

# Modeling Complex Systems Using Operads

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## Abstract

*This paper presents an algebraic approach to modeling phase transitions and emergent phenomena in complex systems using operads. We propose a novel type of operad, named  $\sigma$ -operads (statistical operads), which extends operads of wiring diagrams with a statistical structure. We show how these operads can be used to represent the compositional structure, scale invariance, and near-decomposability of complex systems.*

## 1 Introduction

C OMPLEX SYSTEMS are characterized by numerous interacting components that exhibit emergent behaviors and phase transitions not evident from the study of individual components [Mitchell, 2009]. From flocking birds to financial markets, from neural networks to social movements, these systems demonstrate how local interactions cascade across scales to produce system-wide transformations. Understanding such phenomena requires mathematical frameworks that can capture both the multi-scale, hierarchical nature of complex systems and their compositional structure.

The challenge of modeling complex systems has driven the development of increasingly sophisticated mathematical frameworks. Traditional network models capture pairwise interactions but miss higher-order effects. Hypergraphs extend networks to include multi-agent interactions, while simplicial complexes further enable topological analysis through higher-dimensional structures [Battiston et al., 2020]. Yet even these advanced models struggle with a fundamental limitation: they cannot adequately represent systems with complex hierarchical organization and dynamic compositional structures.

Consider social consensus formation, where opinions cascade through multiple levels of influence [Watts and Strogatz, 1998], or biological signaling networks, where protein complexes dynamically assemble to form functional units [Giovannoni et al., 2017]. These

systems exhibit two key properties identified by Simon [1962]: near-decomposability (subsystems interact weakly externally while maintaining strong internal interactions) and scale-invariance (self-similar patterns across organizational levels). Current mathematical frameworks fail to capture how these properties enable phase transitions—those critical moments when local changes reorganize compositional relationships to produce emergent phenomena.

This paper introduces a novel framework based on operads that directly addresses these limitations. Operads, originally developed in algebraic topology, provide a natural language for describing compositional structures and their transformations. We propose  $\sigma$ -operads (statistical operads), which extend operads of wiring diagrams with statistical structure to model how complex systems compose, decompose, and reorganize during phase transitions. This approach offers three key advantages:

1. **Compositional representation:** Operads explicitly model how subsystems combine to form larger systems while preserving compositional relationships
2. **Multi-scale dynamics:** The operadic structure naturally captures interactions across hierarchical levels
3. **Phase transition mechanics:** Statistical extensions allow modeling of critical phenomena and emergent behaviors

Prior work has successfully demonstrated the utility of operads for structural modeling. Spivak [2013] introduced the operad of wiring diagrams to formalize the composition of open systems, a framework further developed by Behr et al. [2021] for system design. Baez and Pollard [2020] applied operadic approaches to network models and Petri nets, providing a rigorous categorical foundation for network theory. In neuroscience, Linde-Domingo et al. [2021] utilized operads to model brain hierarchy and topological simplification. However, these existing frameworks primarily focus on the structural and deterministic aspects of composition. They lack the intrinsic statistical mechanics required to model the stochastic fluctuations and probabilistic reorganization that characterize phase transitions in complex systems.

By bridging category theory, statistical mechanics, and complex systems science, our framework provides new insights into how compositional reorganization drives phase transitions and emergence. We demonstrate applications to diverse systems including neural synchronization, social dynamics, and biological networks, showing how  $\sigma$ -operads reveal previously hidden mechanisms underlying complex system behaviors.

## 2 Background

### 2.1 Properties of Complex Systems

#### 2.1.1 Structural Features: Near-decomposability and Scale-invariance

Complex systems exhibit two foundational structural properties that enable their characteristic behaviors and provide the basis for our operadic approach.

**Near-decomposability** [Simon, 1962] describes systems with subsystems that interact weakly externally while maintaining strong internal interactions. These systems display:

- Stronger interactions within subsystems than between them
- Hierarchical organization across multiple levels
- Time-scale separation between internal and external interactions

Examples include cellular structures (organelles within cells, cells within tissues, tissues within organs, organs within organisms, etc.), ecosystems with loosely coupled niches, and modular software systems. Near-decomposability enables adaptation through independent subsystem evolution [Simon, 1996] and creates the hierarchical levels across which system dynamics unfold.

**Scale-invariance** describes self-similar patterns appearing across different organizational levels, characterized by:

- Statistical similarity at different observation scales
- Power-law distributions of system properties
- Absence of characteristic scales

This property manifests in branching patterns in biological systems, power-law distributions in scale-free networks etc. [West, 2017, Stanley, 1999]. Scale-invariance emerges naturally in systems that grow through preferential attachment processes or self-organize into critical states.

### 2.1.2 Dynamical Features: Phase Transitions and Emergence

Phase transitions and emergence represent related dynamical phenomena that arise from the hierarchical and scale-invariant structures of complex systems.

**Phase transitions** occur when control parameters cross threshold values, causing qualitative changes in system properties. These transitions manifest as discontinuous shifts at critical points [Stanley, 1971], displaying characteristic mathematical signatures: power-law scaling behaviors, critical exponents, and diverging correlation lengths [Newman, 2003, Bak et al., 1987]. In complex systems, phase transitions include ecosystem state shifts, opinion cascades in social networks, synchronization transitions in oscillator systems, financial market crashes, and percolation thresholds in networks.

**Emergence** describes the formation of properties at higher organizational levels not present in or predictable from individual components [Holland, 1998, Anderson, 1972]. Anderson's "More is Different" principle emphasizes that complex systems require analysis beyond reductionist approaches. Examples include flocking behaviors in birds, intelligence in neural networks, consciousness from neuronal activity, and market dynamics in economies [Camazine et al., 2003, Haken, 1983].

Phase transitions can be viewed as a specific type of emergence characterized by sudden, discontinuous changes, while other emergent phenomena may develop gradually or exist in steady states [Bar-Yam, 2013]. Both phenomena share common underlying mechanisms:

- They arise from the hierarchical structures created by near-decomposability
- They propagate across scales following patterns enabled by scale-invariance

- They involve reorganization of compositional relationships between system components
- They manifest when local changes cascade to produce system-wide transformations

At critical points, fluctuations occur across all scales of the system as local changes propagate through hierarchical levels—a direct consequence of the near-decomposable, scale-invariant structure.

Our operadic framework models these phenomena by tracking compositional relationships between components across scales. This approach complements traditional statistical methods [Stanley, 1999, Goldenfeld, 1992] by focusing explicitly on how compositional structures reorganize during transitions, providing insights into the mechanisms driving phase transitions and emergent behaviors.

## 2.2 Modeling Phase Transitions and Emergence

### 2.2.1 Physical Models

In physics, phase transitions are often modeled using statistical mechanics, where the system's behavior is described in terms of energy, entropy, and temperature [Stanley, 1971, Kadanoff, 2000]. The most iconic example is the Ising model, originally designed for ferromagnetism but now widely applied to social dynamics and neural networks. The system is described by a Hamiltonian  $H$ , which sums the interactions between adjacent spins  $\sigma_i, \sigma_j$ :

$$H(\sigma) = -J \sum_{\langle i,j \rangle} \sigma_i \sigma_j - h \sum_i \sigma_i \quad (1)$$

where  $J$  represents the interaction strength (coupling) and  $h$  is an external field.

These models capture the fundamental mechanism of phase transitions: how local interactions (the  $J$  term) compete with thermal fluctuations (entropy) to produce collective order (magnetization) at critical points [Binney et al., 1992]. While powerful, they typically assume a fixed, often regular lattice structure, limiting their direct applicability to the complex, adaptive topologies found in biological and social systems [Newman, 2011].

### 2.2.2 Network Models

Networks have been used since the early 20th century to model complex systems, representing entities as nodes and interactions as edges [Watts and Strogatz, 1998, Barabási and Albert, 1999]. Formally, a network is represented as a graph  $G = (V, E)$  where  $V$  is a set of vertices (nodes) and  $E \subseteq V \times V$  is a set of edges (links). For directed networks, edges are ordered pairs  $(u, v) \in E$  indicating a directed relationship from node  $u$  to node  $v$ . For undirected networks, edges are unordered pairs  $\{u, v\} \in E$ .

The structure of a network can be represented by its adjacency matrix  $A$ , where:

$$A_{ij} = \begin{cases} 1 & \text{if } (i, j) \in E \text{ (or } \{i, j\} \in E \text{ for undirected graphs)} \\ 0 & \text{otherwise} \end{cases} \quad (2)$$

For weighted networks,  $A_{ij}$  represents the strength of the connection between nodes  $i$  and  $j$ . Several metrics characterize network properties:

- **Degree distribution  $P(k)$ :** The probability that a randomly selected node has  $k$  connections
- **Clustering coefficient  $C_i$ :** For a node  $i$  with  $k_i$  neighbors,  $C_i = \frac{2e_i}{k_i(k_i-1)}$  where  $e_i$  is the number of links between the neighbors
- **Path length  $d(i, j)$ :** The minimum number of edges traversed to reach node  $j$  from node  $i$
- **Betweenness centrality  $B(v)$ :**  $B(v) = \sum_{s \neq v \neq t} \frac{\sigma_{st}(v)}{\sigma_{st}}$  where  $\sigma_{st}$  is the number of shortest paths from  $s$  to  $t$  and  $\sigma_{st}(v)$  is the number of those paths passing through  $v$

These properties can be used to classify networks into different categories, such as scale-free, small-world, and random networks [Barabási and Albert, 1999, Watts and Strogatz, 1998].

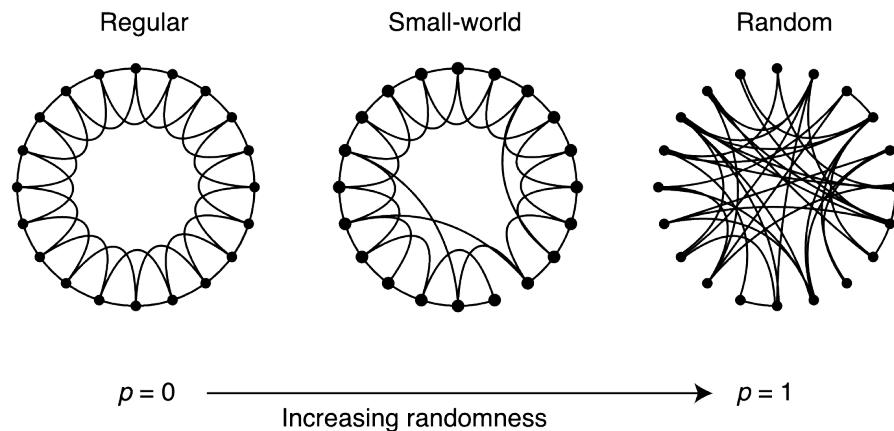


Figure 1: Small-world network model illustration showing the transition from regular to random networks. [Watts and Strogatz, 1998]. A regular network transitions to a small-world network by rewiring a fraction of the edges, leading to a significant reduction in the average path length while maintaining high clustering.

Critical phenomena in networks, such as phase transitions, often manifest through sudden changes in global network properties. For instance, the emergence of a giant connected component in random networks occurs at a critical probability  $p_c = \frac{1}{N}$ , where  $N$  is the number of nodes [Erdős and Rényi, 1960].

Network models have been successful in capturing the structure and dynamics of a wide range of systems, including social networks, biological networks, and technological networks [Newman, 2003, Albert and Barabási, 2002, Strogatz, 2001]. Networks are both a mathematically rigorous framework as well as intuitive and visually appealing, making them a popular choice for modeling complex systems [Newman, 2010]. Networks can capture the emergence of collective behavior through the study of network motifs, community structure, and dynamical processes on networks [Milo et al., 2002, Fortunato, 2010, Barrat et al., 2008], and has attracted significant attention in recent years [Barabási, 2016].

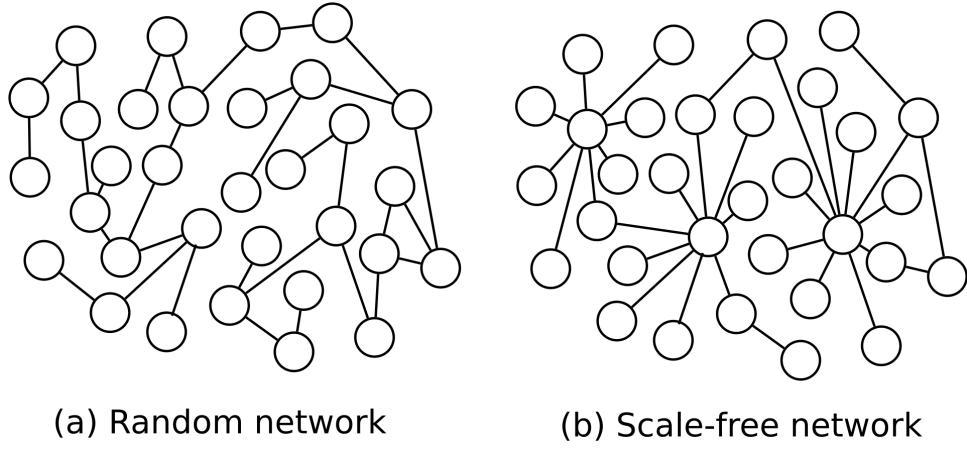


Figure 2: Visual comparison between random and scale-free networks. [Wikipedia contributors, 2023]. Notice the presence of hubs in the scale-free network, which are absent in the random network.

Network Type	Degree Distribution	Clustering Coefficient	Average Path Length
Random Networks	Poisson distribution $P(k) \sim \frac{\lambda^k e^{-\lambda}}{k!}$	Low ( $C \sim \frac{p}{N}$ )	Short ( $L \sim \frac{\ln N}{\ln \langle k \rangle}$ )
Regular Lattices	Constant degree	High (locally clustered)	Long ( $L \sim N^{1/d}$ )
Small-World Networks	Similar to random networks	High ( $C \gg C_{random}$ )	Short ( $L \approx L_{random}$ )
Scale-Free Networks	Power law $P(k) \sim k^{-\gamma}$	Hierarchical clustering	Very short (ultra-small world)
Hierarchical Networks	Power law	Hierarchical ( $C(k) \sim k^{-1}$ )	Short
Modular Networks	Varies	High within modules, low between modules	Long between modules, short within modules

Table 1: Comparison of Different Network Types and Their Characteristics. **Notation:**  
 $P(k)$  = probability that a randomly selected node has  $k$  connections (degree distribution)  
 $k$  = node degree (number of connections)

$\langle k \rangle$  ≡ average degree across the network

$C$  = clustering coefficient (probability that two neighbors of a node are connected)

$C(k)$  = clustering coefficient for nodes with degree  $k$ .

$C(n)$  = clustering coefficient for nodes with degree  $n$   
 $L$  = average shortest path length between any two nodes

$N$  = total number of nodes in the network

$n$  ≡ probability of connection between any two nodes (in random networks)

$d$  = dimension of the lattice (for regular networks)

$\gamma$  = power-law exponent (typically  $2 < \gamma < 3$  for scale-free networks)

### 2.2.3 From Networks to Simplicial Complexes



Figure 3: Visual representation of simplicial complexes. The top row shows individual simplices of different dimensions (0-simplex, 1-simplex, 2-simplex, and 3-simplex). The bottom part shows a more complex simplicial complex with multiple 2-simplices (filled triangles), a 3-simplex (tetrahedron), and connecting 1-simplices (edges) that capture multi-way interactions beyond pairwise connections.

Simplicial complexes generalize networks by incorporating higher-order interactions. Simplicial complexes can be thought of as triangles of various dimensions - vertices (0-simplices), edges (1-simplices), triangles (2-simplices), tetrahedra (3-simplices), and so on [Petri et al., 2014] connected together either via shared vertices, edges, or faces.

Formally, a simplicial complex  $K$  on a vertex set  $V$  is a collection of subsets of  $V$  (called simplices) such that:

- For every vertex  $v \in V$ ,  $\{v\} \in K$  (0-simplex)
- If  $\sigma \in K$  and  $\tau \subset \sigma$ , then  $\tau \in K$  (closure property)

A  $k$ -simplex  $\sigma = [v_0, v_1, \dots, v_k]$  represents an interaction between  $k + 1$  vertices. For example:

- A 0-simplex is a vertex
- A 1-simplex is an edge (pairwise interaction)

- A 2-simplex is a filled triangle (three-way interaction)
- A 3-simplex is a solid tetrahedron (four-way interaction)
- and so on

Several researchers have successfully applied simplicial complexes to model complex systems. Petri et al. [2014] used simplicial complexes to analyze brain functional networks, revealing topological structures that correlate with cognitive states. Giusti et al. [2016] demonstrated how simplicial complexes can capture neural coding schemes beyond what traditional network models could represent. Sizemore et al. [2018] showed how clique topology in neural systems provides insights into brain development and function.

The primary tool for analyzing these structures is homology, which characterizes the "holes" in the data at different dimensions. These are quantified by Betti numbers ( $\beta_k$ ):

- $\beta_0$ : Number of connected components
- $\beta_1$ : Number of 1D holes (loops/cycles)
- $\beta_2$ : Number of 2D holes (voids)

Techniques like Persistent Homology track how these topological features appear and disappear across different scales, offering a multi-scale view of the system's structure [Edelsbrunner and Harer, 2008].

While simplicial complexes offer significant advantages over traditional networks, they have inherent limitations:

- They are undirected, with no natural way to represent asymmetric interactions
- Temporal dynamics are challenging to model in simplicial complexes

## 3 Theory of Operads

### 3.1 Operads

A large class of mathematical theories consists of three ingredients:

1. A collection of objects.
2. A collection of morphisms between these objects.
3. A notion of composition of these morphisms.

The most well-known example of this pattern is arithmetic, where the objects are numbers, the morphisms are functions (addition, multiplication, etc.), and the composition is the usual function composition. All fields such as real numbers, complex numbers, and vector spaces can be described in this way.

As we go up the hierarchy of mathematics, we find more and more examples of this pattern. For example, in topology, the objects are topological spaces, the morphisms are continuous functions, and the composition is the usual function composition. Groups and family (magma, monoid, group, ring, field) are also examples of this pattern. Category

theory is a generalization of this pattern, where the objects are categories, the morphisms are functors, and the composition is the usual functor composition.

Operads are a generalization of this pattern, where the objects are operations, the morphisms are operations of different arities, and the composition is a more general form of function composition. Operads provide a framework for studying algebraic structures that arise in various areas of mathematics, including topology, algebra, and category theory.

Operads consists of:

1. A collection of operations of different arities.
2. A notion of composition of these operations.
3. The composition operations obey certain conditions - associativity and unitality.

### 3.1.1 Formal Definition

Consider a set  $\mathbb{X}$ , and an integer  $n \in \mathbb{N}$ .

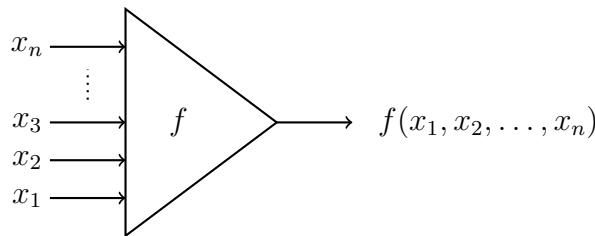
An Operad,  $\mathbb{P}$ , is defined as a set of n-ary operations, where each operation  $f$  has the signature  $\mathbb{X}^n \rightarrow \mathbb{X}$ :

$$\mathbb{P}(n) = \{f : \mathbb{X}^n \rightarrow \mathbb{X}\} \quad (3)$$

where  $\mathbb{X}^n$  is the cartesian product of  $\mathbb{X}$  with itself  $n$  times, i.e.

$$\mathbb{X}^n = \mathbb{X} \times \mathbb{X} \times \dots \times \mathbb{X} \quad (4)$$

i.e. all of these functions  $f$  take in  $n$  arguments from  $\mathbb{X}$  and return a single element from  $\mathbb{X}$ .



If we have a bunch of these sets of functions  $\mathbb{P}(k_i)$  for each  $k_i \in \mathbb{N}$ , then we can define a composition operation  $\circ$  for these operations as follows:

Let  $f_i \in \mathbb{P}(k_i)$  be an operation that takes in  $k_i$  arguments from  $\mathbb{X}$  and returns a single element from  $\mathbb{X}$ . We can take  $n$  numbers of such operations and use their outputs as inputs to another operation  $f \in \mathbb{P}(n)$ , which takes in  $n$  arguments from  $\mathbb{X}$  and returns a single element from  $\mathbb{X}$ . The composition operation  $\circ$  is defined as:

$$\mathbb{P}(n) \times (\mathbb{P}(k_1) \times \mathbb{P}(k_2) \times \dots \times \mathbb{P}(k_n)) \rightarrow \mathbb{P}(k_1 + k_2 + \dots + k_n) \quad (5)$$

$$f, (f_1, f_2, \dots, f_n) \mapsto f \circ (f_1, f_2, \dots, f_n) \quad (6)$$

where  $f \circ (f_1, f_2, \dots, f_n) \in \mathbb{P}(k_1 + k_2 + \dots + k_n)$  is defined as the following diagram:

Associativity of this composition for Operads works as follows:

This composition operation  $\circ$  satisfies the following properties:

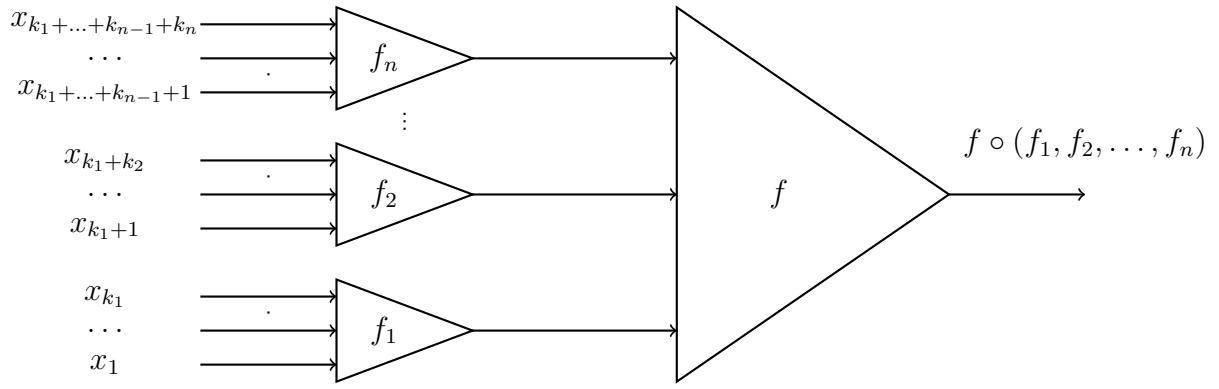


Figure 4: Operadic composition showing how multiple operations  $f_1, f_2, \dots, f_n$  with arities  $k_1, k_2, \dots, k_n$  can be composed with an operation  $f$  of arity  $n$  to form a new operation of arity  $k_1 + k_2 + \dots + k_n$ .

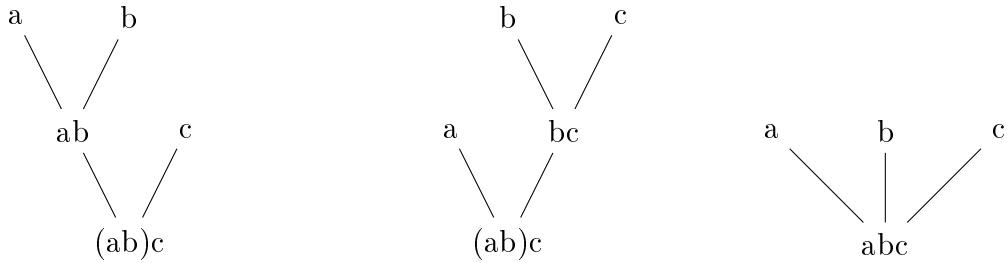


Figure 5: Associativity of operadic composition of arity 3

- **Associativity:** For all  $f \in \mathbb{P}(n)$ ,  $g \in \mathbb{P}(k_1)$ ,  $h \in \mathbb{P}(k_2)$ , and  $i \in \mathbb{P}(k_3)$ , we have:

$$f \circ (g \circ (h, i)) = (f \circ (g, h)) \circ i \quad (7)$$

- **Unitality:** For all  $f \in \mathbb{P}(n)$ , we have:

$$f \circ (\text{id}_{k_1}, \text{id}_{k_2}, \dots, \text{id}_{k_n}) = f \quad (8)$$

where  $\text{id}_k$  is the identity function on  $\mathbb{X}^k$ .

Symmetry is not required for operads, but it can be added to form symmetric operads. The symmetry condition is:

$$f \circ (g_1, g_2, \dots, g_n) = f \circ (g_{\sigma(1)}, g_{\sigma(2)}, \dots, g_{\sigma(n)}) \quad (9)$$

where  $\sigma$  is a permutation of the set  $\{1, 2, \dots, n\}$  or  $\sigma \in S_n$  and  $g_{\sigma(i)}$  is the  $\sigma(i)$ -th element of the original sequence, i.e., the permutation  $\sigma$  permutes the order of operations used as inputs to  $f$ .

### 3.1.2 Operads for Modeling

Operads have been applied to modeling systems from diverse fields. In physics, operads have been extensively applied to model quantum field theories, where they capture the

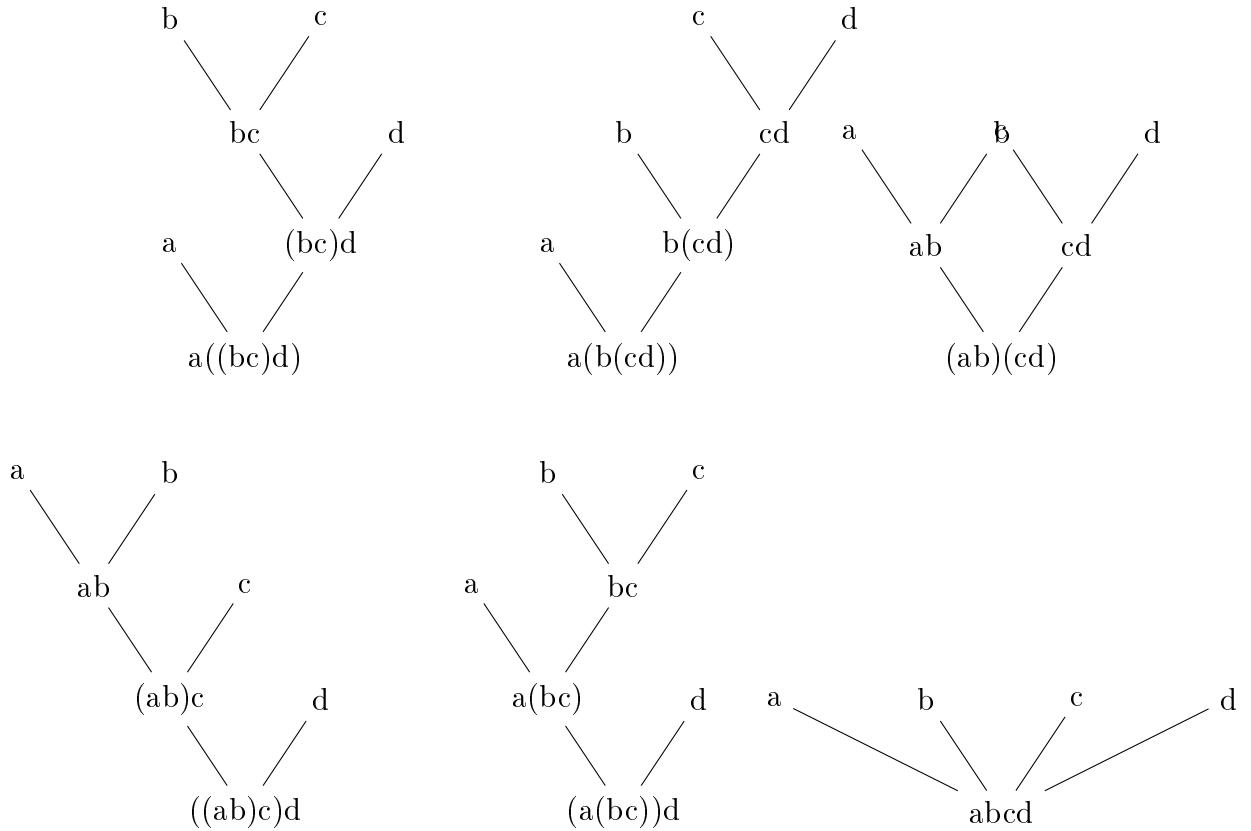


Figure 6: Associativity of operadic composition of arity 4

structure of Feynman diagrams and the composition of quantum interactions [Baez and Dolan \[1997\]](#). Operads of wiring diagrams have been used to model electrical circuits petri nets and quantum circuits [Spivak \[2013\]](#), [Baez and Pollard \[2020\]](#). Operads have also been employed in computer science to model SQL database query languages [Spivak \[2013\]](#), in systems design for modeling complex system design specification, analysis and synthesis [Behr et al. \[2021\]](#).

## 3.2 Operads of Wiring Diagrams

Wiring diagram operads provide a categorical framework for modeling directed compositional systems with explicit input-output interfaces [Spivak \[2013\]](#), [Behr et al. \[2021\]](#). Unlike classical operads that focus purely on arity, wiring diagram operads encode both the connectivity structure and the directional flow of information through systems, making them particularly suited for modeling complex systems with hierarchical organization and modular decomposition.

### 3.2.1 Formal Definition

A wiring diagram operad  $\mathcal{W}$  consists of graphical representations where operations are depicted as boxes with labeled input and output ports, connected by wires that carry typed information. Formally, we define:

**Wiring Diagrams:** A wiring diagram  $W$  over a finite set of types  $T$  is a directed

graph where:

- Vertices represent operations (boxes) with labeled input ports  $\text{in}(v) \subseteq T$  and output ports  $\text{out}(v) \subseteq T$
- Edges represent wires connecting output ports to input ports
- External inputs and outputs form the interface of the diagram

**Operations:** For a wiring diagram  $W$  with input interface  $I \subseteq T$  and output interface  $O \subseteq T$ , we denote the set of operations as  $\mathcal{W}(I; O)$ . Each operation  $f \in \mathcal{W}(I; O)$  represents a morphism:

$$f : \prod_{i \in I} X_i \rightarrow \prod_{o \in O} X_o \quad (10)$$

where  $X_t$  denotes the data type associated with type  $t \in T$ .

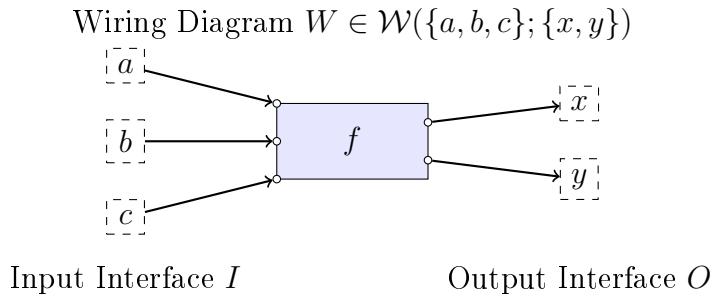


Figure 7: Basic wiring diagram showing an operation  $f$  with input interface  $\{a, b, c\}$  and output interface  $\{x, y\}$ . Boxes represent operations, circles represent ports, and arrows represent typed wires.

### 3.2.2 Composition Structure

The composition operation in wiring diagram operads is defined through substitution and wire connecting. Given:

- A wiring diagram  $f \in \mathcal{W}(I; O)$  with input interface  $I$  and output interface  $O$
- Wiring diagrams  $g_1 \in \mathcal{W}(I_1; O_1), g_2 \in \mathcal{W}(I_2; O_2), \dots, g_k \in \mathcal{W}(I_k; O_k)$

The composition  $f \circ (g_1, g_2, \dots, g_k)$  is performed by:

1. **Interface Matching:** Ensuring output interfaces of  $g_i$  match corresponding input requirements in  $f$
2. **Diagram Substitution:** Replacing designated boxes in  $f$  with the complete wiring diagrams  $g_i$
3. **Wire Connection:** Connecting output wires of  $g_i$  to input wires of the corresponding positions in  $f$

The resulting composition has input interface  $I' = \bigcup_{i=1}^k I_i$  and output interface  $O$ :

$$f \circ (g_1, g_2, \dots, g_k) \in \mathcal{W}\left(\bigcup_{i=1}^k I_i; O\right) \quad (11)$$

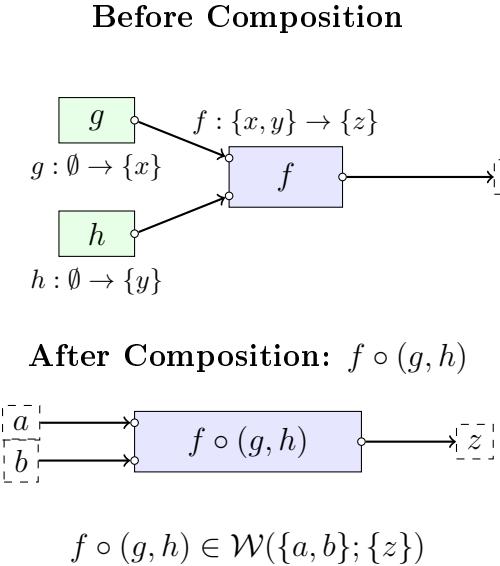


Figure 8: Composition of wiring diagrams showing how operations  $g$  and  $h$  are substituted into operation  $f$ . The top diagram shows the individual components, while the bottom shows the resulting composed operation.

### 3.2.3 Associativity and Unitality

Wiring diagram operads satisfy the fundamental operadic axioms:

**Associativity:** For compatible wiring diagrams, the composition operation is associative:

$$(f \circ g) \circ h = f \circ (g \circ h) \quad (12)$$

This corresponds to the fact that the order of substituting sub-diagrams does not affect the final connectivity structure.

**Unitality:** Identity wiring diagrams act as units under composition. For each type  $t \in T$ , there exists an identity operation  $\text{id}_t \in \mathcal{W}(\{t\}; \{t\})$  that simply connects its input directly to its output:

$$f \circ (\text{id}_{t_1}, \text{id}_{t_2}, \dots, \text{id}_{t_n}) = f \quad (13)$$

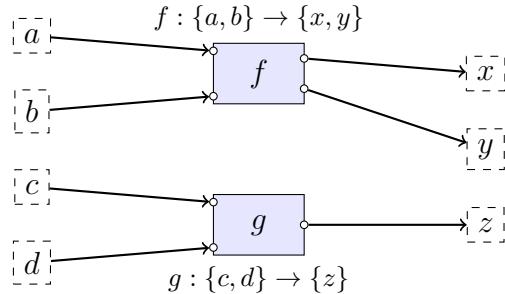
### 3.2.4 Categorical Properties

Wiring diagram operads form a symmetric monoidal category where:

- Objects are finite sets of types (interfaces)
- Morphisms are wiring diagrams between interfaces
- Composition is given by diagram substitution
- The monoidal product corresponds to parallel composition of diagrams
- Symmetry is given by wire permutation

This categorical structure enables the modeling of complex systems with multiple subsystems operating in parallel, hierarchical decomposition through nested composition, and modular design patterns where components can be independently developed and later integrated.

### Parallel Composition (Monoidal Product)



$$f \otimes g \in \mathcal{W}(\{a, b, c, d\}; \{x, y, z\})$$

Figure 9: Parallel composition in wiring diagram operads demonstrating the monoidal product structure. Two operations  $f$  and  $g$  operate independently in parallel, with their interfaces combined disjointly.

## 4 $\sigma$ -operads

Modeling temporality is central to be able to capture the true essence of complex systems. Components of complex systems interact with one another and evolve across multiple time scales, leading to emergent phenomena that cannot be understood through static or purely structural models. However for modeling such systems, it is sufficient to model the participant components and their interactions as stochastic processes that evolve over time, rather than modeling time explicitly. This implies our model must capture sequences that represent the evolution of states and interactions over time, while preserving causal relationships. The different scales of time are captured by the hierarchical structure of operads, where different levels of the hierarchy can represent dynamics occurring at different time scales, with higher levels operating at slower time scales than lower ones.

We develop a novel mathematical framework, based on WD-operads, to model complex systems through temporal-causal relationships. Our approach enriches the established theory of WD-operads with temporal probability structures, creating operads that naturally capture sequential dynamics and causal interactions.

### 4.1 Temporal Probability Spaces

Let us first define the notion of temporal probability spaces, which will serve as an enriching category for our operads. We denote the category of temporal probability spaces as **TempProb**.

Each object of **TempProb** is a temporal probability space,  $\Omega_{\mathcal{W}}$ , where each object of the space represents a state of the system at a given time. Hence for each box of the WD-operad  $\mathcal{W}$ , the space  $\Omega_{\mathcal{W}}$  contains the set of all possible execution paths or histories of the system component represented by that box. Additionally, to enable us to assign probabilities to subsets of these execution paths, we equip each temporal probability space with a sigma-algebra  $\mathcal{F}$  of measurable events and a probability measure  $\mathbb{P}$  that

assigns probabilities to these events.

Morphisms in **TempProb** are adapted stochastic processes that preserve the temporal structure of the spaces, ensuring that information flows consistently through time. A morphism between two temporal probability spaces represents how the probabilistic evolution of one system component conditions or influences the probability distribution over possible evolutions of another component over time. For example, a morphism  $K : \Omega_{\mathcal{W}_1} \rightarrow \Omega_{\mathcal{W}_2}$  between two temporal probability spaces can be viewed as a stochastic kernel that maps each execution path in  $\Omega_{\mathcal{W}_1}$  to a probability distribution over execution paths in  $\Omega_{\mathcal{W}_2}$ , while respecting the temporal ordering of events. At time  $t$ , given history up to time  $t$  in  $\Omega_{\mathcal{W}_1}$ , the morphism  $K$  tells us the conditional probability distribution over possible states at time  $t$  in  $\Omega_{\mathcal{W}_2}$ .

Formally, the category **TempProb** is defined as follows:

- **Objects:** Temporal probability spaces  $(\Omega, \mathcal{F}, \{\mathcal{F}_t\}_{t \geq 0}, \mathbb{P})$  where:
  - $\Omega$  is the sample space, representing the set of all possible system trajectories or execution paths.
  - $\mathcal{F}$  is a sigma-algebra on  $\Omega$  - the collection of measurable events (subsets of trajectories) to which we can assign probabilities. Not every arbitrary subset of  $\Omega$  is measurable;  $\mathcal{F}$  specifies which subsets are "well-behaved" enough for probability theory.
  - $\{\mathcal{F}_t\}_{t \geq 0}$  is a filtration - an increasing family of sigma-algebras where  $\mathcal{F}_s \subseteq \mathcal{F}_t$  for  $s \leq t$ . This represents the accumulation of information:  $\mathcal{F}_t$  captures everything we can know about the system's history up to time  $t$ .
  - $\mathbb{P} : \mathcal{F} \rightarrow [0, 1]$  is a probability measure assigning a likelihood to each measurable event.
- **Morphisms:** Stochastic kernels  $K : (\Omega_1, \mathcal{F}_1, \{\mathcal{F}_t^1\}) \rightarrow (\Omega_2, \mathcal{F}_2, \{\mathcal{F}_t^2\})$  that are adapted to the filtrations. These represent how one system component probabilistically influences another while respecting causality: at each time  $t$ ,  $K$  maps histories in  $\Omega_1$  (measurable with respect to  $\mathcal{F}_t^1$ ) to probability distributions over histories in  $\Omega_2$ . Formally,  $K_t$  is  $\mathcal{F}_t^1$ -measurable for all  $t$ , ensuring the influence cannot depend on future information.
- **Composition:** For morphisms  $K : \Omega_1 \rightarrow \Omega_2$  and  $L : \Omega_2 \rightarrow \Omega_3$ , their composition  $L \circ K : \Omega_1 \rightarrow \Omega_3$  follows the Chapman-Kolmogorov equation:

$$(L \circ K)(\omega_1, A) = \int_{\Omega_2} K(\omega_1, d\omega_2) L(\omega_2, A)$$

representing the transitive flow of probabilistic influence through chains of system components.

- **Monoidal Structure:** The independent product of two temporal probability spaces is defined as:

$$(\Omega_1, \mathcal{F}_1, \{\mathcal{F}_t^1\}, \mathbb{P}_1) \otimes (\Omega_2, \mathcal{F}_2, \{\mathcal{F}_t^2\}, \mathbb{P}_2)$$

- Sample space:  $\Omega_1 \times \Omega_2$  (pairs of independent trajectories)
- Sigma-algebra:  $\mathcal{F}_1 \otimes \mathcal{F}_2$  (product sigma-algebra)

- Filtration:  $\mathcal{F}_t^1 \otimes \mathcal{F}_t^2$  at each time  $t$
- Measure:  $\mathbb{P}_1 \times \mathbb{P}_2$  (product measure)

This category captures the essential features of complex systems: information accumulates through time (filtration), future states depend probabilistically on past states (stochastic kernels), temporal ordering enforces causality (adaptedness), and independent subsystems can evolve in parallel (monoidal structure).

#### 4.1.1 Example: Neural Spike Chains

As a concrete example of **TempProb**, consider a simple system with two neurons arranged in sequence:

$$(input) \rightarrow [neuron_1] \rightarrow [neuron_2] \rightarrow (output)$$

Each neuron fires with a stochastic spike when its input exceeds a certain threshold, with some probability. For an input voltage of  $x$  volts, the sample space  $\Omega$  contains all conceivable sequences, including acausal ones like backwards information flow. However, we focus on the  $\sigma$ -algebra  $\mathcal{F}$  which contains only measurable events - causally valid sequences that respect temporal ordering.

Examples of events in  $\mathcal{F}$  include:

- $\omega_0$ : ( $input = x$ ) only (initial state)
- $\omega_1$ : ( $input = x$ )  $\rightarrow$  [ $neuron_1$  fires at  $t_1$ ]
- $\omega_2$ : ( $input = x$ )  $\rightarrow$  [ $neuron_1$  does not fire]
- $\omega_3$ : ( $input = x$ )  $\leftarrow$  [ $neuron_1$  fires at  $t_1$ ] (absurd)
- $\omega_4$ : ( $input = x$ )  $\rightarrow$  [ $neuron_1$  fires at  $t_1$ ]  $\rightarrow$  [ $neuron_2$  does not fire]
- $\omega_5$ : ( $input = x$ )  $\rightarrow$  [ $neuron_1$  fires at  $t_2$ ]  $\leftarrow$  [ $neuron_2$  fires at  $t_1$ ] (absurd)
- $\omega_6$ : ( $input = x$ )  $\leftarrow$  [ $neuron_1$  fires at  $t_2$ ]  $\rightarrow$  [ $neuron_2$  fires at  $t_1$ ] (absurd)
- $\omega_7$ : ( $input = x$ )  $\rightarrow$  [ $neuron_1$  fires at  $t_1$ ]  $\rightarrow$  [ $neuron_2$  fires at  $t_2$ ]  $\rightarrow$  ( $output$ )
- etc.

Note that the internal dynamics of each neuron are abstracted away; we focus on observable spike events and their temporal ordering. The  $\sigma$ -algebra  $\mathcal{F}$  excludes acausal sequences like ( $input$ )  $\leftarrow$  [ $neuron_1$ ]  $\leftarrow$  [ $neuron_2$ ] - while these might exist in  $\Omega$ , they are not measurable events in  $\mathcal{F}$ .

The filtration  $\{\mathcal{F}_t\}_{t>0}$  captures information accumulation:

- $\mathcal{F}_{t_1}$ : Events knowable up to  $t_1$  (input +  $neuron_1$  state)
- $\mathcal{F}_{t_2}$ : Events knowable up to  $t_2$  (full system state, including output)

Each event has an associated probability:

$$\mathbb{P}(\omega_1) = P(neuron_1 \text{ fires} \mid input = x) \tag{14}$$

$$\mathbb{P}(\omega_7) = P(neuron_1 \text{ fires} \mid x) \cdot P(neuron_2 \text{ fires} \mid neuron_1 \text{ fired}) \tag{15}$$

#### 4.1.2 Example: Composition of two spaces

Now, we show how temporal probability spaces compose. For simplicity, let's decompose our neural chain in the previous example into two separate TempProb objects and see how they combine.

**First component:**  $(\Omega^1, \mathcal{F}^1, \{\mathcal{F}_t^1\}, \mathbb{P}^1)$  represents  $(\text{input}) \rightarrow [\text{neuron}_1] \rightarrow (\text{output})$  system:

- $\Omega^1$  contains all conceivable sequences:  $\text{input} \rightarrow \text{neuron}_1 \rightarrow \text{output}$
- $\mathcal{F}^1$  contains measurable events like:  $(\text{input}), (\text{input}) \rightarrow [\text{neuron}_1 \text{ fires}] \rightarrow (\text{output}), (\text{input}) \rightarrow [\text{neuron}_1 \text{ does not fire}]$  with  $\{\mathcal{F}_t^1\}$  capturing information at  $t_1$
- $\mathbb{P}^1$  assigns probabilities to events in  $\mathcal{F}_1^1$

**Second component:**  $(\Omega^2, \mathcal{F}^2, \{\mathcal{F}_t^2\}, \mathbb{P}^2)$  represents a separate  $(\text{input}) \rightarrow [\text{neuron}_2] \rightarrow (\text{output})$  system:

- $\Omega^2$  contains all conceivable sequences:  $\text{input} \rightarrow \text{neuron}_2 \rightarrow \text{output}$
- $\mathcal{F}^2$  contains measurable events like:  $(\text{input}), (\text{input}) \rightarrow [\text{neuron}_2 \text{ fires}] \rightarrow (\text{output}), (\text{input}) \rightarrow [\text{neuron}_2 \text{ does not fire}]$  with  $\{\mathcal{F}_t^2\}$  capturing information at  $t_1$
- $\mathbb{P}^2$  assigns probabilities to events in  $\mathcal{F}_1^2$

We compose temporal probability spaces in two steps:

**Step 1 - Monoidal product:** We first combine the systems using the monoidal structure:

$$(\Omega^1, \mathcal{F}^1, \{\mathcal{F}_t^1\}, \mathbb{P}^1) \otimes (\Omega^2, \mathcal{F}^2, \{\mathcal{F}_t^2\}, \mathbb{P}^2) = (\Omega^1 \times \Omega^2, \mathcal{F}^1 \otimes \mathcal{F}^2, \mathcal{F}_t^1 \otimes \mathcal{F}_t^2, \mathbb{P}^1 \times \mathbb{P}^2)$$

**Step 2 - Add dependencies (if needed):** For independent systems, we stop at Step 1. For dependent systems, we apply stochastic kernels to modify the probability measure on the product space. A kernel  $K : \Omega^1 \rightarrow \Omega^2$  creates dependencies by changing the joint distribution:

$$\mathbb{P}(\text{dependent})(\omega_1, \omega_2) = \mathbb{P}^1(\omega_1) \cdot K(\omega_1, \omega_2)$$

where the Chapman-Kolmogorov equation ensures consistent composition of multiple dependencies.

#### 4.1.3 Example: Temporal Integration with Delays

Consider a more complex scenario where  $\text{neuron}_2$  receives two inputs: one from  $\text{neuron}_1$  and a delayed external input  $\text{input}_2$ . Suppose  $\text{neuron}_2$  has a memory window and can integrate signals arriving at different times. Lets model the second component from above again:

The temporal probability space  $(\Omega^2, \mathcal{F}^2, \{\mathcal{F}_t^2\}, \mathbb{P}^2)$  for this system contains paths like:

- $\omega_1: (\text{input}_1), (\text{input}_2) \rightarrow [\text{neuron}_2 \text{ fires}] \rightarrow \text{output}$
- $\omega_2: (\text{input}_1), (\text{input}_2) \rightarrow [\text{neuron}_2 \text{ does not fire}]$

The filtration captures the accumulation of temporal information:

- $\mathcal{F}_{t_1}^2$ : Information about neuron<sub>2</sub> firing after  $input_1$  has arrived
- $\mathcal{F}_{t_2}^2$ : Information about neuron<sub>2</sub> firing after  $input_2$  has arrived
- The probability depends on delay:  $\mathbb{P}(\text{neuron}_2 \text{ fires} \mid \text{both inputs, delay } \delta)$  where  $\delta = |t_2 - t_1|$

The insight here is that the temporal probability structure is fundamentally event-based rather than clock-time-based:

- **Events, not times:** The model tracks which events happened and their causal ordering, not precise timestamps.  $neuron_2$  fires after  $neuron_1$ .
- **Delay as probability parameter:** The actual delay  $\delta$  doesn't change the structure of  $\Omega$  or  $\mathcal{F}$  - it only affects  $\mathbb{P}$ , or the delay is a parameter to calculate the probability. Short delays might give  $\mathbb{P}(\text{fire}) = 0.9$ , long delays  $\mathbb{P}(\text{fire}) = 0.1$ .
- **Conditional dependencies:** What matters is whether  $neuron_1$  fired (and when relative to other events), not the absolute timestamp. The filtration  $\mathcal{F}_t$  captures what events have occurred rather than what time is it.

## 4.2 $\sigma$ -operads: TempProb-Enriched WD-Operads

We now define  $\sigma$ -operads as WD-operads enriched in **TempProb**. Let  $\mathcal{W}$  be the standard operad of wiring diagrams with interfaces (finite sets of typed ports) as objects and wiring diagrams as morphisms.

A  $\sigma$ -operad  $\mathcal{W}_\sigma$  is the **TempProb**-enrichment of  $\mathcal{W}$ , where:

- **Objects:** Same as  $\mathcal{W}$  - interfaces representing system boundaries.
- **Hom-objects:**  $\mathcal{W}_\sigma(X, Y)$  is a temporal probability space rather than a set. Each wiring diagram now carries probabilistic temporal dynamics.
- **Composition:** Operadic composition  $\circ$  combined with stochastic composition in **TempProb**, yielding the temporal evolution of composite systems.

### 4.2.1 Temporal Causality through Ports

In  $\sigma$ -operads, each port carries temporal probabilistic information:

- Each port  $p$  is associated with an adapted stochastic process  $X_p = \{X_p(t)\}_{t \geq 0}$  representing the temporal evolution of information at that interface.
- Wires connecting ports encode conditional temporal dependence: if port  $p$  connects to port  $q$ , then  $X_q(t)$  depends on the history  $\{X_p(s)\}_{s \leq t}$ . For the markovian case, this dependence is only on  $X_p(t)$ .
- The filtration structure ensures causality: information flows from past to future, never backwards in time, so even though  $\Omega$  contains all trajectories, the filtration removes (or assigns zero probability to) any trajectories that violate causal ordering.

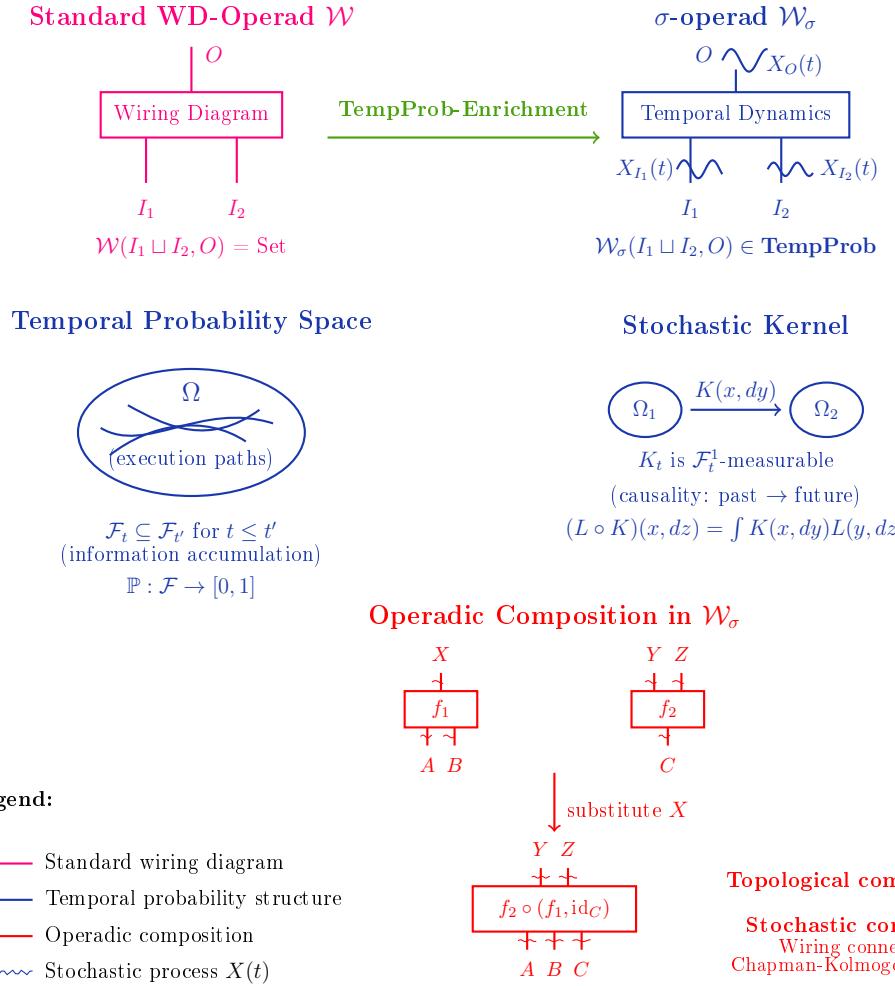


Figure 10:  $\sigma$ -operads as TempProb-enriched wiring diagrams. The top shows the enrichment process: standard wiring diagrams (left) become enriched with temporal probability structures (right), where each port carries stochastic processes  $X(t)$  and hom-objects are temporal probability spaces. The middle illustrates the components: temporal probability spaces with filtrations and stochastic kernels preserving causality. The bottom demonstrates operadic composition, combining topological wiring with stochastic composition via the Chapman-Kolmogorov equation.

#### 4.2.2 Composition of Temporal Morphisms

When composing morphisms in  $\mathcal{W}_\sigma$ , we combine both the topological composition of wiring diagrams and the stochastic composition in **TempProb**:

1. **Topological Composition:** Standard wiring diagram composition connects outputs to inputs through interface matching. The resulting wiring diagram represents the overall system architecture with overall inputs and outputs.
2. **Temporal Composition:** The stochastic processes at connected ports are composed using the Chapman-Kolmogorov equation, ensuring that temporal dependencies chain correctly through the composite system.
3. **Filtration Compatibility:** The composed system's filtration is the natural extension that preserves the temporal ordering and causal structure. This prevents

two operads from "looking into the future" of one another during composition.

This composition naturally models how complex systems evolve: subsystems with their own temporal dynamics are connected through their interfaces, creating a larger system whose temporal evolution respects the causal flow through the network structure.

## 5 Using $\sigma$ -operads

### 5.1 Modeling Near-decomposability

Modeling near-decomposability requires us to model:

- **Subsystems:** The system can be decomposed into subsystems that interact with each other, and such interactions are specific to the subsystems.
- **Interactions:** The interactions within subsystems are stronger than those between subsystems.
- **Time-scale separation:** Different levels of the hierarchical structure operate at different time scales.

#### 5.1.1 Modeling Subsystems

A subsystem is a part of a system that can be studied independently, but also interacts with other subsystems. For example:

- In a biological system, a cell can be considered a subsystem that interacts with other cells to form tissues.
- In a social system, an individual can be considered a subsystem that interacts with other individuals to form groups or communities.

Each individual or cell has its own internal dynamics, but also interacts with other individuals or cells in a way that is specific to the subsystem. This means that the interactions within a subsystem are stronger than those between subsystems. For example:

- In a social system, an individual may have strong ties to their family or close friends, but weaker ties to acquaintances or strangers.
- In a biological system, a cell may have strong interactions with other cells in its tissue, but weaker interactions with cells in other tissues.

The members of a subsystem are often more similar to each other than to members of other subsystems, which can lead to the emergence of new properties at different levels of the hierarchy. For example:

- In a social system, members of a community may share similar beliefs or behaviors that differ from those of other communities.
- In a biological system, cells in a tissue may have similar functions and properties that differ from those of cells in other tissues.

If we were to distill the features of a subsystem into features of a  $\sigma$ -operad, we would have the following mapping:

- **Operations as Subsystems:** Each subsystem corresponds to an operation (a box) in the wiring diagram. Its input and output ports define its interaction interface.
- **Morphisms as Interactions:** The interactions between components within or between subsystems are represented by the morphisms (wires and internal operations) of the  $\sigma$ -operad.
- **Composition as Hierarchy and Modularity:** The operadic composition (substitution of operations) naturally models hierarchical organization and modularity, allowing smaller  $\sigma$ -operads to combine into larger ones.
- **Internal Dynamics as Statistical State:** The specific internal dynamics of a subsystem are captured by the stochastic state space attached to its operation, enabling the modeling of probabilistic behaviors and fluctuations.

## 6 Discussion

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