

| | |
|-------------------------|--|
| 1. Record Nr. | UNINA9910254613503321 |
| Autore | Banisch Sven |
| Titolo | Markov Chain Aggregation for Agent-Based Models / / by Sven Banisch |
| Pubbl/distr/stampa | Cham : , : Springer International Publishing : , : Imprint : Springer, , 2016 |
| ISBN | 3-319-24877-4 |
| Edizione | [1st ed. 2016.] |
| Descrizione fisica | 1 online resource (XIV, 195 p. 83 illus., 18 illus. in color.) |
| Collana | Understanding Complex Systems, , 1860-0832 |
| Disciplina | 519.233 |
| Soggetti | Statistical physics System theory Physics Computational complexity Applications of Nonlinear Dynamics and Chaos Theory Complex Systems Mathematical Methods in Physics Complexity |
| Lingua di pubblicazione | Inglese |
| Formato | Materiale a stampa |
| Livello bibliografico | Monografia |
| Note generali | Bibliographic Level Mode of Issuance: Monograph |
| Nota di contenuto | Introduction -- Background and Concepts -- Agent-based Models as Markov Chains -- The Voter Model with Homogeneous Mixing -- From Network Symmetries to Markov Projections -- Application to the Contrarian Voter Model -- Information-Theoretic Measures for the Non-Markovian Case -- Overlapping Versus Non-Overlapping Generations -- Aggregation and Emergence: A Synthesis -- Conclusion. |
| Sommario/riassunto | This self-contained text develops a Markov chain approach that makes the rigorous analysis of a class of microscopic models that specify the dynamics of complex systems at the individual level possible. It presents a general framework of aggregation in agent-based and related computational models, one which makes use of lumpability and information theory in order to link the micro and macro levels of observation. The starting point is a microscopic Markov chain description of the dynamical process in complete correspondence with the dynamical behavior of the agent-based model (ABM), which is obtained by considering the set of all possible agent configurations as |

the state space of a huge Markov chain. An explicit formal representation of a resulting “micro-chain” including microscopic transition rates is derived for a class of models by using the random mapping representation of a Markov process. The type of probability distribution used to implement the stochastic part of the model, which defines the updating rule and governs the dynamics at a Markovian level, plays a crucial part in the analysis of “voter-like” models used in population genetics, evolutionary game theory and social dynamics. The book demonstrates that the problem of aggregation in ABMs - and the lumpability conditions in particular - can be embedded into a more general framework that employs information theory in order to identify different levels and relevant scales in complex dynamical systems.
