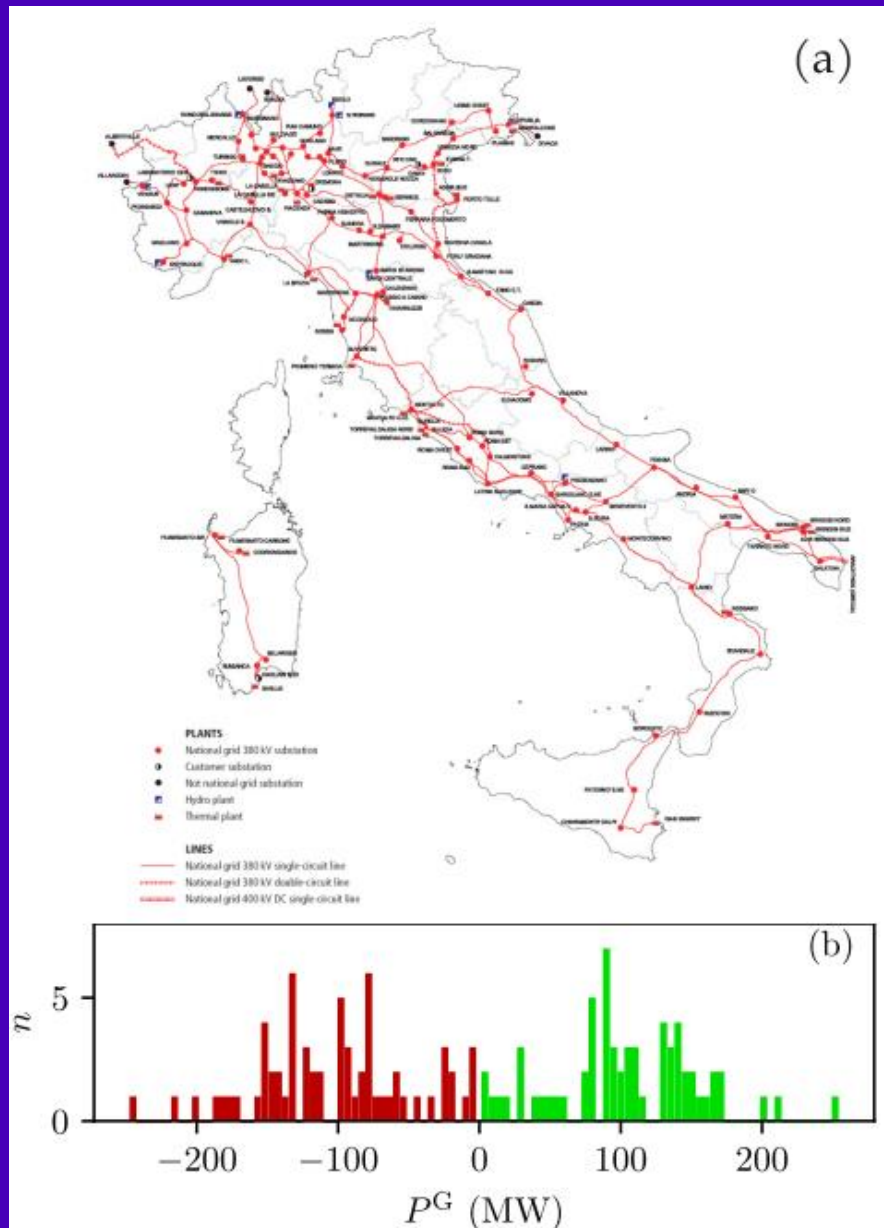


Time-delayed feedback control term
represents running frequency average:

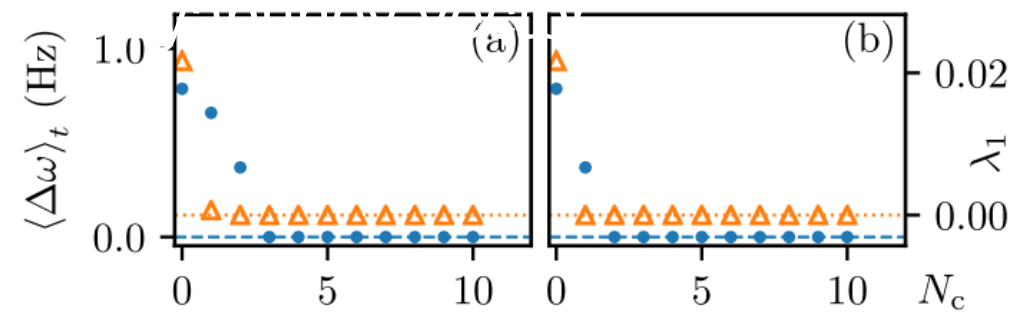
$$\langle \omega_i \rangle_t := \frac{1}{\tau} \int_{t-\tau}^t \dot{\theta}_i(t') dt' = \frac{1}{\tau} [\theta_i(t) - \theta_i(t - \tau)].$$

H. Taher, S. Olmi, E. Schöll, Phys. Rev. E 100, 060326 (2019)

Italian grid



Solitary nodes sorted in descending order of ξ_i $|\langle \omega_i \rangle_t|$



Partial synchronization patterns in diluted synthetic grid

upsweep - downsweep

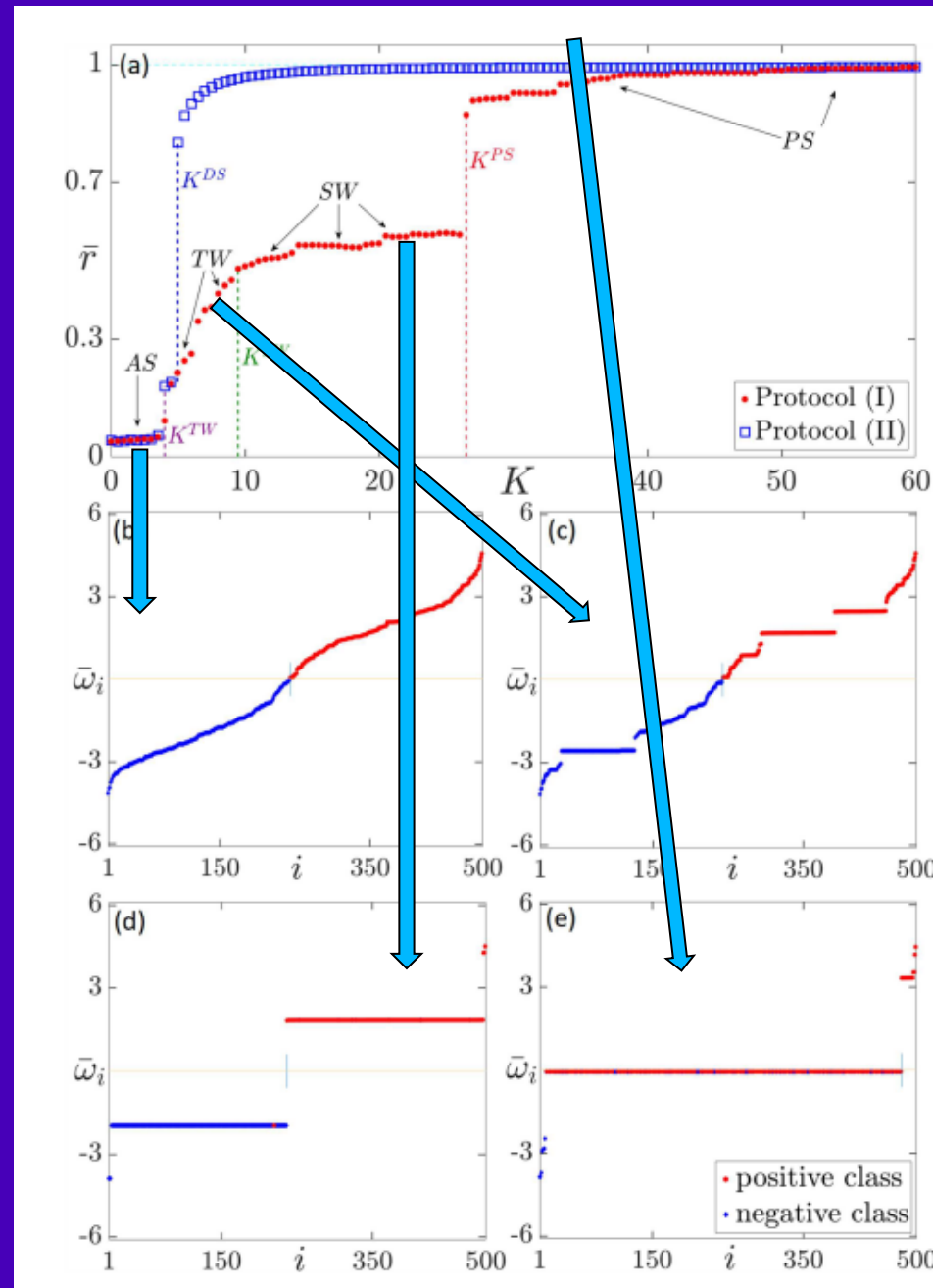
Hysteresis

global order parameter
(time-averaged)

mean phase velocity

asynchronous ($K=2$)

standing wave
($K=25$)



dilution $p=0.2$,
constant
node degree

traveling wave
($K=5$)

(almost)
synchronized
($K=33$)

Power grid models ↔ adaptive neural networks

adaptive network of Kuramoto phase oscillators: neuronal synaptic plasticity

$$\begin{aligned}\dot{\phi}_i &= \omega_i + \sum_{j=1}^N a_{ij} \kappa_{ij} f(\phi_i - \phi_j) \\ \dot{\kappa}_{ij} &= -\epsilon (\kappa_{ij} + g(\phi_i - \phi_j)),\end{aligned}$$



adaptive coupling weights κ_{ij}

phase oscillators with inertia:

$$M\ddot{\phi}_i + \gamma\dot{\phi}_i = P_i + \sum_{j=1}^N a_{ij} h(\phi_i - \phi_j)$$

equivalent to

$$\begin{aligned}\dot{\phi}_i &= \omega_i + \psi_i, \\ \dot{\psi}_i &= -\frac{\gamma}{M} \left(\psi_i - \frac{1}{\gamma} \sum_{j=1}^N a_{ij} h(\phi_i - \phi_j) \right)\end{aligned}$$

with $\psi_i = \sum_{j=1}^N a_{ij} \chi_{ij}$

pseudo coupling weights

$$\begin{aligned}\dot{\phi}_i &= \omega_i + \sum_{j=1}^N a_{ij} \chi_{ij}, \\ \dot{\chi}_{ij} &= -\epsilon (\chi_{ij} + g(\phi_i - \phi_j))\end{aligned}$$

What adaptive networks teach us about power grids

Hierarchical multicluster states:

Multifrequency clusters

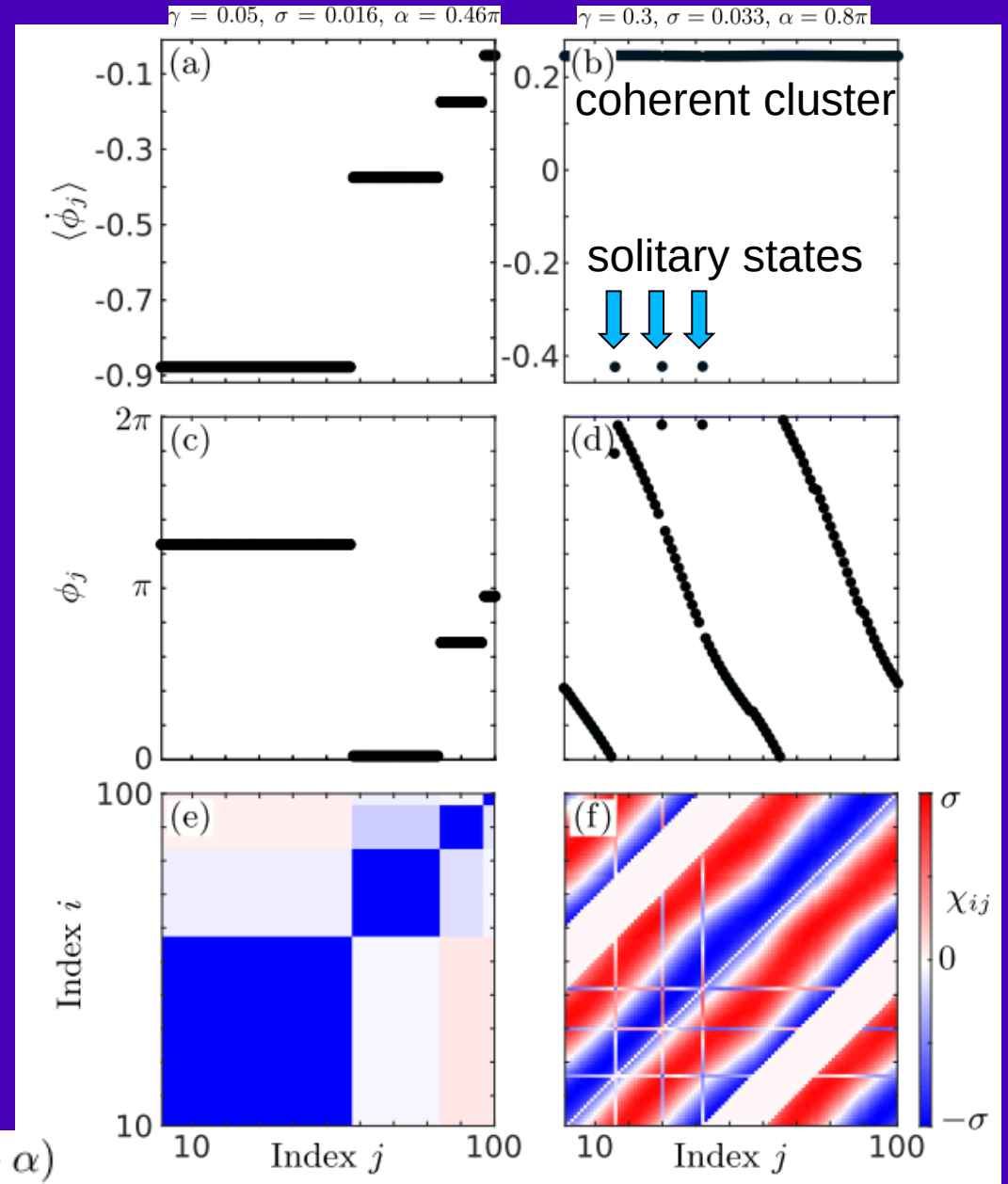
left column

4-cluster state of in-phase synchronous clusters

right column

hierarchical mixed type multicluster of large splay cluster and small in-phase cluster

$$h(\phi) = -\sigma\gamma \sin(\phi + \alpha)$$



R. Berner, S. Yanchuk, E. Schöll:

globally coupled

nonlocally coupled ring

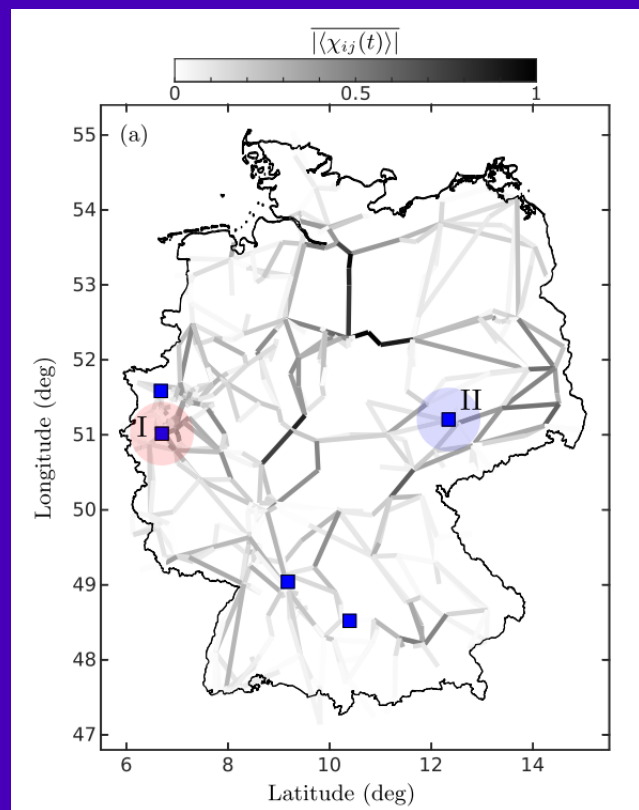
What adaptive neuronal networks teach us about power grids, Phys.Rev.E 103, 042315 (2021)

Solitary states in power grids

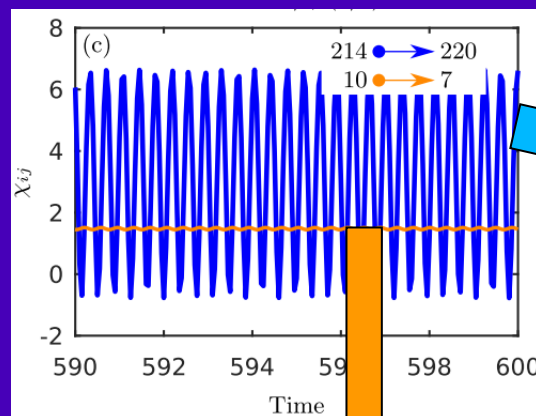
Pseudo coupling weights χ_{ij} = power flow from node j to node i

average power flow

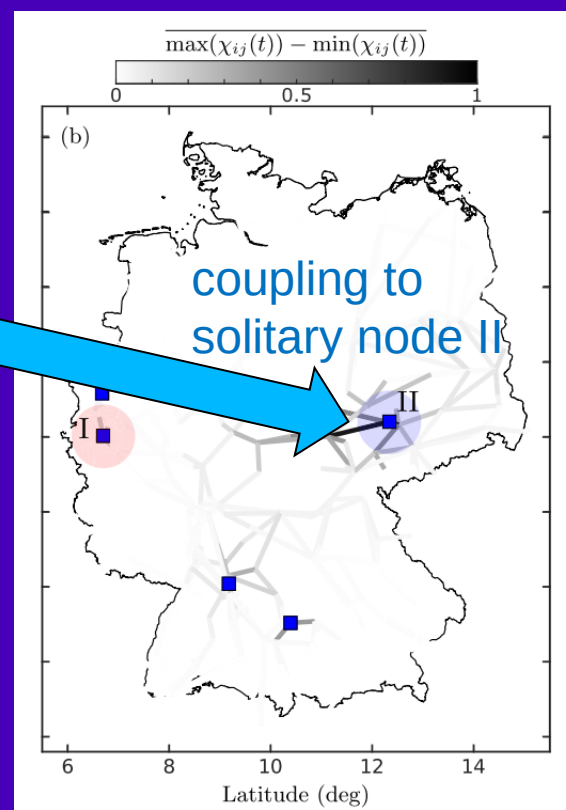
temporal power flow range



oscillating power flow



coupling between non-solitary nodes



coupling to solitary node II

spreading of flow variations
critical lines

Synchronization in brain dynamics

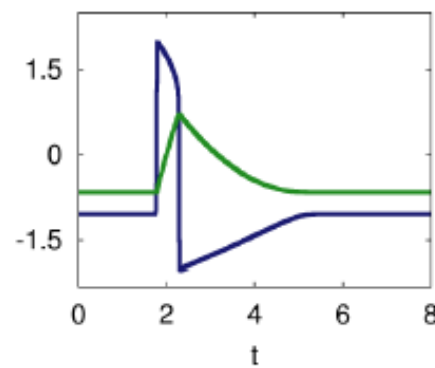
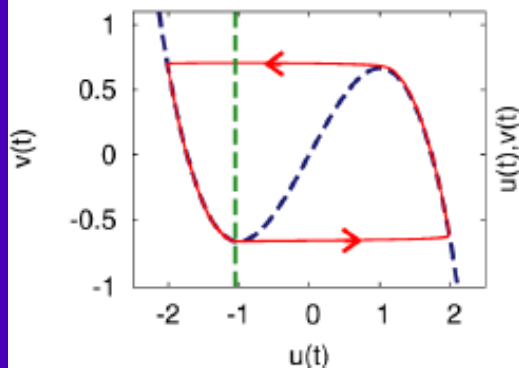
Neural networks: FitzHugh-Nagumo system

coupled amplitude-phase dynamics

The FitzHugh-Nagumo model for neuronal activity

with activator u , inhibitor v : $\mathbf{x} = (u, v)^T$

$$\mathbf{F}(\mathbf{x}) = \begin{pmatrix} \frac{1}{\epsilon} \left(u - \frac{u^3}{3} - v \right) \\ u + a \end{pmatrix}, \quad \mathbf{H} = \begin{pmatrix} 1/\epsilon & 0 \\ 0 & 0 \end{pmatrix}$$



- ▶ operation in the excitable regime
- ▶ uncoupled neurons rest in fixed point
- ▶ operation in the **oscillatory regime** ($a < 1$)
- ▶ uncoupled: oscillates periodically

FitzHugh-Nagumo (FHN) network: single layer

$$\varepsilon \frac{du_k}{dt} = u_k - \frac{u_k^3}{3} - v_k + \frac{\sigma}{2P} \sum_{j=k-P}^{k+P} [b_{uu}(u_j - u_k) + b_{uv}(v_j - v_k)]$$

$$\frac{dv_k}{dt} = u_k + a_k + \frac{\sigma}{2P} \sum_{j=k-P}^{k+P} [b_{vu}(u_j - u_k) + b_{vv}(v_j - v_k)].$$

σ – coupling strength (control parameter!)

$r = P/N$ – coupling radius (control parameter!)

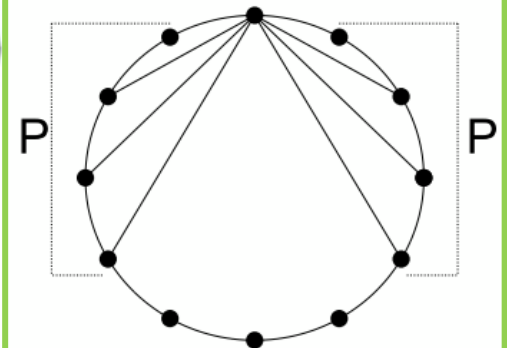
ε – small parameter

$a_k, k = 1, \dots, N$ – threshold parameters, $a_k \equiv a$

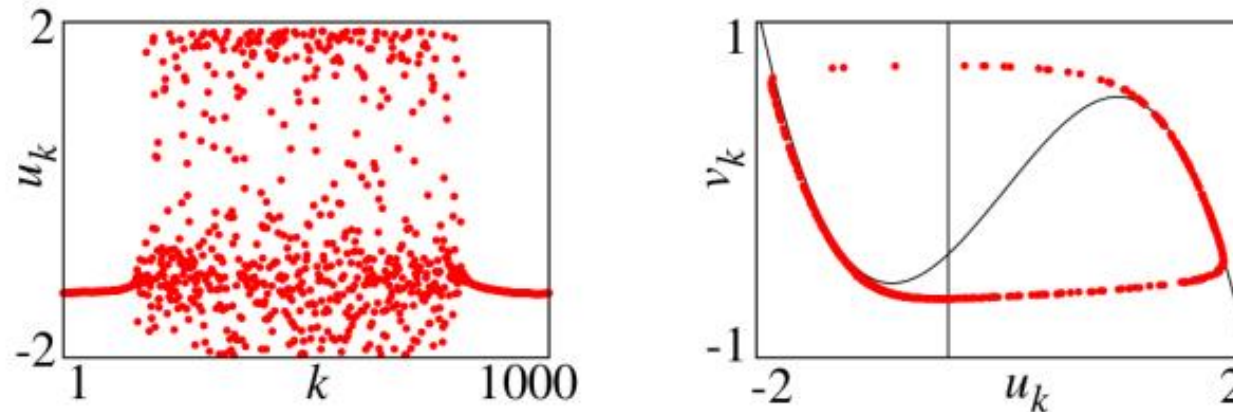
Local interaction matrix:

$$B = \begin{pmatrix} b_{uu} & b_{uv} \\ b_{vu} & b_{vv} \end{pmatrix} = \begin{pmatrix} \cos \phi & \sin \phi \\ -\sin \phi & \cos \phi \end{pmatrix}, \quad \phi \in [-\pi, \pi)$$

Nonlocal
(intermediate) coupling



Chimera states in FHN networks



System parameters:

$N = 1000$ – large system

$r = 0.35$ – intermediate coupling radius

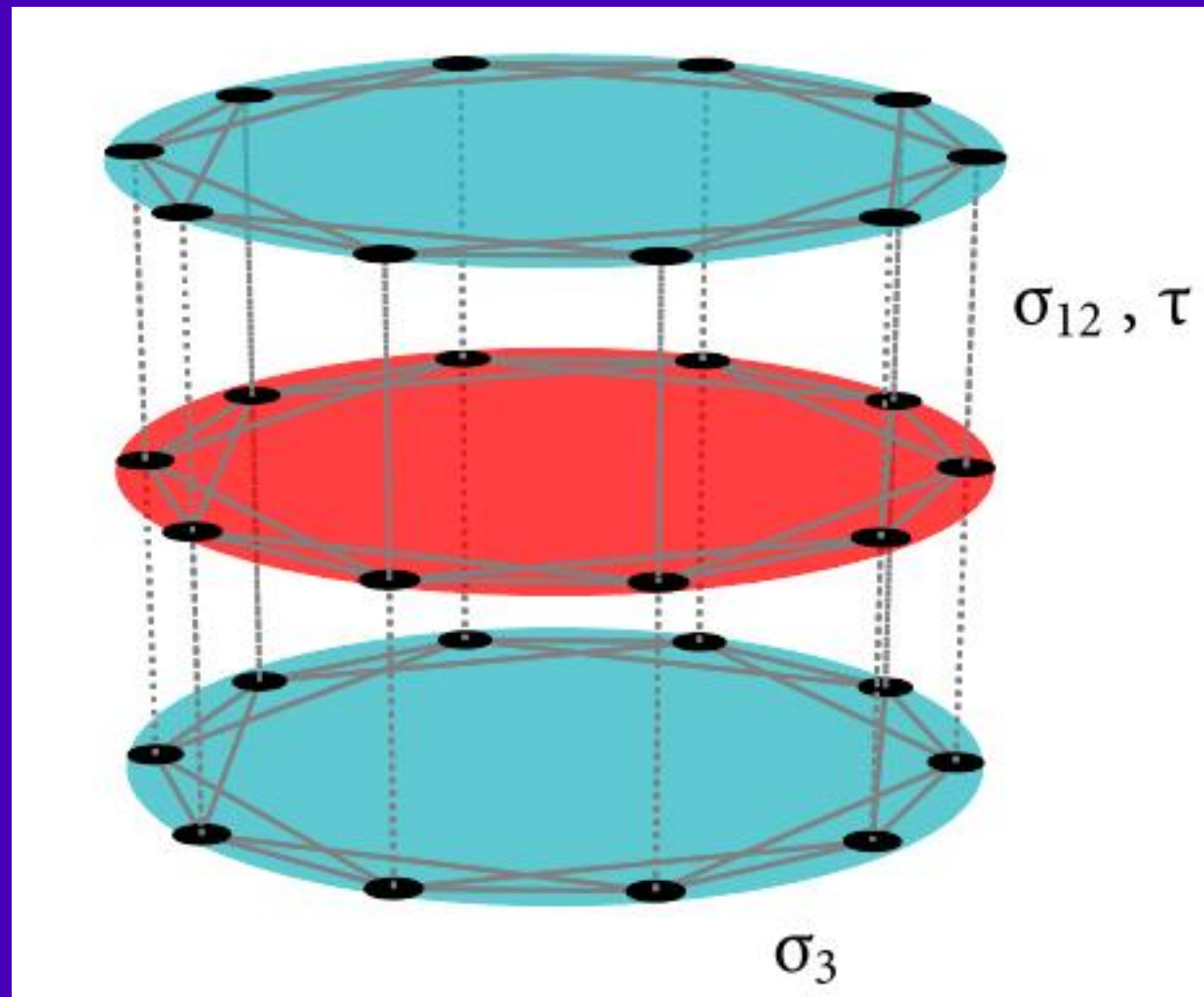
$\sigma = 0.1$ – small coupling strength

$a = 0.5$, $\phi = \pi/2 - 0.1$

I. Omelchenko, O. E. Omel'chenko, P. Hövel, and E. Schöll, Phys. Rev. Lett. **110**, 224101 (2013).

Relay synchronization in multilayer networks

3-layer multiplex network



delayed
coupling

Relay synchronization of complex partial synchronization patterns?

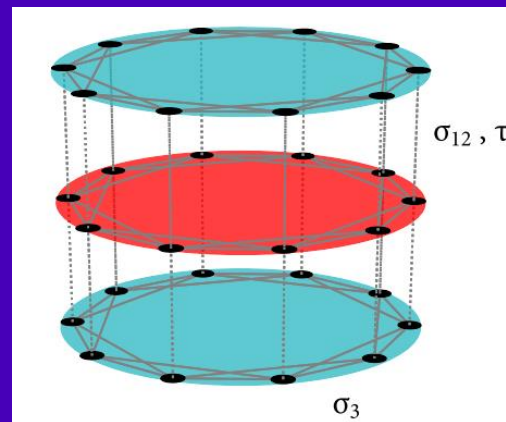
J. Sawicki, I. Omelchenko, A. Zakharova, E. Schöll: PRE 98, 062224 (2018)

FHN model + 3-layer multiplex network

$$\dot{\mathbf{x}}_i^m(t) = \mathbf{F}(\mathbf{x}_i^m(t)) + \frac{\sigma_m}{2R_m} \sum_{j=i-R_m}^{i+R_m} \mathbf{H}[\mathbf{x}_j^m(t) - \mathbf{x}_i^m(t)] + \sum_{l=1}^3 \sigma_{ml} \mathbf{H}[\mathbf{x}_i^l(t - \tau) - \mathbf{x}_i^m(t)]$$

nonlocal intra-layer coupling

delayed inter-layer coupling
(weak)



$$\sigma = \begin{pmatrix} 0 & \sigma_{12} & 0 \\ \frac{\sigma_{12}}{2} & 0 & \frac{\sigma_{32}}{2} \\ 0 & \sigma_{32} & 0 \end{pmatrix}$$

Local inter-layer synchronization error:

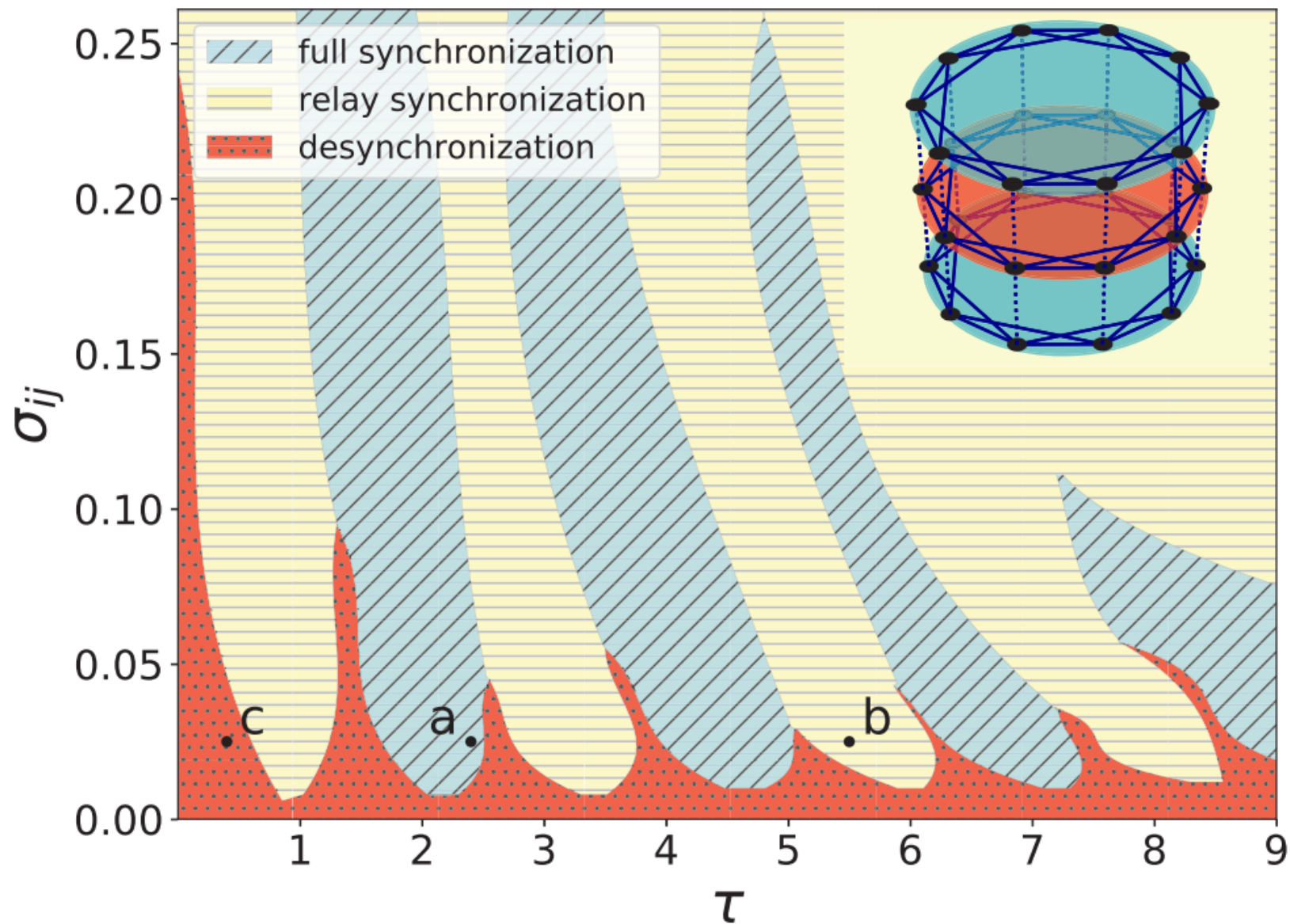
$$E_k^{ij} = \lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T \|\mathbf{x}_k^j(t) - \mathbf{x}_k^i(t)\| dt$$

Global inter-layer synchronization error:

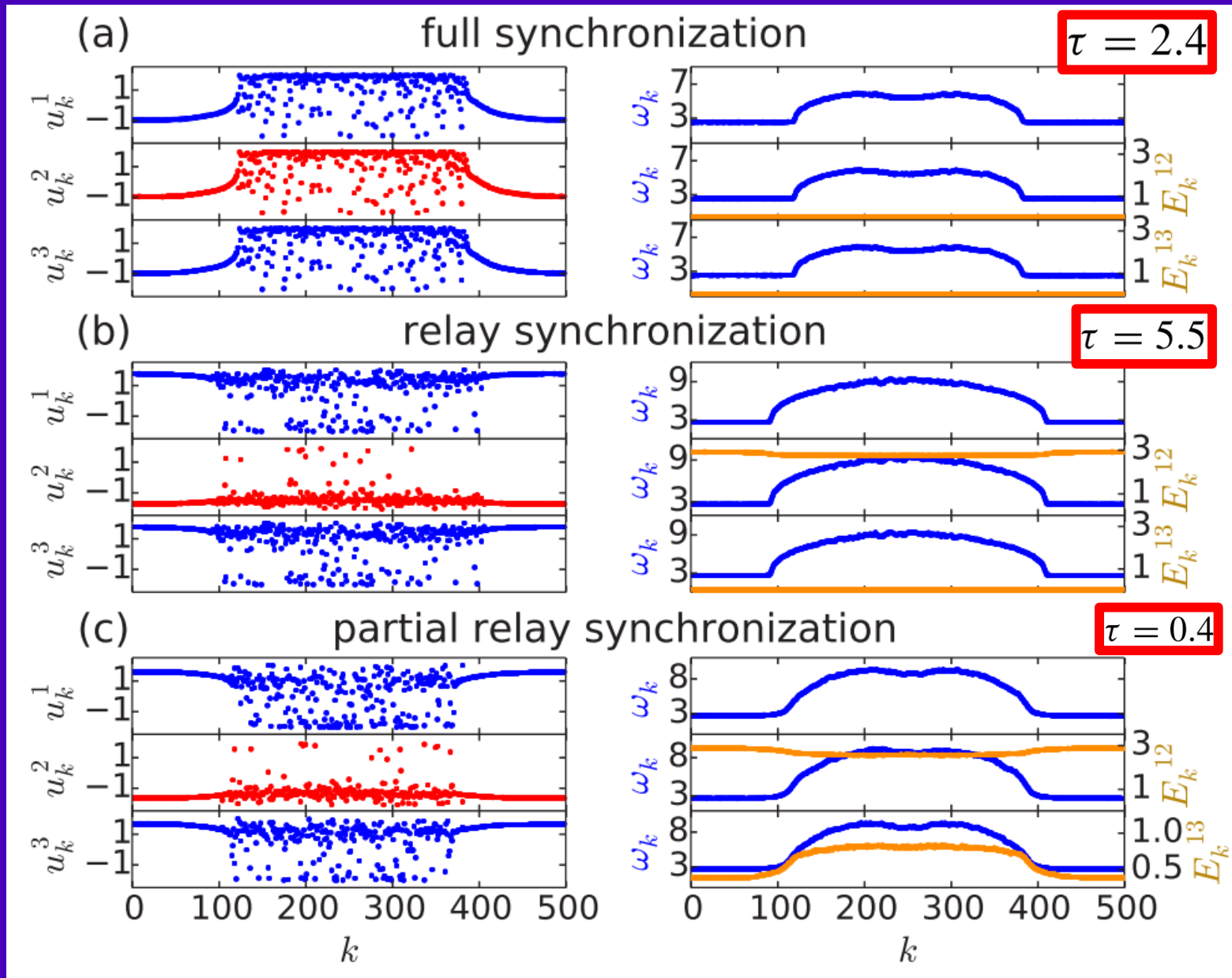
$$E^{ij} = \lim_{T \rightarrow \infty} \frac{1}{NT} \int_0^T \sum_{k=1}^N \|\mathbf{x}_k^j(t) - \mathbf{x}_k^i(t)\| dt$$

Relay and full inter-layer synchronization

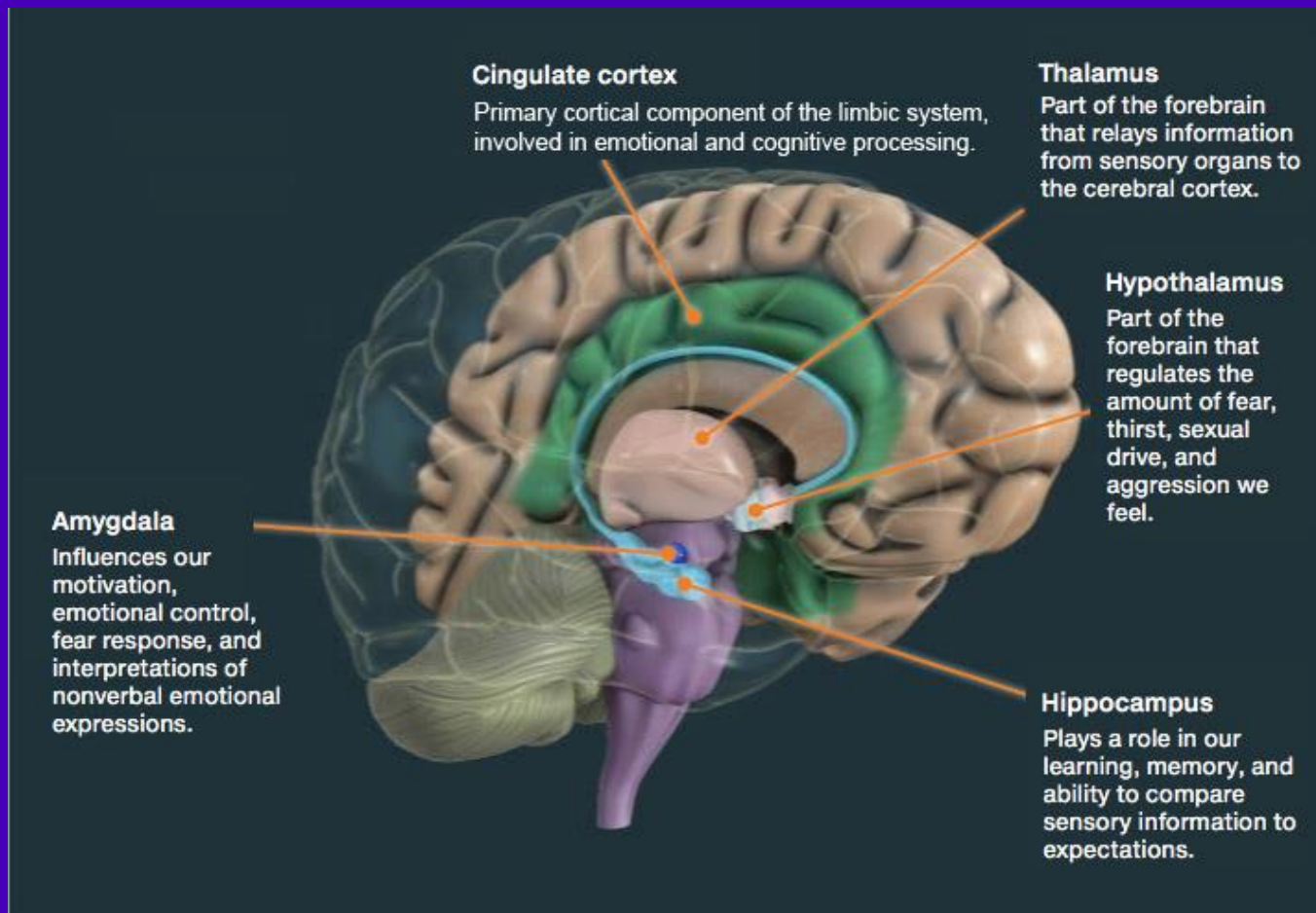
$\varepsilon = 0.05, a = 0.5, \sigma_i = 0.2, R_i = 170$



Delay controls partial relay synchronization

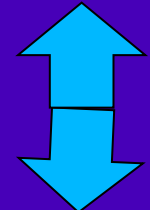


Relay functions in the brain



Thalamus

Hippocampus



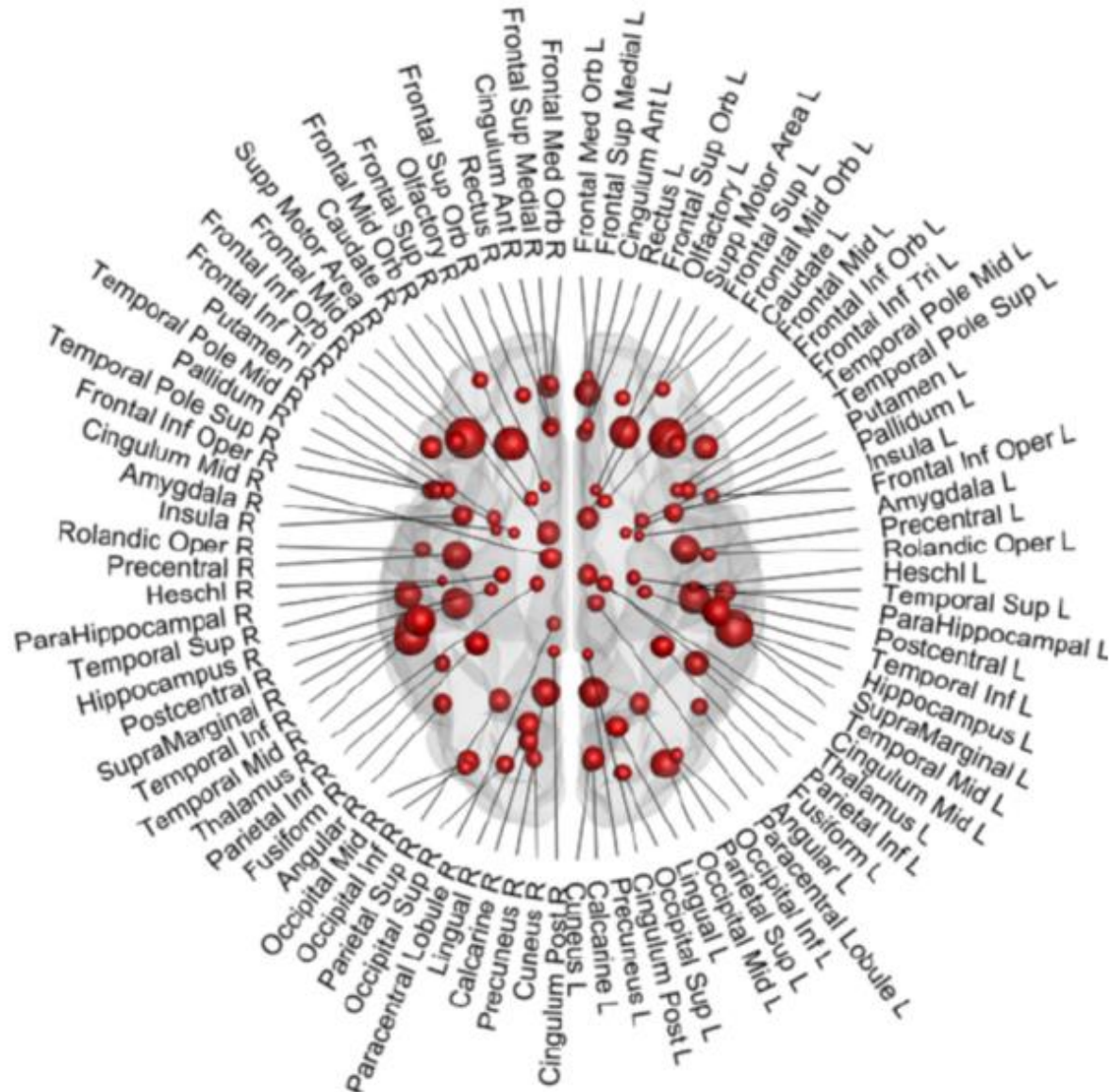
Our model explains
complete and partial
relay synchronisation

Experiment (mouse): Hippocampus as relay between frontal and visual cortex

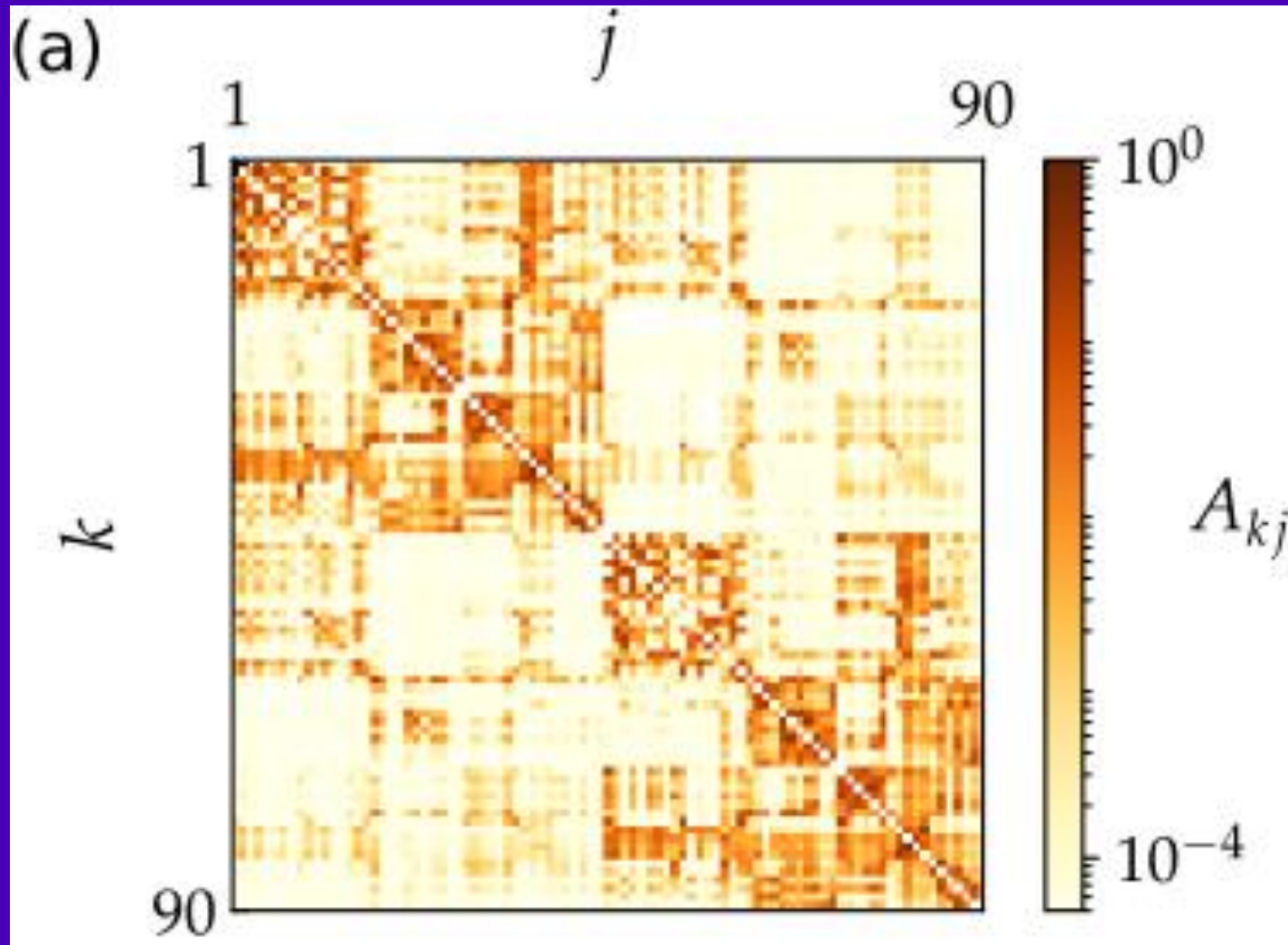
Gollo, L. L., Mirasso, C. R., Atienza, M., Crespo-Garcia, M. and Cantero, J. L., *Theta Band Zero-Lag Long-Range Cortical Synchronization via Hippocampal Dynamical Relaying*, PLoS ONE 6, 3, e17756 (2011)

Empirical brain connectivities: unihemispheric sleep

Empirical brain data:
90 areas of Automated Anatomical Labeling atlas



Empirical brain data: empirical connectivity matrix (diffusion-weighted magnetic resonance imaging)



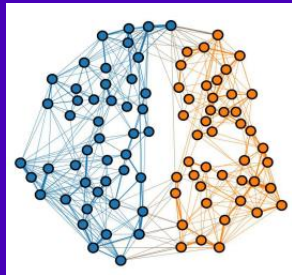
T.Chouzouris, I.Omelchenko, A.Zakharova, J.Hlinka, P.Jiruska, E.Schöll:
Chaos 28, 045112 (2018)

J. Sawicki, E. Schöll: Front. Appl. Math. Stat. 7, 662221 (2021)

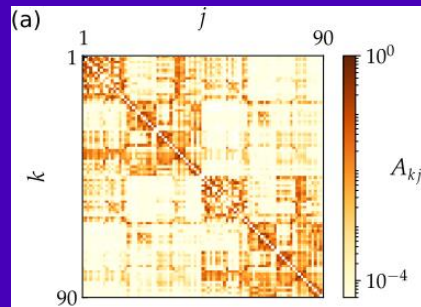
Model with empirical brain connectivities

- Unihemispheric sleep: L. Ramlow, J. Sawicki, A. Zakharova, J. Hlinka, J. C. Claussen, E. Schöll: EPL126, 50007 (2019)
highlighted on phys.org/news/2019-07-unihemispheric-humans.html

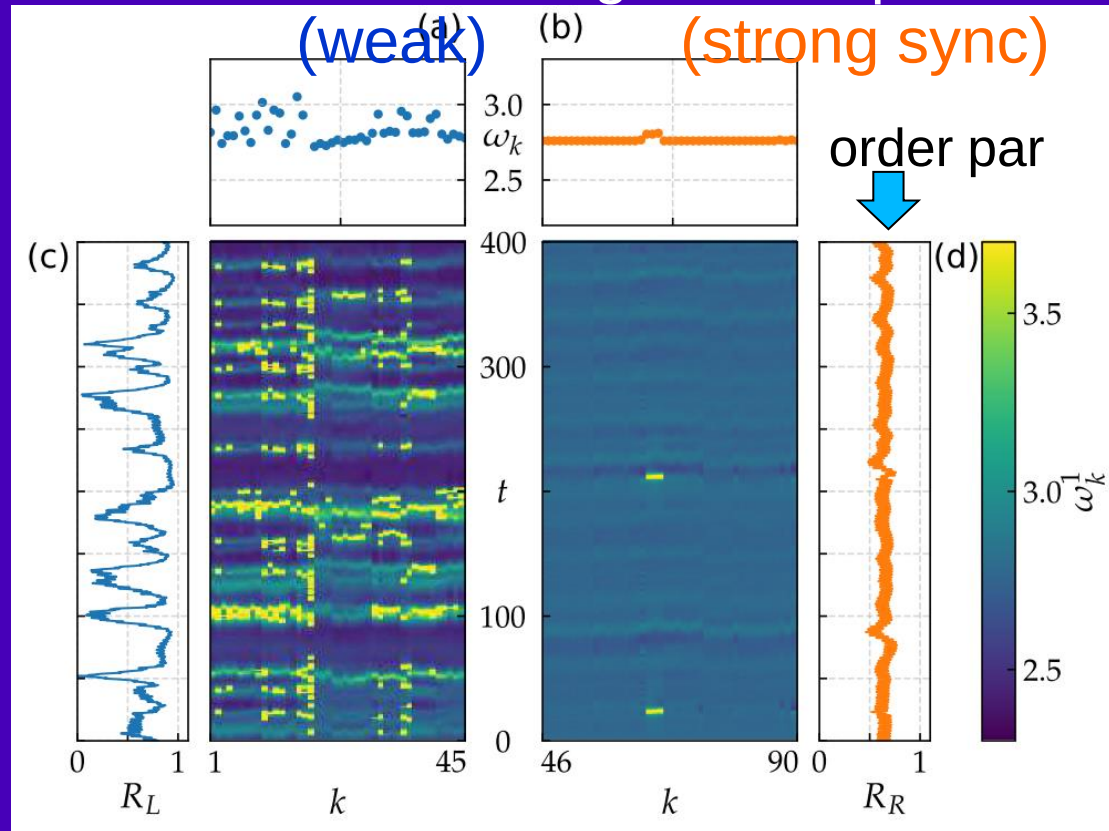
FitzHugh-Nagumo model:
Anatomical Labeling Atlas



connectivity matrix (DTI-dMRI)



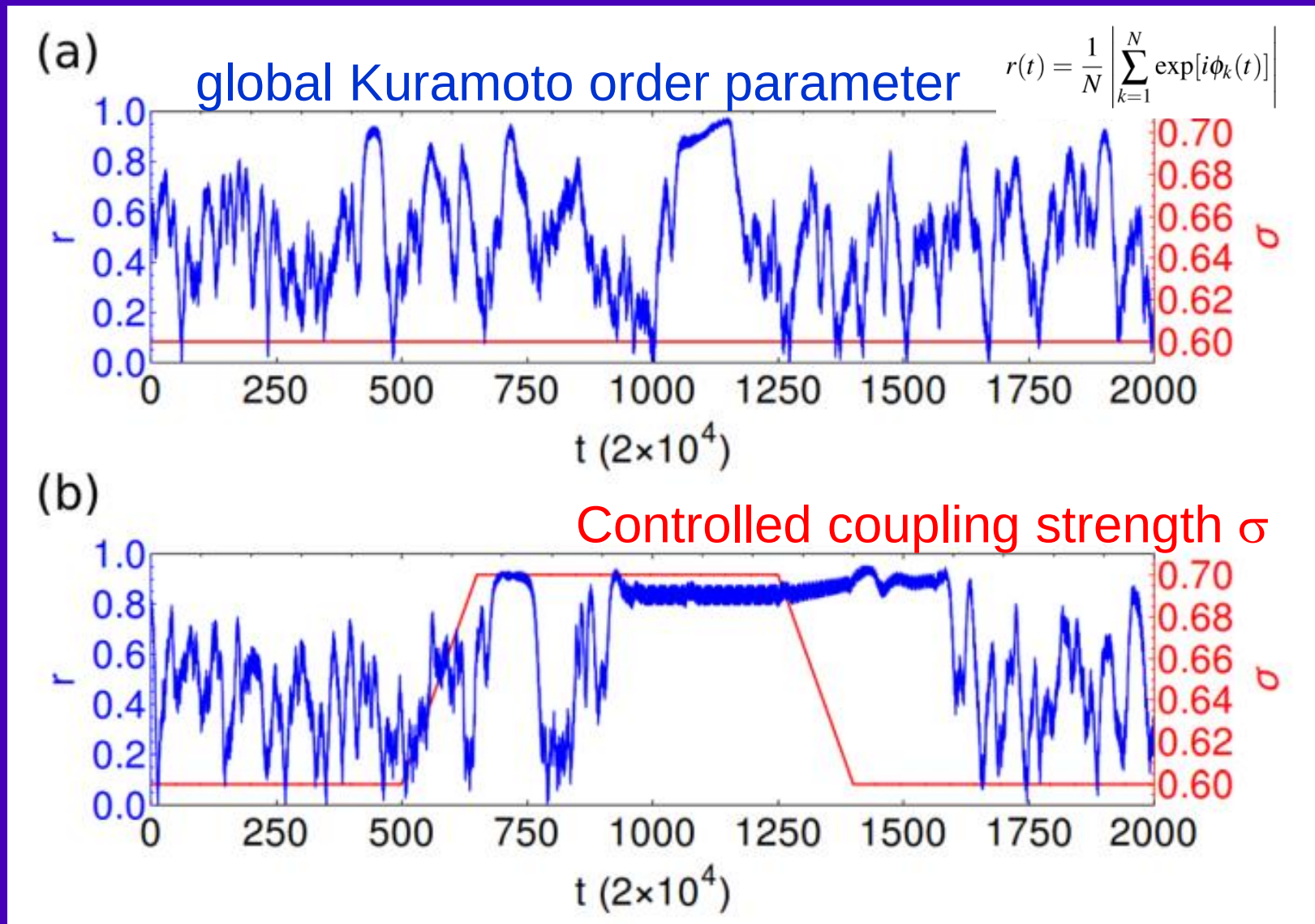
left (weak) right hemisphere (strong sync)



$\sigma = 0.70, \varsigma = 0.15$ different intra-/inter-coupling strength

Epileptic-seizure-related synchronization phenomena

Simulation of epileptic seizure: empirical connectivity matrix



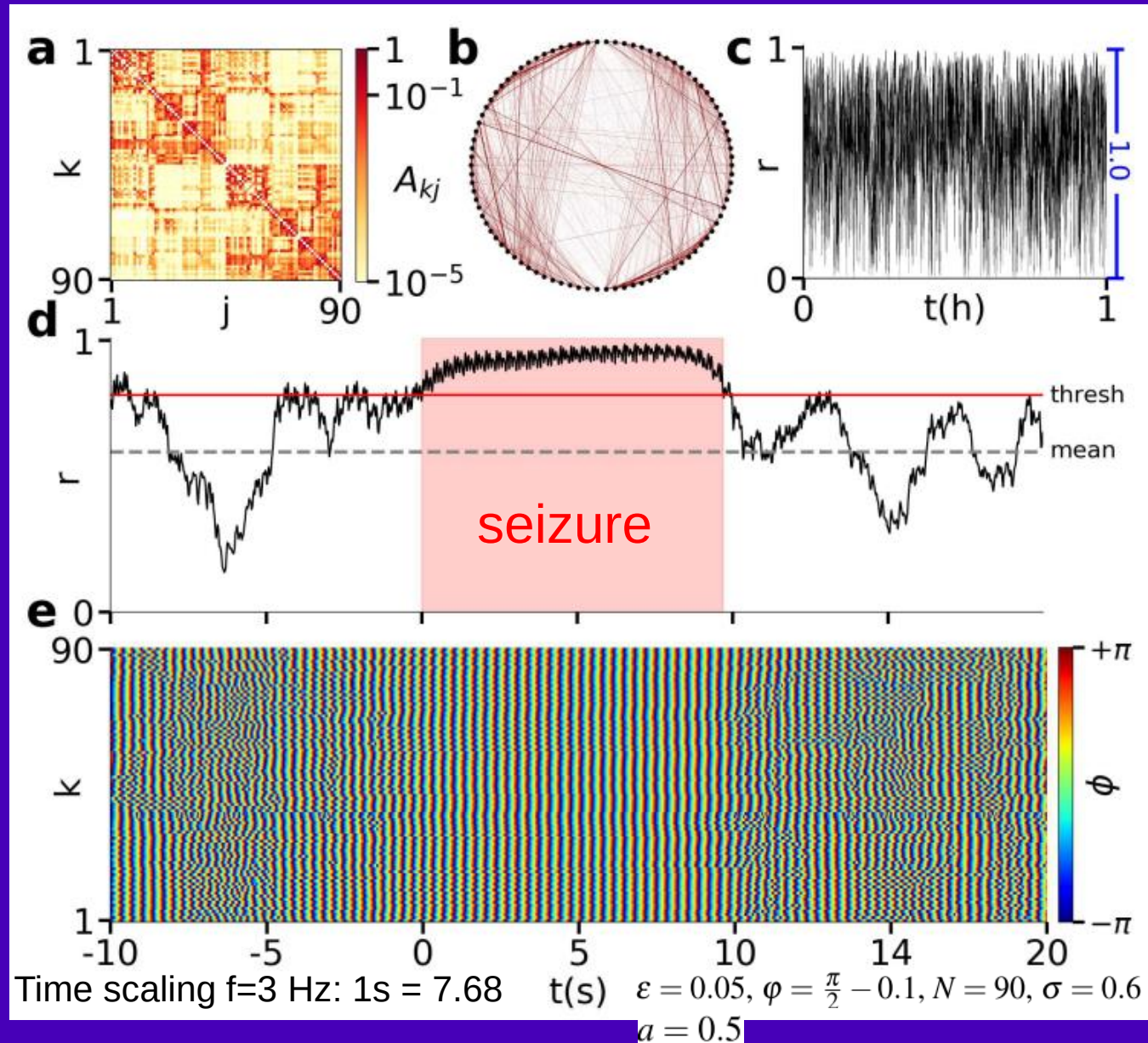
T. Chouzouris, I. Omelchenko, A. Zakharova, J. Hlinka, P. Jiruska, E. Schöll: Chaos 28, 045112 (2018)

Interplay of dynamics and network structure

Empirical
connectivity

strong
synchronization

$$r(t) = \frac{1}{N} \left| \sum_{k=1}^N \exp[i\phi_k(t)] \right|$$

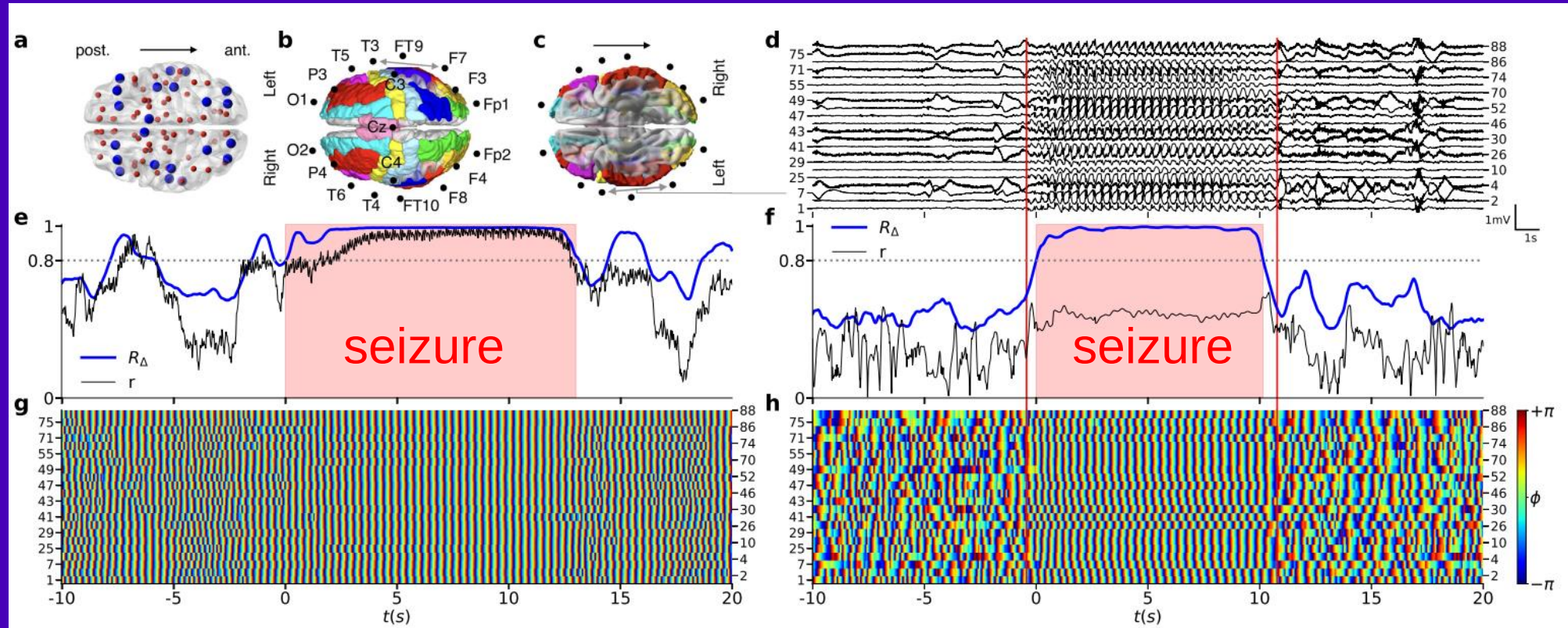


M. Gerster, R. Berner, J. Sawicki, A. Zakharova, A. Skoch, J. Hlinka, K. Lehnertz, E. Schöll, Chaos 30, 123130 (2020), Editor's Pick, selected as AIP science highlight

Comparison of simulations and EEG recordings

Simulation with empirical connectivity

EEG recordings



High synchronization of neurons in the brain during epileptic seizure:
spontaneous start and spontaneous termination

M. Gerster, R. Berner, J. Sawicki, A. Zakharova, A. Skoch, J. Hlinka, K. Lehnertz, E. Schöll, Chaos 30, 123130 (2020)

Conclusions

- ▶ Complex networks perspective:
interplay of dynamics and network topology
- ▶ Complex real-world network topologies
simple dynamics of phase oscillators or amplitude-phase
- ▶ Novel control concepts:
dynamic 2-layer networks, delayed feedback control
- ▶ Bifurcation analysis elucidates instabilities, desynchronization
- ▶ Partial synchronization patterns, e.g., solitary states,
multifrequency cluster states, chimera states



Thanks to my collaborators:

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A. Fradkov V. Anishchenko A. Zakharova P. Hövel



Thank you!

Partial Synchronization and Chimeras: state of the art

Recent reviews:

- Panaggio and Abrams, *Nonlinearity* 28, R67 (2015)
- Schöll, *EPJ-ST* 225, 891(2016), *Special Theme Issue on Complex Systems*
- Schöll, Zakharova, Andrzejak: *Research Topic in Front.Appl.Math.Stat.* (2019)

Sawicki (2020):

Schöll, Klapp, Hövel (2016):

Zakharova (2020):

