Complexity, Antifragility, and Integrated Theories

Some Initial Thoughts (and more questions than answers)

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Agenda

- What Flashed Together in My Mind
- Back to the Future: Historical Perspective/Framing
- What Is Complexity?
- What Is Antifragility?
- More Questions Than Answers
- Q&A

What Flashed Together in My Mind

- I heard Talab talking about "Antifragility" on econtalk...
- Conjecture
 - An "Antifragile System" is RYF-Complex
 - RYF == Robust Yet Fragile (more on this later)
- So Obvious Questions:
 - Is there a unified theory underlying RYF and Antifragility?
 - Can the above conjecture be proven?
 - Does/would such a theory shed light on how to design/ implement/understand the Internet and other technology based networks?

Briefly, What Is Antifragility?

- Concept from a different domain [Talab2011]
 - Risk Engineering and Barrier Options Theory
- Antifragility is not the opposite of fragility
 - Robustness is the opposite of fragility
 - Antifragile systems *improve* as a result of [perturbation]
 - Examples include your bones and muscles, forest fire management,...
- Metaphors
 - Fragile: Sword of Damocles
 - Upper bound: No damage
 - Lower bound: Completely destroyed
 - The cumulative effect of small perturbations is smaller than the single effect of a large perturbation
 - Robust: Phoenix
 - Upper bound == lower bound == no damage
 - Antifragile: Hydra
 - · Lower bound: Robust
 - Upper bound: Becomes better as a result of perturbations (within bounds)
- More detail on this later but just to give you a flavor

Back to the Future Historical Perspective/Framing

- The use of the term organized complexity can be traced to Warren Weaver, who contrasted three classes of problems facing science [0]:
 - Problems of simplicity
 - Problems of disorganized complexity
 - Problems of organized complexity
 - Explicitly not the New Science(s) of Complex Networks

Let's briefly take a look at each of these

Problems of Simplicity

- Weaver briefly mentions simple problems as those involving a small number of variables, and he attributes much progress in the physical sciences and technology advances to successful application of the scientific method to simple problems
 - Note that modern computation has made the number of variables less important, however the distinctions remain relevant
- Updated definition: A system is simple if it has simple questions (i.e., models, theorems, experiments, and computations) to which there are robust answers
- **Simple questions** are those that can be posed using models that are readily manageable and easy to describe, that theorem statements are short, and that experiments are elegant, are easily described, and require minimal interpretation
- Robust answers are those theorems have simple counterexamples or short proofs, algorithmic scale, and simulations and experiments are reproducible with predictable results
- Classical examples include: the pendulum as a simple harmonic oscillator; simple RLC circuits; the interaction of two bodies via gravity; and simple Boolean logic circuits as implemented in much digital hardware

Problems of Disorganized Complexity

- From Weaver: Rather than pursuing simplicity with a few variables, "imaginative minds went to the other extreme," focusing on problems with asymptotically infinite dimensions and developing "powerful techniques of probability theory and of statistical mechanics to deal with what may be called problems of disorganized complexity."
- Canonical example: In billiards, classical dynamics accurately predicts the trajectories of a small number of balls on a table, and expert players can robustly control these trajectories by keeping them relatively simple.
 - As the number of interacting balls increases, robust predictions become intractable, either computationally or for players
 - However, as the size of the table and the number of balls become very large, specific problems involving ensemble average properties actually become easier and more robust, and statistical methods apply, e.g., statistical mechanics
- In essence, what Weaver called disorganized complexity was ultimately a way to extend the "simple" to large ensembles and, in his thinking, was not really about complexity at all [AldersonDoyle2010]
- Chaos, criticality, scale free networks all fall into this class

Problems of Organized Complexity

- Weaver used the term "disorganized" to emphasize that "the methods of statistical mechanics are valid only when the [billiard] balls are distributed, in their positions and motions, in a helter-skelter disorganized, way. i.e., randomly
- For example, the statistical methods would not apply if someone were to arrange the balls" and their movements in some highly organized manner.
- While Weaver acknowledges the prevalence of disorganized complexity in many important systems, he notes the importance of an intermediate class that "does not depend primarily on the fact that the number of variables is moderate. The really important characteristic of the problems of this middle region, which science has yet little explored or conquered, lies in the fact that these problems, as contrasted with disorganized situations with which statistics can cope, show the essential feature of organization. In fact, one can refer to this group of problems as those of organized complexity."
- Organized complexity was formalized by Norbert Wiener (1961) in his development of cybernetics as a common theoretical core to the integrated study of technological and biological systems
- The rest of this deck focuses on Organized Complexity

Contrasting Views

TABLE II CONTRASTING VIEWS OF NSCN AND ORGANIZED COMPLEXITY

(a) New Sciences of Complex Networks

(b) Organized Complexity

Primitives	random ensembles	structured networks, architecture, design, evolution		
Function	none	domain-specific performance and robustness		
Architecture	graph topology, connectivity	protocols, layering, constraints that deconstrain		
Components	largely homogeneous	heterogeneous, diverse		
"Not random"	random but skewed, clustered	highly organized, structured, far from random		
Tuning	minimally tuned via an order parameter	highly tuned via protocols		
Power laws	"signatures" of criticality, SFN	"more normal than Normal"		
Uncertainty	minimal	large (in environment and components)		
Robustness	to random rewiring	to common perturbations, targeted attacks		
Fragility	to common perturbations, initial conditions, attack	to random rewirings and rare perturbations		
RYF	gratuitous	tradeoffs, unintended consequences		
Examples	Citations, bacterial lineages, city sizes	Internet, biology, technology		

So What is Complexity?

"In our view, however, complexity is most succinctly discussed in terms of functionality and its robustness. Specifically, we argue that complexity in highly organized systems arises primarily from design strategies intended to create robustness to uncertainty in their environments and component parts." [AldersonDoyle2010]

What is Complexity, cont...

- The observation is that protocols in such systems organize highly structured and complex modular hierarchies to achieve robustness, but also create fragilities to rare or ignored perturbations
 - Fat tailed distributions: low probability events can have massive consequences
 - → Protocols are far more important to complexity than are modules
- The evolution of protocols can lead to a robustness/complexity/fragility spiral where complexity added for robustness also adds new fragilities, which in turn leads to new and thus spiraling complexities
- The most powerful and also dangerous protocols involve feedback control, which also has the most mathematical and thus least widely understood theoretical foundations
- Finally, all of this complexity is largely hidden and deliberately creates the illusion of superficially simple systems, encouraging development of appealing and accessible but completely wrong explanations and theories (bummer)...cf edge of chaos, criticality, scale-free networks

What Is Robust and What Isn't

- Definition: A [property] of a [system] is robust if it is [invariant] with respect to a [set of perturbations]
- Fragility is the opposite of robustness (i.e., -[invariant])
- A system can have a property that is robust to one set of perturbations and yet fragile for a different property and/or perturbation

 the system is Robust Yet Fragile (RYF)
- Example: A possible *RYF tradeoff* is that a system with high efficiency (i.e., using minimal system resources) might be unreliable (i.e., fragile to component failure) or hard to evolve

Casting System Properties as Types of of Robustness

- Reliability is robustness to component failures
- **Efficiency** is robustness to resource scarcity
- Scalability is robustness to changes to the size and complexity of the system as a whole
- Modularity is robustness to structure component rearrangements
- Evolvability is robustness of lineages to changes on long time scales

Properties of RYF Systems

Narrow waists

ATP metabolism, Internet Protocol

Massively distributed

- Metabolic pathways, BGP
- Note OF/SDN

Highly layered

- Many immune system control loops
- HTTP over TCP over IP over Ethernet over ...
- Note OF/SDN

Hidden robust control loops

- Cellular growth regulation, packet loss
- Complexity-robustness spirals
- Can be arbitrarily fragile to to derived properties
 - e.g., mean vs. variability
- All of this means that organized complexity is also about the management of functional robustness and the isolation of fragility
- Point here: highly evolved systems, ranging from advanced technologies to biology, exhibit RYF features, and understanding RYF tradeoffs lies at the heart of the design challenges for network-centric infrastructures
- Not (yet) characterized: in-band vs. oob control systems
 - e.g., fate sharing control and data planes

So...Complexity and Robustness

- Complexity *phenotype*: RYF
 - Think structure and function
- Complexity genotype: Internally complicated
 - Think control systems
- Applies to biological as well as technological systems
 - Pre-technology: simple tools
 - Primitive technologies use simple strategies to build fragile machines from precision parts.
 - Advanced technologies use complicated architectures to create robust systems from sloppy components...
 - ... but are also vulnerable to cascading failures...

RYF phenotype

- Robust to large variations in environment and component parts
 - reliable, insensitive, resilient, evolvable, simple, scalable, verifiable, ...
- Fragile often catastrophically so, to cascading failures events
 - sensitive, brittle,...
- Cascading failures can be initiated by small perturbations
 - Cryptic mutations, viruses and other infectious agents, exotic species, ...
- There is a tradeoff between
 - ideal or nominal performance (no uncertainty)
 - robust performance (with uncertainty)
 - Hence Robust rather than Optimal control systems
- Greater pheno-complexity → more extreme RYF

RYF phenotype

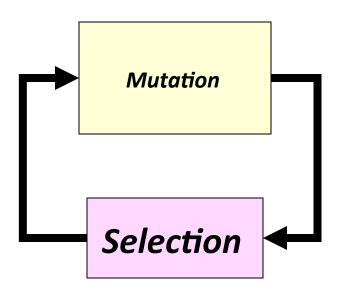
- In many complex systems, the size of cascading failure events are often unrelated to the size of the initiating perturbations
 - i.e., non-linear
 - What about Crowcroft, J., "Internet Failures An Emergent Sea of Complex Systems and Critical Design Errors?", http://www.cl.cam.ac.uk/~jac22/out/bcs.pdf
- Fragility is interesting when it does not arise because of large perturbations, but rather when it creates catastrophic responses to small variations

Complicated genotype

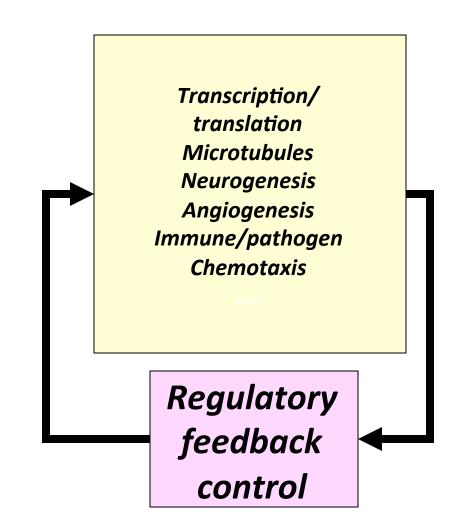
- Robustness is achieved by building barriers to cascading failures
- This often requires complicated internal structure, hierarchies, selfdissimilarity, layers of feedback, signaling, regulation, computation, protocols, ...
- Greater "geno-complexity" = more parts, more structure
- Molecular biology is about biological simplicity, what are the parts and how do they interact.
- If the complexity phenotypes and genotypes are linked, then robustness is the key to biological complexity
 - What about autonomic systems?
- BTW, "nominal functioning" may tell little in an RYF system

An apparent paradox

Component behavior seems to be *gratuitously uncertain*, yet the systems have robust performance



Darwinian evolution uses selection on random mutations to create complexity.



Aside: What's the Point of All of This?

- Understand the underlying design principles of these systems
 - to gain better understanding of their dynamics
 - provide design guidance to future systems designers
- If the Internet topology is the answer, what was the question?
 - If the TCP control loop is the answer....
- If the Krebs/Citric Acid Cycle is the answer, what was the question?
- And importantly, does any of this help us build and understand "designed networks" such as the Internet?

Aside: Control Theory?

- Optimal control for additive noise (on average) can be arbitrarily fragile to other uncertainties
 - Led to the development of Robust Control Theory
 - Keep this in mind for later discussions of non-linearity (cumulative effects)
- Robust control is risk-sensitive, optimizing worst case (rather than average or risk-neutral) performance to a variety of disturbances and perturbations
- Robust control theory formalized and extended best practice in control engineering and coincided with a massive expansion into active control in robots, airplanes, automobiles, smart weapons, internets, ...
- Robust control is generally hidden
 - For example, TCP/IP (packet loss) or anti-lock breaks (skidding)

Aside: Control Theory?

- Control theory makes strong predictions about how robust circuits must necessarily be implemented largely independent of the device technology
 - Examples of robust control circuits: TCP/IP, many immune system feedback loops, ...?
- Of special interest here: any natural parameterization of functional control is well-known to be large (high dimension), thin (even higher codimension), and nonconvex
 - Zhou K, Doyle JC, Glover K (1996) Robust and Optimal Control (Prentice Hall, Englewood Cliffs, NJ).
 - An amazing result we'll come back to later
- But for now, consider this simple example: Consider a 2D piece of paper with lengths that are large by some measure sitting in a 3D square box of comparable lengths
- The larger that these lengths are, the smaller that the fraction of volume that the paper will occupy in the box is.
 - i.e., if the area of the paper is X^2 then the fraction of the volume the paper represents decays as 1/X
- So the paper can be both large and thin as a fraction of the box volume
- Note that If the paper is bent or wrinkled, then it is also nonconvex within the box since most straight lines between two different points on the paper will not remain in the paper
- See Zhou K., Doyle JC, Glover K., "Robust and Optimal Control", Prentice Hall, Englewood Cliffs, NJ, 1996

How Complexity Arises

- The specific structure highly organized systems is a consequence of specific constraints that are placed on their functionality and/or behavior
 - Importantly, these consequences are largely independent of the process by which this organization arises
 - i.e., whether by design or evolution
- Four kinds of constraints
 - component
 - system/environment
 - protocol
 - emergent
- Let's briefly look at each of these

Component-Level Constraints

- The components that comprise any system are typically constrained in terms of what they can do
 - even separately
 - ultrareliability vs. uncertain reliability
- For example, much of mechanics, electrical circuits, chemical processes, etc., can be described in terms of relationships such as F = MA and V = IR
 - Of course, these constraints are often expressed as differential or algebraic equations
 - But also much more general
- The uncertainty of components often imposes constraints on a complex system that are as important as the nominal idealized component behavior

System-Level Constraints

 What distinguishes biology and technology from other types of systems is that there are complex constraints on the system as a whole that are not consequences of those on the components, including functional requirements,

These include

- What the system needs to do
- Environmental and operating requirements required to achieve robustness
- Robustness to uncertainty and perturbations from the environment

Protocols

- Protocols allow communication with the external environment
- Protocols typically take the form of rules for the configuration and/or interaction of system components, may impose additional constraints on the overall system
- Although these additional constraints may reduce the number of possible system solutions, a "good" set of protocols minimally constrains these solutions so as to facilitate a focus on the feasible and robust solutions

Emergent Constraints

- The interaction of the previously mentioned constraints can imply an additional set ->
- "Emergent" constraints that are nontrivial consequences of the interaction between the system and component-level constraints, and possibly protocols
- Perhaps the most important emergent property of any set of constraints is whether their intersection is (non)empty, so theory and methods to determine this are central to engineering specification and design
- Emergence is also associated with *unintended consequences* for either good (an emergent benefit) or bad (an emergent fragility).

BTW, What is Architecture?

- Architecture is fundamentally about handling or creating the various constraints described previously to facilitate "good" solutions among competing tradeoffs
 - Can be designed, evolved, or both

No coherent theory of architecture (yet)

Protocol Based Architectures (PBAs)

- Protocols are a basic part of organized complexity
- Gerhart and Kirchner [1] nicely capture the role of protocols in the biological domain with the phrases "constraints that deconstrain" and "facilitated variation."
 - They describe how constraints in the form of universal shared protocols
 provide a platform for diverse functionality and robustness by facilitating large
 but functional variation on which selection can act
- PBAs allow typical network behavior to be fine-tuned through elaborate but hidden control systems and thus appear boringly robust despite large internal and external perturbations
- For PBAs, the protocols (rules of interaction that persist) are more fundamental than the modules (which obey protocols and can change and diversify)

Protocols and the Internet

- The TCP/IP protocol suite enables adaptation and control
 - time scales vary from the sub-microsecond changes in physical media to the millisecond- to-second changes in traffic flow, to the daily fluctuations in user interactions, and to evolving hardware and application modules over years and decades
 - Hidden, robust controller
- Layering is perhaps the most important architectural feature
 - captures the idea that each layer in the protocol stack provides services to the layer above by utilizing and hiding the resources in the layers below
- The protocol stack is called an "hourglass" because a thin hidden "waist" of universally shared feedback control (TCP/IP) layers sits between a vast diversity of visible upper (application software) and lower layers.
 - Provides the performance and robustness of both the "horizontal" decentralized and asynchronous nature
 of control in TCP/IP as well as the "vertical" separation into the layers of the TCP/IP protocol stack from
 application down to the link layer
- Internet vs. biological systems
 - The upper Internet layers are all software
 - In biological systems all layers involve chemistry
 - The Internet imports electric power and hardware from external manufacturing processes
 - Bacterial cells, OTOH, are massively autocatalytic
 - cf "smart net"
 - That said, there are striking similarities at the architectural level

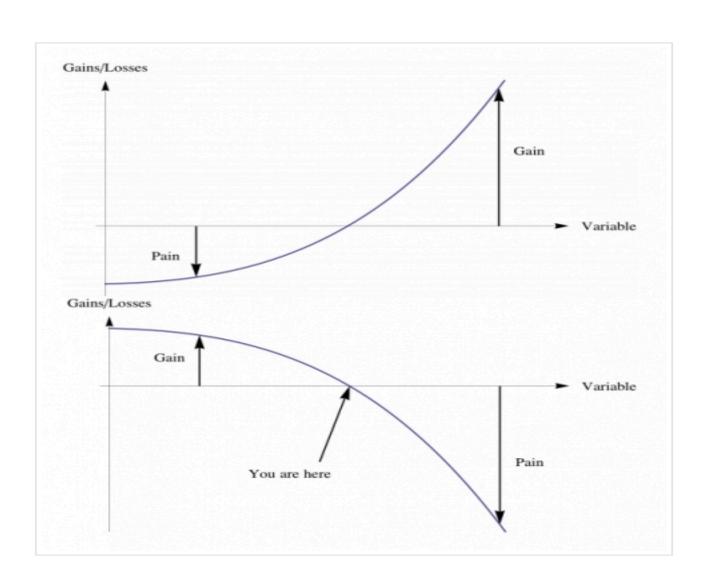
RYF in PBAs

- Bacterial and Internet PBAs underlie both their robustness and fragility
 - PBAs allow typical network behavior to be fine-tuned through elaborate but hidden control systems and as such appear boringly robust despite large internal and external perturbations
- PBAs also facilitate evolution
 - from microbes to humans
 - from an academic research network to a global information infrastructure
- An important result of layering and control is that complexity and fragility remain largely hidden, often revealed only by catastrophic failures and often only after the system has absorbed multiple insults without apparent consequences
 - Remember this for the discussion on non-linearity
 - Is the cumulative effect of the "multiple insults" related to RYF behavior?
- Basically, large structured rearrangements are tolerated by control systems that reallocate network resources, easily conferring robustness to outright failures of components and brute force attacks,
 - However, cost of this robustness is disastrous fragilities to small random or targeted changes that subtly violate core protocols
- The greatest fragility in PBAs is from parasites and predators, who hijack and consume universal and standardized interfaces and building blocks

What then is Antifragility?

- Concept from a different domain [Talab2011]
 - Motivated by Risk Engineering and Barrier Options Theory
 - Question: Do antifragile systems share common phenomenology with RYF systems?
 - i.e., is this really about organized complexity?
 - Seems obviously true but...
- Antifragility is not the opposite of fragility
 - Antifragility requires thin left-tail (exponential decline of probabilities) and local convexity, usually expressed as positive sensitivity to the dispersion parameter of the probability distribution
 - · so-called "long vega" in options theory
 - · as with RYF systems, fractal layers of antifragilty can/do exist
 - more on this in subsequent slides
- Metaphors
 - Fragile: Sword of Damocles
 - Upper bound: No damage
 - · Lower bound: Completely destroyed
 - The cumulative effect of small perturbations is smaller than the single effect of a large perturbation
 - Robust: Phoenix
 - Upper bound == lower bound == no damage
 - Antifragile: Hydra
 - Lower bound: Robust
 - Upper bound: Becomes better as a result of perturbations (within bounds)

Quick Review: Convex vs. Concave (aka No Pain No Gain)



What is Antifragility All About?

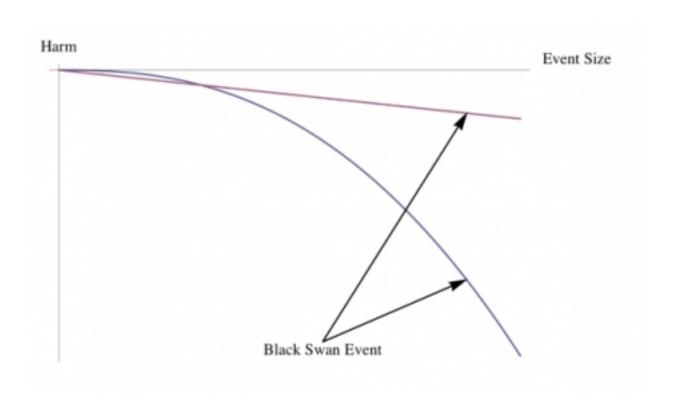
- Its really about *the convexity of the response* of a system's [property] to a [set of perturbations]
 - Non-linear response → system is either fragile or antifragile
 - BTW, do we have non-linear properties in the network?
 - Again, see Crowcroft, J., "Internet Failures An Emergent Sea of Complex Systems and Critical Design Errors?", http://www.cl.cam.ac.uk/~jac22/out/bcs.pdf
- If response is concave (negative convexity), then you are fragile
 - For the fragile, the cumulative effect of small shocks is smaller than the single effect of a large shock
 - Notice that nature requires this property
 - Consider jumping off a 1 foot high block 30 times vs. jumping one time from 30 feet
 - Basically if the response weren't non-linear the cumulative effect of walking around would have long ago killed us
- If response is **convex**, then you are antifragile
 - For the antifragile, shocks bring more benefits (equivalently, less harm) as their intensity increases
 - as always, up to some bound

Another Way to Look at AF

- Systems that "improve" as a result of [perturbation]
- Forest Fire Management Policy
- Alan Greenspan and the Economy
- Your bones and muscles
- Some RTBH systems

• ...

Linear vs. Non-Linear Harm



Negative Convexity Effects

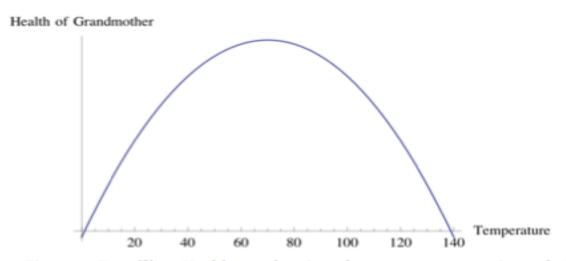


Figure 12 Fragility: Health as a function of temperature curves inward. A combination of 0 and 140 degrees (F) is worse for your grandmother's health than just 70 degrees. In fact almost any combination averaging 70 degrees is worse than just 70 degrees. The graph shows concavity or negative convexity effects—curves inward.

- Grandma's health is fragile to variation in temp (this graph), but not to the mean temp, within bounds
- Negative Convexity → the "fragility" in RYF systems?
 - Grandma robust to mean temp, fragile to variation (i.e., RYF?)
- Mean temp and variation \rightarrow system-level constraints

Another Example

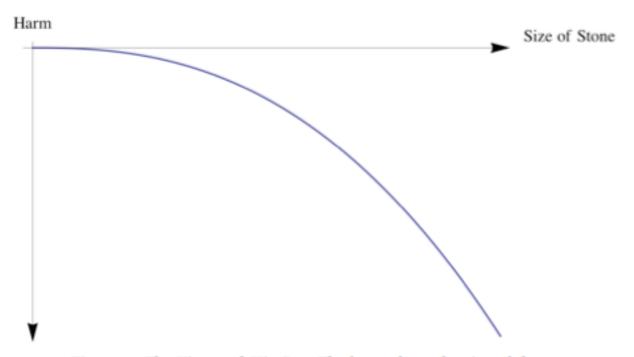


Figure 7- The King and His Son. The harm from the size of the stone as a function of the size of the stone (up to a point). Every additional weight of the stone harms more than the previous one. You see nonlinearity (the harm curves inwards, with a steeper and steeper vertical slope).

Hormesis

(what doesn't kill you makes you stronger...up to a point)

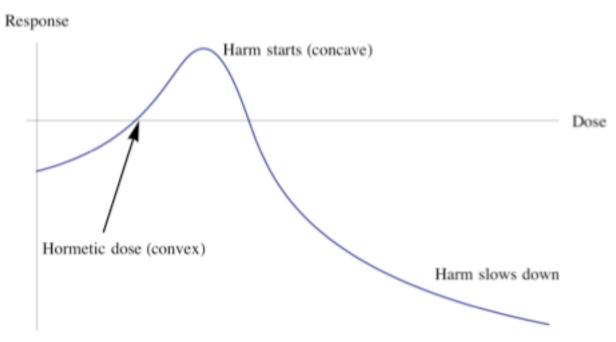


Figure 17- Hormesis for an organism: we can see a stage of benefits as the dose increase (initially convex) slowing down into a phase of harm as we increase the dose (initially concave), then things flattening out at the level of maximum harm (beyond a certain point, the organism is dead so there is such a thing as a bounded and known worst case scenario in biology) – Note that (medical papers and textbooks make the mistake of having concave curve at the early stages, which would be mathematically impossible).

Antifragility can (must) be Local

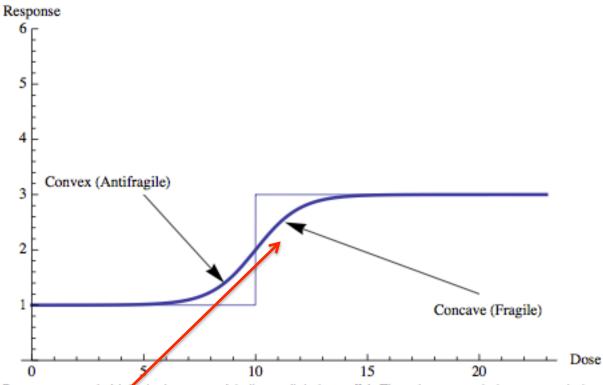


Figure 13- Dose response in biological systems (similar to digital payoffs). The mixture regularizes say, caloric consumption.

"up to some point"

Another Definition of Fragility

- Fragility ⇔ Left Tail → Concavity
 - Negative convexity (see table on next slide)
- In this formulation Fragility equates the sensitivity of left tail shortfall (non conditioned by probability) to increase in disturbance over a certain threshold K
- Essentially fragility is a left tail while antifragility is a right tail
- Examples
 - A porcelain coffee cup subjected to random daily stressors from use
 - A tail distribution in the function of the arrival time of an aircraft
 - Hidden risks of famine to a population subjected to monoculture
 - Hidden tail exposures to budget deficits' nonlinearities to unemployment
 - Hidden tail exposure from dependence on a source of energy, etc.
 - so-called "squeezability argument"

Types, Conditions, and Tails

Type	Condition	Left Tail (loss domain)	Right Tail (gains domain)	Nonlinear Payoff Function $y = f(x)$ "derivative ", where x is a random variable	Derivatives Equivalent (Taleb, 1997)	Effect of Jensen's Inequality on Missed Nonlinearities	Effect of Fat tails in Distribution of primitive x
Type 1	Fragile (type 1)	Fat	Thin	Concave	Short gamma	Lower expectation	Worsens
Type 2	Fragile (type 2)	Fat (regular or absorbing barrier)	Fat	Mixed concave left, convex right (fence)	Long up – gamma, short down – gamma	Lower expectation in case of absorbing barrier	Worsens if absorbing barrier, neutral otherwise
Type 3	Robust	Thin	Thin	Mixed convex left, concave right (digital, sigmoid)	Short down – gamma, long up – gamma	Invariant	Invariant
Type 4	Antifragile	Thin	Fat (Thicker than left)	Convex	Long gamma	Raises expectation (particularly in Type 4 b where trigger barriers cause ratchet – like properties)	Improves

More Questions Than Answers (1)

- Is antifragility an instance of organized complexity?
 - Seems pretty obviously true
- Are antifragile systems RYF?
 - Is antifragility an extension of RYF theory or covered by RYF theory?
 - Conjecture: Yes, antifragility is RYF/HOT
- Can we engineer an Antifragile network?
 - Can we build anything antifragile?
 - Antifragility is "emergent" (in the RYF sense)
 - Fromm, J., "On Engineering and Emergence ", <u>http://arxiv.org/pdf/nlin/0601002.pdf</u>
 - Engineered Emergence [Anthony 2006]?
 - "The purposeful design of interaction protocols so that a predictable, desired outcome or set of outcomes are achieved at a higher level"
 - This is an approach to building systems that benefit from characteristics such as scale, robustness, and stability, but do not require precise knowledge of lower-level activity or configuration
 - Network is already RYF
 - The F in RYF is negatively convex (conjecture; no proof but seems intuitive)

More Questions Than Answers (2)

- The idea that systems exhibiting robust control are large (high dimension) but thin (even higher co-dimension) and nonconvex in the space of all systems is a theme in RYF literature
 - Example: Consider the set of words in most languages, which is large but vanishingly thin as a fraction of all possible meaningless sequences of letters
 - There are 9! = 362,880 different permuted sequences from just the nine distinct letters adeginorz, roughly the total number of English words, but only organized is a word
 - Example: The set of functional parameter values of any circuit will also typically be large but vanishingly thin and nonconvex in the set of all possible (mostly nonfunctional) circuits
 - a la internet control loops
 - You can think of this result as saying that these systems "somehow find" the large, thin, and nonconvex control functionality
 - A fantastic result if you think about it...
- How does this theory relate to the set of layered control loops that we find say, in the Internet?

Q&A

Thanks!