

# CASCADING FAILURES IN COMPLEX SYSTEMS

## k-core percolation in interdependent networks

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Collaborators

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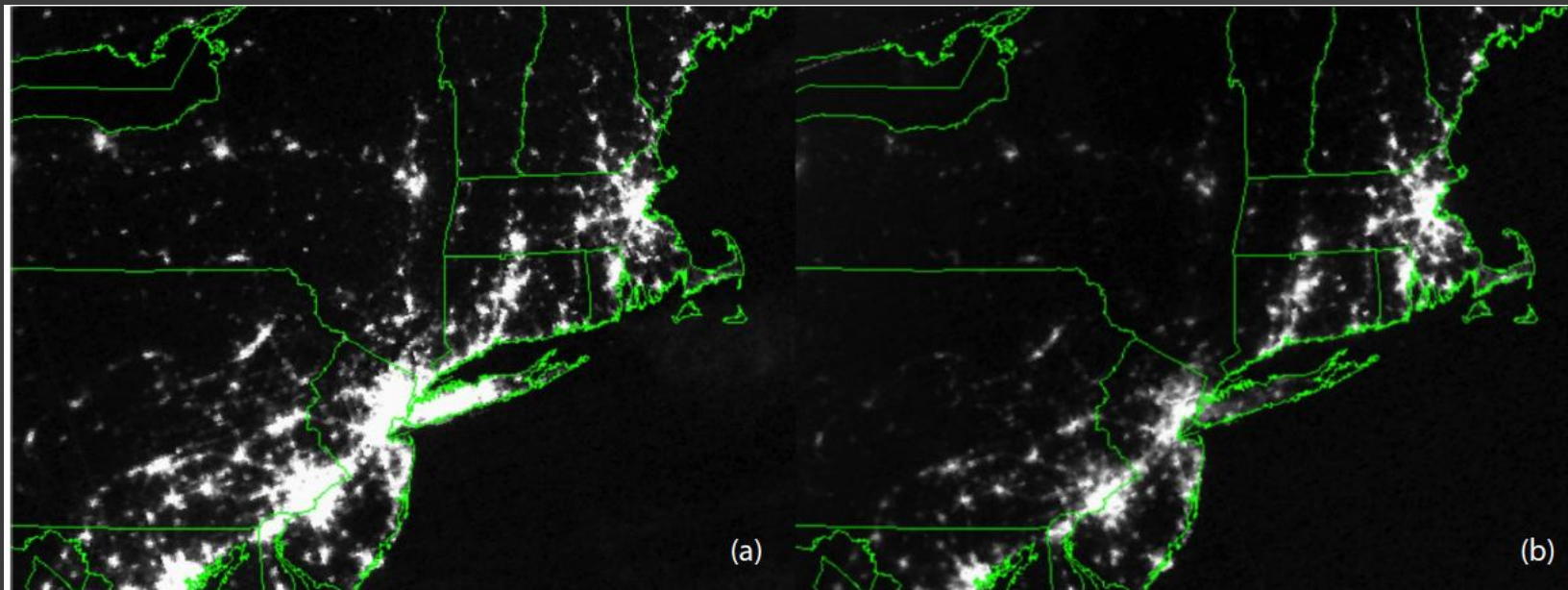
Xin Yuan

Eugene Stanley

# Outline

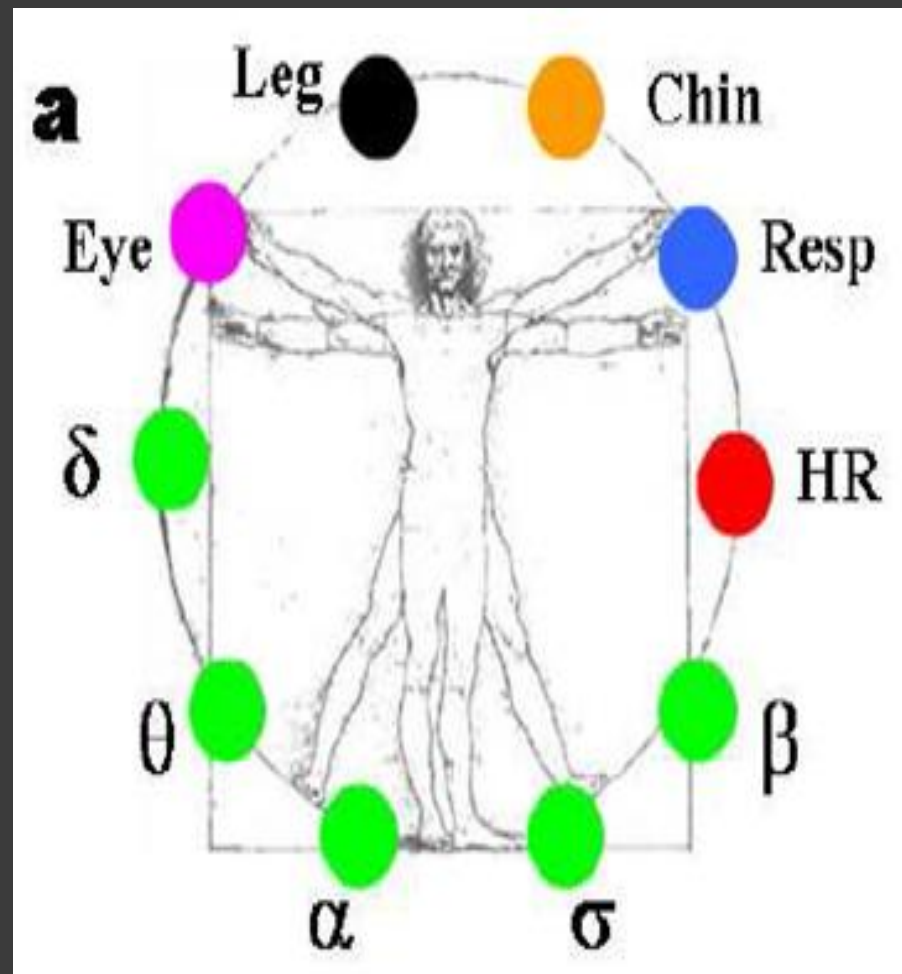
- ⦿ Cascading failures in Complex networks
  - What are cascading failures ?
  - How does complex networks approach it ?
- ⦿ First approach: k-core percolation
  - What is k-core percolation ? Cascading failure
  - Integer vs. fractional k-cores ?
- ⦿ Second approach: What are interdependent networks ?
  - What is interdependency ? How do we quantify it ?
- ⦿ What happens when we combine both ? (My work)

# US Blackout 2003



**Fig. 1.4** A satellite map of the US Northeastern blackout in 2003, (a) before blackout and (b) after blackout. The satellite map represents a real image of the US on August 14, 2003, the night of a major blackout that left an estimated 45 million people in eight U.S. states and another 10 million in Ontario without power.

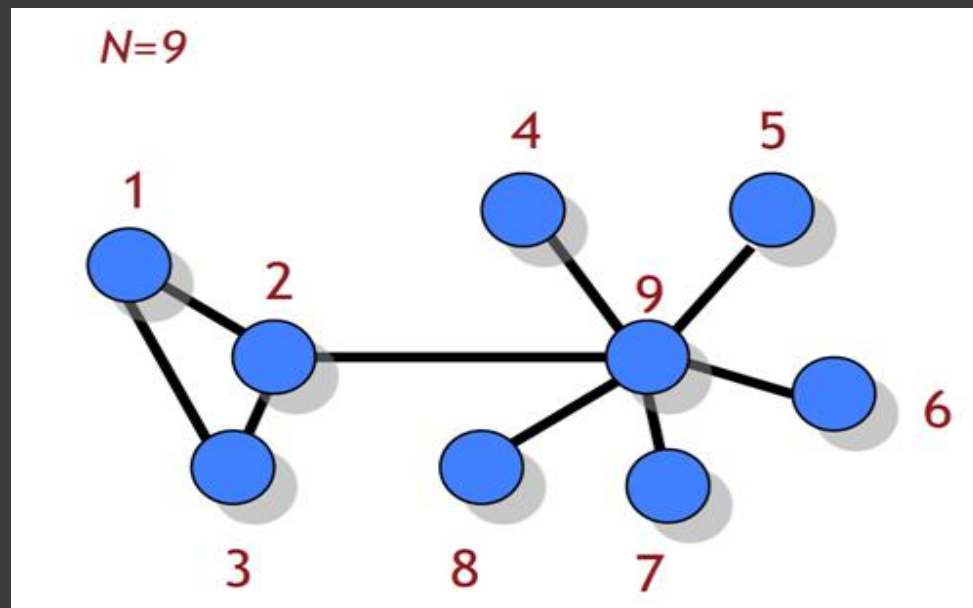
# Cascading failure in Human Physiology



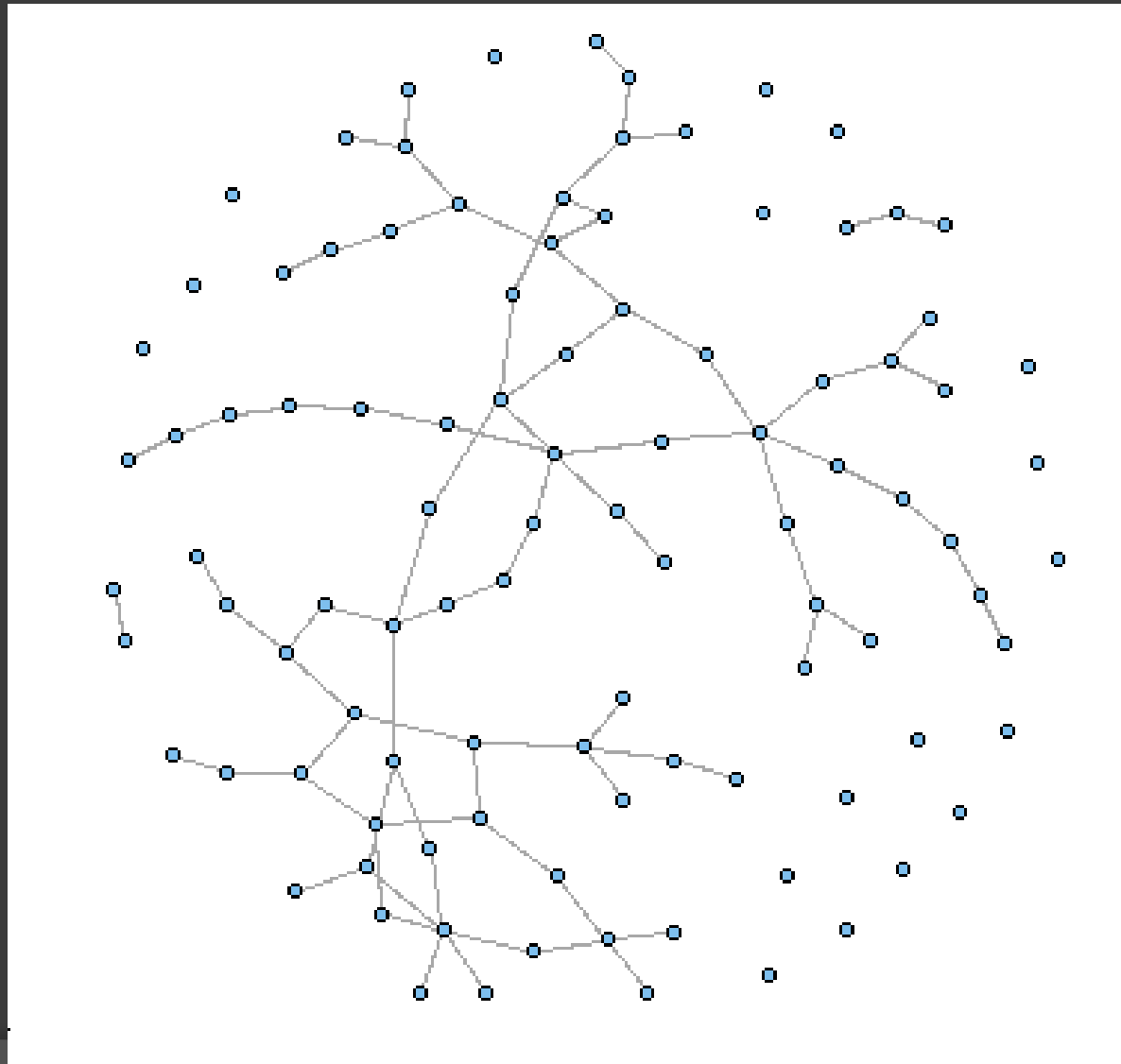
**HUMAN BODY**  
Bashan et al Nat.  
Comm. (2012)

# Complex network elements

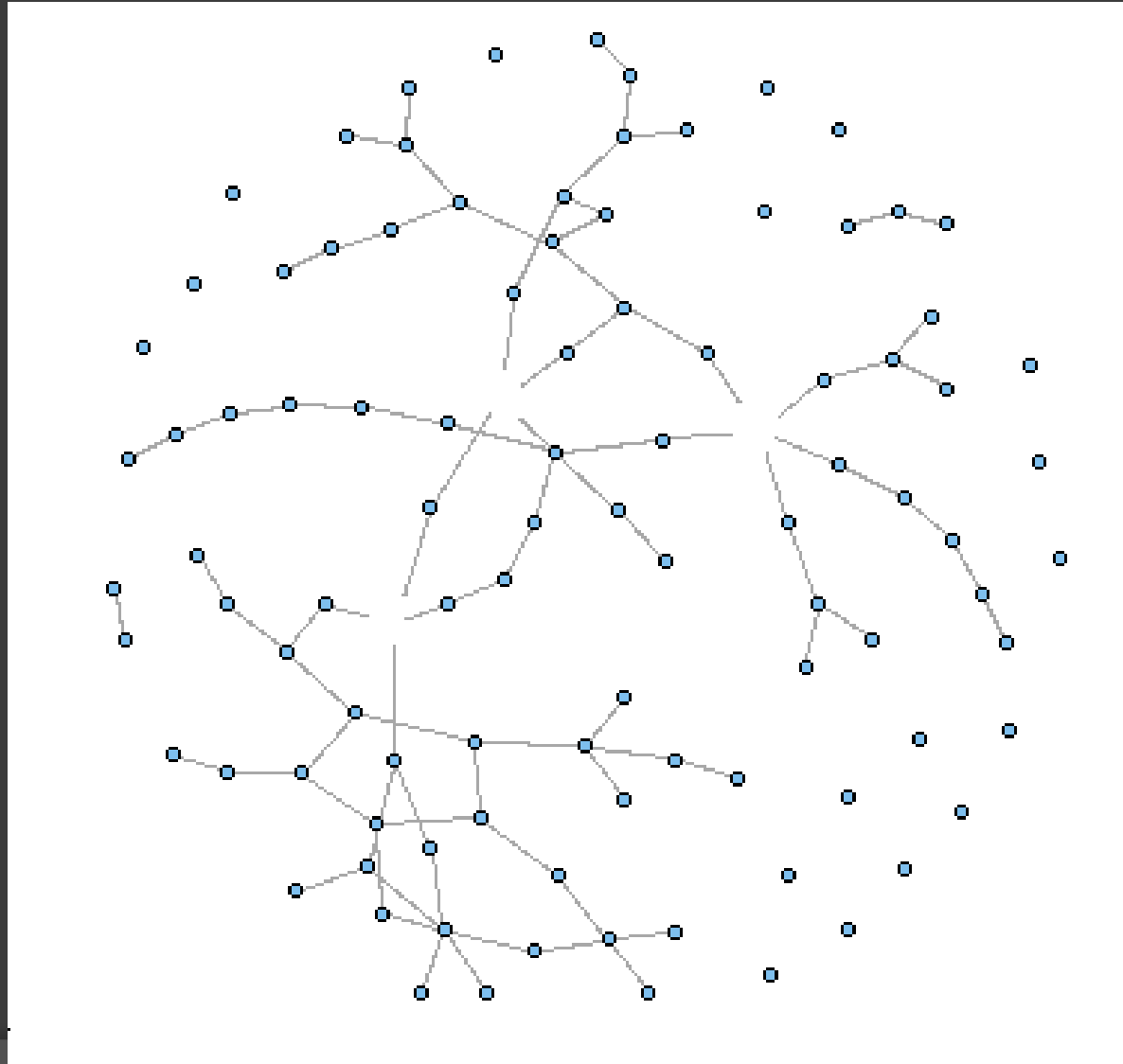
- Node
- Link
- Degree
- Degree distribution



# How do we define failure in complex network ?



# Random node failure leads to many network fragments

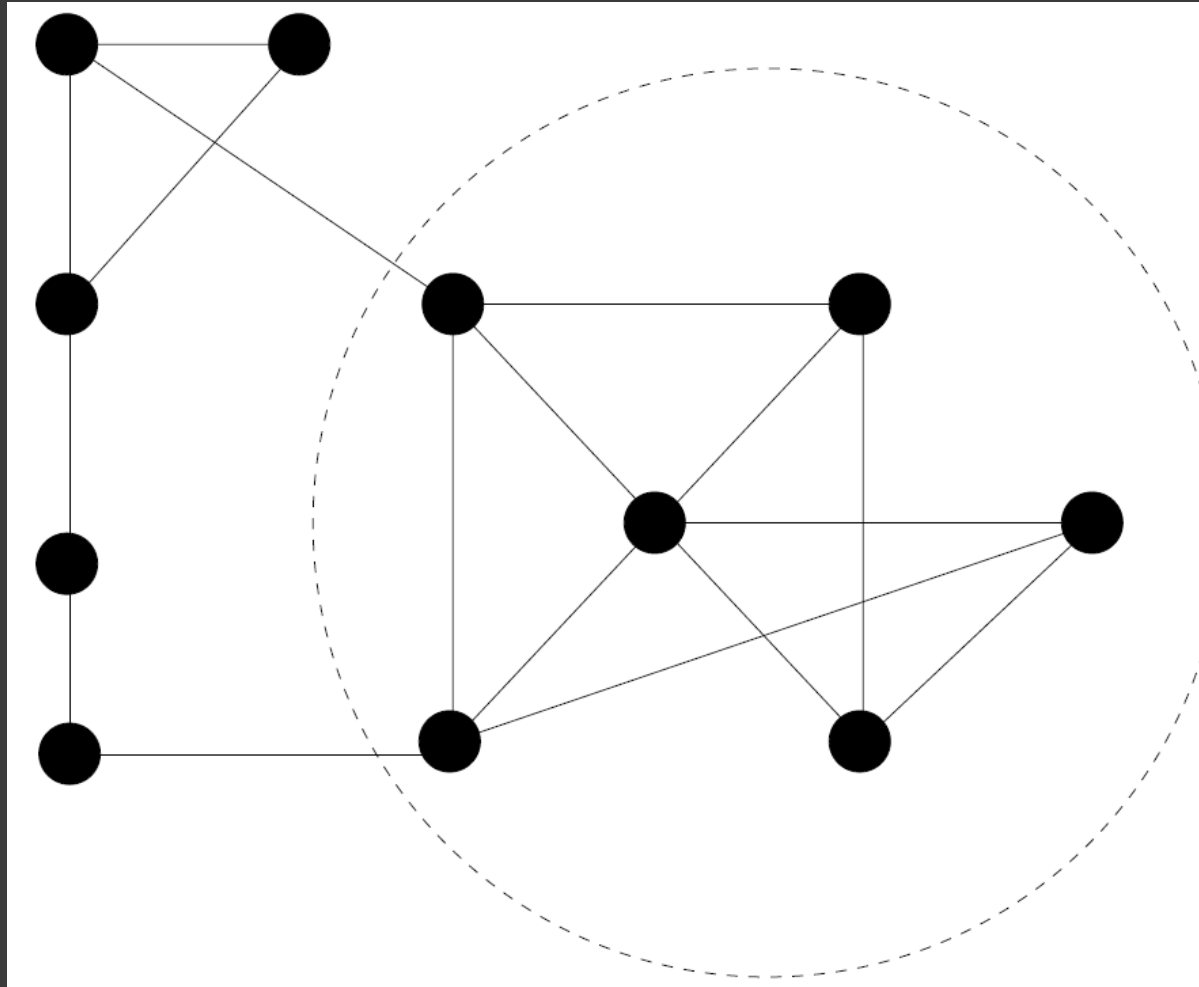


# k-core percolation

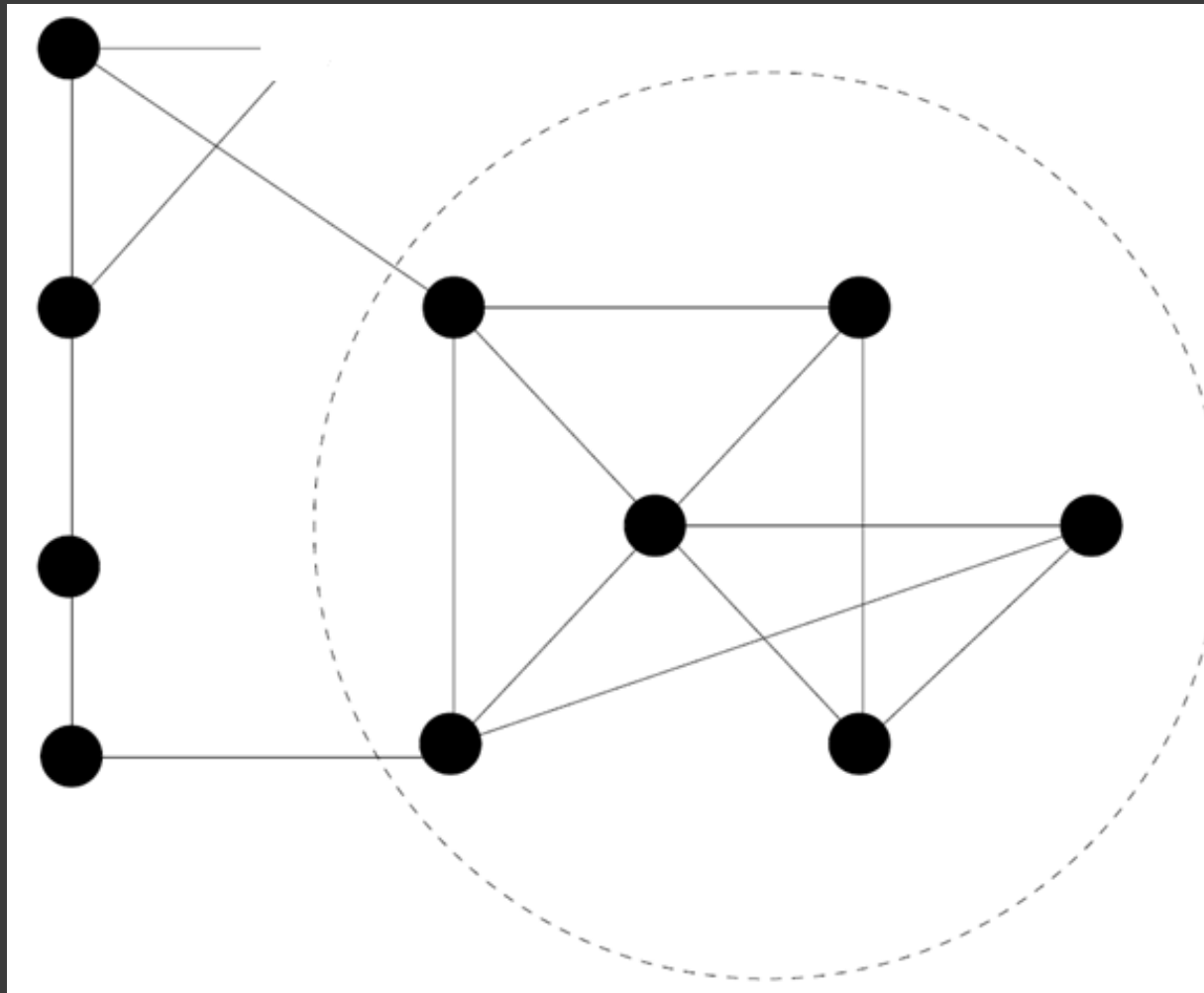
# What is k-core percolation ?

- After the initial damage, remove all nodes that do not have at least 'k' neighbors:
- 3-core percolation means all nodes that have fewer than 3 neighbors are removed
- 3 is the local threshold

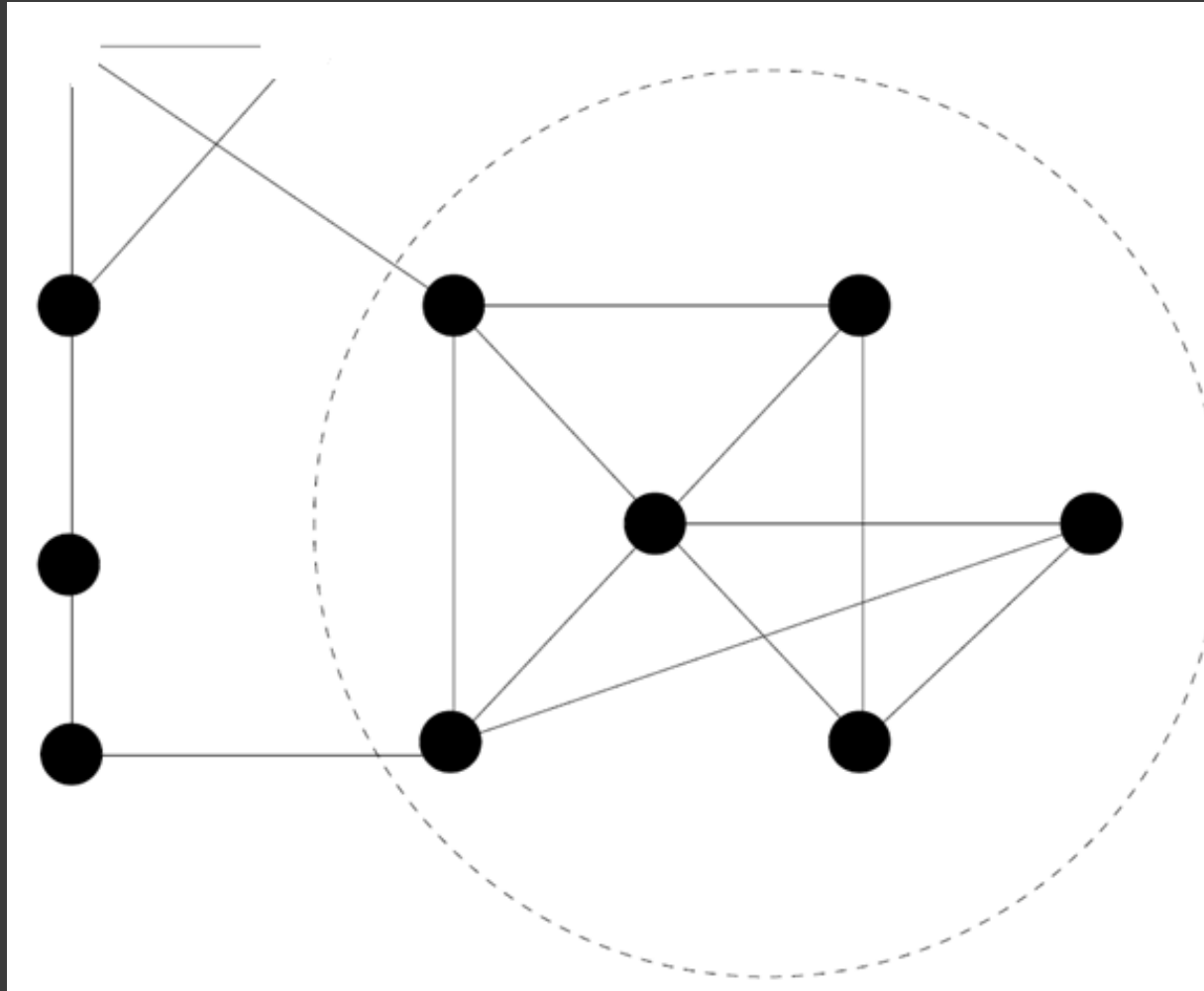
# Example: 3-core percolation



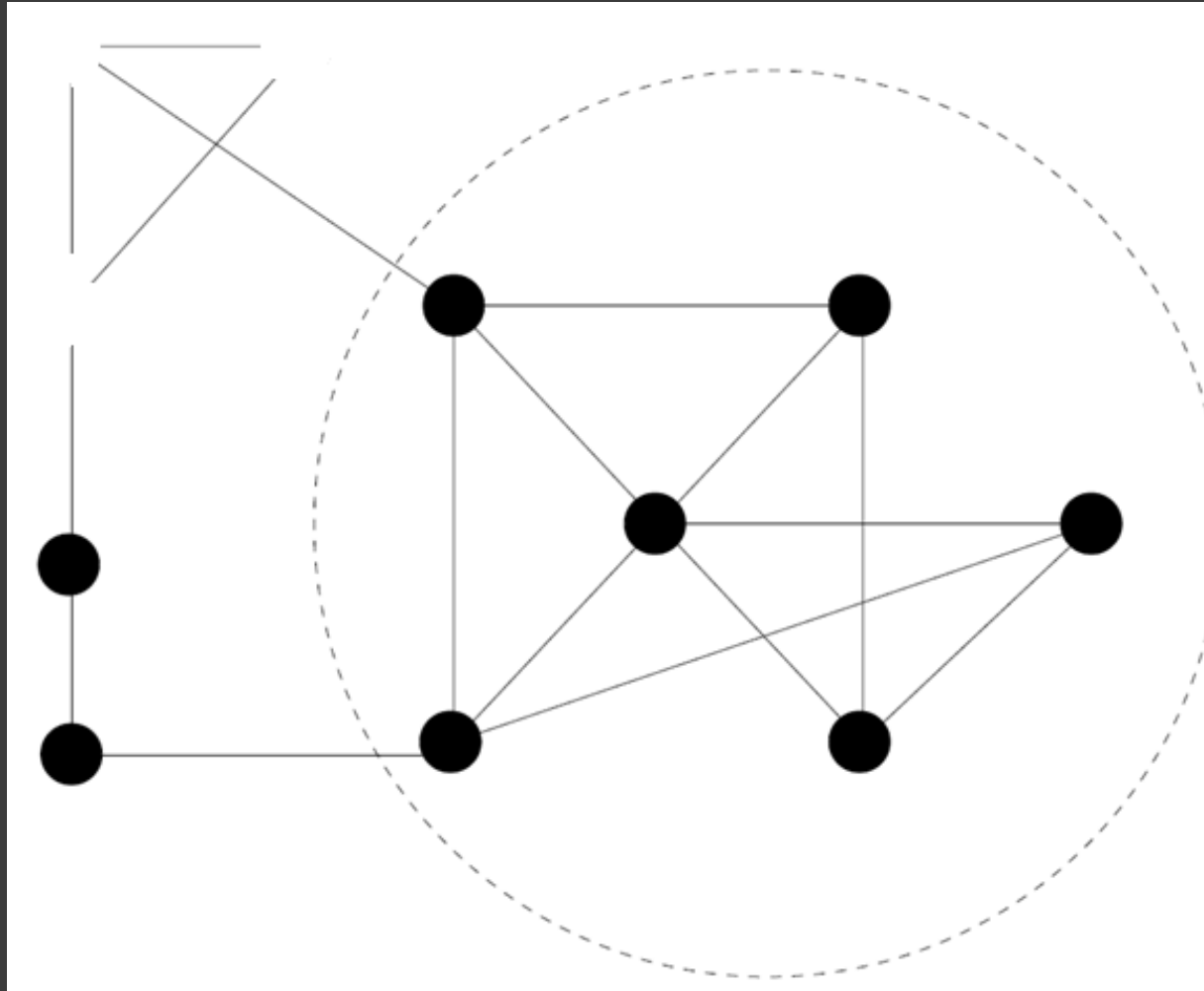
# Example: 3-core percolation



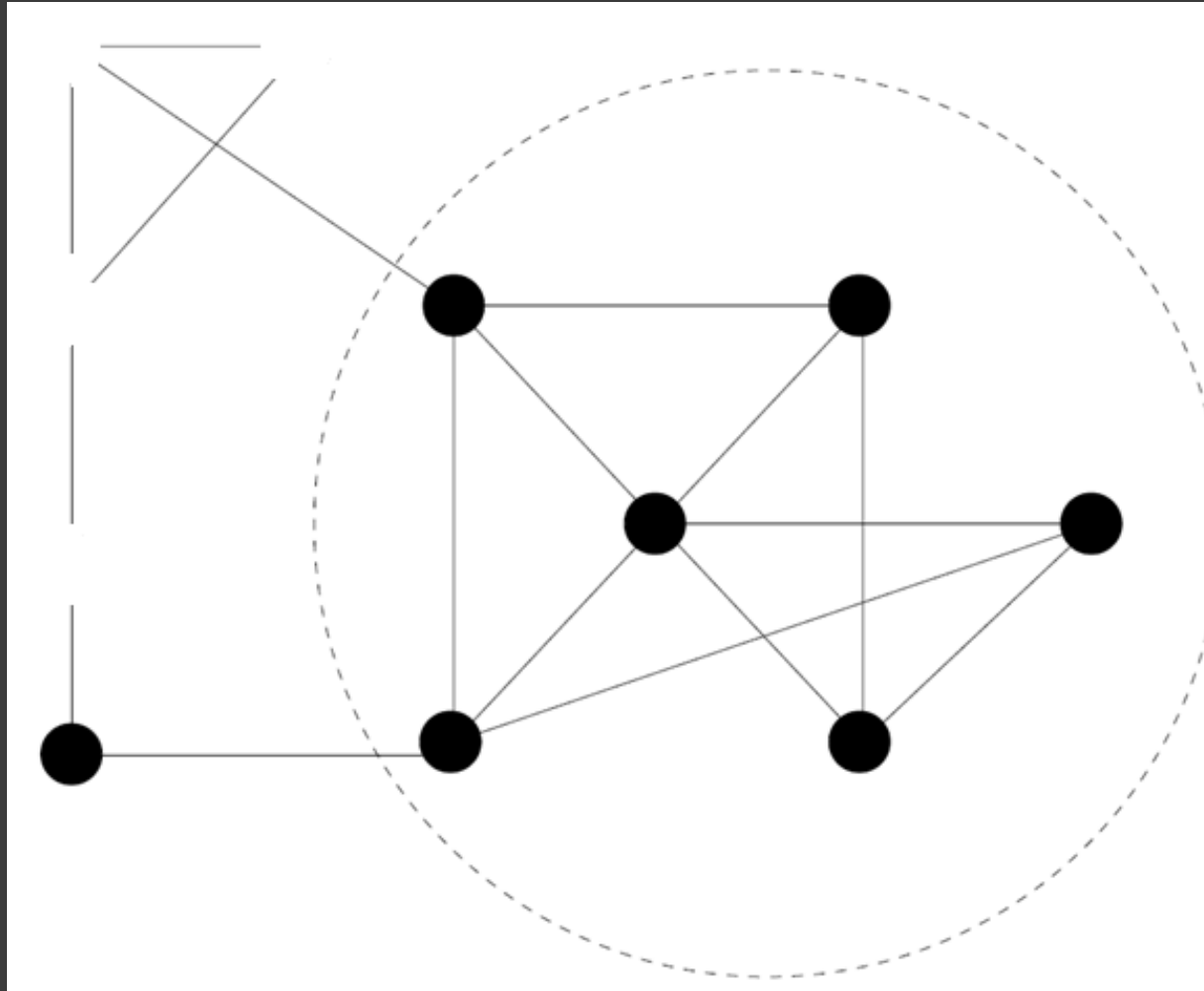
# Example: 3-core percolation



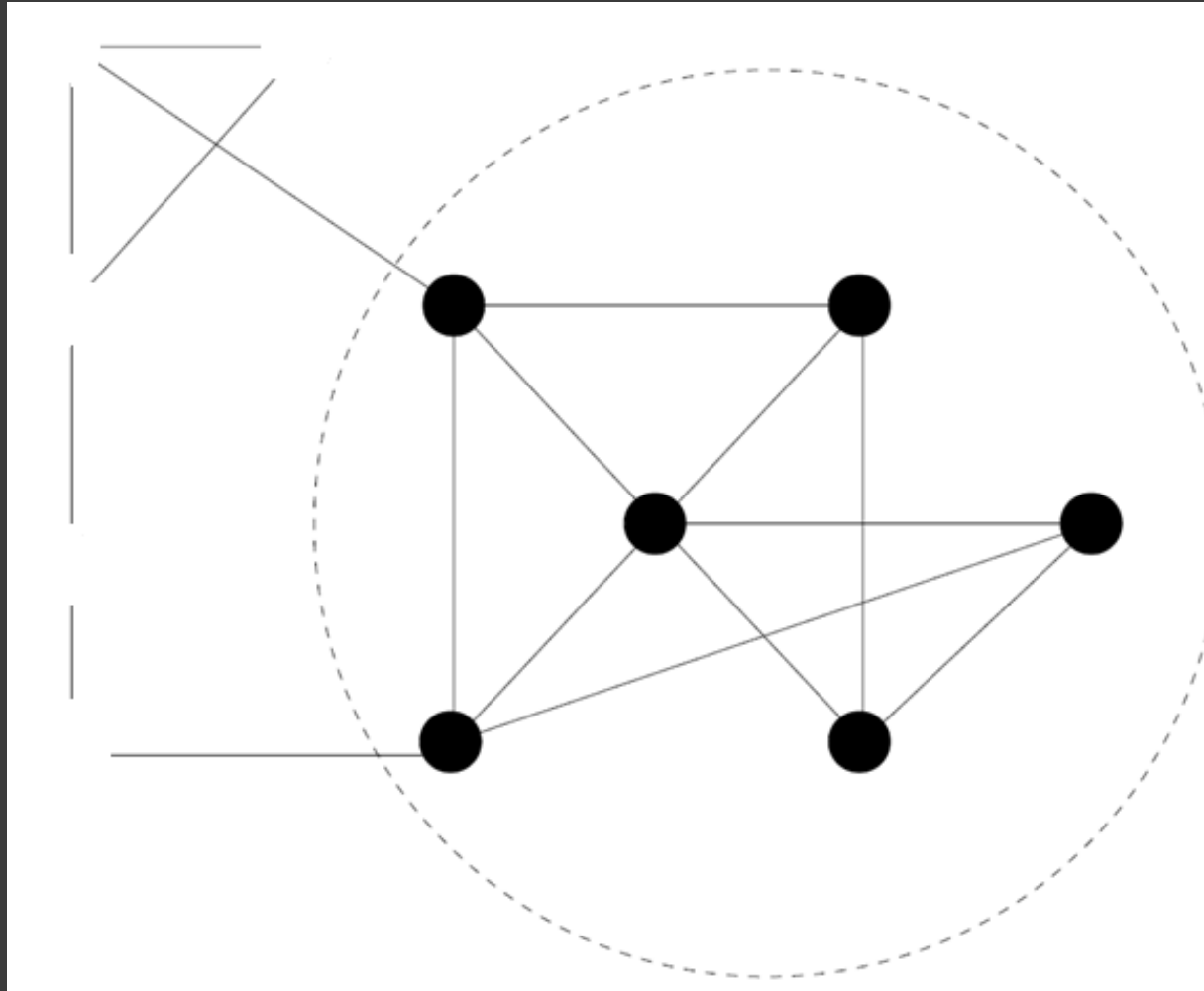
# Example: 3-core percolation



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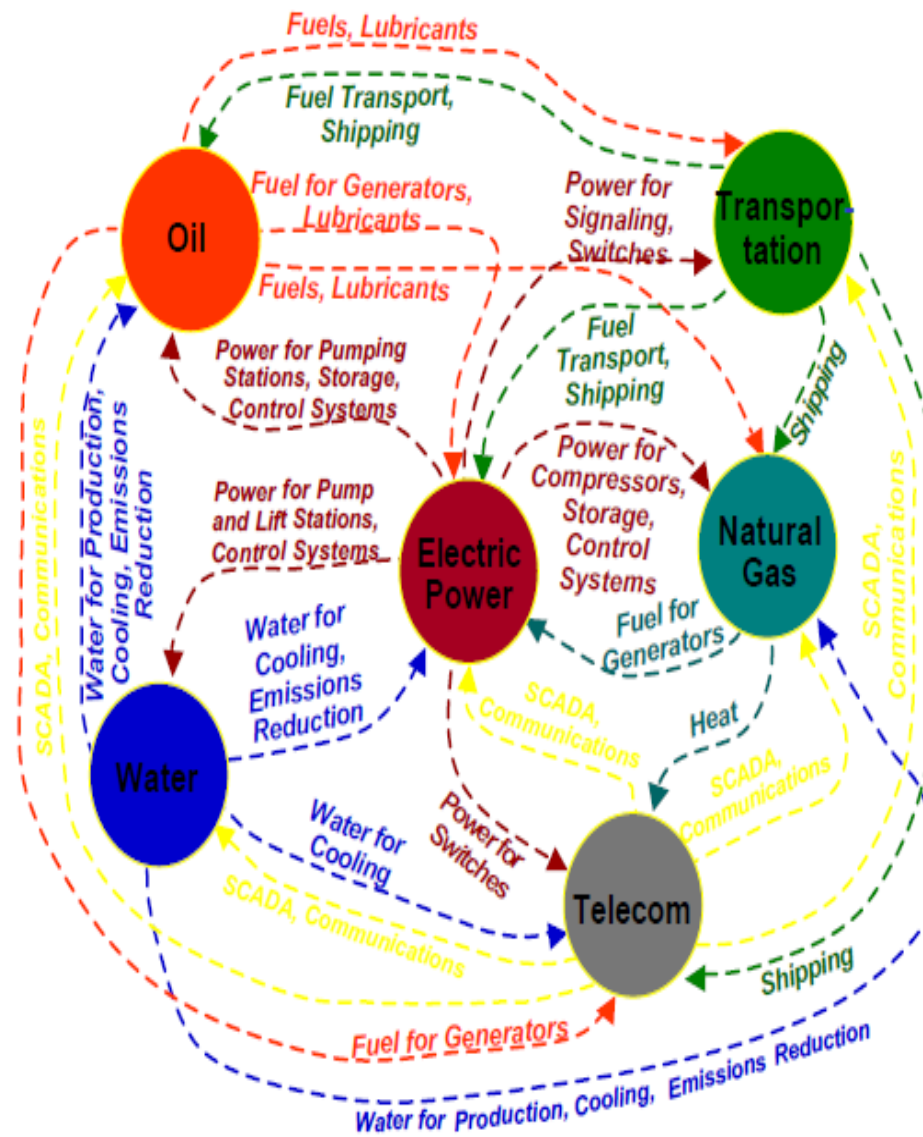
# What is k-core percolation ?

- ⦿ Initial damage to nodes leads to cascading failures in the network
- ⦿ The remaining nodes form the k-core

# Interdependent Networks

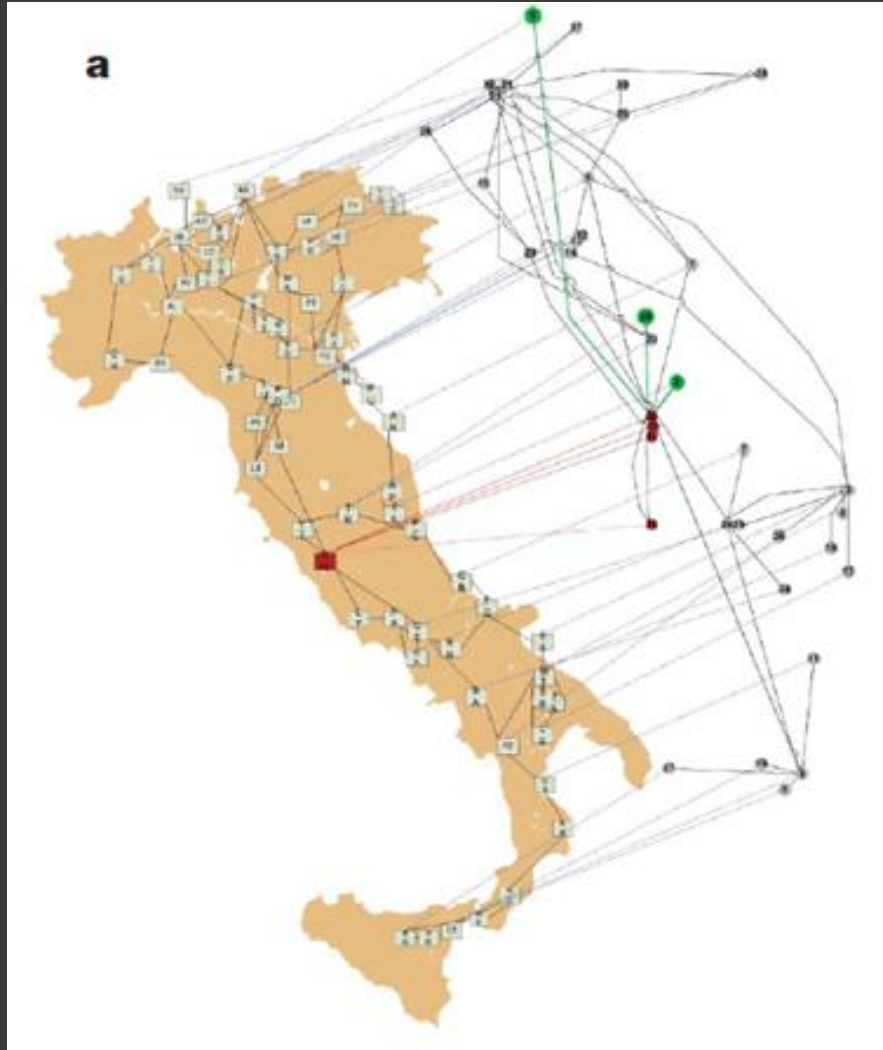
Second reason for cascading failure

# How interdependent are infrastructures?

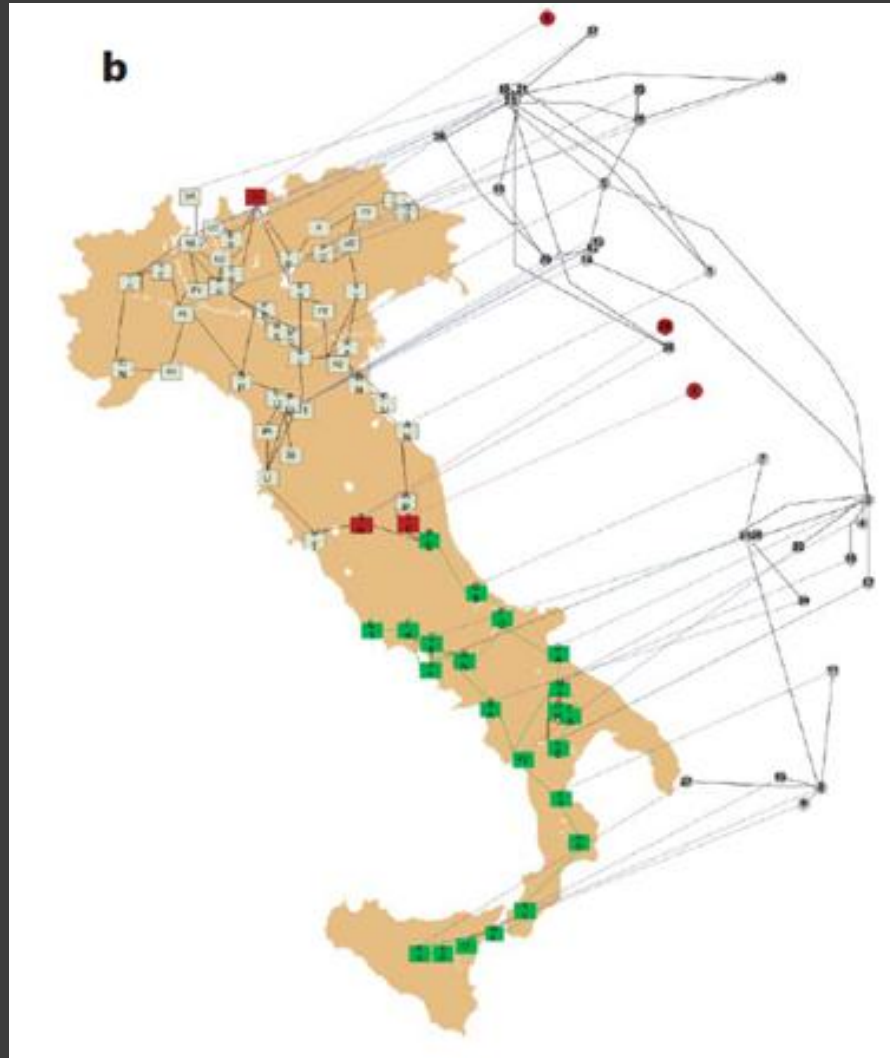


Kinard, C., et al. (2001)

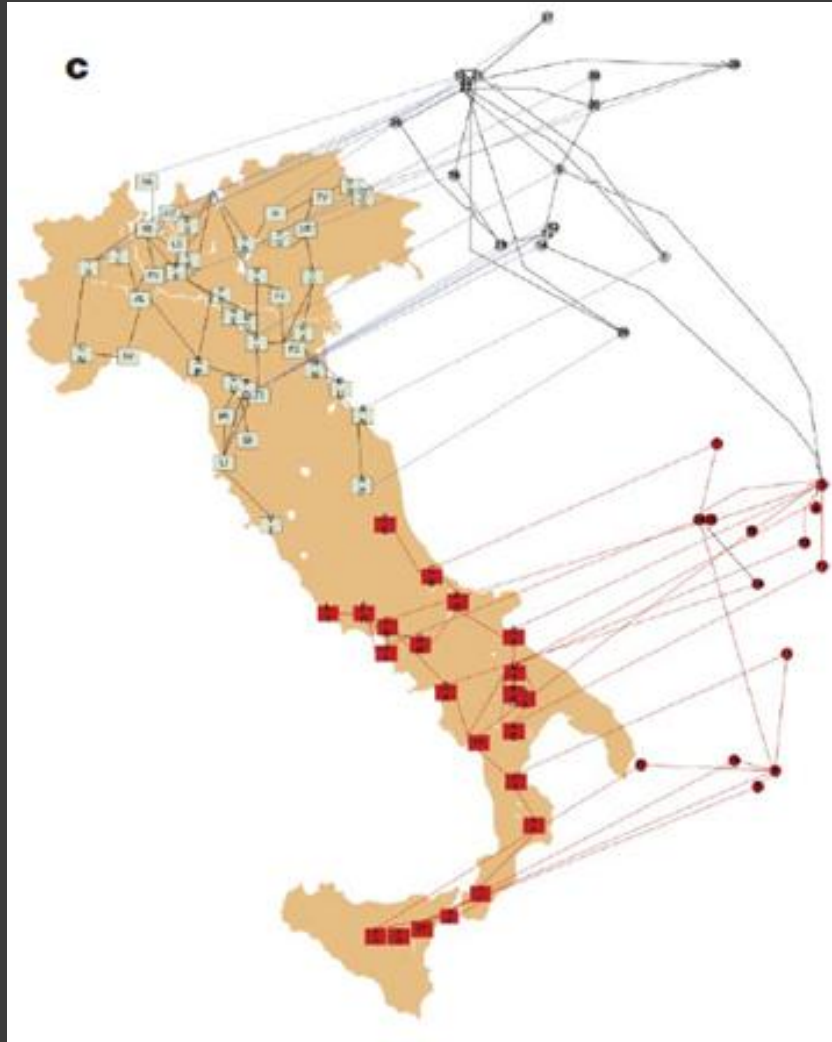
# How does interdependency cause cascade ?



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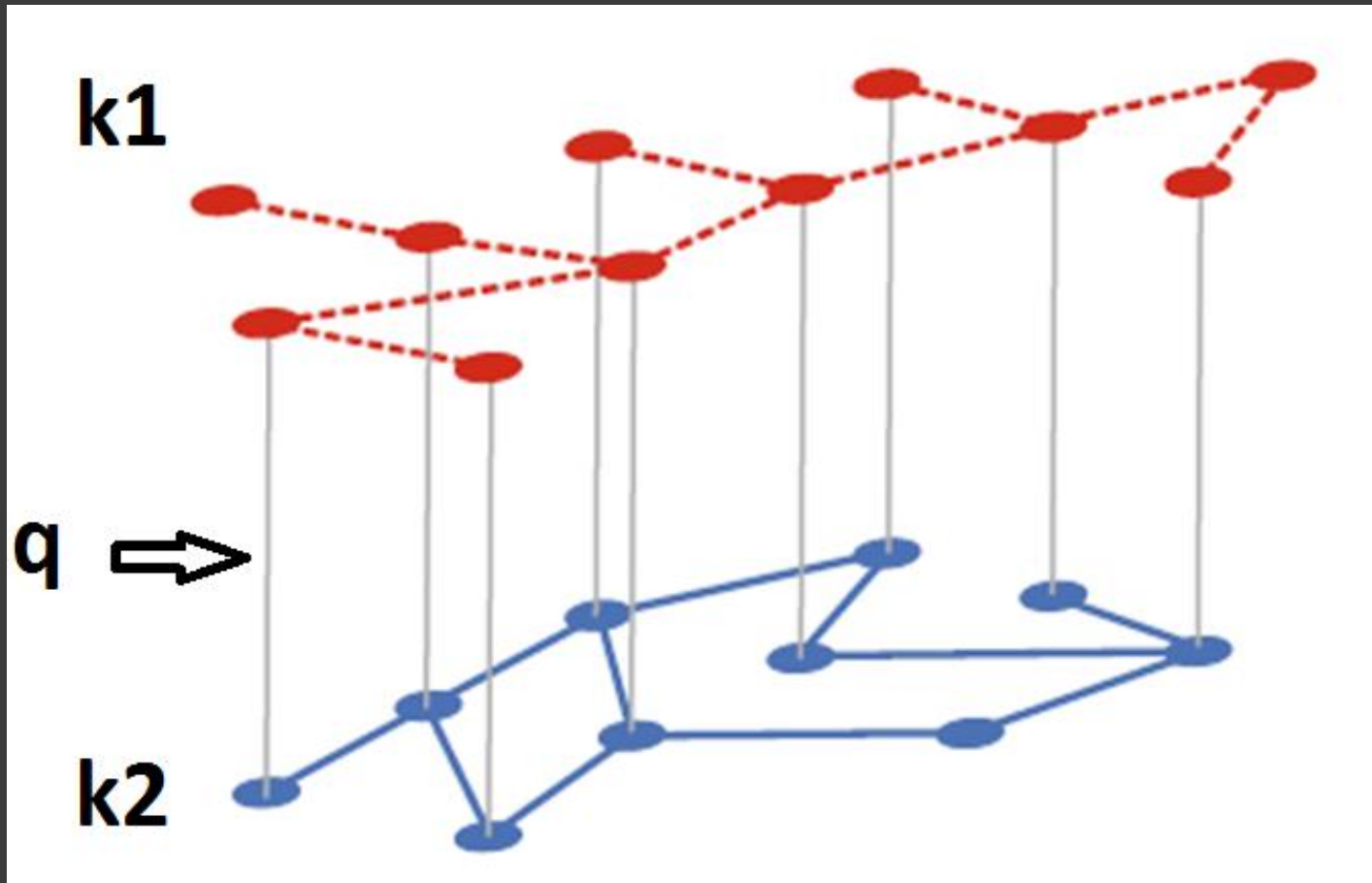


# How do we quantify coupling between networks ?

- ⦿ Coupling  $q$  = fraction of nodes in one network depending on nodes in another network

# K-core Percolation in Interdependent Network

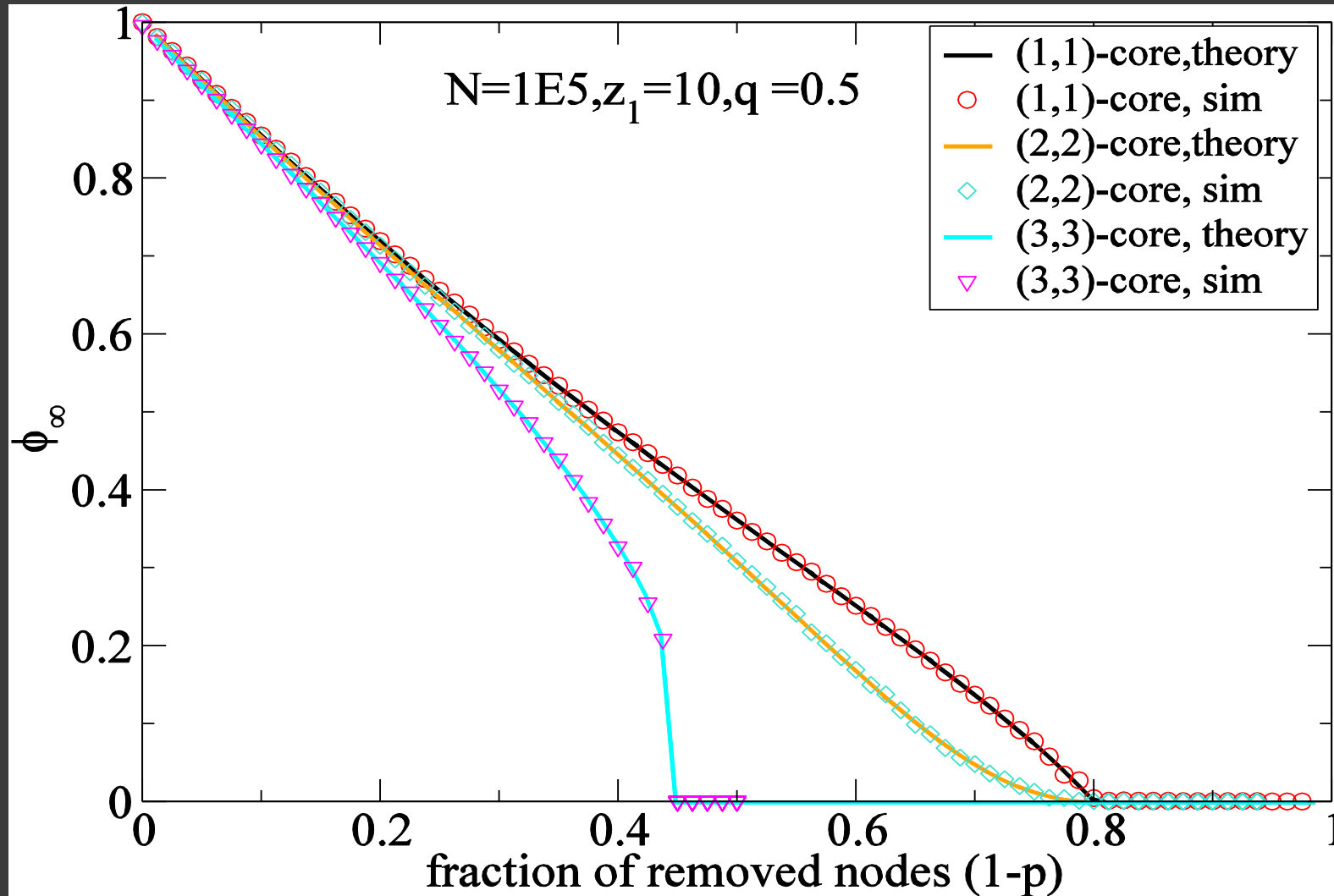
# K-core percolation in interdependent networks



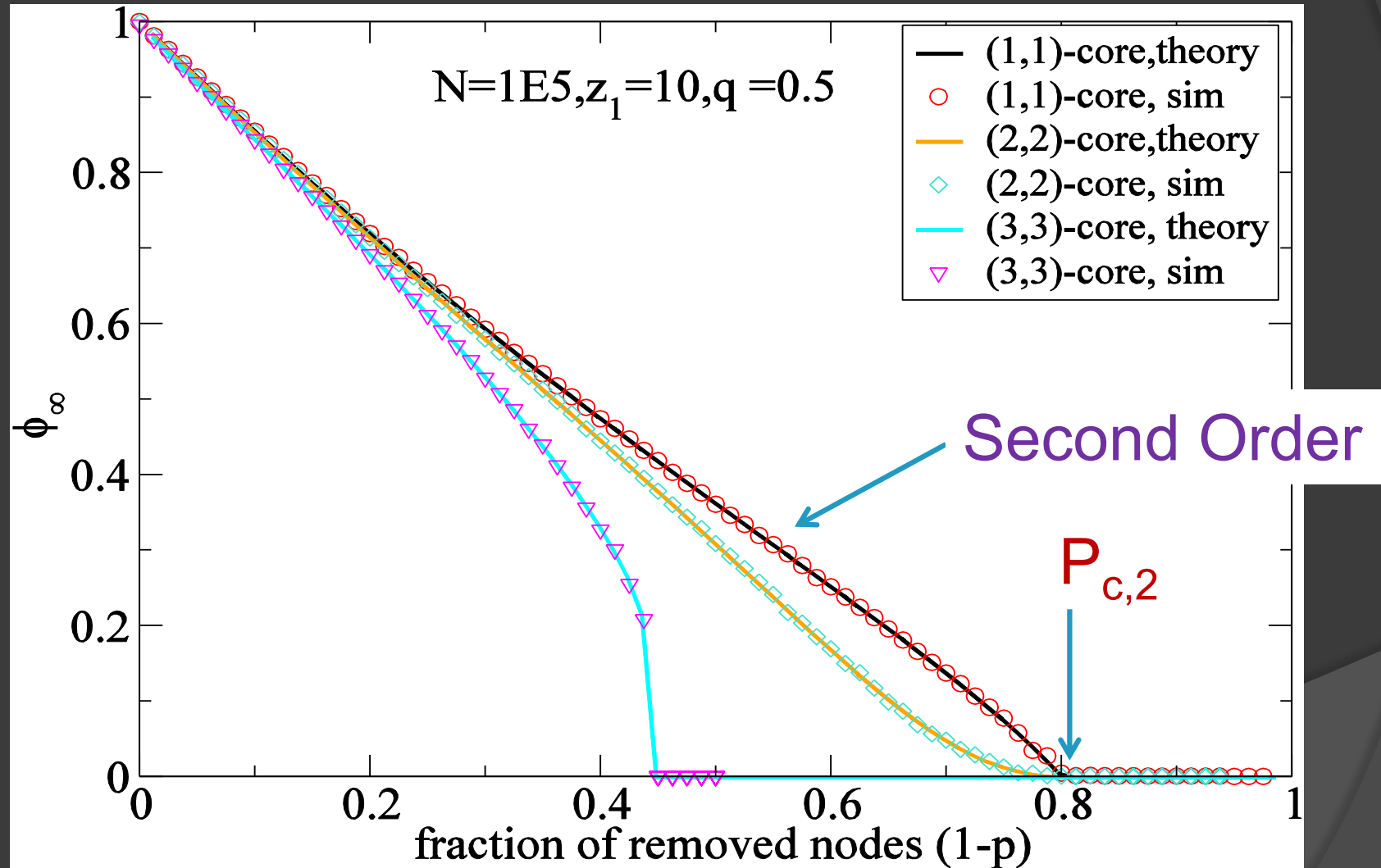
# $(k,k)$ -core percolation

- In this talk, we take the average local threshold 'k' to be same for both networks
- Both networks are same as Erdos-Renyi

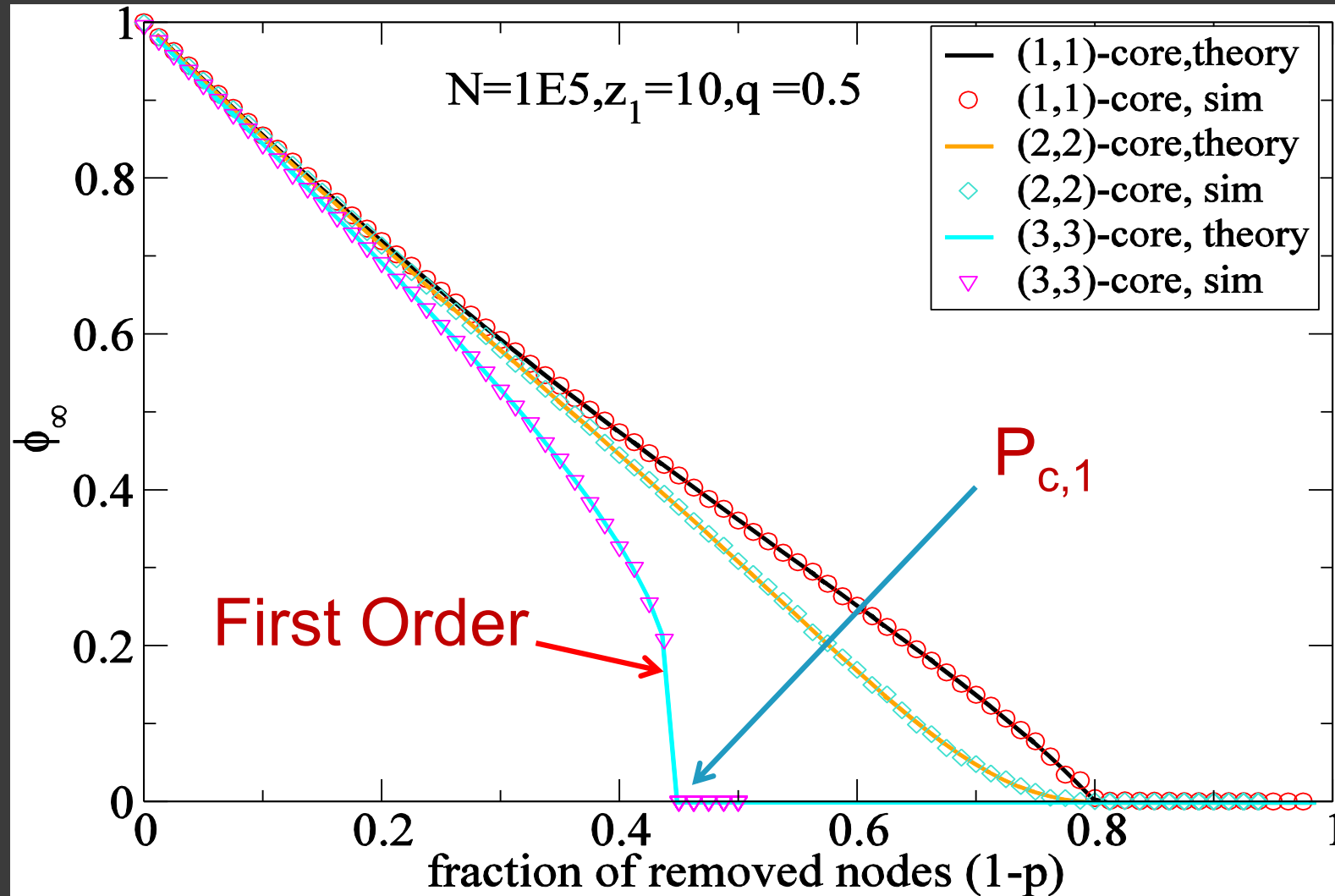
# Simulation vs theory



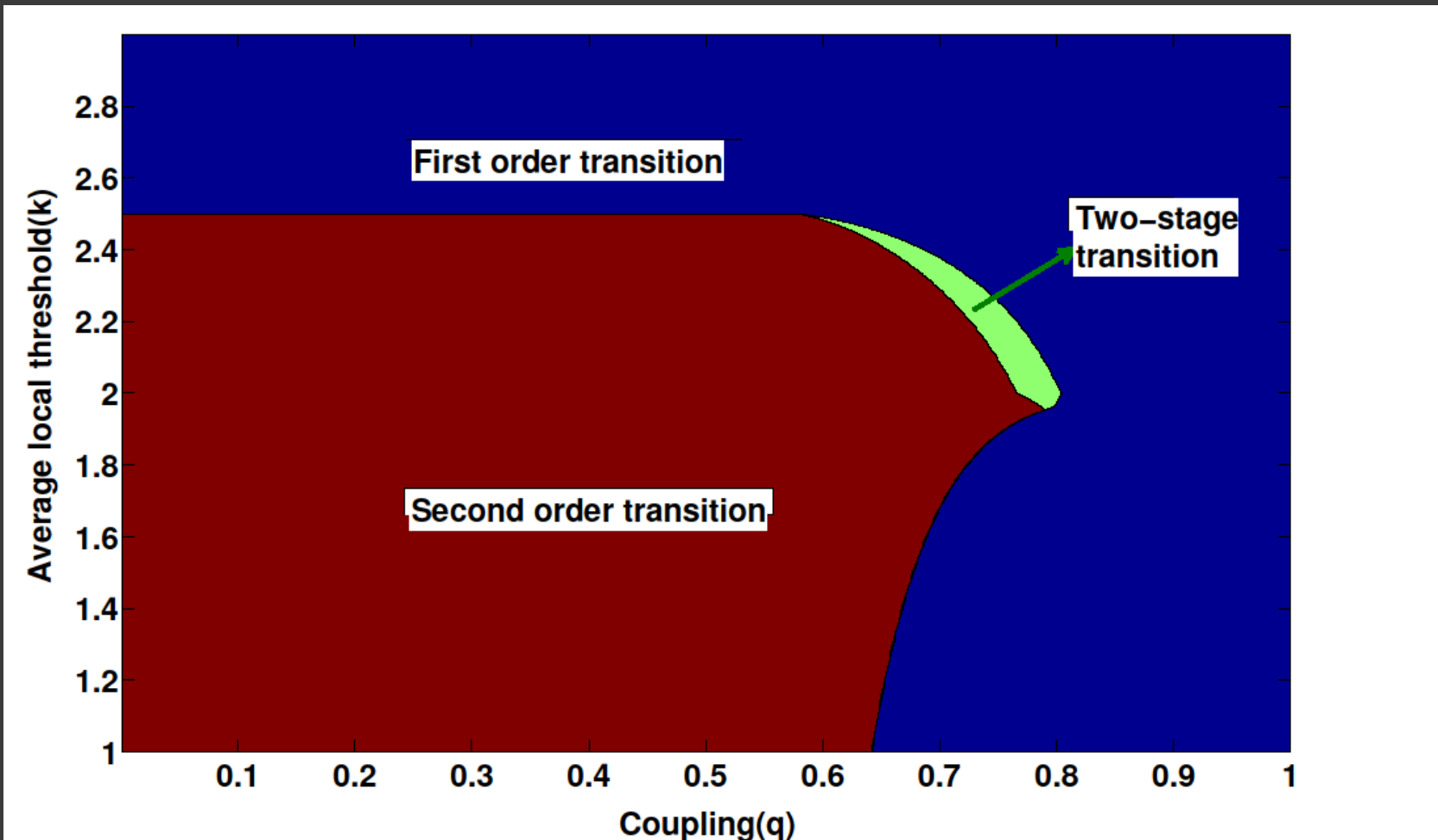
# Second order transition



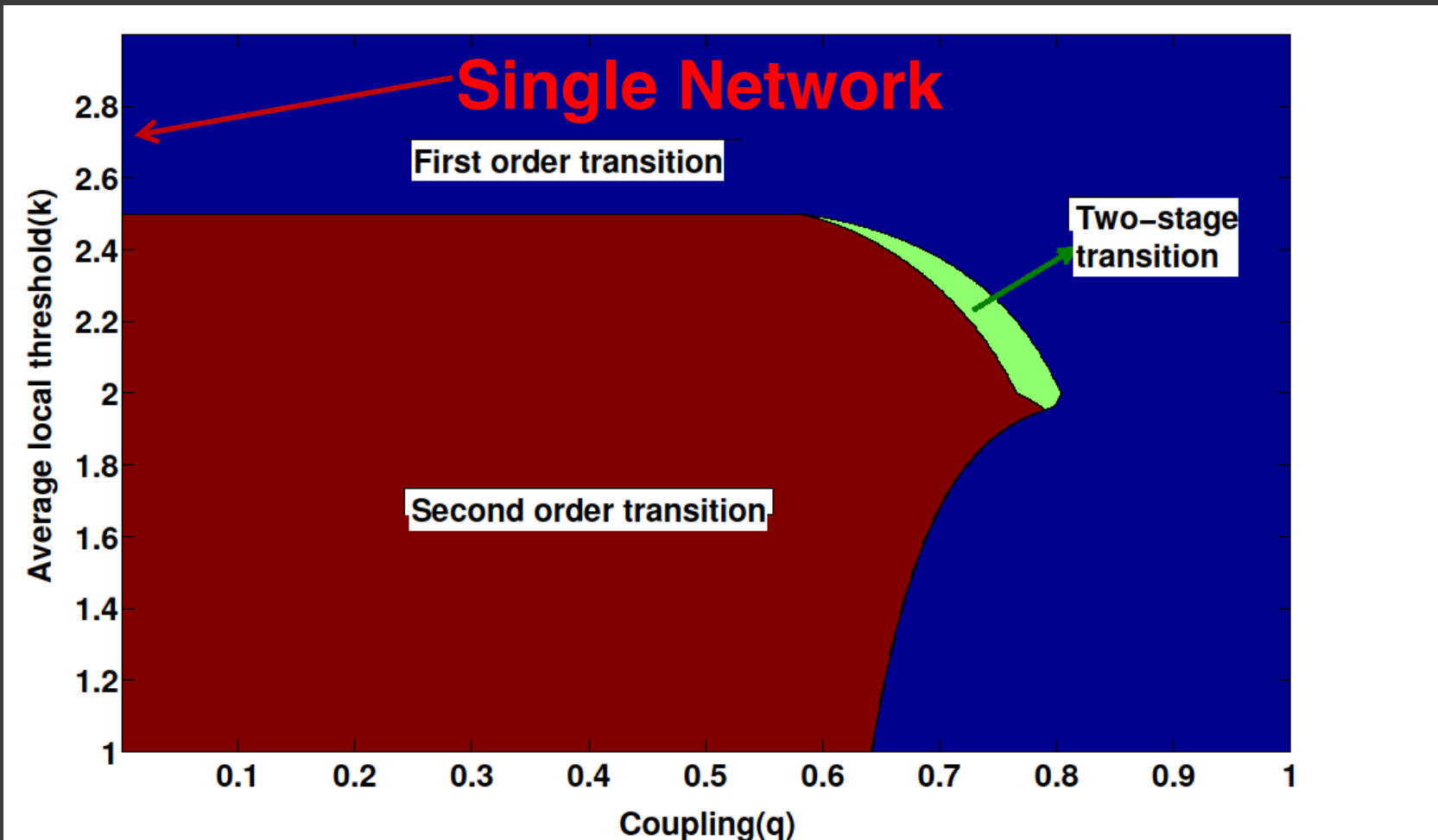
# First order transition



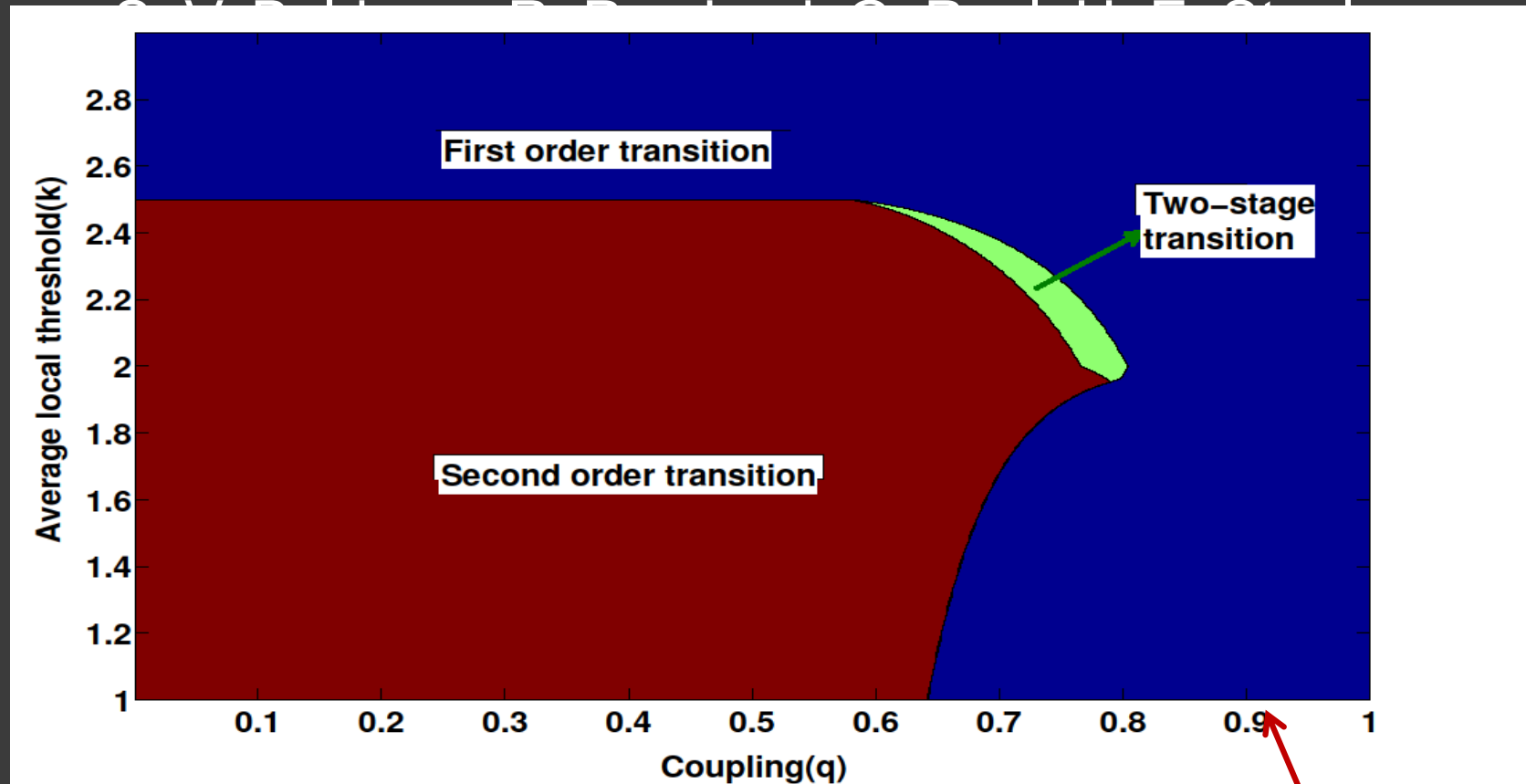
# Complete Phase diagram



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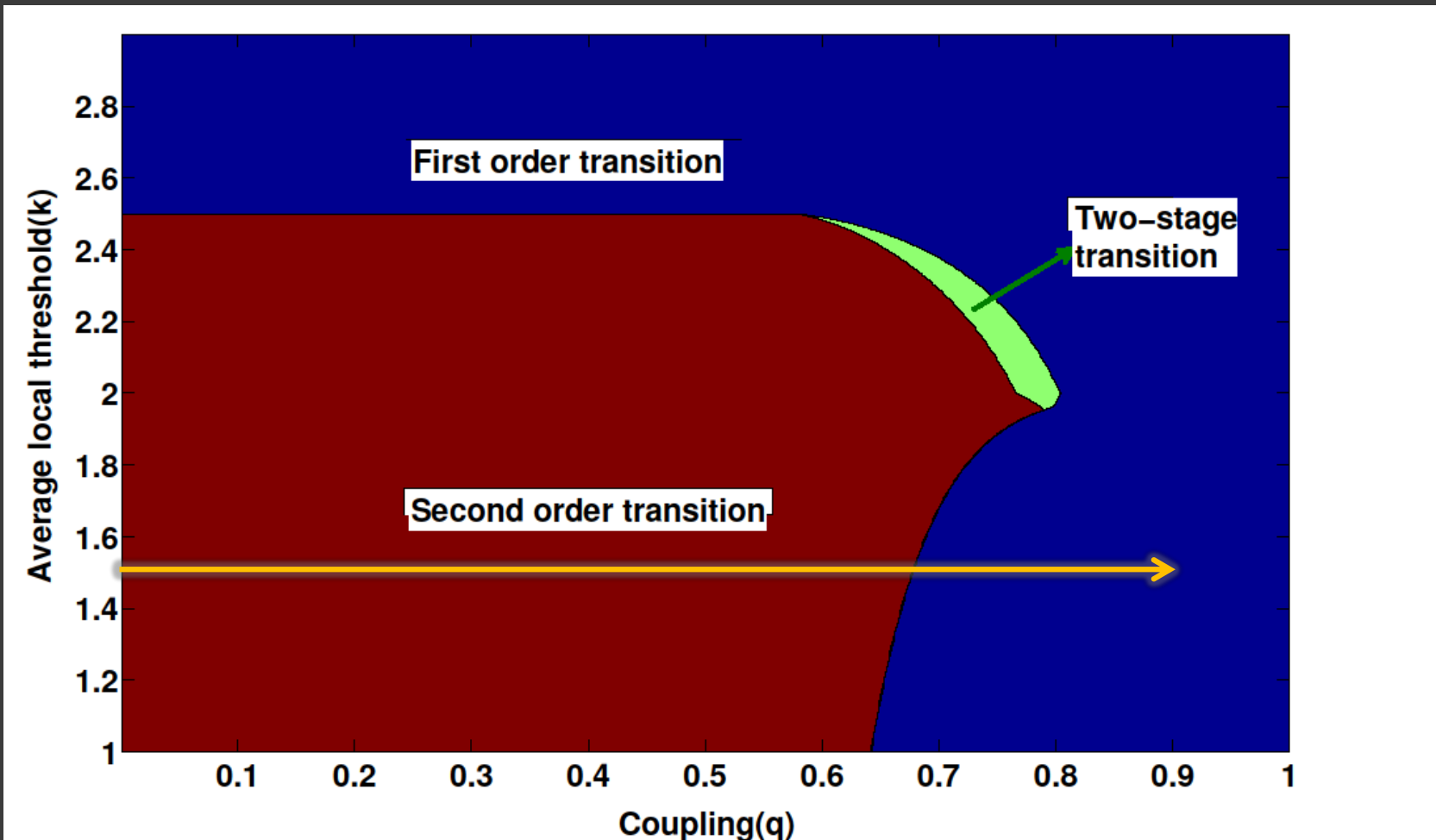


$k = 1$  line  $\rightarrow$  Regular percolation

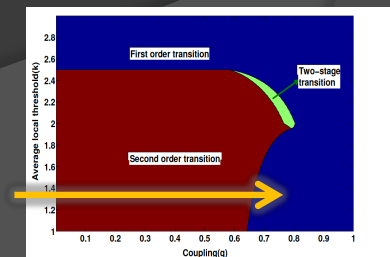
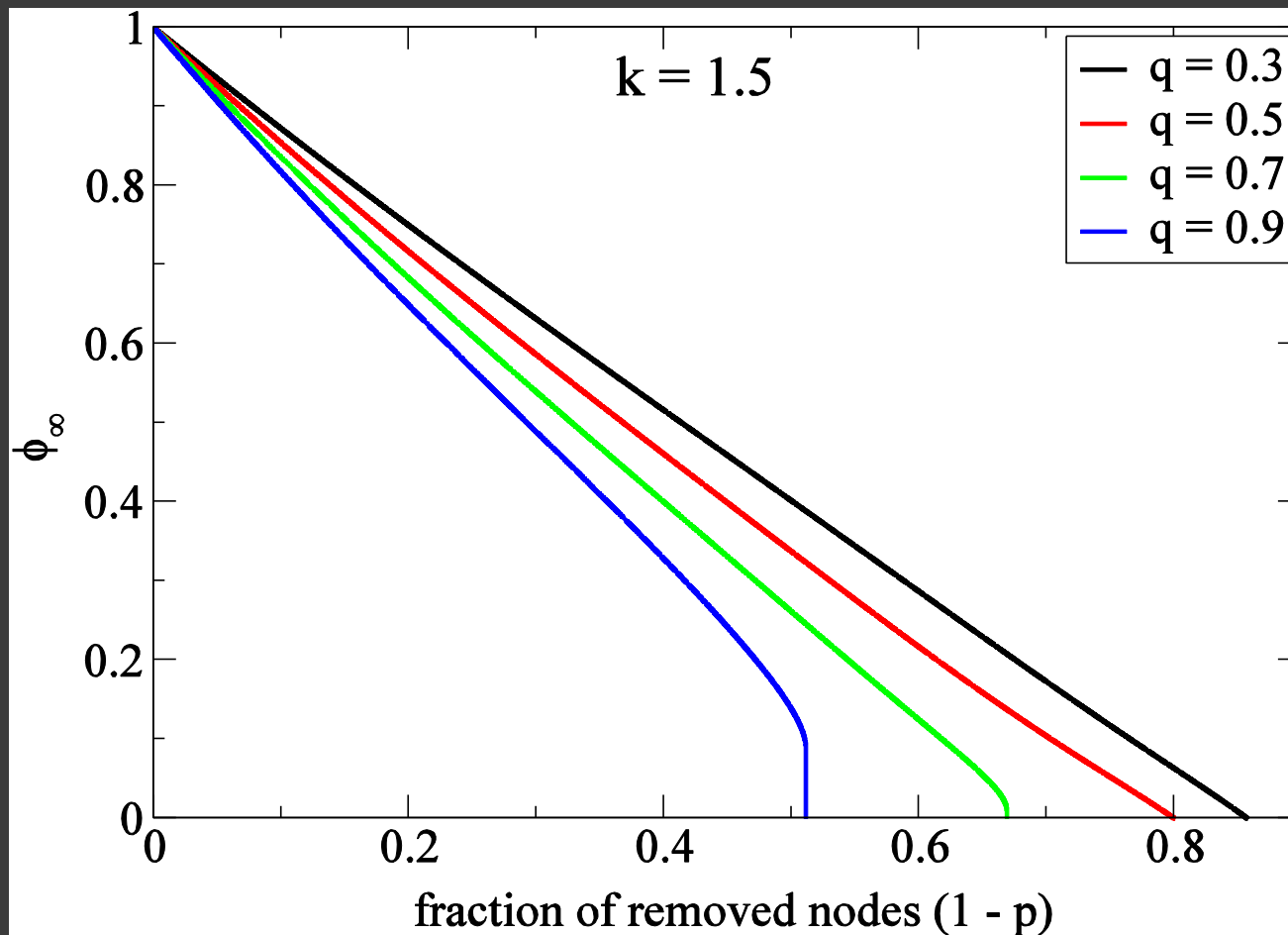


S. V. Buldyrev, R. Parshani, G. Paul, H. E. Stanley, S. Havlin, Nature 464, 1025 (2010)  
R. Parshani, S. V. Buldyrev, and S. Havlin, Phys. Rev. Lett. 105, 048701 (2010)

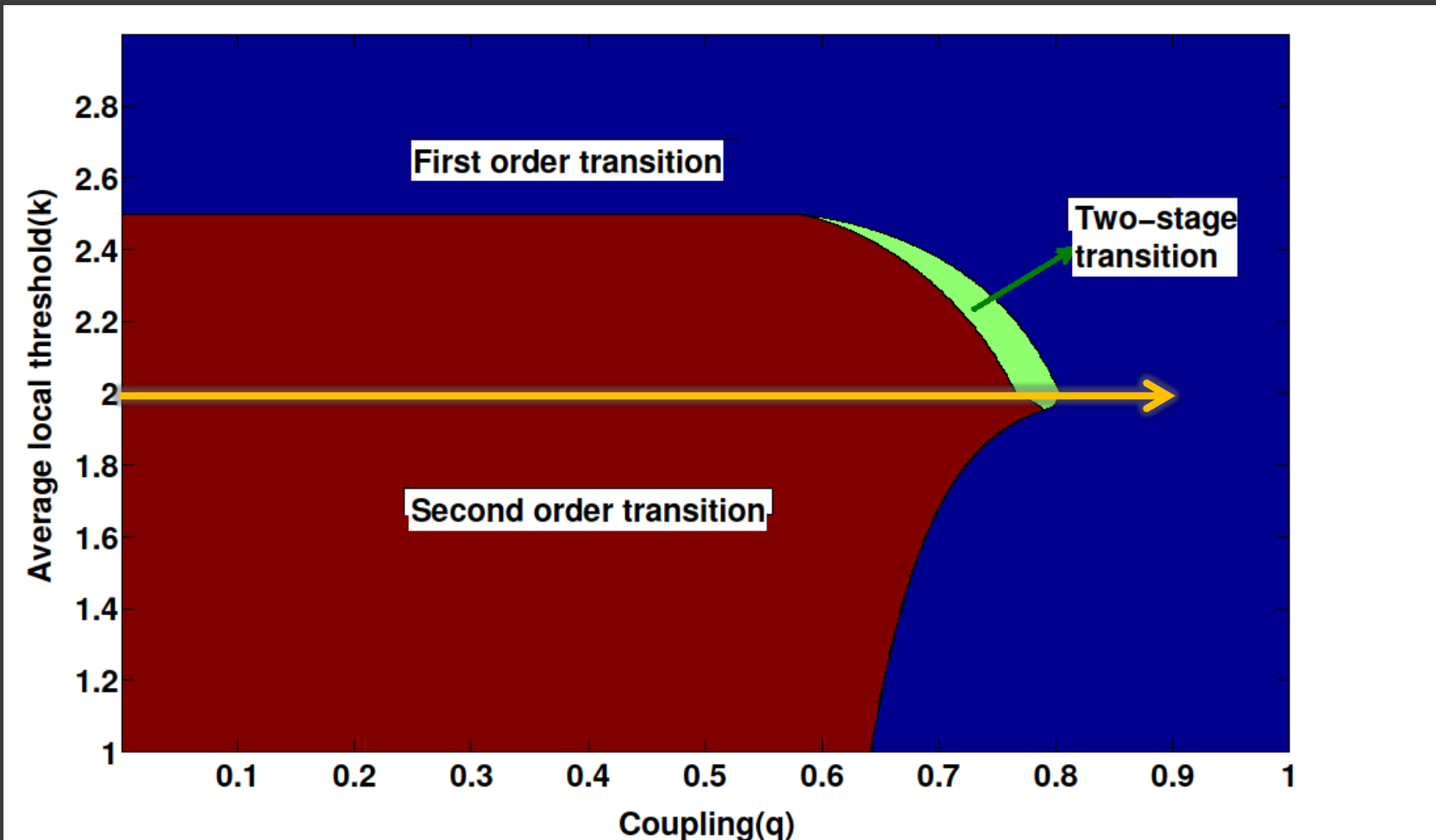
# Complete Phase diagram



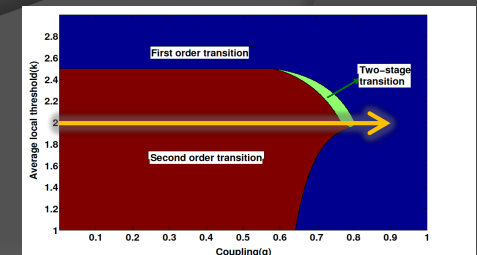
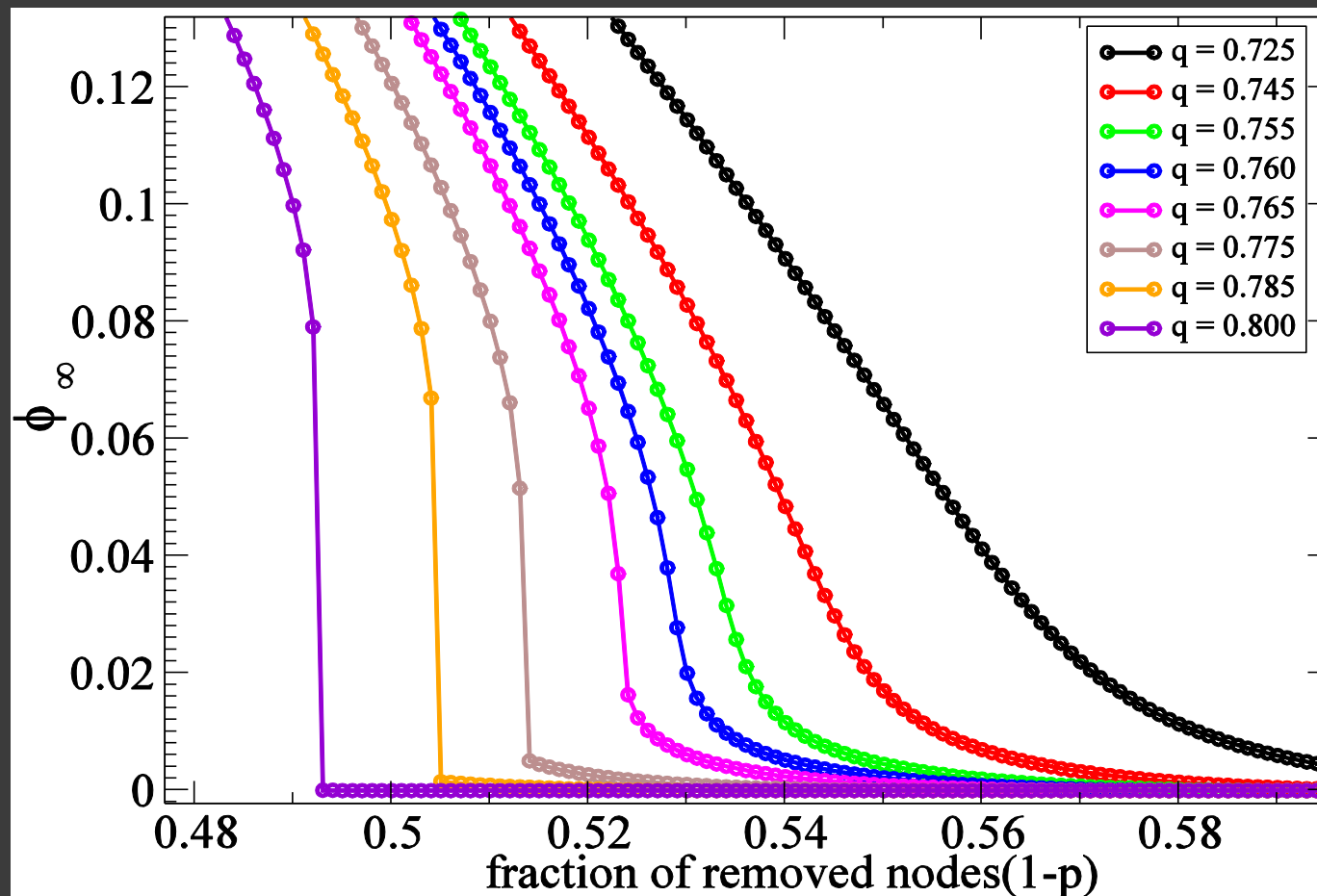
# Threshold $k = 1.5$ , Tricritical point



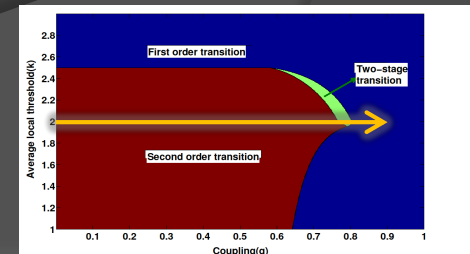
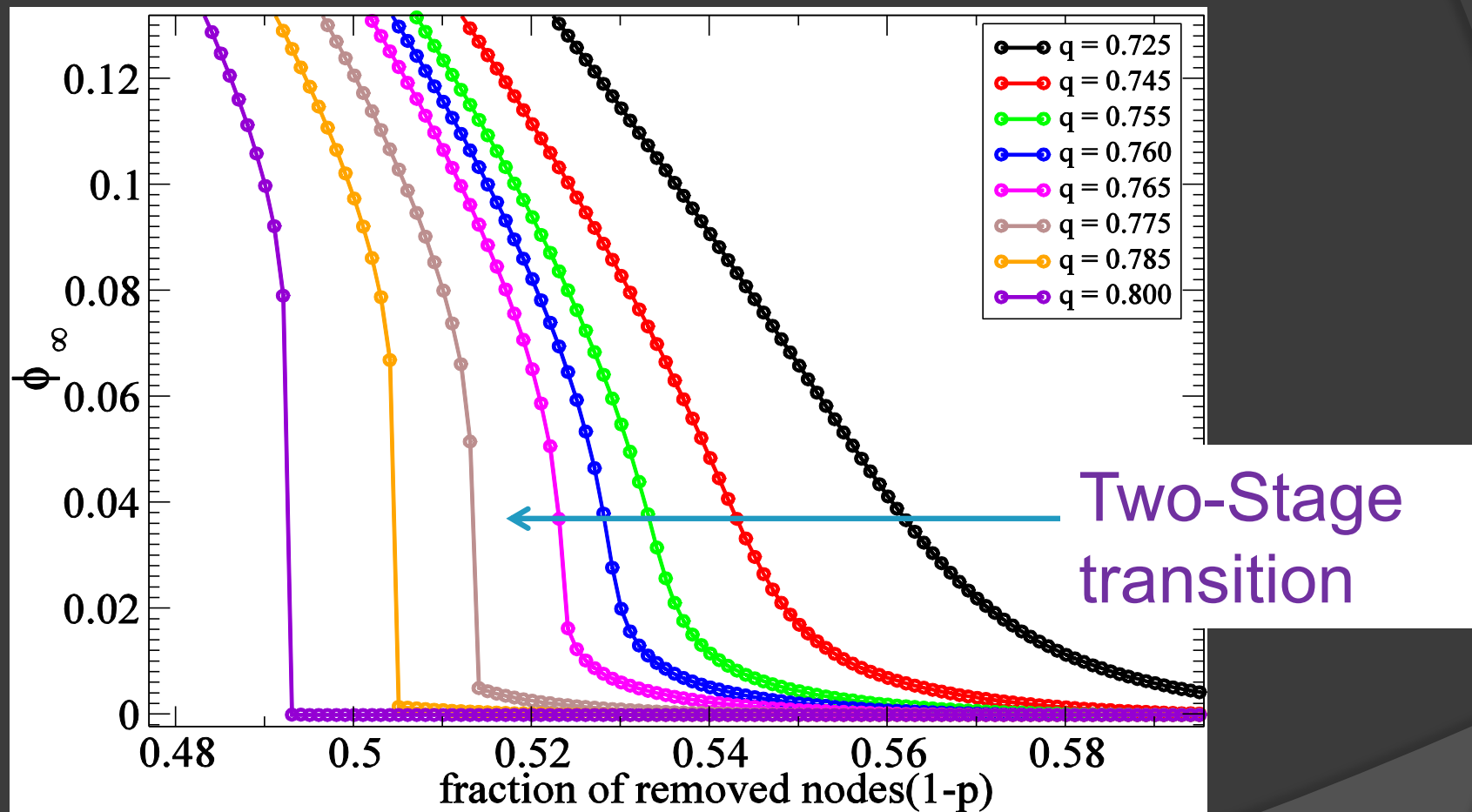
# Complete Phase diagram



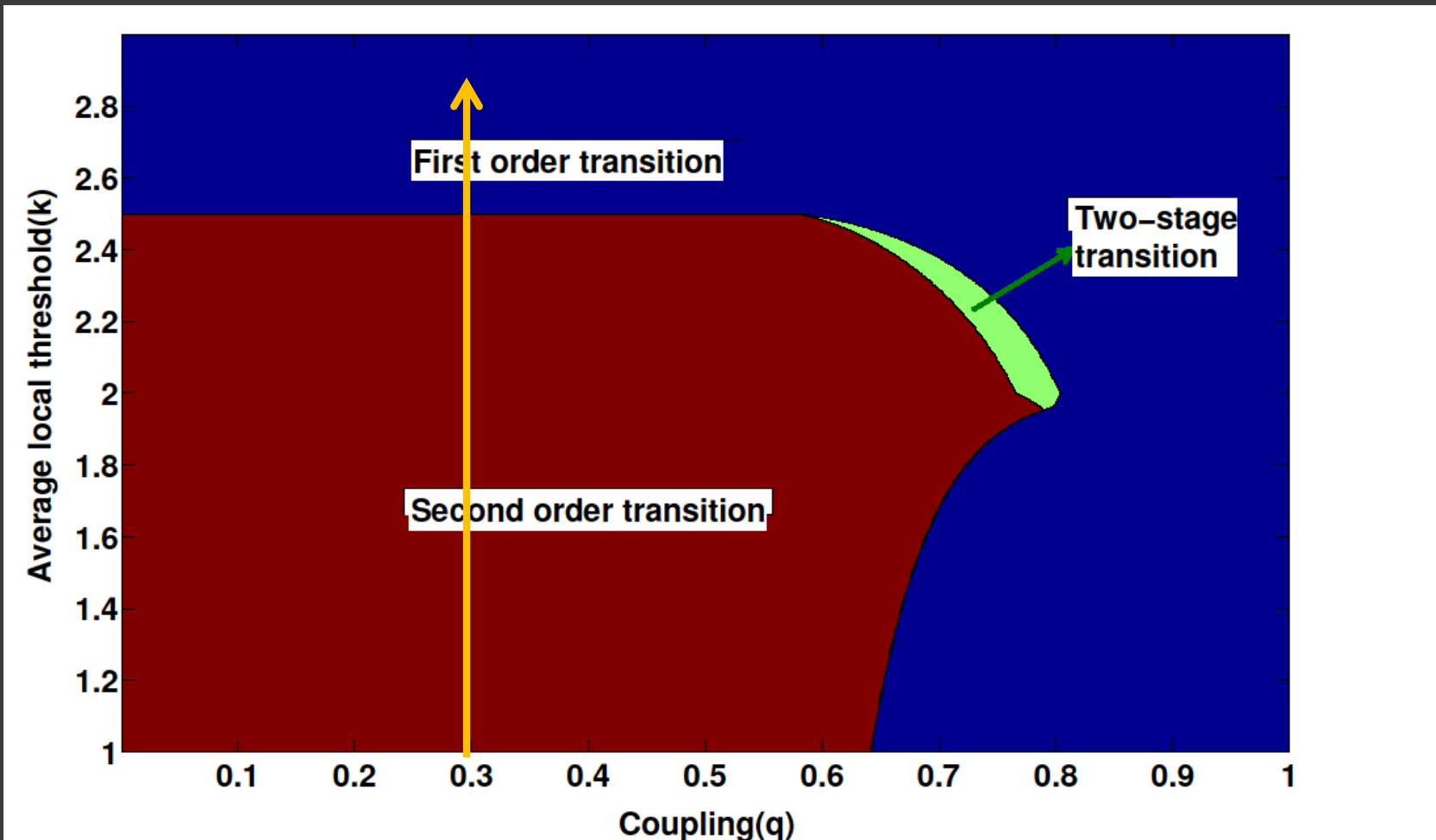
# Threshold $k = 2.0$ (Two-stage)



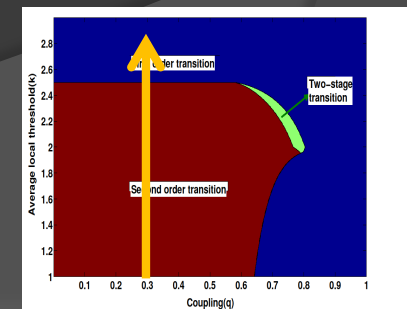
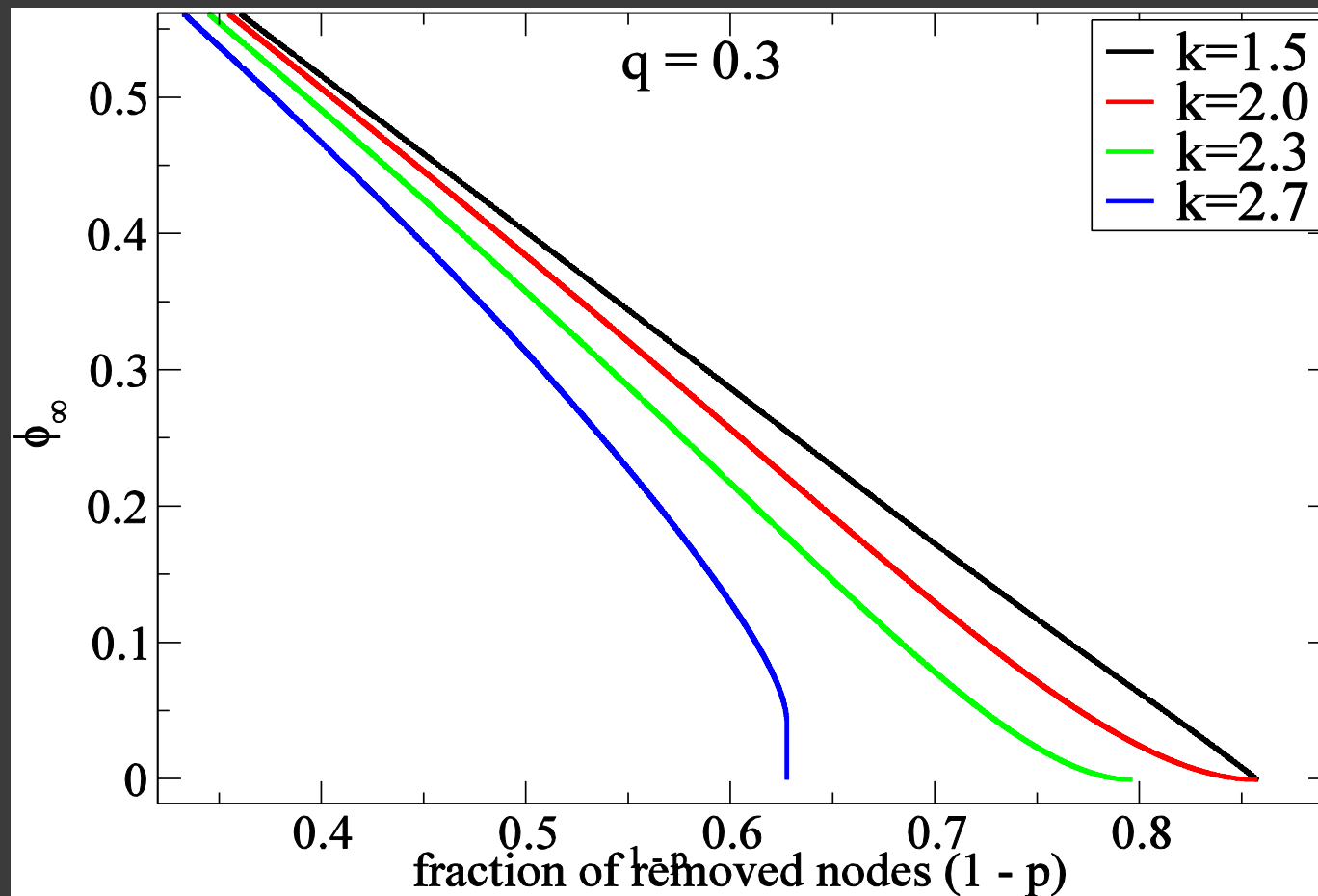
# Threshold $k = 2.0$ (Two-stage)



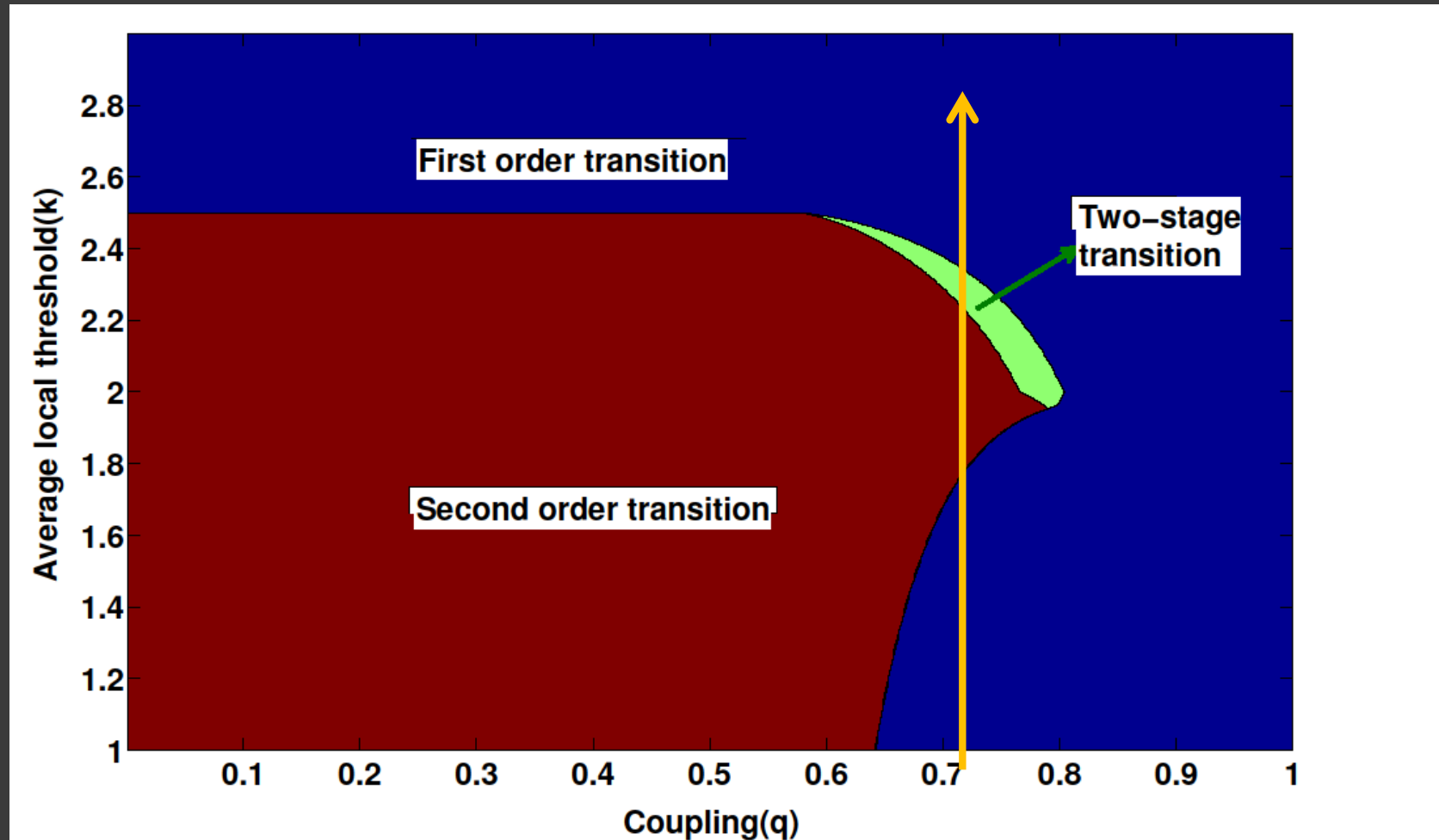
# Complete Phase diagram



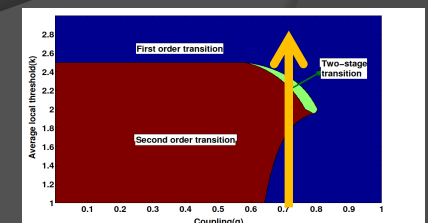
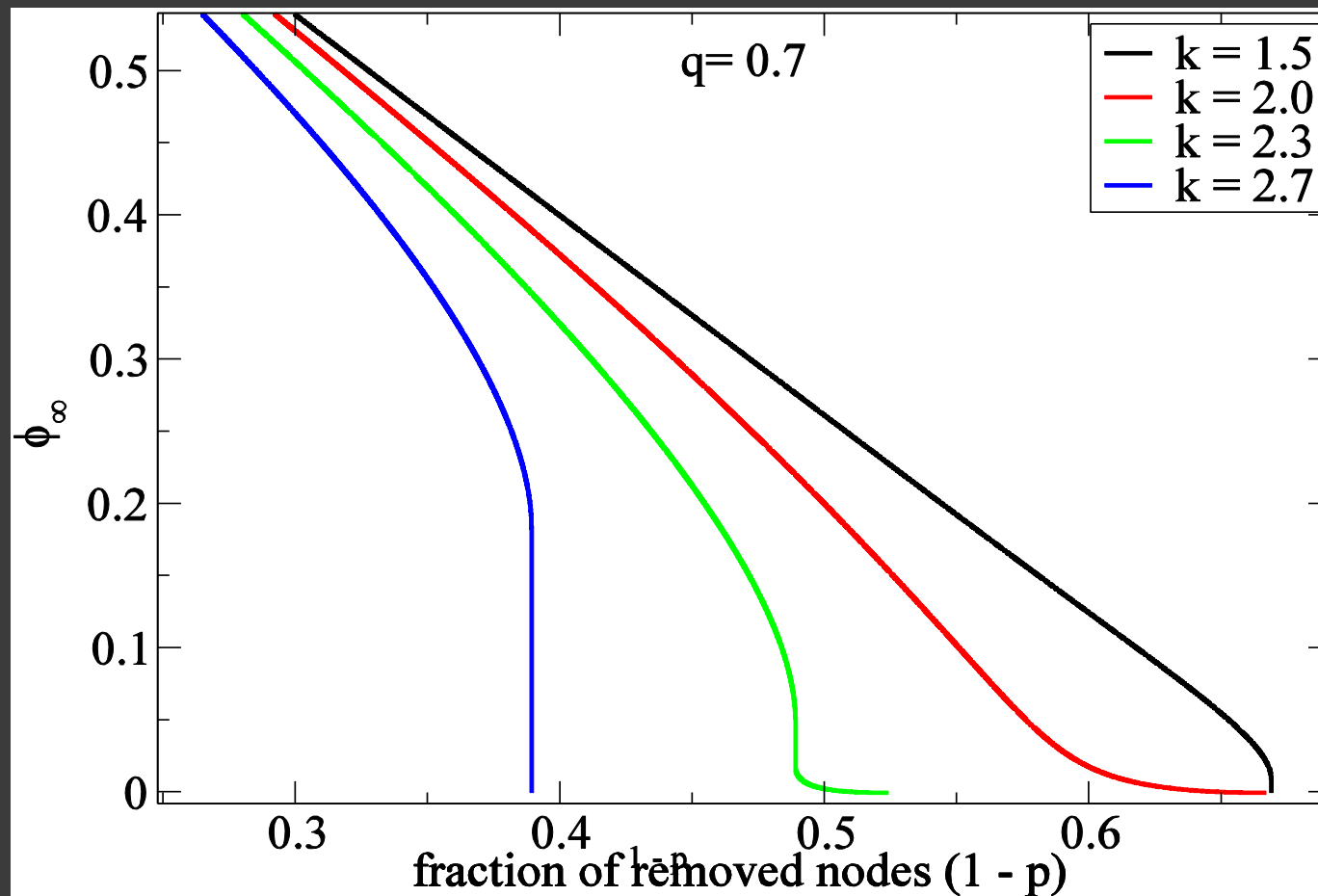
# Coupling $q = 0.3$



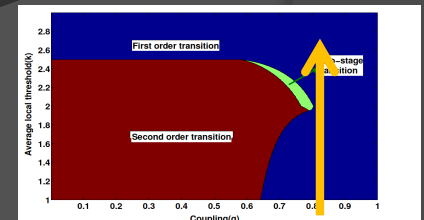
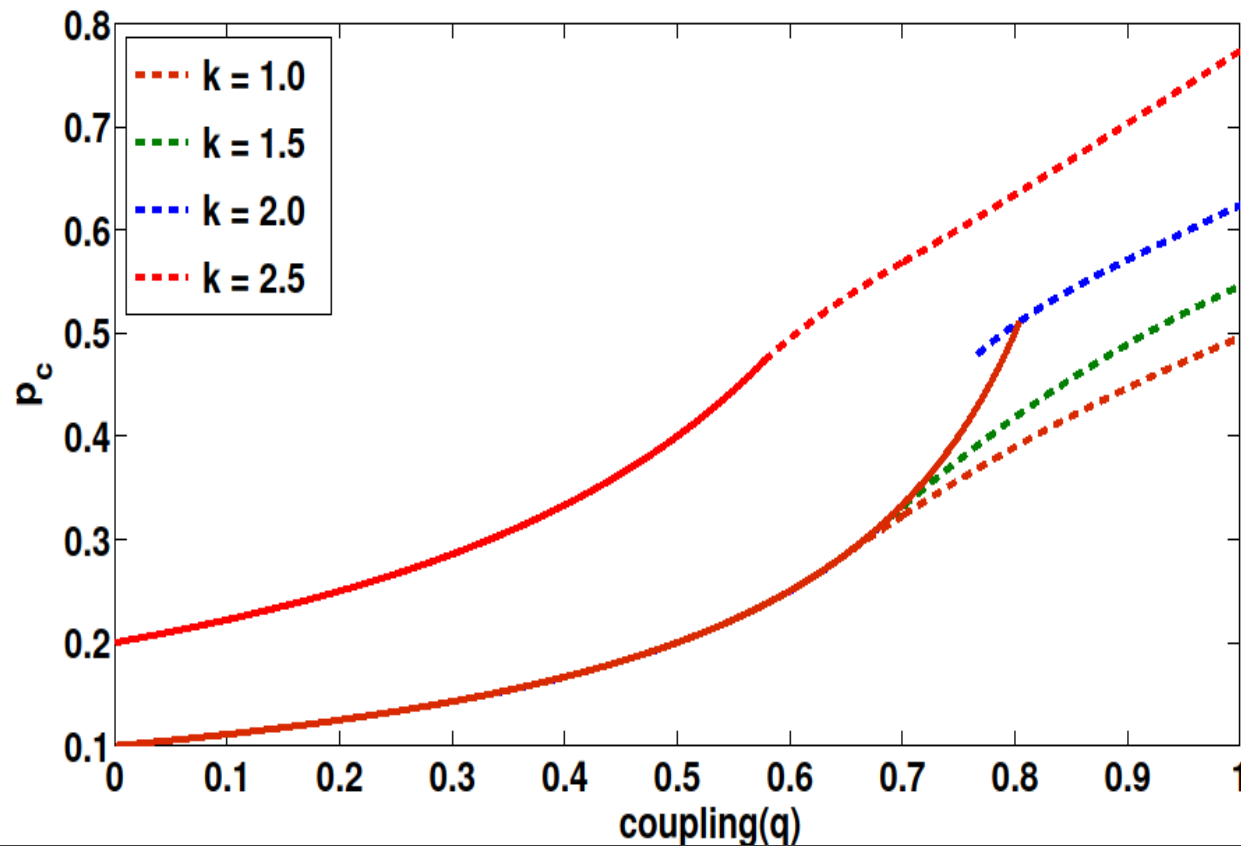
# Complete Phase diagram



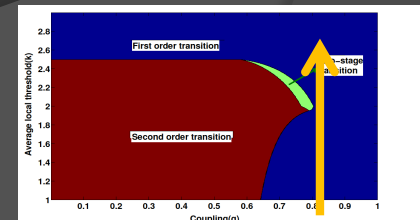
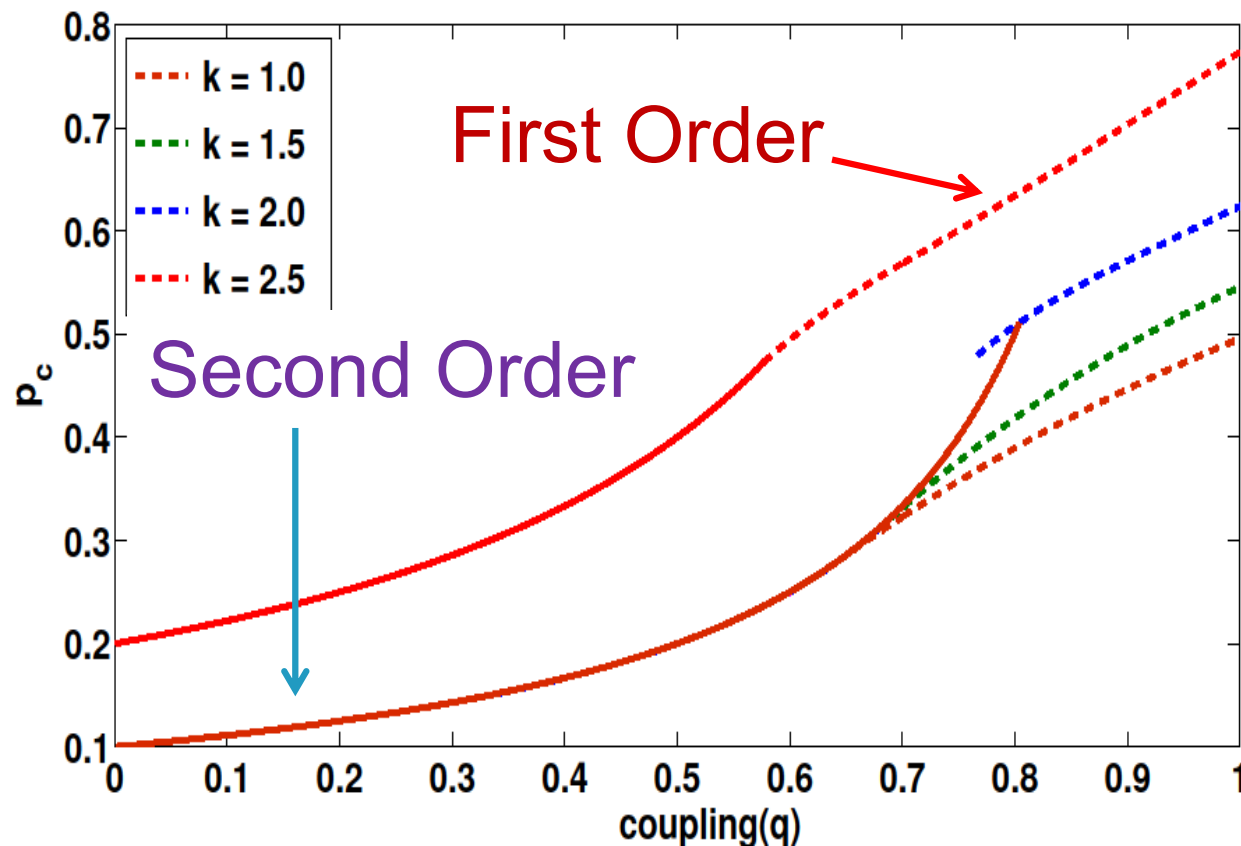
# Coupling $q = 0.7$



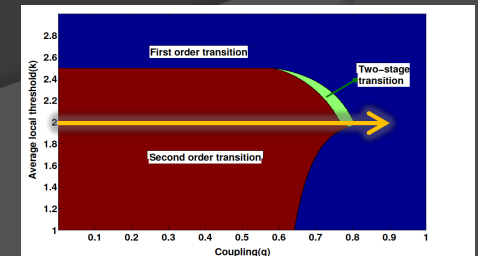
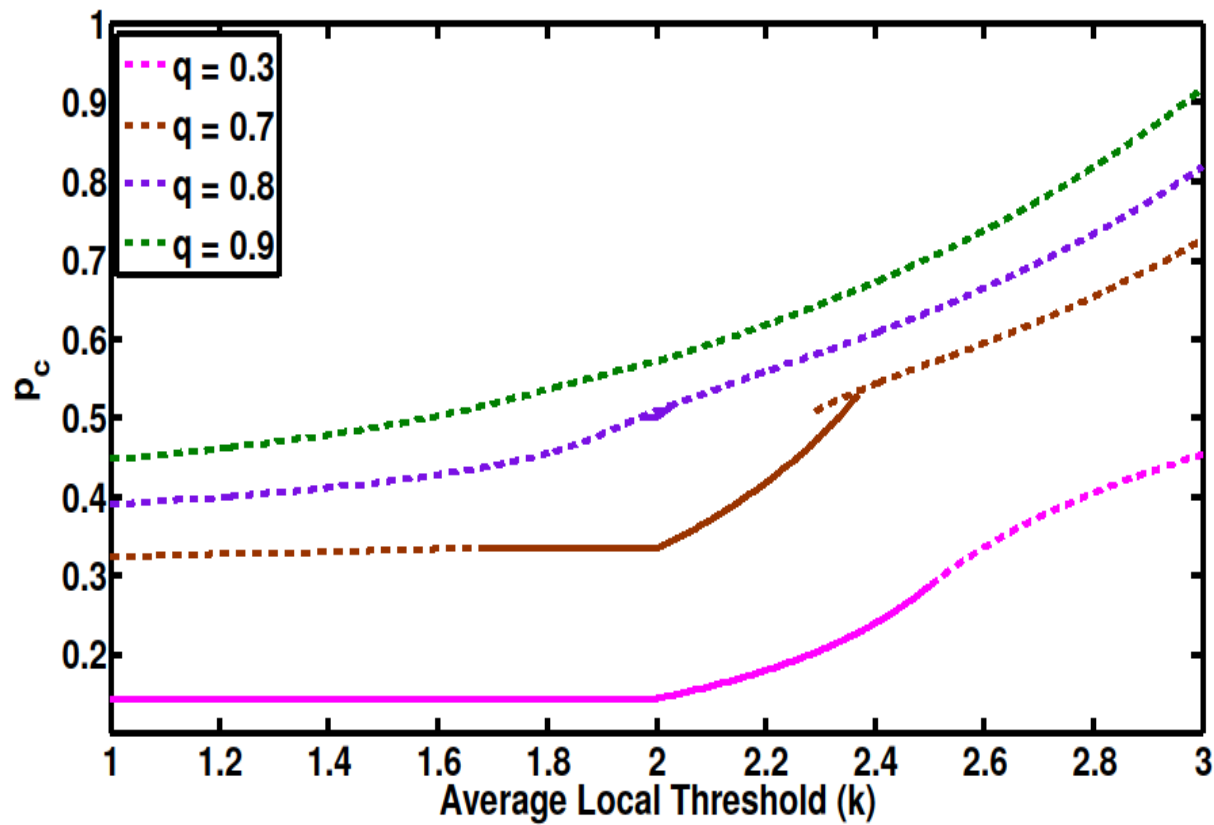
# $p_c$ vs coupling( $q$ )



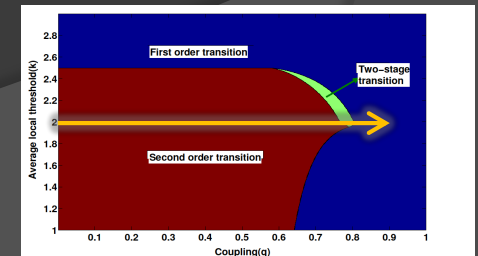
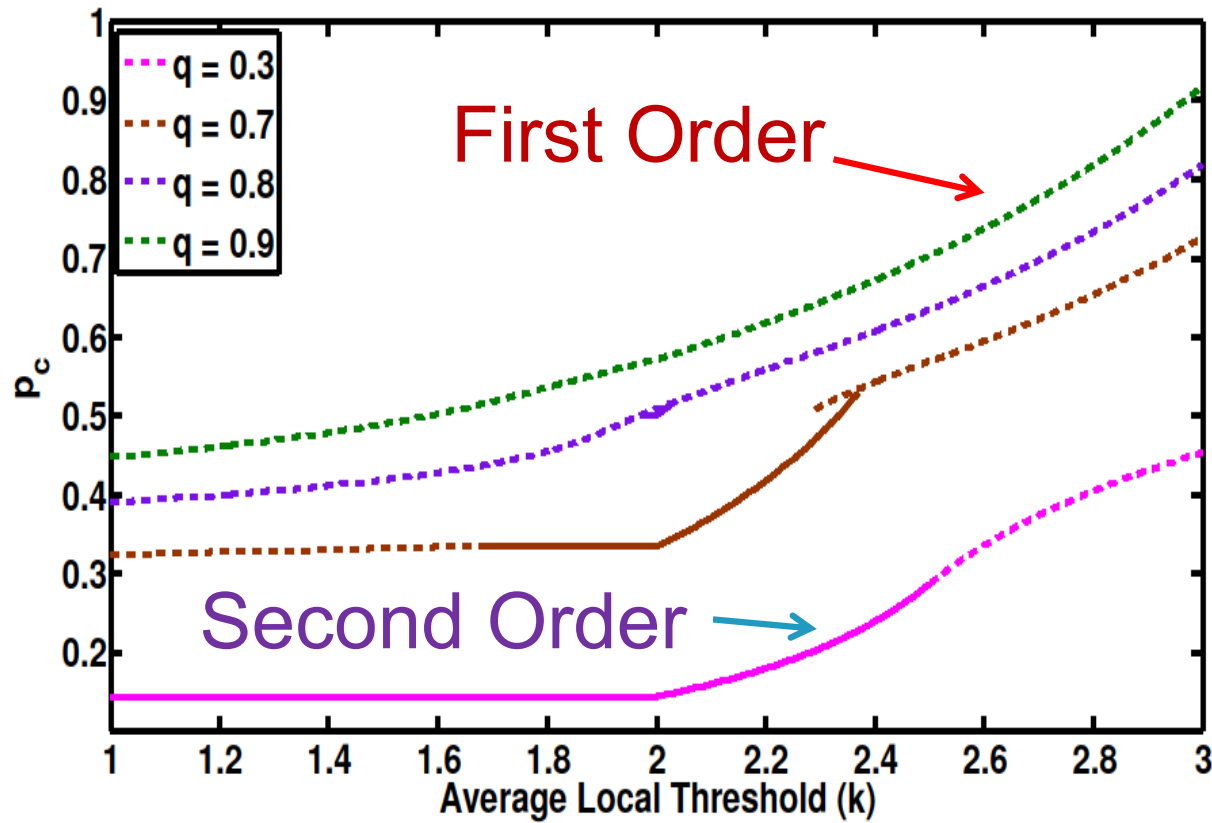
# $p_c$ vs coupling( $q$ )



# $p_c$ vs threshold (k)



# $p_c$ vs threshold (k)



# Conclusions

- Combining two models leads to a richer cascading failure properties as shown in the phase diagram
- Understanding the combined effect of k-core percolation and interdependency leads to better design rules for infrastructure networks
- They also help to design a good recovery process to salvage the network in case of failure

# References: k-core in single networks

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# References: Interdependent networks

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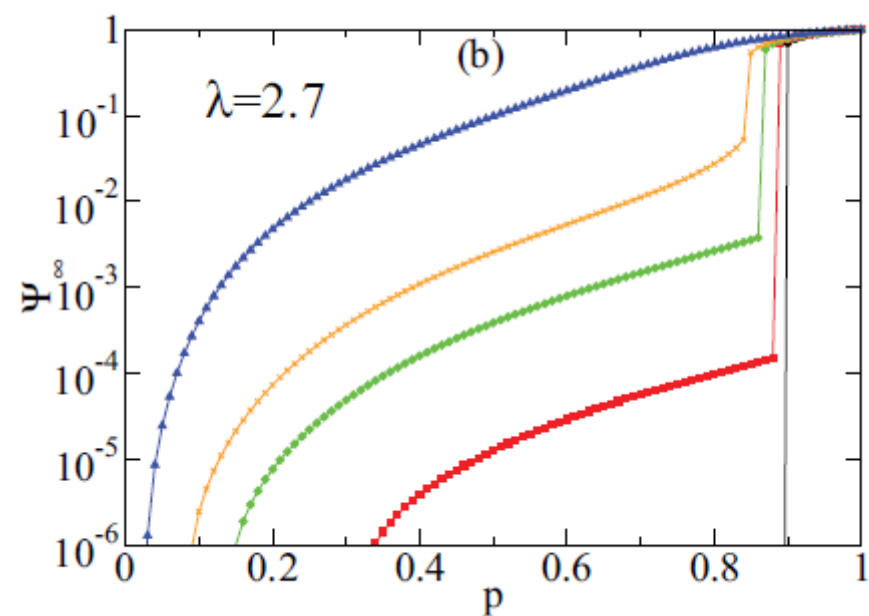
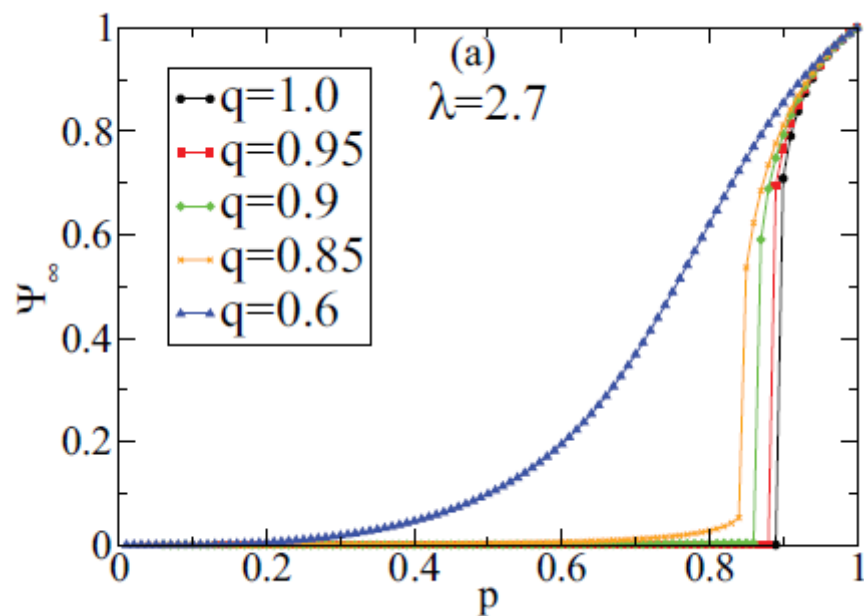
Thank you!



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**More results**

# SF networks



# Scale free network

