Fundamentals

Principles of Complex Systems | @pocsvox
CSYS/MATH 300, Fall, 2015 | #FallPoCS2015

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Outline

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Fundamentals

Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

THE DATA POOR

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

THE POURING DATA

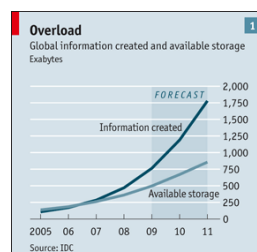PoCS | @pocsvox
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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

Data, Data, Everywhere—the Economist, Feb 25, 2010

Overload
Global information created and available storage
Exabytes

FORECAST

Information created

Available storage

2005 06 07 08 09 10 11
Source: IDC

▶ Exponential growth: $\sim 60\%$ per year.

Big Data Science:

▶ 2013: year traffic on Internet estimate to reach 2/3 Zettabytes (1ZB = 10^3EB = 10^6PB = 10^9TB)

▶ Large Hadron Collider: 40 TB/second.

▶ 2016—Large Synoptic Survey Telescope: 140 TB every 5 days.

▶ Facebook: $\sim$ 250 billion photos (mid 2013)

▶ Twitter: $\sim$ 500 billion tweets (mid 2013)

No really, that's a lot of data

Data inflation			2
Unit	**Size**	**What it means**	
Bit (b)	1 or 0	Short for "binary digit", after the binary code (1 or 0) computers use to store and process data	
Byte (B)	8 bits	Enough information to create an English letter or number in computer code. It is the basic unit of computing	
Kilobyte (KB)	1,000, or 2^{10}, bytes	From "thousand" in Greek. One page of typed text is 2KB	
Megabyte (MB)	1,000KB; 2^{20} bytes	From "large" in Greek. The complete works of Shakespeare total 5MB. A typical pop song is about 4MB	
Gigabyte (GB)	1,000MB; 2^{30} bytes	From "giant" in Greek. A two-hour film can be compressed into 1-2GB	
Terabyte (TB)	1,000GB; 2^{40} bytes	From "monster" in Greek. All the catalogued books in America's Library of Congress total 15TB	
Petabyte (PB)	1,000TB; 2^{50} bytes	All letters delivered by America's postal service this year will amount to around 5PB. Google processes around 1PB every hour	
Exabyte (EB)	1,000PB; 2^{60} bytes	Equivalent to 10 billion copies of *The Economist*	
Zettabyte (ZB)	1,000EB; 2^{70} bytes	The total amount of information in existence this year is forecast to be around 1.2ZB	
Yottabyte (YB)	1,000ZB; 2^{80} bytes	Currently too big to imagine	

The prefixes are set by an intergovernmental group, the International Bureau of Weights and Measures. Yotta and Zetta were added in 1991; terms for larger amounts have yet to be established.
Source: *The Economist*

The Newness of being a Scientist (1833 on):

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

▶ Etymology here ↗.
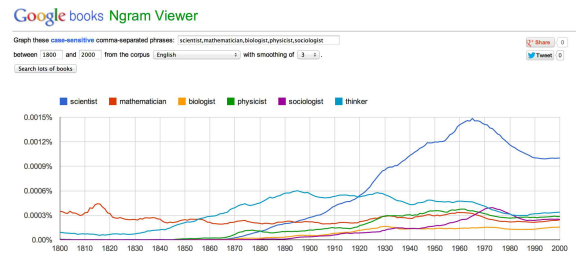▶ "Scientists are the people who ask a question about a phenomenon and proceed to systematically go about answering the question themselves. They are by nature curious, creative and well organized."
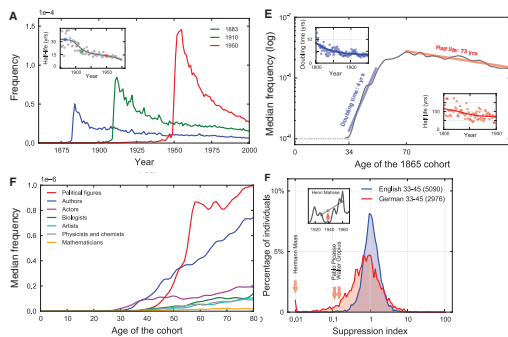

Big Data—Culturomics:

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

"Quantitative analysis of culture using millions of digitized books" by Michel et al., Science, 2011 [6]

http://www.culturomics.org/ ↗
Google Books ngram viewer ↗

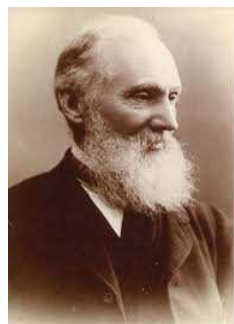
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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

Basic Science ≃ Describe + Explain:

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

Lord Kelvin (possibly):
▶ "To measure is to know."
▶ "If you cannot measure it, you cannot improve it."

Bonus:
▶ "X-rays will prove to be a hoax."
▶ "There is nothing new to be discovered in physics now, All that remains is more and more precise measurement."

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

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Data
Emergence
Self-Organization
Modeling
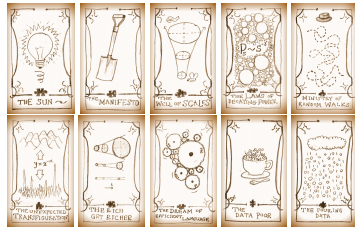Statistical Mechanics
Nutshell
References

THE EMERGENCE OF STRUCTURE
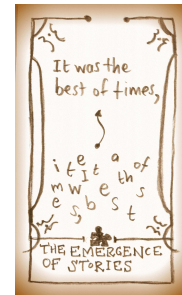

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Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

It was the best of times,

it was the
worst of times,
it was the age of

THE EMERGENCE OF STORIES

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

THE EMERGENCE OF DESTRUCTION

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

Emergence:
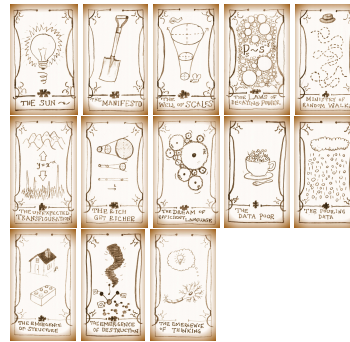
The Wikipedia on Emergence:
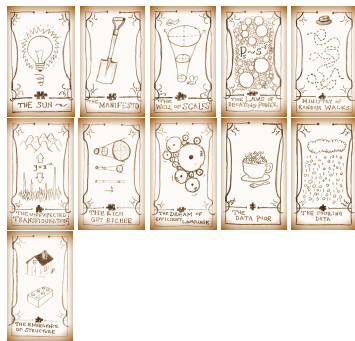
"In philosophy, systems theory and the sciences, emergence refers to the way complex systems and patterns arise out of a multiplicity of relatively simple interactions. ... emergence is central to the physics of complex systems and yet very controversial."

The philosopher G. H. Lewes first used the word explicity in 1875.

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

THE EMERGENCE OF THINKING

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References
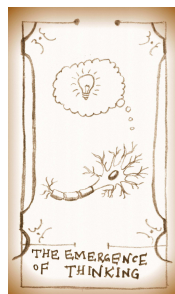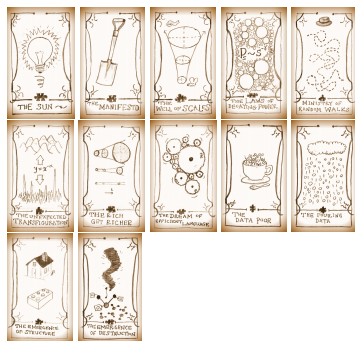
Emergence:

Tornadoes, financial collapses, human emotion aren't found in water molecules, dollar bills, or carbon atoms.

Examples:

▶ Fundamental particles ⇒ Life, the Universe, and Everything
▶ Genes ⇒ Organisms
▶ Neurons etc. ⇒ Brain ⇒ Thoughts
▶ People ⇒ Religion, Collective behaviour
▶ People ⇒ The Web
▶ People ⇒ Language, and rules of language
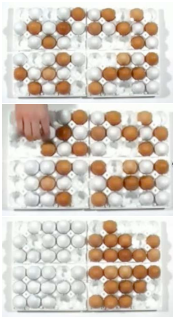▶ ? ⇒ time; ? ⇒ gravity; ? ⇒ reality.

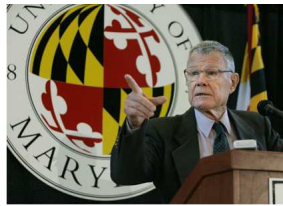"The whole is more than the sum of its parts" –Aristotle

Emergence:

Thomas Schelling⧉ (Economist/Nobelist):

[youtube]⧉

- "Micromotives and Macrobehavior" [9]
  - Segregation [7, 10]
  - Wearing hockey helmets [8]
  - Seating choices

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

Emergence:

Friedrich Hayek⧉
(Economist/Philospher/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. [4]
- Decentralized structures help solve problems.
- Dewey Decimal System versus tagging.

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

Emergence:

James Coleman⧉ in *Foundations of Social Theory*:

- Understand macrophenomena arises from microbehavior which in turn depends on macrophenomena. [3]
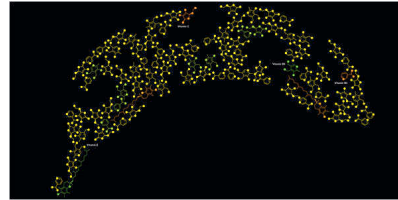- More on Coleman here⧉.

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

The emergence of taste:

- Molecules ⇒ Ingredients ⇒ Taste
- See Michael Pollan's article on nutritionism⧉ in the New York Times, January 28, 2007.

nytimes.com⧉

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

Reductionism

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."
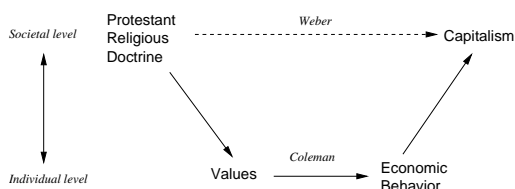
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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

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. Oops."

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
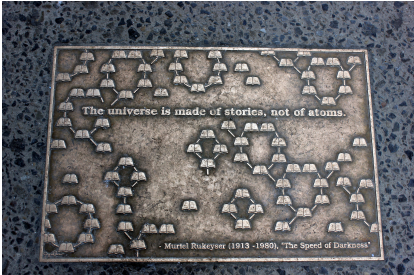References

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]

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Data
Emergence
Self-Organization
Modeling
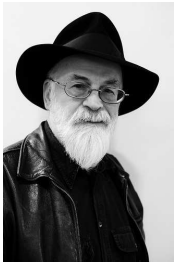Statistical Mechanics
Nutshell
References

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).

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

This is a Collateralized Debt Obligation:

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

▶ "The Universe is made of stories, not of atoms."

The universe is made of stories, not of atoms.

- Muriel Rukeyser (1913-1980), "The Speed of Darkness"

▶ From "The Speed of Darkness" (1968) by Muriel Rukeyser ☐

▶ Quoted by Metatron in Supernatural, Meta Fiction, S9E18.

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Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

(Sir Terry) Pratchett's ☐ Narrativium ☐:

▶ "The most common element on the disc, although not included in the list of the standard five: earth, fire, air, water and surprise. It ensures that everything runs properly as a story."

▶ "A little narrativium goes a long way: the simpler the story, the better you understand it. Storytelling is the opposite of reductionism: 26 letters and some rules of grammar are no story at all."

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

Emergence:

Higher complexity:

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

▶ Potentially much harder to explain/understand.

Even mathematics: [5]

Gödel's Theorem ☐:
we can't prove every theorem that's true ...

▶ Suggests a strong form of emergence: Some phenomena cannot be analytically deduced from elementary aspects of a system.

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

Emergence:

Roughly speaking, there are 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.

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Data
Emergence
Self-Organization
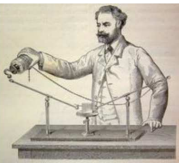Modeling
Statistical Mechanics
Nutshell
References

Emergence:

- Reductionist techniques can explain weak emergence.
- Magic explains strong emergence. [2]
- But: maybe magic should be interpreted as an inscrutable yet real mechanism that cannot ever be simply described.
- Gulp.

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

Limits of Science	Radiolab

Listen to Steve Strogatz, Hod Lipson, and Michael Schmidt (Cornell) in the last piece ⬈ (11:16) on Radiolab's show 'Limits' ⬈ (April 5, 2010).

Dr. Steve Strogatz wonders if we've reached the limits of human scientific understanding, and should soon turn the reins of research over to robots. Cold, calculating robots. Then, Dr. Hod Lipson and Michael Schmidt walk us through the workings of a revolutionary computer program that they developed--a program that can deduce mathematical relationships in nature, through simple observation. The catch? As Dr. Gurol Suel explains, the program gives answers to complex biological questions that we humans have yet to ask, or even to understand.

(El Bibliomata/flickr)

TAGS: mind bending

Pair with some slow tv ⬈
Bonus: Mike Schmidt's talk on Eureqa ⬈ at UVM's 2011 TEDx event "Big Data, Big Stories." ⬈

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

Definitions

"Self-organization ⬈ 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)

Examples:

- Molecules/Atoms liking each other → Gases, liquids, and solids.
- Spin alignment → Magnetization.
- Protein folding.
- Imitation → Herding, flocking, mobs, ...

Fundamental question: how likely is 'complexification'?

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

Tools and techniques:

- Differential equations, difference equations, linear algebra, stochastic models.
- Statistical techniques for comparisons and descriptions.
- Methods from statistical mechanics and computer science.
- Machine learning (but beware the black box).
- Computer modeling, everything from
  - Artisanal toy models (e.g., using Netlogo ⬈)
  - to kitchen sink models.

Key advance (to repeat):

- Representation of complex interaction patterns as complex networks.
- The driver: Massive amounts of Data

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Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

Rather silly but great example of real science:

"How Cats Lap: Water Uptake by *Felis catus*" ⬈ Reis et al., *Science*, 2010.

A Study of Cat Lapping

Adult cats and dogs are unable to create suction in their mouths and must use their tongues to drink. A dog will scoop up liquid with the back of its tongue, but a cat will only touch the surface with the smooth tip of its tongue and pull a column of liquid into its mouth.

Liquid sticks to smooth tip.

A single lap is about 3/100 tsp.

Source: Science

THE NEW YORK TIMES; IMAGES FROM VIDEO BY ROMAN STOCKER, SUNGHWAN JUNG, JEFFREY M. ARISTOFF AND PEDRO M. REIS

Amusing interview here ⬈

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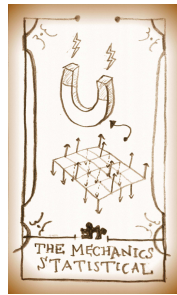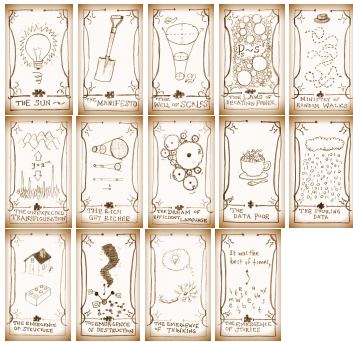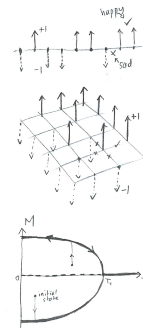
Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References

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Fundamentals

Data
Emergence
Self-Organization
Modeling
Statistical
Mechanics
Nutshell
References

The Ising 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 to be arranged on a lattice.

▶ In isolation, spins like to align with each other.

▶ Increasing temperature breaks these alignments.

▶ The drosophila ⬚ of statistical mechanics.

▶ Criticality: Power-law distributions at critical points.
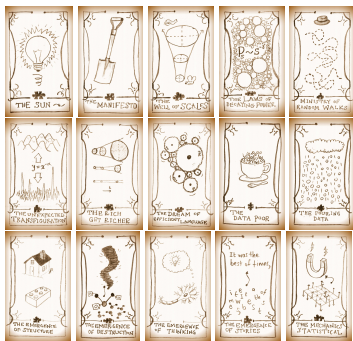

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Data
Emergence
Self-Organization
Modeling
Statistical
Mechanics
Nutshell
References

▶ Statistical Mechanics is "a science of collective behavior."

▶ Simple rules give rise to collective phenomena.

Percolation:

Snared from Michael Gastner's page on percolation ⬚

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Emergence
Self-Organization
Modeling
Statistical
Mechanics
Nutshell
References

Example 2-d Ising model simulation:
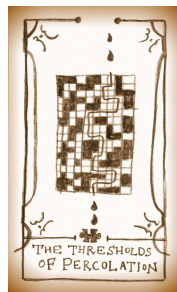
http://dtjohnson.net/projects/ising ⬚
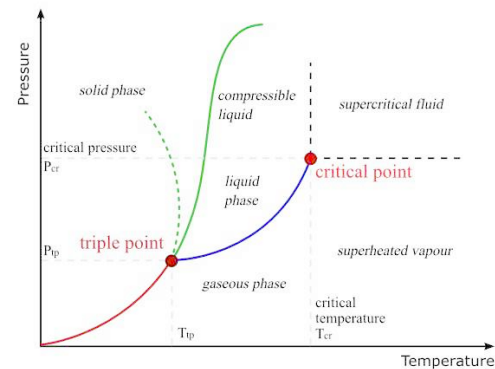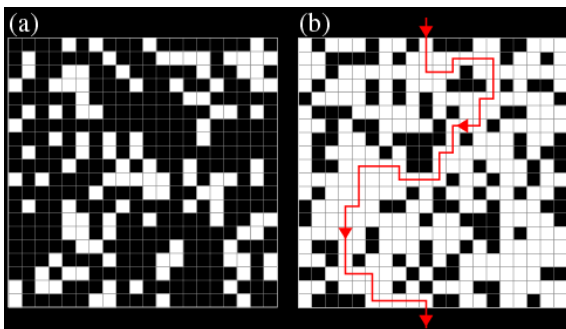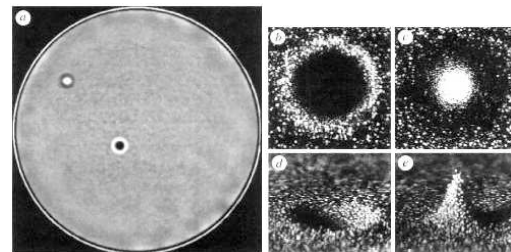
Phase diagrams

Qualitatively distinct macro states.

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Data
Emergence
Self-Organization
Modeling
Statistical
Mechanics
Nutshell
References

Phase diagrams

Oscillons, bacteria, traffic, snowflakes, ...

Umbanhowar et al., *Nature*, 1996 [11]
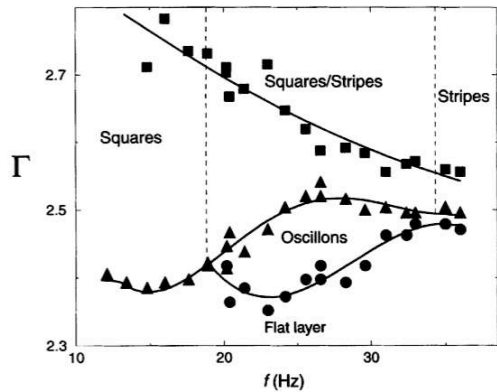
Phase diagrams

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Data
Emergence
Self-Organization
Modeling
Statistical
Mechanics
Nutshell
References

Phase diagrams

W_0 = initial wetness, S_0 = initial nutrient supply

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

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Fundamentals

Data
Emergence
Self-Organization
Modeling
Statistical
Mechanics
Nutshell
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.

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Fundamentals

Data
Emergence
Self-Organization
Modeling
Statistical
Mechanics
Nutshell
References

Statistics

Historical surprise:

▶ 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" [1]

Beyond Statistical Mechanics:

▶ Analytic approaches have their limits, especially in evolutionary, algorithm-rich systems.
▶ Algorithmic methods and simulation techniques will continue to rise in importance.
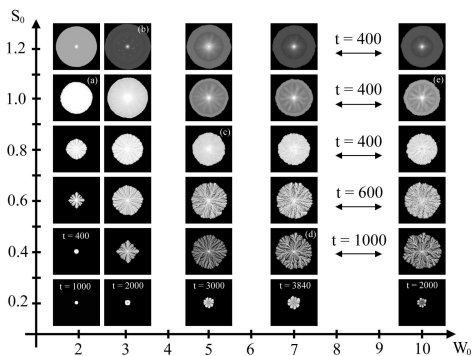
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Fundamentals

Data
Emergence
Self-Organization
Modeling
Statistical
Mechanics
Nutshell
References

Nutshell

▶ The central concepts Complexity and Emergence are not precisely defined.
▶ There is no general theory of Complex Systems.
▶ But the problems exist...
     Complex (Adaptive) Systems abound...
▶ Framing from the Manifesto: Science's focus is moving to Complex Systems because it finally can.
▶ We use whatever tools we need.
▶ Science $\simeq$ Describe + Explain.

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Fundamentals

Data
Emergence
Self-Organization
Modeling
Statistical
Mechanics
Nutshell
References

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     Farra, Straus, and Giroux, New York, 2004.

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     Weak emergence.
     In J. Tomberlin, editor, Philosophical Perspectives:
     Mind, Causation, and World, volume 11, pages
     375–399. Blackwell, Malden, MA, 1997. pdf ☒

[3] J. S. Coleman.
     Foundations of Social Theory.
     Belknap Press, Cambridge, MA, 1994.

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Data
Emergence
Self-Organization
Modeling
Statistical
Mechanics
Nutshell
References

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Fundamentals

Data
Emergence
Self-Organization
Modeling
Statistical
Mechanics
Nutshell
References

50 of 52

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Data
Emergence
Self-Organization
Modeling
Statistical
Mechanics
Nutshell
References

51 of 52

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Data
Emergence
Self-Organization
Modeling
Statistical
Mechanics
Nutshell
References

52 of 52