

Melodie: Agent-based Modeling in Python

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Introduction

Agent-based models (ABMs) characterize physical, biological, and social economic systems as dynamic interactions among agents from a bottom-up perspective. The agents can be molecules, animals, or human beings. The interactions can be water molecules forming a vortex, ants searching for food, or people trading stocks in the market.

Agents' interactions can bring emergent properties to a system and turn it into a complex system. To model such mechanisms is usually the core reason for using ABMs. Besides, taking social economic systems as example, ABMs are also flexible to consider agents' (1) heterogeneity (e.g., wealth, risk attitude, preference, decision-making rule, etc.) based on micro-data; and (2) bounded rationality and adaptation behavior based on psychological and behavioral studies.

Melodie is a general framework for developing agent-based models (ABMs) in Python. It is published and maintained on the GitHub organization page of ABM4ALL, a developing community among agent-based modelers for sharing ideas and resources. Together with the code repository, we also published the documentation of Melodie, including a tutorial explaining how a minimum example - an agent-based covid contagion model - can be developed with Melodie step by step.

Statement of need

Among numerous frameworks for agent-based modeling in different programming languages, Mesa (Kazil et al., 2020) and AgentPy (Foramitti, 2021) are the two open-source frameworks in Python. The object-oriented paradigm of Python seamlessly fits the "agent perspective" of ABM. Modelers can also benefit from the wealth of packages available for statistical analysis, data visualization, etc. Following the tradition of NetLogo (Wilensky, 1999), Mesa and AgentPy both support interactive simulation but with different focus and style.

In summary, Melodie distinguishes from Mesa and AgentPy in the following aspects.

First, Melodie separates an environment component from the model in Mesa and AgentPy for two dedicated tasks: (1) storing the macro-level variables; and (2) coordinating the agents' decision-making and interaction processes. With a separated environment component, the "storyline" of the model can be summarized under a run function in the model clearly. Compared to the use of scheduler and step functions in different layers in Mesa and bundling the behavior functions of agents to the AgentList in AgentPy, we think this is easier for the users to understand the logic.

Second, Melodie enhances the data_collector component with higher configurability. The users can define functions for parsing specific data structure from the agents and the environment. For example, in a financial ABM, the transactions could be saved in the



environment as List[Transaction]. Then, in the data_collector, the users can define a function collect_transaction_data() to first parse the list and then save the results into the database.

Third, Melodie has a wider infrastructure coverage and provides dedicated modules for scenario management.

- All the input data are first registered and then loaded by a data_loader object into a scenario object. Then, as the input data container, scenario can be accessed by the model and its components, including environment, data_collector, and each agent.
- Melodie provides two standard classes DataFrameInfo and MatrixInfo with which
 the users can register the input dataframes and matrices, so they can be easily processed
 by the data_loader and the scenario objects.

In such a data flow, Melodie also checks if the registries are consistent with the input Excel files automatically. We think such design is helpful especially when the scenario includes large and complicated input datasets. Having the channel through "Scenario" for delivering input data at different parts of the model is also conceptually clear. Finally, Melodie uses an SQLite database to save (1) a copy of the input data, and (2) the output data, i.e., model results. The interaction between model and database is facilitated by the DB module in Melodie. The users can easily save all the data in multiple long tables for post-processing or sending the single .sqlite file to others.

Fourth, Melodie includes two modules that are not provided in Mesa and AgentPy: Calibrator, and Trainer. With these two modules, Melodie supports (1) automatic calibration of scenario parameters, and (2) evolutionary training of agents.

Fifth, Melodie uses the Cython package for acceleration for its compatibility advantage compared with other packages like numba. The modules that are written in Cython are agent, environment, agent_list, and grid.

In the documentation, we also provide a detailed comparison between the three packages - Mesa, AgentPy, and Melodie - based on one same ABM developed with the three packages. You can find the code in this repository.

Overview

The modules in the Melodie framework can be organized into four clusters: Model, Scenario, Modeling Manager, and Infrastructure.

Model

The modules in the Model Cluster focus on describing the target system. Developed with Melodie, a model object can contain following components:

- agent makes decisions, interacts with others, and stores the micro-level variables.
- agents contains a list of agents and provides relevant functions.
- environment coordinates the agents' decision-making and interaction processes and stores the macro-level variables.
- data_collector collects the micro- and macro-level variables from the agents and environment, and then saves them to the database.
- grid constructed with spot objects, describes the grid (*if exists*) that the agents walk on, stores grid variables, and provides the relevant functions.
- network constructed with edge objects, describes the network (if exists) that links the
 agents, and provides the relevant functions.



Scenario

The modules in the Scenario Cluster focus on formatting, importing, and delivering the input data to the model, including

- DataFrameInfo and MatrixInfo used to create standard data objects for input tables.
- data_loader loads all the input data into the model.
- scenario contains all the input data that is needed to run the model, and can be accessed by the model and its components.

Modelling Manager

To combine everything and finally start running, the Modelling Manager Cluster includes three modules, which can be constructed and run for different objectives:

- Simulator simulates the logics written in the model.
- Calibrator calibrates the parameters of the scenario by minimizing the distance between model output and empirical evidence.
- Trainer trains the agents to update their behavioral parameters for higher payoff.

Both of Calibrator and Trainer modules are based on a Genetic Algorithm (GA), and the Trainer framework is introduced in detail in (Yu, 2022).

Taking the Covid contagion model in the tutorial as example, as shown below, the simulator is initialized with a config object (including a project name and a set of folder paths) and the class variables of the model, the scenario, and the data_loader.

```
from Melodie import Simulator
from config import config
from source.model import CovidModel
from source.scenario import CovidScenario
from source.data_loader import CovidDataLoader

simulator = Simulator(
    config = config,
    model_cls = CovidModel,
    scenario_cls = CovidScenario,
    data_loader_cls = CovidDataLoader
)
simulator.run()
```

At last, by calling the simulator.run function, the simulation starts.

Infrastructure

The last Infrastructure Cluster includes the modules that provide support for the modules above.

- Visualizer provides the APIs to interact with MelodieStudio for visualization.
- MelodieStudio another library in parallel with Melodie, which supports results visualization and interactive simulation in the browser.
- Config provides the channel to define project information, e.g., project name, folder paths.
- DBConn provides IO functions for the database.
- MelodieException provides the pre-defined exceptions in Melodie to support debugging.



Resources

On our GitHub organization page ABM4ALL, apart from the Melodie package and its documentation, we also published a series of example models showing how different modules can be used, including Grid, Network, Calibrator, Trainer, Visualizer, and MelodieStudio. These example models are also documented in the "Model Gallery" section in the Melodie documentation. Finally, for those who are familiar with Mesa or AgentPy, a comparison between Melodie and the two packages is provided in the documentation, based on the same covid contagion model developed with all the three packages.

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