General coevolution of topology and dynamics in networks

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We present a general framework for the study of coevolution in dynamical systems. This phenomenon consists of the coexistence of two dynamical processes on networks of interacting elements: node state change and rewiring of links between nodes. The process of rewiring is described in terms of two basic actions: disconnection and reconnection between nodes, both based on a mechanism of comparison of their states. Different rewiring rules can be expressed in this scheme. We assume that each process, rewiring and node state change, occurs with its own probability, independently from the other. The collective behavior of a coevolutionary system is characterized in the space of parameters given by these two probabilities. As an application, for a voterlike node dynamics we find that reconnections between nodes with similar states lead to network fragmentation. The critical boundaries for the onset of fragmentation in networks with different properties are calculated on this space. We show that coevolution models correspond to curves on this space, describing coupling relations between the probabilities for the two processes. The occurrence of network fragmentation transitions are predicted for diverse models, and agreement is found with some earlier results.

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Many complex systems observed in nature can be described as dynamical networks of interacting elements or nodes where the connections and the states of the elements evolve simultaneously [1–3]. The links representing the interactions between nodes can change their strengths or appear and disappear as the system evolves on various timescales. In many cases, these modifications in the topology of the network occur as a feedback effect of the dynamics of the states of the nodes: the network changes in response to the evolution of those states which in turn determines the modification of the network. Systems that exhibit this coupling between the topology and states have been denominated as coevolutionary dynamical systems or adaptive networks [1, 2, 4].

Coevolution dynamics has been studied in the context of spatiotemporal dynamical systems, such as neural networks [1, 5], coupled map lattices [6–9], motile elements [10], as well as in game theory [1, 3], spin dynamics [11], epidemic propagation [12–15], and models of social dynamics and opinion formation [16–21].

In many systems where this type of coevolution dynamics is implemented, a transition is often observed from a phase where most nodes are in the same state forming a large connected network to a phase where the network is fragmented into small disconnected components, each composed by nodes in a common state [22]. This network fragmentation transition is related to the difference in time scales of the processes that govern the two dynamics: the state of the nodes and the network of interactions [18]. In these models, the time scales of the processes of interaction between nodes and modification of their links are coupled and controlled by a single parameter in the system.

The phenomenon of coevolution raises one of the fundamental questions in dynamical networks, namely whether the dynamics of the nodes controls the topology of the network, or this topology controls the dynamics of the nodes. In this paper we propose a general framework to approach this question. We consider that the process by which a node changes its neighbors, called rewiring, takes place with a probability \( P_r \), and that the process by which a node changes its state occurs with a probability \( P_c \). We assume that these two processes that govern the evolution of a dynamical network are independent. As a consequence of this assumption, the collective behavior of the system can be studied on the space of the parameters \( (P_r, P_c) \) representing the time scales for both processes. A coevolutionary dynamics can be described by formulating a specific coupling condition or functional relation between the probabilities \( P_r \) and \( P_c \) of the two competing processes in the network. We shall show that the collective behavior and the existence of a network fragmentation transition for given coevolution functions can be predicted from the general phase diagram of the system on the space of parameters \( (P_r, P_c) \).

Each process in a coevolutionary system, rewiring of the network and change of states, may have its own dynamics. Here we focus on the mechanisms for the rewiring process of the coevolution phenomenon. For simplicity, we consider that the number of connections in the network is conserved. Then, we assume that the rewiring process consists of two basic actions: disconnection and reconnection between nodes. Both connecting and disconnecting interactions are often found in social relations, biological systems, and economic dynamics [1, 2, 14, 21].

In general, either action, disconnection or reconnection, is driven by some mechanism of comparison of the states of the nodes. We define a parameter \( d \in [0, 1] \) that measures the tendency to disconnect between nodes
in identical states; i.e., $d$ represents the probability that two nodes in identical states become disconnected and $1-d$ is the probability that two nodes in different states disconnect from each other. Similarly, we define another parameter $r \in [0,1]$ that describes the probability to connect between nodes in identical states; then, $1-r$ is the probability that two nodes in different states connect to each other. A rewiring process can be characterized by the label $dr$, where $d$ indicates the probability for the disconnection action between nodes sharing the same state, and $r$ assigns the probability for reconnection between nodes possessing the same state. Thus, we can construct a plane $dr$ where any rewiring process subject to disconnection-reconnection actions between nodes can be represented as a point on this plane.

![Diagram](image)

FIG. 1: Discrete rewiring processes on the disconnection-reconnection action space, $dr$. Either action can occur via three mechanisms: similarity (S), randomness (R), or dissimilarity (D). The two-letter labels describe the resulting rewiring processes. Rewirings that lead to a fragmentation transition in our model are colored in grey.

In a simpler approach, we may consider a discrete expression of the plane $dr$ as follows. We assume that either action of the rewiring, disconnection or reconnection, can be driven by three distinct mechanisms: similarity ($S$), randomness ($R$), or dissimilarity ($D$). The two-letter labels describe the resulting rewiring processes. Rewirings that lead to a fragmentation transition in our model are colored in grey.

For the node state dynamics, we choose a simple imitation rule such as a voterlike model that has been used in various contexts [16, 23–26]. The state of node $i$ is denoted by $g_i$, where $g_i$ can take any of $G$ possible options. Then, consider a random network of $N$ nodes having average degree of edges $\bar{k}$, i.e., $\bar{k}$ is the average number of neighbors of a node. Let $\nu_i$ be the set of neighbors of node $i$, possessing $k_{i}$ elements. The states $g_i$ are initially assigned at random with a uniform distribution.

Let us assume that the network topology is subject to a rewiring process $dr$. The coevolution dynamics in this system is defined by iterating the following steps:

1. Chose randomly a node $i$ such that $k_i > 0$.

2. With probability $P_r$, apply rewiring process $dR$: break the edge between $i$ and a neighbor $j \in \nu_i$ that satisfies mechanism $d$, and set a new connection between node $i$ and a node $l \notin \nu_i$ that satisfies mechanism $r$.

3. Chose randomly a node $m \in \nu_i$ such that $g_i \neq g_m$. With probability $P_c$, set $g_i = g_m$.

Step 2 describes the rewiring process that allows the acquisition of new connections, while step 3 specifies the process of node state change; in this case the states of the nodes becoming similar as a result of connections. We have verified that the collective behavior of this system is statistically invariant if steps 2 and 3 are interchanged.

In this paper we concentrate on the discrete rewiring processes indicated in Fig. 1. The network size $N$, the average degree $\bar{k}$, and the number of options $G$ remain constant during the evolution of the system. In our simulations we fixed $N/G = 10$. Thus, the parameters of our model are the probability of rewiring, $P_r$, and the probability of changing the state of a node, $P_c$.

The chosen imitation dynamics of the nodes tends to increase the number of connected pairs of nodes with equal states, while some rewiring processes may favor the fragmentation of the network. Therefore, the time evolution of the system should eventually lead to the formation of a set of separate components, or subgraphs, disconnected from each other, with all members of a subgraph sharing the same state. We call domains such subgraphs.

To characterize the collective behavior of the system, we employ, as an order parameter, the normalized average size of the largest domain in the system, $S_m$. Figure 2 shows $S_m$ as a function of the probability $P_r$ for the nine rewiring processes in Fig. 1 on a network having $\bar{k} = 4$, with a fixed value of the probability $P_c$.

We observe that most rewiring processes in our model lead to collective states characterized by values $S_m \rightarrow 1$ and corresponding to a large domain whose size is comparable to the system size. However, the rewiring processes $DS$ and $RS$ exhibit a transition at some critical value of $P_r$, from a regime having a large domain, to a state consisting of only small domains for which $S_m \rightarrow 0$. Those rewirings $dR$ with $r = S$ can sustain a stable regime consisting of many small domains ($SS$ leaves the initial network structure statistically invariant). The critical point $P_r^*$ for the domain fragmentation transition in each case is estimated by the value of $P_r$ for which the largest fluctuation of the order parameter $S_m$ occurs. For the rewiring process $RS$ on a network with
$k = 4$, a finite size scaling analysis is shown in the inset in Fig. 2, where $N^\alpha S_m$ is plotted versus $N(P_r - P_{r^*})$, with $P_{r^*} = 0.541 \pm 0.007$, and for various system sizes. We find that the data collapses in the critical region when $\alpha = 0.50 \pm 0.05$. A similar scaling analysis for the rewiring $DS$ in Fig. 2 yields $P_{r^*} = 0.380 \pm 0.007$ and $\alpha = 0.20 \pm 0.05$. Thus, there exists a universal scaling function $F$ such that $S_m = N^{-\alpha} F(N(P_r - P_{r^*}))$ associated to each process $RS$ and $DS$.

For a given rewiring process, the collective behavior of the coevolving system can be characterized in terms of the quantity $S_m$ on the space of parameters $(P_r, P_c)$. Figure 3 shows the phase diagrams arising on the plane $(P_r, P_c)$ when the rewiring process $RS$ is employed on networks having different values of $k$. For each value of $k$, two phases appear in the system as the parameters $P_c$ and $P_r$ are varied: one phase consists of the presence of only small domains and characterized by $S_m \rightarrow 0$, and the other is distinguished by the formation of a large domain and characterized by larger values of $S_m$. These two regimes are separated by a critical curve $(P_{r^*}^c, P_{c^*}^r)$, as indicated in Fig. 3.

Figure 3 expresses the general phase diagram of a coevolving system subject to a given node state dynamics and a given rewiring process. Diverse coevolution models can be represented in this diagram by formulating specific coupling relations between the rewiring and the node state dynamics. In general, such a coupling can be expressed as a functional relation $P_c(P_r)$ that describes a curve on the space of parameters in Fig. 3. For example, consider the relation $P_c = 1 - P_r$ on the phase diagram in Fig. 3. This corresponds to the coevolution model proposed in Ref. [16]. In this case, the transition from a large domain regime to a fragmented phase on a network characterized by a value of $k$ should occur when this straight line intersects the corresponding critical boundary curve in Fig. 3. These intersections yield the values $P_{r^*} = 0.171$ for $k = 2$, $P_{r^*} = 0.458$ for $k = 4$, and $P_{r^*} = 0.722$ for $k = 8$, which agree with the critical values found in [16].

The phase diagram of Fig. 3 predicts the critical values $(P_{r^*}^c, P_{c^*}^r)$ for the network fragmentation transition in more complicated coevolution models. For example, consider the nonlinear relation $P_c = a P_r \sin(\pi P_r)$ on the space of parameters of Fig. 3. For $a = 1.72$, this function crosses the critical boundary associated to $k = 4$ in Fig. 3 twice, at the values $P_{r^*} = 0.25$, corresponding to a recombination of the network, and $P_{r^*} = 0.77$, signaling a fragmentation transition. In the range of parameters $P_r \in (0.25, 0.77)$, the function lies within the one-large domain region of the phase diagram. Thus, in a coevolution model described by this function on a network characterized by $k = 4$, a regime of one large domain should exist for this range of parameters. For $k = 2$, only a fragmented phase occurs for this coevolution function.

Figure 4 shows $S_m$ as a function of $P_r$ for the two coevolution models presented in Fig. 3 for a network with $k = 4$. For the model in Ref. [16], the fragmentation transition takes place at the value $P_{r^*}^c$ predicted from Fig. 3. Similarly, for the nonlinear model we confirm the existence of a one-large domain phase confined in the region...
nodes, both based on a mechanism of comparison of their
states. For a voterlike node dynamics, we found that only
reconnections between nodes with similar states can lead
to network fragmentation.

The collective behavior of a coevolving system can be
represented in the space of parameters \((P_r, P_c)\). We have
calculated the critical boundaries on this space for the
fragmentation transition in networks having different val-
ues of \(k\). The size of the region for the fragmented phase
in the space \((P_r, P_c)\) decreases with increasing \(k\). This
suggests that fragmentation is more likely to be observed
in networks where \(k \ll N\). We have shown that coevo-
motion models correspond to curves \(P_r(P_r)\) on the plane
\((P_r, P_r)\). The occurrence of network fragmentation as
well as recombination transitions for diverse models can
be predicted in this framework.

We have limited our study to the case when then num-
ber of connections in the coevolving network is conserved.
This condition is expressed in step 2 of the algorithm,
where both actions of disconnection and reconnection oc-
cur with probability one. This condition can be gen-
eralized by considering different probabilities for each of
these actions. Thus, our framework provides an scenario
for studying coevolving dynamical networks with no con-
servation of the total number of links.

Other extensions to be investigated in the future in-
clude the characterization of the emergent topological
properties of the network on the continuous plane \(dr\),
the consequences of preferential attachment rules for the
reconnection action, the consideration of variable connec-
tion strengths, and the influence of the node dynamics on
the collective behavior of coevolving systems.

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