

Introduction to Agent-Based Modeling

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Outline

Complex Systems

Agent-Based Modeling

- ABM perspective

- Generative Social Science

What is a Model?

- How to do modeling?

- Verification and Validation

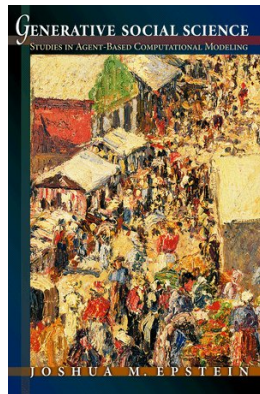
Examples With Netlogo

- Simple Socio-Economy

- Simple Ecology

Ideal ABM Research

- Grimm's ODD Protocol



ABM resembles French impressionist paintings.

Systems Thinking

“A change without a pattern is beyond science.”

Boris Zeide

System

A “**meaningful**” collection of interacting parts.

Patterns within real systems

Patterns are encoded in real world. Our purpose is to decode them.

Complex Systems

"More is different."

P. W. Anderson

Emergence

Emergence is the essential reason to study Complex Systems.

- ▶ Aggregate properties can not be attained by a simple sum

Scientific Methodology

"Simulation is a new way of doing science."

Robert Axelrod, 1997

"We can now simulate to understand."

Uri Wilensky, 2016

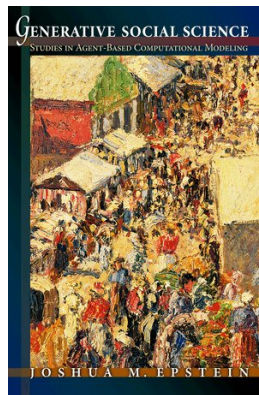
Agent-based modeling (ABM)

ABM perspective

ABM provides us a new way of thinking perspective (model) on how modeling should be done.

- ▶ multi-layered view
- ▶ bottom-up

Simple rules and properties at the micro-level can generate complex behavior at the macro-level.



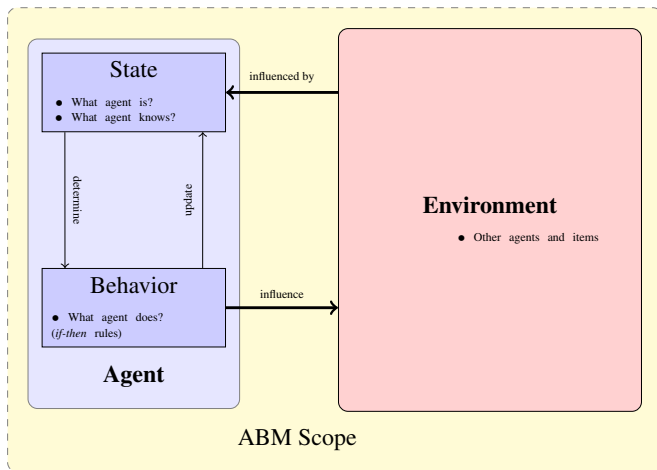
ABM resembles French impressionist paintings.

Agent-based models

An agent is a *autonomous* computational unit

- ▶ Autonomy in decision making
- ▶ Distinctive properties (heterogeneity)
- ▶ A set of rules to follow (conditional *if-then* rules)
- ▶ Clear goal (rationality)
- ▶ Limited knowledge and capacities (Bounded rationality)
- ▶ Reactivity or Pro-activity
- ▶ Social Skills - Sociability
- ▶ Embeddedness in a physical of conceptual space.
- ▶ Adaptive behavior to environment.
- ▶ and so on.

A Simple Agent



Generative Social Science

The Generativist's Experiment

Given some macroscopic explanandum - a regularity to be explained

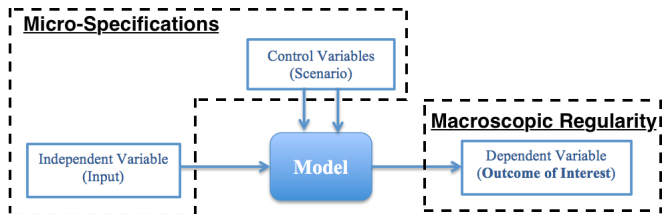
- Situate an initial population of autonomous heterogeneous agents in a relevant spatial environment; allow them to interact according to simple local rules, and thereby generate—or “grow”—the macroscopic regularity from the bottom up.

The Generativist's Motto

If you didn't grow it, you didn't explain its emergence.

Generative Social Science

Are the given microspecifications sufficient to generate a macrostructure of interest?



Micro-to-macro mapping

We get macro-surprises despite complete micro-knowledge.

Model

Reality

A real system is unknown, due to its infinitely many dimensions.

Definition of a Model

Simplified representation of some selected aspects of a real system, w.r.t a clearly stated problem.

Modeling

Like stone carving we remove *what we regard as unnecessary*, and like cartooning, we exaggerate *what we regard as important*.

Modeling is more art than science.

“Things should be as simple as possible but not simpler.”

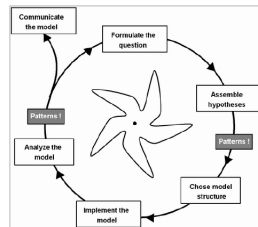
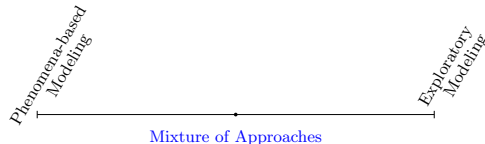
Albert Einstein

Abstraction

- ▶ Scope reduction: What to include
- ▶ Detail reduction: How to include

- └ What is a Model?
- └ How to do modeling?

Two Modeling Approaches



Grimm's Modeling Cycle

Modeling starts with

- ▶ an observation of a macro-phenomenon (top-down) or
- ▶ micro-specifications of agents (bottom-up)

To count as modeling, aggregate behavior of the model (output) correspond to a real macro-phenomena.

Verification and Validation

Verification

Correctness of the code

- ▶ debugging, unit tests etc..

Validation

Usefulness of the model

- ▶ Face Validation - qualitative agreement between the model output and reality
- ▶ Empirical Validation - quantitative agreement

There can not be such thing as general validity.

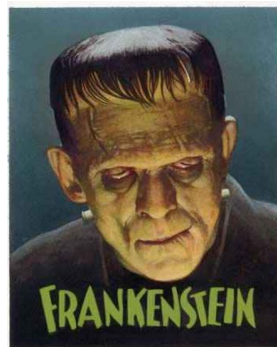
- └ What is a Model?

- └ Verification and Validation

Analysing a Model

Creating a model and understanding what it actually does are completely different things.

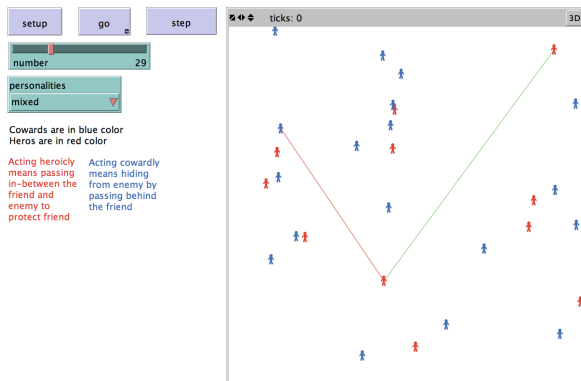
Analysing a model takes %90 of the scientific efforts.



Frankenstein

- └ Examples With Netlogo
- └ Simple Socio-Economy

Cowards and Heros

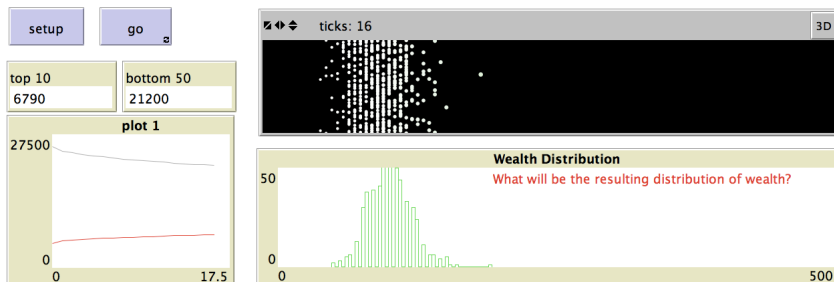


Exploration : What patterns will emerge?

- Even very simple rules can generate hard-to-predict complex behavior.

- └ Examples With Netlogo
 - └ Simple Socio-Economy

Simple Economy

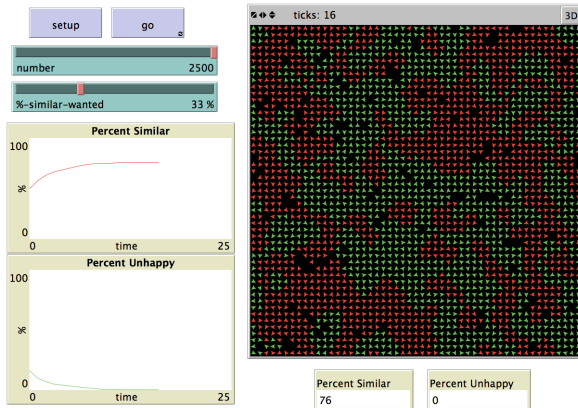


Each agent starts with 500\$. At each tick, agents with non-zero wealth gives 1\$ to a random agent.
 Agent's xcor is their "wealth" in the black grid.

Counter-intuitively, it goes to an exponential distribuiton (great inequality in wealth)

- └ Examples With Netlogo
- └ Simple Socio-Economy

Segregation Model

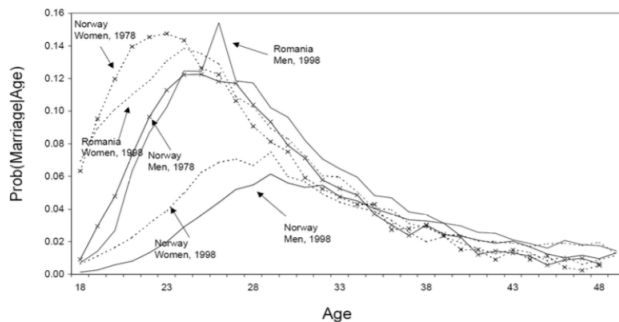


Thomas Schelling took a more exploratory approach (1971).

- ▶ Even very weak prejudice can create the dynamics of segregation.
- ▶ Micro-motives and macro-behavior can fail to align.

- └ Examples With Netlogo
- └ Simple Socio-Economy

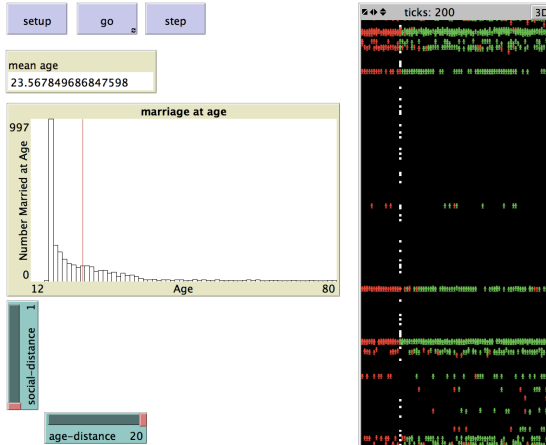
Age-at-Marriage Model



The "Wedding Ring" Article

- Examples With Netlogo
- Simple Socio-Economy

Age-at-Marriage Model



- ▶ More married friend in one's social surroundings, more likely to get married.
- ▶ Social surrounding is given by the rectangle with social distance and age distance

Prey-predator Model

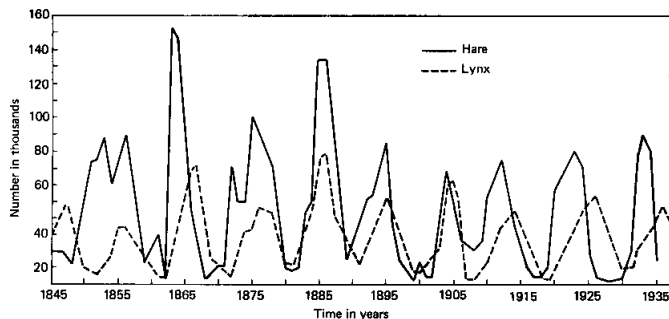
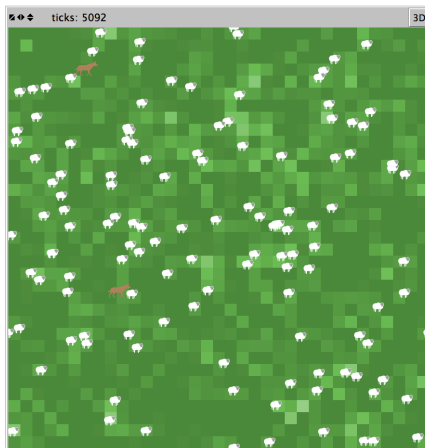
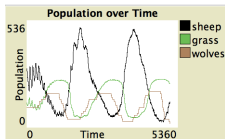
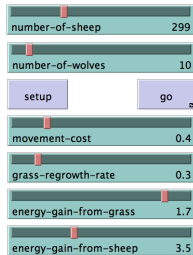


Figure 9-3. Changes in the abundance of the lynx and the snowshoe hare, as indicated by the number of pelts received by the Hudson's Bay Company. This is a classic case of cyclic oscillation in population density. (Redrawn from MacLulich 1937.)

Prey-predator Model



Model

“All models are wrong, but some are useful.”

George Box.

“Art is a lie that helps us see the truth.”

Picasso

- └ Ideal ABM Research
- └ Grimm's ODD Protocol

ODD Protocol for ABM

Remark: ODD and NetLogo match well

	Elements of the updated ODD protocol	NetLogo elements
Over-view	1. Purpose	Information tab
	2. Entities, state variables, and scales	breeds, turtles-own, patches-own, globals
	3. Process overview and scheduling	"go" procedure
Design concepts	4. Design concepts <ul style="list-style-type: none"> • Emergence • Adaptation/Adaptive traits? • Objectives • Learning • Prediction • Sensing • Interaction • Stochasticity • Collectives • Observation 	<ul style="list-style-type: none"> • Information tab • primitives • plots, monitors, agent monitors, file output
Details	5. Initialization	"setup" procedure
	6. Input data	file input
	7. Submodels	procedures, reporters

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A comprehensive checklist for doing ABM.

(Overview, Design concepts, and Details) ODD, Volker Grimm's Talk

- └ Ideal ABM Research
 - └ Grimm's ODD Protocol

Ideal Multi-disciplinary Research Environment for ABM

Ideal ABM require interdisciplinary research.

- ▶ *Purpose* - Social scientist, ecologist or etc.
- ▶ *Programming* - Computer Scientist
- ▶ *Analysis* - Statistician

- └ Ideal ABM Research
 - └ Grimm's ODD Protocol

References

Generative Social Science

- ▶ Epstein, J. M., Agent-based computational models and generative social science", Complexity, Vol. 4, No. 5, pp. 41-60, 1999.

Netlogo Models

- ▶ Wilensky, U. and W. Rand, An Introduction to Agent-Based Modeling, The MIT Press, 2015.
- ▶ Billari, F., et al. "The Wedding-Ring: An agent-based marriage model based on social interaction", Demographic Research, Vol. 17, No. 3, pp. 59-82, 2007,

ODD protocol

- ▶ Grimm, V. et al. (2010). The ODD protocol: a review and first update. Ecological modelling, 221(23), 2760-2768.