Translating from Recurrence Relations to an Agent-Based Representation

Leo Carlos-Sandberg Supervisor: Dr Christopher D. Clack

A dissertation submitted in partial fulfilment of the requirements for the degree of MRes in Financial Computing of the University College London.

Department of Computer Science University College London

August 20, 2017

I, Leo Carlos-Sandberg, confirm that the work presented in this dissertation is my own. Where information has been derived from other sources, I confirm that this has been indicated in the dissertation. The report may be freely copied and distributed provided the source is explicitly acknowledged.



This student is registered as dyslexic / dyspraxic with UCL Student Disability Services.

Please refer to Guidance for Academic Staff: Assessment of the work of students with specific learning difficulties – Dyslexia / Dyspraxia

http://www.ucl.ac.uk/disability/info-for-staff/dyslexia-marking-guidelines

Abstract

This dissertation investigates a process to increase the acceptance of agent-based models by translation from recurrence relation models. The work presented in this dissertation is designed to combat two main aspects that hinder the up take in agent-based models: a lack of a model-wide formalism, and a lack of familiarity to those unaccustomed to the technique.

The importance of this work relates in particular to the field of economics, where agent-based models are yet to become widely accepted. This lack of acceptance leads to an absence of work based on agent-based models in top economics journals. This creates a problem for modelling complex systems and emergent behaviour, as agent-based models are in many cases a natural modelling technique for these systems, due in part to their message passing behaviour.

The process presented in this dissertation is to create an agent-based model equivalent to a recurrence relation model. Recurrence relation models are both widely accepted and have a model-wide formalisation. Creating an equivalence between these two models allows for the recurrence relation model to give the agent-based model both a formalisation and a familiar representation, for economists.

This work comprises the creation of a bespoke recurrence relation language, the design of step-by-step translation between the models, and a numeric testing of the equivalence of these models.

The bespoke recurrence relation language presented in this work allows for an experiment involving complex and interacting systems to be laid out in a clear manner, using recurrence relations.

A design for an eight-step translation that turns an experiment written in the bespoke recurrence relation language into an agent-based model is given.

The agent-based model created in this translation is shown to be numerically equivalent to the initial recurrence relation model, for a number of starting values. Each step in the translation process is also shown to be numerically equivalent, for these same values.

The work presented in this dissertation contributes to the field by adding a method for both formalising and expressing an agent-based model using a recurrence relation model. This work gives a method, which can allow for agent-based models to become more widely accepted within the field of economics, giving broader visibility to a powerful tool for investigating complex financial markets.

Contents

1	Introduction	6
2	2.2.1 Recurrence Relations . 2.2.2 Agent-Based Models . 2.3 InterDyne . 2.3.1 Applicability to Finance . 2.3.1.1 Deterministic . 2.3.1.2 Message Delays . 2.3.1.3 Storing Messages . 2.3.1.4 Message Ordering .	9 12 13 15 16 16 16 16 17
3	3.1 Method for Achieving a Translation	20 20 21 23
4	4.1 Syntax 9 4.2 Naming Conventions 9	25 25 28 29
5	5.1 Infinite List Output 5.2 Grouping into Agents 5.3 A Global Output List 5.4 Agent Input Lists 5.5 Targeted Information Passing 5.6 A Simulator Harness 5.7 Runtime Arguments	32 33 35 36 39 42 47 51
6 7	6.1 Translation Validation	62 63 6 6
$\mathbf{A}_{]}$		67 6 9
-		83
\mathbf{R}	ferences	91

1 Introduction

Complex systems have been an area of interest for a long time in many fields such as physics, biology and chemistry [1]. More recently this is true in the fields of economics and finance [2], especially as the financial markets have become increasingly automated and interconnected. Of particular interest is emergent behaviour and emergence in complex systems, these have been defined as "a property of a system is emergent; if it is not a property of any fundamental element, and emergence is the appearance of emergent properties and structures on a higher level of organization or complexity" by Fromm as well as others [3–5].

Due to its nature emergent behaviour can often be damaging to the system in which it occurs. As such an area of research within the study of complex systems in economics is focussed on regulation [6], with the aim of being able to introduce regulations to stop future occurrences of damaging emergence, such as possible flash crashes. A flash crash is a sudden drop and then recovery in the price of securities or commodities, this maybe the result automated trading [7]. A prominent example of this is the flash crash of 2010, which is thought to have, at least in part, been caused by high-frequency traders [8,9].

Emergent behaviour in markets can occur in a large number of ways, but more often the behaviour of interest is created over a time period. In general there are two ways of viewing systems in time, these are either continuous (where the system progress smoothly through time) or discrete (where the system takes quantised steps through time, with each step advancing the system).

For automated traders, and high-frequency traders in particular, the latter approach is best used to describe them. This is due to the fact that computers trade in discrete time, and because of the speeds involved in most of these trades this quantisation of time becomes very important [10].

For discrete time systems two particular modelling techniques that can be used are recurrence relations and agent-based models. These two techniques model systems in different ways, with recurrence relations being analytic and agent-based models being dynamic. Recurrence relations take a more mathematical approach modelling a system as a set of equations that interact through function calls between different equations. Agent-based models on the other hand model a system as a set of agents that interact through messages sent between them.

Both of these techniques have been used extensively in a large range of fields for modelling complex systems [11], however within the field of finance use of agent-based models is predominantly missing from top economics journals [12, 13]. This absence of agent-based models can be explained by two factors: the lack of a formal definition for the model as a whole, and the technique itself being unfamiliar and not resonating with many researchers in economics [13].

The lack of widespread acceptance of agent-based models within economics can cause an issue for the development of work in this field on complex interacting systems and emergent behaviour. Agent-based models are well known for their ability to model these kinds of systems, often being considered the natural way for describing systems composed of independent entities [14]. They allow these systems to be modelled in such a way that facilitates the exploration of aggregate properties, interaction dynamics, and emergent behaviour. The modularity of their design allows for complexity of agents to be easily tuned, as well as for the models to be easily expanded [14]. Agent-based models in many fields are considered very powerful and well suited to computational modelling of complex systems, with a number of advantages over other modelling techniques [12, 15–18].

The other popular modelling technique for complex systems, recurrence relation models, has a system-wide formalisation, and is widely accepted and well used within economics [19–21]. This motivates this dissertations investigation of a correctness preserving transformation from a

¹This is discussed further in Section 2.2.

recurrence relation model to an equivalent agent-based model.

The recurrence relation model gives the agent-based model a system-wide formalism and the translation seeks to make agent-based models more familiar to those experienced with recurrence relations.

This translation is from a recurrence relation model to an agent-based model, as opposed to the reverse. This trajectory is taken as the aim is to familiarise those already accustomed to the former with the latter, hence it makes sense to start with the recognised model. Facilitating them in taking advantage of agent-based models ability to investigate message passing, something, which is difficult in recurrence relation models.²

This translation has a number of fundamental challenges associated with it, which will be discussed in Section 3.3, but include:

- The two paradigms of the models are substantially different.
- How are function calls related to message passing?
- How can the idea of agents having an infinite list of their values through out time be derived from the recurrence relations?
- How can the idea of private and public information be introduced, and what data should fall into each category?
- How can time limited messages be introduced?
- How can output messages containing message information be introduced?
- How can the recurrence relations be split in a way that does not splinter the model?

The translation process in this dissertation takes a step-by-step approach, with each step gradually translating the model. This allows for these issues to be tackled in a more modular fashion. This also makes the equivalence of the two models more apparent, if each small step is equivalent then so too must be the models, assuming the transitivity of the equivalence.

The objectives of the project this dissertation describes are as follows:

- The creation bespoke recurrence relation language and formal definition of its syntax.
- The design of a step-by-step translation process, turning a model written in the bespoke recurrence relation language into an agent-based model.
- The validation and testing of this step-by-step translation.

This dissertation presents both a bespoke recurrence relation language and the design of the steps needed to translate a system expressed in this language into an agent-based model. Though not within the initial project scope, also presented is the first three steps of implementing this translation process into an automated program. These steps take the form of a lexer, parser, and first translation step.

The agent-based model translated to is a reduced form of the InterDyne simulator. InterDyne was chosen in particular due to it being designed to investigate emergent behaviour within the financial markets, this software was also a convenient choice due to access to the source code and local expertise.

The creation of this translation process contributes to the field by giving a method whereby economists can become familiar with agent-based models, as well as giving a formalisation to the agent-based models. This has the potential to increase the uptake in use of agent-based models and to increase the acceptance of work already done using agent-based models.

²Translation in the opposite direction is discussed in Section 7.1.

The benefits of this work are timely, matching with the increased interest in agent-based models within finance, and with the interest by regulatory bodies in interaction and emergent phenomenon [22–24].

The dissertation layout is as follows. In Section 2 a background is given, covering: emergent behaviour generally and in the financial markets, a short assessment of the literature and description of both recurrence relations and agent-based models, and an in-depth description of InterDyne. In Section 3 a description and analysis of the problem is given, covering: a detailed description of the problem this dissertation addresses, a review of similar work in tackling this problem, and a description of the challenges with the translation approach taken. In Section 4 the bespoke recurrence relation is given, along with its syntax and presentation. In Section 5 the design of the translation is given, with an example system translated from the recurrence relations to an agent-based model. In Section 6 the translation is discussed, with: comparisons to the desired agent-based model given, numerical testing of the equivalence of the steps given, and additional work outside the scope of the project presenting the first stages in implementing this translation given. In Section 7 the dissertation is concluded and summarised with notes for further work given.

2 Background

This section covers a description of emergent behaviour, feedback loops as a type of this behaviour, and their appearance in the financial markets. Recurrence relations and agent-based models are introduced as a method for modelling emergent behaviour, and are described. InterDyne is introduced as an example of an agent-based model designed for the financial markets. Its applicability to modelling aspects of the financial market will be discussed and a description of its design will also be given.

2.1 Emergent Behaviour

Emergent behaviour is a term used to describe a macro-level behaviour of a system that is not obvious from analysis of the micro-level behaviour of the system; more formally this is a behaviour that can not be predicted through analysis of any single component of a system [25].

A misunderstanding of emergence can lead to the fallacy of division, this is that a property of the system as a whole most also be a property of an individual component of the system; water for example has a number of properties including being able to be cooled down to become ice and heated to become steam, saying the same must also be true of a molecule of water however is incorrect. This concept continues into economics, being called the fallacy of composition, where what is true for the whole economy my not hold for an individual and vice versa [22].

A simple way to demonstrate emergence is in the Game of Life [26], which is an example of a cellular automaton; this game takes place on an infinite two-dimensional grid in which, cells can either be 'alive', coloured for example green, or 'dead', a different colour usually black. Whether a cell is 'alive' or 'dead' is based on a set of simple rules:

- 1. 'Alive' cells will transition to be 'dead' cells in the next time step if they have fewer than two 'alive' neighbours.
- 2. 'Alive' cells with two or three 'alive' neighbours remain 'alive' at the next time step.
- 3. 'Alive' cells will transition to be 'dead' cells in the next time step if they have more than three 'alive' neighbours.
- 4. 'Dead' cells with exactly three 'alive' neighbours will transition to 'alive' at the next time step.

With this simple set up very complex patterns evolving through time can be created, these patterns can be seen as emergence, with an individual cell not being able to encapsulate this behaviour. A natural phenomena similar to this is the formation of symmetries and patterns within snowflakes.

Emergent behaviour can be seen occurring naturally in many other cases, with physics offering a number of well explored examples. For instance the n-body problem [27], this historically is explained as n planets interacting in such a way as to produce complex behaviour, despite each individual body following Newtonian laws. An interesting aspect of the n-body problem is that it can be reduced down to three bodies and still exhibit complex emergent behaviour. This example shows that a system need not be overly complex or large to display emergent behaviour.

The emergent behaviour within the n-body problem is caused by interaction dynamics, this is the communication between different elements of a system. The interactions here takes the form of gravitational pulls, if these pulls were not present then the system as a whole, and every individual present would maintain a constant velocity, unless they physically collided [28].

Though this example deals with a physical phenomenon, interaction based emergence is present in many different systems. For example interactions can take the form of verbal and visual communication in social systems, with negative emergent behaviour in this case being the break down of social cooperation [29]. The financial markets can be thought of as a complex system,

with interaction dynamics, hence one can posit that the markets would exhibit emergence. This is true and the financial markets have been seen to exhibit a large selection of emergent behaviour, such as the formation of patterns, bubbles and crashes [3]. These particular examples derive from feedback loops with in the markets, in a similar process to that of the interaction between short range and long range feedback loops in chemical reactions [30].

Feedback loops are a prominent type of emergent behaviour that can occur from interaction dynamics. Feedback loops occur where the input information to an entity is in some way dependent on the output information of that same entity, normally from a previous moment in time. In their simplest form this can just be a single entity supplying an input to its self, shown in Fig. 1.

In finance this could be seen as a simple trader who decides how much to sell based solely on their inventory at the previous time step.



Figure 1: Simple feedback loop with an entity supplying its input from its output.

Feedback loops can encompass multiple entities, in Fig. 2 a feedback loop is shown that encloses two different entities. An output from E2 is passed to E3 which in turn creates a new input for E2; though E2 input is not directly its own output, it does depend upon it.

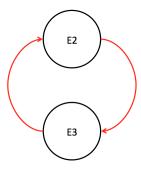


Figure 2: Feedback loop between two entities, with each output being transformed by the other entity before becoming an input.

A loop such as the one in Fig. 2, is only considered a feedback loop if information is passed through out the entire loop. If E3 produced a constant output, or an output that does not depend upon its input from E2, then this would not be a feedback loop as the new input to E2 does not depend on its output.

These examples are very simple, feedback loops can be much more complex, encompassing any number of entities, each of whom can have very complex algorithms for transforming their inputs. Feedback loops can operate across time, meaning that an event in the past can eventually feedback to a present decision. For a feedback loop containing a large number of entities the time scale on which the feedback occurs can be come significantly large.

Though feedback loops are often assumed to be a negative property, some can be stabilising due to a benign effect [31].

Feedback loops can be present in a system in two ways, either they can be a constant fixture, called a static feedback loop, or they can form and change, called a dynamic feedback loop. A static feedback loop is present in the system from the start whether this is intentional and known, or unintentional and unknown to the members of the system. Dynamic feedback loops may not be present at the start and can form and change over time, with new entities joining or leaving them, allowing them to increase or decrease in size or effect, to split or merge, or to disappear.

Due to the potential complexity of feedback loops both in construction and in time, they can be difficult to detect, therefore methods are usually used to expose them. For static loops, forms of static analysis can be used such as analysing initial setup; this is possible since the loops do not change through out time. Dynamic loops can be much harder to observe and analyse, an important aspect to detecting these loops is the interactions, messages sent between different entities within the system. Since the loops can evolve over time being able to track and analyse these messages over a time series is vitally important for the analysis of these loops; this time dependent analyse is called dynamic analyse.

Since feedback loops can be destabilising and damaging to the system in which they occur, there is interest in studying this emergence in the aim to prevent monetary loss and damage to the economy.

Flash crashes are a notable form of emergence behaviour, due to feedback loops, that are considered damaging. These cause the price of a security or commodity to drop very rapidly, becoming disconnected from its fundamental, before then recovering [32]. A particularly famous flash crash is that of 2010, in which the E-mini S&P 500 equity futures market dropped in price by more then 5%, before rebounding to close to its original price [8,32]. This whole process occurred very rapidly, lasting approximately thirty-six minutes and has been described as "one of the most turbulent periods in their history" for the US financial markets [33].

Research done by [9,34] describes how the crash may have unfolded due to a feedback loop between High-Frequency Traders (HFTs), known as "hot-potato" trading.

HFTs are a subset of algorithmic traders who normally participate in the market as arbitrageurs or market makers, they invest in ultra-high speed technology allowing them to detect, analyses and react to market condition in nanoseconds [35]. This means HFTs can trade huge quantities of assets in very short time frames, with some estimates stating that 10-40% of all trades where initiated by them during 2016 [36].

The feedback loop of "Hot Potato" trading, is when inventory imbalance is repeatedly passed between HFT market makers. A market maker is a trader who is required to have both a bid and an ask on the order book at all times, this means in theory that they are constantly buying and selling. A high frequency market maker as expected should be buying and selling very very often. Market makers make a profit from the spread and not from long positions, hence they want to keep inventories low to avoid the market moving against them. To achieve this market makers have strict inventory limits that if they pass will cause them to sell off an amount of inventory to return back into their normal trading region. This inventory now sold by the market maker can be bought by another market maker perhaps causing them to exceed their limits and sell, this process is "Hot Potato" trading and can in theory be cyclic and continue indefinitely [37].

This constant selling and buying of inventory can artificially inflate the trading volume of the market, changing how many traders operate and potentially leading to a flash crash.

Flash crashes have occurred on a number of occasions and in a large selection of markets, with a more recent example being a crash of the cryptocurrency Ethereum [38].

2.2 Methods for Modelling Emergent Behaviour in Finance

There are many different methods available for modelling systems that may exhibit emergent behaviour, such as: 1-period, 2-period and multi-period models, probabilistic models (e.g. hidden Markov models), ordinary differential equations and partial differential equations [39–42]. This dissertation focusses on two models that can be used for discrete non-equilibrium system: recurrence relations and agent-based models.

Both recurrence relations and agent-based models have been used in modelling the financial markets [20,21,43].

Recurrence relations have seen wide spread use in economics appearing in a large selection of journals, including numerous times in top journals [44–51]. This wide spread use of the technique implies the acceptance of recurrence relations within financial modelling.

Agent-based models are also used widely in economics and finance [52, 53]. However these papers are noticeably absent from top economics journals (with some exceptions, such as [54] and [55]) and tend to be published in the Journal of Economic Behavior & Organization and the Journal of Economic Development & Control [12, 13]. The lack of agent-based models present in top economic journals combined with the number of papers published in other journals shows the lack of wide spread acceptance for this technique [56–58].

Here these two modelling techniques will be described.

2.2.1 Recurrence Relations

Wimp [59] describes recurrence relations as follows, recurrence relations connect a discrete set of elements in a sequence, these elements are normally either numbers or functions, they can be used to define these sequences or produce the elements in them. They can be seen as equations that give the next term in a sequence based on the previous term or terms, hence defining said sequence. Recurrence relations are often used to define coefficients in series expansions, moments of weight functions, and members of families of special functions.

The most simplistic form of a recurrence relation is one where the next term depends only on the immediately preceding term. If the n^{th} element in the sequence is defined as x_n , then this recurrence relation can be written as,

$$x_{n+1} = f(x_n), \tag{1}$$

where f() is a function that calculates the next term based on the previous one. A recurrence relation does not just have to depend on its immediate previous term and can depend on any number of terms further back in the sequences. For example a recurrence relation depending on terms from two and three steps before can be written as,

$$x_{n+1} = f(x_{n-1}, x_{n-2}), (2)$$

with f() now taking two inputs to produce the new term in the sequence [60].

Recurrence relations can also be used to define a sequence through time. In the simplest case, the enumerate n can be set to represent time t; this is applicable to discrete time as it requires set steps between the different times. Just as in the previous examples, the simplest recurrence relation is,

$$x_{t+1} = f(x_t), \tag{3}$$

where x_t is the term at time t and f() gives the term at t+1 based on the term at t. Again this can be expanded to include terms from a number of previous time steps, allowing the memory of the sequence to be shown.

A recurrence relation for defining a sequence may also depending upon some parameter, α , in its simplest case this can be written as,

$$x_{n+1} = f(x_n, \alpha). \tag{4}$$

The next term in the sequence may not only depend on previous terms within its own sequence and parameters, it can also be conditional on another sequence. For example one sequence through out time, x, may depend on another sequence through out time, y, a simple recurrence relation for this could be,

$$x_{t+1} = f(x_t, y_t), (5)$$

with the sequence for y possibly depending on its own recurrence relation. The sequence for x may not even directly depend on its own sequence and could solely depend on y,

$$x_{t+1} = f(y_t). (6)$$

Though it could also indirectly depend on its self, if y was defined by a recurrence relation depending on x, such as,

$$y_{t+1} = f(x_t). (7)$$

These cross sequence associations allow for complex interactions to be represented as time series defined by recurrence relations.

Recurrence relations have a number of benefits given by their construction, such as:

- A mathematical formalisation of the whole system being modelled is given when using recurrence relations due to three factors: the way in which they model the whole system as an entity, the static view point they give to the system, and the mathematical stye which they take [61].
- Links within sets of recurrence relations are hard coded into the equations, making these relationships amenable to static analysis.
- This model lays out both the functionality of each equation and the relation between them in such a way to give a static representation of the system as a whole.

A downside to this modelling technique comes with complex equations. Equations such as those making function calls within conditional statements, can be become increasingly less amenable to static analysis for dependencies. This is a problem similar to determining whether arguments will be evaluated, and makes tracking the flow of information, especially dynamically, very difficult [62]. This also leads to challenges in in tracking the individual behaviour of recurrence relations or groups of recurrence relations [63].

2.2.2 Agent-Based Models

A modelling technique that takes a more dynamic approach is agent-based modelling. Agent-based modelling can be considered more of a mind set than a rigid methodology; this involves describing the system in question in terms of its components and then allowing these to interact. Agent-based models allow a system to be described naturally and are hence the canonical approach to modelling emergent phenomena. This method is a bottom up approach, allowing for each component of the system, agent of the model, to be created to a relevant degree of abstraction [64].

Agent-based models have been used to model a wide range of emergent behaviour including in the financial markets, examples of this are, noise traders [65], herding among traders [66], and fundamentalists [67].

Agent-based models are particularly suited to systems that, contain a number of autonomous components. Each component can be modelled independently and then allowed to

interact through messages sent between each other. This allows for an obvious visual design of the system, such as that shown in Fig. 3.

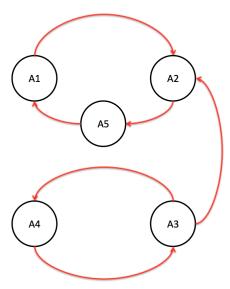


Figure 3: Visualisation of the allowed interactions between five different agents, represented by black circles, with red lines representing the message paths.

The main aspect of this model is the agents used. Though every system modelled can have drastically different agents, there are a few characteristics which should be in place for an agent to be considered an agent [68,69]:

- An agent is self contained, unique and identifiable, this requires an agent to have boundaries which can easily be used to determine what is and what is not part of the agent.
- An agent is autonomous and it can act independently during its interactions with other agents. Its has behaviour and decisions that can be associated with information acquired during communication with other agents.
- An agent's state varies over time, representing variables associated with its current position.
- An agent's behaviour is influenced by dynamic interactions with other agents.

This modelling technique has a number of benefits originating from its construction, these include:

- Being able to independently create each agent to varying degrees of complexity.
- Giving a clear visual representation of the system's interconnectedness.
- Giving a dynamic representation of the system.
- Easily expandable by adding more agents.

Since each agent in the system can be completely autonomous and independent from each other, save for message passing, this allows for them to be created individually. Hence each agent can describe its relevant component to a relevant degree of complexity, making the creation

of a simulation more intuitive and sectioned. This makes agent-based models in many cases the most natural way for describing systems composed of "behavioural" entities [14].

Due to the set up of this model a network representing the communication between different agents is easy to construct; this allows for topologies to be visualised and can aid in the creation of a simulation.

The use of messages and a bottom-up approach in this model, allows for a more dynamic view of a system to be achieved; messages can be more easily tracked through-out the system's evolution allowing for events to be more easily pinpointed and analysed.

The use of independent agents makes this technique very amenable to expansion, new agents can often be added with little or no change to previously existing agents. This allows these simulations to be confidently expanded to look at more complex systems, or to add new elements to an existing system.

These aspects of this approach make the modelling technique well qualified for modelling and analyse of emergent behaviour within systems of interacting components. However this approach does contain some draw backs including a one-to-many problem (where, though some high level behaviour may be noted in the system, this does not mean the only way of achieving this behaviour is the current system design) and the lack of a formal definition for the system as a whole [56].

2.3 InterDyne

An example of an agent-based model used in modelling the financial markets is InterDyne. InterDyne is bespoke simulator created by Clack and his research team at UCL [70], it is a general-purpose simulator for exploring emergent behaviour and interaction dynamics within complex non-equilibrium systems.

InterDyne's design is that of an agent-based model interacting via a harness. This creates a structure of individual autonomous agents who interact through messages sent through a harness to one another.

Similar to other agent-based models, InterDyne operates in discrete time rather then continuous time. These quantised time chunks, which move the simulation forward, can be left without proper definition (allowing operations to be defined in a number of time steps) or they can be equated to a real time (usually with the smallest time gap needed being a single time step and then all other timings being integer multiples of this). This discrete time is most important to message passing, with messages between agents only sent on an integer time step.

Messages in InterDyne are small packets of data, such as a series of numbers. An agent can send private messages that are only received by a single other agent (one-to-one messages), or it can send public broadcast messages received by any number of other agents, subscribed to a channel (one-to-many messages). To facilitate this a communication topology can be made for InterDyne, this is done in the form of a directed graph determining which agents can communicate with each other. Due to the directional nature of these messages this topology could allow an agent to send messages to another but not be able to receive messages from that same agent. Messages have a defined order to them, an agent will, unless otherwise instructed, always process messages in the order in which they arrive. To change the order in which messages arrive delays can be added to communication paths between agents, this can be a static delay which always applies to messages sent from one agent to another, meaning this will arrive a set number of time steps later. Or a more complex dynamic delay, which is achieved by using another agent to mediate the passing of these messages, delaying by an amount decided on in some internal logic. All messages in InterDyne are passed through a harness; this does not alter the messages or delay them,³ but does store the messages and their order which can be used in post analyse.

³Unless instructed to, using a static delay.

Each of the agents within an InterDyne simulation can be completely unique and modelled to different levels of complexity, as is the case with most agent-based models. As a whole InterDyne simulations are deterministic, repeated experiments will return identical results. However non-determinism can be added via the agents, making some part of an agent stochastic, and will lead to repeated experiments on the whole returning different results. A pseudo-random element can also be added by instructing InterDyne to randomly sort the message order for any agent receiving multiple messages in one time step. This is only pseudo-random as, as long as the same seed is used each run of the simulation will order the rearranged messages in the same way.⁴

InterDyne is created to be particularly amenable to dynamic analyses of its simulations, this is achieved in part by all messages being sent via the harness allowing them to be recorded for post processing.

2.3.1 Applicability to Finance

InterDyne has been designed with modelling flash crashes in the financial markets in mind and has a number of features that make it well suited to this purpose.

2.3.1.1 Deterministic

The deterministic nature of InterDyne allows for experiments to be run multiple times with the same result always returned, this allows for changes to the experiment setup to be investigated. For example changing the number of traders in the market and comparing this to a previous run allows for an investigation into how many traders are required for emergent behaviour to be observed.

This becomes particularly interesting when comparing the interactions between market makers to that of the n-body problem. Like with this problem one could expect emergent behaviour might occur to some extent in a large group of market makers, however the question of whether emergence persists in a comparable market to the three-body problem and how this compares to a larger market can be investigated.

2.3.1.2 Message Delays

Allowing for messages to be delayed is needed to facilitate hypotheses involving delays as a factor for emergent behaviour. Delays have been suggested to have caused "hot potato" trading during a flash crash, these delays can exist due to processing time and transmission time of messages [8].

InterDyne allows for both symmetric and asymmetric, delays. These delays can be static or dynamic, with dynamic delays requiring a special intermediary agent.

2.3.1.3 Storing Messages

InterDyne facilitates analyses of simulations by allowing for the messages between agents to be stored and viewed as a trace file. This can include all messages as well as timings, and messages can also be sent directly to the harness which will be added to the trace file.

2.3.1.4 Message Ordering

The order in which messages are processed can be very important. For example in an exchange, it can change whose limit order has priority at a given price and whose market order executes the lowest prices. Changing these factors can make or break feedback loops within the system, meaning if message ordering is not properly dealt with the correct emergent behaviour may not be observed. Hence InterDyne stores messages in the order they are received by an agent, taking into account delays to the messages. This however can not be done when multiple messages are

⁴If an agent receives multiple messages at the same time step and the pseudo-random element is not being used, these messages will order based on the identifiers of their sender agents.

received at the same time step, due to the nature of discrete time there is no way for the agents to know which message arrived first. Therefore two options are presented by InterDyne; messages are ordered according to their agent identifier or messages are randomised and executed in the emerging order.

2.3.2 InterDyne Detailed Operation

InterDyne is written in the functional language Haskell. The structure of an InterDyne model is show in Fig. 4, this structure contains a number of agents and a simulator harness. These agents send two types of messages, either one-to-one or one-to-many (broadcast) messages. Both these messages are sent to the harness, the harness then resends these messages to the appropriate agents, one-to-one messages are sent to their target agent and one-to-many messages are sent to any agent subscribed to the relevant broadcast channel. Messages can also be sent directly to the harness and not rerouted to another agent. At the end of the simulation the harness will produce a trace file containing information on all the messages sent for post-hoc analysis.

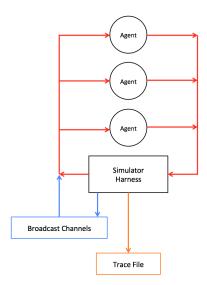


Figure 4: Structure of an InterDyne simulation containing three agents. The messages sent by the agents to the harness and from the harness are coloured red. The trace file and messages sent to the trace file are coloured orange. The messages sent from the harness to the broadcast channels and then back to the agents are coloured blue [71].

InterDyne has an intrinsic delay, which means any message sent will not be received until the next time step; message sent at t will be received the earliest at t+1. This is in part due to the fact that the harness compiles all messages from a single time step before sending them to their targets and hence initiating the next time step. The harness can be seen as the driver in the simulation sending out the message and forcing the agents to send their next message.

Longer delays can also be added using InterDynes topology, this allows for any two agents to be selected (a sender and a receiver) and for a delay between them to be given. This topology takes the form of a directed graph, with the agents acting as the nodes and the interaction routes as the links, this allows for the delays to be asymmetrical. Using this, a delay for a path could also be set as an abort message, making a particular communication route unusable.

Adding delays is done through run time arguments, here two run time arguments must be added, one stating the maximum delay in the system and the other listing the delays. To show the maximum delay the argument (Arg(Str "maxDelay", 10))) is used, where 10 is the maximum delay. To add the list of delays the argument (DelayArg(Str "DelayArg", delay)) is used, where delay is a function that takes two agents and returns the delay between the first and the second.

Messages sent between agents can in theory be as complex as needed, these messages do however have to comprise of the following components:

- A tag indicating the type of message being sent, e.g. a broadcast message.
- A tuple of two integers, with the first being the sending agents ID and the second being either the receiving agents ID or the receiving broadcast channels ID.
- The data that is being sent.

An example of this is a one-to-one message, for example Message (1,2) data, where data is the information being sent from agent 1 to agent 2

A broadcast message, for example Broadcastmessage (3,1) broadcastdata, can be received by agents subscribed to its channel, in this case 1. All agent subscriptions to broadcast channels have to be announced at the beginning of a simulation and can not be changed during it. This is done by adding the subscription channel to the list in a tuple passed as an argument, for example this could look like (agent1, [1]), for agent 1 subscribed to broadcast channel one.

Empty messages can also be sent, if the message is required to be known to be intentionally empty and not a mistake, the a message can be sent containing "Hiaton". This is done at the beginning of the run to allow for the harness to send a first message.

InterDyne is designed in such a way that agents both take in and produce a seemingly infinite list of messages. This is achieved through lazy evaluation in Haskell, which in short means that any element in the list will not be calculated until it is absolutely needed. This allows for an infinite list as long as no agent tries to read further into the list than what has already been calculated. In achieving this an agent must at each time step, read in a message (even if it is then not used) and produce a list of messages (even if this is an empty list). An agent will hence iterate over the list of incoming messages, at each time step adding a new output message to its list of output messages.

Agents in InterDyne are typically, though not required to be, written in two parts, a wrapper function and a logic function. The wrapper will manage the reading of inbound messages to the agent and generate its outbound messages, it will also update the local state of the agent. While a logic function is called by the wrapper to calculate the messages to be sent and their content. An agent written following this design could have a form similar to that of the agent show in Fig. 5. This agent's wrapper recursively calls itself on the inbound message list, consuming the head of the list⁵ and producing a list of outbound messages using a logic function.

```
wrapper st args ((t, msgs, bcasts) : rest) myid = [m] : (wrapper st args rest myid)
where
m = logic (t, msgs, bcasts)
```

Figure 5: Simple wrapper function, which creates a list of output messages by iterating through a list of inbound messages and calling the sub-function logic.

The simulator harness is an intrinsic part of the simulator, it drives the simulation, handles message passing and produces the output trace file.

This has the type shown in Fig. 6, this type illustrates the functions input of a number of steps and runtime arguments (with agents and the broadcast channels they are subscribed to).

⁵This design dictates that the head of the list is the messages for the current time step.

The output from this function can be seen to be of type IO(), this is writing the trace information to file.

```
1 Int -> [Arg_t] -> [(Agent_t, [Int])] -> IO()
```

Figure 6: Type definition of the function sim.

The simulator harness is embodied in a function called sim, this function contains code associated with a number of administrative operations. For the purpose of this project a reduced specification of the function sim will be shown. This specification captures all of the core functionality for managing message passing for agents and driving evaluation of the simulation. This reduced InterDyne sim harness can be seen in Fig. 7, with its function type shown in Fig. 8. This reduced function is shown outputting a single integer value, that is the first message sent by the first agent at time step x. This is just for illustration purposes since the normal output of sim is a trace file and is not being shown here. In the reduced type definition it can be seen that the output is now and integer instead of an IO() type, the list passed to the sim that contains the subscription channels is now of unknown type as no channels are passed.

```
sim\ x\ runtime\_args\ agentinfo = (getargval.hd.getmsgargs)\ (((snd\ (outputs!x))!0)!0)
                                  where
3
                                  outputs
                                                         = (0,[]):timed_transposed_msgs
                                  timed_transposed_msgs = zip [1..] transposed_msgs
                                  transposed_msgs
                                                         = transpose allmessages
                                  allmessages
                                                         = map apply_to_args (zip [1..]
       agentinfo)
                                                           where
                                                           apply_to_args (agentid, (
      agentfn, broadcastsubscriptions)) = agentfn Emptyagentstate runtime_args (
      redacted_msgs agentid outputs) agentid
                                                           redacted_msgs id outputs =
     map (f id) outputs
                                                           f x (time, xs)
      time, concat (map (filter (h x)) xs))
                                                           h \times (Message (f,t) args) =
      t==x)
```

Figure 7: Reduced InterDyne simulator. This sim function outputs, the value of the first messages from the first agent at the final time step.

Figure 8: Type definition of the reduced function sim.

3 Description and Analysis of the Problem

Investigating emergent behaviour originating from interaction dynamics, within a complex system, relies on viewing the communication between different components of the system as messages being passed. These messages can then be analysed to assess the communication and its pattern that lead to the creation of the emergent behaviour; this approach is amenable to the discovery of phenomena, such as dynamic feedback loops. A model investigating emergent behaviour hence must be able to view communication as messages being passed between different components. For results from this model to be broadly accepted, in fields such as economics, the model as a whole must also be well defined [72].

Agent-based models naturally support a message passing view making them well suited to analysing and investigating emergent behaviour. However most agent-based models, though having each individual agent fully specified, do not have a well defined formalisation for the system as a whole. This makes it challenging to perform system wide analytics on most agent-based model. Recurrence relations naturally support a system wide analysis, due to the full definition of their models. However their formulation does not support a message passing view of communication between components, making it difficult to analyse emergent behaviour with them directly.

This creates a problem as neither model is perfect for the task at hand. A resolution to this problem suggested by [57], is to give a formal definition of the specification of an agent-based model as a set of recurrence relations.

This section discusses how relating these two models can be achieved, reviews literature on work done formalising agent-based models, and discusses challenges related to the method presented in this dissertation.

3.1 Method for Achieving a Translation

To allow for recurrence relations to be used in formalising an agent-based model, the two paradigms must be connected. This connection must be able to demonstrate some sort of equivalence between these two models.

It has been shown informally by [17], that most agent-based models can be expressed as a set of partial recursive functions. Therefore it can be inferred that a connection between a recurrence relation model and an agent-based model can be created in the form of a translation, from one to the other.

A correctness-preserving translation between a recurrence-relation model of a system and an agent-based model of the same system provides a formalism for the agent-based model if it can be said that the recurrence-relation model defines the meaning of the agent-based model. Correctness preserving in this context is used to mean that both models representing an identical system and will produce identical results; so that both views of the system should be completely interchangeable.

An important consideration in creating a translation between the two methods is the direction in which this translation should be effected. Ideally, correctness-preserving translations would be defined in both directions and this would prove the semantic equivalence of the two models. However, defining two complete translations is beyond the scope of this project. Defining the translation from a recurrence-relation model to an equivalent agent-based model has been chosen, since it is believed that those who prefer recurrence-relation models would prefer to start with a recurrence-relation model; the agent-based model then becomes an equivalent view within which dynamic analysis of emergent behaviour can be undertaken.

The next consideration is how this translation will be achieved. Inspiration can be drawn from other works investigating the design of translations, such as [73], [74] and [75]. These three papers discuss translations between program representations in a way in which, the final representation will faithfully represent the initial. The approach taken by these papers is to

increment the translation in step-by-step manner, where each step slightly transforms the previous to be closer to the final form. The benefit of this method is that if each step on the translation can be proven to be correct then the whole translation can be seen as correct. This approach relies on the correctness of the steps being transitive; that a correctness preserving translation from state 1 to state 2, and then another from state 2 to state 3, will produce a correctness preserving translation from state 1 to state 3.6

A connection between these two models can hence be created by translating in a stepby-step fashion from a recurrence relation language to an agent-based model. The agent-based model used in this translation is InterDyne and the recurrence relation language used is discussed in Section 4. InterDyne was selected due to a number of factors, one being that from its conception it was designed with modelling and investigate emergent behaviour with the financial markets in mind (with research existing already using it to this end [9]), this software was also a convenient choice due to access to the source code and local expertise.

3.2 Review of Similar Work

The idea of using recurrence relations to give a formal definition to an agent-based model is not a novel one and falls under the general heading of using formal systems to prove properties of agent-based models. Work in this area has covered game theory, discrete systems, classifier agents and equation-based models [76]. The use of recurrence relations falls under the classification of an equation-based model, these have been used in a number of papers looking to give a formalisation to agent-based models. Here three papers [72], [57] and [69], looking at this area will be reviewed and discussed, along with DEVS formalism introduced by Zeigler in [77].

Before reviewing these papers, it is worth considering the more obvious question of does a formalism need to be given by another modelling technique to allow for the analyses of an agent-based model? North [76] present's a formalism for the analysis of agent-based models, looking in particular at performance. This paper looks to prove findings from agent-based models, in particular the focus is on existing agent-based software such as Swarm, Repast 3 and others. This paper notes that these pieces of software use a modular imperative architecture with factored agents, spaces, a scheduler, logs, and an interface. Hence this paper presents a theoretical formalism for analysing a modular imperative agent-based model.

This formalism is presented using an abstract machine specification of the modular imperative agent-based modelling architecture. A Random Access Stored-Program (RASP) architecture was chosen for the abstract machine, this architecture had been created in an earlier paper [78] and was chosen due to its similarities to modern computer systems. This is opposed to other options including Turing machines and λ -calculus, as they are less well matched with modern computer systems.

One of North's motivations for using this technique over an equation-based model formalisation, is that he claims that a formulation of the agent-based model in terms of an equation-based model would be unnatural and possibly unrecognisable to those accustomed to agent-based models. This consideration is not as important to the work presented in this dissertation, since here the aim is to familiarise those accustomed with equation-based models to agent-based models and not the reverse. The same argument applies to the use of RASP over alternatives such as λ -calculus, this dissertation is more interested in creating a formalism which is relatable to economists over computer scientists.

In [72] Costa et al consider the formalisation of agent-based models by creating their implementation guided by equation-based models. This paper looks at an example with interacting entities with given strategies, however these strategies could change upon interactions. In this example the equation-based model took a probabilist and macro-view approach where the agent-

 $^{^6\}mathrm{A}$ suggested method for further work in this area is given in Section 7.1.

based model, due to its nature, took a micro-view approach. The analyses of these two models showed that though the systems appeared to be the same the micro-view approach could create slightly different outcomes depending on the number of agents chosen. This difference comes from the fact that the individual agents in the agent-based model were created to match a macro-level description given by the equation-based model, however due to the autonomous nature of the agents only their general behaviour can match and in certain circumstances even this did not correctly produce the behaviour. This issue spawns from trying to recreate the behaviour of a probabilistic model using a deterministic model.

This paper concludes summarising the benefits of this approach in validating an agent-based model, here an agent-based model is known to be a faithful representation of the system as long as the equation-based model is a faithful representation. However the question of whether the agent-based model is correctly implemented still rests with that model.

The main difficulties faced by this paper appear to be the transformation from a macrolevel view (equation-based model) to a micro-level (agent-based model) view, this is particularly due to the statistical nature of the equation-based model. Though they succeeded in creating a formalisation of their model the differences in results between runs still raises questions over the equality between the two view points. To avoid this issue, a more micro-level focussed equationbased model should be taken.

The next paper is [57], this paper is based on a similar principle to this project in that it seeks to bridge the conceptual gap around agent-based models in economics. It tackles this problem by introducing an equation-based formalism to describe both agent-based models and analytical models, though of interest here is their work on the former.

The agent-based model is formalised by specifying how each agent's state within the model changes between each time step. This is done by defining agent attributes using vectors of state variables and then applying time-indexed difference equations to specify each agents state change. This allows for expression of the agent-based model in terms of difference equations, which they then use to look at parameter estimation.

Their work shows the ability to provide estimations on agent-based models, counter to some criticism that has been levelled at agent-based models. Some difficulty in this approach can come from agent-based models with complicated algorithmic behaviour within the agents, specifying these models as difference equations can be challenging task. The work in this dissertation does not directly suffer from this problem as all systems are first described as recurrence relations before being translated into agent-based models, meaning that the equation view will only be as complex as the original writer intends.

Macal [69] investigates relating Forrester's System Dynamics (SD) model to an agent-based model. System dynamics models consist of a set of difference equations, so this can be seen as a comparison between difference equations and agent-based models. This paper presents a formal specifications for both the Forrester's and agent-based models, these specifications are then compared to show their equivalence. Once equivalence has been proven the specification of a Forrester's model can be used to derive an agent-based model that is a correct representation of the same system.

This technique is applied to an SIR epidemic model, creating a Forrester's and agent-based model representation. These two descriptions of the system are then evaluated and have their results compared. The findings show that though both models show similar behaviour, there is not an exact match between them. This is due to the probabilistic nature of the system being modelled and the different approach that an agent-based model takes to these kind of systems.

This paper, though showing equivalence, does so in a more abstract manner then a direct translation between the two models. The difference in experimental results from the two models is down to the use of describing the system in a probabilist fashion, this can be avoided by describing a system in a more micro-level view.

A discussion relating to the formalism of agent-based models would be amiss without mentioning the Discrete Event System Specification (DEVS) [77]. DEVS is a theoretical formalism designed for analysing complicated simulations, which it does by describing simulations as hierarchical Moore machines, with additional timing information added to the state transitions. DEVS has a few variants including classic DEVS (this is the core abstraction), coupled DEVS (allows for hierarchical nesting of the Moore machines [79]) and Dynamic Structuring DEVS (attempts to allow for dynamic behaviour [80]).

DEVS is able to provide a theoretical foundation for analyses of a number of critical computational properties of agent-based models, including properties such as decidability. In theory DEVS has the ability to represent any computational model, including agent-based models. However though DEVS is capable of representing an agent-based model it is not necessarily the best approach. Despite the work done in [80], DEVS is still not an ideal match for models that have dynamic behaviour, such as agent-based models where agent behaviour can be dynamically generated. Classic DEVS imposes boundaries between states and behaviours making dynamic behaviour difficult to represent, where as Dynamic Structuring DEVS introduces new constraints that have a similar effect in limiting utility. These constraints and difficulties make it challenging to use DEVS as a formal basis for agent-based modelling [76].

3.3 Challenges with the Translation Approach

The approach taken in this project of creating a step-by-step translation between a recurrence relation description of a system to a agent-based model description on the same system has a number of challenges associated with it. In this section the difficulties with this project will be described.

As noted in Section 3.2, when looking at work done by other researchers in this area, a main challenge was how to model systems that have no counterpart, or are challenging to create a counterpart for, in an agent-based model. An example of this is modelling probabilist systems and macro-level systems, which are difficult to establish an equivalent agent-based model for. This project avoids these challenges by using micro-level recurrence relation models for the translation.

A problem overshadowing most aspects of this project is that the two paradigms being translated between are completely different and in some ways opposing. Recurrence relation models take an analytic (where the system evolution is defined statically.) approach where as agent-based models take a dynamic one (where the system evolution is given in simulation).

The formulation of how information is exchanged within these two models is also in contrast. Recurrence relations take a static view with information passed via function calls, opposed to the agent-based model approach of dynamically sending the information between agents using message passing. This represents a difference in the way information is seen in these models, in recurrence relations information is freely available and the equation wishing to use it simply has to make a function call. Where as in agent-based modelling information is given by its creator to only other agents selected by its creator, hence agents can not use information which has not been already sent to them.

The agent-based model selected for use, InterDyne, operates by making every agent take in an infinite list of their inputs and output an infinite list of their outputs. Creating this view of the system from a recurrence relation model, which is created as a snapshot of a current time step, is challenging.

In InterDyne both direct and broadcast messages exist, these two messaging types can be seen as the use of private and public date respectively. Recurrence relations do not have an inbuilt method of distinguishing between different types of data as all information is passed by direct function calls, reconciling these two view points creates another challenge.

In recurrence relations information from any previous time step can be easily accessed, whereas in InterDyne information is only available for the time step at which it was received. This

creates the idea of time-limited information with InterDyne that is not present within a recurrence relations model.

Agent-based models have name control, indicating the different agents and functions within them. However introducing name control to recurrence relations, that have no sense of agents, in a way in which it is tangible to the agent-based model is a challenge.

Recurrence relations access information directly as a value where needed; agent-based models however receive special item called a message that contains this value along with other information (e.g. the senders id). Translating between these two different ways of viewing values poses difficulties.

There has been criticism that agent-based models splinter a model, finding a way to split the recurrence relations into agents with out splintering the model creates another challenge.

The approach taken in this dissertation is to create a series of small steps between a recurrence relation model and an agent-based model, the smaller the steps are the easier it is for a reader to follow the process. However a challenge is finding how to create these small steps as it may often be easier to create large but less comprehensible steps.

4 Bespoke Recurrence Relation Language

This section introduces a bespoke recurrence relation model, created to be able to model complex systems with interacting elements. This recurrence relation model is used as the initial description of the system in the translation into an agent-based model and hence needs to be able to express the system being modelled both statically and dynamically.

A bespoke recurrence relation language is created for three reasons. Firstly, an automated translator needs to have a well-defined input that it can parse. Secondly, the functionality of the language needs to be restricted to keep it as simple as possible, to allow for the language to be readily understandable and easy to parse, only introducing complexity where necessary. Thirdly, the language still needs to maintain sufficient functionality to model complex systems. Creating a bespoke language offers a straightforward method satisfying these three criteria.

A set of recurrence relations can be used to statically model a interacting system, however this model does not give a time-dependent experiment required for dynamic modelling. To add time dynamics to this model the values of the recurrence relations need to be traced through time.

To allow for tracing, initial values must be provided (noting that different experiments might have different initial values), and a main expression must be defined to control demand for the evaluation of the relevant traces.

This section first gives the concrete syntax, then keywords and naming conventions, finally a well formed program in this language is described and an example is given.

4.1 Syntax

The formal concrete syntax for this bespoke recurrence relation language is defined in Backus-Naur form (BNF), shown in Fig. 9. The main aspects of this notation, in this context, are described as follows:

- Expressions of the design of language are represented inside < >; these are high level design aspects of the language (e.g. the simulation as a whole, or the main block defining the experiment).
- These high level expressions are given meaning by ::=, the expression on the left hand side of this must take the form given on the right hand side (e.g. in < a > := < b >, < a > has to take the form given by < b >).
- The right hand side of ::=, can have multiple options, these are split by |. This can be seen to representing an or operation, with the left hand side being able to be represented by any of the options given on the right hand side (e.g. in $\langle a \rangle$::= $\langle b \rangle$ | $\langle c \rangle$, $\langle a \rangle$ can be either $\langle b \rangle$ or $\langle c \rangle$).
- The speech marks "" are used to denote actual writing in the language, this allows the syntax to describe how the language can be written (e.g. connecting the expression < where > to the word "where" in the language). In this notation "" are used for strings of characters, and " are used for single characters (e.g. "where" and "w").
- Here .. is used to denote any item that would logically appear between the left hand side and right hand side of the .., these items are separated by an | (e.g. '1'..'4' gives '1' |'2' |'3' |'4').
- The character n is used to denote a new line in the language.
- Parameterised nonterminals are used to allow for recursive calls with in the syntax, these are noted by a second item with the <> (e.g. < indent n > := < space > < indent n 1 >, for n = 3 will produce < space > < indent 1 >).

```
1 <simulation>
                          ::= <mainblock> <newline> <initblock> <newline> <whereblock>
2 <mainblock>
                          ::= <main> <newline> <expression>
3 < numbers>
                          ::= <number> | <number> <space> <numbers>
4 <initblock>
                          ::= <init>
                                         | <init > <newline > <valdefinitions >
5 <whereblock>
                          ::= <where> | <where> <newline> <recreldefinitions>
6 < valdefinitions >
                          ::= <valdef> <newline> | <valdef> <newline> <valdefinitions>
7 < valdef >
                          ::= <valname> <space> <equals> <space> <expression>
8 <valname>
                          ::= <letters>
9 <recreldefinitions>
                          ::= <recreldef> <newline> | <recreldef> <newline> <
      recreldefinitions >
10 < recreldef >
                          ::= <newline>
                               | <recrelname> <space> <t> <space> <equals> <space> <
      expression>
                                <recrelname> <space> <t> <space> <args> <space> <</pre>
      equals> <space> <expression>
13 <recrelname>
                           ::= <letters> <underscore> <letters>
                          ::= <argname> | <argname> <args>
14 <args>
15 <argname>
                          ::= <letters> | <number> | <lparenthesis> <number> <
      rparenthesis>
16 <expression>
                          ::= <simple_expression> | <simple_expression> <
      expr_whereblock>
17 <simple_expression>
                          ::= < number >
                                 <valname>
18
                                 <argname>
19
20
                                 <t>
21
                                 <localvalname>
                                 < list >
22
                                 <lparenthesis> <simple_expression> <rparenthesis>
23
                                <cond> <simple_expression> <simple_expression> <</pre>
24
      expression>
                                 <simple_expression> <operation> <simple_expression>
25
                                 <internop> <simple_expression>
26
27
                                 <recrelname> <simple_expressions>
                                 <\! local function e > <\! simple\_expressions >
28
  <expr_whereblock>
                          ::= <newline> <indent n> <where> <newline> <localdefinitions
       n> <newline> <indent n> <endwhere> <newline>
                          ::= <indent n> <localvaldef> <newline>
30 < local definitions n>
31
                                <indent n> <localfuncdef> <newline>
                                <indent n> <localvaldef> <newline> <localdefinitions n</pre>
32
                               | <indent n> <localfuncdef> <newline> <localdefinitions</pre>
33
      n>
34 <localvaldef>
                          ::= <localvalname> <space> <equals> <space> <expression>
35 <localfuncdef>
                          ::= <localfuncname> <space> <args> <space> <equals> <space>
      <expression>
36 <simple_expressions>
                          ::= <simple_expression> | <simple_expression> <space> <
      simple_expressions>
37 <localfuncname>
                          ::= <underscore> <letters>
38 <localvalname>
                          ::= <underscore> <letters>
                          ::= <|bracket> <rbracket> | <|bracket> <| listitems> <rbracket
39 < list >
40 < listitems >
                          ::= <simple_expression> | <simple_expression> <comma> <space
      > < listitems >
                          ::= <head> | <tail> | <not> ::= <zero> | <posnumber> | <minus> <posnumber>
41 <internop>
42 <number>
43 <posnumber>
                          ::= <firstdigit> <digits> | <firstdigit> <digits> <dot> <
      digits>
```

(a) First half of the concrete BNF syntax for the bespoke recurrence relations.

```
:= \langle plus \rangle \mid \langle minus \rangle \mid \langle times \rangle \mid \langle divide \rangle \mid \langle lessthan \rangle \mid \langle times \rangle \mid \langle divide \rangle \mid \langle lessthan \rangle \mid \langle times \rangle \mid \langle divide \rangle \mid \langle lessthan \rangle \mid \langle times \rangle \mid \langle divide \rangle \mid \langle lessthan \rangle \mid \langle times \rangle \mid \langle divide \rangle \mid \langle lessthan \rangle \mid \langle times \rangle \mid \langle divide \rangle \mid \langle lessthan \rangle \mid \langle times \rangle \mid \langle divide \rangle \mid \langle lessthan \rangle \mid \langle times \rangle \mid \langle divide \rangle \mid \langle lessthan \rangle \mid \langle times \rangle \mid \langle divide \rangle \mid \langle lessthan \rangle \mid \langle times \rangle \mid \langle divide \rangle \mid \langle lessthan \rangle \mid \langle times \rangle \mid \langle divide \rangle \mid \langle lessthan \rangle \mid \langle times \rangle \mid \langle divide \rangle \mid \langle lessthan \rangle \mid \langle times \rangle \mid \langle divide \rangle \mid \langle lessthan \rangle \mid \langle times \rangle \mid \langle divide \rangle \mid \langle lessthan \rangle \mid \langle times \rangle \mid \langle divide \rangle \mid \langle lessthan \rangle \mid \langle times \rangle \mid \langle divide \rangle \mid \langle lessthan \rangle \mid \langle times \rangle \mid \langle divide \rangle \mid \langle times \rangle
                                                                       greaterthan> | <equals> | <notequals> | <lessthanorequalto> | <
| Similar | Simi
                                                                       {\tt greaterthanorequalto> | < cons > | < index >}
                                                                                                                                                                                                                                                 ::= , ,
           16 <space>
                                                                                                                                                                                                                                                ::= '\n'
::= '-'
::= '('
           17 < newline >
           18 <underscore>
           19 clparenthesis>
                                                                                                                                                                                                                                             ::= ')',
         20 <rparenthesis>
         21 <lbracket>
                                                                                                                                                                                                                                              ::= '[',
                                                                                                                                                                                                                                                  \begin{array}{ccc} \vdots & \ddots & \ddots \\ \vdots & \vdots & \ddots & \ddots \\ \end{array} 
         22 <rbracket>
         23 <comma>
                                                                                                                                                                                                                                                          ::= "hd"
         24 <head>
                                                                                                                                                                                                                                                 ::= "tl"
         25 < tail >
                                                                                                                                                                                                                                             ::= ,~,
         26 <not>
                                                                                                                                                                                                                                              ::= '.'
        27 <dot>
                                                                                                                                                                                                                                                       ::= '+'
         28 <plus>
                                                                                                                                                                                                                                                 ::= '-'
         29 <minus>
                                                                                                                                                                                                                                              ::= '*'
         30 <times>
                                                                                                                                                                                                                                              ::= '/'
         31 <divide>
                                                                                                                                                                                                                                                        ::= '<'
         32 < lessthan >
                                                                                                                                                                                                                                                           ::= '>'
         33 <greaterthan>
                                                                                                                                                                                                                                                        ::= "~="
         34 <notequals>
                                                                                                                                                                                                                                                        ::= "<="
         35 <lessthanorequalto>
           _{36} <greaterthanorequalto> ::= ">="
                                                                                                                                                                                                                                                          ::= ':'
           37 <cons>
                                                                                                                                                                                                                                                            ::= '!'
           38 <index>
                                                                                                                                                                                                                                                           ::= 't'
           39 <t>
```

(b) Second half of the concrete BNF syntax for the bespoke recurrence relations.

Figure 9: Concrete BNF syntax for the bespoke recurrence relation language, split between Fig. 9a and Fig. 9b.

A simulation written in this language takes the structure shown in Fig. 10, this structure is defined to have the same meaning as the Miranda expression shown in Fig. 11; where the BNF syntax for the items encapsulated by <> is shown in Fig. 12.

```
1  ''main''
2  <exp>
3  ''init''
4  <idefs >
5  ''where''
6  <fdefs >
```

Figure 10: Layout of a simulation in bespoke recurrence relation language.

```
main = <exp>
where
<idefs>
<fdefs>
```

Figure 11: Miranda definition of the layout shown in Fig. 10.

```
1 <exp> ::= <expression>
2 <idefs> ::= <valdefinitions>
3 <fdefs> ::= <recreldefinitions>
```

Figure 12: BNF syntax for items shown in Fig. 10, with further definitions defined in Fig. 9.

The syntax given in this section dictates how a simulation written in this bespoke recurrence relation must be formatted and what items are allowed to be used within this language. The functionality of this language, given by the BNF, will be described more fully in the Section 4.2. Any program that does not fit the shape described by the concrete BNF can not be considered to be a model written in the language defined in this section.

4.2 Naming Conventions

This language has a strict naming convention, as well as some restricted names. Naming conventions are in place for recurrence relation definitions, where blocks, sub-functions, variables, initial conditions and if statements.

Restricted names are those that cannot be used other than for their designated purpose (given in Fig. 9), these are:

- The use of '_', unless it is being used for its designated purpose in recurrence relations and internal functions.
- The use of the name "main", unless it is used to define the main block.
- The use of the name "init", unless it is to define the init block.
- The use of the name "where", unless used to make a where statement.
- The use of the name "endwhere", unless used to end a where statement.
- The use of symbols, unless for their defined purpose.

A recurrence relation is defined in four parts, $name\ arguments = expression$. The name must be formatted in the manner $group_name$, where group is the name of the group the recurrence relation belongs to and name is the name of the particular recurrence relation. Multiple recurrence relations can belong to the same group, and hence have the same group name, however only one relation in each group can have a set name. This language requires that all recurrence relations take at least one argument, and that time t has to be the first argument. Time t does not need to be utilised within the relation but it must be in the definition.

A recurrence relation can have sub definitions relating to it, this is done through the use of a where block. A where block is written after the expression for a recurrence relation and starts with the keyword *where*. After this local definitions for internal functions and variables can be defined.

Internal functions must be formatted in the manner _name, where name is the name for the function. These functions can only be accessed by the recurrence relation they are within. Local variables can be defined using the formate name, this name can be anything as long as it does not clash with restricted names or other variable names with in the same where block.

The driving expression is given in a defined section of the model, shown in Section 4.3, and is written as *group_name arguments*. The *group_name* must correspond to a recurrence relation listed in the model and the *arguments* must be given as values, variables that are listed as initial conditions, or variables listed in a local where block, allowing the recurrence relation to be evaluated.

Initial conditions are listed in a special location in the layout, which will be show in Section 4.3, and are defined in three parts name = expression. This name can be seen as a variable and can be anything not in the restricted name list or used by any other variable (even those within where blocks).

This language allows for both *arguments* and *expressions* to be written using: lists, numbers, variable names, recurrence relation names, internal function names, mathematical operators, brackets, some inbuilt functions, and conditional statements.

Lists in this language are contained within [], items within these lists are then separated using ,.

This language allows the use of both integers and decimal numbers, with . used in decimalisation.

Variables that have been defined and are in scope can be called by simply calling their name.

Recurrence relations that are in scope can be called by calling their name with a relevant set of arguments.

Internal functions that are in scope can be called by calling their name and a relevant set of arguments, if applicable.

This language allows for the mathematical operates shown in Fig. 9.

Expression can be incased in brackets by using ().

This language allows for the use of three inbuilt functions: hd (returns the head of a list), tl (returns the tail of the list), and : (adds an item as the new head of a list). The functions hd and tl are particularly special as unlike the other operators, they only take one value.

Conditional statements with in this language are written as *cond condition expression* expression. Where if the condition is true, then the first expression is run and if not the second expression is.

4.3 Well Formed Programs

This language has a strict style and layout, this covers a number of aspects: layout, experiment, initial conditions and recurrence relations.

An experiment is written as a function call, with a certain set of arguments. Figure 13 shows a experiment that will return the value of the recurrence relation i_-f1 at time 3.

1 i_f1 3

Figure 13: Function call for value at time 3 in recurrence relation 1_f1.

The initial conditions, which use will be shown later, are defined as shown in Fig. 14. There is no defined limit to the amount of initial conditions that can be defined.

```
\begin{array}{l} 1 & \mathrm{q} = 4 \\ 2 & \mathrm{k} = 16 \end{array}
```

Figure 14: Definition of two initial conditions, q and k.

A simple recurrence relation can be written as shown in Fig. 15, this recurrence relation belongs to group i, is named f1 and takes one argument which is time t. The expression of this relation is to call itself at the previous time step and to add that to a call for another recurrence relation, from group j, at the previous time step.

```
i_{-}f1 t = (i_{-}f1 (t-1)) + (j_{-}f1 (t-1))
```

Figure 15: A simple recurrence relation, belonging to group i that adds its value at the previous time step to that of j-f1 at the previous time step.

Initial conditions can added to recurrence relations using pattern matching, as shown in Fig. 16. The recurrence relation is first written with the value for which the initial condition will be sent and this is sent to equal the initial condition, then the full recurrence relation is written.

```
i_{-}f1 = q

i_{-}f1 = (i_{-}f1 = (t-1)) + (j_{-}f1 = (t-1))
```

Figure 16: Recurrence relation containing pattern matching for initial conditions.

An if statement, shown in Fig. 17, can contain very complex components it is hence good practice to encase each expression with in a set of brackets to maintain legibility and correct functionality.

```
i_{j-1}f1 = cond (t<0) (k) (25 + ((i_{j-1}1 (t-1)) * (i_{j-1}1 (t-1))) + (i_{j-1}2 (t-1)))
```

Figure 17: Recurrence relation using an if statement.

A where statement is used to provided additional functionality to a recurrence relation and can be used to make a expression more legible and help reduce human errors. Figure 18 shows the use of a where statement to add an internal variable and an internal function to a recurrence relation.

```
i i f1 t = a * ( sf1 t)
where
a a = 5
sf1 x = x*2
endwhere
```

Figure 18: A recurrence relation containing a where statement to add a internal function and a internal variable.

This style and layout is brought together to produce a full simulation, as shown in Fig. 19.

```
main 2 i.f1 3 3 3 4 init 5 q = 4 6 k = 16 7 8 where 9 i.f1 0 = q 10 i.f1 0 = q 10 i.f1 t = (i.f1 (t-1)) + (j.f1 (t-1)) 11 12 j.f1 0 = k 13 j.f1 t = cond (t < 0) (k) (25 + ((j.f1 (t-1)) * (i.f1 (t-1))) + (j.f2 (t-1))) 14 j.f2 0 = k+q 15 j.f2 t = (j.f1 (t-3)) + 27
```

Figure 19: A simulation in the bespoke recurrence relation language.

5 Design of a Translation from Recurrence Relations to InterDyne

This section details the design of a step-by-step translation between the previously described bespoke recurrence relation language and a reduced form of the InterDyne simulator. This is broken down into eight individual steps, with each of these steps altering the output of the previous step to resemble more closely an InterDyne simulation.

The eight steps required for this translation are to introduce:

- 1. Infinite list output. Solving the issue of InterDyne agents producing infinite lists of their outputs, compared with the recurrence relation model where outputs are calculated when given an input.
- 2. Grouping into agents. Solving the issue of InterDyne containing agents, where the recurrence relation model a list of recurrence relations.
- 3. A global output list. Begins to solve the issue of InterDyne containing a harness that mediates all the messages; by creating a function to mediate the messages.
- 4. Agent input lists. Begins to solve the issue of agents in InterDyne taking in messages, compared with the function calls in the recurrence relation model; by giving each group of recurrence relations an input to use.
- 5. Targeted information passing. Continues to solve the issue of message passing; by allowing information produced by a recurrence relation to have a defined group of recurrence relations as a target.
- 6. A simulator harness. Continues to solve the issue of InterDyne containing a harness; by grouping the functionality for producing the global output list, and the sorting of inputs for the recurrence relation groups, into a single function.
- 7. Runtime arguments. Increases the produced agent-based models similarity to InterDyne; by adding a number of arguments to be passed to the harness and between the harness and agents, and by changing the structure to be more comparable with an InterDyne simulation.
- 8. Message communication. Solves the issue of message passing in InterDyne; by adding messages that correspond to those found within InterDyne. Adding these messages also allows for the harness to be restructured to correspond to that of a reduced InterDyne simulation.

These steps are conducted in a way, so that each step builds upon the translation made by its predecessor; as such the order in which these steps are organised can not be rearranged. This order also allows for the bespoke recurrence relation language to evolve into an agent-based model in a comprehensible manner; with each steps translation building on the last and hence increasing the overall complexity in small increments.

These particular translation steps have been chosen for this translation following two requirements; each step should change the target state of the previous step (with the first step changing the initial bespoke recurrence relation language) in a small enough manner that it is easy to follow, and the target state produced by each step should be a functional model (a model that can be translated into Miranda code and executed to produce an output). Additionally each step was chosen to introduce either a single larger piece of functionality to the model or a number of smaller pieces.

Though in this design eight steps have been chosen, this is by no means the only formulation that can be taken. Some of the steps described below can be translated in more steps, and some of the steps can be combined to create a large jump in the translation. However the

steps chosen follow the requirements listed above and create a translation process that should be formulated in an digestible manner; increasing the number of steps would increase the length of the translation most likely without much improving its clearness, and decreasing the number of steps, though shortening the translation, would most likely make following it more challenging.

These eight steps translate the bespoke recurrence relation model into that of an Inter-Dyne model, with some limited functionality. This translation also does not use the functionality of broadcast messages within InterDyne, all information passing within the recurrence relations is considered to be private and is hence sent as a one-to-one message. This translation does support expanded recurrence relation that take more then one argument, as well as recurrence relations that are first degree or higher.⁷

Another translation step could be added to translate the final target state into the Haskell syntax, matching that of InterDyne. However this step is not necessary in creating an agent-based model that can be seen to be equivalent to a reduced version of InterDyne.

These steps will be shown in this section by translating an example written in the bespoke recurrence relation language, shown in Fig. 20. This example consists of four recurrence relations $(i_-f1, j_-f2, j_-f2 \text{ and } k_-f1)$ split into three groups (i, j and k). Each of these relations uses the allowed pattern matching to define their initial conditions in terms of q and k, which are defined in the section init. The experiment, defined under main, is to return the value of the relation i_-f1 at the time step 3.

Figure 20: Example of an experiment written in the bespoke recurrence relation language, using a set of four recurrence relations.

5.1 Infinite List Output

In InterDyne each agent outputs an infinite list containing the outputs of that agent at each time step. Here each recurrence relation is changed to output its values as an infinite list in time.

For this to be achieved each recurrence relation is wrapped into a parent function, denoted by adding *_list* to the end of the relations name. This parent function returns an infinite list of the outputs of its sub recurrence relation outputs, with each item in the list being the value for this relation at each time step. This is done using the sub function *_createlist*, this function takes in a function and a time marker. These arguments are then used to add the value of the function

⁷A first-degree recurrence relation references the previous time step (t-1), a second-degree relation references the one prior to this (t-2) and so on.

at that time maker to the head of a least, where the next value is created by recursively calling _createlist but with the next time step, as shown in Fig. 21.

```
_{1} _createlist f t = (f t):(_createlist f (t+1))
```

Figure 21: _createlist function, used to create an infinite list in time of a recurrence relation.

Since the recurrence relations are now contained within parent functions (that do not take time as an input) that are outputting infinite lists, to obtain a value at a certain time step these list have to be indexed into. This indexing using time now replaces the previous method of calling a relation with time as an argument. Indexing is done with the bang operator (!), this applied to a list and followed by a value will return the numbered item in the list. When numbering the list, zero is considered to be the first item, so [1,2,3]!1 would return a value of 2. Therefore all calls within other functions are changed to this new notation as well as the call in main for the experiment. Once these changes have been applied Fig. 20 will be translated into Fig. 22.

```
1 main
  i_f1_list ! 3
2
4 init
_{5} q = 4
6 k = 16
  i_f1_list = _createlist i_f1 0
9
                where
                \_createlist\ f\ t = (f\ t):(\_createlist\ f\ (t+1))
                i_f1 0 = q
                i_f1 1 = (i_f1_list ! 0) + k
                i_{f1} t = (i_{f1} - list ! (t-1)) + (j_{f1} - list ! (t-2))
14
                endwhere
j_f1_list = createlist j_f1 0
                where
17
                \_createlist\ f\ t = (f\ t):(\_createlist\ f\ (t+1))
18
                i_{-}f1 = 0 = k
19
20
                j_f1 t = cond (t<0) (k_f1_list ! (t-1))
                                    (25 + ((j_f1_list ! (t-1)) * (i_f1_list ! (t-1))) + (
21
       j_f2_list ! (t-1))
                endwhere
  j_f2_list = _createlist j_f2 0
23
                where
24
                \_createlist\ f\ t = (f\ t):(\_createlist\ f\ (t+1))
25
26
                j_{-}f_{2} = k+q
                j_f2 t = cond (t < 3) 27 ((j_f1_list ! (t-1)) + 27)
27
                endwhere
28
  k_f1_list = _createlist k_f1 0
30
                where
                _{\text{createlist}} f t = (f t):(_{\text{createlist}} f (t+1))
31
                k_{-}f1 0 = 0
32
                k_{f1} t = k + q + (j_{f1} list ! (t-1))
33
34
                endwhere
```

Figure 22: Figure 20 translated to contain relations that produce infinite lists throughout time and functionality added for relations to index into these lists.

5.2 Grouping into Agents

InterDyne contains agents which are the entities that interact, here agents are created by grouping together recurrence relations in the same assigned group.

This is done by creating a wrapper function which contains the previously created $_{list}$ functions. Each wrapper, which is labeled as $group_wrapper$, contains the $_{list}$ functions assigned to the same group. These wrappers output an infinite list, each item within this list is another list containing the outputs of the internal $_{list}$ functions at that time step. Therefore a wrapper containing two functions, a_list and b_list , would produce an infinite list of the form,

[[a_list!0, b_list!0], [a_list!1, b_list!1], ..., [a_list!\infty, b_list!\infty]]. This is done using the internal function transpose, this function takes a list of lists and returns a list containing lists, where the first list is a list of the heads of the initial lists and the next list is a list of the heads of the remainder of the initial list and so on. An example of the use of transpose is transpose [[1, 2, 3], [4, 5, 6]], which returns [[1, 4], [2, 5], [3, 6]].

Since the list functions are now contained within a wrapper function calls to these functions must now be calls to the wrapper function which they are part of. The exception to this rule is for functions that are part of the same wrapper, these can still make direct calls to list functions that share the same group. Since the wrapper outputs an infinite list in time, first this list must be indexed to the right time step and then this list must be indexed for the right internal function. For example, to return the value of the first recurrence relation in a group called g at time t, the call $((g_wrapper!t)!0)$ would be used. This will change the notation of all relation calls by other recurrence relations and the recurrence relation call listed in main.

These changes will translate the example in Fig. 22 to that shown in Fig. 23.

```
1 main
  (i_wrapper ! 3) ! 0
4 init
_{5} q = 4
6 k = 16
8 where
9 i_wrapper = (transpose [i_f1_list])
                where
10
                i_f1_list = _createlist i_f1 0
                              where
                              \_createlist f t = (f t):(\_createlist f (t+1))
13
14
                              i_f 1 0 = q
                              i_{1}f_{1} = (i_{1}f_{1}list ! 0) + k
                              i_f1 t = (i_f1_list ! (t-1)) + (((j_wrapper ! (t-2)) ! 0)
16
                              endwhere
18
                endwhere
  j_wrapper = (transpose [j_f1_list , j_f2_list])
19
                where
20
21
                j_f1_list = _createlist j_f1 0
                              where
22
                              \_createlist f t = (f t):(\_createlist f (t+1))
23
                              j_f 1 0 = k
24
                              j_{1} = t = cond (t < 0) ((k_{wrapper} ! (t-1)) ! 0)
                                              (25 + ((j_{wrapper} ! (t-1)) ! 0) * ((i_{wrapper} )
26
        ! (t-1)) ! 0) + (j_f2_list ! (t-1))
                              endwhere
27
                j_f2_list = _createlist j_f2 0
28
                              where
29
                              \_createlist f t = (f t):(\_createlist f (t+1))
30
                              j_{-}f_{2} = 0 = k+q
31
                              j_{f2} = cond (t < 3) 27 ((j_{f1} = list ! (t-1)) + 27)
                              endwhere
33
                endwhere
34
  k\_wrapper = (transpose [k\_f1\_list])
35
36
                where
                k_f1_{list} = _createlist k_f1 0
37
                              where
38
                               _{\text{createlist}} f t = (f t):(_{\text{createlist}} f (t+1))
39
                              k_{-}f1 0 = 0
40
                              k_{f1} t = k + q + ((j_{wrapper} ! (t-1)) ! 0)
41
42
                              endwhere
                endwhere
43
```

Figure 23: Translation of Fig. 22 to allow for grouping of recurrence relations into agents.

5.3 A Global Output List

In InterDyne a simulator harness is used to mediate the messages sent between different agents, here the first step for the creation of this harness will be added in the form of a global output list.

This is done by creating a list of the simulation outputs, $s_outputs$, that collects the outputs from all the agents and returns an infinite list containing these outputs, the structure of this function is shown in Fig.24. Because InterDyne has a circler structure for its message passing through time, requiring the agents to take a message at the beginning of every time step, a initial set of messages is added to the front of this list. These initial values are set as zero to represent a null value, but to still give an agent a message to consume on the first time step. The simulation outputs list, with the addition of null values is shown in Fig. 25.

```
s_outputs = (transpose [i_wrapper, j_wrapper, k_wrapper])
```

Figure 24: An infinite list in time containing the values of every recurrence relation at each time step.

```
s_outputs = niloutputs : (transpose [ i wrapper , j wrapper , k wrapper ])

where
niloutputs = [[ nullvalue ] , [ nullvalue , nullvalue ] , [ nullvalue ]

nullvalue = 0
endwhere
```

Figure 25: An infinite list in time containing the values of every recurrence relation at each time step, with null values at the start of the list.

This new list of all agents outputs can now be used to refer to values produced by other agents. The list produced by $s_outputs$ is an infinite list in time. Containing lists for each time step, which contain a list for each agent, containing all the values for that time step produced by that agent. Since this list contains null values at the head, to get a value for a time step of t-1, the list needs to be indexed by t.

Translating Fig. 23 to contain this global output list and to index into it for retrieving values from other agents produces Fig. 26.

```
1 main
_{2} ((s_outputs!(3+1))!0)!0
4 init
_{5} q = 4
6 k = 16
8 where
             = niloutputs : (transpose [i_wrapper, j_wrapper, k_wrapper])
9 s_outputs
10
                 niloutputs = [[nullvalue], [nullvalue, nullvalue], [nullvalue]]
11
                nullvalue = 0
12
                endwhere
13
i_wrapper = (transpose [i_f1_list])
               where
                i_f1_list = _createlist i_f1 0
16
                            where
17
18
                             \_createlist f t = (f t):(\_createlist f (t+1))
                             i_f1 0 = q
19
                             i_f1 1 = (i_f1_list ! 0) + k
20
                             i_f1 t = (i_f1_list ! (t-1)) + j_f1_2last_timestep)
21
                                       where
22
                                       j_f1_2last_timestep = (((outputs!(t-1))!1)!0)
23
                                       endwhere
24
                             endwhere
25
26
                endwhere
j_{\text{wrapper}} = (transpose [j_f1_list, j_f2_list])
               where
               j_f1_list = _createlist j_f1 0
29
                             where
30
                             \_createlist f t = (f t):(\_createlist f (t+1))
31
                             j_{-}f1 = 0 = k
32
                             j_f1 t = cond (t < 0) k_f1_last_timestep
33
                                            (25 + ((j_f1_list ! (t-1)) *
34
       i_f1_last_timestep) + (j_f2_list ! (t-1))
35
                                       where
                                       i_f1_last_timestep = (((outputs!t)!0)!0)
36
37
                                       k_f1_last_timestep = (((outputs!t)!2)!0)
                                       endwhere
38
                             endwhere
39
                j_f2_list = _createlist j_f2 0
40
                            where
41
                             \_createlist f t = (f t):(\_createlist f (t+1))
42
                             j_{1}f_{2} = k+q
43
                             j_f2 t = cond (t < 3) 27 ((j_f1_list ! (t-1)) + 27)
44
                            endwhere
45
               endwhere
46
  k\_wrapper = (transpose [k\_f1\_list])
47
                where
48
                k_f1_{list} = _{createlist} k_f1 0
49
                            where
50
                             \_createlist f t = (f t):(\_createlist f (t+1))
51
                             k_{-}f1 0 = 0
52
                             k_f1 t = k + q + j_f1_last_timestep
53
54
                                      where
                                       j_f1_last_timestep = (((outputs!t)!1)!0)
55
56
                                       endwhere
                             endwhere
57
                endwhere
```

Figure 26: Figure 23 translated to contain the global output list, s_outputs, and to use this list to retrieve values from other agents.

5.4 Agent Input Lists

In InterDyne an agent is only able to access information sent to it in the form of messages. These messages take one time step to arrive at the agent and hence have the effect of only allowing the agent to use information sent to it one time step ago (if a message is sent at t-1 the agent will receive it for use at t). Here the beginnings of message passing will be added, by allowing each wrapper to take inputs that contain the outputs list and then internally forcing the wrappers to only use the information in this list from the previous time step.

The output list, $s_outputs$, will still produce an infinite list in time containing the outputs of all the wrappers, however to do this it now has to give inputs to the wrapper functions. Each wrapper function will receive two inputs, the outputs list and an initial time value. The initial time value is zero, this initialises recursion within the wrappers that will be discussed later. This will lead to $s_outputs$ similar to that shown in Fig. 27.

```
s_outputs = niloutputs : (transpose [i_wrapper s_outputs 0, j_wrapper s_outputs 0, k_wrapper s_outputs 0])
```

Figure 27: Example of part of the s_outputs form after addition of inputs for the wrapper functions.

The wrapper functions now takes two inputs, a list of all the outputs from all the wrappers (inputs) and a time stamp (t). When first called by $s_outputs$ this list is complete and the time stamp is equal to zero. The head of the inputs list contains just the information produced during the last time step, in this case this is the niloutputs, therefore to restrict the wrapper to just use the information from the last time step only the head can be used. However as the time steps increase this will no longer be true, so to create the output list required from the wrapper, the wrapper recursively calls its self using the tail of the inputs and increasing the time stamp by one. This means on the next call the head of the list will represent the allowed information for that time step, as this will be the head of the tail of the list, and so on as the time increases. The output list created by the agent, now is achieved by producing a list containing the values of the logic for that time step and adding this to the front of the recursive list. A wrapper written in this way would have a similar form to that shown in Fig. 28

Figure 28: Example of part of a wrapper function form after addition of inputs for the wrapper functions.

As mentioned a wrapper now only has access to information sent at the previous time step, t-1, however some logic requires the use of information from time steps prior to this, such as t-2. Allowing a wrapper to access this information can be done by delaying its arrival at the wrapper. This can be done by sending a message through a delay agent, this agent will then delay the value until the time it needs to be accessed by the wrapper requiring it.

A delay agent is a new wrapper named in the format $functionname_delay$, where functionname is the name for the recurrence relation value that it is delaying, such jf1. Use of this delay agent

requires reverse engineering of the model, the agent needs to know what value is being delayed and for how long, and the wrapper requiring the delay now needs to use the value returned by the delay agent, at the current time step, instead of the wrapper that produces the initial value.

The delay agent needs to have access to the initial values of the logic it is delaying. The wrapper then takes in the value that it is delaying and then outputs it. This process delays a value to t-2, as any value the delay agent reads in is already from t-1 and when another wrapper reads the value from the delay agent this will be delayed another time step to t-2. For delays greater then t-2 the delay agent will output two or more values and read in two or more values, with the output list being values delay in the following manner, [.., t-4, t-3, t-2]. The head of this list is read by the wrapper requiring the delayed value, all other items in this list are read by the delay agent, which moves each item up the list and adds the current value of the value being delayed to the end of the list.

A delay agent, for delaying a value to t-2, will have a form similar to that shown in Fig. 29. Since this agent is treated the same as any other wrapper, it will also be added to the outputs lists and be part of the inputs.

Figure 29: Example of a delay wrapper that delays the first value from the second wrapper, so that a value from t-2 is received at t.

In this translation all information is passed as an input to the wrapper so even internal functions are referred to through the input list. The list head is taken at each time step and contains a list where each item is the output by each wrapper defined in the experiment, with delay wrappers added to the end of this list.⁸ Each output by a wrappers is a list of the values produced by that wrapper at the previous time step. To access a required value this input list must be indexed twice, first return the values from the correct wrapper and then to return the correct value outputted by that wrapper. Translating Fig. 26 in this way will produce Fig. 30.

⁸If there are multiple delay wrappers, reverse engineering is used to make sure that the wrappers are referencing the correct delay agents.

```
1 main
_{2} ((s_outputs!(3+1))!0)!0
4 init
_{5} q = _{4}
6 k = 16
8 where
9 s_outputs = niloutputs : (transpose [i_wrapper s_outputs 0, j_wrapper s_outputs 0,
       k\_wrapper s\_outputs 0, jf1\_delay s\_outputs 0])
10
                 niloutputs = [[nullvalue], [nullvalue, nullvalue], [nullvalue], [
11
       nullvalue]]
12
                nullvalue = 0
                endwhere
13
  i\_wrapper\ inputs\ t=outbound\_messages\_this\_timestep\ :\ (i\_wrapper\ future\_messages\ (
14
      t+1))
15
                         where
                         inbound_messages_this_timestep = hd inputs
16
                         future_messages
                                                            = tl inputs
17
                         outbound_messages_this_timestep = [(i_f1 t)]
18
                         i_f1 0 = q
19
                         i_f1 t = cond (t < 0) 0
20
                          ( \ ((inbound\_messages\_this\_timestep \,!\, 0) \,!\, 0) \ + ((
21
       inbound_messages_this_timestep!3)!0))
                         endwhere
22
```

(a) From Fig. 30, main, init, the outputs list, and i wrapper.

```
1 j_wrapper inputs t = outbound_messages_this_timestep : (j_wrapper future_messages (
      t+1))
                         inbound_messages_this_timestep = hd inputs
                         future_messages
                                                            = tl inputs
                         outbound_messages_this_timestep = [(j_f1 t), (j_f2 t)]
5
                         j_{-}f1 = 0 = k
6
                         j_f1 t = cond (t < 0) k_f1_last_timestep
                                   (25 + (j_f1_last_timestep * i_f1_last_timestep)+
       j_f2_last_timestep)
                                   i_f1_last_timestep = ((inbound_messages_this_timestep))
      (0)(0)
11
                                   j_f1_last_timestep = ((inbound_messages_this_timestep
      !1)!0)
                                   j_f2_last_timestep = ((inbound_messages_this_timestep
12
      !1)!1)
                                   k_f1_last_timestep = ((inbound_messages_this_timestep))
      12)10)
                                   endwhere
14
                         j_{-}f_{2} = k+q
                         j_{f2} t = cond (t < 3) 27 (j_{f1} - last_timestep + 27)
16
17
                                   j_f1_last_timestep = ((inbound_messages_this_timestep
18
       !1)!0)
19
                                   endwhere
                         endwhere
20
  k_{\text{wrapper inputs } t = \text{outbound\_messages\_this\_timestep}: (k_{\text{wrapper future\_messages}} (
21
      t+1))
22
                         inbound_messages_this_timestep = hd inputs
23
                         future_messages
                                                            = tl inputs
24
                         outbound_messages_this_timestep = [k_f1 t]
                         k_{-}f1 0 = 0
26
                         k_f1 t = k + q + j_f1_last_timestep
27
28
                                   where
                                   j_f1_last_timestep = ((inbound_messages_this_timestep
29
      !1)!0)
                                   endwhere
30
                         endwhere
  jf1_delay inputs t = outbound_messages_this_timestep : (jf1_delay future_messages (
      t+1))
33
                         where
                         inbound_messages_this_timestep = hd inputs
34
                         future_messages
                                                            = tl inputs
35
                         outbound_messages_this_timestep = [(jf1_delayed t)]
36
                         jf1_delayed 0 = k
37
                         jf1\_delayed t = ((inbound\_messages\_this\_timestep!1)!0)
38
                         endwhere
39
```

(b) From Fig. 30, j and k wrapper functions.

Figure 30: Translation of Fig. 26 to allow wrappers to access information through input values, and to limit the information given to only that from the previous time step. Figure 30a shows the experiment, the outputs list and the i wrapper, and Fig. 30b shows the j and k wrappers.

5.5 Targeted Information Passing

The next step in creating message passing is to have the wrappers send messages addressed to each other instead of just producing a blanket output for any other wrapper. In InterDyne a message

has three main components, these are a sender, a receiver and a value. In this setup a wrapper can only access a value if it is sent directly to it, therefore if more then one wrapper uses a value then that many messages need to be sent. Here these three item messages will be added along with the functionality for a wrapper to distinguish which messages are meant for it.

The changes required to the output list function ($s_outputs$) is purely related to the nullvalue aspect of it. The nullvalue, which were previously zero now have to be a list of three value messages. These three items will be stored in a tuple, in the format (from, to, value), for the nullvalue this the message list will be a single message containing zeros, [(0, 0, 0)].

The wrapper functions now output messages in the same form, so a message from the first wrapper function will contain its id, which is one, the targeted wrapper id and the value it wishes to send. The wrappers id's can be found by looking at where that wrapper appears in the order of wrappers, with the first wrapper having id one and so on. The the id of the receiving wrapper is found by analysing the call functions made by each wrapper to discern, which wrappers they are drawing information from. Once this is found messages can be created in these wrappers to send the information to the wrappers that require it. This reverse engineering as it were, can be used to deduce what message need to be sent to what wrappers. An example of the form for sending a messages from a wrapper can be seen in Fig. 31.

Figure 31: Example of part of a wrapper that is sending two messages containing the same value. These messages come from this wrapper, which is the first wrapper (1), and are sent: to itself (1), and to the second wrapper (2). Here logic 1 is just used to show where the logic would be and that this produces the output values, as well as what inputs this takes in.

Though a wrapper receives all messages sent it should only use those that are sent directly to it. To do this the wrapper sorts the inbound messages to return only those with its id as the target. The sorting function can be seen in Fig. 32, this takes the head of the list, so the current time step and then uses the function map with the input f on it. This function applies the the function f to each item in the list it is passed and then returns the new list, for example map hd [[1,2],[3,4]] = [1,3]. The function f in this case then maps the function g across all the items in the lists that it is mapped across. The function g then uses a function called filter takes a condition and a list and returns a list of all elements that matched the condition. In this case the condition is that the message tuple is sent this this wrapper (id = 1) or () that it is a null message from the s-outputs function.

```
1 i_wrapper inputs t = outbound_messages_this_timestep : (i_wrapper future_messages (
      t+1))
                        inbound_messages_this_timestep = map f (hd inputs)
                                                           where
                                                           f xs = map g xs
5
                                                           g xs = filter h xs
6
                                                           h(a,b,c) = ((b=1) \ / (a,b,c)
      ) = (0,0,0)
                                                           endwhere
9
                        future_messages
                                                         = tl inputs
                        outbound_messages_this_timestep = [ [messages]]
                        logic t = function (inbound_messages_this_timestep)
11
12
                        endwhere
```

Figure 32: Example of part of a wrapper that is used to sort the input off all messages and only return the ones directed at this wrapper.

Since the format that the information is passed in, has changed the experiment function in main must change, as well as any calls to $inbound_messages_this_timestep$ within wrappers. These calls now must first index to the correct message (this is again found through reverse engineering), then take the head of this list (as it will be a list just containing one message) and then take the third item from the tuple (which is the value). To take the head and the third item the command thd3.hd is used, this is equivalent to $thd3(hd\ input)$, where the command thd3 returns the third item in a three item tuple. Translating Fig. 30 with these steps will lead to Fig. 33.

```
1 main
_{2} (thd3.hd) (((s_outputs!(3+1))!0)!0)
4 init
5 q = 4
6 k = 16
8 where
9 s_outputs = niloutputs : transpose [ i_wrapper s_outputs 0 ,j_wrapper s_outputs 0
       ,k_wrapper s_outputs 0, jf1_delay s_outputs 0 ]
10
                niloutputs = [[newnullvalue], [newnullvalue, newnullvalue], [
11
      newnullvalue], [newnullvalue]]
12
                nullvalue = [(0,0,0)]
                endwhere
13
  i\_wrapper\ inputs\ t=outbound\_messages\_this\_timestep\ :\ (i\_wrapper\ future\_messages\ (
14
      t+1))
15
                        inbound_messages_this_timestep = map f (hd inputs)
16
17
                                                             where
                                                             f \quad xs \ = \ map \quad g \quad xs
18
                                                             g xs = filter h xs
19
                                                             20
      ) = (0,0,0)
                                                             endwhere
21
22
                         future_messages
                                                          = tl inputs
                        outbound\_messages\_this\_timestep = [ [ (1,1,res),(1,2,res)]]
23
                                                             where
                                                             res = i_f1 t
25
                                                             endwhere
26
                        i_f1 0 = q
27
                        i_f1 t = cond (t < 0) 0 (i_f1_last_timestep +
28
      j_f1_2last_timestep)
                                  where
29
                                  i_f1_last_timestep = (thd3.hd) ((
30
      inbound_messages_this_timestep !0) !0)
                                  j_f1_2last_timestep = (thd3.hd) ((
31
      inbound_messages_this_timestep ! 3) ! 0)
                                  endwhere
32
33
                        endwhere
```

(a) From Fig. 33, main, init, the outputs list and *i_wrapper*.

```
1 j_wrapper inputs t = outbound_messages_this_timestep : (j_wrapper future_messages (
       t+1))
                          inbound_messages_this_timestep = map f (hd inputs)
                                                                 where
4
5
                                                                 f xs = map g xs
                                                                 g xs = filter h xs
6
                                                                 h(a,b,c) = ((b=2) \setminus (a,b,c)
7
       ) = (0,0,0)
                                                                 endwhere
8
                          future_messages
                                                              = tl inputs
                          outbound_messages_this_timestep = [(2,4,res1),(2,2,res1)]
       ,(2,3,res1)],[(2,2,res2)]]
11
                                                                 where
                                                                 \begin{array}{lll} res1 &=& j\_f1 & t \\ res2 &=& j\_f2 & t \end{array}
13
                                                                 endwhere
14
15
                          j_{-}f1 = 0 = k
                          j_f1 t = cond (t<0) k_f1_last_timestep
16
                                    (25 + (j_f1_last_timestep * i_f1_last_timestep) +
17
       j_f2_last_timestep)
                                    where
18
                                    i_f1_last_timestep = (thd3.hd) ((
19
       inbound_messages_this_timestep!0)!0)
                                    j_f1_last_timestep = (thd3.hd) ((
20
       inbound_messages_this_timestep!1)!0)
                                    j_1f_2last_timestep = (thd3.hd) ((
21
       inbound_messages_this_timestep!1)!1)
                                    k_f1_last_timestep = (thd3.hd) ((
22
       inbound_messages_this_timestep !2) !0)
                                    endwhere
23
                          j_{-}f_{2} = 0 = k+q
24
                          j_f2 t = cond (t < 3) 27 (j_f1_last_timestep + 27)
25
                                    where
26
27
                                    j_1f_1_{ast\_timestep} = (thd3.hd) ((
       inbound_messages_this_timestep!1)!0)
                                    endwhere
28
                          endwhere
29
```

(b) From Fig. 33, j-wrapper.

```
k_wrapper inputs t = outbound_messages_this_timestep : (k_wrapper future_messages (
      t+1))
                        inbound_messages_this_timestep = map f (hd inputs)
                                                           where
5
                                                           f xs = map g xs
                                                          g xs = filter h xs
6
                                                          h(a,b,c) = ((b=3) / (a,b,c)
      ) = (0,0,0)
                                                          endwhere
                        future_messages
                                                        = tl inputs
9
                        outbound_messages_this_timestep = [[(3,2,k_f1 t)]]
                        k_{-}f1 0 = 0
                        k_f1 t = k + q + j_f1_last_timestep
                                 where
                                 j_f1_last_timestep = (thd3.hd) ((
14
      inbound_messages_this_timestep!1)!0)
                                 endwhere
                       endwhere
16
  jf1_delay inputs t = outbound_messages_this_timestep : (jf1_delay future_messages (
17
      t+1))
                        where
18
                        inbound_messages_this_timestep = map f (hd inputs)
19
                                                           where
20
21
                                                           f xs = map g xs
                                                           g xs = filter h xs
                                                          23
      ) = (0,0,0)
                                                          endwhere
24
                        future_messages
                                                        = tl inputs
25
                        outbound_messages_this_timestep = [[(4, 1, jf1\_delayed t)]]
26
                       jf1\_delayed 0 = k
27
                        jf1_delayed t = (thd3.hd) ((inbound_messages_this_timestep!1)
28
      10)
                        endwhere
29
```

(c) From Fig. 33, k_wrapper and jf1_delay.

Figure 33: Translation of Fig. 30 to allow messages to be sent as a tuple in the form (from, to, value) and for wrappers to sort these messages as to only used ones addressed to them. Figure 33a shows the experiment, the outputs list and the i wrapper, Fig. 33b shows the wrapper function for j, and Fig. 33c shows the wrapper function for k and the wrapper function for the delay agent j f1_delay.

5.6 A Simulator Harness

As mentioned earlier InterDyne has a harness that mediates the message passing between the agents, this harness covers aspects such as driving the simulation by requiring an output from the agents, receiving and redistributing the messages and redacting the inputs to each agent so that the only receive the messages sent to them. Here a harness is added that takes control of this functionality.

The harness function, called h_sim , takes one input, which is time. The return of this function is the value of i_f1 at the time step given to the harness function, this value is found by indexing into the output list. The output list itself is now created within the harness function, along with its first set of messages niloutputs. The rest of the list is now redactedoutputs, this contains the same values as the prior rest of the list, however in this formulation each wrapper is only passed the messages directed to it. This is because the harness has taken over the role of sorting the messages, from the wrapper functions. Hence the input values labeled as $group_inputs$

contain just the messages sent to the specific wrapper. An example of how a harness is formatted is shown in Fig. 34.

```
h_sim x = outputfunction (x) where newnullvalue = [(0,0,0)] niloutputs = listfuction (newnullvalue) outputs = niloutputs : redactedoutputs redactedoutputs = transpose [ i_wrapper i_inputs 0 ,j_wrapper j_inputs 0] where i_inputs = map (map (map (filter (h 1)))) outputs j_inputs = map (map (filter (h 2)))) outputs h x (a,b,c) = ((b=x) \ / \ (a,b,c) = (0,0,0)) endwhere endwhere
```

Figure 34: Example of how the harness function h_sim is formatted for two wrappers. This function produces the output for the system and in the process mediates the passing of messages between wrappers, only allowing a wrapper to receive messages sent to it. The function list function represents the null value list, which uses the value newnullvalue.

Now that the h_sim can return the experiment value main can be changed to call this function at the correct time step, since the output list starts with a null value the time step required is 3+1.

Since the h_sim sorts the inputs to the wrapper functions so that they are only receiving messages sent to them, the wrappers no longer need to deal with this internally. The $inbound_messages_this_timestep$ in the wrapper now simply takes the head of the inputs list to access the messages at the current time step.

Translating Fig. 33 to contain a harness function with this functionality will result in the experiment shown in Fig. 35.

```
1 main
2 h_sim (3+1)
4 init
_{5} q = _{4}
6 k = 16
8 where
9 h_{sim} x = (thd3.hd) (((outputs!x)!0)!0)
                 where
10
                 \begin{array}{lll} newnull value \ = \ [(\ 0\ ,0\ ,0)\ ] \\ nilout puts \ = \ [[\ newnull value\ ]\ , \ [\ newnull value\ , \ newnull value\ ]\ , \ [ \end{array}
11
12
         newnullvalue], [newnullvalue]]
13
                 outputs
                                = niloutputs : redactedoutputs
                 redacted outputs = transpose \ [ \ i\_wrapper \ i\_inputs \ 0 \ , j\_wrapper \ j\_inputs \ 0
14
         ,k\_wrapper k\_inputs 0, jf1\_delay jf1\_inputs 0 ]
                                           where
16
                                           i_inputs
                                                          = map (map (filter (h 1)))) outputs
                                           j_inputs
                                                          = map (map (filter (h 2))) outputs
17
                                           k_{\text{inputs}} = \text{map (map (map (filter (h 3))))} \text{ outputs}

jf1_{\text{inputs}} = \text{map (map (map (filter (h 4))))} \text{ outputs}
18
19
                                           h \times (a,b,c) = ((b=x) \setminus (a,b,c) = (0,0,0))
20
21
                                           endwhere
                 endwhere
22
```

(a) From Fig. 35, main, init, and the sim wrapper.

```
i-wrapper inputs t = outbound_messages_this_timestep : (i_wrapper future_messages (
      t+1))
                        inbound_messages_this_timestep = hd inputs
                        future_messages
                                                          = tl inputs
4
                        outbound_messages_this_timestep = [(1,1,res),(1,2,res)]
5
6
                                                             where
                                                             res = i_f1 t
                                                             endwhere
                         i_f 1 0 = q
9
                         i_f1 t = cond (t < 0) 0 (i_f1_last_timestep +
      j_f1_2last_timestep)
                                  where
11
12
                                  i_f1_last_timestep = (thd3.hd) ((
      inbound_messages_this_timestep !0) !0)
                                  j_f1_2last_timestep = (thd3.hd) ((
      inbound_messages_this_timestep!3)!0)
14
                                  endwhere
                        endwhere
15
  j_wrapper inputs t = outbound_messages_this_timestep : (j_wrapper future_messages (
16
      t+1))
                        where
17
                        inbound_messages_this_timestep = hd inputs
18
                        future_messages
                                                          = tl inputs
19
                        outbound_messages_this_timestep = [(2,4,res1),(2,2,res1)]
20
       ,(2,3,res1)],[(2,2,res2)]]
                                                             where
21
                                                             res1 = j_f1 t
22
                                                             res2 = j_-f2 t
23
                                                             endwhere
24
                        j_{-}f1 = 0 = k
25
                        j_f1 t = cond (t < 0) k_f1_last_timestep
26
                                       (25 + (j_f1_last_timestep * i_f1_last_timestep) +
27
      j_f2_last_timestep)
28
                                       i_f1_last_timestep = (thd3.hd) ((
29
      inbound_messages_this_timestep !0) !0)
                                       j_f1_last_timestep = (thd3.hd) ((
30
      inbound_messages_this_timestep!1)!0)
                                       j_f2_last_timestep = (thd3.hd) ((
      inbound_messages_this_timestep!1)!1)
                                       k_f1_last_timestep = (thd3.hd) ((
      inbound_messages_this_timestep !2) !0)
                                       endwhere
33
                        j_{-}f_{2} = k+q
34
                        j_f2 t = cond (t < 3) 27 (j_f1_last_timestep + 27)
35
36
                                  where
                                  j_f1_last_timestep = (thd3.hd) ((
37
      inbound_messages_this_timestep!1)!0)
                                  endwhere
38
                        endwhere
39
```

(b) From Fig. 35, $i_wrapper$ and $j_wrapper$.

```
k_wrapper inputs t = outbound_messages_this_timestep : (k_wrapper future_messages (
      t+1))
                        inbound_messages_this_timestep = hd inputs
                        future_messages
                                                         = tl inputs
                        outbound_messages_this_timestep = [[(3,2,k_f1 t)]]
5
                        k_1 f_1 = 0
                        k_f1 t = k + q + j_f1_last_timestep
                                 where
                                 j_f1_last_timestep = (thd3.hd) ((
9
      inbound_messages_this_timestep!1)!0)
                                 endwhere
                        endwhere
11
  jf1_delay inputs t = outbound_messages_this_timestep : (jf1_delay future_messages (
12
      t+1))
13
                        where
                        inbound_messages_this_timestep = hd inputs
14
                        future_messages
                        outbound_messages_this_timestep = [[(4,1,jf1\_delayed t)]]
16
17
                        jf1\_delayed 0 = k
                        jf1_delayed t = (thd3.hd) ((inbound_messages_this_timestep!1)
18
      !0)
                        endwhere
```

(c) From Fig. 35, k-wrapper and jf1-delay.

Figure 35: Translation of Fig. 33 to contain a harness function that deals with message sorting and passing, as well as outputting the experiment value. Figure 35a shows the experiment and sim wrapper, Fig. 35b shows the wrapper functions for groups i and j, and Fig. 35c shows the wrapper function for k and the wrapper function for the delay agent jf1_delay.

5.7 Runtime Arguments

At the current stage of this translation a form of agent-based model has been created, this agent-based model however is still missing a number of features that InterDyne has. These features include: passing the agent id to each wrapper, having input messages and time as a tuple, incrementing time within the harness, passing local state augments to the wrappers, passing run time arguments to the harness, and passing agent information to the harness. Here these features are added to the translation.

The harness, h_sim , now takes three arguments, the first is still time followed by the run time arguments and then the agent information. The run time arguments, labeled as $runtime_args$, now take the place of the initial conditions defined under init, the list of runtime arguments define both q and k with their respective arguments. To signify an argument a data type is used, signified with the constructor Arg, the initial condition q would hence be given as Arg ("q", 4). The agent information argument, labeled as agentinfo, is a list containing tuples, there is one tuple for each wrapper and the tuple contains the wrappers name and an empty list, e.g. ($i_wrapper$, []). The empty list in this tuple is for broadcast channels and would be used to list the channels that this agent is subscribed to, but since no broadcast messages are being implemented this list is here to make this translation closer to a InterDyne formulation.

The harness now also bunches messages sent to each agent with a time stamp, this is done using the zip2 function. This function takes to list add combine each consecutive items in the list into tuples, for example zip2 [1, 2, 3] [4, 5, 6] = [(1, 4), (2, 5), (3, 6)]. This function is also used to pass the agent id to each agent, with the first agent being id equal one. The harness also passes the agents the arguments and a local state (which is unused), as well as adding the functionality for broadcast subscriptions, which are also unused. These changes create a h_sim function that is

very similar to the simulator harness within InterDyne, a harness of this form is shown in Fig. 36.

```
h_{sim} \times args \ agents = (thd3.hd) (((snd (outputs!x))!0)!0)
                           where
                           newnullvalue
                                             = [(0,0,0)]
3
                           niloutputs
                                             = listfuction (newnullvalue)
4
                           outputs
                                             = zip2 [0..] (niloutputs : (redactedoutputs))
                           redactedoutputs = transpose (map apply_to_args (zip2 [1..]
6
      agents))
                                                where
                                                apply_to_args (agentid, (f,
      broadcast subscriptions)) \, = \, f \, \, Empty agents tate \, args \, \, (myoutputs \, \, agent id) \, \, agent id
                                               myoutputs id = map (f id) outputs
9
                                           f x (t, xs) = (t, map (map (filter (h x))) xs)
                                           h \ x \ (a,b,c) = ((b=x) \ \ \ \ \ \ (a,b,c) = (0,0,0))
                                                endwhere
                           endwhere
```

Figure 36: Example of how the harness function h-sim is formatted when using runtime arguments. The function list function represents the null value list, which uses the value newnull value.

The wrapper functions four inputs: the local state (local state), the arguments (args), the input messages and time step (inputs), and the agent id (id). The arguments are then read in the wrapper using getargstr which returns the argument name when applied and getargval which returns the argument value when applied. The input list is unpacked using fst and snd, these return the first (time) and second (messages) items in a tuple respectively. The id passed to the wrapper is now used to mark the sender in outbound messages. A wrapper function with these changes takes the form shown in Fig. 37.

```
i_wrapper localstate args inputs id = outbound_messages_this_timestep : (i_wrapper
    localstate args future_messages id)
                                       where
                                       q = (getargval.hd) (filter ((="q").getargstr)
     args)
                                       k = (getargval.hd) (filter ((="k").getargstr)
     args)
                                       inbound_messages_this_timestep = snd (hd
    inputs)
                                                                        = fst (hd)
    inputs)
                                                                        = tl inputs
                                       outbound_messages_this_timestep = [ [ (id,1,
    logic),(id,2,logic)]]
                                       logic t = function (inbound messages this
    timestep)
                                       endwhere
```

Figure 37: Example of how a wrapper function is formatted when passing the arguments: localstate, args, inputs and id. Here logic1 is just used to show where the logic would be and that this produces the output values, as well as what inputs this takes in.

Since the inputs to the harness function have changed the call in *main* must also change to include these arguments, the addition of runtime arguments has also replaced the *init* section of the experiment. Translating Fig. 35 using these steps results in the experiment shown in Fig. 38.

```
1 main
2 h_sim (3+1) runtime_args agentinfo
4 where
 \begin{array}{l} {\rm fine\_args} = [({\rm Arg} \ ("q",4)) \,, \ ({\rm Arg} \ ("k", \ 16))] \\ {\rm fine} \ ({\rm i\_wrapper} \,, []) \,, \ ({\rm i\_wrapper} \,, \ []) \,, \ ({\rm ifl\_delay} \,, \ [])] \\ \end{array} 
7 h_{sim} \times args \ agents = (thd3.hd) (((snd (outputs!x))!0)!0)
                                where
9
                                newnullvalue = [(0,0,0)]
                                niloutputs = [[newnullvalue], [newnullvalue, newnullvalue], [
10
        newnullvalue], [newnullvalue]]
                                outputs = zip2 [0..] (niloutputs : (redactedoutputs))
                                redactedoutputs = transpose (map apply_to_args (zip2 [1..]
12
        agents))
                                                       where
14
                                                        apply_to_args (agentid, (f,
        broadcast subscriptions)) \, = \, f \, \, Empty agents tate \, args \, \, (myoutputs \, \, agent id) \, \, agent id
15
                                                       myoutputs id = map (f id) outputs
                                                  \begin{array}{lll} f & x & (t \;,\; xs) & = \; (t \;,\; map \; (map \; (filter \; (h \; x))) \; xs) \\ h & x \; (a \;, b \;, c) & = \; ((b=\!x) \; \backslash / \; (a \;, b \;, c) \; = \; (0 \;, 0 \;, 0)) \end{array}
16
17
18
                                                       endwhere
                                endwhere
19
   i_wrapper localstate args inputs id = outbound_messages_this_timestep : (i_wrapper
20
        localstate args future_messages id)
21
                                                     q = (getargval.hd) (filter ((="q").getargstr)
         args)
                                                     k = (getargval.hd) (filter ((="k").getargstr)
         args)
                                                     inbound_messages_this_timestep = snd (hd
24
        inputs)
                                                                                               = fst (hd)
25
        inputs)
                                                     future_messages
                                                                                               = tl inputs
26
                                                     outbound_messages_this_timestep = [ (id,1,
27
        res),(id,2,res)]]
28
                                                                                                  res = i_f1
29
        t
                                                                                                  endwhere
30
                                                     i_f 1 0 = q
31
                                                     i_f1 t = cond (t < 0) 0 (i_f1_last_timestep +
32
        j_f1_2last_timestep)
                                                                 where
33
                                                                 i_f1_last_timestep = (thd3.hd) ((
        inbound_messages_this_timestep !0) !0)
                                                                 j_f1_2last_timestep = (thd3.hd) ((
35
        inbound_messages_this_timestep!3)!0)
                                                                 endwhere
36
37
                                                     endwhere
```

(a) From Fig. 38, main, init, the sim wrapper, and the i wrapper.

```
1 j_wrapper localstate args inputs id = outbound_messages_this_timestep : (j_wrapper
      localstate args future_messages id)
                                           q = (getargval.hd) (filter ((="q").getargstr)
3
       args)
                                           k = (getargval.hd) (filter ((="k").getargstr)
4
       args)
                                           inbound_messages_this_timestep = snd (hd
5
      inputs)
                                                                             = fst (hd)
6
      inputs)
                                           future\_messages
                                                                             = tl inputs
                                           outbound_messages_this_timestep = [ (id, 4,
      res1),(id,2,res1),(id,3,res1)],[(id,2,res2)]]
                                                                               where
9
                                                                               res1 = j_f1
10
       t.
11
                                                                               res2 = j_f2
       t.
                                                                               endwhere
                                           j_{-}f1 = 0 = k
13
                                           j_{f1} t = cond (t < 0) k_{f1} - last_{timestep}
14
                                                          (25 + (j_f1_last_timestep *
15
      i_f1_last_timestep)+j_f2_last_timestep)
16
                                                     i_f1_last_timestep = (thd3.hd) ((
      inbound_messages_this_timestep!0)!0)
                                                     j_f1_last_timestep = (thd3.hd) ((
18
      inbound_messages_this_timestep!1)!0)
                                                     j_f2_last_timestep = (thd3.hd) ((
19
      inbound_messages_this_timestep!1)!1)
                                                     k_f1_last_timestep = (thd3.hd) ((
20
      inbound_messages_this_timestep !2) !0)
                                                     endwhere
21
                                           j_{-}f_{2} = k+q
22
                                           j_f2 t = cond (t < 3) 27 (j_f1_last_timestep +
23
      27)
24
                                                     where
                                                     j_f1_last_timestep = (thd3.hd) ((
25
      inbound_messages_this_timestep!1)!0)
                                                     endwhere
26
                                           endwhere
27
```

(b) From Fig. 38, *j_wrapper*.

```
k_wrapper localstate args inputs id = outbound_messages_this_timestep : (k_wrapper
      localstate args future_messages id)
                                          q = (getargval.hd) (filter ((="q").getargstr)
       args)
                                          k = (getargval.hd) (filter ((="k").getargstr)
4
       args)
                                          inbound_messages_this_timestep = snd (hd
      inputs)
                                                                            = fst (hd)
6
      inputs)
                                                                            = tl inputs
                                          future_messages
                                          outbound_messages_this_timestep = [[(id,2,
      k_f1 t)]]
                                          k_{-}f1 0 = 0
9
                                          k_f1 t = k + q + j_f1_last_timestep
                                                    where
                                                    j_f1_last_timestep = (thd3.hd) ((
      inbound_messages_this_timestep!1)!0)
                                                    endwhere
                                          endwhere
14
  jf1_delay localstate args inputs id = outbound_messages_this_timestep : (jf1_delay
15
      localstate args future_messages id)
16
                                          where
                                          inbound_messages_this_timestep = snd (hd
17
      inputs)
                                                                            = tl inputs
                                          future_messages
18
                                                                            = fst (hd)
19
      inputs)
                                          outbound_messages_this_timestep = [[(id,1,
20
      jf1_delayed t)]]
                                          k = (getargval.hd) (filter ((="k").getargstr)
       args)
                                          jf1\_delayed 0 = k
22
                                          jf1\_delayed t = (thd3.hd) ((
23
      inbound_messages_this_timestep!1)!0)
                                          endwhere
```

(c) From Fig. 38, k-wrapper and jf1-delay.

Figure 38: Translation of Fig. 35 to contain args and agents as an input to the harness, and to contain localstate, args, inputs and id as inputs for the wrapper functions. Figure 38a shows the experiment, sim wrapper and i wrapper, Fig. 38b shows the wrapper functions for group j, and Fig. 38c shows the wrapper function for k and the wrapper function for the delay agent jf1_delay.

5.8 Message Communication

The last part of the translation that is needed to make this experiment comparable with InterDyne is the addition of the message type. This type is used to signal that a set of data is a message and to encompass the information of the sender, receiver and data being sent. Here the use of this message type is added creating a experiment equivalent to a reduced version of InterDyne.

The main aspect of the wrappers transformation is the addition of this type into their output messages, instead of sending a message of the form (from, to, value) they will now send messages of the form $Message (from, to) [(Arg("fun_name", value))]$. The key word Message is the type constructor and takes two values, the first is a tuple containing the from and to information and the second is a list of argument values. Arguments are signified with the constructor Arg, which takes a tuple with the arguments name (in this case the arguments are the internal functions so name for example could be i_f1) and the value associated with that argument (so the result

of $i_{-}f1$ at that time step). A wrappers output at each time step will now be a list of messages written in this form.

With this new message form, the assigning of message values to variables within the wrapper can be more generalised. Previously this was hard coded using reverse engineering to know where in the list the message would appear, since there were no identifiers in the messages to deduce what data it held. Now that the argument name is passed with the data this can be used to assign the data without needing to know where in the list of messages it appears.

This is done by first filtering the messages to return only those from the sender of interest, the arguments from these messages are then turned into a list, which is in turn filtered to return the value in the argument associated with the function name of interest. The functions getmsgfrom and getmsgargs are used, these return, the from ids and the arguments, respectively. The function concat is also used, this turns a list of lists into a list. An example of this process is shown in Fig. 39.

```
msgs_from_i = filter ((=1).getmsgfrom) inbound_messages_this_timestep
args_from_i = concat (map getmsgargs msgs_from_i)
i_f1_last_timestep = (getargval.hd) (filter ((="i_f1").getargstr) args_from_i)
```

Figure 39: Example of the filtering process for returning message values, here the value from function i_f1 sent by wrapper one is being searched for, when it is found it will be saved to the variable $i_f1_last_timestep$.

The harness has also been altered to make it more general, allow for this new message type and make it more similar to that of the harness in InterDyne, this is shown in Fig. 40. This harness creates an output list (outputs) where each item is a tuple of a time stamp and all the messages sent at that time. This list is created by adding an tuple for time zero with no messages to the head of the $timed_transposed_msgs$ list, this list is a list of tuples with a time stamp and all the messages at that time, after time zero (for example this list will look like $[(1,t1_outputs),(2,t2_outputs),..])$. This is created by using the zip2 function to add a time stamp to the list containing lists of messages at each time $(transposed_msgs)$. This list is created from the allmessages list, this is a finite list containing a tuple of an agent id and an infinite list all the messages sent, for each agent, this is created from the agentinfo passed to the harness. The $apply_to_args$ function is used to turn the input information of the different agents into this list of outputs.

```
1 h_sim x runtime_args agentinfo = (getargval.hd.getmsgargs) (((snd (outputs!x))!0)
      !0)
                                     outputs = (0,[]):timed_transposed_msgs
                                     timed\_transposed\_msgs = zip2 \ [1..] \ transposed\_msgs
4
                                     transposed_msgs = transpose allmessages
5
6
                                     allmessages = map apply_to_args (zip2 [1..]
      agentinfo)
                                                   where
                                                   apply_to_args (agentid, (agentfn,
8
      broadcastsubscriptions)) = agentfn Emptyagentstate runtime_args (redacted_msgs
      agentid outputs) agentid
                                                   redacted_msgs id outputs = map (f id
      ) outputs
                                                    f x (time, xs)
                                                                                 = (time
      , concat (map (filter (h x)) xs))
                                                   h x (Message (f,t) args)
                                                                                  = (t=x)
12
                                                   endwhere
                                     endwhere
```

Figure 40: Simulator harness for translation comparable to InterDynes simulator harness.

After these translations are applied to the experiment in Fig. 41 they create the experiment shown in Fig. 41.

```
1 main
2 h_sim (3+1) runtime_args agentinfo
runtime_args = [(Arg ("q",4)), (Arg ("k", 16))]
agentinfo = [(i_wrapper,[]), (j_wrapper, []), (k_wrapper, []), (jf1_delay, [])]
   h\_sim \ x \ runtime\_args \ agentinfo = (getargval.hd.getmsgargs) \ (((snd \ (outputs!x))!0) )
       !0)
                                         outputs \, = \, (\, 0 \, \, , [\,]\,) : timed\_transposed\_msgs
9
                                         timed_transposed_msgs = zip2 [1..] transposed_msgs
10
                                         transposed_msgs = transpose allmessages
                                         allmessages = map apply_to_args (zip2 [1..]
       agentinfo)
                                                         where
                                                         apply_to_args (agentid, (agentfn,
14
       broadcastsubscriptions)) = agentfn Emptyagentstate runtime_args (redacted_msgs
       agentid outputs) agentid
                                                         redacted_msgs id outputs = map (f id
       ) outputs
                                                    f x (time, xs)
                                                                                      = (time,
16
       concat (map (filter (h x)) xs))
17
                                                    h x (Message (f,t) args)
                                                                                      = (t=x)
                                                         endwhere
18
                                         endwhere
19
```

(a) From Fig. 41, main, init, and the sim wrapper.

```
i-wrapper localstate args inputs id = outbound_messages_this_timestep : (i_wrapper
      localstate args future_messages id)
                                          q = (getargval.hd) (filter ((="q").getargstr)
       args)
                                          k = (getargval.hd) (filter ((="k").getargstr)
4
       args)
                                          inbound_messages_this_timestep = snd (hd
5
      inputs)
                                                                           = fst (hd)
6
      inputs)
                                          future\_messages
                                                                           = tl inputs
                                          outbound_messages_this_timestep = [ Message (
      id ,1) [(Arg ("i_f1",res))], Message (id ,2) [(Arg ("i_f1",res))]]
                                                                              where
9
                                                                              res = i_-f1
10
      t
11
                                                                              endwhere
                                          i_f1 0 = q
12
                                          i_f1 t = cond (t<0) 0 (i_f1_last_timestep +
      j_f1_last_timestep)
                                                   where
14
                                                                       = filter ((=1).
                                                   msgs\_from\_i
15
      getmsgfrom) inbound_messages_this_timestep
                                                   args_from_i
                                                                       = concat (map
16
      getmsgargs msgs_from_i)
                                                   i_f1_last_timestep = (getargval.hd)
17
      (filter ((="i_f1").getargstr) args_from_i)
                                                   msgs_from_jd
                                                                        = filter ((=4).
18
      getmsgfrom) inbound_messages_this_timestep
                                                   args\_from\_jd
                                                                        = concat (map
19
      getmsgargs msgs_from_j)
                                                    j_f1_2last_timestep = (getargval.hd)
20
       (filter ((="j_f1d").getargstr) args_from_jd)
                                                   endwhere
21
                                          endwhere
22
```

(b) From Fig. 41, i_wrapper.

```
1 j_wrapper localstate args inputs id = outbound_messages_this_timestep : (j_wrapper
      localstate args future_messages id)
                                          q = (getargval.hd) (filter ((="q").getargstr)
       args)
                                          k = (getargval.hd) (filter ((="k").getargstr)
4
       args)
                                          inbound_messages_this_timestep = snd (hd
5
      inputs)
                                                                            = fst (hd)
6
      inputs)
                                                                           = tl inputs
                                          future_messages
                                          outbound_messages_this_timestep = [ Message (
      id ,4) [(Arg ("j_f1",res1))], Message (id ,2) [(Arg ("j_f1",res1))], Message (id ,3)
       [(Arg ("j_f1",res1))], Message (id,2) [(Arg ("j_f2",res2))]]
9
                                                                              where
                                                                              res1 = j_f1
       t
                                                                              res2 = j_f2
                                                                              endwhere
                                          j_{-}f1 = 0 = k
                                          j_f1 t = cond (t < 0) k_f1_last_timestep
14
                                                    (25 + (j_fl_last_timestep *
      i_f1_last_timestep)+j_f2_last_timestep)
                                                    where
16
                                                                       = filter ((=1).
                                                    msgs_from_i
      getmsgfrom) inbound_messages_this_timestep
                                                    args_from_i
                                                                       = concat (map
18
      getmsgargs msgs_from_i)
                                                    i_f1_last_timestep = (getargval.hd)
      (filter ((="i_f1").getargstr) args_from_i)
                                                                       = filter ((=2).
20
                                                    msgs_from_j
      getmsgfrom) inbound_messages_this_timestep
                                                    args_from_j
                                                                       = concat (map
21
      getmsgargs msgs_from_j)
                                                    j_f1_last_timestep = (getargval.hd)
22
      (filter ((="j_f1").getargstr) args_from_j)
                                                    j_f2_last_timestep = (getargval.hd)
      (filter ((="j_f2").getargstr) args_from_j)
                                                                       = filter ((=3).
                                                    msgs_from_k
24
      getmsgfrom) inbound_messages_this_timestep
                                                    args_from_k
                                                                       = concat (map
25
      getmsgargs msgs_from_k)
                                                    k_f1_last_timestep = (getargval.hd)
26
      (filter ((="k_f1").getargstr) args_from_j)
                                                    endwhere
27
                                          j_{-}f2 = 0 = k+q
28
                                          j_f2 t = cond (t < 3) 27 (j_f1_last_timestep +
29
      27)
                                                    where
30
                                                    msgs\_from\_j
                                                                       = filter ((=2).
31
      getmsgfrom) inbound_messages_this_timestep
                                                    args_from_j
                                                                       = concat (map
32
      getmsgargs msgs_from_j)
                                                    j_f1_last_timestep = (getargval.hd)
33
      (filter ((="j_f1").getargstr) args_from_j)
                                                    endwhere
34
                                          endwhere
```

(c) From Fig. 41, j-wrapper.

```
k_wrapper localstate args inputs id = outbound_messages_this_timestep : (k_wrapper
      localstate args future_messages id)
                                          q = (getargval.hd) (filter ((="q").getargstr)
       args)
                                          k = (getargval.hd) (filter ((="k").getargstr)
4
       args)
                                          inbound_messages_this_timestep = snd (hd
5
      inputs)
                                                                           = fst (hd)
6
      inputs)
                                                                           = tl inputs
                                          future_messages
                                          outbound_messages_this_timestep = [Message (
      id,2) [(Arg ("k_f1",k_f1 t))]]
                                          k_{-}f1 0 = 0
9
                                          k_f1 t = k + q + j_f1_last_timestep
                                                   where
                                                   msgs_from_j
                                                                       = filter ((=2).
      getmsgfrom) inbound_messages_this_timestep
                                                   args_from_j
                                                                       = concat (map
      getmsgargs msgs_from_j)
                                                   j_f1_last_timestep = (getargval.hd)
14
      (filter ((="j_f1").getargstr) args_from_j)
                                                   endwhere
                                          endwhere
16
  jf1_delay localstate args inputs id = outbound_messages_this_timestep : (jf1_delay
17
      localstate args future_messages id)
                                          where
18
                                          k = (getargval.hd) (filter ((="k").getargstr)
19
       args)
                                          inbound_messages_this_timestep = snd (hd
20
      inputs)
                                                                           = fst (hd)
      inputs)
                                          future_messages
                                                                           = tl inputs
22
                                          outbound\_messages\_this\_timestep = [Message (
23
      id, 1) [(Arg ("j_f1d", jf1_delayed t))]]
                                                              = filter ((=2).getmsgfrom)
                                          msgs_from_j
24
       inbound_messages_this_timestep
                                          args_from_j
                                                              = concat (map getmsgargs
      msgs_from_j)
                                          jf1_delayed 0
26
                                          jf1_delayed t
                                                             = (getargval.hd) (filter
27
      ((="j_f1").getargstr) args_from_j)
                                          endwhere
28
```

(d) From Fig. 41, k-wrapper and jf1-delay.

Figure 41: Translation of Fig. 38 to contain the Message constructor and have a harness function comparable to that of InterDynes. Figure 41a shows the experiment and sim wrapper, Fig. 41b shows the wrapper function for groups i, Fig. 41c shows the wrapper function for j, and Fig. 41d shows the wrapper function for k and the wrapper function for the delay agent $jf1_{-}$ delay.

6 Validation and Testing

Now that the design of the translation process has been described there are a few aspects relating to it that should be considered. These considerations can be formed as three questions: Is the final target state of the translation a good representation of a reduced-functionality version of Inter-Dyne? Does this translation design produce an agent-based model that is a correct representation of the initial recurrence relation model? Can this translation process be automated?

This section covers these three questions, first by comparing the final target state of the translation to a reduced-functionality version of InterDyne, then by testing the numerical correctness of each translational step, and finally by showing the first steps in an automated version of this translation.

6.1 Translation Validation

This section attempts to validate whether the final output of the translation is a valid InterDyne simulation. It does this by:

- 1. A visual inspection of the output syntax and comparison with InterDyne syntax
- 2. Comparison of the type of the output's harness function with the type of InterDyne's harness function
- 3. Comparison of the type of each output agent function with the type of an InterDyne agent function

The reduced-functionality version of InterDyne being compared to has a harness of the form shown in Fig 42, a harness type shown in Fig. 43, and a agent type shown in Fig. 44.

```
sim x runtime_args agentinfo = (getargval.hd.getmsgargs) (((snd (outputs!x))!0)!0)
                                  where
                                                        = (0,[]):timed_transposed_msgs
                                  timed_transposed_msgs = zip [1..] transposed_msgs
5
                                  transposed_msgs
                                                        = transpose allmessages
                                  allmessages
                                                        = map apply_to_args (zip [1..]
      agentinfo)
                                                           apply_to_args (agentid, (
      agentfn, broadcastsubscriptions)) = agentfn Emptyagentstate runtime_args (
      redacted_msgs agentid outputs) agentid
                                                           redacted_msgs id outputs =
     map (f id) outputs
                                                           f x (time, xs)
      time, concat (map (filter (h x)) xs))
                                                           h \times (Message (f, t) args) = (
      t==x)
```

Figure 42: Harness for a reduced-functionality version of InterDyne.

```
1 Int -> [Arg_t] -> [(Agent_t, [*])] -> Int
```

Figure 43: Harness type for a reduced-functionality version of InterDyne.

```
Agentstate_t \rightarrow [Arg_t] \rightarrow [(Int, [Msg_t])] \rightarrow Int \rightarrow [[Msg_t]]
```

Figure 44: Agent type for a reduced-functionality version of InterDyne.

Looking at the simulator harness for InterDyne in Fig. 42 and comparing this to the simulator harness in the final target stat in Fig. 40, one can see that these two harness are identical in form and very similar in syntax. The harness produced in the final target state of the translation has not yet been converted into Haskell (the language in which InterDyne is written), this explains the difference in syntax between the two harnesses.

The type of the harness produced by the translation process is show in Fig. 45, as can be seen this type adheres exactly to the type of InterDyne harness shown in Fig. 43.

```
1 Int -> [Arg_t] -> [(Agent_t, [*])] -> Int
```

Figure 45: Type of the harness in the final target state of the translation.

Since an agent can be formulated in almost any manner within InterDyne, it is only worth while to compare the types of the agents between InterDyne and the translation, and not the form. The type of an agent created in this translation is shown in Fig. 46, comparing this to the type of an InterDyne agent, shown in Fig. 44, it can be seen that these types exactly match.

```
Agentstate_t -> [Arg_t] -> [(Int, [Msg_t])] -> Int -> [[Msg_t]]
```

Figure 46: Type of the agents in the final target state of the translation.

The translation has explicitly implemented the message type used in InterDyne by creating messages using the constructor Message. This constructor is used for simple one-to-one messages and in InterDyne there are a large range of messages for different data. The translation has only implements this single type, again show casing the reduced functionality compared to InterDyne.

This assessment of the resemblance between the final product of this translation and an InterDyne simulation, show that this process does indeed create a InterDyne simulation, which is of reduced functionality. This reduced form of InterDyne is required to allow a matching to the initial recurrence relations and to limit excess complications during the translation.

6.2 Translation Semantic Considerations

Though the translation can be seen to produce an InterDyne simulation, the question still remains about the correctness of the steps in this process. Here the correctness in these steps is investigated from a extensionality view point; this view states that two objects are equal if they have the same external behaviour [81].

For this translation the output produced by running the target state of each step is compared. Following the logic of extensionality, if these outputs are equal then so to are the target states that produced them and by association the translation.

This numerical equivalence is assessed by translating each step into its Miranda equivalent and then executing the produced program. This conversion was done using a translation program (shown in Appendix A), the output of this program were then edited to match the Miranda syntax and to allow for an input value of t to replace the static value of 3 used in the

translation. These programs were then compiled into one file (shown in Appendix A) and executed for the time steps (0, 1, 2, 3 and 4).

Table 1 shows the results from these runs, as can been seen all steps produced the same output. This shows, at least for the values tested, there exists a numerical equivalence between each target state of the steps of the translation and hence between the initial recurrence relation model and the final agent-based model.

Table 1: The output value of the initial recurrence relation model and each translation step at the five different time steps (0, 1, 2, 3, 4, 5).

Input	Initial	Step 1	Step 2	Step 3	Step 4	Step 5	Step 6	Step 7	Step 8
0	4	4	4	4	4	4	4	4	4
1	20	20	20	20	20	20	20	20	20
2	36	36	36	36	36	36	36	36	36
3	145	145	145	145	145	145	145	145	145
4	2377	2377	2377	2377	2377	2377	2377	2377	2377

This equivalence suggests that each step is correct and that the entire translation produces an agent-based model that numerically represents the initial recurrence relation model.

6.3 Automated Translation Implementation

Though the design of the translation has been shown, with an example being translated by hand, this is a long process to achieve for multiple experiments. The question hence arises, can this process be automated? Implementing this automation is outside the scope of this project, however the first three steps have been achieved and are discussed below (this work is shown in Appendix B).

The three aspects of implementation discussed are, the lexer, the parser, and the first translation step. These steps are written in the Miranda functional language and allows for a text file contain an experiment written in the bespoke language to be translated into the first translation step.

The selected text file is read in by the lexer, this tokenises the list of characters using the lexemes show Fig.47. These lexemes represent each item that is allowed as part of the bespoke recurrence relation language, these can be keywords or symbols. Tokenising these items adds meaning to them, for example a list of characters could be identified as a variable or as a recurrence relation, the lexemes hold this information.

1	lexeme ::= Init Var [char]	Recrel [char] [char] Cond Main Fwhere Optl
	Ophd Intfunc [char]	Num num Opcon Opbng Opdiv Optim Opmin
	Opplus Rbckt Lbckt	Rlbkt Llbkt Opequ Opne Oplt Opgt Oplet
	Opget Concomma Newl	Endwhere

Figure 47: Definition of allowed lexemes for tokenising a list of characters.

When passing characters to the lexer it is assumed that they are in keeping with the rules of the bespoke recurrence relation language. The lexer has no knowledge of this language, passed its keywords and symbols, and will tokenise everything according to this. If a character or string of charters is passed that does not match any of the known keywords or symbols, it will be interpreted as a variable name and saved as such. This lexer does not use spaces so all tokenising

will be done strictly on the characters order and not their spacing, this also allows a experiment to be passed as a single continuous line if one wished.

The next step after tokenising the input is to add a structure to this list of tokens, this is done using a parser. The parser reads in the list of tokens and knows the BNF and structure a recurrence relation experiment should take. The parser uses this knowledge of the layout and the meaning of the tokens to translate the token list into a parse tree created to represents this experiment, shown in Fig. 48.

```
1 simulation
                             Simulation mainblock initblock whereblock
2 mainblock
                             Main expression
3 recrelname
                         ::=
                             Recrelname [char]
4 initblock
                         ::= Init [valdef]
5 whereblock
                         ::= Where [recreldef]
6 valdef
                         ::= Valdef valname expression
7 valname
                         ::= Valnamedef [char]
                         ::= Recreldef agentname functame char [argname] expression
  recreldef
9 agentname
                         ::= Agentnamedef [char]
10 functame
                         ::= Funcnamedef [char]
11 argname
                         ::= \ \operatorname{Argnamedef} \ [\operatorname{char}] \ | \ \operatorname{Argnumdef} \ \operatorname{num}
12 expression
                         ::= SimpleExpression simple_expression | WhereExpression
      simple_expression expr_whereblock
                         ::= Number num | Valname [char] | Argname [char] | Time char |
13 simple_expression
       Localvalname [char]
                               List [listitem] | Bracketed simple_expression
14
                               Conditional simple_expression simple_expression
15
      simple_expression
                                Binaryop simple_expression operation simple_expression
16
17
                               Unaryop internop simple_expression
                                Application recrelname [simple_expression]
18
                                Localapplication localfuncname [simple_expression]
19
20 expr_whereblock
                             Whereblock [localdefinition]
                         ::= Localvaldef localvalname expression | Localfuncdef
21 localdefinition
      localfuncname [argname] expression
22 localfuncname
                         ::= Localfuncnamedef [char]
23 localvalname
                         ::= Localvalnamedef
                                                char
                         ::= Listitem simple_expression
24 listitem
                         ::= Head | Tail | Not
25 internop
26 operation
                         ::= Plus
                                  | Minus | Times | Divide | Lessthan | Greaterthan |
      Equals | Notequals | Lessthanorequalto
                             | Greaterthanorequalto | Cons | Index
```

Figure 48: Parse tree, written in Miranda, to store the structure and data of the passed experiment.

The parser expects for the tokens given to it to conform to the rules and layout of the bespoke recurrence relation language, this includes containing a *main* with an experiment, a *init* though this can be empty, and a *where* with a list of recurrence relations (this can be a single recurrence relation). Any formatting that does not match the formatting rules of this language will cause the parser to crash. However the actual function of the recurrence relations can be incorrect, causing black holes or other issues, but will still be parsed correctly.

Once in this structure a translation function can be used to translate the recurrence relation experiment into the first step in the translation (to allow for infinite list outputs). This is done by reading in this numeric type and then creating a new version of this numeric type that is translated identically apart from the aspects that need to be changed to allow for the translation step.

This translation step should never crash as the format passed to it should always be correct, with an incorrect format causing the parser to crash. This translation step also only

focusses on the format of the experiment and any actual functionality could be incorrect but will still be correctly translated.

This implementation can be seen to be syntactically complete as the parse tree shown above matches exactly with the concrete syntax given in Fig. 9. This means that there is no case in the concrete syntax which can not exist in the parse tree definition. Semantic completeness of this implementation is beyond the scope of this project, but would define what is not allowed because it does not make sense in the language despite being syntactically correct, such as a recurrence relation name that has no definition (but is correctly formed).

7 Summary and Conclusion

This project has looked at the use of recurrence relation models and agent-based models within economics. Both these models are widely used to model complex systems in many fields, including for investigating emergent behaviour within these systems. Agent-based models in particular offer an attractive method for analysing emergent behaviour within interacting systems, due to their use of message passing. This provides the ability to investigate message passing dynamics, which is something difficult to achieve with recurrence relation models. However in economics agent-based, unlike recurrence relation models, very rarely appear in top journals and in general are not widely accepted in this field.

This dissertation presents a method designed to increase the general acceptance of agent-based models within economics. Increasing the traction of this method within economics will benefit the investigation of numerous complex systems within this field, as well as helping work already done using this technique to be better received.

The work presented in this dissertation combats two main criticisms of agent-based models: their lack of a system-wide formalism and their lack of familiarity to those not accustomed to this method of modelling. This is done by adding a system-wide formalism to an agent-based model as well creating a process to allow for agent-based models to become more transparent to those unfamiliar with them.

A formalism is specified for the agent-based model in the form of an equivalent recurrence relation model, with the transparency given by a step-by-step (with each step being equivalent) translation from this recurrence relation model to the agent-based model.

To achieve this, this project has created a bespoke recurrence relation language and the design of a step-by-step translation between this language and an agent-based model.

The created bespoke recurrence relation language allows for experiments involving interacting recurrence relations to be fully specified. The language its self is defined with both a concrete and abstract BNF form, as well as details on creating well formed programs within it. The concrete BNF defines what symbols are allowed within this language, and abstract BNF defines the structure this language is allowed to take.

A design for an eight step translation process was created, to translate experiments defined by the bespoke recurrence relations into an agent-based model that takes a reduced form of an InterDyne simulation. This design changes a few small aspects of the model at each step, gradually reshaping the recurrence relation model into an agent-based model, the eighth step hence representing an agent-based model. This process was demonstrated by hand using an example experiment written in the bespoke recurrence relation and translating this into an agent-based model, showing its structure at each step.

Each model presented at each of these steps during the translation, were rewritten as Miranda programs that code be executed for different time steps. These Miranda versions of the steps were then run for a number of steps to establish their numerical equivalency, with each step being shown to return the same output for a given time input. The initial recurrence relation model was also rewritten as a Miranda program and executed for the time time inputs, this program also returned the same values as each of the steps.

The project this dissertation describes, scope was to create both a bespoke recurrence relation language and the design for a step-by-step translation from this language to an agent-based model. Both these aims were achieved and additionally the first three steps of implementing this translation as an automated program have been accomplished. These steps were the creation, in the Miranda language, of a lexer, parser and the first translation step.

This implementation of the first steps, shows the method and potential for implementing the entire translational process. Though this implementation does not improve upon the concept of this project, it does allow for the translation processes to be achieved fair quicker.

This translation process allows for recurrence relations of first order and higher, with

delay agents created to allow for the passing of the required delayed information. This translation also allows for recurrence relations to have more inputs then just time, with these inputs being passed to the final agents as arguments.

The numerical equivalence between each step and between the initial recurrence relation model and final agent-based model, implies the correctness of this translation process and the equivalence of the two models.

The step-by-step nature of the translation allows for it to be smoothly followed and hence be more comprehensible to a reader. This allows those with knowledge of recurrence relation models to gain a deeper understanding of the formation and structure of agent-based models.

This translation also gives an numerically equivalent agent-based model for a given recurrence relation model, allowing this recurrence relation model to act as the system wide formalism for the produced agent-based model.

The achievements of this project are hence:

- The creation bespoke recurrence relation language and formal definition of its syntax.
- The design of a step-by-step translation process, turning a model written in the bespoke recurrence relation language into an agent-based model.
- The validation and testing of this step-by-step translation.
- The creation of the lexer, parser, and first translational step, in a program designed to automate the translation process.

The work presented in this dissertation gives a method that can be used to give a systemwide formalisation to an agent-based model as well as giving a method that allows for one familiar with recurrence relation models to increase their understanding of this technique. This allows for an increased understanding of agent-based models in economics and gives potential of an increase in the use of these models and acceptance of work based on them.

7.1 Discussion and Further work

This project builds the foundations for a number of additional extensions to be done. Four particular extensions to note are: translating delays to be internal, formally proving the correctness of the translation, implementing a the full translation, and creating a reverse translation and implementing it.

Though the implementation of delays explained given in this dissertation, is correct in preserving the meaning of the origin, for large simulations it could result in the creation of many more agents. This might produce a high over head for a simulation, due to the number of agents and messages, making it difficult to run the final agent-based model. A final step would be to convert from this agent delay method into another one allowed by InterDyne, where the delay agents are incorporated into the simulator harness.

The the correctness of each step, and of the two models, has been argued informally and numerically in this dissertation, however this has not been formally proved. A formal proof of the correctness of each step and hence the two models, is mostly readily achieved by translating each step into lambda calculus and then proving the correctness in this form.

The first three steps of implementation have been achieved in this project, however there are a remaining eight steps to be created. Seven of these steps are the remaining translational steps, for the implementation of these the parse tree storing the model will have to be altered as the translation progresses to allow for new items, such as tuples and types. The final step is to create a function that translates from the parse into a text file that lays out the models in a way that is accommodating to a user, this is will produce the layouts of the form shown during the translation in this dissertation.

Though the translating from a recurrence relation model to an agent-based model fits the aims of this dissertation, further work could be to create a reverse translation and implementing it. This translation would allow a given agent-based model to be translated in a recurrence relation model.

Implementing and combining both of these translation would give a method for readily viewing a system as either a recurrence relation model or an agent-based model, as is required. This method would be of particular use when wanting to preform both static and dynamic analysis to a system, as the most amenable view can be chosen and used.

Appendix A: Program for Numerical Testing

User Manual

Here the code that translates from the target states in the design steps shown in this dissertation is given, along with the code used to numerically test the target states.

This code is written in Miranda, therefore to run it Miranda must be installed; installation instructions and downloads for Miranda can be found through the following link: http://miranda.org.uk/.

The first code shown is for translating the target states in the translation steps into their Miranda form. This can be run after loading the file (using *mira file.m*) by running the command *tomira "import.m"* "output.m", where the file names given are examples.

Though this code correctly translates the target states into their Miranda form, there are still a number of issues stop this form from then being run. The target states use some syntax that is different in Miranda, as well as some internal functions and types that need to be defined in Miranda.

To run numerical testing the outputs from this code were compiled into one program and edited to run in Miranda, definitions were also given to internal functions and types requiring them. Each step was given the name main with the step number appended to the end, for example the result from the first translation step is called main1. To run the numerical test the command testvalue is used and to test the numerical equivalence of these tests the command testequiv is used.

Translation from Design to Miranda

```
tomira infile outfile = [Tofile outfile result]
                              where
                              input = read infile
                              result = "main = "++blk1++" \setminus n"++" \\ where \setminus n"++blk2++" \setminus n"++blk3
                                             = losemain input
                              (blk1, rest1) = findblk1 rest0
                              (blk2, blk3) = findblk2 rest1
                              losemain ('m': 'a': 'i': 'n': xs) = xs
                              findblk1 \ ('i': 'n': 'i': xs) \ blk1 = (blk1, xs)
12
                              findblk1 (x:xs)
                                                                blk1 = findblk1 xs (blk1++[x
       1)
14
                              findblk2 \ ('w': 'h': 'e': 'r': 'e': xs) \ blk2 = (blk2, xs)
                                                                     blk2 = findblk2 xs (blk2)
                              findblk2 (x:xs)
       ++[x])
```

Program for Numerical Testing

```
eqivtest x = (main0 \ x = main1 \ x = main2 \ x = main3 \ x = main4 \ x = main5 \ x = main6 \ x = main7 \ x = main8 \ x)
valuelist x = [main0 \ x, main1 \ x, main2 \ x, main3 \ x, main4 \ x, main5 \ x, main6 \ x, main7 \ x, main8 \ x]
stestvalue = [(valuelist 0), (valuelist 1), (valuelist 2), (valuelist 3), (valuelist 4)]
```

```
testequiv = [(eqivtest 0), (eqivtest 1), (eqivtest 2), (eqivtest 3), (eqivtest 4)]
11
     This Miranda script tests various stages of the translation from
12
     recurrence relations to an agent-based formulation
13
14
15
16
17
str = [char]
19 double == num
int = num
lob = [char]
                    || this is a placeholder - it is not used yet, and should be more
      structured
  || Later (in main6 onwards) we will use arg_t, agentstate_t, msg_t etc. as follows
23
24
25 arg_t ::= EmptyArg | Arg (str, double)
27 getargstr EmptyArg = error "Can't get argstring from empty arg"
getargstr (Arg (s,n)) = s
30 getargval EmptyArg = error "Can't get argval from empty arg"
getargval (Arg (s,n)) = n
32
34 agentstate_t ::= Emptyagentstate | Agentstate (double, double, int, lob)
36 msg_t ::= Hiaton | Message (int,int) [arg_t] | Datamessage (int,int) [char]
37 getmsgfrom Hiaton
                                          = 0
                                                     || Essentially: the sim harness is
      the from/to of all Hiatons
38 getmsgfrom (Message (f,t) args) = f
39 getmsgfrom (Datamessage (f,t) text) = f
40
                                                     || Essentially: the sim harness is
41 getmsgto
               Hiaton
      the from/to of all Hiatons
42 getmsgto
              (Message (f,t) args)
              (Datamessage (f,t) text) = t
43 getmsgto
45 getmsgargs Hiaton
46 getmsgargs (Message (f,t) args)
                                         = args
47 getmsgargs (Datamessage (f,t) text) = error "Datamessage does not have data of type
        arg_t"
49 || agent_t == agentstate_t \rightarrow [arg_t] \rightarrow [(num, [msg_t])] \rightarrow num \rightarrow [[msg_t]]
50
51
52
53 || We need functions to get the components of a 3-tuple:
fst3 (a,b,c) = a
snd3 (a,b,c) = b
thd3 (a,b,c) = c
58
59
  || Miranda doesn't have a distfix conditional "if ... then ... else ..." || so we'll create something similar — a ternary conditional called "cond"
60
61
62
cond x y z = y, if x
              = z, otherwise
64
65
66 || We also use the following function:
s_createlist f = (f t):(s\_createlist f (t+1))
```

```
69
70
71
72
73
74
   || Original
75
76
77
78 main0 x
79
          = i_- f 1 \ x
            where
80
            q = 4
81
            k = 16
82
            i_f1 0 = q
83
            i_f1 t = (i_f1 (t-1)) + (j_f1 (t-2))
            j_{-}f1 (-1) = k
85
            j_{-}f1 = 0 = k
86
            j_{-}f1 t = cond (t<0) (k_{-}f1 (t-1))
87
                       (25+((j_{f1}(t-1))*(i_{f1}(t-1))) + (j_{f2}(t-1)))
88
            j_{-}f_{2} = k+q
89
            j_f2 t = cond (t < 3) 27 ((j_f1 (t-1)) + 27)
90
91
            k_{-}f1 0 = 0
            k_{-}f1 t = k + q + (j_{-}f1 (t-1))
92
93
94
95
96
97
98
   || Step 1
99
   main1 x
100
101
          = i_f1_list ! x
            where
            q = 4
103
            k = 16
104
105
            i_f1_list = s_createlist i_f1 0
106
                          where
                          i f 1 0 = q
107
                          i_f1 1 = (i_f1_list ! 0) + k
108
                          i_f1 t = (i_f1_list ! (t-1)) + (j_f1_list ! (t-2))
            j_f1_list = s_createlist j_f1 0
110
111
                          where
                          j_{-}f1 = 0 = k
112
                          j_f1 t = cond (t<0) (k_f1_list ! (t-1))
113
                                    (25 + ((j_f1_list ! (t-1)) * (i_f1_list ! (t-1))) + (
114
        j_f 2_l i s t ! (t-1))
115
            j_f2_list = s_createlist j_f2 0
                          where
116
117
                          j_{-}f2 = 0 = k+q
                          j_f2 t = cond (t < 3) 27 ((j_f1_list ! (t-1)) + 27)
118
            k_f1_list = s_createlist k_f1 0
119
                          where
120
121
                          k_{-}f1 0 = 0
                          k_f1 t = k + q + (j_f1_list ! (t-1))
122
123
124
126
   || Step 2
127
128
129 main2 x
         = (i_{\text{-wrapper}} ! x) ! 0
130
       where
131
```

```
q = 4
            k = 16
            i_wrapper = (transpose [i_f1_list])
135
                         where
                         i_f1_list = s_createlist i_f1 0
136
137
                                      where
                                      i_f1 0 = q
138
                                      i_f1 1 = (i_f1_list ! 0) + k
139
                                      i_f1 t = (i_f1_list!(t-1)) + ((j_wrapper!(t-2))!0)
140
            j_wrapper = (transpose [j_f1_list, j_f2_list])
141
                         where
142
                         j_f1_list = s_createlist j_f1 0
143
                                      where
144
                                      j_{-}f1 = 0 = k
145
                                      j_f1 t = cond (t<0) ((k_wrapper!(t-1))!0)
146
147
                                                      (25 + ((j_f1_list!(t-1)) * ((
       i_{\text{wrapper}}!(t-1))!0)
                                                          + (j_f2_list!(t-1)))
148
                         j_f2_list = s_createlist j_f2 0
149
                                      where
150
151
                                      j_f = 0 = k+q
                                       j_f2 t = cond (t < 3) 27 ((j_f1_list ! (t-1)) + 27)
153
            k_wrapper = (transpose [k_f1_list])
                         where
                         k_f1_list = s_createlist k_f1 0
155
156
                                      where
                                      k_{-}f1 0 = 0
                                       k_{f1} t = k + q + ((j_{wrapper}!(t-1))! 0)
158
160
161
163
      Step 3
164
165
   main3 x
         = ((outputs!(x+1))!0)!0
166
            where
167
168
            q = 4
            k = 16
169
            nullvalue = 0
170
            niloutputs = [[nullvalue], [nullvalue, nullvalue], [nullvalue]]
171
                       = niloutputs : (transpose [i_wrapper, j_wrapper, k_wrapper])
172
            i\_wrapper = transpose [i\_f1\_list]
173
                          where
174
175
                          i_f1_list = s_createlist i_f1 0
                          i_f1 0 = q
176
                          i_f1 1 = (i_f1_list ! 0) + k
177
178
                          i_f1 t = cond (t<0) 0 ((i_f1_list!(t-1)) + j_f1_2last_timestep)
       )
179
                                    where
                                    j_f1_2last_timestep = (((outputs!(t-1))!1)!0)
180
            j_{wrapper} = transpose [j_f1_list, j_f2_list]
181
                          where
182
                          j_f1_list = s_createlist j_f1 0
183
184
                                       where
                                       j_f1 0 = k
185
                                       j_f1 t = cond (t < 0) k_f1_last_timestep
186
                                                      (25 + ((j_f1_list ! (t-1)) *
187
       i_f1_last_timestep)
                                                          + (j_f 2_l ist ! (t-1))
188
                                                 where
189
                                                 i_f1_last_timestep = (((outputs!t)!0)!0)
190
                                                 k_f1_last_timestep = (((outputs!t)!2)!0)
191
                          j_f2_list = s_createlist j_f2 0
192
```

```
where
193
                                                                                    j_{-}f2 = 0 = k+q
194
                                                                                    j_f2 t = cond (t < 3) 27 ((j_f1_list ! (t-1)) + 27)
195
                          k_{\text{wrapper}} = transpose [k_f1_list]
196
                                                        where
197
                                                         k_f1_list = s_createlist k_f1 0
198
                                                                                    where
199
                                                                                    k_{-}f1 0 = 0
200
                                                                                    k_f1 t = k + q + j_f1_last_timestep
201
                                                                                                         where
202
                                                                                                         j_f1_last_timestep = (((outputs!t)!1)!0)
203
204
205
206
             Step 4
207
208
209
       main4 x
                     = ((outputs!(x+1))!0)!0
210
211
                          where
                          q = 4
212
213
                         k = 16
                          nullvalue = 0
214
                          niloutputs = [[nullvalue], [nullvalue, nullvalue], [nullvalue], [nullvalue
215
                11
                          outputs = niloutputs : transpose [ i_wrapper outputs 0 ,j_wrapper outputs 0
216
                   ,k_wrapper outputs 0,jf1_delay outputs 0]
                          i\_wrapper \ inputs \ t = outbound\_messages\_this\_timestep \ : \ (i\_wrapper
217
                future_messages (t+1))
                                                                           where
218
219
                                                                           inbound_messages_this_timestep = hd inputs
220
                                                                           future_messages
                                                                                                                                                     = tl inputs
                                                                           outbound_messages_this_timestep = [(i_f1 t)]
221
222
                                                                           i_f 1 0 = q
                                                                           i_f1 t = cond (t < 0) 0
223
                                                                                                            ( ((inbound_messages_this_timestep!0)!0)
224
                                                                                                              +((inbound_messages_this_timestep!3)!0)
                          j_wrapper inputs t = outbound_messages_this_timestep : (j_wrapper
226
                future\_messages (t+1))
                                                                           where
227
                                                                           inbound_messages_this_timestep = hd inputs
228
229
                                                                           future_messages
                                                                                                                                                     = tl inputs
                                                                           outbound_messages_this_timestep = [(j_f1 t), (j_f2 t)]
230
                                                                           j_{-}f1 = 0 = k
231
                                                                           j_f1 t = cond (t < 0) k_f1_last_timestep
232
                                                                                                         (25 + (j_fl_last_timestep *
233
                i_f1_last_timestep)+j_f2_last_timestep)
234
                                                                                                where
                                                                                                i_f1_last_timestep = ((
235
                inbound_messages_this_timestep !0) !0)
                                                                                                j_f1_last_timestep = ((
236
                inbound_messages_this_timestep!1)!0)
                                                                                                j_f2_last_timestep = ((
237
                inbound_messages_this_timestep!1)!1)
                                                                                                k_f1_last_timestep = ((
238
                inbound_messages_this_timestep !2) !0)
                                                                           j_{-}f_{2} = k+q
                                                                           j_f2 t = cond (t < 3) 27 (j_f1_last_timestep + 27)
240
                                                                                                where
241
                                                                                                j_f1_last_timestep = ((
242
                inbound_messages_this_timestep!1)!0)
                          k\_wrapper inputs t = outbound\_messages\_this\_timestep : (k\_wrapper inputs t = outboun
243
                future\_messages (t+1)
244
                                                                           where
```

```
inbound_messages_this_timestep = hd inputs
245
246
                                  future_messages
                                                                    = tl inputs
                                  outbound_messages_this_timestep = [k_f1 t]
247
248
                                  k_{-}f1 0 = 0
                                  k_f1 t = k + q + j_f1_last_timestep
249
250
                                           where
                                            j_f1_last_timestep = ((
251
       inbound_messages_this_timestep!1)!0)
           jf1_delay inputs t = outbound_messages_this_timestep : (jf1_delay
       future\_messages (t+1)
                                  where
253
                                  inbound_messages_this_timestep = hd inputs
254
255
                                  future_messages
                                  outbound_messages_this_timestep = [(jf1_delayed t)]
256
                                  jf1\_delayed 0 = k
257
258
                                  jf1\_delayed t = ((inbound\_messages\_this\_timestep!1)!0)
259
260
261
262
263
   || Step 5
264
266
267
         = (thd3.hd) (((outputs!(x+1))!0)!0)
268
           where
269
           q = 4
270
           k = 16
271
272
           newnullvalue = [(0,0,0)]
           niloutputs = [[newnullvalue], [newnullvalue, newnullvalue], [newnullvalue],
273
        [newnullvalue]]
           outputs = niloutputs : transpose [ i_wrapper outputs 0 ,j_wrapper outputs 0
274
        ,k\_wrapper\ outputs\ 0,\ jf1\_delay\ outputs\ 0]
           i_wrapper inputs t = outbound_messages_this_timestep : (i_wrapper
275
       future\_messages (t+1)
276
                                  inbound_messages_this_timestep = map f (hd inputs)
277
                                                                      where
278
                                                                      f xs = map g xs
279
                                                                      g xs = filter h xs
280
                                                                      h(a,b,c) = ((b=1)
281
       future_messages
                                                                    = tl inputs
282
                                  outbound_messages_this_timestep = [(1,1,res)]
283
       from i to i
                                                                          (1,2,res)
284
       from i to j
285
286
                                                                      where
                                                                      res = i_-f1 \ t
287
                                  i_{-}f1 = q
                                  i_f1 t = cond (t < 0) 0 (i_f1_last_timestep +
289
       j_f1_2last_timestep)
290
                                            where
                                            i_1f_1last_timestep = (thd3.hd) ((
291
       inbound_messages_this_timestep !0) !0)
                                            j_f1_2last_timestep = (thd3.hd) ((
292
       inbound_messages_this_timestep !3) !0)
           j_wrapper inputs t = outbound_messages_this_timestep : (j_wrapper
293
       future\_messages (t+1)
294
                                  inbound_messages_this_timestep = map f (hd inputs)
295
296
```

```
f xs = map g xs
297
298
                                                                        g xs = filter h xs
                                                                        h(a,b,c) = ((b=2)
299
       future_messages
                                                                     = tl inputs
300
                                   outbound_messages_this_timestep = [(2,4,res1)]
301
       from j to i
                                                                            (2,2,res1)
302
       from j to j
                                                                            (2,3,res1)
303
       from j to k
                                                                         ,[(2,2,res2)]
304
       from j to j
305
                                                                        where
306
307
                                                                        res1 = j_f1 t
                                                                        res2 = j_f2 t
308
                                   j_{-}f1 = 0 = k
309
                                   j_f1 t = cond (t<0) k_f1_last_timestep
310
                                                 (25 + (j_f1_last_timestep *
311
       i_f1_last_timestep)+j_f2_last_timestep)
                                             where
312
313
                                             i_f1_last_timestep = (thd3.hd) ((
       inbound_messages_this_timestep !0) !0)
                                             j_f1_last_timestep = (thd3.hd) ((
314
       inbound_messages_this_timestep!1)!0)
                                             j_f2_last_timestep = (thd3.hd) ((
315
       inbound_messages_this_timestep!1)!1)
                                             k_f1_last_timestep = (thd3.hd) ((
316
       inbound_messages_this_timestep !2) !0)
                                   j_{-}f_{2} = k+q
317
                                   j_f2 t = cond (t < 3) 27 (j_f1_last_timestep + 27)
318
                                             where
319
                                             j_f1_last_timestep = (thd3.hd) ((
320
       inbound_messages_this_timestep!1)!0)
            k\_wrapper\ inputs\ t\ =\ outbound\_messages\_this\_timestep\ :\ (k\_wrapper
321
       future\_messages (t+1)
322
                                   where
                                   inbound\_messages\_this\_timestep = map f (hd inputs)
323
                                                                        where
324
                                                                        f xs = map g xs
325
                                                                        g xs = filter h xs
326
                                                                        h(a,b,c) = ((b=3)
327
       //(a,b,c) = (0,0,0)
                                   future_messages
                                                                     = tl inputs
328
                                   outbound_messages_this_timestep = [[(3,2,k_f1 t)]]
329
        From k to j only
330
                                   k_{-}f1 = 0
                                   k_f1 t = k + q + j_f1_last_timestep
331
332
                                            where
                                             j_f1_last_timestep = (thd3.hd) ((
333
       inbound_messages_this_timestep!1)!0)
            jf1\_delay inputs t = outbound\_messages\_this\_timestep : (jf1\_delay
334
       future\_messages (t+1)
335
                                   {\tt inbound\_messages\_this\_timestep} \ = \, {\tt map} \ f \ ({\tt hd \ inputs})
336
                                                                        where
337
                                                                        f \quad xs \ = \ map \quad g \quad xs
338
                                                                        g xs = filter h xs
339
                                                                        h(a,b,c) = ((b=4))
340
       = tl inputs
341
                                   future_messages
                                   outbound_messages_this_timestep = [[(4,1,jf1\_delayed\ t
342
       )]]
```

```
jf1\_delayed 0 = k
343
344
                                  jf1\_delayed t = (thd3.hd) ((
       inbound_messages_this_timestep!1)!0)
345
346
347
348
349
350
351
      Step 6
352
353
354
   main6 x
355
         = sim (x+1)
           where
356
357
            q = 4
           k = 16
358
            sim x = (thd3.hd) (((outputs!x)!0)!0)
359
360
                    where
                    newnullvalue = [(0,0,0)]
361
                    niloutputs = [[newnullvalue], [newnullvalue, newnullvalue], [
362
       newnullvalue], [newnullvalue]]
363
                    outputs = niloutputs : redactedoutputs
364
                    redactedoutputs
                     = transpose [ i_wrapper i_outputs 0 ,j_wrapper j_outputs 0 ,
365
       k_wrapper k_outputs 0, jf1_delay jf1_inputs 0 ]
                       where
366
                       i\_outputs
                                    = map (map (map (filter (h 1)))) outputs
                                    = map (map (filter (h 2)))) outputs
                       i_outputs
368
369
                       k_outputs
                                    = map (map (map (filter (h 3)))) outputs
                                   = map (map (filter (h 4)))) outputs
370
                       jf1_inputs
                   h \times (a,b,c) = ((b=x) \setminus (a,b,c) = (0,0,0))
371
372
           i_wrapper inputs t = outbound_messages_this_timestep : (i_wrapper
       future\_messages (t+1)
373
                                  inbound_messages_this_timestep = hd inputs
374
                                  future_messages
                                                                    = tl inputs
375
                                  outbound_messages_this_timestep = [(1,1,res)]
376
       from i to i
                                                                           ,(1,2,res)] ||
377
       from i to j
378
                                                                       where
                                                                       res = i_f1 t
380
                                  i_{-}f1 = q
381
                                  i_f1 t = cond (t < 0) 0 (i_f1_last_timestep +
382
       j_f1_2last_timestep)
383
                                            where
                                            i_f1_last_timestep = (thd3.hd) ((
384
       inbound_messages_this_timestep !0) !0)
                                            j_f1_2last_timestep = (thd3.hd) ((
385
       inbound_messages_this_timestep !3) !0)
           \verb|j-wrapper| inputs t = outbound\_messages\_this\_timestep : (\verb|j-wrapper| 
386
       future\_messages (t+1)
387
                                  where
                                  inbound_messages_this_timestep = hd inputs
388
                                  future_messages
                                                                    = tl inputs
                                  outbound_messages_this_timestep = [ (2,4,res1)
                                                                                        390
       from j to i
                                                                           (2,2,res1)
391
                                                                                        from j to j
                                                                           ,(2,3,res1)]
392
       from j to k
                                                                         ,[(2,2,res2)]
393
```

```
from j to j
394
                                                                                                                                                        where
395
396
                                                                                                                                                         res1 = j_f1 t
                                                                                                                                                        res2 = j_f2 t
397
                                                                          j_{-}f1 = 0 = k
398
                                                                          j_f1 t = cond (t<0) k_f1_last_timestep
399
                                                                                                        (25 + (j_f1_last_timestep *
400
                i_f1_last_timestep)+j_f2_last_timestep)
                                                                                               where
401
                                                                                               i_f1_last_timestep = (thd3.hd) ((
402
                inbound_messages_this_timestep!0)!0)
                                                                                               j_f1_last_timestep = (thd3.hd) ((
403
                inbound_messages_this_timestep!1)!0)
                                                                                               j_f2_last_timestep = (thd3.hd) ((
404
                inbound_messages_this_timestep!1)!1)
                                                                                               k_f1_last_timestep = (thd3.hd) ((
405
                inbound_messages_this_timestep !2) !0)
406
                                                                          j_f = 0 = k+q
                                                                          j_{f2} t = cond (t < 3) 27 (j_{f1}_{last\_timestep} + 27)
407
408
                                                                                              where
                                                                                               j_f1_last_timestep = (thd3.hd) ((
409
                inbound_messages_this_timestep!1)!0)
                         k\_wrapper\ inputs\ t\ =\ outbound\_messages\_this\_timestep\ :\ (k\_wrapper
410
                future\_messages (t+1)
411
                                                                          where
                                                                          inbound_messages_this_timestep = hd inputs
412
                                                                          future_messages
                                                                                                                                                   = tl inputs
413
                                                                          outbound\_messages\_this\_timestep = [[(3,2,k\_f1\ t)]] \quad ||
414
                  From k to j only
                                                                          k_{-}f1 0 = 0
415
                                                                          k_f1 t = k + q + j_f1_last_timestep
416
                                                                                              where
417
                                                                                               j_f1_last_timestep = (thd3.hd) ((
418
                inbound_messages_this_timestep!1)!0)
                         \tt jf1\_delay\ inputs\ t=outbound\_messages\_this\_timestep\ :\ (jf1\_delay
419
                future_messages (t+1))
420
                                                                          where
                                                                          inbound_messages_this_timestep = hd inputs
421
                                                                                                                                                   = tl inputs
422
                                                                          future_messages
                                                                          outbound_messages_this_timestep = [[(4,1,jf1\_delayed\ t
423
                )]]
                                                                          jf1\_delayed 0 = k
424
                                                                          jf1\_delayed t = (thd3.hd) ((
425
                inbound_messages_this_timestep!1)!0)
426
427
428
429
            Step 7
430
431
432
                    = sim (x+1) runtime\_args agentinfo
433
434
                         runtime_{args} = [(Arg ("q",4)), (Arg ("k", 16))]
435
                         agentinfo = [(i\_wrapper, []), (j\_wrapper, []), (k\_wrapper, []), (jf1\_delay, []), (jf1\_del
436
                         sim x args agents
437
                                      = (thd3.hd) (((snd (outputs!x))!0)!0)
438
439
                                            where
                                            newnullvalue = [(0,0,0)]
440
                                            niloutputs = [[newnullvalue], [newnullvalue, newnullvalue], [
441
                newnullvalue], [newnullvalue]]
                                          outputs = zip2 [0..] (niloutputs : (redactedoutputs))
442
```

```
redactedoutputs
443
444
                       = transpose (map apply_to_args (zip2 [1..] agents))
                         where
445
                         apply_to_args (agentid, (f, broadcastsubscriptions))
446
                                         = f Emptyagentstate args (myoutputs agentid)
447
        agentid
                         myoutputs id = map (f id) outputs
448
                    \begin{array}{lll} f & x & (t \;,\; xs) & = \; (t \;,\; map \; (map \; (filter \; (h \; x))) \; xs) \\ h & x \; (a \;, b \;, c) & = \; ((b\!=\!x) \; \backslash / \; (a \;, b \;, c) \; = \; (0 \;, 0 \;, 0)) \end{array}
449
450
             i_wrapper localstate args inputs id
451
                   = outbound_messages_this_timestep : (i_wrapper localstate args
452
        future_messages id)
                      where
453
                      q = (getargval.hd) (filter ((="q").getargstr) args)
454
                      k = (getargval.hd) (filter ((="k").getargstr) args)
455
                      inbound_messages_this_timestep = snd (hd inputs)
                                                           = fst (hd inputs)
457
                                                           = tl inputs
                      future_messages
458
                      outbound_messages_this_timestep = [ (id,1,res)
                                                                               || from i to i
459
                                                                 (id, 2, res) | | from i to j
460
461
                                                             where
462
463
                                                              res = i_f1 t
                      i_f1 0 = q
464
                      i_f1 t = cond (t<0) 0 (i_f1_last_timestep + j_f1_2last_timestep)
465
                                where
466
                                i_f1_last_timestep = (thd3.hd) ((
467
        inbound_messages_this_timestep !0) !0)
                                j_f1_2last_timestep = (thd3.hd) ((
468
        inbound_messages_this_timestep !3) !0)
469
            j_wrapper localstate args inputs id
                   = outbound_messages_this_timestep : (j_wrapper localstate args
470
        future_messages id)
                      where
471
                      q = (getargval.hd) (filter ((="q").getargstr) args)
472
                      k = (getargval.hd) (filter ((="k").getargstr) args)
473
                      inbound_messages_this_timestep = snd (hd inputs)
474
                                                           = fst (hd inputs)
475
                                                           = tl inputs
                      future_messages
476
                      outbound_messages_this_timestep = [ (id,4,res1)
                                                                                    from j to i
477
                                                                                    from j to j
                                                                 , (id, 2, res1)
478
                                                                 ,(id,3,res1)]
479
                                                                                     from j to k
                                                               , [(id, 2, res2)]
                                                                                 || from j to j
480
481
                                                             where
                                                             res1 = j_f1 t
483
                                                              res2 = j_f2 t
484
                      j_{-}f1 = 0 = k
485
                      j_f1 t = cond (t < 0) k_f1_last_timestep
486
                                     (25 + (j_f1_last_timestep * i_f1_last_timestep)+
487
        j_f2_last_timestep)
                                where
                                i_f1_last_timestep = (thd3.hd) ((
489
        inbound_messages_this_timestep !0) !0)
                                j_f1_last_timestep = (thd3.hd) ((
490
        inbound_messages_this_timestep!1)!0)
                                j_f2_last_timestep = (thd3.hd) ((
        inbound_messages_this_timestep!1)!1)
                                k_f1_last_timestep = (thd3.hd) ((
        inbound_messages_this_timestep !2) !0)
                     j_{-}f2 = 0 = k+q
493
                      j_f2 t = cond (t < 3) 27 (j_f1_last_timestep + 27)
494
495
                                where
                                j_f1_last_timestep = (thd3.hd) ((
496
```

```
inbound_messages_this_timestep!1)!0)
497
           k_wrapper localstate args inputs id
                 = outbound_messages_this_timestep : (k_wrapper localstate args
498
       future_messages id)
                    where
499
                    q = (getargval.hd) (filter ((="q").getargstr) args)
500
                    k = (getargval.hd) (filter ((="k").getargstr) args)
501
                    inbound_messages_this_timestep = snd (hd inputs)
503
                                                     = fst (hd inputs)
                                                     = tl inputs
                    future_messages
504
                    outbound_messages_this_timestep = [[(id,2,k_f1 t)]] || From k to j
505
        only
506
                    k_f1 t = k + q + j_f1_last_timestep
                             where
508
509
                             j_f1_last_timestep = (thd3.hd) ((
       inbound_messages_this_timestep!1)!0)
           jf1_delay localstate args inputs id
510
                   = outbound_messages_this_timestep : (jf1_delay localstate args
       future_messages id)
512
                     where
                     inbound_messages_this_timestep = snd (hd inputs)
513
514
                     future_messages
                                                      = tl inputs
                                                      = fst (hd inputs)
515
                     outbound_messages_this_timestep = [[(id,1,jf1_delayed t)]]
516
                     k = (getargval.hd) (filter ((="k").getargstr) args)
517
                     jf1\_delayed 0 = k
518
                     jf1_delayed t = (thd3.hd) ((inbound_messages_this_timestep!1)!0)
520
522
524
526
   || Step 8
527
      main8 x
528
         = sim (x+1) runtime_args agentinfo
530
           runtime_{args} = [(Arg ("q",4)), (Arg ("k", 16))]
           agentinfo = [(i_wrapper,[]), (j_wrapper, []), (k_wrapper, []), (jfl_delay,
       [])]
           sim x runtime_args agentinfo
                 = (getargval.hd.getmsgargs) (((snd (outputs!x))!0)!0)
534
                    where
                    outputs = (0,[]):timed_transposed_msgs
536
537
538
                    || timed_transposed_msgs is a list of outputs at each timestep,
                    || each being a tuple of a time and a list of outputs from all
539
       agents
                    | | [(1,t1\_outputs), (2,t2\_outputs),... ]
540
                    timed_transposed_msgs = zip2 [1..] transposed_msgs
542
543
                    || transposed_msgs is a list of outputs at each timestep
544
                       [t1_outputs, t2, outputs, ...
545
                       each being a list of outputs from all agents
                       [t1_outputs_agent1, t1_outputs_agent2, ...]
                    || each item of which is a list of msg_t
549
                    transposed_msgs = transpose allmessages
551
                    | allmessages is a list of outputs from each agent
                    || [agent1_output, agent2_output, ...]
```

```
|| each of which is a list of outputs
555
                    per timestep, each being a list of msg_t
557
                    allmessages
                     = map \ apply\_to\_args \ (zip2 \ [1..] \ agentinfo)
558
559
                       where
                       apply_to_args (agentid, (agentfn, broadcastsubscriptions))
560
                                      = agentfn Emptyagentstate runtime_args (
561
       redacted_msgs agentid outputs) agentid
562
                        [\lceil num, \lceil msg_t \rceil] - [\lceil num, \lceil msg_t \rceil]] - [\lceil num, \lceil msg_t \rceil]]
563
                                                      = map (f id) outputs
                       redacted_msgs id outputs
564
                   f x (time, xs)
                                                  = (time, concat (map (filter (h x)) xs)
565
                   h x Hiaton
                                                  = False
566
567
                   h x (Message (f,t) args)
                                                  = (t=x)
                       h x (Datamessage (f,t) text) = error "Datamessage not yet
568
       implemented"
            || i_wrapper :: agent_t
            i_wrapper localstate args inputs id
570
571
                  = outbound_messages_this_timestep : (i_wrapper localstate args
       future_messages id)
572
                    where
                    q = (getargval.hd) (filter ((="q").getargstr) args)
                    k = (getargval.hd) (filter ((="k").getargstr) args)
574
575
                    inbound_messages_this_timestep = snd (hd inputs)
                                                       = fst (hd inputs)
576
                    future_messages
                                                      = tl inputs
577
                    outbound_messages_this_timestep = [ Message (id,1) [(Arg ("i_f1",
578
       res))] || from i to i
                                                          , Message (id ,2) [(Arg ("i_f1",
579
       res))] || from i to j
580
                                                         where
581
                                                         res = i_-f1 t
582
                    i_f1 0 = q
583
                    i_f1 t = cond (t < 0) 0 (i_f1_last_timestep + j_f1_last_timestep)
584
585
                              where
                                                  = filter ((=1).getmsgfrom)
                              msgs_from_i
586
       inbound\_messages\_this\_timestep
                                                  = concat (map getmsgargs msgs_from_i)
                              args_from_i
587
                              i_f1_last_timestep = (getargval.hd) (filter ((="i_f1").
       getargstr) args_from_i)
                                                  = filter ((=4).getmsgfrom)
                              msgs_from_i
589
       inbound_messages_this_timestep
                                                  = concat (map getmsgargs msgs_from_j)
                              args_from_i
590
                              j_f1_last_timestep = (getargval.hd) (filter ((="j_f1d").
       getargstr) args_from_j)
            || j_wrapper :: agent_t
593
            j_wrapper localstate args inputs id
                  = outbound_messages_this_timestep : (j_wrapper localstate args
594
       future_messages id)
595
                    where
                    q = (getargval.hd) (filter ((="q").getargstr) args)
596
                    k = (getargval.hd) (filter ((="k").getargstr) args)
597
                    inbound_messages_this_timestep = snd (hd inputs)
598
                                                       = fst (hd inputs)
                    future messages
                                                      = tl inputs
600
                    outbound_messages_this_timestep = [ Message (id,4) [(Arg ("j_f1",
601
                || from j to i
       res1))]
                                                          , Message (id, 2) [(Arg ("j_f1",
602
       res1))] || from j to j
                                                          , Message (id ,3) [(Arg ("j_f1",
603
       res1))] || from j to k
```

```
, Message (id, 2) [(Arg ("j_f2",
604
       res2))] || from j to j
605
606
                                                        where
                                                        res1 = j_-f1 t
607
                                                        res2 = j_f2 t
608
                    j_{-}f1 = 0 = k
609
                    j_f1 t = cond (t < 0) k_f1_last_timestep
610
                                  (25 + (j_f1_last_timestep * i_f1_last_timestep)+
611
       i_f2_last_timestep)
                              where
612
                              msgs_from_i
                                                 = filter ((=1).getmsgfrom)
613
       inbound_messages_this_timestep
                              args_from_i
                                                 = concat (map getmsgargs msgs_from_i)
614
                              i_f1_last_timestep = (getargval.hd) (filter ((="i_f1").
615
       getargstr) args_from_i)
                                                 = filter ((=2).getmsgfrom)
                              msgs_from_j
616
       inbound_messages_this_timestep
                                                = concat (map getmsgargs msgs_from_j)
617
                              args_from_i
                              j_f1_last_timestep = (getargval.hd) (filter ((="j_f1").
618
       getargstr) args_from_j)
                              j_f2_last_timestep = (getargval.hd) (filter ((="j_f2").
619
       getargstr) args_from_j)
                                                 = filter ((=3).getmsgfrom)
620
                              msgs_from_k
       inbound_messages_this_timestep
                              args_from_k
                                                 = concat (map getmsgargs msgs_from_k)
621
                              k_f1_last_timestep = (getargval.hd) (filter ((="k_f1").
622
       getargstr) args_from_j)
                    j_{-}f_{2} = k+q
623
624
                    j_f2 t = cond (t < 3) 27 (j_f1_last_timestep + 27)
                              where
625
                                                 = filter ((=2).getmsgfrom)
                              msgs_from_i
626
       inbound_messages_this_timestep
                              args_from_j
                                                 = concat (map getmsgargs msgs_from_j)
627
                              j_f1_last_timestep = (getargval.hd) (filter ((="j_f1").
628
       getargstr) args_from_j)
            || k_wrapper :: agent_t
629
           k_wrapper localstate args inputs id
630
                 = outbound_messages_this_timestep : (k_wrapper localstate args
631
       future_messages id)
                    where
632
                    q = (getargval.hd) (filter ((="q").getargstr) args)
633
                    k = (getargval.hd) (filter ((="k").getargstr) args)
634
                    inbound_messages_this_timestep = snd (hd inputs)
635
                                                      = fst (hd inputs)
636
                                                      = tl inputs
                    future_messages
637
                    outbound_messages_this_timestep = [Message (id,2) [(Arg ("k_f1",
638
       k_f1 t))]]
                    || From k to j only
                    k_{-}f1 0 = 0
639
                    k_f1 t = k + q + j_f1_last_timestep
640
                              where
641
                              msgs_from_j
                                                 = filter ((=2).getmsgfrom)
642
       inbound_messages_this_timestep
                              args_from_j
                                                 = concat (map getmsgargs msgs_from_j)
643
                              j_f1_last_timestep = (getargval.hd) (filter ((="j_f1").
644
       getargstr) args_from_j)
           jf1_delay localstate args inputs id
645
                   = outbound_messages_this_timestep : (jf1_delay localstate args
646
       future_messages id)
647
                     where
                     k = (getargval.hd) (filter ((="k").getargstr) args)
648
                     inbound_messages_this_timestep = snd (hd inputs)
649
                                                       = fst (hd inputs)
650
                                                       = tl inputs
651
                     future_messages
```

```
outbound_messages_this_timestep = [Message (id, 1) [(Arg ("j_fld", jfl_delayed t))]]

msgs_from_j = filter ((=2).getmsgfrom)
inbound_messages_this_timestep

args_from_j = concat (map getmsgargs msgs_from_j)
jfl_delayed 0 = k
jfl_delayed t = (getargval.hd) (filter ((="j_fl1").getargstr)

args_from_j)
```

Appendix B: Implementation of Translation

User Manual

Here the code for the implementation of the translation described in this dissertation is given; this implementation only covers the first three aspects of the automated translation. These three steps are the lexer, parser and first translation step, shown here in one file.

This code is written in Miranda, therefore to run it Miranda must be installed; installation instructions and downloads for Miranda can be found through the following link: http://miranda.org.uk/.

Once Miranda is installed, simply run the the code as a file using $mira\ file.m$. Once this is done the first transaltion step can be achieved by using the command $trans_step1$ ($parser\ (lex\ input\)$), where input is the character list defining the experiment to be translated (this can be created by reading in a text file).

Lexer, Parser and First Translation Step Code

```
11 Lexer
   Reads in the file and converts it to tokens
   lexeme ::= Initl | Varl [char] | Recrell [char] | Char] | Opcond | Mainl | Wherel
        Optl | Ophd | Intfunc [char] | Numl num | Opcon | Opbng | Opdiv | Optim | Opmin
         | Opplus | Rbckt | Lbckt | Rlbkt | Llbkt | Opequ | Opne | Oplt | Opgt | Oplet
        | Opget | Concomma | Newl | Endwherel
        []
('>':'=':xs)
7 lex
                          = []
                          = Opget:(lex xs)
8
   lex
        (', <'; '='; xs)
9 lex
                          = Oplet:(lex xs)
10 lex (',>':xs)
                          = Opgt:(lex xs)
11 lex ('<':xs)
                          = Oplt:(lex xs)
        (',~',:'=',:xs)
                          = Opne: (lex xs)
12 lex
        (' : : xs)
13 lex
                          = Opequ:(lex xs)
        (',[':xs)
                          = Llbkt:(lex xs)
14 lex
        (', '; ': xs)
                          = Rlbkt:(lex xs)
15 lex
        ('(':xs)
                          = Lbckt:(lex xs)
16 lex
        (') ':xs)
17 lex
                          = Rbckt:(lex xs)
        ('+':xs)
18 lex
                          = Opplus:(lex xs)
        (', -'; xs)
                          = Opmin: (lex xs)
19 lex
        (',*':xs)
20 lex
                          = Optim: (lex xs)
        ('/':xs)
                          = Opdiv:(lex xs)
21 lex
        ('!':xs)
22 lex
                          = Opbng: (lex xs)
        (', ':xs)
23 lex
                          = lex xs
        ('\n':xs)
24 lex
                          = Newl:lex xs
25 lex
        (',':xs)
                          = Concomma: (lex xs)
        (':':xs)
                          = Opcon:(lex xs)
26 lex
                           = (Numl (numval a)): (lex b), if (isnumber a)
27 lex (x:xs)
                             (Intfunc (tl a)):(lex b), if (hd a) = '-
28
                           = Ophd: (lex b), if a=['h', 'd']
29
                          = Optd: (lex b), if a=['t','l']
= Initl: (lex b), if a=['t','n','i','t']
= Endwherel: (lex b), if a=['e','n','d','w','h','e','r','e']
= Wherel: (lex b), if a=['w','h','e','r','e']
= Mainl: (lex b), if a=['m', 'a', 'i', 'n']
= Opcond: (lex b), if a=['c','o','n','d']
= (returnfunc a []): (lex b), if (infunc a)
30
31
33
34
                           = (returnfunc a []):(lex b), if (isfunc a)
36
                             (Varl a):(lex b), otherwise
                             where
38
39
                              (a,b)=f(x:xs)
40
                              f []
                                          a = (a, [])
                                    (xs) a = (a, xs)
41
```

```
f(')':xs) a = (a,(')':xs)
42
                                          a = (a, (,', ':xs))
                            f (',', ': xs)
43
                              ('+':xs)
                                         a = (a, ('+':xs)')
                            f
44
                            f (',-':xs)
                                         a = (a, (', -'; xs))
45
                                         a = (a, (', *'; xs))
                            f ('*':xs)
46
                                         a = (a, (', ', ': xs))
                            f (',',':xs)
47
                            f (',<':xs)
                                         a = (a, (', <'; xs)')
48
                                         a = (a, (', >'; xs))
                              (', >': xs)
49
                            f
                            f ('=':xs)
                                         a = (a, ('=':xs))
50
                            f('):xs) a = (a, ('):xs)
51
                            f (':':xs)
                                         a = (a, (', : ': xs)')
                            f(''(s, x, s)) = (a, (''(s, x, s)))
53
                            f (', '; ': xs)
                                         a = (a, (', '), ': xs))
54
                            f(', n': xs) a = (a, xs)
55
                            f(x:xs)
                                       a = f xs (a++[x])
56
isnumber x = (removeall "0123456789." (mkset x)) = []
59
60 removeall xs []
61 removeall xs (y:ys) = removeall xs ys, if member xs y
62 = y: (removeall xs ys), otherwise
63
64 isfunc [] = False
65 isfunc ('_':xs) = True
isfunc (x:xs) = isfunc xs
\begin{array}{lll} {}_{68} \text{ beforescore } [\,] & a = a \\ {}_{69} \text{ beforescore } (\,\,'\,\text{\_}\,\,'\,:\,xs\,) & a = a \end{array}
beforescore (x:xs) a = beforescore xs <math>(a++[x])
72 returnfunc [] a = Recrell \ a [] 73 returnfunc ('-':xs) a = Recrell \ a xs
returnfunc (x:xs) a = returnfunc xs (a++[x])
75
76
77
78
79
80
81
82
83
   || Parse tree
84
85 || Stores the structure of the inputted file
87
88 simulation
                           ::= Simulation mainblock initblock whereblock
89 mainblock
                            ::= Main expression || recrelname [argname]
90 recrelname
                           ::= Recrelname [char]
91 initblock
                           ::= Init [valdef]
92 whereblock
                           ::= Where [recreldef]
93 valdef
                            ::= Valdef valname expression
                           ::= Valnamedef [char]
94 valname
95 recreldef
                           ::= Recreldef agentname functame [argname] expression
                           ::= Agentnamedef [char]
96 agentname
97 funcname
                           ::= Funcnamedef [char]
                            ::= Argnamedef [char] | Argnumdef num
98 argname
                           ::= SimpleExpression simple_expression | WhereExpression
99 expression
       simple_expression expr_whereblock
                         ::= Number num | Valname [char] | Argname [char] | Time char |
100 simple_expression
         Localvalname [char]
                                   List [listitem] | Bracketed simple_expression
                                 | Conditional simple_expression simple_expression
       simple\_expression
```

```
Binaryop simple_expression operation simple_expression
104
                               Unaryop internop simple_expression
                               Application recrelname [simple_expression]
                               Localapplication localfuncname [simple_expression]
                         ::= Whereblock [localdefinition]
107 expr_whereblock
   localdefinition
                         ::= Localvaldef localvalname expression | Localfuncdef
108
       localfuncname [argname] expression
   localfuncname
                         ::= Localfuncnamedef [char]
                         ::= Localvalnamedef [char]
110 localvalname
                         ::= Listitem simple_expression
111 listitem
112 internop
                         ::= Head | Tail | Not
113 operation
                         ::= Plus | Minus | Times | Divide | Lessthan |
                                                                          Greaterthan |
       Equals | Notequals | Lessthanorequalto | Greaterthanorequalto | Cons | Index
115
117
118
119
120
123
    || Parser
   | This turns the tokens into the parse tree
125
126
   parser x = Simulation (get_main a) (get_init b) (get_lwhere c)
127
128
              a = find_drive x []
129
130
              b = find_inits x
              c = find_rr x
133
find_drive (Initl:xs) dlist = dlist
find_drive (Mainl:xs) dlist = find_drive xs dlist
                          dlist = find_drive xs (dlist++[x])
136 find_drive (x:xs)
137
   find_inits (Initl:xs) = find_initssub xs []
138
   find_inits (x:xs)
                         = find_inits xs
139
find_initssub (Wherel:xs) ilist = ilist
   find_initssub (x:xs)
                              ilist = find_initssub xs (ilist ++[x])
142
143
144
find_rr (Wherel:xs) = xs
                     = find_rr xs
   find_rr (x:xs)
146
147
148
149
   get_main x = Main exp
150
                 where
                 (exp, none) = get_expr x
find_rrname ((Recrell a b):xs) = Recrelname (a++"_"++b)
155 find_rrname (x:xs)
                                   = find_rrname xs
156
   find_rrargs ((Recrell a b):xs) = find_rrnamesub xs []
   find_rrargs (x:xs)
                                   = find_rrargs xs
158
find_rrnamesub [] arglist = arglist
   find\_rrnamesub \ ((Numl \ a):xs) \ arglist = find\_rrnamesub \ xs \ (arglist + + [(Argnumdef \ a)])
161
   find_rrnamesub ((Varl a):xs) arglist = find_rrnamesub xs (arglist++[(Argnamedef a)
       ])
163
```

```
164
165
   get_init x = Init (find_indefs x [])
166
167
                                         dlist = dlist
   find indefs []
168
   find_indefs ((Varl a):(Opequ):xs) dlist = find_indefs nxs ndlist
169
170
                                                  where
                                                  ndlist = dlist ++ [ndef]
171
                                                  ndef = Valdef (Valnamedef a) (expr)
172
                                                  (expr, nxs) = get_expr xs
173
174
   get_lwhere x = Where [Recreldef (Agentnamedef "a") (Funcnamedef "b") [] (
176
       SimpleExpression (Number 1))]||(find_rrlist x [])
177
   find_rrlist []
                                     rrlist = rrlist
   find_rrlist ((Recrell a b):xs) rrlist = find_rrlist nxs nrrlist
179
180
                                                nrrlist = rrlist ++ [nrr]
181
                                               nrr = Recreldef (Agentnamedef a) (
182
       Funcnamedef b) args expr
                                               args = get_rrargs xs []
183
184
                                                (expr, nxs) = get_expr (get_aftequ xs)
185
   get_aftequ (Opequ:xs) = xs
186
                          = get_aftequ xs
   get_aftequ (x:xs)
188
   get_rrargs (Opequ:xs)
                               arglist = arglist
   get_rrargs ((Numl a):xs) arglist = get_rrargs xs (arglist++[(Argnumdef a)])
   get_rrargs ((Varl a):xs) arglist = get_rrargs xs (arglist++[(Argnamedef a)])
192
193
194
   get_expr x = ((WhereExpression outw inw), rest), if is_where x
195
               = ((SimpleExpression exp), rest), otherwise
196
197
                 where
                 outw = Number 1
198
                 inw = Whereblock []
199
                 (\exp, \operatorname{rest}) = \operatorname{get}_{-}\operatorname{exprision} \times (\operatorname{Number} 0)
200
201
202
                          = False
203
   is_where []
   is_where (Wherel:xs) = True
204
205 is_where (x:xs)
                          = is_where xs
207
208
209
210
get_exprision ((Numl a):xs)
                                        lst = get_exprision xs (Number a)
   get_exprision ((Varl a):xs)
                                        lst = get_exprision xs (Valname a)
                                        lst = get\_exprision al (List il)
   get_exprision ((Llbkt):xs)
214
                                              where
215
                                              (il, al) = (find_list xs)
216
   get_exprision ((Lbckt):xs)
                                        lst = get_exprision ab epr
217
                                              where
218
                                              epr = Bracketed eib
219
                                              (eib, n) = get_exprision ib (Number 0)
                                              (ib, ab) = (find_inbr xs [])
221
   get_exprision ((Opcond):xs)
                                        lst = get_exprision r3 exp
222
223
                                              where
                                              exp = (Conditional fst snd trd)
224
                                              (fst, r1) = get_exprision xs (Number 0)
225
```

```
(snd, r2) = get_exprision r1 (Number 0)
226
227
                                              (trd, r3) = get_exprision r2 (Number 0)
   get_exprision ((Ophd):xs)
                                        lst = get_exprision rest nlst
228
229
                                              where
                                              nlst = Unaryop Head ex
230
                                              (ex, rest) = get_exprision xs (Number 0)
231
   get_exprision ((Optl):xs)
                                       lst = get_exprision rest nlst
232
233
                                              where
                                              nlst = Unaryop Tail ex
234
                                              (ex, rest) = get_exprision xs (Number 0)
235
   get_exprision ((Recrell a b):xs) lst = get_exprision rest nlst
236
                                              where
                                              nlst = Application (Recrelname (a++"_"++b))
238
        args
                                              (args, rest) = (get_eargs xs [])
239
   get_exprision ((Intfunc a):xs)
                                       lst = get_exprision r1 nlst
                                              where
241
                                              nlst = Localapplication (Localfuncnamedef a)
242
         args
                                              (args, r1) = (get\_eargs xs [])
243
                                       lst = (oper, rest), if is_op (x:xs)
244
   get_exprision (x:xs)
                                           = (lst, (x:xs)), otherwise
245
246
                                              where
                                              oper = Binaryop lst (find_op x) nexp
247
                                              (nexp, rest) = get_exprision xs (Number 0)
248
249
250
   find_list x = (list, rest)
251
                  where
252
253
                   list = get_li inl []
                   (inl, rest) = list\_splitter x []
254
255
   list\_splitter (Rlbkt:xs) inl = (inl, xs)
256
   list_splitter (x:xs)
                             inl = list\_splitter xs (inl++[x])
257
258
                          ce list = list
259
   get_li []
   get_li (Concomma:xs) ce list = get_li xs [] nlist
260
261
                                     where
                                     nlist = list ++[nnitem]
262
                                     nnitem = Listitem nitem
263
                                     (nitem, none) = get_exprision ce (Number 0)
264
   get_li (x:xs)
                          ce list = get_li xs (ce++[x]) list
265
266
267
find_inbr (Rbckt:xs) inbrk = (inbrk, xs)
   find_inbr (x:xs)
                          inbrk = find_inbr xs (inbrk++[x])
271
272
get_eargs (Rbckt:xs) args = (args, xs)
                          args = get_eargs rest nargs
274
   get_eargs x
                                  where
275
                                  nargs = args ++[exp]
276
277
                                  (\exp, \operatorname{rest}) = \operatorname{get}_{-}\operatorname{exprision} \times (\operatorname{Number} 0)
278
                       = False
279 is_op
          (Opplus:xs) = True
280 is_op
281 is_op
          (Opmin:xs)
                      = True
282 is_op (Optim:xs)
                      = True
                      = True
is_op (Opdiv:xs)
284 is_op (Oplt:xs)
                       = True
285 is_op
          (Opgt:xs)
                       = True
is_op (Opequ:xs) = True
is_op (Opne:xs) = True
```

```
288 is_op (Oplet:xs) = True
is_op (Opget:xs)
                      = True
is_op (Opcon:xs)
                      = True
291 is_op (Opbng:xs)
                      = True
                      = False
292 is_op x
293
294
295
296 find_op Opplus = Plus
297 find_op Opmin = Minus
298 find_op Optim = Times
_{299} find_op Opdiv = Divide
300 find_op Oplt
                  = Lessthan
301
   find_op Opgt
                   = Greaterthan
302 find_op Opequ = Equals
303 find_op Opne
                  = Notequals
304 find_op Oplet = Lessthanorequalto
   find_op Opget = Greaterthanorequalto
find_op Opcon = Cons
305
306
   find_op Opbng = Index
307
308
309
310
   || first step translation
311
312
313
   trans_step1 (Simulation mblock iblock wblock) = Simulation nmblk iblock nwblk
314
315
                                                       nwblk = add_wrapper cwblk
316
317
                                                       cwblk = add\_callsw wblock
                                                       nmblk = add\_callsm mblock
318
319
320
   add_callsm (Main a) = Main na
                           where
321
                           na = add_expcall na
322
323
   add_expcall (SimpleExpression a) = SimpleExpression na
324
325
                                         where
                                         na = addcalls_exprions a
326
   add_expcall (WhereExpression a b) = WhereExpression na nb
327
                                          where
328
                                          na = addcalls_exprions a
329
                                          nb = addcalls_wl b
330
331
   addcalls_wl (Whereblock defs) = Whereblock (adcalsdfs defs [])
333
334
335
336
337
   adcalsdfs [] ndefs = ndefs
   adcalsdfs ((Localvaldef vn exp):xs) ndefs = adcalsdfs xs nndfs
338
                                                   nndfs = ndefs ++[nitem]
340
341
                                                   nitem = Localvaldef vn (add_expcall exp
   adcalsdfs ((Localfuncdef vn arg exp):xs) ndefs = adcalsdfs xs nndfs
342
343
                                                        nndfs = ndefs ++[nitem]
344
                                                        nitem = Localfuncdef vn arg (
345
       add_expcall exp)
346
347
348
addcalls_exprions (Conditional a b c) = Conditional new_a new_b new_c
```

```
where
350
351
                                              new_a = addcalls_exprions a
                                              new_b = addcalls_exprions b
352
                                              new_c = addcalls_exprions c
   addcalls_exprions (Bracketed a)
                                            = Bracketed new-a
354
355
                                              new_a = addcalls_exprions a
356
   addcalls_exprions (List a)
357
                                           = List na
358
                                             where
                                             na = addcallslist a []
359
   addcalls_exprions (Binaryop a b c) = Binaryop new_a b new_c
360
361
                                            where
                                            new_a = addcalls_exprions a
362
363
                                            new_c = addcalls_exprions c
   addcalls_exprions (Localapplication a b) = Localapplication a b
364
   addcalls_exprions (Application a c) = Binaryop wrap Index fstarg
366
                                            where
                                            wrap = Application newb newc
367
368
                                            newb = changename a
                                            newc = tl (c)
369
370
                                            fstarg = hd (c)
                                          = Valname a
   addcalls_exprions (Valname a)
371
372
   addcalls_exprions
                      (Unaryop a b)
                                          = Unaryop a new_b
373
                                            where
                                            new_b = addcalls_exprions b
374
   addcalls_exprions (Number a)
375
                                          = Number a
376
377
378
379
   changename (Recrelname a) = Recrelname (a++"_list")
380
381
   addcallslist [
                                       list = list
   addcallslist ((Listitem exp):xs) list = addcallslist xs (list++[(Listitem (
383
       addcalls_exprions exp))])
384
385
386
387
   add_callsw (Where x) = Where nx
388
389
                            where
                            nx = wlac x []
390
391
   wlac [] list = list
392
   wlac ((Recreldef a b c d):xs) list = wlac xs nlist
                                           where
394
                                           nlist = list ++[(Recreldef a b c nd)]
395
396
                                           nd = add_expcall d
397
398
   add_wrapper (Where x) = Where nx
                             where
399
                             nx = adfunwraps x []
400
401
   adfunwraps []
                       list = list
402
   adfunwraps (x:xs) list = adfunwraps xs (list ++[(addwrap x)])
403
404
   addwrap (Recreldef a b c d) = Recreldef a nb [] ne
405
                                    where
406
                                    nb = chngnme b
407
                                   ne = makewrapexp a b c d
408
409
   chngnme (Funcnamedef a) = Funcnamedef (a++"_list")
411
makewrapexp a b c d = WhereExpression exp defs
```

```
413
                            exp = Localapplication (Localfuncnamedef "_createlist") [
414
        Application nname [(Number 0)]]
                            nname = createname a b
415
                            defs = Whereblock (mdeflist nname c d)
416
417
   createname (Agentnamedef a) (Funcnamedef b) = Recrelname (a++b)
418
419
420
421
422
                  b c = [item1, item2]
   mdeflist a
423
424
                         item1 = Localfuncdef (Localfuncnamedef "_createlist") [(
425
        Argnamedef "f"), (Argnamedef "t")] exp1
                         exp1 = SimpleExpression lv1
                         lv1 = (Binaryop lv2 Cons lv3)
427
                        lv2 = (Localapplication (Localfuncnamedef "f") ([Valname "t"]))
lv3 = (Localapplication (Localfuncnamedef "_createlist") [
428
429
        Localapplication (Localfuncnamedef "f") [Binaryop (Valname "t") Plus (Number 1)
                         item2 = (Localfuncdef (Localfuncnamedef (unpack a)) b c)
430
431
432 unpack (Recrelname a) = a
```

References

- [1] M. de Laplace and P. Simon. A philosophical essay on probabilities. New York, London: Wiley, Chapman and Hall, 1902.
- [2] John Foster. From simplistic to complex systems in economics. Cambridge Journal of Economics, 29, 2005.
- [3] Jochen Fromm. Types and forms of emergence. arXiv:nlin/0506028, 2005.
- [4] Gary William Flake. The computational beauty of nature. The MIT Press, 2000.
- [5] Yaneer Bar-Yam. Dynamics of complex systems. Addison-Wesley, 1997.
- [6] J. Doyne Farmer, M. Gallegati, C. Hommes, A. Kirman, P. Ormerod, S. Cincotti, A. Sanchez, and D. Helbing. A complex systems approach to constructing better models for managing financial markets and the economy. *The European Physical Journal Special Topics*, 214:295–324, 2012.
- [7] Ian Domowitz and Benn Steil. Automation, trading costs, and the structure of the securities trading industry. In *Brookings-Wharton Papers on Financial Services*, 1999.
- [8] U.S. Commodity Futures Trading Commission, U.S. Securities, and Exchange Commission. Findings regarding the market events of may 6, 2010. https://www.sec.gov/news/studies/2010/marketevents-report.pdf, September 2010.
- [9] Christopher D. Clack and Dmitrijs Zaparanuks Elias Court. Dynamic coupling and market instability. Working Paper, 2014.
- [10] Robert Goodell Brown. Smoothing, Forecasting and Prediction of Discrete Time Series. Dover Phoenix Editions, 2004.
- [11] Steven C. Bankes. Agent-based modeling: A revolution? Proceedings of the National Academy of Sciences of the United States of America, 99:7199–7200, 2002.
- [12] Matteo Richiardi. The future of agent-based modelling. Economics Papers, 2015.
- [13] J. Doyne Farmer and Duncan Foley. The economy needs agent-based modelling. *Nature*, 460:685–686, 2009.
- [14] Ali Bazghandi. Techniques, advantages and problems of agent based modeling for traffic simulation. *International Journal of Computer Science Issues*, 9(3), 2012.
- [15] Nawfal Naciri and Mohamed Tkiouat. Economic agent based models: Review. *International Journal of Applied Engineering Research*, 11(8):5492–5502, 2016.
- [16] N. Gilbert and K.G. Troitzsch. Simulation for the social scientist. Open University Press, 2005.
- [17] J.M. Epstein. Generative social science: Studies in agent-based computational modeling. Princeton University Press, Princeton, 2007.
- [18] H. Van Dyke Parunak, Robert SavitRick, and L. Riolo. Agent-based modeling vs. equation-based modeling: A case study and users' guide. *International Workshop on Multi-Agent Systems and Agent-Based Simulation*, 1534, 1998.
- [19] Alex Mogilner and Angelika Manhart. Agent-based modeling: case study in cleavage furrow models. *Molecular Biology of the Cell*, 2016.

- [20] Marian Kwapisz. On difference equations arising in mathematics of finance. Nonlinear Analysis: Theory, Methods & Applications, 30, 1997.
- [21] Nancy L. Stokey. Recursive Methods in Economic Dynamics. Harvard University Press, 1989.
- [22] Norman Ehrentreich. Agent-Based Modeling: The Santa Fe Institute Artificial Stock Market Model. Springer, 2008.
- [23] Mario A. Bertella, Felipe R. Pires, Ling Feng, and Harry Eugene Stanley. Confidence and the stock market: An agent-based approach. *PLOS ONE*, 2014.
- [24] Matteo Serri, Guido Caldarelli, and Giulio Cimini. How the interbank market becomes systemically dangerous: an agent-based network model of financial distress propagation. *Journal of Network Theory in Finance*, 2017.
- [25] John S. Osmundson, Thomas V. Huynh, and Gary O. Langford. Emergent behavior in systems of systems. In *Conference on Systems Engineering Research (CSER)*, 2008.
- [26] Eugene M. Izhikevich et al. Game of life. Scholarpedia, 10(6):1816, 2015.
- [27] Douglas C. Heggie. The classical gravitational n-body problem. astro-ph/0503600, 2005.
- [28] Isaac Newton, I. Bernard Cohen, and Anne Whitman. The Principia: Mathematical Principles of Natural Philosophy. Univ of California Press, 1999.
- [29] Dirk Helbing. Social Self-Organization. Springer, 2012.
- [30] Alan Turing. The chemical basis of morphogenesis. *Philosophical Transactions of the Royal Society of London*, 237(641):37–72, 1952.
- [31] John Comstock Doyle, Bruce A. Francis, and Allen Tannenbaum. Feedback Control Theory. Dover, 2009.
- [32] Dragos Bozdog, Ionut Florescu, Khaldoun Khashanah, and Jim Wang. Rare events analysis for high-frequency equity data. *Wilmott Journal*, pages 74–81, 2011.
- [33] Andrei Kirilenko, Albert S. Kyle, Mehrdad Samadi, and Tugkan Tuzun. The flash crash: The impact of high frequency trading on an electronic market. Working Paper, SSRN. http://ssrn.com/abstract=1686004 (accessed May 13, 2017)., 2014.
- [34] Tommi A. Vuorenmaa and Liang Wang. An agent-based model of the flash crash of may. Working Paper, 2014.
- [35] Peter Gomber, Martin Haferkorn, and Bus Inf Syst. High-frequency-trading. Business & Information Systems Engineering, 5:97–99, April 2013.
- [36] Irene Aldridge and Steven Krawciw. Real-Time Risk: What Investors Should Know About FinTech, High-Frequency Trading, and Flash Crashes. Wiley, 2017.
- [37] Elias Court. The instability of market-making algoritms. MEng Dissertation, 2013.
- [38] Arjun Kharpal. Ethereum briefly crashed from \$319 to 10 cents in seconds on one exchange after 'multimillion dollar' trade. http://www.cnbc.com/2017/06/22/ethereum-price-crash-10-cents-gdax-exchange-after-multimillion-dollar-trade.html, June 2017.
- [39] Julien Mostard and Ruud Teunter. The newsboy problem with resalable returns: A single period model and case study. European Journal of Operational Research, 169:81–96, 2006.

- [40] M. R. Hassan and B. Nath. Stock market forecasting using hidden markov model: a new approach. In *Intelligent Systems Design and Applications*, 2002.
- [41] Syoiti Ninomiya and Nicolas Victoir. Weak approximation of stochastic differential equations and application to derivative pricing. *Applied Mathematical Finance*, 15, 2008.
- [42] Mark M. Meerschaert and Charles Tadjeran. Finite difference approximations for two-sided space-fractional partial differential equations. Applied Numerical Mathematics, 56:80–90, 2006.
- [43] Leigh Tesfatsion. Agent-based computational economics: modeling economies as complex adaptive systems. *Information Sciences*, 149, 2003.
- [44] Lars Ljungqvist and Thomas J. Sargent. Recursive Macroeconomic Theory. MIT Press, 2004.
- [45] Charles M. C. Lee, James Myers, and Bhaskaran Swaminathan. What is the intrinsic value of the dow. *The Journal of Finance*, 1999.
- [46] Myles M. Dryden. Share price movements: A markovian approach. The Journal of Finance, 1969.
- [47] Stefan Niemann and Paul Pichler. Collateral, liquidity and debt sustainability. The Economic Journal, 2017.
- [48] Sandeep Kapur and Allan Timmermann. Relative performance evaluation contracts and asset market equilibrium. *The Economic Journal*, 2005.
- [49] Chaim Fershtman and Ariel Pakes. Dynamic games with asymmetric information: A framework for empirical work. The Quarterly Journal of Economics, 2012.
- [50] Gauti B. Eggertsson and Paul Krugman. Debt, deleveraging, and the liquidity trap: A fisherminsky-koo approach. The Quarterly Journal of Economics, 2012.
- [51] Cars H. Hommes. Heterogeneous agent models in economics and finance. Handbook of Computational Economics, 2, 2006.
- [52] Leigh Tesfatsion. Introduction to the special issue on agent-based computional economics. Journal of Economic Dynamics and Control, 25, 2001.
- [53] Simone Alfarano, Thomas Lux, and Friedrich Wagner. Estimation of agent-based models: The case of an asymmetric herding model. *Computational Economics*, 26, 2005.
- [54] Thomas C. Schelling. Models of segregation. American Economic Review, 59(2):488–493, 1969.
- [55] Herbert Gintis. The dynamics of general equilibrium. The Economic Journal, 117:1280–1309, 2007.
- [56] Dirk Helbing and S. Balietti. Social Self-Organization, Agent-Based Simulations and Experiments to Study Emergent Social Behavior. Springer, 2012.
- [57] R. Leombruni and M. Richiardi. Why are economists sceptical about agent-based simulations? *Physica A: Statistical Mechanics and its Applications*, 355(1):103–109, 2005.
- [58] M. Gould, M. Porter, and S. Williams. Limit order books. Quantitative Finance, 13(11):1709–1742, 2013.
- [59] Jet Wimp. Computation with Recurrence Relations. Pitman Advanced Publishing Program, 1984.

- [60] Duane Q. Nykamp. Recurrence relation definition. http://mathinsight.org/definition/recurrence_relation, 6 2017.
- [61] John M. Hollerbach. A recursive lagrangian formulation of maniputator dynamics and a comparative study of dynamics formulation complexity. *IEEE Transactions on Systems, Man,* and Cybernetics, 10, November 1980.
- [62] Chris Clack and Simon L. Peyton Jones. Strictness analysis a practical approach, pages 35–49. Springer Berlin Heidelberg, Berlin, Heidelberg, 1985.
- [63] Grazziela P. Figueredo, Peer-Olaf Siebers, Markus R. Owen, Jenna Reps, and Uwe Aickelin. Comparing stochastic differential equations and agent-based modelling and simulation for early-stage cancer. PLOS ONE, 2014.
- [64] Eric Bonabeau. Agent-based modeling: Methods and techniques for simulating human systems. The National Academy of Sciences, 99(3), 2002.
- [65] J. Bradford De Long, Andrei Shleifer, Lawrence H. Summers, and Robert J. Waldmann. Noise trader risk in financial markets. *Journal of Political Economy*, 98(4):703-738, 1990.
- [66] Alan Kirman. Ants, rationality, and recruitment. The Quartely Journal of Economis, 108(1):137–156, 1993.
- [67] Jeffrey A. Frankel and Kenneth A. Froot. Chartists, fundamentalists and the demand for dollars. National Bureau of Economic Research, 1986.
- [68] Charles M. Macal and Michael J. North. Tutorial on agent-based modelling and simulation. J. Simulation, 4:151–162, 09 2010.
- [69] Charles M. Macal. To agent-based simulation from system dynamics. In Proceedings of the 2010 Winter Simulation Conference, 2010.
- [70] Christopher D. Clack. The interdyne simulator (2011-). http://www.resnovae.org.uk/fccsu-clacuk/research, 11 2016.
- [71] Christopher D. Clack. Interdyne user manual. http://www.resnovae.org.uk/fccsuclacuk/images/docs/research/InterDyne-User-Manual.pdf, 08 2017.
- [72] Antonio C. R. Costa, Fernanda M. Jeannes, and Ulisses A. Cava. Equation-based models as formal specifications of agent-based models for social simulation: Preliminary issues. In 2010 Second Brazilian Workshop on Social Simulation, pages 119–126, 2010.
- [73] Lee Braine and Chris Clack. The clover rewrite rules: A translation from onfp to fp. Draft, 1997.
- [74] William A. Wulf. A case against the goto. In *Proceedings of the ACM Annual Conference Volume 2*, 1972.
- [75] Erik Brunvand and Robert F. Sproull. Translating concurrent programs into delay-insensitive circuits. In *ICCAD*, 1989.
- [76] Michael J. North. A theoretical formalism for analyzing agent-based models. *Complex Adaptive Systems Modeling*, 2(1):3, May 2014.
- [77] Bernard Zeigler, Tag Kim, and Herbert Praehofer. Theory of Modeling and Simulation 2nd Edition. Academic Press, 2000.

- [78] MJ North. A theoretical foundation for computional agent-based modeling. In *In 2012 World Congress on Social Simulation*, 2012.
- [79] Jean-Sebastien Bolduc and Hans Vangheluwe. A modeling and simulation package for classic hierarchical devs. MSDL, School of Computer McGill University, Tech. Rep, 2002.
- [80] Hui Shang and Gabriel Wainer. A simulation algorithm for dynamic structure devs. Simulation Conference, 2006. WSC 06. Proceedings of the Winter, 2006.
- [81] Davide Sangiorgi. Extensionality and intensionality of the ambient logics. In *Proceedings* of the 28th ACM SIGPLAN-SIGACT Symposium on Principles of Programming Language, pages 4–13. ACM, 2001.