

An introduction to typical types of dynamics found in complex systems

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Slides [28MB] can be down loaded from

<http://www2.imperial.ac.uk/~hjjens/>



Physics = the science of the dynamics of lifeless matter

Complexity science = the science of the dynamics of emergent properties

The next essential break through in science:

When statistical mechanics begins to be able to understand the dynamics of the emergent properties of complex systems

- the brain
- cancer
- evolution
- sociology
- . . .

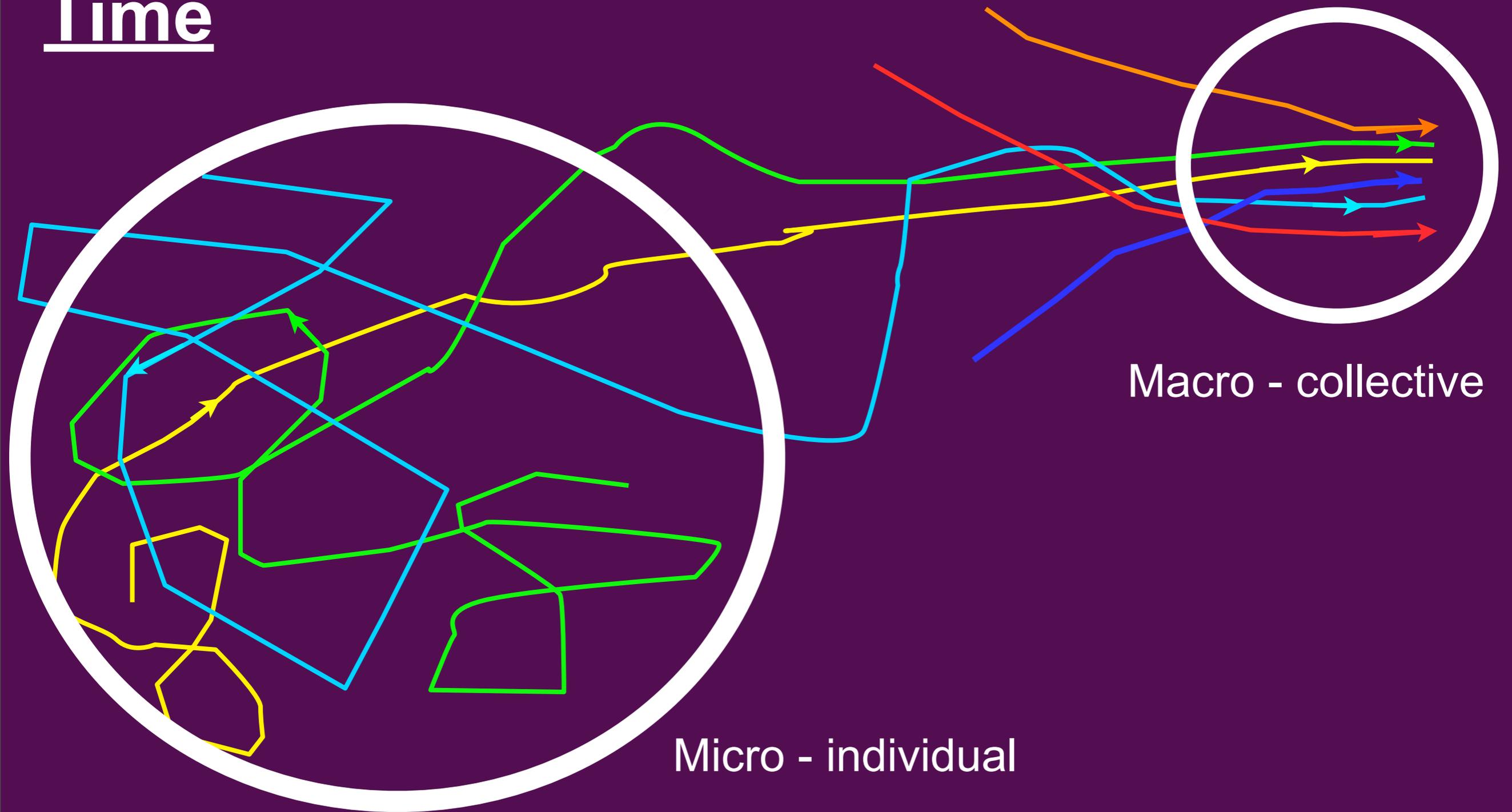
i.e. stat mech of non-equilibrium
2

Time



Time is in a sense an emergent property

Time



Micro - individual

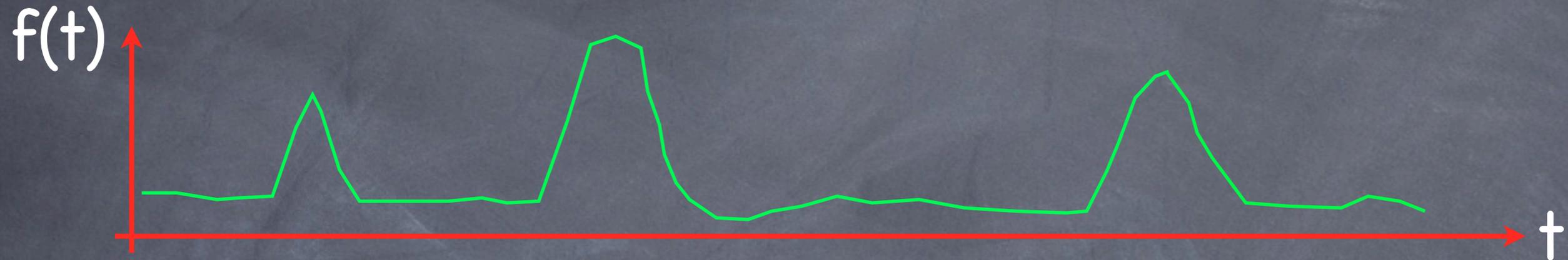
Macro - collective

Time is in a sense an emergent property

Content

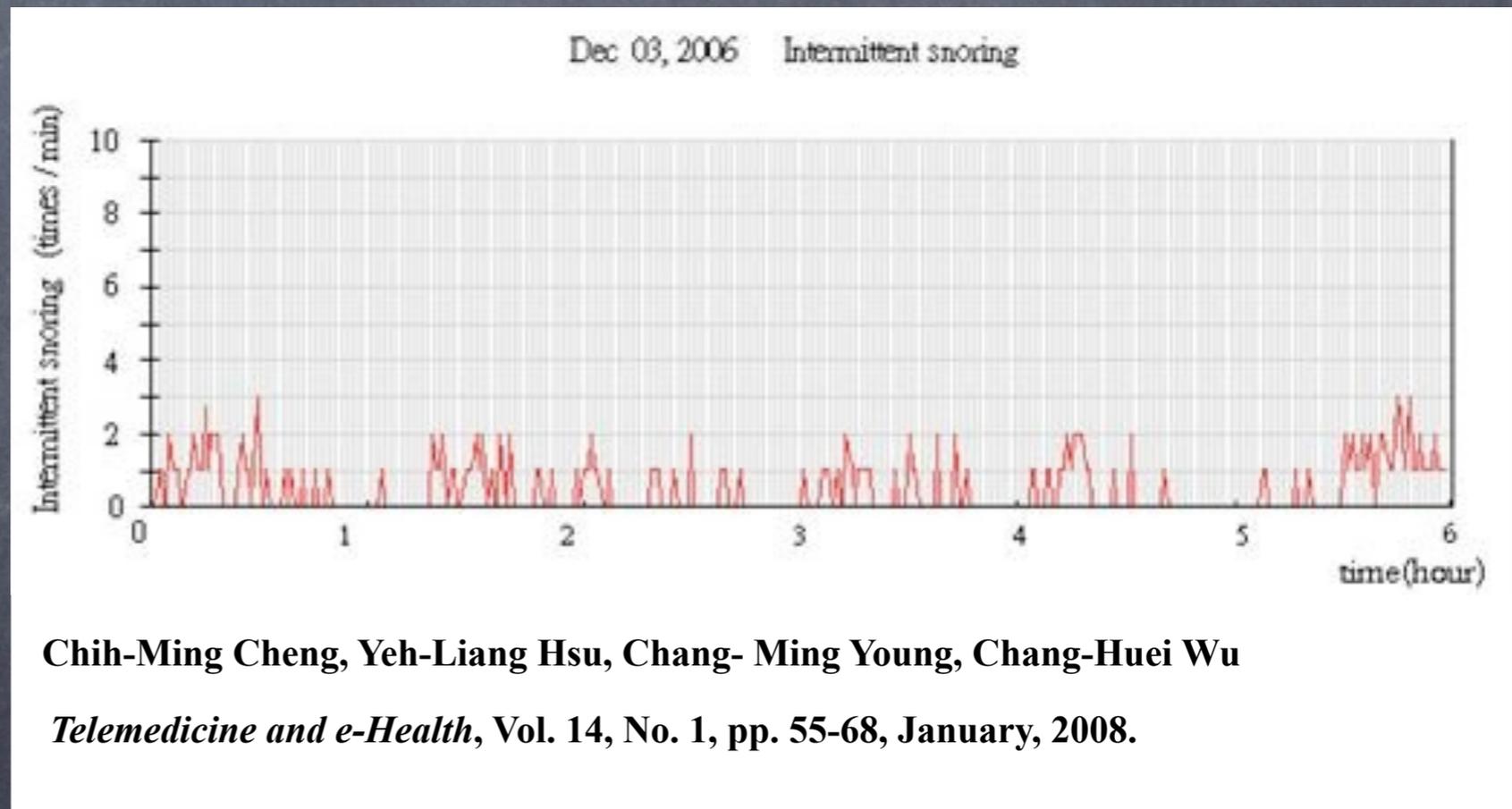
- Intermittency
- Stationary versus non-stationary: asymptotic versus transient
- Event distributions: power law or not
- Self-Organised Criticality
- Record dynamics
 - consider a number of systems:
 - * thermal (spin glass)
 - * magnetic relaxation - superconductors
 - * **evolutionary dynamics: model of evolutionary ecology**
 - * ants
 - * earthquakes
- From micro-time to macro-time

Intermittency



Rain
Earthquakes
Economic crashes
Extinction events

....



Chih-Ming Cheng, Yeh-Liang Hsu, Chang-Ming Young, Chang-Huei Wu

Telemedicine and e-Health, Vol. 14, No. 1, pp. 55-68, January, 2008.

Stationary versus non-stationary

Stationary: statistics independent of time

$$P(x,t) = P(x)$$

non-stationary: statistics changes with time

$$P(x,t) = P(x,time)$$

Dynamics of Complex systems

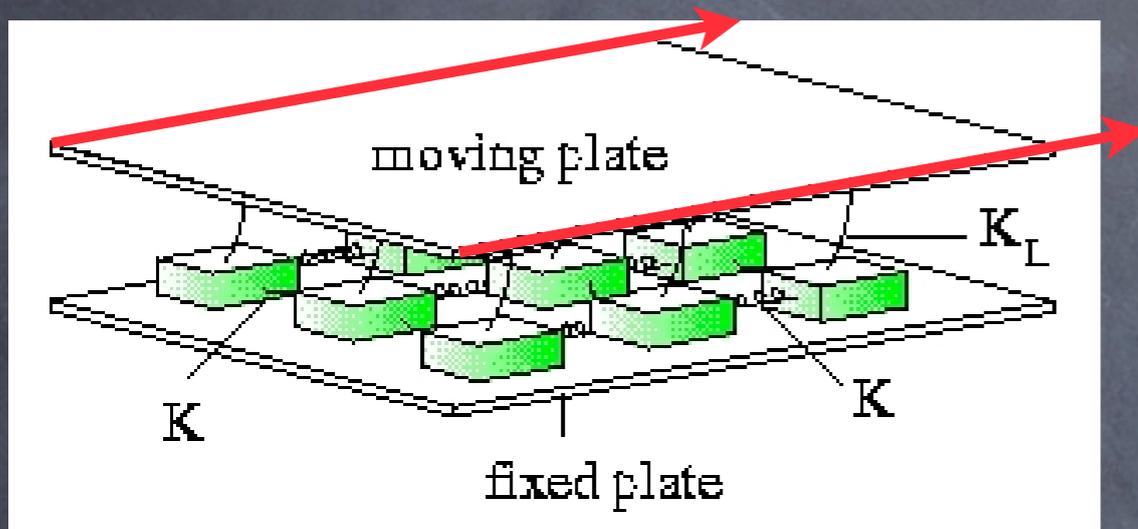
Driven



versus

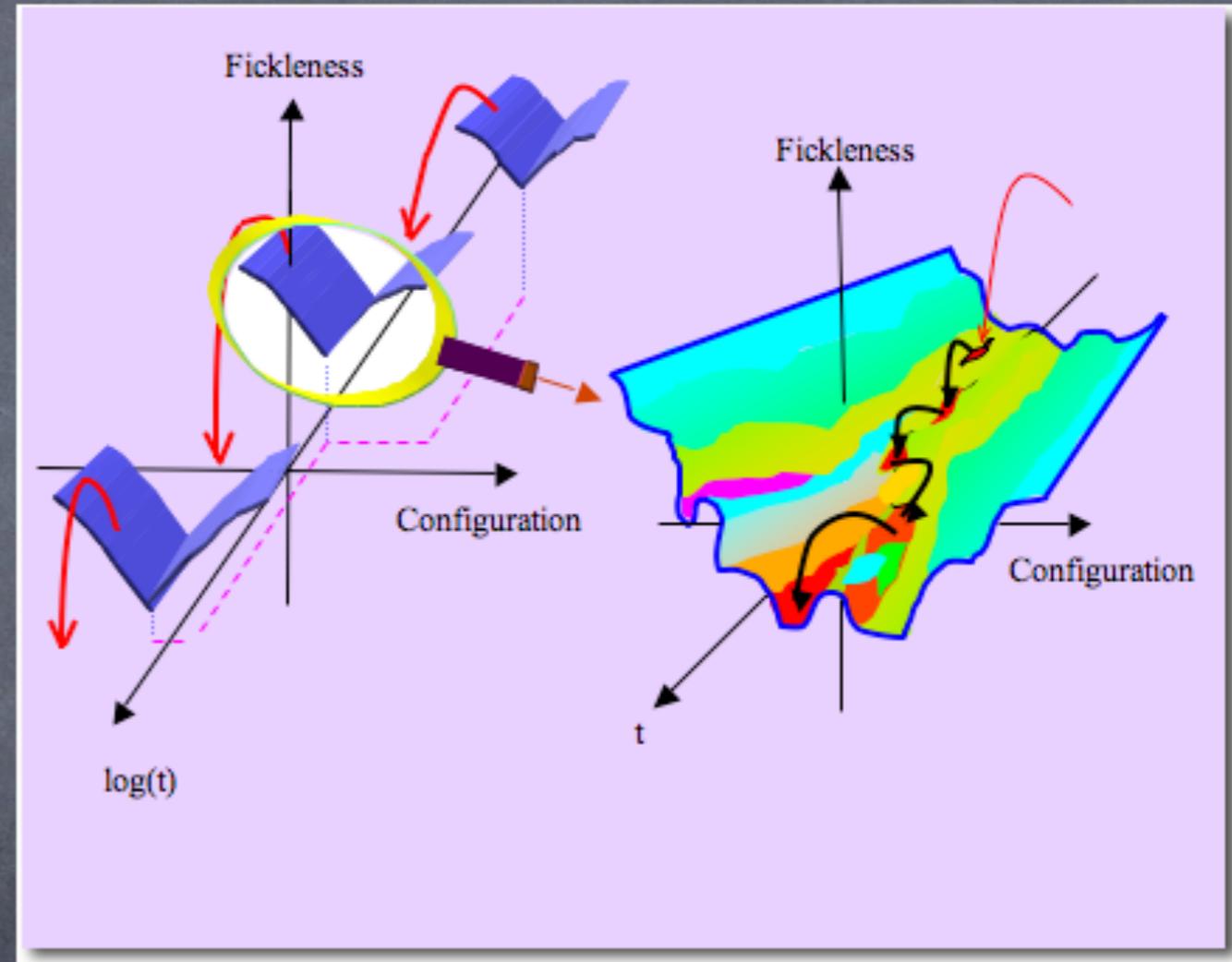


Relaxing



Z. Olami, H.J.S. Feder, and K. Christensen,
Phys. Rev. Lett. **68**, 1244-1247 (1992). {480}

Stationary
Self-organised
Criticality



Non-Stationary
Record Dynamics

Event distributions: power law or not

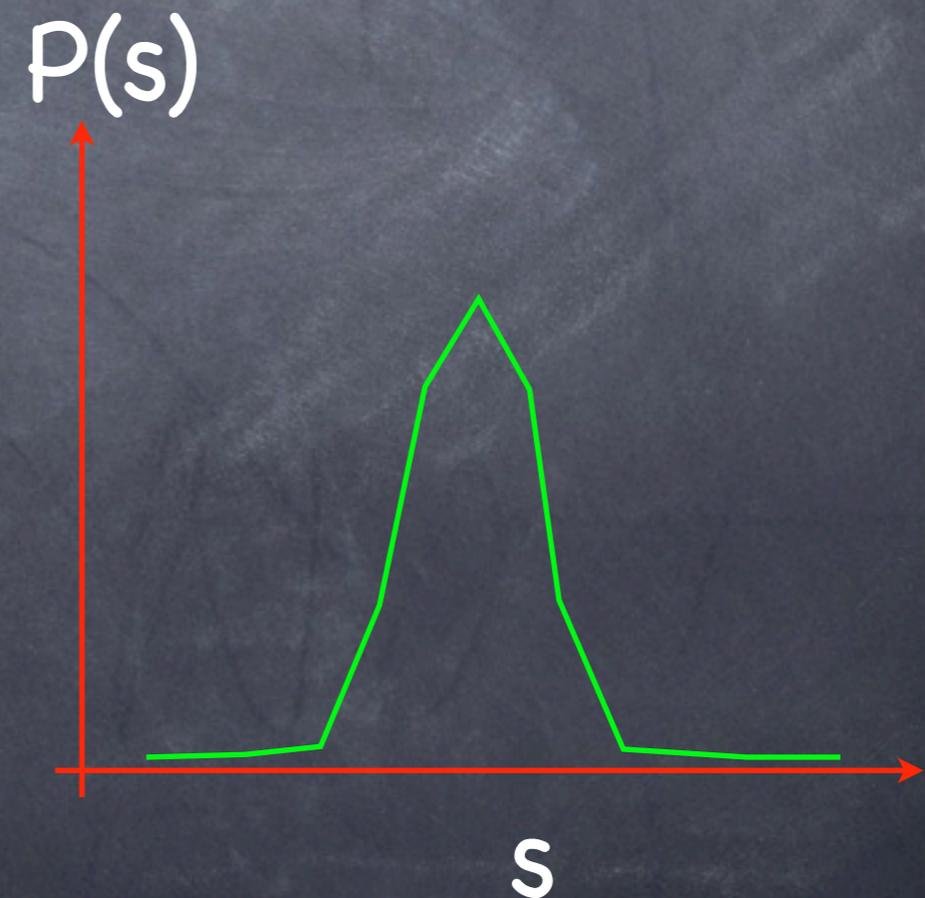
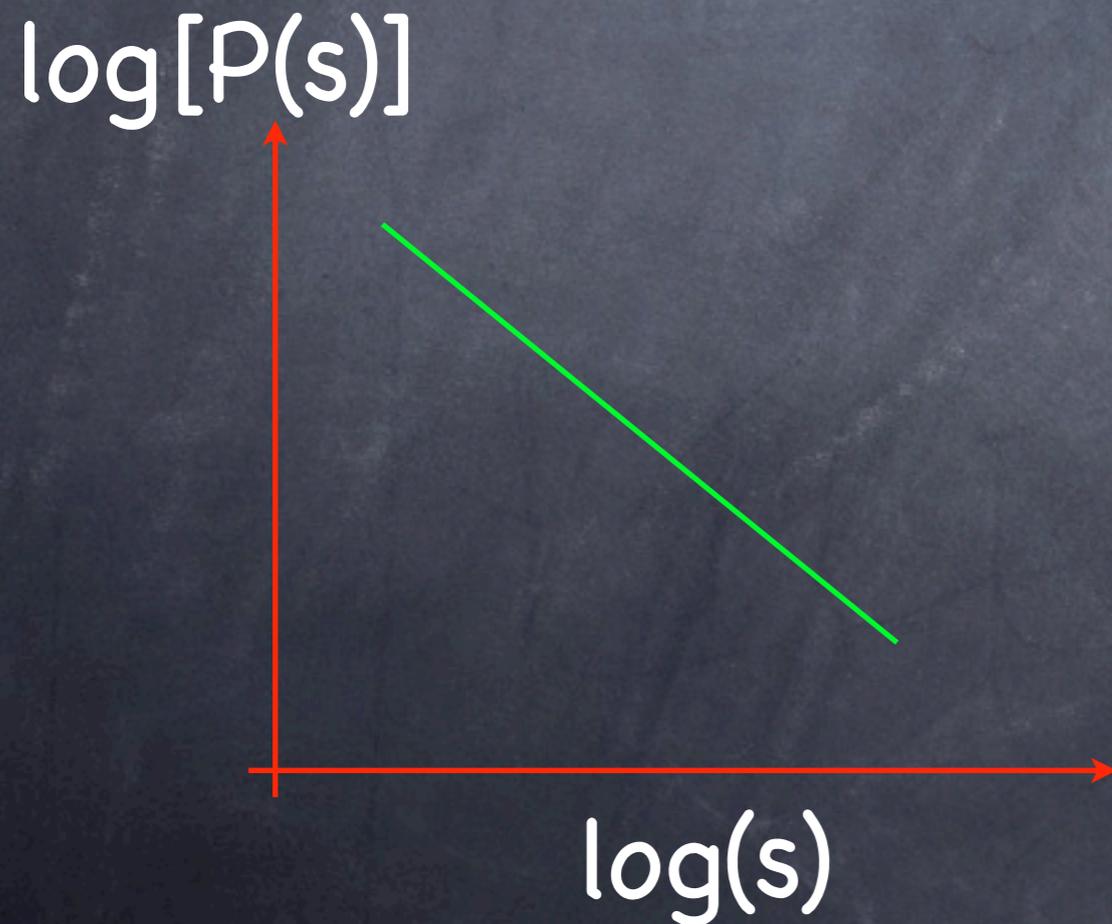
Rain

Earthquakes

Economic crashes

Extinction events

....



Self-Organised Criticality

System driving themselves (more or less) into state without characteristic scales in time or space.

focus on the stationary state (occurring after some initial transient)

slow drive

intermittent events: "avalanches"

event size distribution

Self-organised Criticality: suggested as an explanation $1/f$ and fractals

PHYSICAL REVIEW LETTERS

VOLUME 59

27 JULY 1987

NUMBER 4

Self-Organized Criticality: An Explanation of $1/f$ Noise

Per Bak, Chao Tang, and Kurt Wiesenfeld

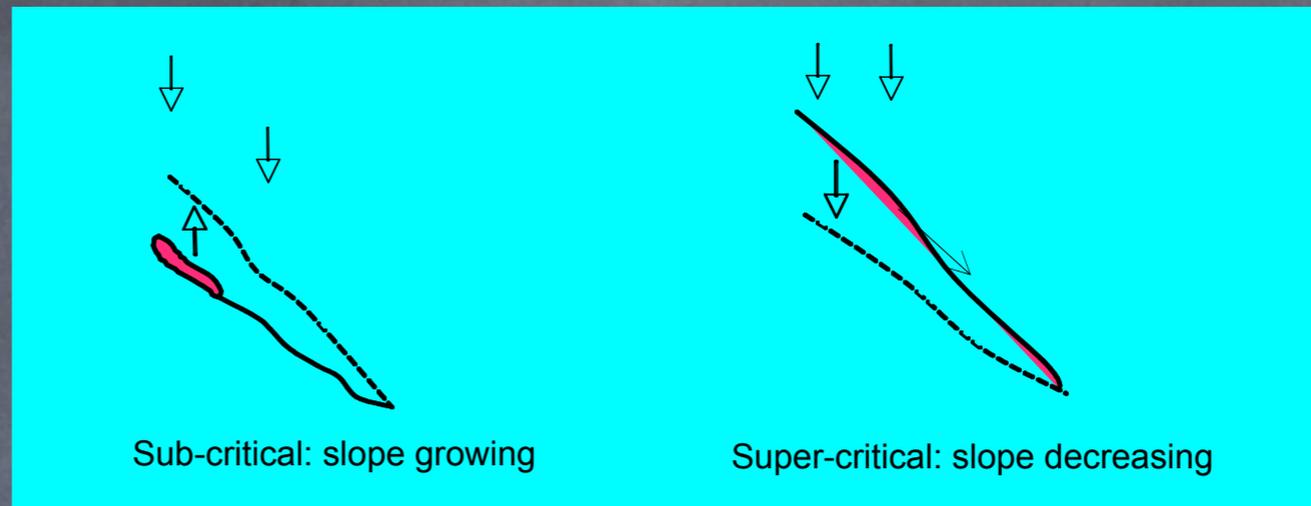
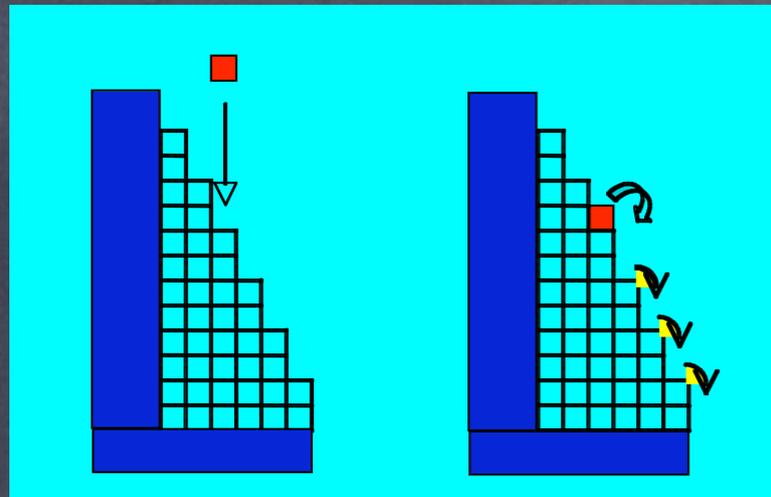
Physics Department, Brookhaven National Laboratory, Upton, New York 11973

(Received 13 March 1987)

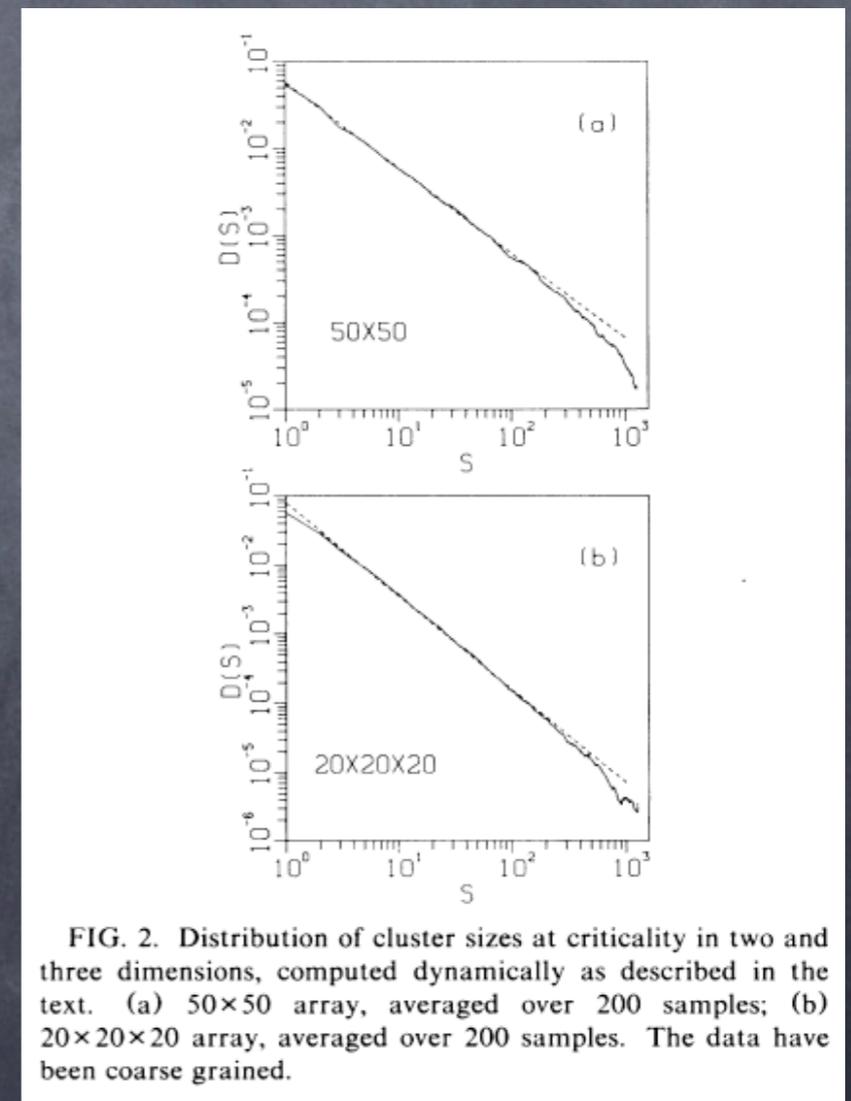
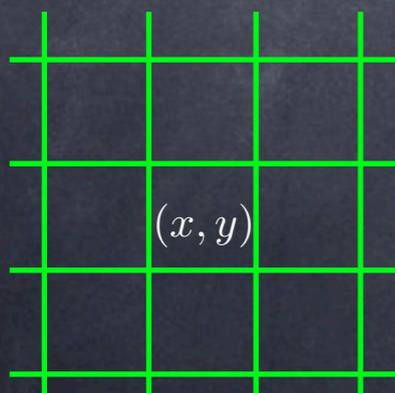
We show that dynamical systems with spatial degrees of freedom naturally evolve into a self-organized critical point. Flicker noise, or $1/f$ noise, can be identified with the dynamics of the critical state. This picture also yields insight into the origin of fractal objects.

PACS numbers: 05.40.+j, 02.90.+p

The sandpile: No tuning beside slow drive

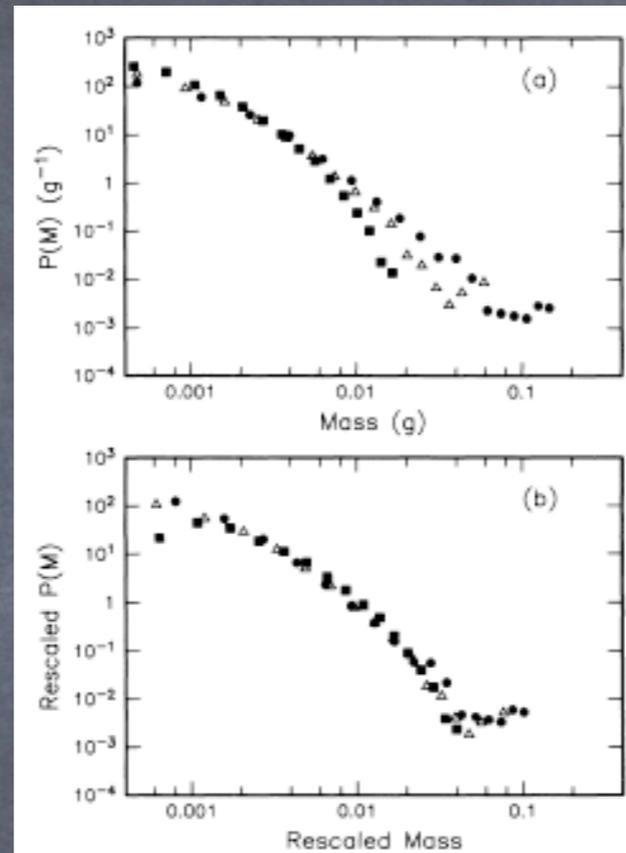
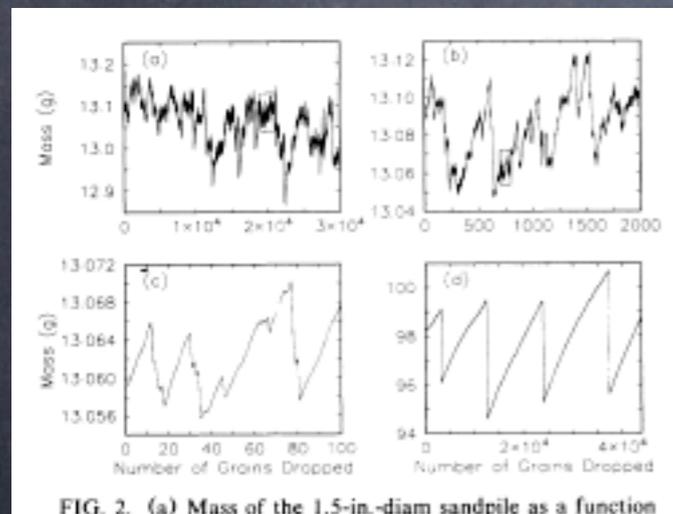
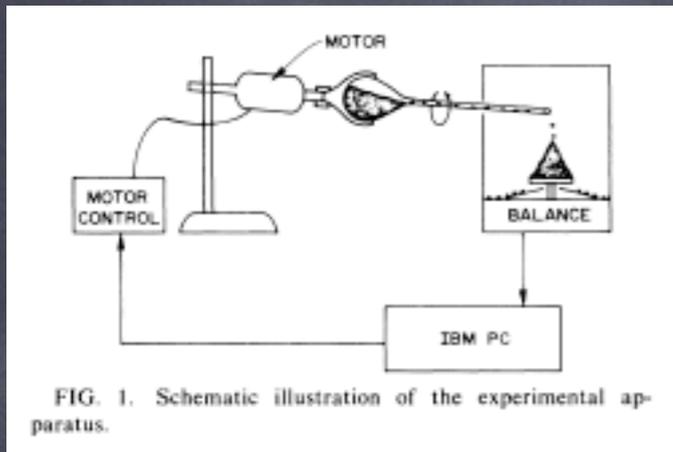


$$\begin{aligned}
 z(x, y) &\rightarrow z(x, y) - 4 \\
 z(x \pm 1, y) &\rightarrow z(x \pm 1, y) + 1 \\
 z(x, y \pm 1) &\rightarrow z(x, y \pm 1) + 1
 \end{aligned}$$



Experimental Study of Critical-Mass Fluctuations in an Evolving Sandpile

G. A. Held, D. H. Solina, II,^(a) D. T. Keane,^(b) W. J. Haag, P. M. Horn, and G. Grinstein



Later

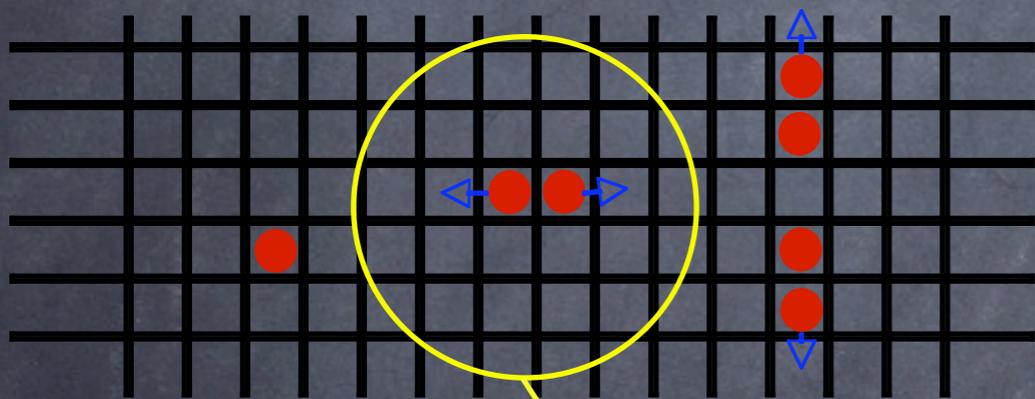
V. Frette, K. Christensen, A. Malthe-Sørensen, J. Feder, T. Jøssang, and P. Meakin, *Avalanche Dynamics in a Pile of Rice*, *Nature* **379**, 49-52 (1996). {264}

Self-organised Criticality:

suggested as an explanation 1/f and fractals

However BTW sandpile: No 1/f as $S(f) \propto 1/f^2$

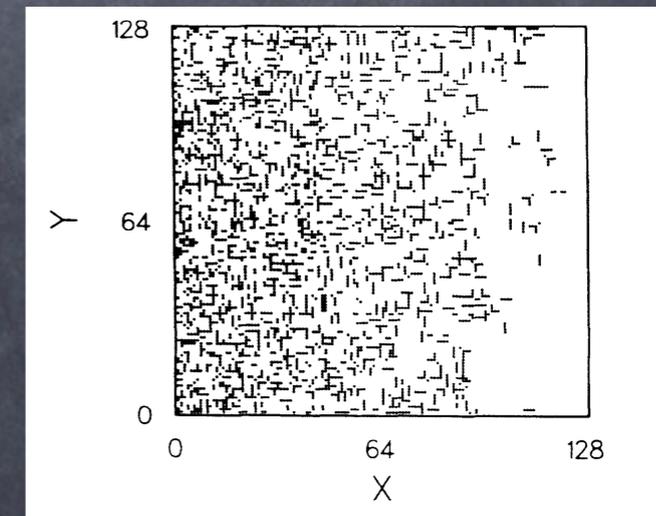
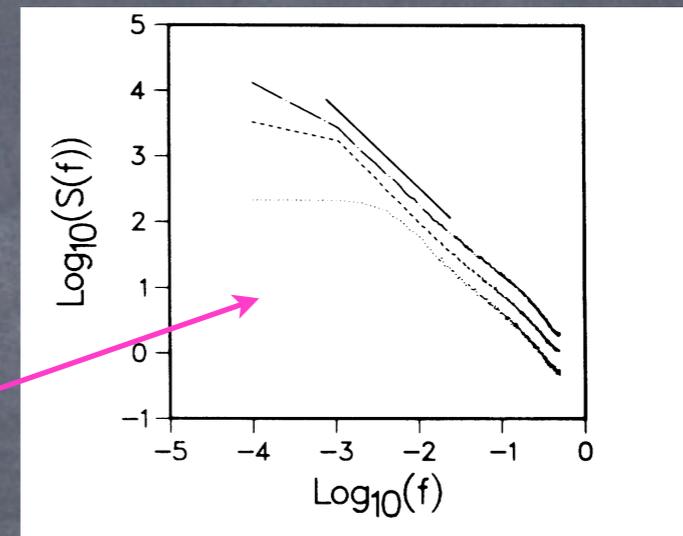
But deterministic lattice gas



$N(t)$

1/f power spec

Dissipation occurs on a fractal



Experiment on fluctuations in vortex density in thin film

Yeh & Kao, PRL, 53, 1590 (1984)

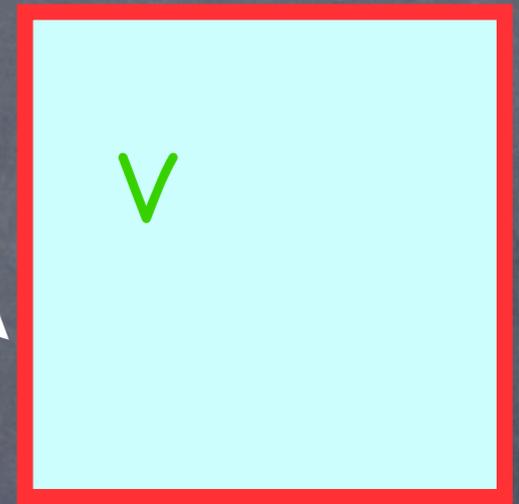
From HJ Jensen PRL 64,1 (1990)

1/f from diffusion

$$\frac{\partial n(\mathbf{x}, t)}{\partial t} = \gamma \nabla^2 n(\mathbf{x}, t) \quad \text{and} \quad n(\mathbf{x}_B, t) = \eta(\mathbf{x}_0, t)$$

then $N(t) = \int_V dx n(\mathbf{x}, t)$

\mathbf{x}_B



is 1/f in any dimension.

Boundary driven BTW:

1/f for total $z = \sum_i z_i$

for $f < 1/T_{max}$

See e.g.

Grinstein, Hwa & Jensen, Phys. Rev. A **45** R559 (1992)

H.J. Jensen, *Self-Organized Criticality*, Cambridge University Press 1998.

But can we be sure a bulk noise term can be ignored?

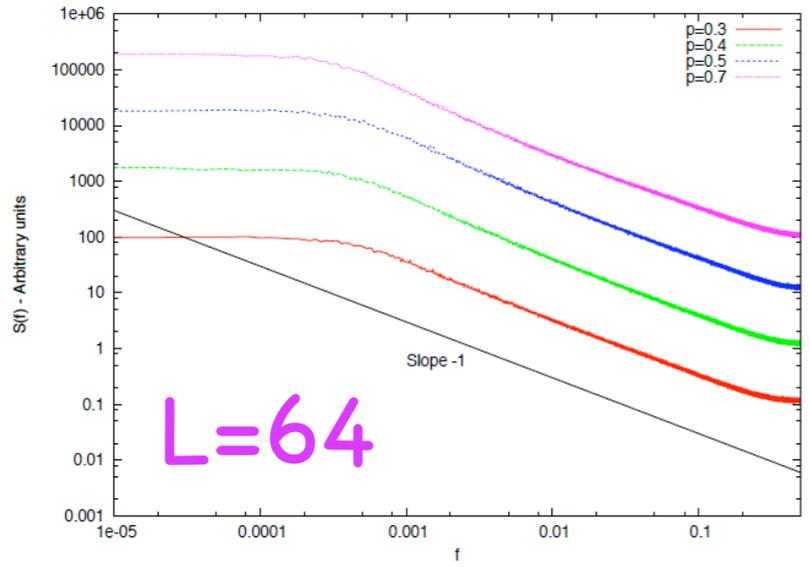


FIG. 12: Scaling behaviour of the spectrum $S(f) \propto f^{-\beta}$ of the total number of particles $N(t)$ in the dDLG for different boundary drives p and particles densities ρ . $S(f)$ has been multiplied by different constants for different drives p to visualise the scaling exponents properly. With small lattice sizes one observes scaling with $\beta = 1$. Lattice size $L = 64$.

Larger systems

From Master thesis
Andrea Giomette

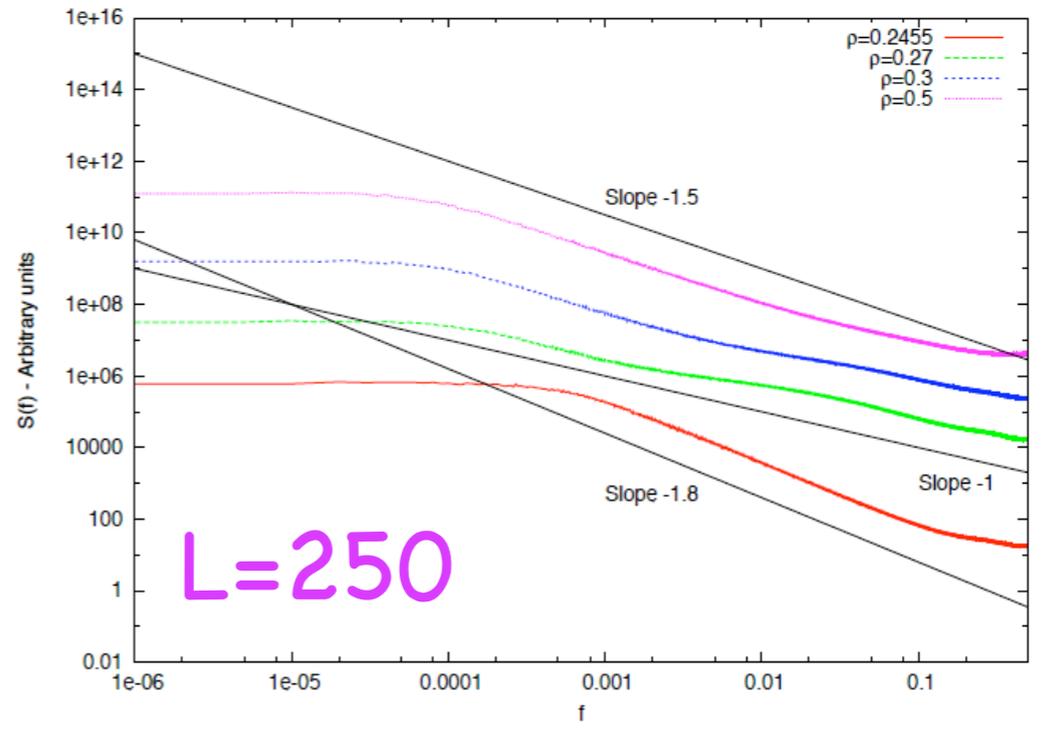
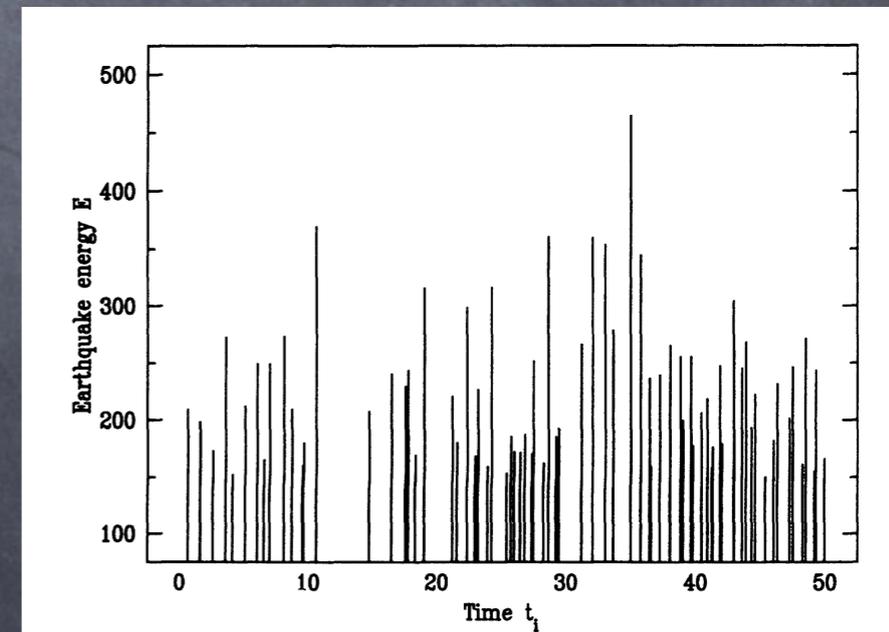
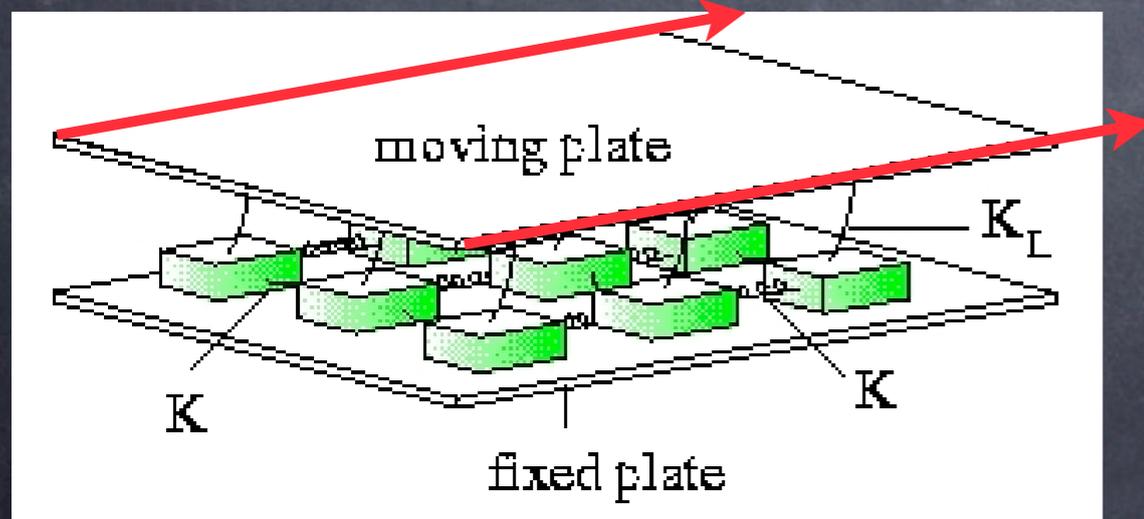


FIG. 16: Scaling behaviour of the spectrum $S(f) \propto f^{-\beta}$ of the total number of particles $N(t)$ in the pDLG for different particle densities ρ . A crossover from $\beta \simeq 1.8$ at $\rho \simeq \rho_c = 0.245$ to $\beta = 3/2$ at $\rho \gg \rho_c$ is observed. $S(f)$ has been multiplied by different constants for different densities ρ to visualise the scaling exponents properly. Lattice size $L = 250$.

Self-Organised Criticality:

Paradigm well represented by e.g. the earthquake dynamics:

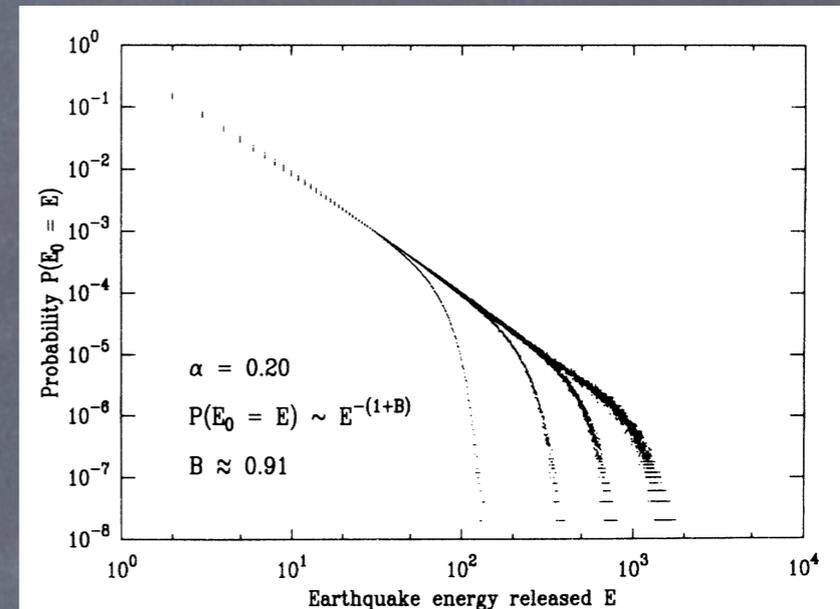
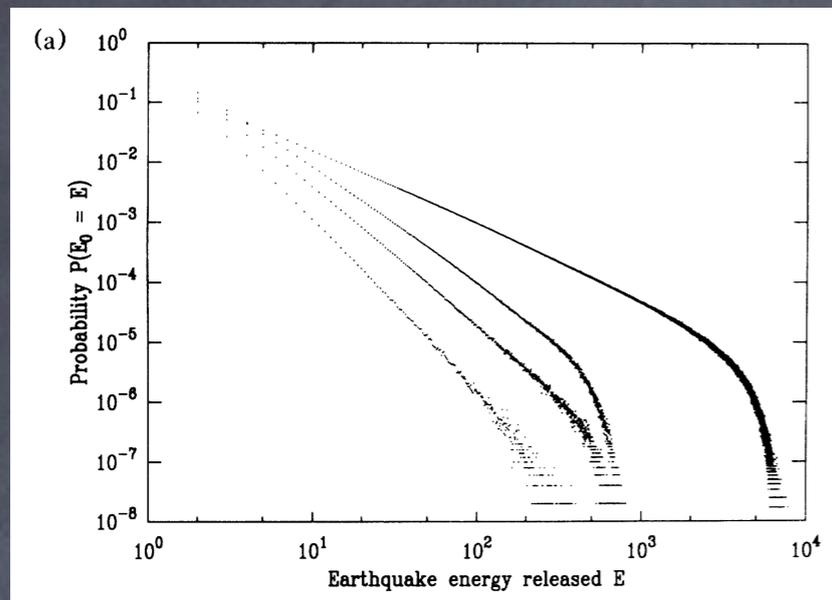
- Global very slow drive \longrightarrow gradual build up of local strain.
- Local rigidity or threshold needs to be exceeded
 \longrightarrow Abrupt short lived release of the strain through a quake or avalanche



Constant rate of events

From Olami & Christensen, PRA, 46, R1720 (1992)

Focus on the distribution of event sizes



From: Olami, Feder and Christensen PRL 68, 1244 (1992)

Dependence
on parameters

Dependence
on system size

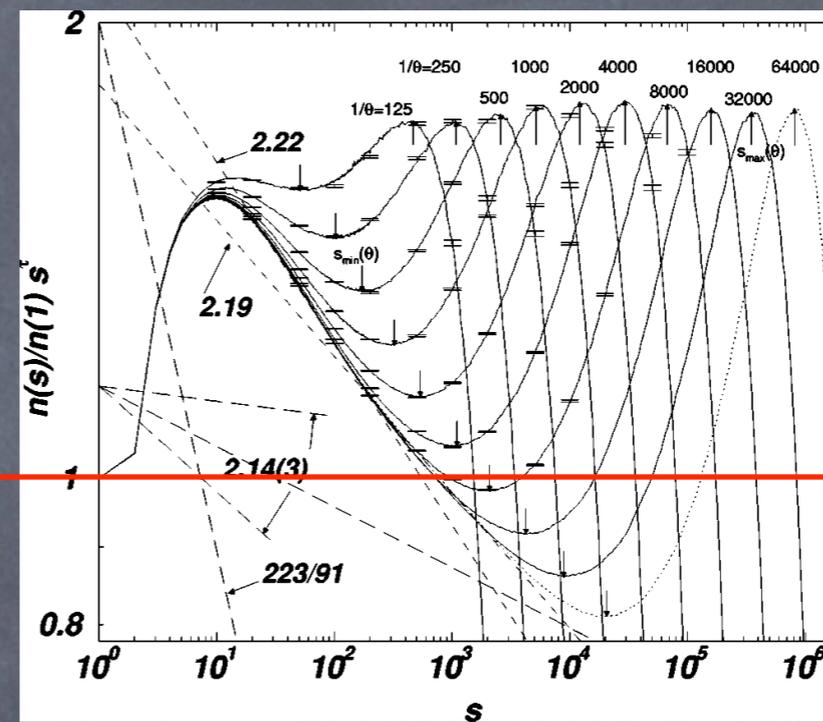
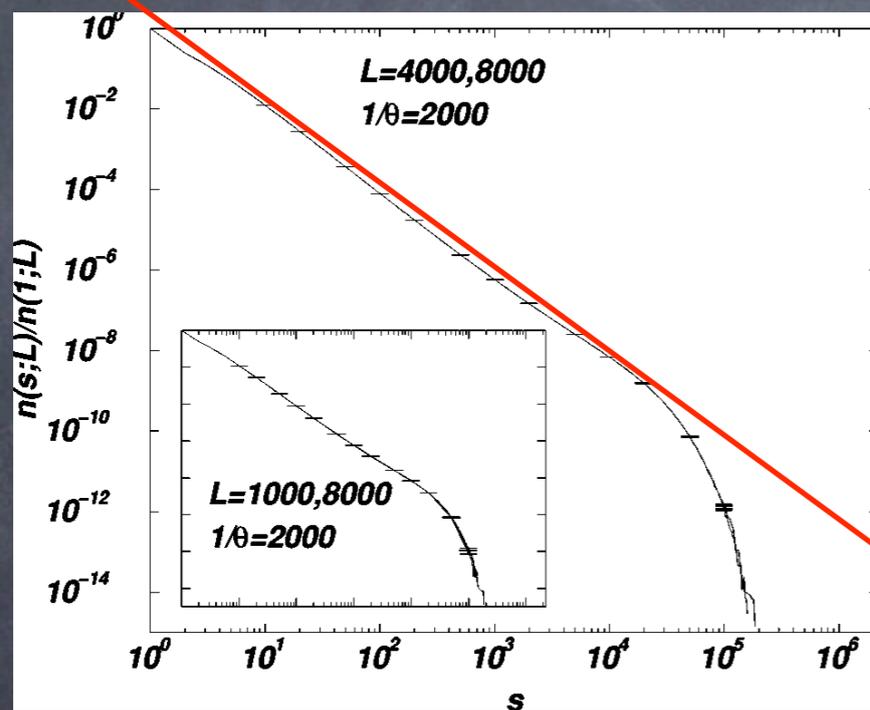
Power laws

→ Criticality

↔ Lack of scale

Typically SOC models turned out to exhibit more complicated behaviour.

Drossel-Schwabl



Scaling analysis in systems with L up to 64,000

From Prussner & Jensen, PRE 65, 056707 (2002)

See also Grassberger, New J Phys 4, 17 (2002)

J Phys A 26, 2081 (1993)

→ SOC supposed to self-organise to a stationary critical state:

- no characteristic length scale
- no characteristic time scale

similar to equilibrium critical phenomena, except (!?!) SOC self-tune.

→ Nevertheless, relation to phase transitions has been explored, in particular to absorbing state phase transitions – cf. talk by Gunnar Pruessner.

Record dynamics

Record statistics

→ record dynamics

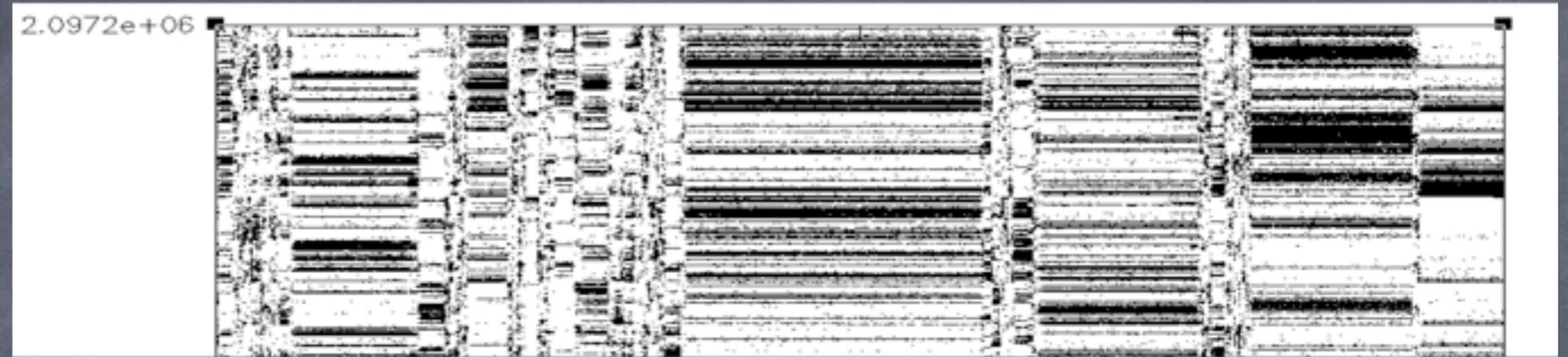


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images/news/Spring View long jump.jpg](http://www.frontpagemediaonline.com/images/news/Spring View long jump.jpg)



[http://www.sdhoc.com/main/articles/highschools/
Rosariotrack/Image0088939](http://www.sdhoc.com/main/articles/highschools/Rosariotrack/Image0088939)

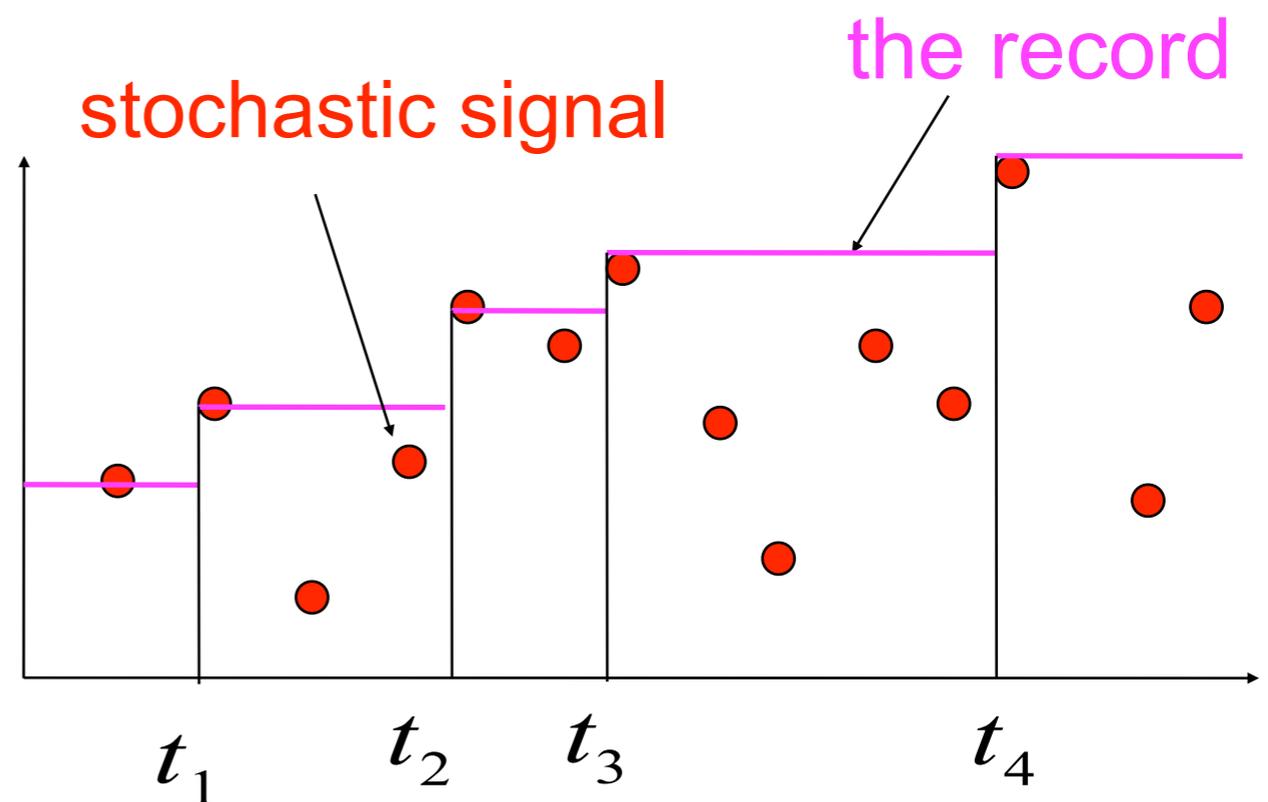
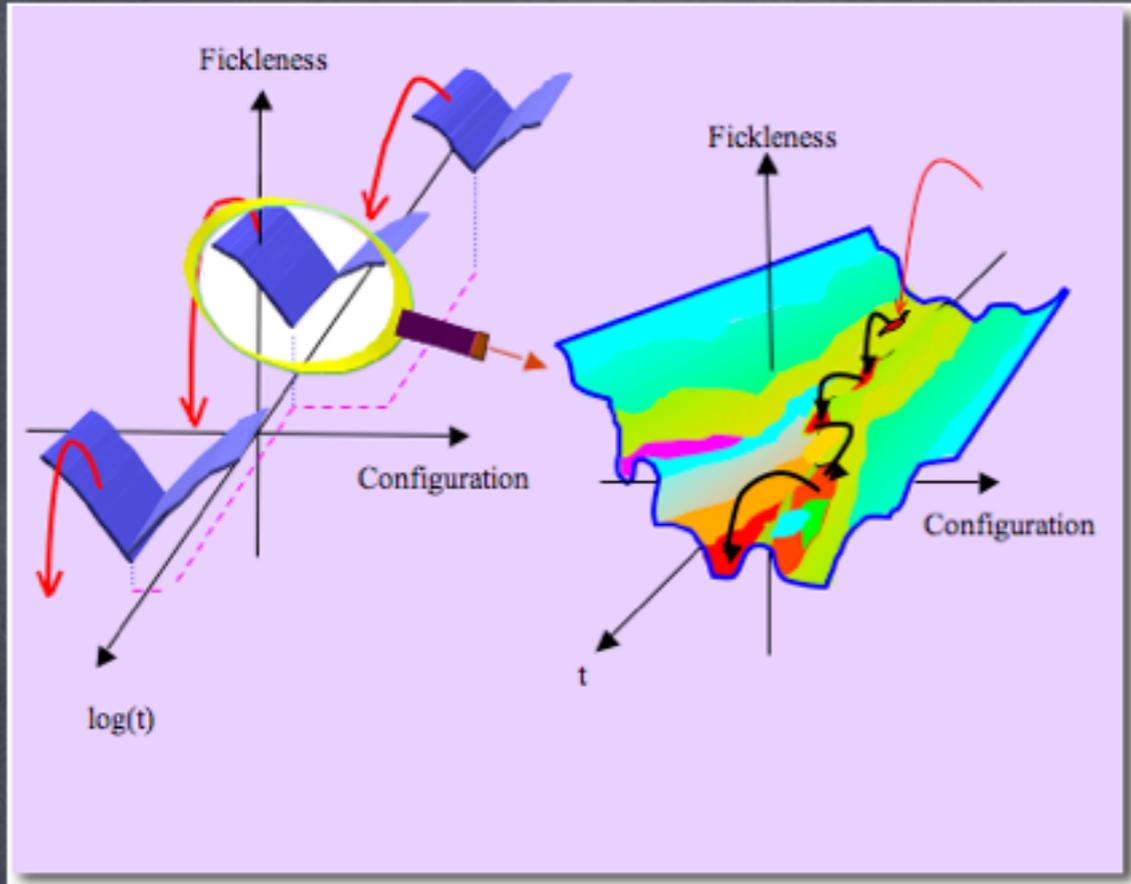
Intermittent evolution driven by record large fluctuations



Examples:

- * Spin glasses
- * Models of evolutionary ecology
- * Models of magnetic relaxation in superconductors
- * and more

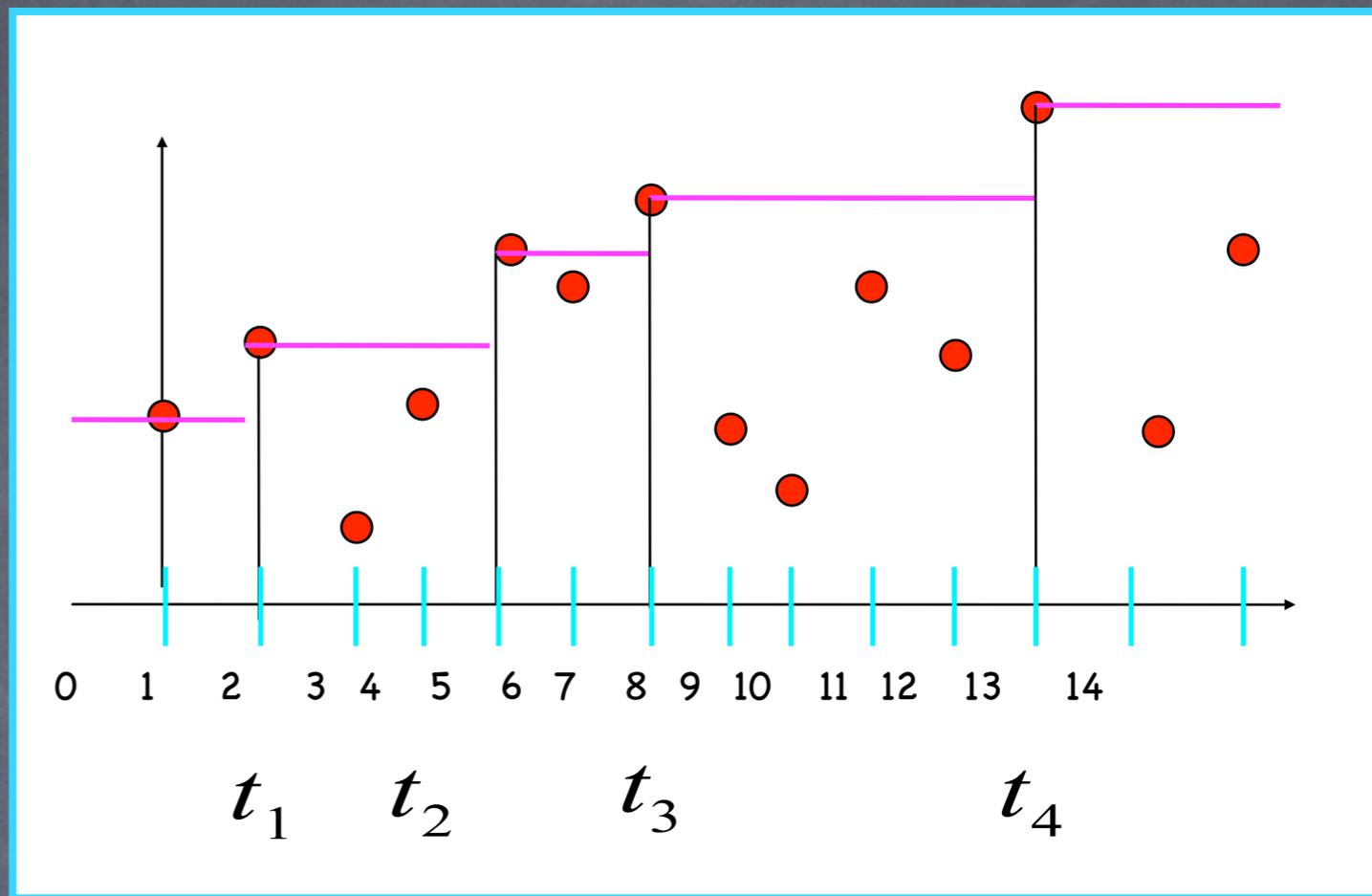
Record dynamics



$$\tau = \ln(t_k) - \ln(t_{k-1}) = \ln\left(\frac{t_k}{t_{k-1}}\right) \quad \text{expo. distrib.}$$

Record dynamics

Distribution of the number of records during t time steps independent of the nature of the fluctuating signal:



$$P_1(t) = \frac{1}{t} \quad \text{The first out of } t \text{ is the biggest}$$

$$P_{(1,m)}(t) = \frac{1}{(m-1)t} \quad \text{Two records during } t: \text{ one at } t=1 \text{ with prob } (m-1) \text{ \& one at } t=m \text{ with prob } 1/t.$$

$$\Downarrow \quad P_2(t) = \sum_{m=2}^t \frac{1}{(m-1)t} \approx \frac{\ln t}{t} \quad \text{Two records during } t$$

$$\Downarrow \quad P_n(t) \approx \frac{(\ln t)^{n-1}}{(n-1)!} \frac{1}{t} = e^{-\lambda} \frac{\lambda^{n-1}}{(n-1)!} \quad \text{with } \lambda = \ln t$$

log
Poisson

Record dynamics

$$\tau = \ln(t_k) - \ln(t_{k-1}) = \ln(t_k/t_{k-1}) \quad \text{exponentially distributed}$$



- Poisson process in logarithmic time

- Mean and variance

$$\langle Q \rangle \propto \ln t \quad \text{and} \quad \langle (Q - \langle Q \rangle)^2 \rangle \propto \ln t$$

- Rate of records constant as function of $\ln(t)$

- Rate decreases $\propto 1/t$

- Non-stationary $1/f$ fluctuations

Relevance

When systems initially are in a state of high (generalised) internal strain & stress

Anderson, Jensen, Oliveira & Sibani, *Complexity*, 10, 49 (2004)

Examples:

- ① magnetic relaxation in superconductors
- ① relaxing spin glass
- ① evolutionary ecology
- ① hungry ants
- ① Omiri after shock law

Record dynamics

Magnetic Relaxation

in

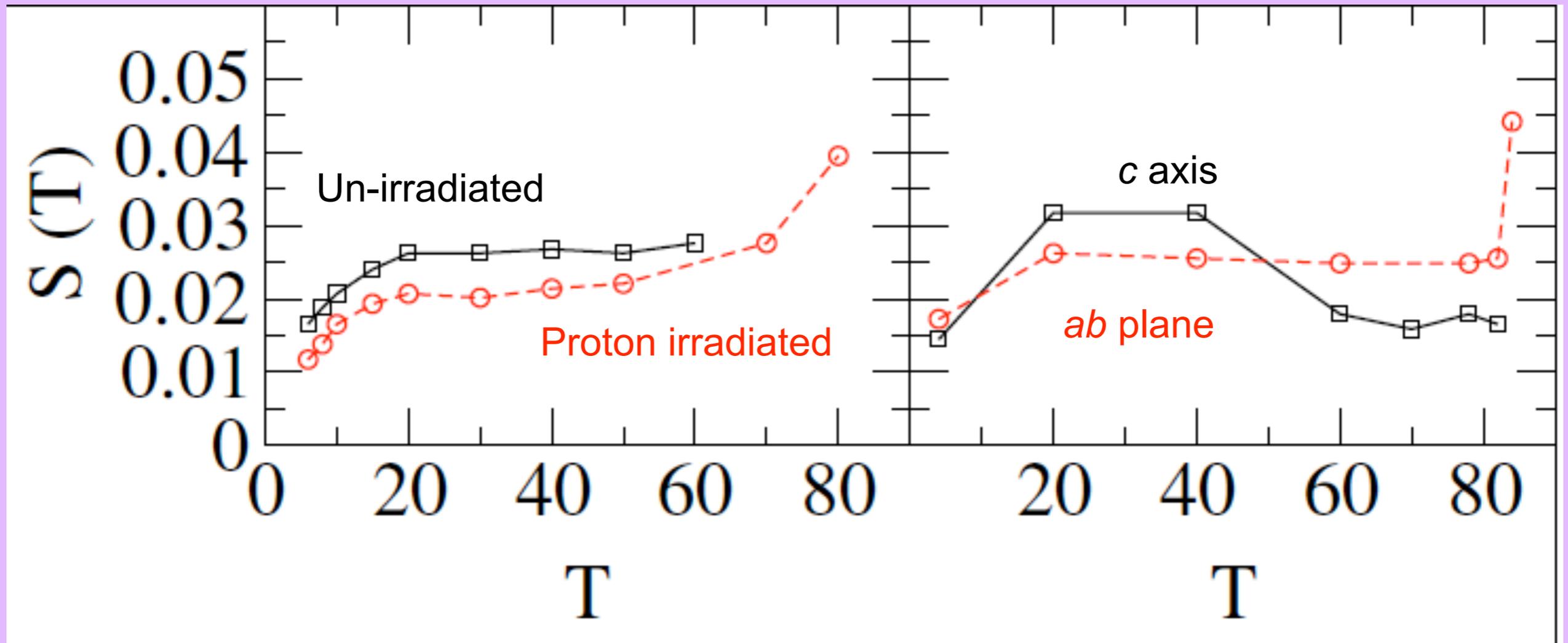
Type II Superconductor

with Nicodemi, Oliveira, Sibani

Type II Superconductor Magnetic Relaxation Experiment

YBCO

Melt processed YBCO

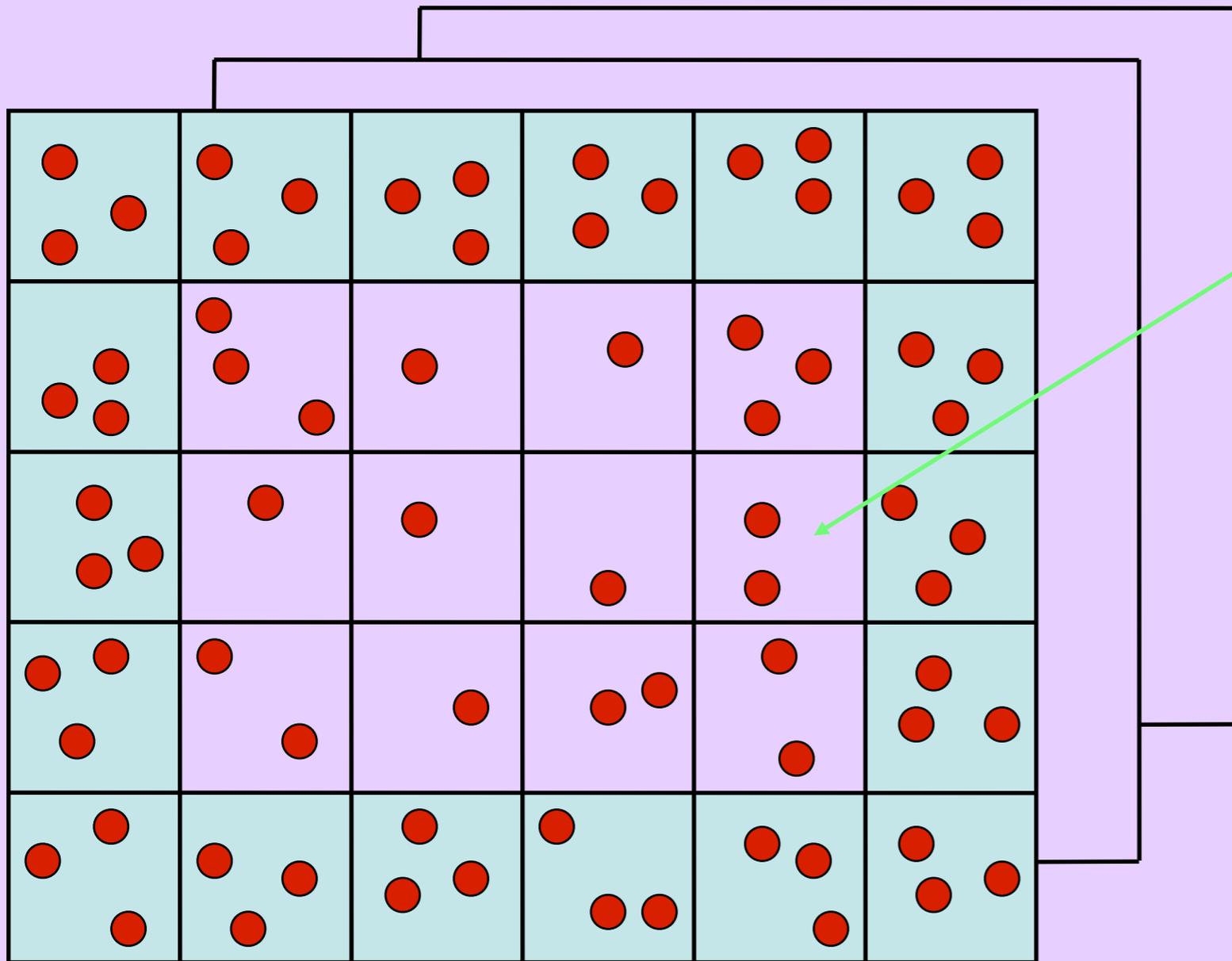


Left: Civale et al. PRL 65, 1164 (1990)

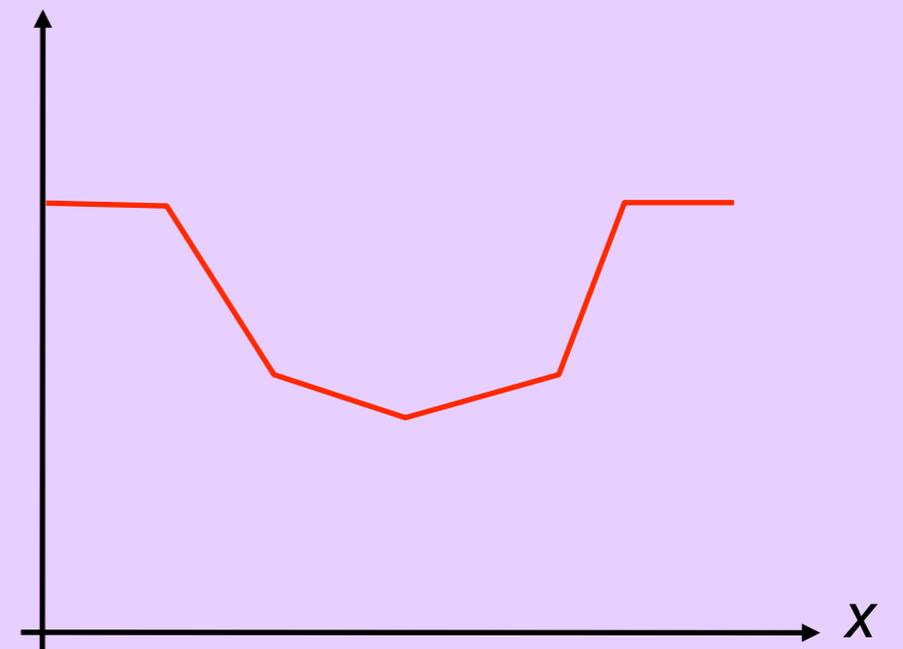
Right: Kaiser et al. J Cryst Growth 85, 593 (1987)

Restricted Occupancy Model

Monte Carlo Kawasaki dynamics on stack of coarse grained superconducting planes



$$n(x, y, z, t) = n_i \leq n_c \sim B_{c2}$$



For 2D, zero temp. deterministic lattice gas see Jensen: PRL **64**, 3103 (1990)
For 2D, zero temp. cellular automaton see Bassler & Paczuski: PRL **81**, 3761 (1998)

ROM

Hamiltonian

$$H = \sum_i n_i A_{ij} n_j - \sum_i A_{ii} n_i - \sum_i A_i^p n_i + \sum_{\langle ij \rangle_z} A_2 (n_i - n_j)^2$$

Here

$$0 \leq n_i < N_{c2} = \frac{B_{c2} l_0^2}{\varphi_0}$$

M. Nicodemi and H.J. Jensen, *Equilibrium and off-equilibrium dynamics in a model for vortices in superconductors*. Phys. Rev. B **65** 144517 (2002).

H.J. Jensen and M. Nicodemi, *Memory effects in response functions of driven vortex matter*, Europhys. Lett. **57** 348 (2002).

M. Nicodemi and H. J. Jensen, *Aging and memory phenomena in magnetic and transport properties of vortex matter*, J. Phys. A **34** 8425 (2001).

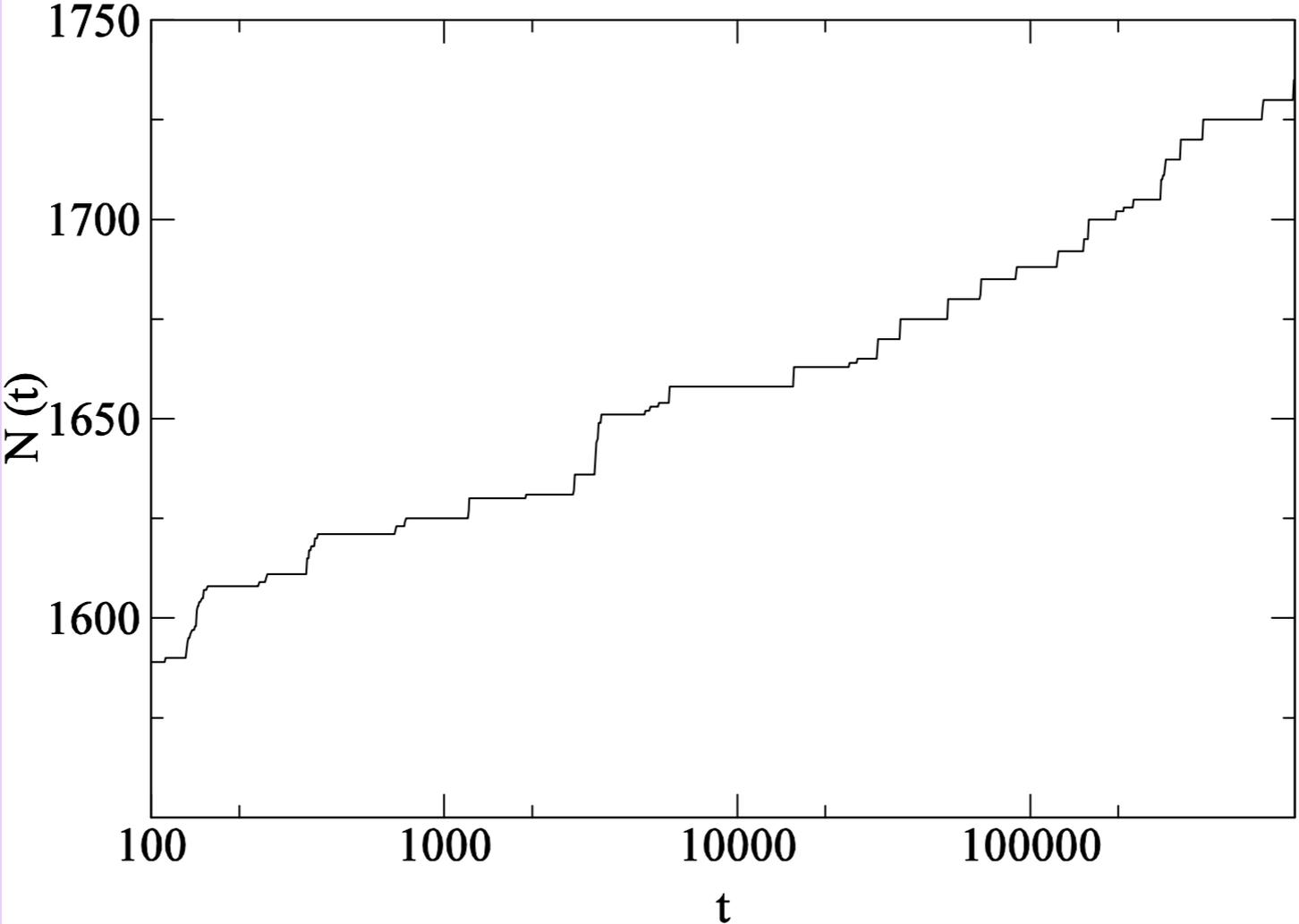
H.J. Jensen and M. Nicodemi, *Off equilibrium glassy properties of vortex creep in superconductors*. Europhysics Lett. **54** 566 (2001)

M. Nicodemi and H.J. Jensen, *Creep of superconducting vortices in the limit of vanishing temperature: A fingerprint of off equilibrium dynamics*. Phys. Rev. Lett. **86** 4378-4381 (2001).

M. Nicodemi and H.J. Jensen, *Off equilibrium magnetic properties in a system of repulsive particles for vortices in superconductors*, J. Phys. A. **34** L11 (2001).

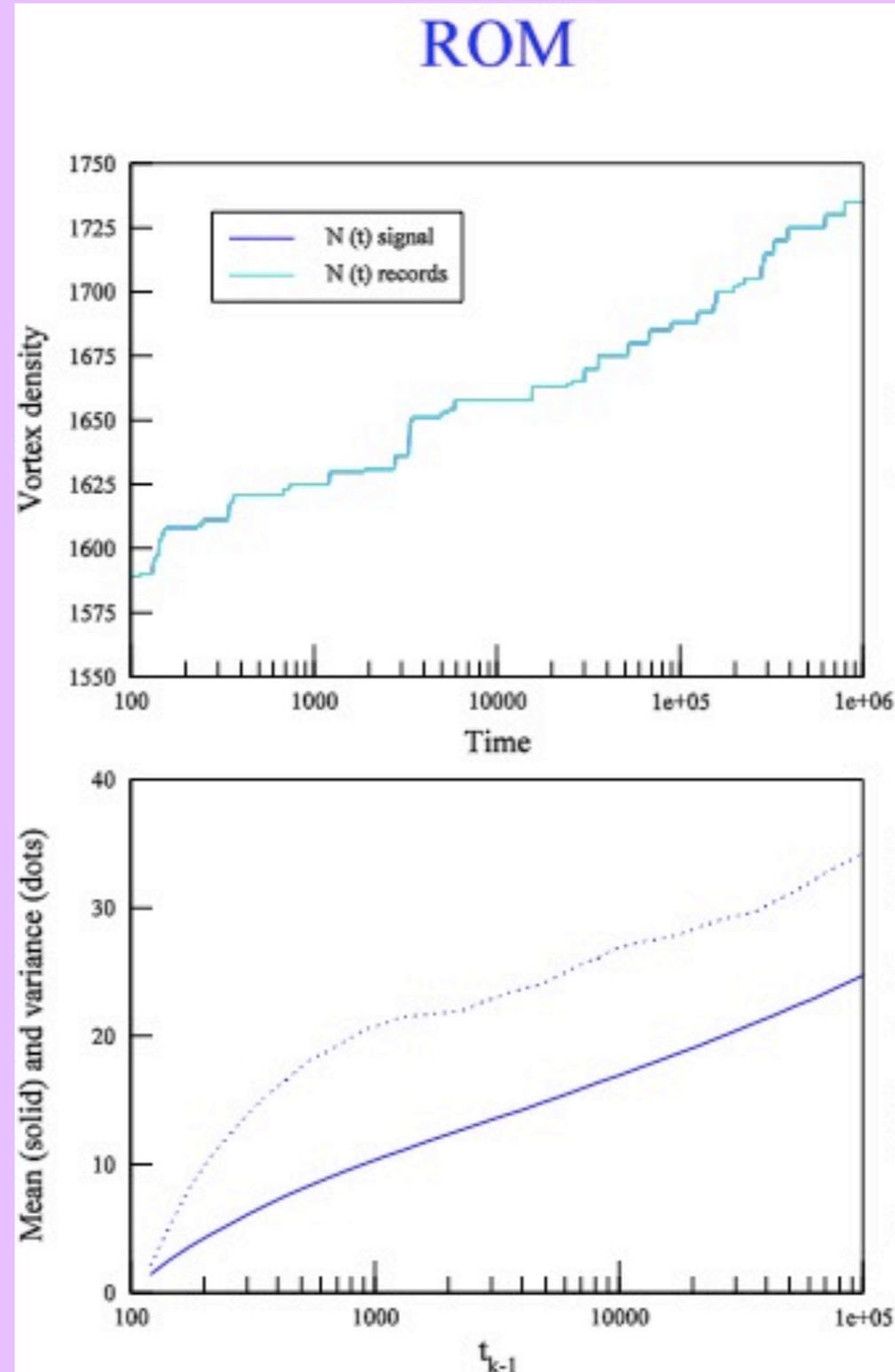
H.J. Jensen and M. Nicodemi *Second magnetisation peak relaxation in a model for vortices in superconductors*. Physica C **341-348** 1065-1066 (2000)

ROM: Temperature independent creep



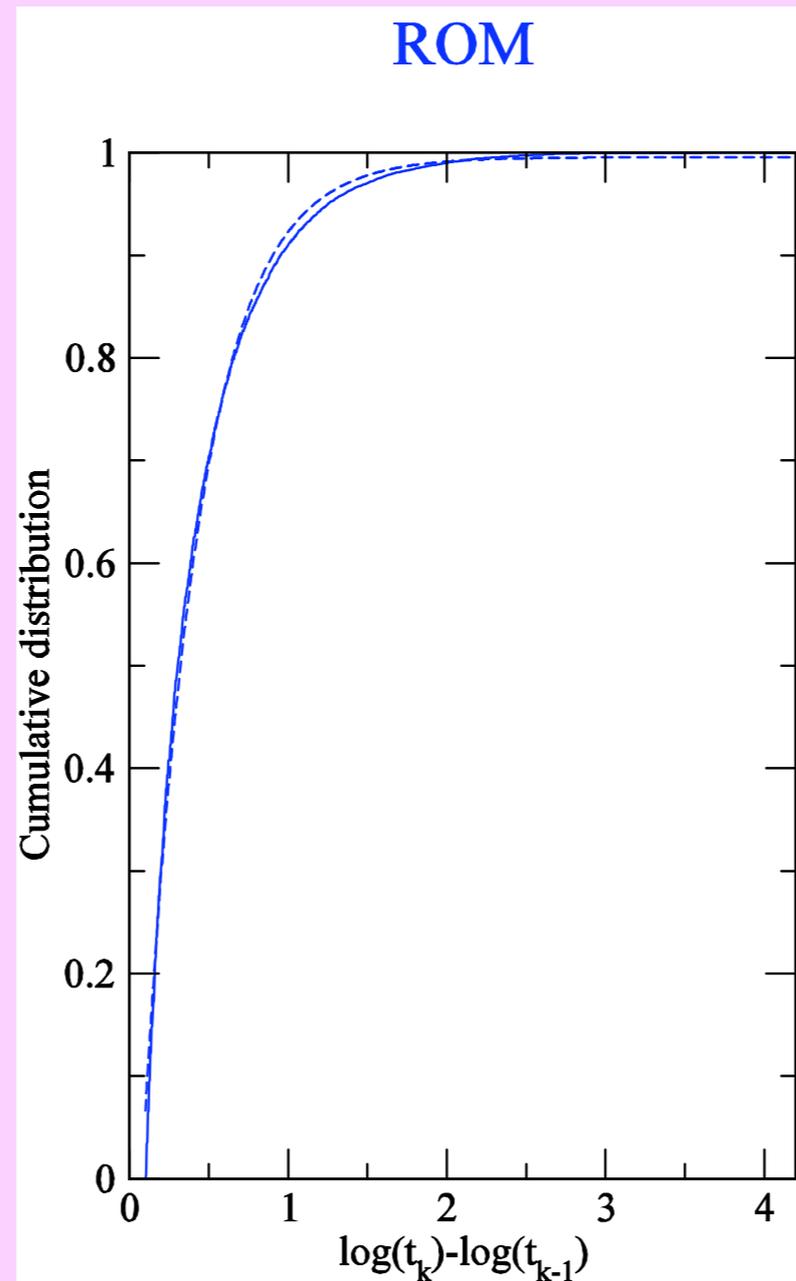
Realisations of record dynamics

ROM: Temperature independent creep

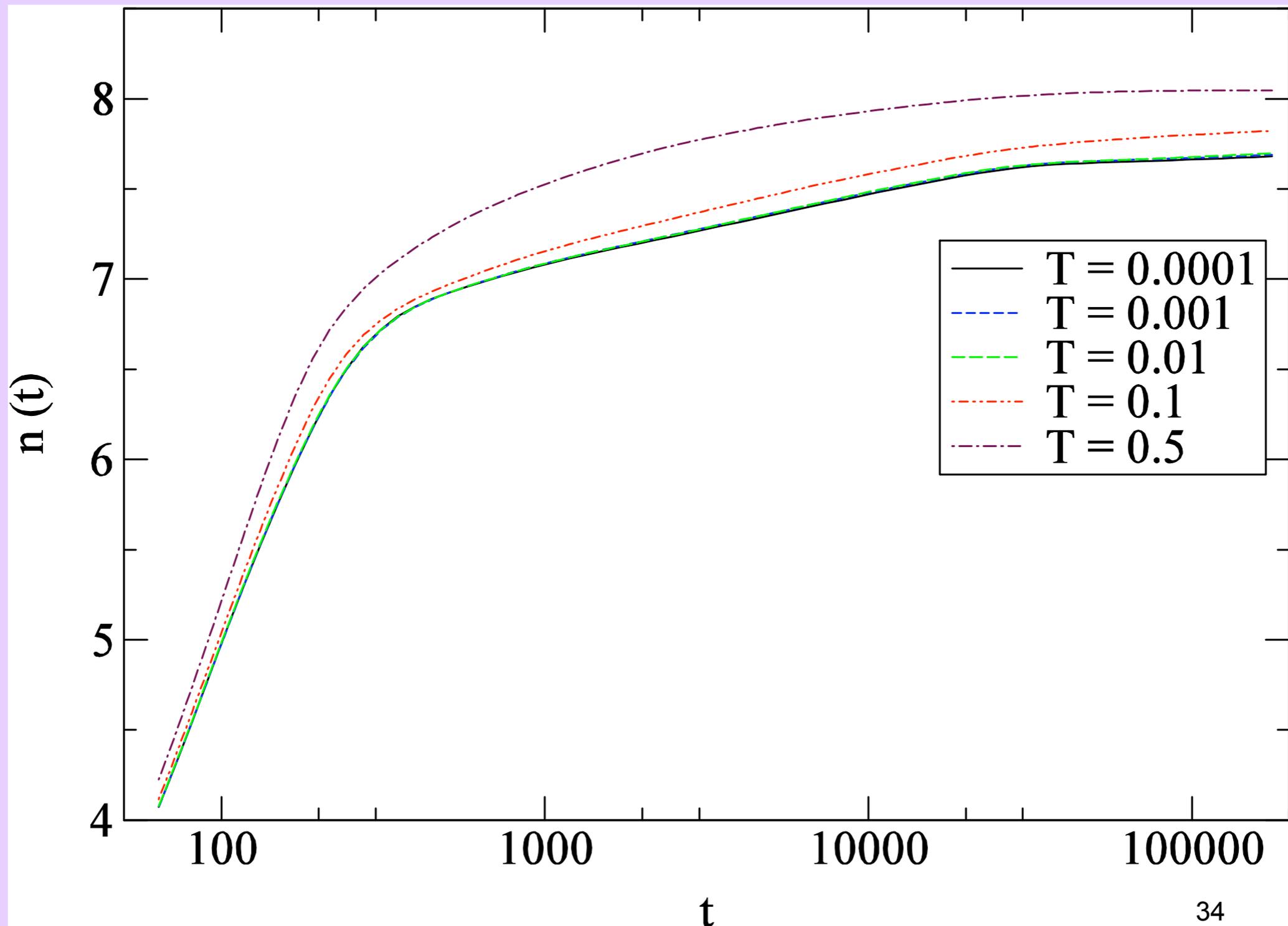


Further evidence

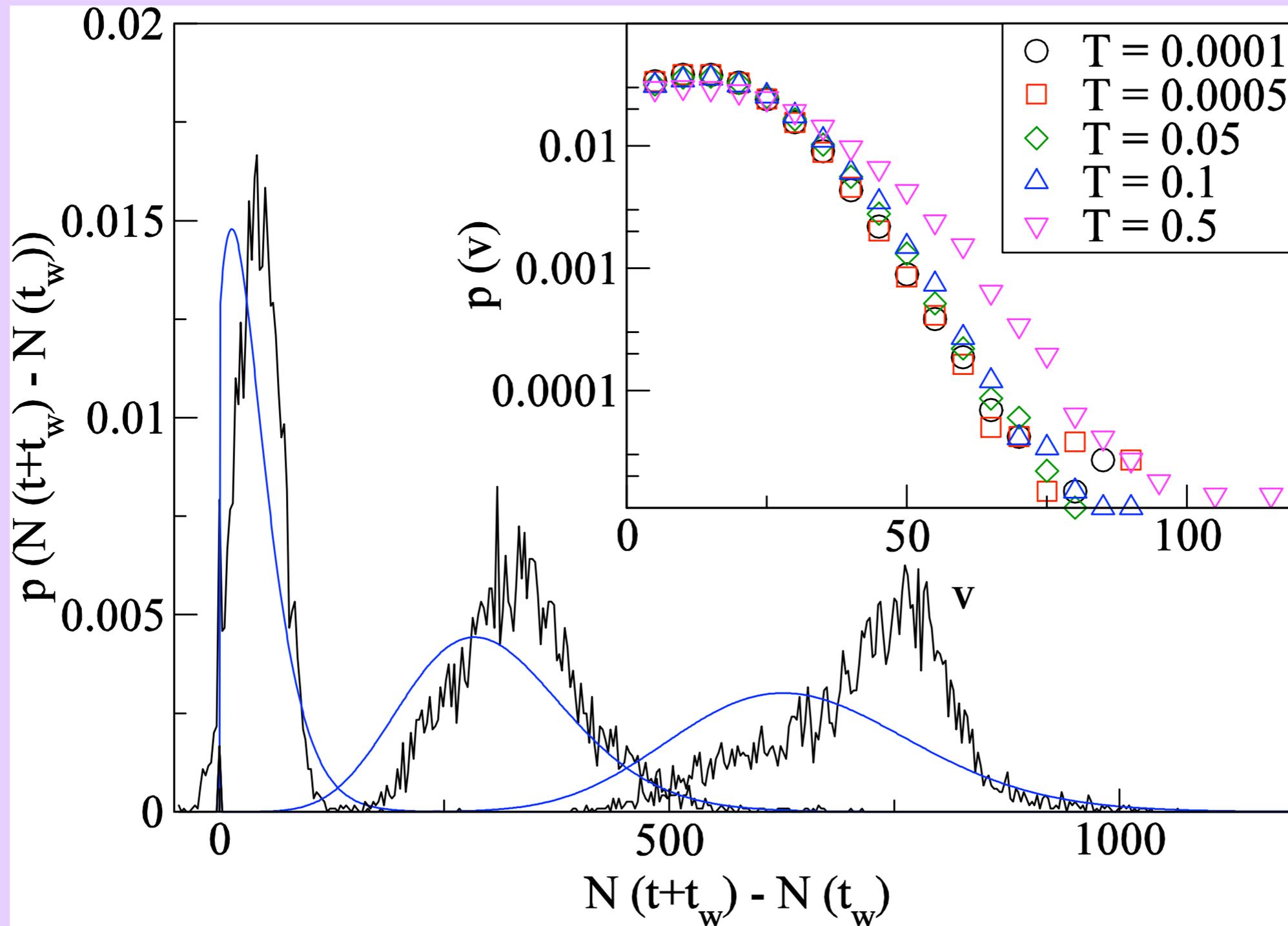
The cumulative distribution of the log waiting times.
Comparison with exponential distribution.



Number of vortices in the bulk as function of time



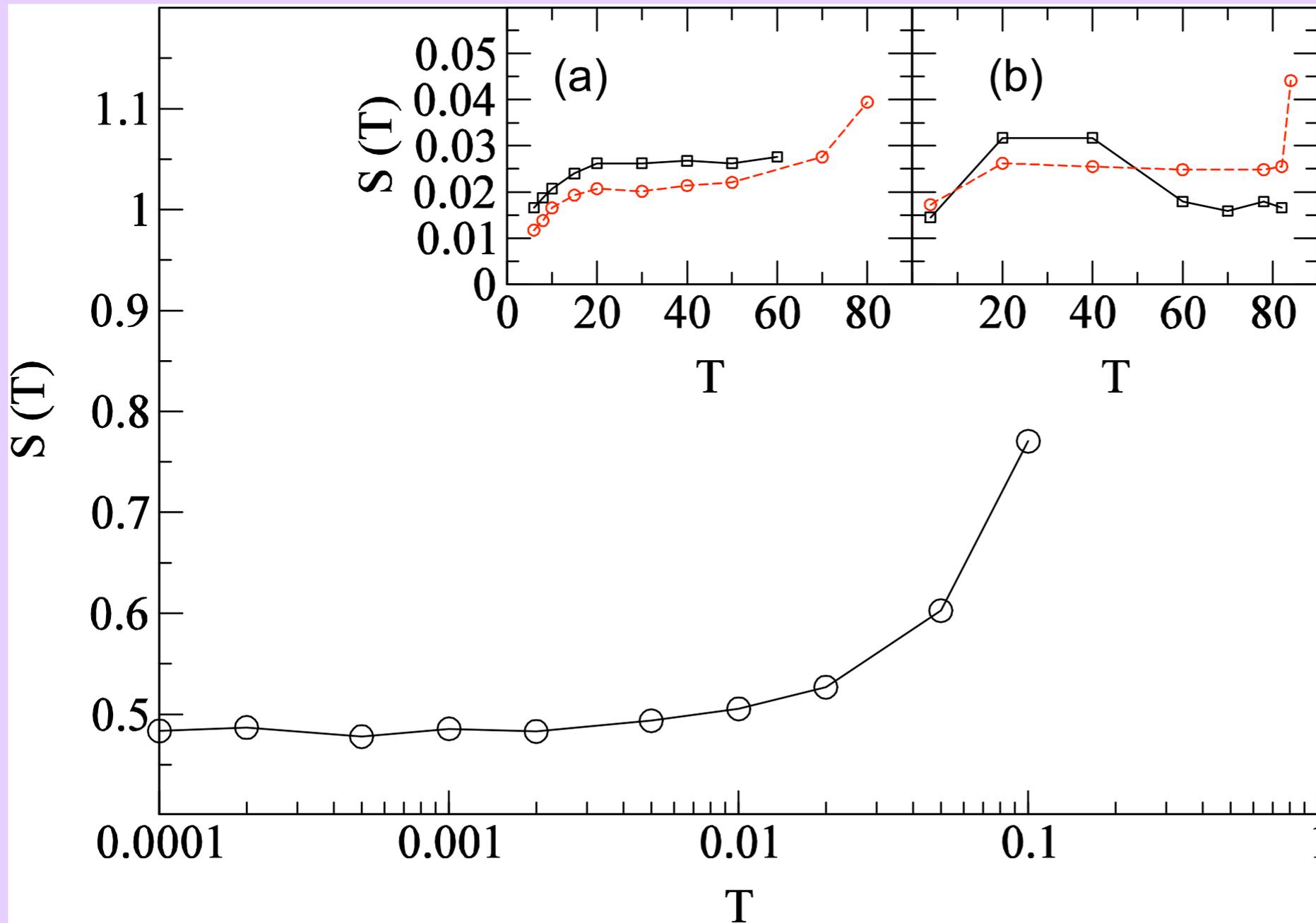
Quake statistics and the total number vortices entering.



The magnetic creep rate:

$$S = \frac{d \ln(M)}{d \ln(t)} \quad \text{where } M(t) = |N(t) - N_{ext}|$$

comparison with experiment



Experim. data from

(a) Civale et al.
PRL 65, 1164 (1990)

(b) Kaiser et al. J Cryst
Growth 85, 593 (1987)

Record dynamics

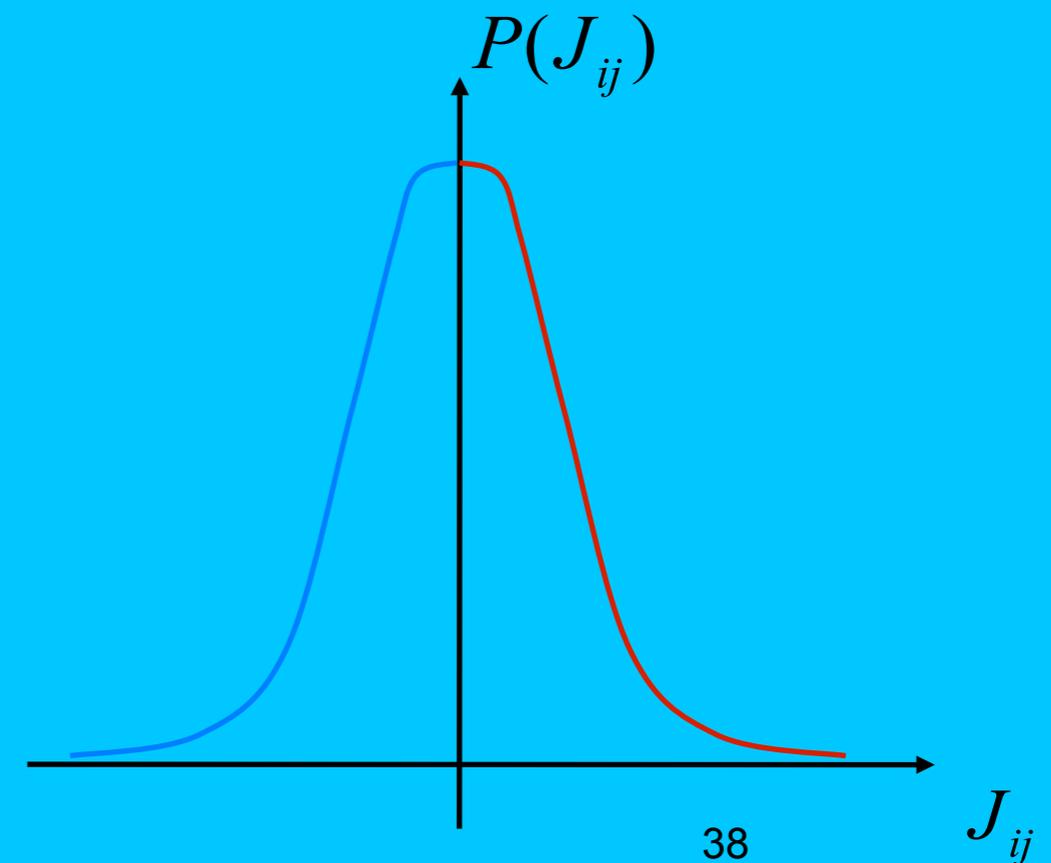
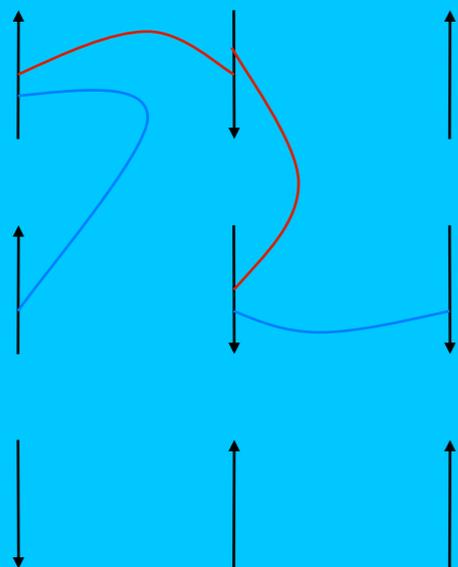
Spin Glass

Spin glass

Microscopic magnetic moments – or spins – coupled together with random coupling constants.

The Hamiltonian:

$$H = -\frac{1}{2} \sum_{ij} J_{ij} \mathbf{S}_i \cdot \mathbf{S}_j \quad \text{where } \mathbf{S}_i, \mathbf{S}_j = \pm 1$$

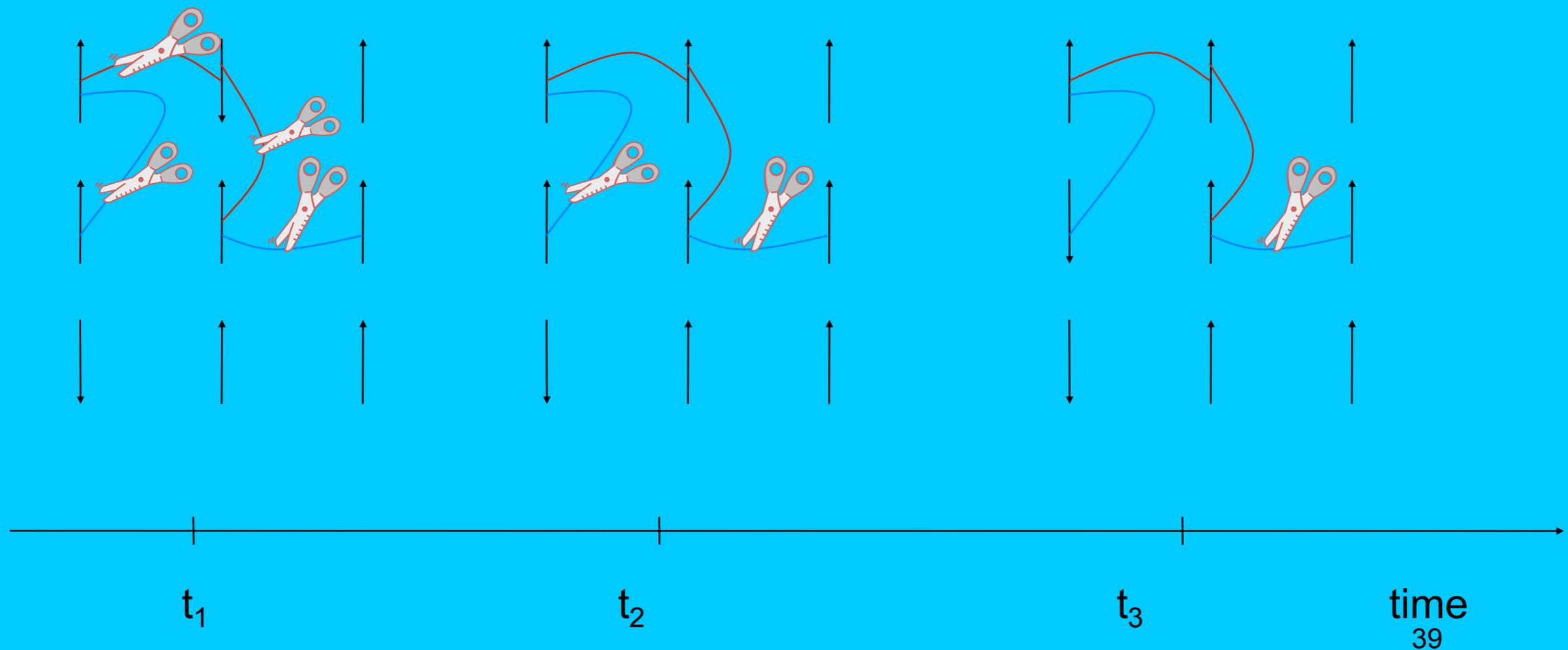


Spin glass

Quench from high temperature:

time < 0 : $T = \text{high}$

time > 0 : $T = \text{very low}$



Spin glass: heat transfer

Protocol: Quench from high temp. at time $t=0$.

Measure heat transfer, H , between spin glass and reservoir during time interval

$$[t_w, t_w + \delta t]$$

- If $\delta t \ll t_w$ Gaussian $p(H)$
- If $\delta t \approx t_w$ exponential tail

Spin glass: heat transfer

$$\delta t \ll t_w$$

$$\delta t \approx t_w$$

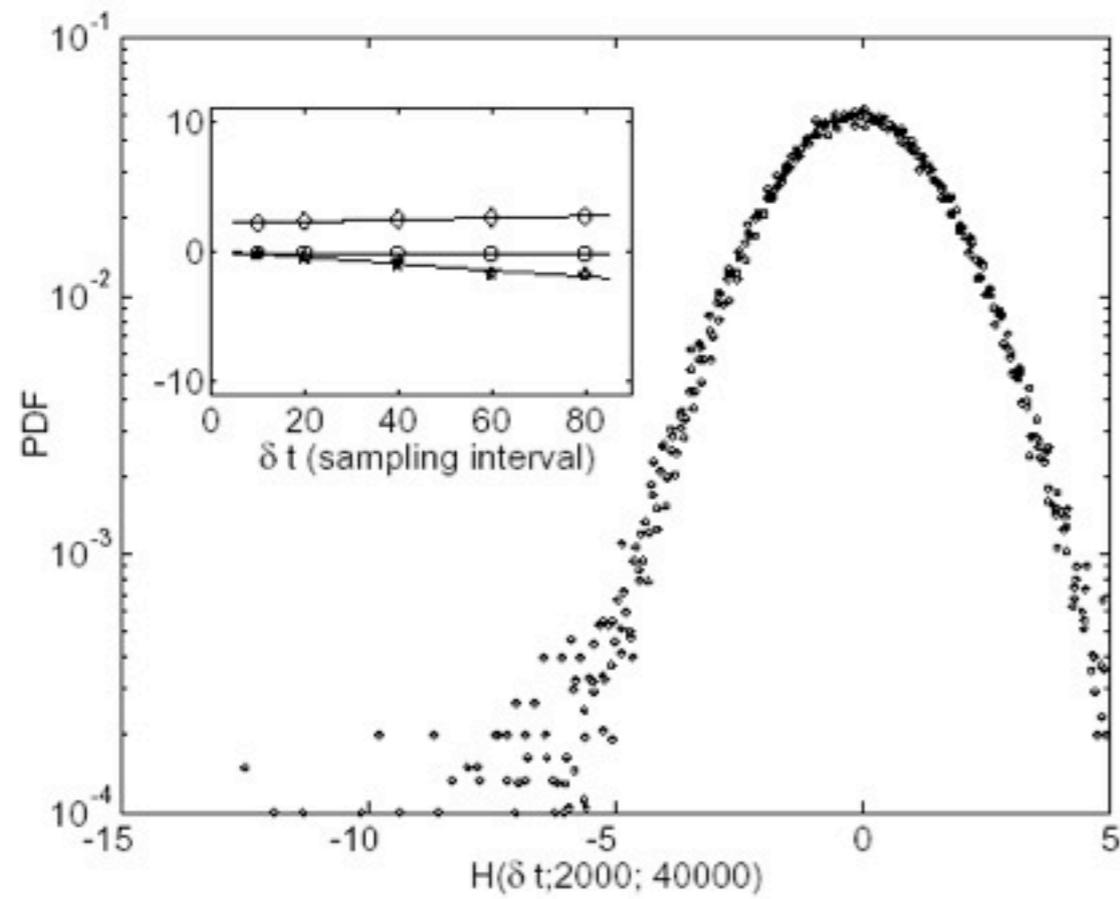


Fig. 1

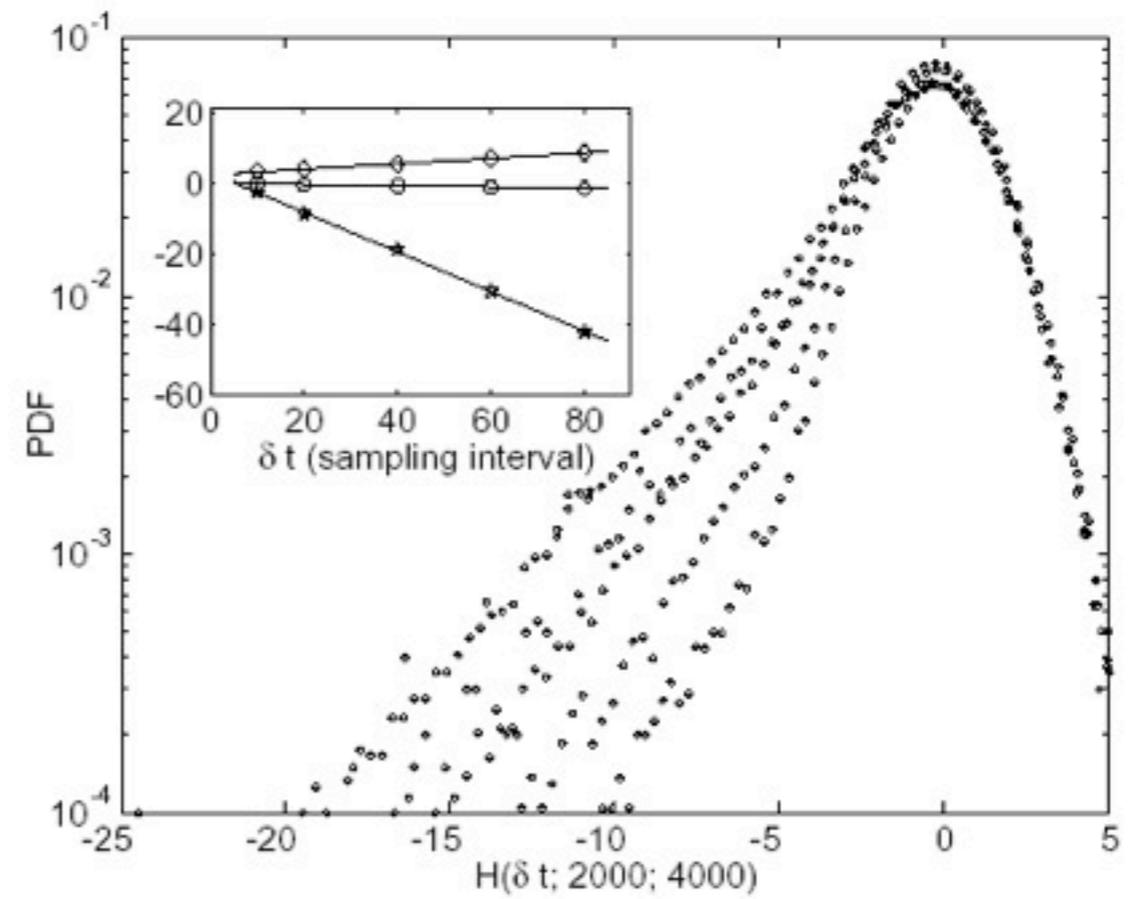
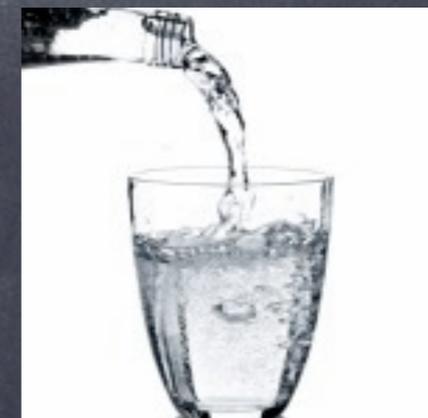


Fig. 2

From Sibani & Jensen, EPL 69, 563 (2005)

Break ?



Record dynamics

Adaptation

Tangled Nature

What next:

- Motivation
- The Tangled Nature Model
- Phenomenology

Why Tangled Nature ?

Last paragraph to the Origin of Species

It is interesting to contemplate a tangled bank, clothed with many plants of many kinds, with birds singing on the bushes, with various insects flitting about, and with worms crawling through the damp earth, and to reflect that these elaborately constructed forms, so different from each other, and dependent upon each other in so complex a manner, have all been produced by laws acting around us.

Evolutionary ecology:

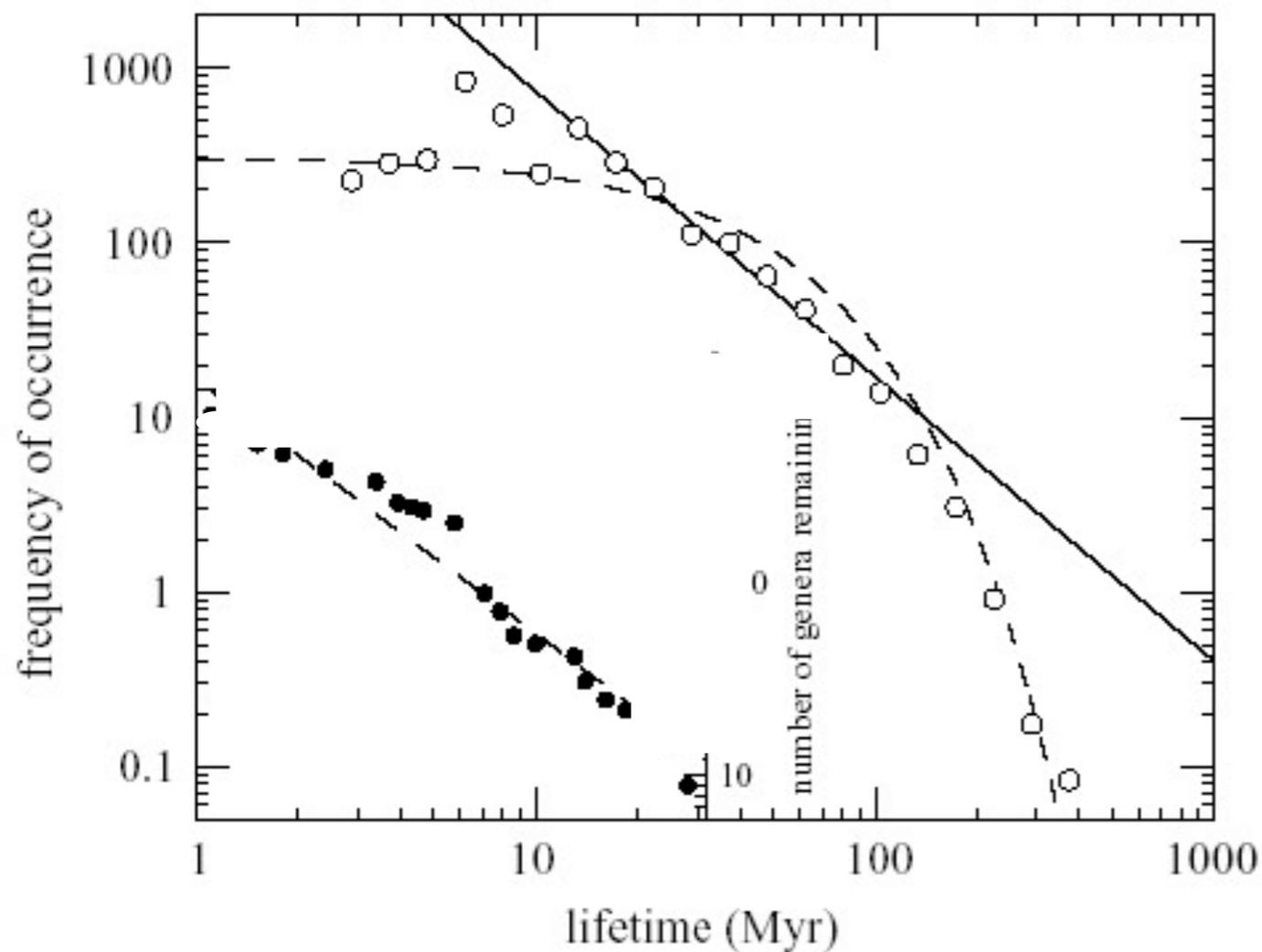
- ① Interacting organisms + Evolution  Evolving bio-net
- ① Each type will see an ever changing environment

Focus on system level properties

- ✓ stability
- ✓ mode of evolution
- ✓ nature of the adaptation
- ✓ ecological characteristics: SAD, SAR, Connectance,...

Motivation - Lifetimes

😊 Lifetime of taxa



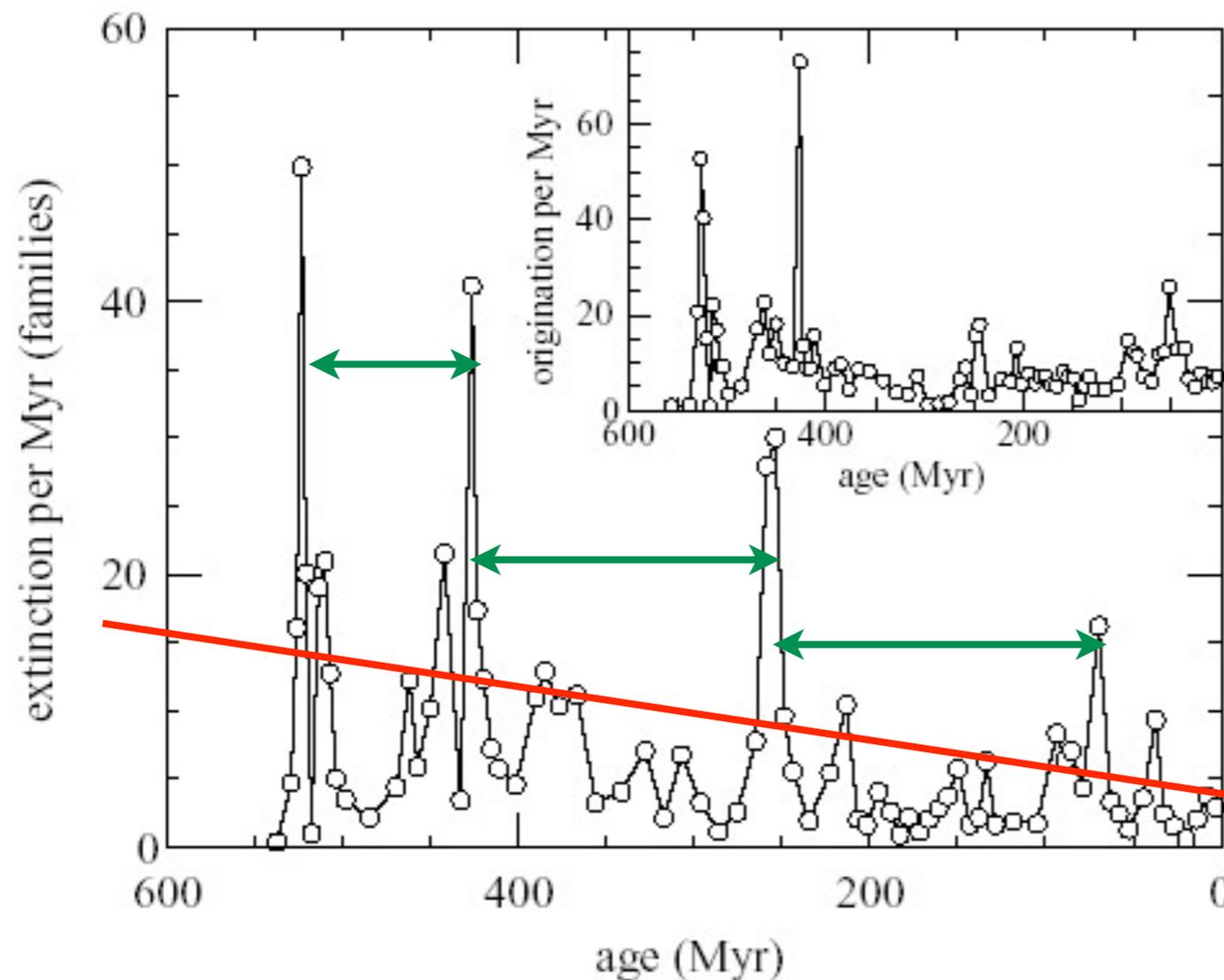
Fossil record:
Frequency distribution
of lifetimes of marine
genus.

From:

Newman and Sibani,
Proc. Roy. Soc. B. **266**,
1593 (1999)

Motivation - Tempo and mode

😊 Time dependent extinction rate



Fossil record:
Decreasing extinction
rate.

From:

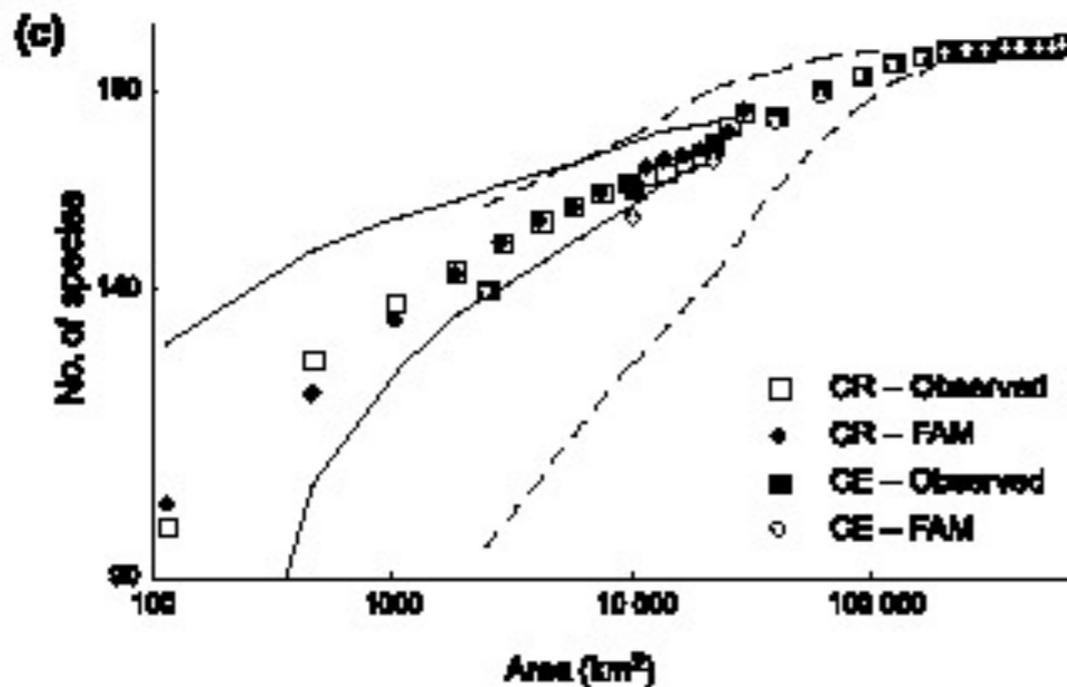
Newman and Sibani,
Proc. Roy. Soc. B. **266**,
1593 (1999)

Motivation - Ecology

😊 Species area relation

$$\# S \propto A^z$$

Bird species versus area;
Czech Republic.



From:

A Stizling and D Storch
Ecol. Lett. 7, 60 (2004)



Model

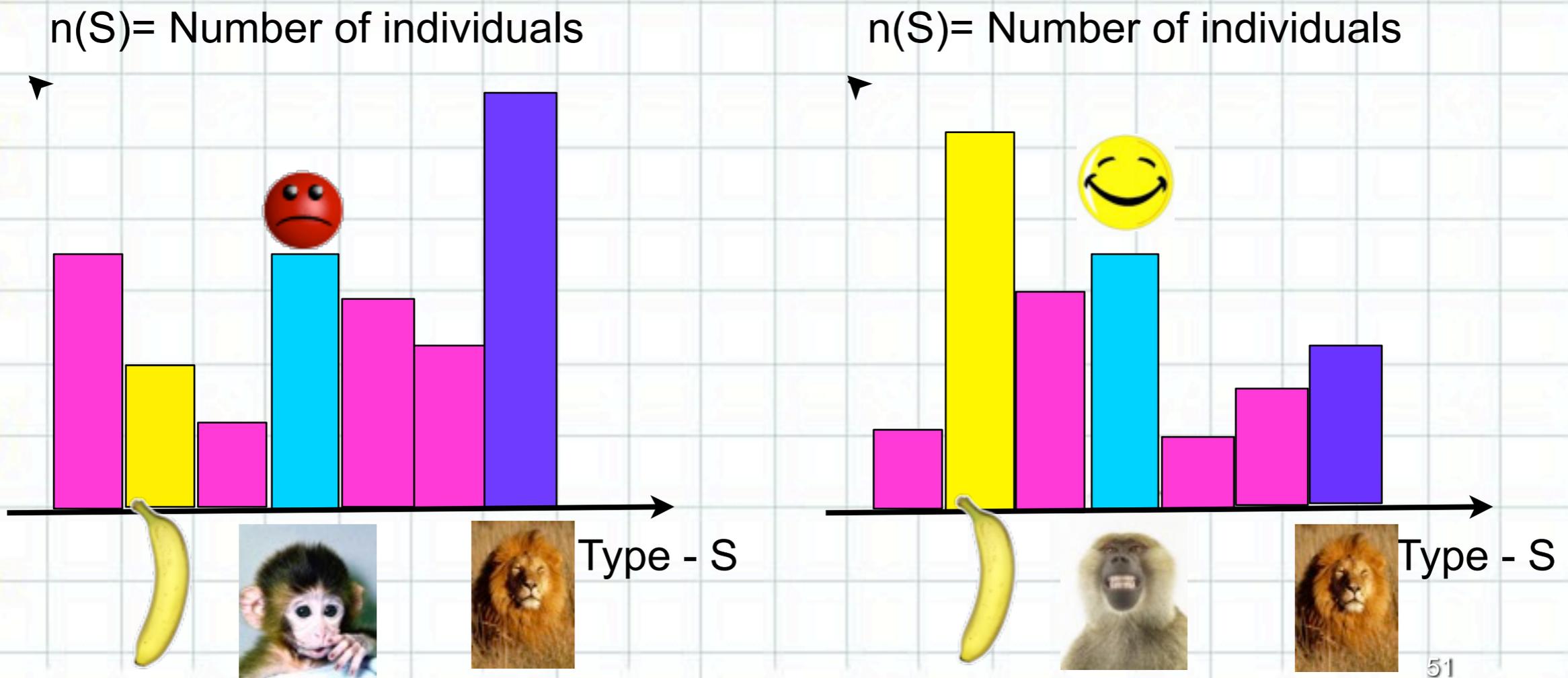
Collaborators:

**Simon Laird, Daniel Lawson, Paul Anderson, Kim Christensen,
Matt Hall, Simone A di Collobiano, Paolo Sibani, Dominic, Jones**

Interaction and co-evolution

The Tangled Nature model

- Individuals reproducing in type space
- Your success depends on who you are amongst



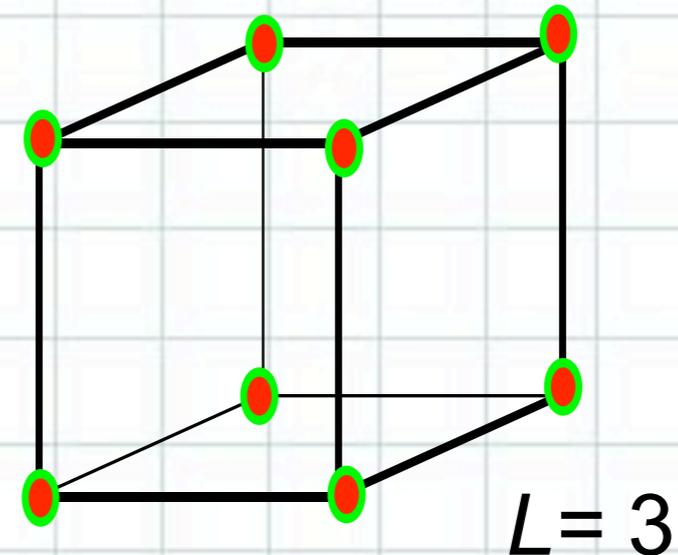
Definition

Individuals

$$\mathbf{S}^\alpha = (S_1^\alpha, S_2^\alpha, \dots, S_L^\alpha) \text{ , where } S_i^\alpha = \pm 1$$

and

$$\alpha = 1, 2, \dots, N(t)$$



Dynamics – a time step



Annihilation

Choose indiv. at random, remove with probability

$$P_{kill} = const$$

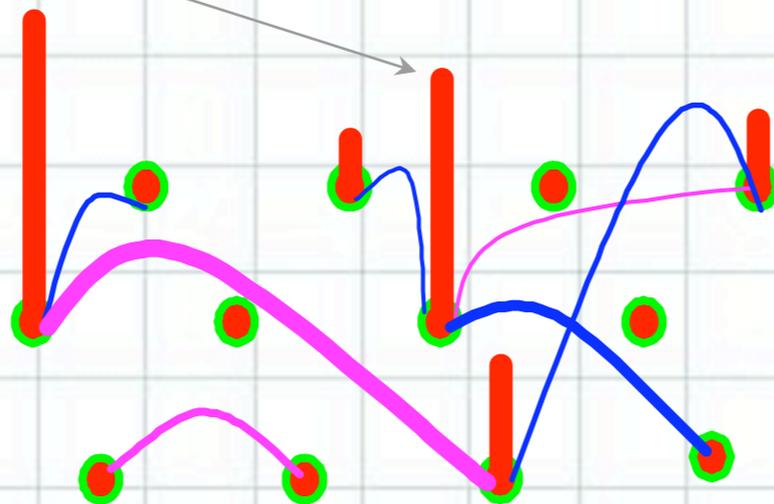


Reproduction:

- ▶ Choose indiv. at random
- ▶ Determine

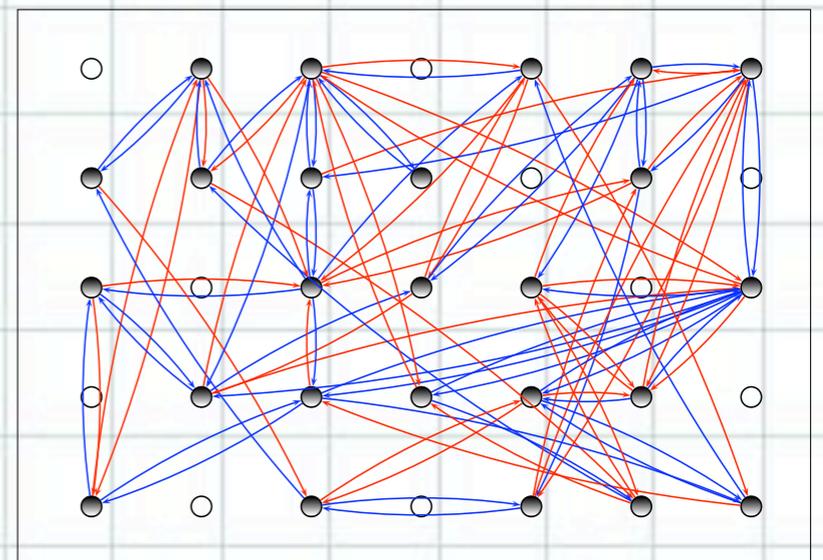
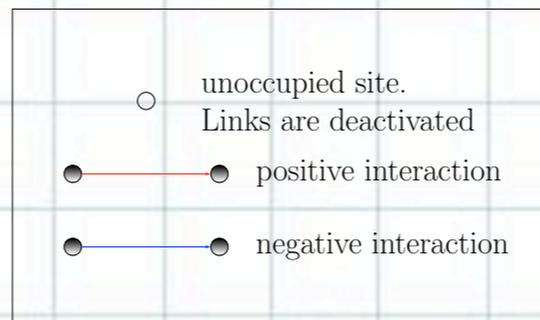
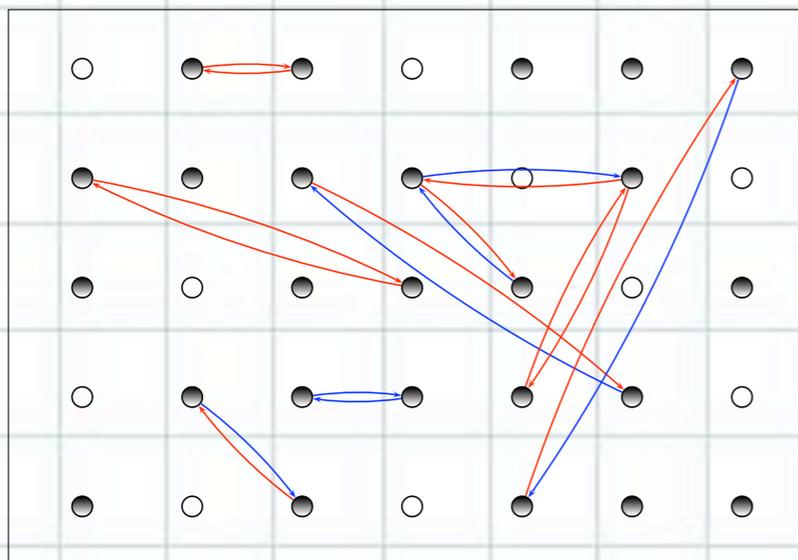
$$H(\mathbf{S}^\alpha, t) = \frac{k}{N(t)} \sum_{\mathbf{S}} J(\mathbf{S}^\alpha, \mathbf{S}) n(\mathbf{S}, t) - \mu N(t)$$

$n(\mathbf{S}, t) =$ occupancy at the location \mathbf{S}



The coupling matrix $J(S, S')$

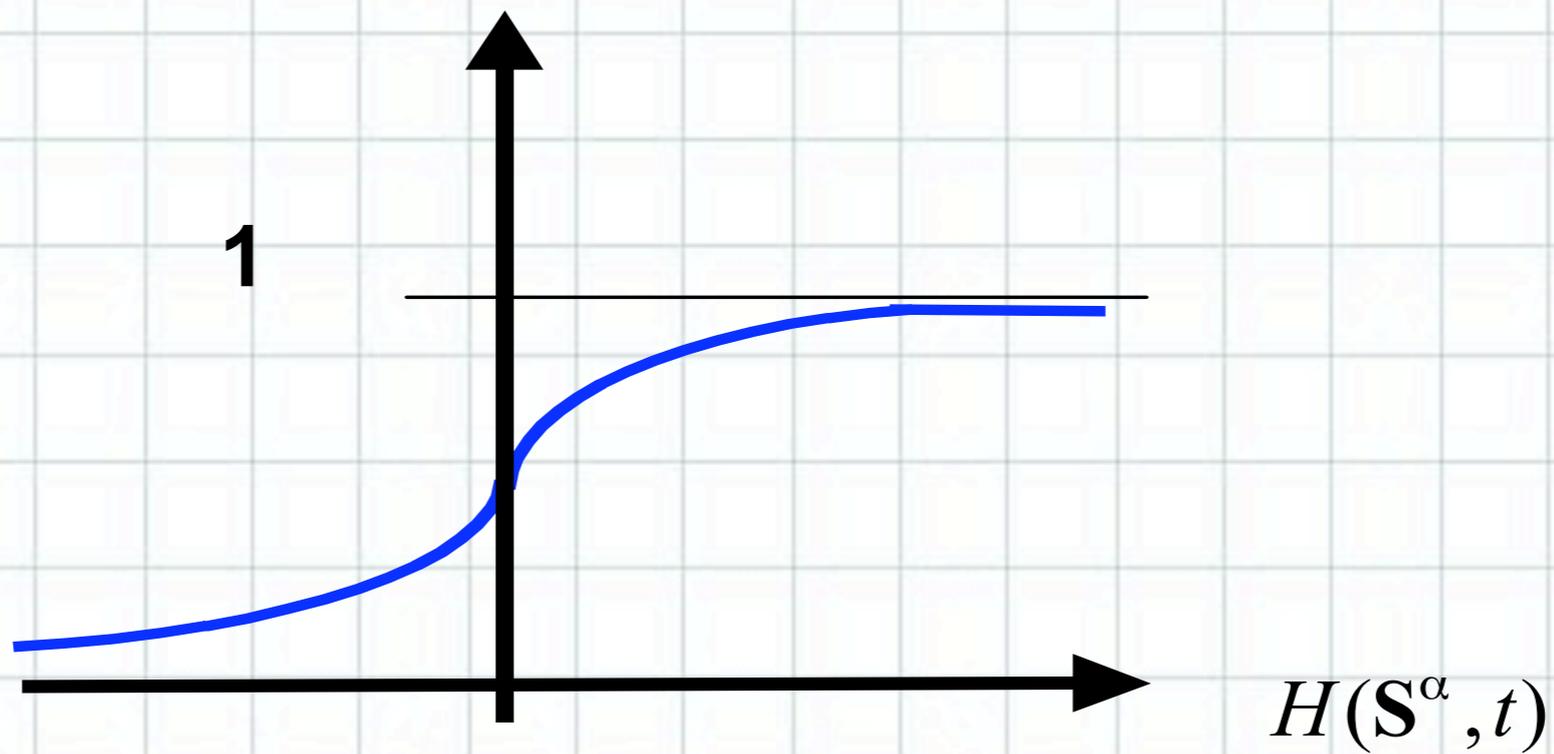
- ✓ Either consider $J(S, S')$ to be uncorrelated
- ✓ or to vary smoothly through type space
- ✓ and sparse or dense



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from $H(\mathbf{S}^\alpha, t)$ reproduction probability

$$p_{off}(\mathbf{S}^\alpha, t) = \frac{\exp[H(\mathbf{S}^\alpha, t)]}{1 + \exp[H(\mathbf{S}^\alpha, t)]} \in [0, 1]$$





Segregation in genotype space

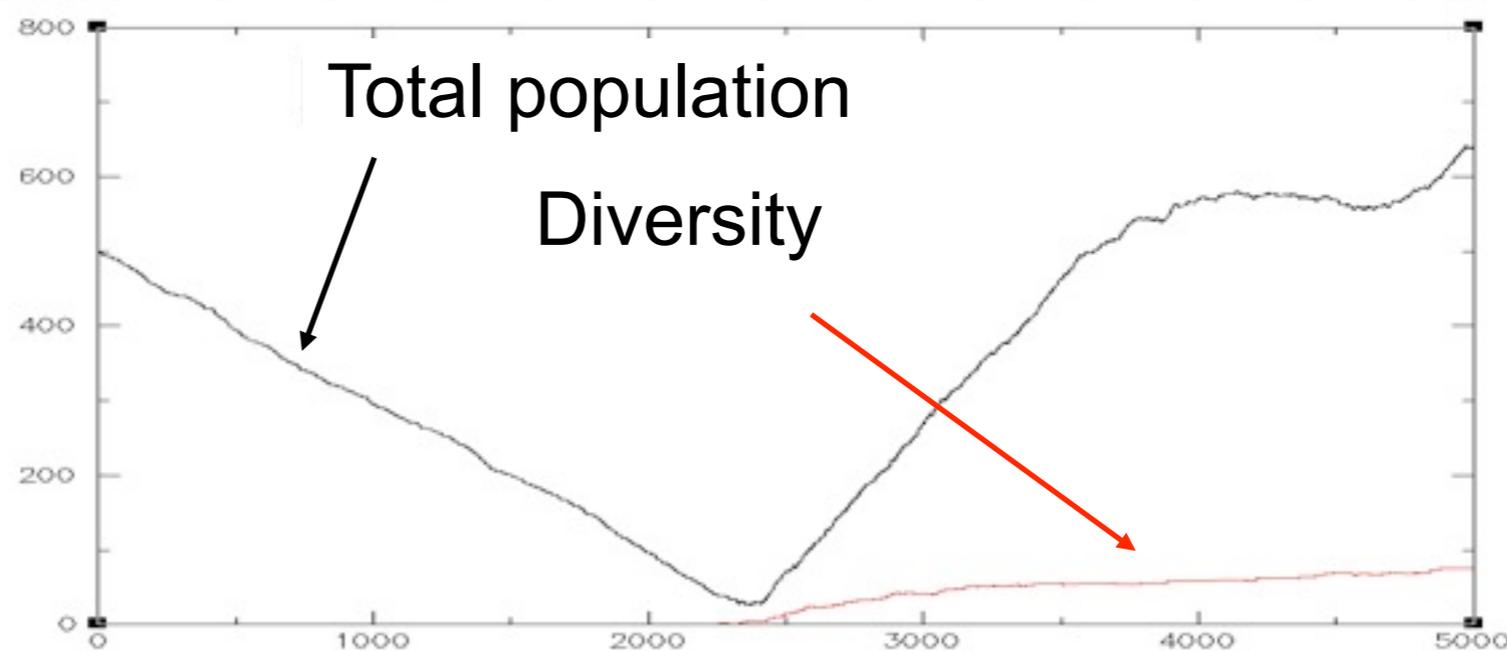
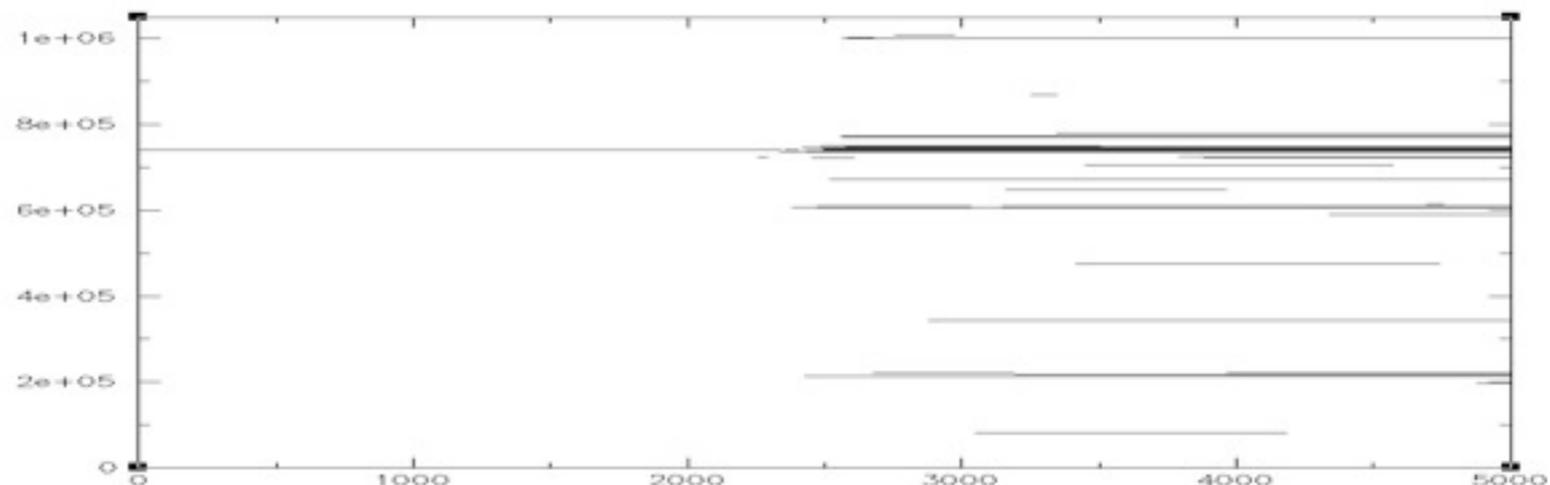
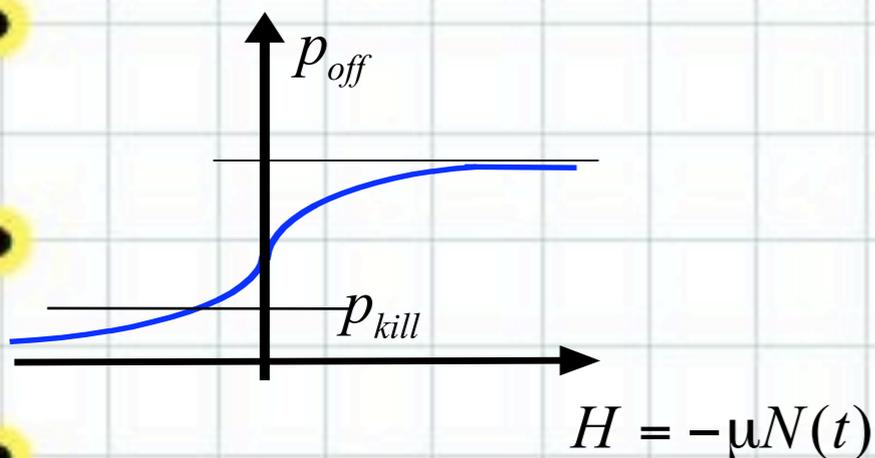
Initiation

Only one genotype

J_n term = 0

$$H = \frac{k}{N(t)} \sum_s J_n - \mu N(t)$$

$N(t)$ adjusts

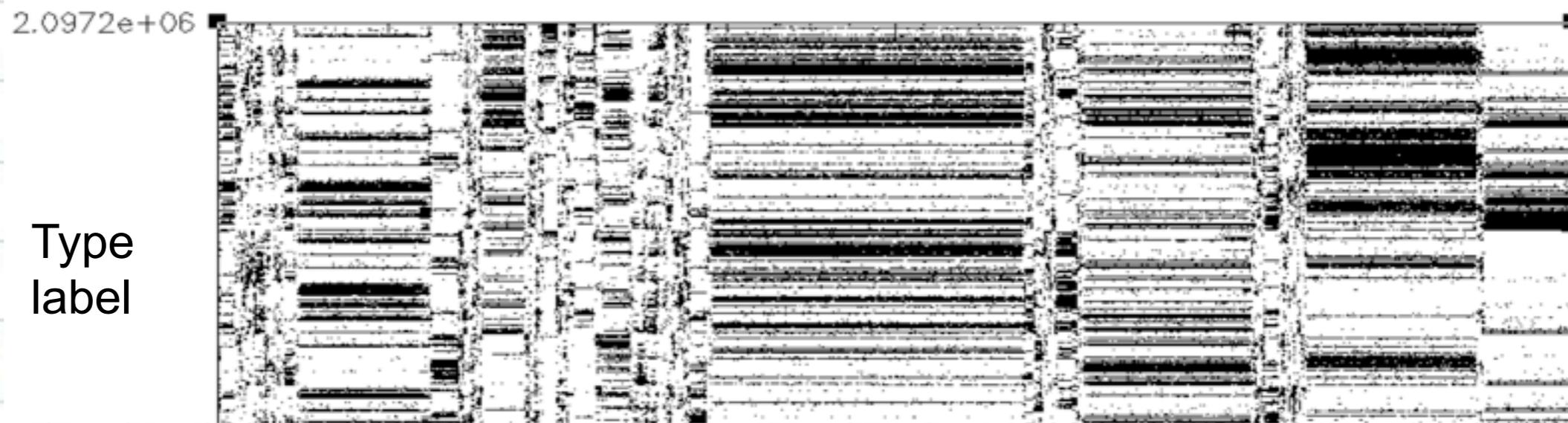


Time steps

Macro dynamics:

Non correlated

Graph courtesy to Matt Hall



generations

1 generation

$$= N(t) / p_{kill}$$

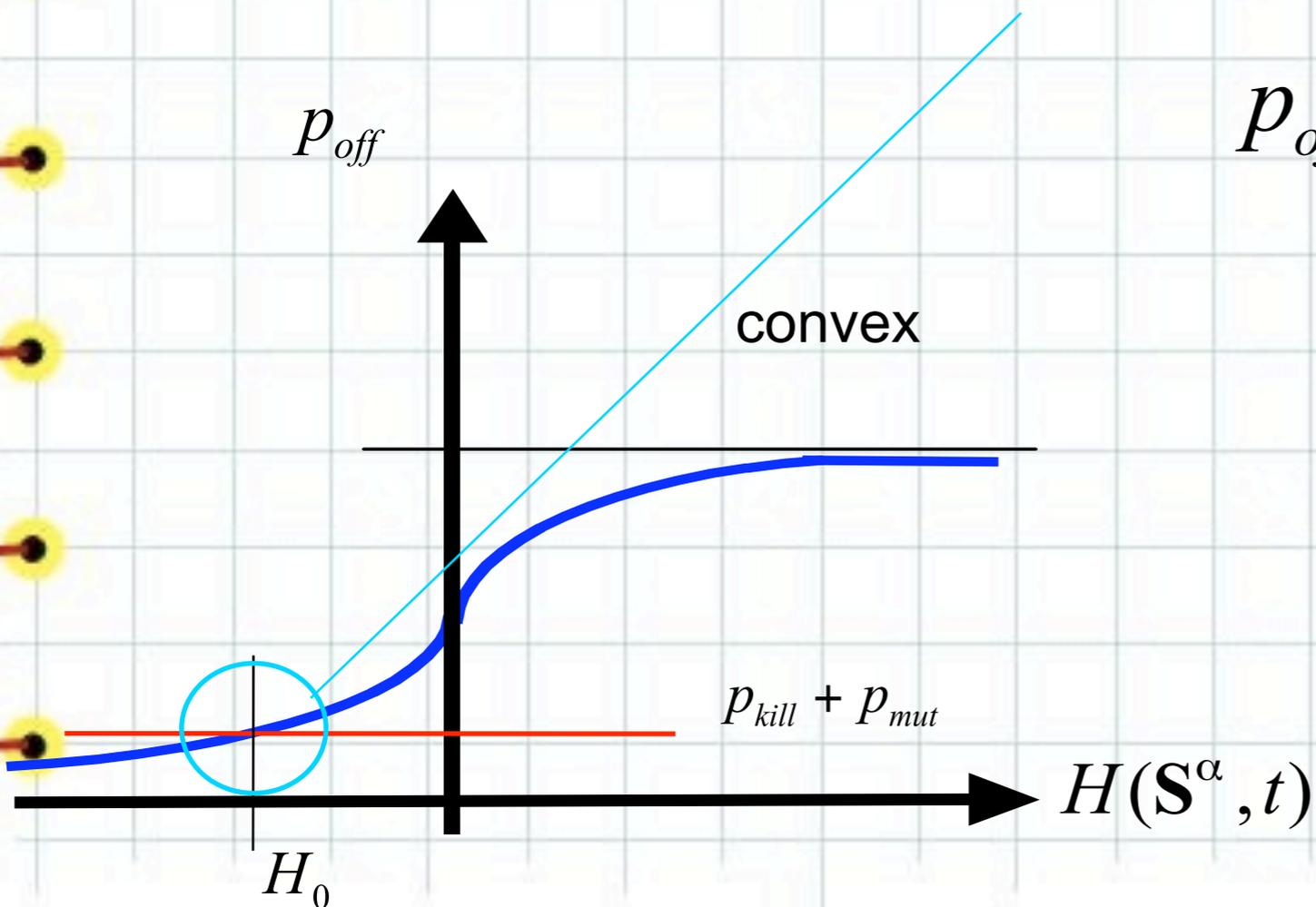
🤔 Origin of drift? Effect of mutation

Let $H = \tilde{J} - \mu N$, then the effect of a mutation is

$$H \mapsto H + \delta \tilde{J}.$$

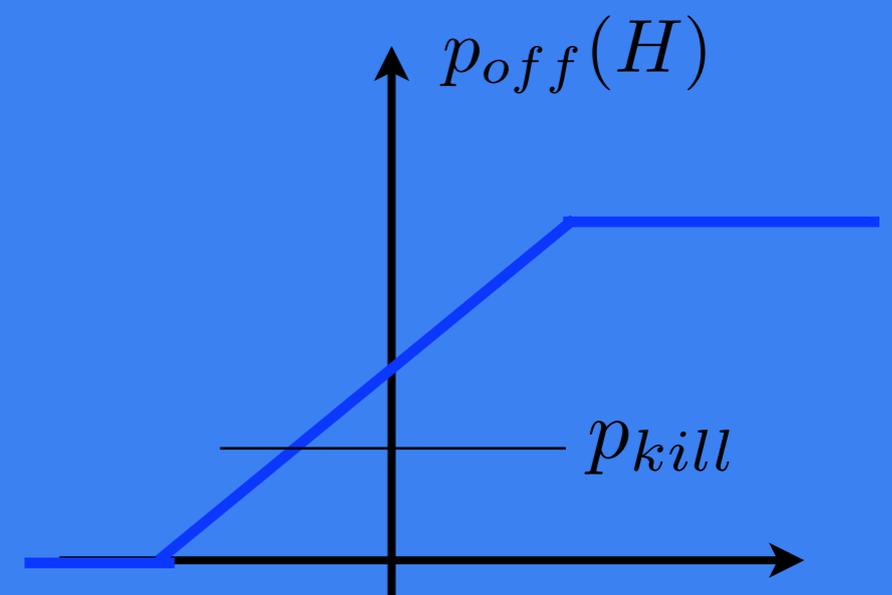
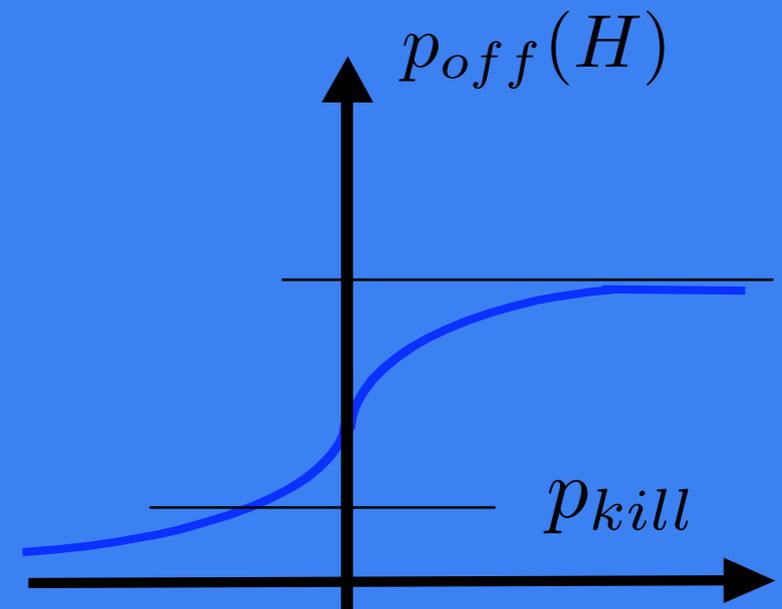
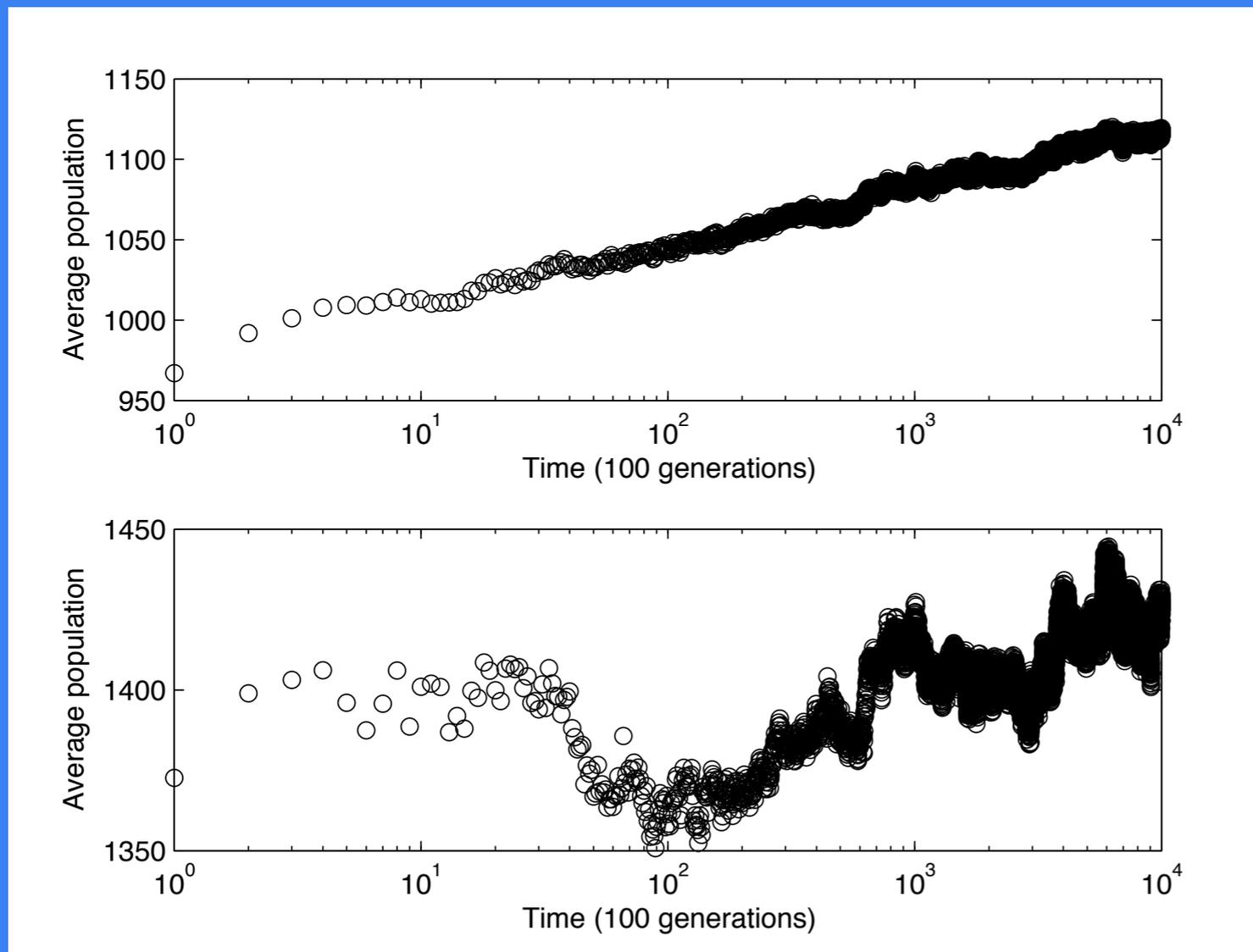
→ Symmetric fluctuations $prob(\delta \tilde{J}) = prob(-\delta \tilde{J})$
leads to asymmetri

$$p_{off}(H_0 + \delta \tilde{J}) - p_{kill} > p_{kill} - p_{off}(H_0 - \delta \tilde{J})$$

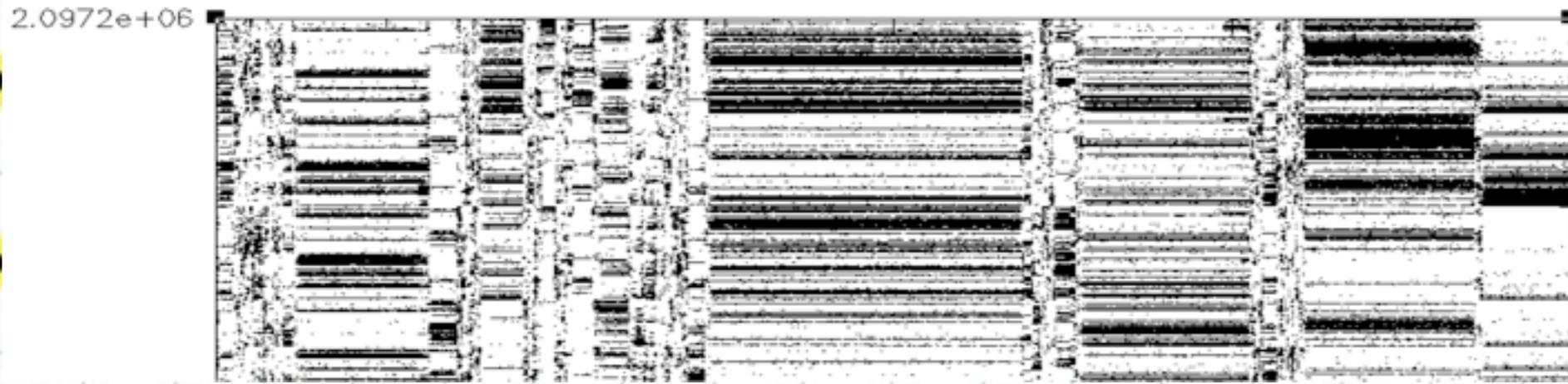


Dynamics:

The functional form of



Intermittency:

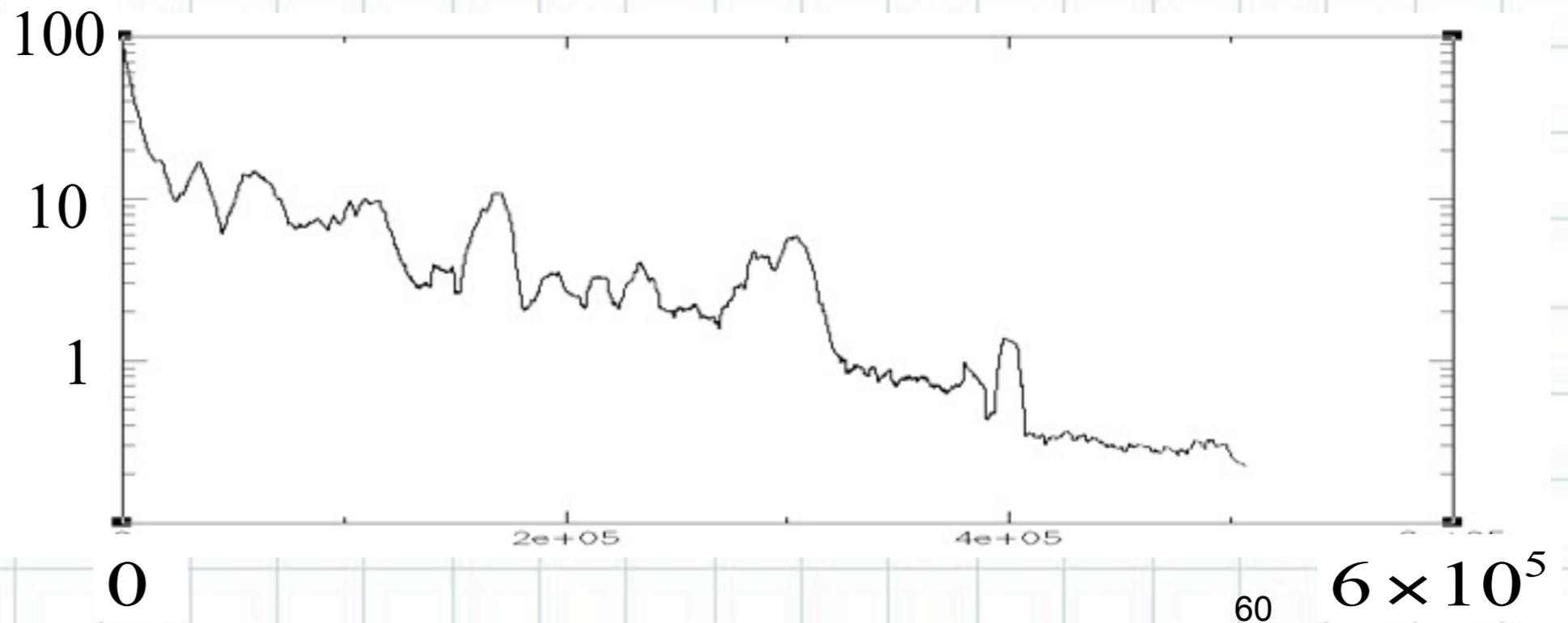


of transitions in window

Matt Hall

1 generation

$$= N(t) / p_{kill}$$



Henrik Jeldtoft Jensen

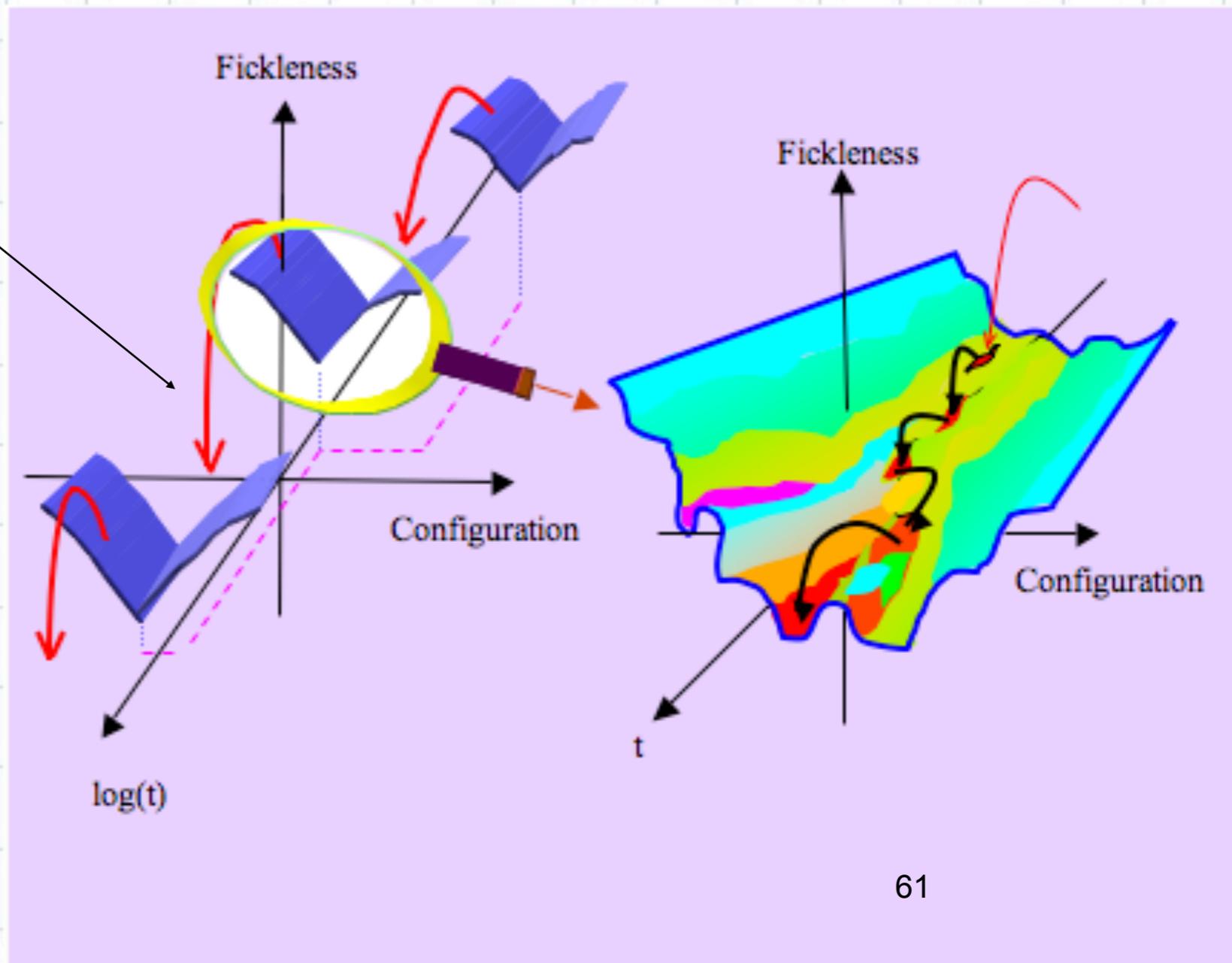
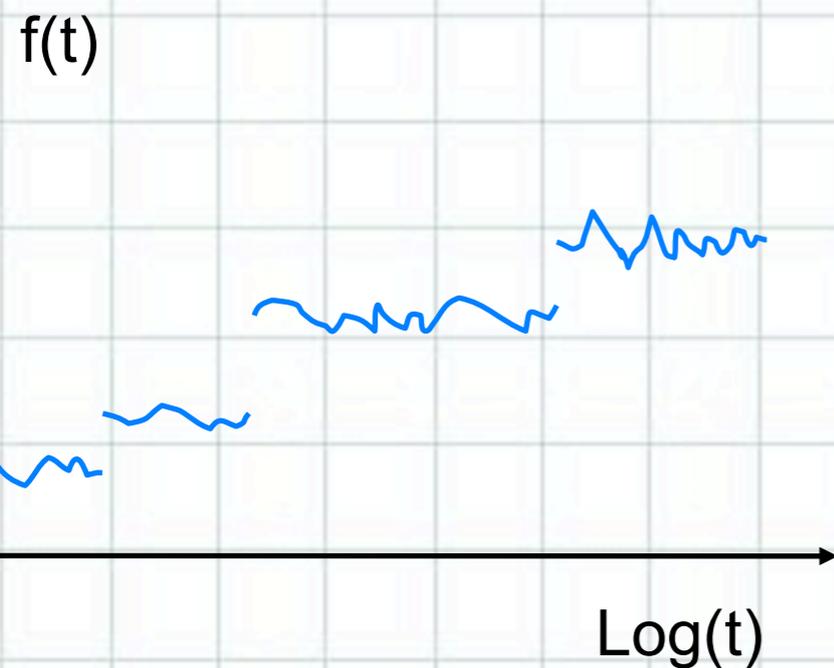
Imperial College London

Complex dynamics:

Intermittent, non-stationary

Jumping through collective adaptation space: quake driven

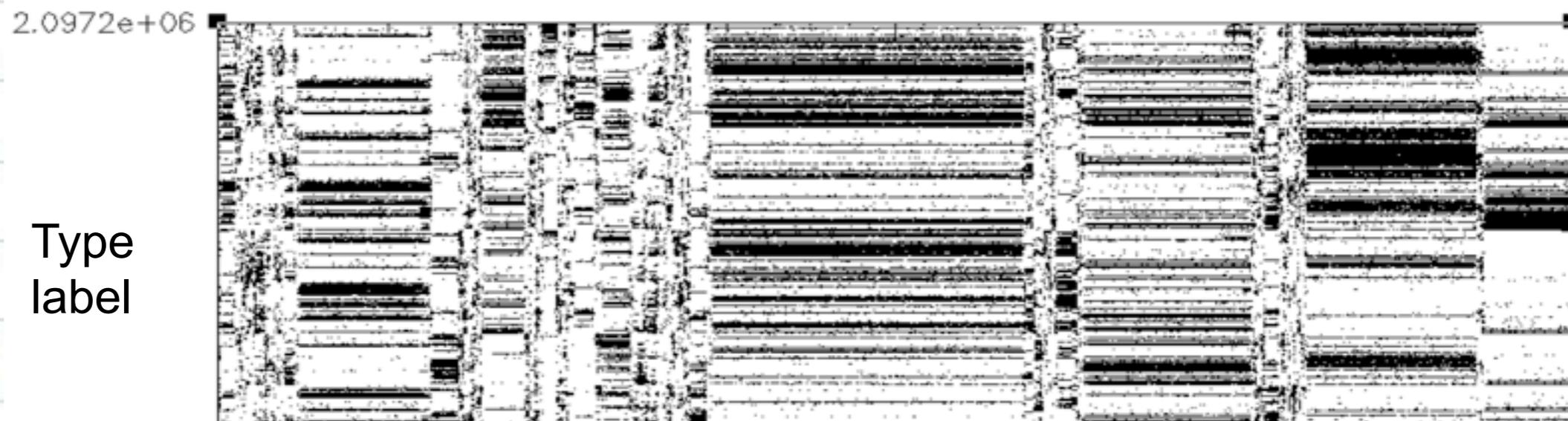
Transitions



Macro dynamics:

Non correlated

Graph courtesy to Matt Hall



generations

1 generation

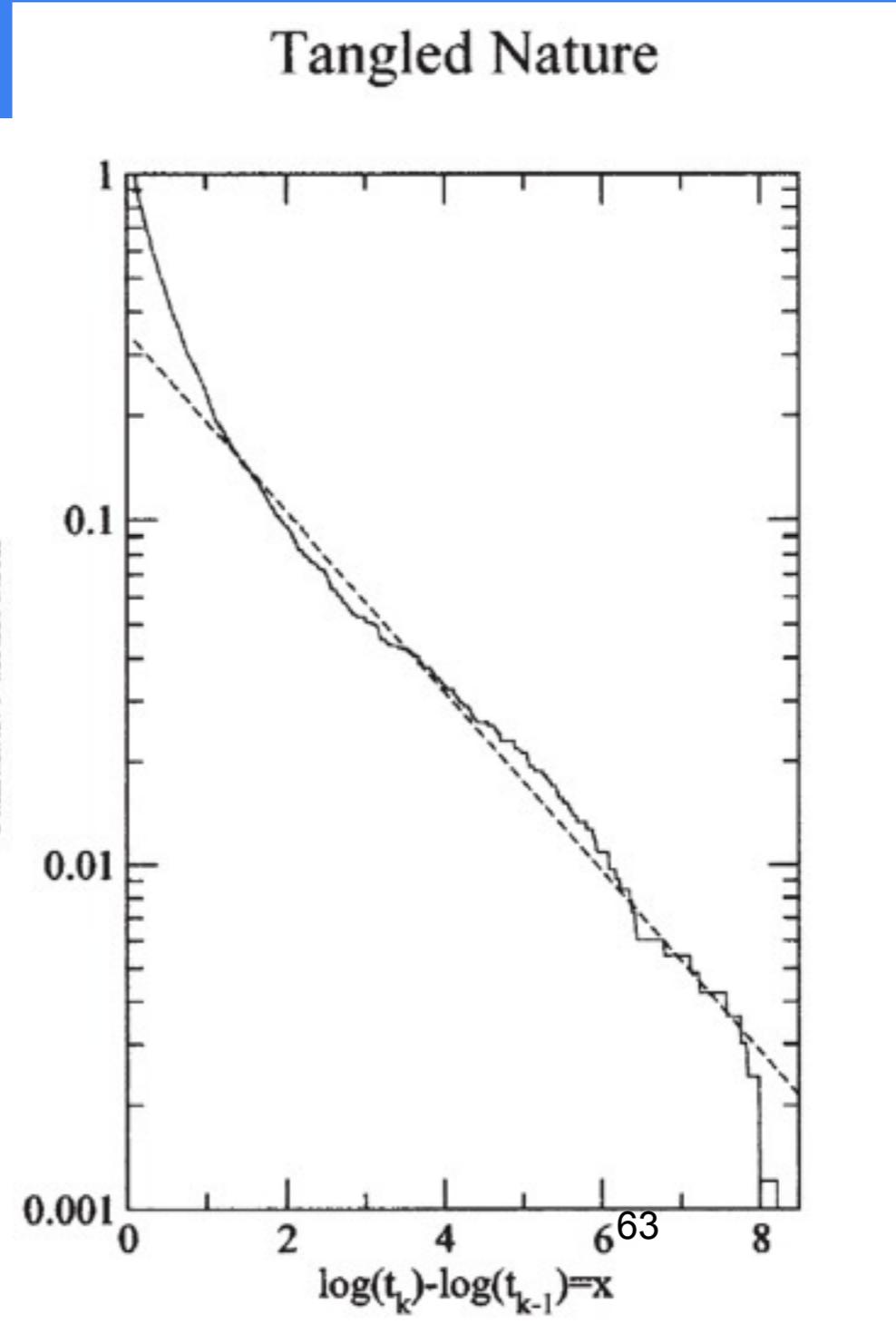
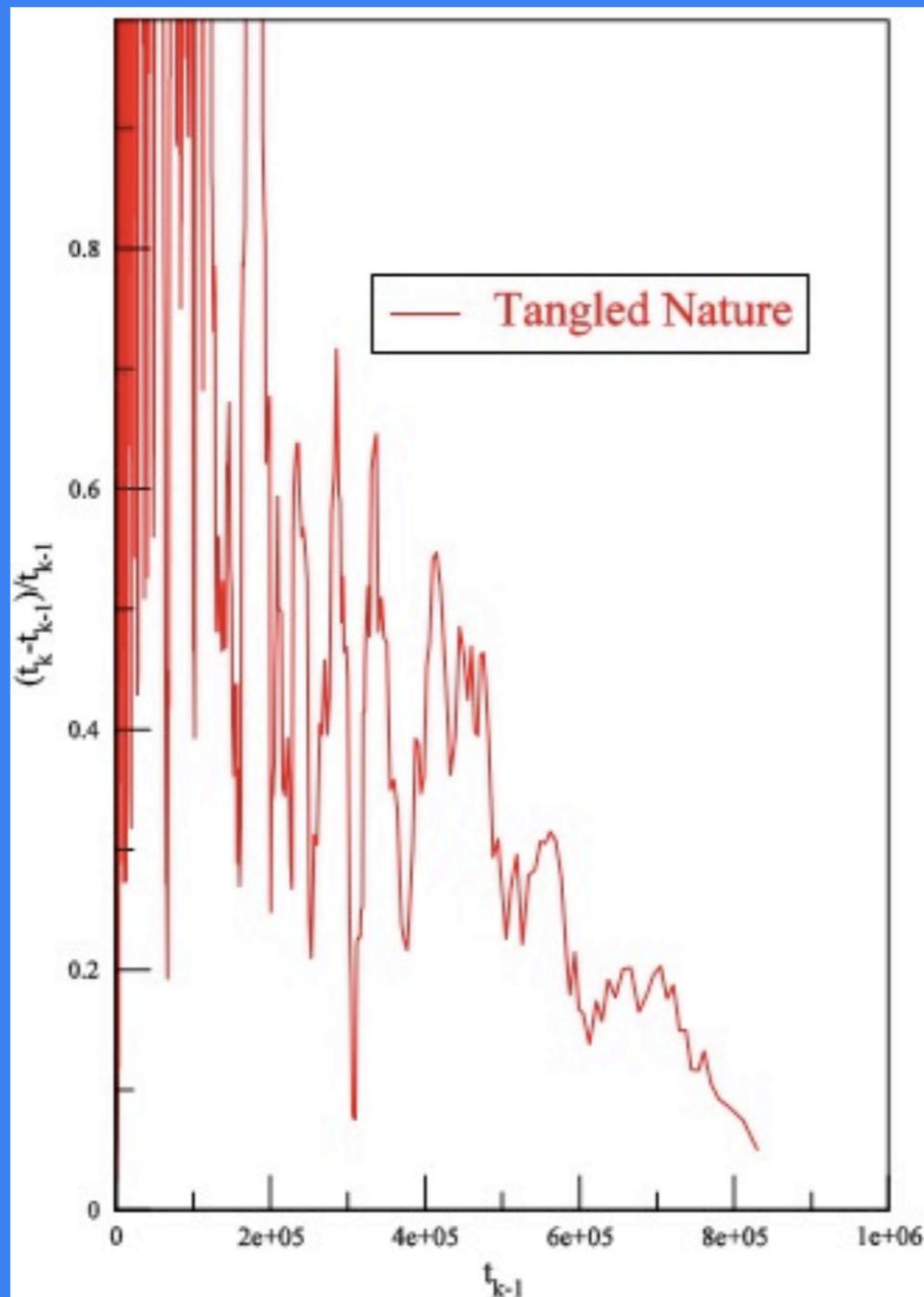
$$= N(t) / p_{kill}$$

Record dynamics:

Ratio r remains
non-zero

$$r = (t_k - t_{k-1}) / t_{k-1}$$

Cumulative Distribution



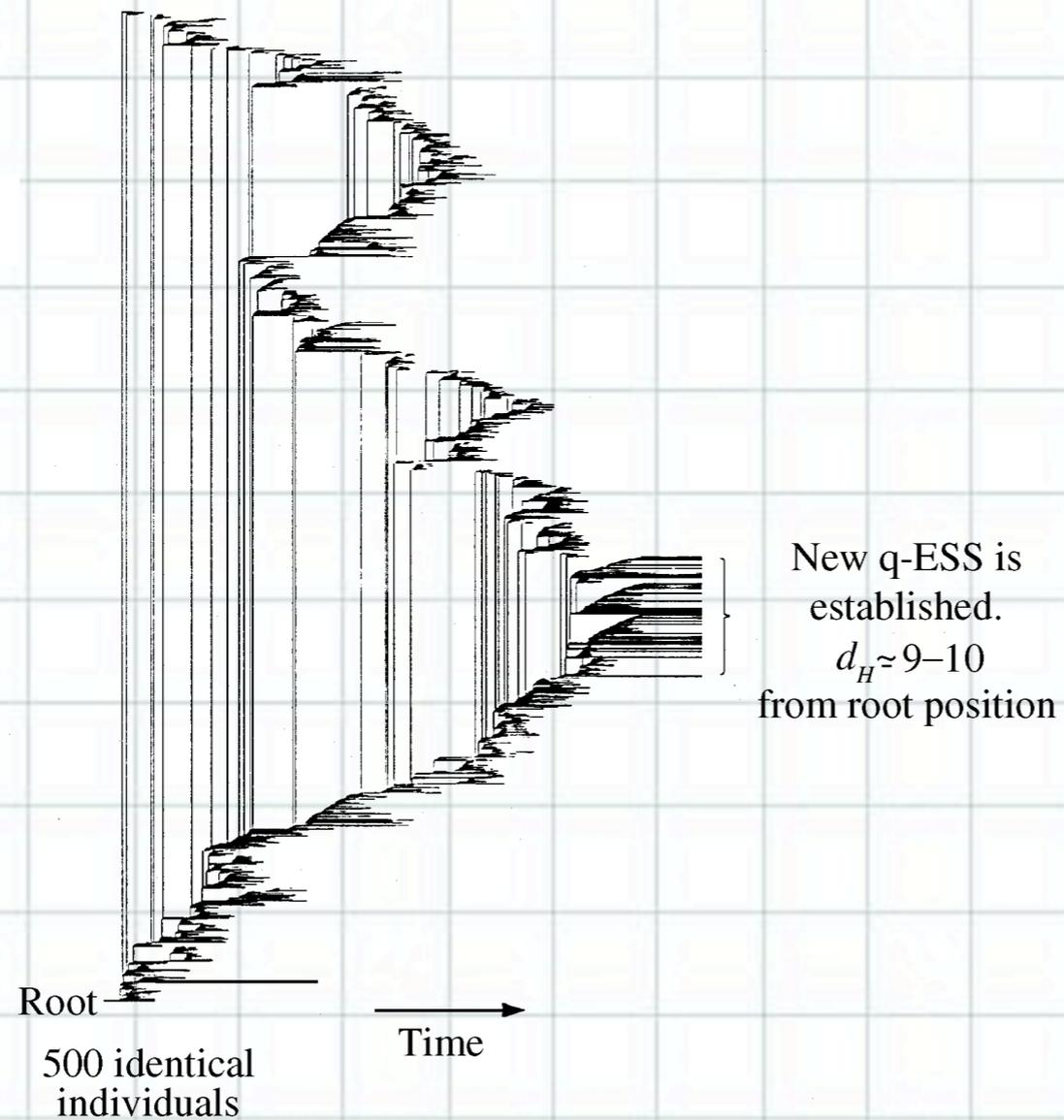
Stability

Tangled Nature -

Macro dynamics - the transitions

Non correlated

Graph courtesy to Matt Hall



Stability of the q-ESS:

Consider simple adiabatic approximation.

Stability of genotype S assuming: $n(S', t)$ independent of t for $S' \neq S$

Consider
$$\frac{\partial n(S, t)}{\partial t} = [p_{off}(n(S, t), t) - p_{kill} - p_{mut}] \frac{n(S, t)}{N(t)}$$

Stationary solution $n_0(S)$ corresponds to $p_{off}(n_0(S)) - p_{kill} - p_{mut} = 0$

Fluctuation
$$\delta = n(S, t) - n_0(S)$$

Fulfil
$$\dot{\delta} = A \frac{n_0}{N_0} \delta$$

with $A = -(1 - p_{mut})(p_{off})^2 e^{-H_0} \left(\frac{J}{N_0^2} + \mu \right) < 0$ **i.e. stability**

Transitions between q-ESS caused by co-evolutionary collective fluctuations

$n(S', t)$ needs to be considered

dependent of t for $S' \neq S$

The error threshold

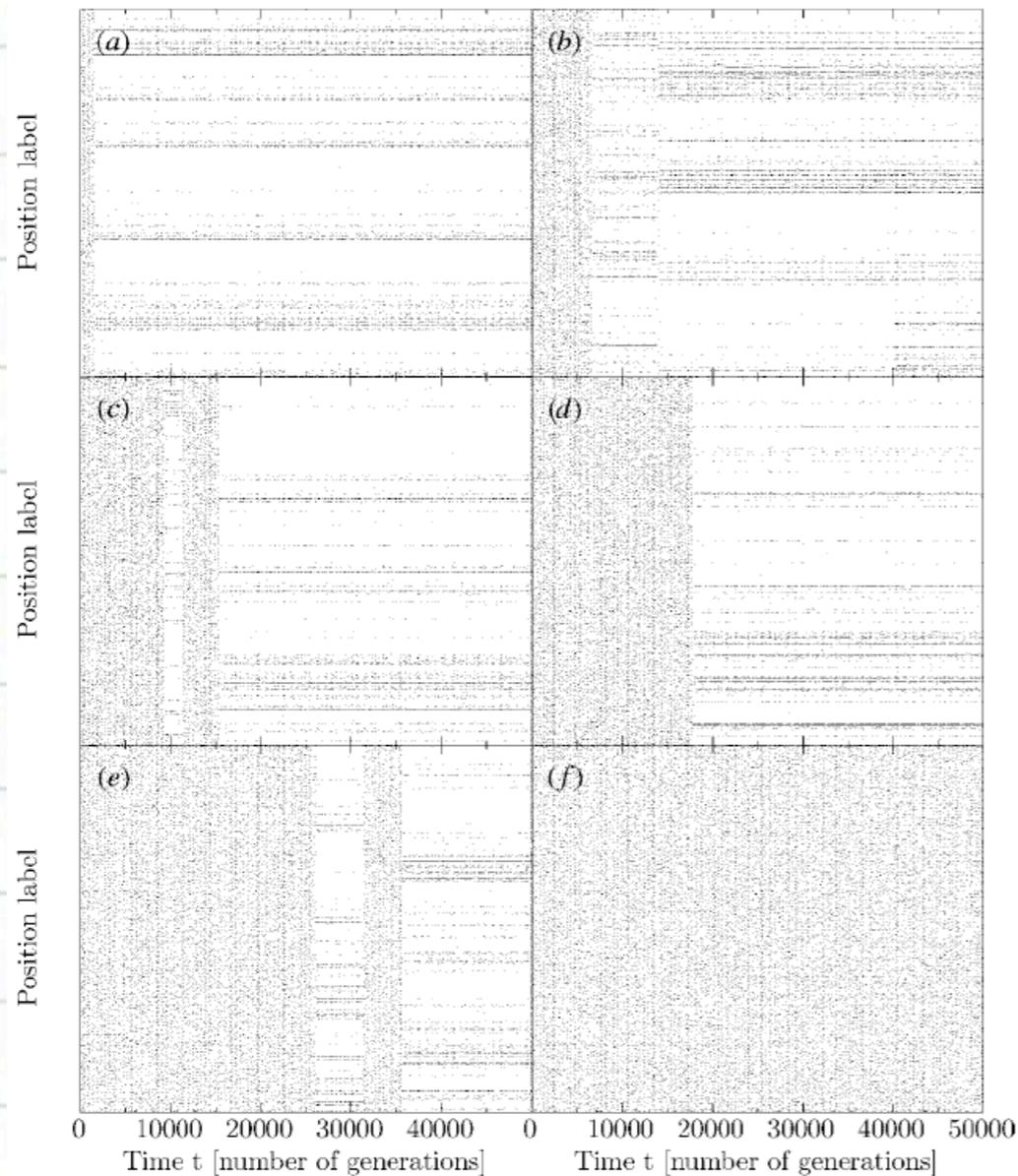


Figure 3. Occupation plots for different values of the mutation rate. The y-axis refers to an arbitrary enumeration of all positions in genotype space. Occupied positions are indicated by a black dot. Results shown are for $p_{kill} = 0.2$, $\mu = 1/1000 \cdot \ln\left(\frac{1-p_{kill}}{p_{kill}}\right)$ and $C = 0.05$. (a) Mutation rate: $p_{mut} = 0.009$. The initial transient is extended. (b) Mutation rate: $p_{mut} = 0.00925$. The initial transient has the same extension of any q-ESS state. (c) Mutation rate: $p_{mut} = 0.0095$. The transition between two q-ESS state are extended. (d) Mutation rate: $p_{mut} = 0.01$. The initial transient is very extended. (e) Mutation rate $p_{mut} = 0.0104$. The initial transient and any transitions are extensively hectic. (f) Mutation rate $p_{mut} = 0.0108$. There is no q-ESS state.

Too large mutation rate prevents qEES to establish.

Mean field analysis:

$$p_0 = (1 - p_{mut})^L$$

	E	$\Delta n_a(E)$	$P(E)$
		+1	p_0^2
		0	$2p_0(1 - p_0)$
		-1	$(1 - p_0)^2$

Number of individuals on site a

$$\Delta n_a = +1p_0^2 + (-1)(1 - P_0)^2 = 2p_0 - 1$$

↓

$$n_a(t + 1) = n_a(t) + \frac{n_a(t)}{\sum'_a n_{a'}(t)} [p_{off}^a(t)(2p_0 - 1) - p_{kill}]$$

Assume steady state, time average and use

$$\left\langle \frac{n_a(t)}{\sum'_a n_{a'}(t)} p_{off}^a(t) \right\rangle = \left\langle \frac{n_a(t)}{\sum'_a n_{a'}(t)} \right\rangle \langle p_{off}^a(t) \rangle$$

then we obtain

$$p_q = \frac{p_{kill}}{2(1 - p_{mut})^L - 1}$$

for the on average off-spring probability for those site which are able to counterbalance the kill by off-spring production.

Leading to a corresponding weight function H for the wild-types in the q-ESS

$$H_q = \ln\left(\frac{p_q}{1 - p_q}\right) = \ln\left(\frac{p_{kill}}{2(1 - p_{mut})^L - 1 - p_{kill}}\right)$$

In the hectic states we assume the a simple balance between reproduction and killing

$$p_{off} = p_{kill}$$

or
$$H_{hectic} = \ln\left(\frac{p_{kill}}{1 - p_{kill}}\right)$$

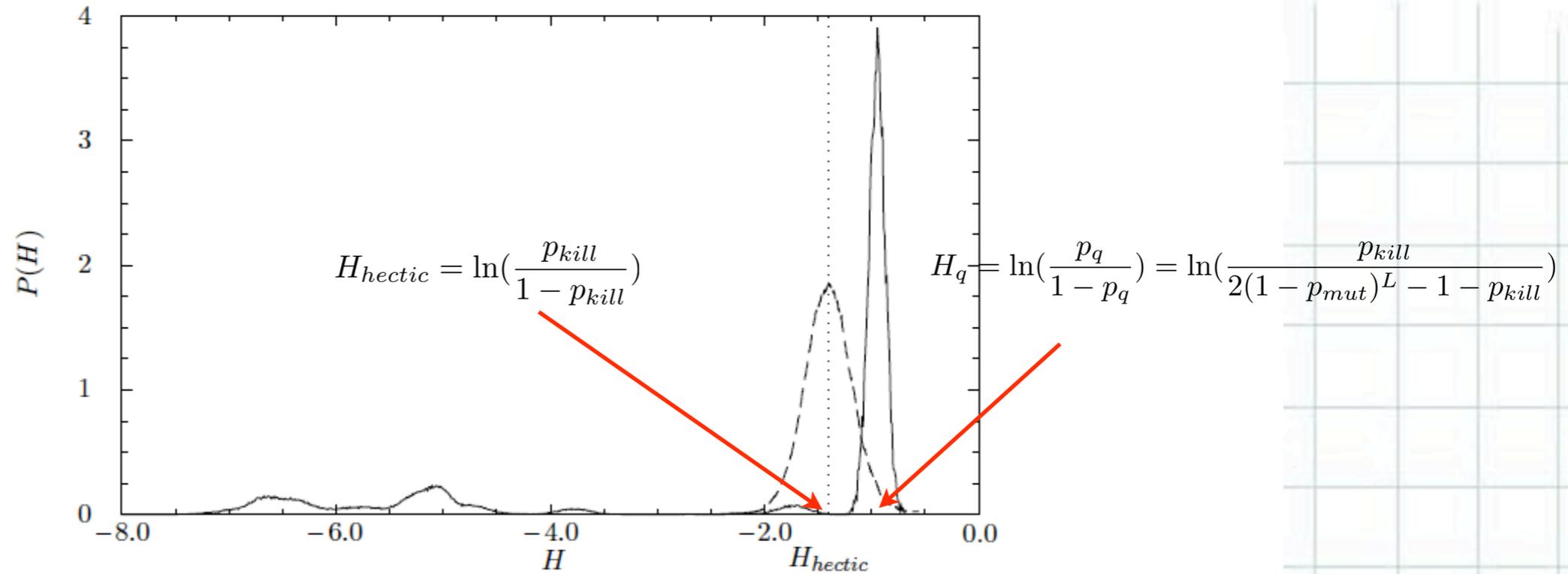


Figure 2. The probability density function of the weight function $H = \ln\left(\frac{p_{off}}{1 - p_{off}}\right)$ during a q-ESS state of a simulation (solid line) and during a transition between two q-ESS states (dashed line). During a q-ESS state (solid line) positions range in two sets: unfit positions, for which the weight function is lower than -3.0 and fit positions, for which the fitness is greater than the average value $\langle H \rangle = \ln\left(\frac{1 - p_{kill}}{p_{kill}}\right) \approx -1.38 = H_{hectic}$, indicated by a vertical dotted line. During a transition (dashed line) the fitness of all positions is normally distributed around H_{hectic} where all positions reproduce (on average) at the same rate, equal to the killing rate. Note the support of the weight function in the hectic phase exceeds H_q , ensuring that the positions in genotype space are able to fulfil the q-ESS balance equation (13). The parameters (for precise definitions, see [14, 15]) are $p_{kill} = 0.2$, $\mu = 1/1000 \cdot \ln\left(\frac{1 - p_{kill}}{p_{kill}}\right) \approx 0.0014$, $C = 10.0$ and $p_{mut} = 0.008$.

A hectic transition can only develop into a q-ESS if hectic peak overlaps with q-EES peak

$$H_{hectic} + \alpha k \geq H_q$$

We assume width of hectic peak proportional to width of distribution of J given by k

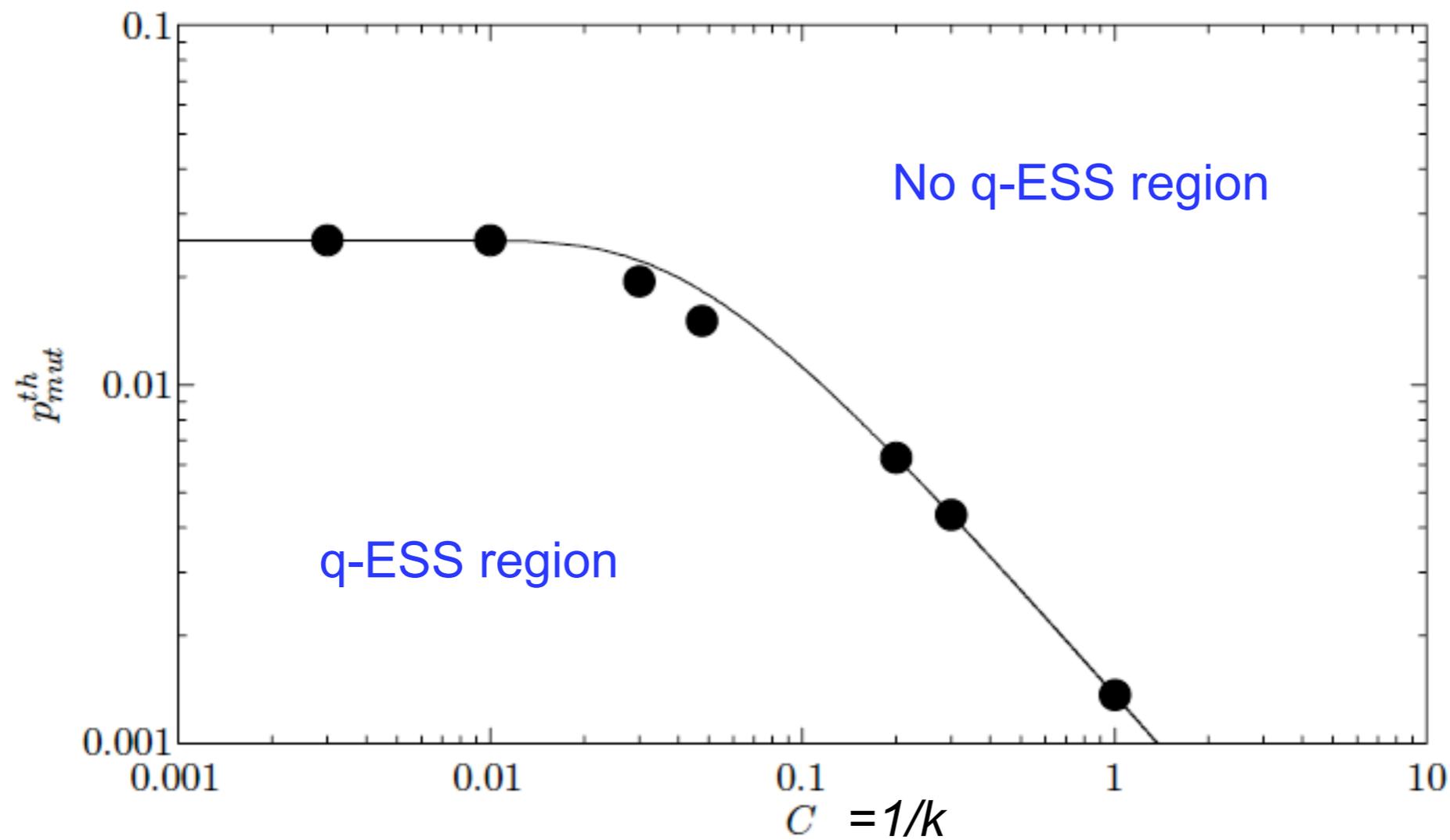
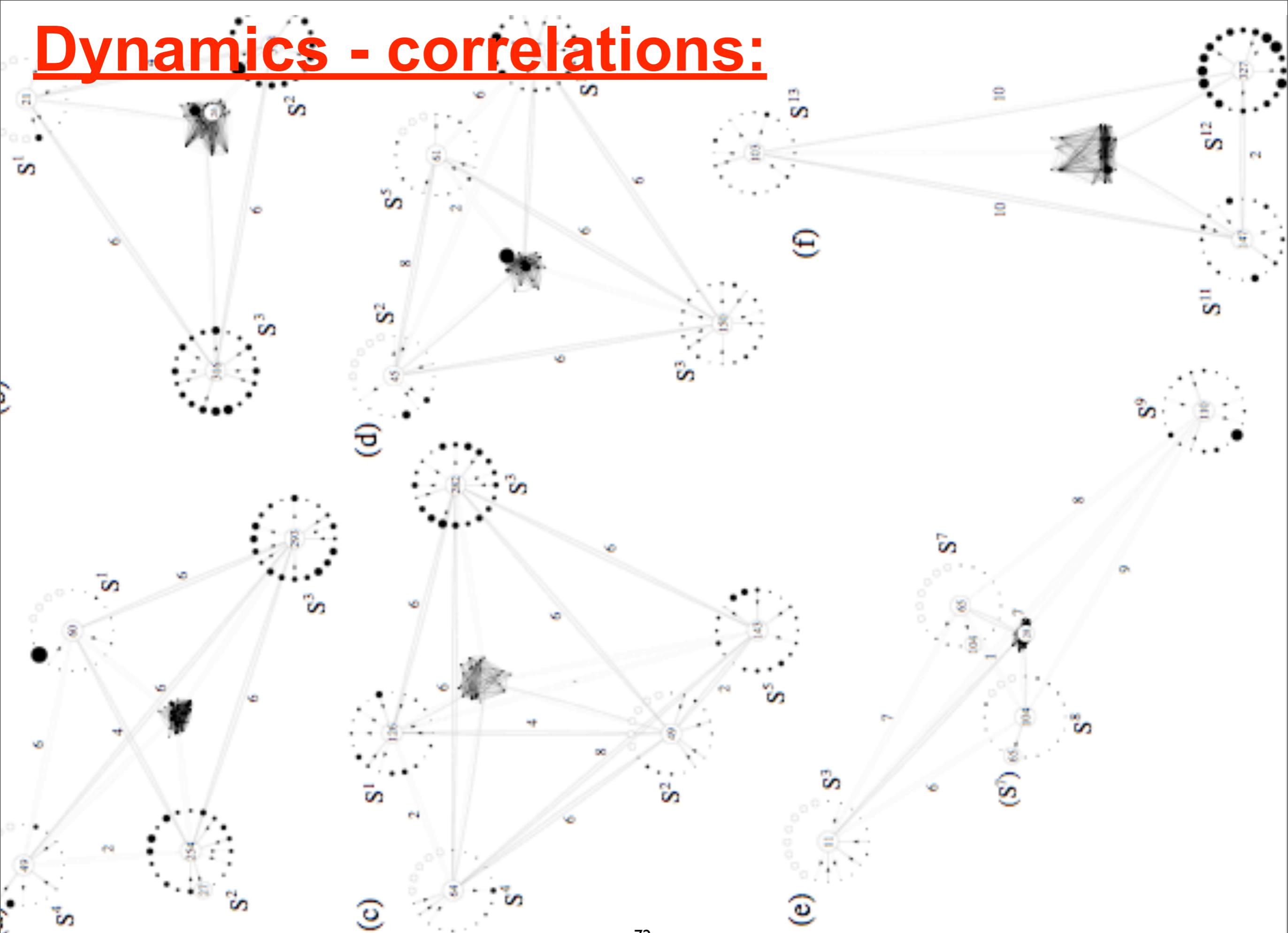


Figure 4. The computational determination of the error threshold. The loss of q-ESS states occurs for mutation rates above the solid circles. The data, compared with the theoretically predicted error threshold p_{mut}^{th} (solid line), indicate a value of $\alpha = 0.07$, see equation (18). The parameters of the simulations are $L = 20$, $\mu = 0.005$ and $p_{kill} = 0.2$.

α is used as fitting parameter

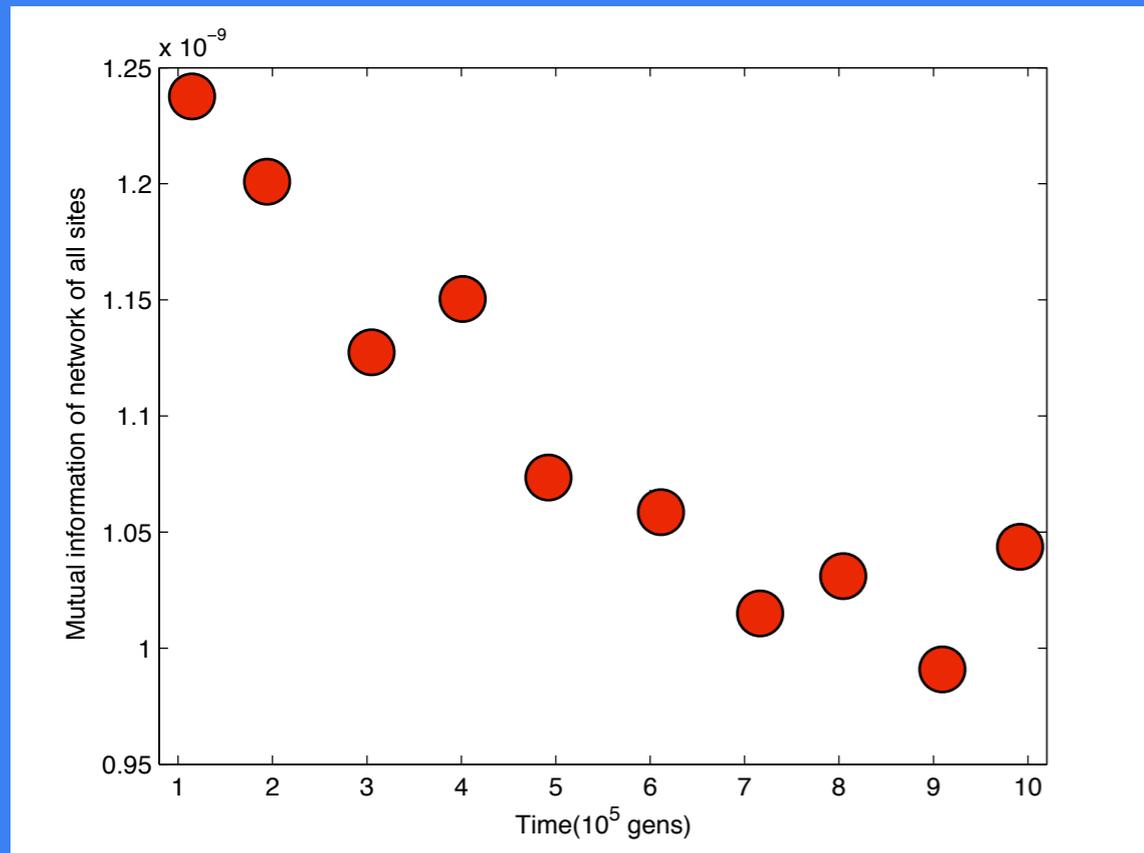
Dynamics - correlations:



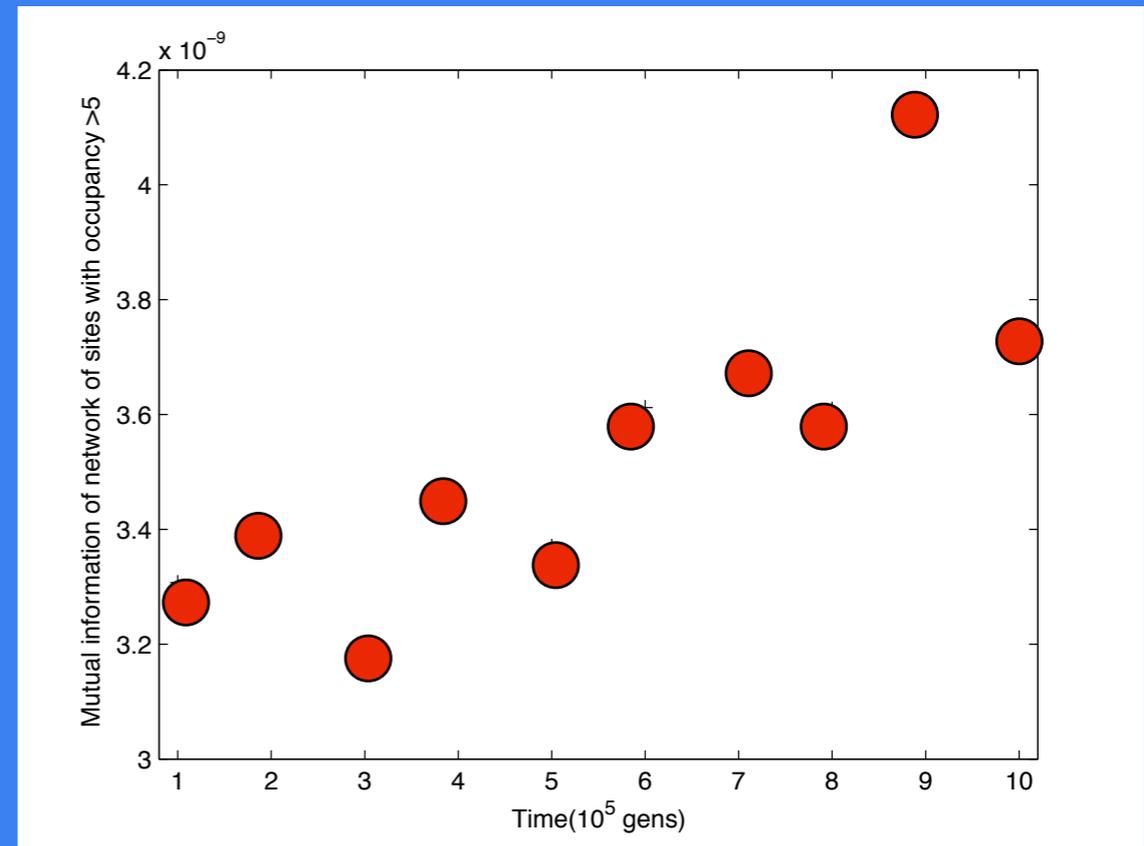
Dynamics - correlations:

The evolution of the correlations

$$I = \sum_{J_1, J_2} P(J_1, J_2) \log \left[\frac{P(J_1, J_2)}{P(J_1)P(J_2)} \right]$$



Mutual information of all



Mutual information of core

Time evolution of

Distribution of active coupling strengths

Non correlated

Low connectivity

High connectivity

From Anderson & Jensen
J Theor Biol. **232**, 551 (2005)

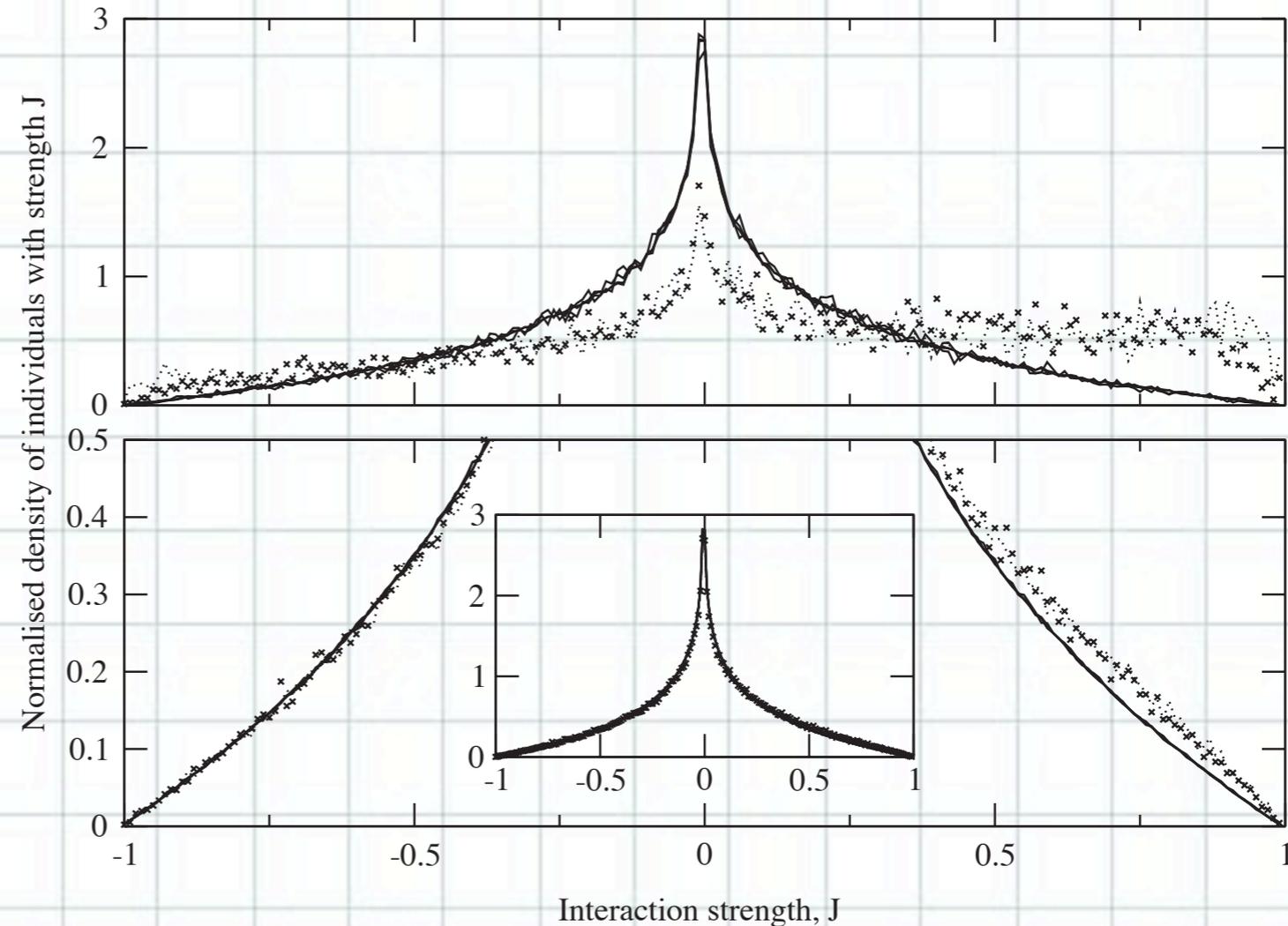


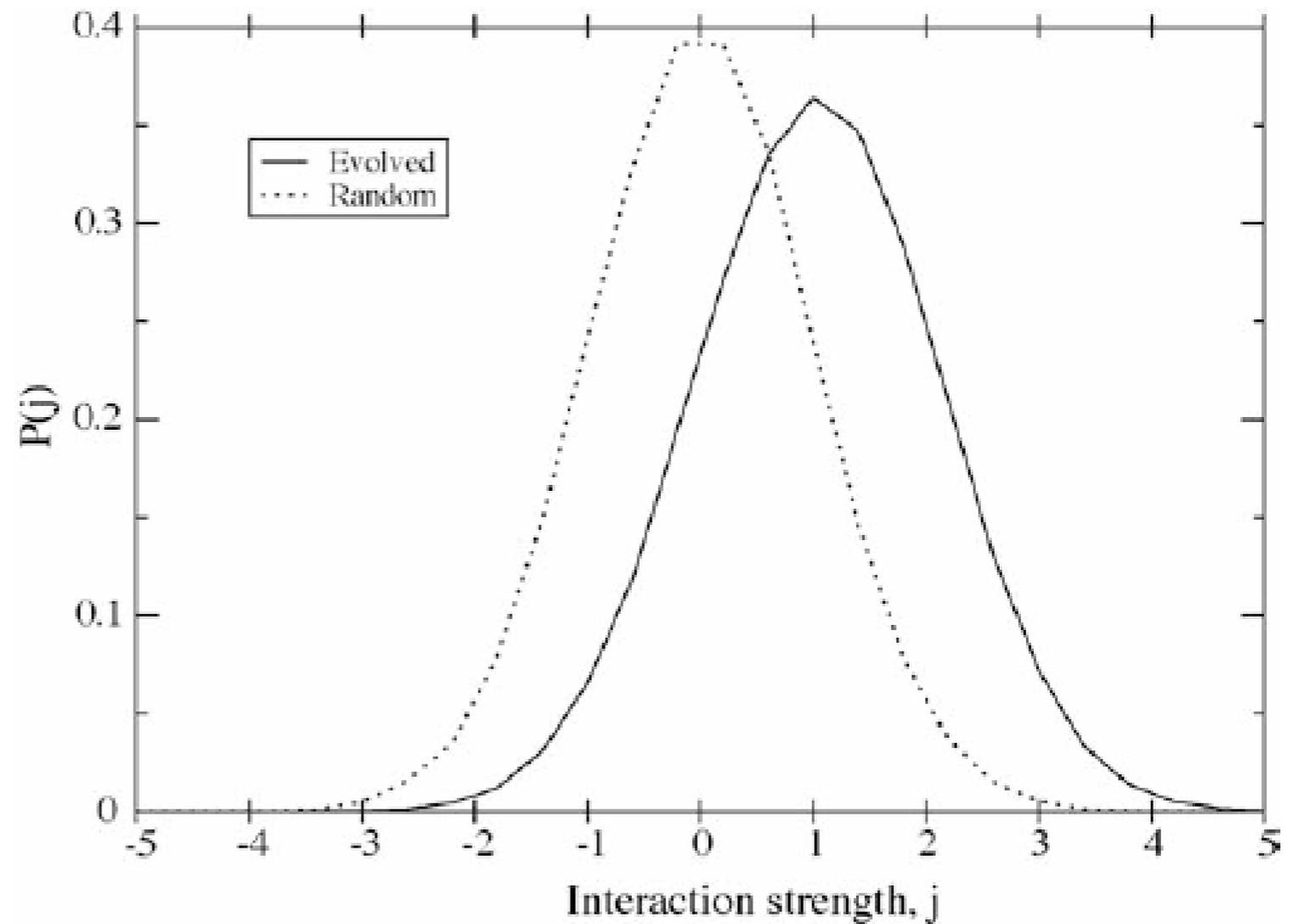
Fig. 3. Interaction distributions. Top: Distribution of interaction strengths between individuals for $\theta = 0.005$. Bottom: $\theta = 0.25$. Inset: Entire distribution. Solid lines, random; crosses, simulation at $t = 500$; dotted lines, simulation at $t = 500,000$. All plots are normalized so that their area is one. For high θ , a significant increase in positive interactions is seen. For low θ , a change is seen but for trivial reasons.

Time evolution of

Distribution of active coupling strengths

Correlated

High connectivity



From Laird & Jensen, Ecol Compl. **3**, 253 (2006)

Time evolution of Species abundance distribution Non Correlated

From Anderson & Jensen
J Theor Biol. **232**, 551 (2005)

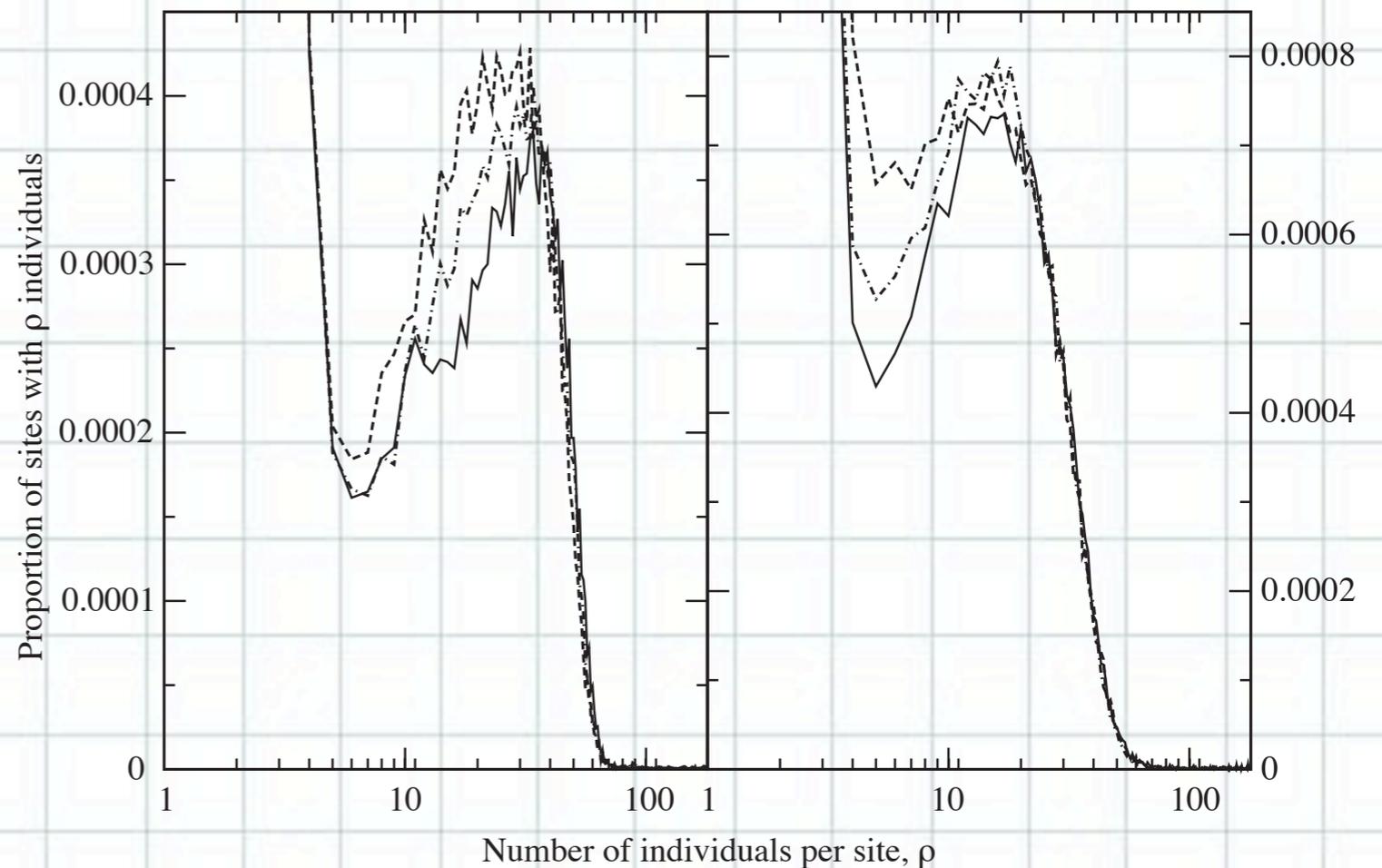


Fig. 5. Species abundance distributions. Species abundance distributions for the simulations only. Dashed line, $t = 500$; dashed-dotted line, $t = 5000$; solid line, $t = 500,000$. Low θ on the left, high θ on the right. The ecologically realistic log-normal form is only seen for high θ .

Low connectivity

High connectivity

The evolved degree distribution

Correlated

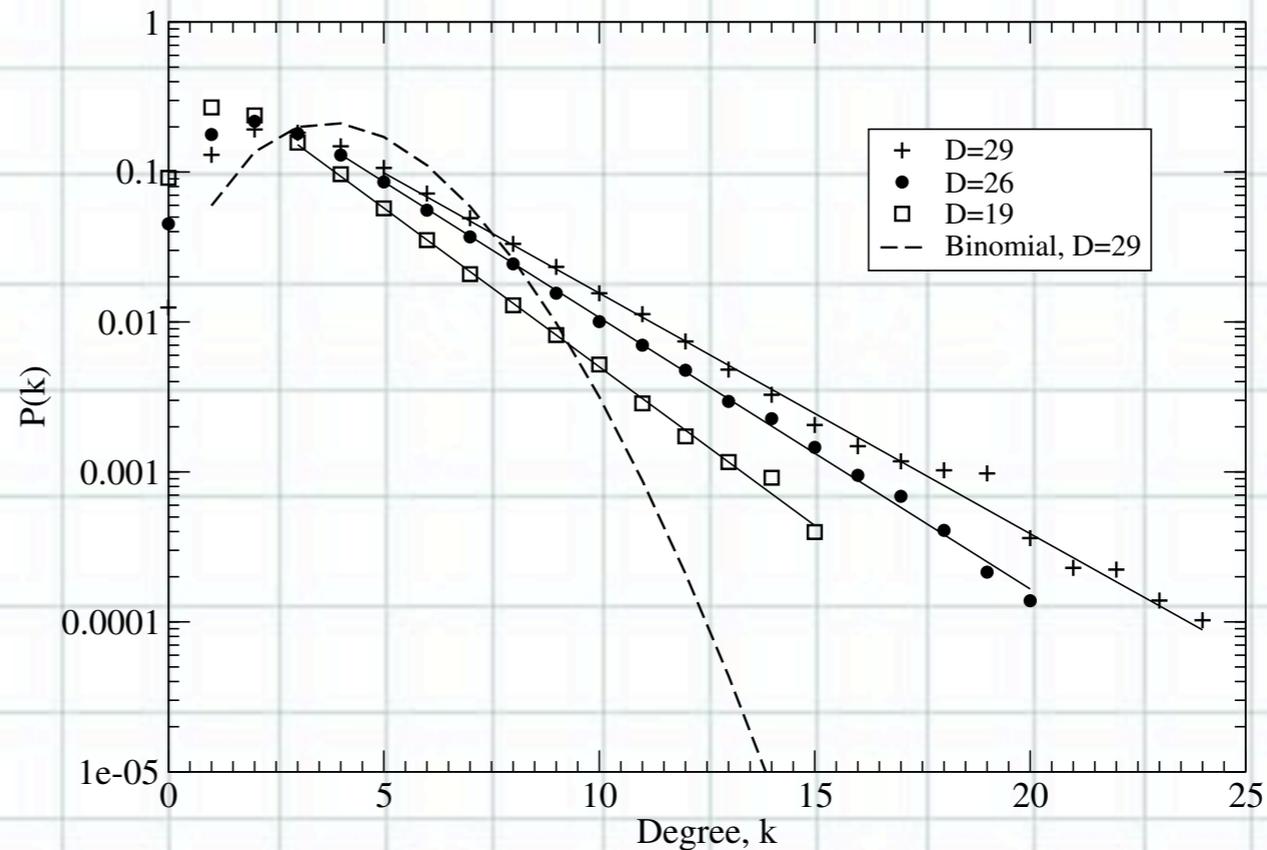
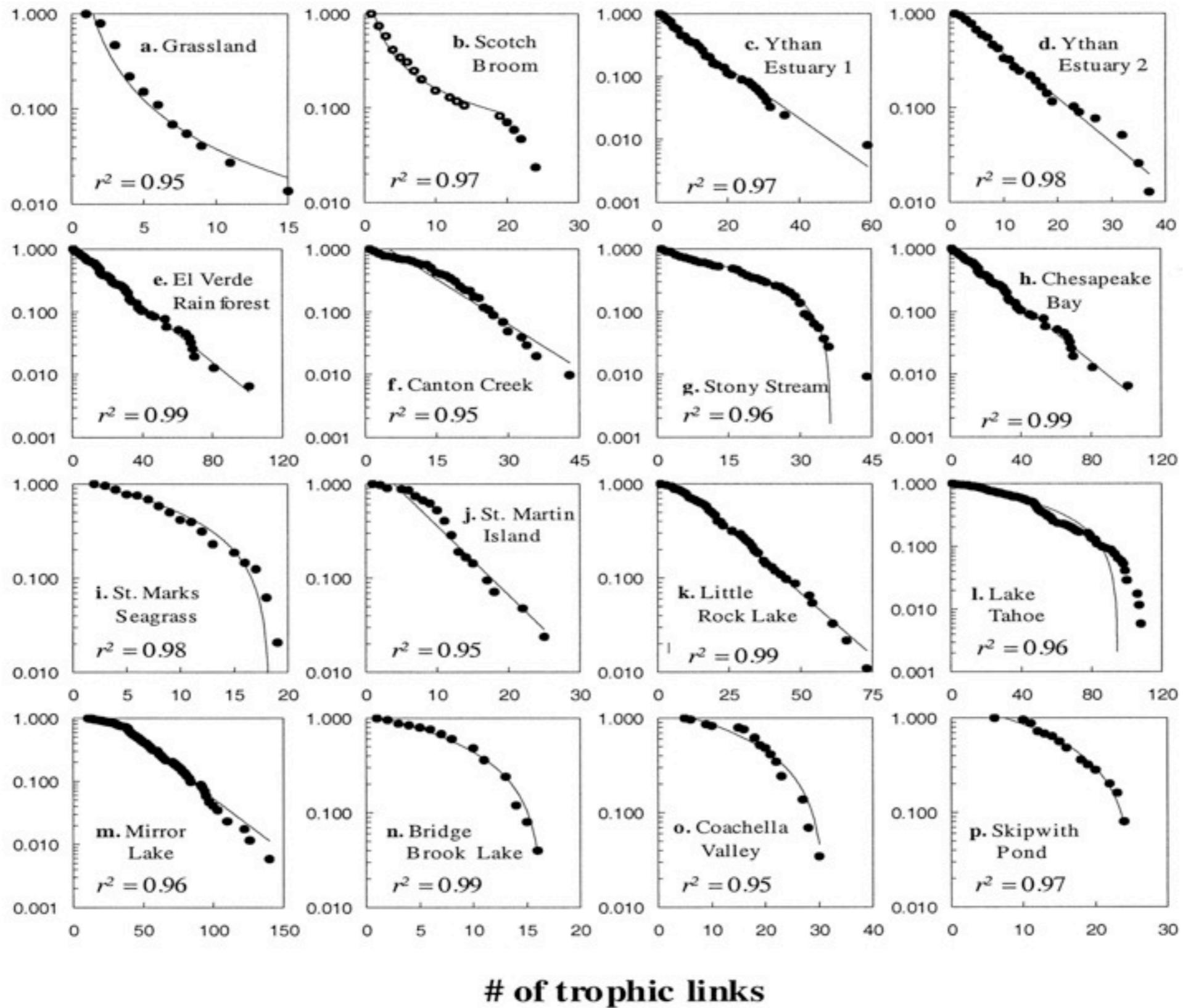


Figure 1: Degree distributions for the Tangled Nature model simulations. Shown are ensemble averaged data taken from all networks with diversity, $D = \{19, 26, 29\}$ over 50 simulation runs of 10^6 generations each. The exponential forms are highlighted by comparison with a binomial distribution of $D = 29$ and equivalent connectance, $C \simeq 0.145$ to the simulation data of the same diversity.

Exponential becomes $1/k$ in limit of vanishing mutation rate

From Laird & Jensen, Ecol. Model. In Press
See also Laird & Jensen, EPL, **76**, 710 (2006)

cumulative distribution



Dunne, Jennifer A. et al. (2002) Proc. Natl. Acad. Sci. USA 99, 12917-12922

The evolved connectance

Correlated

$$\langle C \rangle = \frac{\# \text{ Edges}}{\# \text{ Possible Edges}}$$

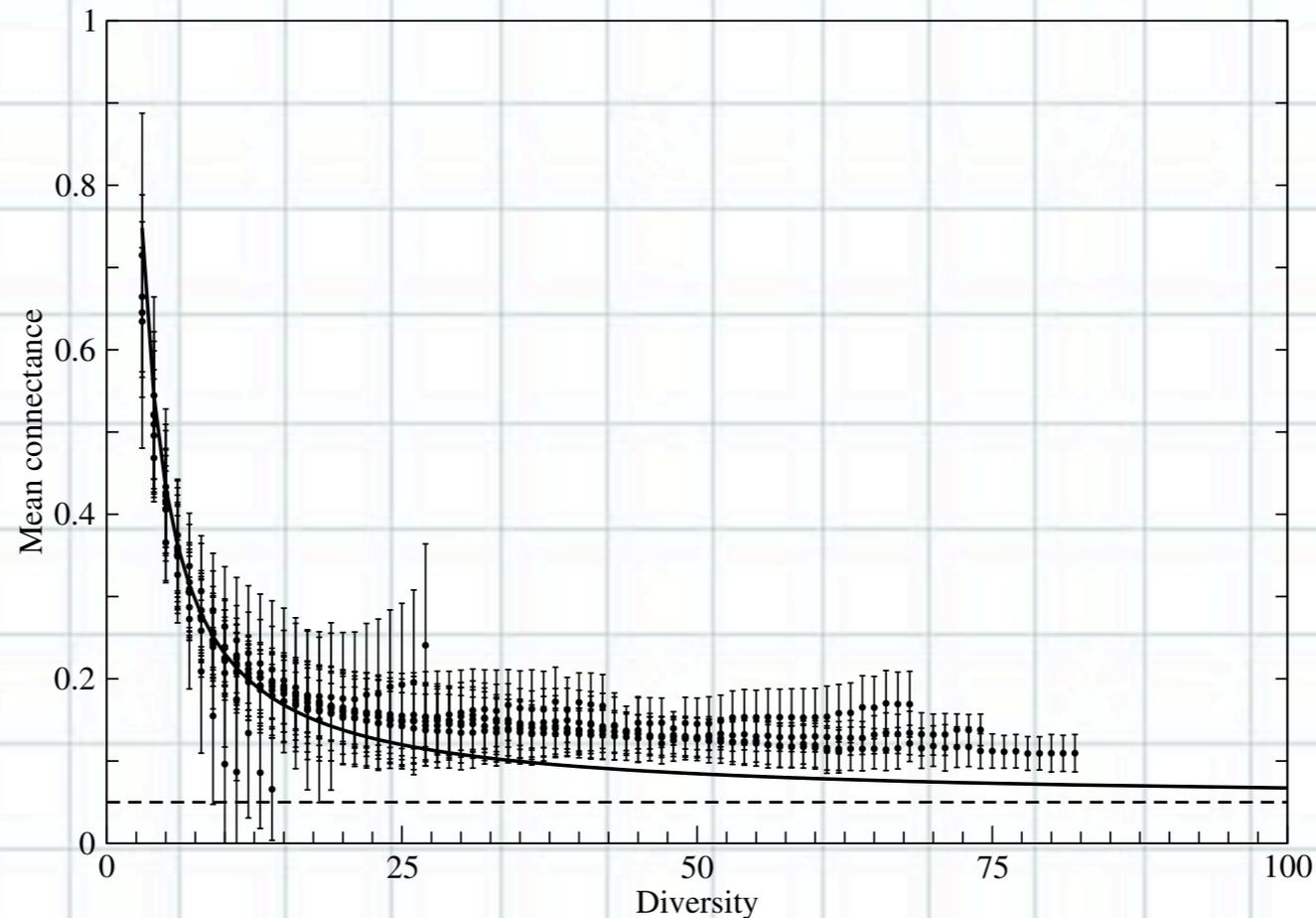
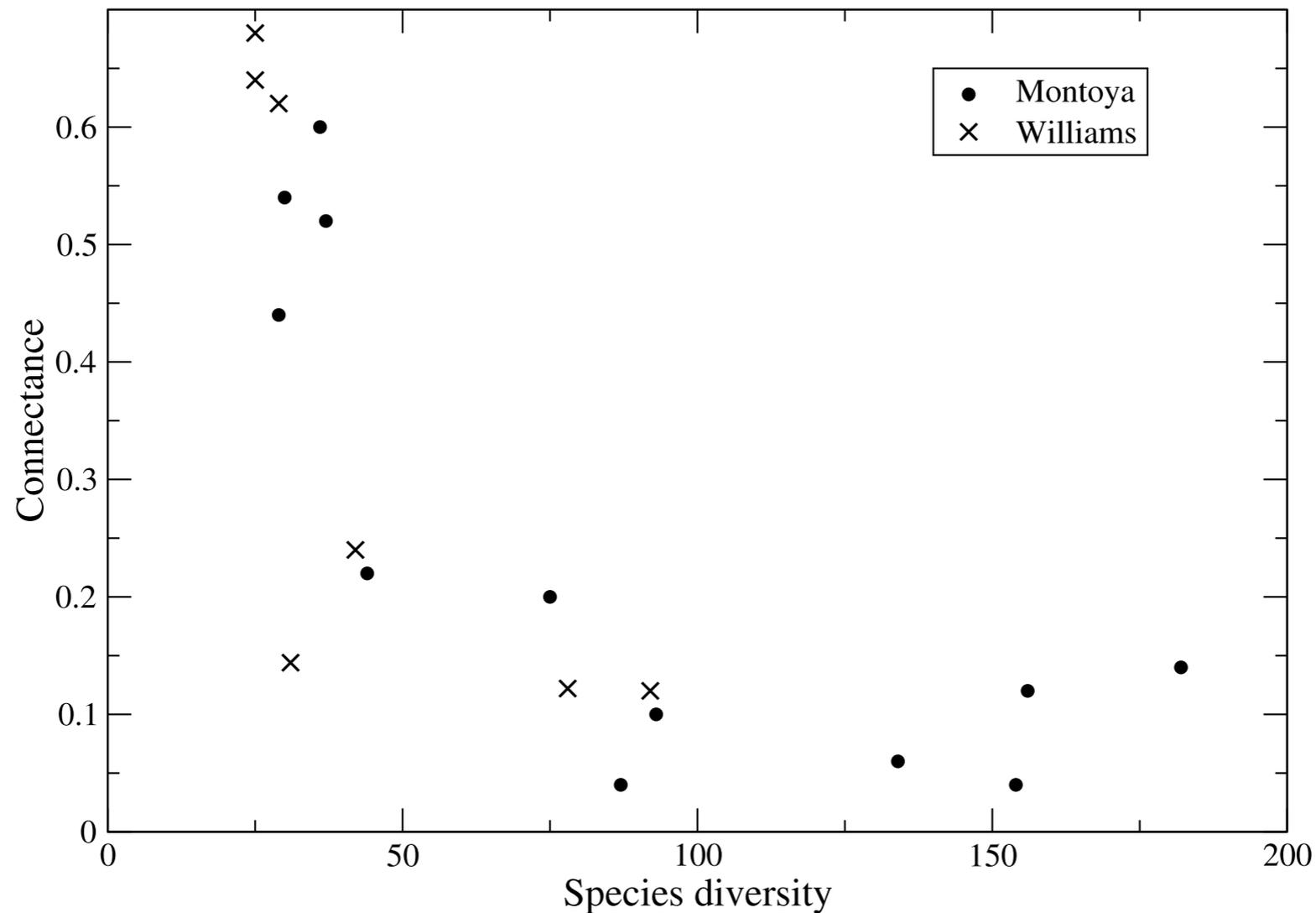


Figure 4: Plot of ensemble-averaged mean connectances, $\langle C \rangle$ against species diversity. Error bars represent the standard error. The lower dotted line marks the null system connectance, $C_J = 0.05$, which the evolved systems clearly surpass. The overlaid functional form is that given by Eq.(8) using the correct background connectance, $C_J = 0.05$ and with a value of, $s = 5.5$ for the selection parameter.

From Laird & Jensen, *Ecol Compl.* **3**, 253 (2006)

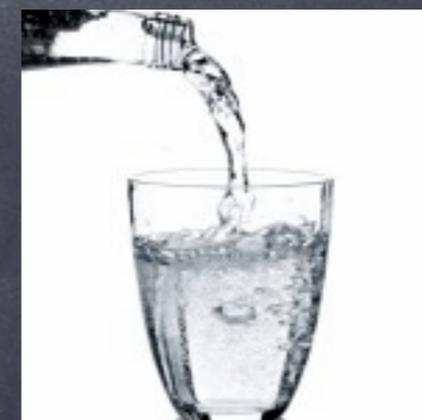
Connectance



Montoya JM, Sole RV *Topological properties of food webs: from real data to community assembly models*, OIKOS **102**, 614-622 (2003)

Williams RJ, Berlow EL, Dunne JA, Barabasi AL, Martinez ND *Two degrees of separation in complex food webs*, PNAS **99**, 12913-12916 (2002)

Break ?

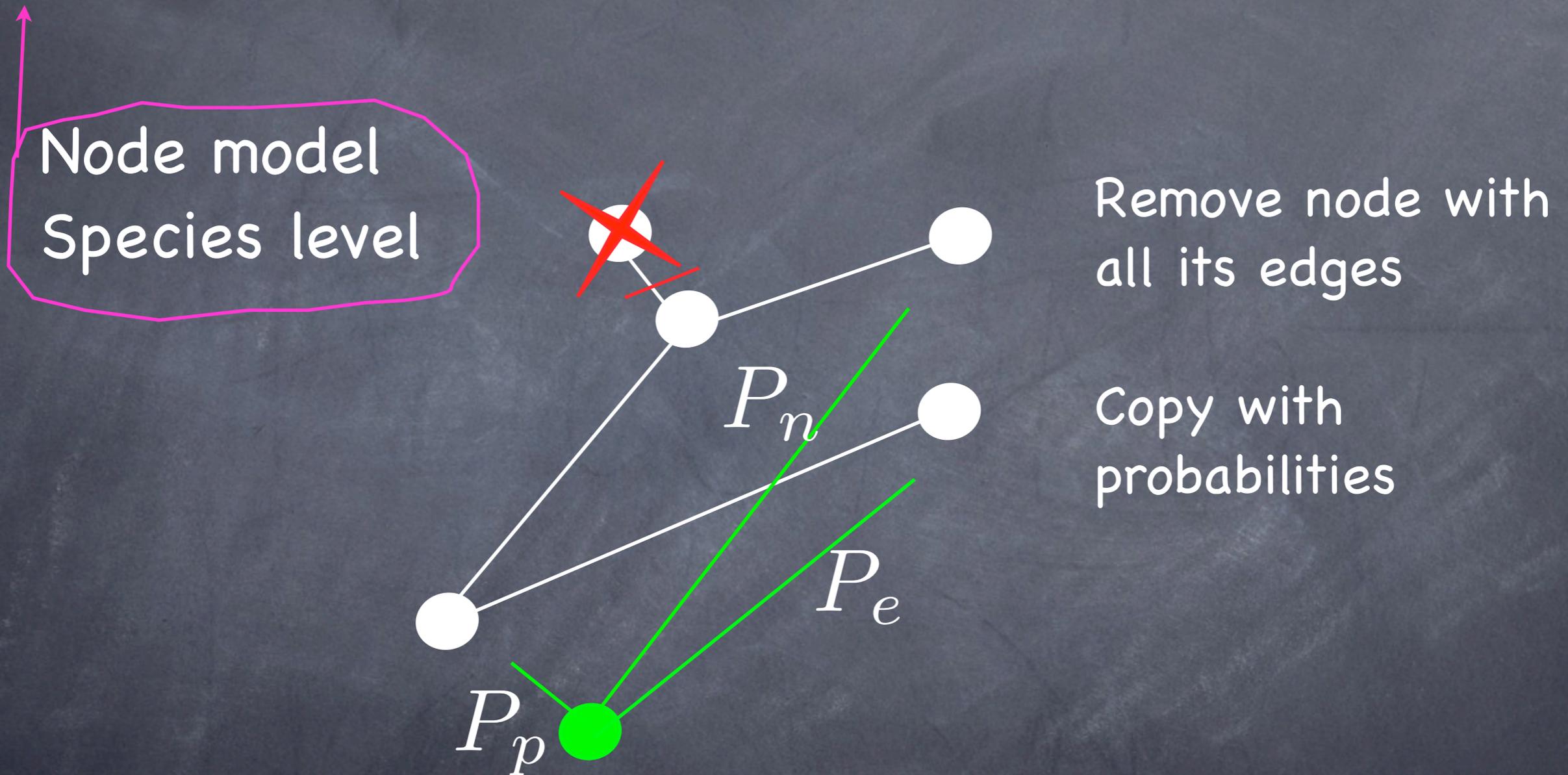




Degree Distribution

Tangled Nature IBM

Reproducing individuals forming species in type space



Degree distribution: Exponential, except in limit where $1/k$.

Self-consistent Mean Field Degree Dynamics

Resulting evolution equation for degree distribution

$$\begin{aligned}
 n_k(t+1) = & n_k(t) - \frac{n_k(t)}{D} && \text{Removed node} \\
 & + \langle k \rangle \frac{n_{k+1} - n_k}{D} && \text{Adjacent node loses an edge} \\
 & + [P_e \langle k \rangle + P_n (D - 1 - \langle k \rangle)] \frac{n_{k-1} - n_k}{D} \\
 & + P_p \frac{n_{k-1}}{D} + (1 - P_p) \frac{n_k}{D} && \text{Adjacent gains an edge} \\
 & && \text{Daughter node}
 \end{aligned}$$


$$n_k(t+1) = n_k(t) - \frac{n_k(t)}{D} + \frac{P_p + (P_e - P_n)\langle k \rangle + p_n \langle n \rangle}{D} [n_{k-1}(t) - n_k(t)].$$


$$n(k) = n(0) \exp[-k/k_0]$$

$$k_0 \rightarrow \infty \text{ as } P_n \rightarrow 0$$

We can do better – full Fokker-Planck – see

H..J. Jensen, *Emergence of Network Structure in Models of Collective Evolution and Evolutionary Dynamics*. Royal Soc. Proc. A **464**, 2207-2217 (2008).

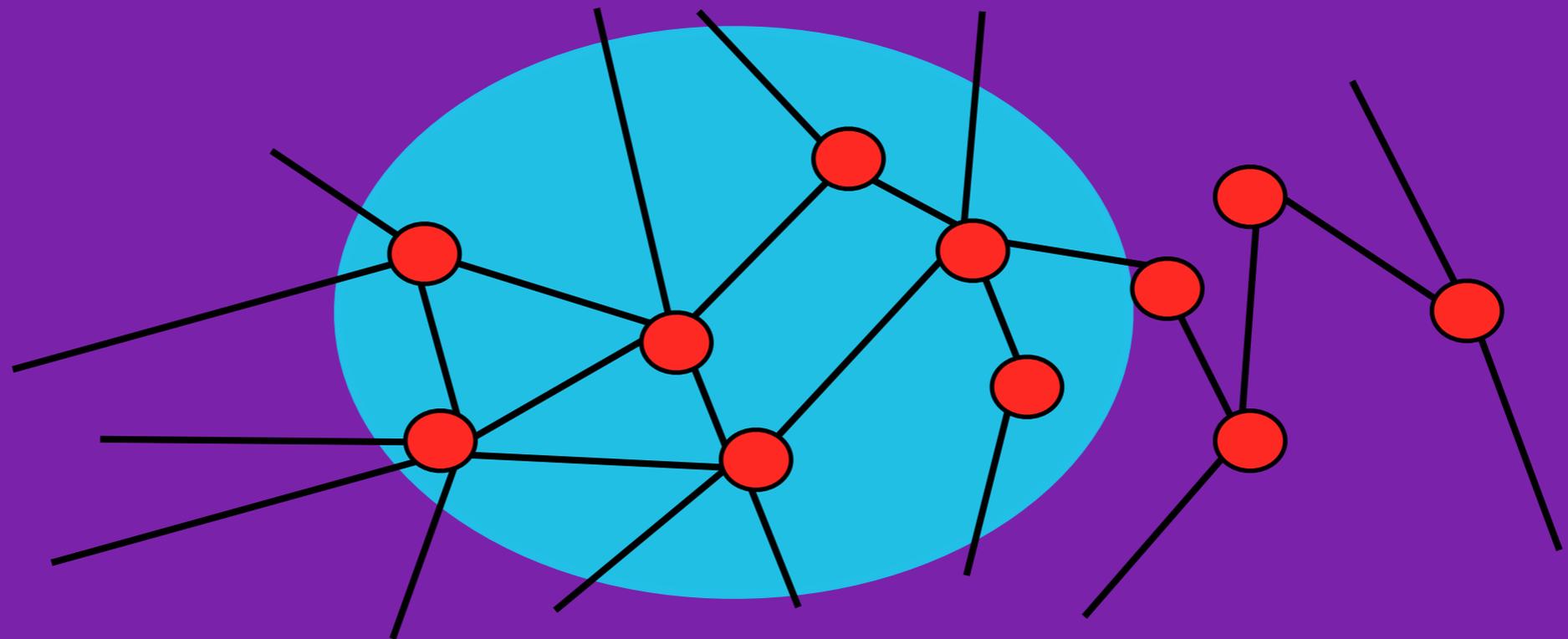


Connectance

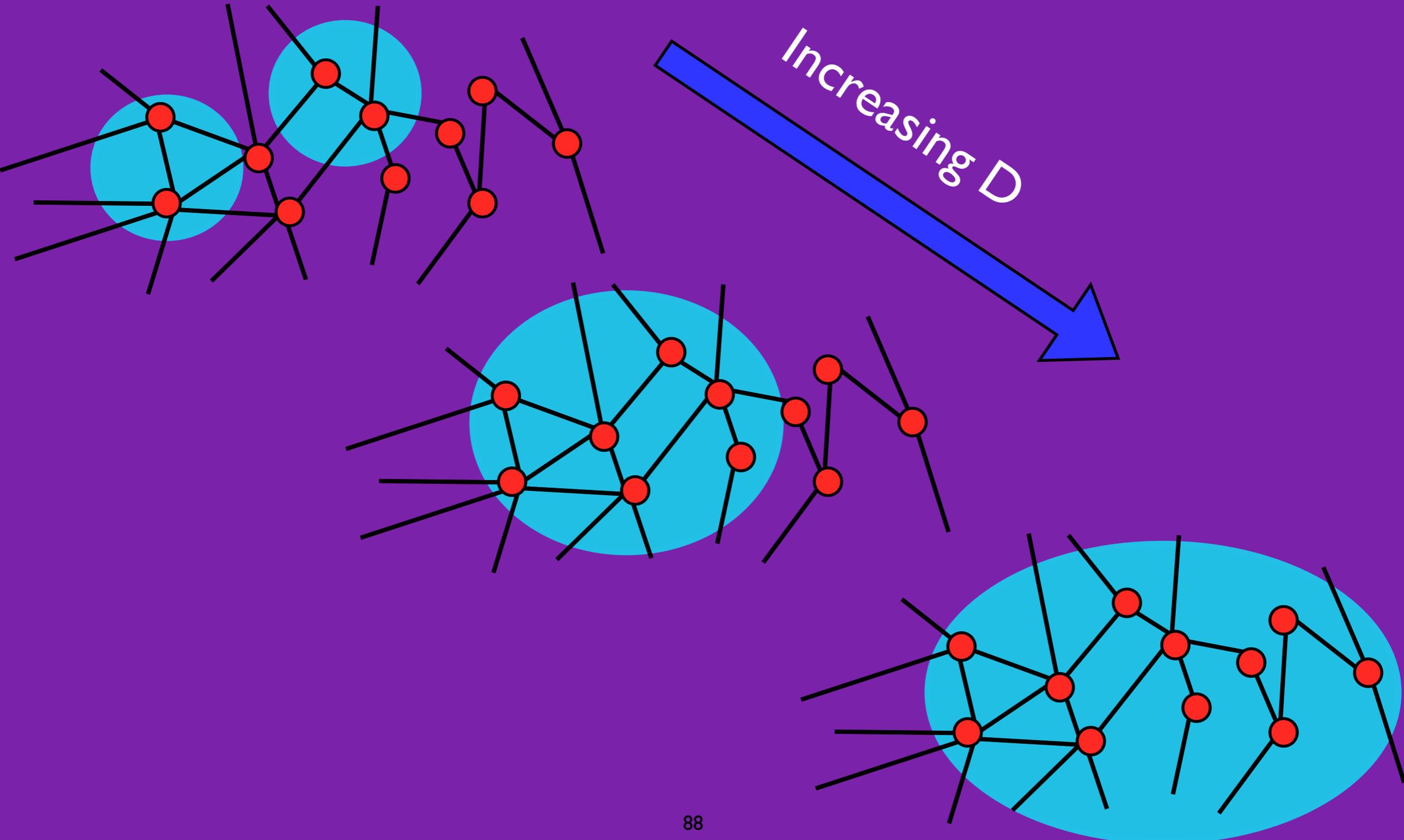
Effect of adaptation on connectance

Underlying type space is a binomial net - place a sub-net of size D

Some regions of this space will, due to fluctuations, locally have an above average connectance. It is beneficial for the evolved configurations to enter into these regions



With increasing size, D , of the adapted sub-net; it becomes increasingly difficult to confine the sub-net to within the above average regions



Effect of selection on connectance

Consider a binomial net of size D and connectance C (= edge probability).

Assume that adapted sub-net is located in a region of the master-network in which the total number of edges E is larger than the global average.

Estimate this increase as

Fraction

Fluctuations in E

$$E = \langle E(D, C) \rangle + s\sigma(D, C)$$

$$= E_m C + s[E_m C(1 - C)]^{\frac{1}{2}}$$

Max, i.e., $E_m = D(D-1)$

Effect of selection on connectance

The resulting estimate for the connectance, E/E_m , of the adapted sub-net

$$C_{Adap} = C + s \left[\frac{C(1-C)}{E_m} \right]^{\frac{1}{2}}$$
$$= C + s \left[\frac{2C(1-C)}{D(D-1)} \right]^{\frac{1}{2}} .$$

Qualitative agreement with simulations of Tangled Nature model

The evolved connectance

Correlated Tangled Nature Simulations

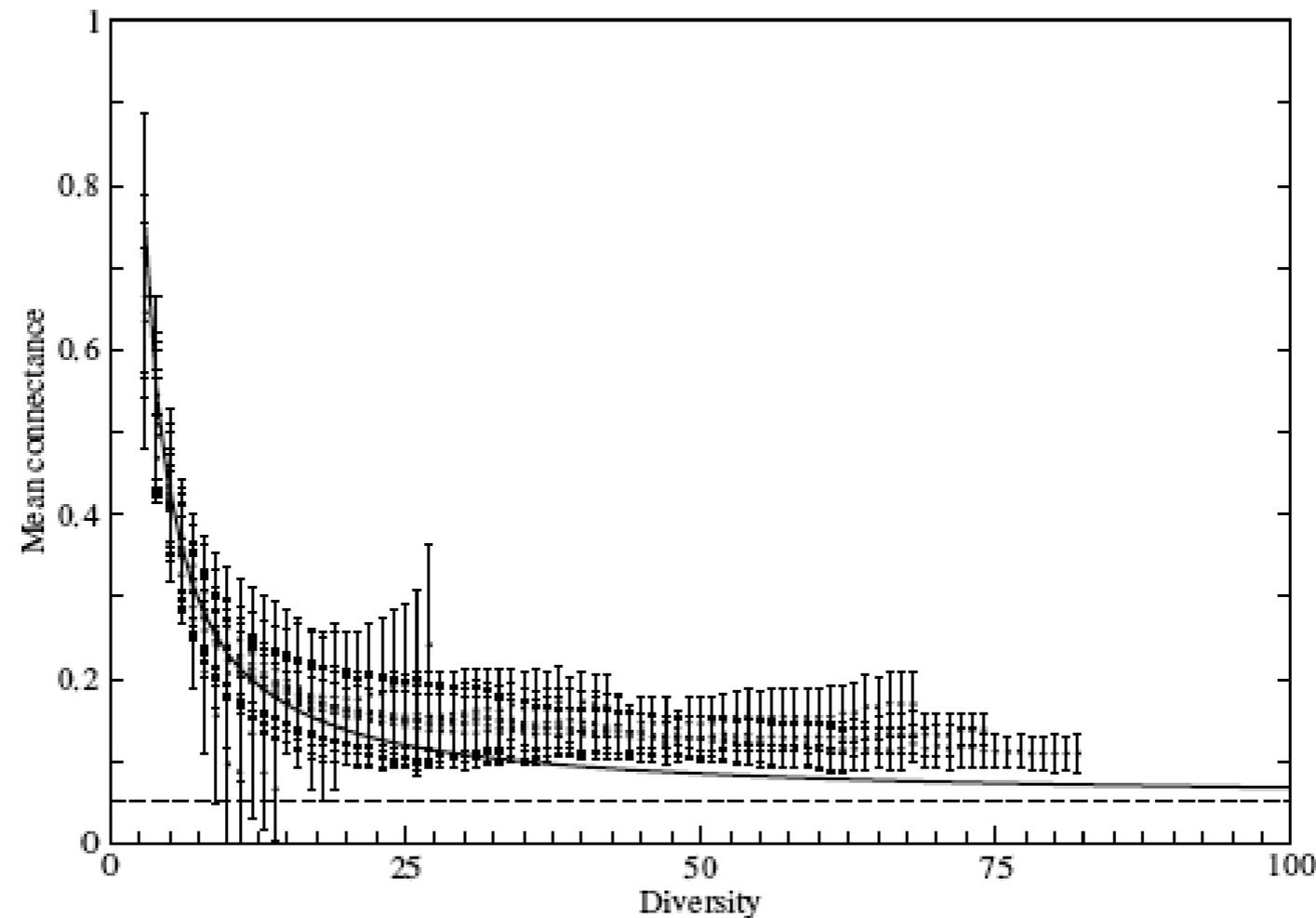


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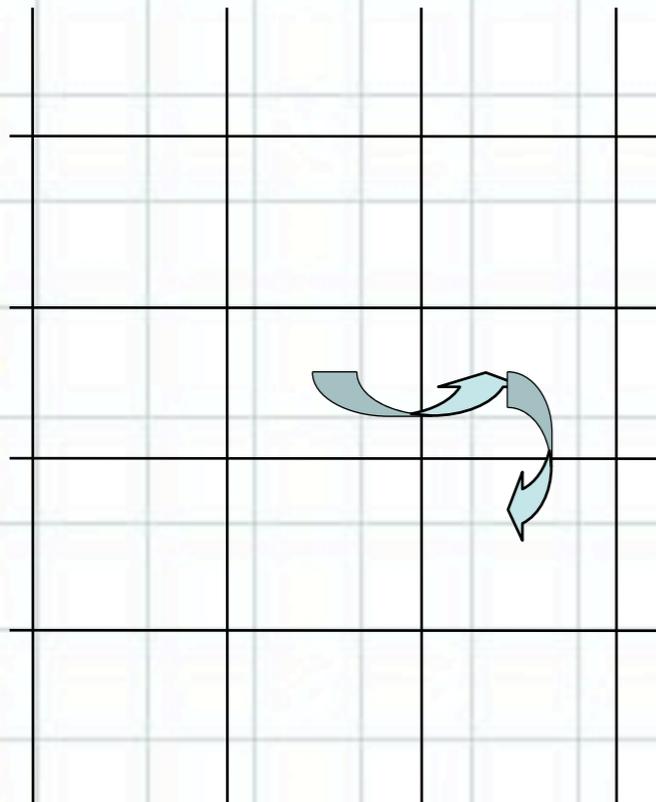
Simon⁹¹Laird

A photograph of a diverse field of wildflowers and grasses. The scene is filled with various species, including tall grasses, yellow flowers, purple flowers, and white flowers. The overall appearance is that of a rich, natural meadow.

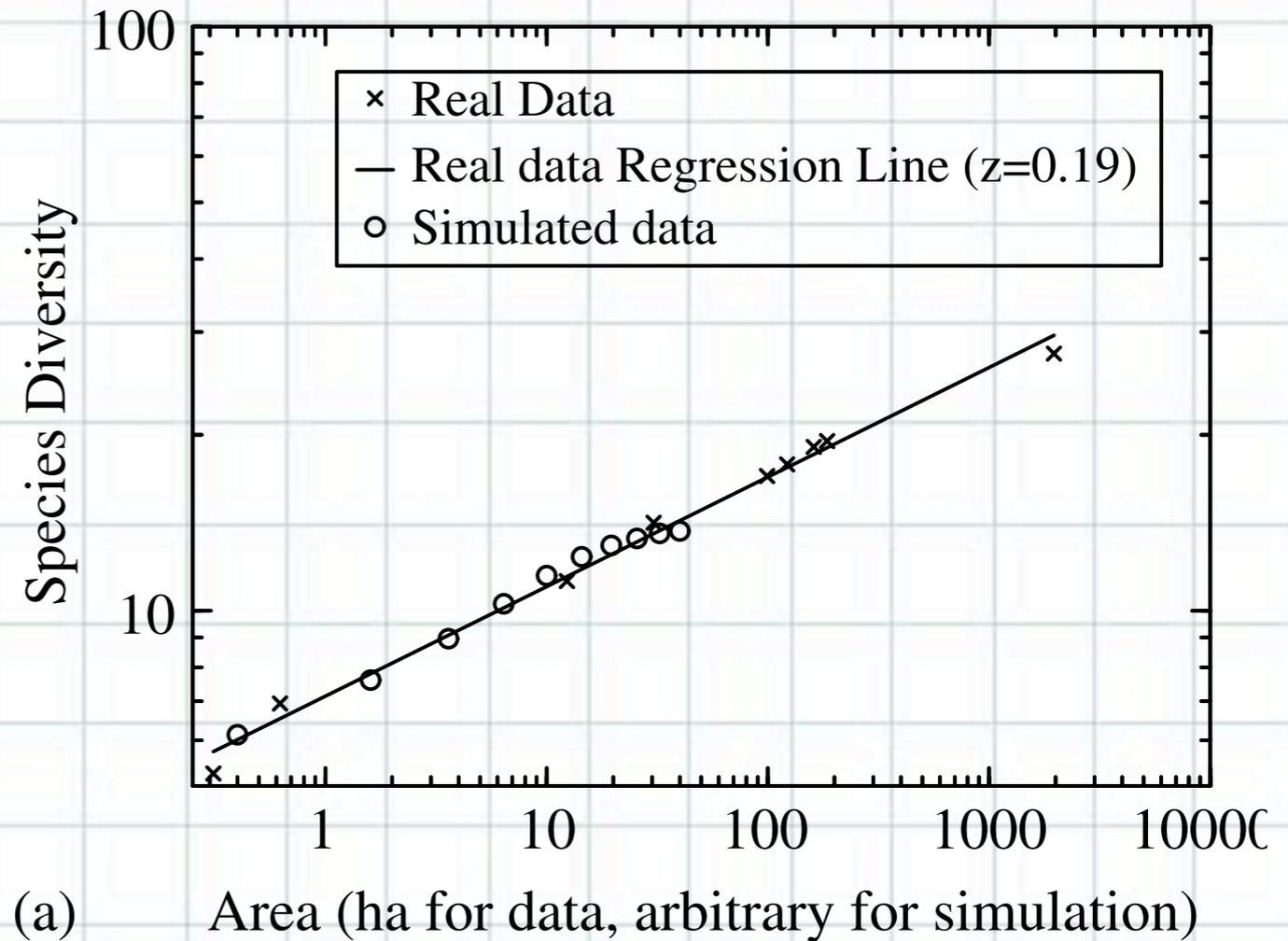
Species Area Relation

Species area relation:

$$\# S \propto A^z$$



Dispersion by
random walk



A photograph of a diverse meadow. The foreground and middle ground are filled with a variety of green grasses and wildflowers. Some flowers are yellow, some are purple, and some are white. The background is a dense field of similar vegetation, extending to the horizon. The overall scene is a lush, natural landscape.

Diversity and Interaction

Diversity and interaction

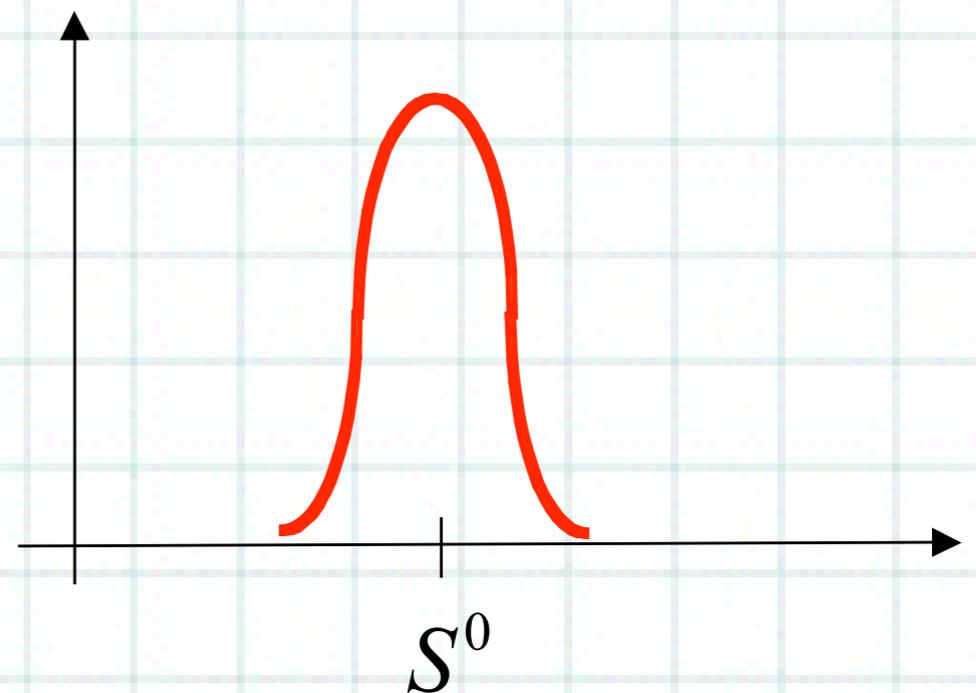
Weight function $H_0(\mathbf{S}^\alpha, t) = \frac{k}{N(t)} \sum_{\mathbf{S}} J(\mathbf{S}^\alpha, \mathbf{S}) n(\mathbf{S}, t) - \mu N(t)$

$$H(S^\alpha) = H_0 + \left\{ \begin{array}{l} \varepsilon E(S^\alpha) \frac{n(S^\alpha, t)}{N(t)} \\ \varepsilon E(S^\alpha) \end{array} \right.$$

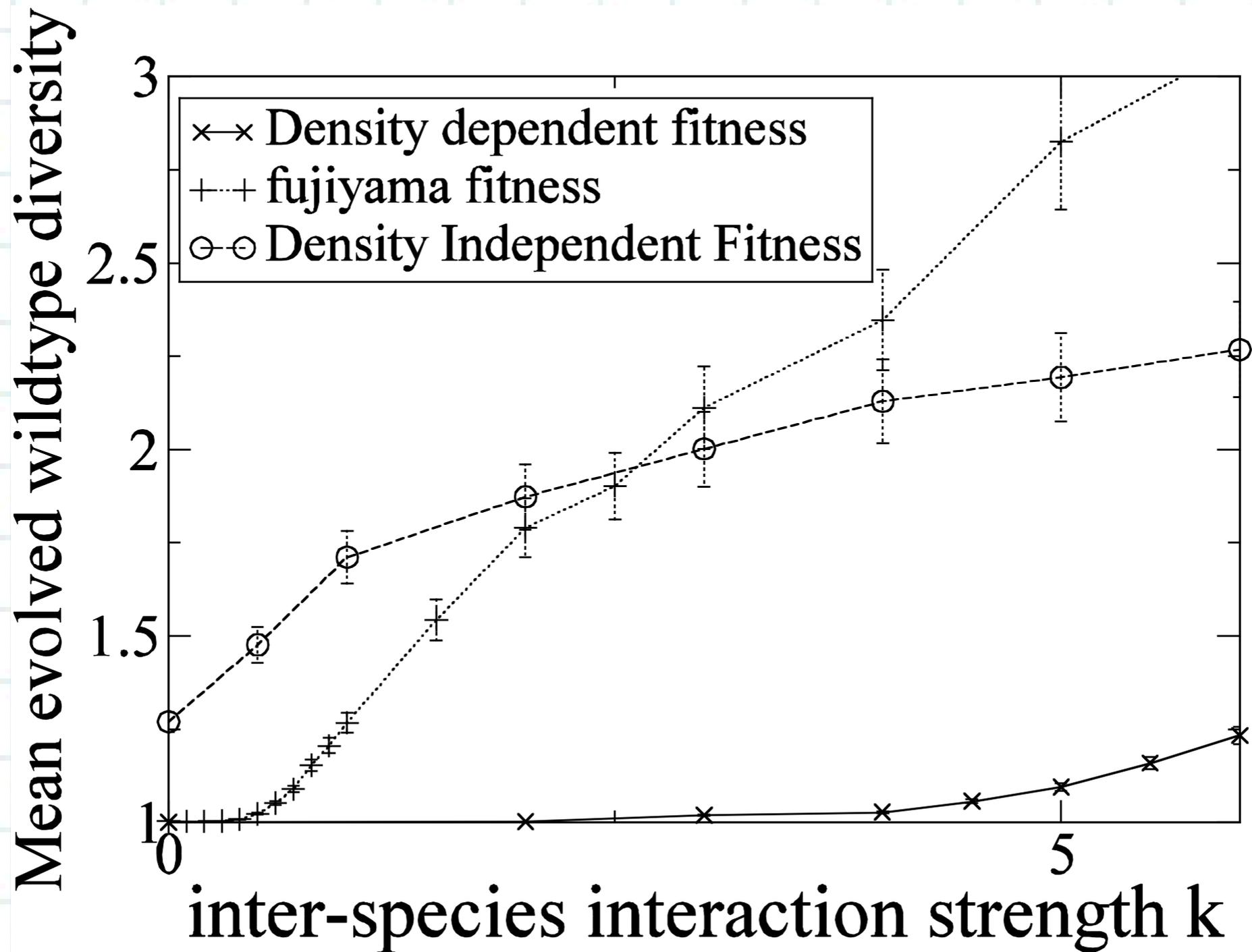
Density dependent

Density independent
Fujiyama lanscape

with $E \in [0,1]$ and ε a scale parameter



Diversity and interaction



From Lawson, Jensen & Kaneko, J Theo. Biol. **243**, 299 (2006)

Origin of threshold in k:

A balance between inter-species and intra-species Interaction.

$$H = H_0 + \varepsilon E(S^\alpha, t) \frac{n(S^\alpha, t)}{N(t)},$$

where $E \in [0,1]$ and

$$\bar{H}(S^\alpha, t) = \frac{k}{N(t)} \sum_{\mathbf{S}} J(S^\alpha, \mathbf{S}) n(\mathbf{S}, t) - \mu N(t)$$

Mean field sketch

Weight function for $D = 1$: $H_1 = \varepsilon E - \mu N_1$

Weight function for $D = 2$: $H_2 = \frac{k}{N_2} J n_2 + \varepsilon E - \mu N_2$

Assume $n_2 = \frac{1}{2} N_2$ and $N_1 \approx N_2$ then

$$H_1 > H_2 \Rightarrow k > \frac{\varepsilon E}{J}$$

A photograph of a diverse meadow or field. The foreground and middle ground are filled with various types of grasses, some tall and thin, others shorter and denser. Interspersed among the grasses are numerous wildflowers in various colors, including yellow, white, purple, and pink. Some flowers are in full bloom, while others are in seed or bud stages. The background shows a continuation of the field, slightly out of focus, with more grasses and flowers stretching towards the horizon. The overall scene is a rich, natural environment with high biodiversity.

Variation in the environment

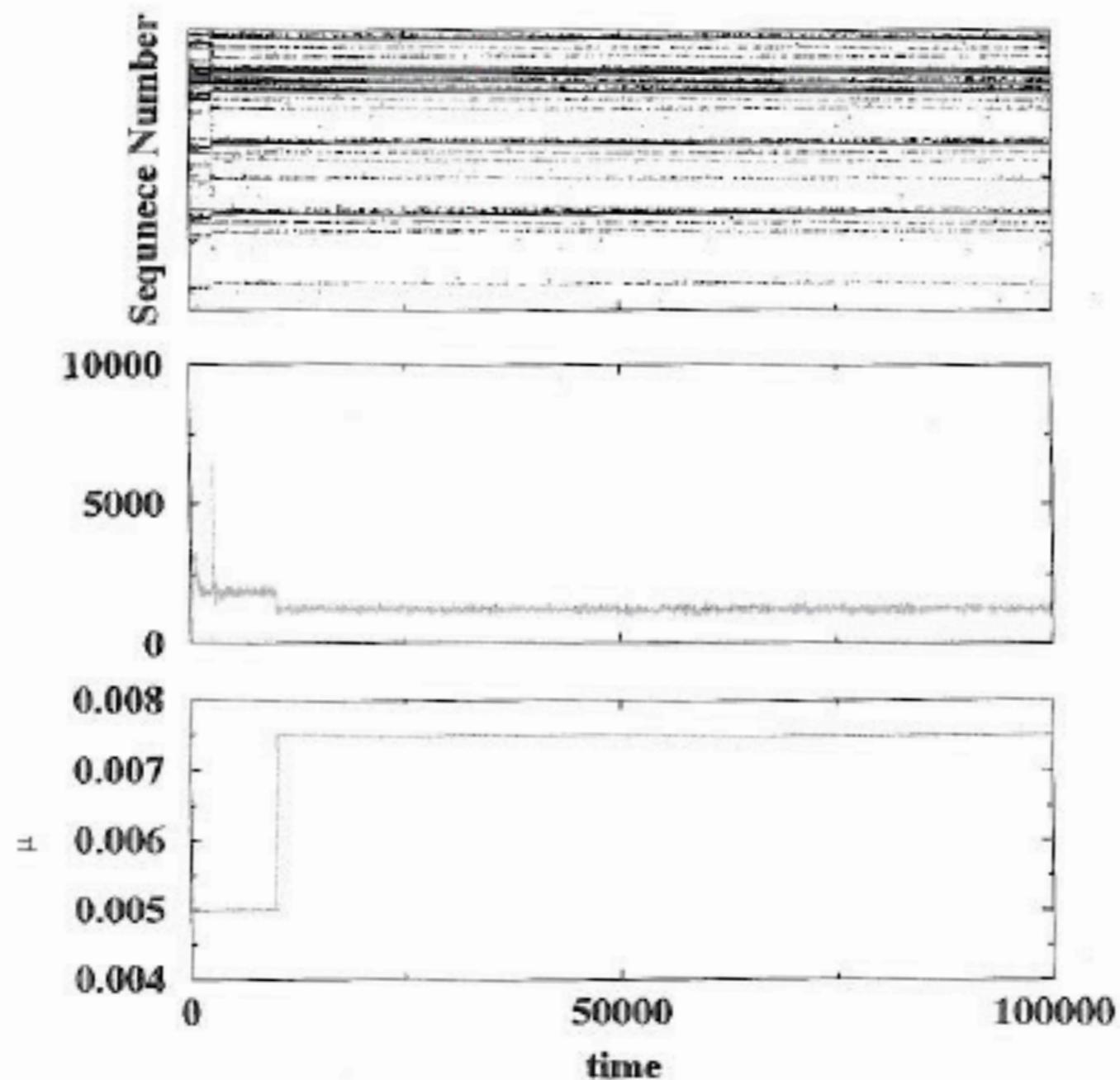
Variation in the external conditions

$$H(\mathbf{S}^\alpha, t) = \frac{k}{N(t)} \sum_{\mathbf{S}} J(\mathbf{S}^\alpha, \mathbf{S}) n(\mathbf{S}, t) - \mu N(t)$$

Manipulate μ



Variation in the external conditions

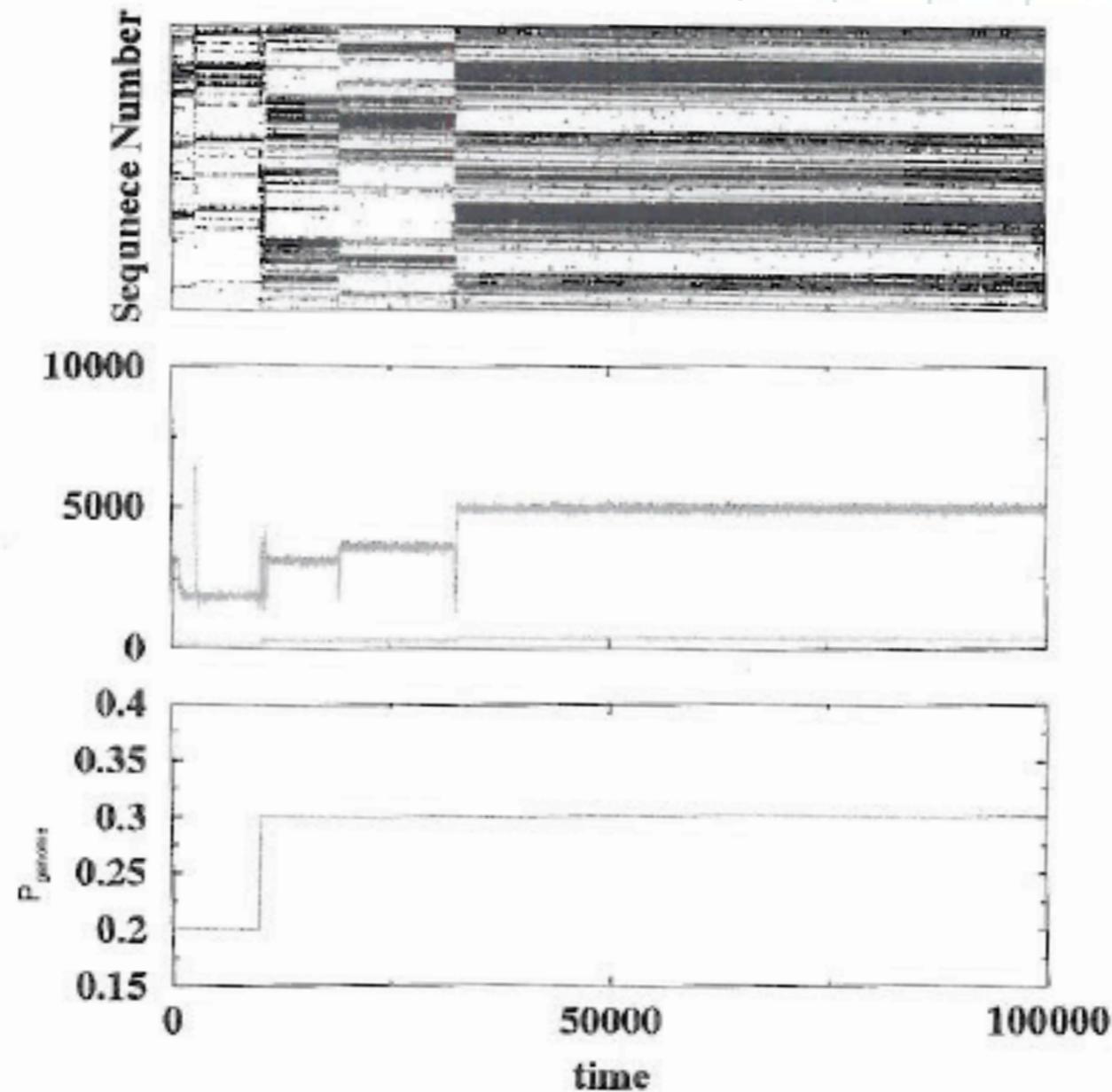


Graph
courtesy to
Matt Hall

Figure 4.13: Step-like perturbation in the value of μ . Once again the q-ESS configuration is robust (*upper*), but here we observe a step-like change in population (*middle* coincident with the parameter change (*lower*)).

Variation in mutation rate

Variation in the external conditions



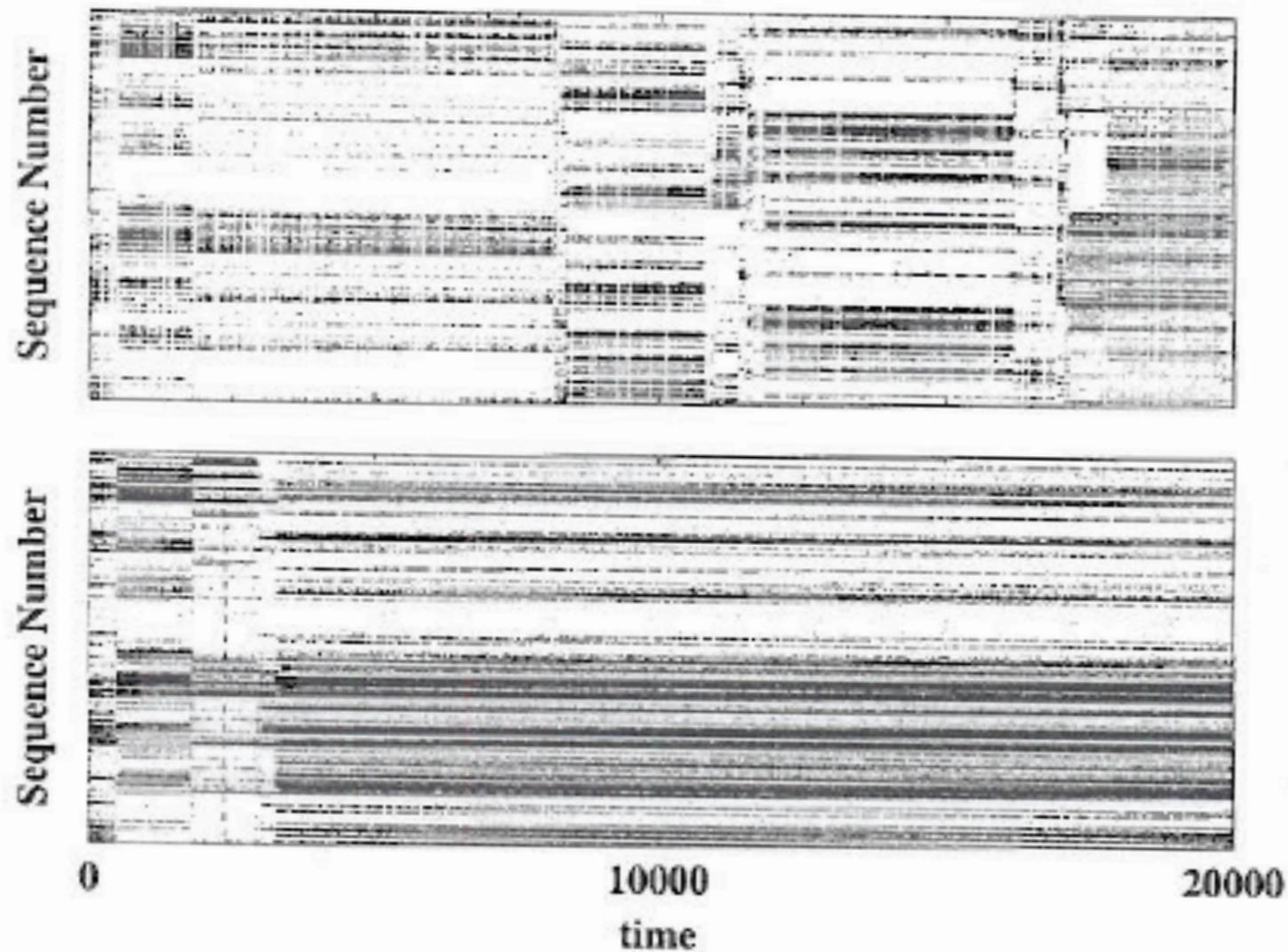
Graph
courtesy
to
Matt Hall

Figure 4.15: In contrast to previous perturbations, a step-like increase in P_{genome} has a considerable effect on the system. The occupation plot (*upper*) shows that the q-ESS state is interrupted by the perturbation, and the system evolves through a sequence of new configurations, each with different mean populations (*middle*). Transitions between these new q-ESS configurations are due only indirectly to the perturbation applied to the system, which is applied only once (*lower*).

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Extinction of single types

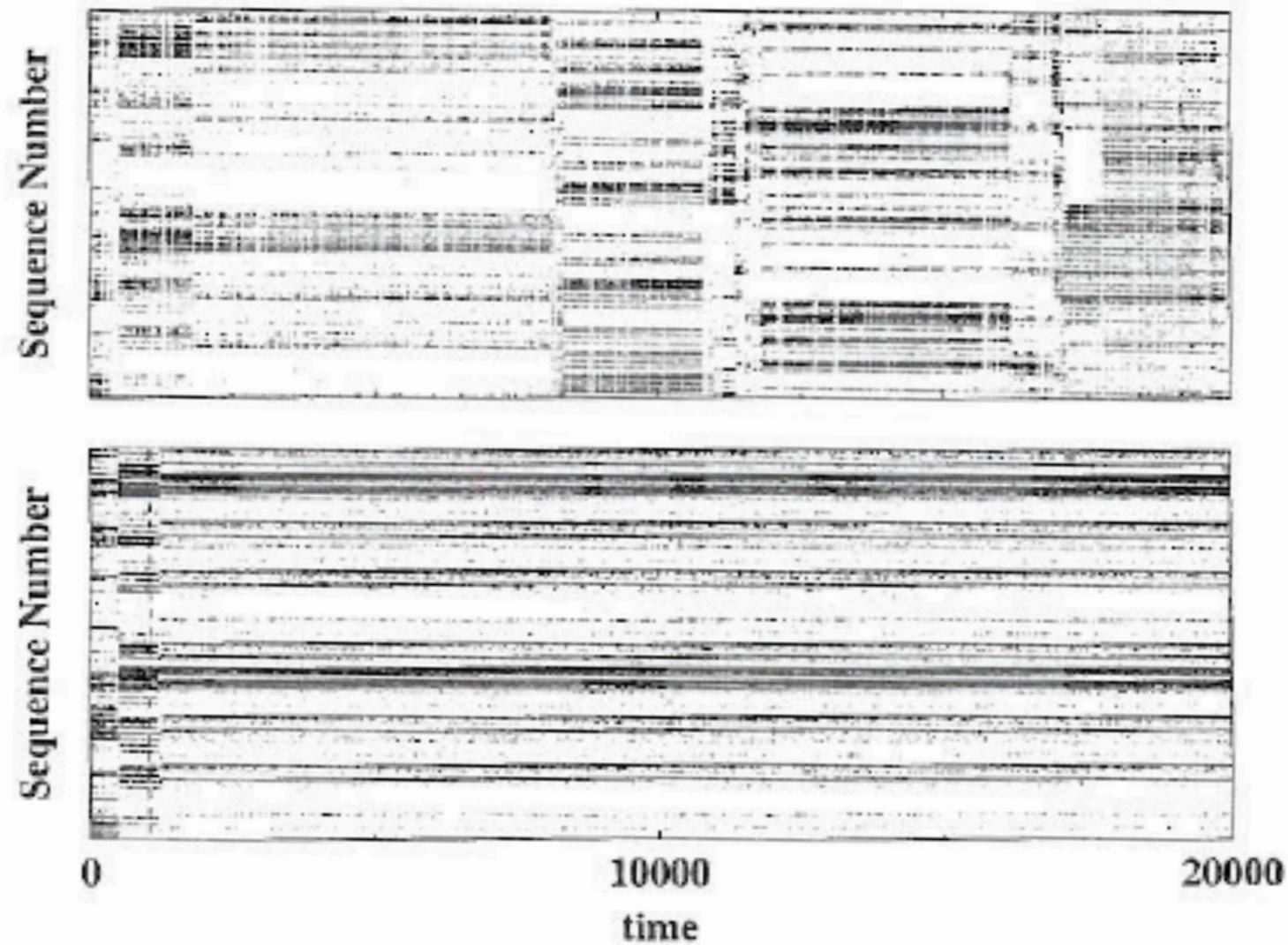
Variation in the external conditions



Graph
courtesy
to
Matt Hall

Figure 4.16: Comparison of occupation plots in a control simulation (*upper*) and one in which a randomly chosen sequence is removed from the system the point indicated by the dashed line (*lower*). See main text for discussion

Variation in the external conditions



Graph
courtesy to
Matt Hall

Figure 4.17: Comparison of the occupation plots of the control (*upper*) and a simulation in which a flower center sequence is removed at the the time indicated by the dashed line(*lower*). See main text for discussion.

The individual in ever evolving surroundings:

- ① Collective system level adaptation towards mutualistic biased webs of interactions
- ① Macro-Evolution through intermittent transitions
- ① Type space properties → network characteristics

Tangled Economy

Use correlated $J(S_1, S_2)$

Consider S to label economical entities, say companies of capital $C(S, t)$

Dynamics:

Define
$$P_{gain}(S, t) = \frac{\exp[H(S, t)]}{1 + \exp[H(S, t)]}$$

let

$$J^+(\mathbf{S}) = \sum_{\mathbf{S}'} J(\mathbf{S}, \mathbf{S}') \theta[\mathbf{J}(\mathbf{S}, \mathbf{S}')]]$$

$$J^-(\mathbf{S}) = \sum_{\mathbf{S}'} J(\mathbf{S}, \mathbf{S}') \theta[-\mathbf{J}(\mathbf{S}, \mathbf{S}')]]$$

With probability $P_{gain}(\mathbf{S}, t)$:
$$C(\mathbf{S}, t + 1) = C(\mathbf{S}, t) \left(1 + c_g \frac{J^+(\mathbf{S})}{J_{Tot}(\mathbf{S})} \right)$$

With probability $1 - P_{gain}(\mathbf{S}, t)$:
$$C(\mathbf{S}, t + 1) = C(\mathbf{S}, t) \left(1 + c_l \frac{J^-(\mathbf{S})}{J_{Tot}(\mathbf{S})} \right)$$

Comparison between data and model: Volume as GDP

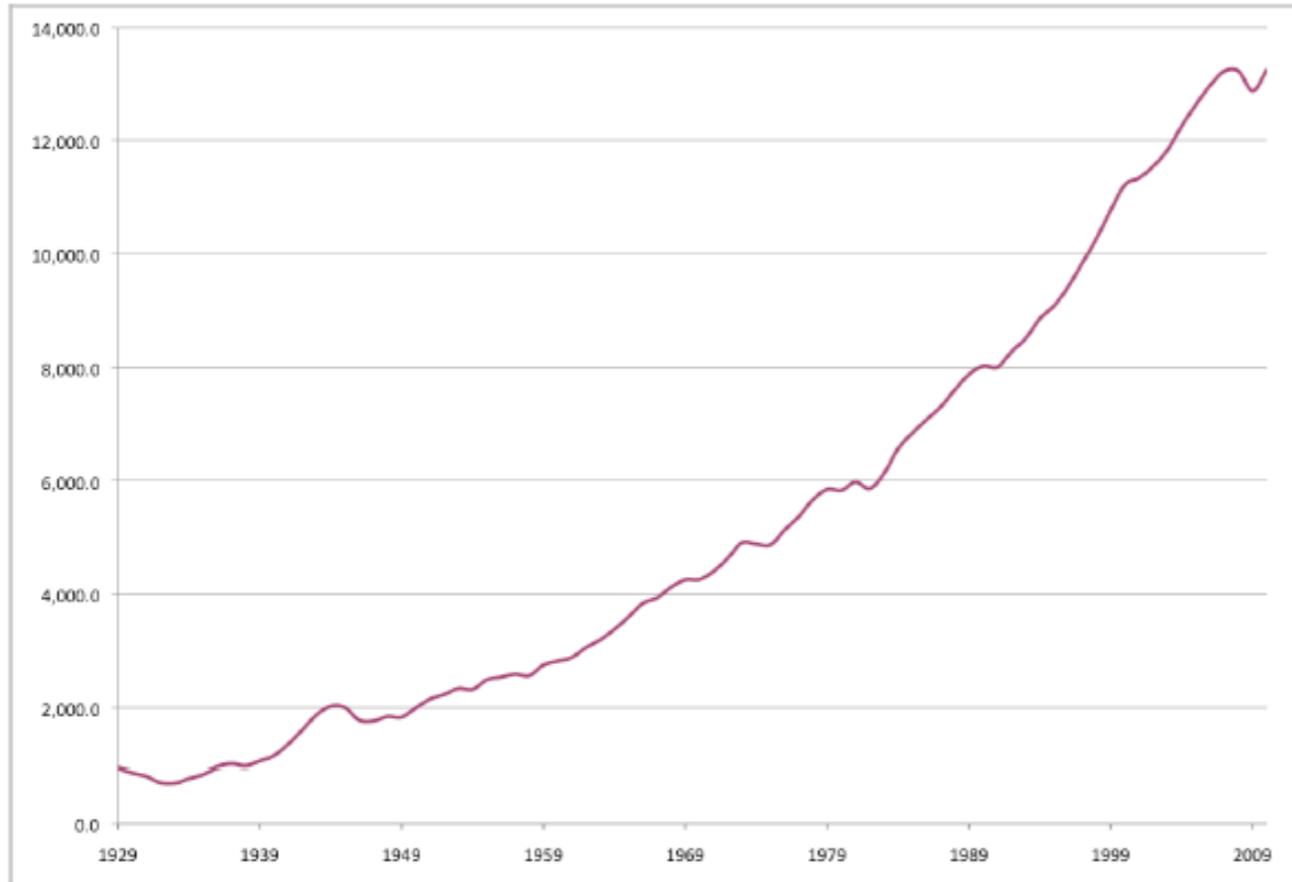


Figure 11: US GDP 1929-2010 corrected for inflation. (Source *Bureau of Economic Analysis*)

In model

$$\text{GDP}(t) = \sum_{\mathbf{S}} C(\mathbf{S}, t)$$

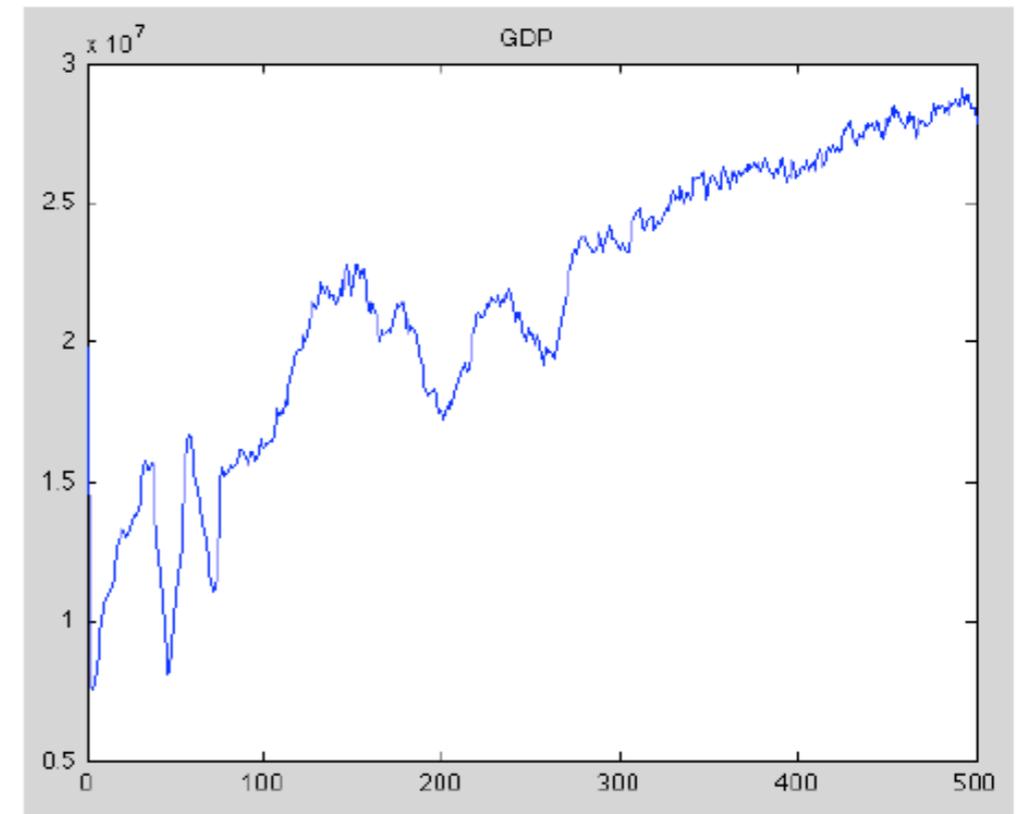


Figure 12: Model GDP (Iterations $\times 10$).

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Comparison between data and model: Growth rate

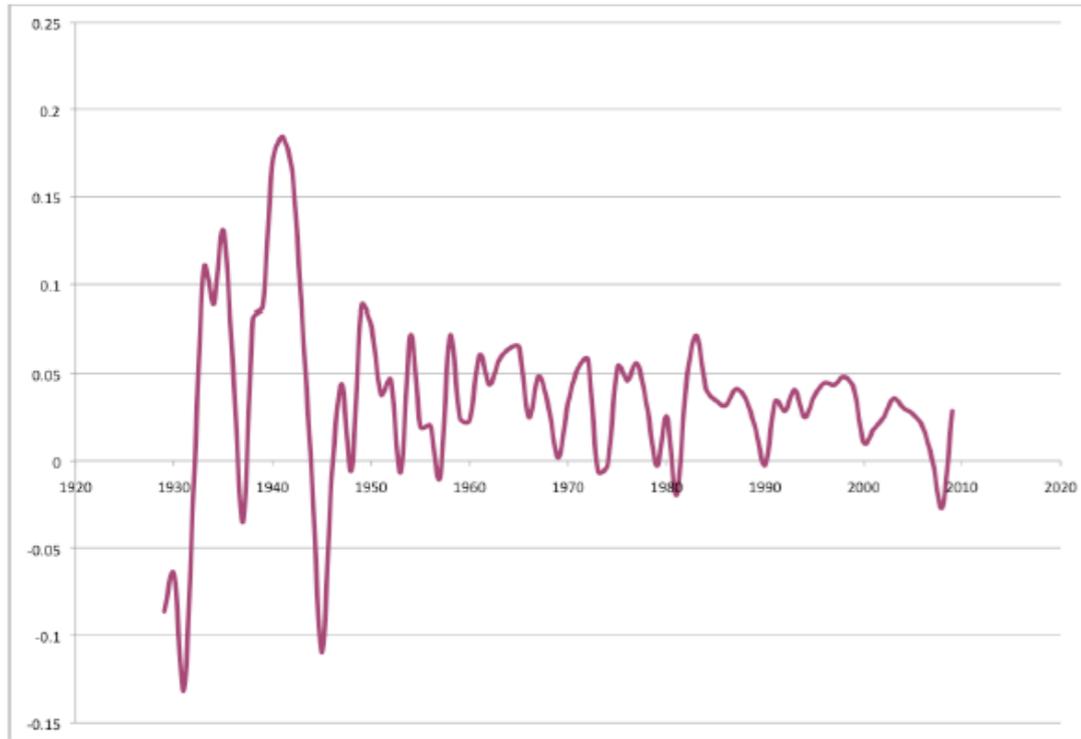


Figure 13: US GDP growth 1929-2010 corrected for inflation (Source *Bureau of Economic Analysis*).

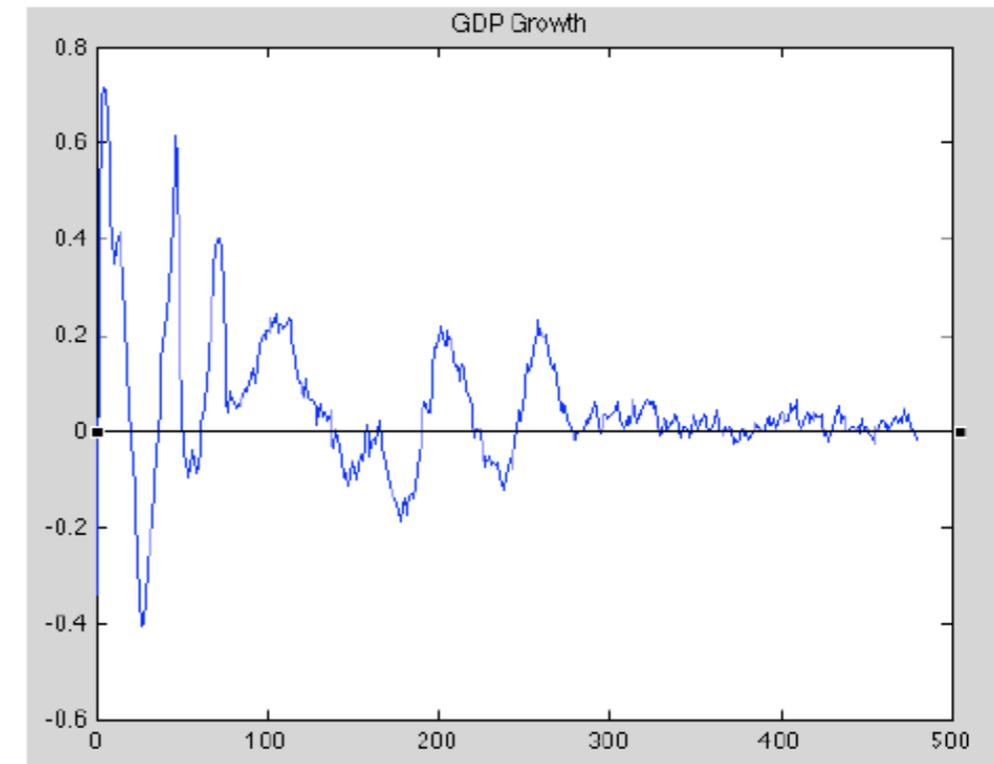


Figure 14: Model GDP growth (Iterations $\times 10$).

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Comparison between data and model: Size of companies

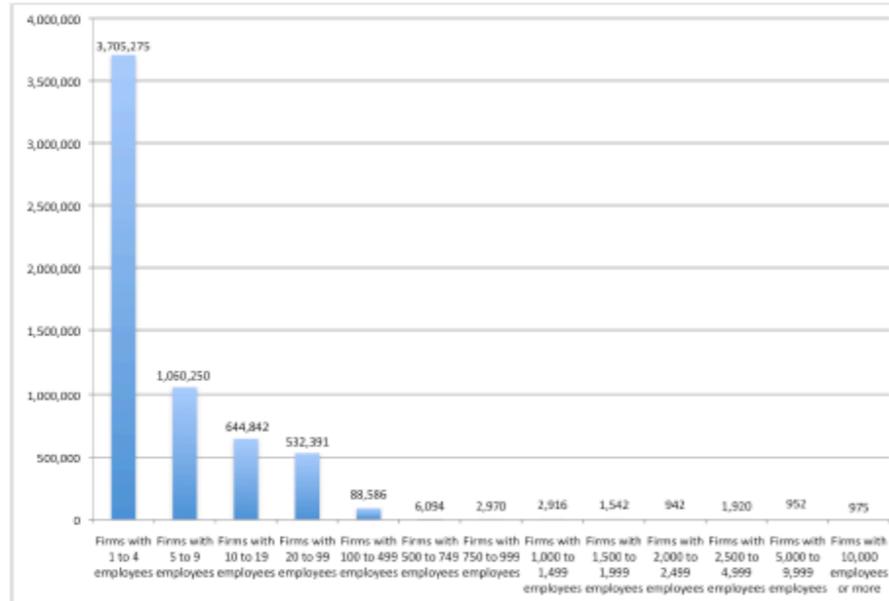


Figure 15: US firms by number of employees 2007 (Source *U.S. Census Bureau*).

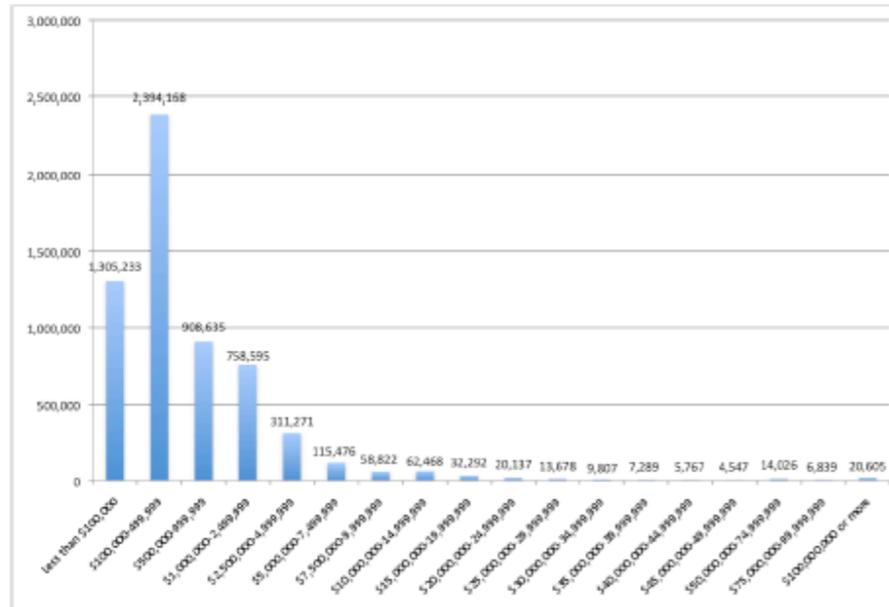


Figure 16: US firms by receipts size 2007 (Source *U.S. Census Bureau*).

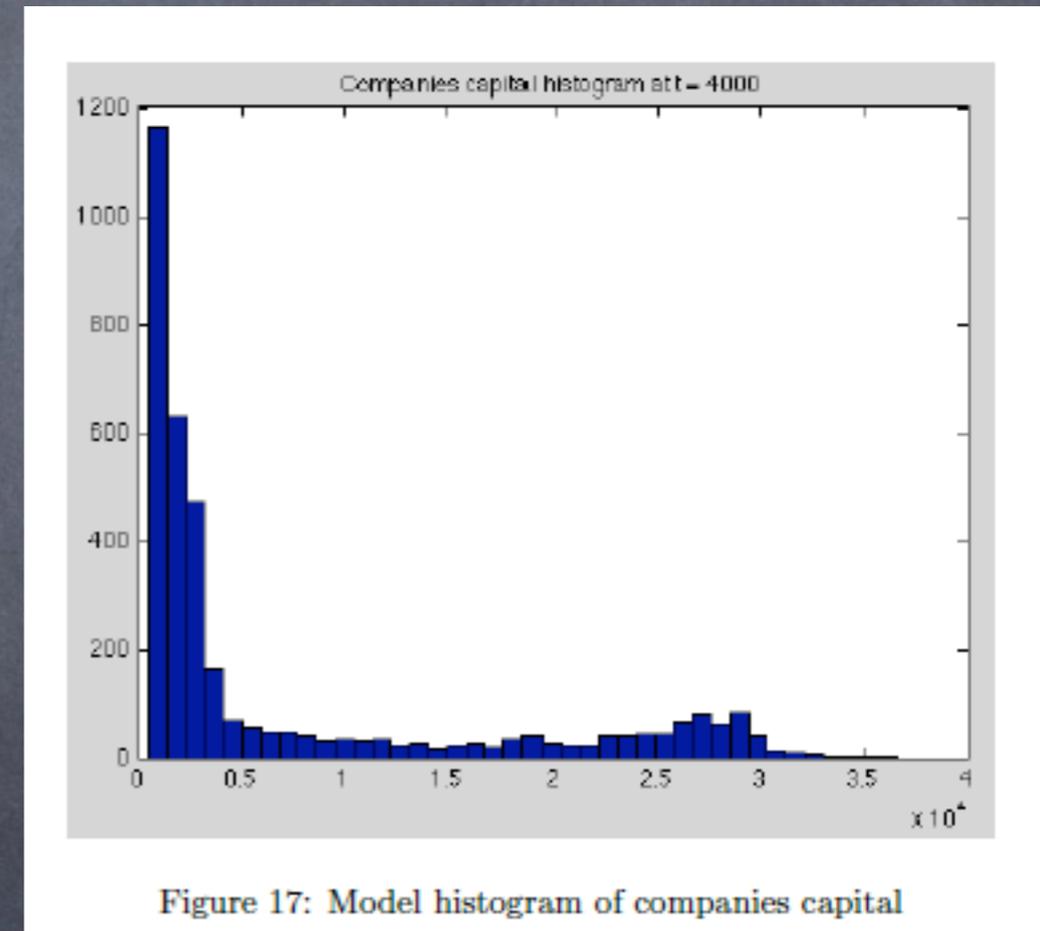


Figure 17: Model histogram of companies capital

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Comparison between data and model: Company age

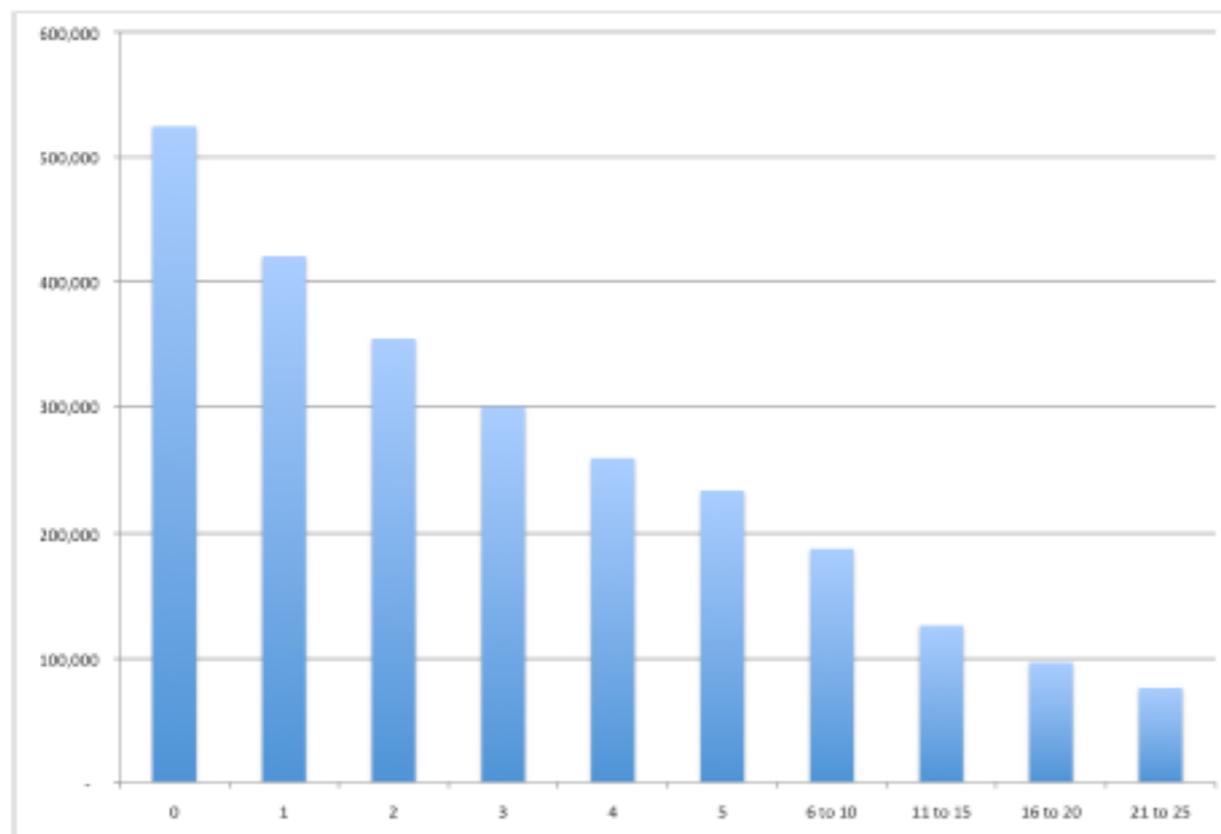


Figure 18: US firms by age in 2007 (Last 4 cols are averages; Source *U.S. Census Bureau*).

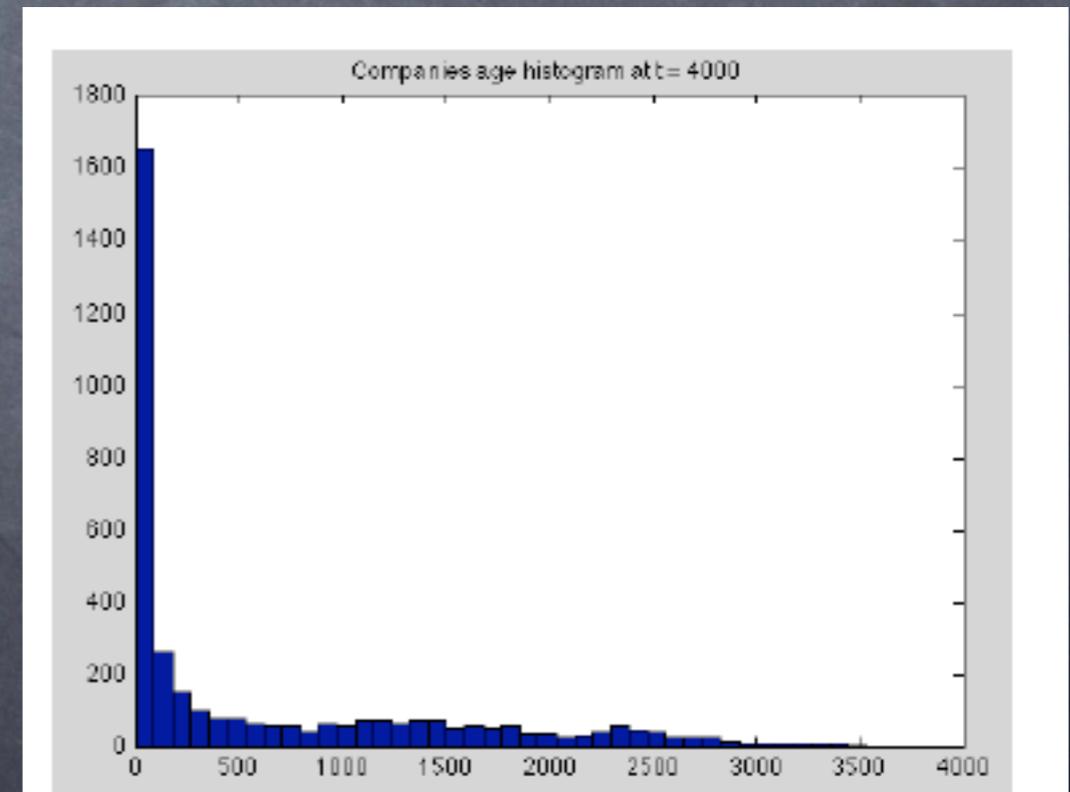


Figure 19: Model Companies by age at $t=4000$.

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Comparison between data and model: Number of companies

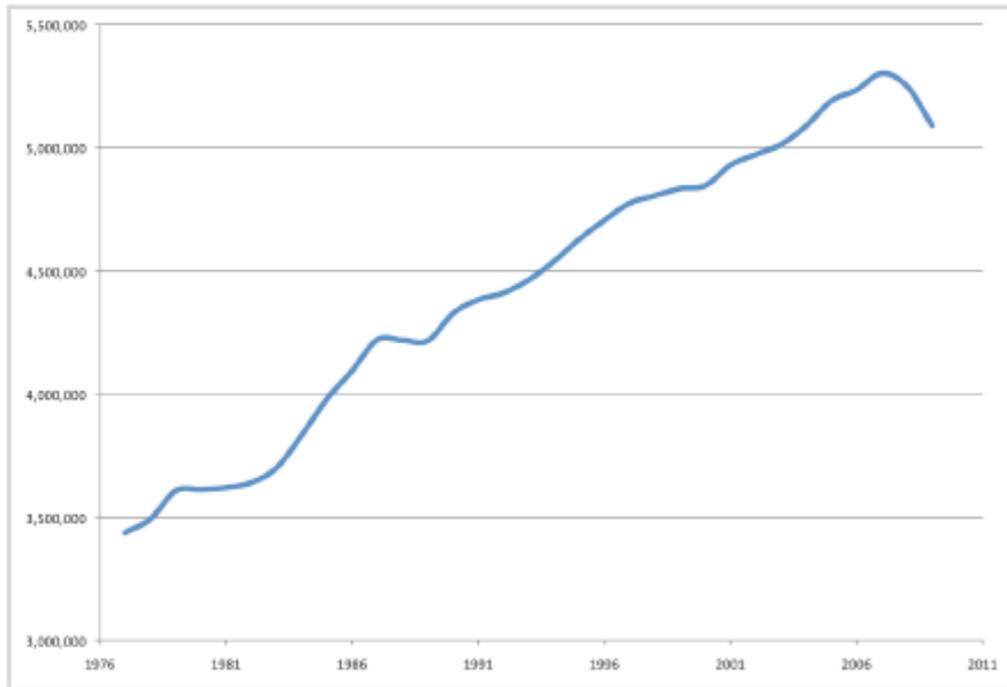


Figure 22: US Number of Firms (Source *U.S. Census Bureau*).

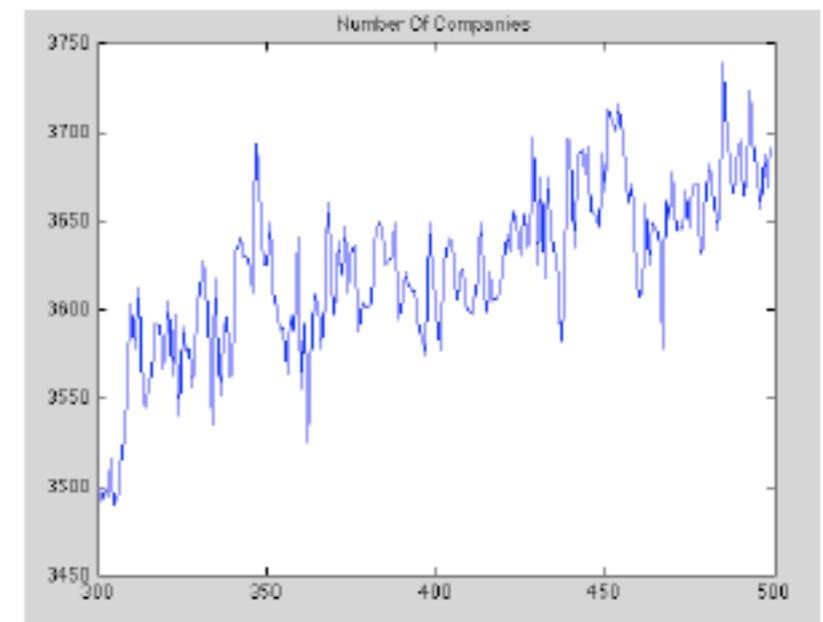
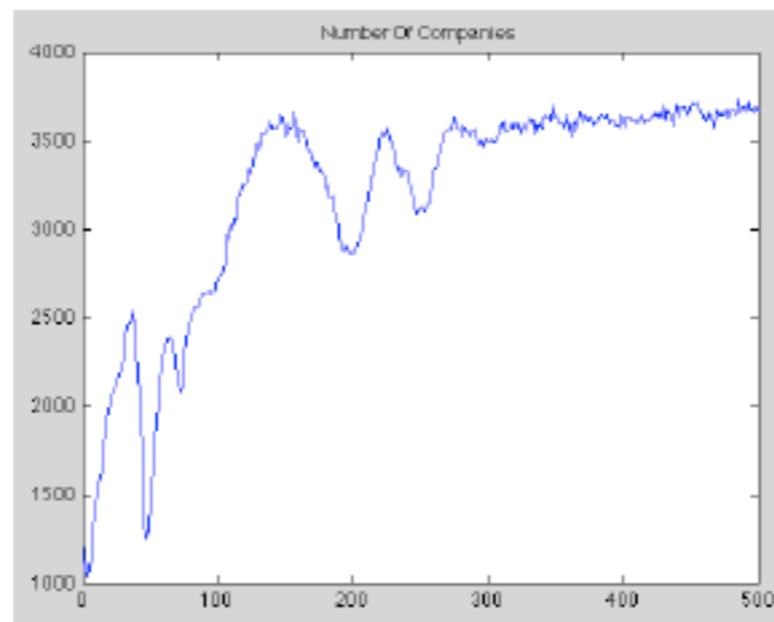


Figure 23: Model number of companies (Iterations $\times 10$).

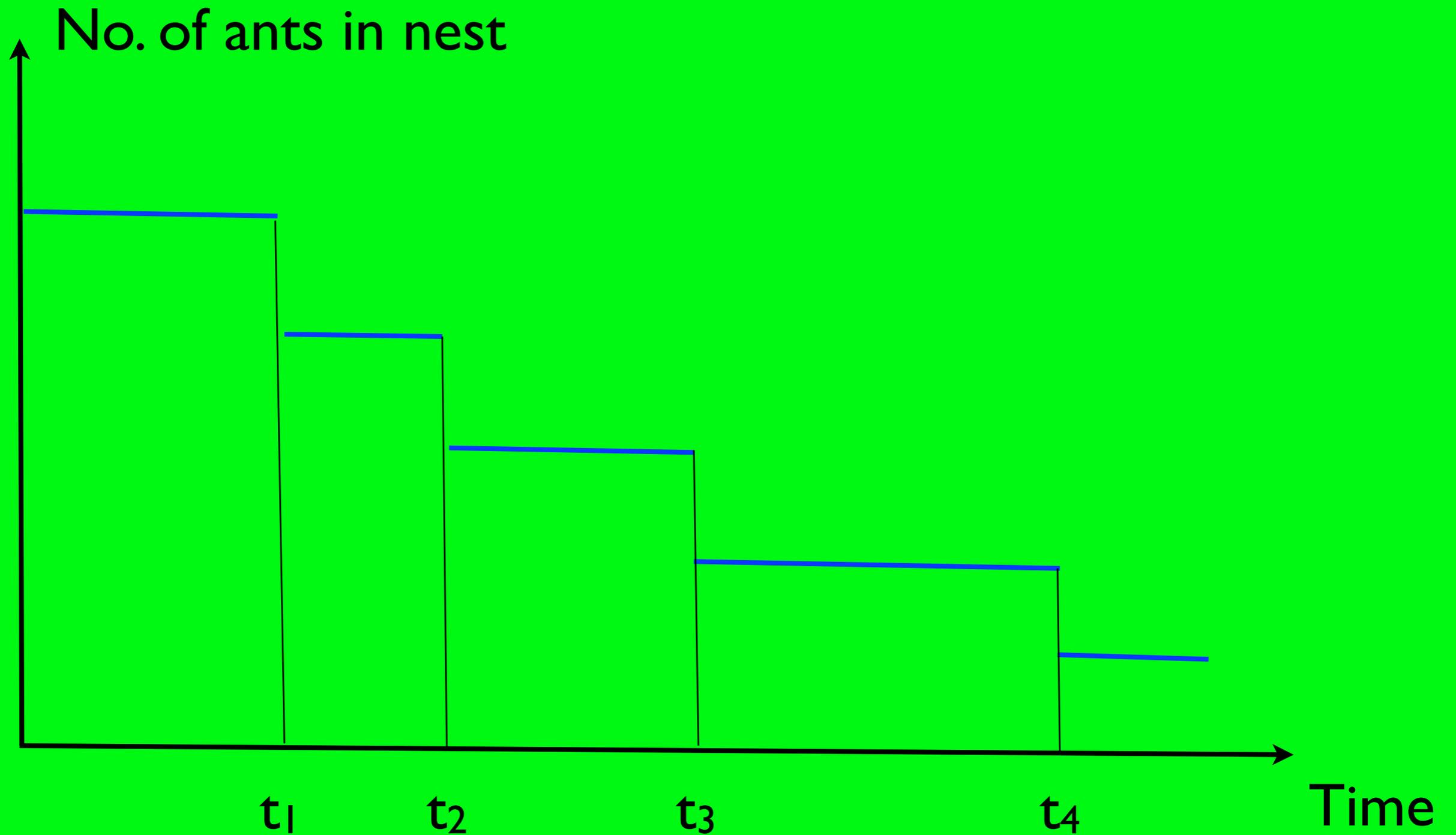
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Ant colonies



On ants: TO Richardson , EJH Robinson, AB Sendova-Franks,
NR Franks, E Arcaute, K Christensen

Ant colonies



Ant colonies

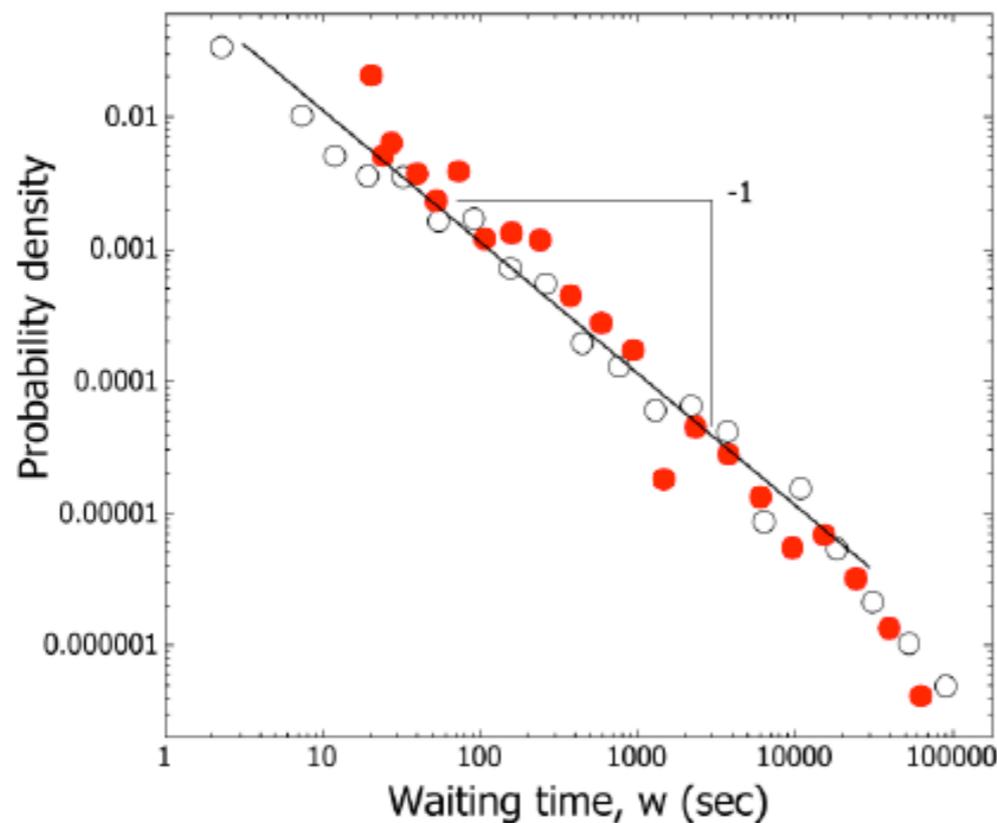
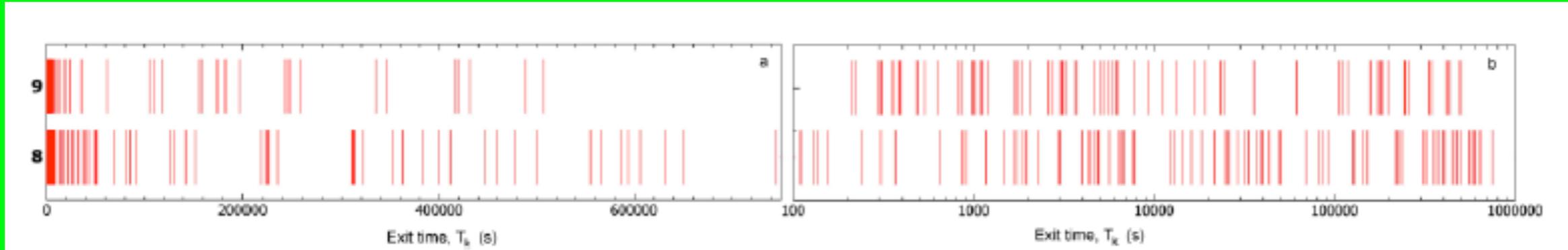


Figure 1. Waiting times between exits are not exponentially distributed.

In both removal (○) and non-removal (●) conditions for the five colonies which underwent both the waiting time probability densities between exits, $w = T_k - T_{k-1}$, follow a heavy-tailed distribution, that is closer to a power-law distribution, $P(w) = w^{-k}$, where $k=1$, than an exponential, $P(w) = e^{-\lambda x}$, which will not give a straight line on a log-log plot

T.O. Richardson, E.J.H. Robinson, K. Christensen, H.J. Jensen, N.R. Franks and A.B. Sendova-Franks, *Record Dynamics in Ants*, PloS One, **5**, e9621 (2010).

Ant colonies

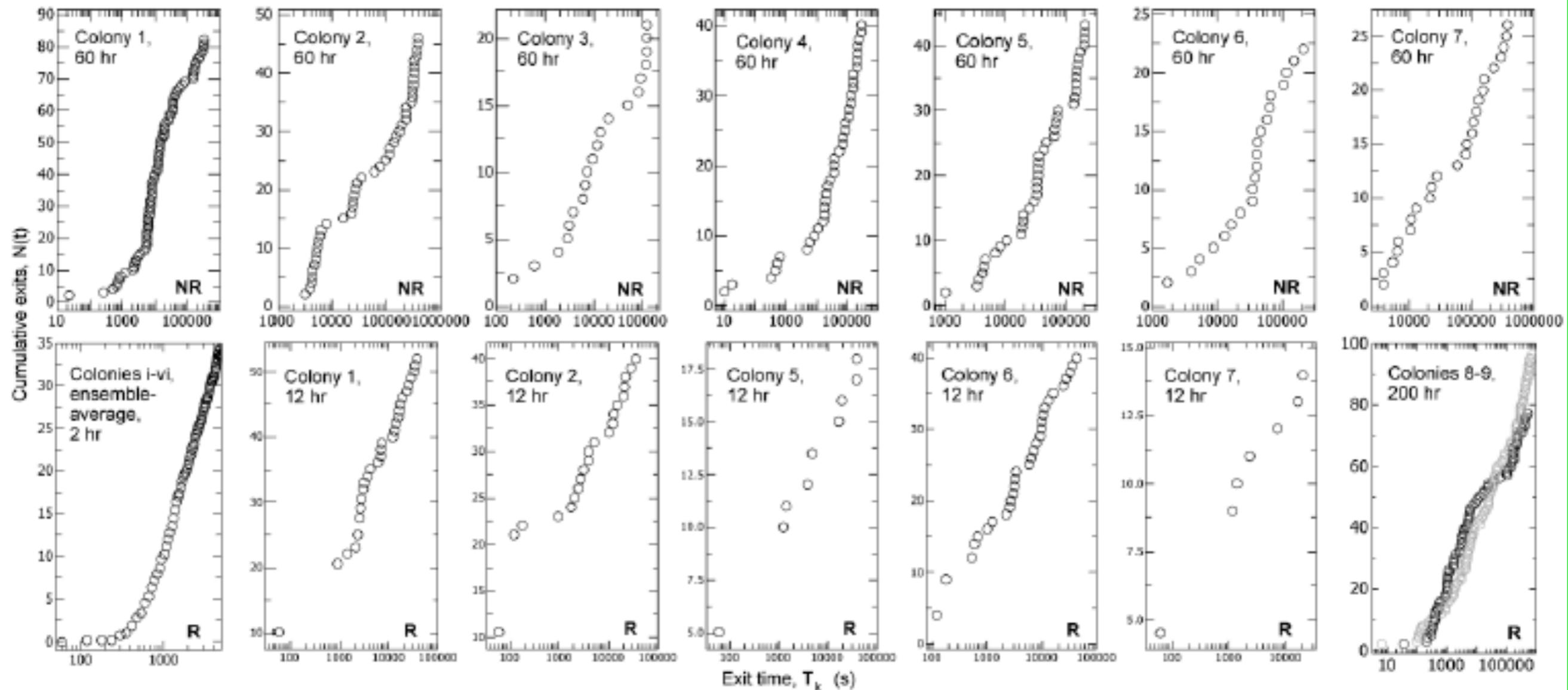


Figure 4. Events occur at random in logarithmic time.

Accumulated number of ant exits over time, $N(t)$ to exit time, T_k . The abscissa is logged to check for constant exit rates in logarithmic time when $T_k \gg 1$. NR=non-removal control, R=removal treatment. Colum 1, row 2; Ensemble average, $\langle N(t) \rangle$ for six colonies (i-vi) undergoing 2 hours of external worker removal.

Earthquakes

The quakes are instantaneous on the time scale of the driving.

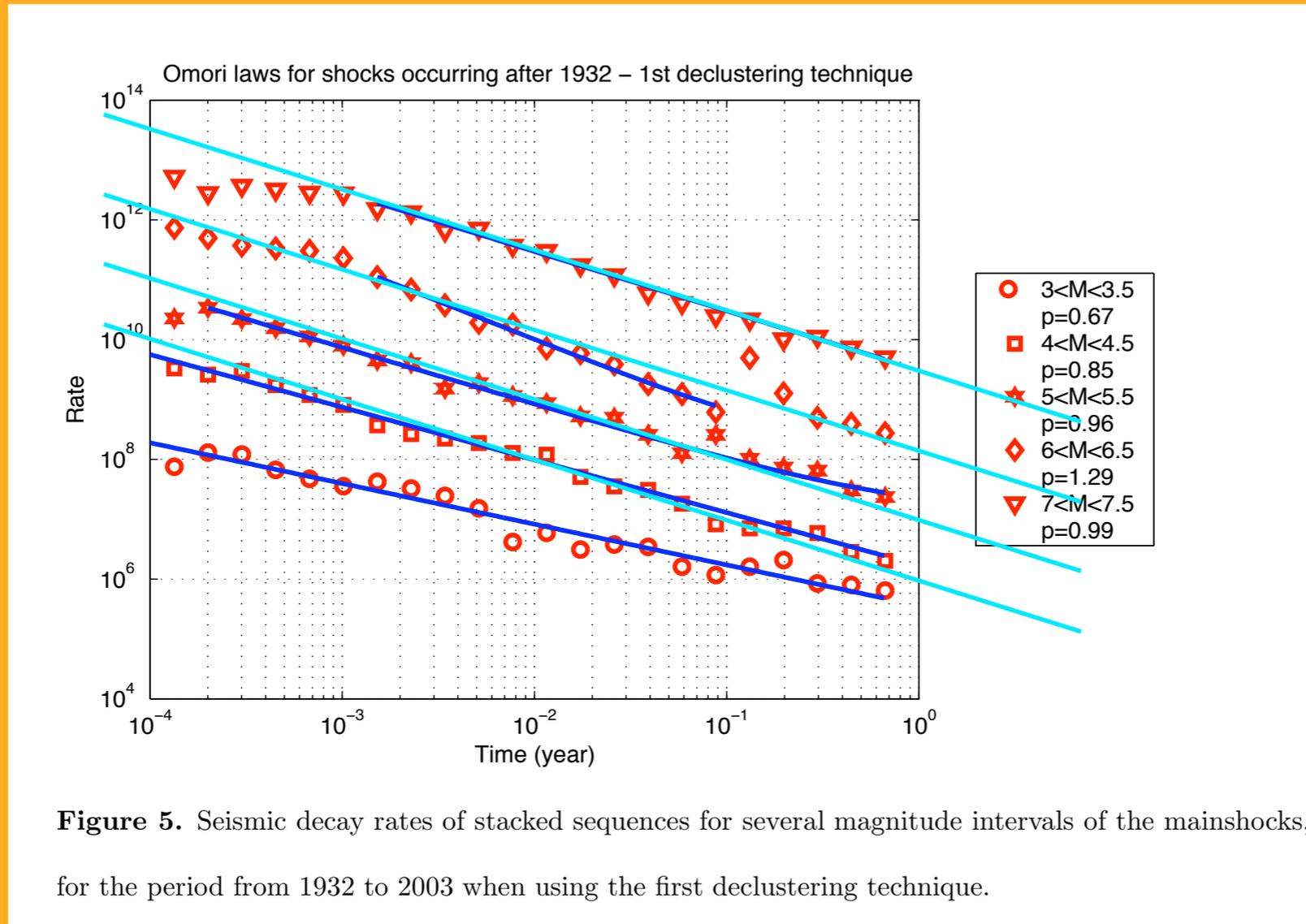


after shocks relaxation under fixed boundary conditions



Omori $1/t$ independent of 'everything'

Earthquakes shocks - aftershocks

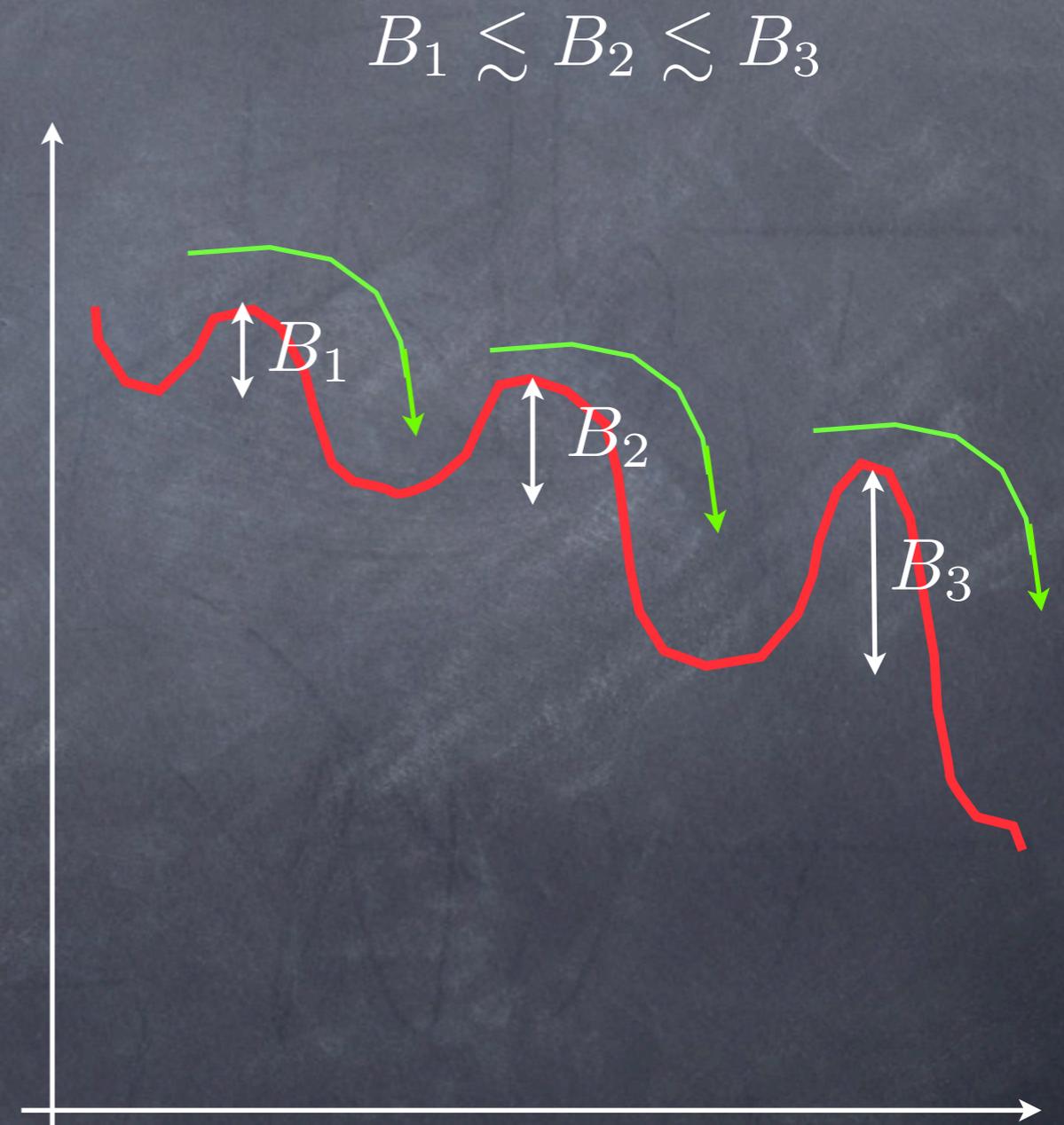
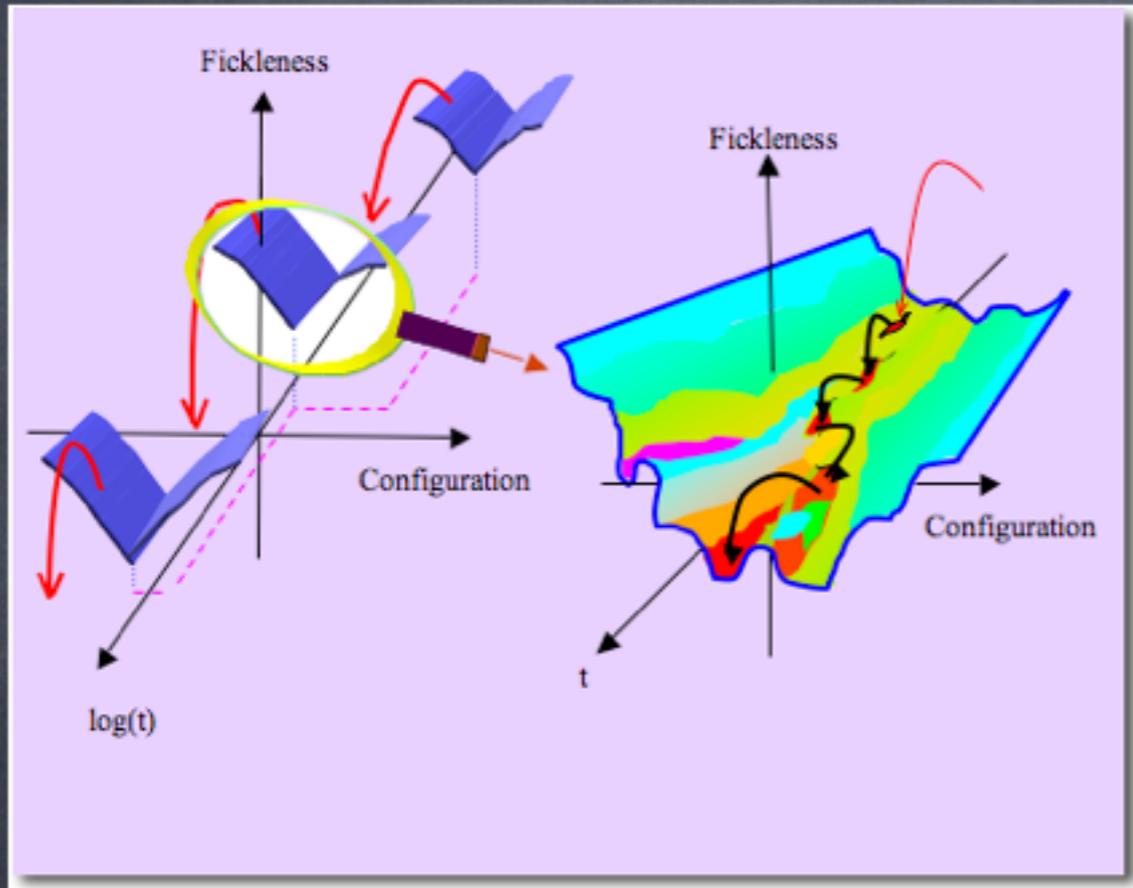


From Ouillon and Sornette

Magnitude-dependent Omori law, *J Geophys Res* 111, B04306 (2005)

Record dynamics

The implicit nature of the relevant configuration/state space



Record dynamics

Questions:

Which fluctuating quantity undergoes records?

or in other words: the **events** are related to which records?

Consequences of record dynamics.

Statistics of quake times independent of underlying "noise mechanism".

- **Magnetic relaxation:** temperature independent creep rate
- **Spin glass:** exponential tails
- **Biology:** same intermittent dynamics in micro- as in macro-evolution – only different scales.

Decreasing extinction rate.

- **Ants:** don't really know yet!
- **Earthquakes:** Omori law ! ? !

Conclusion

Generic dynamics of complex systems is often:

- Non-stationary
- Intermittent record dynamics - “quakes”
- Rate of activity $\sim 1/t$
- Stationary Poisson as function of $\log(t)$

and some times it is:

- stationary
- Intermittent avalanches - SOC (?)



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Thank you



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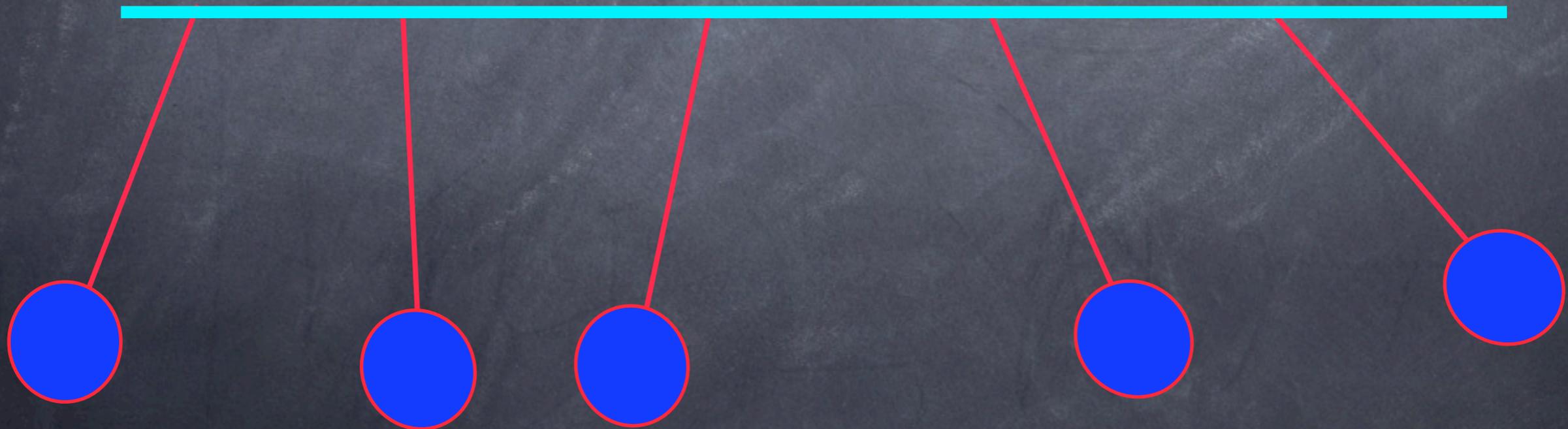
<http://www2.imperial.ac.uk/~hjjens/>

Henrik Jeldtoft Jensen

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Micro to macro time

Onset of synchronization



THE BRAINWEB: PHASE SYNCHRONIZATION AND LARGE-SCALE INTEGRATION

Francisco Varela^{}, Jean-Philippe Lachaux^{*}, Eugenio Rodriguez[‡] and Jacques Martinerie^{*}*

The emergence of a unified cognitive moment relies on the coordination of scattered mosaics of functionally specialized brain regions. Here we review the mechanisms of large-scale integration that counterbalance the distributed anatomical and functional organization of brain activity to enable the emergence of coherent behaviour and cognition. Although the mechanisms involved in large-scale integration are still largely unknown, we argue that the most plausible candidate is the formation of dynamic links mediated by synchrony over multiple frequency bands.

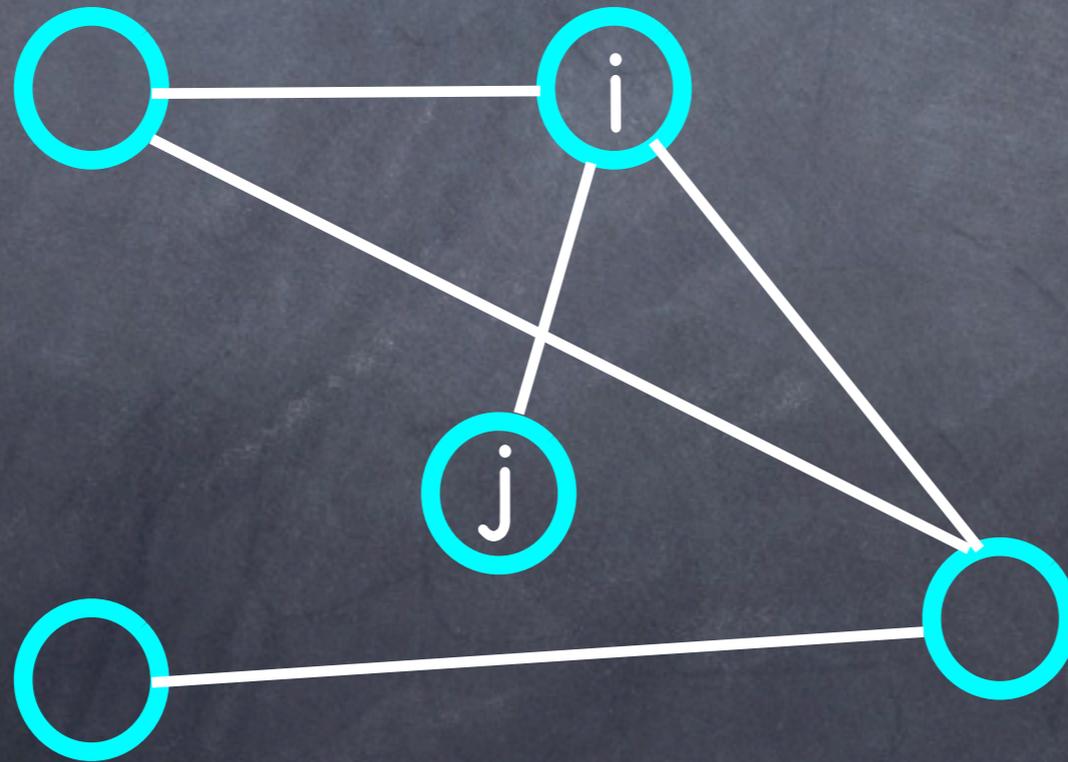
Topics:

- > topology and synchronisation
 - > on static networks
 - > on evolving networks

Synchronization and the topology of networks

Kuramoto model

$$\frac{d\theta_i}{dt} = \omega + \sum_j K_{ij} \sin(\theta_i - \theta_j) \quad i = 1, 2, \dots, N$$



Synchronization Reveals Topological Scales in Complex Networks

Alex Arenas,¹ Albert Díaz-Guilera,² and Conrad J. Pérez-Vicente²

¹*Departament d'Enginyeria Informàtica i Matemàtiques, Universitat Rovira i Virgili, 43007 Tarragona, Spain*

²*Departament de Física Fonamental, Universitat de Barcelona, Martí i Franquès 1, 08028 Barcelona, Spain*

(Received 30 November 2005; published 22 March 2006)

Synchronization and the topology of networks

$$\frac{d\theta_i}{dt} = \omega + \sum_j K_{ij} \sin(\theta_i - \theta_j) \quad i = 1, 2, \dots, N$$

Rank the eigenvalues of the Laplacian Matrix

$$0 \leq \lambda_1 \leq \lambda_2 \dots \leq \lambda_N$$

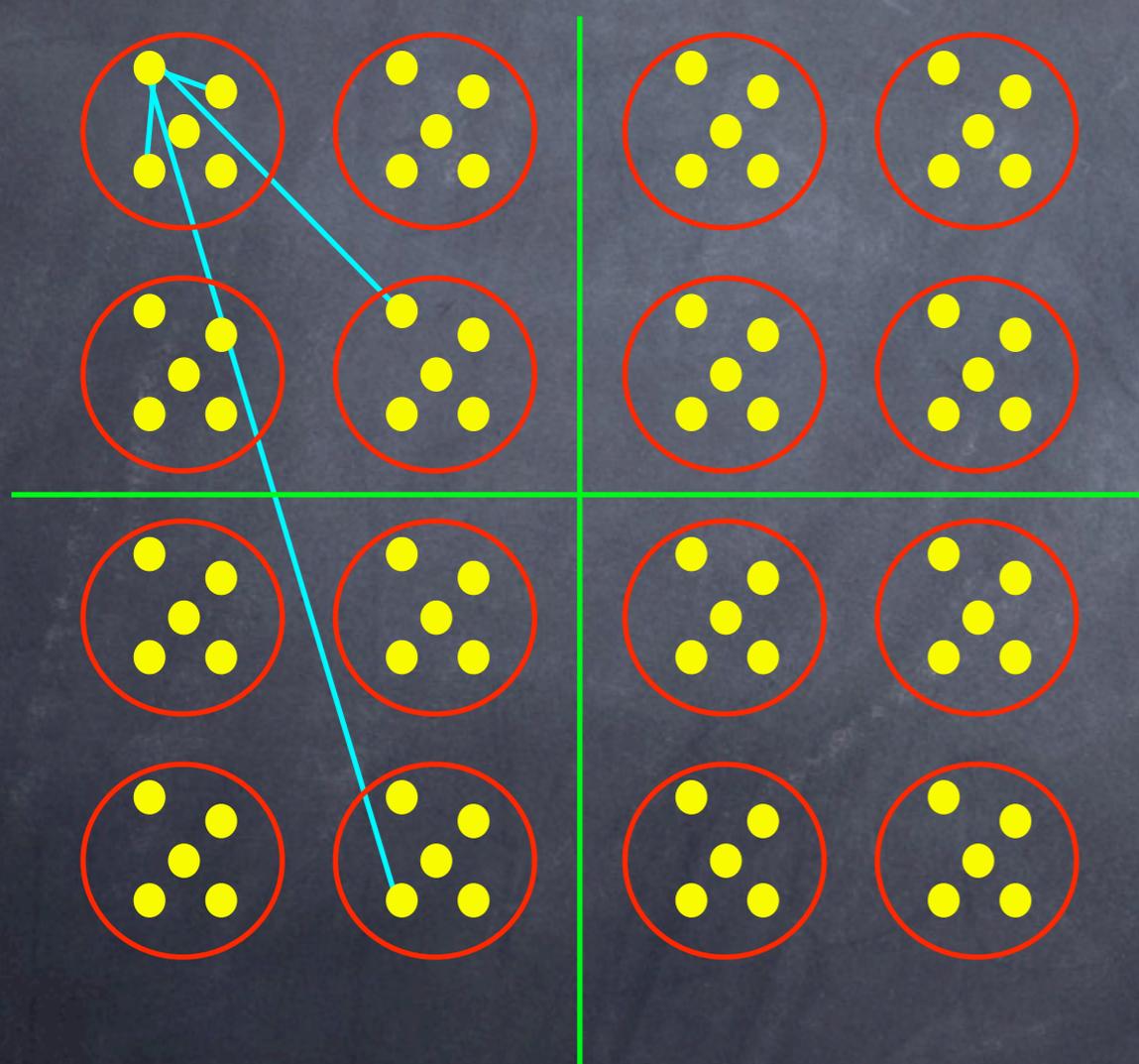
Linearised Kuramoto

$$\frac{d\theta_i}{dt} = -k \sum_j L_{ij} \theta_j \quad i = 1, \dots, N, \quad (4)$$

whose solution in terms of the normal modes $\varphi_i(t)$ reads

$$\varphi_i(t) = \sum_j B_{ij} \theta_j = \varphi_i(0) e^{-\lambda_i t} \quad i = 1, \dots, N, \quad (5)$$

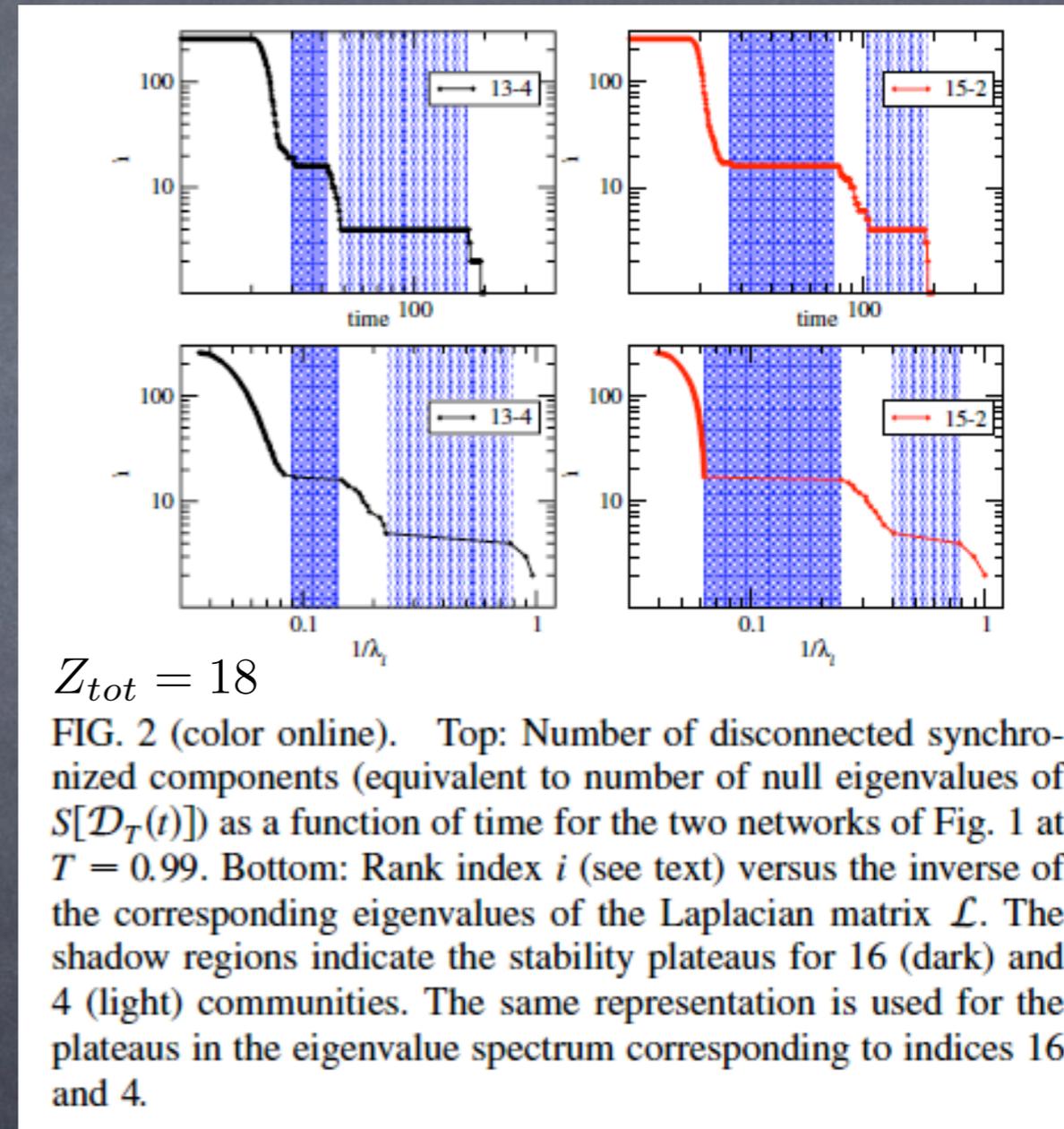
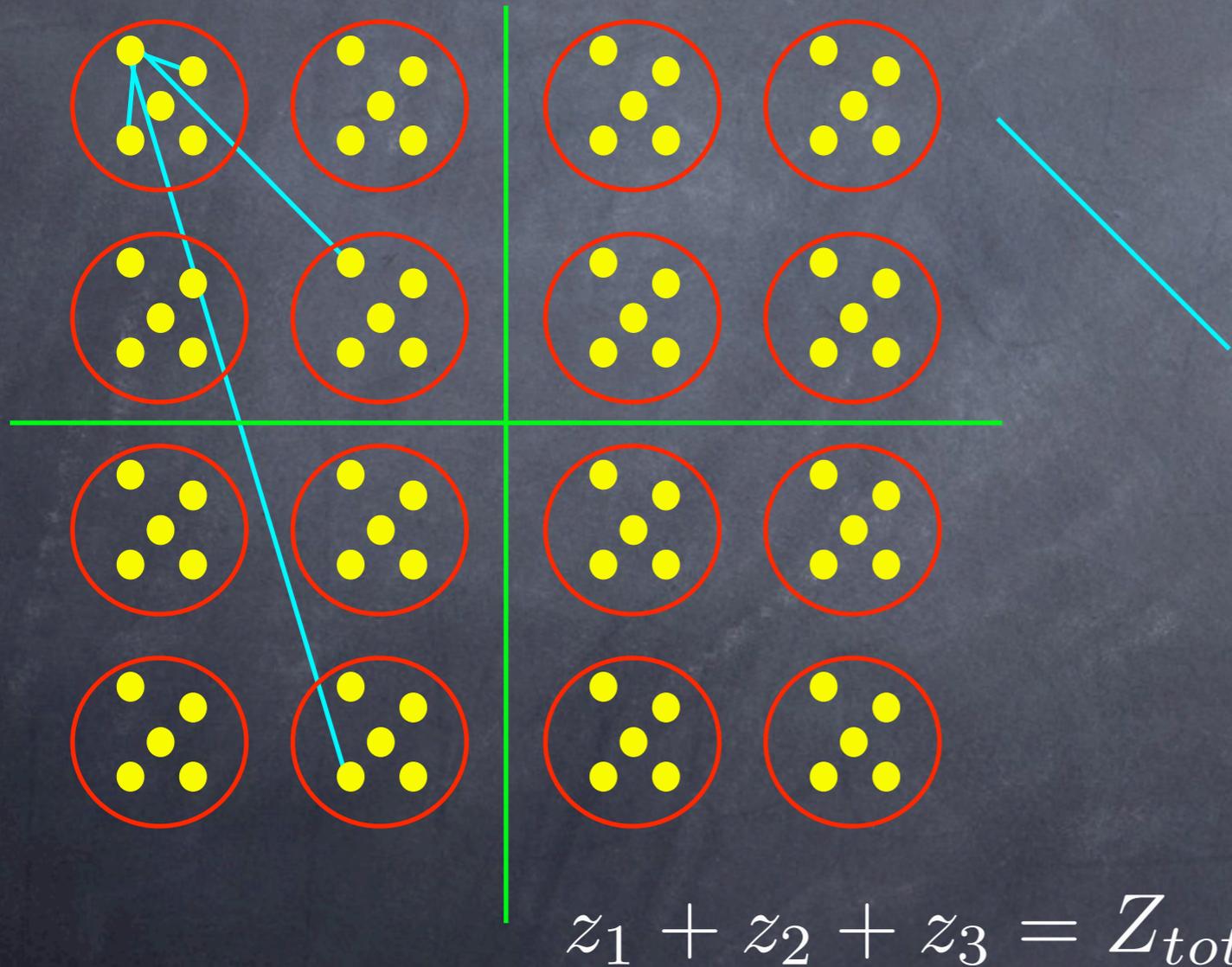
where λ_i are the eigenvalues of the Laplacian matrix, and B is the eigenvectors matrix.



$$z_1 + z_2 + z_3 = Z_{tot}$$

Synchronization and the topology of networks

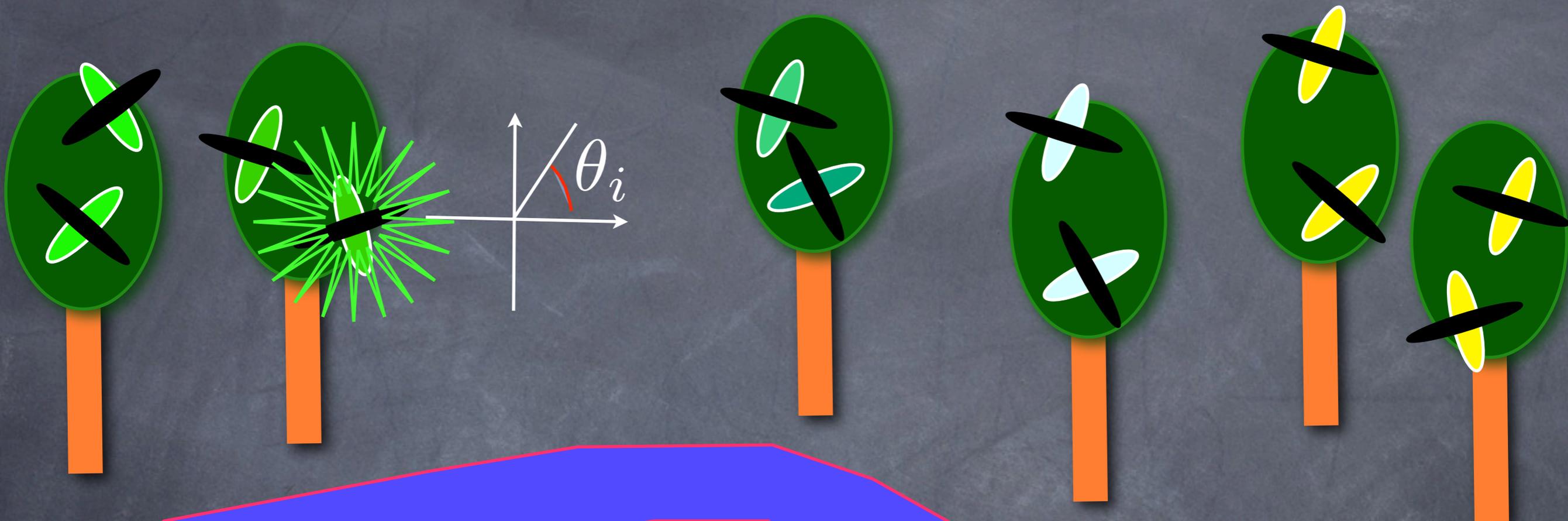
$$\frac{d\theta_i}{dt} = \omega + \sum_j K_{ij} \sin(\theta_i - \theta_j) \quad i = 1, 2, \dots, N$$



Fireflies - The Movie



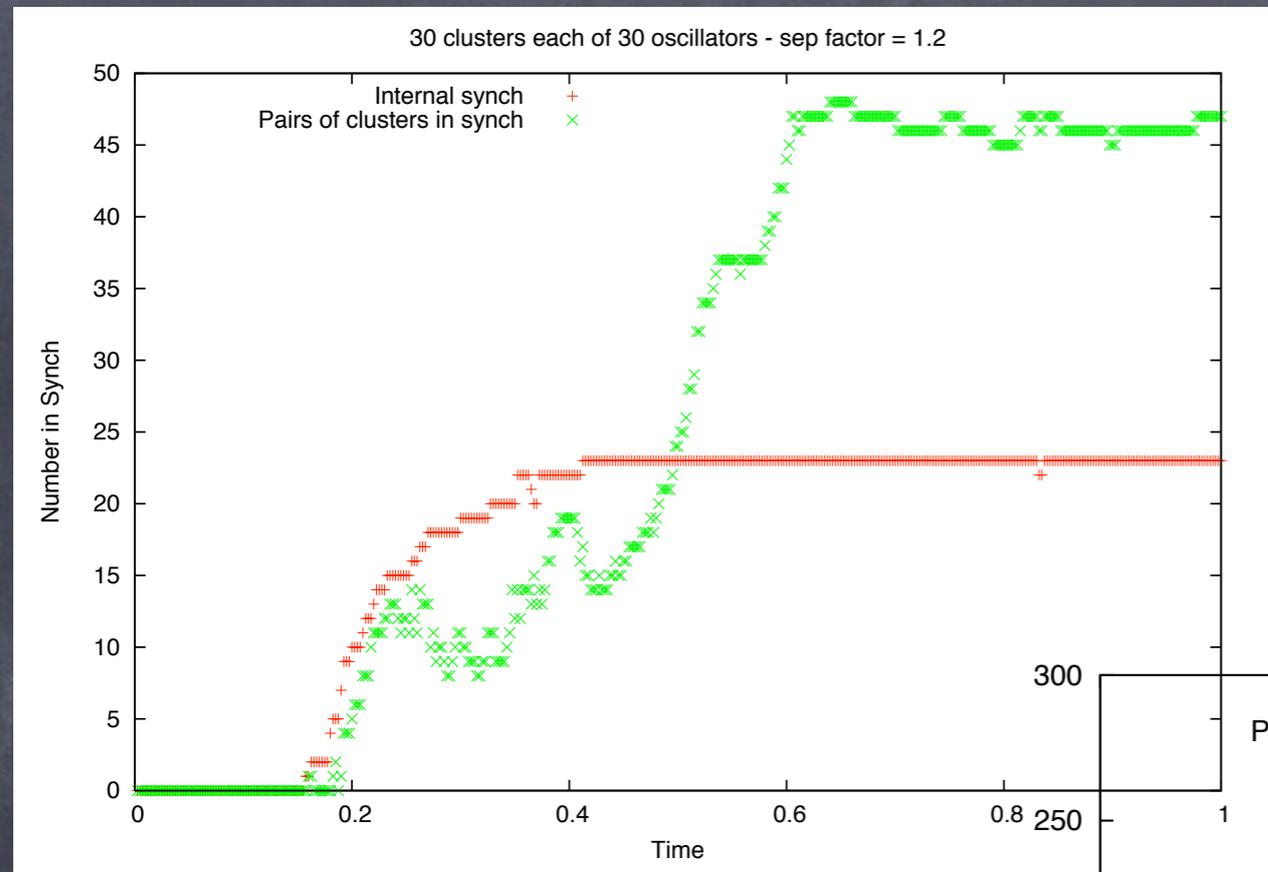
BBC - Trails of Life



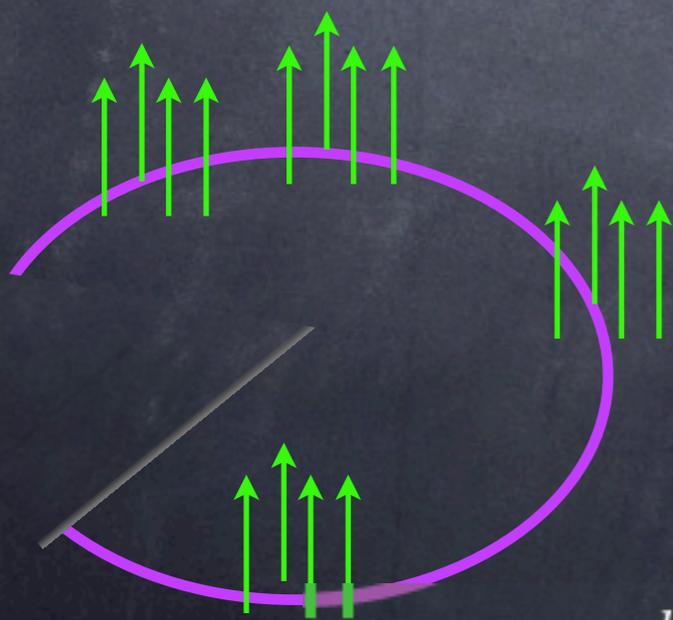
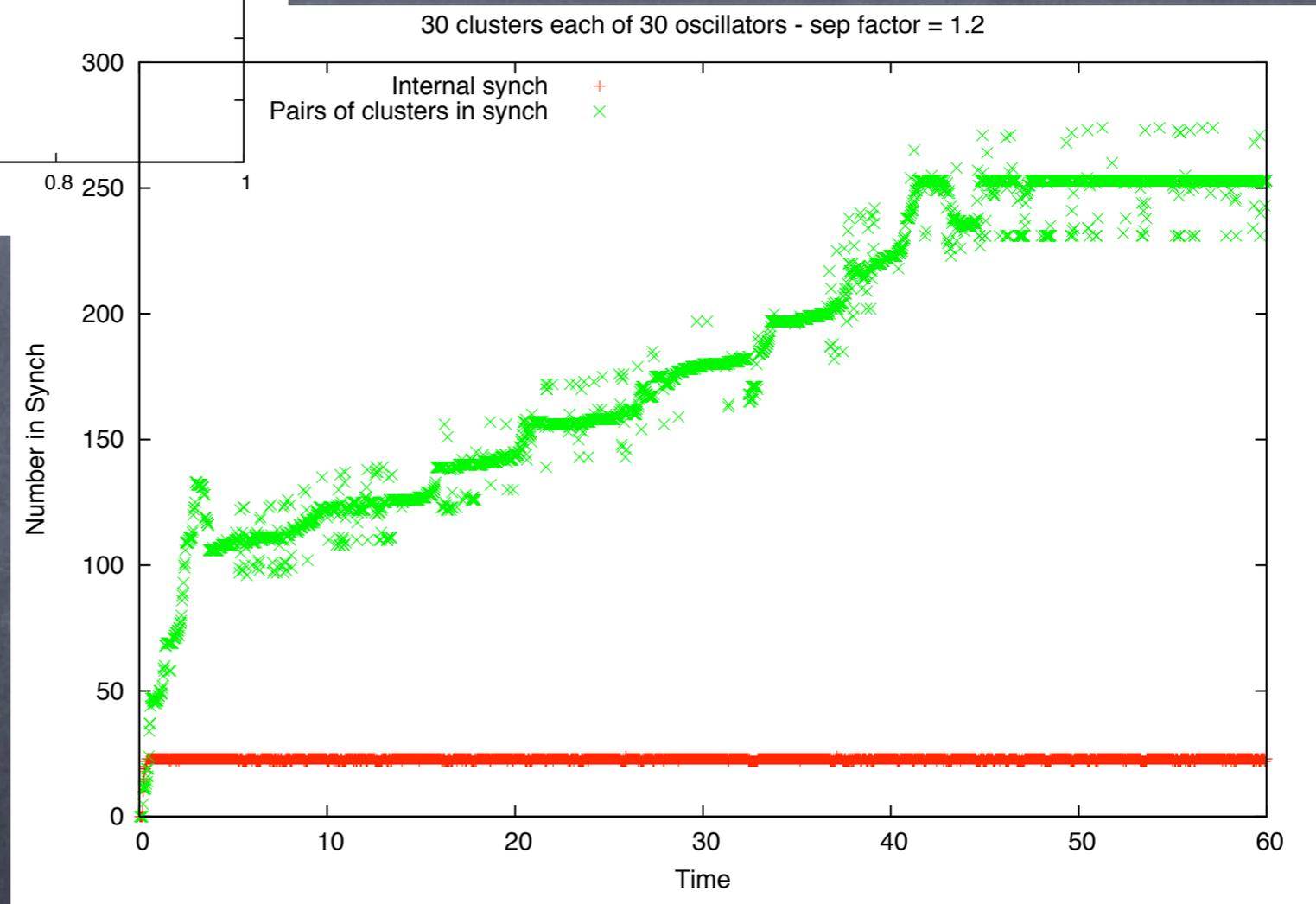
$$\theta_i(t + \delta t) = \theta_i(t) + \delta t \left[\omega_i + \sum_j K_{ij} \sin(\theta_j(t) - \theta_i(t)) \right]$$

$$K_{ij} = \frac{L(j)}{r_{ij}^2}$$

$L(j)$ = increasing with synch of cluster j



“Exponential” separation



$$\mathbf{r}_i = \xi + \gamma^{k-1}, \quad \xi \in [-0.2, 0.2], \quad \gamma = 1.2, \quad k = \text{cluster \#}$$

Ito-Kaneko model

$$x_{t+1}^i = (1 - c)f(x_t^i) + c \sum_{j=1}^N w_t^{ij} f(x_t^j)$$

$$f(x) = ax(1 - x)$$

$$w_{t+1}^{ij} = \frac{[1 + \delta g(x_t^i, x_t^j)]w_t^{ij}}{\sum_{q=1}^N [1 + \delta g(x_t^i, x_t^q)]w_t^{iq}}$$

$$g(x, y) = 1 - 2|x - y|$$

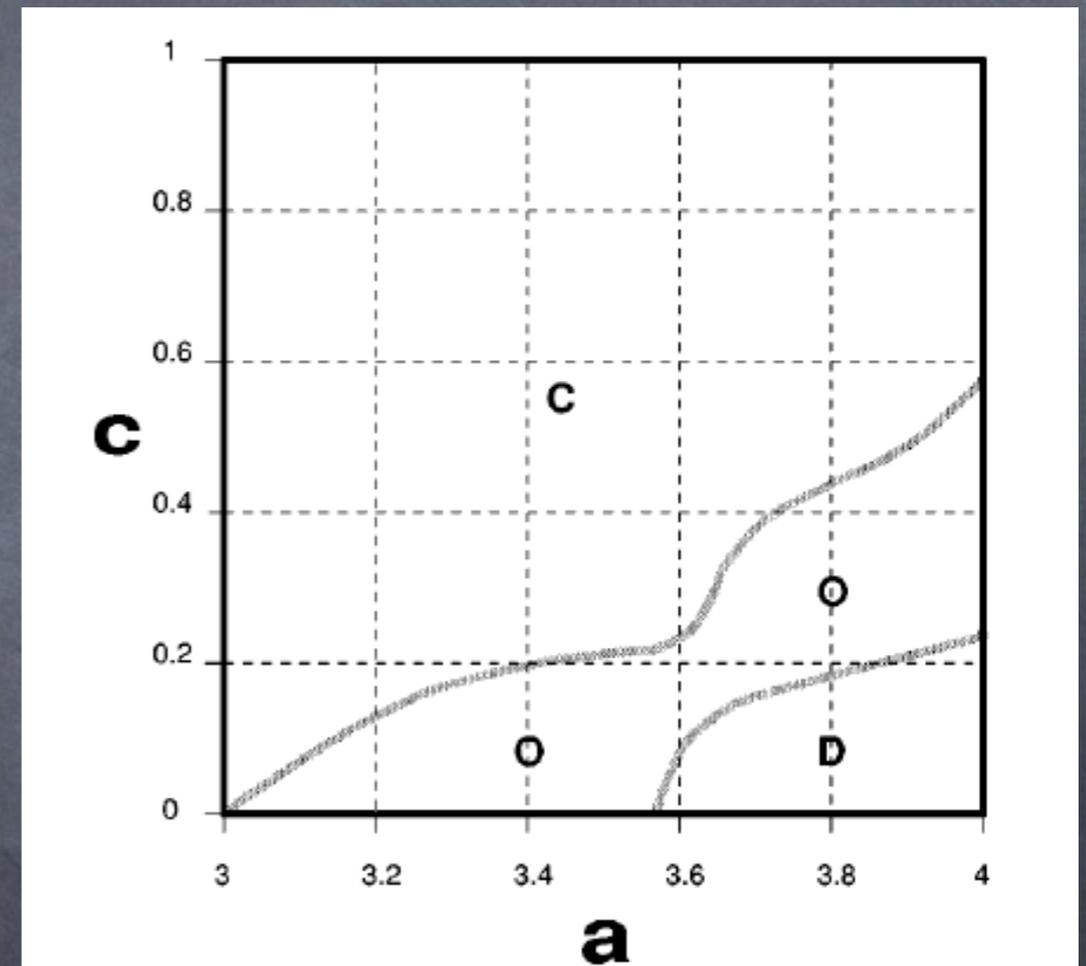
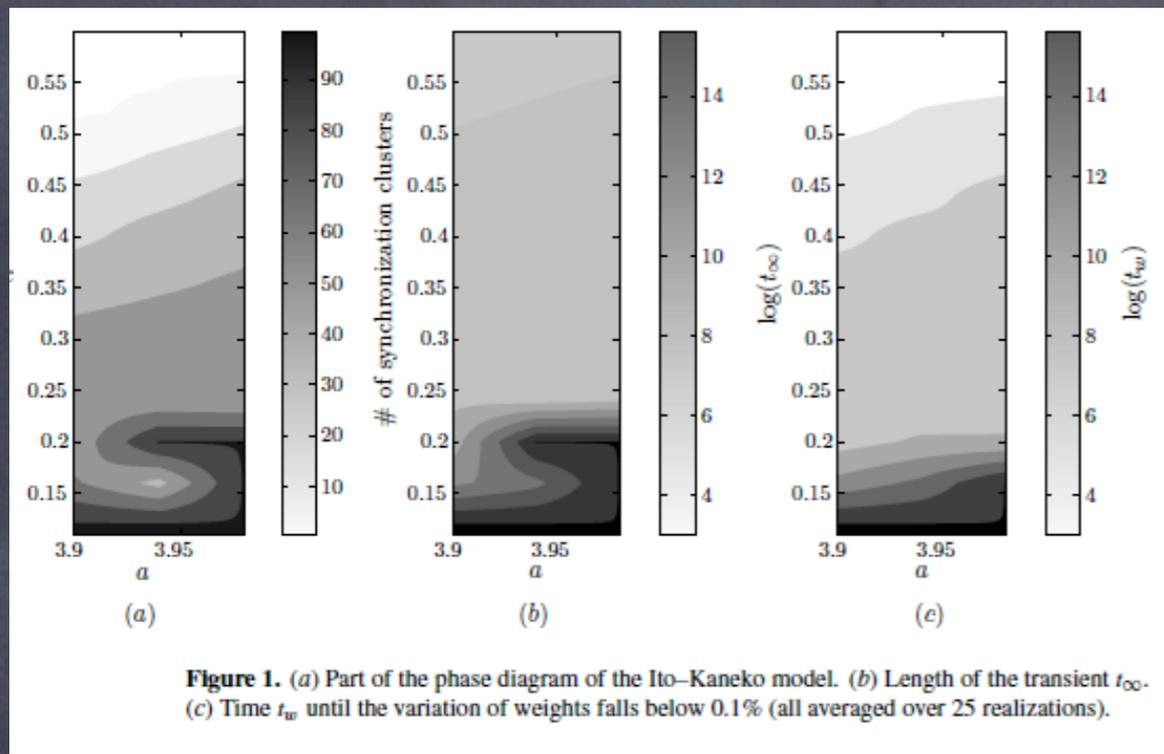


FIG. 1. Rough phase diagram of the model against the parameters a and c , obtained by computing the number of clusters. The simulation is carried out by changing both of the parameter values by 0.01. Letters in the figure represent the following: *C*, coherent phase; *O*, ordered phase; *D*, desynchronized phase.

Onset of synchronisation near the O/D border



Simple description:
Synch events proportional to the rate with which two units “collide”

$$\frac{N_{synch}(t)}{dt} = k(N - N_{synch}(t))^2$$

$$\Downarrow$$

$$N_{synch}(t) = N - \frac{1}{1/N + kt}$$

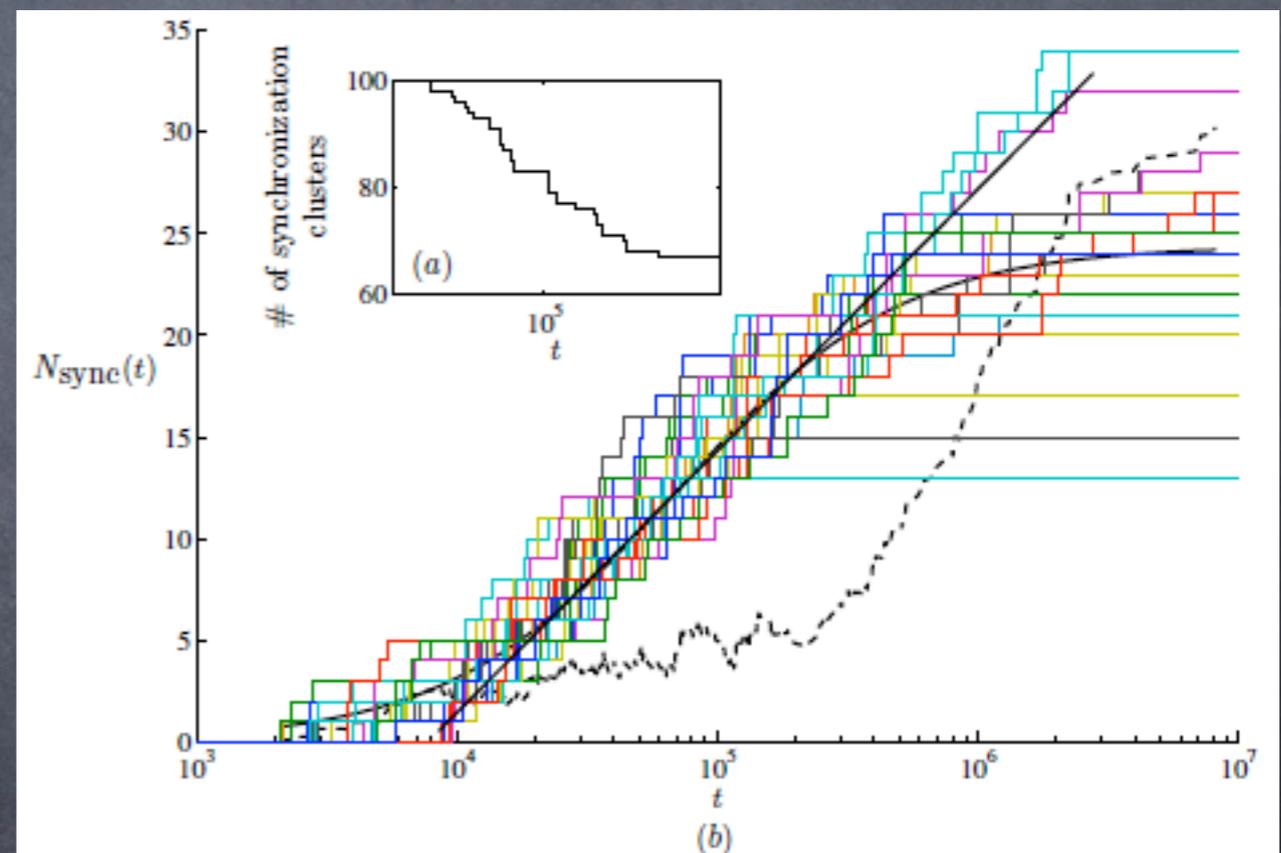


Figure 4. Synchronization transient near the border O/D , with $c = 0.158$. (a—inset) Time dependence of the number of synchronization clusters for a single simulation run. (b) Time dependence of the number of synchronization events for 25 simulation runs (thin lines) and corresponding variance (dashed), a linear fit and a fit of the simple model described by (5) (thick lines).

Conclusion

Dynamics closely related to topological structure

- > macroscopic temporal patterns reflect underlying (dynamical) spatial structure



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