Asynchronous networks

C Bick[1] **and M J Field**[2]

Department of Mathematics, Exeter University, Exeter EX4 4QF, UK
`c.bick@exeter.ac.uk`

Department of Mathematics, Imperial College, London SW7 2AZ, UK
`mikefield@gmail.com`

1 Asynchronous networks: motivation & characteristics

Asynchronous networks constitute an approach to network dynamics that takes account of features encountered in networks from modern technology, engineering, and biology, especially neuroscience, and applies in contexts where techniques such as averaging or methods from statistical physics may miss essential structure (see [**4**, §1] for a careful discussion of this point). In general terms, asynchronous networks can involve a mix of distributed and decentralized control, adaptivity, event driven dynamics, switching, varying network topology and hybrid dynamics. The associated network dynamics will generally only be piecewise smooth, nodes may stop and later restart, and there may be no intrinsic global time. Intended applications range from switching problems involving power grids and microgrids [**7**], production and transport networks, and learning mechanisms from neuroscience such as Spike-Timing Dependent Plasticity or STDP [**9**]. In these notes we sketch some of the main ideas and refer the reader to [**4**, **5**] for more details and references. We summarize below some of the key features of asynchronous networks.

(1) State dependent and/or stochastic variation in connection structure and dependencies between nodes.
(2) Synchronization events associated with stopping or waiting states of nodes.
(3) Order of events may depend on the initialization of the system.
(4) Dynamics is only piecewise smooth and there may be a mix of continuous and discrete dynamics.
(5) Aspects involving function, adaptation and control.
(6) Evolution only defined for forward time – systems are not time reversible.

1.1 Reductionism and modularization of dynamics

In nonlinear network dynamics and complex systems generally, there is the question as to how far one can make use of reductionist techniques [**2**],[**10**, 2.5]. For example, one approach, advanced by Alon and Kastan [**11**] in systems biology, has been the identification and description of relatively simple and small dynamical units, such as non-linear oscillators or network motifs (small network configurations that occur frequently in large biological networks). The underlying assumption here is that a modular, or engineering, approach to network dynamics is feasible: identify building blocks, connect together to

form networks and then describe dynamical properties of the resulting network in terms of the dynamics of its components.

> *"Ideally, we would like to understand the dynamics of the entire network based*
> *on the dynamics of the individual building blocks." Alon* [**1**, p 27].

While such a reductionist approach works well in linear systems theory, where a super-position principle holds, or in the study of synchronization in weakly coupled systems of nonlinear approximately identical oscillators (for example, [**12, 13**]), it is usually unrealistic in the study of heterogenous networks modelled by a system of analytic nonlinear differential equations: network dynamics may bear little or no relationship to the intrinsic (uncoupled) dynamics of nodes.
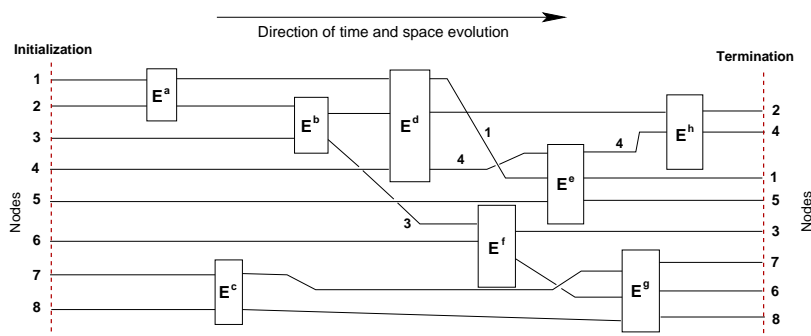

FIGURE 1. A functional feedforward network with 8 nodes

If we combine function and intermittent connection structure, then it may be possible to describe network dynamics in terms of node dynamics. In figure 1 we show schematics of a network where there is only intermittent connection between nodes[1]. We assume eight nodes $N_1, \ldots, N_8$. Each node N_i will be given an initial state and started at time $T_i \geq 0$. Nodes interact depending on their state. For example, in the evolution depicted in figure 1, nodes N_1, N_2 will first interact during the event indicated by $\mathbf{E}^a$. Observe there is no global time defined for this system but there is a partially ordered temporal structure: event $\mathbf{E}^c$ always occurs after event $\mathbf{E}^a$ but may occur before or after event $\mathbf{E}^b$. This network has also a *function*: reaching the terminal states indicated on the right hand side of the figure. There is the possibility of a (dynamical) deadlock: network function is not achieved. We caution that though the direction of time is from left-to-right, there is no strict requirement of moving from left to right in the spatial variables: for example, the initialization and terminations sets could be the same.

Our main result is a *modularization of dynamics theorem* for a large class of asynchronous networks. Specifically, we give precise and general conditions that enable us to write the dynamics of feedforward functional networks of the type shown in figure 1 in terms of individual node dynamics and transition of dynamics across events. The theorem allows for events depending on local times and also allows for variation in the number of nodes (a dynamics version of a *Petri Net* [**13**]). The result implies that Alon's question has a positive answer for a large class of functional asynchronous networks of

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[1]For example, view figure 1 as representing part of a threaded computer program and events $\mathbf{E}^a, \ldots, \mathbf{E}^h$ as being synchronization events – evolution of associated threads is stopped until each thread has finished its computation. Variables are then synchronized across the threads.

feedforward type. Details are given in [**5**]. Nonsmoothness is one of the crucial ingredients needed for this result. In networks modelled by smooth dynamical systems all nodes are effectively coupled to each other at all times and so information propagates instantly across the entire network. A spatiotemporal decomposition, such as is given by the modularization of dynamics theorem, is only possible if the network dynamics are nonsmooth and (subsets of) nodes are allowed to evolve independently of each other for periods of time. This allows us to construct discrete dynamical units (for example, Alon's motifs), each with its own function, that together make up the dynamics of the network. Moreover it also suggests what can get lost when averaging over a network: the averaging out of the individual functional units and their temporal relations that yield network function. This is important from an evolutionary perspective: evolution optimizes function. A consequence is that rather than asking how network dynamics can be understood in terms of the dynamics of constituents, one has to ask how network function can be understood in term of the function of constituents.

2 Abstraction

We give the formal setup for asynchronous networks in the simplest case, omitting most technical details (for these see [**4**]), and conclude with an example of a transport network.

For $k \in \mathbb{N}$, define $\mathbf{k} = \{1, \ldots, k\}$, $\mathbf{k}^\bullet = \mathbf{k} \cup \{0\}$. Assume a network with k nodes, $N_1, \ldots, N_k$. Let M_i denote the phase space of N_i, $i \in \mathbf{k}$ and set $\mathbf{M} = \prod_{i \in \mathbf{k}} M_i$ – the network phase space. A vector field $\mathbf{f}$ on $\mathbf{M}$ is a *network vector field*.

Stopping, waiting, and synchronization are characteristic features of asynchronous networks. If the node of a network is stopped or partially stopped, then node dynamics will be constrained to a subset of the node phase space. We codify this situation by introducing a *constraining node* N_0 that, when connected to N_i, implies that dynamics on N_i is constrained. Set $\mathcal{N} = \{N_0, \ldots, N_k\}$. We often abuse notation and refer to the *network* $\mathcal{N}$.

2.1 Connection structures & admissible vector fields

We represent interactions between distinct nodes in $\mathcal{N}$ by the network graph. Connections $N_j \to N_i$ encode *dependencies*, if $i, j \in \mathbf{k}$, and *constraints* if $j = 0$, $i \in \mathbf{k}$.

A *connection structure* α is a directed network graph on the nodes $\mathcal{N}$ such that for all $i \in \mathbf{k}$, $j \in \mathbf{k}^\bullet$, $i \neq j$, there is at most one directed connection $N_j \to N_i$. An α-admissible network vector field $\mathbf{f}$ has dependencies given by α.

A *generalized connection structure* $\mathcal{A}$ is a set of connection structures on $\mathcal{N}$. An $\mathcal{A}$-*structure* $\mathcal{F}$ is a set $\mathcal{F} = \{\mathbf{f}^\alpha \mid \alpha \in \mathcal{A}\}$ of network vector fields such that each $\mathbf{f}^\alpha \in \mathcal{F}$ is α-admissible.

2.2 The event map & asynchronous networks

Suppose given a generalized connection structure $\mathcal{A}$ and an $\mathcal{A}$-structure $\mathcal{F}$. Interactions between nodes in asynchronous networks may be state or time dependent. We consider state dependence and handle interactions and constraints using an *event map* $\mathcal{E} : \mathbf{M} \to \mathcal{A}$.

Given a generalized connection structure $\mathcal{A}$, $\mathcal{A}$-structure $\mathcal{F}$ and event map $\mathcal{E}$, the quadruple $(\mathcal{N}, \mathcal{A}, \mathcal{F}, \mathcal{E})$ defines an *asynchronous network*. Dynamics on $\mathcal{N}$ is given by the state dependent network vector field $\mathbf{F}$ defined by

$$(1) \qquad \mathbf{F}(\mathbf{X}) = \mathbf{f}^{\mathcal{E}(\mathbf{X})}(\mathbf{X}), \ \mathbf{X} \in \mathbf{M}.$$

Subject to (quite simple) regularity conditions [**4**], the network vector field (1) will have a uniquely defined semi-flow (continuous in time but not necessarily in the initial state).

Although the integral curves of (1) are not always the same as those obtained using standard approaches to nonsmooth systems, there are relations between asynchronous networks and Filippov systems [**8**]. This is explored further in [**4, 3**].

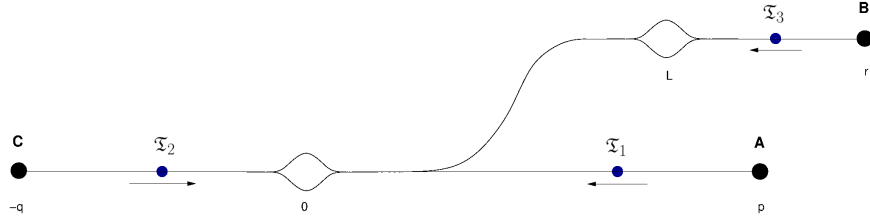## 2.3 Example: two passing loops on single track lines

FIGURE 2. Three trains going through two passing loops. Train $\mathfrak{T}_1$ starts at station A; train $\mathfrak{T}_2$ at B; train $\mathfrak{T}_3$ at C. We require that once train $\mathfrak{T}_2$ has traversed the first passing loop it will continue on the branch line towards the second passing loop and station B. We take $M_i = \mathbb{R}$, $i \in \mathbf{3}$.

We model the simple transport network of figure 2 using our abstraction of an asynchronous network (see also[**5**]). Let $\alpha_i = N_0 \to N_i$, $i \in \mathbf{3}$, and take generalized connection structure $\mathcal{A} = \{\emptyset, \alpha_1, \alpha_2, \alpha_3, \alpha_1 \vee \alpha_3, \alpha_2 \vee \alpha_3\}$, where $\emptyset$ denotes the empty connection structure. Let $v_2 > 0 > v_1, v_3$ and define the $\mathcal{A}$-structure $\mathcal{F}$ by

$$\mathbf{f}^{\emptyset} = (v_1, v_2, v_3), \qquad \mathbf{f}^{\alpha_1} = (0, v_2, v_3), \qquad \mathbf{f}^{\alpha_2} = (v_1, 0, v_3),$$

$$\mathbf{f}^{\alpha_3} = (v_1, v_2, 0), \qquad \mathbf{f}^{\alpha_1 \vee \alpha_3} = (0, v_2, 0), \qquad \mathbf{f}^{\alpha_2 \vee \alpha_3} = (v_1, 0, 0).$$

Define the event map $\mathcal{E} : \mathbf{M} \to \mathcal{A}$ by

$$\mathcal{E}(x_1, x_2, x_3) = \begin{cases} \alpha_1 & \text{if } x_1 = 0, x_2 < 0, \\ \alpha_2 & \text{if } x_1 > 0, x_2 = 0 \text{ or } x_2 = L, x_3 > L, \\ \alpha_3 & \text{if } x_2 < L, x_3 = L, \\ \alpha_1 \vee \alpha_3 & \text{if } x_1 = 0, x_2 < 0, x_3 = L, \\ \alpha_2 \vee \alpha_3 & \text{if } x_1 < 0, x_2 = 0, x_3 = L, \\ \emptyset & \text{otherwise.} \end{cases}$$

This defines the asynchronous network $\mathfrak{N} = (\mathcal{N}, \mathcal{A}, \mathcal{F}, \mathcal{E})$. Finally, the modularization of dynamics theorem applies to $\mathfrak{N}$, we refer to [**5**] for details.

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