

Quantifying Vulnerabilities of Complex Oscillatory Networks

Melvyn Tyloo

University of Applied Sciences of Western Switzerland HES-SO, Sion and
Institute of Physics, École Polytechnique Fédérale de Lausanne (EPFL).



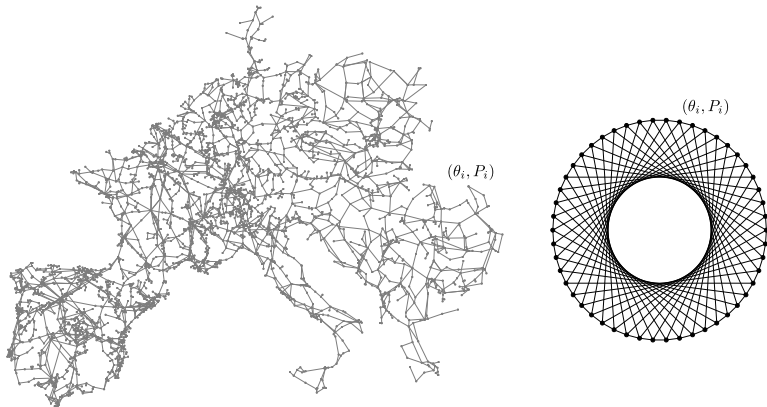
August 26, 2019

MT, Coletta and Jacquod, *Phys. Rev. Lett.* **120**, 084101 (2018).

MT, Pagnier and Jacquod to appear in *Science Advances* (2019), arXiv:1810.09694.

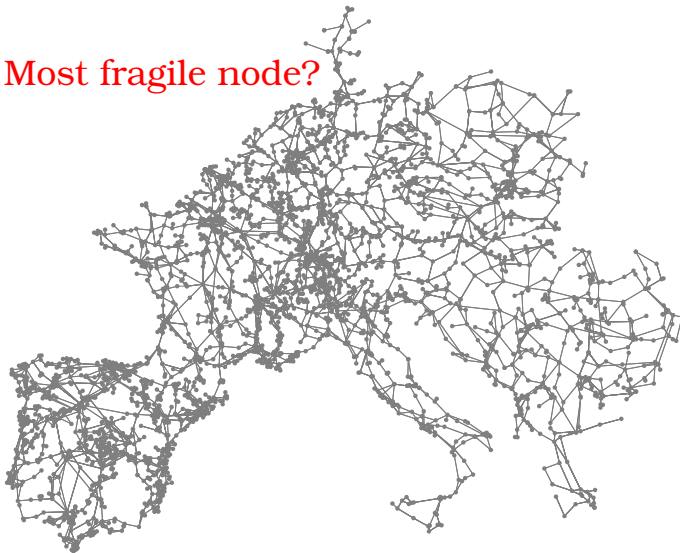
MT and Jacquod to appear in *Phys. Rev. E* (2019), arXiv:1905.03582.

Most fragile network?



MT, Coletta and Jacquod, *Phys. Rev. Lett.* **120** 084101 (2018).

Most fragile node?



MT, Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

Centrality Measures (Local)

- Geodesic Distance
- PageRank
- Katz centrality
- Harmonic
- Degree
- Communicability
- Betweenness Centrality
- ...

Graph Measures (Global)

- Average Geodesic Distance
- Degree Heterogeneity
- Average Degree
- Degree Distribution:
Scale-Free...
- Clustering Coefficient
- A, Di-sortativity
- ...

Centrality Measures (Local)

- Geodesic Distance
- PageRank \rightarrow RWs on complex networks.
- Katz centrality
- Harmonic/Closeness
- Degree
- Communicability \rightarrow R diff. processes on complex networks.
- Betweenness Centrality
- ...

Graph Measures (Global)

- Average Geodesic Distance
- Degree Heterogeneity
- Average Degree
- Degree Distribution: Scale-Free... \rightarrow SIS transition.
- Clustering Coefficient
- A, Di-sortativity
- ...

Degree Distribution: Scale-Free... \rightarrow SIS transition.

VOLUME 86, NUMBER 14

PHYSICAL REVIEW LETTERS

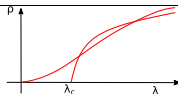
2 APRIL 2001

Epidemic Spreading in Scale-Free Networks

Romualdo Pastor-Satorras¹ and Alessandro Vespignani²

¹*Departament de Física i Enginyeria Nuclear, Universitat Politècnica de Catalunya, Campus Nord, Mòdul B4, 08034 Barcelona, Spain*

²*The Abdus Salam International Centre for Theoretical Physics (ICTP), P.O. Box 586, 34100 Trieste, Italy*
(Received 20 October 2000)



Communicability \rightarrow R diff. processes on complex networks.

PHYSICAL REVIEW E 77, 036111 (2008)

Communicability in complex networks

$$G_{pq} = \sum_{k=0}^{\infty} \frac{(\mathbf{A}^k)_{pq}}{k!} = (e^{\mathbf{A}})_{pq}.$$

Ernesto Estrada^{1,*} and Naomichi Hatano²

¹*Complex Systems Research Group, X-rays Unit, RIAIDT, Edificio CACTUS, University of Santiago de Compostela, 15076 Santiago de Compostela, Spain*

²*Institute of Industrial Science, University of Tokyo, 4-6-1 Komaba, Meguro, Tokyo 153-8505, Japan*
(Received 21 August 2007; published 11 March 2008)

PageRank \rightarrow RWs on complex networks.

The PageRank Citation Ranking: Bringing Order to the Web

L. Page, S. Brin, R. Motwani and T. Winograd

January 29, 1998

Centrality Measures (Local)

- Geodesic Distance
- PageRank
- Katz centrality
- Harmonic
- Degree
- Communicability
- Betweenness Centrality
- ...

Graph Measures (Global)

- Average Geodesic Distance
- Degree Heterogeneity
- Average Degree
- Degree Distribution: Scale-Free...
- Clustering Coefficient
- A, Di-ssortativity
- ...

Not related to particular network dynamics... **can be misleading.**

P. Boldi and S. Vigna, *Internet Mathematics* **10**, 222 (2014).

P. Hines, E. Cortilla-Sanchez and S. Blumsack, *Chaos* **22**, 033122 (2010).

Nodes

- **Individual Units:**

- Degrees of freedom $\rightarrow (\theta_{i,1}, \theta_{i,2}, \theta_{i,3}, \dots)$.
- Internal parameters $\rightarrow (P_{i,1}, P_{i,2}, P_{i,3}, \dots)$.

Edges

- **Complex Network:**

- Coupling b_{ij} between units i and j \rightarrow adjacency matrix of the complex network.
- Coupling function of the degrees of freedom.

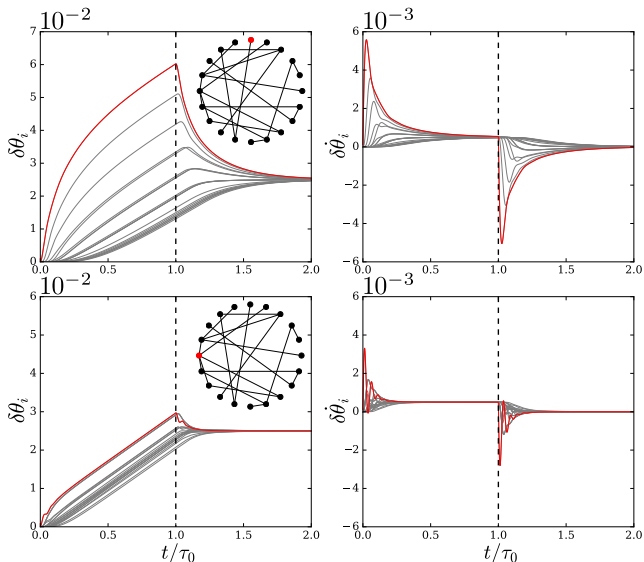
Perturbation

- $(P_{i,1}, P_{i,2}, \dots) \rightarrow (P_{i,1} + \delta P_{i,1}, P_{i,2} + \delta P_{i,2}, \dots)$.

\rightarrow Quantify the transient dynamics.

\rightarrow How does the response of $(\theta_{i,1}, \theta_{i,2}, \dots)$ depend on the coupling network?

Coupled Dynamical Systems: Example



MT and Jacquod to appear in *Phys. Rev. E* (2019), arXiv:1905.03582.

Swing Equations in the lossless line limit (second-order Kuramoto):

$$m_i \ddot{\theta}_i + d_i \dot{\theta}_i = P_i - \sum_j b_{ij} \sin(\theta_i - \theta_j) \quad , \quad i = 1, \dots, n.$$

$$b_{ij} = b_{ji} \geq 0 .$$

Steady-state solutions: Synchronous state $\{\theta_i^{(0)}\}$ such that:

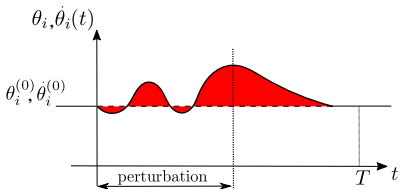
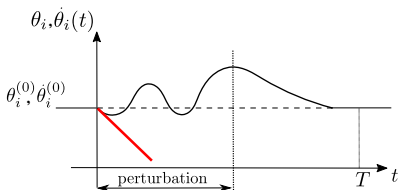
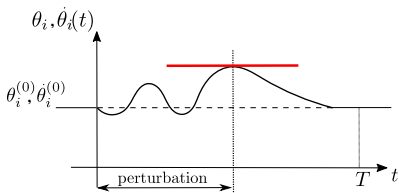
$$P_i = \sum_j b_{ij} \sin(\theta_i^{(0)} - \theta_j^{(0)}) \quad , \quad i = 1, \dots, n.$$

$$\sum_i P_i = 0.$$

Perturbations: $P_i \rightarrow P_i^{(0)} + \delta P_i(t)$.

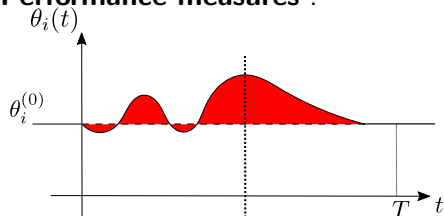
Quantifying Robustness

- Maximum of the response, $\max_t(\theta_i)$.
- Rate of change of frequency (RoCoF), $\dot{\theta}_i$.
- Performance measure (quadratic integrals over the transient).



Quantifying Robustness

Performance measures :

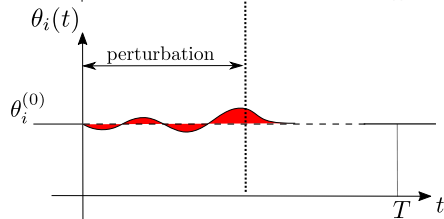


$$\mathcal{P}_1(T) = \sum_i \int_0^T |\theta_i(t) - \theta_i^{(0)}|^2 dt ,$$

$$\mathcal{P}_2(T) = \sum_i \int_0^T |\dot{\theta}_i(t) - \dot{\theta}_i^{(0)}|^2 dt .$$

$$\mathcal{P}_{1,2}^\infty = \mathcal{P}_{1,2}(T \rightarrow \infty) .$$

Noisy disturbances \rightarrow divide by T .



Perturbations : $P_i \rightarrow P_i^{(0)} + \delta P_i(t)$.

Response to Perturbations: Linearization

Linear response: Perturbation of the natural frequencies.

$$- P_i(t) = P_i^{(0)} + \delta P_i(t) \rightarrow \theta_i(t) = \theta_i^{(0)} + \delta\theta_i(t) :$$

$$m\delta\ddot{\boldsymbol{\theta}}(t) + d\delta\dot{\boldsymbol{\theta}}(t) = \delta\mathbf{P}(t) - \mathbb{L}(\{\theta_i^{(0)}\})\delta\boldsymbol{\theta}(t) ,$$

$\mathbb{L}(\{\theta_i^{(0)}\})$: the weighted Laplacian matrix,

$$\mathbb{L}_{ij}(\{\theta_i^{(0)}\}) = \begin{cases} -b_{ij} \cos(\theta_i^{(0)} - \theta_j^{(0)}) , & i \neq j , \\ \sum_k b_{ik} \cos(\theta_i^{(0)} - \theta_k^{(0)}) , & i = j . \end{cases}$$

Response to Perturbations: Linearization

Linear response: Perturbation of the natural frequencies.

$$- P_i(t) = P_i^{(0)} + \delta P_i(t) \rightarrow \theta_i(t) = \theta_i^{(0)} + \delta\theta_i(t) :$$

$$m\delta\ddot{\theta}(t) + d\delta\dot{\theta}(t) = \delta\mathbf{P}(t) - \mathbb{L}(\{\theta_i^{(0)}\})\delta\boldsymbol{\theta}(t) ,$$

$\mathbb{L}(\{\theta_i^{(0)}\})$: the weighted Laplacian matrix,

$$\mathbb{L}_{ij}(\{\theta_i^{(0)}\}) = \begin{cases} -b_{ij} \cos(\theta_i^{(0)} - \theta_j^{(0)}) , & i \neq j , \\ \sum_k b_{ik} \cos(\theta_i^{(0)} - \theta_k^{(0)}) , & i = j . \end{cases}$$

Topology $\rightarrow b_{ij}$.

Steady state $\rightarrow \{\theta_i^{(0)}\}$.

Response to Perturbations: Linearization

Linear response

$$m\delta\ddot{\boldsymbol{\theta}}(t) + d\delta\dot{\boldsymbol{\theta}}(t) = \delta\mathbf{P}(t) - \mathbb{L}(\{\theta_i^{(0)}\})\delta\boldsymbol{\theta}(t),$$

Expanding on the eigenvectors \mathbf{u}_α of \mathbb{L} , we have $\delta\boldsymbol{\theta}(t) = \sum_\alpha c_\alpha(t)\mathbf{u}_\alpha$.

$$c_\alpha(t) = m^{-1} e^{-(\gamma+\Gamma_\alpha)t/2} \int_0^t e^{\Gamma_\alpha t_1} \int_0^{t_1} \delta\mathbf{P}(t_2) \cdot \mathbf{u}_\alpha e^{(\gamma-\Gamma_\alpha)t_2/2} dt_2 dt_1,$$

$\gamma = d/m$ and $\Gamma_\alpha = \sqrt{\gamma^2 - 4\lambda_\alpha/m}$. $\rightarrow \mathcal{P}_1, \mathcal{P}_2$ for specific perturbations,

$$\mathcal{P}_1^\infty = \sum_{\alpha \geq 2} \int_0^\infty c_\alpha^2(t) dt,$$

$$\mathcal{P}_2^\infty = \sum_{\alpha \geq 2} \int_0^\infty \dot{c}_\alpha^2(t) dt.$$

Transfer functions

Global performance metrics for synchronization of heterogeneously rated power systems: The role of machine models and inertia

Fernando Paganini, *Fellow, IEEE*, and Enrique Mallada, *Member, IEEE*

$$g_i(s) = \frac{1}{m_i s^2 + d_i s}.$$

Observability Gramian

456

IEEE TRANSACTIONS ON CONTROL OF NETWORK SYSTEMS, VOL. 5, NO. 1, MARCH 2018

Performance Measures for Linear Oscillator Networks Over Arbitrary Graphs

Theodore W. Grunberg, *Student Member, IEEE*, and Dennice F. Gayme ¹⁶, *Senior Member, IEEE*

$$X := \int_0^{\infty} e^{A^T \tau} C^T C e^{A \tau} d\tau$$

Intrinsic Time Scales

- Individual elements: m/d .
- Network relaxation: d/λ_α with $\{\lambda_\alpha\}$ the eigenvalues of \mathbb{L} .

Perturbation Time Scale

- Correlation time of the external perturbation $\delta P(t)$.

Quench perturbations

- $\delta P_i(t) = \delta P_{0i} \Theta(t) \Theta(\tau_0 - t)$.

Quench duration $\rightarrow \tau_0$.

Noisy time correlated perturbations

- $\langle \delta P_i(t) P_j(t') \rangle = \delta P_{0i}^2 \delta_{ij} \exp[-|t - t'|/\tau_0]$.

Correlation time $\rightarrow \tau_0$.

MT, Coletta and Jacquod, *Phys. Rev. Lett.* **120**, 084101 (2018).

MT, Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

MT and Jacquod to appear in *Phys. Rev. E* (2019), arXiv:1905.03582.

Intrinsic Time Scales

- Individual elements: m/d .
- Network relaxation: d/λ_α with $\{\lambda_\alpha\}$ the eigenvalues of \mathbb{L} .

Perturbation Time Scale

- Correlation time of the external perturbation $\delta P(t)$.

Quench perturbations

- $\delta P_i(t) = \delta P_{0i} \Theta(t) \Theta(\tau_0 - t)$.

Quench duration $\rightarrow \tau_0$.

Noisy time correlated perturbations

- $\langle \delta P_i(t) P_j(t') \rangle = \delta P_{0i}^2 \delta_{ij} \exp[-|t - t'|/\tau_0]$.

Correlation time $\rightarrow \tau_0$.

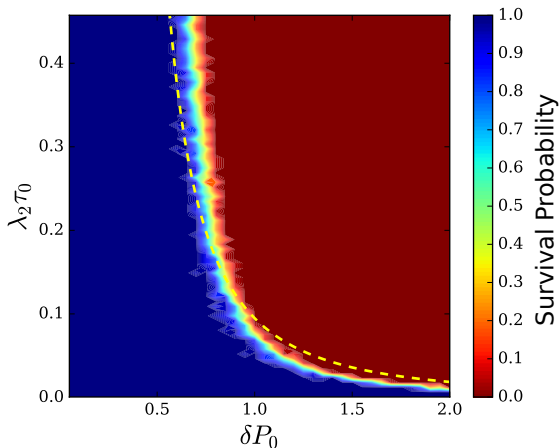
MT, Coletta and Jacquod, *Phys. Rev. Lett.* **120**, 084101 (2018).

MT, Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

MT and Jacquod to appear in *Phys. Rev. E* (2019), arXiv:1905.03582.

(Response to Large Perturbations)

Change of fixed point !



Performance measures for quench perturbations

$$\begin{aligned}\mathcal{P}_1^\infty &= \frac{m}{8\gamma} \sum_{\alpha \geq 2} \frac{(\delta \mathbf{P}_0 \cdot \mathbf{u}_\alpha)^2}{\Gamma_\alpha \lambda_\alpha^3} \left[2\Gamma_\alpha (4\gamma\tau_0 \lambda_\alpha / m - 3\gamma^2 - \Gamma_\alpha^2) \right. \\ &\quad \left. + (\gamma + \Gamma_\alpha)^3 e^{-\tau_0 \frac{(\gamma - \Gamma_\alpha)}{2}} - (\gamma - \Gamma_\alpha)^3 e^{-\tau_0 \frac{(\gamma + \Gamma_\alpha)}{2}} \right], \\ \mathcal{P}_2^\infty &= \frac{1}{2d} \sum_{\alpha \geq 2} \frac{(\delta \mathbf{P}_0 \cdot \mathbf{u}_\alpha)^2}{\Gamma_\alpha \lambda_\alpha} \left[2\Gamma_\alpha - (\gamma + \Gamma_\alpha) e^{-\frac{\tau_0(\gamma - \Gamma_\alpha)}{2}} \right. \\ &\quad \left. + (\gamma - \Gamma_\alpha) e^{-\frac{\tau_0(\gamma + \Gamma_\alpha)}{2}} \right].\end{aligned}$$

Performance Measures Asymptotics

Short duration: $\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$

$$\mathcal{P}_1^\infty = \frac{\tau_0^2}{2d} \sum_{\alpha \geq 2} \frac{(\delta \mathbf{P}_0 \cdot \mathbf{u}_\alpha)^2}{\lambda_\alpha},$$

$$\mathcal{P}_2^\infty = \frac{\tau_0^2}{2md} \sum_{\alpha \geq 2} (\delta \mathbf{P}_0 \cdot \mathbf{u}_\alpha)^2.$$


Long duration: $\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$

$$\mathcal{P}_1^\infty = \tau_0 \sum_{\alpha \geq 2} \frac{(\delta \mathbf{P}_0 \cdot \mathbf{u}_\alpha)^2}{\lambda_\alpha^2},$$

$$\mathcal{P}_2^\infty = d^{-1} \sum_{\alpha \geq 2} \frac{(\delta \mathbf{P}_0 \cdot \mathbf{u}_\alpha)^2}{\lambda_\alpha}$$

MT, Coletta and Jacquod, *Phys. Rev. Lett.* **120**, 084101 (2018).

MT, Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

MT and Jacquod to appear in *Phys. Rev. E* (2019), arXiv:1905.03582. 

Performance Measures Asymptotics

Short duration: $\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$

$$\mathcal{P}_1^\infty = \frac{\tau_0^2}{2d} \sum_{\alpha \geq 2} \frac{(\delta \mathbf{P}_0 \cdot \mathbf{u}_\alpha)^2}{\lambda_\alpha},$$

$$\mathcal{P}_2^\infty = \frac{\tau_0^2}{2md} \sum_{\alpha \geq 2} (\delta \mathbf{P}_0 \cdot \mathbf{u}_\alpha)^2.$$

Long duration: $\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$

$$\mathcal{P}_1^\infty = \tau_0 \sum_{\alpha \geq 2} \frac{(\delta \mathbf{P}_0 \cdot \mathbf{u}_\alpha)^2}{\lambda_\alpha^2},$$

$$\mathcal{P}_2^\infty = d^{-1} \sum_{\alpha \geq 2} \frac{(\delta \mathbf{P}_0 \cdot \mathbf{u}_\alpha)^2}{\lambda_\alpha}.$$

MT, Coletta and Jacquod, *Phys. Rev. Lett.* **120**, 084101 (2018).

MT, Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

MT and Jacquod to appear in *Phys. Rev. E* (2019), arXiv:1905.03582.

Local Vulnerability:

Perturbing a specific node k i.e. $\delta P_{0i} = \delta_{ik} \delta P_0$,

$\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$

$$\mathcal{P}_1^\infty(k) = \frac{\delta P_0^2 \tau_0^2}{2d} \sum_{\alpha \geq 2} \frac{u_{\alpha,k}^2}{\lambda_\alpha},$$

$$\mathcal{P}_2^\infty(k) = \frac{\delta P_0^2 \tau_0^2}{2md} \sum_{\alpha \geq 2} u_{\alpha,k}^2,$$

$\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$

$$\mathcal{P}_1^\infty(k) = \delta P_0^2 \tau_0 \sum_{\alpha \geq 2} \frac{u_{\alpha,k}^2}{\lambda_\alpha^2},$$

$$\mathcal{P}_2^\infty(k) = \frac{\delta P_0^2}{d} \sum_{\alpha \geq 2} \frac{u_{\alpha,k}^2}{\lambda_\alpha}.$$

Global Robustness:

Averaging over an ergodic ensemble of perturbation vectors,
 $\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$

$$\langle \mathcal{P}_1^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0^2}{2d} \sum_{\alpha \geq 2} \lambda_\alpha^{-1},$$

$$\langle \mathcal{P}_2^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0^2}{2md} \frac{n-1}{n}.$$

$\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$

$$\langle \mathcal{P}_1^\infty \rangle = \langle \delta P_0^2 \rangle \tau_0 \sum_{\alpha \geq 2} \lambda_\alpha^{-2},$$

$$\langle \mathcal{P}_2^\infty \rangle = \frac{\langle \delta P_0^2 \rangle}{d} \sum_{\alpha \geq 2} \lambda_\alpha^{-1}.$$

Global Robustness & Local Vulnerabilities

Local Vulnerability:

Perturbing a specific node k i.e.

$$\delta P_{0i} = \delta_{ik} \delta P_0,$$

$$\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\mathcal{P}_1^\infty(k) = \frac{\delta P_0^2 \tau_0^2}{2d} \sum_{\alpha \geq 2} \frac{u_{\alpha,k}^2}{\lambda_\alpha},$$

$$\mathcal{P}_2^\infty(k) = \frac{\delta P_0^2 \tau_0^2}{2md} \sum_{\alpha \geq 2} u_{\alpha,k}^2,$$

$$\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\mathcal{P}_1^\infty(k) = \delta P_0^2 \tau_0 \sum_{\alpha \geq 2} \frac{u_{\alpha,k}^2}{\lambda_\alpha^2},$$

$$\mathcal{P}_2^\infty(k) = \frac{\delta P_0^2}{d} \sum_{\alpha \geq 2} \frac{u_{\alpha,k}^2}{\lambda_\alpha}.$$

Global Robustness:

Averaging over an ergodic ensemble of perturbation vectors,

$$\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\langle \mathcal{P}_1^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0^2}{2d} \sum_{\alpha \geq 2} \lambda_\alpha^{-1},$$

$$\langle \mathcal{P}_2^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0^2}{2md} \frac{n-1}{n}.$$

$$\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\langle \mathcal{P}_1^\infty \rangle = \langle \delta P_0^2 \rangle \tau_0 \sum_{\alpha \geq 2} \lambda_\alpha^{-2},$$

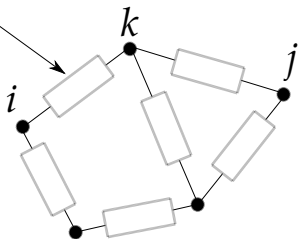
$$\langle \mathcal{P}_2^\infty \rangle = \frac{\langle \delta P_0^2 \rangle}{d} \sum_{\alpha \geq 2} \lambda_\alpha^{-1}.$$

Resistance Distance

$$\Omega_{ij} = \mathbb{L}_{ii}^\dagger + \mathbb{L}_{jj}^\dagger - \mathbb{L}_{ij}^\dagger - \mathbb{L}_{ji}^\dagger = \sum_{\alpha \geq 2} \frac{(u_{\alpha,i} - u_{\alpha,j})^2}{\lambda_\alpha}.$$

\mathbb{L}^\dagger : pseudo inverse of \mathbb{L} (because of $\lambda_1 = 0$).

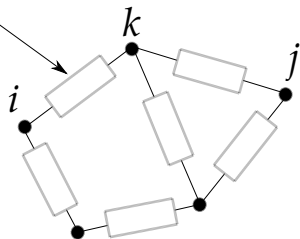
$$R_{ik} = [b_{ik} \cos(\theta_i^{(0)} - \theta_k^{(0)})]^{-1}$$



Kirchhoff Index

$$Kf_1 = \sum_{i < j} \Omega_{ij} = n \sum_{\alpha \geq 2} \lambda_{\alpha}^{-1} .$$

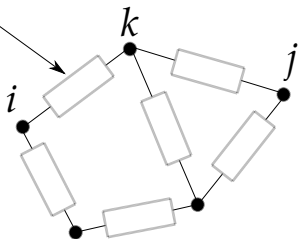
$$R_{ik} = [b_{ik} \cos(\theta_i^{(0)} - \theta_k^{(0)})]^{-1}$$



Resistance Centrality

$$C_1(k) = \left[n^{-1} \sum_j \Omega_{kj} \right]^{-1} = \left[\sum_{\alpha \geq 2} \frac{u_{\alpha,k}^2}{\lambda_\alpha} + n^{-2} Kf_1 \right]^{-1}.$$

$$R_{ik} = [b_{ik} \cos(\theta_i^{(0)} - \theta_k^{(0)})]^{-1}$$



Generalized Resistance Distances

$$\begin{aligned}\Omega_{ij}^{(p)} &= \mathbb{L}'_{ii} + \mathbb{L}'_{jj} - \mathbb{L}'_{ij} - \mathbb{L}'_{ji} \\ &= \sum_{\alpha \geq 2} \frac{(u_{\alpha,i} - u_{\alpha,j})^2}{\lambda_{\alpha}^p}, \\ \mathbb{L}' &= \mathbb{L}^p.\end{aligned}$$

Generalized Kirchhoff Indices

$$Kf_p = \sum_{i < j} \Omega_{ij}^{(p)} = n \sum_{\alpha \geq 2} \lambda_{\alpha}^{-p}.$$

Generalized Resistance Centralities

$$C_p(k) = \left[n^{-1} \sum_j \Omega_{kj}^{(p)} \right]^{-1} = \left[\sum_{\alpha \geq 2} \frac{u_{\alpha,k}^2}{\lambda_{\alpha}^p} + n^{-2} Kf_p \right]^{-1}.$$

MT, Coletta and Jacquod, *Phys. Rev. Lett.* **120**, 084101 (2018).

MT, Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

Local Vulnerability:

Perturbing a specific node k i.e.

$$\delta P_{0i} = \delta_{ik} \delta P_0,$$

$$\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\mathcal{P}_1^\infty(k) = \frac{\delta P_0^2 \tau_0^2}{2d} [C_1^{-1}(k) - n^{-2} Kf_1],$$

$$\mathcal{P}_2^\infty(k) = \frac{\delta P_0^2 \tau_0^2 (n-1)}{2md} \frac{1}{n},$$

$$\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\mathcal{P}_1^\infty(k) = \delta P_0^2 \tau_0 [C_2^{-1}(k) - n^{-2} Kf_2],$$

$$\mathcal{P}_2^\infty(k) = \frac{\delta P_0^2}{d} [C_1^{-1}(k) - n^{-2} Kf_1].$$

Global Robustness:

Averaging over an ergodic ensemble of perturbation vectors,

$$\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\langle \mathcal{P}_1^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0^2}{2nd} Kf_1,$$

$$\langle \mathcal{P}_2^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0^2}{2md} \frac{n-1}{n}.$$

$$\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\langle \mathcal{P}_1^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0}{n} Kf_2,$$

$$\langle \mathcal{P}_2^\infty \rangle = \frac{\langle \delta P_0^2 \rangle}{nd} Kf_1.$$

Local Vulnerability:

Perturbing a specific node k i.e.

$$\delta P_{0i} = \delta_{ik} \delta P_0,$$

$$\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\mathcal{P}_1^\infty(k) = \frac{\delta P_0^2 \tau_0^2}{2d} [C_1^{-1}(k) - n^{-2} Kf_1],$$

$$\mathcal{P}_2^\infty(k) = \frac{\delta P_0^2 \tau_0^2 (n-1)}{2md} \frac{1}{n},$$

$$\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\mathcal{P}_1^\infty(k) = \delta P_0^2 \tau_0 [C_2^{-1}(k) - n^{-2} Kf_2],$$

$$\mathcal{P}_2^\infty(k) = \frac{\delta P_0^2}{d} [C_1^{-1}(k) - n^{-2} Kf_1].$$

Global Robustness:

Averaging over an ergodic ensemble of perturbation vectors,

$$\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\langle \mathcal{P}_1^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0^2}{2nd} Kf_1,$$

$$\langle \mathcal{P}_2^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0^2}{2md} \frac{n-1}{n}.$$

$$\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\langle \mathcal{P}_1^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0}{n} Kf_2,$$

$$\langle \mathcal{P}_2^\infty \rangle = \frac{\langle \delta P_0^2 \rangle}{nd} Kf_1.$$

Local Vulnerability:

Perturbing a specific node k i.e.

$$\delta P_{0i} = \delta_{ik} \delta P_0,$$

$$\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\mathcal{P}_1^\infty(k) = \frac{\delta P_0^2 \tau_0^2}{2d} [C_1^{-1}(k) - n^{-2} Kf_1],$$

$$\mathcal{P}_2^\infty(k) = \frac{\delta P_0^2 \tau_0^2 (n-1)}{2md} \frac{1}{n},$$

$$\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\mathcal{P}_1^\infty(k) = \delta P_0^2 \tau_0 [C_2^{-1}(k) - n^{-2} Kf_2],$$

$$\mathcal{P}_2^\infty(k) = \frac{\delta P_0^2}{d} [C_1^{-1}(k) - n^{-2} Kf_1].$$

Global Robustness:

Averaging over an ergodic ensemble of perturbation vectors,

$$\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\langle \mathcal{P}_1^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0^2}{2nd} Kf_1,$$

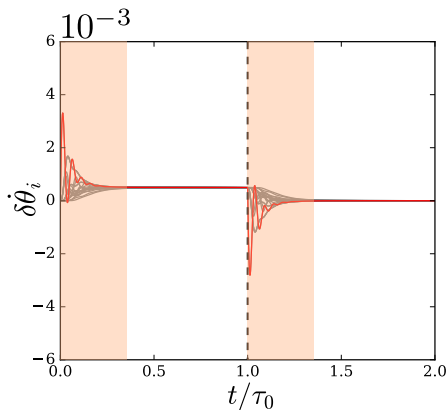
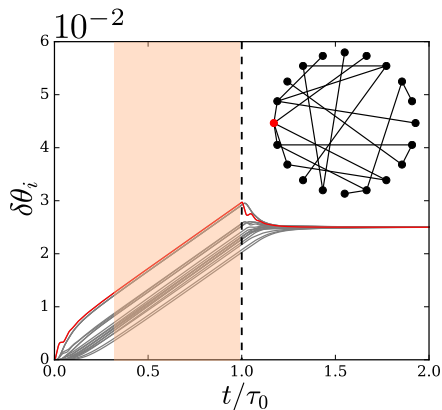
$$\langle \mathcal{P}_2^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0^2 (n-1)}{2md} \frac{1}{n}.$$

$$\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\langle \mathcal{P}_1^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0}{n} Kf_2,$$

$$\langle \mathcal{P}_2^\infty \rangle = \frac{\langle \delta P_0^2 \rangle}{nd} Kf_1.$$

Global Robustness $\rightarrow Kf_p$'s Local Vulnerabilities $\rightarrow C_p$'s



Local Vulnerability:

Perturbing a specific node k i.e.

$$\delta P_{0i} = \delta_{ik} \delta P_0,$$

$$\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\mathcal{P}_1^\infty(k) = \frac{\delta P_0^2 \tau_0^2}{2d} [C_1^{-1}(k) - n^{-2} Kf_1],$$

$$\mathcal{P}_2^\infty(k) = \frac{\delta P_0^2 \tau_0^2 (n-1)}{2md} \frac{1}{n},$$

$$\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\mathcal{P}_1^\infty(k) = \delta P_0^2 \tau_0 [C_2^{-1}(k) - n^{-2} Kf_2],$$

$$\mathcal{P}_2^\infty(k) = \frac{\delta P_0^2}{d} [C_1^{-1}(k) - n^{-2} Kf_1].$$

Global Robustness:

Averaging over an ergodic ensemble of perturbation vectors,

$$\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\langle \mathcal{P}_1^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0^2}{2nd} Kf_1,$$

$$\langle \mathcal{P}_2^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0^2}{2md} \frac{n-1}{n}.$$

$$\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\langle \mathcal{P}_1^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0}{n} Kf_2,$$

$$\langle \mathcal{P}_2^\infty \rangle = \frac{\langle \delta P_0^2 \rangle}{nd} Kf_1.$$

Local Vulnerability:

Perturbing a specific node k i.e.

$$\delta P_{0i} = \delta_{ik} \delta P_0,$$

$$\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\mathcal{P}_1^\infty(k) = \frac{\delta P_0^2 \tau_0^2}{2d} [C_1^{-1}(k) - n^{-2} Kf_1],$$

$$\mathcal{P}_2^\infty(k) = \frac{\delta P_0^2 \tau_0^2}{2md} \frac{(n-1)}{n},$$

$$\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\mathcal{P}_1^\infty(k) = \delta P_0^2 \tau_0 [C_2^{-1}(k) - n^{-2} Kf_2],$$

$$\mathcal{P}_2^\infty(k) = \frac{\delta P_0^2}{d} [C_1^{-1}(k) - n^{-2} Kf_1].$$

Global Robustness:

Averaging over an ergodic ensemble of perturbation vectors,

$$\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\langle \mathcal{P}_1^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0^2}{2nd} Kf_1,$$

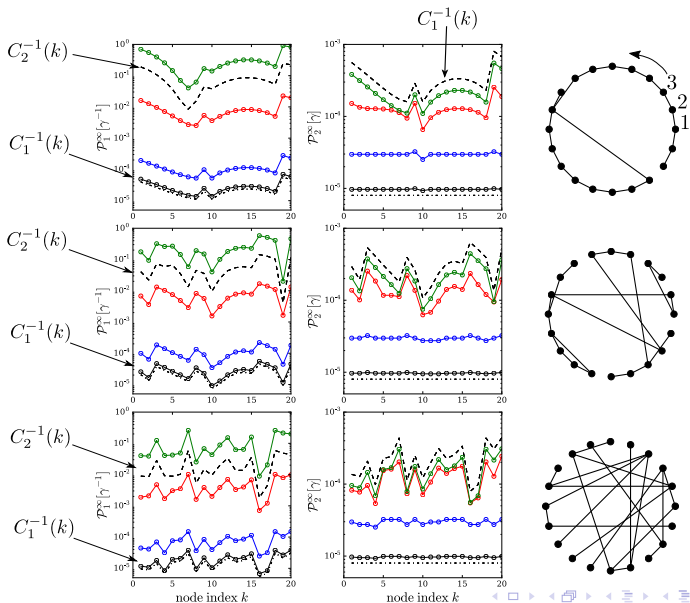
$$\langle \mathcal{P}_2^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0^2}{2md} \frac{n-1}{n}.$$

$$\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

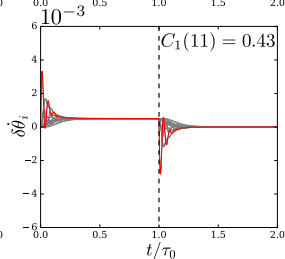
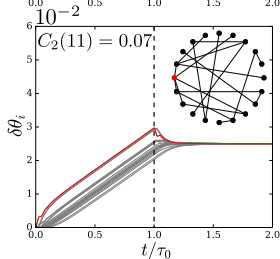
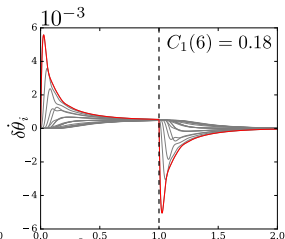
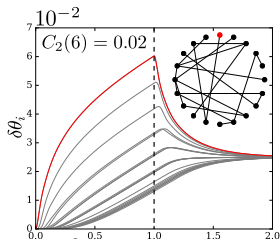
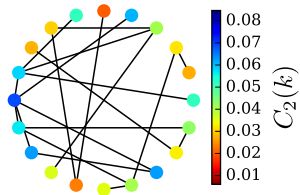
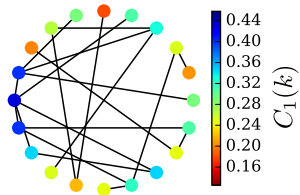
$$\langle \mathcal{P}_1^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0}{n} Kf_2,$$

$$\langle \mathcal{P}_2^\infty \rangle = \frac{\langle \delta P_0^2 \rangle}{nd} Kf_1.$$

Specific Local Vulnerabilities and C_p 's: Numerics

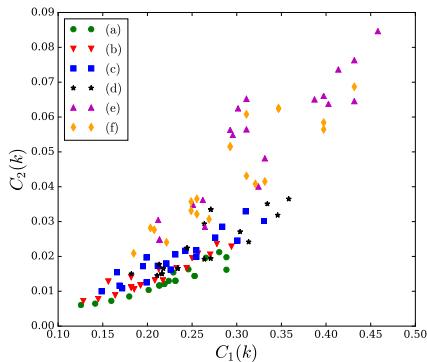
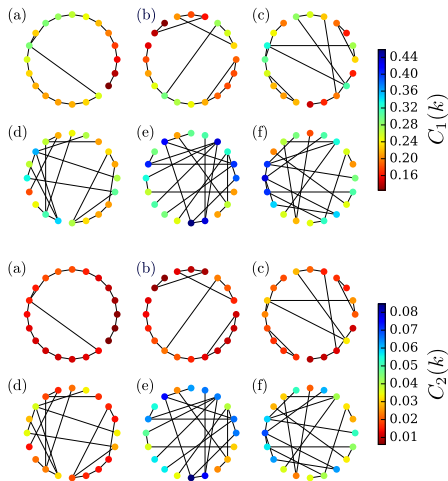


Specific Local Vulnerabilities and C_p 's: Numerics



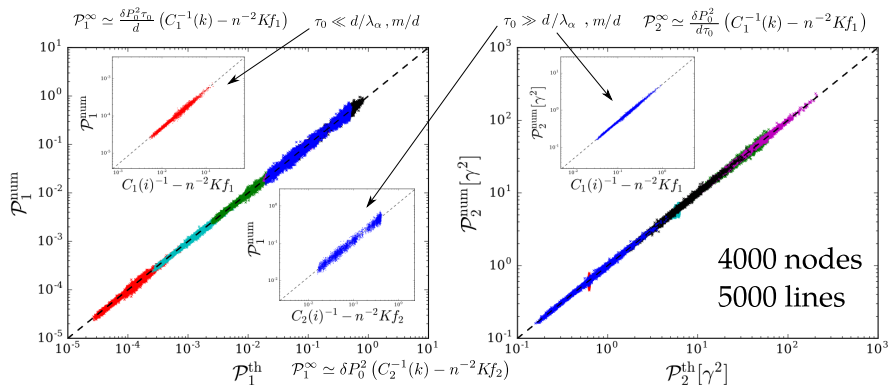
MT and Jacquod to appear in *Phys. Rev. E* (2019), arXiv:1905.03582.

Specific Local Vulnerabilities and C_p 's: Numerics



MT and Jacquod to appear in *Phys. Rev. E* (2019), arXiv:1905.03582.

Specific Local Vulnerabilities and C_p 's: Numerics



MT, Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

Physical Realization : European Electrical Grid

$$\tau_0 \ll d/\lambda_\alpha, m/d$$

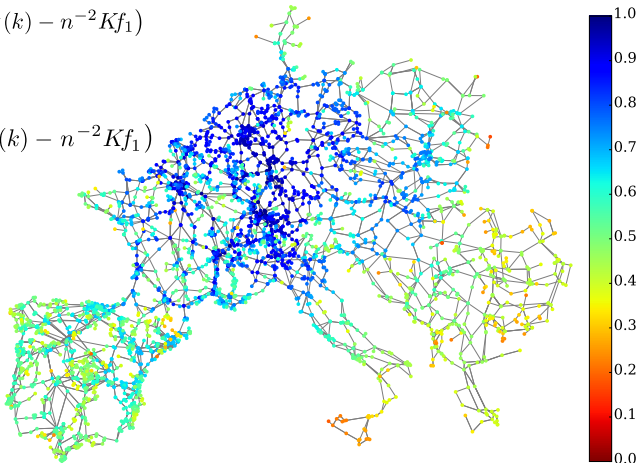
$$\mathcal{P}_1^\infty \simeq \frac{\delta P_0^2 \tau_0}{d} (C_1^{-1}(k) - n^{-2} K f_1)$$

$$\mathcal{P}_2^\infty \simeq \frac{\delta P_0^2 \tau_0}{dm} \frac{(n-1)}{n}$$

$$\tau_0 \gg d/\lambda_\alpha, m/d$$

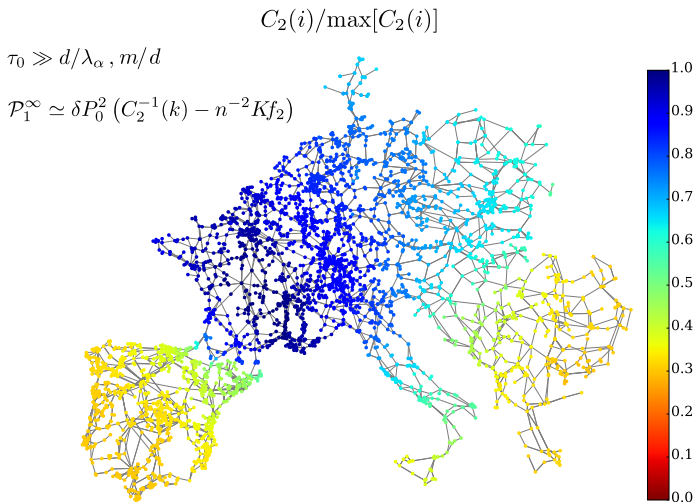
$$\mathcal{P}_2^\infty \simeq \frac{\delta P_0^2}{d\tau_0} (C_1^{-1}(k) - n^{-2} K f_1)$$

$$C_1(i)/\max[C_1(i)]$$



MT, Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

Physical Realization : European Electrical Grid



MT, Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

Physical Realization : European Electrical Grid

$$\tau_0 \ll d/\lambda_\alpha, m/d$$

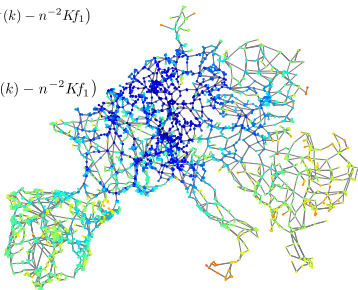
$$\mathcal{P}_1^\infty \simeq \frac{\delta P_0^2 \tau_0}{d} (C_1^{-1}(k) - n^{-2} K f_1)$$

$$\mathcal{P}_2^\infty \simeq \frac{\delta P_0^2 \tau_0 (n-1)}{dm}$$

$$\tau_0 \gg d/\lambda_\alpha, m/d$$

$$\mathcal{P}_2^\infty \simeq \frac{\delta P_0^2}{d\tau_0} (C_1^{-1}(k) - n^{-2} K f_1)$$

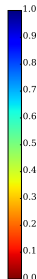
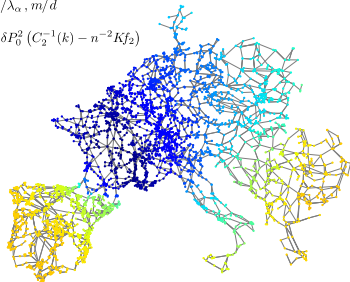
$$C_1(i)/\max[C_1(i)]$$



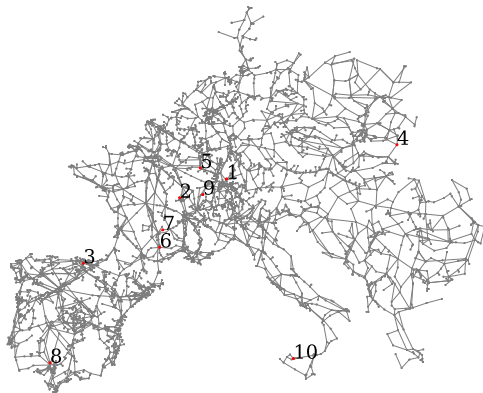
$$\tau_0 \gg d/\lambda_\alpha, m/d$$

$$\mathcal{P}_1^\infty \simeq \delta P_0^2 (C_2^{-1}(k) - n^{-2} K f_2)$$

$$C_2(i)/\max[C_2(i)]$$



Physical Realization : European Electrical Grid



node #	C_{geo}	Degree	PageRank	C_1	C_2	\mathcal{P}_1^{num}	$\mathcal{P}_2^{num} [\gamma^2]$
1	7.84	4	3024	31.86	5.18	0.047	0.035
2	6.8	1	2716	22.45	5.68	0.021	0.118
3	5.56	10	896	22.45	2.33	0.32	0.116
4	4.79	3	1597	21.74	3.79	0.126	0.127
5	7.08	1	1462	21.74	5.34	0.026	0.125
6	4.38	6	2945	21.69	5.65	0.023	0.129
7	5.11	2	16	19.4	5.89	0.016	0.164
8	4.15	6	756	19.38	1.83	0.453	0.172
9	5.06	1	1715	10.2	5.2	0.047	0.449
10	2.72	4	167	7.49	2.17	0.335	0.64

MT, Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

Ranking of the nodes

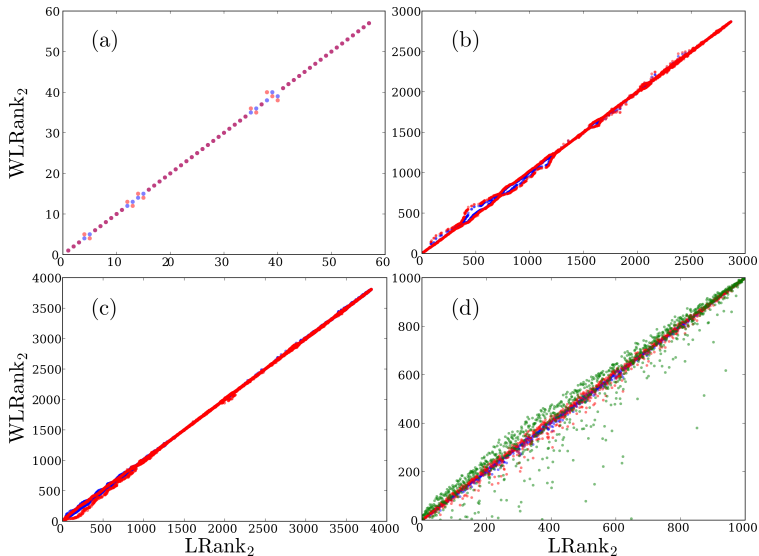
LRank_{1,2}: Based on $C_{1,2}$ related to

$$\mathbb{L}_{ij}(\{\theta_i^{(0)}\}) = \begin{cases} -b_{ij}, & i \neq j, \\ \sum_k b_{ik}, & i = j. \end{cases}$$

WLRank_{1,2}: Based on $C_{1,2}$ related to

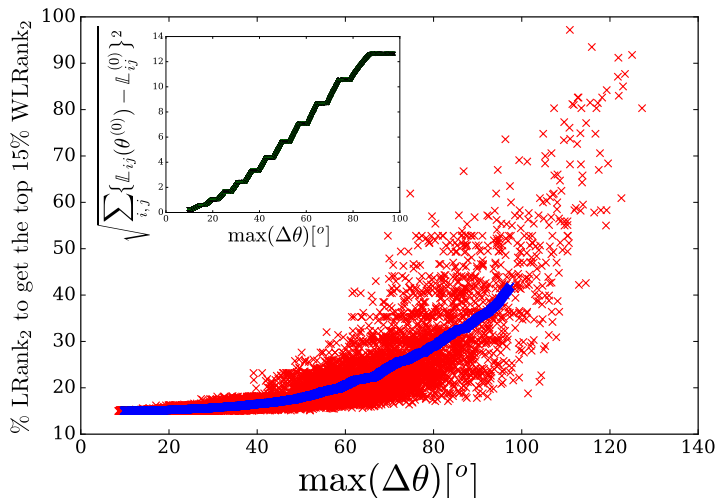
$$\mathbb{L}_{ij}(\{\theta_i^{(0)}\}) = \begin{cases} -b_{ij} \cos(\theta_i^{(0)} - \theta_j^{(0)}), & i \neq j, \\ \sum_k b_{ik} \cos(\theta_i^{(0)} - \theta_k^{(0)}), & i = j. \end{cases}$$

Ranking of Vulnerabilities



MT, Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

Ranking of Vulnerabilities



MT, Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

Summary: Local Vulnerabilities

- Most vulnerable nodes $\rightarrow C_1$ or C_2 depending on τ_0 and on the dynamical variable of interest.
- Rank the nodes: independent of the operational/synchronous state if $|\Delta\theta| < 30^\circ \rightarrow \text{LRank} \cong \text{WLRank}$.

Local Vulnerability:

Perturbing a specific node k i.e.

$$\delta P_{0i} = \delta_{ik} \delta P_0,$$

$$\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\mathcal{P}_1^\infty(k) = \frac{\delta P_0^2 \tau_0^2}{2d} [C_1^{-1}(k) - n^{-2} Kf_1],$$

$$\mathcal{P}_2^\infty(k) = \frac{\delta P_0^2 \tau_0^2 (n-1)}{2md} \frac{1}{n},$$

$$\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\mathcal{P}_1^\infty(k) = \delta P_0^2 \tau_0 [C_2^{-1}(k) - n^{-2} Kf_2],$$

$$\mathcal{P}_2^\infty(k) = \frac{\delta P_0^2}{d} [C_1^{-1}(k) - n^{-2} Kf_1].$$

Global Robustness:

Averaging over an ergodic ensemble of perturbation vectors,

$$\tau_0 \ll m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\langle \mathcal{P}_1^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0^2}{2nd} Kf_1,$$

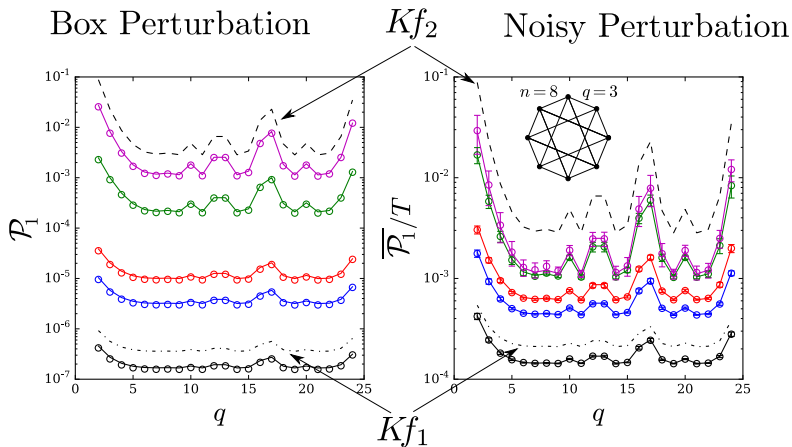
$$\langle \mathcal{P}_2^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0^2}{2md} \frac{n-1}{n}.$$

$$\tau_0 \gg m/d, (\gamma \pm \Gamma_\alpha)^{-1}$$

$$\langle \mathcal{P}_1^\infty \rangle = \frac{\langle \delta P_0^2 \rangle \tau_0}{n} Kf_2,$$

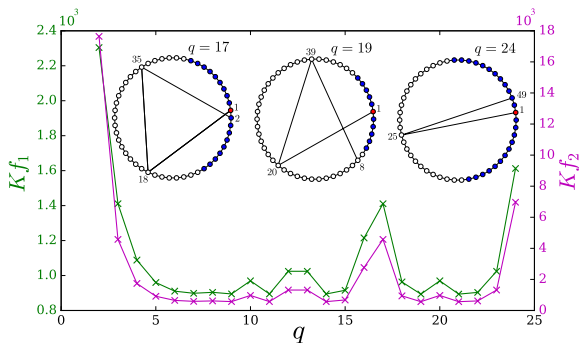
$$\langle \mathcal{P}_2^\infty \rangle = \frac{\langle \delta P_0^2 \rangle}{nd} Kf_1.$$

Averaged Global Robustness and Kf_p 's: Numerics



MT, Coletta and Jacquod, *Phys. Rev. Lett.* **120**, 084101 (2018).

Averaged Global Robustness and Kf_p 's: Regular Networks



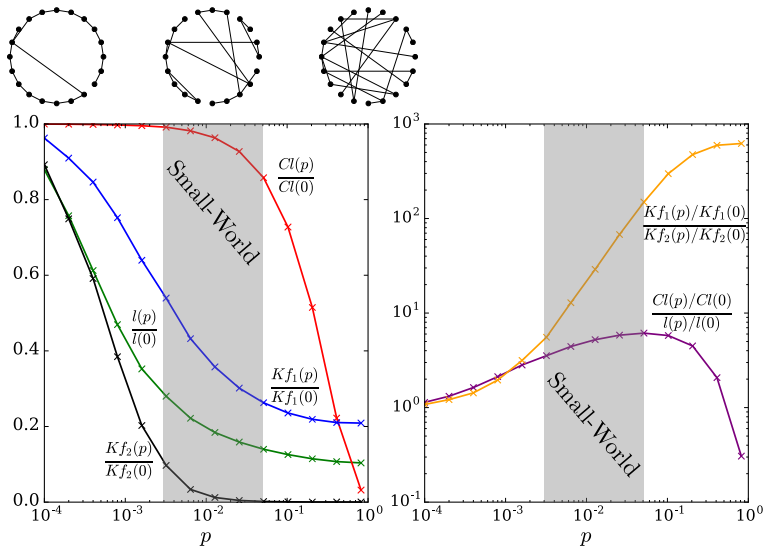
$$Kf_p = \sum_{\alpha \geq 2} [4 - 2 \cos(k_\alpha) - 2 \cos(qk_\alpha)]^{-p}$$

$$k_\alpha = \frac{2\pi(\alpha - 1)}{n}$$

MT, Coletta and Jacquod, *Phys. Rev. Lett.* **120**, 084101 (2018).

MT and Jacquod to appear in *Phys. Rev. E* (2019), arXiv:1905.03582.

Averaged Global Robustness and Kf_p 's: Small-World



MT and Jacquot to appear in *Phys. Rev. E* (2019), arXiv:1905.03582.

Global Robustness

- Generalized Kirchhoff Indices, Kf_p 's.

Local Vulnerabilities

- Generalized Resistance Centralities, C_p 's.
- Establish a ranking of the nodes.

→ p depends on which performance measures you are interested in and on the correlation time of the perturbation.

MT, Coletta and Jacquod, *Phys. Rev. Lett.* **120**, 084101 (2018).

MT, Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

MT and Jacquod to appear in *Phys. Rev. E* (2019), arXiv:1905.03582.

Global Robustness

- Generalized Kirchhoff Indices, Kf_p 's.

Local Vulnerabilities

- Generalized Resistance Centralities, C_p 's.
- Establish a ranking of the nodes.

→ p depends on which performance measures you are interested in and on the correlation time of the perturbation.

Inertia

- No effect on performance measures in both asymptotics in τ_0 except for frequencies and short τ_0 .

MT, Coletta and Jacquod, *Phys. Rev. Lett.* **120**, 084101 (2018).

MT, Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

MT and Jacquod to appear in *Phys. Rev. E* (2019), arXiv:1905.03582.

Global Robustness

- Generalized Kirchhoff Indices, Kf_p 's.

Local Vulnerabilities

- Generalized Resistance Centralities, C_p 's.
- Establish a ranking of the nodes.

→ p depends on which performance measures you are interested in and on the correlation time of the perturbation.

Line perturbations

→ *Rate of change of frequency under line contingencies in high voltage electric power networks with uncertainties*, Delabays, MT and Jacquod, arXiv:1906.05698.

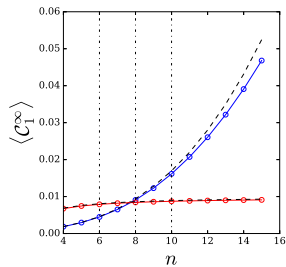
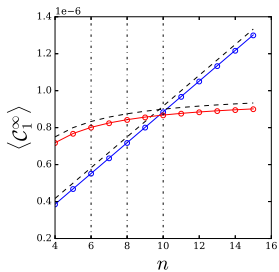
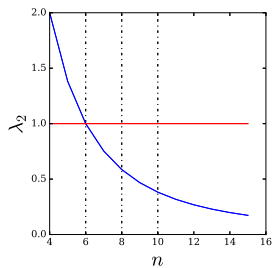
MT, Coletta and Jacquod, *Phys. Rev. Lett.* **120**, 084101 (2018).

MT, Pagnier and Jacquod to appear in *Science Advances*, arXiv:1810.09694.

MT and Jacquod to appear in *Phys. Rev. E* (2019), arXiv:1905.03582.



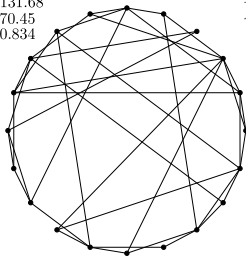
Supplemental Material



blue : cycle graph
red : star graph

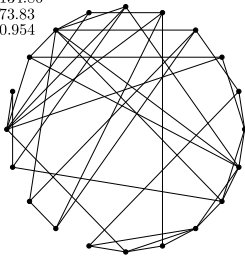
Graph 1

Kf_1 : 131.68
 Kf_2 : 70.45
 λ_2 : 0.834



Graph 2

Kf_1 : 134.86
 Kf_2 : 73.83
 λ_2 : 0.954



Graph 3

Kf_1 : 134.2
 Kf_2 : 76.53
 λ_2 : 0.835

