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2 **Complexity, Chaos and Catastrophe:**
3 **Modeling Psychopathology as a Dynamic System**

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1. Introduction

36
 37 In recent years, the notion that correlations between questionnaire items (e.g.,
 38 insomnia and fatigue; hereafter called: variables) are the result of direct interactions between
 39 these variables (e.g., insomnia \rightarrow fatigue) has grown in popularity. The rise of this network
 40 perspective started in 2006, when van der Maas et al. (2006) demonstrated that the *positive*
 41 *manifold*, the phenomenon that scores on cognitive tasks (e.g., verbal comprehension and
 42 working memory) are positively correlated, can be explained by means of a *network*
 43 *approach*. In this groundbreaking study, van der Maas et al. argued that, instead of explaining
 44 the positive manifold by means of a latent (i.e., unobserved) variable called *g* (i.e., general
 45 intelligence), the positive manifold can be explained by means of a *mutualism model*, in
 46 which variables have mutual, reinforcing, relations (e.g., verbal comprehension \rightarrow working
 47 memory). Figure 1 shows an example of both the latent variable and the mutualism model
 48 (Data used for this example are freely available in the statistical software program R; R Core
 49 Team, 2016). Here, we have six variables (denoted by squares) that represent six test batteries
 50 of an intelligence test: Cattell's culture-fair test (general), vocabulary (vocab), reading
 51 comprehension (reading), maze (maze), block design (blocks) and a picture completion test
 52 (picture). In the left panel, the latent variable example, the latent variable *g* is the cause of the
 53 six variables, whereas in the mutualism model (right panel of Figure 1), each of the six
 54 variables has direct and mutual relations with every other variable in the model. Note that *k1*
 55 ... *k6* represent environmental resources (such as the parents' level of education or a child's
 56 age) that may influence individual variables. Van der Maas and colleagues showed that,
 57 under certain circumstances, the latent variable model and the mutualism model were
 58 statistically equivalent, even though they are conceptually very different. That is, these results
 59 told us that you do not always need a latent variable model to explain the existence of a
 60 positive manifold between psychological variables. The primary aim of the present chapter is
 61 to elaborate on this network perspective as a theory whilst also providing the reader with a set
 62 of methods (including practical examples) that can be easily used for one's own data.

63
 64 #FIGURE 1 ABOUT HERE#
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66 The positive manifold is not unique to the topic of intelligence. For example,
 67 symptoms of psychological disorders (e.g., symptoms of major depression) are also
 68 consistently positively correlated with one another (i.e., positive manifold; e.g., Hartman et
 69 al., 2001); the same manifold was observed for variables that pertain to dimensions of normal

70 personality (e.g., neuroticism; Dolan, Oort, Stoel, & Wicherts, 2009). As such, van der Maas
71 and colleagues (2006) paved the way for exploring the feasibility of a network perspective in
72 other areas of psychological research: e.g., psychopathology (e.g., Borsboom, Cramer,
73 Schmittmann, Epskamp, & Waldorp, 2011; Cramer, Waldorp, van der Maas, & Borsboom,
74 2010; McNally et al., 2014), personality (Cramer et al., 2012), health-related quality of life
75 (Kossakowski, Epskamp, et al., 2016) attitudes (Dalege et al., 2016) and the International
76 Classification of Diseases and Related Health Problems (ICD) and the Diagnostic and
77 Statistical Manual of Mental Disorders (DSM; Tio, Epskamp, Noordhof, & Borsboom,
78 2016). In particular, the network perspective on psychopathology (e.g., psychological
79 disorders) has not only resulted in a more mature conceptualization of disorders (and
80 comorbidity between them) as networks of directly interacting symptoms (e.g., Cramer et al.,
81 2010), it has also inspired the development of a host of new methods with which one is able
82 to estimate networks for psychopathological data (see Fried et al., 2016 for an extensive
83 review of the empirical psychopathological network literature).

84 As previously stated, many psychological constructs can be studied from a network
85 perspective. In a network, individual variables are represented as nodes (circles); the mutual
86 relation between two variables is visualized as a line between these two variables (hereafter
87 called: edge; M. Newman, 2010). Figure 2 depicts two ways of constructing a network, using
88 the same intelligence data as was used for Figure 1. The left network in Figure 2 shows a
89 binary network where an edge can be either present (“1”) or absent (“0”). As such, all edges
90 have the same weight (i.e., “1”) and thus the same thickness and color. The right network
91 features green edges with different widths. Green edges represent positive relations between
92 nodes, whereas red edges, not currently shown in Figure 2, represent negative relations
93 between variables/nodes (Costantini et al., 2015). Green edges indicate that two variables
94 reinforce each other: as one variable increases/decreases, the other increases/decreases as
95 well. In contrast, red edges indicate that, as one variable increases/decreases, the other
96 variable decreases/increases. The width and color saturation of the edge denotes the strength
97 of the relation: the more saturated and thicker the edge, the stronger the relation between two
98 nodes (Epskamp, Cramer, Waldorp, Schmittmann, & Borsboom, 2012). Edges do not
99 necessarily need to connect two nodes: it is also possible for a node to reinforce itself (e.g.,
100 insomnia results in more insomnia). A so-called *self-loop* is then present in the network: an
101 edge that starts and ends at the same node. In Figure 2 for example, the nodes that denote the
102 vocabulary test and the block design test have a strong self-loop.

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#FIGURE 2 ABOUT HERE#

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In networks such as the one shown in the right panel of Figure 2, mutual relations between variables – that is, the *connectivity* of a network – can differ. This means that some variables have a stronger or weaker relation than others. For example, in Figure 2, the vocabulary test (vocab) and the block design test (blocks) have a strong relation in comparison to the other relations in the network, such as the relation between the variables reading test (reading) and the maze test (maze). This means that they have, relatively speaking, a strong influence on each other: when individuals score high on the vocabulary test, they also tend to score high on the block design test. The stronger the relations between the variables, the stronger the variables influence each other. *High connectivity* refers to a network with generally strong relations between variables, whereas *low connectivity* refers to a network with generally weak relations between variables. In other words, the higher the connectivity in a network, the stronger the relations between the variables in the network are. Considering intelligence, more strongly connected networks can be beneficial: in a strongly connected network, different aspects of an intelligence test reinforce each other more, which may lead to higher scores on an intelligence test. Thus: stronger connections may result in higher intelligence. Considering the development of psychopathology, this characteristic may not be so beneficial. For example, van Borkulo et al. (2015) showed that depressed participants, who still had the diagnosis of major depressive disorder (MDD) after two years, had a more strongly connected network than depressed participants who were in remission after two years. In this context, strong network connectivity can be seen as a measure of *vulnerability*: individuals who are more vulnerable for developing an episode of MDD tend to have a more strongly connected network than individuals who do not have this vulnerability for MDD (Cramer et al., 2016).

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In this chapter, we aim at providing the reader with the basics of network modeling and applying these modeling principles to studying vulnerability in psychopathological constructs. We will start by providing an overview of various methods for estimating individual networks from empirical data (section 2), so that we can investigate vulnerability in psychological constructs at the level of the individual. Next, in section 3, we will elaborate on catastrophe theory, which is a central theory pertaining to studying vulnerability from a network perspective. Following this, we explain the Cramer model (Cramer et al., 2016) in section 4, accompanied by an application of this model to symptoms of mania (R. Kessler et al., 2014). We will proceed with the explanation of the empirical mean field approximation

138 (Kossakowski, Gordijn, Riese, & Waldorp, 2016; Waldorp & Kossakowski, 2016) in section
139 5, which is also accompanied by an application of the model to various positive and negative
140 affects. We will conclude this chapter by taking a critical perspective: the network approach
141 currently faces several challenges that have not been met (yet) and are important for
142 advancing network modeling in psychology in general, and psychopathology in particular, in
143 the next few years.

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2. Constructing Networks

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Various methods exist for estimating the connectivity of a network (i.e., the strength of the relations between variables in a network). Networks can be estimated for an entire group, or for individuals. When one estimates a network for a group of individuals, one can draw conclusions, for example, about specific relations between variables, that may be generalizable to the population of which we drew a sample. For this type of network, we only need one measurement per individual (cross-sectional data). It is also possible to estimate an intra-individual network, based upon which one can draw conclusions that only pertain to that specific individual. For this type of network, we need several measurements of one individual (time-series data). The applicability of each estimation method described in the remainder of this section heavily relies on the type of empirical data (categorical, continuous, or a mixture of the two), the number of participants that are being measured, and the number of measurements that have been collected per participant. The methods that we elaborate on in this section can be used to estimate intra-individual networks. In this section, we will discuss three methods: 1) *IsingFit* for binary data; 2) *Graphical Vector Auto Regression* (VAR) for continuous data, and 3) *Mixed Graphical Model* (MGM) for data with both binary and continuous variables.

A general disadvantage of network estimation is that networks can have many edges: in a network with six nodes, we can estimate up to 15 unique edges. However, in a network with 25 nodes, we can estimate as much as 300 unique edges. Many of these edges can be spurious. If we look at Figure 2 for example, an edge is present between the reading test (reading) and the block design test (blocks), while these two tests might in fact not be directly related at all. It could very well be that, when one scores high on the reading test, one also scores high on the vocabulary test (vocab), and as a result, also scores high on the block design test. Thus, it is possible that the relation between the reading test and the block design test is ‘caused’ by the vocabulary test.

171 All three methods control for such potentially spurious edges by using the *least*
 172 *absolute shrinkage and selection operator* (LASSO; Tibshirani, 1996). The LASSO imposes
 173 a parameter *lambda* (λ) that controls the level of sparsity (a sparse network is one with
 174 relatively few connections): a high λ will result in many weak edges that will be removed
 175 from the network, while a low λ will result in fewer weak edges that will be removed from
 176 the network. Choosing this parameter is therefore not trivial as it directly influences the
 177 structure of the resulting network. All methods that will be discussed estimate the network
 178 using different values for λ (Zhao & Yu, 2006). Then, the most optimal λ parameter is
 179 selected using the *Extended Bayesian Information Criterion* (EBIC; Chen & Chen, 2008;
 180 Foygel & Drton, 2010), where the network model with the lowest EBIC is chosen. The EBIC
 181 uses a parameter of its own *gamma* (γ), that controls whether or not the EBIC prefers simpler
 182 models, where simpler indicates a sparse network with fewer edges. A high γ parameter
 183 ensures that EBIC prefers the sparse network model with a high λ parameter and fewer
 184 edges. The hyperparameter γ ranges between 0 and 1.5 and needs to be manually set. For
 185 more information about this method for controlling sparsity, see Epskamp and Fried (2016)
 186 and Epskamp (2016).

187 Each method will be demonstrated with the same empirical dataset. These data are
 188 time-intensive measurements of one 57-year old male with a history of depression. Over the
 189 course of 239 days, this participant monitored his daily life experiences and affects several
 190 times a day, resulting in 1479 time points (for details about these data: Kossakowski, Groot,
 191 Haslbeck, Borsboom, & Wichers, 2016; Wichers, Groot, Psychosystems, ESM Group, &
 192 ESW Group, 2016). Table 1 shows the items, their meanings, their intended ranges and the
 193 response ranges.

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#TABLE 1 ABOUT HERE#

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197 **2.1 Binary Data: IsingFit**

198 The IsingFit method is based on the Ising model (Ising, 1925). This model originated
 199 in statistical physics and was developed to model ferromagnetic materials, such as the
 200 configuration of atoms and their corresponding spins. Nodes in an Ising model can only be in
 201 one out of two possible states (i.e., ‘active’ or ‘inactive’). Furthermore, only pairwise
 202 interactions are allowed in an Ising model, which means that only interactions between two
 203 nodes are allowed, and not, for example, three-way interactions (for example, the interaction

204 between ‘vocab’ and ‘blocks’ in Figure 2 cannot be positive when ‘reading’ is active, and
205 negative when ‘reading’ is inactive). The Ising model consists of two node-specific
206 parameters: an *interaction parameter*, which denotes the strength of the interaction between
207 two nodes and thus the edge weight, and a *threshold parameter* that represents the preference
208 of a node to be either active or inactive regardless of the activity of its neighboring nodes
209 (neighbor defined as all nodes that a particular node has a connection with; van Borkulo et
210 al., 2014). A positive threshold corresponds to a preference of being active, whereas a
211 negative threshold corresponds to a preference of being inactive. A threshold parameter of
212 exactly 0 corresponds to having no preference.

213 Essentially, the IsingFit method regresses one node on all other nodes in an iterative
214 manner, using the optimal penalty parameter. This means that twice as many regressions will
215 be performed as there are nodes in the network. For example, when we consider Figure 2, the
216 vocab node will be regressed on reading, maze, blocks, picture and general, reading will be
217 regressed on vocab, maze, blocks, picture and general, and so on. After this node-wise
218 regression, we have an interaction parameter from vocab to reading, and from reading to
219 vocab. In order to calculate the final edge weight, the so-called AND-rule is used: only when
220 both interaction parameters are nonzero will an edge be drawn between the two nodes, with
221 an edge weight that is the mean of these two interaction parameters. It is also possible to use
222 the OR-rule, which states that at least one of the two parameters must be nonzero in order for
223 an edge to be drawn between the two nodes. This edge will then have the weight that is
224 associated with the nonzero interaction parameter. For clarity of presentation, all networks in
225 this chapter will be estimated using the AND-rule.

226 Figure 3 demonstrates the IsingFit method. To improve visual comparison, the layout
227 of the networks is fixed. In the left panel, a network with a γ parameter of 0 is estimated,
228 while in the right panel, a network with a γ parameter of 1 is estimated. It can be seen that
229 item 12 (I feel strong) has many negative interactions with the other variables. This means
230 that, as item 12 increases, items such as item 1 (I feel relaxed), 16 (I can concentrate well) and
231 26 (I have a headache) decrease, and vice versa. The two networks depicted in Figure 3
232 demonstrate why setting the γ parameter is not trivial: the network in the left panel (estimated
233 with $\gamma = 0$) clearly has more edges than the network in the right panel (estimated with $\gamma = 1$).
234 More specifically, in the network in the left panel, approximately 39% of the edges are
235 nonzero, whereas in the network in the right panel, approximately 19% of the edges are

236 nonzero. This difference in networks estimated with different values for γ will decrease as the
237 sample size increases.

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239 #FIGURE 3 ABOUT HERE#

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241 The IsingFit method is initially intended for cross-sectional data. However, the
242 procedure is also suitable for time-series data if we assume that all measurements are
243 independent of one another. This means that the scores on measurement t do not rely on the
244 scores that were obtained at measurement $t-1$. To illustrate, suppose an individual completes
245 the same questionnaire twice. The assumption then states that the answers given the second
246 time are not (partially) determined by the answers given the first time. It is debatable whether
247 this assumption holds in time-series data, but it is beyond the scope of this chapter to go into
248 further detail.

249

250 **2.2 Continuous Data: Graphical Vector Auto Regression**

251 When dealing with continuous time-series data, we can estimate two types of
252 networks: a contemporaneous network that shows the relations between variables that occur
253 within the same time point, and a temporal network that shows the relations between
254 variables that occur across time points (Epskamp, Waldorp, Mottus, & Borsboom, 2016). For
255 example, Figure 4 shows hypothetical examples of these two types of networks for affect
256 variables: feeling distressed, active, interested, and alert. The left panel presents a
257 contemporaneous network, which shows that feeling interested and feeling active have a
258 negative relation. This means that, as one feels more interested, one will feel less active
259 *within the same time point*, and vice versa. In a contemporaneous network, relationships are
260 mutualistic (i.e., no arrows) because these relationships unfold within the same time point.
261 The right panel of Figure 4 presents a temporal network. This network shows that feeling
262 alert and feeling distressed have a positive influence on each other: when one is feeling more
263 alert, one will feel more distressed, and when one feels more distressed, one will feel more
264 alert *at the next time point*.

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266 #FIGURE 4 ABOUT HERE#

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269 Both networks are equally important and interesting: when collecting time-series data,
 270 one is often interested in the progression of an individual throughout time. At the same time,
 271 important associations between variables may occur within a single time point that are not
 272 captured when solely considering temporal relations between variables. Figure 4 shows this:
 273 fictitious relations are present between feeling distressed, active, interested, and alert. Here,
 274 we see that a positive, mutual relation between feeling alert and feeling active exists in the
 275 contemporaneous network (left panel), which means that, as one feels more active, one also
 276 feels more alert and vice versa. At the same time, in the temporal network (right panel),
 277 feeling active negatively influences feeling alert, which means that, as one feels more active,
 278 one will feel less alert at the next time point. Also note that there is a negative mutual relation
 279 between feeling distressed and feeling active in the contemporaneous network, and that the
 280 temporal network shows that this relation also exists over time: feeling distressed negatively
 281 influences feeling active over time, and vice versa. As Aristotle one said: “the sum is more
 282 than its parts”; estimating both a temporal and a contemporaneous network will give us a
 283 more complete picture of the progression of a construct, such as a psychological disorder or
 284 intelligence, and will yield more information than focusing on either one of the two networks
 285 (Epskamp, Waldorp, et al., 2016).

286 We can estimate both these network structures using Graphical Vector Auto
 287 Regression (VAR; Epskamp, Waldorp, et al., 2016). This method uses complex matrix
 288 algebra to estimate the elements of a matrix containing the temporal relations between the
 289 items and the elements of a matrix containing the contemporaneous associations between the
 290 items (Wild et al., 2010). It is beyond the scope of this chapter to go into depth with respect
 291 to the estimation of the temporal and contemporaneous relations. For a more detailed and
 292 technical explanation, see Epskamp et al. (2016) and Wild et al. (2010). Figure 5 visualizes
 293 the essence of the Graphical VAR method: For each node, we regress it on itself at the
 294 following time point $t+1$, and we regress it on all other items at the following time point $t+1$.
 295 In the example shown in Figure 5, node S is regressed on itself and node C, both at the
 296 previous time point $t-1$. The procedure is repeated for node C, which is regressed on itself
 297 and node S at the previous time point $t-1$.

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#FIGURE 5 ABOUT HERE#

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Figure 6 shows network structures for data of the 57-year old male with depression estimated using Graphical VAR. For explanatory purposes, we assumed all variables to be

303 continuous. The left panel shows the contemporaneous network, and the right panel the
304 temporal network, estimated with $\gamma = 0$. We left the network structures for $\gamma = 1$ out for
305 clarity of presentation. In the contemporaneous network (left panel), variable 5 (I feel lonely)
306 has strong positive relations with items 2 (I feel down) and 6 (I feel anxious). Furthermore, a
307 strong negative relation is present between items 16 (I can concentrate well) and item 28 (I
308 am sleepy). This means that, as the participant can concentrate more, he is less sleepy at the
309 same time point. In the temporal network (right panel), we see strong positive self-loops for
310 items 11 (I doubt myself), 22 (I am tired) and 27 (I have a headache): when the participant
311 doubts himself at one time point the feedback reinforces this feeling, and he will doubt
312 himself more at the next time point. Interestingly, the contemporaneous network has many
313 more edges than the temporal network: in the contemporaneous network, approximately 37%
314 of the edges are nonzero, while in the temporal network, approximately 4.5% of the edges are
315 nonzero. This shows the importance of looking both at contemporaneous and temporal
316 network structures to uncover the dynamics of an individual throughout time.

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#FIGURE 6 ABOUT HERE#

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320 **2.3 Mixed Data: Mixed Graphical Model**

321 In the previous two sections, we discussed methods that estimated one network
322 structure. When we estimate one network structure, we assume that this structure does not
323 change over time, and is thus *stationary*. When dealing with time-series data, we are
324 interested in how an individual potentially changes over time, and therefore we are also
325 interested in how the associated network might change over time. Where the IsingFit and the
326 Graphical VAR method both estimate one (contemporaneous) network, the Mixed Graphical
327 Model (MGM) method estimates multiple (more than 1) network structures that together
328 demonstrate how the relations between variables in a network of an individual may change
329 over time (Haslbeck & Waldorp, 2016a, 2016b). For example, with the MGM method, we
330 can estimate two, five, ten, or more network structures (how many is up to the user to decide)
331 that, when shown sequentially, display potential changes in the network structure throughout
332 time.

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In order to estimate time-varying networks using the MGM method, we start out by
identifying the type of variables in the time-series: variables can be continuous (e.g., age) or
categorical (e.g., sex). The time-series data is then cut into z pieces (the number of pieces is

336 chosen by the user), and for each piece, the network structure is estimated, taking the types of
 337 variables (i.e., continuous or categorical) into account (see Haslbeck & Waldorp, 2016b for a
 338 more detailed description). Similar to the IsingFit method, each node is regressed on all other
 339 nodes. For example, when we, again, consider Figure 2, the vocab node will be regressed on
 340 reading, maze, blocks, picture and general, reading will be regressed on vocab, maze, blocks,
 341 picture and general, and so on. After this node-wise regression, we obtain two edge weights
 342 for the edge between vocab and reading, for example. When both of these edge weights are
 343 nonzero, the mean of these edge weights will be used to visualize the relation between, in this
 344 example vocab and reading. When either of the two edge weights is zero, no edge will be
 345 drawn between the two variables.

346 Because one is estimating multiple network structures that together show the potential
 347 changes in a network structure throughout time, one needs to decide how many network
 348 structures are desired, which is an arbitrary choice. Also, the MGM method assumes that the
 349 network structure does not change within each piece of time for which the network structure
 350 is estimated. The MGM method assigns each time point within one piece a certain weight,
 351 that indicates how important that time point is for the estimation of the edges. Time points
 352 that are seen as more important will have a stronger influence on the edge estimation process
 353 than time points that are seen as less important. For this chapter, we use the default
 354 assignment of weights to time points, as suggested by Haslbeck and Waldorp (2016a). For a
 355 more detailed and technical explanation of the MGM method, see Haslbeck and Waldorp
 356 (2016a) and Haslbeck and Waldorp (2016b).

357

358 #FIGURE 7 ABOUT HERE#

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360 Figure 7 shows network structures for the single patient data estimated using MGM.
 361 In order to estimate an MGM, we dichotomized items 2 (I feel down), 5 (I feel lonely), 6 (I
 362 feel anxious) and 10 (I feel guilty), because their scale ranges from -3 to +3 and the MGM
 363 method cannot handle negative scores. Furthermore, we assumed that items with seven
 364 response categories were continuous, resulting in three continuous items and 25 categorical
 365 items. We decided (arbitrarily) to divide the time-series up into five pieces and estimate five
 366 networks accordingly. We estimated the five network structures both with $\gamma = 0$. We left the
 367 network structures estimated with $\gamma = 1$ out for clarity of presentation. Starting at the top
 368 network in Figure 7 and then going down, the changes in the network structure become

369 visible. For example, the edge between items 5 (I feel lonely) and 10 (I feel guilty) is not
370 present in the first network, but slowly appears in the fourth and fifth network. This means
371 that the relation between feelings of loneliness and feelings of guilt developed over time.
372 Furthermore, it can be seen that the edge between items 2 (I feel down) and 6 (I feel anxious)
373 appears in the second network, but disappears again in the fifth network. This indicates that,
374 at the beginning and at the end of the data collection period, feeling down and feeling anxious
375 were not related, but this relation developed into a strong positive relation, and then
376 disappeared again. This shows the importance of estimating not one network structure, but
377 several network structures, as Figure 7 shows that we gain more insight into the dynamics of
378 an individual throughout time compared to only one network.

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3. Catastrophe Theory

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#FIGURE 8 ABOUT HERE#

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Figure 8 shows a hypothetical cusp catastrophe model with two control variables, stress (x -axis) and connectivity (y -axis; Cramer et al., 2016) that have their own way of influencing the behavior of the system (i.e., a psychological disorder in our example; z -axis). Panel A of this figure shows the 3D representation while Panel B shows the 2D representation with stress on the x -axis and the behavior of the system on the y -axis for two situations: weak connectivity (green line, top figure of Panel B) and strong connectivity (red line, bottom figure of Panel B). Stress acts as the so-called *normal* variable while connectivity acts as the so-called *splitting* variable.

403 For sufficiently low values of the splitting (i.e., connectivity) variable, the behavior of the
 404 system responds to increasing values of the normal (i.e., stress) variable in a smooth and
 405 continuous fashion (see green line in top figure of *Panel B* of Figure 8): that is, when
 406 connectivity of a, say, depression system is relatively weak, then more stress results in the
 407 system being more depressed in a continuous fashion. Cramer et al. called such systems
 408 *invulnerable* or resilient networks. For higher values of the splitting variable (i.e., strong
 409 connectivity) the outcome surface splits and bifurcates from smooth, continuous changes to
 410 sudden, discontinuous jumps for increasing values of the normal variable (i.e., stress; see red
 411 line in bottom figure of Panel B of Figure 8): that is, when connectivity of a
 412 psychopathological system is relatively strong, then at a certain point (i.e., the tipping points
 413 in bottom figure of Panel B of Figure 8) the system either jumps from a non-disordered to a
 414 disordered state, or the other way around, which is called a *critical transition*. Cramer et al.
 415 called such systems *vulnerable* networks. In between these tipping points lies a *forbidden*
 416 zone (in bottom figure of Panel B of Figure 8: the dashed part of the red line): within this
 417 zone, the behavior of the system (i.e., the disorder) is unstable to such an extent that even a
 418 tiny amount of stress will already kick the system into a stable (non-)disordered state (i.e., the
 419 solid parts of the red line). A final phenomenon that is present in networks with strong
 420 connectivity is *hysteresis*. Figure 9 shows a hypothetical example of hysteresis for a symptom
 421 network that is strongly connected. The *x*-axis represents stress while the *y*-axis represents
 422 the state of the system (from a healthy - none or few symptoms active - to a disordered state -
 423 most or all symptoms active). The green line (UP) shows what happens if stress is increasing:
 424 as we already saw in Figure 8 increasing stress results in a sudden jump from a healthy state
 425 to a disordered state. But what happens when, once disordered, we start lowering the amount
 426 of stress that is influencing the system? This is shown with the red line (DOWN): the amount
 427 of stress needed to get the system back into a healthy, non-disordered, state (jump from
 428 “health” to “disorder” in the green line) exceeds the amount of stress that tipped the system
 429 into a disordered state in the first place (jump from “disorder” to “health” in the red line).
 430 That is, hysteresis is the gap, marked with an arrow in Figure 9, between the green and the
 431 red line.

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#FIGURE 9 ABOUT HERE#

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4. The Cramer Model

436 In an earlier section we elaborated on the theoretical principles of a cusp catastrophe
437 model. We sketched one possibility of such a model in which a disorder is the result of an
438 interaction between two control parameters, the connectivity of the system (i.e., the strength
439 of relations in a symptom network of a disorder) and the amount of stress (i.e., external
440 perturbation) that is put on that system (see Figure 8). This may sound appealing but we first
441 need to establish that, indeed, vulnerability of a system to becoming disordered has
442 something to do with the connectivity of that system. In this section, we first provide some
443 information on mania data that we used as an example for showing the workings of the
444 Cramer model. Next, we outline the specifics of this model and show that, indeed, vulnerable
445 networks/systems are those with strong connections between its symptoms. We conclude this
446 section by showing how one might detect critical transitions with this model.

447

448 **4.1 Mania Data**

449 Data for our example came from the National Comorbidity Survey Replication (NCS-
450 R). This is a nationally representative household survey of English speakers 18 years and
451 older in the United States (see R. C. Kessler et al., 2004). The NCS-R survey schedule is the
452 version of the World Health Organization (WHO) Composite International Diagnostic
453 Interview that was developed for the WHO World Mental Health Survey Initiative (WMH-
454 CIDI; R. C. Kessler & Ustun, 2004). The interviews were conducted between February 2001
455 and April 2003. A total of 9282 respondents participated in Part 1 of the interview (core
456 diagnostic assessment), the data of which we used for this chapter. Specifically, we used data
457 for the 10 symptoms of mania: elevated mood, restlessness, pressure of speech, flight of
458 ideas, loss of social inhibitions, decreased need for sleep, inflated self-esteem, distractibility,
459 reckless behavior, and marked sexual energy. For each of these criteria, respondents had to
460 indicate whether or not they had suffered from that symptom in the past year. As such, the
461 data were dichotomous. Missing data were imputed with zeroes.

462 We estimated network parameters for the 10 symptoms of mania in the NCS-R
463 dataset with the IsingFit method as explicated earlier. Figure 10 shows the resulting network.
464 Note that the skip structure of the NCS-R schedule is responsible for the fact that elevated
465 mood (*mod* in Figure 10) is such a central symptom in this network: a ‘yes’ response is
466 needed to proceed to the remainder of the questionnaire while a ‘no’ results in skipping the
467 other nine mania criteria. Other relatively strong connections seem intuitively plausible: for
468 example, a strong connection between loss of social inhibitions and marked sexual energy;

469 and between distractibility and flight of ideas. The empirical parameters of this network are
 470 used in the next section as input for the formal dynamic Cramer model.

471

472 #FIGURE 10 ABOUT HERE#

473

474

475 4.2 The Cramer Model

476 The model assumes the following. First, symptoms X_i can be ‘on’ (1; active) or ‘off’
 477 (0; inactive). Second, symptom activation takes place over time t such that, for example,
 478 elevated mood at time t may cause marked sexual energy at time $t + 1$. Third, a symptom i
 479 receives input from symptoms with which it is connected in the empirical mania symptom
 480 network based on the NCS-R data. We call these symptoms with which symptom i is
 481 connected *neighbor* symptoms. The empirical weight parameters are collected in a matrix \mathbf{W}
 482 for the $J = 10$ mania symptoms: entry W_{ij} thus represents the logistic regression weight
 483 between symptoms i and j as estimated from the NCS-R data. Next, the total amount of
 484 activation a symptom i receives at time t is the weighted (by \mathbf{W}) summation of all the
 485 neighboring symptoms \mathbf{X} - that is, the vector that contains the “0” (inactive) and “1” (active)
 486 values - at time $t - 1$. Cramer et al. (2016) call this the *total activation function* (boldfaced
 487 parameters are estimated from the NCS-R mania data):

488

$$A_i^t = \sum_{j=1}^J \mathbf{W}_{ij} X_j^{t-1} \quad (1)$$

489

490 An example: suppose we wish to compute the total activation function for marked
 491 sexual energy, which is connected to elevated mood with a NCS-R weight parameter of 2 and
 492 to reckless behavior with a NCS-R weight parameter of 0.80. Also assume that at time $t - 1$
 493 elevated mood is activated while reckless behavior is not (encoded in the vector \mathbf{X}). In this
 494 simple example, the total activation at time t for the symptom marked sexual energy is $2 \cdot 1 +$
 495 $0.80 \cdot 0 = 2$.

496 In the next step, we develop a function for computing the probability of symptom i
 497 becoming active at time t . This logistic probability function states the following: the
 498 probability of symptom i becoming active at time t depends on the difference between the
 499 total activation of its neighboring symptoms and the threshold (estimated with the NCS-R

500 mania data) of symptom i (in formula 2: $\mathbf{b}_i - A_i^t$). The more the total activation exceeds the
 501 threshold of symptom i at time t , the higher the probability that symptom i becomes active (in
 502 formula 2 $P(X_i^t = 1)$) at time t . Cramer et al. (2016) call this the *probability function*
 503 (boldfaced parameters are estimated from the NCS-R mania data):

504

$$P(X_i^t = 1) = \frac{1}{1 + e^{\mathbf{b}_i - A_i^t}} \quad (2)$$

505

506 Please note that the parameter \mathbf{b}_i denotes the absolute value of the threshold of
 507 symptom i as estimated from the NCS-R data. So let us return to our simple example above
 508 in which marked sexual energy was only connected to elevated mood and reckless behavior.
 509 Suppose that the threshold for marked sexual energy is 1 and we already know that the total
 510 activation at time t equals 2. Then the probability of having marked sexual energy at time t
 511 equals $\frac{1}{1+e^{1-2}} = 0.73$. This probability becomes much lower when the threshold exceeds the
 512 total activation, for example when the threshold would be 4. In that case, the probability
 513 becomes $\frac{1}{1+e^{4-2}} = 0.11$. A special case arises when A_i^t is equal to \mathbf{b}_i , that is, when the amount
 514 of activation of the neighbors of symptom i is exactly equal to the threshold of symptom i . In
 515 that case, the probability of symptom i becoming active is exactly 1/2 (e.g., $\frac{1}{1+e^{2-2}} = 0.50$).

516 To summarize, the Cramer model is a process model that develops over time. The
 517 probability of a symptom becoming active at a particular point in time depends on both its
 518 threshold and the amount of activation it receives from its neighboring symptoms at that
 519 same point in time. The more activation a symptom i receives from its neighboring symptoms
 520 and the lower its threshold, the higher the probability of symptom i becoming active. In the
 521 next few sections, we will use this model to study the behavior of a strongly connected mania
 522 system when put under stress. Will this behavior conform to what we would expect from the
 523 cusp catastrophe model we elaborated on earlier (i.e., the red line in Panel A and bottom
 524 graph of Panel B of Figure 8)?

525

526 **4.3 Putting the Cramer model under stress: critical transitions?**

527 For the purposes of this section we are particularly interested in the potential behavior
 528 of a strongly connected system that is put under stress. Would we find, as a cusp catastrophe
 529 model predicts, that putting stress on a strongly connected system results in sudden
 530 discontinuous jumps from one state to the other? More specifically, would there be a *critical*

531 *transition*, the change that occurs when the condition of a person exceeds the tipping point
 532 (dots in bottom graph of Figure 8), which transfers the person from one state (e.g., no mania)
 533 to another (e.g., mania) in response to a relatively small external force: i.e., in the bottom
 534 graph of Panel B of Figure 8 only a relatively small amount of stress is needed to get the
 535 system past the tipping point into an alternative stable state (i.e., one of the solid parts of the
 536 red line in bottom graph of Panel B in Figure 8; Olde Rikkert et al., 2016). Cramer et al.
 537 (2016) showed that for a strongly connected depression network, it was indeed the case that
 538 the behavior of the depression system was discontinuous, with sudden jumps from a non-
 539 depressed state to a depressed state with a forbidden zone in between both stable states. Here,
 540 we sought to replicate these findings for the NCS-R mania data.

541 First, in order for the mania system to be sufficiently strongly connected, we
 542 multiplied the weights matrix \mathbf{W} that was estimated with IsingFit on the NCS-R mania data
 543 with $c = 1.5$. Second, we extended the total activation formula in 1 with a stress parameter S_i^t
 544 a number that was added to the total activation of the neighbors of symptom i at time t : the
 545 higher S_i^t - that is, the more stress - the higher the total activation function, and thus the
 546 higher the probability (formula 2) that symptom i will become active at time t . This resulted
 547 in the following modified total activation function:

548

$$A_i^t = \sum_{j=1}^J cW_{ij}X_j^{t-1} + S_i^t \quad (3)$$

549

550 The probability function remained the same as stated in formula 2. We simulated
 551 10000 time points starting with all symptoms being “off” (i.e., vector \mathbf{X} with only zeroes). At
 552 each time point, we computed total activation and the resulting probability of a symptom
 553 becoming active. Next, symptom values (either “0” or “1”, denoting inactive and active,
 554 respectively) were sampled using these probabilities. Meanwhile, over the course of the
 555 10000 points S_i^t was repeatedly gradually increased from -15 to 15 and then decreased from
 556 15 to -15 with small steps of 0.01. The impact of the stress parameter on the behavior of the
 557 mania system was quantified by computing the average state M of the system, the average
 558 number of symptoms active at a certain time point t . Specifically, since all the stress
 559 parameter values were used multiple times during the simulation - because of the repeated
 560 increasing and decreasing of the stress parameter during the course of the simulation - we
 561 averaged states within 0.20 ranges of these stress parameter values.

562

563

#FIGURE 11 ABOUT HERE#

564

565 Figure 11 shows the main results of the simulation: the x -axis represents stress while
 566 the y -axis represents the average state of the system M (note: the higher on the state variable,
 567 the more mania symptoms are active, and thus the more ‘manic’ the system). The grey line
 568 (and points) represents the average number of active symptoms when stress was increasing;
 569 and the black line (and points) represents the average number of active symptoms when stress
 570 was decreasing. The results are consistent with what we predicted from the cusp catastrophe
 571 model. First, the behavior of the system was discontinuous with sudden jumps from a non-
 572 manic to a more manic state and vice versa. That is, a small increase (decrease) in stress can
 573 lead to a disproportional reaction, resulting in a more manic (non-manic) state with more
 574 (less) symptoms active. Second, Figure 11 clearly shows that during the transition from
 575 healthier to more manic states, and vice versa, a ‘forbidden zone’ (from around 1 to 7
 576 symptoms) was crossed that does not seem to function as a stable state (i.e., no data points in
 577 that area, see black box in Figure 11). Third, and final, the results show clear hysteresis: the
 578 amount of stress reduction needed to get the system into a non-disordered state (i.e., only a
 579 few symptoms active or none at all) exceeds the amount of stress that initially tipped the
 580 system into a more manic state.

581

582 In sum, when put under stress, strongly connected systems that behave over time
 583 according to the equations of the Cramer model (Cramer et al., 2016) show critical transitions
 584 from non-disordered states to disordered states and vice versa. These critical transitions take
 585 place at tipping points and between these tipping points states are unstable therefore ‘forcing’
 586 the system to either the upper branch of disorder (solid upper red line in bottom graph of
 587 Panel B in Figure 8) or the lower branch of relative health (solid bottom red line in bottom
 588 graph of Panel B of Figure 8). Perhaps more important than knowing that there are critical
 589 transitions, is there any way with which we can detect such upcoming critical transitions?
 590 Detecting upcoming critical transitions in real data of individuals might prove beneficial, for
 591 example because it would allow for early intervention, before a critical transition to a
 592 disordered state takes place, that might help in preventing a diagnosis.

592

593 **4.4 Detecting critical transitions: critical slowing down**

594

595

There is evidence for the hypothesis that all catastrophic systems, from financial
 systems to the climate, display *early warning signals* that that system is approaching a

596 tipping point (Carpenter & Brock, 2006; Dakos et al., 2008; Fort, Mazzeo, Scheffer, & van
 597 Nes, 2010; Scheffer et al., 2014). One such early warning signal is called *critical slowing*
 598 *down*: right before a tipping point, the system becomes increasingly slower in recovering
 599 from small perturbations. Pertaining to mania, for instance, one might see that someone has
 600 more difficulty than usual to recuperate from a relatively minor daily hassle such as an
 601 argument with a spouse over which restaurant to go to.

602 Numerically, this slowing down can be traced by inspecting autocorrelations: that is,
 603 the correlations between values of the same variable at multiple time points (e.g., the
 604 correlation between 60 measurements of elevated mood over time). These autocorrelations
 605 increase when the system slows down: slowing down means that at each time point, the
 606 system much resembles the system as it was at the previous time point, meaning that the
 607 autocorrelation is relatively high. The question now is: if we compute the autocorrelations
 608 between the state variable M of the strongly connected mania system, would we find an
 609 increase in these autocorrelations?

610 Again, we used the NCS-R mania data and specifically inspected the autocorrelations
 611 between the state variable M (i.e., the total number of active mania symptoms) over time for
 612 the network with strong connectivity. The setup of the simulation was identical to the one
 613 reported in the previous section about putting a network/system under stress. The results are
 614 presented in Figure 12. As expected, when stress was increasing, the autocorrelations
 615 between the states of the strongly connected mania network increased (dashed line
 616 increasing, starting at roughly the -1 stress point) markedly right before the network abruptly
 617 switched from a relatively non-manic to a manic state (thicker dashed line jumping from 4 to
 618 10 symptoms right after the -1 stress point). However, Figure 12 also showed an increase in
 619 active symptoms from 0 to 4 symptoms before the sharp increase in autocorrelations so it
 620 appears that for this data example, the early warning was not early enough. Since Cramer and
 621 colleagues (2016) did show a clear early warning signal for major depression data it remains
 622 an open question to what extent the present results are a clue to the unsuitability of
 623 autocorrelations as window into predicting critical transitions.

624

625 #FIGURE 12 ABOUT HERE#

626

627 **5. The Empirical Mean Field Approximation**

628

629 **5.1 Description**

630

631 The empirical MFA is based on the work of Waldorp and Kossakowski (2016). As
 632 previously stated, networks can quickly become quite complex. By assuming that variables
 633 behave in a similar manner and have the same number of connections to other variables, we
 634 can reduce such a complex and multivariate system to a single equation (Kossakowski,
 635 Gordijn, et al., 2016; Waldorp & Kossakowski, 2016). We can then use this equation to
 636 investigate the behavior of the network as a whole over time.

637

638

#FIGURE 13 ABOUT HERE#

639

640 Suppose we have a network with 9 nodes, such as the one depicted in the left panel of
 641 Figure 13. In this network, nodes are either active (1, black) or inactive (0, white). For
 642 example, in the left panel of Figure 13, three nodes are active (i.e., black). In the MFA, we
 643 check for each node how many of its neighbors (nodes that are directly connected to a
 644 specific node) are active. In Figure 13 (left panel), when we focus on the middle node, we see
 645 that it has four neighbors, and three of them are active. We use this information on the
 646 activity of a node's neighbors and whether or not this is the majority of a node's neighbors to
 647 set a probability parameter p that decides whether or not a specific node becomes active itself
 648 at the next time point $t + 1$. As a rule, we state that, when at least the majority of a node's
 649 neighbors is active, the probability for that specific node to become active will be $1 - p$. When
 650 less than the majority of a node's neighbors is active, this probability will be p . Looking
 651 again at Figure 13, 3 out of 4 neighbors (i.e., the majority) of the middle node are active at
 652 time point t , so the probability for the middle node to become active at time point $t + 1$ is $1 -$
 653 p . In the right panel of Figure 13, we see that the middle node indeed became active as a
 654 result of its active neighbors and its probability parameter. We can repeat this process for
 655 each node within a time point, and for each time point, thereby creating a $t \times n$ matrix that
 656 contains 0s and 1s for each time point t and each node n .

657

658 For each time point, we can calculate the number of active nodes proportionally to the
 659 total number of nodes, called the *density*. These densities can be visualized, as is shown in
 660 Figure 14 with time on the x -axis and the densities on the y -axis. In this figure, we see how
 661 the density, the proportion of active nodes in a network, changes over time. In this example,
 662 we see that the density suddenly jumps from one stable state to the other, which is a critical
 transition. In this case, even though we spotted the transition, we are too late in investigating

663 whether or not the individual was vulnerable for the critical transition before it occurred.
664 Fortunately, the empirical MFA enables us to investigate this vulnerability.

665

666 #FIGURE 14 ABOUT HERE#

667

668 The network in Figure 13 is called a *grid* where each node has the same number of
669 neighbors. In psychology, it is hard to come up with an example in which each variable has
670 the same number of neighbors. The MFA assumes that each node has the same number of
671 neighbors, and Waldorp and Kossakowski (2016) investigated the performance of the MFA
672 when this assumption is no longer satisfied, and nodes can have a different number of
673 neighbors. They also investigated two other types of network structures: a *random graph* and
674 a *small world graph*, both of which are displayed in Figure 15. A random graph is a network
675 in which each edge has a constant probability to be drawn, p_e which is independent of the size
676 of the network (Bollobás, 2001; Durrett, 2007). In Figure 15 (left panel), we see a random
677 graph with an edge probability of 0.3 , which means that each edge has a probability of 0.3 to
678 be present in the network. This also means that around 30% of the edges are present in the
679 network. In the right panel of 15, we see a small world graph, which is a network structure
680 that starts out as a grid (i.e., each node has the same number of neighbors, thus edges), but in
681 which each edge has an constant probability p_w to be rewired to two other, possibly non-
682 neighboring nodes and added to the grid (Newman & Watts, 1999), and which is also
683 independent of the size of the network. In Figure 15 (right panel) we see a small world graph
684 with a rewiring probability of 0.2 , which means that each edge in the original grid has a
685 probability of 0.2 to be rewired and added to the network.

686

687 #FIGURE 15 ABOUT HERE#

688

689 In Waldorp and Kossakowski (2016), the performance of the MFA was shown by
690 means of a simulation study: they theoretically determined the shape of the bifurcation
691 diagram, and determined how well simulated data matched the theoretical bifurcation
692 diagram under various conditions. In Kossakowski et al. (2016), they showed how the MFA
693 can be used in practice. Using maximum likelihood (ML) estimation, it was shown how the
694 probability parameter p can be estimated from the data. This empirical MFA method works
695 as follows: first, the network structure is estimated using IsingFit. As there currently is no
696 valid test that can distinguish between a random graph and a small world graph, it is assumed

697 that the network structure is a random graph, with the ratio of edges that is non-zero and the
 698 possible number of edges as the edge probability p_e . The edge probability p_e is needed to
 699 create the bifurcation diagram. After that, the probability parameter p is estimated from the
 700 data using ML estimation. The estimate of p (\hat{p}) is then set off against the bifurcation
 701 diagram.

702 Figure 16 shows an example of such a bifurcation diagram. A bifurcation diagram is
 703 created by plugging in several values for p (x -axis), and plotting the resulting expected
 704 density μ_p (y -axis). A bifurcation diagram consists of two parts: the first is the area where two
 705 lines occur (at $x = 0.1$ to $x \approx 0.40$). This is the area where critical transitions can occur; the
 706 two lines in this part of the diagram represent the two phases that an individual can be in. The
 707 second part is the area where only one line exists (at $x \approx 0.40$ to $x = 1$): there is only one line,
 708 and therefore, critical transitions cannot occur. The empirical MFA compares \hat{p} with the point
 709 at which the line splits into two lines, called the critical value. When \hat{p} is smaller than the
 710 critical value, we conclude that the individual has an increased risk for experiencing a critical
 711 transition. When \hat{p} is higher than the critical transition, we conclude that the individual does
 712 not have an increased risk for experiencing a critical transition. For a more detailed and
 713 technical description, see Kossakowski et al. (2016).

714

715 #FIGURE 16 ABOUT HERE#

716

717 **5.2 Application of the Empirical MFA to general affect data**

718

719 Data for our example were collected from and by the first author (hereafter called
 720 participant JK). For testing purposes, the participant monitored her daily affects using the
 721 *experience sampling method* (ESM; Csikszentmihalyi & Larson, 1987). With ESM, the
 722 participant's waking hours are divided by s intervals of equal size. Within these intervals, the
 723 participants received a beep at a random time (within that interval) and is requested to fill out
 724 a questionnaire, often on a palmtop or smartphone. Over the course of seven days, participant
 725 JK (a 27-year-old female) completed 45 measurements, and missed 22 measurements; in total
 726 67 measurements were collected. Participant JK completed the *Positive Affect Negative Affect*
 727 *Scale* (PANAS; Watson, Clark, & Tellegen, 1988), a 20-item questionnaire that contains ten
 728 positive mood states and ten negative mood states, each measured on a 5-point Likert scale,

729 ranging from ‘very slightly or not at all’ to ‘extremely’. Table 2 shows the twenty different
 730 mood states and their node labels.

731 Positive variables were recoded, so that high scores indicate a more negative affect.
 732 Missing measurements were replaced by the previous measurement, after which the variables
 733 were dichotomized using a median split, which is necessary for using IsingFit. Finally, we
 734 removed six variables due to observing either of two response categories less than four times.

735

736 #FIGURE 17 ABOUT HERE#

737 #TABLE 2 ABOUT HERE#

738

739 Figure 17 (upper panel) depicts the network structure of participant JK, estimated
 740 with the IsingFit method. For example, item 1 (feeling interested) has a strong connection
 741 with items 3 (feeling excited), 5 (feeling strong) and 13 (feeling ashamed). Interestingly, the
 742 association between items 3 and 5 is negative, which means that, as participant JK feels more
 743 excited, she feels less strong and the other way around. The association between items 2
 744 (feeling distressed) and 4 (feeling upset) makes sense: as participant JK feels more upset, she
 745 tends to feel more distressed and the other way around.

746 Figure 17 (middle panel) shows the trajectory of the density (the proportion of active
 747 nodes) of participant JK over time. It can be seen that sometimes, the density does not
 748 change, especially in the middle of the measurement period, but also that, at several
 749 occasions, some peaks occur that are indicative of high general negative affect. However,
 750 since there is no clear pattern in the densities, we would expect that participant JK is not
 751 vulnerable for a critical transition from a positive affective state to a negative affective state.
 752 The lower panel of Figure 17 shows the bifurcation diagram for participant JK, and \hat{p} that we
 753 estimated from the data. It shows that \hat{p} is much higher than the critical value, which lies
 754 around 0.26 . This means that participant JK is not vulnerable for a critical transition.

755

756

6. Discussion

757 In this chapter, we have outlined a network perspective on psychological constructs. We
 758 have demonstrated various methods for estimating network structures and, subsequently, we
 759 have shown – with the Cramer model and the Empirical MFA – how one can use these
 760 network structures to investigate vulnerability and critical transitions: what makes certain
 761 people vulnerable for developing psychopathology and can we anticipate critical transitions
 762 from, say, health to a disordered state? Pertaining to the latter question: yes, we may. In the

763 Cramer model, we saw that individuals with more strongly connected networks are more
764 vulnerable for the development of psychopathology. Detecting critical transitions by means
765 of autocorrelations, however, was an only partially successful endeavor. In the Empirical
766 MFA, the vulnerability was estimated from the data: the lower the probability parameter, the
767 more vulnerable an individual is for a critical transition. For our general affect examples, we
768 showed that it is possible to see and potentially anticipate critical transitions from one state to
769 another.

770 Throughout this entire chapter, we investigated vulnerability for a critical transition that
771 an individual may or may not have. In the mania example described in section 4 the
772 conceptual meaning of the two possible states and the transition is clear: the system is in
773 either a state of mania or not. However, in the general affect example described in section 5
774 this may not be as clear. In terms of general affect, what are the two states that an individual
775 can be in, and what does the transition between one and the other mean? A vulnerability
776 analysis such as the ones performed in this chapter might be conceptually meaningless if the
777 system's two states are ill-defined or not defined at all. Therefore, not every (psychological)
778 construct might lend itself for such an analysis, and when applying these models, researchers
779 are best advised to first have a clear view on what the two states are in the system, and what it
780 means if an individual transitions between them. Additionally, some psychopathological
781 constructs might have more than two states. Consider bipolar disorder for example: this
782 disorder is characterized by switching between two states, a depressive state with
783 predominantly depressive symptoms (e.g., feeling blue, insomnia) and a manic state with
784 predominantly manic symptoms (e.g., irritability, sexual promiscuity). In this case it would
785 make sense to hypothesize the existence of not 2 but 3 states: one healthy state (e.g., bipolar
786 patient in remission), a depressive state and a manic state. It remains to be seen if one could
787 model a system with three states at all and if so, if the general principles of for example
788 catastrophe theory (e.g., hysteresis, discontinuous behavior) would apply.

789 In this chapter, we studied critical transitions from a healthy state to a disordered state.
790 We also saw that a strongly connected network is indicative of a vulnerability for a critical
791 transition: when a strongly connected network is put under stress, the system may jump from
792 one state to the other, whereas a weakly connected network, when put under stress, may
793 gradually transition. When healthy individuals are being studied, having a strongly connected
794 network is a disadvantage, for those individuals may experience a critical transition from a
795 healthy state to a disordered state. However, a critical transition can always occur in two
796 ways: from healthy to disordered and from disordered to healthy. In the case of depressed

797 patients, a critical transition may occur from a disordered to a healthy state. In this particular
798 case, having a strongly connected network is an advantage: if some intervention would
799 succeed in turning a few symptoms “off” then strong connectivity might result in the
800 triggering of additional symptom deactivation. In future research, it is therefore important to
801 study critical transitions both from a healthy → disorder perspective, and from a disorder →
802 healthy perspective.

803 The ultimate goal of the models shown in this chapter is to assess an individual’s
804 vulnerability for a critical transition, before the transition itself occurs. It is quite possible
805 that, by the time individuals enter therapy, it is too late for us to assess their vulnerability; for
806 a critical transition may already have occurred. In such a case, the goal of therapy also
807 transitions from preventing a critical transition to a disordered state, to helping that individual
808 transition back to a healthy state. If we would solely want to prevent critical transitions, we
809 would need to track virtually every individual from the age of 15 onwards in order to assess
810 their vulnerability for a critical transition from a healthy to a disordered state. This would be
811 an impossible task to carry out. Furthermore, many individuals who may never experience
812 mental problems are in this scenario forced to complete questionnaires whose results will
813 never be used. In studying critical transitions, researchers should therefore not only focus on
814 the prevention of critical transition, but also on how critical transitions can be induced, so that
815 therapists can use our models to help patients return to a healthy state faster.

816 In the empirical examples of both models, missing data were imputed with either zeroes
817 (Cramer model) or with the previous measurement (Empirical MFA). In any type of data
818 collection, but especially with intensive data collection like ESM, participants may fail to fill
819 out certain questions for numerous reasons. The design of the questionnaire may lead to
820 missing data, as certain questions may only be asked when a specific answer is given to some
821 other question, or participants may skip questions and fail to return to these questions. In the
822 case of ESM data, participants may forget their phone or may not simply be in the mood to
823 complete the questionnaire when it is asked of them several times a day. The effect of
824 missing data on the results of a vulnerability analysis is, while writing this chapter, unclear.
825 The methods for dealing with missing data showed in this chapter led to a decrease in item
826 variance, which may result in removing that specific item from the data that is used for the
827 entire analysis. Future research should therefore focus on investigating the effects of the
828 different types of missing data (missing completely at random, such as missing random
829 measurements; missing at random, such as forgetting the phone with which you completed
830 the questionnaires; or missing not at random, such as not being in the mood to complete a

831 questionnaire before having a cup of coffee in the morning) on the results, and how much
832 data can be missing before results become unreliable. A way of gauging the reliability of
833 network parameter estimates that is currently available for cross-sectional data and that could
834 potentially be used for time-series data, is implemented in R (Epskamp, Borsboom, & Fried,
835 2016). This software package enables calculating confidence intervals around edge weights
836 by means of bootstrapping these weights. The resulting confidence intervals indicate how
837 safe one is in concluding that the estimated edge weight is reliable (e.g., potentially less
838 reliable if the confidence interval around an edge weight includes zero).

839 This chapter described two models for studying vulnerability and critical transitions that
840 are currently still in their developmental phase. Even though there are some serious
841 conceptual and technical challenges that need to be overcome (Fried & Cramer, 2016), both
842 the Cramer model and the Empirical MFA show promising results and have the potential to
843 aid clinical psychologists and psychiatrists in both successfully treating patients and
844 preventing relapses by, for example, tracking individuals during therapy in order to find the
845 window of optimal opportunity for such successful interventions. That is, in our view,
846 network modeling of psychopathological phenomena holds the promise of ultimately leading
847 the field of psychopathology into an era of personalized care.

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