MANMADE: Complexity and Criticality of real Infrastructure Networks



David K. Arrowsmith
Rui Carvalho
Hugo Touchette
Wolfram Just
QMUL

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1 Project and Collaboration

MANMADE is a project within the EU NEST pathfinder initiative.

The scope of the project concerns the mathematical methods required to understand the dynamics of the network of networks that comprise Europe's critical infrastructure:

- energy supply (gas, electricity, wind)
- traffic, urban networks
- production chains and spot price markets

Critical events

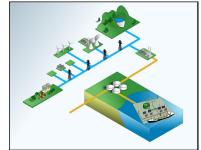
- blackouts
- cascading breakdowns
- traffic jams

Interconnected networks

- gas
- electricity
- transport







Collaboration

- Queen Mary, University of London
 (D.K. Arrowsmith mathematical modelling and coordination)
- EU joint research centre, Ispra (Italy)
 (E. Guiterrez network collation/data processing)
- Universita Carlo Cattaneo, Castellanza (Italy)
 (F. Strozzi supply chains and market volatility)
- Macedonian Academy of Sciences and Arts, Skopie
 (L. Kocarev vulnerability of interconnected networks)
- Collegium Budapest
 (I. Kondor electricity and wind power grids)
- Stakeholders
 (National Emergency Supply Agency, FINGRID, Finland)
- External (IRRIIS/ETH Zürich, Universita di Catania)









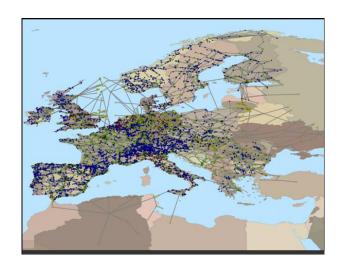




2 Infrastructure Networks and Datasets

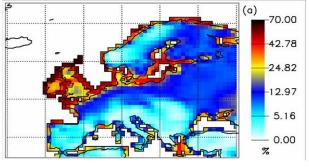
Electricity (European high voltage electricity grid)

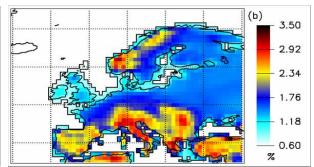
- Data sources: Platts GIS datasets (www.platts.com) substations, transmission lines, power plants
- Data structure:
 - Nodes (10494) power stations, power plants
 Node attributes position, power plant capacity
 - Links (15413) power lines
 Link attributes voltage level, length



Wind power networks

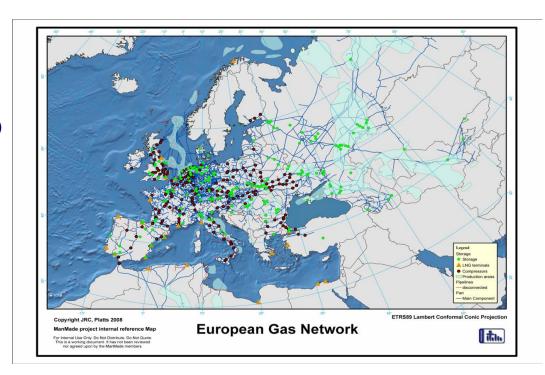
- wind power histograms
- wind power maps





Gas (major gas lines between and into Western Europe)

- Data sources: Platts GIS datasets (www.platts.com) compressor stations, pipelines, gas facilities, storage facilities, LNG terminals, extractable natural gas reserves
- Data structure (transmission network)
 - Nodes (2207) compressor stations,
 LNG terminals, city gates
 Node attributes position, storage
 and LNG terminal capacities
 - Links (2696) pipelines
 Link attributes length, diameter
- Complete network (transmission and distribution)
 - 24010 nodes
 - 25554 links

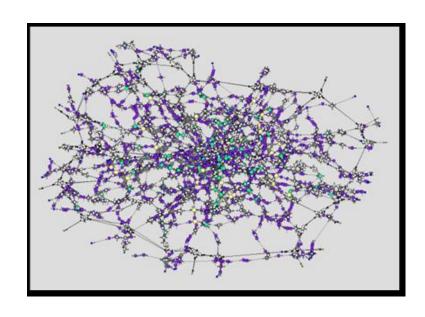


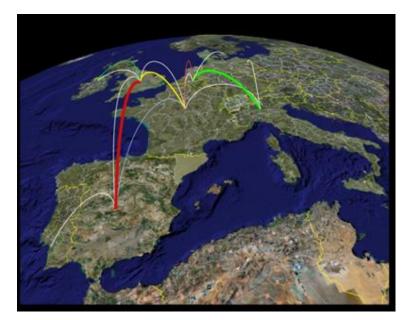
Traffic (Urban street network)

- Data Sources: Tele Atlas, UK DfT traffic counts from 1999 to 2006
- Data structure (London)2232 counters8566 nodes15573 arcs

Trade and markets

- Time series of European spot price electricity markets (NORDPOOL)
- Commodity flows
 27 countries
 6 major groups
 225 products
 years 2005-2007

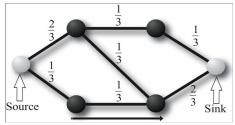




3 Concepts

Topological quantification of the relevance of connections (links/nodes) in networks

• betweenness centrality

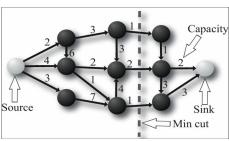


 $\sigma_{st}(e_{ij})/\sigma_{st}$

 σ_{st} : no. of shortest paths

 $\sigma_{st}(e_{ij})$: no. of paths through e_{ij}

maximum flow



 $\Delta_{st}(e_{ij})/f_{st}$

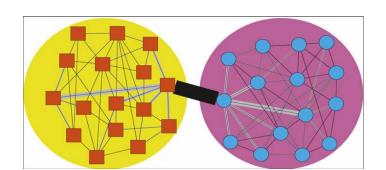
 f_{st} : maximum flow

 $\Delta_{st}(e_{ij})$: change in max. flow

when e_{ij} blocked

• generalisation for substrate networks (flow data only available on aggregate level)

Generalised betweenness centrality

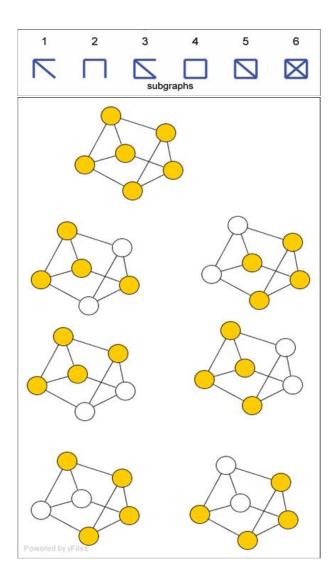


$$C_{ij} = \sum_{e_{KL}} \sum_{s \in K, t \in L} \frac{T_{KL}}{|K||L|} \frac{\sigma_{st}(e_{ij})}{\sigma_{st}}$$

Generalised maximum flow vitality

$$V_{ij} = \sum_{e_{KL}} \sum_{s \in K, t \in L} \frac{T_{KL}}{|K||L|} \frac{\Delta_{st}(e_{ij})}{f_{st}}$$

Classification of recurring subgraphs (motifs) of interactions from which networks are built



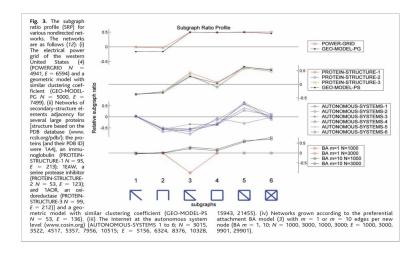
 \bullet abundance of each subgraph ℓ relative to its appearance in random networks

$$\Delta_{\ell} = rac{N_{\ell}^{(G)} - \langle N_{\ell}^{(rand)} \rangle}{N_{\ell}^{(G)} + \langle N_{\ell}^{(rand)} \rangle}$$

• subgraph ratio profile

$$SRP_{\ell} = \frac{\Delta_{\ell}}{\sqrt{\overline{\Delta^2}}}$$

• superfamilies of evolved and designed networks (Milo et al., Science 204, 1538)



Quantify structural vulnerability against errors and/or attacks

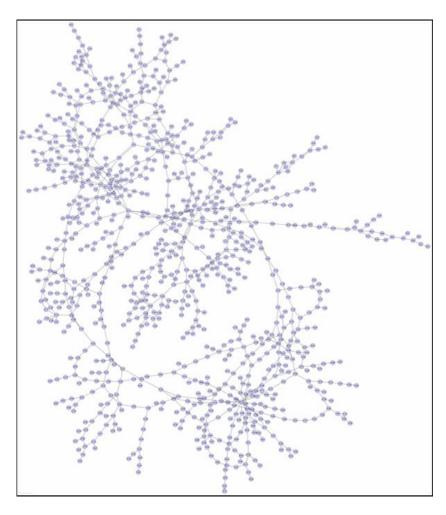
- node and edge removal leads to network fragmentation
- behaviour of the largest connected component
- errors: random node removal
- attacks: higher degree nodes are removed first

Dynamical models to study cascading failures

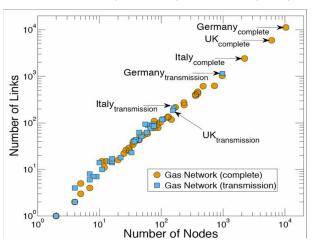
- flow of a physical quantity Θ : loads J on edges
- maximal load is limited by the capacity of the edge
- edge removal leads to redistribution of the initial loads
- overloading and propagation through the whole network (cascading breakdown)
- power flow models: transport equation (linear or nonlinear) for $J(\Theta)$

4 Results

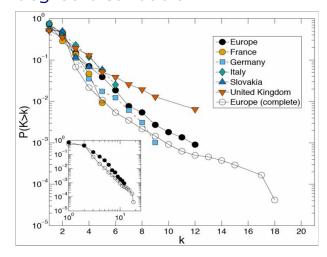
Topology of gas network layout (Germany)



extensive ($\langle k_{transm} angle = 2.4$, $\langle k_{tot} angle = 2.1$)

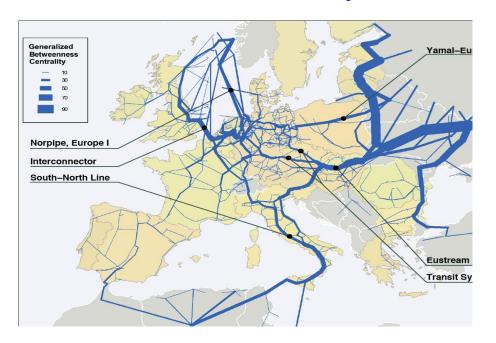


degree distribution

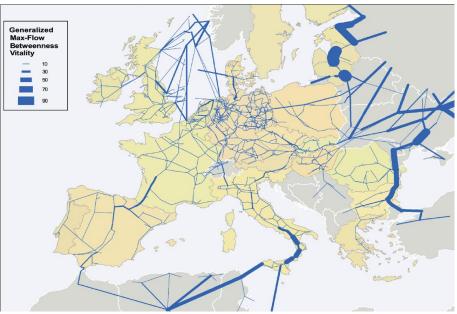


The hot backbone of the gas network

Generalised betweenness centrality

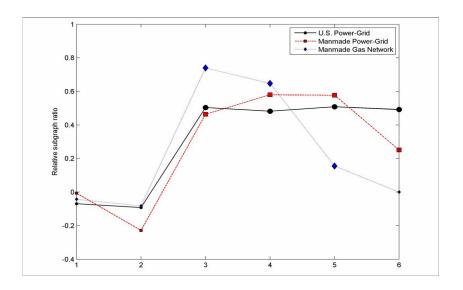


Generalised maximum flow vitality



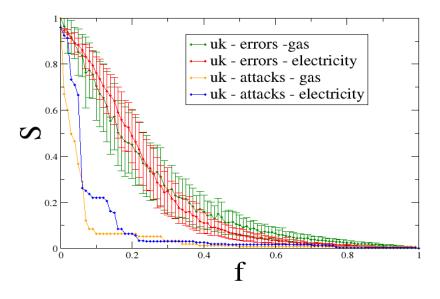
- generalised betweenness is higher than the corresponding values of generalised vitality
- the major pipelines are crossed by many shortest paths, but a non-operational pipeline causes only a minor capacity drop
- robustness of the trans-European gas pipeline network (error-tolerant to failures of high load links)

Motifs (gas and electricity)



gas network and electricity networks show distinctively different topological characteristics (fewer highly connected motifs)

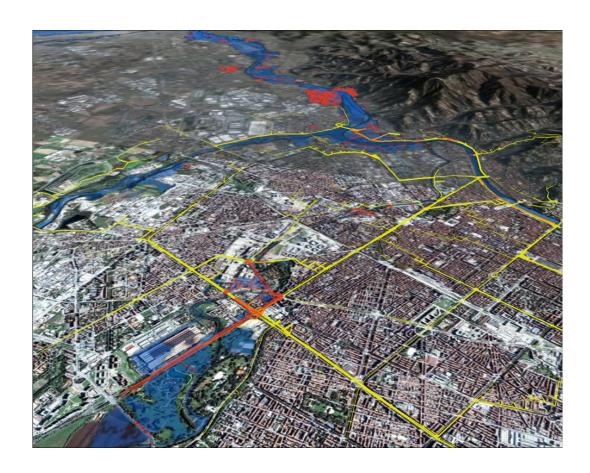
Vulnerability against errors and attacks (gas and electricity)



UK gas network compared to electricity network is more vulnerable against attacks

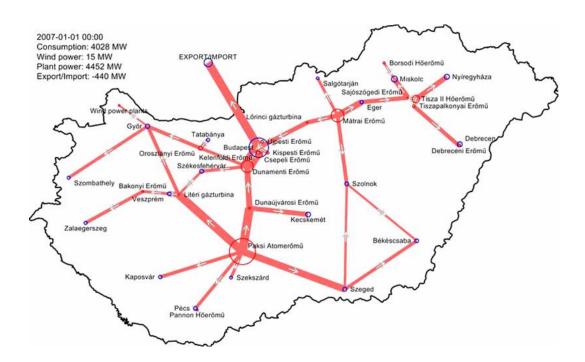
Urban networks

- centrality as a topological measure of connectivity
- flooded area (Turin October 2000)
- intersection of flood and high centrality (orange)



Cascading breakdown of electricity networks

Composite electricity model for Hungary including wind energy



5 Conclusion

- detecting topological key elements in infrastructure networks
- identification of the most vulnerable parts of the network
- suggesting new transmission lines which make a network more fault tolerant
- understanding the interconnection between different networks
- dynamical models for infrastructure networks
- crises in socio-economic systems