Introduction to Agent-Based Modeling

EES 4760/5760

Agent-Based and Individual-Based Computational Modeling

Jonathan Gilligan

Class #1: Thursday, August 22 2019

Who Are You?

Who Are You?

- 1. Who are you? (Name, year, major)
- 2. Computational skills (if any)
 - programming, statistical analysis, ...
- 3. What do you want to get from this class?
- 4. Ask me a question about computational modeling
- 5. Something interesting about yourself

Getting Started

Getting Started

For Tuesday:

- Download and install NetLogo on your computer.
 - URL in syllabus and assignment sheet
- Set up Box account
 - Details in syllabus and assignment sheet
 - https://vanderbilt.box.com
 - Make folder for this class with your last name:
 - lastname_EES_4760 or lastname_EES_5760
 - Share it with me as Editor
 - Homework goes in subfolders:
 - HW_1, HW_2, ...

Course Web Site

- ees4760.jgilligan.org
 - Syllabus
 - All reading and homework assignments for the semester
 - Slides from class.
 - Files you will need for homework assignments.
 - Links to helpful resources.
- Slides:
 - The title slide has QR code with link to online version.
 - PDF versions are also posted to course web site (link on title slide)
 - Slides have two-dimensional navigation (in a browser, hit "?" for help)

Agent-Based Modeling

Agent-Based Modeling

- Simulate individuals:
 - Autonomous
 - Heterogeneous
 - Quasi-local
 - Bounded rationality
- Simulate environment
- Emphasize simplicity, minimal assumptions
- **Emergence:** Large-scale phenomena arise from small-scale individual interactions
 - Interesting when large-scale is not easily predicted from small-scale

Simple Experiments

- Play with economics
 - Simple agents trade with each other
 - Confirm 1st welfare theorem:
 - Trading leads to Pareto equilibrium
 - Find conditions for satisfying theorem:
 - Not necessary for traders to be completely rational
 - Our How much rationality do you need?
 - Equilibration can be slow
 - Time-varying preferences can prevent equilibration
- Dynamics of agent-based models connect to nonlinear dynamics and chaos

Economics of Cooperation Game Theory

Prisoner's Dilemma Game:

A \ B	B Cooperates	B Defects
A Cooperates	(3,3)	(0,4)
A Defects	(4,0)	(1,1)

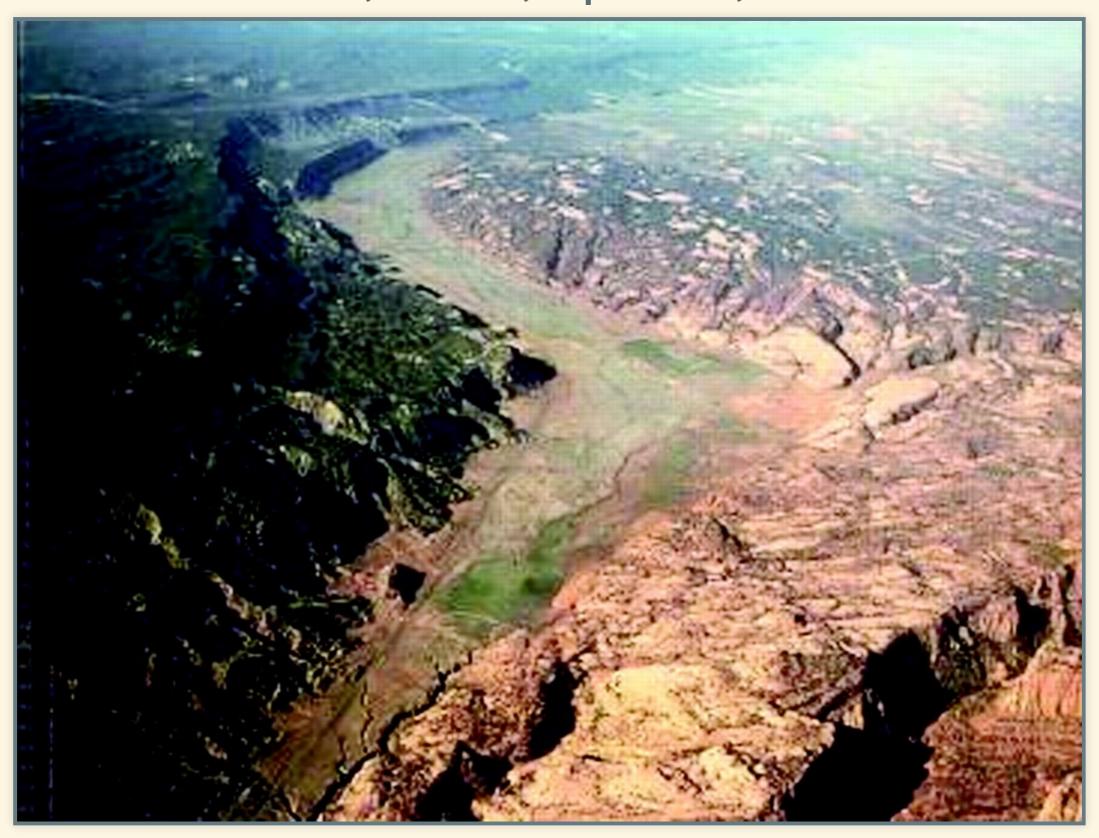
- Nash Equilibrium:
 - No matter what player A does, player B is better off defecting
 - No matter what player B does, player A is better off defecting
 - End result: Both players end up worse off than if they had both cooperated.

Iterated Prisoner's Dilemma

- R. Axelrod (1981)
- Tournament of algorithms
- Winner: "tit-for-tat"
- Evolutionary Game Theory:
 - Basic principles of good strategies:
 - Be nice
 - Be provocable
 - Don't be too envious
 - Don't be too clever
- Nay & Gilligan (2015)
 - Real-world strategies involve randomness, unpredictability

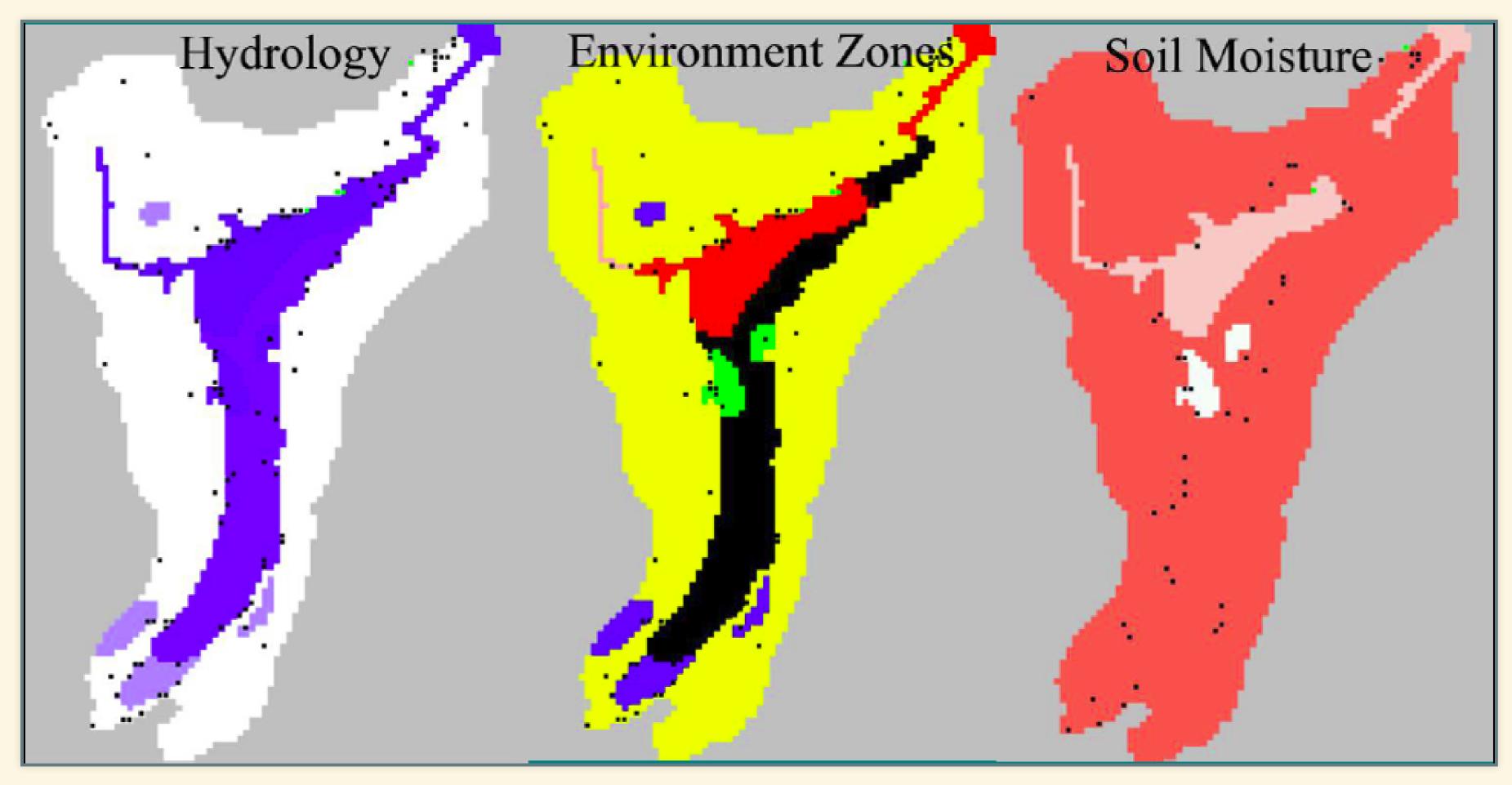
Artificial Anasazi

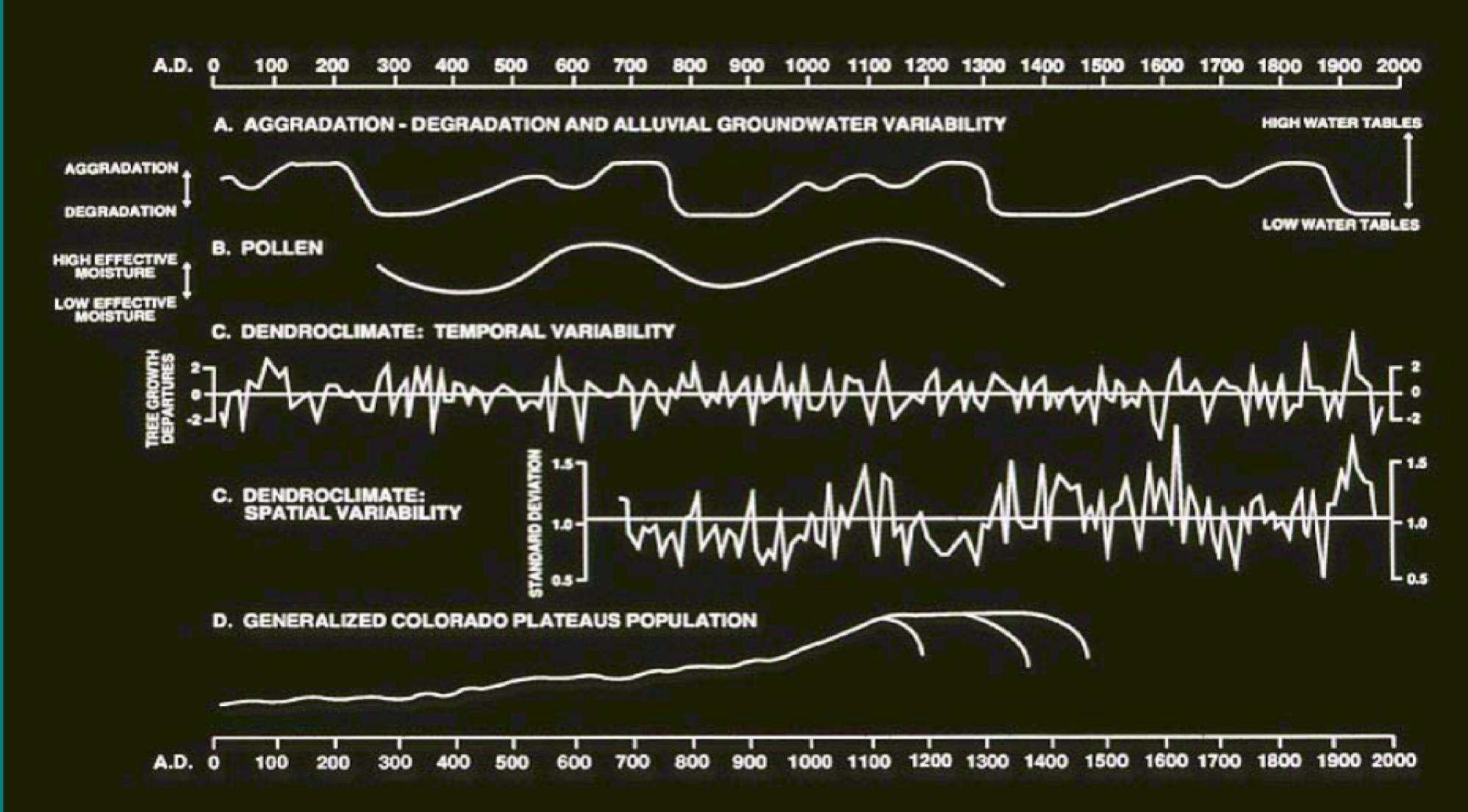
Example: Artificial Anasazi Axtell, Dean, Epstein, *et al.*



Long House Valley (flourished ca. 1800 BCE-1300 CE)

Modeling Environment

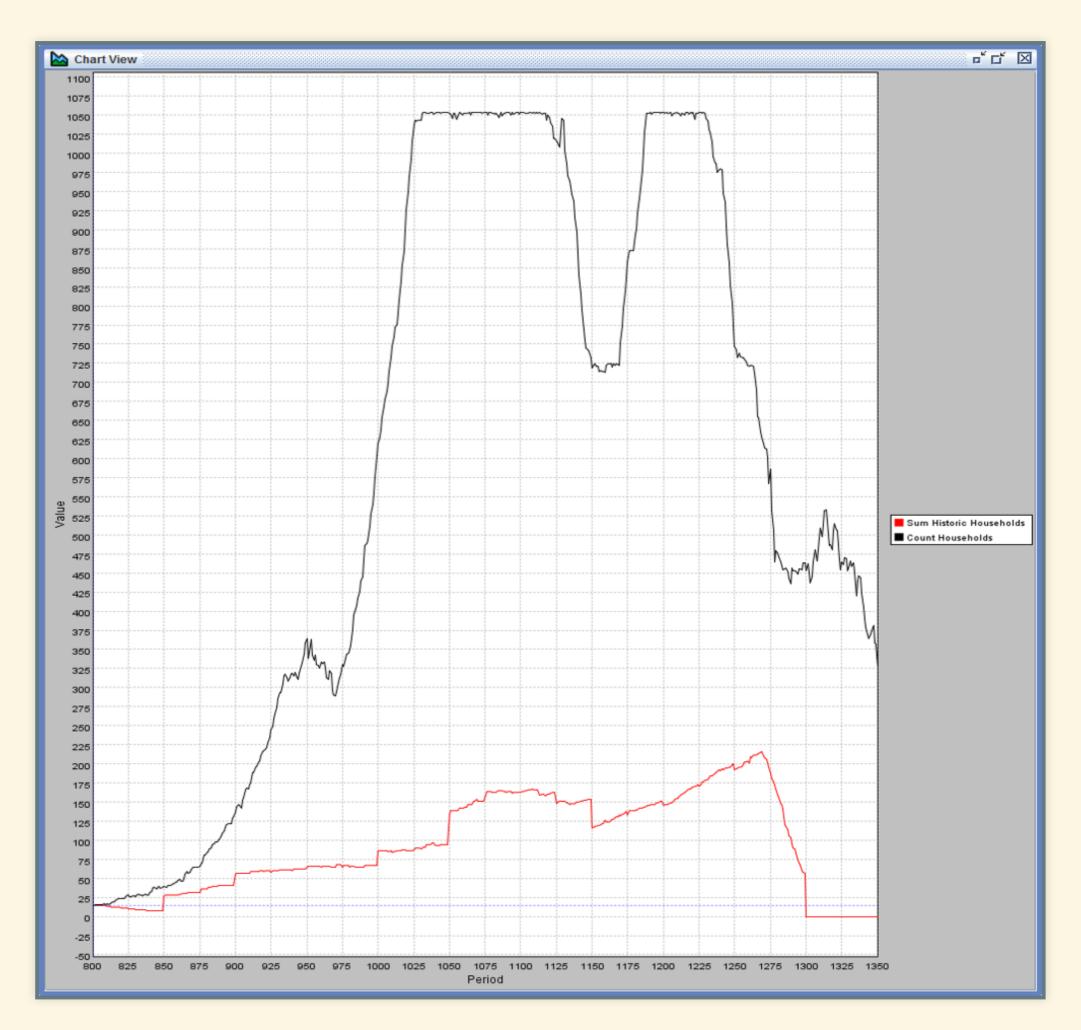




Constructing model

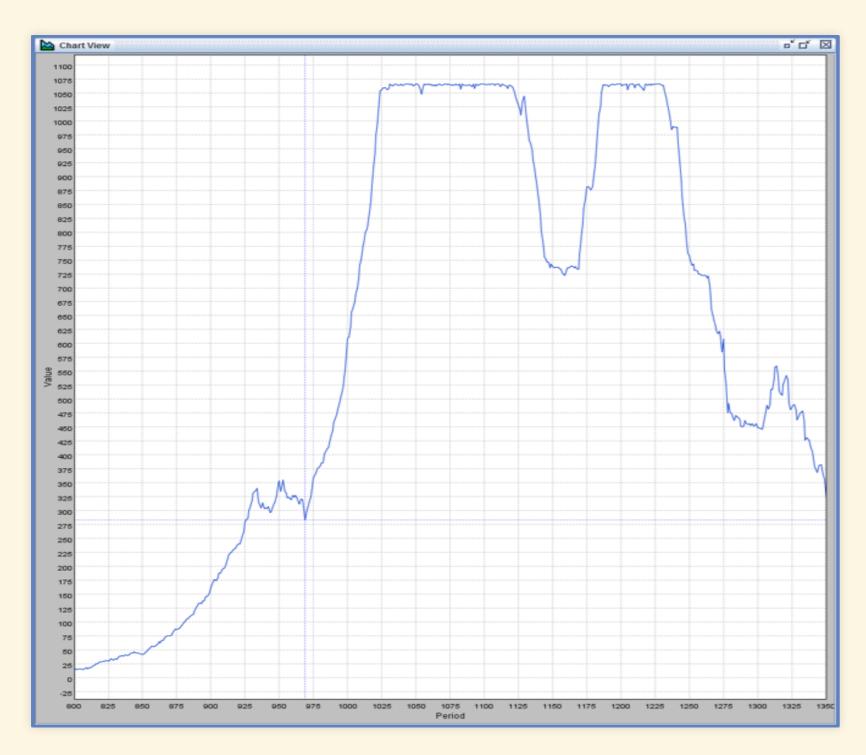
- Paleoclimate:
 - Assess different kinds of soil
 - Assess tree rings, pollen, etc.
 - Reconstruct drought severity index
- Society:
 - Archaeology gives #, location of households
- Make assumptions about:
 - # people per household,
 - Agriculture,
 - **...**
- Devise rules for behavior:
 - Marriage, reproduction, migration, ...
- Simulate years 800–1300

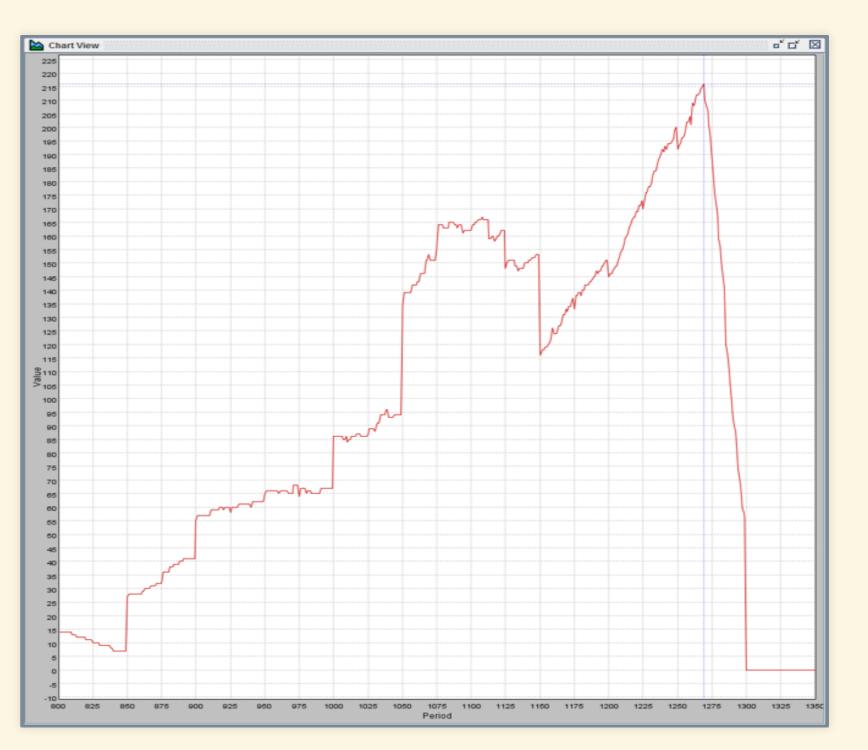
Results



Comparison

Simulated Historical





Improvements

- Make agents heterogeneous
- Fit parameters to historical data

Results

