

Sven Banisch

# Markov Chain Aggregation for Agent-Based Models



Springer

# Contents

<b>1</b>	<b>Introduction</b> .....	1
1.1	Complex Multi-Level Systems .....	1
1.2	Microsimulation and Agent-Based Models .....	2
1.3	Markov Chain Description of Agent-Based Models .....	4
1.4	Markov Chain Aggregation .....	5
1.5	Micro-Macro Transition in the Voter Model .....	7
1.6	Outline .....	8
	References .....	10
<b>2</b>	<b>Background and Concepts</b> .....	11
2.1	Agent-Based and Related Models .....	11
2.2	Markov Chain Formalization of Agent-Based Models .....	14
2.2.1	A Very Short Introduction to the Markov Chain Setting ....	16
2.3	Lumpability and State Space Aggregation .....	17
2.3.1	Strong Lumpability .....	18
2.3.2	Weak Lumpability .....	20
2.3.3	Nearly Lumpable and Non-lumpable Aggregation .....	20
2.3.4	Aggregation in Dynamical Systems .....	21
2.4	The Information-Theoretic Perspective .....	22
2.5	Motivation: Towards a Markov Chain Theory of Aggregation for Agent-Based Models .....	24
2.5.1	Bridging a Gap .....	24
2.5.2	The Micro-Macro Link .....	25
2.5.3	Computational Emergence and Aggregativity .....	26
	References .....	27
<b>3</b>	<b>Agent-Based Models as Markov Chains</b> .....	35
3.1	Basic Ingredients of Agent-Based Models .....	35
3.1.1	Agents as Elementary Units .....	36
3.1.2	The Environment .....	37
3.1.3	Interaction Rules .....	38
3.1.4	Iteration Process .....	39

3.2	The Micro Level .....	40
3.2.1	The Grammar of an Agent-Based Model .....	40
3.2.2	From Functional Graphs to Markov Chains.....	43
3.2.3	Single-Step Dynamics and Random Walks on Regular Graphs.....	44
3.3	Macro dynamics, Projected Systems and Observables .....	46
3.3.1	Micro and Macro in Agent-Based Models .....	46
3.3.2	Observables, Partitions and Projected Systems .....	47
3.3.3	Lumpability and Symmetry .....	48
3.4	From Automorphisms to Macro Chains .....	50
3.5	Summary and Discussion .....	54
	References.....	55
<b>4</b>	<b>The Voter Model with Homogeneous Mixing.....</b>	<b>57</b>
4.1	Opinion Dynamics and Projected Systems .....	57
4.1.1	The Macro Dynamics of the Binary Voter Model .....	58
4.1.2	Transient Macro Dynamics .....	61
4.1.3	Exit Probabilities .....	68
4.1.4	Macro dynamics of the General Voter Model .....	69
4.1.5	Further Reduction .....	70
4.2	Bounded Confidence and the Emergence of Opinion Polarization .....	71
4.2.1	The Unconstrained Case .....	72
4.2.2	Bounded Confidence .....	73
4.2.3	Non-lumpability for Further Reduction .....	76
4.2.4	Transient Behavior with Bounded Confidence.....	77
4.3	Simple Generalizations .....	80
4.4	Summary and Discussion .....	81
	References.....	82
<b>5</b>	<b>From Network Symmetries to Markov Projections.....</b>	<b>83</b>
5.1	Interaction Heterogeneity and Projection Refinement .....	84
5.2	Social Structure at the Micro Level .....	86
5.3	Markovian Aggregation .....	88
5.3.1	Macroscopic Equivalence .....	88
5.3.2	The Voter Model.....	88
5.3.3	Single-Step Dynamics.....	90
5.4	The Two-Community Model .....	90
5.4.1	Model .....	90
5.4.2	Markov Projection .....	91
5.4.3	Convergence Times .....	93
5.4.4	Quasi-Stationary Distribution.....	95
5.5	On the Role of Peer-to-Peer Communication in an Opinion Model with Leader.....	96
5.5.1	Model .....	97
5.5.2	Markov Projection.....	97

5.5.3	Simple Observations .....	99
5.5.4	Influence of the Leader .....	99
5.5.5	Convergence Times .....	100
5.5.6	Transient Behavior .....	102
5.5.7	Alternative Interpretation .....	104
5.6	The Ring .....	104
5.6.1	Strongly Lumpable Partition .....	104
5.7	Discussion.....	106
	References.....	107
<b>6</b>	<b>Application to the Contrarian Voter Model .....</b>	<b>109</b>
6.1	Non-conformity Opinion Models .....	109
6.2	The CVM Micro Chain.....	111
6.2.1	Model .....	111
6.2.2	Micro Dynamics.....	111
6.3	Homogeneous Mixing .....	113
6.3.1	Macro Chain .....	113
6.3.2	Stationary Dynamics for Homogeneous Mixing.....	115
6.3.3	Rate of Majority-Minority Switching .....	118
6.4	Two-Community Model.....	120
6.4.1	Meso Chain .....	120
6.4.2	Stationary Dynamics on the Two-Community Graph .....	122
6.5	Discussion.....	124
	References.....	126
<b>7</b>	<b>Information-Theoretic Measures for the Non-Markovian Case.....</b>	<b>127</b>
7.1	Lumpability and the Notion of Closure.....	128
7.1.1	Information Measures for Multi-Level Systems .....	128
7.1.2	Lumpability and Closure.....	131
7.2	Network Dynamics from the Macro Perspective.....	133
7.2.1	Full Aggregation .....	133
7.2.2	Network Influence on the Stationary Dynamics .....	135
7.2.3	The Two-Community Case .....	136
7.3	Non-Markovianity of the Two-Community CVM .....	137
7.3.1	From Micro to Meso, and from Meso to Macro .....	137
7.3.2	Why Lumpability Fails.....	139
7.3.3	Stationarity and Aggregation .....	140
7.3.4	Why Weak Lumpability Fails.....	143
7.4	Closure Measures for the Two-Community CVM .....	145
7.4.1	Computation of the Markovianity Measure .....	145
7.4.2	Computation of Informational Flow.....	148
7.5	Results.....	150
7.6	Summary and Discussion .....	153
	References.....	154

<b>8</b>	<b>Overlapping Versus Non-overlapping Generations</b> .....	157
8.1	Introduction .....	157
8.2	From Adaptive Dynamics to Cluster Formation .....	161
8.2.1	Adaptive Walks on Fitness Landscapes .....	161
8.2.2	Sympatric Speciation .....	163
8.2.3	Cluster Formation in Opinion Dynamics .....	165
8.2.4	Overlapping Versus Non-overlapping Generations .....	166
8.2.5	Local Versus Non-local Replacement .....	167
8.2.6	(Non-)adaptiveness of Local Replacement .....	168
8.3	Probabilistic Analysis of a Minimal Model .....	168
8.3.1	A Minimal Model .....	169
8.3.2	Transition Rates .....	169
8.3.3	Random Mating .....	171
8.3.4	Assortative Mating .....	172
8.3.5	Two-Peaked Fitness Landscape .....	173
8.4	Summary and Discussion .....	173
	References .....	175
<b>9</b>	<b>Aggregation and Emergence: A Synthesis</b> .....	177
9.1	The Computational View on Emergence .....	177
9.2	Challenging Definitions of Weak Emergence .....	179
9.2.1	Unavoidability of Simulations .....	179
9.2.2	Computational Incompressibility .....	180
9.3	From Computational Incompressibility to Non-aggregativity .....	183
	References .....	185
<b>10</b>	<b>Conclusion</b> .....	187
	References .....	194