

Dirk Helbing

Quantitative Sociodynamics

Stochastic Methods and Models of
Social Interaction Processes

Second Edition

 Springer

Quantitative Sociodynamics Stochastic Methods And Models Of Social Interaction Processes

Wolfgang Weidlich



Quantitative Sociodynamics Stochastic Methods And Models Of Social Interaction Processes:

Quantitative Sociodynamics D. Helbing, 2013-03-14 *Quantitative Sociodynamics* presents a general strategy for interdisciplinary model building and its application to a quantitative description of behavioural changes based on social interaction processes. Originally the crucial methods for the modeling of complex systems: stochastic methods and nonlinear dynamics were developed in physics but they have very often proved their explanatory power in chemistry, biology, economics and the social sciences. *Quantitative Sociodynamics* provides a unified and comprehensive overview of the different stochastic methods, their interrelations and properties. In addition, it introduces the most important concepts from nonlinear dynamics, synergetics, chaos theory. The applicability of these fascinating concepts to social phenomena is carefully discussed. By incorporating decision theoretical approaches, a very fundamental dynamic model is obtained which seems to open new perspectives in the social sciences. It includes many established models as special cases, e.g. the logistic equation, the gravity model, some diffusion models, the evolutionary game theory and the social field theory, but it also implies numerous new results. Examples concerning opinion formation, migration, social field theory, the self-organization of behavioural conventions, as well as the behaviour of customers and voters are presented and illustrated by computer simulations. *Quantitative Sociodynamics* is relevant both for social scientists and natural scientists who are interested in the application of stochastic and synergetics concepts to interdisciplinary topics.

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Quantitative Sociodynamics Dirk Helbing, 2010-11-15 When I wrote the book *Quantitative Sociodynamics* it was an early attempt to make methods from statistical physics and complex systems theory fruitful for the modeling and understanding of social phenomena. Unfortunately the first edition appeared at a quite prohibitive price. This was one reason to

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between the individual and the environment or between different individuals the emergence of beliefs as well as the specific type of information treatment traditionally called rationality This book analyzes several cases of such an interaction and derives consequences for the future of decision theory and risk theory In the last ten years modeling beliefs has become a specific sub field of decision making particularly with respect to low probability events Rational decision making has also been generalized in order to encompass in new ways and in more general situations than it used to be fitted to multiple dimensions in consequences This book deals with some of the most conspicuous of these advances It also addresses the difficult question to incorporate several of these recent advances simultaneously into one single decision model And it offers perspectives about the future trends of modeling such complex decision questions The volume is organized in three main blocks The first block is the more traditional one It deals with new extensions of the existing theory as is always demanded by scientists in the field A second block handles specific elements in the development of interactions between individuals and their environment as defined in the most general sense The last block confronts real world problems in both financial and non financial markets and decisions and tries to show what kind of contributions can be brought to them by the type of research reported on here

Econophysics Gheorghe Savoiu, 2013 The remarkable evolution of econophysics research has brought the deep synthesis of ideas derived from economics and physics to subjects as diverse as education banking finance and the administration of large institutions The original papers in this collection present a broad summary of these advances written by interdisciplinary specialists Included are studies on subjects in the development of econophysics on the perspectives offered by econophysics on large problems in economics and finance including the 2008 9 financial crisis and on higher education and group decision making The introductions and insights they provide will benefit everyone interested in applications of this new transdisciplinary science Ten papers present an updated version of the origins issues and applications of econophysics Economics and finance chapters consider lessons learned from the 2008 9 financial crisis Sociophysics chapters propose new thinking on educational reforms and group decision making

Arrovian Aggregation Models Fuad T. Aleskerov, 2013-06-29 Aggregation of individual opinions into a social decision is a problem widely observed in everyday life For centuries people tried to invent the best aggregation rule In 1951 young American scientist and future Nobel Prize winner Kenneth Arrow formulated the problem in an axiomatic way i e he specified a set of axioms which every reasonable aggregation rule has to satisfy and obtained that these axioms are inconsistent This result often called Arrow's Paradox or General Impossibility Theorem had become a cornerstone of social choice theory The main condition used by Arrow was his famous Independence of Irrelevant Alternatives This very condition pre defines the local treatment of the alternatives or pairs of alternatives or sets of alternatives etc in aggregation procedures Remaining within the framework of the axiomatic approach and based on the consideration of local rules Arrovian Aggregation Models investigates three formulations of the aggregation problem according to the form in which the individual opinions about the alternatives are

defined as well as to the form of desired social decision In other words we study three aggregation models What is common between them is that in all models some analogue of the Independence of Irrelevant Alternatives condition is used which is why we call these models Arrowian aggregation models Chapter 1 presents a general description of the problem of axiomatic synthesis of local rules and introduces problem formulations for various versions of formalization of individual opinions and collective decision Chapter 2 formalizes precisely the notion of rationality of individual opinions and social decision Chapter 3 deals with the aggregation model for the case of individual opinions and social decisions formalized as binary relations Chapter 4 deals with Functional Aggregation Rules which transform into a social choice function individual opinions defined as choice functions Chapter 5 considers another model Social Choice Correspondences when the individual opinions are formalized as binary relations and the collective decision is looked for as a choice function Several new classes of rules are introduced and analyzed

Economic and Environmental Risk and Uncertainty Robert Nau,Erik Grønn,Mark J. Machina,Olvar Bergland,2013-04-17 The 1980s and 1990s have been a period of exciting new developments in the modelling of decision making under risk and uncertainty Extensions of the theory of expected utility and alternative theories of non expected utility have been devised to explain many puzzles and paradoxes of individual and collective choice behaviour This volume presents some of the best recent work on the modelling of risk and uncertainty with applications to problems in environmental policy public health economics and finance Eighteen papers by distinguished economists management scientists and statisticians shed new light on phenomena such as the Allais and St Petersburg paradoxes the equity premium puzzle the demand for insurance the valuation of public health and safety and environmental goods Audience This work will be of interest to economists management scientists risk and policy analysts and others who study risky decision making in economic and environmental contexts

Mathematics of Data Fusion I.R. Goodman,R.P. Mahler,Hung T. Nguyen,2013-03-14 Data fusion or information fusion are names which have been primarily assigned to military oriented problems In military applications typical data fusion problems are multisensor multitarget detection object identification tracking threat assessment mission assessment and mission planning among many others However it is clear that the basic underlying concepts underlying such fusion procedures can often be used in nonmilitary applications as well The purpose of this book is twofold First to point out present gaps in the way data fusion problems are conceptually treated Second to address this issue by exhibiting mathematical tools which treat combination of evidence in the presence of uncertainty in a more systematic and comprehensive way These techniques are based essentially on two novel ideas relating to probability theory the newly developed fields of random set theory and conditional and relational event algebra This volume is intended to be both an update on research progress on data fusion and an introduction to potentially powerful new techniques fuzzy logic random set theory and conditional and relational event algebra Audience This volume can be used as a reference book for researchers and practitioners in data fusion or expert systems theory or for graduate students as text for a research

seminar or graduate level course Semiorders Marc Pirlot,P. Vincke,2013-03-09 Semiorder is probably one of the most frequently ordered structures in science It naturally appears in fields like psychometrics economics decision sciences linguistics and archaeology It explicitly takes into account the inevitable imprecisions of scientific instruments by allowing the replacement of precise numbers by intervals The purpose of this book is to dissect this structure and to study its fundamental properties The main subjects treated are the numerical representations of semiorders the generalizations of the concept to valued relations the aggregation of semiorders and their basic role in a general theoretical framework for multicriteria decision aid methods Audience This volume is intended for students and researchers in the fields of decision analysis management science operations research discrete mathematics classification social choice theory and order theory as well as for practitioners in the design of decision tools *Multi-Agent Systems* Adelinde M. Uhrmacher,Danny Weyns,2018-10-08 Methodological Guidelines for Modeling and Developing MAS Based Simulations The intersection of agents modeling simulation and application domains has been the subject of active research for over two decades Although agents and simulation have been used effectively in a variety of application domains much of the supporting research remains scattered in the literature too often leaving scientists to develop multi agent system MAS models and simulations from scratch Multi Agent Systems Simulation and Applications provides an overdue review of the wide ranging facets of MAS simulation including methodological and application oriented guidelines This comprehensive resource reviews two decades of research in the intersection of MAS simulation and different application domains It provides scientists and developers with disciplined engineering approaches to modeling and developing MAS based simulations After providing an overview of the field s history and its basic principles as well as cataloging the various simulation engines for MAS the book devotes three sections to current and emerging approaches and applications Simulation for MAS explains simulation support for agent decision making the use of simulation for the design of self organizing systems the role of software architecture in simulating MAS and the use of simulation for studying learning and stigmergic interaction MAS for Simulation discusses an agent based framework for symbiotic simulation the use of country databases and expert systems for agent based modeling of social systems crowd behavior modeling agent based modeling and simulation of adult stem cells and agents for traffic simulation Tools presents a number of representative platforms and tools for MAS and simulation including Jason James II SeSAM and RoboCup Rescue Complete with over 200 figures and formulas this reference book provides the necessary overview of experiences with MAS simulation and the tools needed to exploit simulation in MAS for future research in a vast array of applications including home security computational systems biology and traffic management *The Application of Econophysics* Hideki Takayasu,2003-11-20 Econophysics is a newborn field of science bridging economics and physics A special feature of this new science is the data analysis of high precision market data In economics arbitrage opportunity is strictly denied however by observing high precision data we can prove the existence of arbitrage opportunity Also financial

technology neglects the possibility of market prediction however in this book you can find many examples of predicted events There are other surprising findings This volume is the proceedings of a workshop on application of econophysics at which leading international researchers discussed their most recent results **Simulation For The Social Scientist** Gilbert, Nigel, Troitzsch, Klaus, 2005-02-01 Social sciences Simulation methods Social interaction Computer simulation Social sciences Mathematical models publisher Case-Based Approximate Reasoning Eyke Hüllermeier, 2007-03-20 Making use of different frameworks of approximate reasoning and reasoning under uncertainty notably probabilistic and fuzzy set based techniques this book develops formal models of the above inference principle which is fundamental to CBR The case based approximate reasoning methods thus obtained especially emphasize the heuristic nature of case based inference and aspects of uncertainty in CBR Limit Theorems and Applications of Set-Valued and Fuzzy Set-Valued Random Variables Shoumei Li, Y. Ogura, V. Kreinovich, 2013-04-17 After the pioneering works by Robbins 1944 1945 and Choquet 1955 the notation of a set valued random variable called a random closed set in literatures was systematically introduced by Kendall 1974 and Matheron 1975 It is well known that the theory of set valued random variables is a natural extension of that of general real valued random variables or random vectors However owing to the topological structure of the space of closed sets and special features of set theoretic operations of Beer 27 set valued random variables have many special properties This gives new meanings for the classical probability theory As a result of the development in this area in the past more than 30 years the theory of set valued random variables with many applications has become one of new and active branches in probability theory In practice also we are often faced with random experiments whose outcomes are not numbers but are expressed in inexact linguistic terms A Course in Mathematical and Statistical Ecology Anil Gore, S.A. Paranjpe, 2013-04-17 As the world enters the new millennium mankind faces a series of new problems many of them created by man himself These include overpopulation air and water pollution global warming accumulation of greenhouse gases damage to the ozone layer and loss of biodiversity Perhaps these problems were around even earlier in an incipient stage but they have now assumed global proportions and are uppermost in the minds of all A natural consequence is enhanced interest in sciences connected with these problems Ecology is a field that is immensely useful in understanding many of them In the seventies nature conservation became a concern of wide sections of society well beyond the small group of expert ecologists Species extinction and depletion of biological resources were seen as major threats to human welfare It was therefore natural for scientists from different disciplines to seek reasons behind these developments We were no exceptions and when opportunity to interact with ecologists as statistical consultants came we found ourselves reading more and more of ecology and evolutionary biology Several years ago we proposed starting of an elective one semester course on statistical ecology for graduate students of statistics of Pune University Recent Trends in Nonlinear Partial Differential Equations I James B. Serrin, Enzo L. Mitidieri, Vicențiu D. Rădulescu, 2013-07-22 This book is the first of two volumes which contain the proceedings of the

Workshop on Nonlinear Partial Differential Equations held from May 28 June 1 2012 at the University of Perugia in honor of Patrizia Pucci's 60th birthday The workshop brought t Agent-Based Computational Sociology Flaminio Squazzoni, 2012-04-23 Most of the intriguing social phenomena of our time such as international terrorism social inequality and urban ethnic segregation are consequences of complex forms of agent interaction that are difficult to observe methodically and experimentally This book looks at a new research stream that makes use of advanced computer simulation modelling techniques to spotlight agent interaction that allows us to explain the emergence of social patterns It presents a method to pursue analytical sociology investigations that look at relevant social mechanisms in various empirical situations such as markets urban cities and organisations This book Provides a comprehensive introduction to epistemological theoretical and methodological features of agent based modelling in sociology through various discussions and examples Presents the pros and cons of using agent based models in sociology Explores agent based models in combining quantitative and qualitative aspects and micro and macro levels of analysis Looks at how to pose an agent based research question identifying the model building blocks and how to validate simulation results Features examples of agent based models that look at crucial sociology issues Supported by an accompanying website featuring data sets and code for the models included in the book Agent Based Computational Sociology is written in a common sociological language and features examples of models that look at all the traditional explanatory challenges of sociology Researchers and graduate students involved in the field of agent based modelling and computer simulation in areas such as social sciences cognitive sciences and computer sciences will benefit from this book

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