

Dynamical Markov Modules

Mauro Faccin

Netsci 2018 – Paris





Louvain



SBM

Louvain

DCSBM



SBM

WalkTrap

Louvain

InfoMap Stability

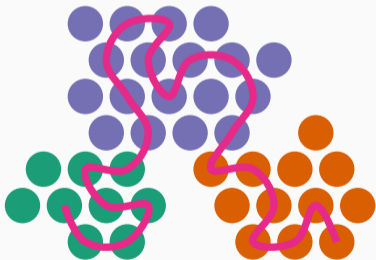
DCSBM

Projected Markov Chain



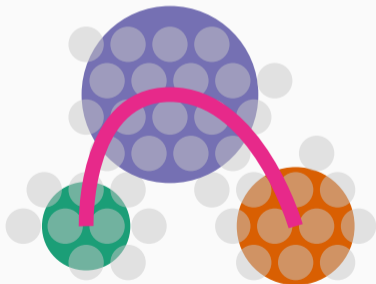
Markov Chain

$\dots, X_{\text{past}}, X_{\text{now}}, X_{\text{future}}, \dots$



Projection

$\dots, Y_{\text{past}}, Y_{\text{now}}, Y_{\text{future}}, \dots$



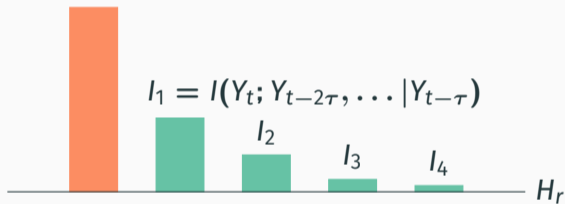




Memories



$$I_0 = I(Y_t; Y_{t-\tau}, \dots)$$



where $I(X; Y) = H(X) - H(X|Y)$ is the Mutual Information

M.F. et al, Journal of Complex Networks, cnx055



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$$I(Y_t; Y_{t-\tau}) - \alpha H(Y_t)$$

$I(\cdot; \cdot)$: Mutual Information (Markovianity of the projection)

τ : Parameter (timescale selection)

$H(\cdot)$: Entropy (increases with the number of partitions)

α : Parameter (model selection)



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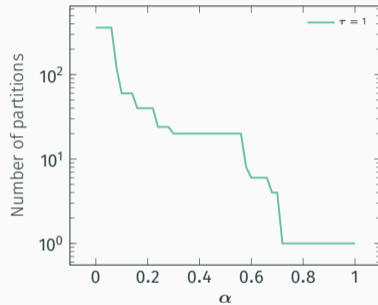
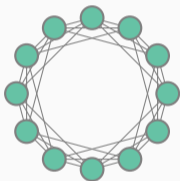
α : Parameter (model selection)

$$I(Y_t; Y_{t-\tau}) \propto - \sum_{rs} e_{rs} \log \frac{e_{rs}}{e_r e_s}^\dagger$$

[†] in some cases

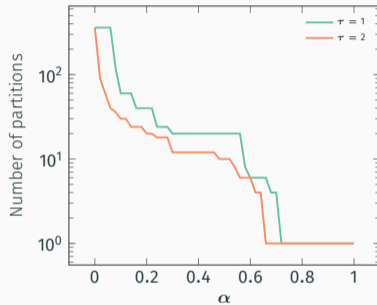
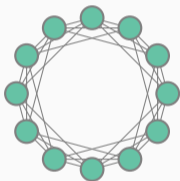
Examples

Example 0: One cycle



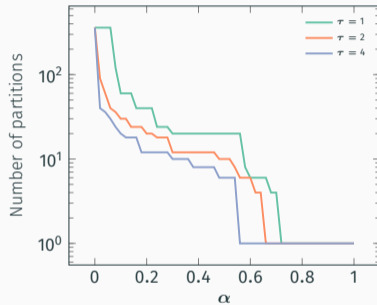
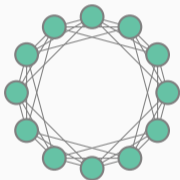
360 nodes, degree = 36

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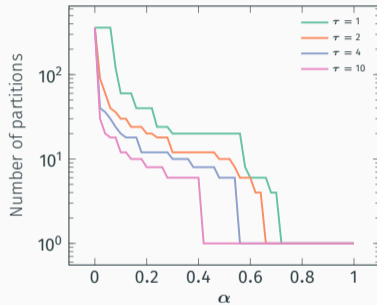
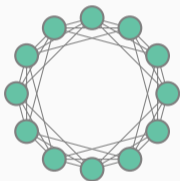
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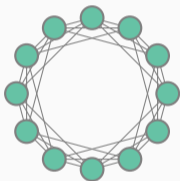
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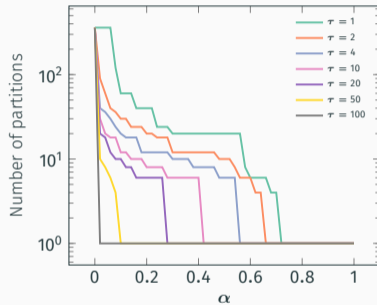


360 nodes, degree = 36

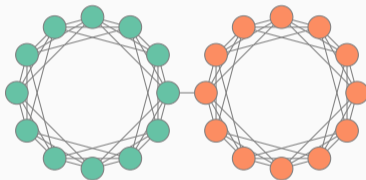
Example 0: One cycle



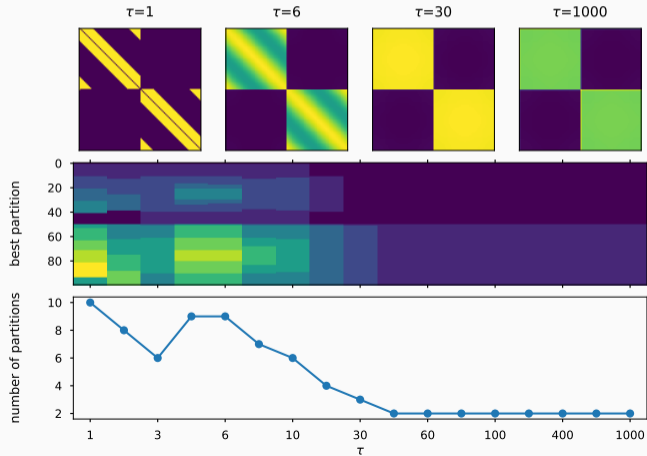
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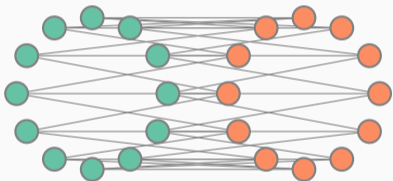
Example 1. Two cycles



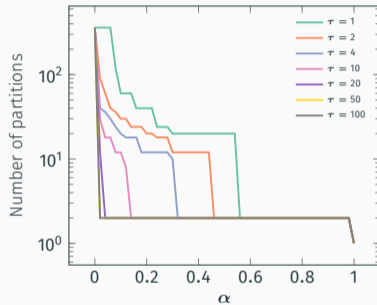
Example 1. Two cycles



Example 2: More cycles



360 nodes, degree = 36



Example 3. Ocean buoys



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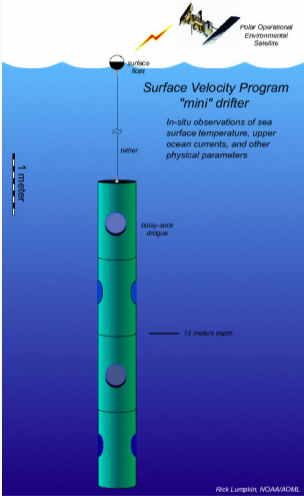
VOS Crew Deploy Next Generation SVP Drifter
Photo by: GDP



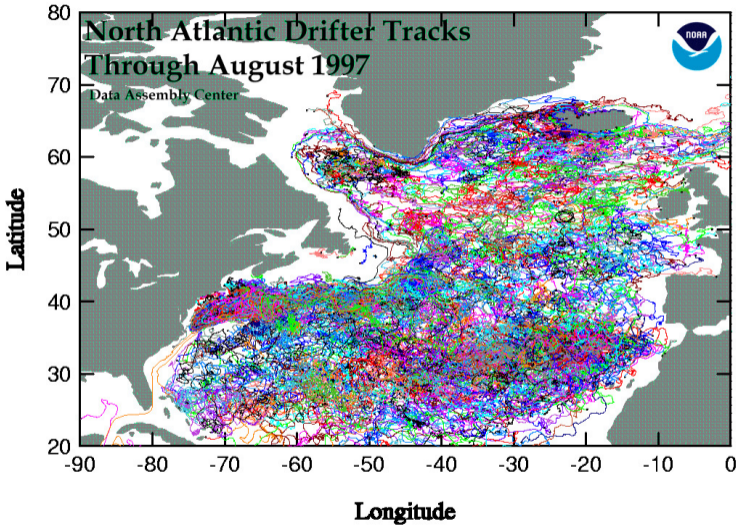
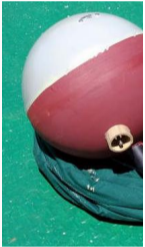
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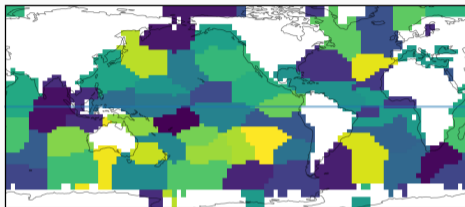
Surface Velocity Program
"mini" drifter
In-situ observations of sea surface temperature, upper ocean currents, and other physical parameters

Rick Lumpkin, NOAA/AOML

Example 3. Ocean buoys



$\tau = 1$ day

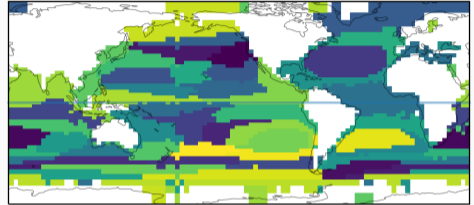
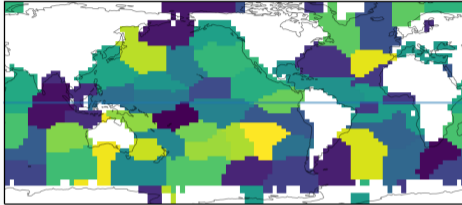


Example 3. Ocean buoys



$\tau = 1$ day

$\tau = 700$ days

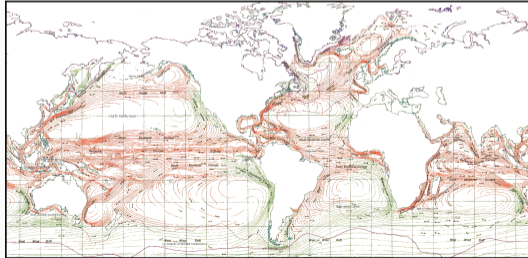
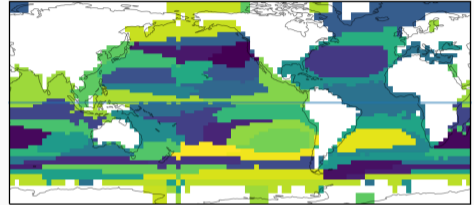
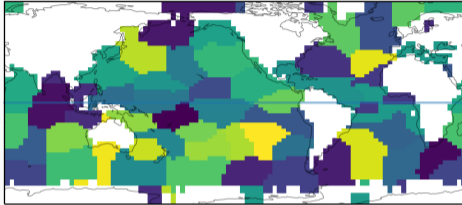


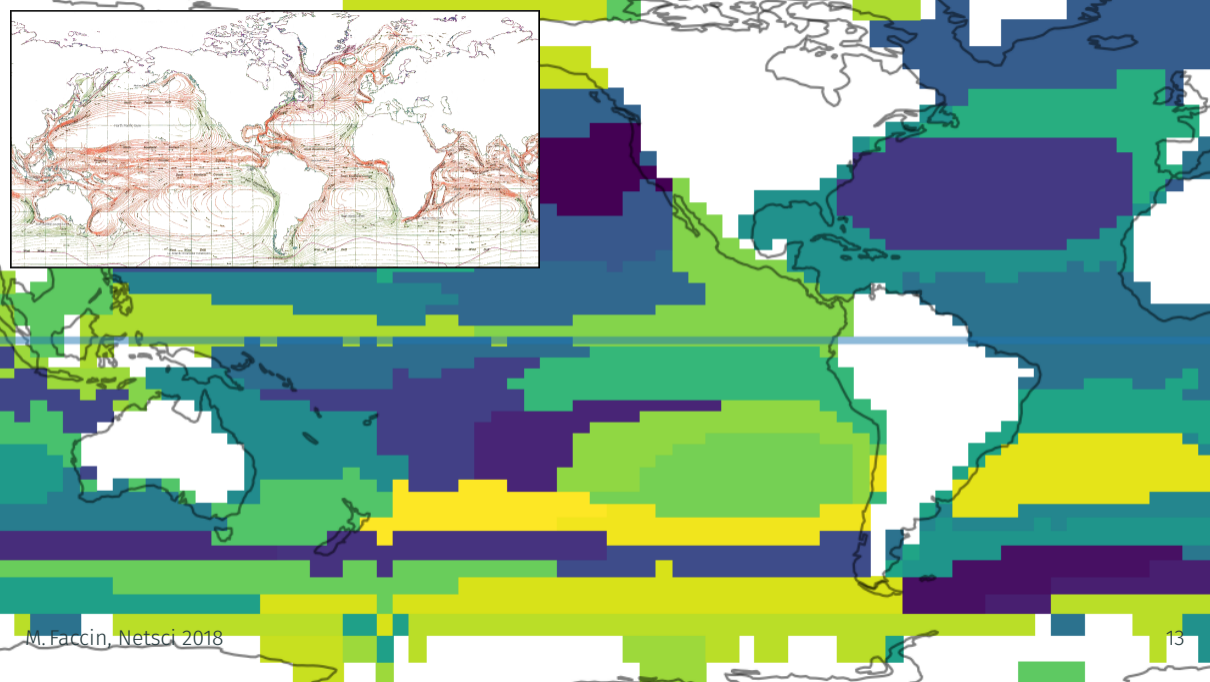
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- A information theoretical algorithm for block detection
- As a plus: same base as (DC)SBM
- Weighted networks and non-networks (only trajectories)
- Importance of time-scales (controlled by τ)

Questions?



FIG. 173. — FRANKLIN'S CHART OF THE GULF STREAM.

Joint work with:

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