Fundamentals

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Principles of Complex Systems, Vols. 1, 2, & 3D CSYS/MATH 6701, 6713, & a pretend number, 2024–2025

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The PoCSverse Fundamentals 1 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



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The PoCSverse Fundamentals 2 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



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On Instagram at pratchett_the_cat

The PoCSverse Fundamentals 3 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



Outline

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell

References

The PoCSverse Fundamentals 4 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



The Boggoracle Speaks: 🖽 🗷



The PoCSverse Fundamentals 5 of 83

Data

Measurement

Emergence

Self-Organization

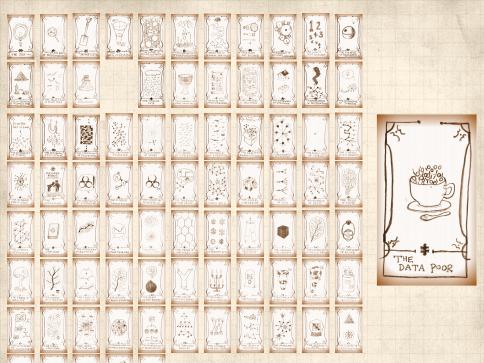
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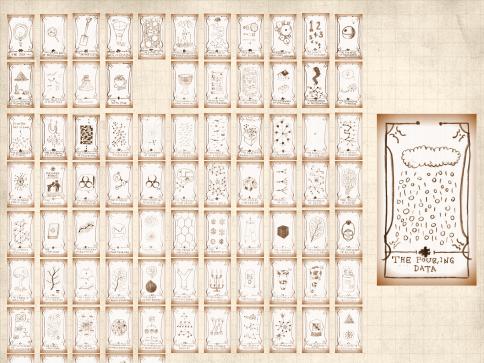
Statistical Mechanics

Nutshell









Around 2010: Data becomes Big Data C because it's about us:

1

Overload

Global information created and available storage Exabytes



Exponential growth: \sim 60% per year.

Big Data Science over time:

- Vera C. Rubin Observatory: 200,000 photos, 1.28 petabytes/year.
 - Large Hadron Collider, 2024: 1 petabye/second.
- $\stackrel{\scriptstyle <}{\underset{\scriptstyle 2024}{\sim}} \sim 2 \text{ trillion photos taken in}$
- Over 10 billion photos shared each day 🗹
- Large language models 2024: Up to 10¹³ tokens.

The PoCSverse Fundamentals 9 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell

References



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

No really, that's a lot of data

Data inflation

Size What it means Unit Short for "binary digit", after the binary code (1 or 0) Bit (b) 1 or 0 computers use to store and process data Enough information to create an English letter or number Byte (B) 8 bits in computer code. It is the basic unit of computing Kilobyte (KB) 1,000, or 210, bytes From "thousand" in Greek. One page of typed text is 2KB 1,000KB; 2²⁰ bytes Megabyte (MB) From "large" in Greek. The complete works of Shakespeare total 5MB. A typical pop song is about 4MB 1,000MB; 2³⁰ bytes From "giant" in Greek. A two-hour film can be compressed into 1-2GB Gigabyte (GB) 1,000GB; 2⁴⁰ bytes Terabyte (TB) From "monster" in Greek. All the catalogued books in America's Library of Congress total 15TB 1,000TB; 250 bytes Petabyte (PB) 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; 2⁶⁰ bytes Equivalent to 10 billion copies of The Economist 1,000EB; 2⁷⁰ bytes Zettabyte (ZB) The total amount of information in existence this year is forecast to be around 1.2ZB 1.000ZB; 280 bytes Yottabyte (YB) Currently too big to imagine The prefixes are set by an intergovernmental group, the International Bureau of Weights and Measures.

Source: The Economist

fixes 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.

Estimates of internet data, past, present, future:¹

Created:

2010: ~ 2 zettabytes
 2014: ~ 12 zettabytes
 2022: ~ 97 zettabytes
 2023: ~ 120 zettabytes
 2024: ~ 150 zettabytes
 2025: ~ 180 zettabytes

🗞 Video accounts for about 50% of all data.

¹https://www.statista.com/statistics/871513/worldwide-data-created/

The PoCSverse Fundamentals 11 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

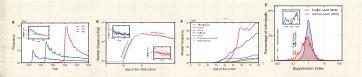
Statistical Mechanics

Nutshell



Big Data—Culturomics:

"Quantitative analysis of culture using millions of digitized books" by Michel et al., Science, 2011^[10]



http://www.culturomics.org/ I and Google Books ngram viewer I

Barney Rubble:

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Manager Ma Manager Manager Man	-	
and the second s		

"Characterizing the Google Books corpus: Strong limits to inferences of socio-cultural and linguistic evolution" Pechenick, Danforth, and Dodds, PLoS ONE, **10**, e0137041, 2015. ^[11]

The PoCSverse Fundamentals 12 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell

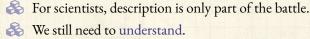
Overboard

lnternet-scale data sets can be overly exciting.

Witness:

- The End of Theory: The Data Deluge Makes the Scientific Theory Obsolete (Anderson, Wired)
- "The Unreasonable Effectiveness of Data," Halevy et al. ^[7].
- c.f. Wigner's "The Unreasonable Effectiveness of Mathematics in the Natural Sciences" ^[20]

But:



The PoCSverse Fundamentals 13 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



Basic Science \simeq Describe + Explain:



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."



"My beard will always be cool."

The PoCSverse Fundamentals 14 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



A brief history of measuring time:

- 🗞 Megaliths for Big Time
 - Sundials, 1500 BC, Egypt (solid for over 2000 years)
- Escapements (200s), Hourglasses (1300s?), Pendulum clocks (Galileo, 1500s)

Chronometers, 1700s:



"Longitude: The True Story of a Lone Genius Who Solved the Greatest Scientific Problem of His Time" (2007). [17]

 Billionths of a second accuracy: Atomic clocks (Lord Kelvin, 1879)

The PoCSverse Fundamentals 15 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell

Some very, very silly units of measurement courtesy of the Imperial system 🗷:

- 22 yards in a chain = 1 cricket pitch, 100 links in a chain, 10 chains in a furlong, 80 chains in a mile.
- 3 1 acre = 1 furlong \times 1 chain = 43,560 square feet.
- 160 fluid ounces in a gallon.
- 🚯 14 pounds in a stone.
- \lambda Hundredweight = 112 pounds.

Also:



🔗 Fahrenheit, Celcius, and Kelvin.

🗞 The entire metric system.

The PoCSverse Fundamentals 16 of 83

Data

Measurement

Emergence

Self-Organization

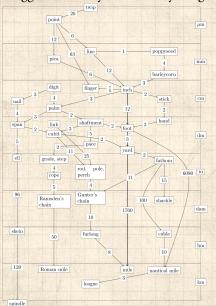
Modeling

Statistical Mechanics

Nutshell



Our struggle to sensibly measure anything at all:



The PoCSverse Fundamentals 17 of 83 Data Measurement Emergence Self-Organization Modeling Statistical Mechanics Nutshell References

By 42CrMo4, Christoph Päper – English length units graph (PNG), CC BY-SA 4.0 https://commons.wikimedia.org/w/index.php?curid=61338012



Measuring temperature was thought impossible:

The properties measured by our instruments usually begin as subjective judgments. Temperature is a good example. People were aware of variations in temperature long before there were any objective measurements of temperature. Judgments of temperature are imperfectly correlated among different persons, or even the same person at different times, depending on the humidity, the person's activity level and age, surrounding air currents, and so on. The idea that anything as subtle and complex as all the manifestations of changes in temperature could be measured and quantified on a single numerical scale was scoffed at as impossible, even by the leading philosophers of the sixteenth century.

The first thermometer invented by Galileo in 1592 did not go far in dispelling the notion that temperature was inherently unmeasurable, because the earliest thermometers, for about their first hundred years, were so imperfect as to make it possible for those who wished to do so to argue that no one could ever succeed in measuring temperature. Temperature was then confounded with all the subtleties of subjective judgment, which easily seem incompatible with a single numerical scale of measurement. How could the height of a column of mercury in a glass tube possibly reflect the rich varieties of temperature—damp cold, dank cold, frosty cold, crisp cold, humid heat, searing heat, scalding heat, dry heat, feverish heat, prickly heat, and so on?

From "Bias in Mental Testing", Arthur Jensen, 1980^[9] per @SilverVVulpes 2: Also: Inventing Temperature, Hasok Chang, 2004^[3] The PoCSverse Fundamentals 18 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



Measuring temperature was thought impossible:

The early thermometers were inconsistent, both with themselves and with each other. Because they consisted of open-ended glass tubes, they were sensitive to changes in barometric pressure as well as to temperature. And there were problems of calibration, such as where to locate the zero point and how to divide the column of mercury into units. It was believed, incorrectly, that all caves had the same temperature, so thermometers were calibrated in caves. The freezing and boiling points of water were also used in calibration, but, as these vary with impurities in the water and the barometric pressure, the calibration of different thermometers at different times and places resulted in thermometers that failed to correlate perfectly with one another in any given instance. They lacked reliability, as we now would say.

All the while, no one knew what temperature is in a theoretical or scientific sense. There was no theory of thermodynamics that could explain temperature phenomena and provide a complete scientific rationale for the construction and calibration of thermometers. Yet quite adequate and accurate thermometers, hardly differing from those we use today, were eventually developed by the middle of the eighteenth century. Thus the objective measurement of temperature considerably preceded the development of an adequate theory of temperature and heat, and necessarily so, as the science of thermodynamics could not possibly have developed without first having been able to quantify or measure the temperatures of liquids, gasses, and other substances independently of

From "Bias in Mental Testing", Arthur Jensen, 1980^[9] per @SilverVVulpes 2: Also: Inventing Temperature, Hasok Chang, 2004^[3] The PoCSverse Fundamentals 19 of 83

Data

Measurement

Emergence

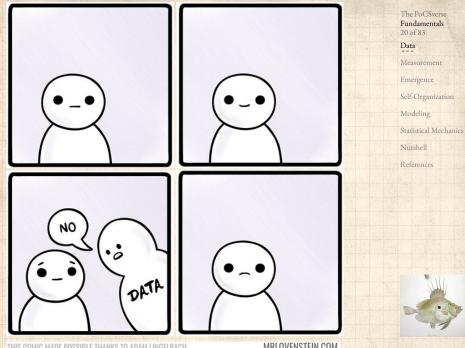
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Modeling

Statistical Mechanics

Nutshell





THIS COMIC MADE POSSIBLE THANKS TO ADAM LINGELBACH

MRLOVENSTEIN.COM

Data Angry. Data Smash. 🖽 🕻



The PoCSverse Fundamentals 21 of 83

Data

Measurement

Emergence

Self-Organization

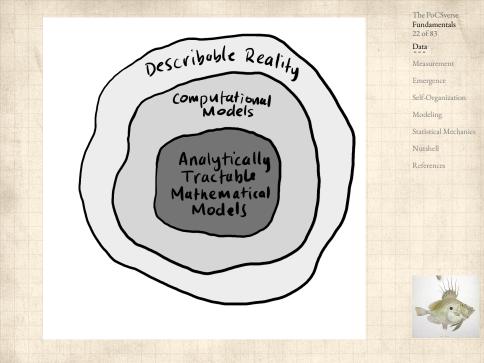
Modeling

Statistical Mechanics

Nutshell







Describuble Reality Computational Models Analyticalla Tractuble Mathematical Models

The PoCSverse Fundamentals 23 of 83

Data

Measurement

Emergence

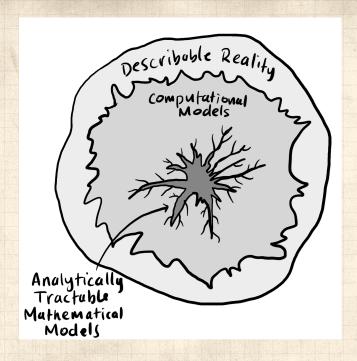
Self-Organization

Modeling

Statistical Mechanics

Nutshell





The PoCSverse Fundamentals 24 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell





The PoCSverse Fundamentals 25 of 83

Data

Measurement

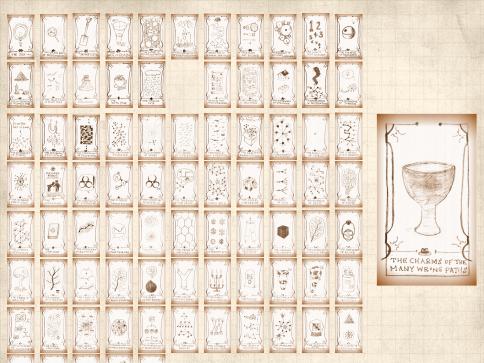
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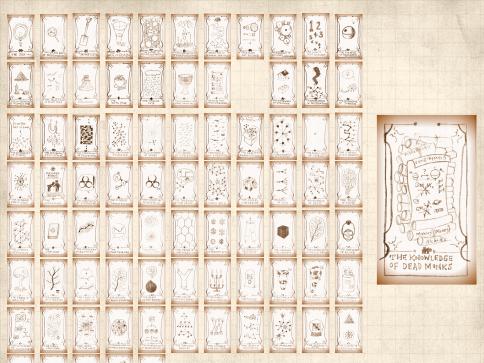
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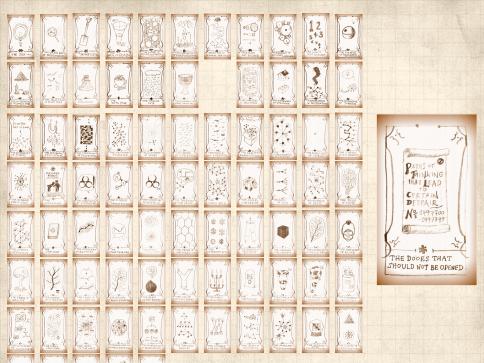
Modeling

Statistical Mechanics

Nutshell





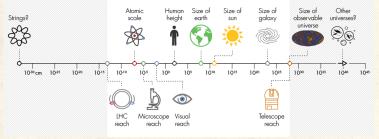


Limits of testability and happiness in Science:

From A Fight for the soul of Science \square in Quanta Magazine (2016/02):

The Ends of Evidence

Humans can probe the universe over a vast range of scales (white area), but many modern physics theories involve scales outside of this range (grey).



The PoCSverse Fundamentals 29 of 83

Data

Measurement

Emergence

Self-Organization

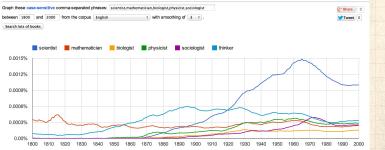
Modeling

Statistical Mechanics

Nutshell

The Newness of being a Scientist (1833 on):

Google books Ngram Viewer



 \clubsuit Etymology here \square .

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."



Please do not measure complex systems with one number:



The PoCSverse Fundamentals 31 of 83 Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell

References

This is real -- someone having some fun.
Obtained from this tweet.
Sadness for Buckingham (if Buckingham has no sense of humor).



The conceptual trapping pit \square of a single scale:

- lure of simplicity: Comparisons and rankings are easy.
- A single scale measure is very appealing, very hard to resist and hard to push back against when widely adopted.
- \lambda Examples:
 - 🝞 Grade point average (GPA)
 - College rankings, City rankings, Country rankings, Wine scores, Michelin Guide C, Yelp scores, Amazon ratings C, ...
 - 📦 Body Mass Index (BMI)
 - Intelligence Quotient (IQ)²
 - 问 Effective temperature
 - Price for all things: One dimension of belief
 - 🗘 Salary!
 - 🗊 stock market valuation for corporations
 - Complexity of civilizations [18]
 - A 1-d axis for political ideologies (a spatial metaphor trap, thanks France! ☑)

²Phrenology 🗹 was at least a 2-d map; see also palmistry 🗹

The PoCSverse Fundamentals 32 of 83 Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



Personality distributions:

A Davar of the Energitors, Persistence, and Experision of Compropher Variations in Psychological Characteristics International Comparison of Comparison International Comparison of Comparison International Comparison of Comparison of Comparison International Comparison of Comparison of Comparison of Comparison International Comparison of "A Theory of the Emergence, Persistence, and Expression of Geographic Variation in Psychological Characteristics" Rentfrow, Gosling, and Potter, Perspectives on Psychological Science, **3**, 339–369, 2008. ^[12]

Five Factor Model (FFM):

🗞 Extraversion [E]

🗞 Agreeableness [A]

🗞 Conscientiousness [C]

🗞 Neuroticism [N]

💑 Openness [O]

"...a robust and widely accepted framework for conceptualizing the structure of personality... Although the FFM is not universally accepted in the field..." ^[12] A concern: self-reported data. Bigger concern: mass manipulation. The PoCSverse Fundamentals 33 of 83

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell





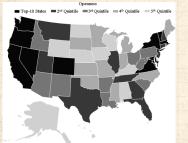
Extravenies Top-10 States = 2⁴ Quartite = 2⁵ Quartite = 5⁵ Quartite



Top-10 States = 2rd Quantile = 3rd Quantile = 4rd Quantile = 5rd Quantile



Neuroisian Tup-10 States = 2¹ Quintile = 3¹ Quintile = 5¹ Quint





The PoCSverse Fundamentals 34 of 83

Data

Measurement

Emergence

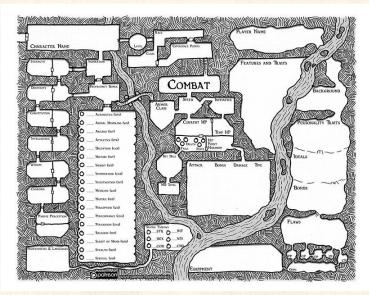
Self-Organization

Modeling

Statistical Mechanics

Nutshell

Dungeons & Dragons' full embrace of complexity:



The PoCSverse Fundamentals 35 of 83 Data

Measurement Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell

References



From here 🗹.

Dungeons & Dragons—Two alignment 🗹 axes for character:



Lawful GOOD Kind people are always kind, not just when it's easy.



neutral good Some things are more connected than others, like tarantulas and me peeing my pants.



Lawful neutral You expect me to watch you doing that without telling on you?



TRUE NEUTRAL I don't believe in dibt, or love at first sight, or love, or best friende, or doing things.



Lawful Evil Call me Graig, and call blackmail a day at the mall with Graig.



neutral evil I only entered this to get back at Vicki for not lending me a pencil.



Chaotic neutral We're at the mercy of each other and ourselves.



Chaotic evil. Im gonna deep fry your dog and eat your momma's face! Law–Chaos (vertical) and

Good-Evil

(horizontal).

The PoCSverse Fundamentals 36 of 83

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell

References



Chaotic Good If loving worms is stupid I don't wanna be smart!

³From this Reddit thread C, where, naturally, the choices are enthusiastically debated.

Please just don't do it. 🖽 🕻



The Search, S7E15, The Office.

https://www.imdb.com/title/tt1817005/

The PoCSverse Fundamentals 37 of 83 Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



The wisdom of Jason Mendoza 📿 : 🖽 🖸



Team Cockroach, S2E04, The Good Place

https://www.imdb.com/title/tt7065442/

The PoCSverse Fundamentals 38 of 83

Measurement Emergence Self-Organization Modeling Statistical Mechanics Nutshell References



The Boggoracle Speaks: 🖽 🕻



The PoCSverse Fundamentals 39 of 83

Data

Measurement

Emergence

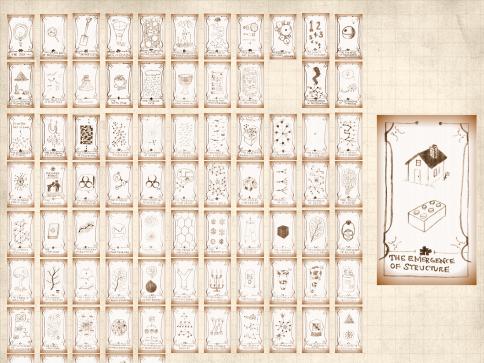
Self-Organization

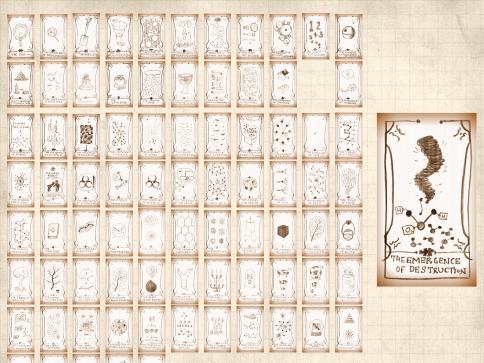
Modeling

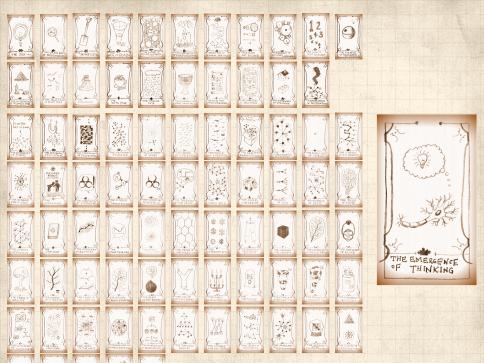
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Nutshell











The Wikipedia on Emergence (2006):

"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."

Wikipedia, 2016:

In philosophy, systems theory, science, and art, emergence is a process whereby larger entities arise through interactions among smaller or simpler entities such that the larger entities exhibit properties the smaller/simpler entities do not exhibit.

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



Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



Fireflies \Rightarrow Synchronized Flashes: \blacksquare



Film: Sir David Attenborough, BBC. Voiceover: Steve Strogatz on Radiolab's Emergence, S1E3 📿. The PoCSverse Fundamentals 45 of 83

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



There's no tornado in a water molecule, no financial collapse in a dollar bill, no love in a carbon atom.

Examples:



\$ Fundamental particles \Rightarrow Life, the Universe, and Everything

- $\textcircled{Genes} \Rightarrow Organisms$
- \bigotimes Neurons etc. \Rightarrow Brain \Rightarrow Thoughts
- \clubsuit People \Rightarrow Religion, Collective behaviour
- \Rightarrow People \Rightarrow The Web
- \clubsuit People \Rightarrow Language, and rules of language
- $\mathfrak{F} ? \Rightarrow$ time; $? \Rightarrow$ gravity; $? \Rightarrow$ reality.

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

The PoCSverse Fundamentals 46 of 83

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



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. ^[5]
- Becentralized structures help solve problems.
- 🗞 Dewey Decimal System versus tagging.

The PoCSverse Fundamentals 47 of 83

Measurement

Emergence

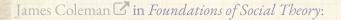
Self-Organization

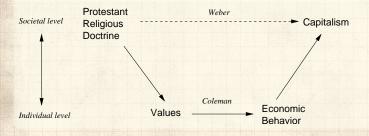
Modeling

Statistical Mechanics

Nutshell







The PoCSverse Fundamentals 48 of 83

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell

References

💑 Understand macrophenomena arises from microbehavior which in turn depends on macrophenomena.^[4] More on Coleman here \square .



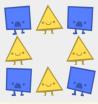
Thomas Schelling C (Economist/Nobelist):



S "Micromotives and Macrobehavior" [15]

- Segregation [13, 16] Wearing hockey helmets ^[14]
 - Seating choices

Vi Hart and Nicky Case's Polygon-themed visualization C:



The PoCSverse Fundamentals 49 of 83

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



The emergence of taste:

See Michael Pollan's article on nutritionism 🗹 in the New York Times, January 28, 2007.





The PoCSverse Fundamentals 50 of 83

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



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."

The PoCSverse Fundamentals 51 of 83

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



So "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."

The PoCSverse Fundamentals 52 of 83

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



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]

The PoCSverse Fundamentals 53 of 83

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



The PoCSverse Fundamentals 54 of 83

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell

References

"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).



This is a Collateralized Debt Obligation:

CEON A

The PoCSverse Fundamentals 55 of 83 Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell





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



The PoCSverse Fundamentals 56 of 83

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell

References

💑 From "The Speed of Darkness" (1968) by Muriel Rukeyser 🗹 Quoted by Metatron in Supernatural, Meta Fiction, S9E18.



(Sir Terry) Pratchett's 🖸 Narrativium 🗹:

The PoCSverse Fundamentals 57 of 83

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell

References



*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."



Higher complexity:

- Many system scales (or levels) that interact with each other.
- notentially much harder to explain/understand.

Even mathematics: ^[6]



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



"Gödel, Escher, Bach" [8]

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

The Ebisonite of STRUCTURE

The PoCSverse Fundamentals 58 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell

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.

The PoCSverse Fundamentals 59 of 83

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



The PoCSverse Fundamentals 60 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell

References

- 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.







Listen to Steve Strogatz, Hod Lipson, and Michael Schmidt (Cornell) in the last piece on Radiolab's show 'Limits' C (April 5, 2010). Starts at 50:30.



(El Bibliomata/flickr)

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.

TAGS: mind bending

Pair with some slow TV 🗗 Bonus: Mike Schmidt's talk on Eureqa 🗗 at VCSC's increasingly ancient 2011 TEDx event "Big Data, Big Stories." The PoCSverse Fundamentals 62 of 83

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



Definitions

"Self-organization \square 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:

 \ref{blue} Molecules/Atoms liking each other ightarrow

Gases, liquids, and solids.

- \mathfrak{S} Spin alignment \to Magnetization.
- 🗞 Protein folding.
- \mathfrak{B} Imitation \rightarrow Herding, flocking, mobs, ...

Fundamental question: how likely is 'complexification'?

The PoCSverse Fundamentals 63 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



Tools and techniques:

- Differential equations, difference equations, linear algebra, stochastic models.
- \lambda Statistical techniques for comparisons and descriptions.
- line and computer science.
- 🚳 Machine learning (but beware the black box).
- 🚳 Computer modeling, everything from
 - 📦 Artisanal toy models
 - to kitchen sink models.

Key advance (more soon):

Representation of complex interaction patterns as complex networks.



The PoCSverse Fundamentals 64 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



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.











The PoCSverse Fundamentals 65 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell

References

Source: Science

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

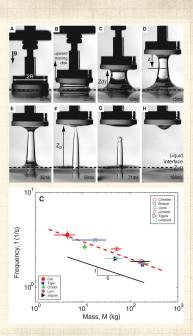
Amusing interview here



\lambda Another great, great moment in scaling:

 $f \sim M^{-1/6}$

The balance of inertia and gravity yields a prediction for the lapping frequency of other felines. Assuming isometry within the Felidae family (i.e., that lapping height H scales linearly with tongue width R and animal mass M scales as R^3), the finding that Fr* is of order one translates to the prediction $f \sim R^{-1/2} \sim M^{-1/6}$. Isometry or marginally positive allomety among the Felidae has been demonstrated for skull (20, 21) and limb bones (22). Although variability by function can lead to departures from isometry in interspecific scalings (23), reported variations within the Felidae (23, 24) only minimally affect the predicted scaling $f \sim M^{-1/6}$. We tested this -1/6 power-law dependence by measuring the lapping frequency for eight species of felines, from videos acquired at the Zoo New England or available on YouTube (16). The lapping frequency was observed to decrease with animal mass as $f = 4.6 M^{-0.181 \pm 0.024}$ (f in s⁻¹, M in kg) (Fig. 4C), close to the predicted $M^{-1/6}$. This close agreement suggests that the domestic cat's inertia- and gravity-controlled lapping mechanism is conserved among felines.



The PoCSverse Fundamentals 66 of 83

Measurement

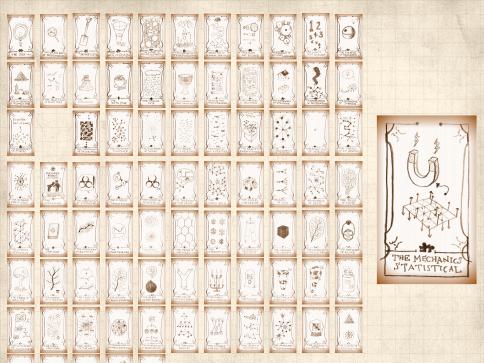
Emergence

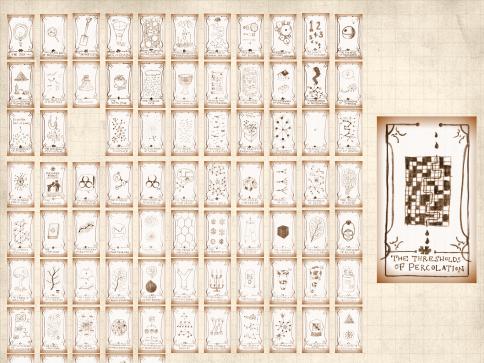
Self-Organization

Modeling

Statistical Mechanics

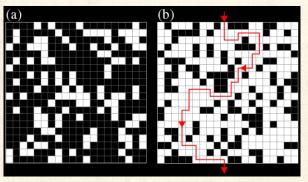
Nutshell





Statistical Mechanics is "a science of collective behavior."
Simple rules give rise to collective phenomena.

Percolation:



Snared from Michael Gastner's page on percolation [no longer online]

The PoCSverse Fundamentals 69 of 83

Data

Measurement

Emergence

Self-Organization

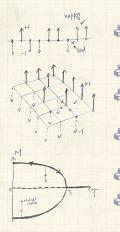
Modeling

Statistical Mechanics

Nutshell



The Ising Model 🖸 of a ferromagnet:



Solution 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.

Example 2-d Ising model simulation: https://mattbierbaum.github.io/ising.js/ The PoCSverse Fundamentals 70 of 83

Measurement

Emergence

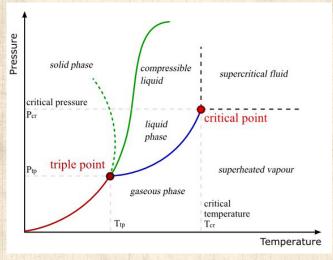
Self-Organization

Modeling

Statistical Mechanics

Nutshell





Qualitatively distinct macro states.

The PoCSverse Fundamentals 71 of 83

Data

Measurement

Emergence

Self-Organization

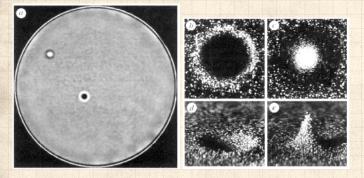
Modeling

Statistical Mechanics

Nutshell



Oscillons, bacteria, traffic, snowflakes, ...



Umbanhowar et al., Nature, 1996^[19]

The PoCSverse Fundamentals 72 of 83

Data

Measurement

Emergence

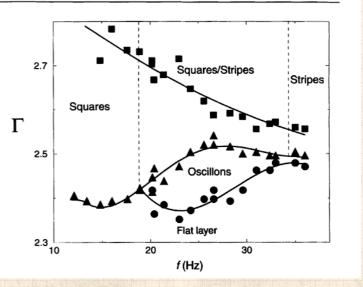
Self-Organization

Modeling

Statistical Mechanics

Nutshell





The PoCSverse Fundamentals 73 of 83

Data

Measurement

Emergence

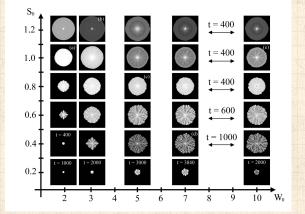
Self-Organization

Modeling

Statistical Mechanics

Nutshell





The PoCSverse Fundamentals 74 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell

References

 W_0 = initial wetness, S_0 = initial nutrient supply http://math.arizona.edu/~lega/HydroBact.html



Ising model

Analytic issues:

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

🗞 4-d and up: simple.

See lower and upper critical dimension in statistical physics.
Also: Curse and Blessing of Dimensionality

The PoCSverse Fundamentals 75 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell

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" 🛽

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.

The PoCSverse Fundamentals 76 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



Nutshell

- The central concepts Complexity and Emergence are reasonably well defined.
- line and general theory of Complex Systems.
- 🚳 But the problems exist...
 - Complex (Adaptive) Systems abound ...
- And the observation of Universality \square of dynamical systems, statistical mechanics, and other quantitative areas means not everything is special and different.
- Framing from the Manifesto: Science's focus is moving to Complex Systems because it finally can.
- He use whatever tools we need.
- \Leftrightarrow Science \simeq Describe + Explain.

The PoCSverse Fundamentals 77 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



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The PoCSverse Fundamentals 78 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



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The PoCSverse Fundamentals 79 of 83

Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



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Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



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Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



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Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell



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Data

Measurement

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell

