

# Overview of Complex Systems

Principles of Complex Systems  
CSYS/MATH 300, Fall, 2010

Prof. Peter Dodds

Department of Mathematics & Statistics  
Center for Complex Systems  
Vermont Advanced Computing Center  
University of Vermont



The  
UNIVERSITY  
of VERMONT



COMPLEX SYSTEMS CENTER



Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Outline

## Course Information

Major Centers

Resources

Projects

Topics

## Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

## References

## Overview

### Course Information

Major Centers

Resources

Projects

Topics

### Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

### References



# Basics:

- ▶ **Instructor:** Prof. Peter Dodds
- ▶ **Lecture room and meeting times:**  
010 Morrill Hall, Tuesday and Thursday, 1:00 pm to 2:15 pm
- ▶ **Office:** Farrell Hall, second floor, Trinity Campus
- ▶ **E-mail:** peter.dodds@uvm.edu
- ▶ **Website:** <http://www.uvm.edu/~pdodds/teaching/courses/2010-08UVM-300> (田)
- ▶ **Suggested Texts:**
  - ▶ “Critical Phenomena in Natural Sciences: Chaos, Fractals, Selforganization and Disorder: Concepts and Tools” by Didier Sornette<sup>[12]</sup>.
  - ▶ “Critical Mass: How One Thing Leads to Another” by Philip Ball<sup>[3]</sup>

## Overview

### Course Information

Major Centers  
Resources  
Projects  
Topics

### Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

### References



- ▶ CSYS/MATH 300 is one of two core requirements for UVM's Certificate of Graduate Study in Complex Systems (⊕).
- ▶ Five course requirement.

### Course Information

Major Centers

Resources

Projects

Topics

### Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

### References



# Admin:

## Paper products:

1. Outline

## Office hours:

- ▶ 1:00 pm to 4:00 pm, Wednesday,  
Farrell Hall, second floor, Trinity Campus

Overview

Course Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Exciting details regarding these slides:

- ▶ Three versions (all in pdf):
  1. Presentation,
  2. Flat Presentation,
  3. Handout (2x2).
- ▶ Presentation versions are **navigable** and hyperlinks are **clickable**.
- ▶ Web links look like this (⊞).
- ▶ References in slides link to full citation at end. <sup>[1]</sup>
- ▶ Citations contain links to papers in pdf (if available).
- ▶ Brought to you by a concoction of L<sup>A</sup>T<sub>E</sub>X (⊞), Beamer (⊞), perl (⊞), madness, and the indomitable emacs (⊞).

Overview

## Course Information

Major Centers

Resources

Projects

Topics

## Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

## References



# Grading breakdown:

- ▶ **Projects/talks (50%)**—Students will work on semester-long projects. Students will develop a proposal in the first few weeks of the course which will be discussed with the instructor for approval. Details: 14% for the first talk, 18% for the final talk, and 18% for the written project.
- ▶ **Assignments (45%)**—All assignments will be of equal weight and there will be five or six of them.
- ▶ **General attendance/Class participation (5%)**

Overview

## Course Information

Major Centers

Resources

Projects

Topics

## Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

## References



# How grading works:

Questions are worth 3 points according to the following scale:

- ▶ 3 = correct or very nearly so.
- ▶ 2 = acceptable but needs some revisions.
- ▶ 1 = needs major revisions.
- ▶ 0 = way off.

Overview

## Course Information

Major Centers

Resources

Projects

Topics

## Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

## References





# Schedule:

Week # (dates)	Tuesday	Thursday
1 (8/31, 9/2)	overview	overview
2 (9/7, 9/9)	overview/projects	complex networks
3 (9/14, 9/16)	complex networks	lecture
4 (9/21, 9/23)	Project presentations	Project presentations
5 (9/28, 9/30)	lecture	lecture
6 (10/5, 10/7)	lecture	lecture
7 (10/12, 10/14)	lecture	lecture
8 (10/19, 10/21)	lecture	lecture
9 (10/26, 10/29)	lecture	lecture
10 (11/2, 11/4)	lecture	lecture
11 (11/9, 11/11)	lecture	lecture
12 (11/16, 11/18)	lecture	lecture
13 (11/23, 11/25)	Thanksgiving	Thanksgiving
14 (11/30, 12/2)	lecture	lecture
15 (12/7, 12/9)	Project Presentations	Project Presentations

Overview

Course Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



# Important dates:

1. Classes run from Monday, August 30 to Thursday, December 9.
2. Add/Drop, Audit, Pass/No Pass deadline—Monday, September 13.
3. Last day to withdraw—Monday, November 1.
4. Reading and exam period—Friday, December 10 to Friday, December 17.

Overview

## Course Information

Major Centers

Resources

Projects

Topics

## Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

## References



## More stuff:

Do check your zoo account for updates regarding the course.

**Academic assistance:** Anyone who requires assistance in any way (as per the ACCESS program or due to athletic endeavors), please see or contact me as soon as possible.

Overview

### Course Information

Major Centers

Resources

Projects

Topics

### Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

### References



# Centers

- ▶ Santa Fe Institute (SFI)
- ▶ New England Complex Systems Institute (NECSI)
- ▶ Michigan's Center for the Study of Complex Systems (CSCS (田))
- ▶ Northwestern Institute on Complex Systems (NICO (田))
- ▶ Also: Indiana, Davis, Brandeis, University of Illinois, Duke, Warsaw, Melbourne, ...,
- ▶ UVM's Complex System Center (田)

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# A few general books:

- ▶ “Micromotives and Macrobehavior” by Thomas Schelling <sup>[11]</sup>
- ▶ “Complex Adaptive Systems: An Introduction to Computational Models of Social Life,” by John Miller and Scott Page <sup>[10]</sup>
- ▶ “Modeling Complex Systems” by Nino Boccara <sup>[7]</sup>
- ▶ “Dynamics of Complex Systems” by Yaneer Bar-Yam <sup>[4]</sup>

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Useful online resources:

- ▶ Complexity Digest:  
<http://www.comdig.org> (田)
- ▶ Cosma Shalizi's notebooks:  
<http://www.cscs.umich.edu/~crshalizi/notebooks/> (田)

Overview

Course  
Information

Major Centers

**Resources**

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Projects

- ▶ Semester-long projects.
- ▶ Develop proposal in first few weeks.
- ▶ May range from novel research to investigation of an established area of complex systems.
- ▶ We'll go through a list of possible projects soon.

Overview

Course  
Information

Major Centers

Resources

**Projects**

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Projects

The **narrative hierarchy**—explaining things on many scales:

- ▶ 1 to 3 word encapsulation, a soundbite,
- ▶ a sentence/title,
- ▶ a few sentences,
- ▶ a paragraph,
- ▶ a short paper,
- ▶ a long paper,
- ▶ a chapter,
- ▶ a book,
- ▶ ...

Overview

Course  
Information

Major Centers

Resources

**Projects**

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References





# Topics:

## Measures of complexity

## Scaling phenomena

- ▶ Zipf's law
- ▶ Non-Gaussian statistics and power law distributions
- ▶ Sample mechanisms for power law distributions
- ▶ Organisms and organizations
- ▶ Scaling of social phenomena: crime, creativity, and consumption.
- ▶ Renormalization techniques

### Overview

### Course Information

Major Centers

Resources

Projects

Topics

### Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

### References



# Topics:

## Multiscale complex systems

- ▶ Hierarchies and scaling
- ▶ Modularity
- ▶ Form and context in design

## Complexity in abstract models

- ▶ The game of life
- ▶ Cellular automata
- ▶ Chaos and order—creation and maintenance

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Topics:

## Integrity of complex systems

- ▶ Generic failure mechanisms
- ▶ Network robustness
- ▶ Highly optimized tolerance: Robustness and fragility
- ▶ Normal accidents and high reliability theory

## Complex networks

- ▶ Small-world networks
- ▶ Scale-free networks

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



## Collective behavior and contagion in social systems

- ▶ Percolation and phase transitions
- ▶ Disease spreading models
- ▶ Schelling's model of segregation
- ▶ Granovetter's model of imitation
- ▶ Contagion on networks
- ▶ Herding phenomena
- ▶ Cooperation
- ▶ Wars and conflicts



# Topics:

## Large-scale Social patterns

- ▶ Movement of individuals

## Collective decision making

- ▶ Theories of social choice
- ▶ The role of randomness and chance
- ▶ Systems of voting
- ▶ Juries
- ▶ Success inequality: superstardom

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Topics:

## Information

- ▶ Search in networked systems (e.g., the WWW, social systems)
- ▶ Search on scale-free networks
- ▶ Knowledge trees, metadata and tagging

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Buzzword Definitions

**Complex:** (Latin = with + fold/weave (com + plex))



**Adjective:**

1. Made up of multiple parts; intricate or detailed.
2. Not simple or straightforward.

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Buzzword Definitions

## Possible properties of a **Complex System**:

- ▶ Many interacting agents or entities
- ▶ Relationships are nonlinear
- ▶ Presence of feedback
- ▶ Complex systems are open (out of equilibrium)
- ▶ Presence of memory
- ▶ Modular/multiscale/hierarchical structure
- ▶ Evidence of emergence properties
- ▶ Evidence of self-organization



Overview

Course  
Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

**Complexity**

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References





# Examples

## Examples of Complex Systems:

- ▶ human societies
- ▶ cells
- ▶ organisms
- ▶ ant colonies
- ▶ weather systems
- ▶ ecosystems
- ▶ animal societies
- ▶ disease ecologies
- ▶ brains
- ▶ social insects
- ▶ geophysical systems
- ▶ the world wide web

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

**Complexity**

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Examples

## Relevant fields:

- ▶ Physics
- ▶ Economics
- ▶ Sociology
- ▶ Psychology
- ▶ Information Sciences
- ▶ Cognitive Sciences
- ▶ Biology
- ▶ Ecology
- ▶ Geosciences
- ▶ Geography
- ▶ Medical Sciences
- ▶ Systems Engineering
- ▶ Computer Science
- ▶ ...

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

**Complexity**

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Buzzword Definitions

## Complicated versus Complex.

- ▶ Complicated: Mechanical watches, airplanes, ...
- ▶ Engineered systems can be made to be **highly robust but not adaptable**.
- ▶ But engineered systems can become complex (power grid, planes).
- ▶ They can also **fail spectacularly**.
- ▶ Explicit distinction: **Complex Adaptive Systems**.

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Buzzword Definitions

## Nino Boccara in *Modeling Complex Systems*:

[7] "... there is no universally accepted definition of a complex system ... most researchers would describe a system of connected agents that exhibits an emergent global behavior not imposed by a central controller, but resulting from the interactions between the agents."

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Buzzword Definitions

## The Wikipedia on Complex Systems:

“Complexity science is not a single theory: it encompasses more than one theoretical framework and is highly interdisciplinary, seeking the answers to some fundamental questions about living, adaptable, changeable systems.”



Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Buzzword Definitions

## Philip Ball in *Critical Mass*:

[3] “...complexity theory seeks to understand how order and stability arise from the interactions of many components according to a few simple rules.”

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Buzzword Definitions

## Cosma Shalizi:

“The "sciences of complexity" are very much a potpourri, and while the name has some justification—chaotic motion seems more complicated than harmonic oscillation, for instance—I think the fact that it is more dignified than "neat nonlinear nonsense" has not been the least reason for its success.—That opinion wasn't exactly changed by working at the Santa Fe Institute for five years.”

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Buzzword Definitions

## Steve Strogatz in *Sync*:

“... every decade or so, a grandiose theory comes along, bearing similar aspirations and often brandishing an ominous-sounding C-name. In the 1960s it was cybernetics. In the '70s it was catastrophe theory. Then came chaos theory in the '80s and complexity theory in the '90s.”

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

**Complexity**

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References





[HOME](#) [ABOUT US](#) [CONTACTS](#) [NEWS & EVENTS](#) [LINKS](#) [FAQs](#) [JOURNAL](#) [SITE & PAPERS](#) [MAP](#)



## Welcome to the COMPLEXITY SOCIETY

### "The Application of Complexity Science to Human Affairs"

#### Membership

To join TCS apply here.

#### Complexity Society Newsletter

The August 2007 edition is now available.

#### Complexity Digest

The current issue of Complexity Digest 2007.29 is now available on-line.

#### Recent Events

Summer School in Complexity Science organised by Imperial College, London, Wye College, Kent, UK. 8-17th July 2007.

#### Forthcoming Events

ECCS'07 European Conference on Complex Systems, Dresden, Germany. 1-5th October 2007.

#### New Paper

The Fractal Imagination: New Resources for Conceptualising Creativity.

#### Journal

"Emergence: Complexity & Organization (ECO)", A journal of research, theory and practice on Organisations as complex systems.

The Complexity Society provides a focal point for people in the UK interested in complexity. It is a community that uses complexity science to rethink and reinterpret all aspects of the world in which we live and work.

Its core values are OPENNESS, EQUALITY and DIVERSITY.

- Open to all, open to ideas, open in process and activities
- Equality, egalitarian, non-hierarchical, participative
- Diverse, connecting and embracing a wide range of views, respecting differences

The society objectives are to promote the theory of complexity in education, government, the health service and business as well as the beneficial application of complexity in a wide variety of social, economic, scientific and technological contexts such as sources of competitive advantage, business clusters and knowledge management.

Complexity includes ideas such as complex adaptive systems, self-organisation, co-evolution, agent based computer models, chaos, networks, emergence and fractals.

Membership is open to all and current members include people from universities, business, and government funded organisations.

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## Course Information

Major Centers  
Resources  
Projects  
Topics

## Fundamentals

**Complexity**  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

## References



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### Course Information

- Major Centers
- Resources
- Projects
- Topics

### Fundamentals

- Complexity**
- Emergence
- Self-Organization
- Modeling
- Statistical Mechanics
- Universality
- Symmetry Breaking
- The big theory
- Tools and Techniques
- Measures of Complexity

### References



# Buzzword Definitions

The Wikipedia on [Emergence](#):

“In philosophy, systems theory and the sciences, emergence refers to the way complex systems and patterns arise out of a multiplicity of relatively simple interactions. ... [emergence is central to the physics of complex systems and yet very controversial.](#)”



Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Emergence:

## Examples:

- ▶ Fundamental particles  $\Rightarrow$  Life, the Universe, and Everything
- ▶ Genes  $\Rightarrow$  Organisms
- ▶ Brains  $\Rightarrow$  Thoughts
- ▶ Fireflies  $\Rightarrow$  Synchronized Flashes [videos!]
- ▶ People  $\Rightarrow$  World Wide Web
- ▶ People  $\Rightarrow$  Behavior in games not specified by rules (e.g., bluffing in poker)
- ▶ People  $\Rightarrow$  Religion
- ▶ People  $\Rightarrow$  Language, and rules in language (e.g., -ed, -s).
- ▶ ?  $\Rightarrow$  time; ?  $\Rightarrow$  gravity; ?  $\Rightarrow$  reality.

Overview

Course  
Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

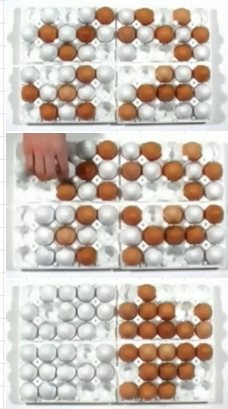
Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



# Emergence

Thomas Schelling (田) (Economist/Nobelist):



[youtube] (田)

- ▶ “Micromotives and Macrobehavior” [11]
  - ▶ Segregation
  - ▶ Wearing hockey helmets
  - ▶ Seating choices

Overview

Course Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Emergence

Friedrich Hayek (田)

(Economist/Philosopher/Nobelist):

- ▶ Markets, legal systems, political systems are emergent and not designed.
- ▶ 'Taxis' = made order (by God, Sovereign, Government, ...)
- ▶ 'Cosmos' = grown order
- ▶ Archetypal limits of **hierarchical** and **decentralized** structures.
- ▶ **Hierarchies** arise once problems are solved.
- ▶ **Decentralized structures** help solve problems.
- ▶ Dewey Decimal System versus tagging.

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

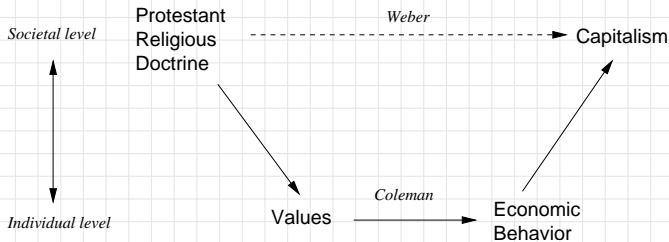
Measures of Complexity

References



# Emergence

## James Coleman in *Foundations of Social Theory*:



- ▶ Understand macrophenomena arises from microbehavior which in turn depends on macrophenomena. [8]
- ▶ More on Coleman [here](#) (田).

Overview

Course Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



# Emergence

## Higher complexity:

- ▶ Many system scales (or levels) that interact with each other.

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References





# Emergence

Even mathematics: <sup>[9]</sup>

Gödel's Theorem (roughly):  
we can't prove every theorem that's true.

Suggests a **strong form of emergence**:

Some phenomena cannot be formally deduced from elementary aspects of a system.

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Emergence

The idea of emergence is rather old...

“The whole is more than the sum of its parts” –Aristotle

Philosopher G. H. Lewes first used the word explicitly in 1875.

## Overview

### Course Information

- Major Centers
- Resources
- Projects
- Topics

### Fundamentals

- Complexity
- Emergence
- Self-Organization
- Modeling
- Statistical Mechanics
- Universality
- Symmetry Breaking
- The big theory
- Tools and Techniques
- Measures of Complexity

### References



# Buzzword Definitions

There appear to be **two types** of **emergence**:

## I. Weak emergence:

System-level phenomena is different from that of its constituent parts yet can be connected theoretically.

## II. Strong emergence:

System-level phenomena fundamentally cannot be deduced from how parts interact.

Strong emergence could be called **magic**...

See Bedau (1997) <sup>[5]</sup>

Overview

Course  
Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



# Buzzword Definitions

- ▶ Complex Systems enthusiasts often decry **reductionist** approaches ...
- ▶ But reductionism seems to be misunderstood.
- ▶ **Reductionist** techniques can explain weak emergence (e.g., phase transitions).
- ▶ ‘**A Miracle Occurs**’ explains strong emergence.
- ▶ But: maybe **miracle** should be interpreted as an **inscrutable yet real mechanism** that cannot be **simply described**. Gulp.
- ▶ Listen to Steve Strogatz and Hod Lipson (Cornell) in the last piece on Radiolab’s show ‘Limits’ (51:40):  
<http://blogs.wnyc.org/radiolab/2010/04/05/limits/>

Overview

Course  
Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

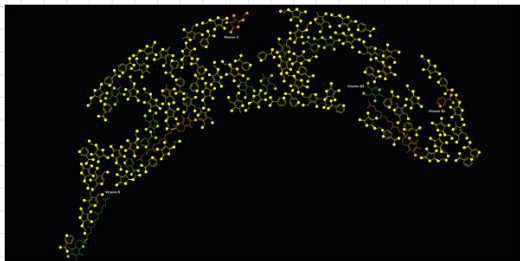
Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



# The emergence of taste:

- ▶ Molecules  $\Rightarrow$  Ingredients  $\Rightarrow$  Taste
- ▶ See Michael Pollan's article on nutritionism (田) in the New York Times, January 28, 2007.



nytimes.com

Overview

Course  
Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



## Reductionism and food:

- ▶ **Pollan:** “even the simplest food is a hopelessly complex thing to study, a virtual wilderness of chemical compounds, many of which exist in complex and dynamic relation to one another...”
- ▶ “So ... break the thing down into its component parts and study those one by one, even if that means ignoring complex interactions and contexts, as well as the fact that the whole may be more than, or just different from, the sum of its parts. This is what we mean by reductionist science.”



# Reductionism

- ▶ “people don’t eat nutrients, they eat foods, and foods can behave very differently than the nutrients they contain.”
- ▶ Studies suggest diets high in fruits and vegetables help prevent cancer.
- ▶ So... find the nutrients responsible and eat more of them
- ▶ But “in the case of **beta carotene ingested as a supplement**, scientists have discovered that it actually **increases the risk of certain cancers**. Big oops.”

Overview

Course  
Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



# Reductionism

## Thyme's known antioxidants:

4-Terpineol, alanine, anethole, apigenin, ascorbic acid, beta carotene, caffeic acid, camphene, carvacrol, chlorogenic acid, chrysoeriol, eriodictyol, eugenol, ferulic acid, gallic acid, gamma-terpinene isochlorogenic acid, isoeugenol, isothymonin, kaempferol, labiatic acid, lauric acid, linalyl acetate, luteolin, methionine, myrcene, myristic acid, naringenin, oleanolic acid, p-coumoric acid, p-hydroxy-benzoic acid, palmitic acid, rosmarinic acid, selenium, tannin, thymol, tryptophan, ursolic acid, vanillic acid.



[cnn.com]

Overview

Course  
Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References





# Reductionism

“It would be great to know how this all works, but **in the meantime** we can enjoy thyme in the knowledge that it probably doesn't do any harm (since people have been eating it forever) and that it may actually do some good (since people have been eating it forever) and that even if it does nothing, we like the way it tastes.”

**Gulf between theory and practice (see baseball and bumblebees).**

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



## Self-Organization



“Self-organization (田) is a process in which the internal organization of a system, normally an open system, increases in complexity without being guided or managed by an outside source.”  
(also: Self-assembly)

- ▶ Self-organization refers to a broad array of decentralized processes that lead to emergent phenomena.

## Course Information

Major Centers  
Resources  
Projects  
Topics

## Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

## References



# Examples of self-organization:

- ▶ Molecules/Atoms liking each other → Gas-liquid-solids
- ▶ Spin alignment → Magnetization
- ▶ Imitation → Herding, flocking, stampedes

Question: how likely is 'complexification'?

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

**Self-Organization**

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



Eric Beinhocker (*The Origin of Wealth*):<sup>[6]</sup>

Dynamic:

- ▶ **Complexity Economics:** Open, dynamic, non-linear systems, far from equilibrium
- ▶ **Traditional Economics:** Closed, static, linear systems in equilibrium

Overview

Course  
Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

Complexity  
Emergence

**Self-Organization**

Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



## Agents:

- ▶ **Complexity Economics:** Modelled individually; use inductive rules of thumb to make decisions; have incomplete information; are subject to errors and biases; learn to adapt over time
- ▶ **Traditional Economics:** Modelled collectively; use complex deductive calculations to make decisions; have complete information; make no errors and have no biases; have no need for learning or adaptation (are already perfect)





## Networks:

- ▶ **Complexity Economics:** Explicitly model bi-lateral interactions between individual agents; networks of relationships change over time
- ▶ **Traditional Economics:** Assume agents only interact indirectly through market mechanisms (e.g. auctions)

## Emergence:

- ▶ **Complexity Economics:** No distinction between micro/macro economics; macro patterns are emergent result of micro level behaviours and interactions
- ▶ **Traditional Economics:** Micro-and macroeconomics remain separate disciplines



## Evolution:

- ▶ **Complexity Economics:**

The evolutionary process of differentiation, selection and amplification provides the system with novelty and is responsible for its growth in order and complexity

- ▶ **Traditional Economics:**

No mechanism for endogenously creating novelty, or growth in order and complexity





- ▶ The central concepts **Complexity** and **Emergence** are not precisely defined.
- ▶ There is as yet **no general theory of Complex Systems**.
- ▶ But the problems exist...  
Complex (Adaptive) Systems abound...
- ▶ Framing: Thinking about systems is essential today.
- ▶ We use whatever tools we need.



## Nino Boccara in *Modeling Complex Systems*:

“Finding the emergent global behavior of a large system of interacting agents using methods is usually hopeless, and researchers therefore must rely on computer-based models.”

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



## Nino Boccara in *Modeling Complex Systems*:

Focus is on dynamical systems models:

- ▶ differential and difference equation models
- ▶ chaos theory
- ▶ cellular automata
- ▶ networks
- ▶ power-law distributions



## Philip Ball in *Critical Mass*:

[3] “... very often what passes today for ‘complexity science’ is really something much older, dressed up in fashionable apparel. The main themes in complexity theory have been studied for more than a hundred years by physicists who evolved a tool kit of concepts and techniques to which complexity studies have barely added a handful of new items.”



- ▶ Statistical Mechanics is “a science of collective behavior.”
- ▶ Simple rules give rise to collective phenomena.

## Overview

### Course Information

Major Centers  
Resources  
Projects  
Topics

### Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

### References



## The Ising Model (田):

- ▶ Idealized model of a ferromagnet.
- ▶ Each atom is assumed to have a local spin that can be **up** or **down**:  $S_i = \pm 1$ .
- ▶ Spins are assumed arranged on a lattice (e.g. square lattice in 2-d).
- ▶ In isolation, spins like to align with each other.
- ▶ Increasing temperature breaks these alignments.
- ▶ The *drosophila* of statistical mechanics.

### Course Information

Major Centers  
Resources  
Projects  
Topics

### Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

### References



# Ising model

## 2-d Ising model simulation:

<http://www.pha.jhu.edu/javalab/ising/ising.html> (田)

### Overview

### Course Information

- Major Centers
- Resources
- Projects
- Topics

### Fundamentals

- Complexity
- Emergence
- Self-Organization
- Modeling

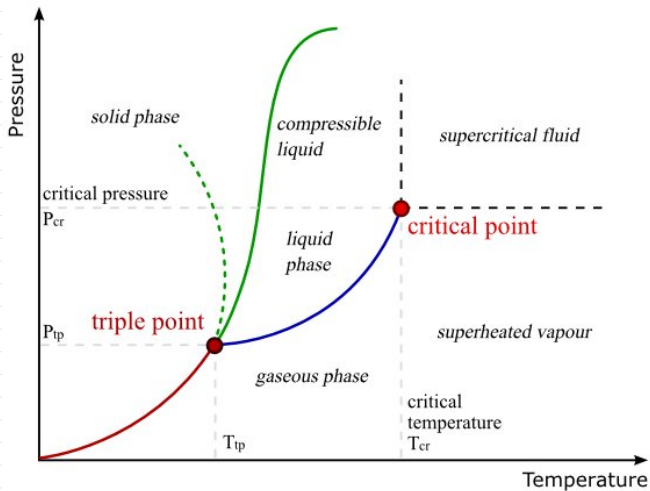
### Statistical Mechanics

- Universality
- Symmetry Breaking
- The big theory
- Tools and Techniques
- Measures of Complexity

### References



# Phase diagrams



Qualitatively distinct macro states.

Overview

Course Information

- Major Centers
- Resources
- Projects
- Topics

Fundamentals

- Complexity
- Emergence
- Self-Organization
- Modeling
- Statistical Mechanics
- Universality
- Symmetry Breaking
- The big theory
- Tools and Techniques
- Measures of Complexity

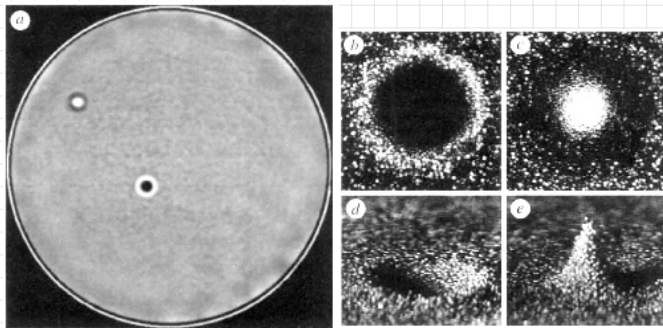
References





# Phase diagrams

Oscillons, bacteria, traffic, snowflakes, ...



Umbanhowar et al., *Nature*, 1996 <sup>[15]</sup>

Overview

Course  
Information

Major Centers  
Resources  
Projects  
Topics

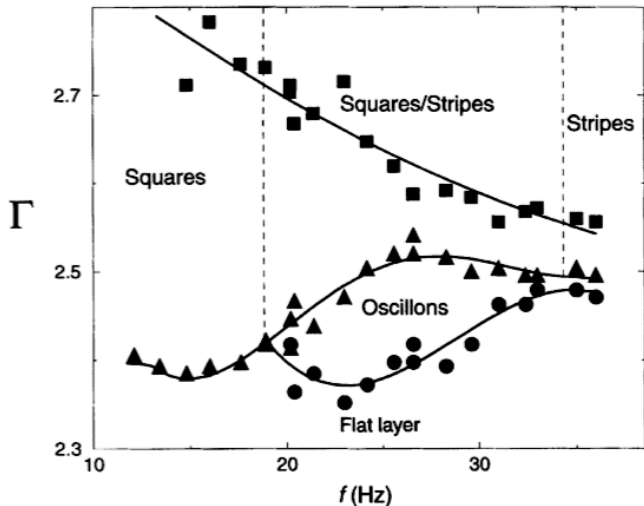
Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



# Phase diagrams



Overview

Course  
Information

Major Centers  
Resources  
Projects  
Topics

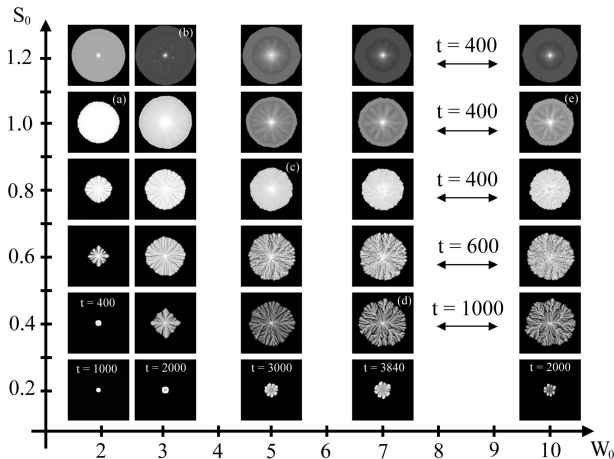
Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



# Phase diagrams



$W_0$  = initial wetness,  $S_0$  = initial nutrient supply

<http://math.arizona.edu/~lega/HydroBact.html>

Overview

Course Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



# Ising model

## Analytic issues:

- ▶ 1-d: simple (Ising & Lenz, 1925)
- ▶ 2-d: hard (Onsager, 1944)
- ▶ 3-d: extremely hard...
- ▶ 4-d and up: simple.

## Overview

### Course Information

Major Centers  
Resources  
Projects  
Topics

### Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

### References



- ▶ Origins of Statistical Mechanics are in the studies of people... (Maxwell and co.)
- ▶ Now physicists are using their techniques to study everything else including people...
- ▶ See Philip Ball's "Critical Mass" [3]

### Course Information

Major Centers  
Resources  
Projects  
Topics

### Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

### References



# Limits to what is possible:

## Universality (田):

- ▶ The property that the macroscopic aspects of a system do not depend sensitively on the system's details.
- ▶ Key figure: Leo Kadanoff (田).

## Examples:

- ▶ The Central Limit Theorem:

$$P(x; \mu, \sigma) dx = \frac{1}{\sqrt{2\pi}\sigma} e^{-(x-\mu)^2/2\sigma^2} dx.$$

- ▶ Navier Stokes equation for fluids.
- ▶ Nature of phase transitions in statistical mechanics.

Overview

Course  
Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics

**Universality**

Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



# Universality

- ▶ Sometimes **details don't matter too much.**
- ▶ **Many-to-one mapping** from micro to macro
- ▶ Suggests not all possible behaviors are available at higher levels of complexity.

## Large questions:

- ▶ How universal is universality?
- ▶ What are the possible of long-time states (attractors) for a universe?

## Overview

### Course Information

Major Centers  
Resources  
Projects  
Topics

### Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics

### Universality

Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

### References



Fluid flow is modeled by the Navier-Stokes equations.

Works for many very different fluids:

- ▶ The atmosphere, oceans, blood, galaxies, the earth's mantle...

and ball bearings on lattices...?

### Course Information

Major Centers  
Resources  
Projects  
Topics

### Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics

### Universality

Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

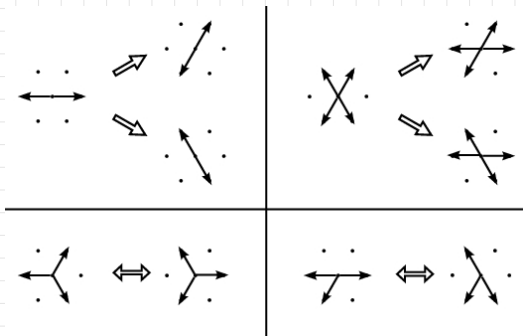
### References





# Lattice gas models

## Collision rules in 2-d on a hexagonal lattice:



- ▶ Lattice matters...
- ▶ No 'good' lattice in 3-d.

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

**Universality**

Symmetry Breaking

The big theory

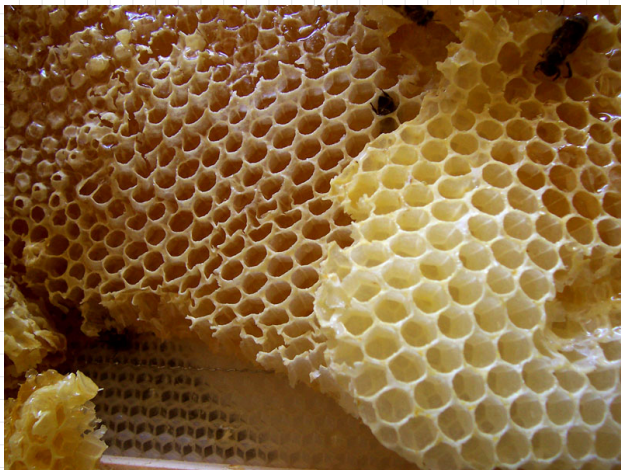
Tools and Techniques

Measures of Complexity

References



# Hexagons—Honeycomb: (田)



- ▶ Orchestrated? Or an accident of bees working hard?
- ▶ See “On Growth and Form” by D’Arcy Wentworth Thompson (田). [13, 14]

Overview

Course  
Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
**Universality**  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



# Hexagons—Giant's Causeway: (田)



<http://newdesktopwallpapers.info>

Overview

Course  
Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
**Universality**  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



# Hexagons—Giant's Causeway: (田)



<http://www.physics.utoronto.ca/>

Overview

Course  
Information

Major Centers  
Resources  
Projects  
Topics

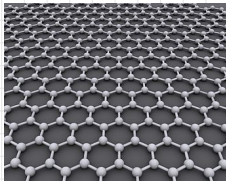
Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
**Universality**  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



# Hexagons run amok:



- ▶ Graphene (⊞): single layer of carbon molecules in a perfect hexagonal lattice (super strong).
- ▶ Chicken wire (⊞) . . .

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Symmetry Breaking

Philip Anderson (田)—“More is Different,” Science, 1972<sup>[1]</sup>



- ▶ Argues against idea that the only real scientists are those working on the fundamental laws.
- ▶ Symmetry breaking  $\Rightarrow$  different laws/rules at different scales...

(2006 study  $\rightarrow$  “most creative physicist in the world” (田))

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Symmetry Breaking

“Elementary entities of science X obey the laws of science Y”

- ▶ X
- ▶ solid state or many-body physics
- ▶ chemistry
- ▶ molecular biology
- ▶ cell biology
- ▶ .
- ▶ psychology
- ▶ social sciences

- ▶ Y
- ▶ elementary particle physics
- ▶ solid state many-body physics
- ▶ chemistry
- ▶ molecular biology
- ▶ .
- ▶ physiology
- ▶ psychology

Overview

Course Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



# Symmetry Breaking

Anderson:

[the more we know about] “fundamental laws, the less relevance they seem to have to the very real problems of the rest of science.”

Scale and complexity thwart the constructionist hypothesis.

Accidents of history and path dependence (田) matter.

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References





# Symmetry Breaking

- ▶ Page 291–292 of Sornette<sup>[12]</sup>:  
Renormalization  $\equiv$  Anderson's hierarchy.
- ▶ But Anderson's hierarchy is not a simple one: the rules change.
- ▶ Crucial dichotomy between evolving systems following stochastic paths that lead to (a) **inevitable** or (b) **particular** destinations (states).

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

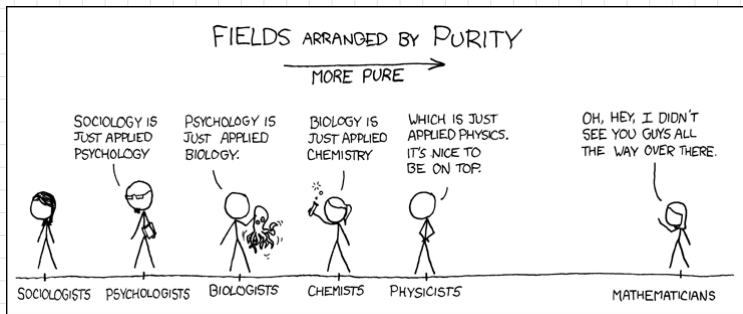
Tools and Techniques

Measures of Complexity

References



# More is different:



<http://xkcd.com/435/> (田)

Overview

Course Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



# A real science of complexity:

## A real theory of everything:

1. Is not just about the ridiculously small stuff...
2. It's about the increase of complexity

Symmetry breaking/  
Accidents of history

vs.

Universality

- ▶ Second law of thermodynamics: **we're toast in the long run.**
- ▶ So how likely is the local complexification of structure we enjoy?
- ▶ **Another key:** randomness can give order.

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

**The big theory**

Tools and Techniques

Measures of Complexity

References



## Tools and techniques:

- ▶ Differential equations, difference equations, linear algebra.
- ▶ Statistical techniques for comparisons and descriptions.
- ▶ Methods from statistical mechanics and computer science.
- ▶ Computer modeling.

## Key advance:

- ▶ Representation of **complex interaction patterns** as **dynamic networks**.
- ▶ The driver: **Massive amounts of Data**
- ▶ More later...

### Course Information

Major Centers  
Resources  
Projects  
Topics

### Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

### References



# The absolute basics:

## Science in three steps:

1. Find interesting/meaningful/important phenomena involving spectacular amounts of data.
2. Describe what you see.
3. Explain it.

## Beware your assumptions

Don't use tools/models because they're there, or because everyone else does...

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Measures of Complexity

## How do we measure the complexity of a system?

(1) **Entropy**: number of microstates that could underlie a particular macrostate.

- ▶ Used in information theory and statistical mechanics/thermodynamics.
- ▶ Measures how uncertain we are about the details of a system.
- ▶ Problem: Randomness maximizes entropy, perfect order minimizes.
- ▶ Our idea of 'maximal complexity' is somewhere in between...

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Hmmm

(Aside)

What about entropy and self-organization?

Isn't entropy supposed to always increase?

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



Two ways for order to appear in a system without offending the second law of thermodynamics:

- (1) Entropy of the system decreases at the expense of entropy increasing in the environment.
- (2) The system becomes more ordered macroscopically while becoming more disordered microscopically.





# Measures of Complexity

## (2) Various kinds of information complexity:

- ▶ Roughly, what is the size of a program required to reproduce a string of numbers?
- ▶ Again maximized by random strings.
- ▶ Very hard to measure.

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Measures of Complexity

(3) Variation on (2): what is the size of a program required to reproduce members of an ensemble of a string of numbers?

Now: Random strings have very low complexity.

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Measures of Complexity

**Large problem:** given any one example, how do we know what ensemble it belongs to?

**One limited solution:** divide the string up into subsequences to create an ensemble.

See *Complexity* by Badii & Politi <sup>[2]</sup>

Overview

Course  
Information

Major Centers

Resources

Projects

Topics

Fundamentals

Complexity

Emergence

Self-Organization

Modeling

Statistical Mechanics

Universality

Symmetry Breaking

The big theory

Tools and Techniques

Measures of Complexity

References



# Measures of Complexity

So maybe no one true measure of complexity exists.

**Cosma Shalizi:**

“Every few months seems to produce another paper proposing yet another measure of complexity, generally a quantity which can’t be computed for anything you’d actually care to know about, if at all. These quantities are almost never related to any other variable, so they form no part of any theory telling us when or how things get complex, and are usually just quantification for quantification’s own sweet sake.”

Overview

Course  
Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



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- [1] P. W. Anderson.  
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Overview

Course  
Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



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Overview

Course  
Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



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Overview

Course  
Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References



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Overview

Course  
Information

Major Centers  
Resources  
Projects  
Topics

Fundamentals

Complexity  
Emergence  
Self-Organization  
Modeling  
Statistical Mechanics  
Universality  
Symmetry Breaking  
The big theory  
Tools and Techniques  
Measures of Complexity

References

