# System Robustness

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Principles of Complex Systems, Vols. 1, 2, & 3D CSYS/MATH 300, 303, & 394, 2022-2023 | @pocsvox

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Computational Story Lab | Vermont Complex Systems Center Santa Fe Institute | University of Vermont

























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Robustness

Narrative causality Random forests

Self-Organized Criticality COLD theory Network robustness



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### Outline

#### Robustness

HOT theory Narrative causality Random forests Self-Organized Criticality COLD theory Network robustness

References

The PoCSverse System Robustness 4 of 44

Robustness HOT theory

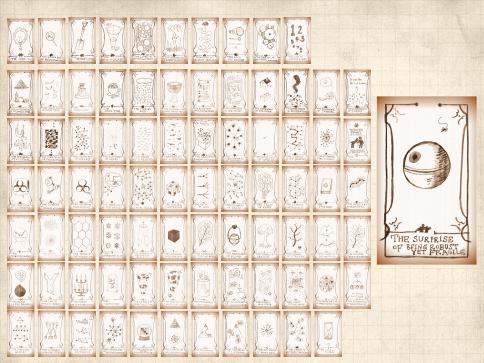
Narrative causality
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# Outline

Robustness HOT theory

Narrative causality
Random forests
Self-Organized Criticality
COLD theory
Network robustness

References

The PoCSverse System Robustness 6 of 44

HOT theory Narrative causality Random forests Self-Organized Criticality

Robustness

COLD theory

Network robustness





Many complex systems are prone to cascading catastrophic failure:

The PoCSverse System Robustness 7 of 44

Robustness HOT theory

Narrative causality Random forests Self-Organized Criticality

COLD theory Network robustness





Many complex systems are prone to cascading catastrophic failure: exciting!!!

The PoCSverse System Robustness 7 of 44

Robustness HOT theory

Narrative causality Random forests

Self-Organized Criticality COLD theory Network robustness





Many complex systems are prone to cascading catastrophic failure: exciting!!!



Blackouts

The PoCSverse System Robustness 7 of 44

Robustness HOT theory

Random forests

Self-Organized Criticality COLD theory Network robustness





Many complex systems are prone to cascading catastrophic failure: exciting!!!

- Blackouts
- Disease outbreaks

The PoCSverse System Robustness 7 of 44

Robustness HOT theory

Narrative causality Random forests

Self-Organized Criticality COLD theory

Network robustness





Many complex systems are prone to cascading catastrophic failure: exciting!!!

- Blackouts
- Disease outbreaks
- Wildfires

The PoCSverse System Robustness 7 of 44

Robustness HOT theory

Narrative causality Random forests

Self-Organized Criticality COLD theory Network robustness





Many complex systems are prone to cascading catastrophic failure: exciting!!!

- Blackouts
- Disease outbreaks
- Wildfires
- Earthquakes

The PoCSverse System Robustness 7 of 44

Robustness HOT theory

Narrative causality Random forests Self-Organized Criticality

COLD theory Network robustness





Many complex systems are prone to cascading catastrophic failure: exciting!!!

- Blackouts
- Disease outbreaks
- Wildfires
- Earthquakes
- Organisms, individuals and societies

The PoCSverse System Robustness 7 of 44

Robustness HOT theory

Narrative causality Random forests Self-Organized Criticality

COLD theory Network robustness





Many complex systems are prone to cascading catastrophic failure: exciting!!!

- Blackouts
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The PoCSverse System Robustness 7 of 44

Robustness HOT theory Narrative causality

Random forests Self-Organized Criticality

COLD theory Network robustness





Many complex systems are prone to cascading catastrophic failure: exciting!!!

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The PoCSverse System Robustness 7 of 44

Robustness HOT theory

Narrative causality Self-Organized Criticality

COLD theory Network robustness





Many complex systems are prone to cascading catastrophic failure: exciting!!!

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- Myths: Achilles.

The PoCSverse System Robustness 7 of 44

Robustness HOT theory

Narrative causality Self-Organized Criticality

COLD theory Network robustness



Many complex systems are prone to cascading catastrophic failure: exciting!!!

- Blackouts
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- Cities
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But complex systems also show persistent robustness

The PoCSverse System Robustness 7 of 44

Robustness HOT theory

Self-Organized Criticality COLD theory Network robustness



8

Many complex systems are prone to cascading catastrophic failure: exciting!!!

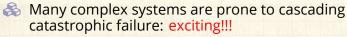
- Blackouts
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- **Cities**
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- But complex systems also show persistent robustness (not as exciting but important...)

The PoCSverse System Robustness 7 of 44

Robustness HOT theory Narrative causality

Self-Organized Criticality COLD theory Network robustness





- Blackouts
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- **Cities**
- Myths: Achilles.
- But complex systems also show persistent robustness (not as exciting but important...)
- Robustness and Failure may be a power-law story...

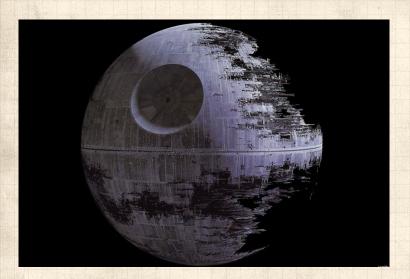
The PoCSverse System Robustness 7 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality

COLD theory Network robustness



# Our emblem of Robust-Yet-Fragile:



The PoCSverse System Robustness 8 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory
Network robustness



"Trouble ..."

The PoCSverse System Robustness 9 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality

COLD theory Network robustness





System robustness may result from

The PoCSverse System Robustness 10 of 44

Robustness HOT theory Random forests

Self-Organized Criticality COLD theory Network robustness





System robustness may result from

1. Evolutionary processes

The PoCSverse System Robustness 10 of 44

Robustness HOT theory

Random forests Self-Organized Criticality

COLD theory

Network robustness





### System robustness may result from

- 1. Evolutionary processes
- 2. Engineering/Design

The PoCSverse System Robustness 10 of 44

Robustness HOT theory

Random forests

Self-Organized Criticality COLD theory

Network robustness



System robustness may result from

- 1. Evolutionary processes
- 2. Engineering/Design
- 💫 Idea: Explore systems optimized to perform under uncertain conditions.

The PoCSverse System Robustness 10 of 44

Robustness HOT theory Narrative causality Random forests

Self-Organized Criticality COLD theory

Network robustness



System robustness may result from

- 1. Evolutionary processes
- 2. Engineering/Design
- 💫 Idea: Explore systems optimized to perform under uncertain conditions.
- The handle: 'Highly Optimized Tolerance' (HOT) [4, 5, 6, 10]

The PoCSverse System Robustness 10 of 44

Robustness HOT theory Narrative causality

Self-Organized Criticality COLD theory Network robustness



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The PoCSverse System Robustness 10 of 44

Robustness HOT theory

Self-Organized Criticality COLD theory Network robustness



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The PoCSverse System Robustness 10 of 44

Robustness HOT theory Narrative causality

Self-Organized Criticality COLD theory Network robustness



The PoCSverse System Robustness 10 of 44

Robustness

HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory

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- 🚓 The people: Jean Carlson and John Doyle 🗗
- Great abstracts of the world #73: "There aren't any." [7]



Features of HOT systems: [5, 6]

The PoCSverse System Robustness 11 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory



Features of HOT systems: [5, 6]



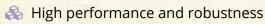
High performance and robustness

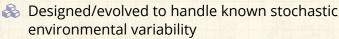
The PoCSverse System Robustness 11 of 44

Robustness HOT theory Random forests Self-Organized Criticality COLD theory



# Features of HOT systems: [5, 6]





The PoCSverse System Robustness 11 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory



# Features of HOT systems: [5, 6]

- High performance and robustness
- Designed/evolved to handle known stochastic environmental variability
- Fragile in the face of unpredicted environmental signals

The PoCSverse System Robustness 11 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory



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- A Highly specialized, low entropy configurations

The PoCSverse System Robustness 11 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory



# Features of HOT systems: [5, 6]

- High performance and robustness
- Designed/evolved to handle known stochastic environmental variability
- Fragile in the face of unpredicted environmental signals
- Highly specialized, low entropy configurations
- Power-law distributions appear (of course...)

The PoCSverse System Robustness 11 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory



# HOT combines things we've seen:



Variable transformation

The PoCSverse System Robustness 12 of 44

Robustness HOT theory Random forests

Self-Organized Criticality COLD theory Network robustness



## HOT combines things we've seen:

Variable transformation

Constrained optimization

The PoCSverse System Robustness 12 of 44

Robustness HOT theory Random forests

Self-Organized Criticality COLD theory Network robustness



### HOT combines things we've seen:

- Variable transformation
- Constrained optimization

Need power law transformation between variables:  $(Y = X^{-\alpha})$ 

The PoCSverse System Robustness 12 of 44

Robustness

HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory



### HOT combines things we've seen:

- Variable transformation
- Constrained optimization
- Need power law transformation between variables:  $(Y = X^{-\alpha})$
- Recall PLIPLO is bad...

The PoCSverse System Robustness 12 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory



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- MIWO is good

The PoCSverse System Robustness 12 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory



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The PoCSverse System Robustness 12 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory



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The PoCSverse System Robustness 12 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory



Forest fire example: [5]

The PoCSverse System Robustness 13 of 44

Robustness HOT theory Narrative causality Random forests

Self-Organized Criticality COLD theory Network robustness



Forest fire example: [5]



The PoCSverse System Robustness 13 of 44

Robustness HOT theory Random forests Self-Organized Criticality COLD theory



## Forest fire example: [5]



Square  $N \times N$  grid

& Sites contain a tree with probability  $\rho$  = density

The PoCSverse System Robustness 13 of 44

Robustness HOT theory Narrative causality Random forests Self-Organized Criticality

COLD theory Network robustness



## Forest fire example: [5]

- Square  $N \times N$  grid
- & Sites contain a tree with probability  $\rho$  = density
- $\Leftrightarrow$  Sites are empty with probability  $1-\rho$

The PoCSverse System Robustness 13 of 44

Robustness HOT theory Random forests Self-Organized Criticality

COLD theory Network robustness



## Forest fire example: [5]

- $\red {\$}$  Square  $N \times N$  grid
- & Sites contain a tree with probability  $\rho$  = density
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- $\ensuremath{\mathfrak{F}}$  Fires start at location (i,j) according to some distribution  $P_{ij}$

The PoCSverse System Robustness 13 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory



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- Fires spread from tree to tree (nearest neighbor only)

The PoCSverse System Robustness 13 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory



## Forest fire example: [5]

- $\clubsuit$  Square  $N \times N$  grid
- & Sites contain a tree with probability  $\rho$  = density
- $\red{\$}$  Sites are empty with probability 1ho
- $\ensuremath{\mathfrak{S}}$  Fires start at location (i,j) according to some distribution  $P_{ij}$
- Fires spread from tree to tree (nearest neighbor only)
- Connected clusters of trees burn completely

The PoCSverse System Robustness 13 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory



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- Empty sites block fire

The PoCSverse System Robustness 13 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory



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- $\ \, \ \, \mbox{ Fires start at location } (i,j)$  according to some distribution  $P_{ij}$
- Fires spread from tree to tree (nearest neighbor only)
- Connected clusters of trees burn completely
- Empty sites block fire
- Best case scenario: Build firebreaks to maximize average # trees left intact given one spark

The PoCSverse System Robustness 13 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory
Network robustness



Forest fire example: [5]

The PoCSverse System Robustness 14 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory



Forest fire example: [5]



Build a forest by adding one tree at a time

The PoCSverse System Robustness 14 of 44

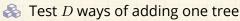
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## Forest fire example: [5]



Build a forest by adding one tree at a time



The PoCSverse System Robustness 14 of 44

Robustness HOT theory Random forests

Self-Organized Criticality COLD theory Network robustness



## Forest fire example: [5]



Build a forest by adding one tree at a time



Test D ways of adding one tree



The PoCSverse System Robustness 14 of 44

Robustness HOT theory Narrative causality Random forests

Self-Organized Criticality COLD theory Network robustness



## Forest fire example: [5]



Build a forest by adding one tree at a time



Test D ways of adding one tree





 $\Leftrightarrow$  Average over  $P_{ij}$  = spark probability

The PoCSverse System Robustness 14 of 44

Robustness HOT theory Narrative causality

Self-Organized Criticality COLD theory Network robustness



## Forest fire example: [5]

- Build a forest by adding one tree at a time
- Test ways of adding one tree
- $\Leftrightarrow$  Average over  $P_{ij}$  = spark probability
- D = 1: random addition

The PoCSverse System Robustness 14 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality

COLD theory Network robustness



## Forest fire example: [5]

- Build a forest by adding one tree at a time

- $\ref{Average}$  Average over  $P_{ij}$  = spark probability
- $A = N^2$ : test all possibilities

The PoCSverse System Robustness 14 of 44

HOT theory Narrative causality Random forests Self-Organized Criticality

Robustness

COLD theory Network robustness



## Forest fire example: [5]

Build a forest by adding one tree at a time

 $\red {\Bbb R}$  Test D ways of adding one tree

 $\Leftrightarrow$  Average over  $P_{ij}$  = spark probability

 $A D = N^2$ : test all possibilities

Measure average area of forest left untouched

The PoCSverse System Robustness 14 of 44

HOT theory Narrative causality Random forests Self-Organized Criticality

Robustness

COLD theory Network robustness



## Forest fire example: [5]

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## Measure average area of forest left untouched

The PoCSverse System Robustness 14 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory



## Forest fire example: [5]

- Build a forest by adding one tree at a time
- $\clubsuit$  Test D ways of adding one tree
- $\clubsuit$  Average over  $P_{ij}$  = spark probability

## Measure average area of forest left untouched

- $\Re f(c)$  = distribution of fire sizes c (= cost)
- $\red$  Yield =  $Y = \rho \langle c \rangle$

The PoCSverse System Robustness 14 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory

Network robustness



#### Specifics:



$$P_{ij} = P_{i;a_x,b_x}P_{j;a_y,b_y}$$

where

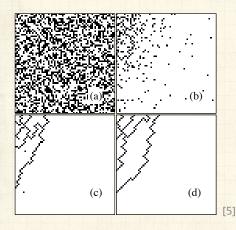
$$P_{i;a,b} \propto e^{-[(i+a)/b]^2}$$

- $\clubsuit$  In the original work,  $b_y > b_x$

The PoCSverse System Robustness 15 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory
Network robustness





$$N = 64$$

- (a) D = 1
- (b) D = 2
- (c) D=N
- (d)  $D = N^2$

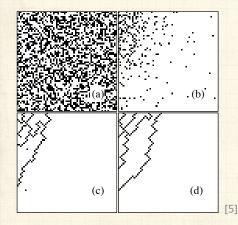
 $P_{ij}$  has a Gaussian decay

The PoCSverse System Robustness 16 of 44

Robustness HOT theory Narrative causality

Random forests
Self-Organized Criticality
COLD theory
Network robustness





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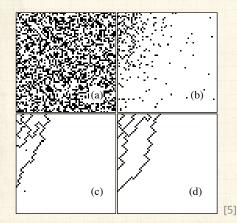
Optimized forests do well on average

The PoCSverse System Robustness 16 of 44

Robustness HOT theory

Random forests Self-Organized Criticality COLD theory Network robustness





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Optimized forests do well on average



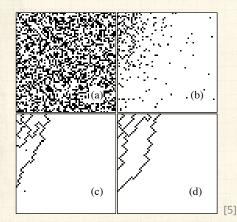
But rare extreme events occur

The PoCSverse System Robustness 16 of 44

Robustness HOT theory Narrative causality

Random forests Self-Organized Criticality COLD theory Network robustness





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Optimized forests do well on average (robustness)



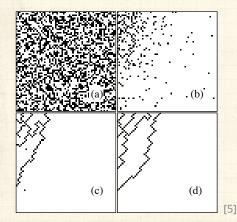
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The PoCSverse System Robustness 16 of 44

Robustness
HOT theory
Narrative causality

Random forests
Self-Organized Criticality
COLD theory
Network robustness





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Optimized forests do well on average (robustness)



But rare extreme events occur (fragility)

The PoCSverse System Robustness 16 of 44

Robustness HOT theory Narrative causality Random forests

Random forests
Self-Organized Criticality
COLD theory
Network robustness



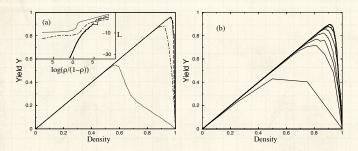


FIG. 2. Yield vs density  $Y(\rho)$ : (a) for design parameters D=1 (dotted curve), 2 (dot-dashed), N (long dashed), and  $N^2$  (solid) with N=64, and (b) for D=2 and  $N=2,2^2,\ldots,2^7$  running from the bottom to top curve. The results have been averaged over 100 runs. The inset to (a) illustrates corresponding loss functions  $L=\log[\langle f \rangle/(1-\langle f \rangle)]$ , on a scale which more clearly differentiates between the curves.

The PoCSverse System Robustness 17 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory
Network robustness



Y = 'the average density of trees left unburned in a configuration after a single spark hits.' [5]

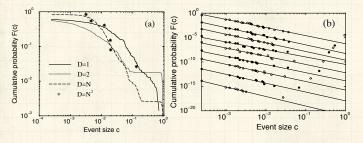


FIG. 3. Cumulative distributions of events F(c): (a) at peak yield for D=1, 2, N, and  $N^2$  with N=64, and (b) for  $D=N^2$ , and N=64 at equal density increments of 0.1, ranging at  $\rho=0.1$  (bottom curve) to  $\rho=0.9$  (top curve).

The PoCSverse System Robustness 18 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory
Network robustness



## Outline

Robustness

HOT theory

Narrative causality

Random forests
Self-Organized Criticality
COLD theory
Network robustness

References

The PoCSverse System Robustness 19 of 44

Robustness
HOT theory

Narrative causality
Random forests

Self-Organized Criticality
COLD theory
Network robustness



# Narrative causality:

The PoCSverse System Robustness 20 of 44

Robustness
HOT theory
Narrative causality

Narrative causality
Random forests

Self-Organized Criticality COLD theory Network robustness



## Outline

Robustness

HOT theory
Narrative causality

Random forests

Self-Organized Criticality
COLD theory
Network robustness

References

#### The PoCSverse System Robustness 21 of 44

Robustness HOT theory

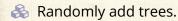
Narrative causality

Random forests Self-Organized Criticality

COLD theory Network robustness



D=1: Random forests = Percolation [11]



The PoCSverse System Robustness 22 of 44

Robustness HOT theory

Narrative causality

Random forests
Self-Organized Criticality

COLD theory

Network robustness



#### D=1: Random forests = Percolation [11]

Randomly add trees.

 $\begin{cases} \&\end{cases}$  Below critical density  $\rho_c$ , no fires take off.

#### The PoCSverse System Robustness 22 of 44

Robustness HOT theory

Narrative causality
Random forests

Self-Organized Criticality

COLD theory Network robustness



### D=1: Random forests = Percolation [11]

- Randomly add trees.
- & Below critical density  $\rho_{\rm c}$ , no fires take off.
- Above critical density  $\rho_{\rm c}$ , percolating cluster of trees burns.

The PoCSverse System Robustness 22 of 44

Robustness
HOT theory
Narrative causality

Narrative causality
Random forests

COLD theory

Network robustness



## D=1: Random forests = Percolation [11]

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The PoCSverse System Robustness 22 of 44

Robustness Narrative causality

Random forests Self-Organized Criticality

COLD theory Network robustness



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- Forest is random and featureless.

The PoCSverse System Robustness 22 of 44

Robustness Narrative causality

Random forests Self-Organized Criticality

COLD theory Network robustness





Highly structured



Power law distribution of tree cluster sizes for a broad range of  $\rho$ , including below  $\rho_c$ .

The PoCSverse System Robustness 23 of 44

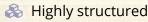
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Narrative causality Random forests

Self-Organized Criticality COLD theory

Network robustness





 $\ref{eq:power_law}$  Power law distribution of tree cluster sizes for a broad range of ho, including below  $ho_c$ .

 $\red {\Bbb R}$  No specialness of  $ho_c$ 

The PoCSverse System Robustness 23 of 44

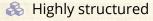
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Narrative causality
Random forests

Self-Organized Criticality COLD theory

Network robustness





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Forest states are tolerant

#### The PoCSverse System Robustness 23 of 44

Robustness HOT theory

Narrative causality
Random forests

Self-Organized Critica COLD theory

Network robustness



- Highly structured
- $\red {\Bbb A}$  No specialness of  $ho_c$
- Forest states are tolerant
- Uncertainty is okay if well characterized

The PoCSverse System Robustness 23 of 44

Robustness HOT theory

Narrative causality
Random forests

Self-Organized Criticality COLD theory

Network robustness



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The PoCSverse System Robustness 23 of 44

Robustness
HOT theory
Narrative causality

Random forests
Self-Organized Criticality

COLD theory

Network robustness



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- Growth is key to toy model which is both algorithmic and physical.

The PoCSverse System Robustness 23 of 44

Robustness

Narrative causality Random forests

Self-Organized Criticality COLD theory



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- $\Re$  If  $P_{ij}$  is characterized poorly or changes too fast, failure becomes highly likely
- Growth is key to toy model which is both algorithmic and physical.
- A HOT theory is more general than just this toy model.

The PoCSverse System Robustness 23 of 44

Robustness HOT theory

Narrative causality Random forests

Self-Organized Criticality COLD theory

NEWOLK TODG:



### **HOT** forests—Real data:

## "Complexity and Robustness," Carlson & Dolye [6]

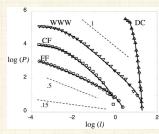
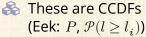


Fig. 1. Log-log (base 10) comparison of DC, WWW, CF, and FF data (symbols) with PLR models (solid lines) (for  $\beta = 0.0.9, 0.9, 1.85$ , or  $\alpha = 1/\beta = \infty, 1.1, 1.1, 0.054$ . respectively) and the SOC FF model ( $\alpha$  = 0.15, dashed). Reference lines of  $\alpha$  = 0.5, 1 (dashed) are included. The cumulative distributions of frequencies  $\mathcal{P}(l \ge l_i)$  vs.  $l_i$ describe the areas burned in the largest 4,284 fires from 1986 to 1995 on all of the U.S. Fish and Wildlife Service Lands (FF) (17), the >10,000 largest California brushfires from 1878 to 1999 (CF) (18), 130,000 web file transfers at Boston University during 1994 and 1995 (WWW) (19), and code words from DC. The size units [1,000 km2 (FF and CF), megabytes (WWW), and bytes (DC)] and the logarithmic decimation of the data are chosen for visualization.



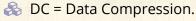


PLR = probability-lossresource.

Minimize cost subject to resource (barrier) constraints:

$$C = \sum_{i} p_{i} l_{i}$$
 given

$$l_i = f(r_i)$$
 and  $\sum r_i \leq R$ .



The PoCSverse System Robustness 24 of 44

Robustness HOT theory

> Narrative causality Random forests

Self-Organized Criticality COLD theory



### HOT forests—Real data:

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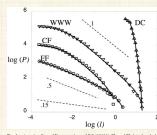
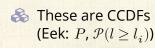
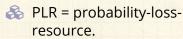


Fig. 1. Log-log (base 10) comparison of DC, WWW, Cf, and Ff data (symbol) with RR models (cold lines) (for ji = 0, 9, 9, 18, 20, or = 1) ji ==> 1,11,10,081, expectively) and the SCCF model (o = 0.15, dashed), Reference lines of a = 0.5, decided, Reference lines of a = 0.5, dashed). Reference lines of a = 0.5, dashed, Reference lines of a = 0.5, dashed,



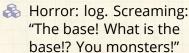


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DC = Data Compression.



#### The PoCSverse System Robustness 24 of 44

Robustness HOT theory

Narrative causality

Random forests
Self-Organized Criticality
COLD theory

Network robust



The abstract story, using figurative forest fires:

The PoCSverse System Robustness 25 of 44

Robustness

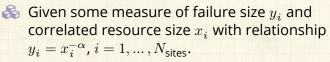
Narrative causality

Random forests

COLD theory Network robustness



## The abstract story, using figurative forest fires:



The PoCSverse System Robustness 25 of 44

Robustness

Narrative causality

Random forests Self-Organized Criticality

COLD theory Network robustness





## The abstract story, using figurative forest fires:

- $\ensuremath{\mathfrak{S}}$  Given some measure of failure size  $y_i$  and correlated resource size  $x_i$  with relationship  $y_i=x_i^{-\alpha}$  ,  $i=1,\dots,N_{\rm Sites}.$
- $\Leftrightarrow$  Design system to minimize  $\langle y \rangle$  subject to a constraint on the  $x_i$ .
- Minimize cost:

$$C = \sum_{i=1}^{N_{\rm sites}} \Pr(y_i) y_i$$

The PoCSverse System Robustness 25 of 44

Robustness HOT theory

Narrative causality Random forests

Self-Organized Critica COLD theory

Network robustness



## The abstract story, using figurative forest fires:

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Subject to  $\sum_{i=1}^{N_{\text{sites}}} x_i = \text{constant.}$ 

The PoCSverse System Robustness 25 of 44

Robustness HOT theory

Narrative causality Random forests

Self-Organized Criticality COLD theory

Network robustness



$$C_{ ext{fire}} \propto \sum_{i=1}^{N_{ ext{sites}}} p_i a_i.$$

 $a_i$  = area of ith site's region, and  $p_i$  = avg. prob. of fire at ith site over some time frame.

The PoCSverse System Robustness 26 of 44

Robustness HOT theory

HOT theory

Narrative causality

Random forests Self-Organized Criticality

COLD theory

Network robustness

Network robustne



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2. Constraint: building and maintaining firewalls. Per unit area, and over same time frame:

$$C_{ ext{firewalls}} \propto \sum_{i=1}^{N_{ ext{sites}}} a_i^{1/2} a_i^{-1}.$$

The PoCSverse System Robustness 26 of 44

Robustness HOT theory

Narrative causality

Random forests Self-Organized Criticality

COLD theory

Network robustness



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The PoCSverse System Robustness 26 of 44

Robustness HOT theory

Narrative causality

Random forests Self-Organized Criticality

COLD theory

Network robustness



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The PoCSverse System Robustness 26 of 44

Robustness HOT theory

Narrative causality Random forests

Self-Organized Criticality

COLD theory Network robustness



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The PoCSverse System Robustness 26 of 44

Robustness

Narrative causality Random forests

COLD theory

Network robustness



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- We are assuming isometry.
- $\bigcirc$  In d dimensions, 1/2 is replaced by (d-1)/d
- 3. Insert question from assignment 7 d to find:

$$\Pr(a_i) \propto a_i^{-\gamma}.$$

The PoCSverse System Robustness 26 of 44

Robustness HOT theory

Narrative causality

Random forests Self-Organized Criticality

COLD theory Network robustness

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#### 1. Cost function:

$$\langle C \rangle = \int C(\vec{x}) p(\vec{x}) \mathsf{d}\vec{x}$$

where C is some cost to be evaluated at each point in space  $\vec{x}$  (e.g.,  $V(\vec{x})^{\alpha}$ ),

The PoCSverse System Robustness 27 of 44

Robustness HOT theory

Narrative causality

Random forests Self-Organized Criticality

COLD theory

Network robustness



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The PoCSverse System Robustness 27 of 44

Robustness HOT theory

Narrative causality

Random forests
Self-Organized Criticalit
COLD theory

Network robustness



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The PoCSverse System Robustness 27 of 44

Robustness HOT theory

Narrative causality Random forests

Self-Organized Critic

Network robustness



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The PoCSverse System Robustness 27 of 44

Robustness Narrative causality

Random forests

COLD theory Network robustness



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 $\Longrightarrow$  For spatial systems with barriers:  $\beta = d$ .

The PoCSverse System Robustness 27 of 44

Robustness Narrative causality

Random forests COLD theory

Network robustness References



## The Emperor's Robust-Yet-Fragileness:

#### The PoCSverse System Robustness 28 of 44

Robustness HOT theory

Narrative causality

Random forests Self-Organized Criticality

COLD theory Network robustness



## Outline

#### Robustness

Narrative causality
Random forests
Self-Organized Criticality
COLD theory

References

#### The PoCSverse System Robustness 29 of 44

#### Robustness HOT theory

Narrative causality

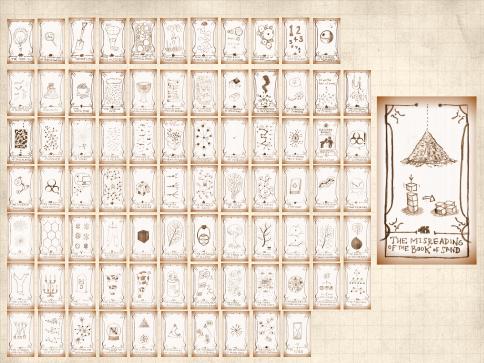
Random forests

Self-Organized Criticality

COLD theory

Network robustness





## SOC = Self-Organized Criticality



Idea: natural dissipative systems exist at 'critical states';

The PoCSverse System Robustness 31 of 44

Robustness HOT theory

Narrative causality

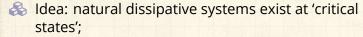
Random forests

Self-Organized Criticality COLD theory

Network robustness



### SOC = Self-Organized Criticality



Analogy: Ising model with temperature somehow self-tuning;

The PoCSverse System Robustness 31 of 44

Robustness HOT theory

Narrative causality Random forests

Self-Organized Criticality
COLD theory

Network robustness



## SOC = Self-Organized Criticality

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The PoCSverse System Robustness 31 of 44

Robustness HOT theory

Narrative causality Random forests

Self-Organized Criticality
COLD theory
Network robustness

Network robustries:



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The PoCSverse System Robustness 31 of 44

Robustness
HOT theory
Narrative causality

Narrative causality
Random forests
Self-Organized Criticality

COLD theory Network robustness



# SOC theory

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The PoCSverse System Robustness 31 of 44

Robustness HOT theory Narrative causality

Random forests
Self-Organized Criticality

COLD theory
Network robustness



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The PoCSverse System Robustness 31 of 44

Robustness HOT theory Narrative causality

Random forests

Self-Organized Criticality

COLD theory

Network robustne



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- Problem: Critical state is a very specific point;
- Self-tuning not always possible;
- Much criticism and arguing...

The PoCSverse System Robustness 31 of 44

Robustness HOT theory Narrative causality

Random forests Self-Organized Criticality

COLD theory Network robustness





"How Nature Works: the Science of Self-Organized Criticality" **3** C by Per Bak (1997). [2]

#### Avalanches of Sand and Rice ...



#### The PoCSverse System Robustness 32 of 44

Robustness HOT theory

Narrative causality

Random forests

Self-Organized Criticality
COLD theory

Network robustness





Carlson and Doyle, Proc. Natl. Acad. Sci., 99, 2538-2545, 2002. [6]

#### **HOT versus SOC**



Both produce power laws

#### The PoCSverse System Robustness 33 of 44

Robustness HOT theory

Narrative causality

Random forests

Self-Organized Criticality COLD theory

Network robustness





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The PoCSverse System Robustness 33 of 44

Robustness HOT theory

Narrative causality

Random forests Self-Organized Criticality

COLD theory Network robustness





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#### The PoCSverse System Robustness 33 of 44

Robustness

Narrative causality Random forests

Self-Organized Criticality

COLD theory Network robustness





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The PoCSverse System Robustness 33 of 44

Robustness HOT theory

Narrative causality Random forests

Self-Organized Criticality

COLD theory Network robustness





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## **HOT versus SOC**

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The PoCSverse System Robustness 33 of 44

Robustness HOT theory

Narrative causality Random forests

Self-Organized Criticality
COLD theory

Network robustness





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#### **HOT versus SOC**

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- SOC systems produce generic structures

The PoCSverse System Robustness 33 of 44

Robustness

Narrative causality

Self-Organized Criticality

COLD theory Network robustness



# HOT theory—Summary of designed tolerance [6]

Table 1. Characteristics of SOC, HOT, and data

	Property	SOC	HOT and Data
1	Internal	Generic,	Structured,
	configuration	homogeneous,	heterogeneous,
		self-similar	self-dissimilar
2	Robustness	Generic	Robust, yet
			fragile
3	Density and yield	Low	High
4	Max event size	Infinitesimal	Large
5	Large event shape	Fractal	Compact
6	Mechanism for	Critical internal	Robust
	power laws	fluctuations	performance
7	Exponent $\alpha$	Small	Large
8	$\alpha$ vs. dimension $d$	$\alpha \approx (d-1)/10$	$\alpha \approx 1/d$
9	DDOFs	Small (1)	Large (∞)
10	Increase model	No change	New structures,
	resolution		new sensitivities
11	Response to	Homogeneous	Variable
	forcing		

The PoCSverse System Robustness 34 of 44

Robustness

Narrative causality

Random forests Self-Organized Criticality

COLD theory
Network robustness



# Outline

#### Robustness

COLD theory

#### The PoCSverse System Robustness 35 of 44

#### Robustness HOT theory

Narrative causality

Random forests

Self-Organized Criticality COLD theory Network robustness



# Avoidance of large-scale failures



Constrained Optimization with Limited Deviations [9]

The PoCSverse System Robustness 36 of 44

Robustness

Narrative causality Random forests Self-Organized Criticality

COLD theory Network robustness



# Avoidance of large-scale failures

- Constrained Optimization with Limited Deviations [9]
- Weight cost of larges losses more strongly

The PoCSverse System Robustness 36 of 44

Robustness
HOT theory
Narrative causality

Random forests Self-Organized Criticality

COLD theory Network robustness



# Avoidance of large-scale failures

- Constrained Optimization with Limited Deviations [9]
- Weight cost of larges losses more strongly
- Increases average cluster size of burned trees...

The PoCSverse System Robustness 36 of 44

Robustness
HOT theory
Narrative causality

Random forests Self-Organized Criticality

COLD theory Network robustness



# Avoidance of large-scale failures

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The PoCSverse System Robustness 36 of 44

Robustness HOT theory Narrative causality

Random forests Self-Organized Criticality COLD theory

letwork robustnes



# Avoidance of large-scale failures

- Constrained Optimization with Limited Deviations [9]
- Weight cost of larges losses more strongly
- Increases average cluster size of burned trees...
- & ... but reduces chances of catastrophe
- Power law distribution of fire sizes is truncated

The PoCSverse System Robustness 36 of 44

Robustness HOT theory Narrative causality

Self-Organized Criticality
COLD theory



# Cutoffs

#### Observed:



Power law distributions often have an exponential cutoff

$$P(x) \sim x^{-\gamma} e^{-x/x_c}$$

where  $x_c$  is the approximate cutoff scale.

The PoCSverse System Robustness 37 of 44

Robustness HOT theory Narrative causality

Random forests Self-Organized Criticality COLD theory

Network robustness



# Cutoffs

#### Observed:



Power law distributions often have an exponential cutoff

$$P(x) \sim x^{-\gamma} e^{-x/x_c}$$

where  $x_c$  is the approximate cutoff scale.



May be Weibull distributions:

$$P(x) \sim x^{-\gamma} e^{-ax^{-\gamma+1}}$$



Robustness HOT theory Narrative causality

Random forests Self-Organized Criticality COLD theory Network robustness



# Outline

#### Robustness

HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory

Network robustness

References

The PoCSverse System Robustness 38 of 44

Robustness HOT theory

Narrative causality Random forests

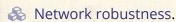
Self-Organized Criticality
COLD theory

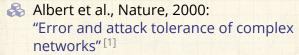
Network robustness



## Robustness

#### We'll return to this later on:





General contagion processes acting on complex networks. [13, 12]

🙈 Similar robust-yet-fragile stories ...

The PoCSverse System Robustness 39 of 44

Robustness HOT theory Narrative causality

Random forests Self-Organized Criticality COLD theory

Network robustness



# The Emperor's Robust-Yet-Fragileness:

The PoCSverse System Robustness 40 of 44

Robustness

HOT theory

Narrative causality Random forests

Self-Organized Criticality

COLD theory

Network robustness



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The PoCSverse System Robustness 41 of 44

Robustness HOT theory Narrative causality Random forests Self-Organized Criticality

COLD theory
Network robustness
References



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The PoCSverse System Robustness 42 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory

Network robustness
References



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The PoCSverse System Robustness 43 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality
COLD theory

Network robustness References



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The PoCSverse System Robustness 44 of 44

Robustness
HOT theory
Narrative causality
Random forests
Self-Organized Criticality

COLD theory Network robustness

