

Second Annual French Complex Systems Summer School Institut des Systèmes Complexes, Lyon & Paris, July 15-August 9, 2008



# **Complex Systems Made Simple:** A Hands-on Exploration of Agent-Based Modeling



René Doursat, Ph.D.

http://doursat.free.fr



#### **Instructor** René Doursat

#### > Experience

- Guest Researcher, CNRS (ISC) & Ecole Polytechnique (CREA), 2006-Today
- Visiting Assistant Professor, University of Nevada, Reno, 2004-2006
- Senior Software Engineer & Architect, Paris and San Francisco, 1995-2004
- Research Associate, Ecole Polytechnique (CREA), Paris, 1996-1997
- Postdoctoral Fellow, Ruhr-Universität Bochum, Germany, 1991-1995

#### Education

- Ph.D. in applied math (computational neuroscience), Université Paris VI, 1991
- M.S. in physics, Ecole Normale Supérieure, Paris, 1987

#### Research interests

- computational modeling and simulation of complex systems, especially neural, biological and social, which can foster novel principles and applications in ICT
- self-organization of *reproducible* and *programmable* structures in (a) large-scale spiking neural dynamics, (b) developmental artificial life, (c) multi-agent networks

## **Course Info**

#### Information

#### ✓ Course schedule

- Wednesday, July 16: 14:00-15:45 16:15-18:00
- Thursday, July 17: 14:00-15:45 16:15-18:00
- Friday, July 18: 14:00-15:45 16:15-18:00
- ✓ Summer school & course Web page
  - <u>http://iscpif.csregistry.org/Summer+School+2008</u>
    then click on <u>Complex systems made simple</u>
- ✓ Personal Web page
  - http://doursat.free.fr
- ✓ E-mail
  - rene.doursat@iscpif.fr

## **Course Contents**

#### > What this course is about (dense preview, will be repeated)

- ✓ an *exploration* of various complex systems *objects* (i.e., made of many agents, with simple or complex rules, and complex behavior):
  - cellular automata, pattern formation, swarm intelligence, complex networks, spatial communities, structured morphogenesis
- ✓ and their common *questions*:
  - emergence, self-organization, positive feedback, decentralization, between simple and disordered, "more is different", adaptation & evolution
- ✓ by interactive *experimentation* (using NetLogo),
- ✓ introducing *practical* complex systems *modeling* and simulation
- ✓ from a *computational* viewpoint, as opposed to a "mathematical" one (i.e., formal or numerical resolution of symbolic equations),
- ✓ based on discrete *agents* moving in discrete or quasi-continuous space, and *interacting* with each other and their environment

- 1. Introduction
- 2. A Complex Systems Sampler
- 3. Commonalities
- 4. NetLogo Tutorial

#### 1. Introduction

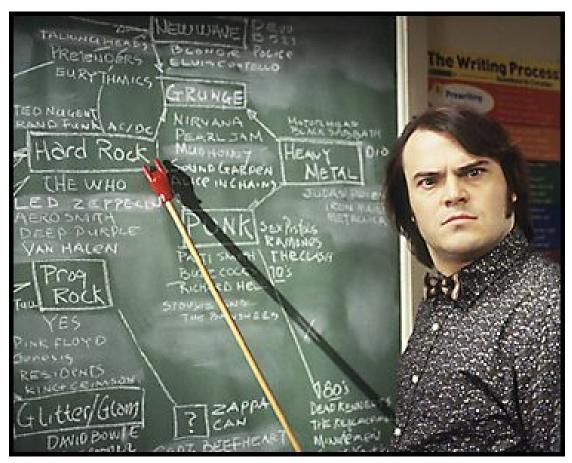
- a. What are complex systems?
- b. A vast archipelago
- c. Computational modeling
- 2. A Complex Systems Sampler
- 3. Commonalities
- 4. NetLogo Tutorial

#### 1. Introduction

- a. What are complex systems?
- b. A vast archipelago
- c. Computational modeling
- 2. A Complex Systems Sampler
- 3. Commonalities
- 4. NetLogo Tutorial

- Few agents
- Many agents
- CS in this course

#### > Any ideas?



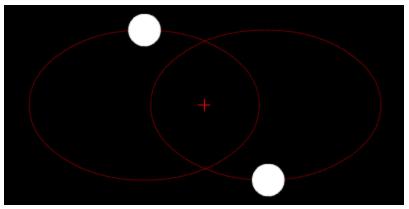
The School of Rock (2003) Jack Black, Paramount Pictures

#### Few agents, simple emergent behavior

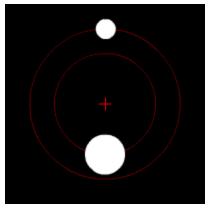
- $\rightarrow$  ex: two-body problem
- ✓ fully solvable and *regular* trajectories for inverse-square force laws (e.g., gravitational or electrostatic)

$$\begin{cases} \mathbf{F}_{12}(\mathbf{x}_1, \mathbf{x}_2) = m_1 \ddot{\mathbf{x}}_1 \\ \mathbf{F}_{21}(\mathbf{x}_1, \mathbf{x}_2) = m_2 \ddot{\mathbf{x}}_2 \end{cases}$$

(Equation 1) (Equation 2)



**Two bodies with similar mass** Wikimedia Commons

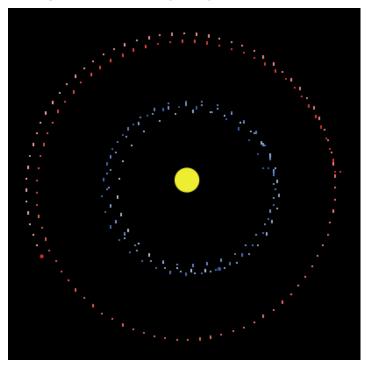


**Two bodies with different mass** Wikimedia Commons

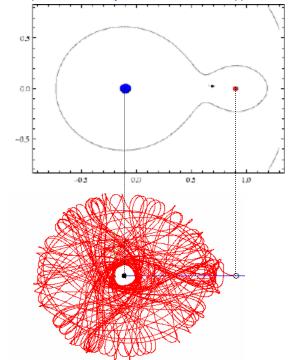
#### Few agents, complex emergent behavior

- $\rightarrow$  ex: three-body problem
- ✓ generally no exact mathematical solution (even in "restricted" case  $m_1$  (( $m_2 \approx m_3$ ): must be solved numerically → *chaotic* trajectories

NetLogo model: /Chemistry & Physics/Mechanics/Unverified

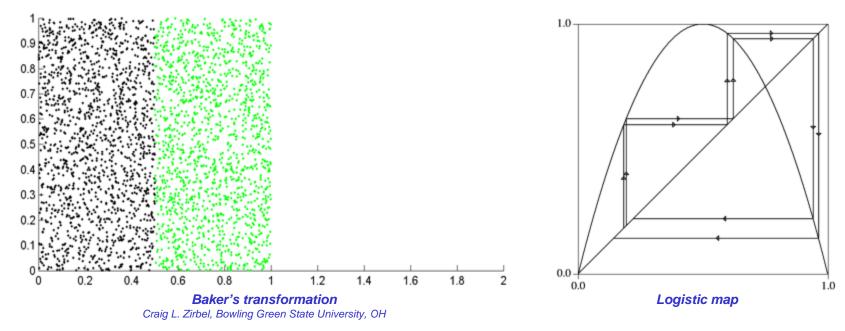


**Transit orbit of the planar circular restricted problem** Scholarpedia: Three Body Problem & Joachim Köppen Kiel's applet



#### Few agents, complex emergent behavior

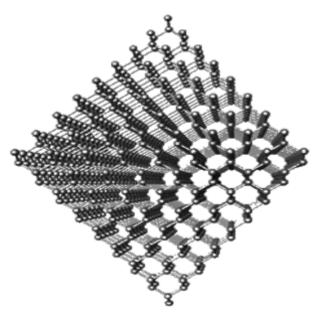
- → ex: more chaos (baker's/horseshoe maps, logistic map, etc.)
- ✓ chaos generally means a bounded, deterministic process that is aperiodic and sensitive on initial conditions → small fluctuations create large variations ("butterfly effect")
- ✓ even one-variable iterative functions:  $x_{n+1} = f(x_n)$  can be "complex"



IXXI / ISC-PIF Summer School 2008 - René Doursat: "Complex Systems Made Simple"

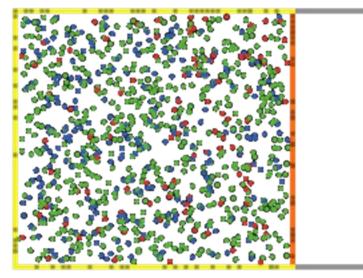
Many agents, simple rules, simple emergent behavior

- → ex: crystal and gas (covalent bonds or electrostatic forces)
- ✓ either highly ordered, regular states (crystal)
- ✓ or disordered, random, statistically *homogeneous* states (gas): a few global variables (P, V, T) suffice to describe the system



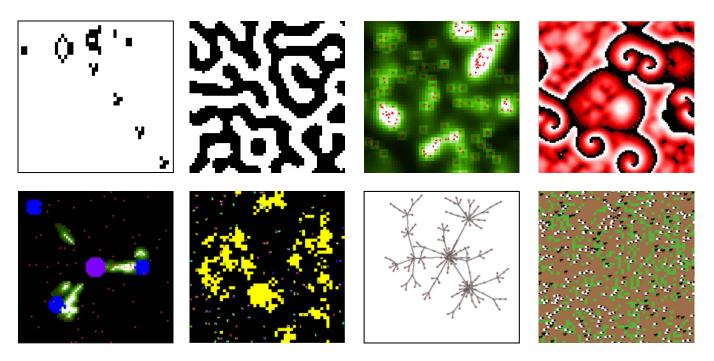
**Diamond crystal structure** Tonci Balic-Zunic, University of Copenhagen

NetLogo model: /Chemistry & Physics/GasLab Isothermal Piston



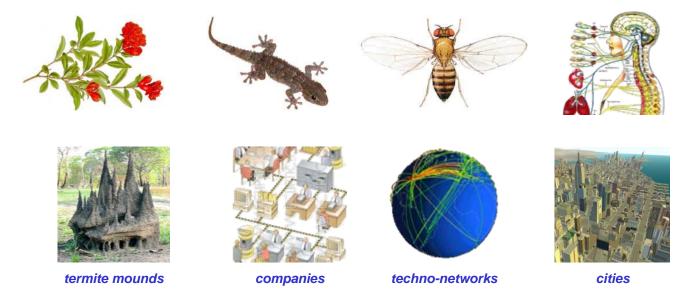
#### Many agents, simple rules, complex emergent behavior

- → ex: cellular automata, pattern formation, swarm intelligence (insect colonies, neural networks), complex networks, spatial communities
- ✓ the "clichés" of complex systems: a major part of this course and NetLogo models



Many agents, complex rules, complex emergent behavior

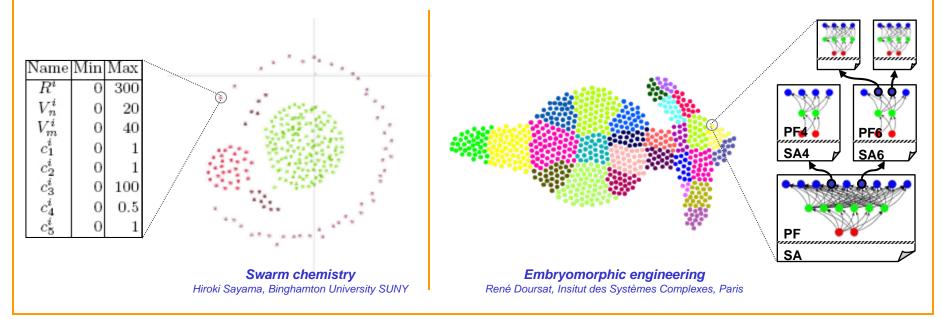
- → natural ex: organisms (cells), societies (individuals + techniques)
- ✓ agent rules become more "sophisticated", e.g., *heterogeneous* depending on the element's *type* and/or *position* in the system
- ✓ behavior is also complex but, paradoxically, can become more *controlled*, e.g., *reproducible* and *programmable*



IXXI / ISC-PIF Summer School 2008 - René Doursat: "Complex Systems Made Simple"

Many agents, complex rules, complex emergent behavior

- → ex: self-organized "artificial life": swarm chemistry, morphogenesis
- in swarm chemistry (Sayama 2007), mixed self-propelled particles with different flocking parameters create nontrivial formations
- ✓ in embryomorphism (Doursat 2006), cells contain the same genetic program, but differentiate while self-assembling into specific shapes



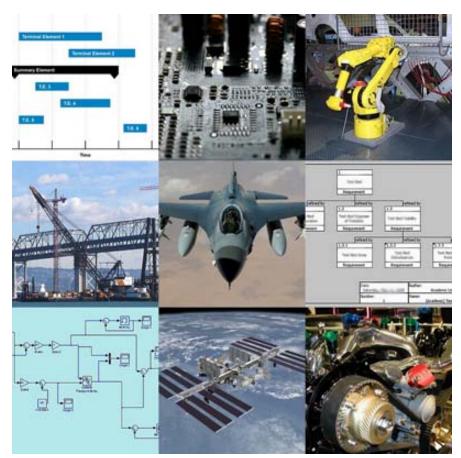
Many agents, complex rules, "simple" emergent behavior

- → human ex: crowds, orchestras, armies
- ✓ humans reacting similarly and/or simultaneously to a complicated set of stimuli coming from a *centralized* leader, plan or event
- → absence of self-organization (or only little)



Many agents, complex rules, "simple" emergent behavior

- → artificial ex: electronics, machines, aircrafts, civil constructions
- complicated, multi-part devices designed by engineers to behave in a limited and *predictable* (reliable, controllable)
   number of Ways "I don't want my airplane to be creatively emergent"
- → absence of selforganization (components do not assemble or evolve by themselves)



Systems engineering Wikimedia Commons

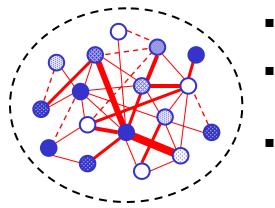
#### Recap: complex systems in this course

Exam	ple	Agents	Rules	<i>Emergent</i> <i>Behavior</i>	A "Complex System"?
two-bo	ody	few	simple	simple	NO
chaos		few	simple	complex	NOT HERE
crysta	, gas	many	simple	simple	NO
	s, swarms, s, networks	many	simple	complex	YES
structu morph	ired ogenesis	many	complex	complex	YES
crowd	s, devices	many	complex	"simple"	NOT HERE

#### Recap: complex systems in this course

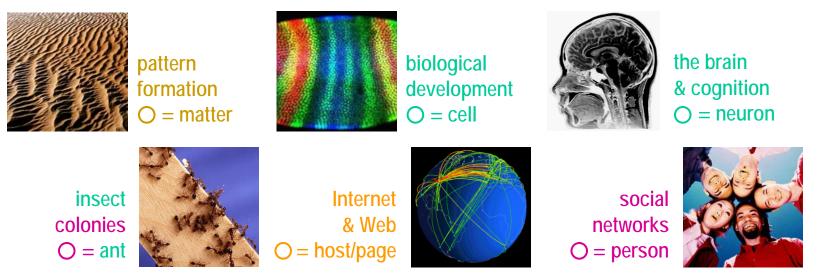
Example	Agents	Rules	<i>Emergent Behavior</i>	A "complex system"?
two-body	few	simple	simple	NO
chaos	few	simple	complex	NOT HERE
crystal, gas	many	simple	simple	NO
patterns, swarms, colonies, networks	many	simple	complex	YES
structured morphogenesis	many	complex	complex	YES
crowds, devices	many	complex	"simple"	NOT HERE

#### Complex systems in this course



- large number of elementary agents interacting locally
- more or less simple individual agent behaviors creating a complex emergent **self-organized** behavior
- decentralized dynamics: no master blueprint or grand architect

physical, biological, technical, social systems (natural or artificial)



IXXI / ISC-PIF Summer School 2008 - René Doursat: "Complex Systems Made Simple"

#### 1. Introduction

a. What are complex systems?

#### b. A vast archipelago

- c. Computational modeling
- 2. A Complex Systems Sampler
- 3. Commonalities
- 4. NetLogo Tutorial

- Related disciplines
- *Big questions* × *big objects*
- Exporting CS to ICT

#### Precursor and neighboring disciplines

adaptation: change in typical functional regime of a system

complexity: measuring the length to describe, time to build, or resources to run, a system

systems sciences: holistic (nonreductionist) view on interacting parts

dynamics: behavior and activity of a system over time

multitude: large-scale properties of systems

different families of disciplines focus on different aspects

naturally, they intersect a lot: don't take this taxonomy too seriously!

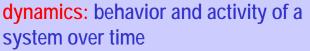
7/16-18/2008

IXXI / ISC-PIF Summer School 2008 - René Doursat: "Complex Systems Made Simple"

#### Precursor and neighboring disciplines

complexity: measuring the length to describe, time to build, or resources to run, a system

- information theory (Shannon; entropy)
- computational complexity (P, NP)
- Turing machines & cellular automata



- nonlinear dynamics & chaos
- stochastic processes
- systems dynamics (macro variables)

adaptation: change in typical functional regime of a system

- evolutionary methods
- genetic algorithms
- machine learning

#### systems sciences: holistic (nonreductionist) view on interacting parts

- systems theory (von Bertalanffy)
- systems engineering (design)
- cybernetics (Wiener; goals & feedback)
- **control theory** (negative feedback)

# multitude: large-scale properties of systems

- graph theory & networks
- statistical physics
- agent-based modeling
- distributed AI systems

- Sorry, there is no general "complex systems science" or "complexity theory"...
  - ✓ there are a lot of theories and results in related disciplines ("systems theory", "computational complexity", etc.), yet
    - such generic names often come from one researcher with one particular view
    - there is no unified viewpoint on complex systems, especially autonomous
    - in fact, there is not even any agreement on their *definition*
  - ✓ we are currently dealing with an intuitive set of criteria, more or less shared by researchers, but still hard to formalize and quantify:
    - complexity
    - emergence
    - self-organization
    - multitude / decentralization
    - adaptation



## ... but don't go packing yet!

7/16-18/2008

IXXI / ISC-PIF Summer School 2008 - René Doursat: "Complex Systems Made Simple"

#### > The French "roadmap" toward complex systems science

 ✓ another way to circumscribe complex systems is to list "big (horizontal) questions" and "big (vertical) objects", and cross them

#### **Big questions**

- reconstruct multiscale dynam.
- emergence & immergence
- spatiotemp. morphodynamics
- optimal control & steering
- artificial design
- fluctuations out-of-equilib.
- adaptation, learning, evolution

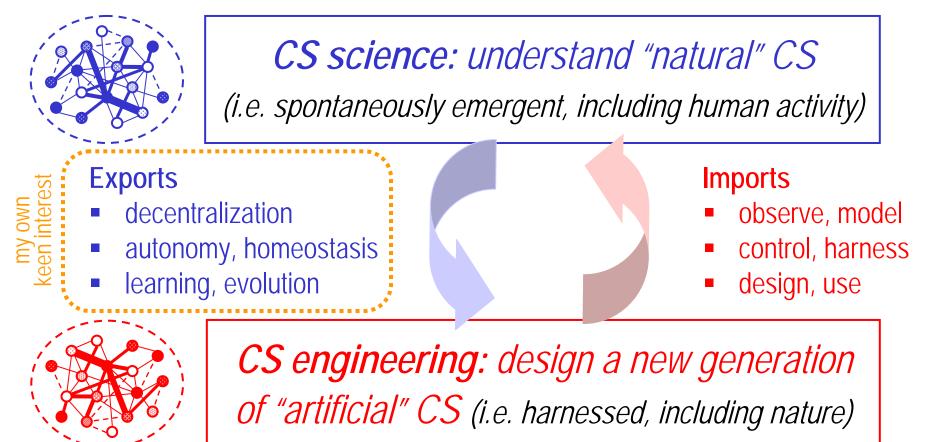
Toward a complex systems science

CARGESE MEETINGS

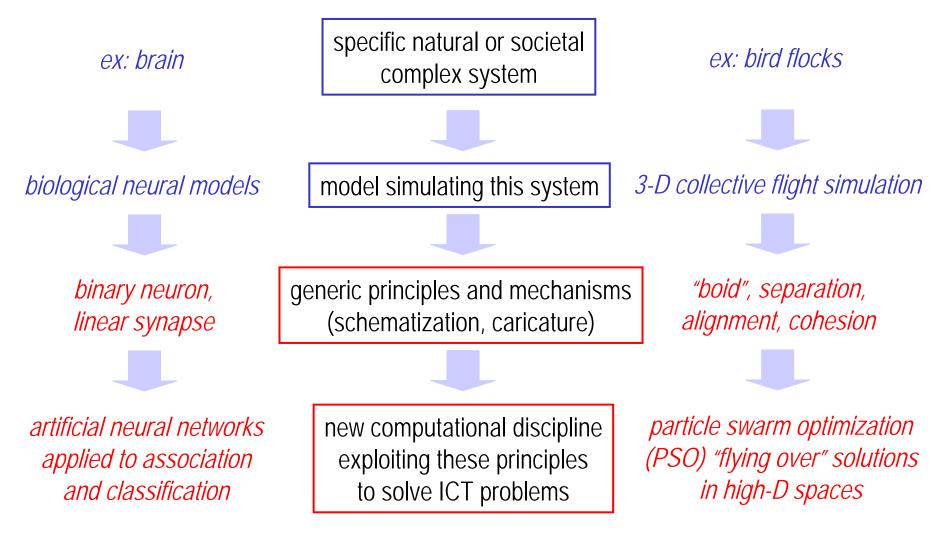
2006, 2008 ~40 researchers from French institutions

## > The central challenges of complex systems (CS) research

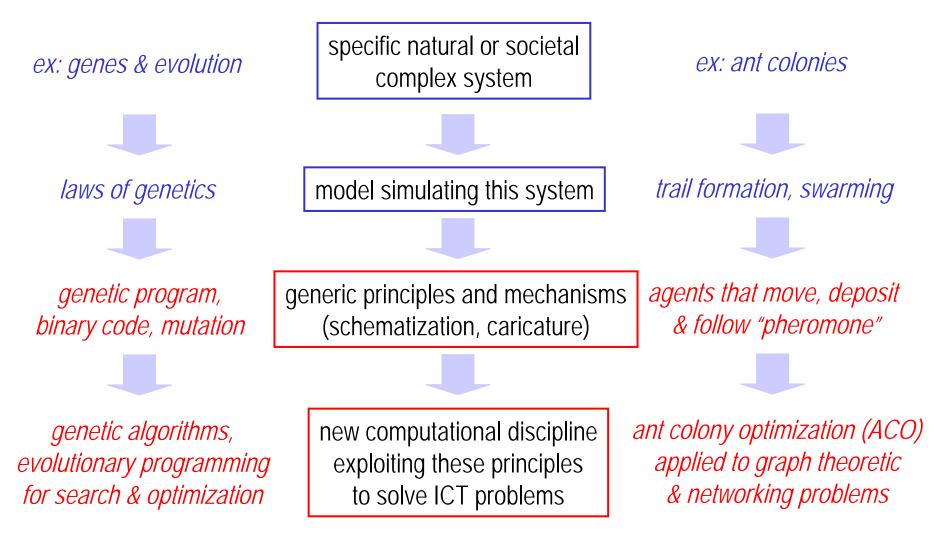
 ✓ complex systems pervade nature and human structures: similarities among phenomena can create many cross-disciplinary exchanges



#### Exporting natural CS to artificial disciplines, such as ICT

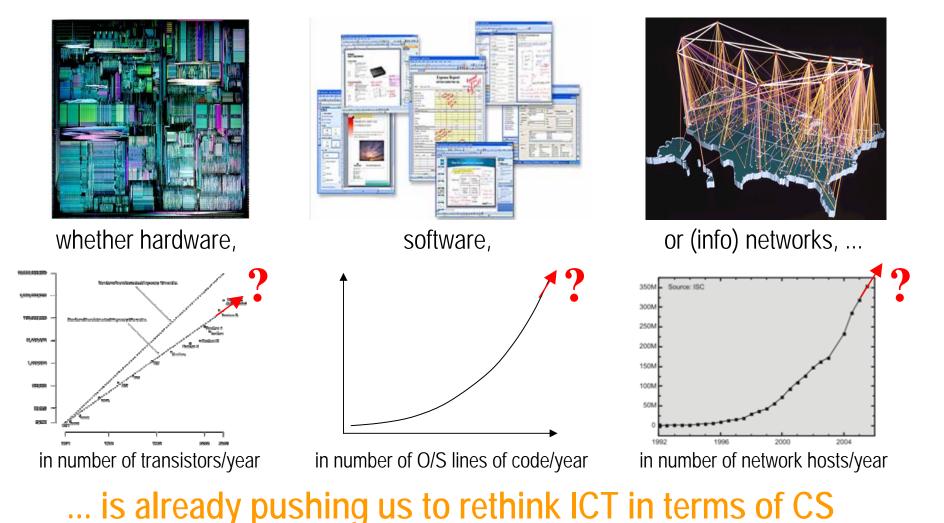


#### Exporting natural CS to artificial disciplines, such as ICT



7/16-18/2008

#### The rapid growth in size & complexity of ICT systems,



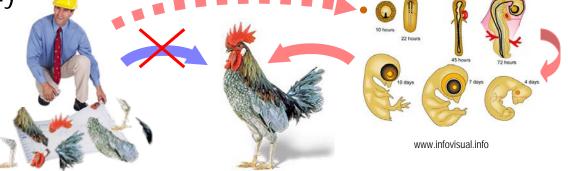
#### 7/16-18/2008

IXXI / ISC-PIF Summer School 2008 - René Doursat: "Complex Systems Made Simple"

#### Exporting self-assembly: from design to "meta-design"

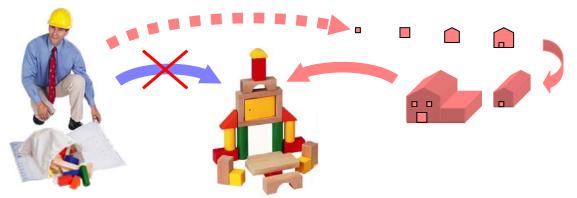
✓ organisms endogenously *grow* but artificial systems *are built* exogenously

systems design systems "meta-design"



✓ future engineers should "step back" from their creation and only set *generic* conditions for systems to self-assemble and evolve

don't build the system (phenotype), program the agents (developmental genotype)



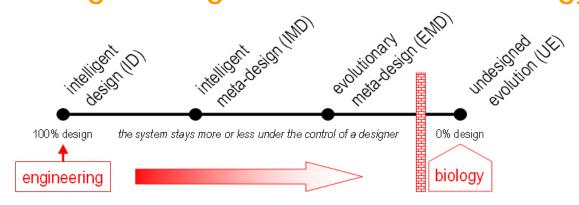
7/16-18/2008

IXXI / ISC-PIF Summer School 2008 - René Doursat: "Complex Systems Made Simple"

#### > Natural C(A)S as a new paradigm for ICT engineering

- natural complex (adaptive) systems, biological or social, can become a new and powerful *source of inspiration* for future information & communication technologies (ICT) in their transition toward autonomy
- "emergent engineering" will be less about direct design and more about developmental and evolutionary *meta-design*
- decentralized, unplanned "complex systems" are probably the most *pervasive*, *efficient* and *robust* type of systems—maybe, in fact, the "simplest"?
- it is centralized, planned systems (computers, aircrafts, orchestras, armies) that are *singular*, *costly* and *fragile*, as they require another intelligent system (humans or other machines) to *be* organized, built, operated and/or controlled

Pushing ICT engineering toward evo-devo biology



#### intelligent (deliberate) design

- heteronomous order
  - centralized control
- manual, extensional design •
- engineer as a micromanager
  - rigidly placing components
    - tightly optimized systems
      - sensitive to part failures
        - need to control
        - need to redesign
- complicated systems: planes, computers

#### intelligent & evolutionary "meta-design"

- autonomous order
- decentralized control
- automated, intentional design
- engineer as a lawmaker
- allowing fuzzy self-placement
- hyperdistributed & redundant systems
- insensitive to part failures
- prepare to adapt & self-regulate
- prepare to learn & evolve
  - complex systems: Web, market ...computers?

7/16-18/2008

#### 1. Introduction

- a. What are complex systems?
- b. A vast archipelago
- c. Computational modeling
- 2. A Complex Systems Sampler
- 3. Commonalities
- 4. NetLogo Tutorial

## 1. Introduction — c. Computational modeling

#### > What this course is about

- ✓ an *exploration* of various complex systems *objects* (i.e., made of many agents, with simple or complex rules, and complex behavior):
  - cellular automata, pattern formation, swarm intelligence, complex networks, spatial communities, structured morphogenesis
- ✓ and their common *questions*:
  - emergence, self-organization, positive feedback, decentralization, between simple and disordered, "more is different", adaptation & evolution
- ✓ by interactive *experimentation* (using NetLogo),
- ✓ introducing *practical* complex systems *modeling* and simulation
- ✓ from a *computational* viewpoint, as opposed to a "mathematical" one (i.e., formal or numerical resolution of symbolic equations),
- ✓ based on discrete *agents* moving in discrete or quasi-continuous space, and *interacting* with each other and their environment

## 1. Introduction — c. Computational modeling

#### ➢ What this course is <u>not</u>

- ✓ a technical course about the archipelago of related disciplines
  - an information theory / computational complexity class
  - a dynamical systems / chaos / fractals / stochastic processes class
  - a systems engineering / control theory class
  - a graph theory / networks / statistical physics class
- $\checkmark$  a technical course about big questions  $\times$  big objects
  - a fluid dynamics class
  - a condensed matter class
  - an embryology class
  - a neuroscience class
  - an entomology class
  - a sociology class
  - an economics class



#### ... you can wake up now

## 1. Introduction — c. Computational modeling

#### Existence of macro-equations for some dynamic systems

- ✓ we are typically interested in obtaining an explicit description or expression of the behavior of a whole system over time
- ✓ in the case of dynamical systems, this means *solving* their evolution rules, traditionally a set of *differential equations* (DEs)
- ✓ either *ordinary* (O)DEs of *macro-variables* in *well-mixed* systems
  - ex: in chemical kinetics, the law of mass action governing concentrations:  $\alpha A + \beta B \rightarrow \gamma C$  described by  $d[A]/dt = -\alpha k [A]^{\alpha} [B]^{\beta}$
  - ex: in economics, (simplistic) laws of gross domestic product (GDP) change:  $dG(t)/dt = \rho G(t)$
- ✓ or *partial* (P)DEs of *local variables* in *spatially extended* systems
  - ex: heat equation:  $\partial u/\partial t = \alpha \nabla^2 u$ , wave equation:  $\partial^2 u/\partial t^2 = c^2 \nabla^2 u$
  - ex: Navier-Stokes in fluid dynamics, Maxwell in electromagnetism, etc.

#### Existence of macro-equations and an analytical solution

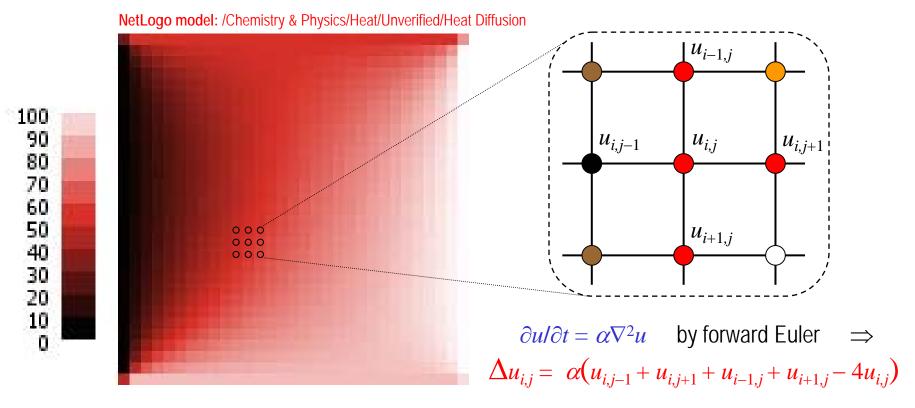
- ✓ in some cases, the explicit formulation of an exact solution can be found by calculus, i.e., the *symbolic manipulation of expressions*
  - ex: geometric GDP growth  $\Rightarrow$  exponential function

 $dG(t)/dt = \rho \, G(t) \implies G(t) = G(0) \, e^{-\rho \, t}$ 

- ex: heat equation  $\Rightarrow$  linear in 1D borders; widening Gaussian around Dirac  $\partial u/\partial t = \alpha \,\partial^2 u/\partial^2 x$  and  $u(x,0) = \delta(x) \Rightarrow u(x,t) = \frac{1}{\sqrt{4\pi kt}} \exp\left(-\frac{x^2}{4kt}\right)$
- calculus (or analysis) relies on known shortcuts in the world of mathematical "regularities", i.e., the family of continuous, derivable and integrable functions that can be expressed symbolically
- unfortunately, although vast, this family is in fact very small compared to the immense range of dynamical behaviors that natural complex systems can exhibit!

#### Existence of macro-equations but no analytical solution

- ✓ when there is no symbolic resolution of an equation, *numerical analysis* involving algorithms (step-by-step recipes) can be used
- $\checkmark$  it involves the discretization of space into cells, and time into steps



#### Absence of macro-equations

- ✓ "The study of non-linear physics is like the study of nonelephant biology." —Stanislaw Ulam
  - the physical world is a fundamentally *non-linear* and *out-of-equilibrium* process
  - focusing on linear approximations and stable points is missing the big picture in most cases
- ✓ let's push this quip: "The study of nonanalytical complex systems is like the study of non-elephant biology." —??
  - complex systems have their own "elephant" species, too: dynamical systems that can be described by differential equations
  - most real-world complex systems do not obey such neat, macroscopic laws

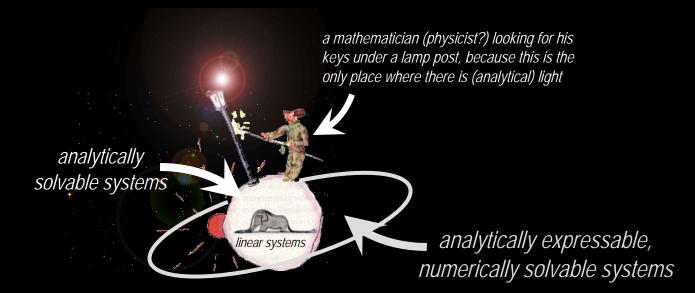


IXXI / ISC-PIF Summer School 2008 - René Doursat: "Complex Systems Made Simple"

#### ➢ Where global ODEs and spatial PDEs break down...

- ✓ systems that *no macroscopic quantity* suffices to explain (O)
  - no magical law of "concentration", "pressure", or "gross domestic product"
  - even if global metrics can be designed to give an indication about the system's dynamical regimes, they rarely obey a given differential equation
- ✓ systems that require a *non-Cartesian* decomposition of space (P)
  - network of irregularly placed or mobile *agents*
- ✓ systems that contain *heterogeneity*
  - segmentation into different *types of agents*
  - at a fine grain, this would require a "patchwork" of regional equations (ex: embryo)
- ✓ systems that are *adaptive* (learn, evolve)
  - the topology and strength of the interactions depend on the short-term activity of the agents and long-term "fitness" of the system in its environment

#### The world of complex systems modeling



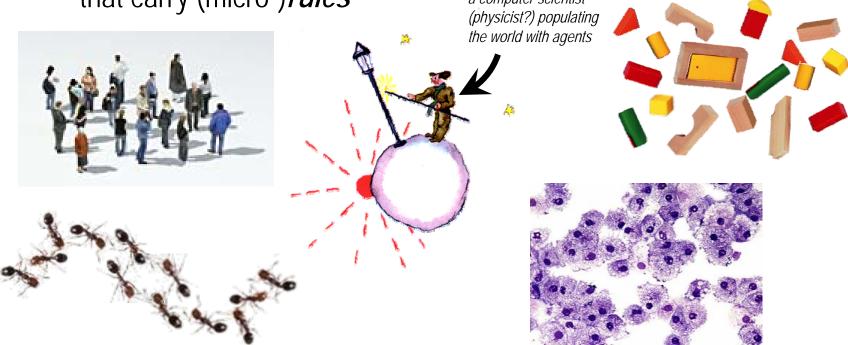
# all the rest: non-analytically expressable systems ⇒ computational models

The Lamplighter & the Elephant-Digesting Boa, from "The Little Prince" Antoine de Saint-Exupéry (born in Lyon)

IXXI / ISC-PIF Summer School 2008 - René Doursat: "Complex Systems Made Simple"

#### The world of computational modeling

not a cold and dark place!... it is teeming with myriads of *agents* that carry (micro-)*rules a computer scientist*



✓ the operational concept of "agent" is inspired from "social" groups: people, insects, cells, modules: agents have *goals* and *interactions* 

> ABM meets MAS: two (slightly) different perspectives



CS science: understand "natural" CS  $\rightarrow$  Agent-Based Modeling (ABM)

... "Multi Agent-Based Modeling and Simulation Systems" (MABMSS)??

computational complex systems

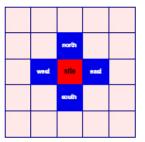


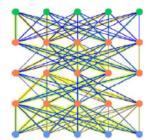
CS engineering: design a new generation of "artificial"  $CS \rightarrow Multi$ -Agent Systems (MAS)

✓ but again, don't take this distinction too seriously! they overlap a lot

ABM: the perspective from CA and social sciences

- agent- (or individual-) based modeling arose from the need to  $\checkmark$ model systems that were too complex for analytical descriptions
- $\checkmark$  one time line going through cellular automata (CA)
  - von Neumann self-replicating machines  $\rightarrow$  Ulam's "paper" abstraction into CAs  $\rightarrow$  Conway's *Game of Life*
  - based on grid topology
- $\checkmark$  other origins rooted in economics and social sciences
  - related to "methodological individualism"
  - mostly based on grid and *network* topologies
- later extended to ecology, biology and physics  $\checkmark$ 
  - based on grid, network and 2D/3D *Euclidean* topologies
- $\rightarrow$  the rise of fast computing made ABM a practical tool





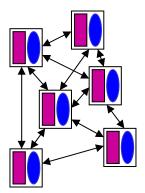


Macal & North Argonne National Laboratory 44

> MAS: the perspective from computer science and AI

- ✓ in software engineering, the need for clean *architectures* 
  - historical trend: breaking up big monolithic code into *layers*, *modules* or *objects* that communicate via application programming *interfaces* (APIs)
  - this allows fixing, upgrading, or replacing parts without disturbing the rest
- ✓ in AI, the need for *distribution* (formerly "DAI")
  - break up big "intelligent" systems into smaller, less exhaustive units: *software / intelligent agents*
- ✓ difference with object-oriented programming:
  - agents are "proactive" / autonomously threaded
- ✓ difference with distributed (operating) systems:
  - agents don't appear transparently as one coherent system
- → the rise of pervasive networking made MAS a practical technology





IXXI / ISC-PIF Summer School 2008 - René Doursat: "Complex Systems Made Simple"

#### > MAS: the perspective from computer science and AI

- ✓ emphasis on software agent as a *proxy* representing human users and their interests; users state their prefs, agents try to statisfy them
  - ex: internet agents searching information
  - ex: electronic broker agents competing / cooperating to reach an agreement
  - ex: automation agents controlling and monitoring devices
- ✓ main tasks of MAS programming: agent design and society design
  - an agent can be ± reactive, proactive, deliberative, social (Wooldridge)
  - an agent is caught between (a) its own (sophisticated) goals and (b) the constraints from the environment and exchanges with the other agents
- ✓ differences with the ABM philosophy
  - focus on few "heavy-weight" (big program), "selfish", intelligent agents, as opposed to many "light-weight" (few rules), highly "social", simple agents
  - focus on game theoretic gains, as opposed to collective emergent behavior

#### > An agent in this course

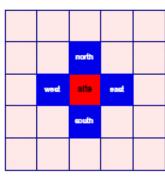
- ✓ a (small) program deemed "local" or "autonomous" because it has
  - its own scheduling (execution process or thread)
  - its own memory (data encapsulation)
  - ... generally simulated in a virtual machine
- ✓ this agent-level program can consist of
  - a set of dynamical equations ("reactive")
  - a set of logical rules (AI)... or a mix of both

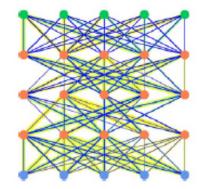


Hugo Weaving as Agent Smith The Matrix Revolutions, Warner Bros.

✓ peer-to-peer interactions among agents under different topologies

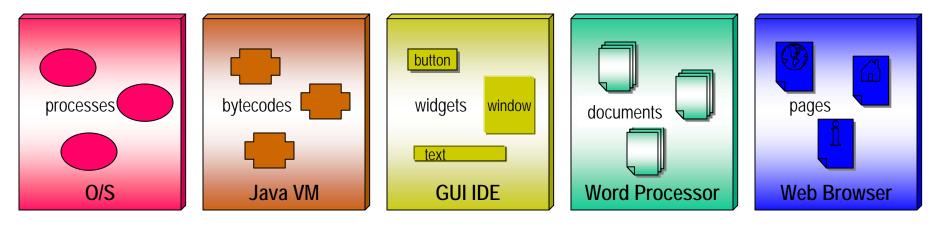






#### Agent virtual machines or "platforms"

✓ just like there are various middleware-componentware frameworks...



✓ ... there are also ABM platforms, e.g., *NetLogo*, *Swarm*, or *Repast* 

