

Fundamentals

Principles of Complex Systems | @pocsvox
CSYS/MATH 300, Fall, 2017

Data

Emergence

Self-Organization

Modeling

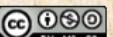
Statistical Mechanics

Nutshell

References

Prof. Peter Dodds | @peterdodds

Dept. of Mathematics & Statistics | Vermont Complex Systems Center
Vermont Advanced Computing Core | University of Vermont



Licensed under the *Creative Commons Attribution-NonCommercial-ShareAlike 3.0 License*.



These slides are brought to you by:

Sealie & Lambie
Productions

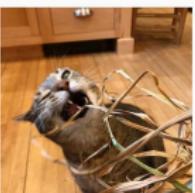
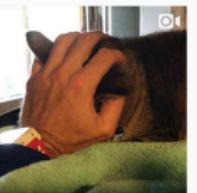


Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References



These slides are also brought to you by:

Special Guest Executive Producer: Pratchett



Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References



On Instagram at [pratchett_the_cat](https://www.instagram.com/pratchett_the_cat/)



Outline

Data

Data

Emergence

Emergence

Self-Organization

Self-Organization

Modeling

Modeling

Statistical Mechanics

Statistical
Mechanics

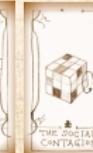
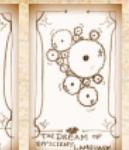
Nutshell

Nutshell

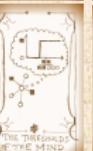
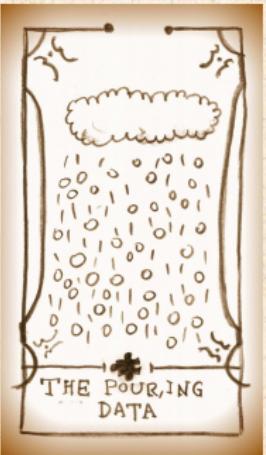
References

References









Data

Emergence

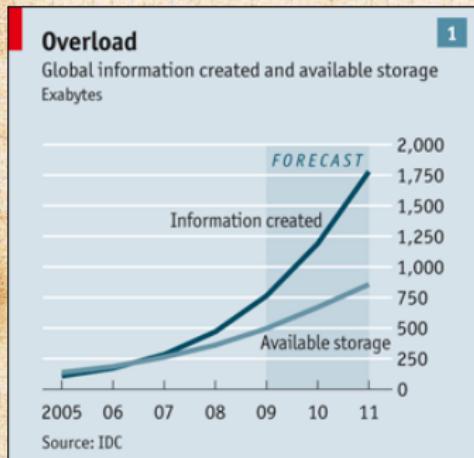
Self-Organization

Modeling

Statistical Mechanics

Nutshell

References



Exponential growth:
~ 60% per year.

Big Data Science:



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



Large Hadron Collider: 40 TB/second.



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



Facebook: ~ 250 billion photos (mid 2013)



Twitter: ~ 500 billion tweets (mid 2013)



No really, that's a lot of data

2

Data inflation

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

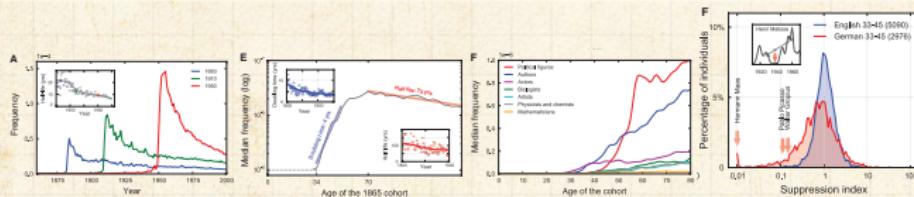
The prefixes are set by an intergovernmental group, the International Bureau of Weights and Measures.

Source: *The Economist*

Yotta and Zetta were added in 1991; terms for larger amounts have yet to be established.

Big Data—Culturomics:

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



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

Barney Rubble:



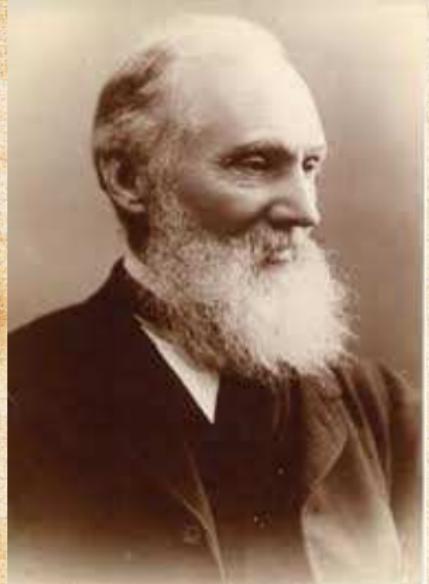
“Characterizing the Google Books corpus:
Strong limits to inferences of socio-cultural and
linguistic evolution”
Pechenick, Danforth, and Dodds,
PLOS ONE, **10**, e0137041, 2015. [7]

Data

Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References



Basic Science \simeq Describe + Explain:



Lord Kelvin (possibly):

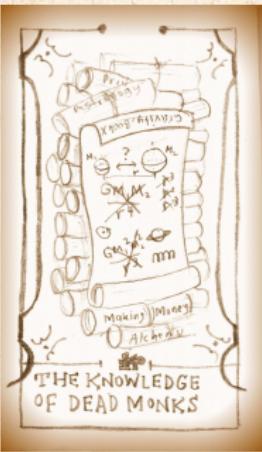
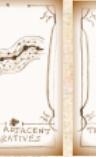
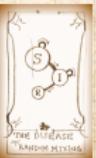
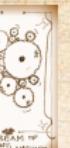
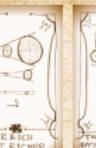
- “To measure is to know.”
- “If you cannot measure it, you cannot improve it.”

Bonus:

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









THE SUN



THE GOLDEN AGE
OF REDUNDANCY



THE MANIFESTO



THE WALL OF SCALES



THE LAND OF
DRINKING POWER



THE MINISTRY OF
RANDOM WALKS



THE INSTITUTE OF
TRANSFIGURATION



THE RICH
GET RICHER



THE DREAMS OF
EFFICIENT
IMAGINATION



THE LAW OF
WHITE FIRST



THE SURPRISE OF
DEEP RESONANCE



THE MYSTERY
OF THE BANK OF CRAB



THE COFFEY
STREET FAIR



THE SPIRIT TO THE MIST



THE SPIRIT OF
MANY TALES



THE ART OF
MEASURING



THE DATA POOR



THE DRIFTING
DATA



THE CHANGE OF
MANY HIDDEN PATHS



THE MYSTERY
OF DEAD IMAGES



THE RESONANCE
OF STRUCTURE



THE RESONANCE
OF DESTRUCTION



THE ENDORSEMENT
OF TRAINING



THE LAST OF
MANY WORLDS



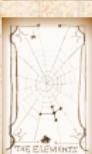
THE ENDEMIC
OF STATISTICS



THE AVALANCHE
OF PROCLAMATION



THE NETWORK
COMPLEX



THE ELEMENTS
OF VIEW



THE ARK OF THE
RANDOM NUMBERS



THE BIRDS OF A FEATHER



THE ROADS OF
HIT AND FEATHER



THE GATHERING
OF FRIENDS



THE SMALLEST
OF WORLDS



THE THEORY OF S
IN DEGREE



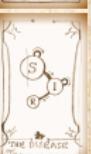
THE NETWORKS
FREE OF SCALE



CLASSIFIED
PHENOMENON
OF THE MONTH



THE COMPILING
OF CHATTER



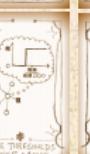
THE INCREASE
OF RANDOM
MYTHS



THE SHRINKING
PANDEMICS



THE KEY OF SAINT



THE THREADS
OF THE MIND



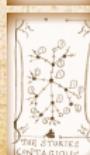
THE SOCIAL
WILD



THE METAL
CONTAGION



THE GROUNDING
OF EXILE



THE SPORES
OF CONTAGIOUS



THE ROOTS
OF UNIVERSALITY



THE DEPENDENT
PATHS



THE HOUSE OF
REBIRTH AND
DECAY



THE UNION
OF MECHANISM



THE JOHN DOE



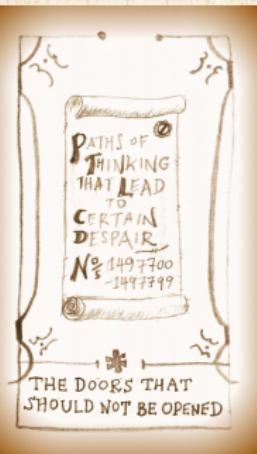
THE STORYTELLERS



THE ADJACENT
NARRATIVES



THE END



PATHS OF
THINKING
THAT LEAD
TO
CERTAIN
DESPAIR

N° 1497700
-1497799

THE DOORS THAT
SHOULD NOT BE OPENED

Limits of testability and happiness in Science:

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

Data

Emergence

Self-Organization

Modeling

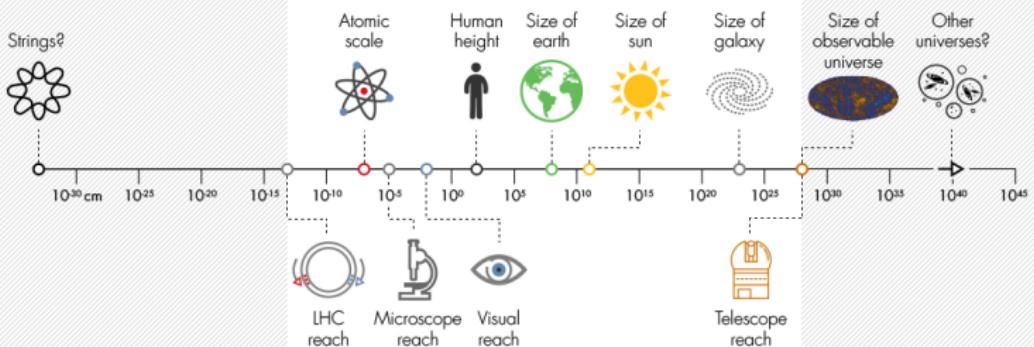
Statistical Mechanics

Nutshell

References

The Ends of Evidence

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



The Newness of being a Scientist (1833 on):

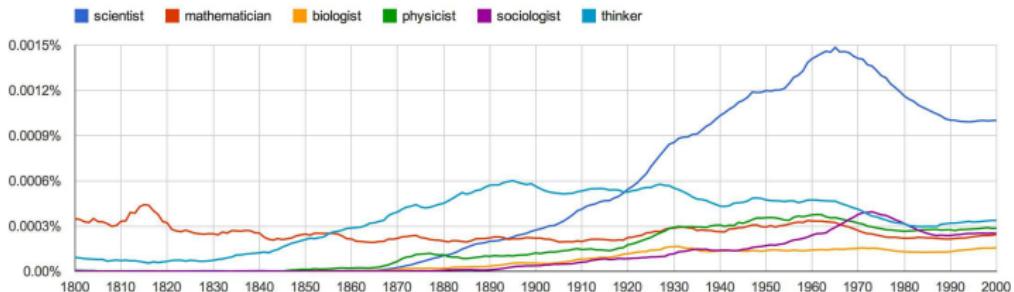
Google books Ngram Viewer

Graph these case-sensitive comma-separated phrases: scientist,mathematician,biologist,physicist,sociologist

between 1800 and 2000 from the corpus English with smoothing of 3

Share 0
 Tweet 0

[Search lots of books](#)



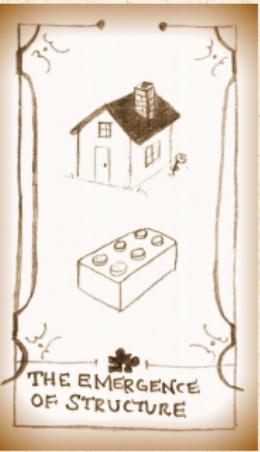
Etymology here ↗

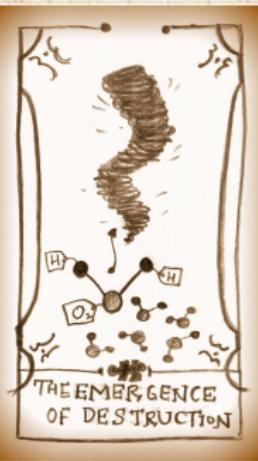
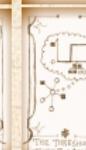
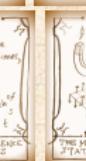
“Scientists are the people who ask a question about a phenomenon and proceed to **systematically** go about answering the question themselves. They are by nature curious, creative and well organized.”

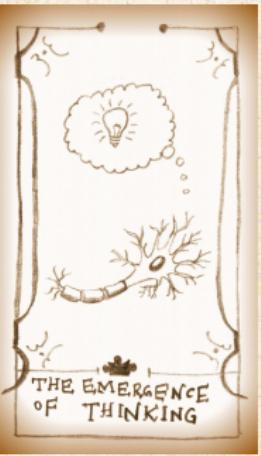
Data

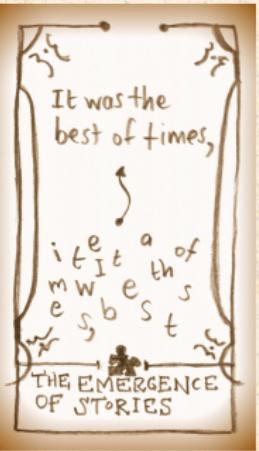
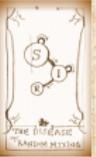
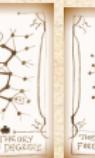
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References













Data

Emergence

Self-Organization

Modeling

Statistical
Mechanics

Nutshell

References

Emergence:

The Wikipedia on Emergence (2006):

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

Wikipedia, 2016:

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



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



Fireflies ⇒ Synchronized Flashes:

Data

Emergence

Self-Organization

Modeling

Statistical
Mechanics

Nutshell

References

Film: Sir David Attenborough, BBC.
Voiceover: Steve Strogatz on Radiolab's Emergence, S1E3 ↗.



Emergence:

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

Examples:

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



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



Emergence:

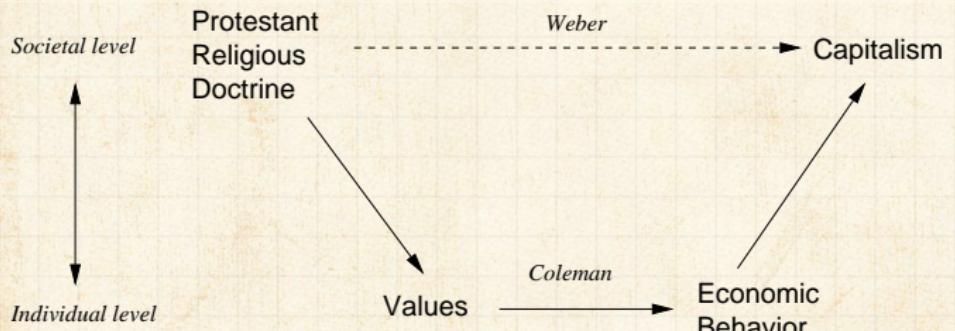
Friedrich Hayek ↗
(Economist/Philosopher/Nobelelist):

- ⬢ Markets, legal systems, political systems are emergent and not designed.
- ⬢ 'Taxis' = made order (by God, Sovereign, Government, ...)
- ⬢ 'Cosmos' = grown order
- ⬢ Archetypal limits of **hierarchical** and **decentralized** structures.
- ⬢ **Hierarchies** arise once problems are solved. [4]
- ⬢ **Decentralized structures** help solve problems.
- ⬢ Dewey Decimal System versus tagging.



Emergence:

James Coleman  in *Foundations of Social Theory*:



-  Understand macrophenomena arises from microbehavior which in turn depends on macrophenomena. ^[3]
-  More on Coleman [here](#) .

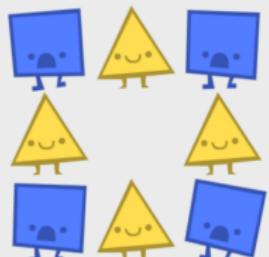


Emergence:

Thomas Schelling ↗ (Economist/Nobelist):



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

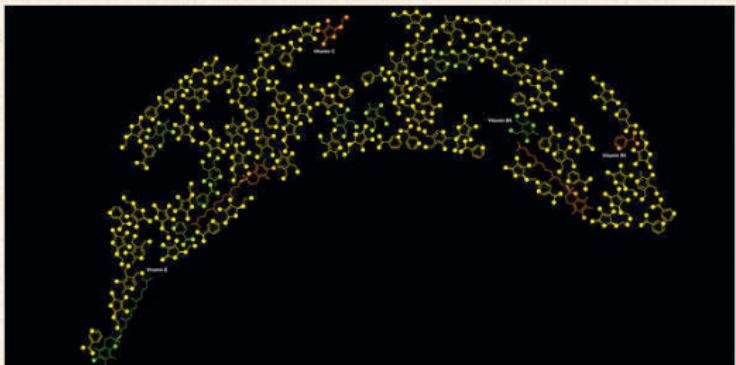


- ❖ “Micromotives and Macrobbehavior” [10]
 - ❖ Segregation [8, 11]
 - ❖ Wearing hockey helmets [9]
 - ❖ Seating choices



The emergence of taste:

- Molecules \Rightarrow Ingredients \Rightarrow Taste
- See Michael Pollan's article on nutritionism [↗](#) in the New York Times, January 28, 2007.



nytimes.com [↗](#)



Reductionism

Reductionism and food:

- ❖ Pollan: "even the simplest food is a hopelessly complex thing to study, a virtual wilderness of chemical compounds, many of which exist in complex and dynamic relation to one another..."
- ❖ "So ... break the thing down into its component parts and study those one by one, even if that means ignoring complex interactions and contexts, as well as the fact that the whole may be more than, or just different from, the sum of its parts. This is what we mean by reductionist science."



Data

Emergence

Self-Organization

Modeling

Statistical
Mechanics

Nutshell

References

Reductionism

- “people don’t eat nutrients, they eat foods, and foods can behave very differently than the nutrients they contain.”
- Studies suggest diets high in fruits and vegetables help prevent cancer.
- So... find the nutrients responsible and eat more of them
- But “in the case of beta carotene ingested as a supplement, scientists have discovered that it actually increases the risk of certain cancers. Oops.”



Data

Emergence

Self-Organization

Modeling

Statistical
Mechanics

Nutshell

References

Reductionism

Thyme's known antioxidants:

4-Terpineol, alanine, anethole, apigenin, ascorbic acid, beta carotene, caffeic acid, camphene, carvacrol, chlorogenic acid, chrysoeriol, eriodictyol, eugenol, ferulic acid, gallic acid, gamma-terpinene isochlorogenic acid, isoeugenol, isothymonin, kaempferol, labiatic acid, lauric acid, linalyl acetate, luteolin, methionine, myrcene, myristic acid, naringenin, oleanolic acid, p-coumaric acid, p-hydroxy-benzoic acid, palmitic acid, rosmarinic acid, selenium, tannin, thymol, tryptophan, ursolic acid, vanillic acid.



[cnn.com]



Reductionism

"It would be great to know how this all works, but **in the meantime** we can enjoy thyme in the knowledge that it probably doesn't do any harm (since people have been eating it forever) and that it may actually do some good (since people have been eating it forever) and that even if it does nothing, we like the way it tastes."

Gulf between theory and practice (see baseball and bumblebees).



This is a Collateralized Debt Obligation:



Data

Emergence

Self-Organization

Modeling

Statistical
Mechanics

Nutshell

References



Data

Emergence

Self-Organization

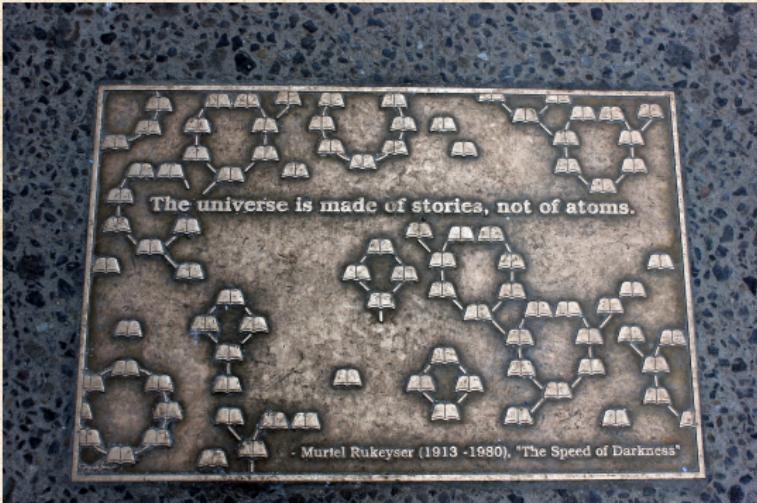
Modeling

Statistical
Mechanics

Nutshell

References

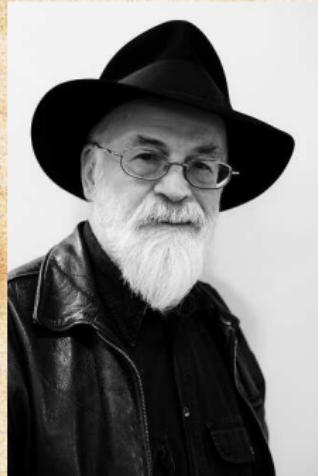
- “The Universe is made of stories, not of atoms.”



- From “The Speed of Darkness” (1968) by Muriel Rukeyser ↗
- Quoted by Metatron in Supernatural, Meta Fiction, S9E18.



(Sir Terry) Pratchett's ↗ Narrativium ↗:



- ❖ “The most common element on the disc, although not included in the list of the standard five: earth, fire, air, water and surprise. It ensures that everything runs properly as a story.”
- ❖ “A little narrativium goes a long way: the simpler the story, the better you understand it. Storytelling is the opposite of reductionism: 26 letters and some rules of grammar are no story at all.”



Emergence:

Higher complexity:

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

Even mathematics: [5]



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



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



Emergence:

Roughly speaking, there are **two types** of emergence:

I. Weak emergence:

System-level phenomena is different from that of its constituent parts yet can be connected theoretically.

II. Strong emergence:

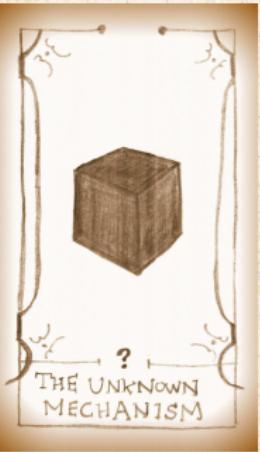
System-level phenomena fundamentally cannot be deduced from how parts interact.



Emergence:

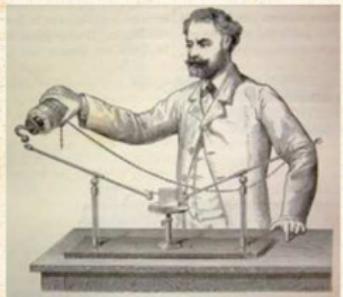
- Reductionist techniques can explain weak emergence.
- Magic explains strong emergence. [2]
- But: maybe magic should be interpreted as an inscrutable yet real mechanism that cannot ever be simply described.
- Gulp.







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



(El Bibliomata/flickr)

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

TAGS: mind bending

Pair with some slow tv ↗

Bonus: Mike Schmidt's talk on Eureqa ↗ at UVM's 2011 TEDx event "Big Data, Big Stories." ↗

Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References



Definitions

"Self-organization ↗ is a process in which the internal organization of a system, normally an open system, increases in complexity without being guided or managed by an outside source." (also: Self-assembly)

Examples:

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

Fundamental question: how likely is 'complexification'?



Tools and techniques:

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

Key advance (more soon):

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



Rather silly but great example of real science:

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

A Study of Cat Lapping

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



Source: Science

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

Amusing interview here ↗

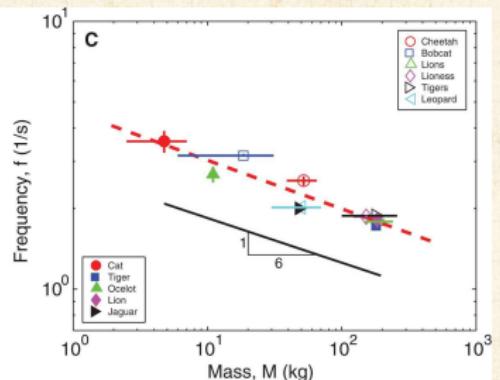
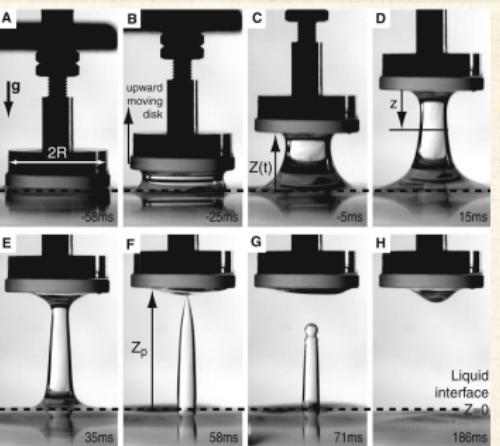
- Data
- Emergence
- Self-Organization
- Modeling
- Statistical Mechanics
- Nutshell
- References

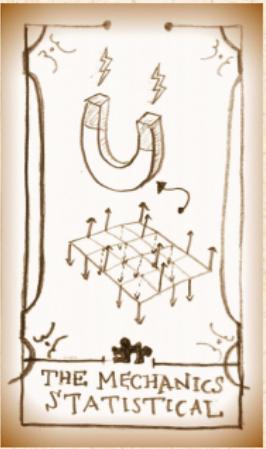


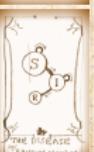
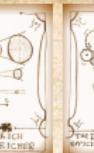
Another great, great moment in scaling:

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

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



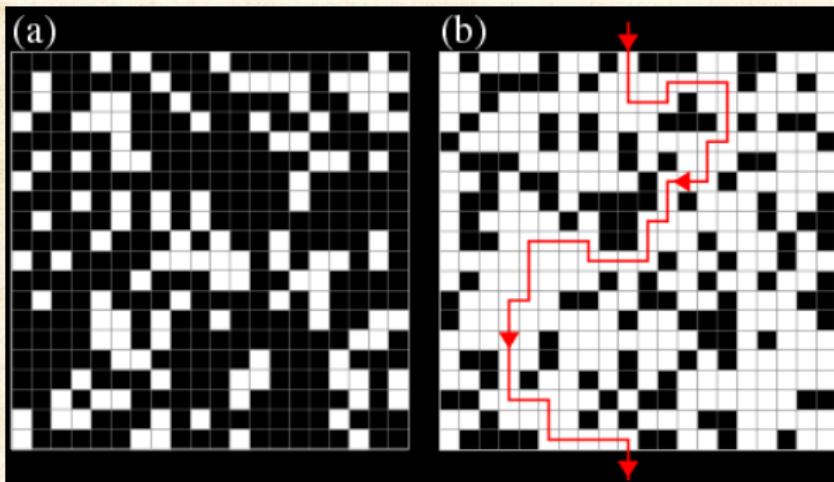




❖ Statistical Mechanics is “a science of collective behavior.”

❖ Simple rules give rise to collective phenomena.

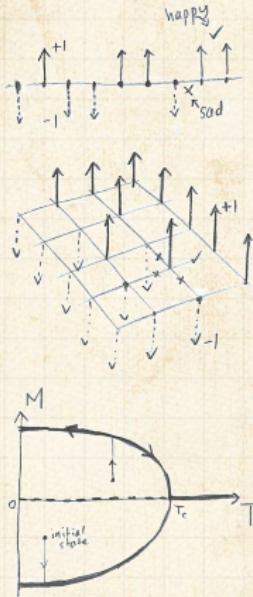
Percolation:



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



The Ising Model ↗ of a ferromagnet:



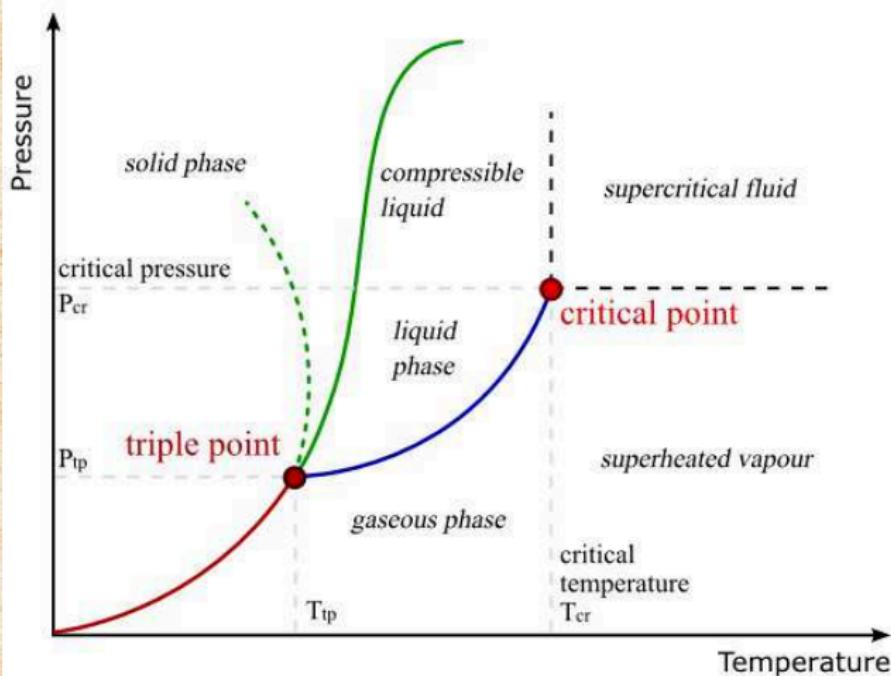
- Each atom is assumed to have a local spin that can be **up** or **down**: $S_i = \pm 1$.
- Spins are assumed to be arranged on a lattice.
- In isolation, spins like to align with each other.
- Increasing temperature breaks these alignments.
- The *drosophila* ↗ of statistical mechanics.
- Criticality: Power-law distributions at critical points.



Example 2-d Ising model simulation:

<http://dtjohnson.net/projects/ising> ↗

Phase diagrams



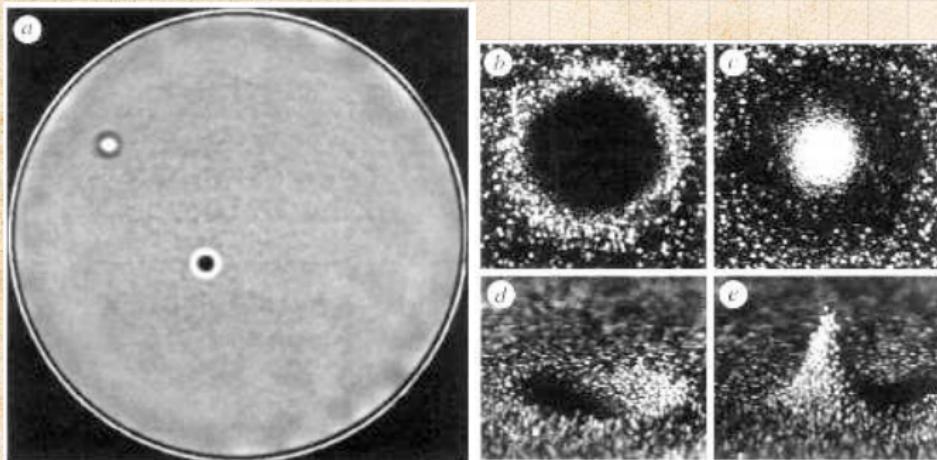
Qualitatively distinct macro states.

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



Phase diagrams

Oscillons, bacteria, traffic, snowflakes, ...

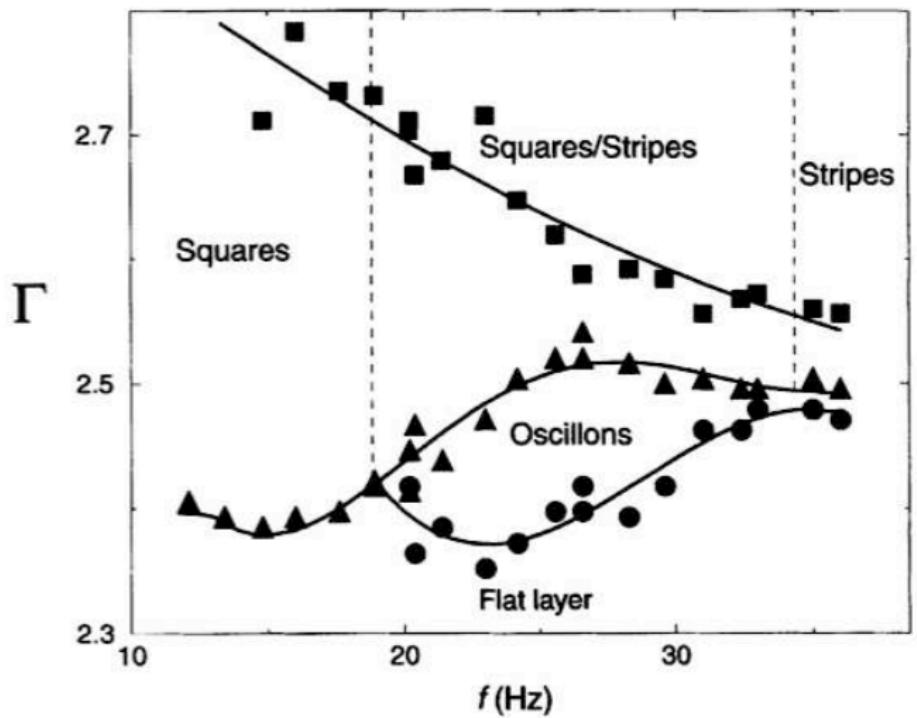


Umbanhowar et al., *Nature*, 1996 [12]

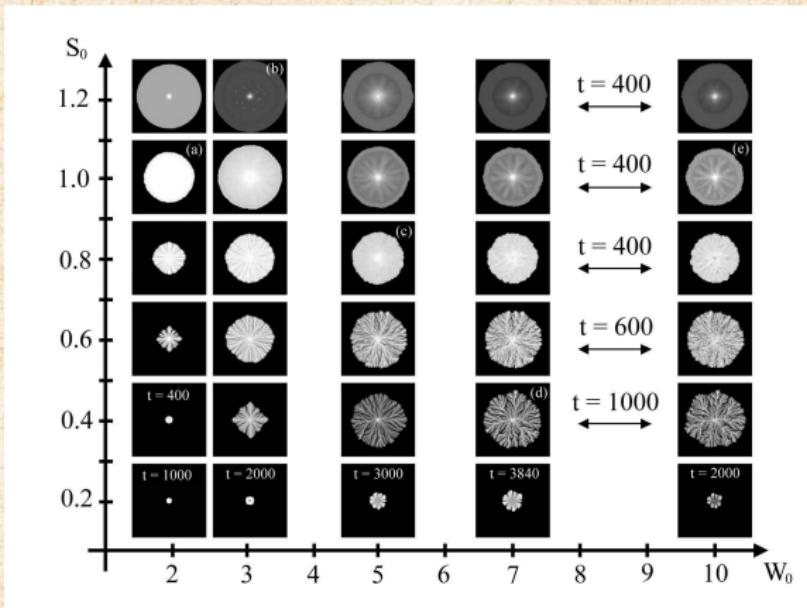


Phase diagrams

Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References



Phase diagrams



W_0 = initial wetness, S_0 = initial nutrient supply

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



Ising model

Analytic issues:

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



Statistics

Historical surprise:

- ⬢ Origins of Statistical Mechanics are in the studies of people... (Maxwell and co.)
- ⬢ Now physicists are using their techniques to study everything else including people...
- ⬢ See Philip Ball's "Critical Mass" [1]

Beyond Statistical Mechanics:

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



Nutshell

- ⬢ The central concepts **Complexity** and **Emergence** are reasonably well defined.
- ⬢ There is no general theory of Complex Systems.
- ⬢ But the problems exist...
Complex (Adaptive) Systems abound...
- ⬢ And the observation of Universality↗ of dynamical systems, statistical mechanics, and other quantitative areas means not everything is special and different.
- ⬢ Framing from the Manifesto: Science's focus is moving to Complex Systems because it finally can.
- ⬢ We use whatever tools we need.
- ⬢ Science \simeq Describe + Explain.



References I

- [1] P. Ball.
Critical Mass: How One Thing Leads to Another.
Farra, Straus, and Giroux, New York, 2004.
- [2] M. A. Bedau.
Weak emergence.
In J. Tomberlin, editor, Philosophical Perspectives: Mind, Causation, and World, volume 11, pages 375–399. Blackwell, Malden, MA, 1997. pdf ↗
- [3] J. S. Coleman.
Foundations of Social Theory.
Belknap Press, Cambridge, MA, 1994.



References II

- [4] P. S. Dodds, D. J. Watts, and C. F. Sabel.
Information exchange and the robustness of
organizational networks.
Proc. Natl. Acad. Sci., 100(21):12516–12521, 2003.
pdf↗
- [5] R. Foote.
Mathematics and complex systems.
Science, 318:410–412, 2007. pdf↗
- [6] J.-B. Michel, Y. K. Shen, A. P. Aiden, A. Veres, M. K.
Gray, The Google Books Team, J. P. Pickett,
D. Hoiberg, D. Clancy, P. Norvig, J. Orwant,
S. Pinker, M. A. Nowak, and E. A. Lieberman.
Quantitative analysis of culture using millions of
digitized books.
Science Magazine, 331:176–182, 2011. pdf↗

Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References



References III

- [7] E. A. Pechenick, C. M. Danforth, and P. S. Dodds.
Characterizing the google books corpus: Strong
limits to inferences of socio-cultural and linguistic
evolution.

PLoS ONE, 10:e0137041, 2015. pdf ↗

- [8] T. C. Schelling.
Dynamic models of segregation.

J. Math. Sociol., 1:143–186, 1971. pdf ↗

- [9] T. C. Schelling.
Hockey helmets, concealed weapons, and
daylight saving: A study of binary choices with
externalities.

J. Conflict Resolut., 17:381–428, 1973. pdf ↗

Data
Emergence
Self-Organization
Modeling
Statistical Mechanics
Nutshell
References



References IV

[10] T. C. Schelling.

Micromotives and Macrobbehavior.

Norton, New York, 1978.

[11] T. C. Schelling.

Some fun, thirty-five years ago.

In L. Tesfatsion and K. L. Judd, editors, Handbook of Computational Economics, volume 2, pages

1639–1644. Elsevier, 2006. pdf 

[12] P. B. Umbanhowar, F. Melo, and H. L. Swinney.

Localized excitations in a vertically vibrated granular layer.

Nature, 382:793–6, 1996. pdf 

Data

Emergence

Self-Organization

Modeling

Statistical Mechanics

Nutshell

References

