#### Plan of the rest of this talk ..

- What Mechanics tells us about length scales of observed patterns in granular materials
- Pattern recognition from Complex Systems Theory and what patterns teach us about the nature of complex systems

- Extraction of length scales from Grenoble data on Hostun sand
- □ Results from extraction
- Inception of Hostun sand and the null hypothesis to test length scales are robust, meaningful and real
- □ Results from inception
- □ Lessons learned and where to next ...





#### Complex Systems: Our Approach



Stage 2

### From brains to grains





massively parallel information processing
 10 billion neurons, each connected to other neurons through ~10,000 synapses
 adapts, 'learns' by self-organization
 fault-tolerant & capable of partial recovery from damage



Hostun data:

Currently no information on physical connections
 Time series not possible as only 12 states
 Need to manufacture many clones of Ed to achieve

both the above!



#### Construction of a functional network: k-Net

- Consider simpler data set: displacements of 10 particles in 2D
- Iteratively connect each node to its closest k neighbours
- Choose k to be the minimum k needed to connect all nodes into a single-connected network, i.e. one component



#### Construction of a functional network: k-Net



Try k= 2: connect each node to its two closest neighbours.
 Check number of components: 2
 Try k=3

#### Construction of a functional network: k-Net



□ One component: hence the final network is 3-Net.

#### **Complex Networks**





 Example for contact network (Walker & Tordesillas IJSS 10; Tordesillas PRE 10)

#### **Questions about Hostun sand ...**



1.Is there a community structure to the functional networks from kinematic fields?

- 2. What are the length scales (spatial), if any, from such communities?
- 3. Which are in the best position to spread information (nodes of highest efficiency) to all the other nodes in the network?

#### **Community structures**

□ 54,000 grains! Can we organize this system into groups of grains – each with a common attribute and possibly serving a similar function?

Community structure: "natural fault lines" dividing a network into communities, i.e. groups of nodes in which connections are dense within each group and relatively sparse between groups
 Helps to understand structural organization

□ First 3D map of protein architecture, identifying ~10,000 groups of structural motifs serving similar function from trillions of proteins (Kim et al UC Berkeley, PNAS 11)



#### Community detection

□ The human eye: poor detector of community structures or "natural fault lines" of a network. Need an algorithm & computer to execute!

Active research; existing methods are state-of-the-art. One method: maximize community modularity *Q* 

Q is a cost function maximized by a partitioning of nodes with higher density *intra*-connections compared to *inter*-connections



#### Community modularity

Given a graph/network let the set of nodes be partitioned into k subsets where each belongs to one community. The community modularity Q of this partition is k

$$Q = \sum_{i=1}^{n} q_i \quad \mapsto q_i = e_{ii} - a_i^2$$

□  $e_{ii}$  is the percentage of number of links that has both ends in a community  $V_i$  (e.g. blue-blue), and  $a_i$  is the percentage of links that start from a community  $V_i$  (blue-black, blue-green, blue-red, etc.)



### Algorithm

□ Initially, treat each node as a community.

Successively amalgamate groups in pairs, choosing at each step the pair which leads to highest increase in Q.

□ Terminate if highest change in *Q* is negative.

$$1-3 \qquad \mapsto \qquad \delta Q = 17/9$$
  

$$2-3 \qquad \mapsto \qquad \delta Q = 17/9$$
  

$$3-4 \qquad \mapsto \qquad \delta Q = 27/16$$
  

$$4-5 \qquad \mapsto \qquad \delta Q = 27/16$$
  

$$5-6 \qquad \mapsto \qquad \delta Q = 27/16$$
  

$$5-7 \qquad \mapsto \qquad \delta Q = 27/16$$
  

$$6-7 \qquad \mapsto \qquad \delta Q = 17/9$$

1  
3  
4  
5  

$$\delta Q$$
 of 1-3, 2-3 and 6-7  
are identically  
maximum: any of these  
connections can be  
chosen



#### Plan of the rest of this talk ..

- What theory tells us about length scales of observed patterns in granular materials
- Pattern recognition from complex networks and what patterns teach us about the nature of complex systems

- Extraction of length scales from Grenoble data on Hostun sand
- Results from extraction
- Inception of Hostun sand and the null hypothesis to test length scales are robust, meaningful and real
- □ Results from inception
- Lessons learned and where to next ...

#### **Questions about Hostun sand ...**



1.Is there a community structure to the functional networks from kinematic fields?

- 2. What are the length scales (spatial), if any, from such communities?
- 3. Which are in the best position to spread information (nodes of highest efficiency) to all the other nodes in the network?



# Community boundaries

□ Boundaries described figuratively speaking – as 'natural faultlines' in a network....

But can this *actually* capture the natural faultlines in geomaterials?



Baseline system: 2D DEM, Biaxial test with constant confining pressure, 5098 particles

# Number of communities

k-nets: fluctuations about a near constant value throughout loading

□ similar range to Hostun

C-net has much less number of partitions but tracks evolution to failure well



Baseline system: 2D DEM, Biaxial test with constant confining pressure, 5098 particles

#### **Questions about Hostun sand ...**



1.Is there a community structure to the functional networks from kinematic fields? YES: partitions into 29-48 communities

- 2. What are the length scales (spatial), if any, from such communities?
- 3. Which are in the best position to spread information (nodes of highest efficiency) to all the other nodes in the network?

#### The long and short of "shortest paths"

- Length scales in networks typically come from shortest path, i.e. path between two nodes with minimum number of links
- Various network measures of dynamics and flow in networks are based on shortest paths
- Average path length of a network: the average number of links along shortest paths for all pairs of nodes.
  - Also known as 'size of network'
  - The smaller the better: i.e. more easily negotiable hence more efficient flow of information through network.
  - Key measure in traffic, road and communication networks



#### Length scales from communities

....

5

6

- □ For each community i, extract subgraph (eg adjacency matrix A<sub>i (i=1,2)</sub>)
- Compute average shortest path length for each community i,

1-2	1-3	1-4	2-3	2-4	3-4	Tot	Ave
2	1	2	1	2	1	9	3/2
5-6	5-7	6-7				Tot	Ave
1	1	1				3	1

Average across communities: (3/2 + 1)/2 = 5/4

### Average shortest paths (efficiency)

□ Narrow range of shortest paths with mean ~10D-15D for displacement k-Net (5D-6D for disp+rot)

Measure tied to efficiency or how fast information flows through the network



### Average shortest paths (efficiency)

Like Hostun sand, relatively narrow range of shortest paths and displacement k-net has (slightly)larger length scale



Baseline system: 2D DEM, Biaxial test with constant confining pressure, 5098 particles

#### Length scales from communities: C-Net



mean shortest path length scale from contact network C-Net ~ 10D throughout loading history (larger than k-nets)

Baseline system: 2D DEM, Biaxial test with constant confining pressure, 5098 particles

#### **Questions about Hostun sand ...**



1.Is there a community structure to the functional networks from kinematic fields? YES: partitions down to 29-48 communities

- 2. What are the length scales (spatial), if any, from such communities? 10D-15D displacements; 5D-6D displacement+rotation
- 3. Which are in the best position to spread information (nodes of highest efficiency) to all the other nodes in the network?

#### **Closeness Centrality**

Measures inverse mean shortest path from a node to all other nodes in network

□ High closeness centrality means high efficiency (small average shortest path lengths) – fastest spread of information – 0.032 from vertex to all others

Recall Fornito's findings, i.e. occords of the control of the c



Hagmann et al. 08

#### **Closeness Centrality**

Inverse mean shortest path from a node to all other nodes in network

Nodes with high (relative) closeness centrality are close/ central to other nodes (low d<sub>ij</sub>) so crucial to efficient flow of information in the network
 Node 4 is the "closest" to any other node

$$C_{i} = \frac{1}{l_{i}} = \frac{n}{\sum_{j} d_{ij}}, \ l_{i} > 0; \ C_{i} > 0$$

$$\sum_{j} d_{1j} = 16 \implies C_{1} = 7/16$$

$$\sum_{j} d_{2j} = 16 \implies C_{2} = 7/16$$

$$\sum_{j} d_{3j} = 11 \implies C_{3} = 7/11$$

$$\sum_{j} d_{4j} = 10 \implies C_{4} = 7/10$$

$$\sum_{j} d_{5j} = 11 \implies C_{5} = 7/11$$

$$\sum_{j} d_{6j} = 15 \implies C_{6} = 7/15$$

$$\sum_{i} d_{7j} = 15 \implies C_{7} = 7/15$$





How do we know this isnt just a happy coincidence?

 Recall baseline system and check result is reproduced in DEM
 Compare to contact network. Region of high relative closeness centrality lies in middle of sample (red core): next slide





Baseline system: 2D DEM, Biaxial test with constant confining pressure, 5098 particles

Baseline system

Closeness centrality (right) from contact network



Baseline system: 2D DEM, Biaxial test with constant confining pressure, 5098 particles

#### **Questions about Hostun sand ...**



1.Is there a community structure to the functional networks from kinematic fields? YES: partitions down to 29-48 communities

- 2. What are the length scales (spatial), if any, from such communities? 10D-15D displacements; 5D-6D displacement+rotation
- 3.Which are in the best position to spread information (nodes of highest efficiency) to all the other nodes in the network? Nodes in the region of the shear band. Trend prevails from ONSET of loading.

#### Plan of the rest of this talk ..

- What theory tells us about length scales of observed patterns in granular materials
- Pattern recognition from complex networks and what patterns teach us about the nature of complex systems

- Extraction of length scales from Grenoble data on Hostun sand
- **Results from extraction**
- □ Inception of Hostun sand and the null hypothesis to test length scales are robust, meaningful and real
- □ Results from inception
- Lessons learned and where to next ...

#### 'Inception'

Randomize wiring insideHostun: repeat many times (surrogates)

#### □ Null Hypothesis H<sub>0</sub>:

results on Hostun are a product of chance

Verdict from statistics of Hostun vs surrogates:

Reject H<sub>0</sub> or Fail to reject H<sub>0</sub>

#### Rewiring Algorithm I : preserve degree

Can conceive many rewiring strategies ..

 One strategy:
 Randomly select Y nodes (e.g. Y=4)
 Shuffle one neighbour of each node (also selected randomly), while preserving degree of each node

□ Repeat above until X% of the nodes in the system are rewired



#### Plan of the rest of this talk ..

- What theory tells us about length scales of observed patterns in granular materials
- Pattern recognition from complex networks and what patterns teach us about the nature of complex systems

- Extraction of length scales from Grenoble data on Hostun sand
- **Results from extraction**
- Inception of Hostun sand and the null hypothesis to test length scales are robust, meaningful and real
- **Results from inception**
- Lessons learned and where to next ...

TEST 1: Rewire DEM, check community structure of k-Net from adjacency matrix

Baseline system: 2D DEM, Biaxial test with constant confining pressure, 5098 particles

# TEST 2: For rewired DEM, check community structure & boundaries from k-Net



# TEST 3: For rewired DEM, check closeness centrality of k-Net



Baseline system: 2D DEM, Biaxial test with constant confining pressure, 5098 particles

TEST 4: Rewire Hostun, check community structure of k-Net from adjacency matrix

# TEST 5: For rewired Hostun, check closeness centrality



#### Plan of the rest of this talk ..

- What theory tells us about length scales of observed patterns in granular materials
- Pattern recognition from complex networks and what patterns teach us about the nature of complex systems

- Extraction of length scales from Grenoble data on Hostun sand
- **Results from extraction**
- Inception of Hostun sand and the null hypothesis to test length scales are robust, meaningful and real
- **Results from inception**
- **Lessons learned and where to next ...**

#### On Hostun rheology

□ Intelligent design or a product of chance?

□ Not a product of chance. But still continuing to check statistics for sensitivity. How many realizations do we need to do? Also more than 101 ways to rewire a network? .... At what point do we stop?

□ This is just the first steps toward the first complete map of the evolution of functional and structural connectivities in a deforming sand.... there is much to do..



#### On Micromechanics

We are awashed with data! As grain scale data accumulate – from DEM and high resolution experiments:

□ Where is micromechanics headed in material characterization?

□ Where is micromechanics headed in constitutive modelling?

□ How do we tie developments in these two strands together?

### Pesky particles pacified in pixels?

#### References

#### • Books

- Technical
  - M.E.J. Newman, Networks: An Introduction, Oxford University Press (2010).
  - Wolfram Research, Inc., Mathematica, Version 7.0, Champaign, IL (2008).
- Popular
  - D.J. Watts, Six Degrees: The Science of a Connected Age, W.W. Norton & Company (2004).
  - A-L. Barabasi, Linked: How Everything Is Connected to Everything Else and What It Means, Plume (2003).
  - A-L. Barabasi, Bursts: The Hidden Pattern Behind Everything We Do, Dutton Adult (2010).
- Review articles
  - M.E.J. Newman, The Structure and Function of Complex Networks, SIAM Review, Vol. 45, 167-256 (2003).
  - L. Da F. Costa, F.A. Rodriques, G. Travieso, P.R. Villas Boas, Characterization of complex networks: A survey of measurements, Advances in Physics, Vol. 56, 167-242 (2007).
  - S. Boccaletti, V. Latora, Y. Moreno, M. Chavez, D.-U. Hwang, Complex networks: Structure and dynamics, Physics Reports, Vol. 424, 175-308 (2006).
  - R. Albert. A-L. Barabasi, Statistical mechanics of complex networks, Reviews of Modern Physics, Vol. 74, 47-97 (2002).
- Journal papers (Network measures)
  - M.E.J. Newman, A measure of betweenness centrality based on random walks, Social Networks, Vol. 27, 39-54 (2005).
  - D.J. Watts, S.H. Strogatz, Collective dynamics of "small-world" networks, Nature, Vol. 393, 440-442 (1998).
  - S.H. Strogatz, Exploring complex networks, Nature, Vol. 410, 268-276 (2001).
  - A. Clauset, Finding local community structure in networks, Physical Review E, Vol. 72, 026132 (2005).
- Journal papers (Network randomization/rewiring)
  - M. E. J. Newman, S. H. Strogatz and D. J. Watts, Physical Review E, Vol. 64, 026118 (2001).
  - S. Maslov, K. Sneppen and A. Zaliznyak, Physica A , Vol. 333, 529 (2004).
  - Milo, et al. "Network motifs: Simple building block for complex networks" Science, Vol. 298, 824-827 (2002).
- Web pages
  - R.A. Hanneman, M. Riddle, Introduction to Social Network Methods, <a href="http://www.faculty.ucr.edu/~hanneman/nettext/C10\_Centrality.html">http://www.faculty.ucr.edu/~hanneman/nettext/C10\_Centrality.html</a>.
  - M. Watabe, Exercise for Chapter 6: Centrality, <http://www.sscnet.ucla.edu/soc/faculty/mcfarland/soc112/cent-ans.htm>.

#### References

- Books (Technical)
  - M.E.J. Newman, Networks: An Introduction, Oxford University Press (2010).
  - Wolfram Research, Inc., Mathematica, Version 7.0, Champaign, IL (2008).
- Review articles (Networks)
  - M.E.J. Newman, The Structure and Function of Complex Networks, SIAM Review, Vol. 45, 167-256 (2003).
  - L. Da F. Costa, F.A. Rodriques, G. Travieso, P.R. Villas Boas, Characterization of complex networks: A survey of measurements, Advances in Physics, Vol. 56, 167-242 (2007).
  - S. Boccaletti, V. Latora, Y. Moreno, M. Chavez, D.-U. Hwang, Complex networks: Structure and dynamics, Physics Reports, Vol. 424, 175-308 (2006).
  - R. Albert. A-L. Barabasi, Statistical mechanics of complex networks, Reviews of Modern Physics, Vol. 74, 47-97 (2002).
- Journal papers (Network measures)
  - M.E.J. Newman, A measure of betweenness centrality based on random walks, Social Networks, Vol. 27, 39-54 (2005).
  - D.J. Watts, S.H. Strogatz, Collective dynamics of "small-world" networks, Nature, Vol. 393, 440-442 (1998).
  - S.H. Strogatz, Exploring complex networks, Nature, Vol. 410, 268-276 (2001).
  - A. Clauset, Finding local community structure in networks, Physical Review E, Vol. 72, 026132 (2005).
- Journal papers (Time series randomization)
  - T. Schrieber and A. Schmitz, Physica D, Vol. 142, 346 (2000).
  - M. Small and C. K. Tse, IEEE Transactions on Circuits and Systems I. Vol. 50, 663 (2003).
- Journal papers (Network randomization/rewiring)
  - M. E. J. Newman, S. H. Strogatz and D. J. Watts, Physical Review E, Vol. 64, 026118 (2001).
  - S. Maslov, K. Sneppen and A. Zaliznyak, Physica A , Vol. 333, 529 (2004).
  - Milo, et al. "Network motifs: Simple building block for complex networks" Science, Vol. 298, 824-827 (2002).
- Journal papers (Networks from time series)
  - X. Xiaoke, J.Zhang and M.Small, "Superfamily phenomena and motifs of networks induced from time series," Proceedings of the National Academy of Sciences, Vol.105, 19601--19605, (2008).
  - N. Marwan, J. F. Donges, Y. Zou, R. V. Donner and J. Kurths, "Complex network approach for recurrence analysis of time series," Physics Letters A, Vol.373, 4246--4254, (2009).
  - Y.Yang and H.Yang, "Complex network-based time series analysis," Physica A, Vol.387, 1381--1386, (2008).
  - Z. Gao and N.Jin, "Complex network from time series based on phase space reconstruction," CHAOS, Vol.19, 033137, (2009).
  - D.M. Walker, C. Carmeli, J.-P. Barberia, M. Small and E. Perez-Fernadez, "Inferring networks from multivariate symbolic time series to unravel behavioural interactions among animals," Animal Behaviour, Vol. 79, 351--359 (2010).
- Journal papers (context tree models)
  - M.B. Kennel and A.I.Mees, ``Testing for general dynamical stationarity with a symbolic data compression technique," Physical Review E, Vol.61, pp. 2563--2568, (2000).
  - Y. Hirata and A.I.Mees, ``Estimating topological entropy via a symbolic data compression technique,'' Physical Review E, Vol.67, 026205, (2003).
- Conference presentation
  - M. Small. "Surrogate data surrogates for models", International Symposium on Complexity Modelling and its Applications (Aihara Complexity Modelling Project; Tokyo, Japan, 5-8 December 2004)
  - M. Small. "Statistical tests for 'interesting' dynamics in time series", Análisis No Linear de Series Temporales (Universidad Poltécnica de Albacete; 27-29 September 2005, Albacete, Spain)