## Supplemental material Diffusion dynamics on multiplex networks

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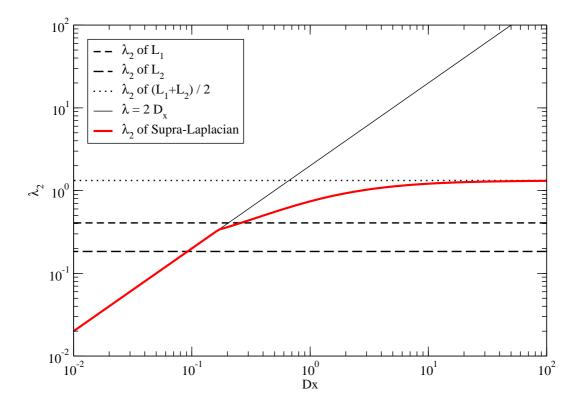


Figure 1: Comparison between the second smallest eigenvalues  $\lambda_2$  of the different laplacians for a multiplex network consisting of two layers with 1000 nodes in each layer. The first contains a scale-free network with degree distribution  $P(k) \sim k^{-2.5}$ , and the second layer a scale-free network with degree distribution  $P(k) \sim k^{-3}$ .

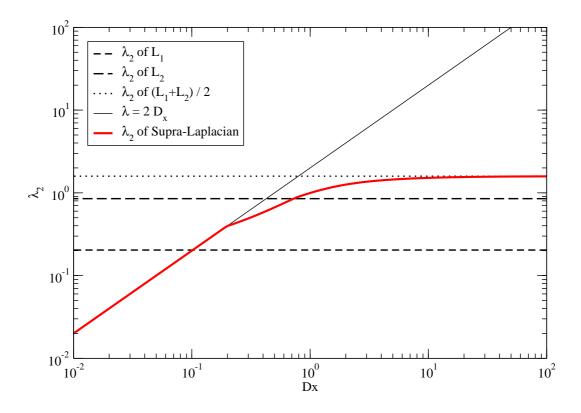


Figure 2: Comparison between the second smallest eigenvalues  $\lambda_2$  of the different laplacians for a multiplex network consisting of two layers with 1000 nodes in each layer. The first layer contains a scale-free network with degree distribution  $P(k) \sim k^{-2.5}$ , and the second layer contains a random Erdös-Rényi network with average degree  $\langle k \rangle = 8$ .

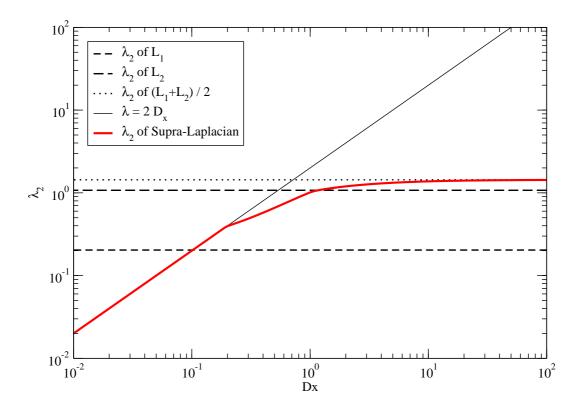


Figure 3: Comparison between the second smallest eigenvalues  $\lambda_2$  of the different laplacians for a multiplex network consisting of two layers with 1000 nodes in each layer. The first contains a scale-free network with degree distribution  $P(k) \sim k^{-2.5}$ , and the second layer a small-world network with average degree  $\langle k \rangle = 8$  and a replacement probability r = 0.3.

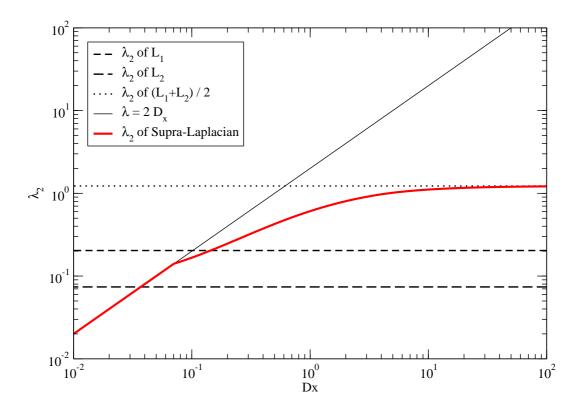


Figure 4: Comparison between the second smallest eigenvalues  $\lambda_2$  of the different laplacians for a multiplex network consisting of two layers with 1000 nodes in each layer. The first contains a scale-free network with degree distribution  $P(k) \sim k^{-2.5}$ , and the second layer a  $40 \times 25$  lattice with eight neighbors per node an periodic boundary conditions.

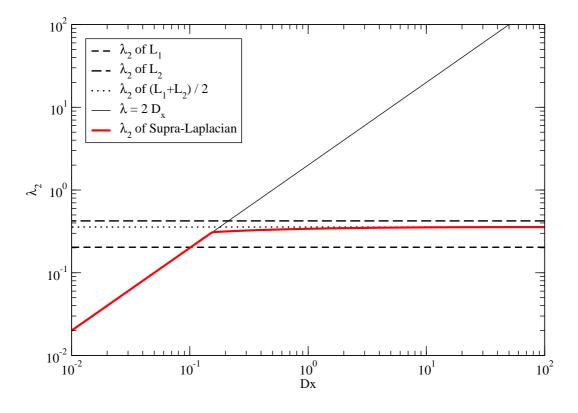


Figure 5: Comparison between the second smallest eigenvalues  $\lambda_2$  of the different laplacians for a multiplex network consisting of two layers with 1000 nodes in each layer. The first contains a scale-free network with degree distribution  $P(k) \sim k^{-2.5}$ , and the second layer has been obtained from a copy of the first layer network with 400 extra random links. Here we observe the absence of super-diffusion. This is a consequence of the semi-superposition  $(W_1 + W_2)/2$  being a (weighted) spanning graph of the network in the second layer  $W_2$ , thus according to Corollary 3.4 in [20] we have  $\lambda_2((L_1 + L_2)/2) \leq \lambda_2(L_2)$ .

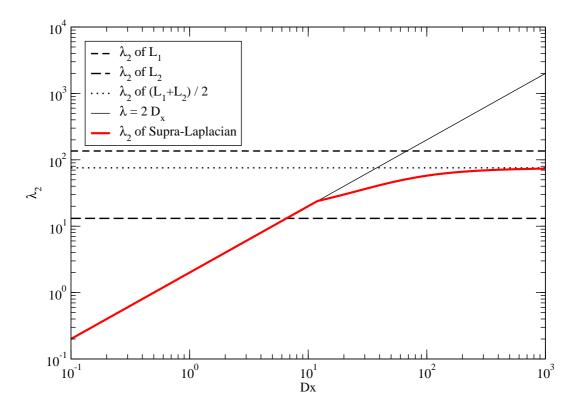


Figure 6: Comparison between the second smallest eigenvalues  $\lambda_2$  of the different laplacians for a multiplex network consisting of two layers with 1000 nodes in each layer. The first contains a network structured in 4 communities of 250 nodes each, with average internal and external degrees  $\langle k^{\text{int}} \rangle = 105$  and  $\langle k^{\text{ext}} \rangle = 105$  respectively, and the second layer is similar but with  $\langle k^{\text{int}} \rangle = 200$  and  $\langle k^{\text{ext}} \rangle = 10$ . The average clustering coefficients at each layer are 0.2336 and 0.7307 respectively, and the communities in both layers match.

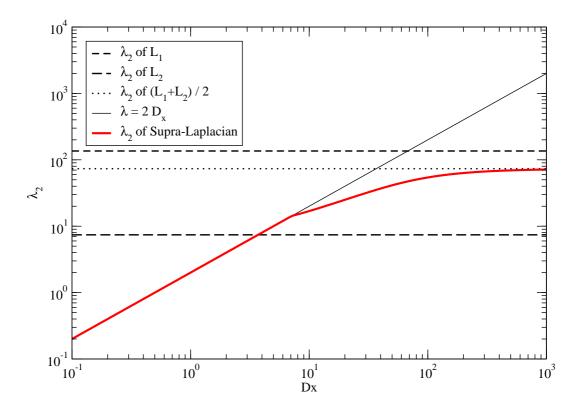


Figure 7: Comparison between the second smallest eigenvalues  $\lambda_2$  of the different laplacians for a multiplex network consisting of two layers with 1000 nodes in each layer. The first contains a network structured in 4 communities of 250 nodes each, with average internal and external degrees  $\langle k^{\text{int}} \rangle = 105$  and  $\langle k^{\text{ext}} \rangle = 105$  respectively, and the second layer is similar but with 17 communities,  $\langle k^{\text{int}} \rangle = 50$  and  $\langle k^{\text{ext}} \rangle = 8$ . The average clustering coefficients at each layer are 0.2336 and 0.6541 respectively.