introduction to systems science

lecture 15: multilevel organization of complex systems and modeling limitations



introduction to systems science

evaluation

Participation: 20%.

- class discussion, everybody reads and discusses every paper
- engagement in class, including online
- Paper Presentation and Discussion: 20%
 - All students are assigned to a Reading and Discussion Group
 - SSIE501 students in group present and discuss papers
 - all students are supposed to read and participate in discussion of every paper.
 - section 01 groups present in class, section 20 groups present via zoom or send a video
 - Presenter group prepares short summary of assigned paper (15 minutes)
 - no formal presentations or PowerPoint unless figures are indispensable.
 - Summary should:
 - 1) Identify the key goals of the paper (not go in detail over every section)
 - 2) What discussant liked and did not like
 - 3) What authors achieved and did not
 - 4) Any other relevant connections to other class readings and beyond.
 - **ISE440** students in group participate as lead discussants
 - not to present the paper, but to comment on points 2-3) above
 - Class discussion is opened to all
 - lead discussant ensures important paper contributions and failures are addressed
 - Post presentation 1-2 page report uploaded to Brightspace
 - 1-4) plus 5) statement of individual contributions
- Black Box: 60%
 - Group Project (2 parts)
 - Assignment I (25%) and Assignment II (35%)

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course outlook

more upcoming readings (check brightspace)

- Paper Presentation: 20%
 - Present (501) and lead (501&440) the discussion of an article related to the class materials
 - section 01 presents in class, section 20 (Enginet) posts videos on Brightspace (exceptions possible)
- <u>Module 4</u> Multi-level complexity
 - November 14th
 - Reading and Discussion Group 4
 - Pattee, Howard H. "The Physical Basis and Origin of Hierarchical Control." In *Hierarchy Theory: The Challenge of Complex Systems*, edited by Howard H. Pattee, 73–108. New York: Brazillier, 1973.
 - Rosen, Robert. "On Complex Systems." European Journal of Operational Research 30, no. 2 (June 1987): 129–34.
 - Lazebnik, Y [2002]. "Can a biologist fix a radio?--Or, what I learned while studying apoptosis". *Cancer Cell*, **2**(3):179-182.
 - Optional: Gates, Alexander J., Rion Brattig Correia, Xuan Wang, and Luis M. Rocha. "The Effective Graph Reveals Redundancy, Canalization, and Control Pathways in Biochemical Regulation and Signaling." *Proceedings of the National Academy of Sciences* 118, no. 12 (March 23, 2021): e2022598118.
 - November 16th / 28th ?
 - Reading and Discussion Group 5 (Enginet)
 - Theise, N.D., and M.C. Kafatos. [2013]. "Complementarity in Biological Systems: A Complexity View." Complexity 18 (6): 11-20.
 - Gallotti, Riccardo, Giulia Bertagnolli, and Manlio De Domenico (2021). "Unraveling the Hidden Organisation of Urban Systems and Their Mobility Flows." *EPJ Data Science* **10** (1).
 - Pescosolido, Bernice A., et al. "Linking genes-to-global cultures in public health using network science." *Handbook of applied system science* (2016): 25-48.
 - Optional: Mabry, Patricia L., and Robert M. Kaplan. "Systems Science: A Good Investment for the Public's Health." Health Education & amp; Behavior 40, no. 1_suppl (October 2013):Future Modules
 - See brightspace



course outlook

more upcoming readings (check brightspace)

- Paper Presentation: 20%
 - Present (501) and lead (501&440) the discussion of an article related to the class materials
 - section 01 presents in class, section 20 (Enginet) posts videos on Brightspace (exceptions possible)
- <u>Module 4</u> Multi-level complexity
 - November 28th ?
 - Reading and Discussion Group 1
 - Prieto-Curiel, et al [2023]. "Reducing Cartel Recruitment Is the Only Way to Lower Violence in Mexico." Science 381 (6664): 1312–16.
 - Optional: Caulkins, Jonathan P., Beau Kilmer, and Peter Reuter [2023]. "Modeling Cartel Size to Inform Violence Reduction in Mexico." Science 381, no. 6664: 1291–93.
 - Reading and Discussion Group 2
 - Gan, Xiao et al. [2023] "Network Medicine Framework Reveals Generic Herb-Symptom Effectiveness of Traditional Chinese Medicine." Science Advances 9, (43): eadh0215
- <u>Module 5</u> Interdisciplinarity
 - November 30th ?
 - Reading and Discussion Group 3
 - Wu, L., Wang, D., & Evans, J. A. [2019]."Large teams develop and small teams disrupt science and technology". Nature 566: 378–382
 - Reading and Discussion Group 4
 - Trochim, William M et al [2006]. "Practical Challenges of Systems Thinking and Modeling in Public Health." American Journal of Public Health 96(3): 538–46.
 - Optional: Rusoja, Evan, et al [2018]. "Thinking about Complexity in Health: A Systematic Review of the Key Systems Thinking and Complexity Ideas in Health." *Journal of Evaluation in Clinical Practice* 24 (3): 600–6
 - Reading and Discussion Group 5
 - Editorial. (2015). Mind meld. Nature, 525(7569), 289-90.
 - Van Noorden, R. (2015). Interdisciplinary research by the numbers. Nature, 525(7569), 306-7.
 - Ledford, H. (2015). How to solve the world's biggest problems. Nature, 525(7569), 308-11.
 - Optional: Kaushal, A., & Altman, R. B. (2019). "Wiring minds". Nature, 576(7787), S62-S63.
 - Optional: Iwasaki, A. (2019) "Why we need to increase diversity in the immunology research community". Nat Immunol 20, 1085–1088.
 - See brightspace



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Black Box

Questions and suggestions

- Remember "published" facts
 - Odd/Even behavior in Q1
 - Statistical behavior in Q2
 - Different regions, transition sequence, complexity in Q4
- Collect or request data (cite)
- Are there quadrant dependencies?
- Focus on smaller grid (mask) subsets?
- Think of neighborhoods and boundary conditions
- Move from descriptive to mechanistic models

 $state(cell(i, j))_{t+1} = ?_t \otimes ?....$

- Induction and deduction
 - Data and reasoning
 - Given a model, are things you have never seen possible?



second assignment

The Black Box: Due: December 1st, 2023



Herbert Simon: Law discovery means only finding **pattern** in the data; whether the pattern will continue to hold for new data that are observed subsequently will be decided in the course of **testing the law**, not discovering it. The **discovery process** runs from particular facts to general laws that are somehow induced from them; the **process of testing** discoveries runs from the laws to predictions of particular facts from them [...] To explain why the patterns we extract from observations frequently lead to correct predictions (when they do) requires us to face again the problem of **induction**, and perhaps to make some hypothesis about the uniformity of nature. But that hypothesis is neither required for, nor relevant to, the theory of discovery processes. [...] By separating the question of pattern detection from the question of prediction, we can construct a **true normative theory of discovery-a** logic of discovery.

- Focus on uncovering quadrants
 - using data collection, descriptive patterns & statistics, statistical tests, and induction.
- Propose a formal model or algorithm of what each quadrant is doing.
 - Analyze, using deduction, the behavior of this algorithm.





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data analytics, AI, and complex systems

systems modeling

- Data and statistics provide the essential basis to understand (i) the ontogeny of systems and (ii) their evolution.
- Machine Learning is the key technology for the creation of predictive models and the eventual automation of decision making across different economic valuations.
- Providing analytical insights [from the currently available] huge amount of data, in real time, requires not only strong computational processing power and specific tools, but awareness of the technical, ethical and legal complexities all along the processual pipeline.
 - The philosophical implications of modeling from the perspective of complex systems science.

International Conference on Robot Ethics and Standards ICRES 2021 New York, USA, 26-27 July 2021

ICRES 2021

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data analytics, AI, and complex systems

systems modeling





Hume's and Hertz's World (of AI): Inductive learning

good news I & II: near-decomposability and induction



Bremermann's Limit

facing limits

Physical Limit of Computation

- Hans Bremmermann in 1962
- "no data processing system, whether artificial or living, can process more than 2 × 10⁴⁷ bits per second per gram of its mass."
 - Based on the idea that information could be stored in the energy levels of matter
 - Calculated using Heisenberg's uncertainty principle, the Hartley measure, Planck's constant, and Einstein's famous E = mc² formula
- A computer with the mass of the entire Earth and a time period equal to the estimated age of the Earth
 would not be able to process more than about 10⁹³ bits
- transcomputational problems



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Transcomputational Problems



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Hume's and Hertz's World (of AI): Inductive learning

"Every empirical law has the disquieting quality that one does not know its limitations." E. Wigner [1957] in "The Unreasonable Effectiveness of Mathematics in the Natural Sciences" scientific predictions examples model observations Symbols ugene Wigner **David Hume's Empiricism** Encoding Everyday knowledge Measure depends on patterns of Measure repeated experience "It is not reason which is the WEST EAST quide of life, but custom." "A wise man proportions his belief to the evidence" World₁ SUNRIS World₂ (simple) Natural Laws Model complexity We must simplify computational models Tradeoff descriptive and uncertainty-based complexity Hans Bremmermann George Kli BINGHAMTON UNIVERSIT

Bad news I: computational limits

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Induction is dictated (biased) by previous observations

Bad news II: black swans







Induction is dictated (biased) by previous observations

Bad news II: black swans





On Hume's common sense **Karl Popper's** practical skepticism **Falsification Principle** logical asymmetry between verification and falsification: many observations do not derive (universal) theories, a single observation can falsify it: scientific theories (deduced) from induction are testable.



The Inductive Leap



David Hume's Empiricism

Everyday knowledge depends on patterns of repeated experience "It is not reason which is the guide of life, but custom." "A wise man proportions his belief to the evidence"



Induction is dictated (biased) by previous observations





social media data pipelines for biomedicine



Min et al [2023]. *CHI 2023*. **32.** Wood, Varela, Bollen, Rocha & Sá [2017]. *Scientific Reports. 7: 17973*. Correia, Li & Rocha [2016]. *PSB*: **21**:492-503. Ciampaglia, et al [2015]. *PloS ONE*. **10**(6): e0128193. Wood, Correia, Miller, &Rocha [2022]. *Epilepsy & Behavior*. **128**: 108580. Correia, Wood, Bollen, & Rocha [2020]. *Annual Review of Biomedical Data Science*, 3:1.

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hypothesis falsification in data and complexity science

resolving a sociobiology question on a planetary scale

- Social Media (Twitter) Mood and Web Searches
 - Understanding collective human behavior
 - Discovering mood transitions in health

SCIENTIFIC REPORTS

Altmetric: 743 More detail >>

Article | OPEN

Human Sexual Cycles are Driven by Culture and Match Collective Moods

Ian B. Wood, Pedro L. Varela, Johan Bollen, Luis M. Rocha 🏁 & Joana Gonçalves-Sá 🏁



Wood, Varela, Bollen, Rocha & Sá [2017]. Scientific Reports. 7: 17973.

Global Patterns of Seasonal Variation in Human Fertility^a

DAVID A. LAM^{b,d} AND JEFFREY A. MIRON^c

Emerald Article: Summer nights: A review of the evidence of seasonal variations in sexual health indicators among young people

Wendy Macdowall, Kaye Wellings, Judith Stephenson, Anna Glasier

Annual Rhythm of Human Reproduction: I. Biology, Sociology, or Both?

Till Roenneberg* and Jürgen Aschoff⁺

The observed annual birth cycle (in countries where there is data). Is it driven by biological adaptation or culture?

THE EFFECTS OF TEMPERATURE ON HUMAN FERTILITY'

DAVID A. LAM AND JEFFREY A. MIRON



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hypotheses for birth cycles



Hypothesis falsification in data and complexity science

resolving a sociobiology question on a planetary scale



Hypothesis falsification in data and complexity science resolving a sociobiology question on a planetary scale Social Media (Twitter) Mood and Google Searches S 🖬 🔽 🗇 🖸 ti 🖻 🗑 🗑 🖬 🖻 🛤 🛸 🔹 🖉 35% 🖬 17:26 Understanding collective human behavior Mother Jones = an Discovering mood transitions in health M Help us raise \$350,000 by December 31 Births with a tax-deductible, year-end donation Birth Month (shifted 9 months) - or read why this moment feels so out-04 abr-05 out-05 abr-06 out-06 abr-07 out-07 abr-08 out-08 abr-09 out-09 abr-10 out-10 abr-11 out-11 abr-12 out-12 critical. 100 100 80 80 Births Have Yourself a Porny GT results 60 60 red l Little Christmas 40 40 Online interest in sex 20 20 New research shows people are really in the mood this time of year. 0 Jan-04 Jul-04 Jan-05 Jul-05 Jan-06 Jul-06 Jan-07 Jul-07 Jan-08 Jul-08 Jan-09 Jul-09 Jan-10 Jul-10 Jan-11 Jul-11 Jan-12 GT week JACKIE FLYNN MOGENSEN **Christmas - USA** SCIENTIFIC REPORTS Searches vs Similarity Regression 78 R² :0.380 Sex Search Volume Altmetric: 743 More detail > Article | OPEN grand New Years Human Sexual Cycles are Driven by Christmas sugge Culture and Match Collective Moods Eid al-Fitr Ramadan Ian B. Wood, Pedro L. Varela, Johan Bollen, Luis M. Rocha 🏧 & Joana Gonçalves-Sá 🕿 3 62 0.00005 0.00025 **Eigenmood Similarity** rocha@binghamton.edu BINGHAMTON casci.binghamton.edu/academics/ssie501 UNIVERSIT Wood, Varela, Bollen, Rocha & Sá [2017]. Scientific Reports. 7: 17973

control hierarchies are not near-decomposable

Bad news III: inductive, "boxed" model failure with complex systems



control hierarchies are not near-decomposable

Bad news III: inductive, "boxed" model failure with complex systems

Key insight: complex systems need multi-level, contextual/actionable **models and theory** to predict rare, major transitions (not predictable by empirical evidence from single layer)

Key insight: complex systems are: 1) not reducible to self-contained multivariate structure or dynamics (boxed mechanisms), 2) not predictable from past data when it matters.

> A model of any complex system will deviate as emergent properties arise from (rare) external controls

ANTICIPATORY SYSTEMS Philosophical, Mathematical

> ROBERT ROSEN Dalhousie University, Nova Scotia, Canada

Howard Pattee

Robert Rosen

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control hierarchies are not near-decomposable

Bad news III: inductive, "boxed" model failure with complex systems

Key insight: complex systems need multi-level, contextual/actionable **models and theory** to predict rare, major transitions (not predictable by empirical evidence from single layer)

Key insight: complex systems are: 1) not reducible to self-contained multivariate structure or dynamics (boxed mechanisms), 2) not predictable from past data when it matters.



Nassim Nicholas Taleb unexpected events of large magnitude and consequence are dominant in history. Importance of studying robustness/resilience/evolvability "predictions of events **depend** more and more **on theories** when their probability is small and system is **complex**"



Robert Rosen





Pescosolido, B.A. 2006. Journal of Health and Social Behavior 47: 189-208.

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A model of any

complex system will

deviate as emergent properties arise from (rare) external controls

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model failure in complex world

inductive models can be falsified but cannot predict black swans



model failure in complex world

inductive models can be falsified but cannot predict black swans



inductive bias in diverse scenarios

machine learning depends on training data that is contextual



inductive bias in diverse scenarios

machine learning depends on training data that is contextual



readings

Class Book

- Klir, G.J. [2001]. Facets of systems science. Springer.
- Papers and other materials
 - <u>Module 4</u> Multi-level Complexity
 - Reading and Discussion Group 4
 - Pattee, Howard H. "<u>The Physical Basis and Origin of Hierarchical Control</u>." In *Hierarchy Theory: The Challenge of Complex Systems*, edited by Howard H. Pattee, 73–108. New York: Brazillier, 1973.
 - Rosen, Robert. "<u>On Complex Systems.</u>" European Journal of Operational Research 30, no. 2 (June 1987): 129–34.
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 - Optional: Gates, Alexander J., Rion Brattig Correia, Xuan Wang, and Luis M. Rocha. "The Effective Graph Reveals Redundancy, Canalization, and Control Pathways in Biochemical Regulation and Signaling." *Proceedings of the National Academy of Sciences* **118**, no. 12 (March 23, 2021): e2022598118.

Biological Dathway







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Next lectures