

Universals and fundamentals

- Network architecture? Complexity? Robustness?
- Lots of appealing ideas, few fundamentals
- Can we change this?
- Theory: Fundamental laws, constraints, tradeoffs
- Illustrate with “simple” and familiar case studies whenever possible
- Start with Internet but expand our thinking outside networking

John Doyle

John G Braun Professor

Control and Dynamical System, Electrical Engineering, BioEngineering

Caltech

Laws, more laws, and architecture

- Conservation laws, constraints, hard limits
 - Important tradeoffs are *between*
 - Control, computation, communication, energy, materials, measurement
 - Existing theory is fragmented and incompatible
 - Continuing progress on unifications
- Power laws, data, models, high variability
- Architecture= “constraints that deconstrain”
 - Expand “layering as optimization”
 - Achieving hard limits

Contrasting Views of Complexity and Their Implications For Network-Centric Infrastructures

David L. Alderson, *Member, IEEE*, and John C. Doyle

Abstract—There exists a widely recognized need to better understand and manage complex “systems of systems,” ranging from biology, ecology, and medicine to network-centric technologies. This is motivating the search for universal laws of highly evolved systems and driving demand for new mathematics and methods that are consistent, integrative, and predictive. However, the theoretical frameworks available today are not merely fragmented but sometimes contradictory and incompatible. We argue that complexity arises in highly evolved biological and technological systems primarily to provide mechanisms to create robustness. However, this complexity itself can be a source of new fragility, leading to “robust yet fragile” tradeoffs in system design. We focus on the role of robustness and architecture in networked infrastructures, and we highlight recent advances in the theory of distributed control driven by network technologies. This view of complexity in highly organized technological and biological systems is fundamentally different from the dominant perspective in the mainstream sciences, which downplays function, constraints, and tradeoffs, and tends to minimize the role of organization and design.

Index Terms—Architecture, complexity theory, networks, optimal control, optimization methods, protocols.

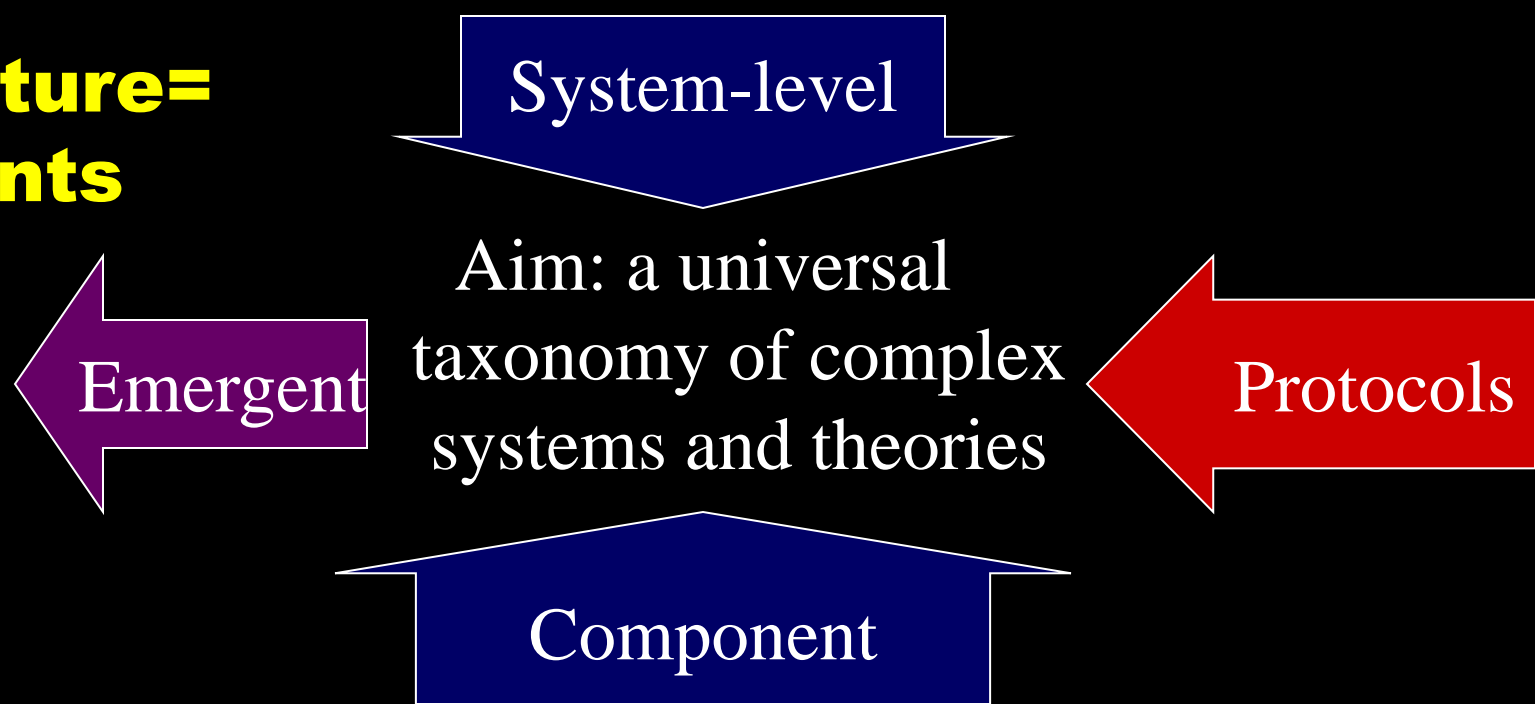
other complex engineering systems, but much of advanced technology has, if anything, made things worse. Computer-based simulation and rapid prototyping tools are now broadly available and powerful enough that it is relatively easy to demonstrate almost anything, provided that conditions are made sufficiently idealized. We are much better at designing, mass-producing, and deploying network-enabled devices than we are at being able to predict or control their collective behavior once deployed in the real world. The result is that, when things fail, they often do so cryptically and catastrophically.

The growing need to understand and manage complex systems of systems, ranging from biology to technology, is creating demand for new mathematics and methods that are consistent and integrative. Yet, there exist fundamental incompatibilities in available theories for addressing this challenge. Various “new sciences” of “complexity” and “networks” dominate the mainstream sciences [3] but are at best disconnected from medicine, mathematics, and engineering. Computing, communication, and control theories and technologies flourish but

“Architecture”

- Most persistent, ubiquitous, and global features of organization
- Constrains what is possible for good or bad
- Platform that enables (or prevents) innovation, sustainability, etc,
- Existing architectures are unsustainable
- Internet, biology, energy, manufacturing, transportation, water, food, waste, law, etc
- Theoretical foundation is fragmented, incoherent, incomplete

Architecture= Constraints



- Describe systems/components in terms of constraints on what is possible
- Decompose constraints into component, system-level, protocols, and emergent
- Not necessarily unique, but hopefully illuminating nonetheless

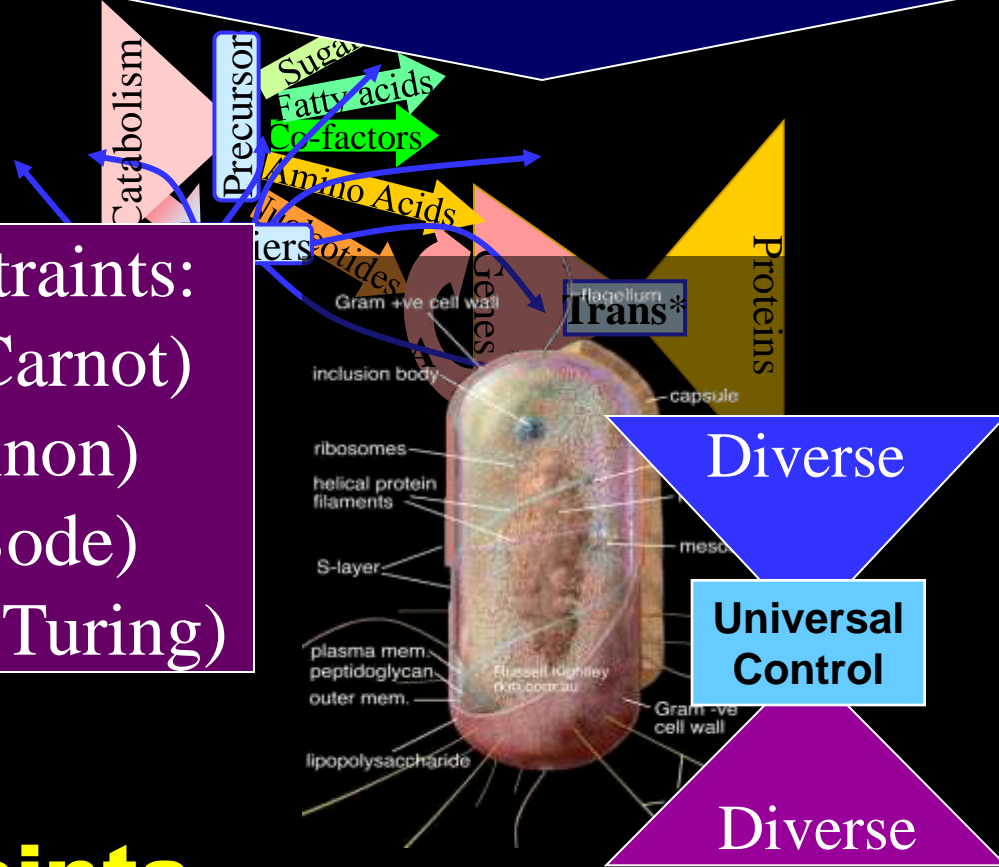
Systems requirements:
functional, efficient,
robust, evolvable

Hard constraints:
Thermo (Carnot)
Info (Shannon)
Control (Bode)
Compute (Turing)

Constraints

Components and materials:
Energy, moieties

Protocols



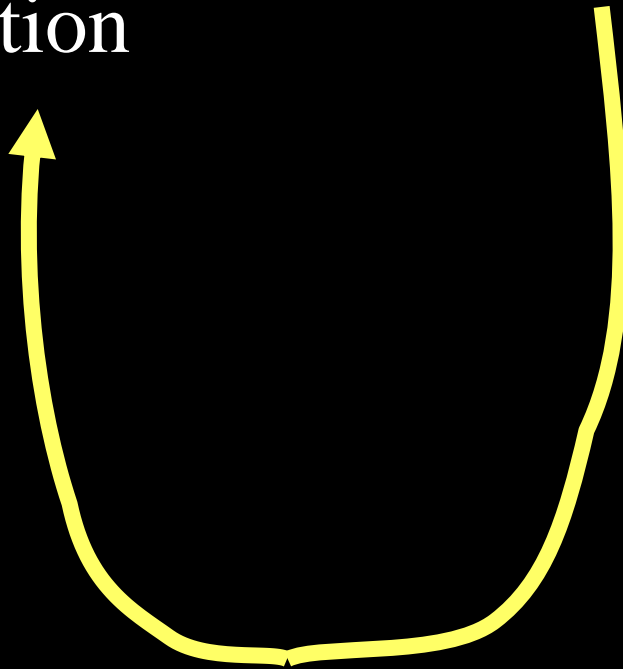
In the real (vs virtual) world

What matters:

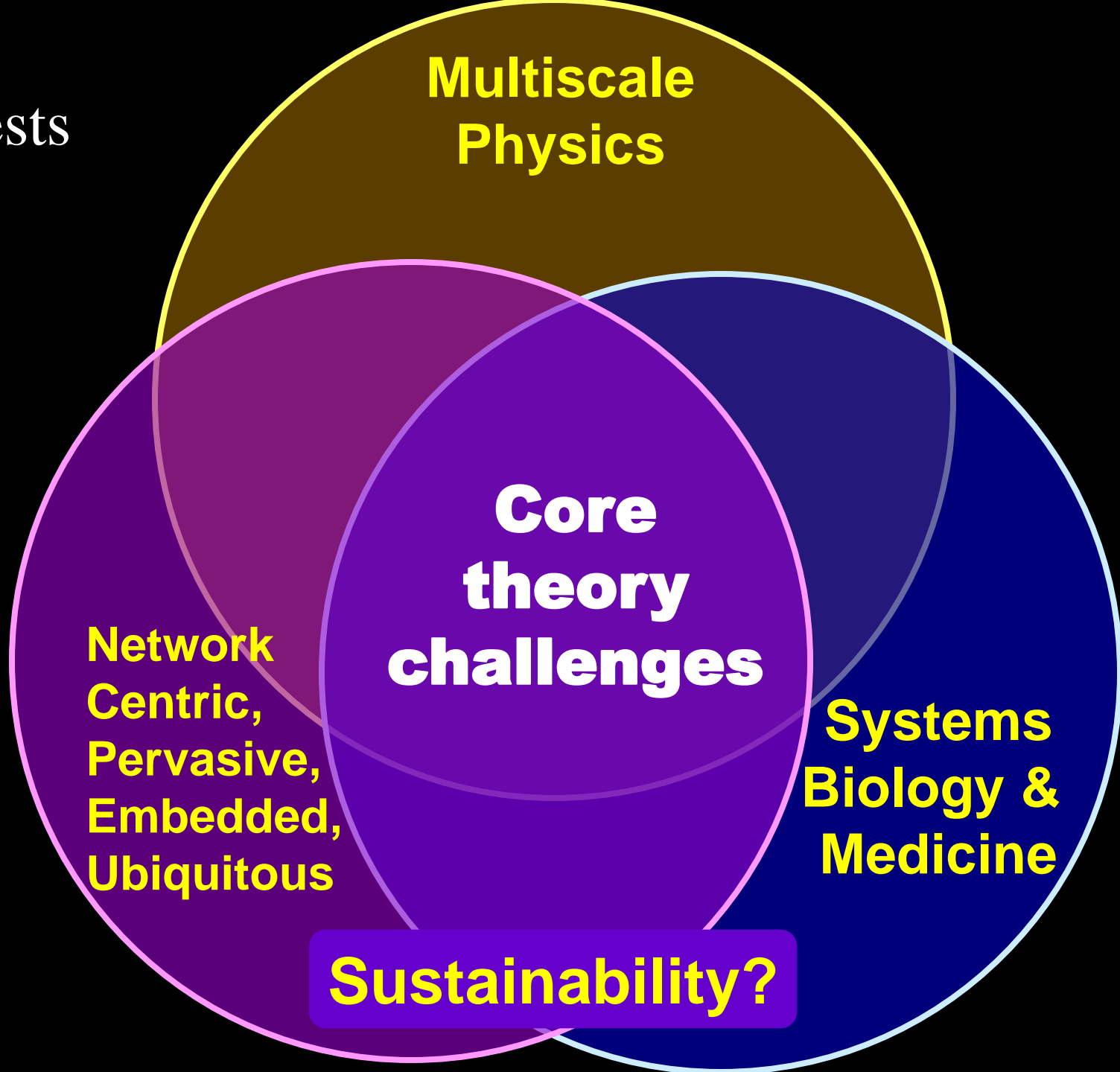
- Action

What doesn't:

- Data
- Information
- Computation
- Learning
- Decision
- ...



My
interests



Human complexity?

Robustness?

Fragility?

**Core
theory
challenges**

**Systems
Biology &
Medicine**

Human complexity

Robust

- ☺ Metabolism
- ☺ Regeneration & repair
- ☺ Healing wound /infect

Fragile

- ☹ Obesity, diabetes
- ☹ Cancer
- ☹ AutoImmune/Inflame

Mechanism?

Robust

- ☺ Metabolism
- ☺ Regeneration & repair
- ☺ Healing wound /infect
- ☹ Fat accumulation
- ☹ Insulin resistance
- ☹ Proliferation
- ☹ Inflammation

Fragile

- ☹ Obesity, diabetes
- ☹ Cancer
- ☹ AutoImmune/Inflame
- ☹ Fat accumulation
- ☹ Insulin resistance
- ☹ Proliferation
- ☹ Inflammation

What's the difference?


Robust

- ☺ Metabolism
- ☺ Regeneration & repair
- ☺ Healing wound /infect


Fragile

- ☹ Obesity, diabetes
- ☹ Cancer
- ☹ AutoImmune/Inflame
- ☹ Fat accumulation
- ☹ Insulin resistance
- ☹ Proliferation
- ☹ Inflammation

Fluctuating
energy



Static
energy



Accident or necessity?

What's the difference?

Robust

- 😊 Metabolism
- 😊 Regeneration & repair
- 😊 Healing wound /infect

Fragile

- 😞 Obesity, diabetes
- 😞 Cancer
- 😞 AutoImmune/Inflame

- 😞 Fat accumulation
- 😞 Insulin resistance
- 😞 Proliferation
- 😞 Inflammation

Controlled
Dynamic

Low mean
High variability

Uncontrolled
Chronic

High mean
Low variability

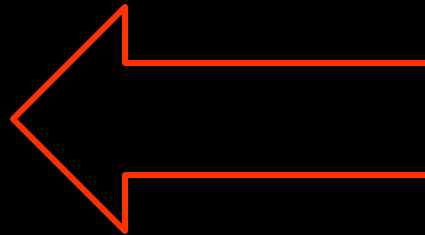
Restoring robustness

Robust

Fragile

Controlled
Dynamic

Low mean
High variability



Uncontrolled
Chronic

High mean
Low variability

Mechanism?

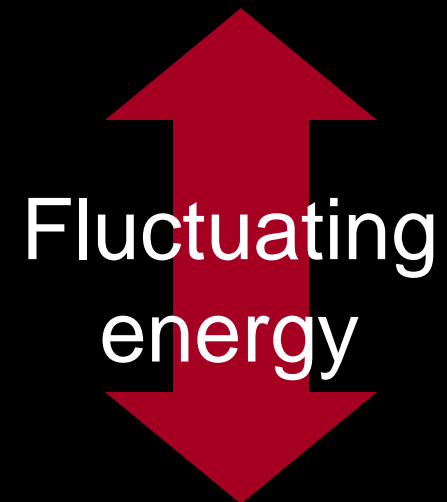
Robust

- ☺ Metabolism
- ☺ Regeneration & repair
- ☺ Healing wound /infect

- ☹ Fat accumulation
- ☹ Insulin resistance
- ☹ Proliferation
- ☹ Inflammation

Controlled
Dynamic

Low mean
High variability



fast

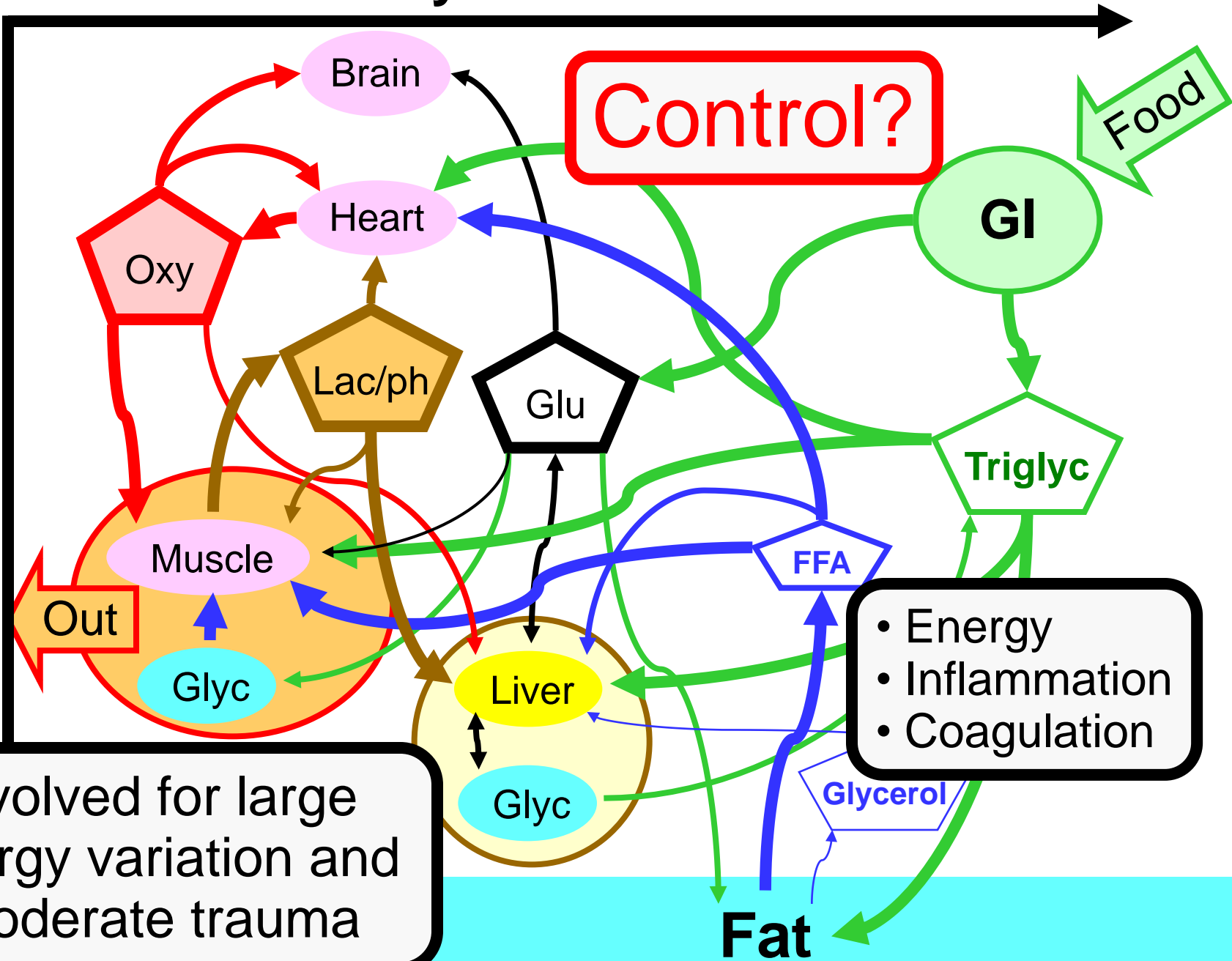
dynamics

slow

high

priority

low



Evolved for large energy variation and moderate trauma

- Energy
- Inflammation
- Coagulation

Human complexity

Robust

- ☺ Metabolism
- ☺ Regeneration & repair
- ☺ Microbe symbionts
- ☺ Immune/inflammation
- ☺ Neuro-endocrine
- 📄 Complex societies
- 📄 Advanced technologies
- 📄 Risk “management”

Yet Fragile

- ☹ Obesity, diabetes
- ☹ Cancer
- ☹ Parasites, infection
- ☹ AutoImmune/Inflame
- ☹ Addiction, psychosis...
- ☠ Epidemics, war...
- 💣 Catastrophes
- 💣 Obfuscate, amplify,...

Accident or necessity?

Robust

Fragile

☺ Metabolism

☹ Obesity, diabetes

☺ Regenerati

☹ Fat accumulation

☺ Healing wo

☹ Insulin resistance

une/Inflame

☹ Proliferation

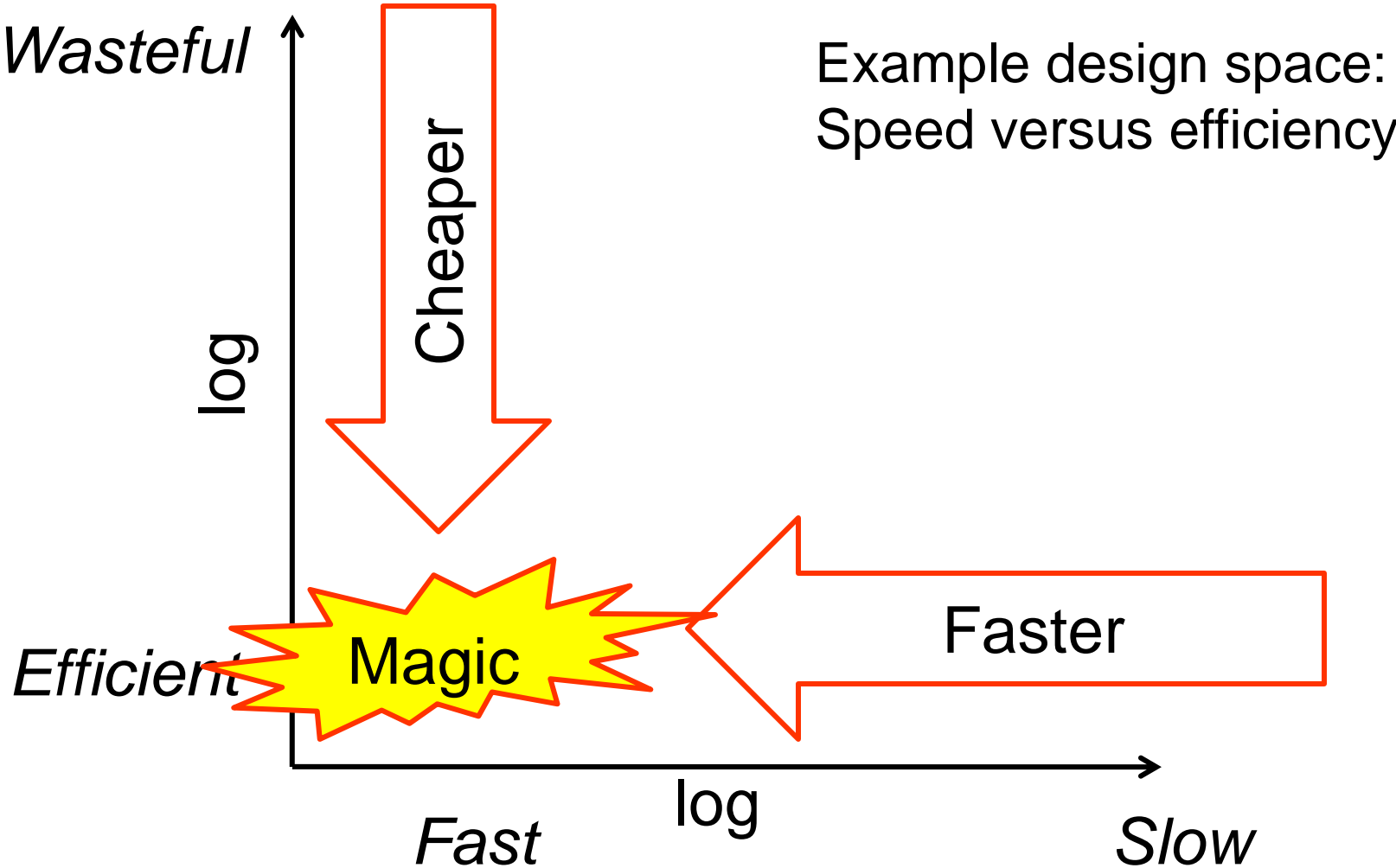
☹ Inflammation

- Fragility ← Hijacking, side effects, unintended...
- Of mechanisms evolved for robustness
- Complexity ← control, robust/fragile tradeoffs
- Math: New robust/fragile conservation laws

Both

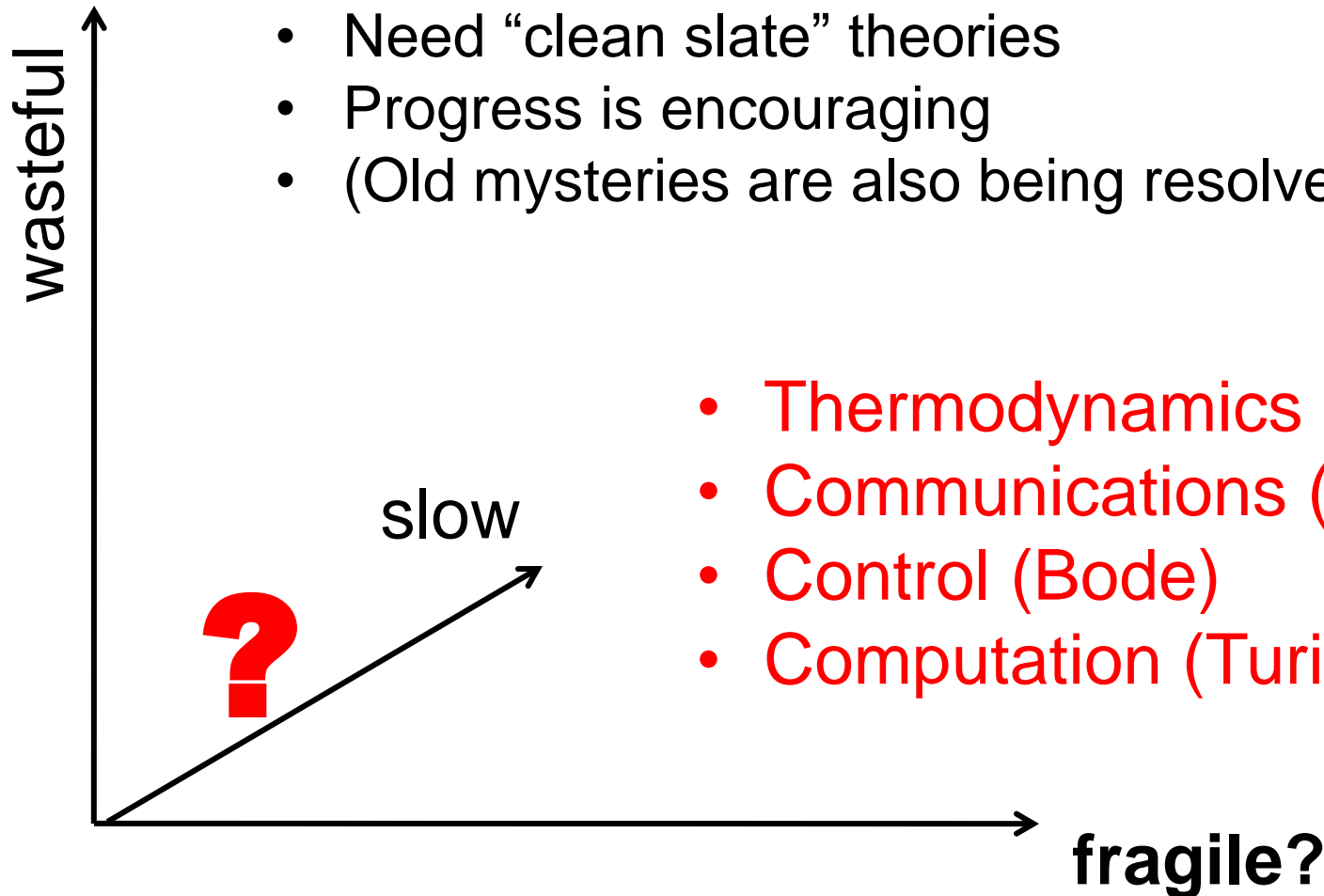
Accident or necessity?

Design tradeoffs



Standard system theories are severely limited

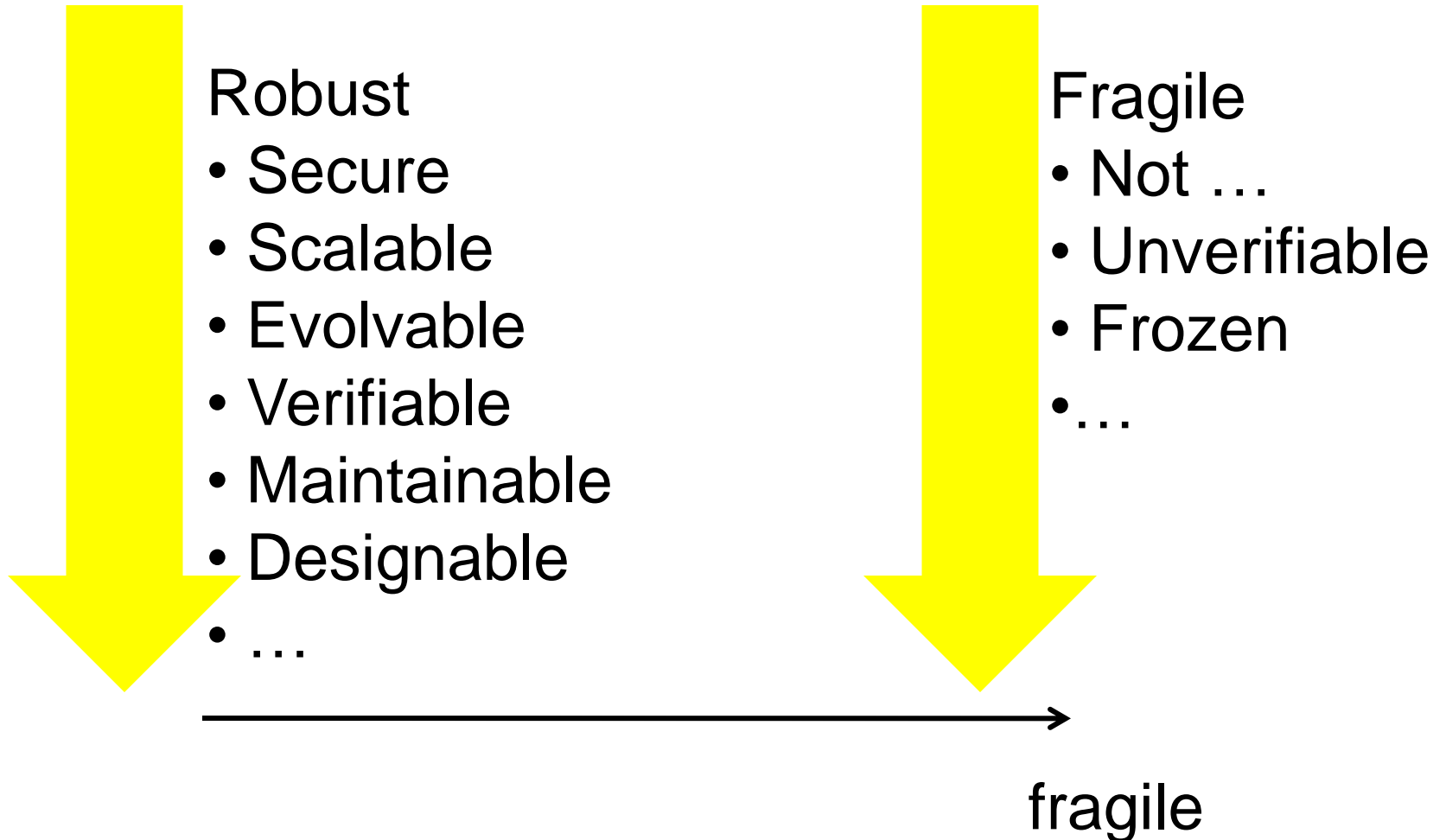
- Each focuses on one dimension
- Important tradeoffs are **across** these dimensions
- Need “clean slate” theories
- Progress is encouraging
- (Old mysteries are also being resolved)



- Thermodynamics (Carnot)
- Communications (Shannon)
- Control (Bode)
- Computation (Turing)

Most dimensions are robustness

Collapse for visualization

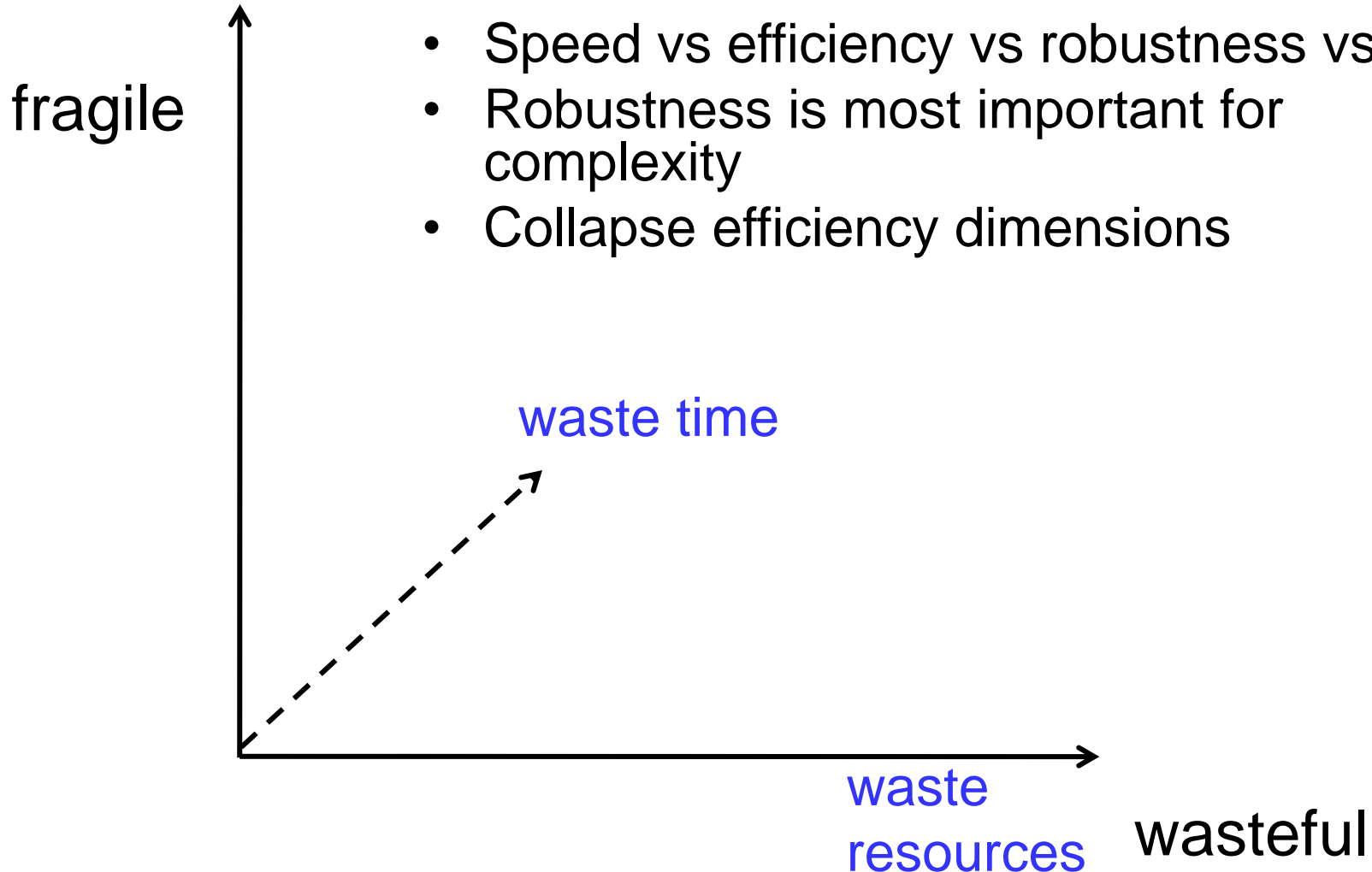




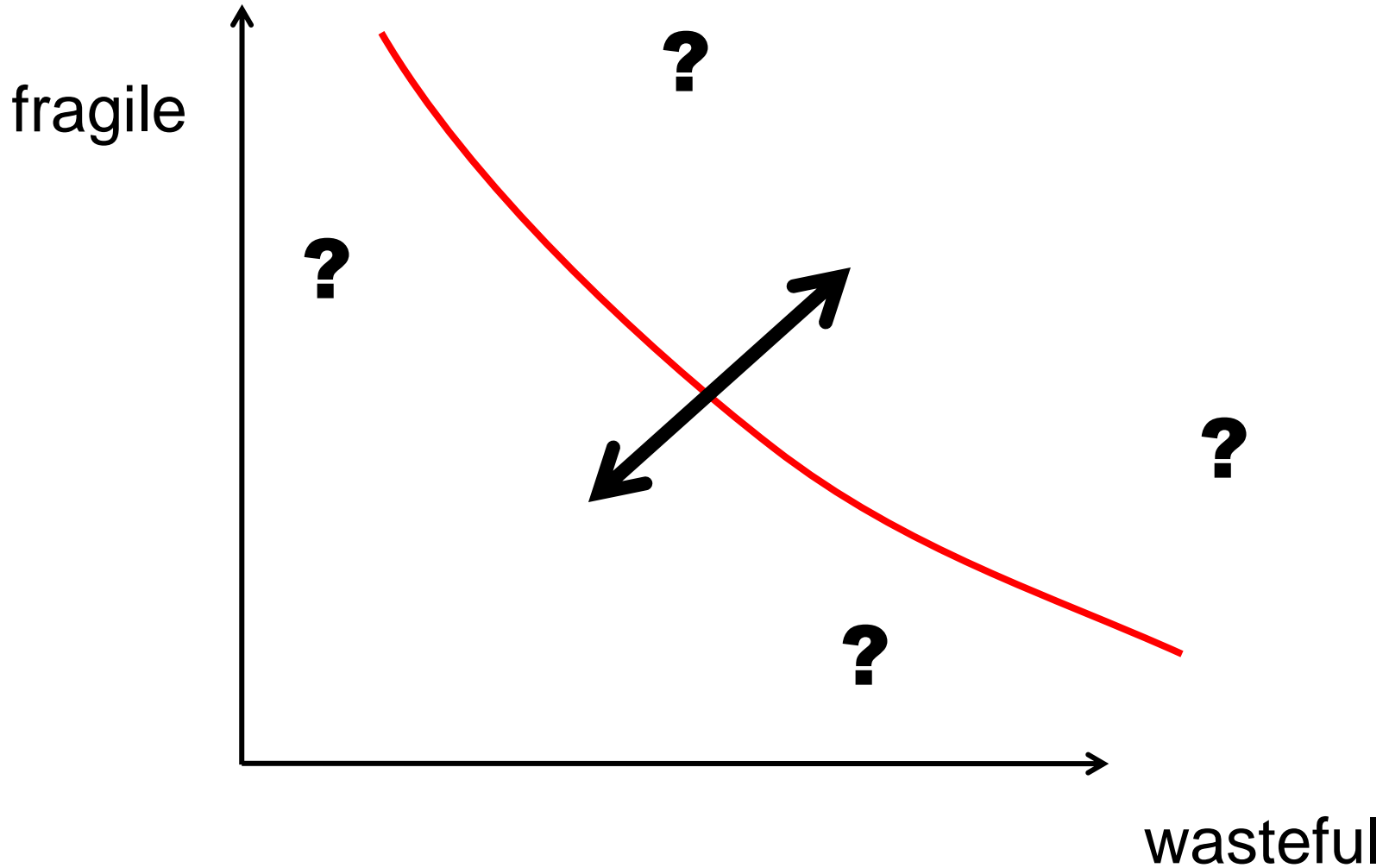
fragile

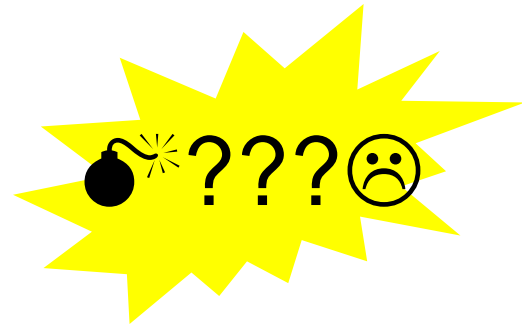
Conservation laws

- Important tradeoffs are **across** these dimensions
- Speed vs efficiency vs robustness vs ...
- Robustness is most important for complexity
- Collapse efficiency dimensions



Conservation laws



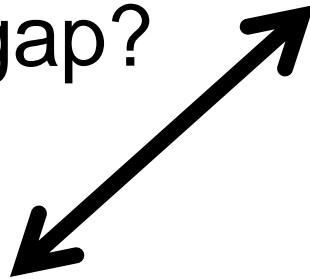


Bad architectures?

fragile

?

gap?



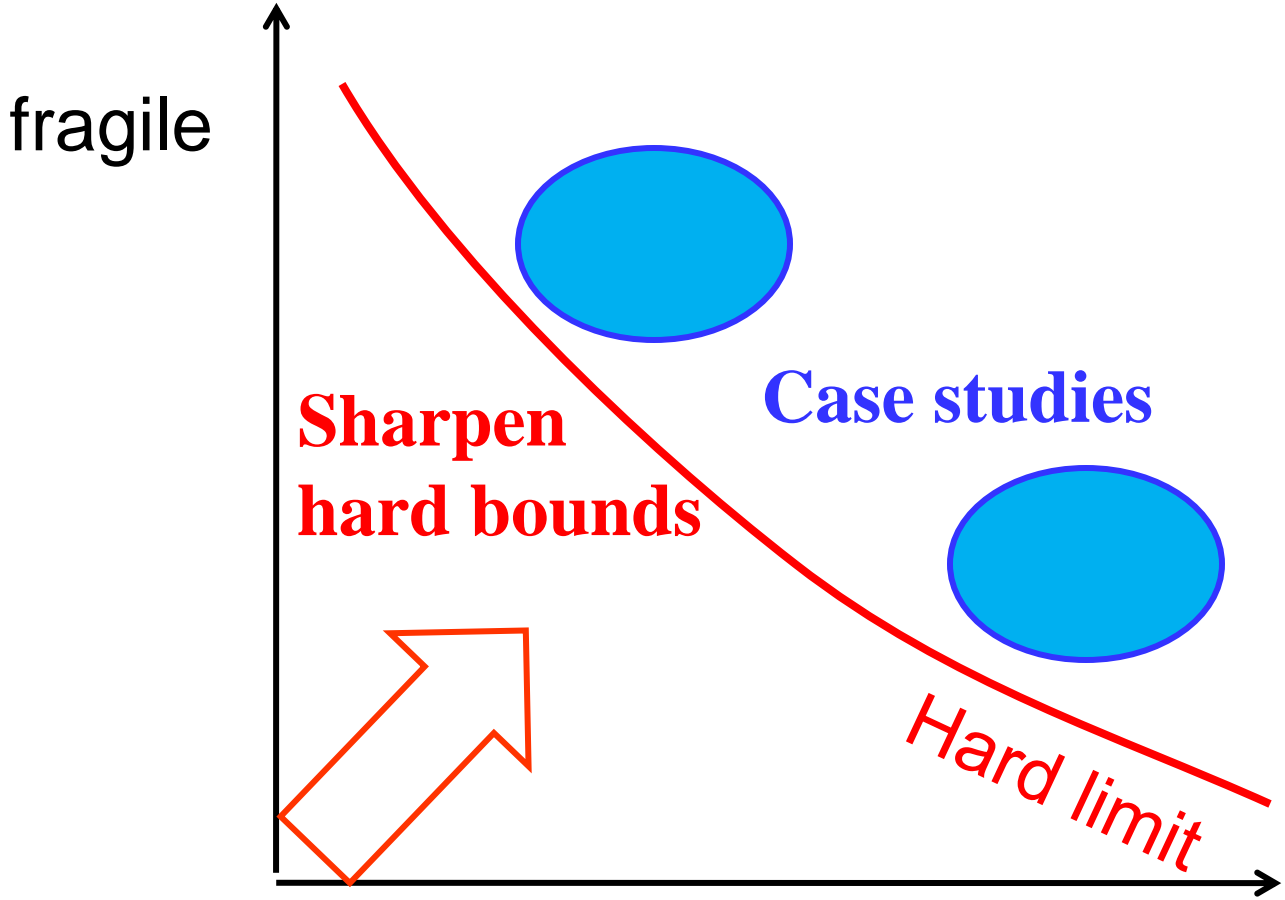
Bad theory?

?



wasteful

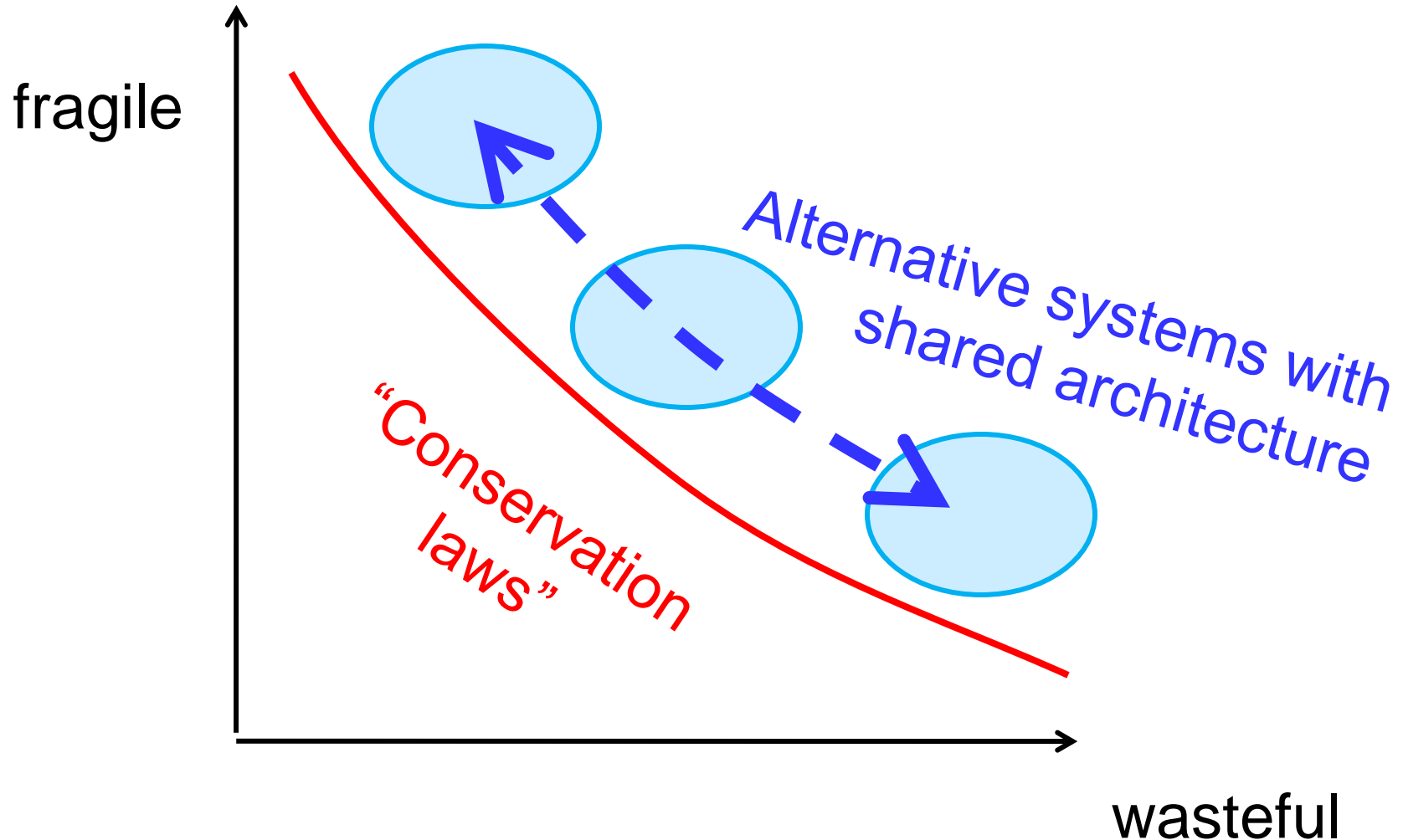
Conservation laws



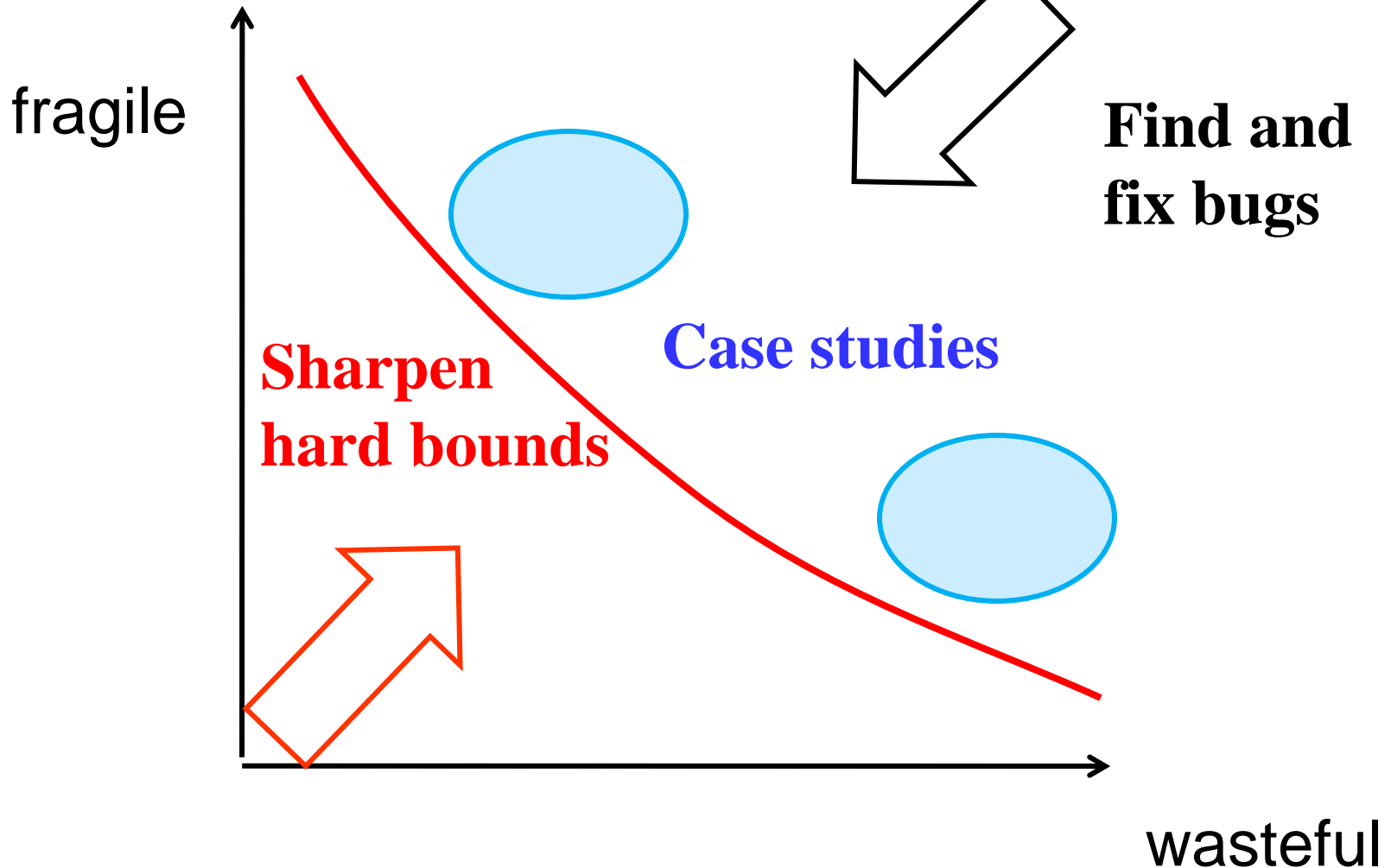
wasteful

Architecture

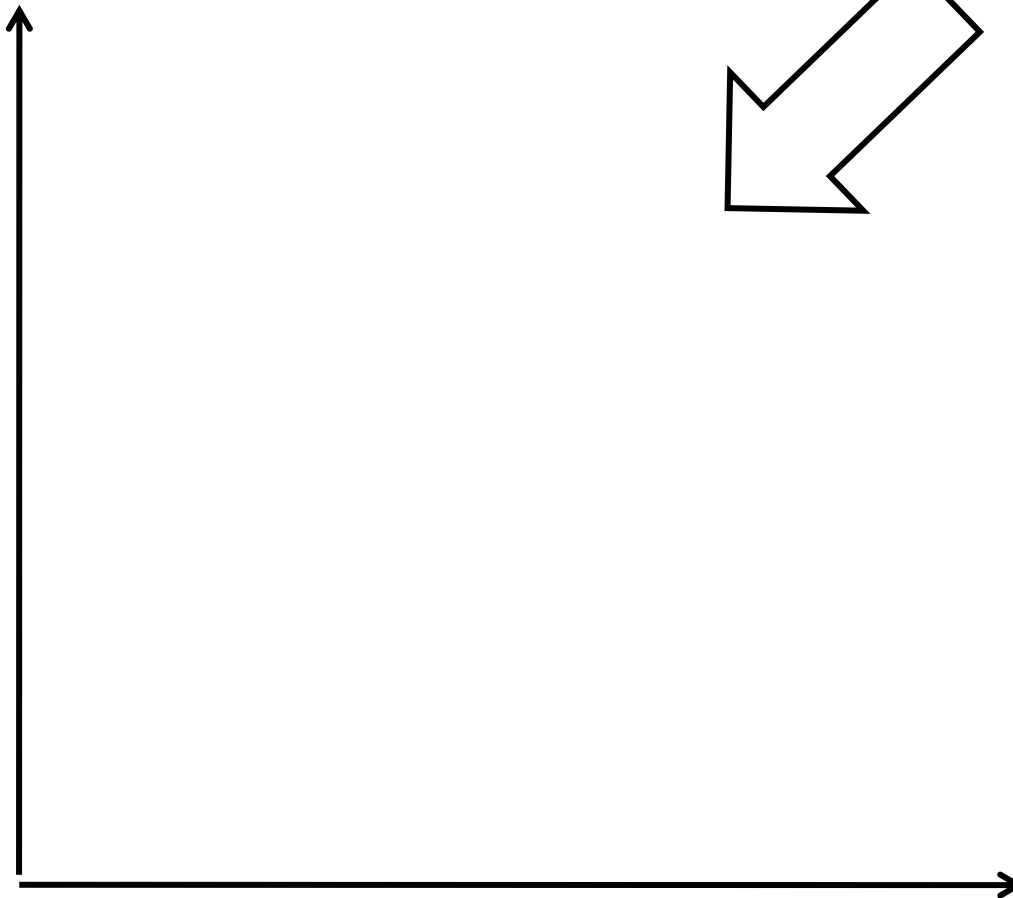
Good architectures
allow for effective
tradeoffs



Complementary approaches



fragile



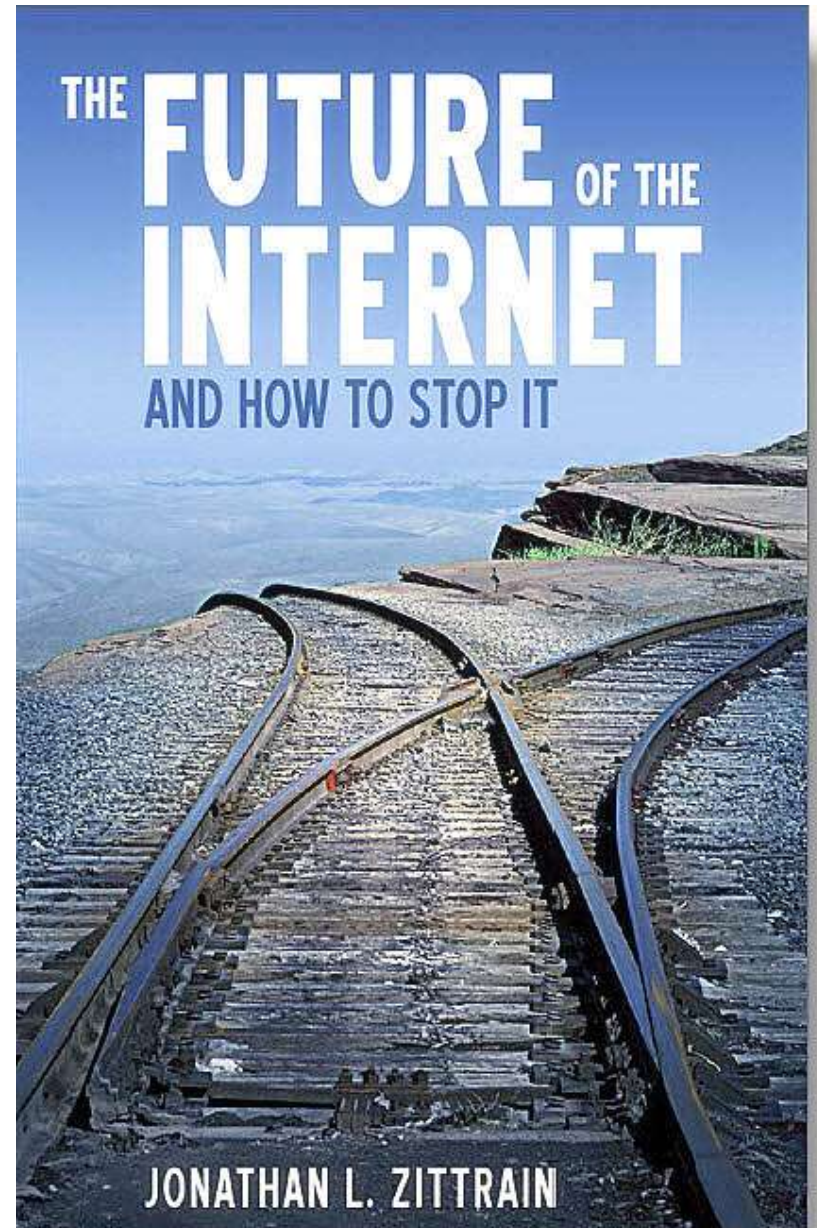
**Find and
fix bugs**

wasteful

Architectures

- Case studies
 - Internet
 - Bacterial biosphere
- Principles, foundations
- Theory

Fun reading,
great picture →



Theoretical framework: Constraints that deconstrain

Applications Deconstrained

$$\min_{\mathbf{x}} \left\{ \int \left(\|R\tilde{\mathbf{x}} - \mathbf{c}\|^2 + \|R\mathbf{x} - \mathbf{c}\|^2 \right) dt \right\}$$

$$\left| \tilde{\mathbf{x}} = \arg \max_{\mathbf{v}} L(\mathbf{v}, \mathbf{p}), \quad \dot{\mathbf{p}} = R\mathbf{x} - \mathbf{c} \right.$$

$$\Rightarrow x_s = \arg \max_{\mathbf{v}} L_s(\mathbf{v}, \mathbf{p})$$

Resources Deconstrained

Enormous progress

- Layering as optimization decomposition
- Optimal control
- Robust control
- Game theory
- Network coding

Theoretical
framework:
Constraints that
deconstrain

Enormous progress

- Layering as optimization
- Optimal control
- Robust control
- Game theory
- Network coding

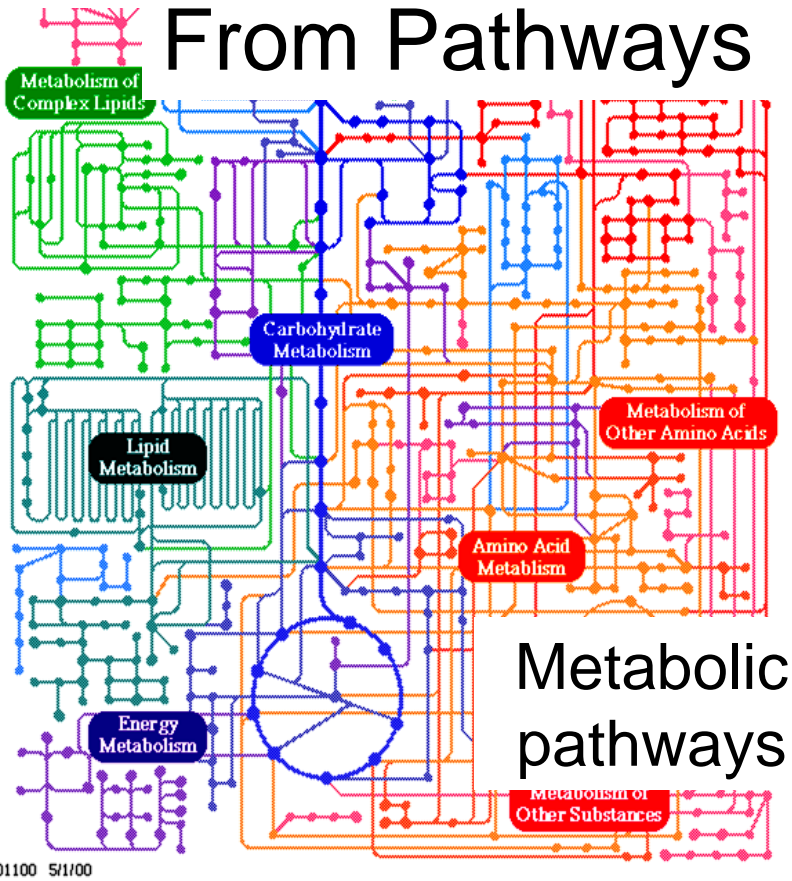
- Many robustness issues left unaddressed
- Secure, verifiable, manageable, maintainable, etc
- Architecture/policy, not part of control/dynamics
- How to expand the theory?

“Central dogma”

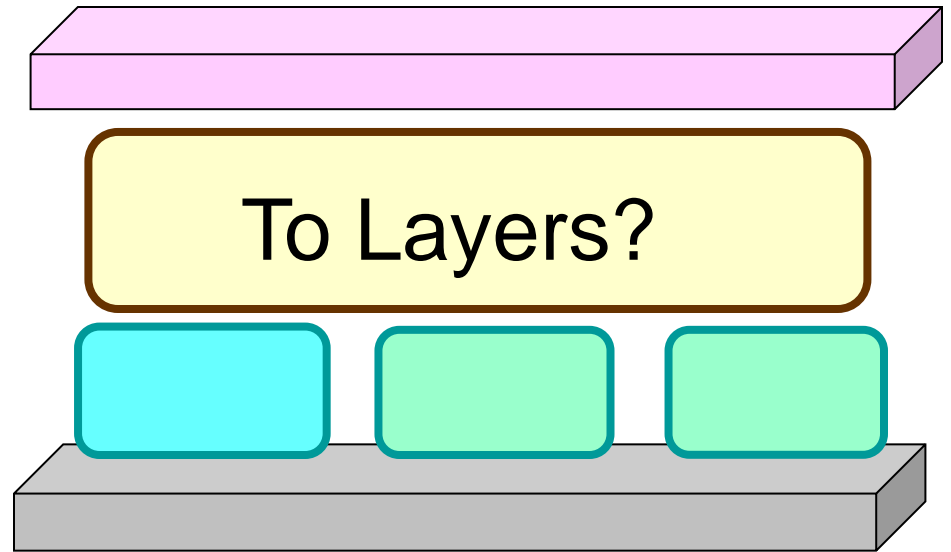


Network architecture?

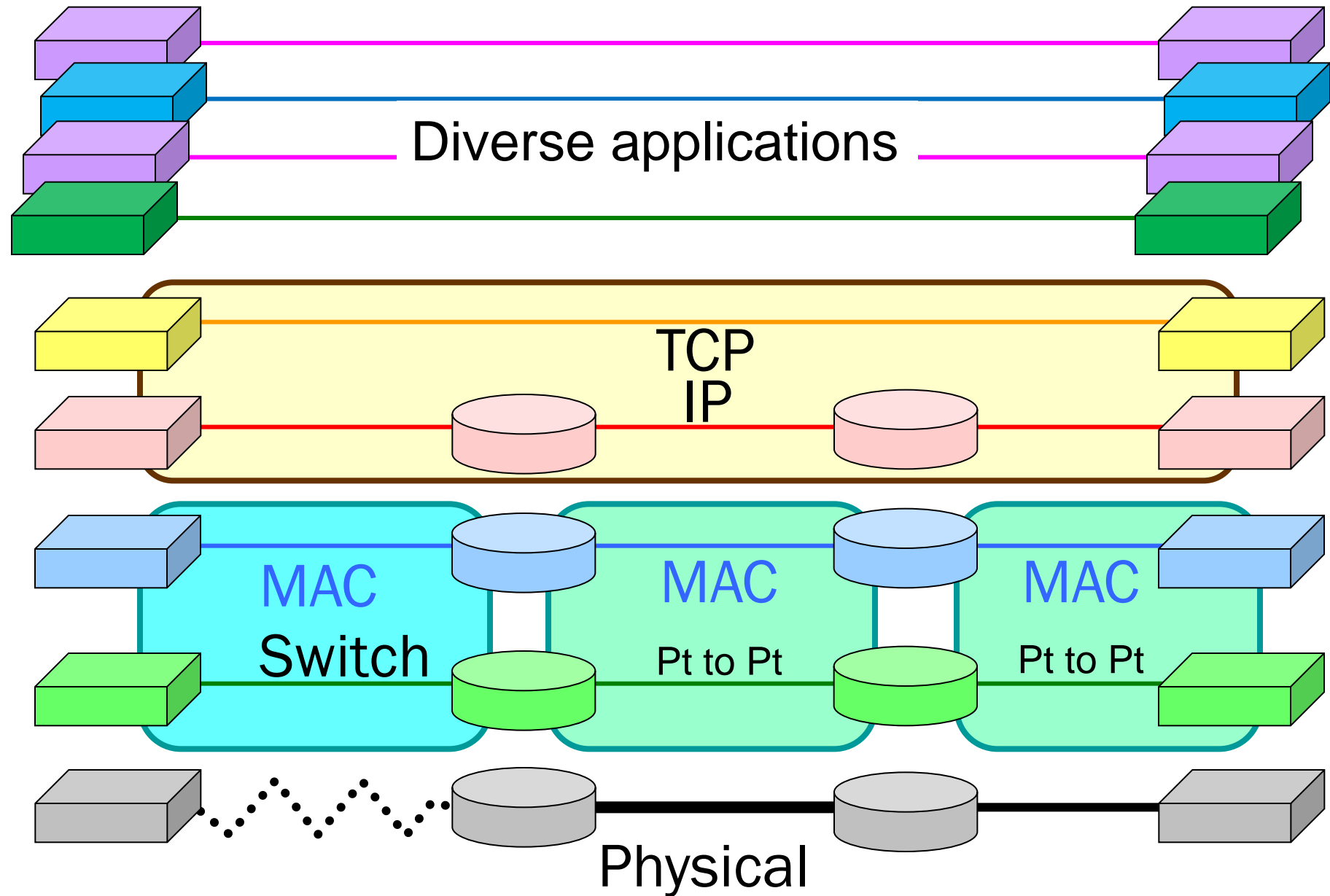
From Pathways



To Layers?



Layered architectures



Architecture resources

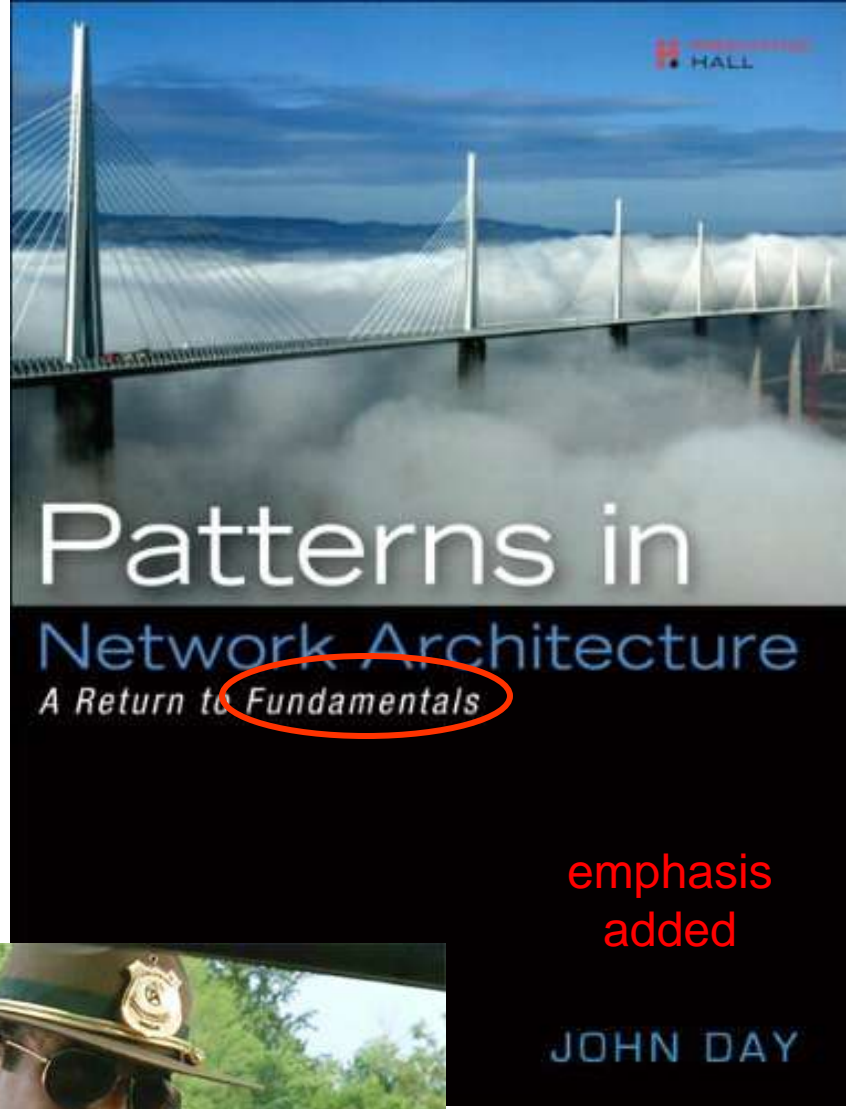
- Networking
 - John Day, Patterns in Network Architecture
 - Content Centric (CCN, Xerox Parc, Jacobson)
 - Publish-Subscribe (PSIRP)
 - Lawyers: Zittrain, Choo
- Biology (many, but here's a few)
 - Gerhart and Kirschner (the big picture)
 - De Duve (if you want to quickly learn biochemistry)
 - Zimmer (if you want to learn about bacteria)
- Systems
 - Donella Meadows

What follows is an attempt to paraphrase this work.

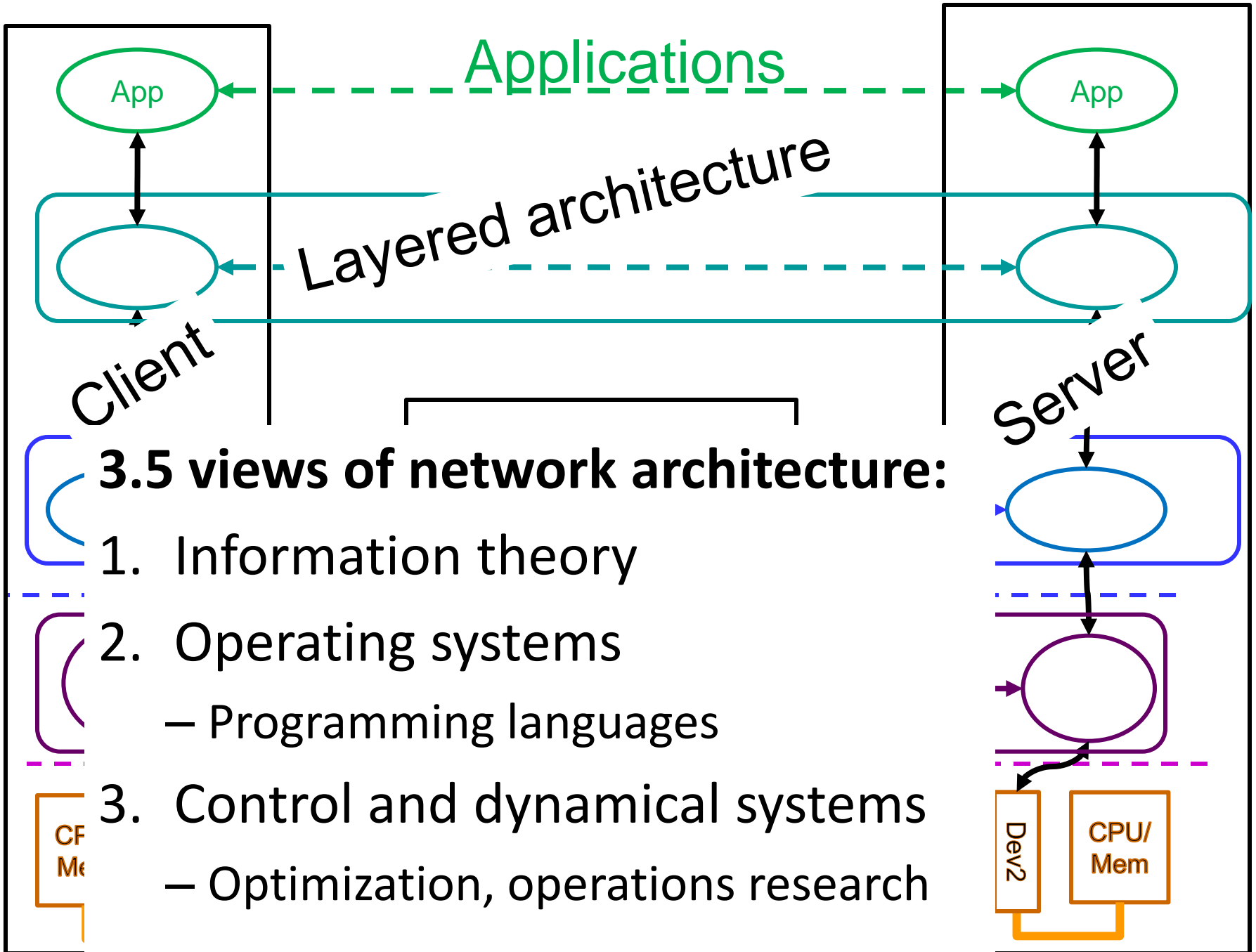
WHAT THE
INTERNET
IS DOING TO
OUR BRAINS

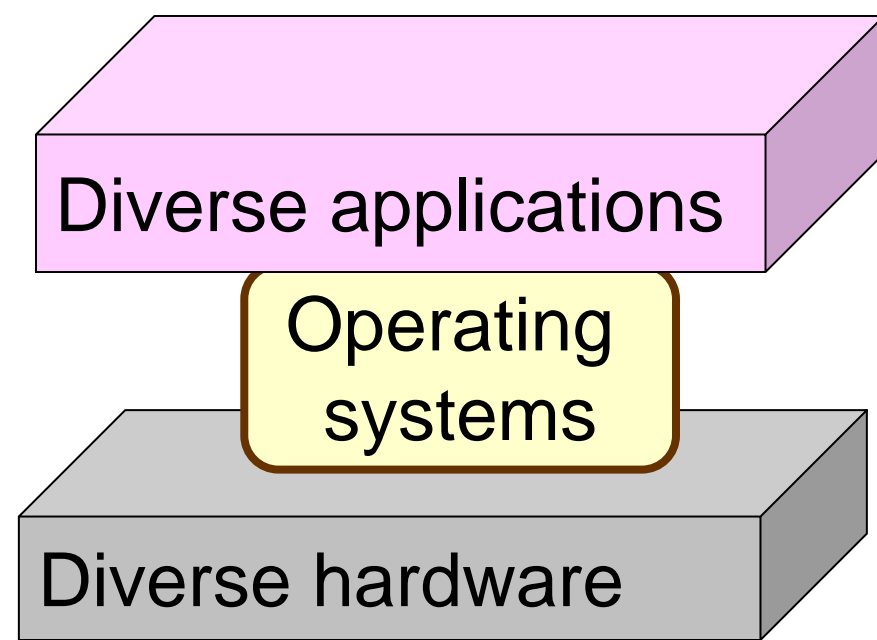
THE Nicholas Carr
AUTHOR OF THE BIG SWITCH
SHALLOWS

↑
great title



Sir, I'm going to have to ask you to leave the internet.
You're just too fucking stupid.





3.5 views of network architecture:

1. Information theory

2. Operating systems

– Programming languages

3. Control and dynamical systems

– Optimization, operations research

Operating systems

- OS allocates and shares diverse resources among diverse applications
- “Strict layering” is crucial
- e.g. clearly separate
 - Application name space
 - Logical (virtual) name/address space
 - Physical (name/) address space
- Name resolution within applications
- Name/address translation across layers

Etc...

Ring 2

Ring 1

Ring 0

Software

Hardware

Functional

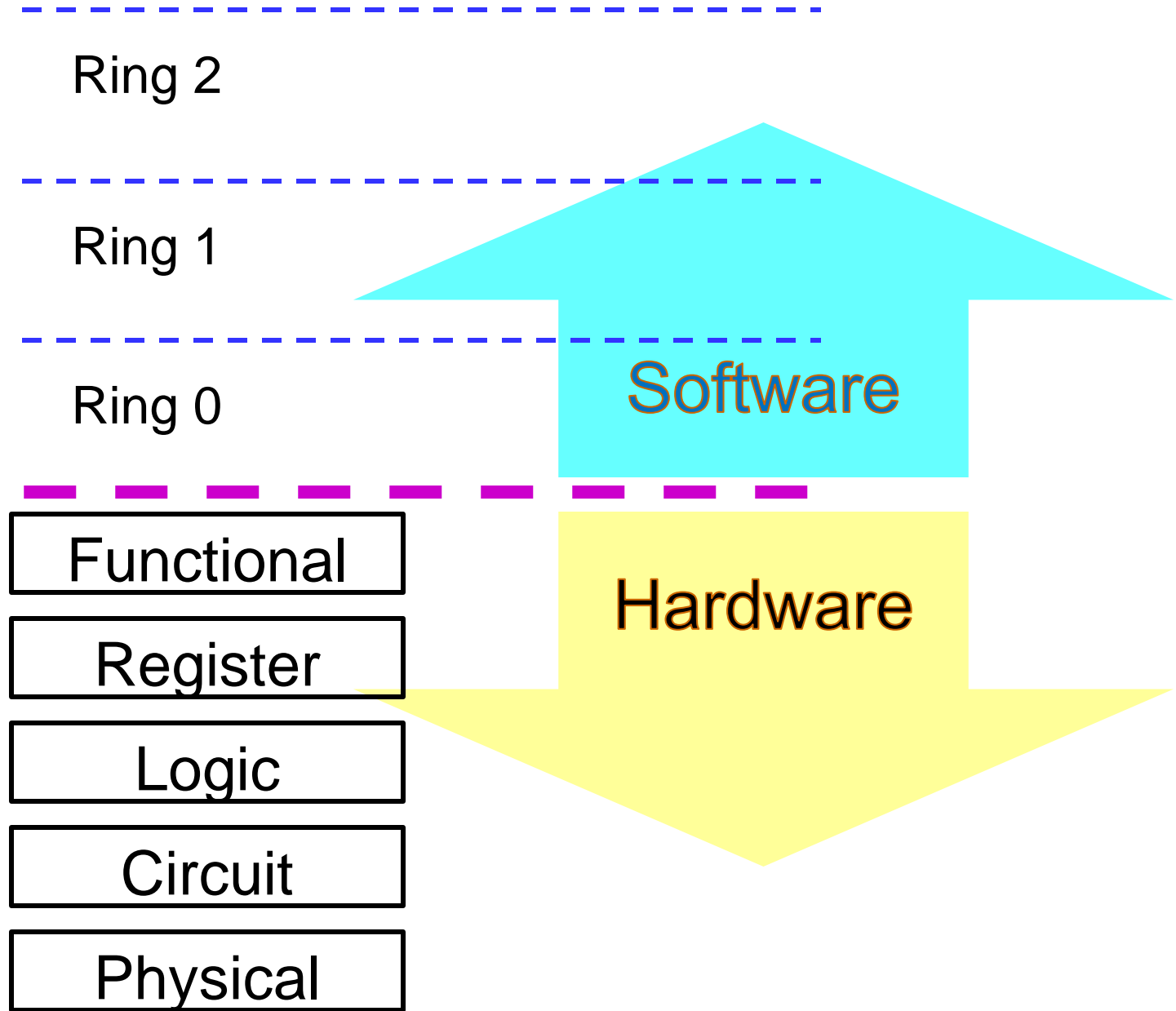
Register

Logic

Circuit

Physical

**Start at
SW/HW
interface
within a
single
processor**



Etc...

“Rings” are HW defined
levels of “protection”

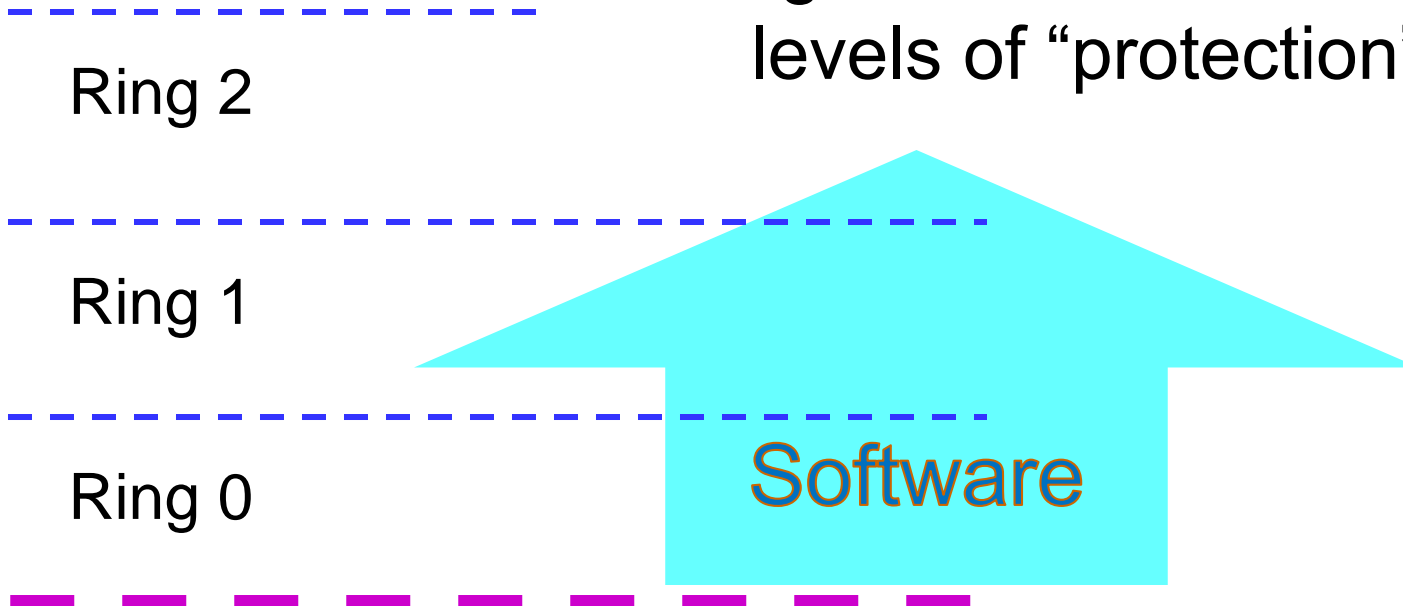
Ring 2

Ring 1

Ring 0

Software

**Start at
SW/HW
interface
within a
single
processor**



Etc...

Ring 2

Ring 1

Ring 0

Functional

Register

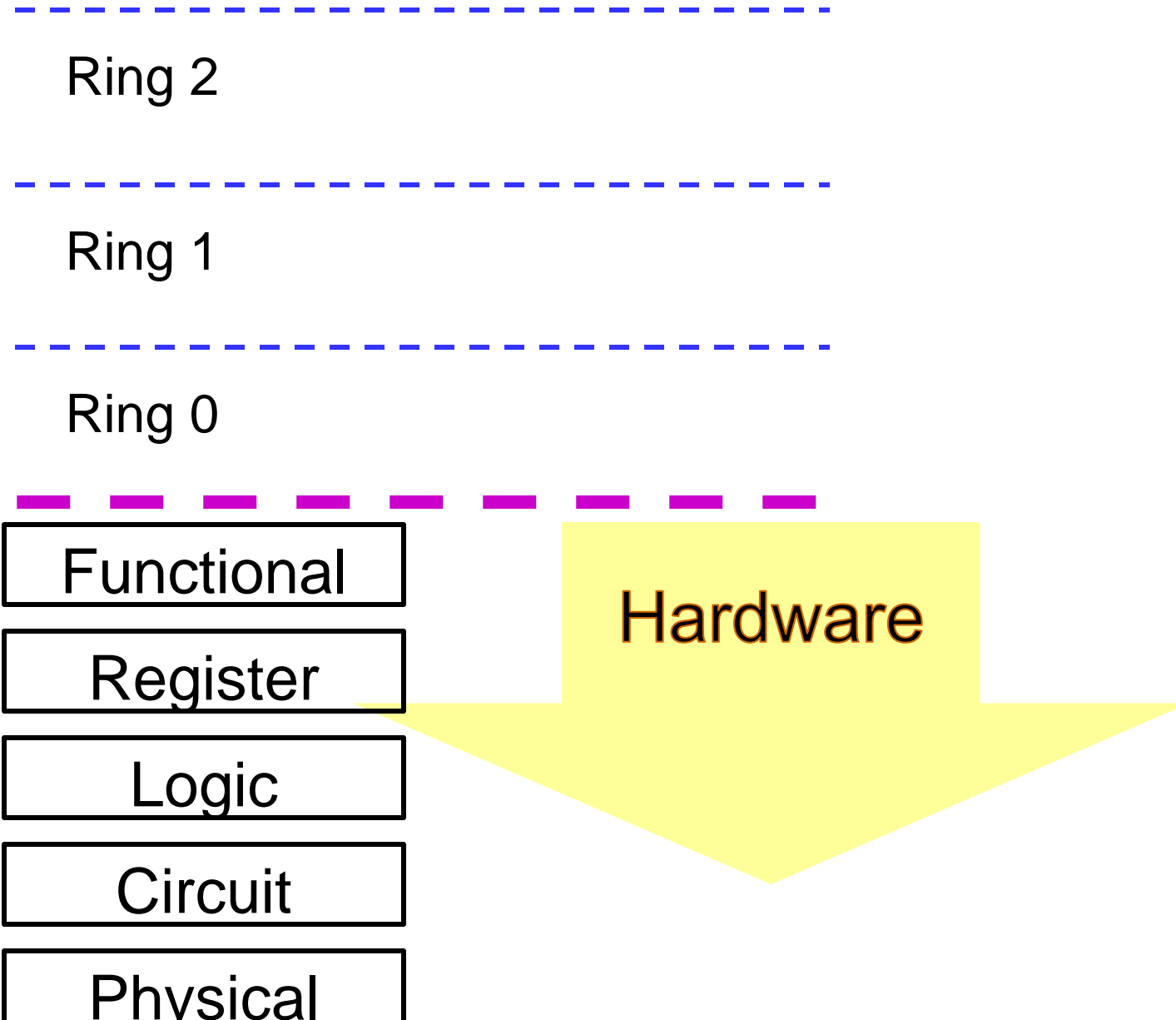
Logic

Circuit

Physical

Hardware

Hardware
is also
layered



IPC

Want to explore the fundamentals of layering

DIF

Router

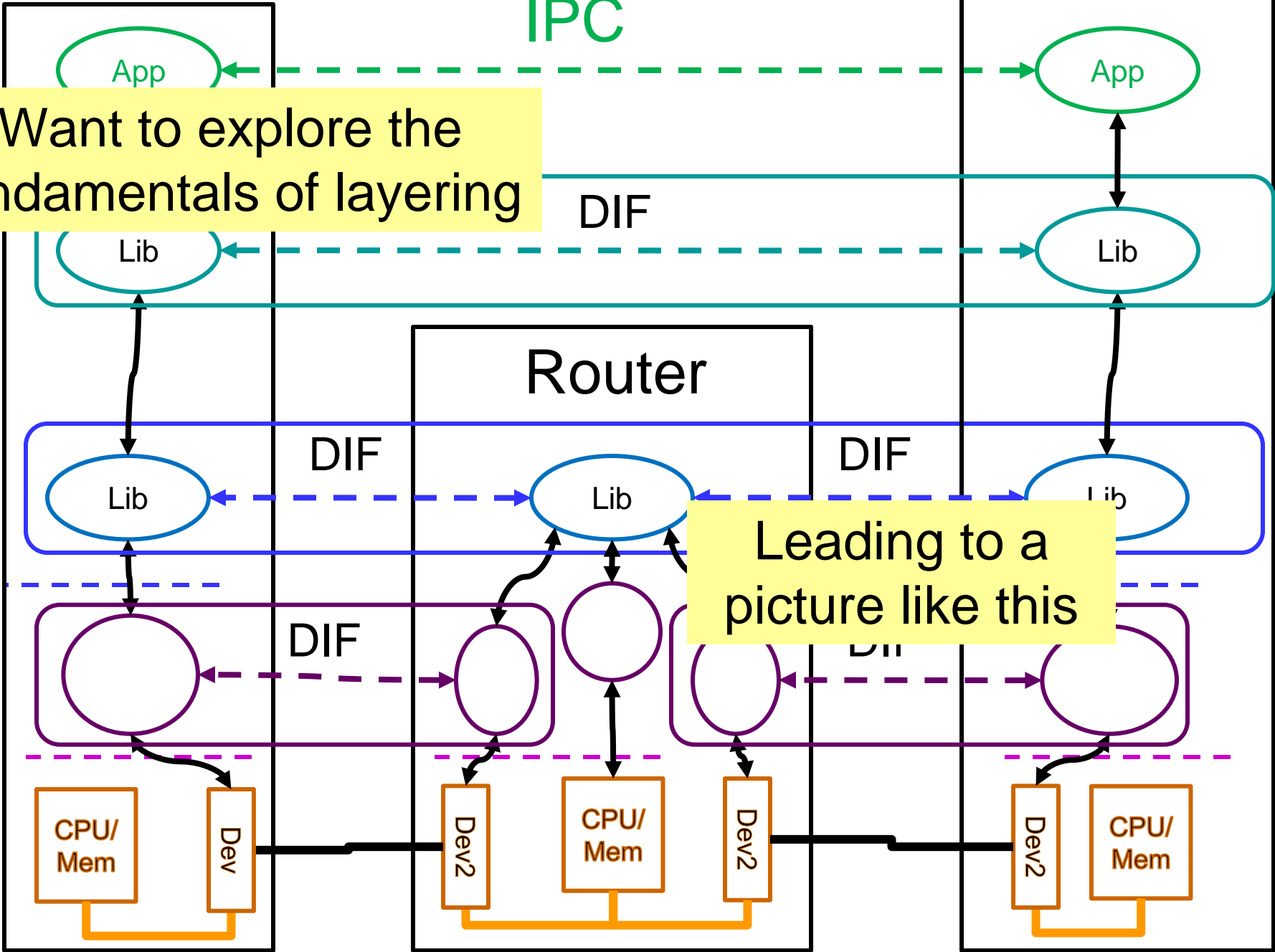
DIF

DIF

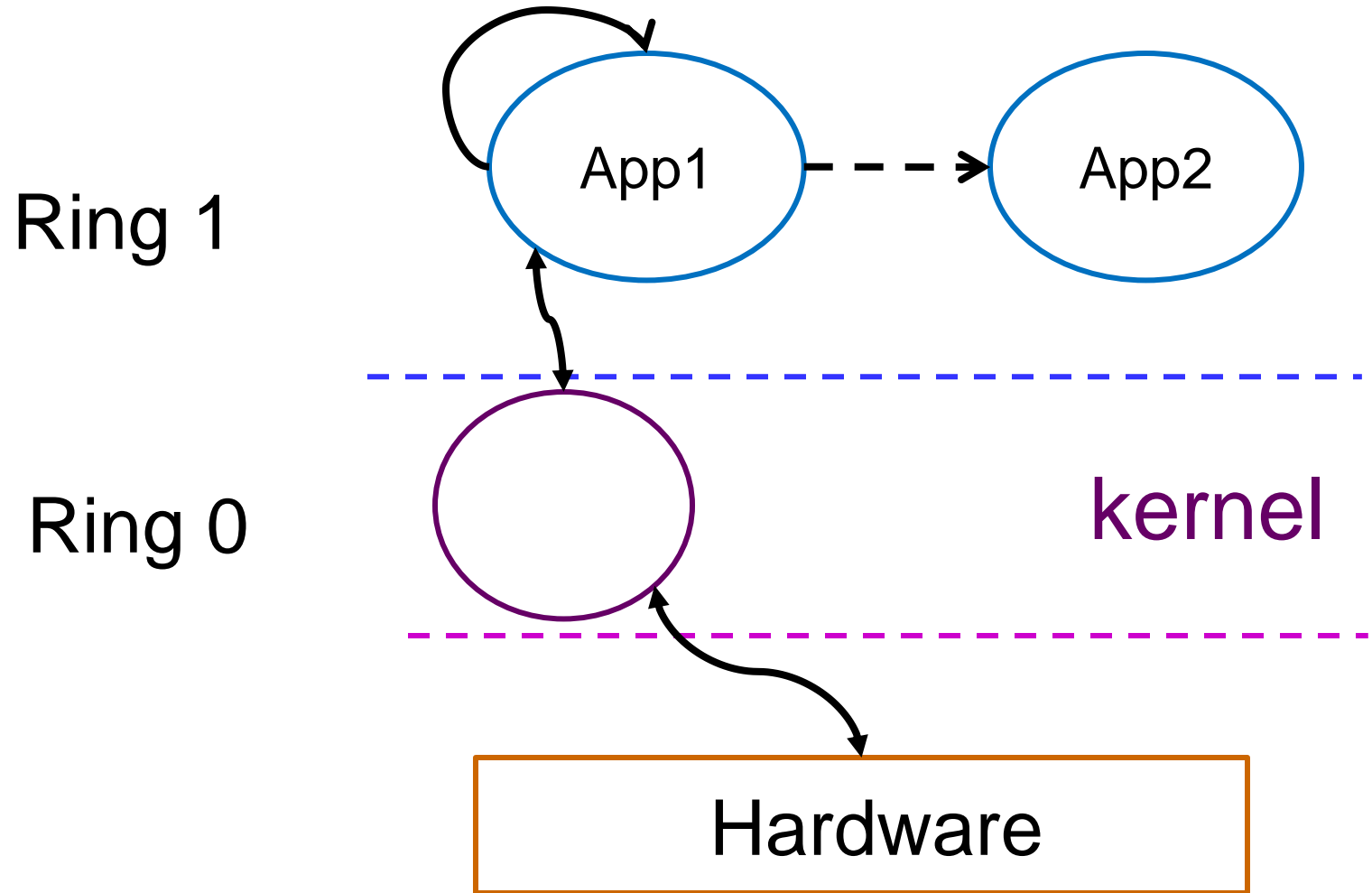
Leading to a picture like this

DIF

DIF



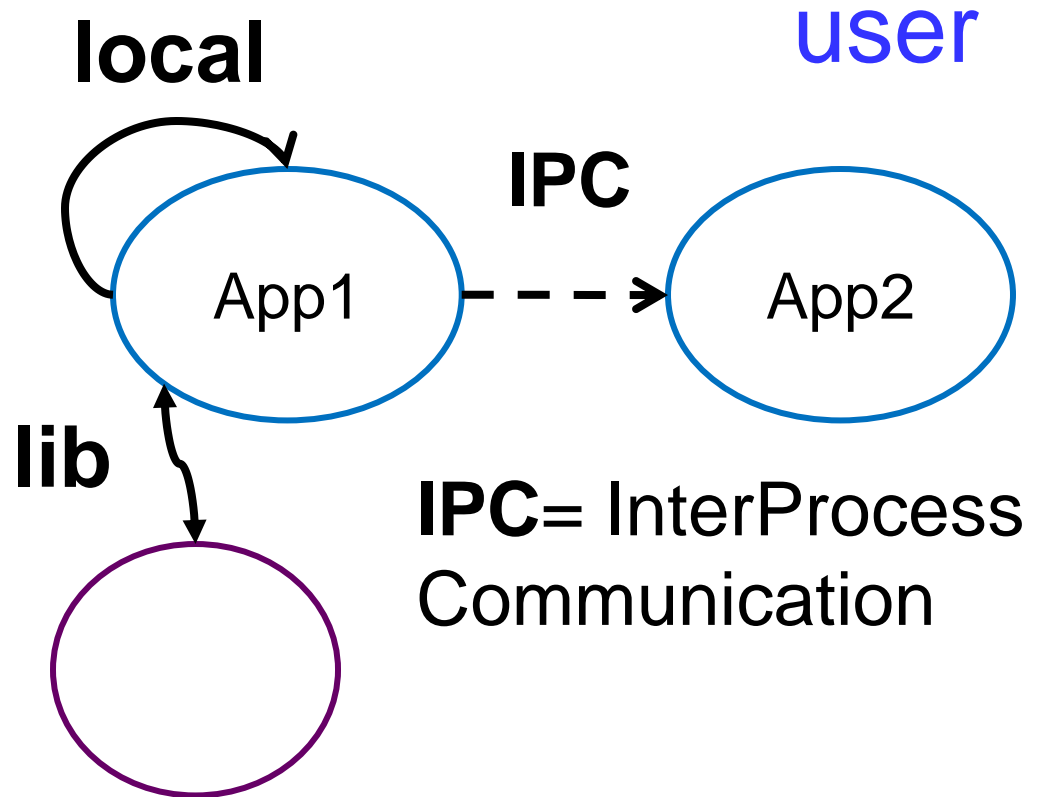
Minimal toy model



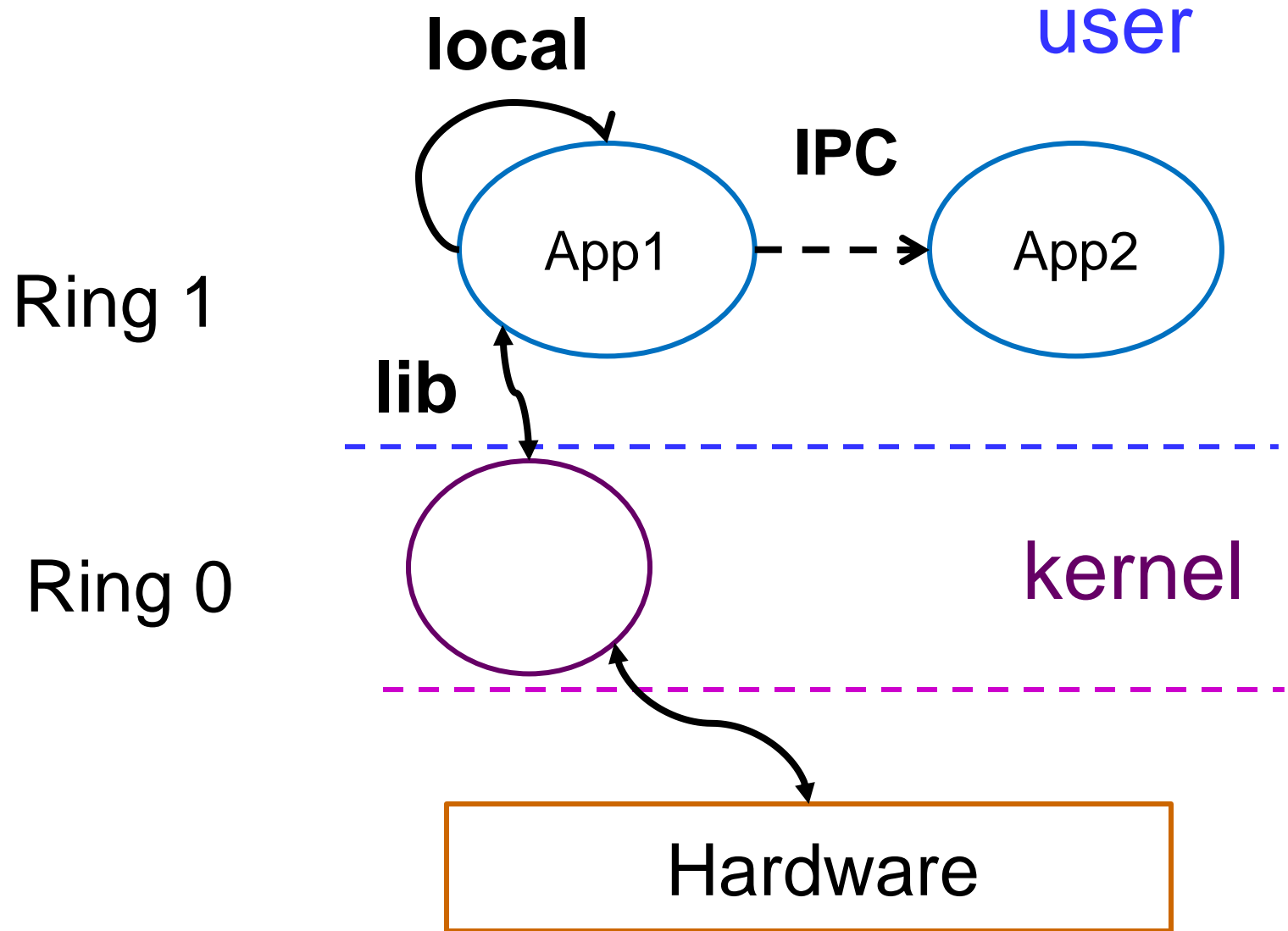
Within a single processor

A function call can be

- Local
- Library (system)
- IPC



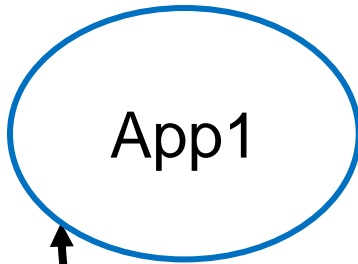
Within a single processor



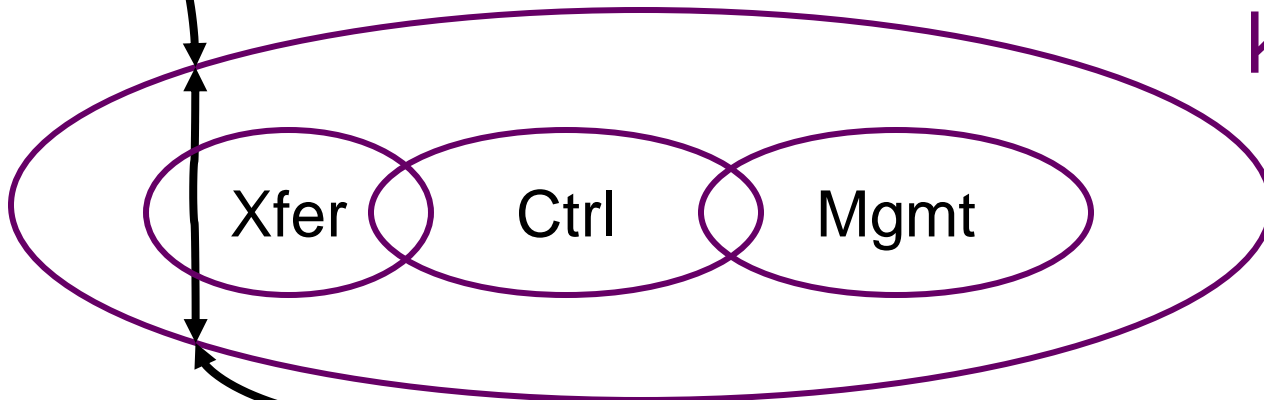
Within-layer functions are

- Data transfer (fastest)
- Control (middle)
- Management (slowest)

user



lib

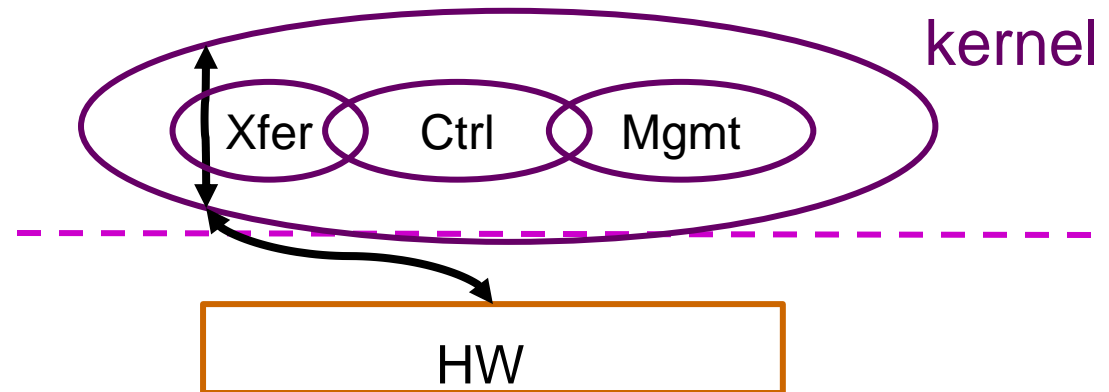


kernel

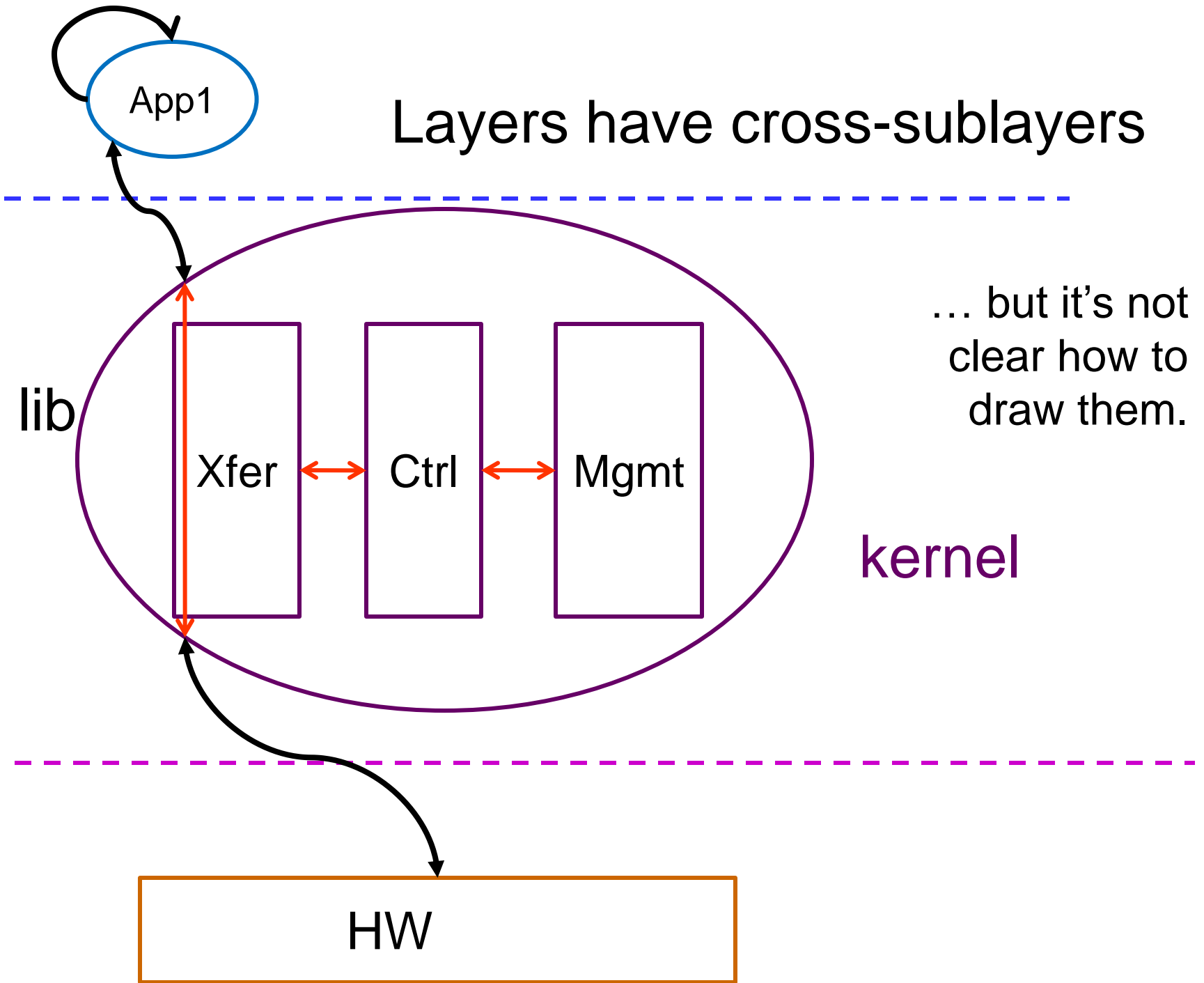


The kernel layer functions are

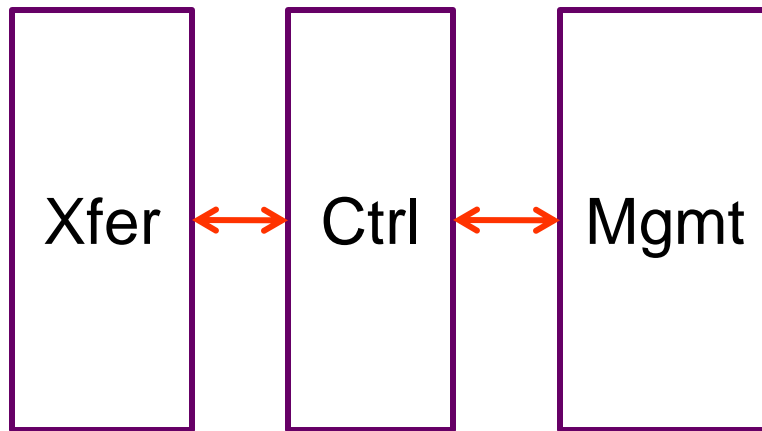
- Data transfer (fastest time scale)
 - Within memory (and memory hierarchies)
 - Between devices and memory
 - Between memory and computing elements
- Control (middle time scales)
 - Scheduling/Multiplexing resources
 - In time and space
- Management (slowest time scale)
 - **What** resources are available?
 - **Where** are they?



Layers have cross-sublayers



Layers have cross-sublayers



... but it's not clear how to draw them.

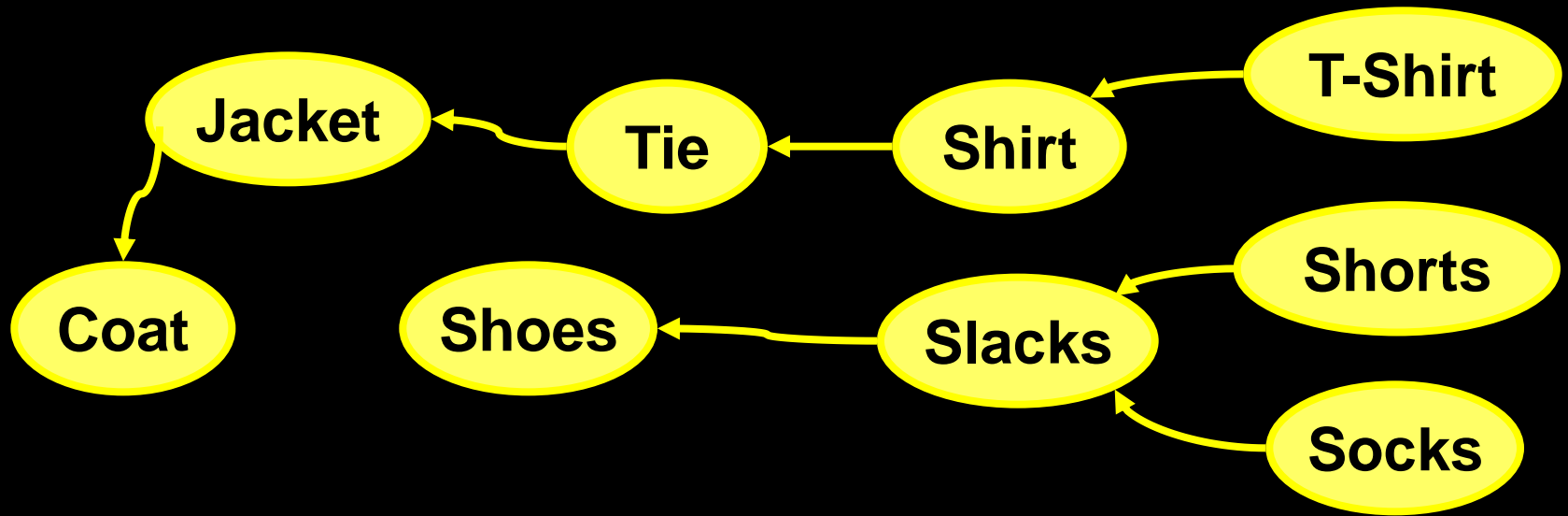
Other examples

Clothing

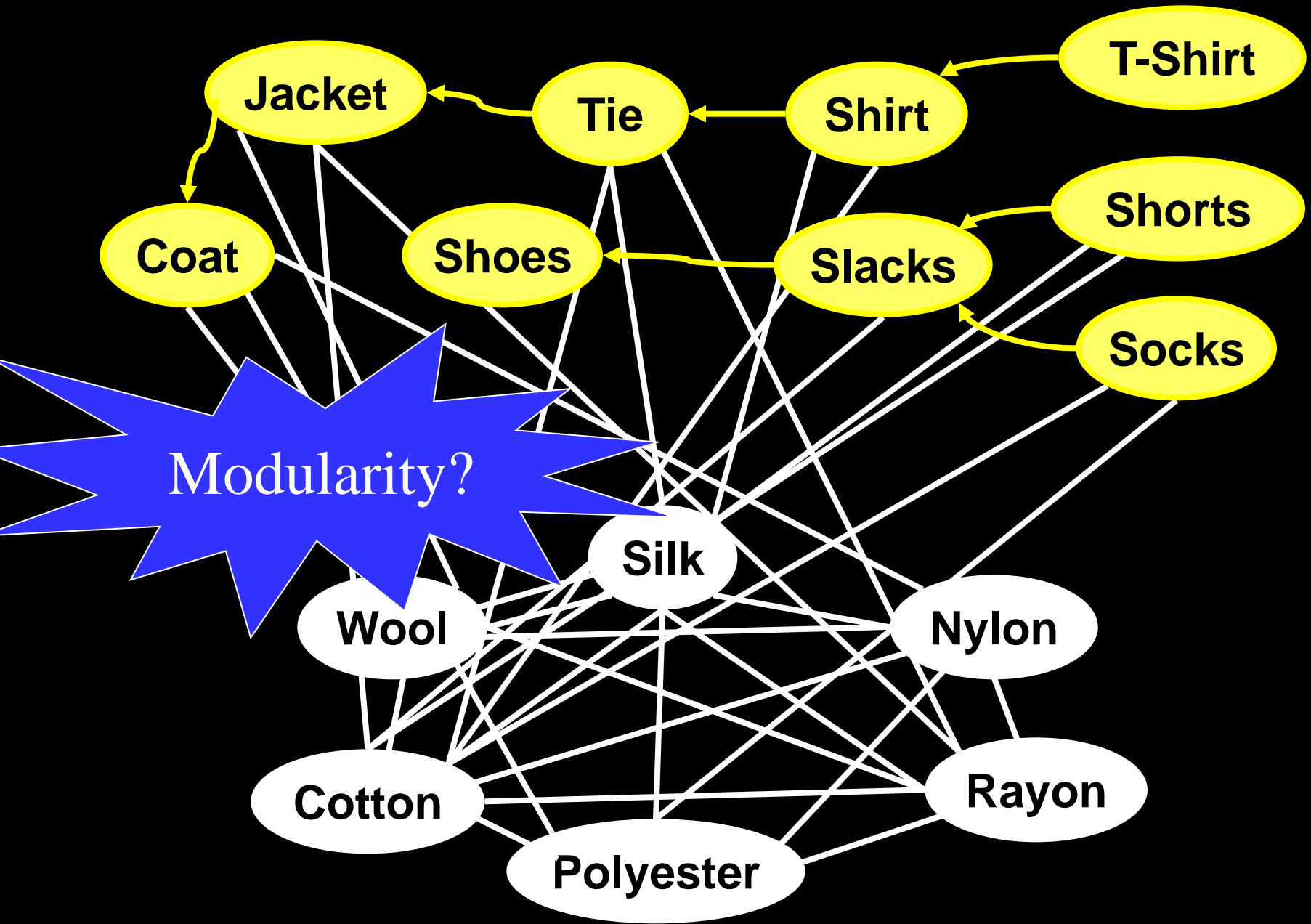
Lego

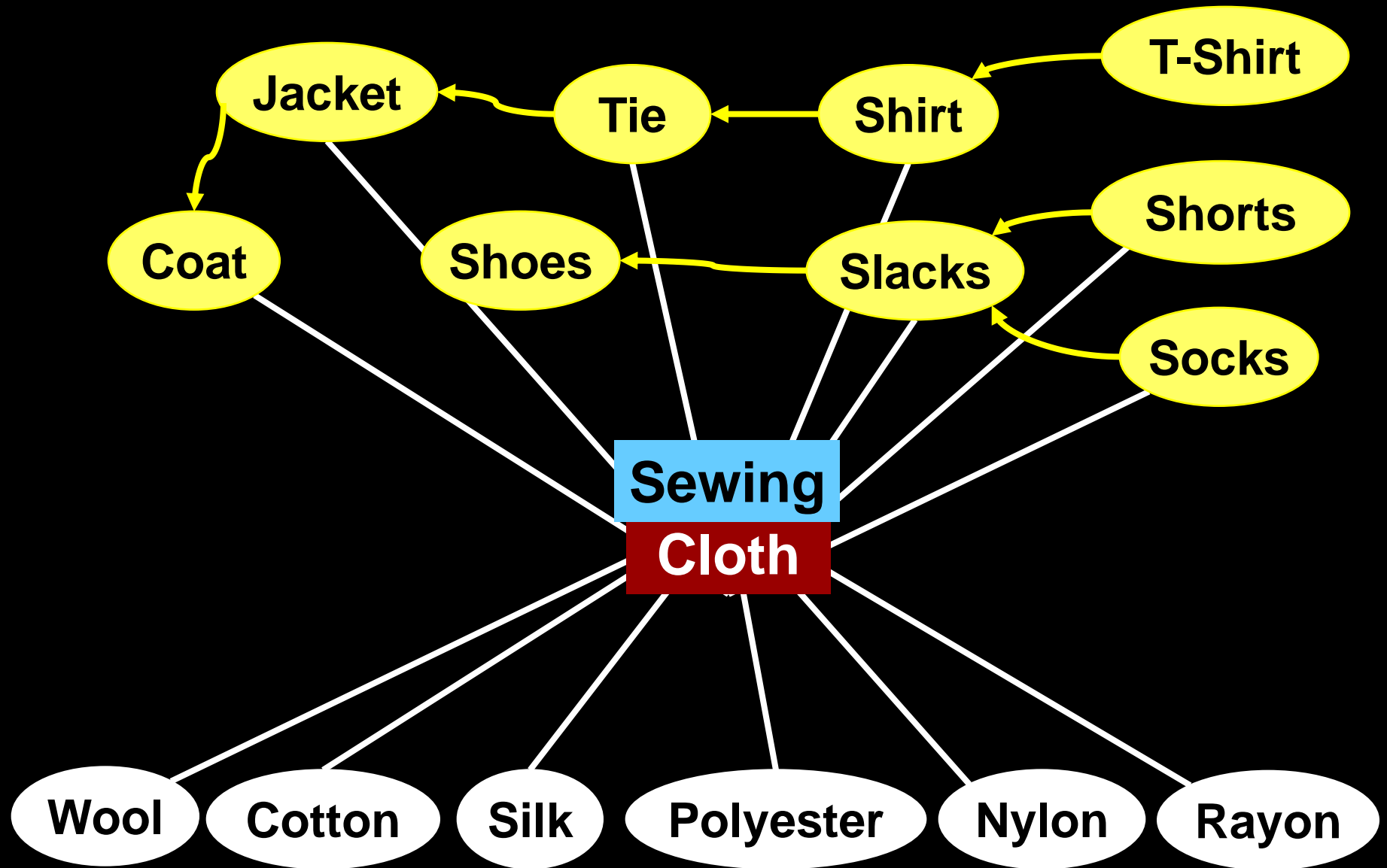
Money

Cell biology

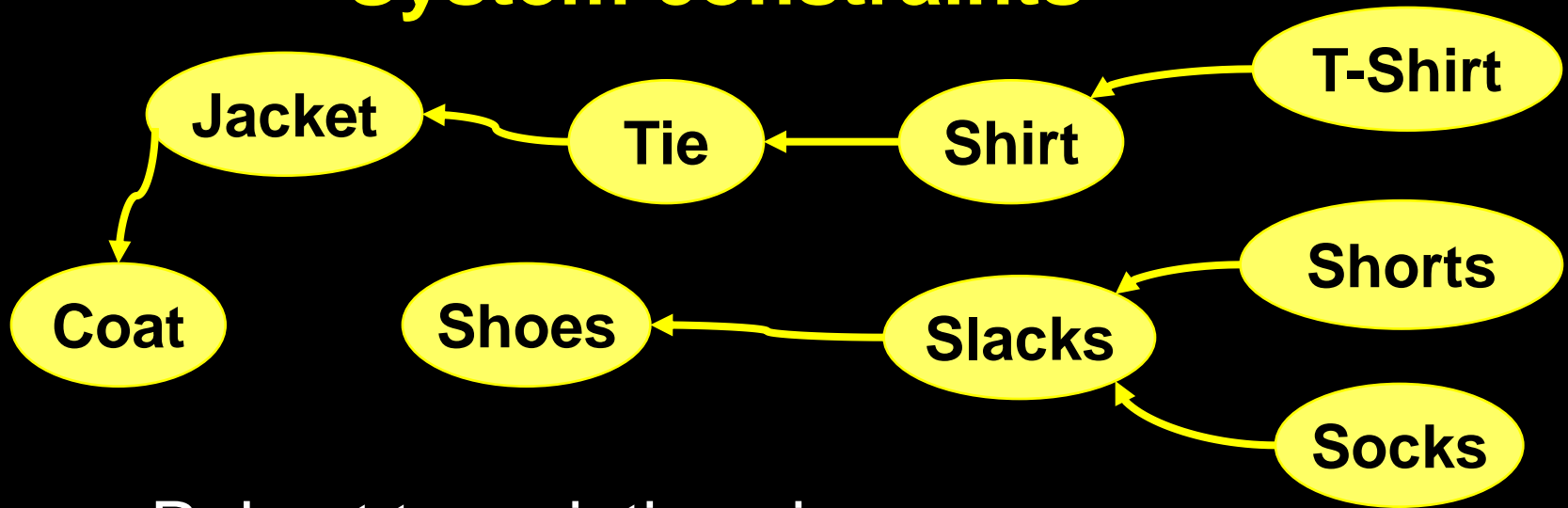


Soft layering





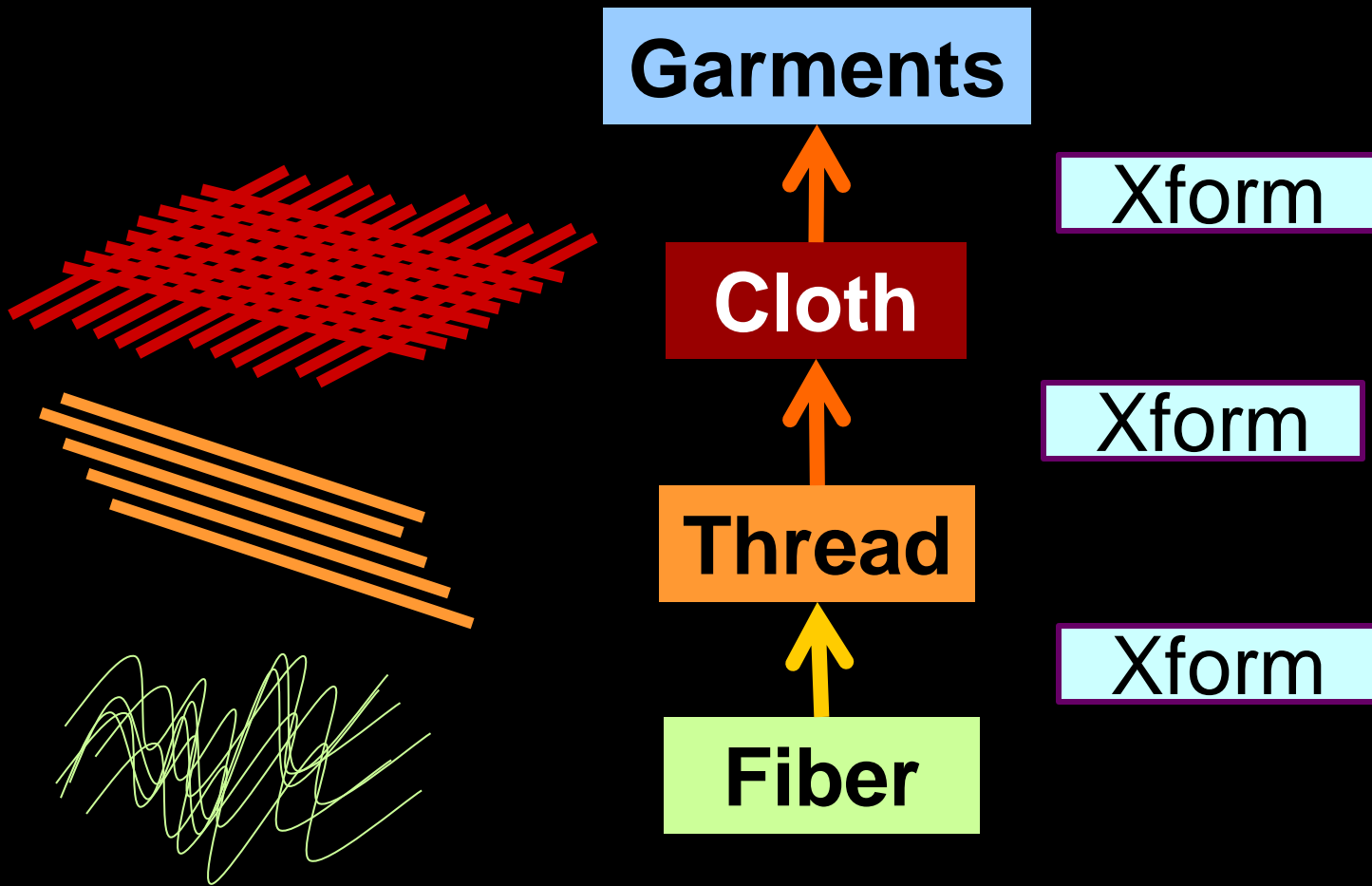
System constraints



Robust to variations in

- weather
- activity
- appearance requirements
- wear and tear
- cleaning

Universal strategies?

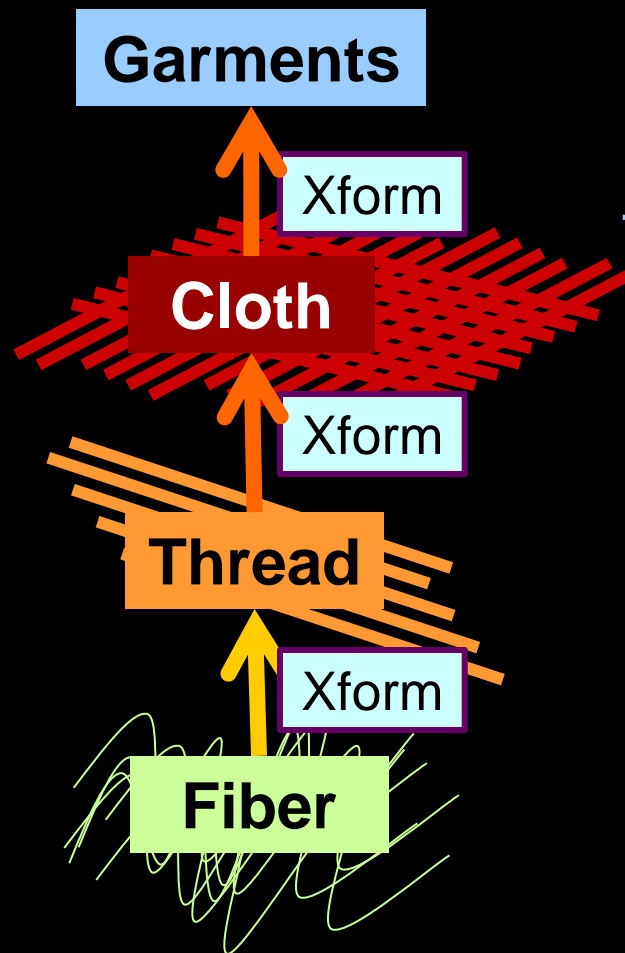


Prevents unraveling of lower layers

Universal strategies?

Even though garments seem analog/continuous

quantization for robustness



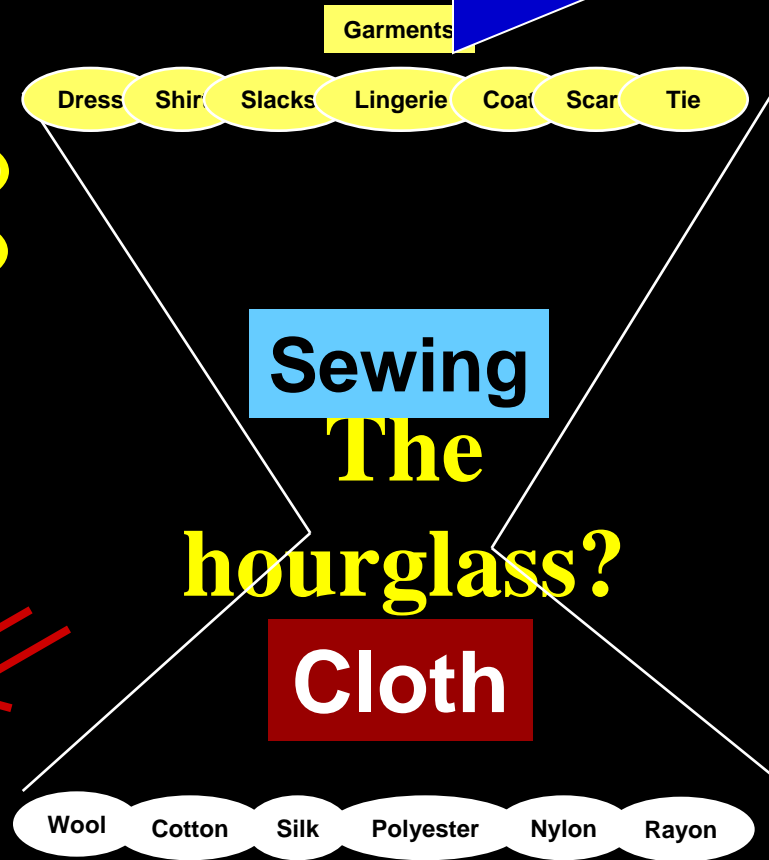
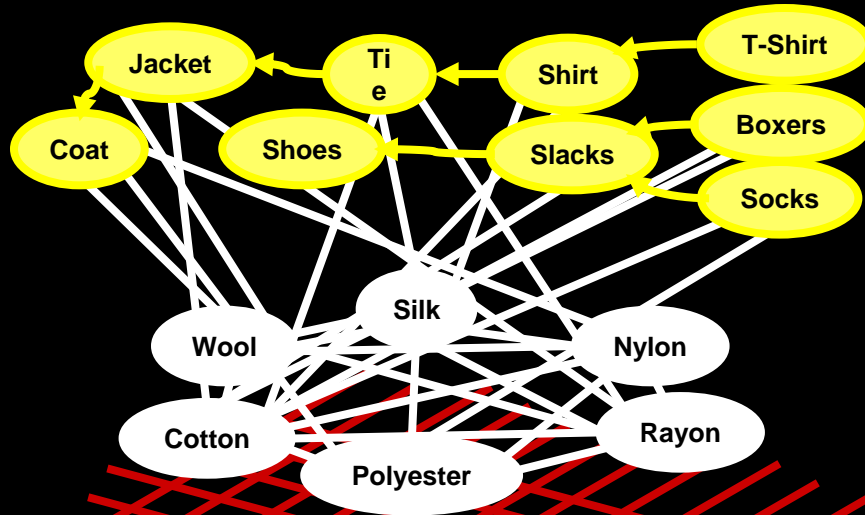
Garments have limited access to threads and fibers

constraints on cross-layer interactions

Prevents unraveling of lower layers

Horizontal networks of garments

Vertical decomposition



Horizontal networks of fibers

Garments

Dress

Shirt

Slacks

Lingerie

Coat

Scarf

Tie

Sewing

Cloth

Thread

Fiber

Recursion?

Wool

Cotton

Silk

Polyester

Nylon

Rayon

Material technologies



Garments

Sewing

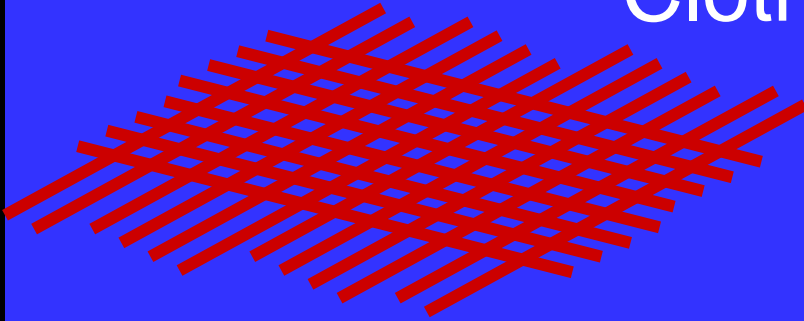
Xform

Ctrl

Mgmt

Universal
functions?

Cloth available



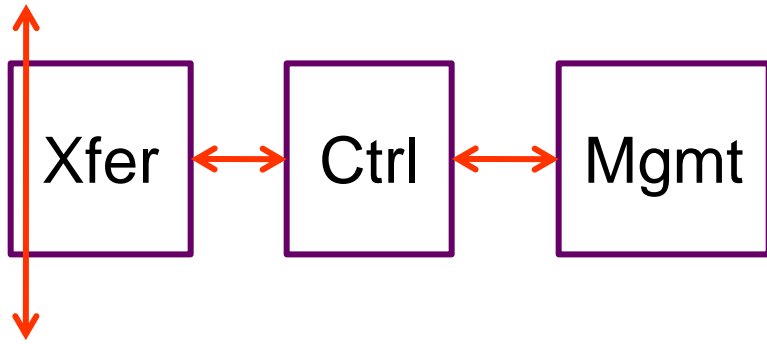
Cloth



Thread

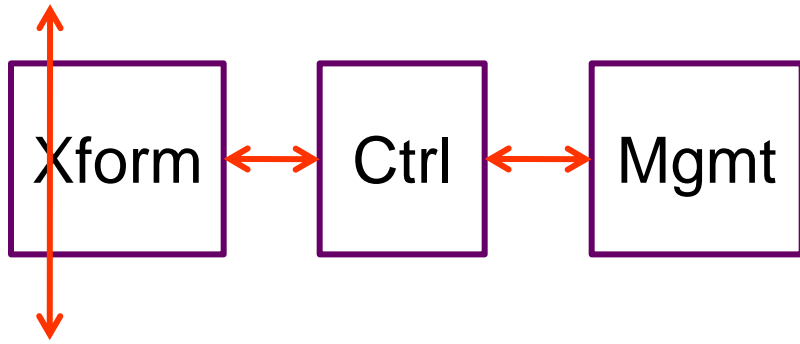


Fiber



Universal functions?

- Transfer or transform (fastest)
 - **Domain specific (data, power, goods, etc)**
 - Depends on demand and supply
- Control (middle)
 - Schedule/MUX resources in time and space
 - Flow and error control
- Management (slowest)
 - **What** resources are available?
 - **Where** are they?
 - Cost? Risk? etc



Sewing function?

- Transfer or transform (fastest)
 - **Transform cloth to garments**
 - Depends on demand and supply
- Control (middle)
 - Schedule/MUX resources in time and space
 - Flow and error control
- Management (slowest)
 - **What** resources are available?
 - **Where** are they?
 - Cost? Risk? etc

Xform

Ctrl

Mgmt

**Network,
universal?**

Xform

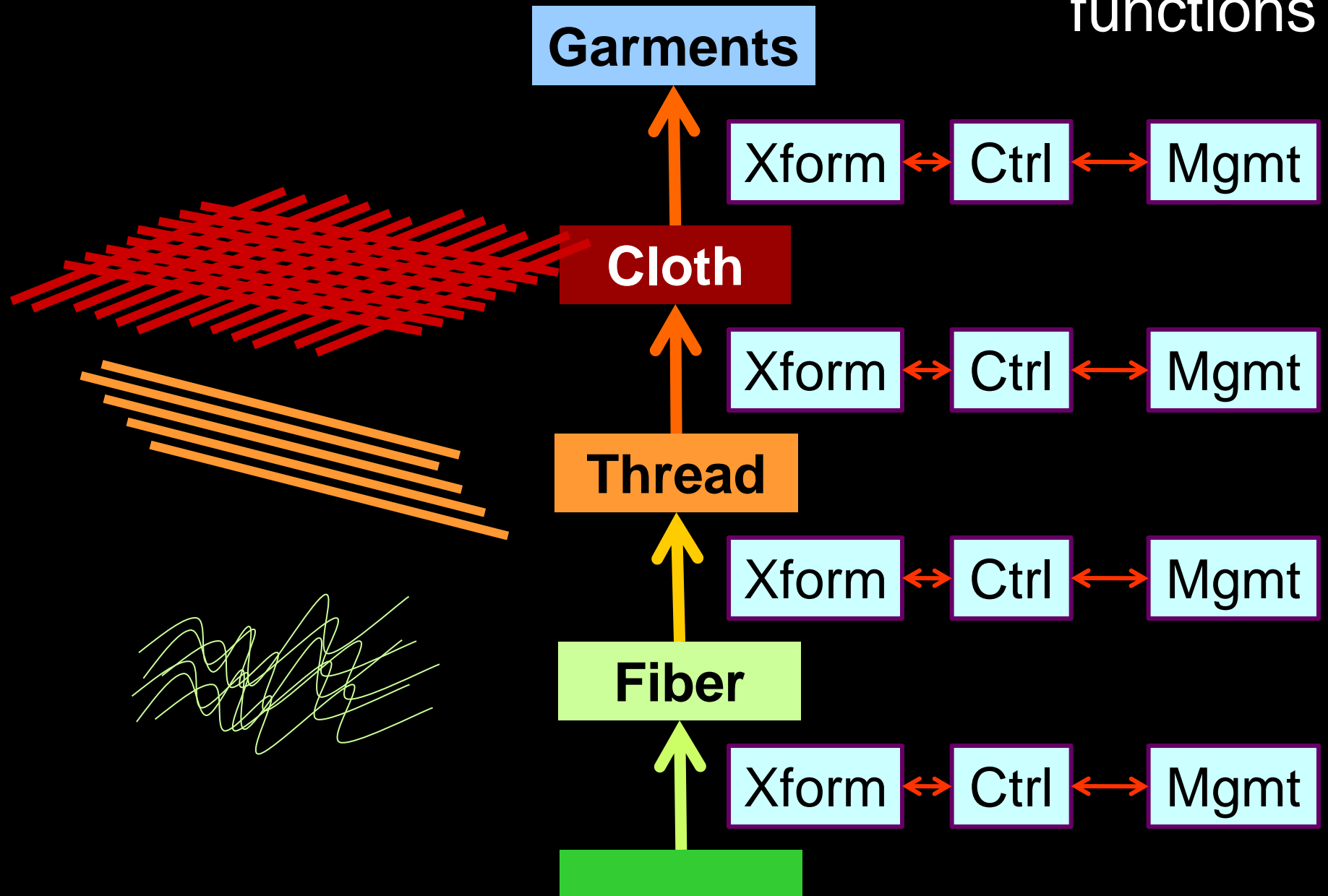
Xform

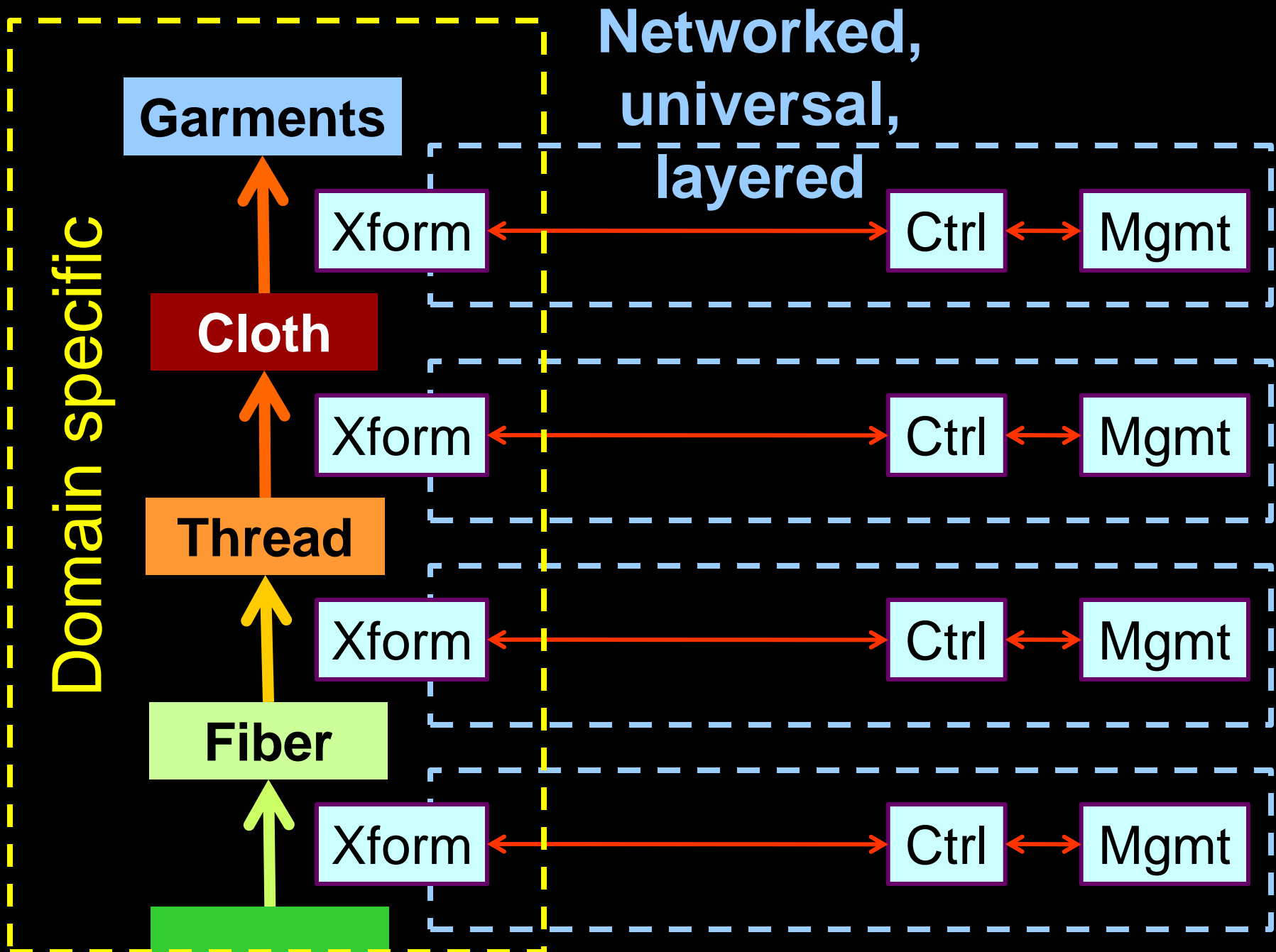
Xform

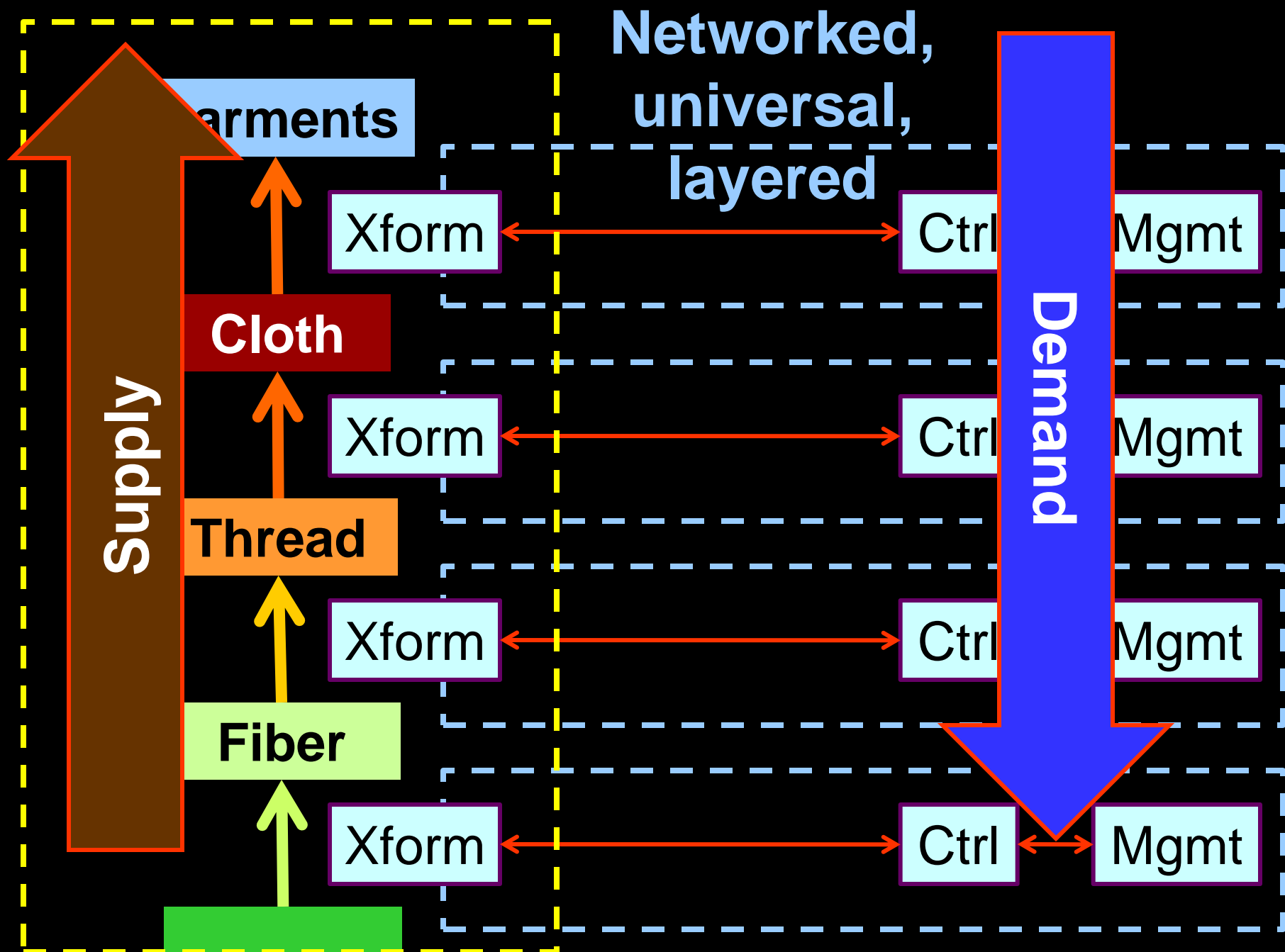
- Ctrl and Mgmt just aspects of a single problem on different time scales :
- More complex as the “Net” part grows
- Will be focus/goal of a unified theory
- From physics to information to computation to control

**Domain
specific,
local**

Universal functions?



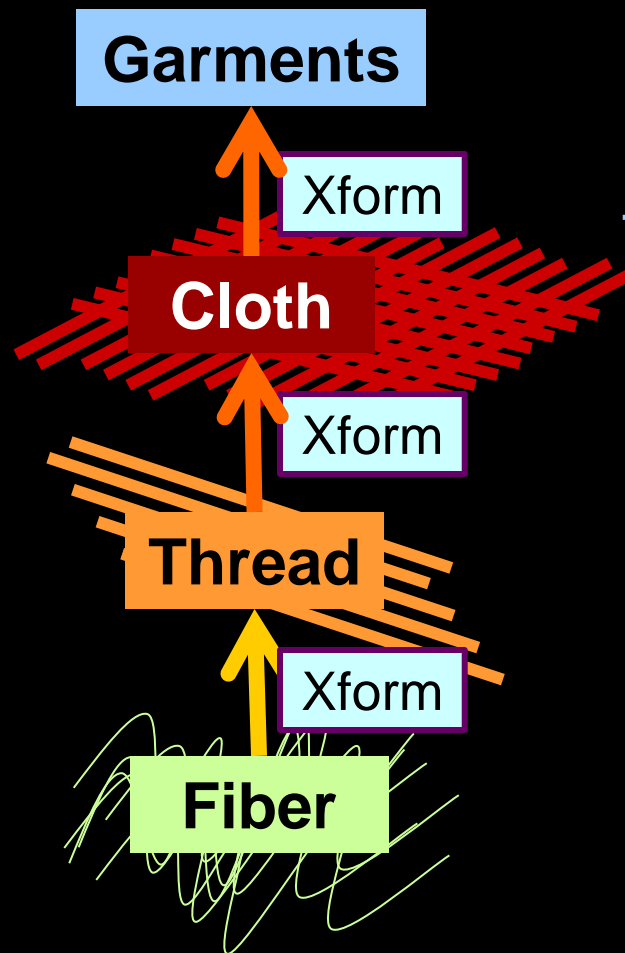




Universal strategies?

Even though garments seem analog/continuous

quantization for robustness



Garments have limited access to threads and fibers

constraints on cross-layer interactions

Prevents unraveling of lower layers

Garments



Cloth



Thread



Fiber



Scalable

Sustainable?

Functionally diverse garments

Diverse fabric

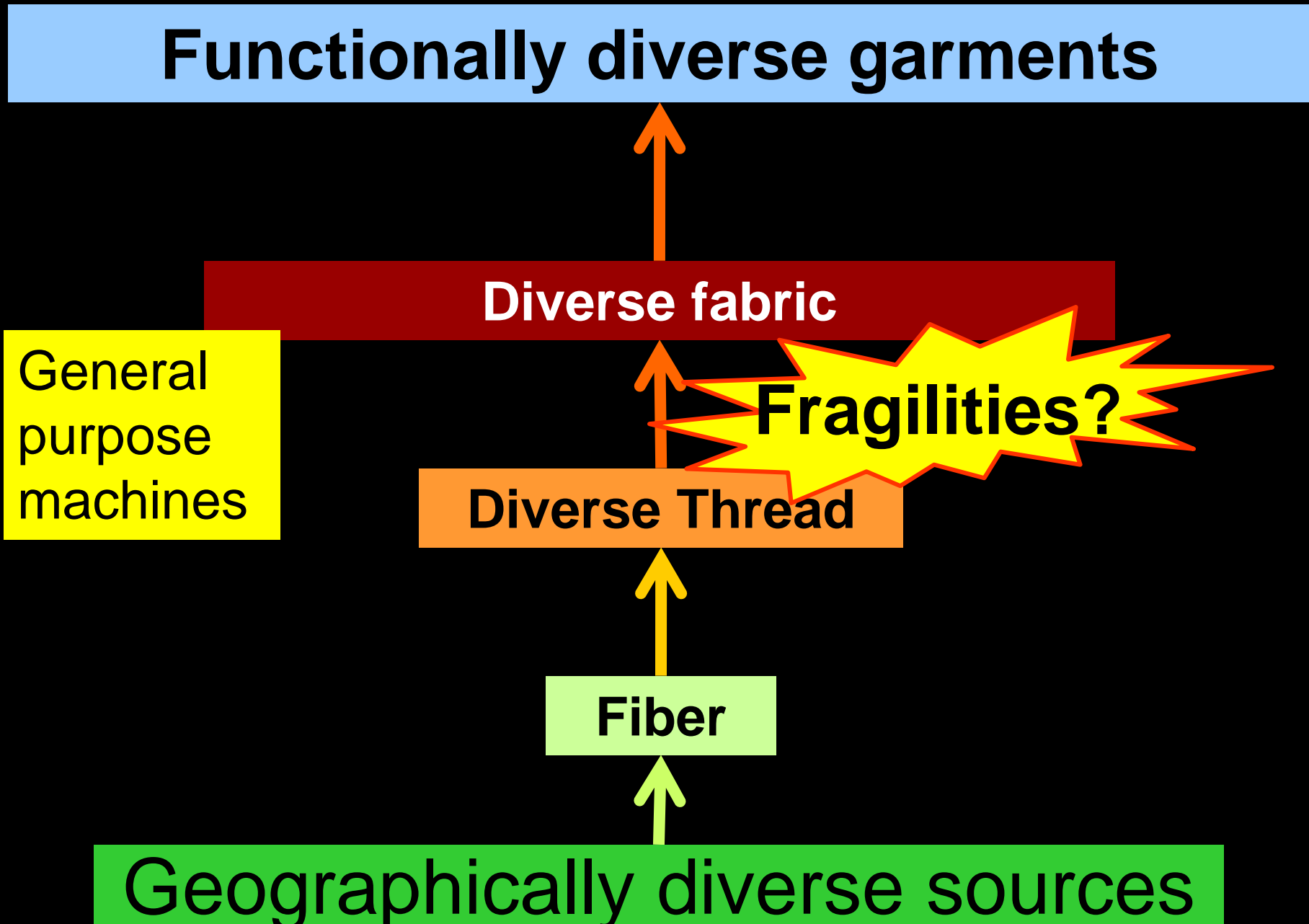
General
purpose
machines

Fragilities?

Diverse Thread

Fiber

Geographically diverse sources





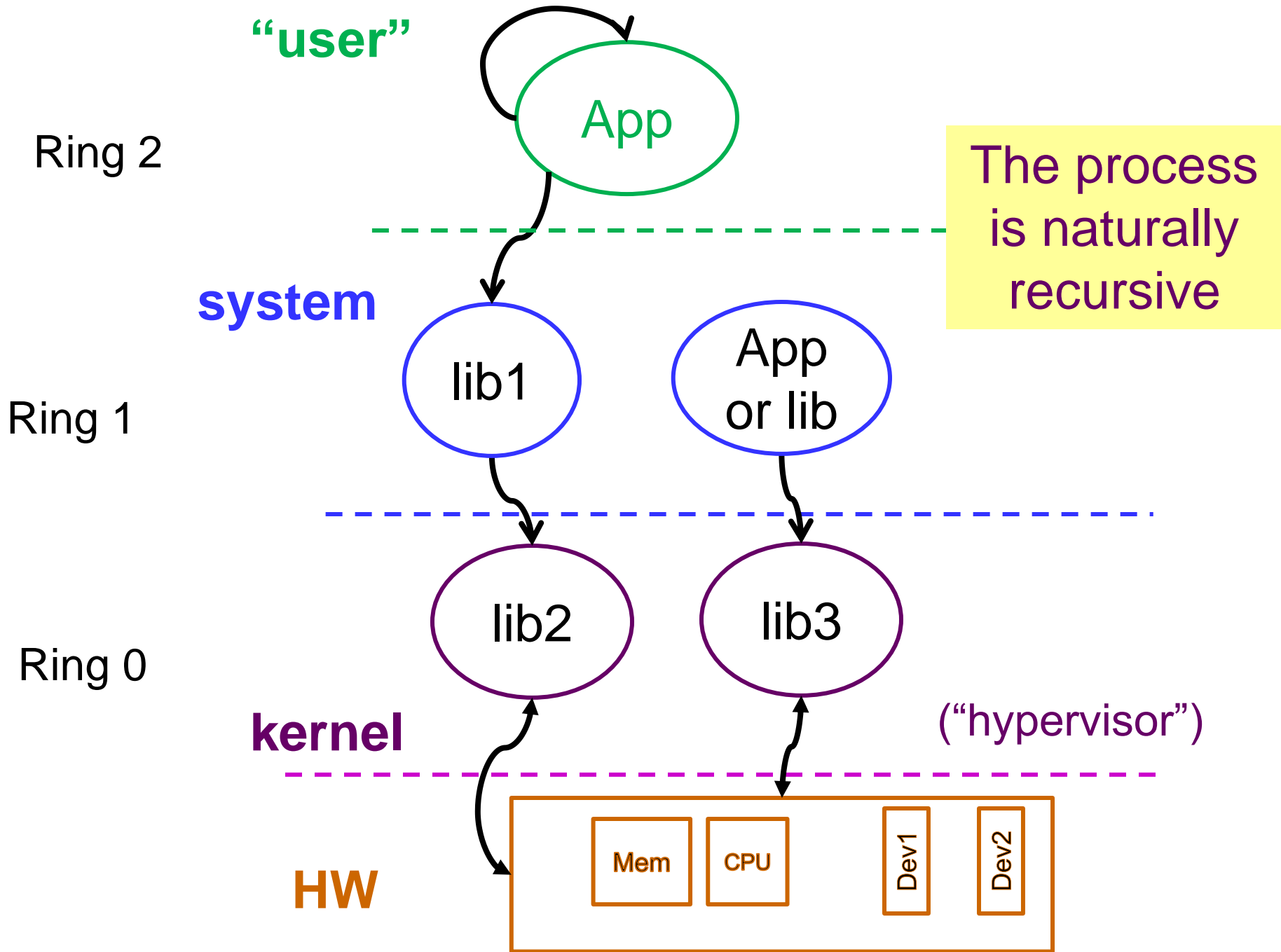
Garments

Fragilities?

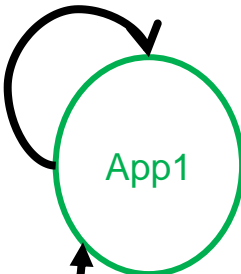
Thread

Fiber

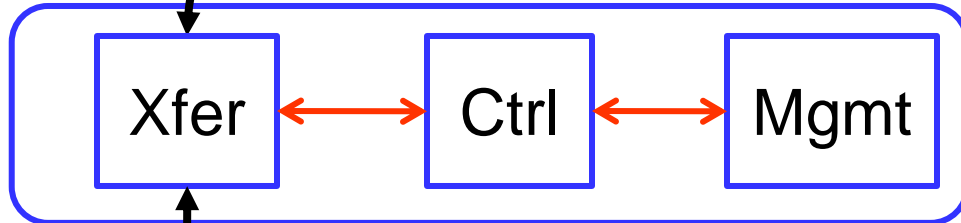




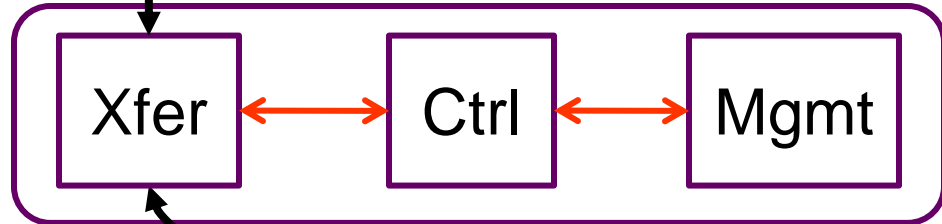
“user”



system



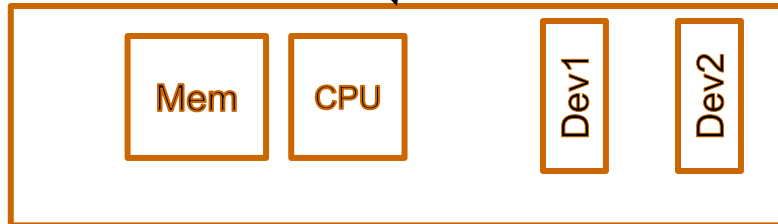
The process is naturally recursive



kernel

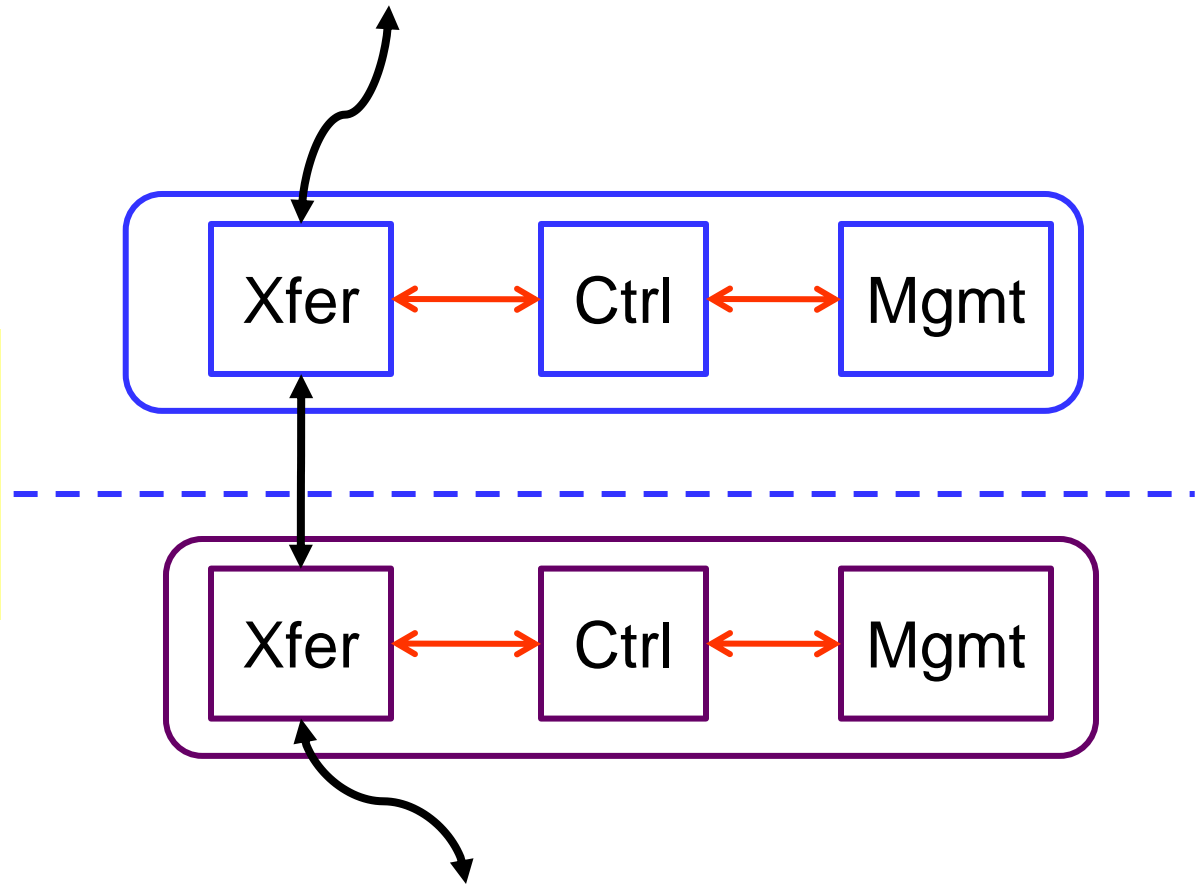


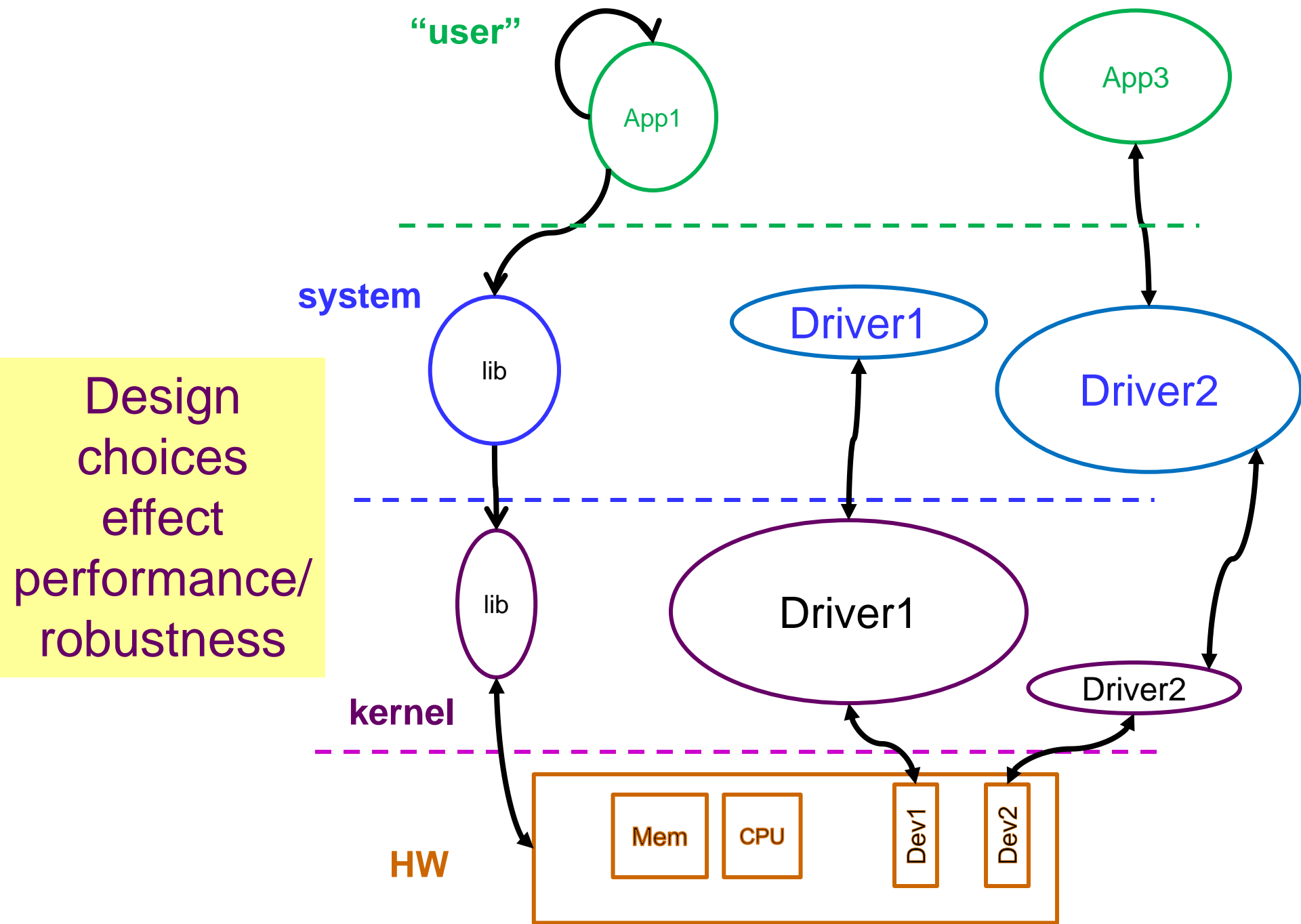
HW



Layers have sublayers

Layers are naturally recursive





“user”

Black box,
virtualization

IPC

App1

App2

system

Xfer

Mgmt/Ctrl

Xfer

IPC facility

kernel

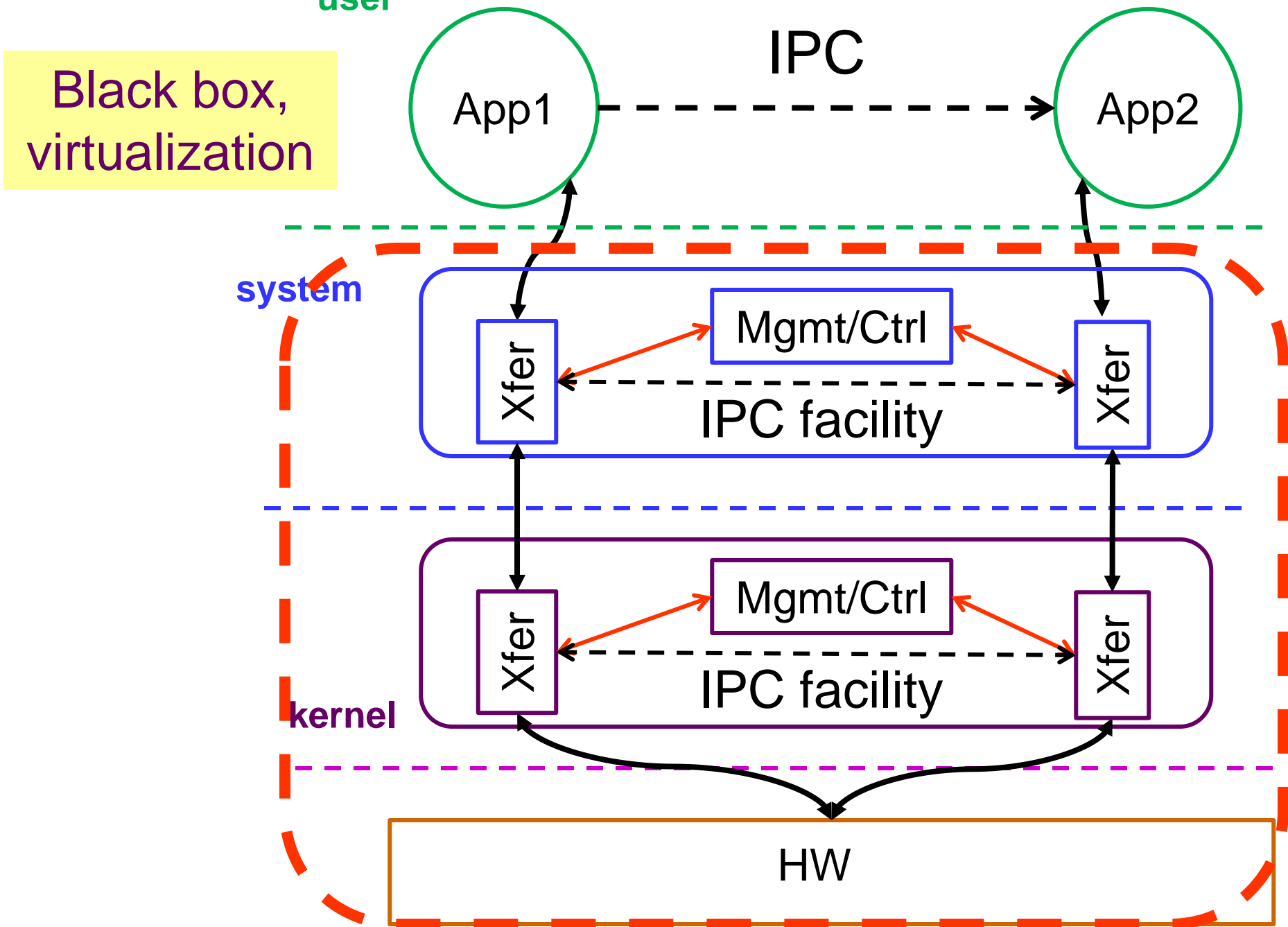
Xfer

Mgmt/Ctrl

Xfer

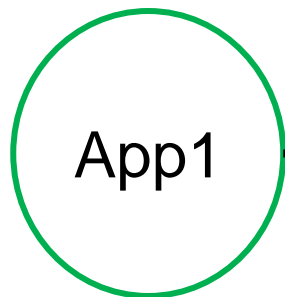
IPC facility

HW

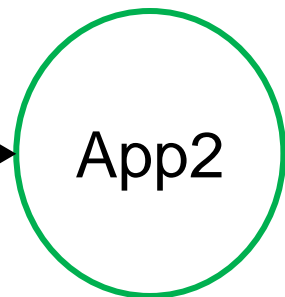


“user”

Black box,
virtualization



IPC



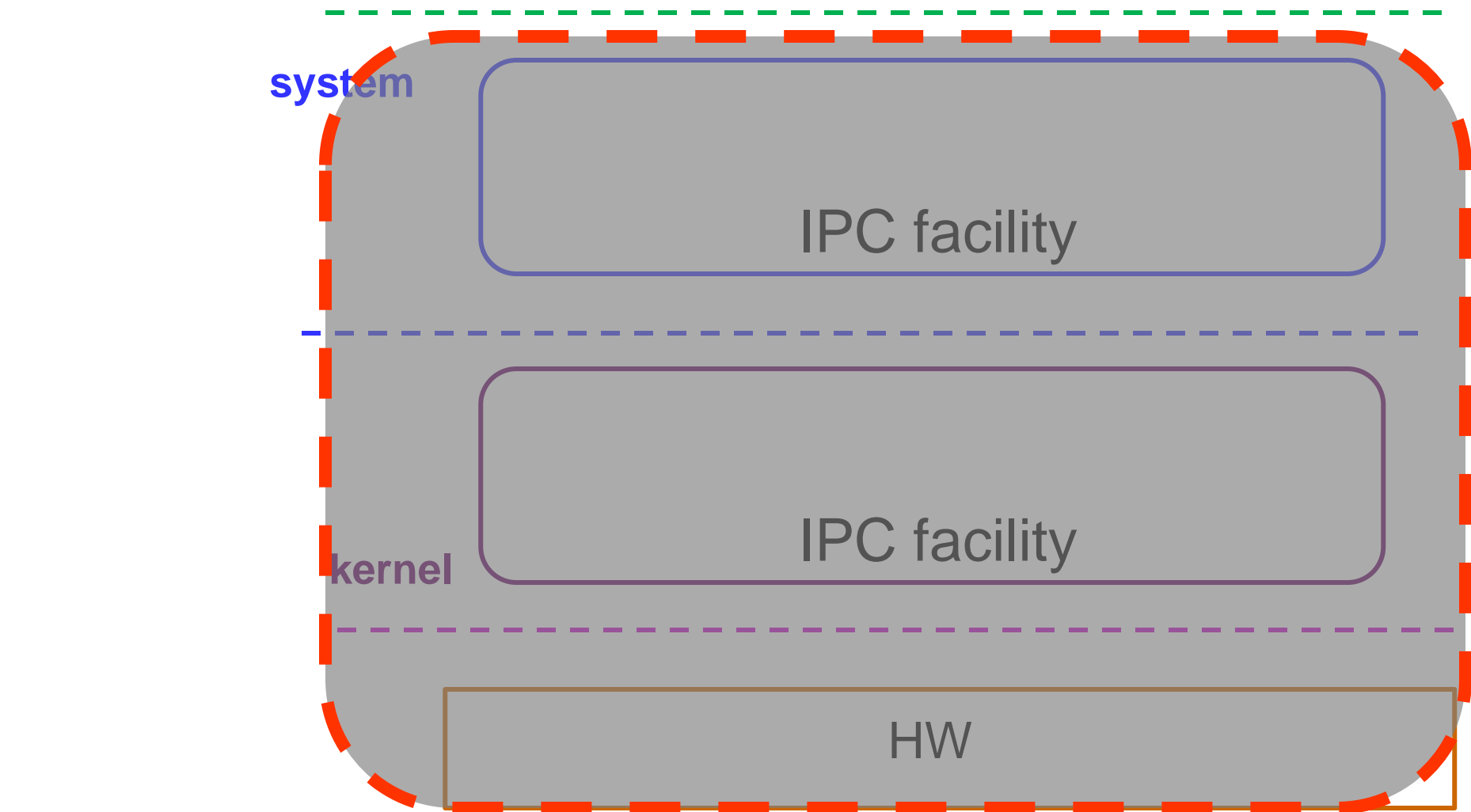
system

IPC facility

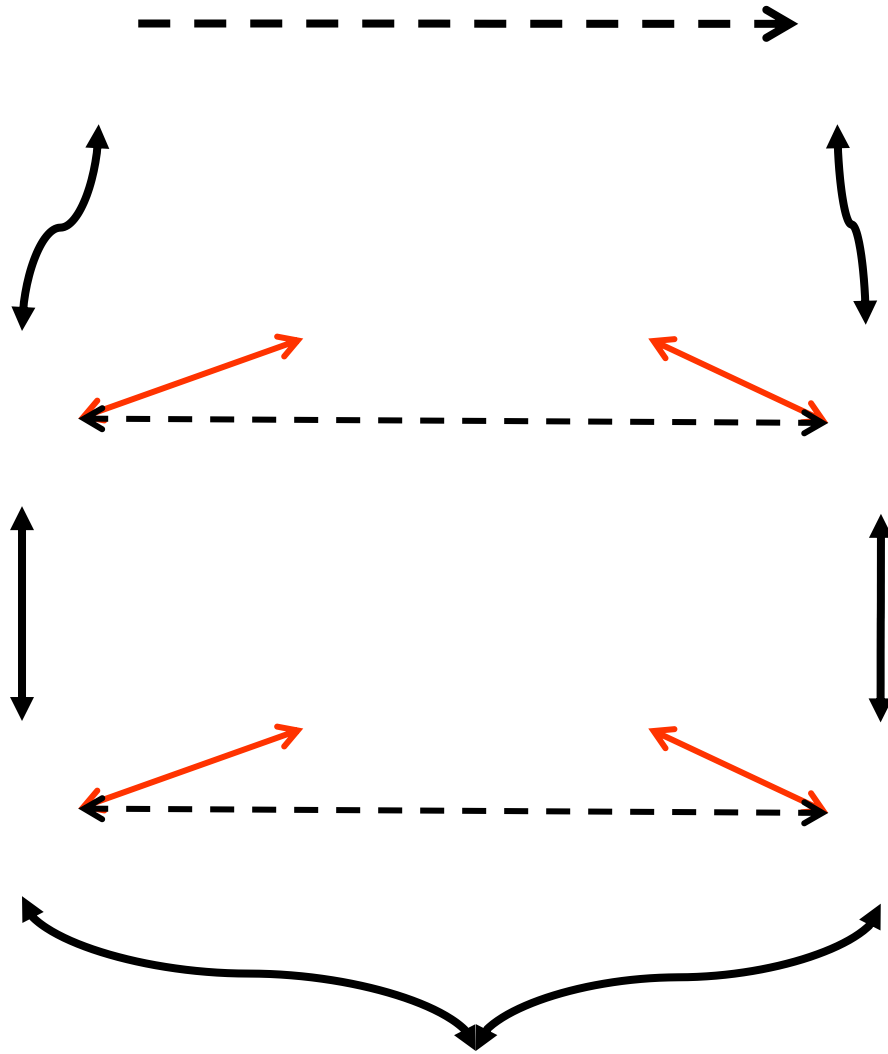
kernel

IPC facility

HW

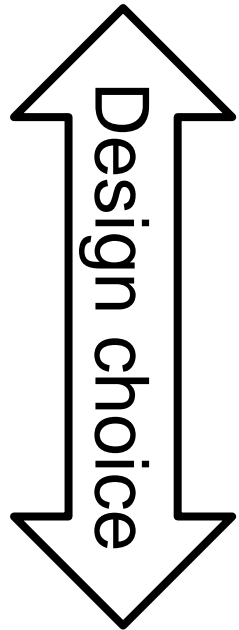


All these
signals are
“virtual”

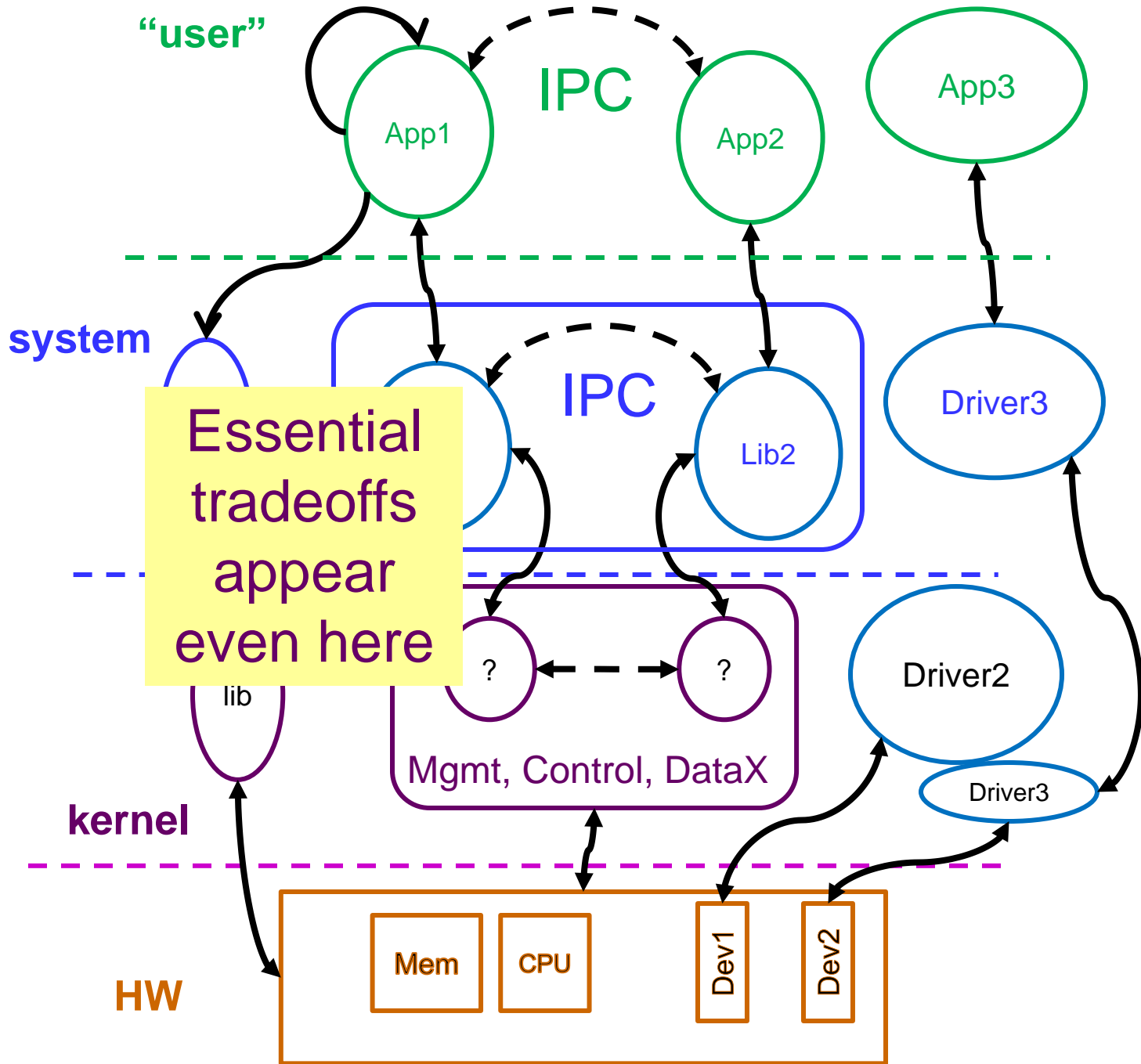


The only “real” signals are not shown

Higher layer



Lower layer



Slow, Wasteful

**Higher
layer**

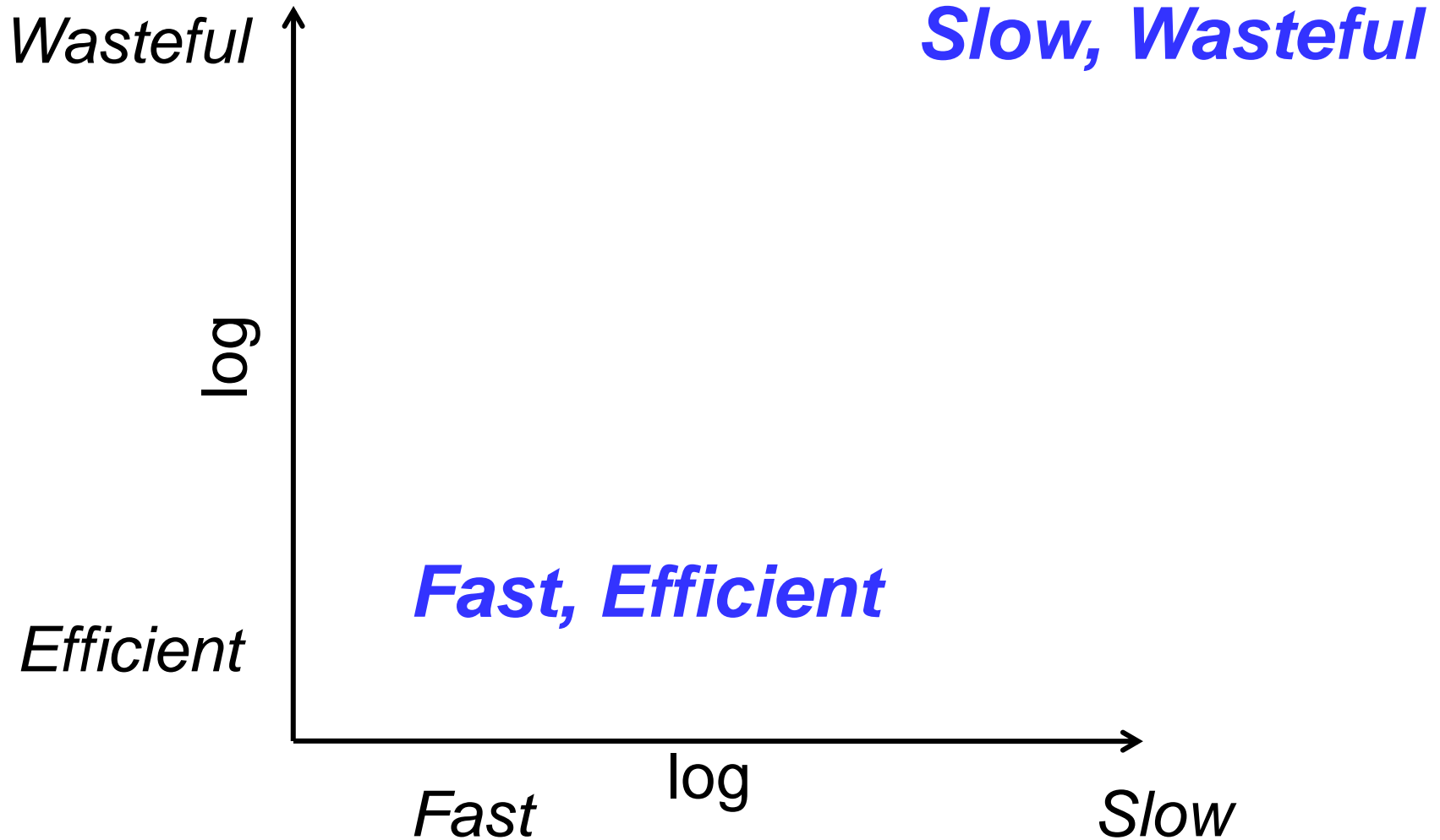
Log(waste)

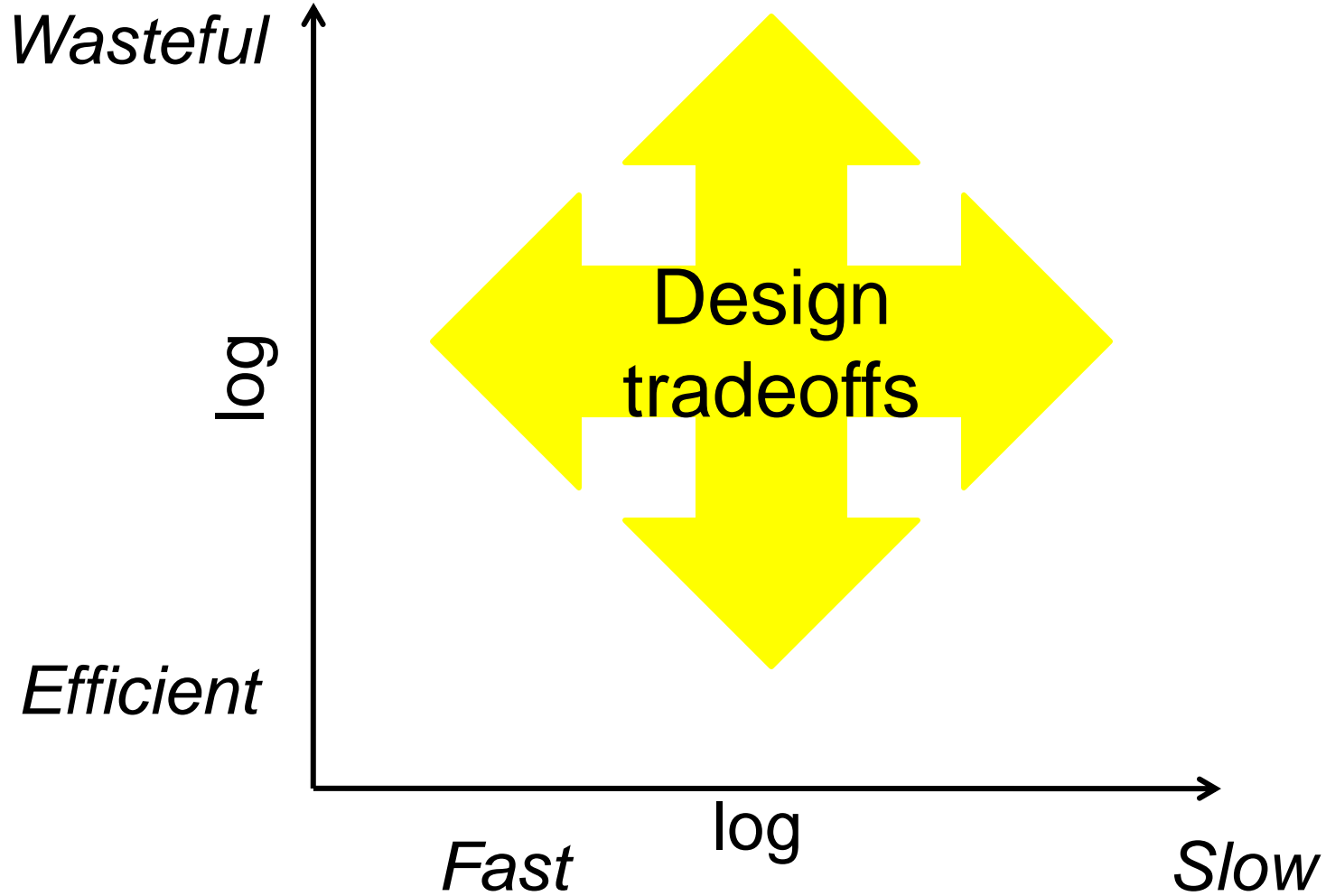


Fast, Efficient

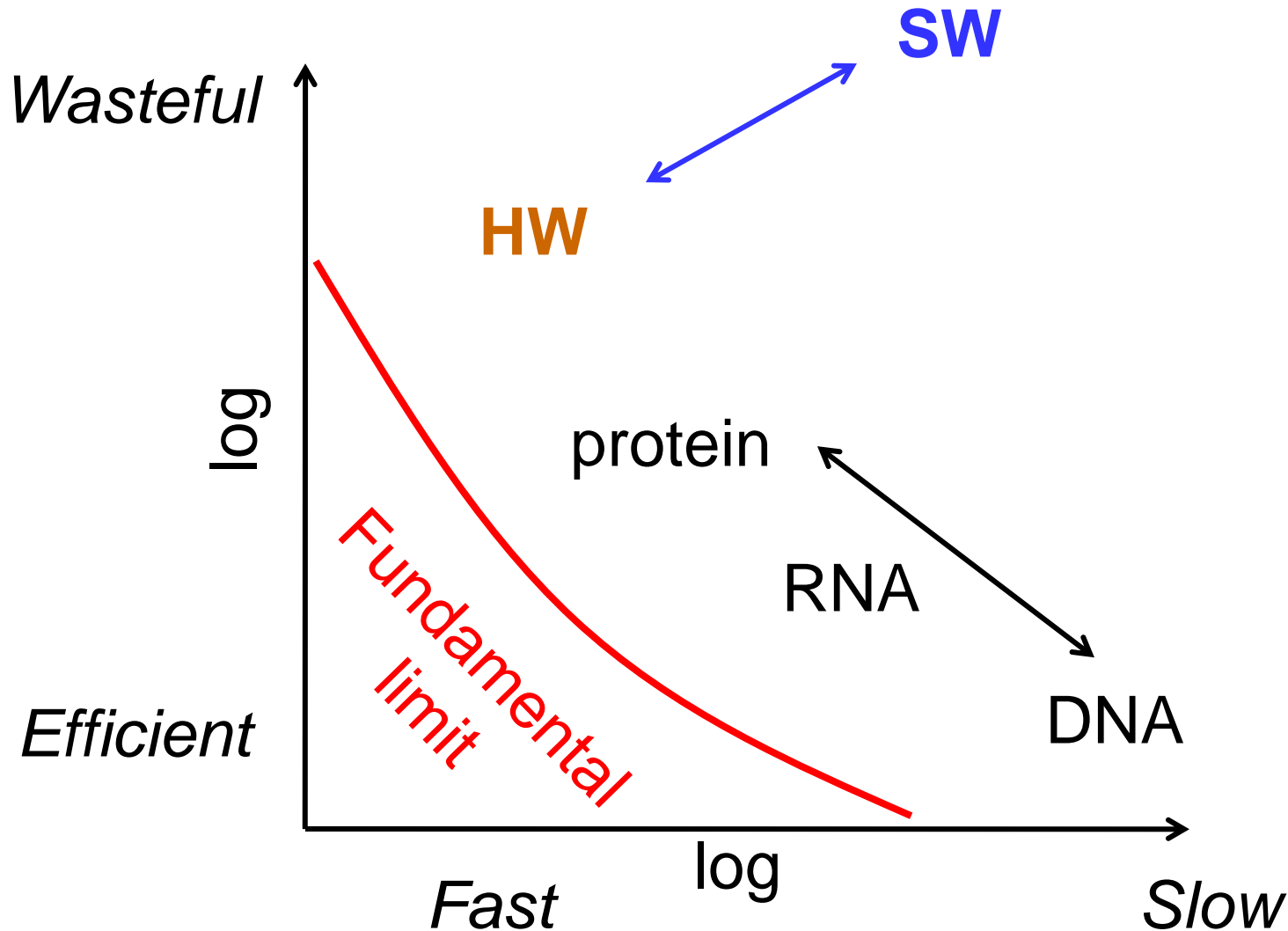
**Lower
layer**

Expand dimensions

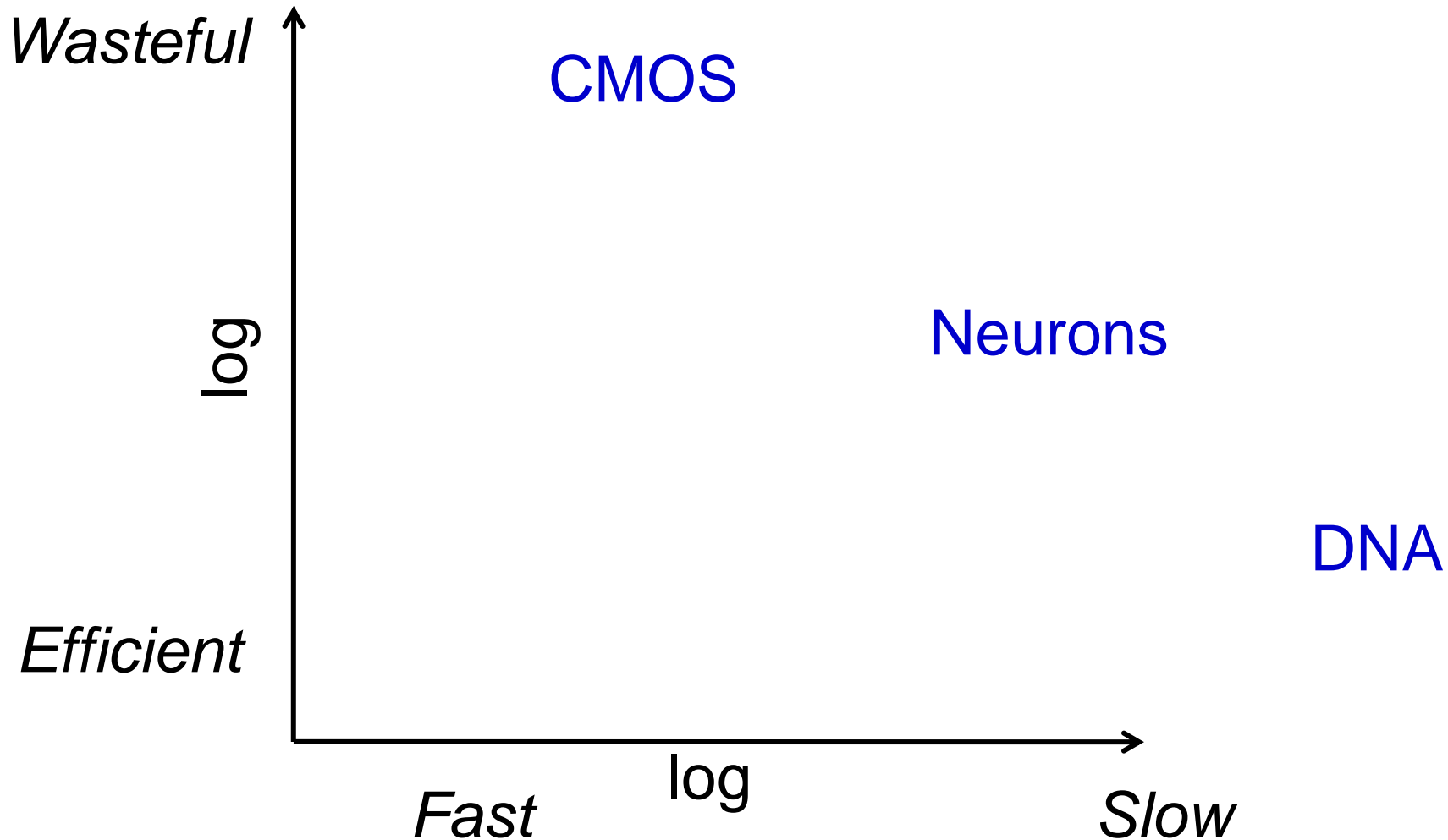




Tradeoffs are universal,
but the details are not.

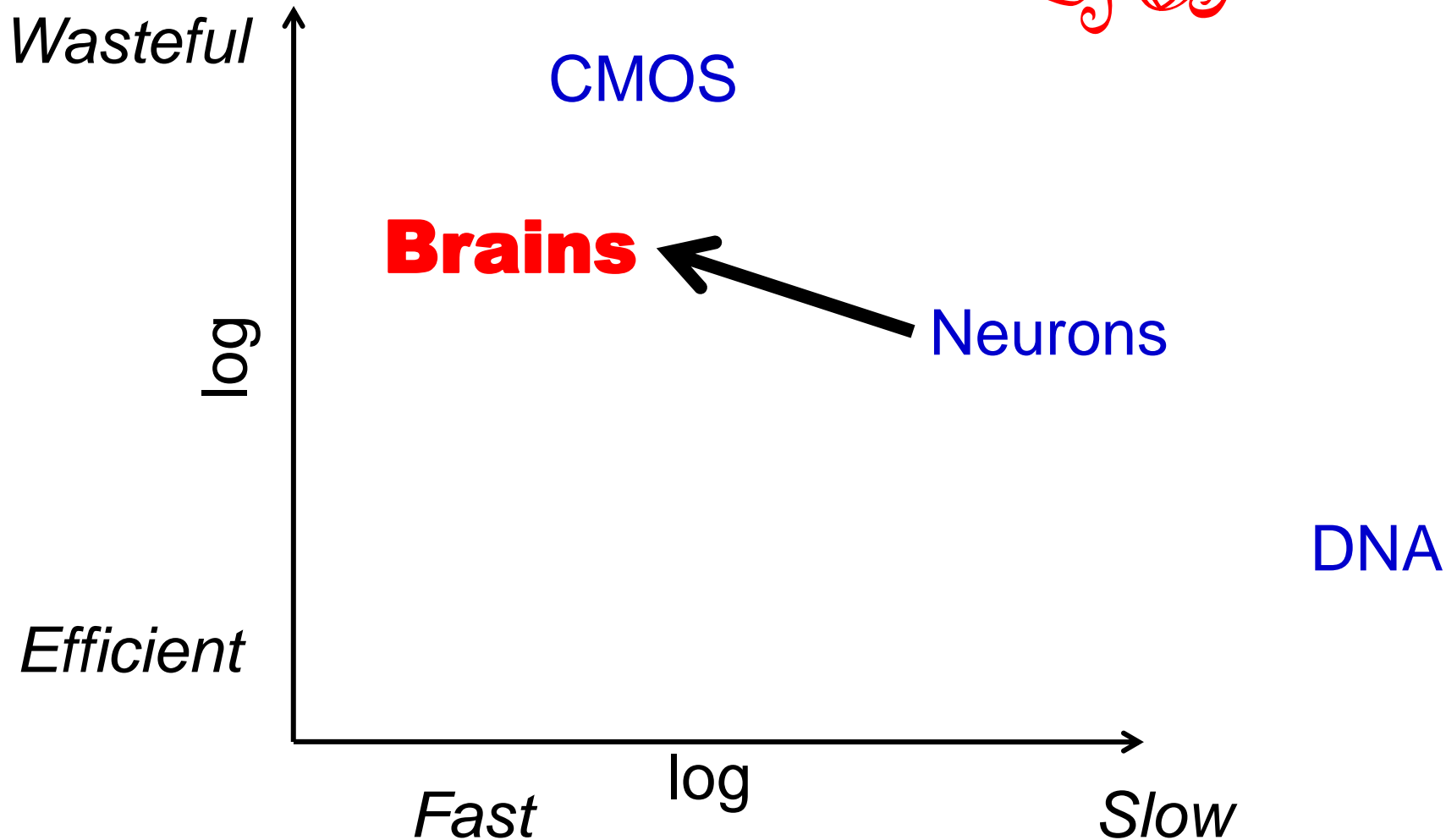


Computational hardware substrates

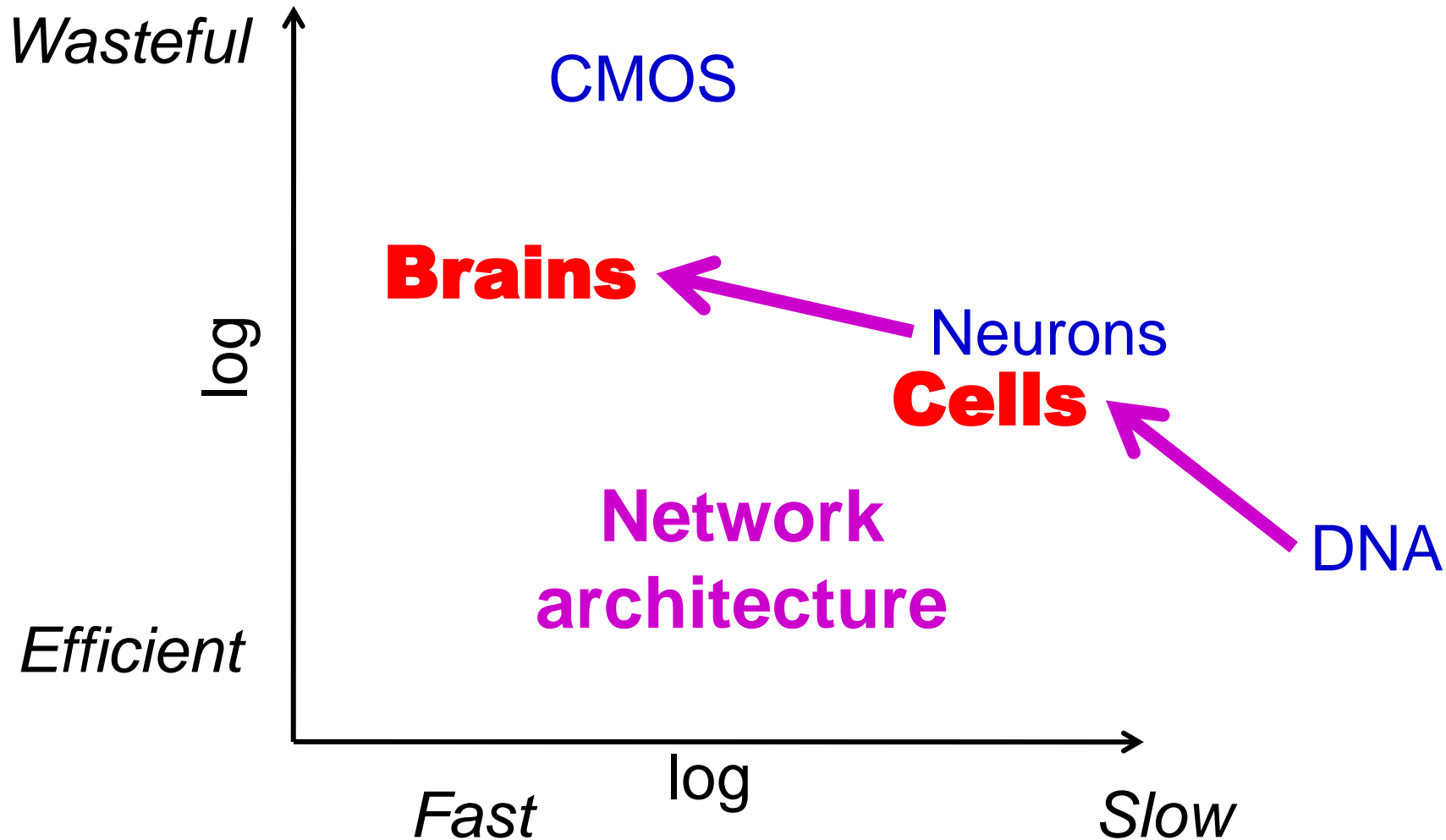


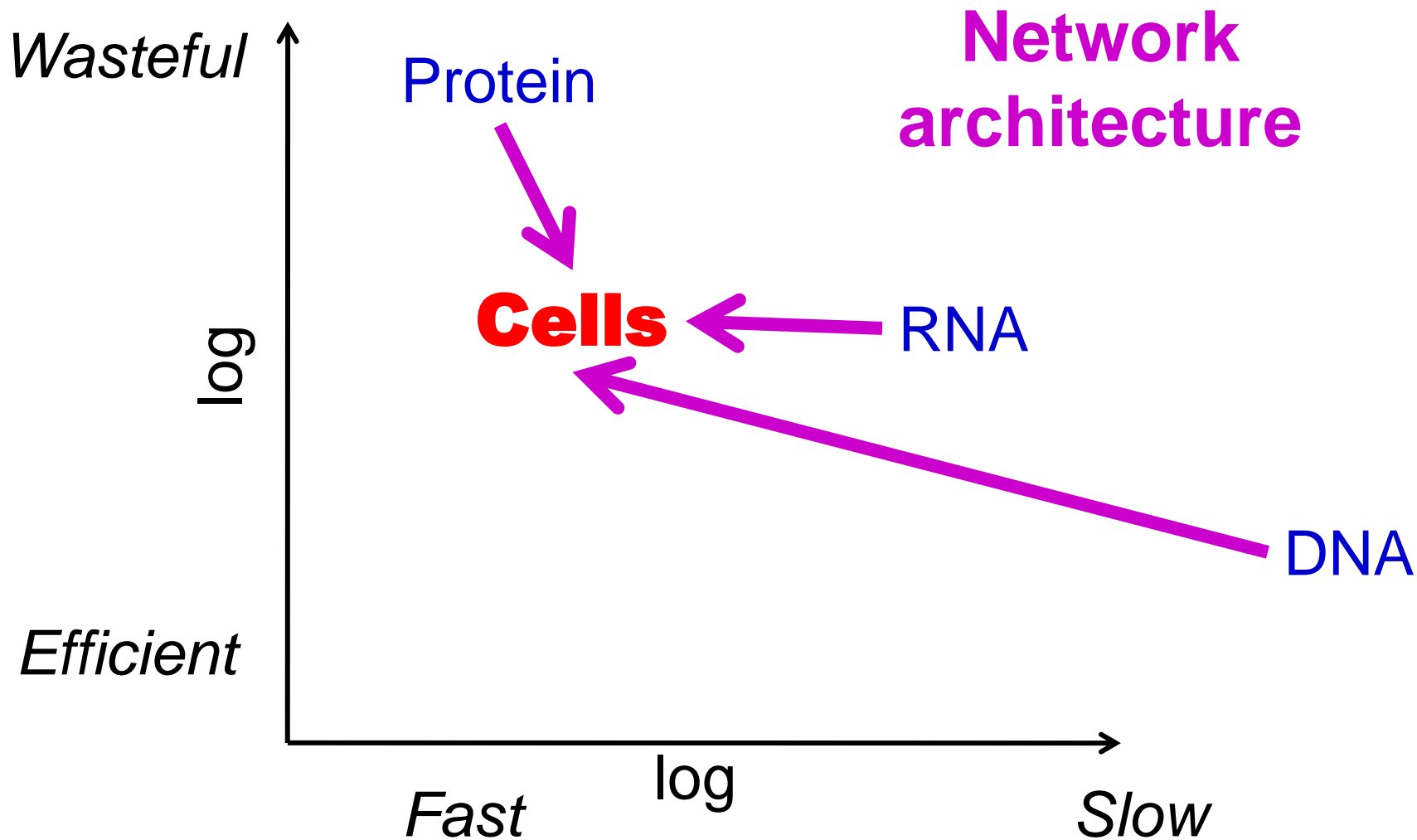
Some tasks: ~~HARD~~ HARD for computers

~~EASY~~ EASY for us

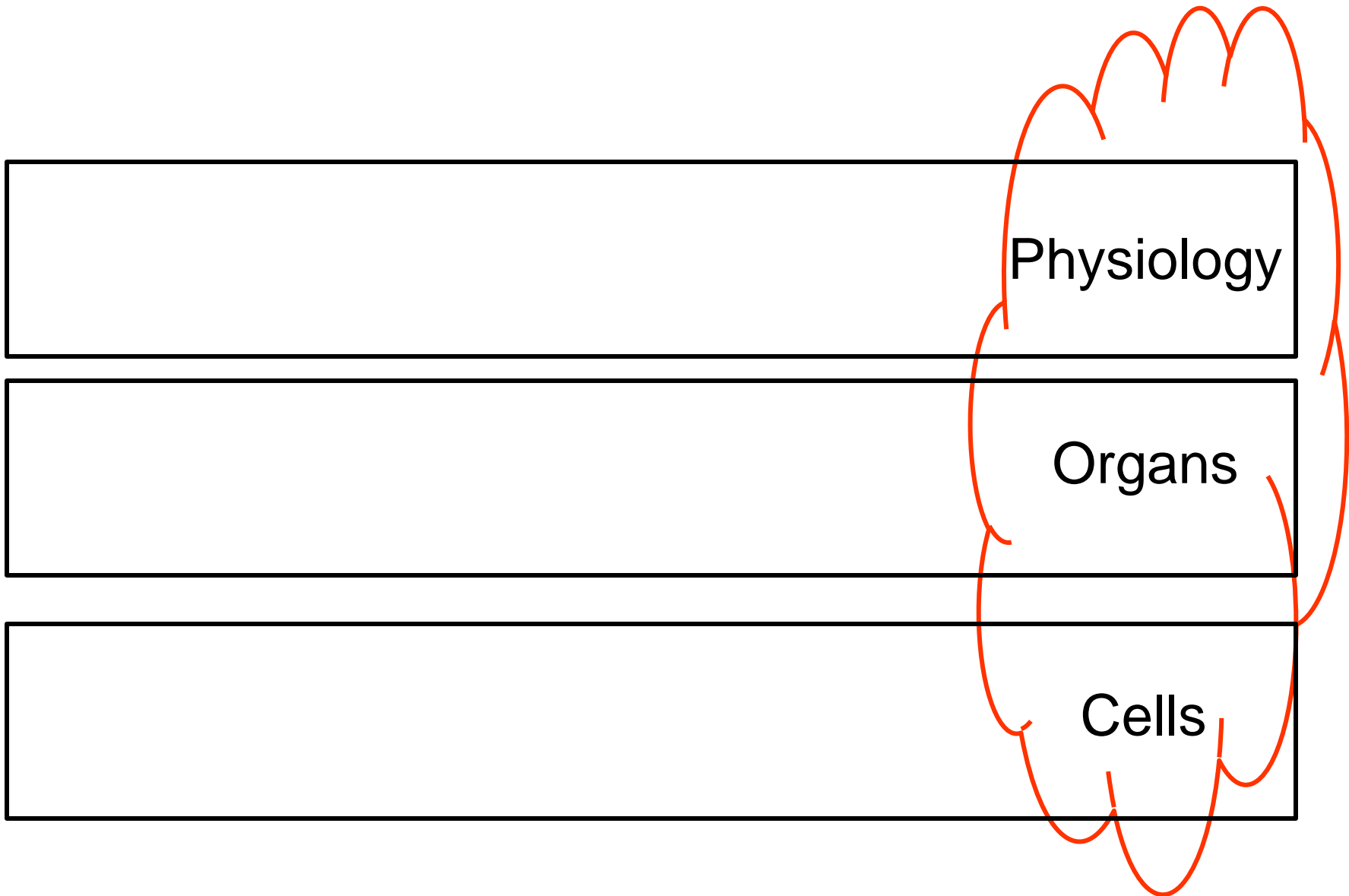


What makes this possible?

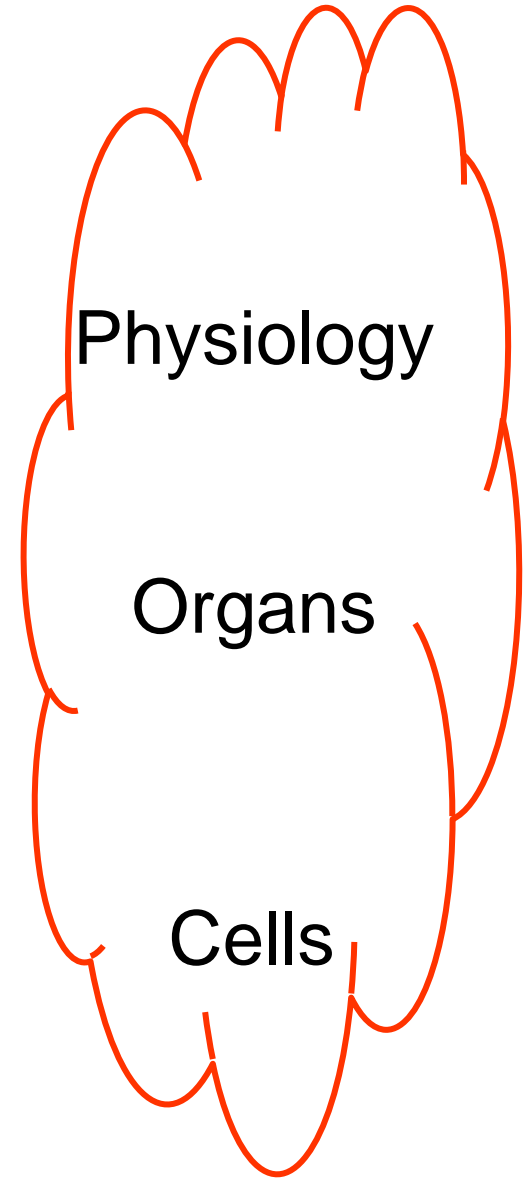
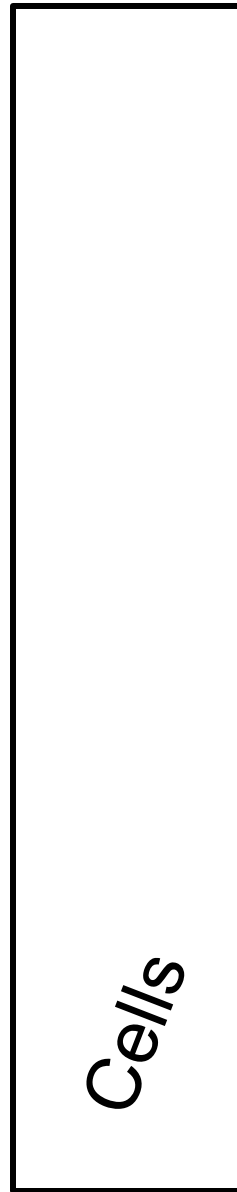
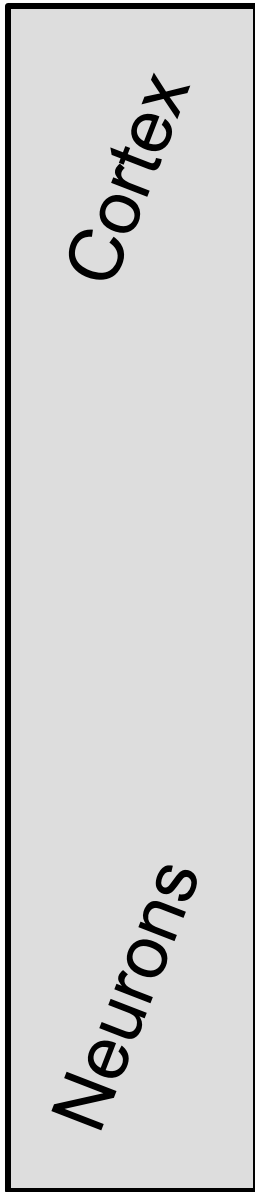




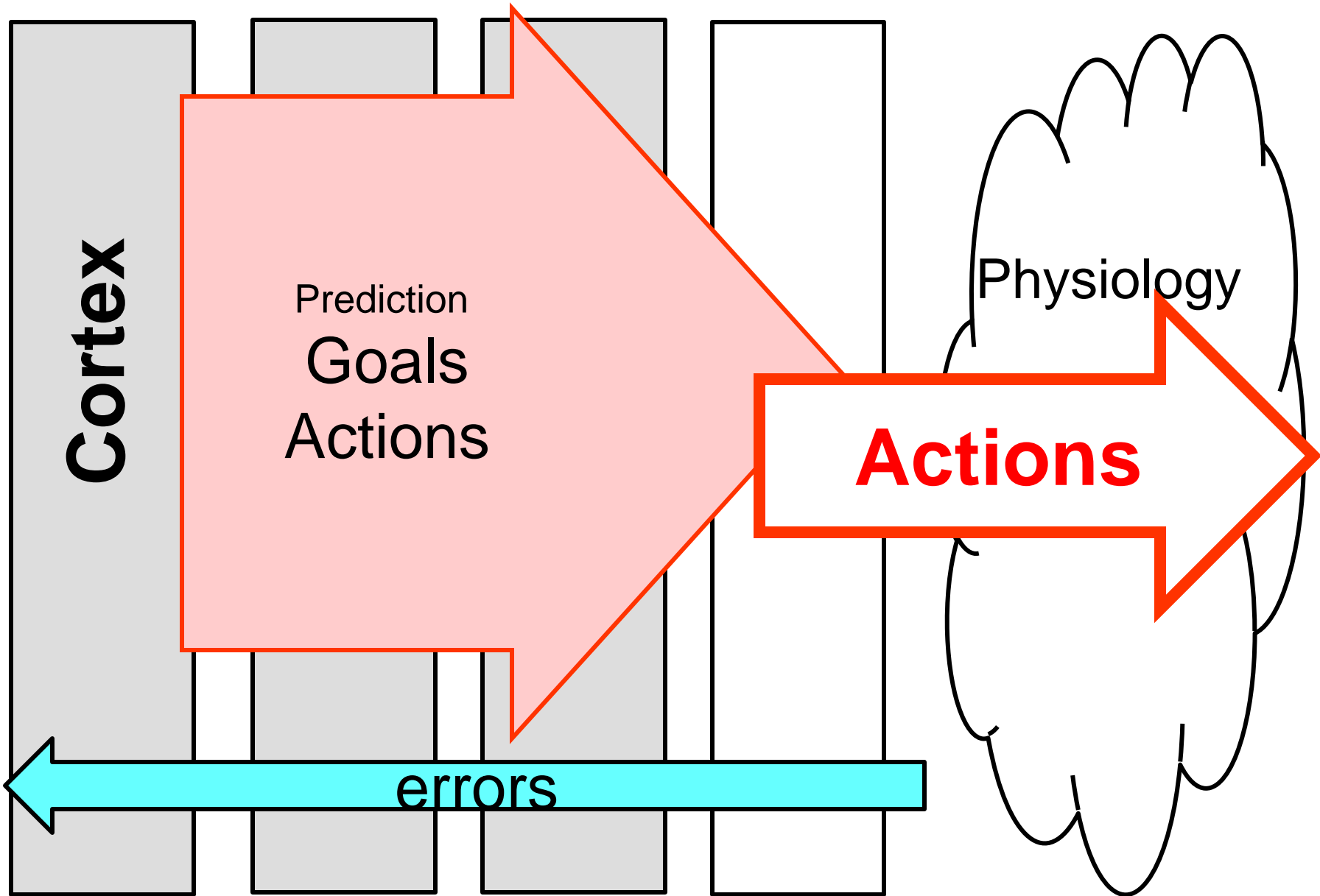
Layered architectures



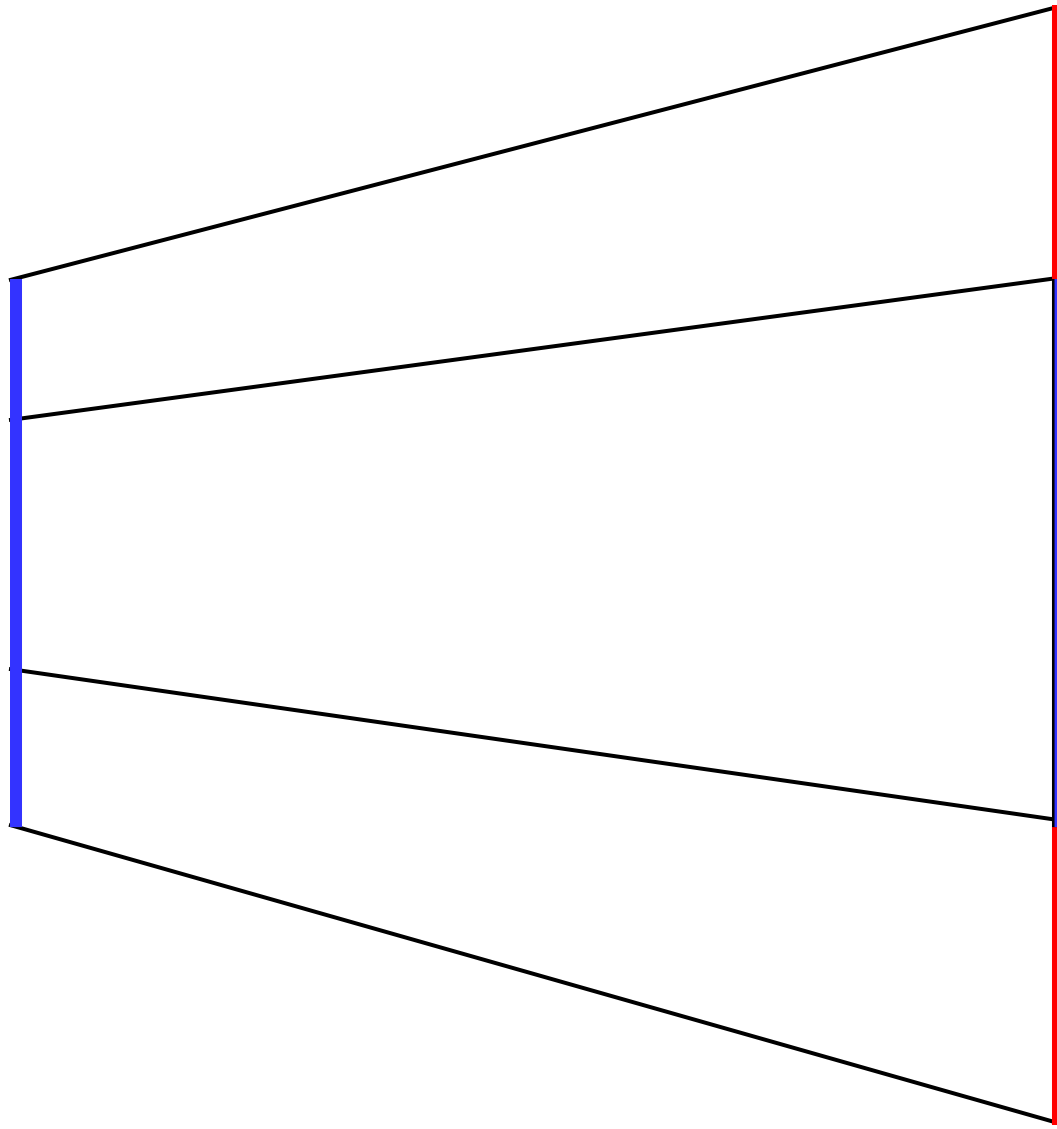
Layered architectures



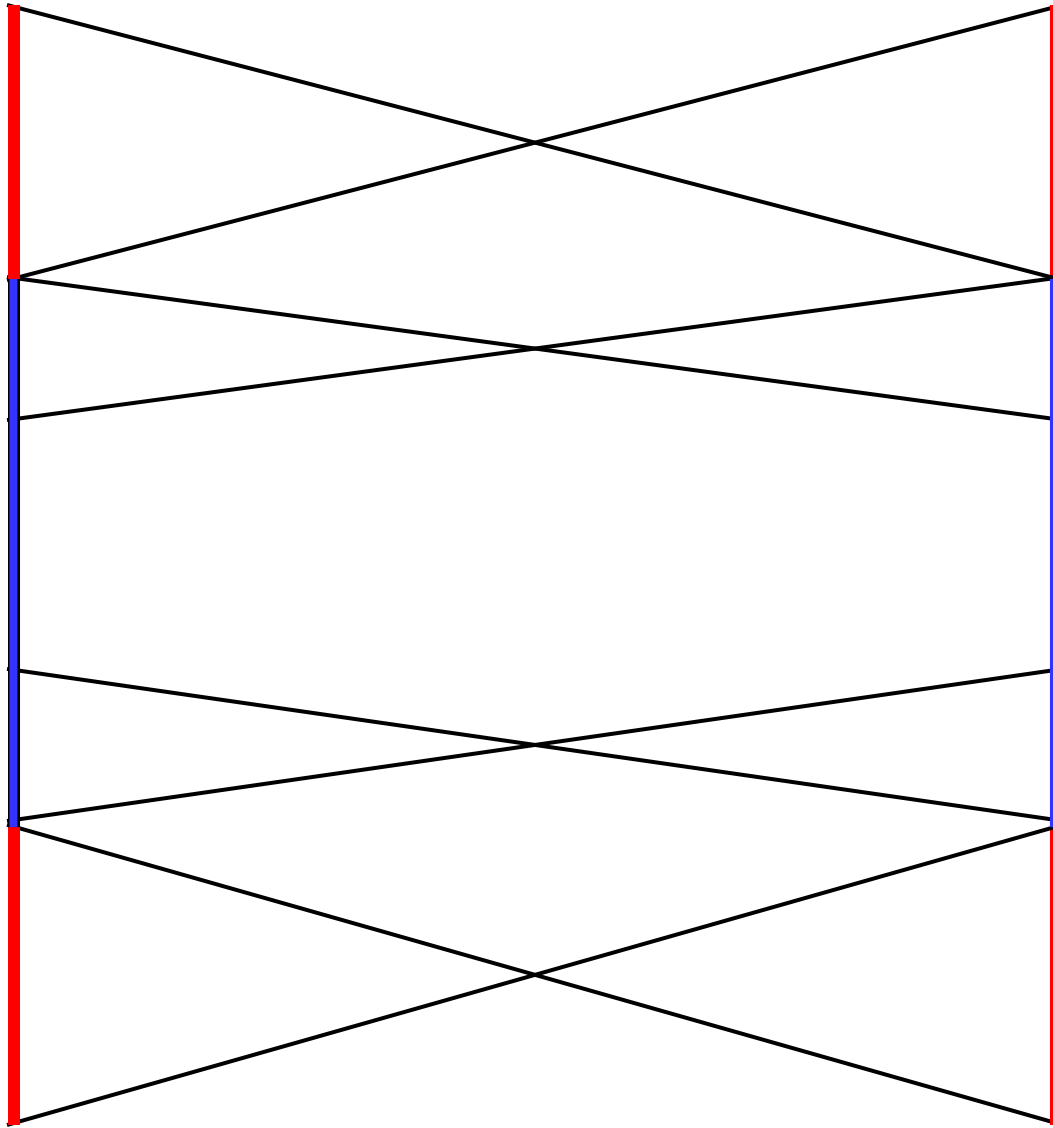
Meta-layers



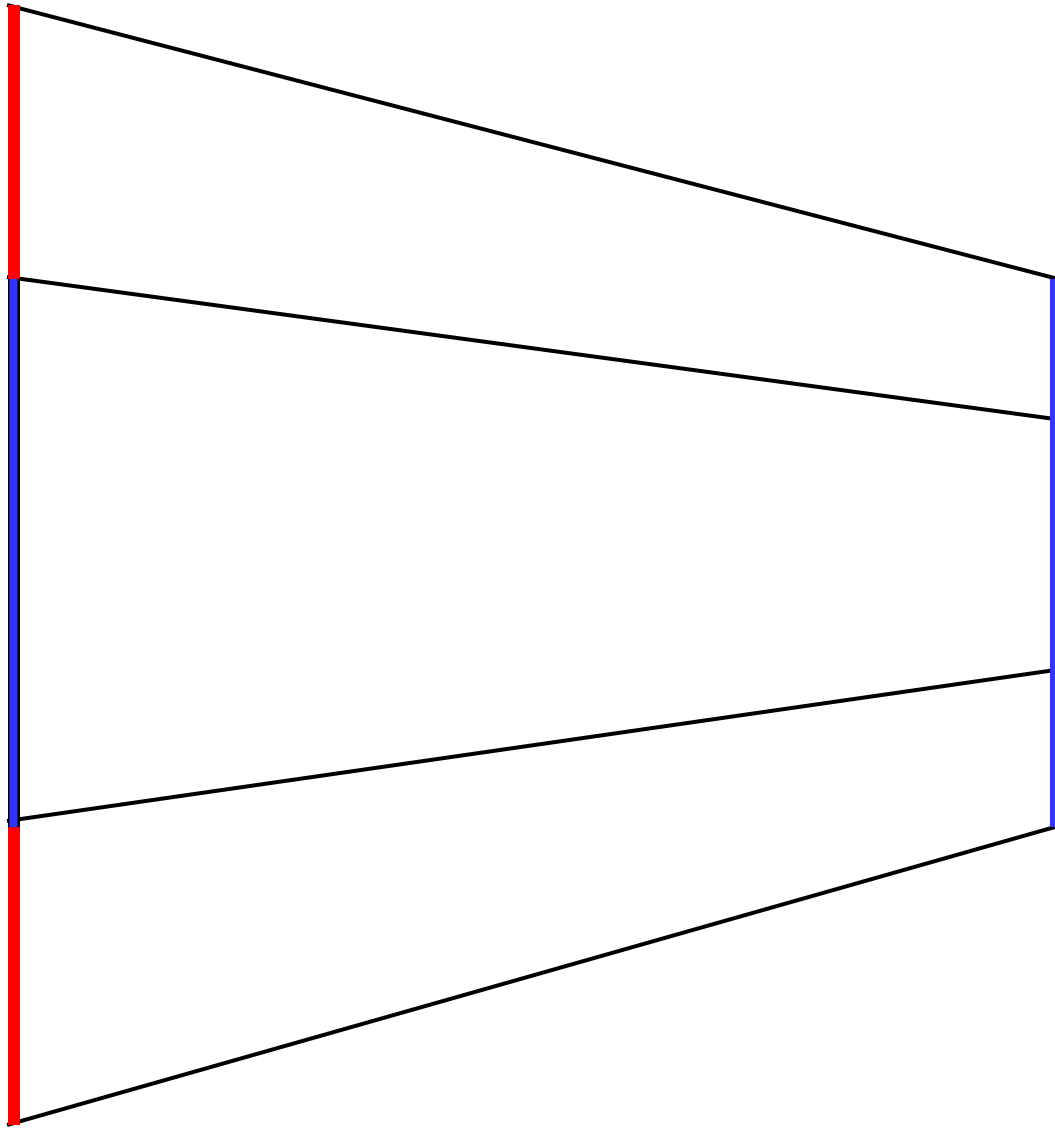
Which blue line is longer?



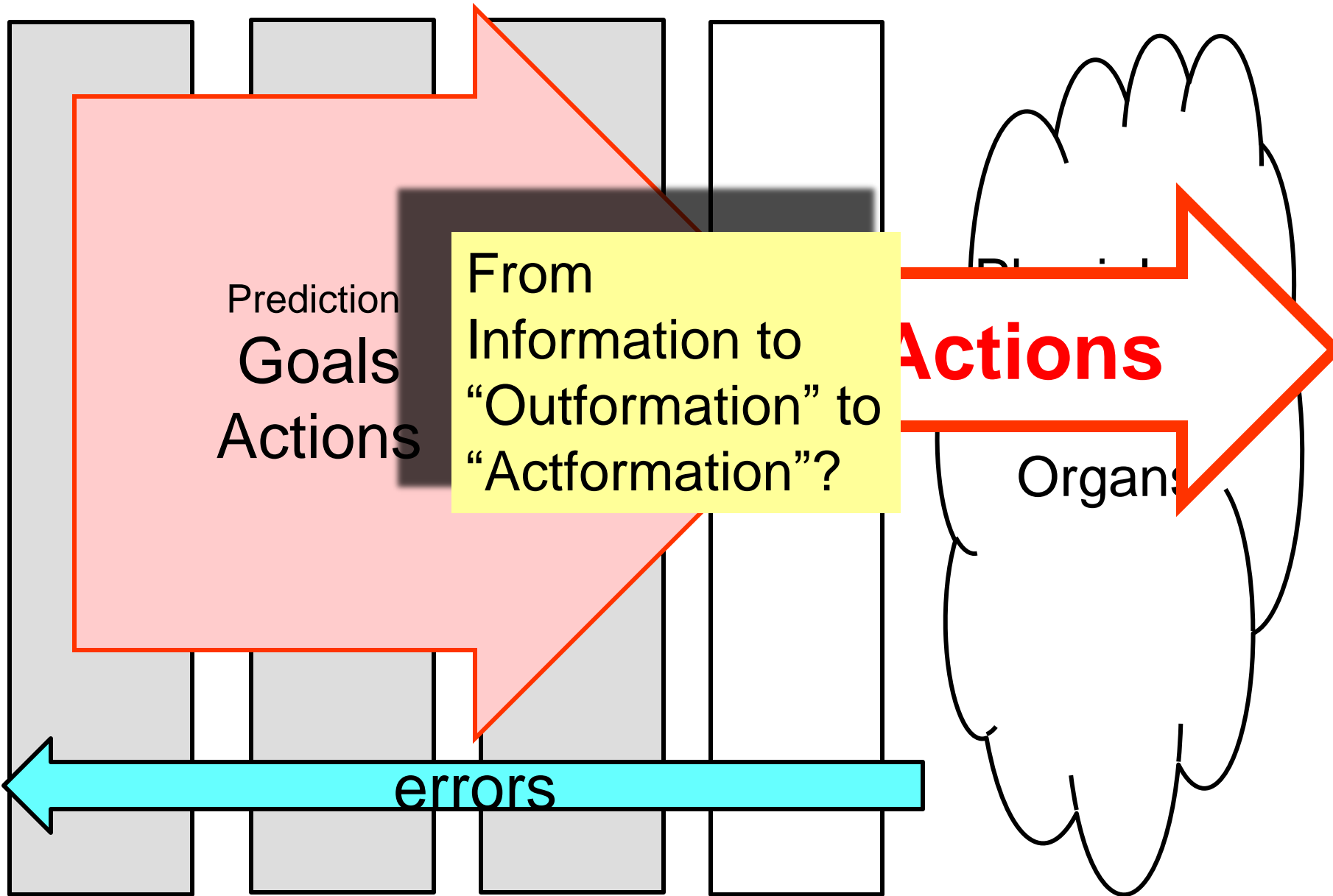
Which blue line is longer?



Which blue line is longer?



Meta-layers



Prediction
Goals
Actions

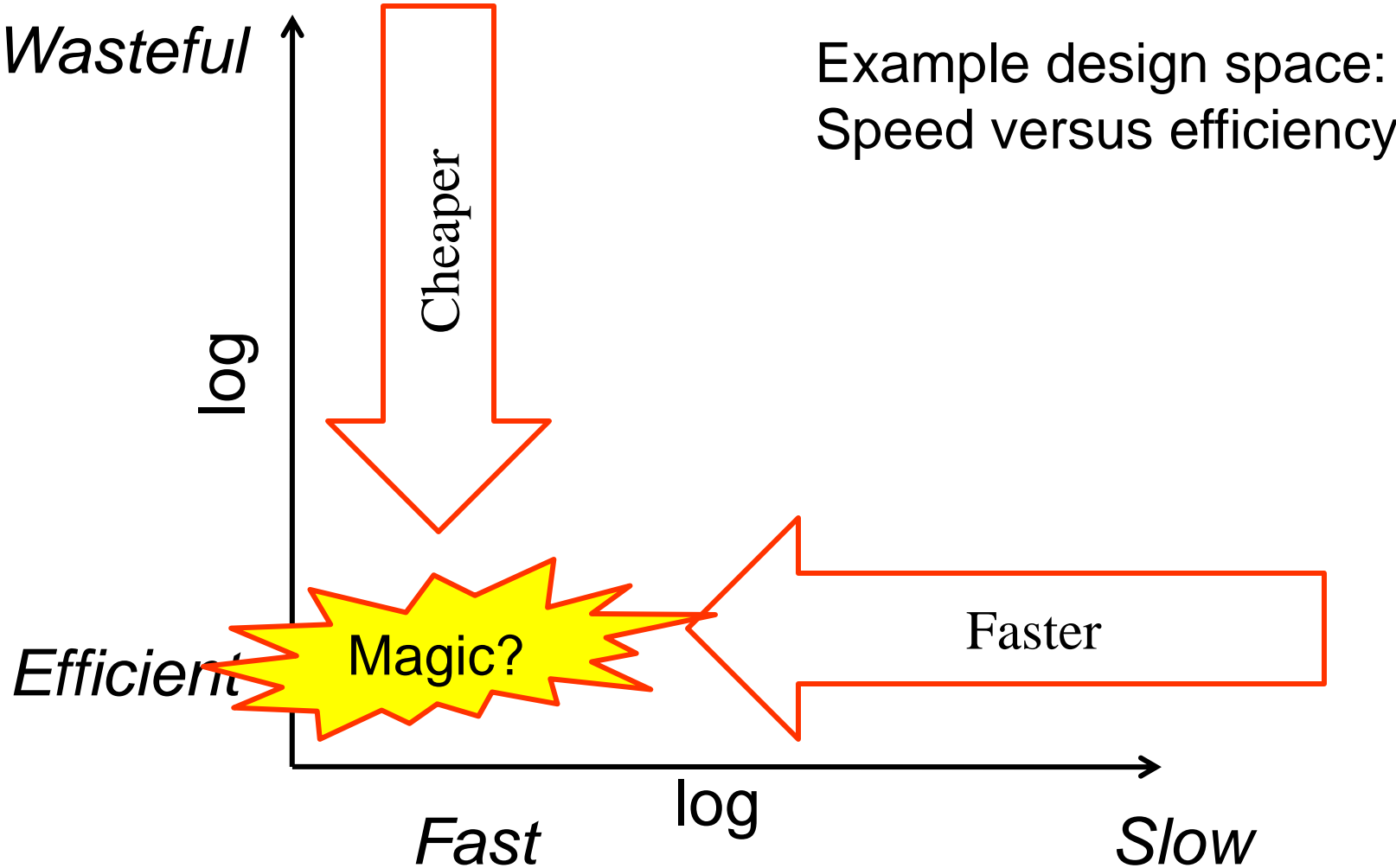
From
Information to
"Outformation" to
"Actformation"?

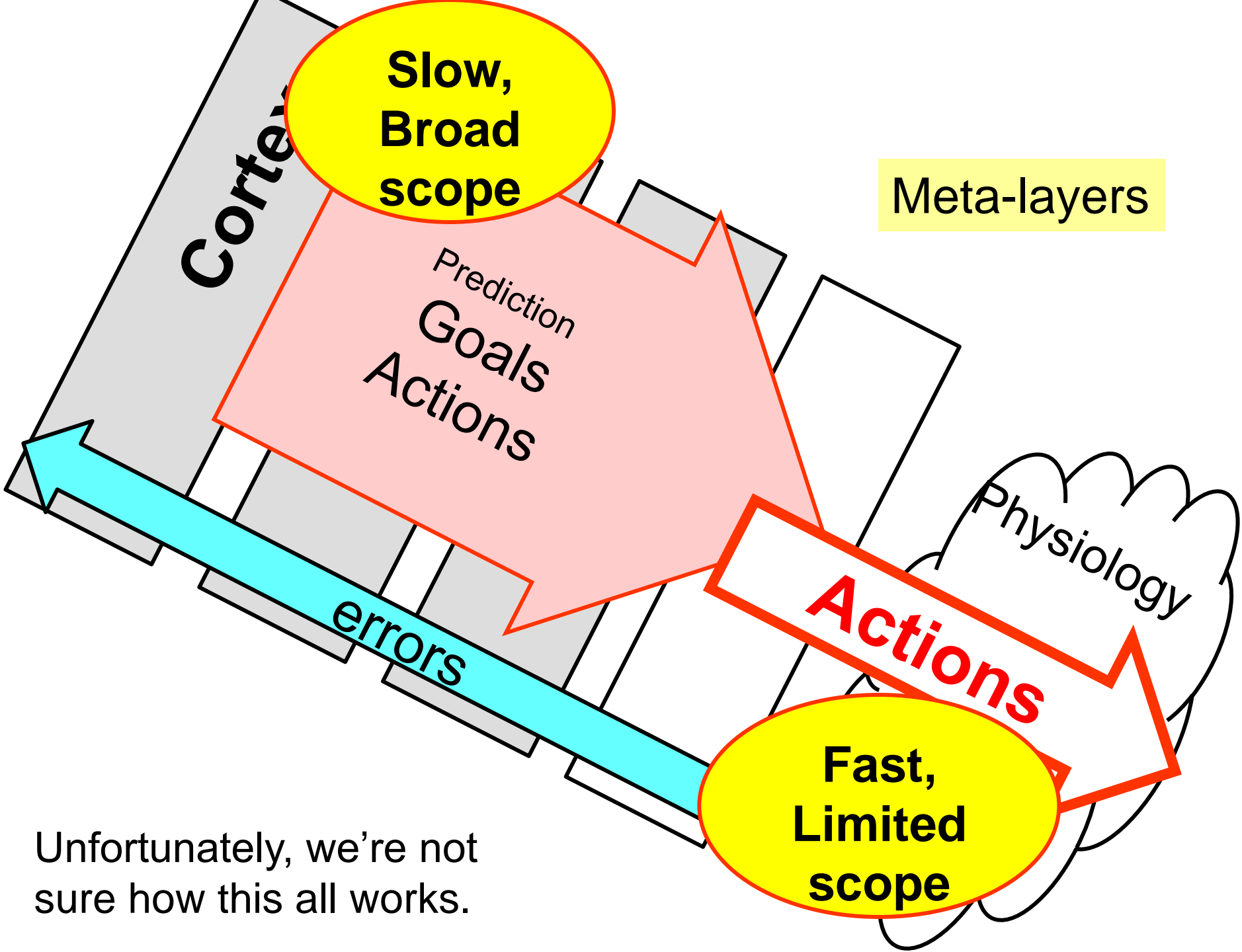
Actions

Organis

errors

Design tradeoffs





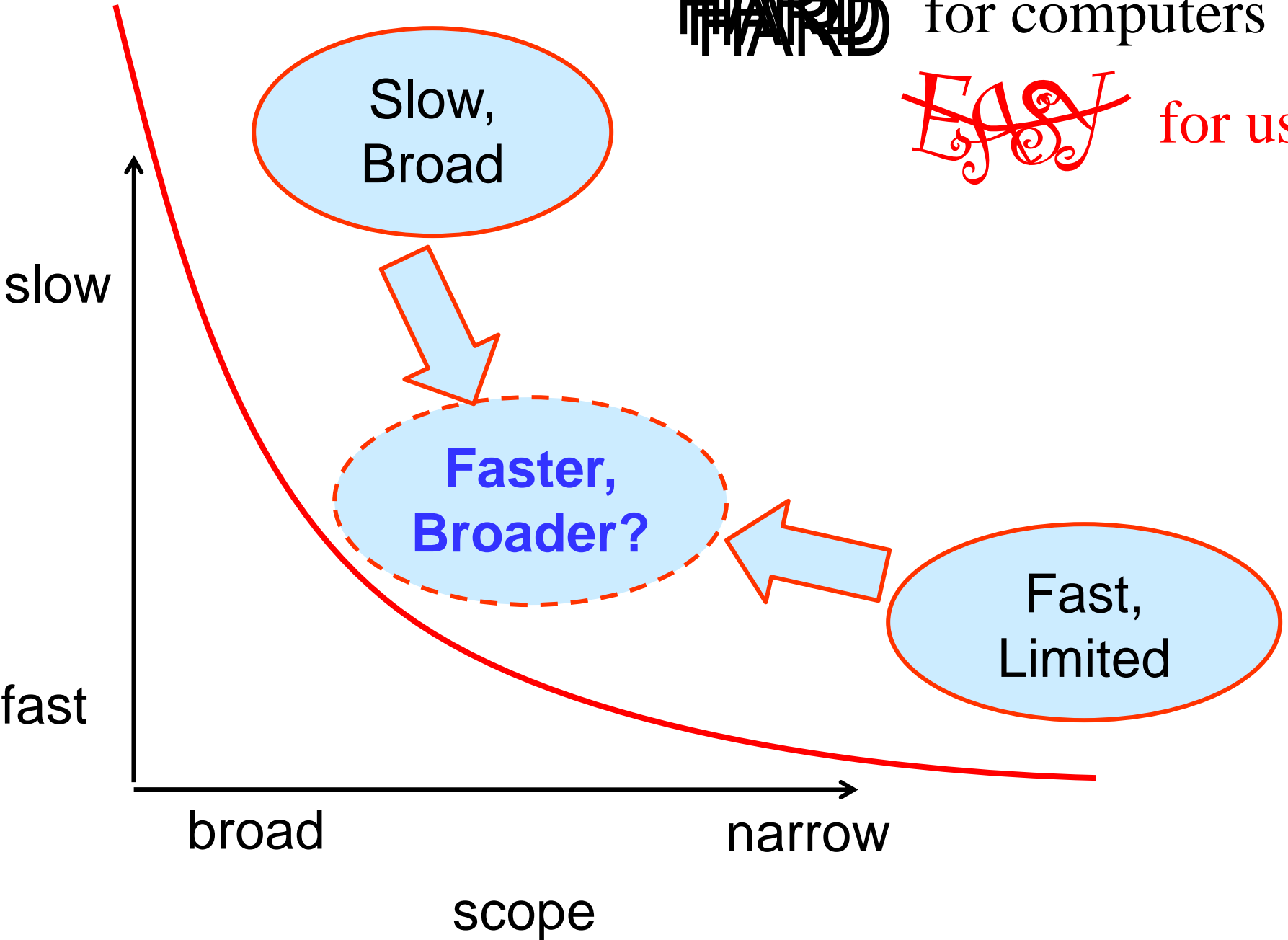
Unfortunately, we're not sure how this all works.

~~HARD~~
HARD

for computers

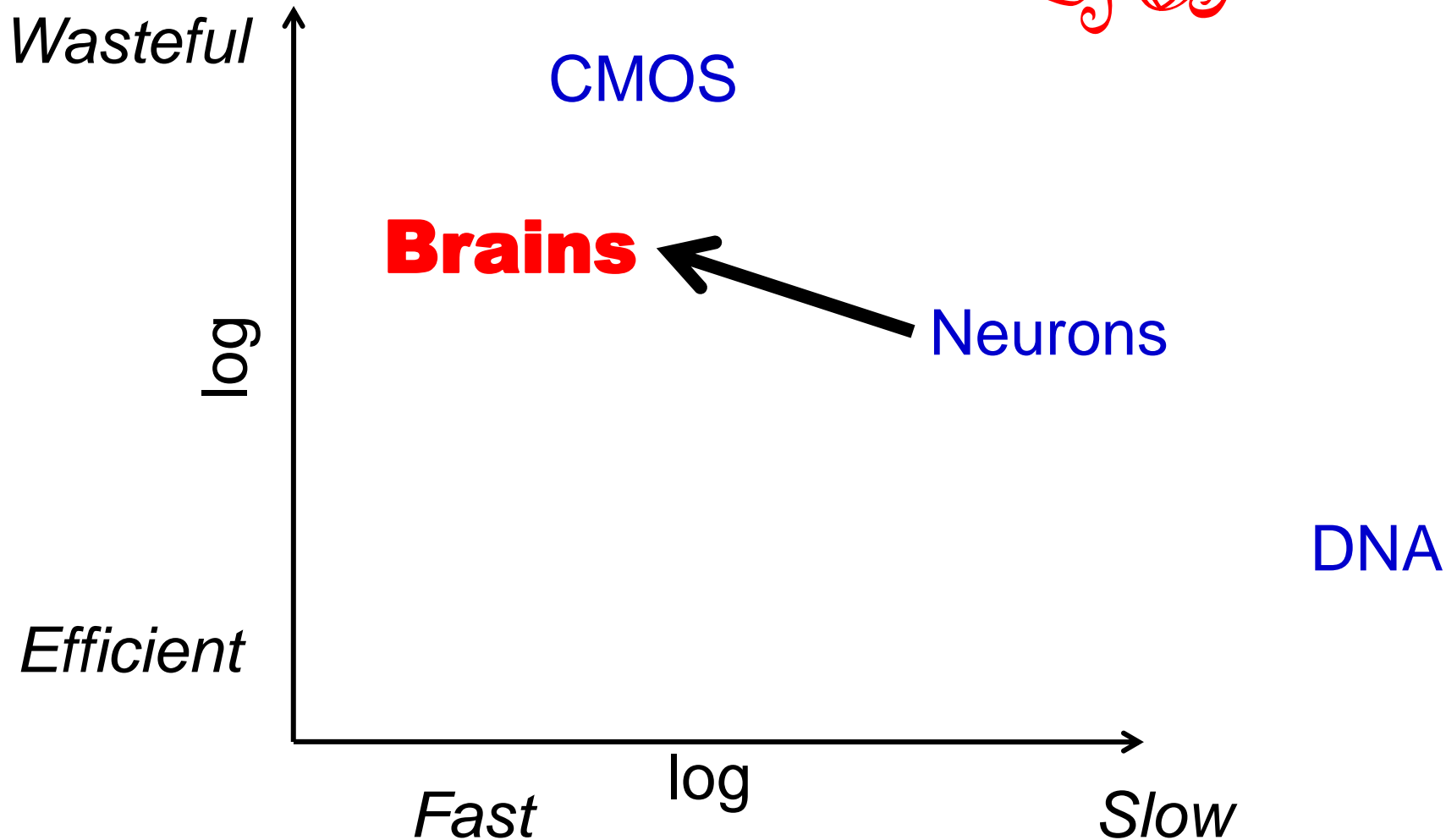
~~EASY~~

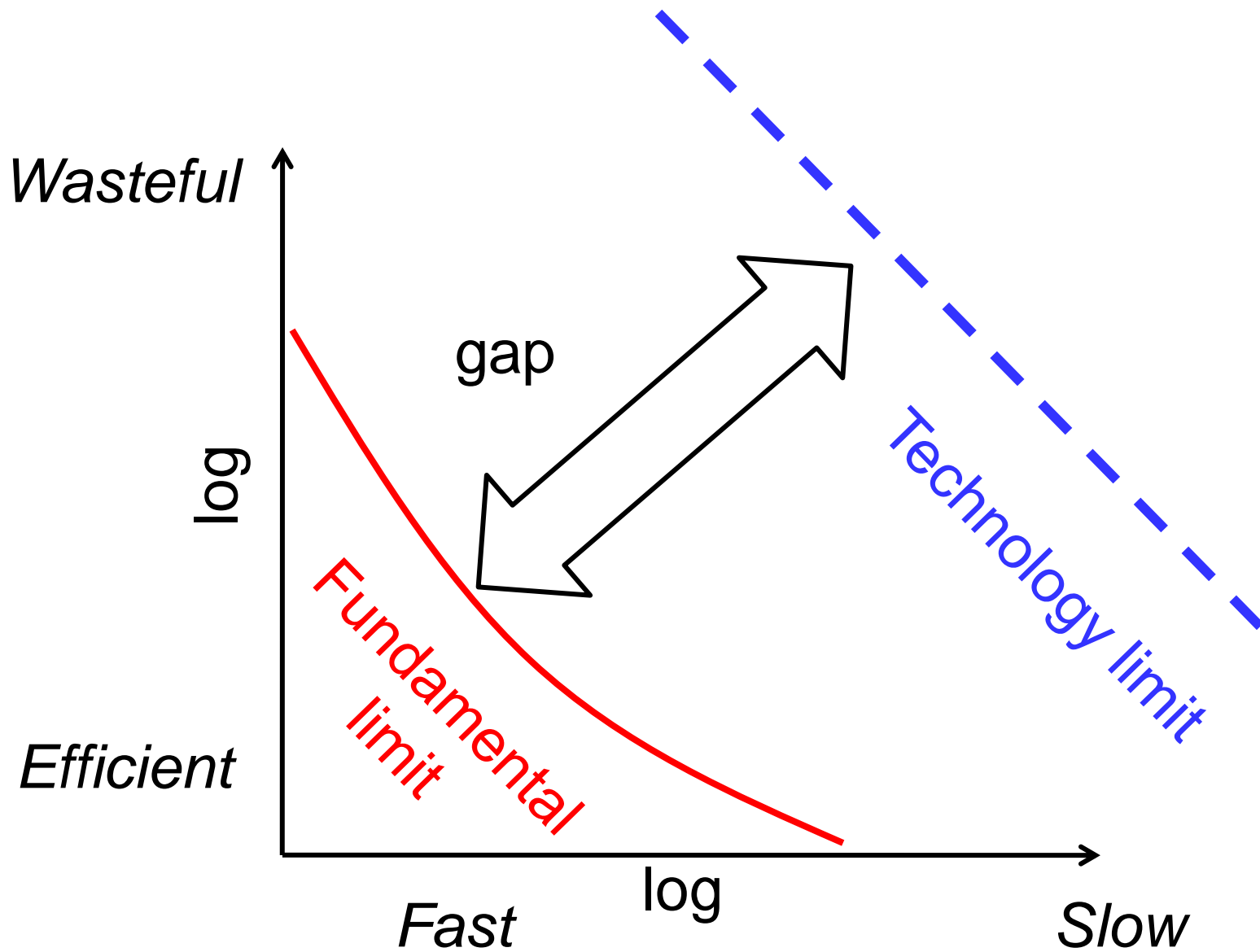
for us

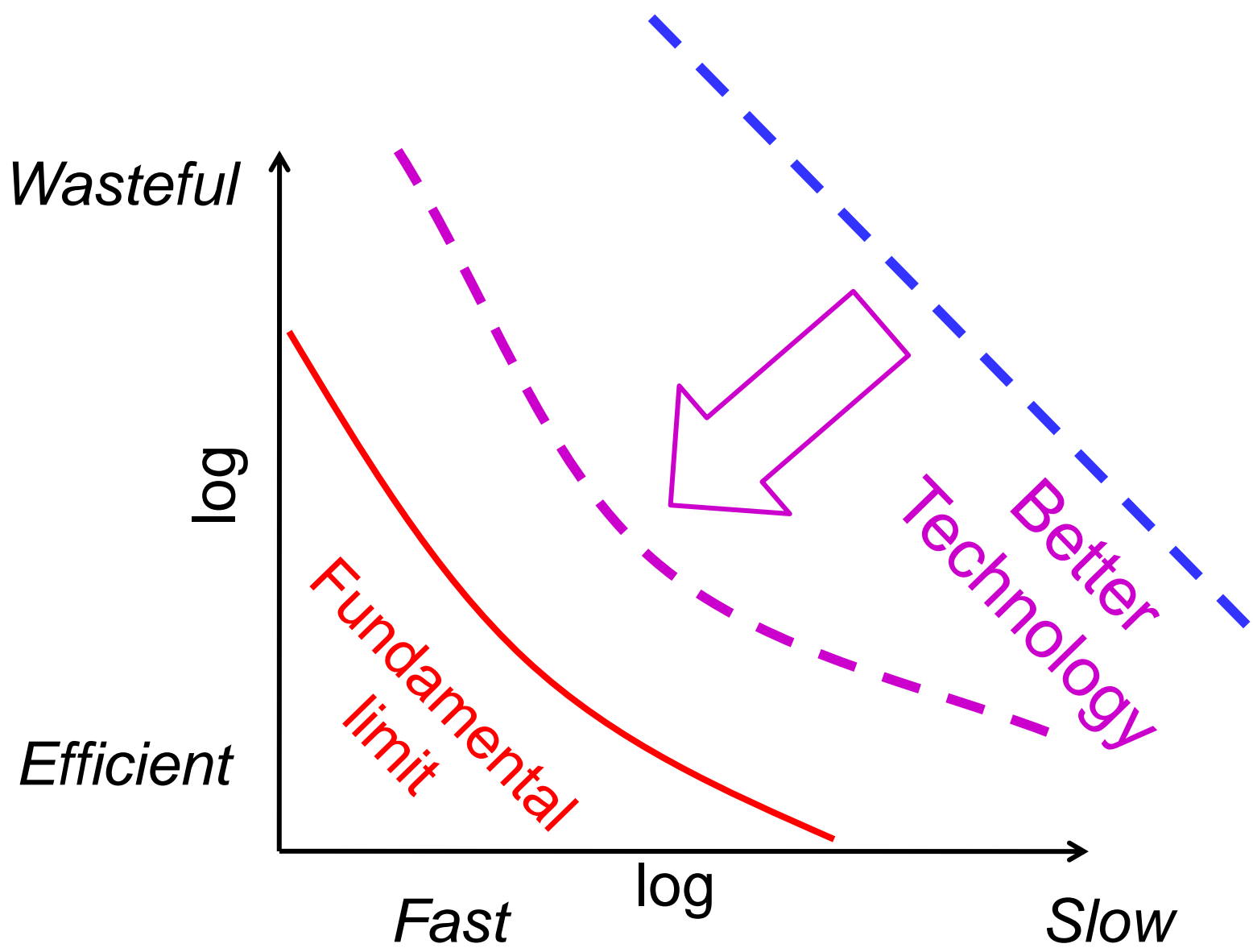


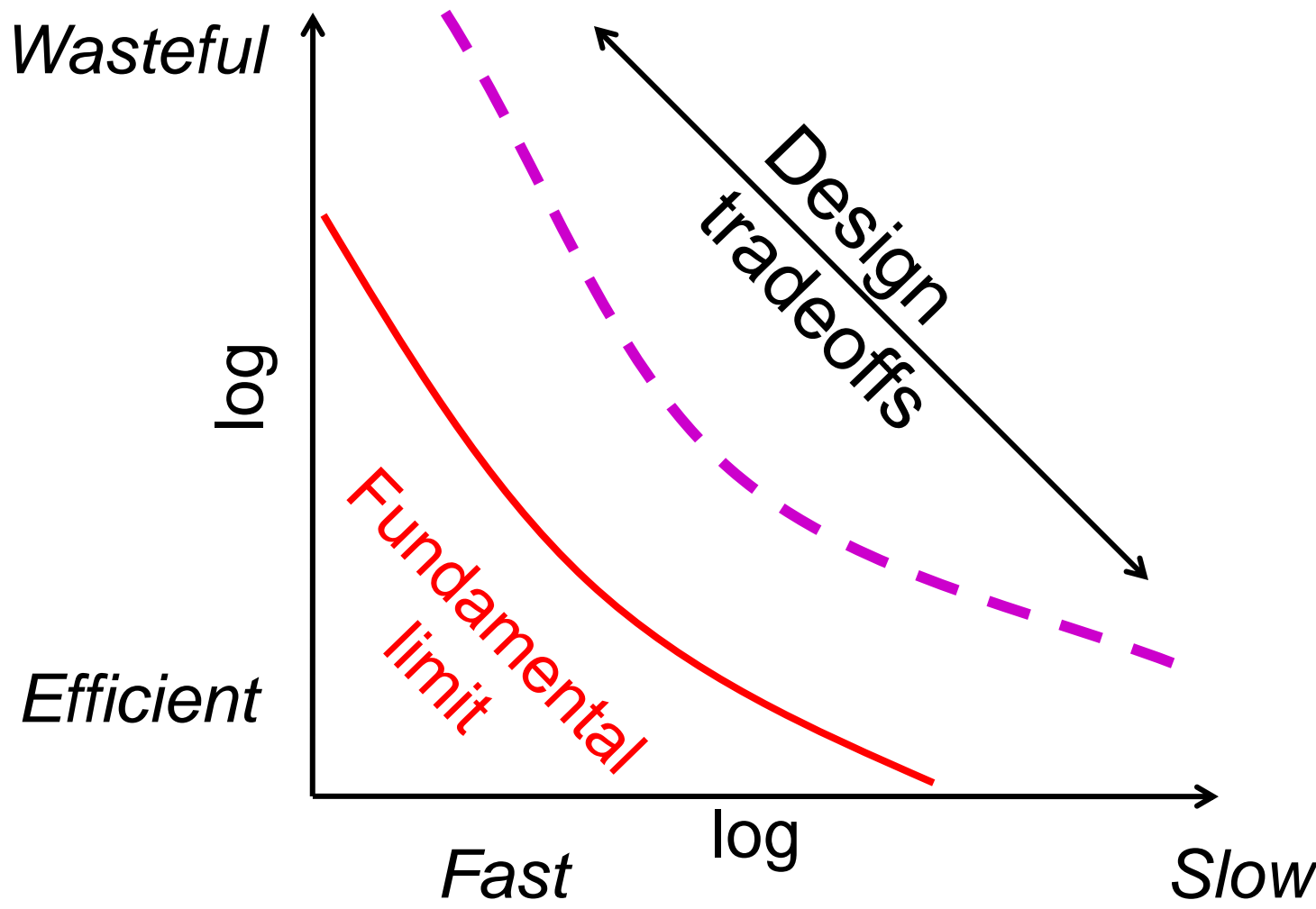
Some tasks: ~~HARD~~ HARD for computers

~~EASY~~ EASY for us



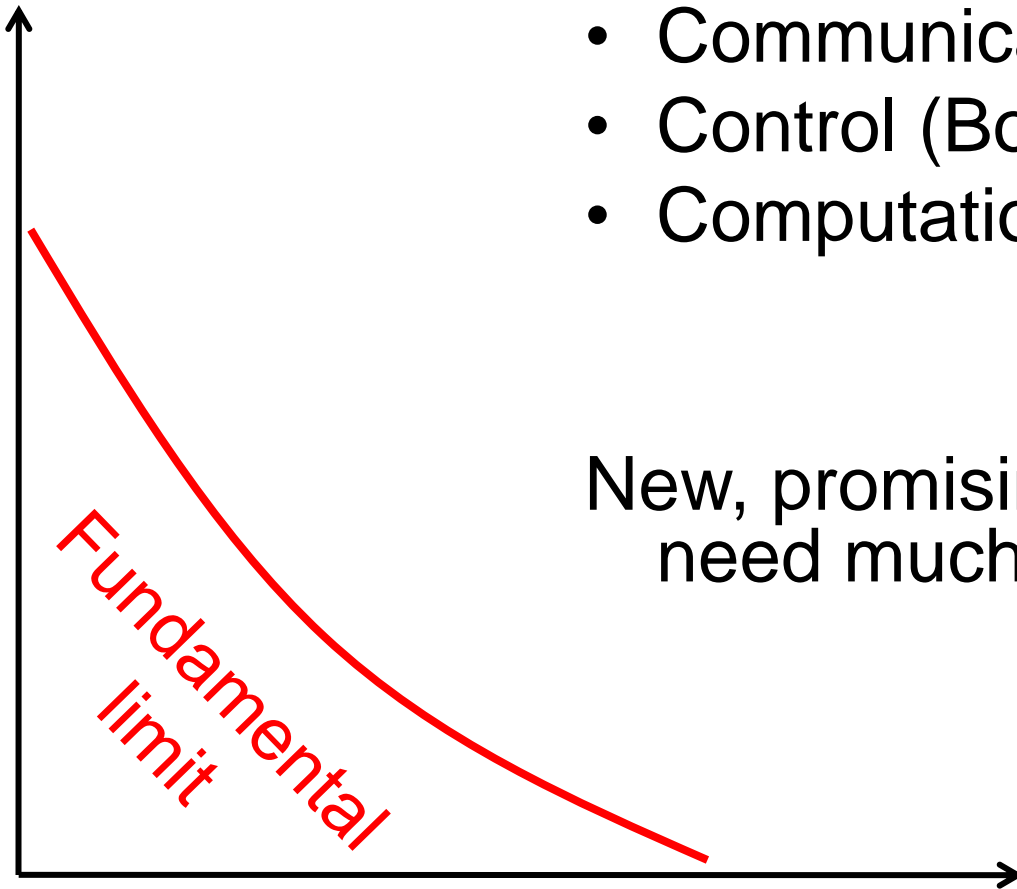






Existing hard limits have restrictive assumptions and few dimensions

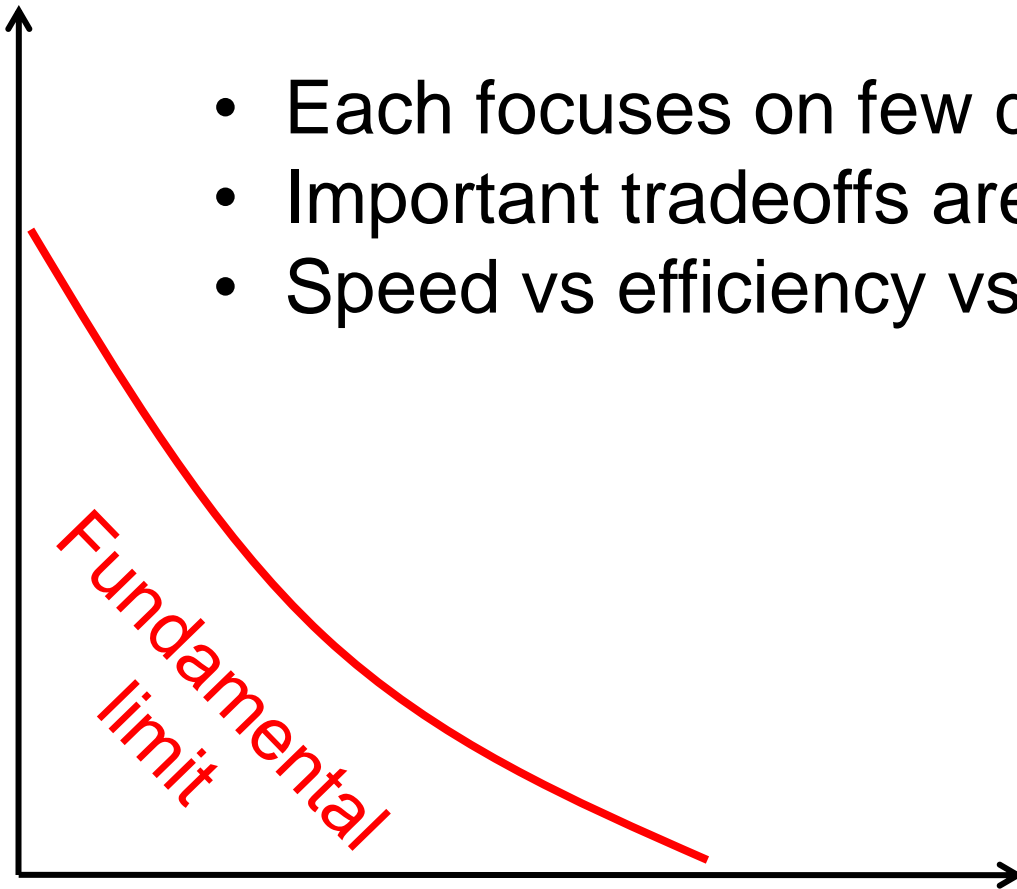
- Thermodynamics (Carnot)
- Communications (Shannon)
- Control (Bode)
- Computation (Turing)

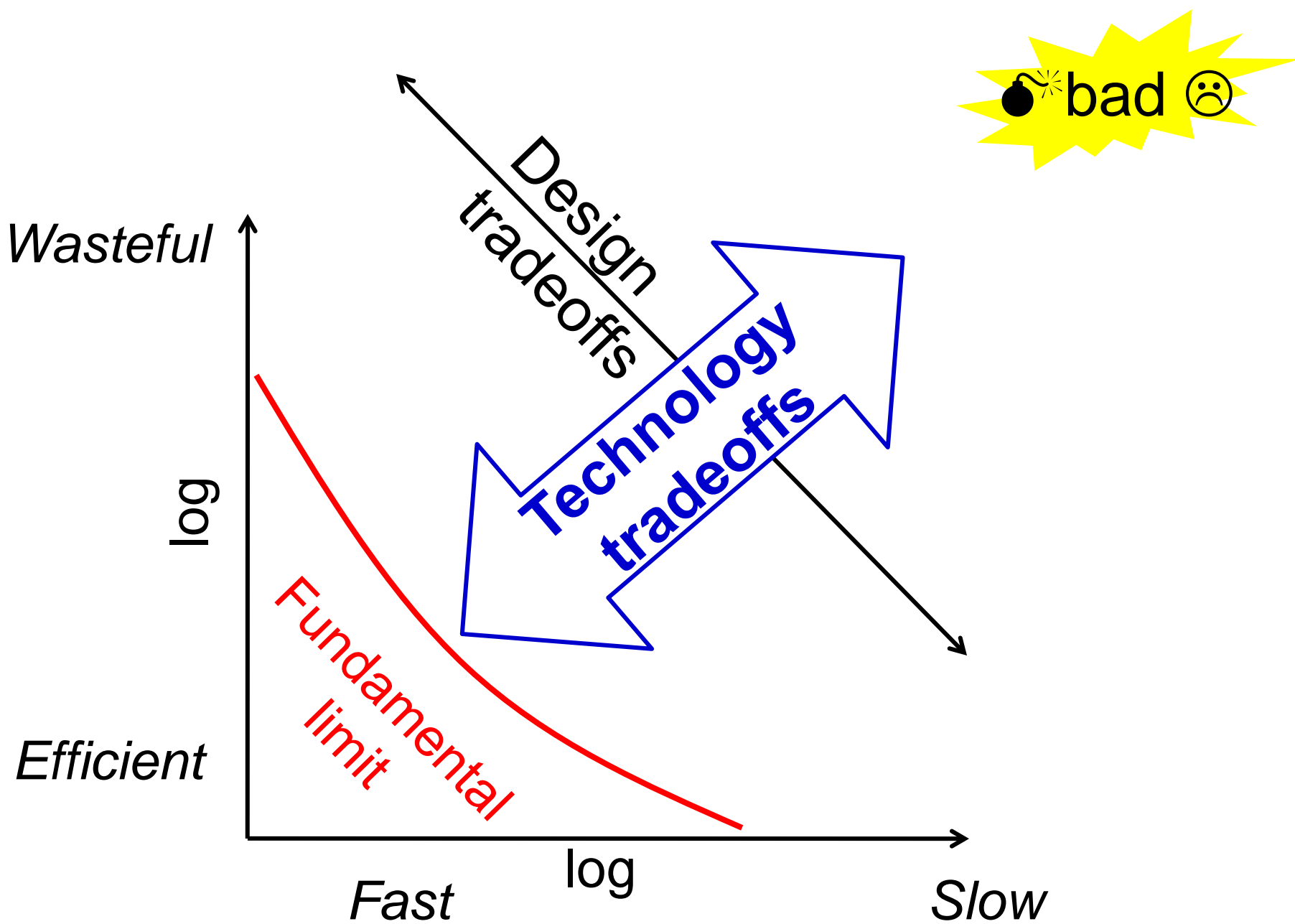


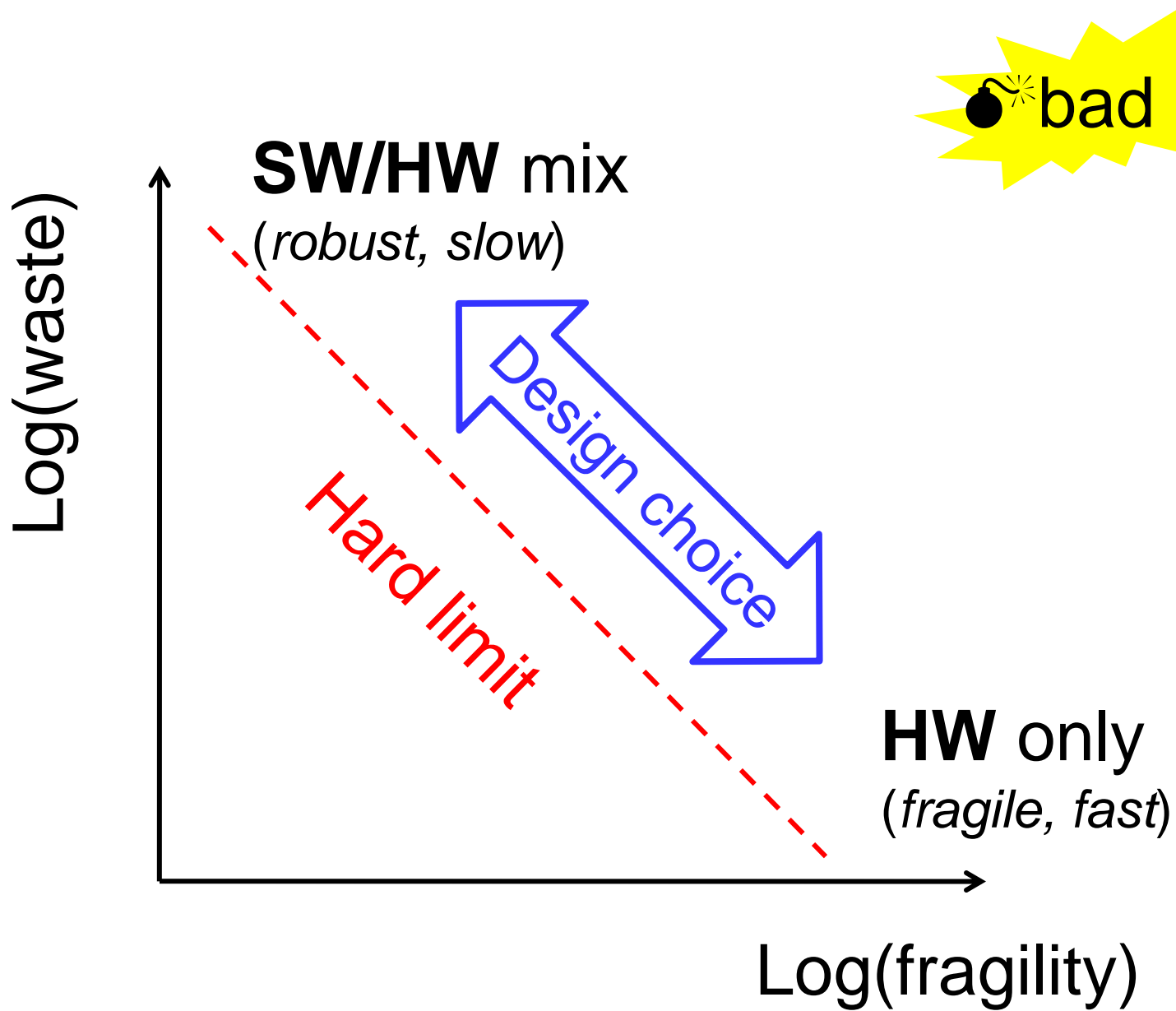
New, promising unifications but need much more

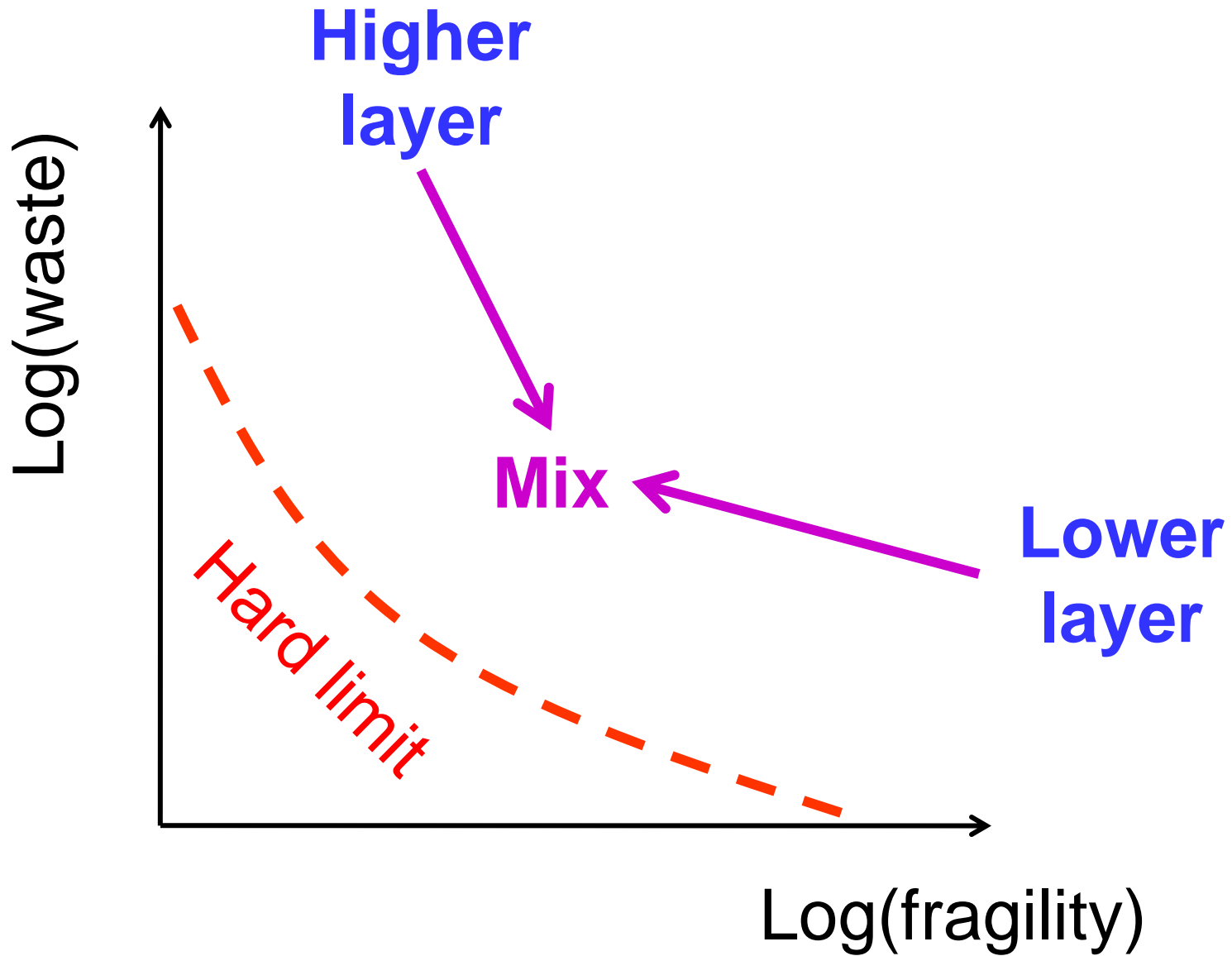
- Thermodynamics (Carnot)
- Communications (Shannon)
- Control (Bode)
- Computation (Turing)

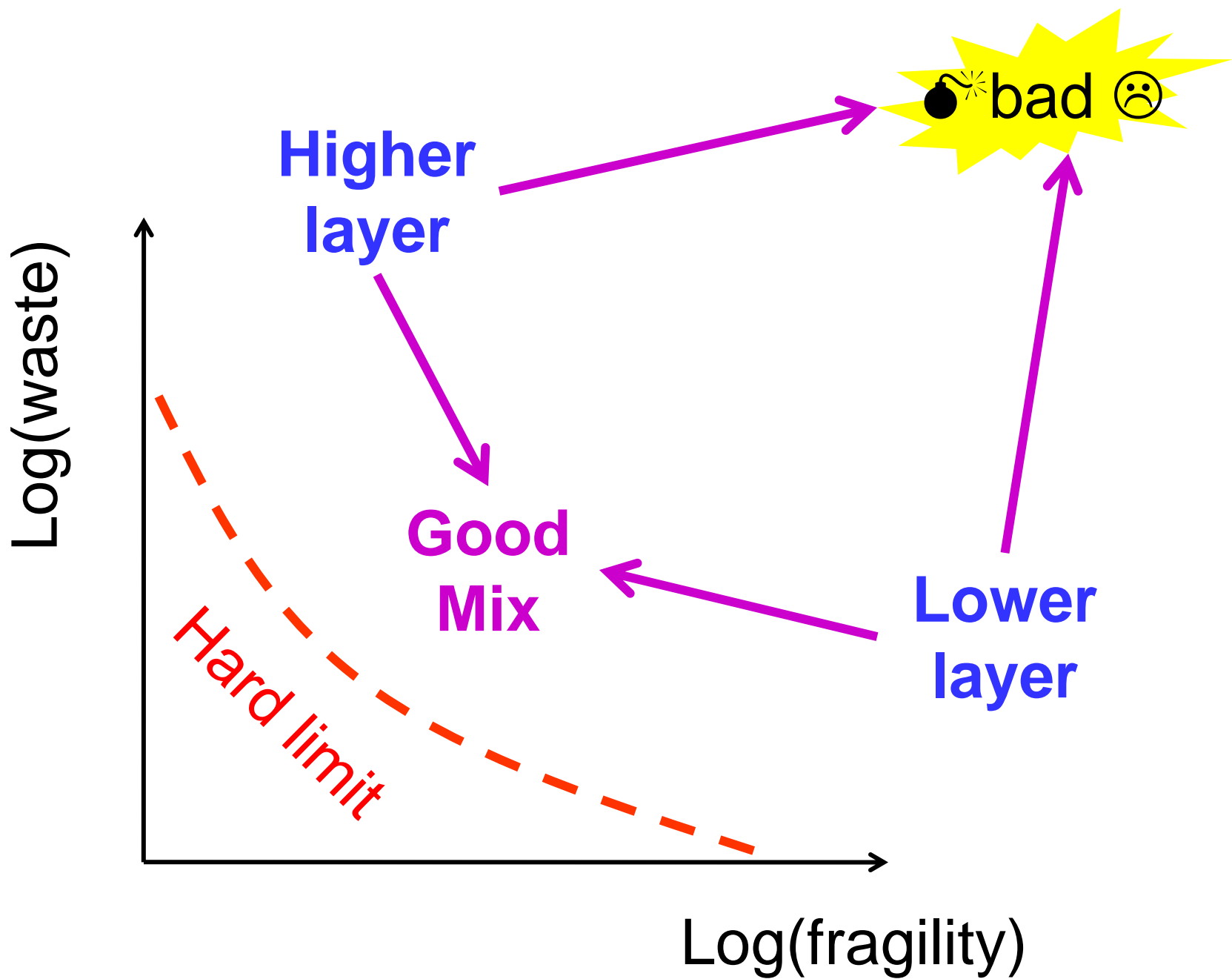
- Each focuses on few dimensions
- Important tradeoffs are across these areas
- Speed vs efficiency vs robustness vs ...

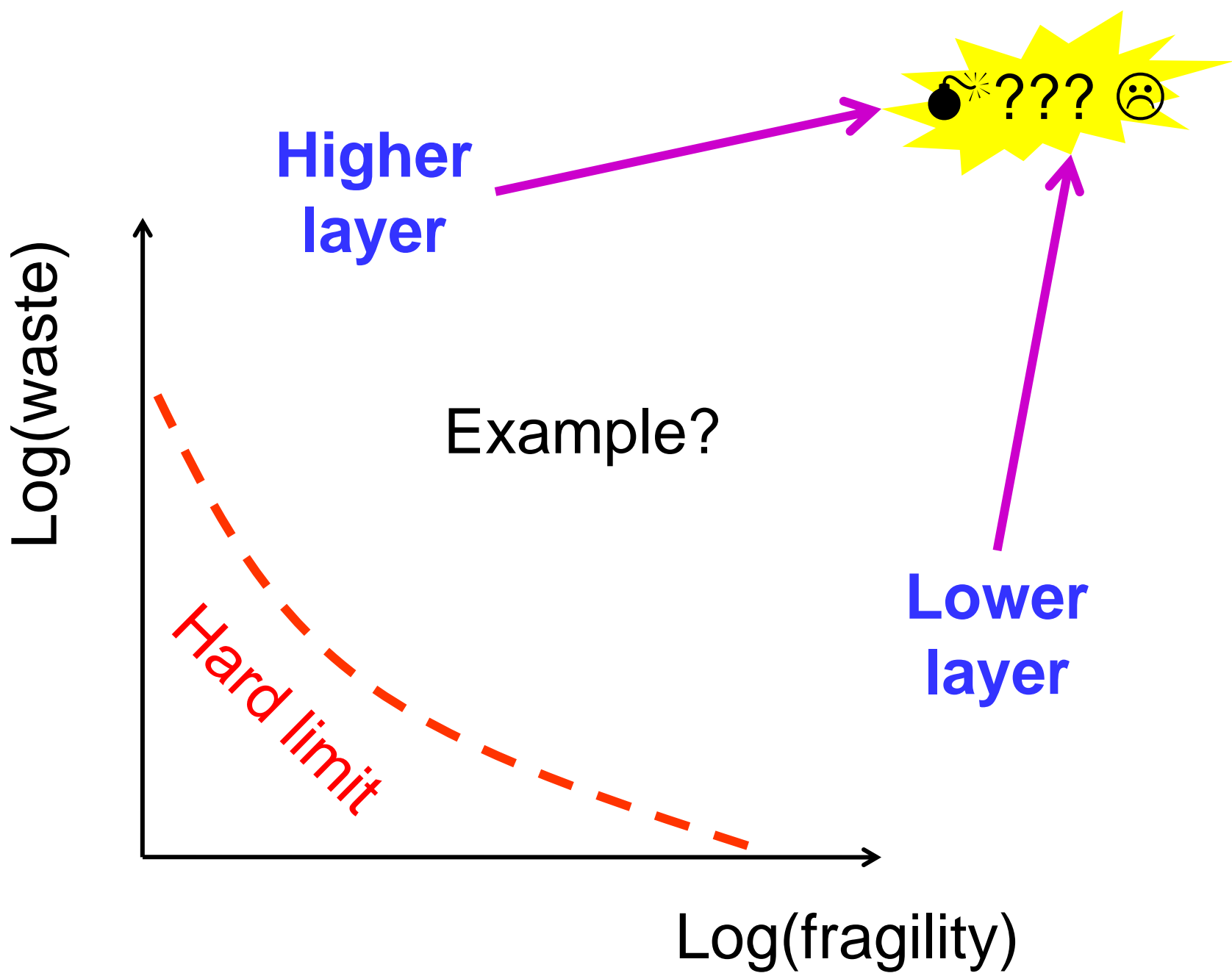




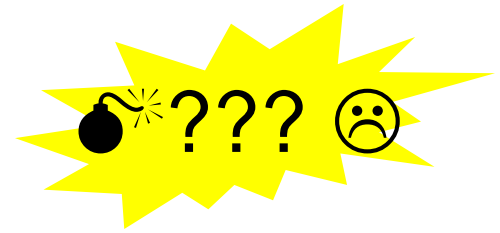




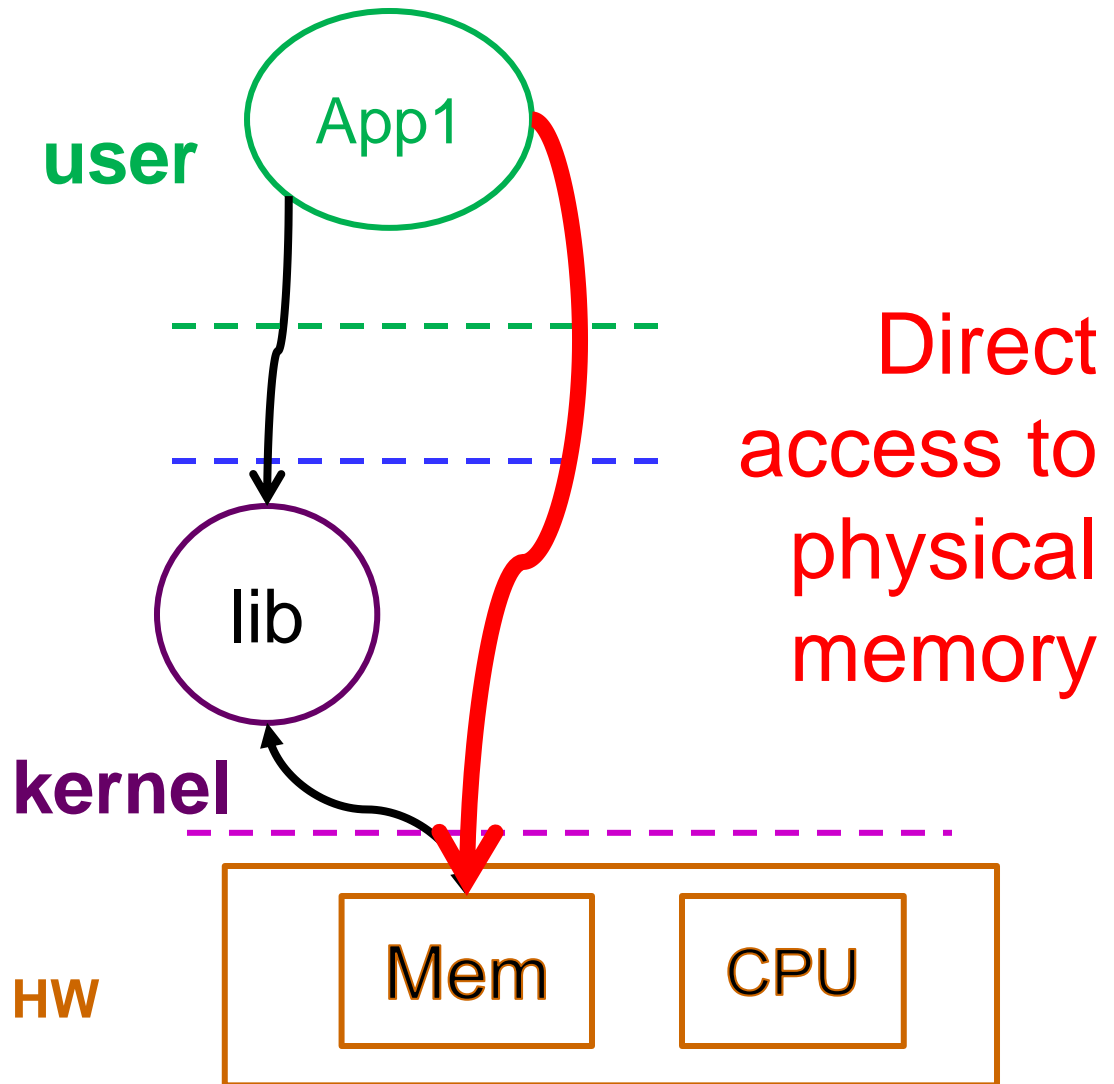




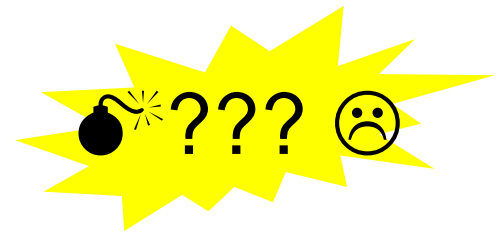
Don't cross layers



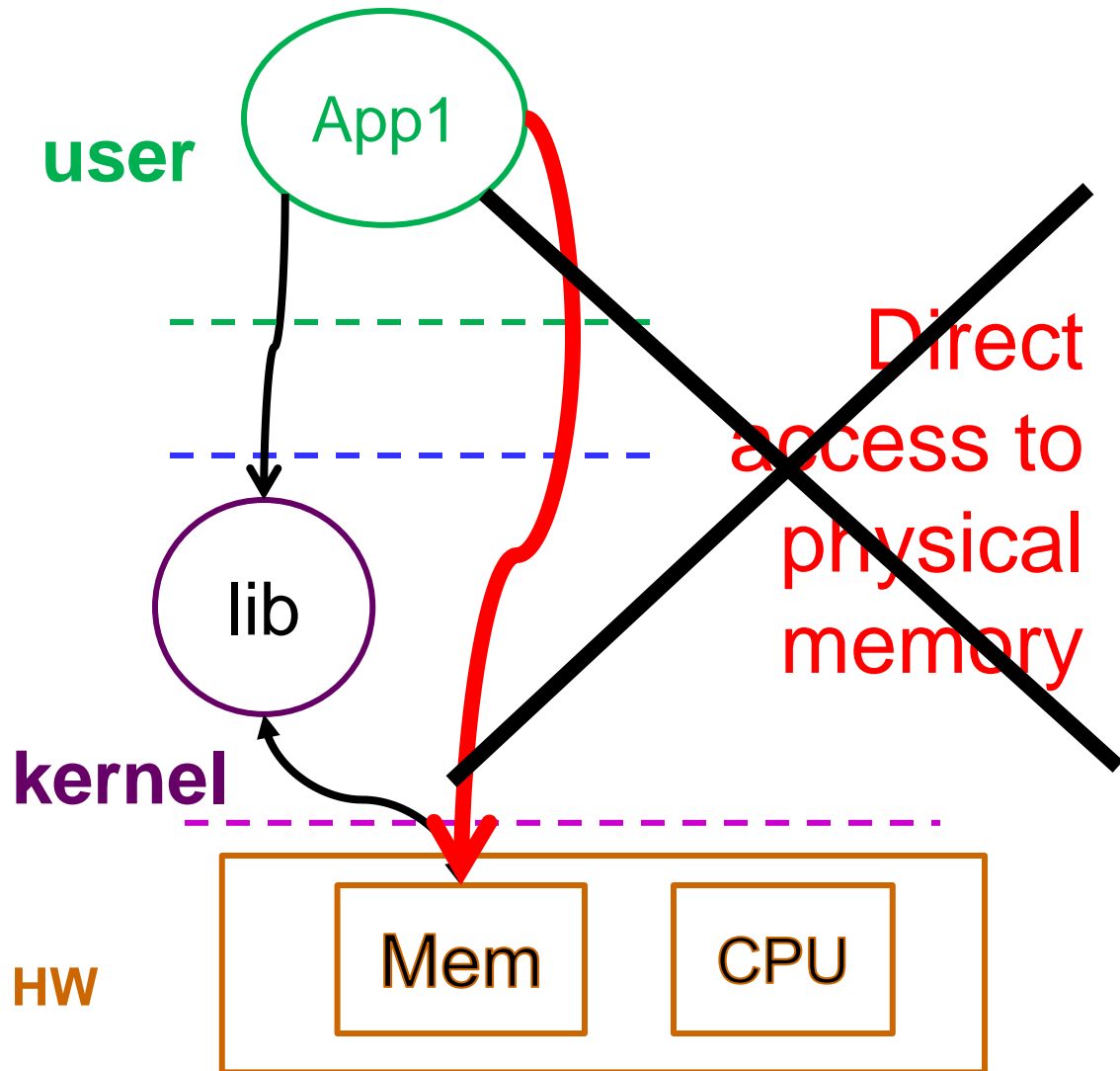
- ~~Robust~~
- ~~• Secure~~
- ~~• Scalable~~
- ~~• Verifiable~~
- ~~• Evolvable~~
- ~~• Maintainable~~
- ~~• Designable~~
- ~~• ...~~

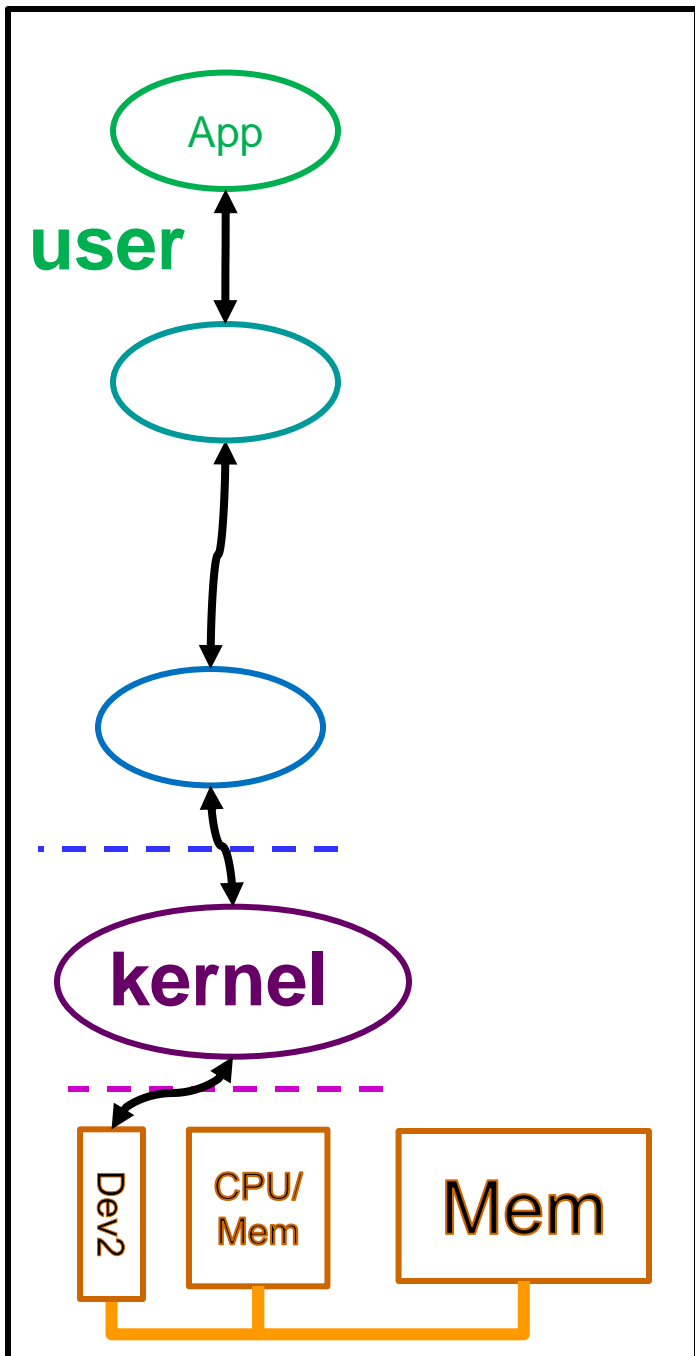


Separate logical names and physical addresses



- ~~Robust~~
- ~~• Secure~~
- ~~• Scalable~~
- ~~• Verifiable~~
- ~~• Evolvable~~
- ~~• Maintainable~~
- ~~• Designable~~
- ~~• ...~~





**In programming:
No global variables**

**In operating systems:
Don't cross layers**

Naming and addressing

- Names to locate objects
- 2.5 ways to resolve a name
 1. Exhaustive search, table lookup
 2. Name gives hints
- Extra $\frac{1}{2}$ is for indirection
- Address = name that involves locations

Benefits of stricter layering

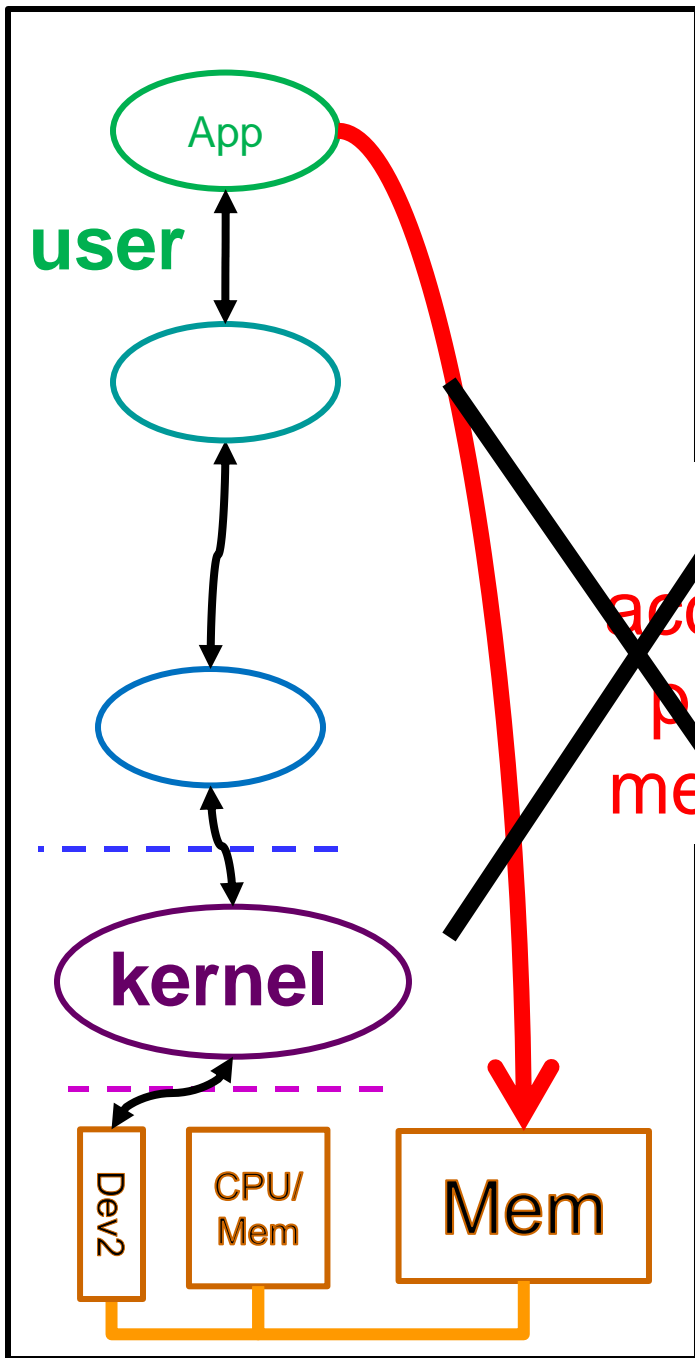
“Black box” effects of stricter layering

- Portability of applications
- Security of physical address space
- Robustness to application crashes
- Scalability of virtual/real addressing
- Local variables and addresses
- Optimization/control by duality?

Problems with incomplete layering

“Black box” benefits are lost

- Global variables? @\$%*&!^% @&
- Poor portability of applications
- Insecurity of physical address space
- Fragile to application crashes
- No scalability of virtual/real addressing
- Limits optimization/control by duality?



user

App

Direct
access to
physical
memory?

kernel

Dev2

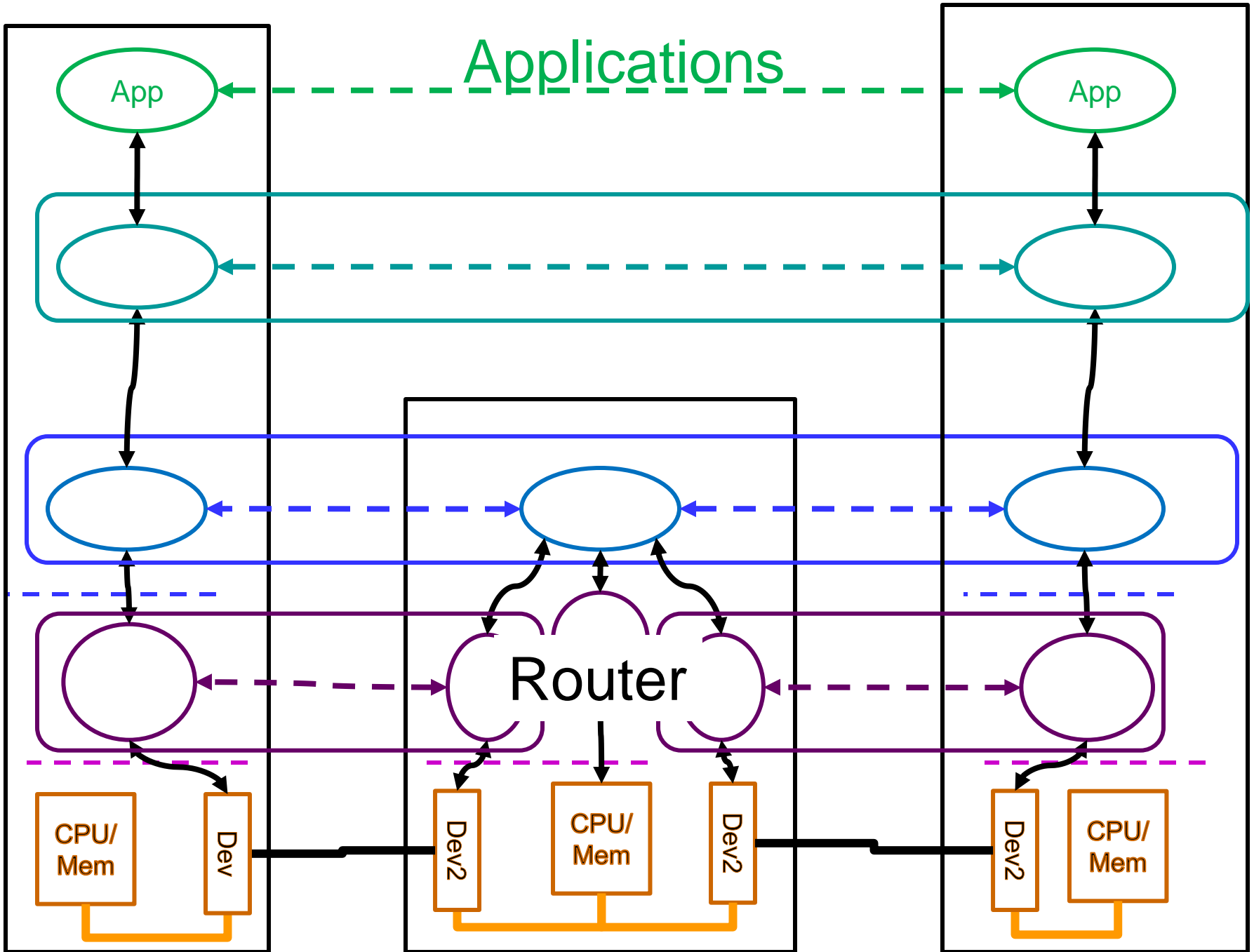
CPU/
Mem

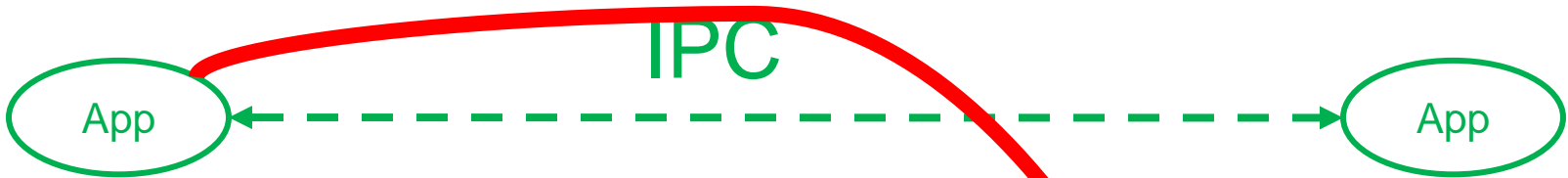
Mem

**In programming:
No global variables**

**In operating systems:
Don't cross layers
(rings)**

Applications





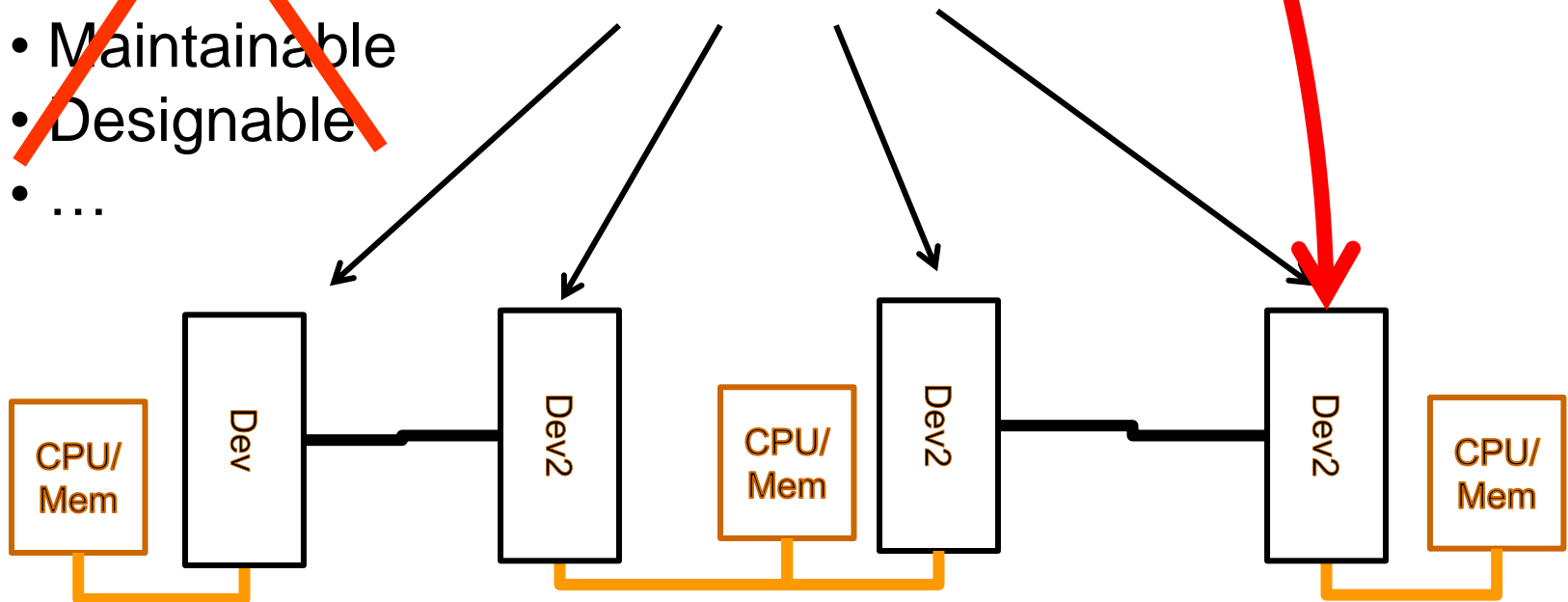
DNS

Global
and direct
access to
physical
address!

~~Robust?~~

- ~~• Secure~~
- ~~• Scalable~~
- ~~• Verifiable~~
- ~~• Evolvable~~
- ~~• Maintainable~~
- ~~• Designable~~
- ~~• ...~~

**IP addresses
interfaces not
nodes**

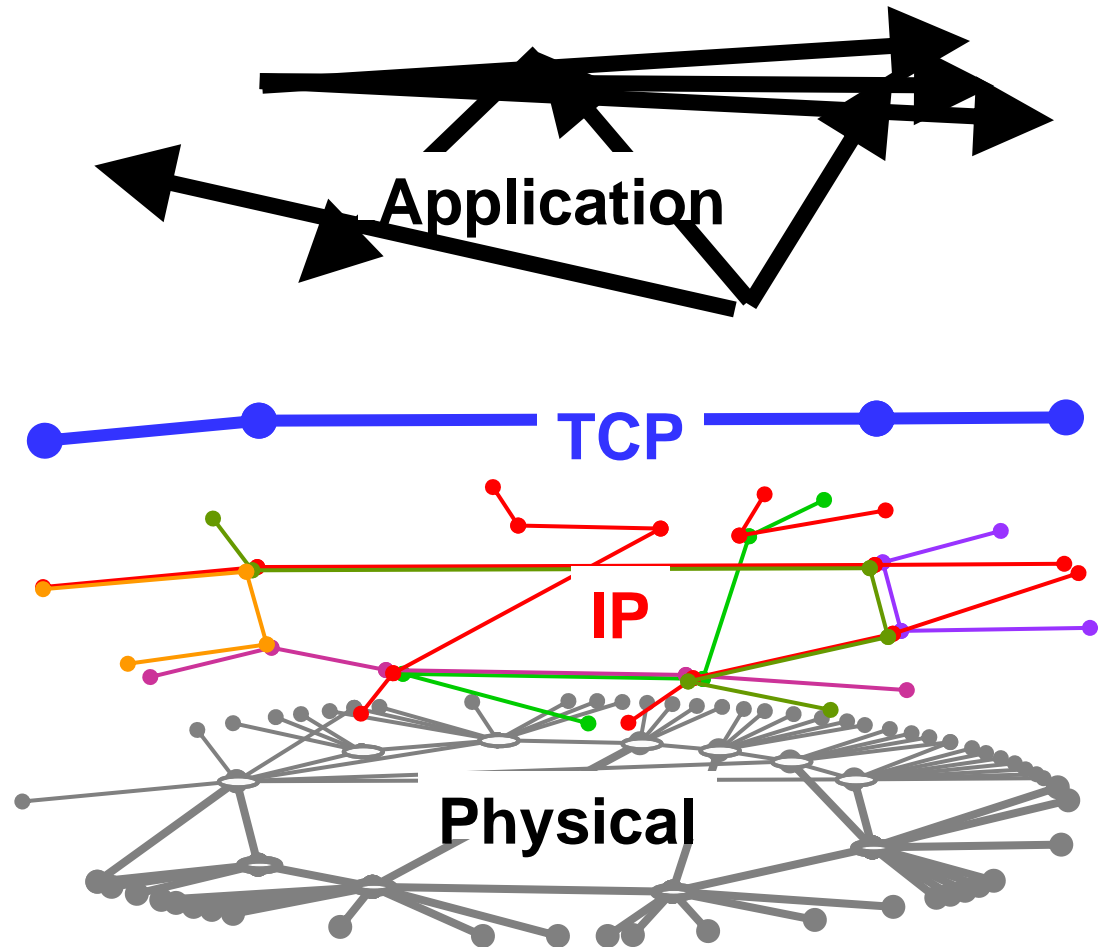


Naming and addressing need to be

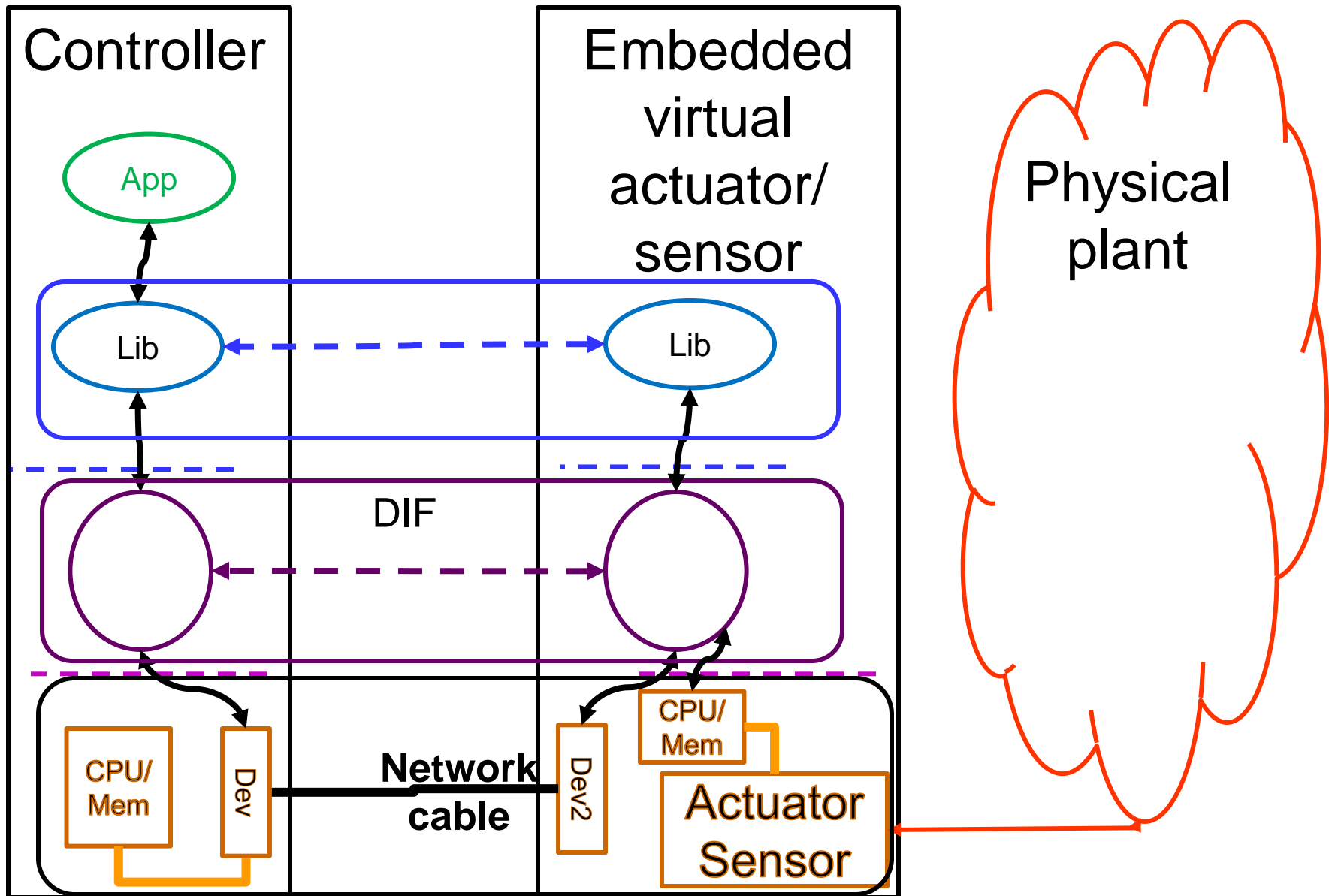
- resolved within layer
- translated between layers
- not exposed outside of layer

Related issues

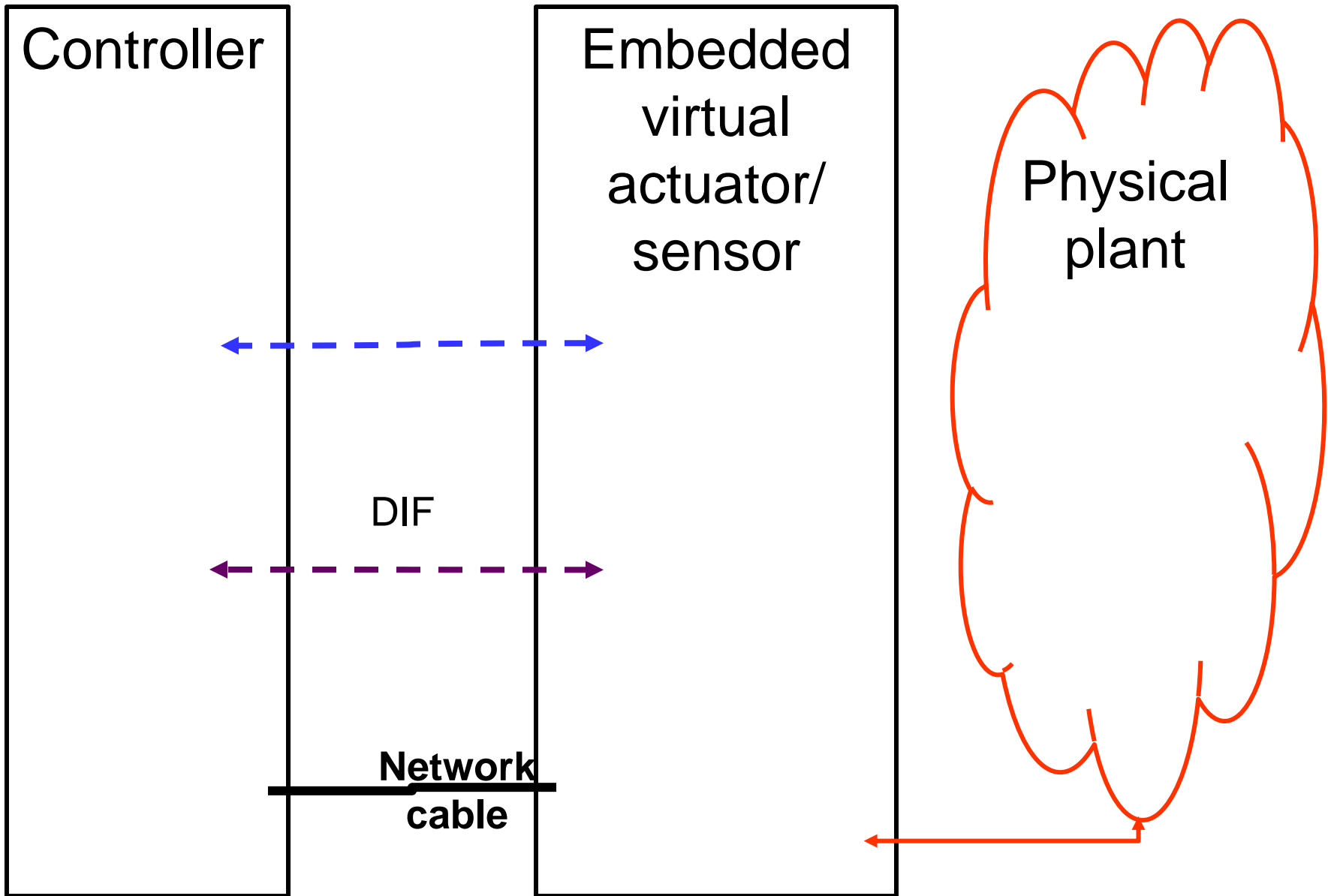
- DNS
- NATS
- Firewalls
- Multihoming
- Mobility
- Routing table size
- Overlays
- ...



Networked/embedded/layered

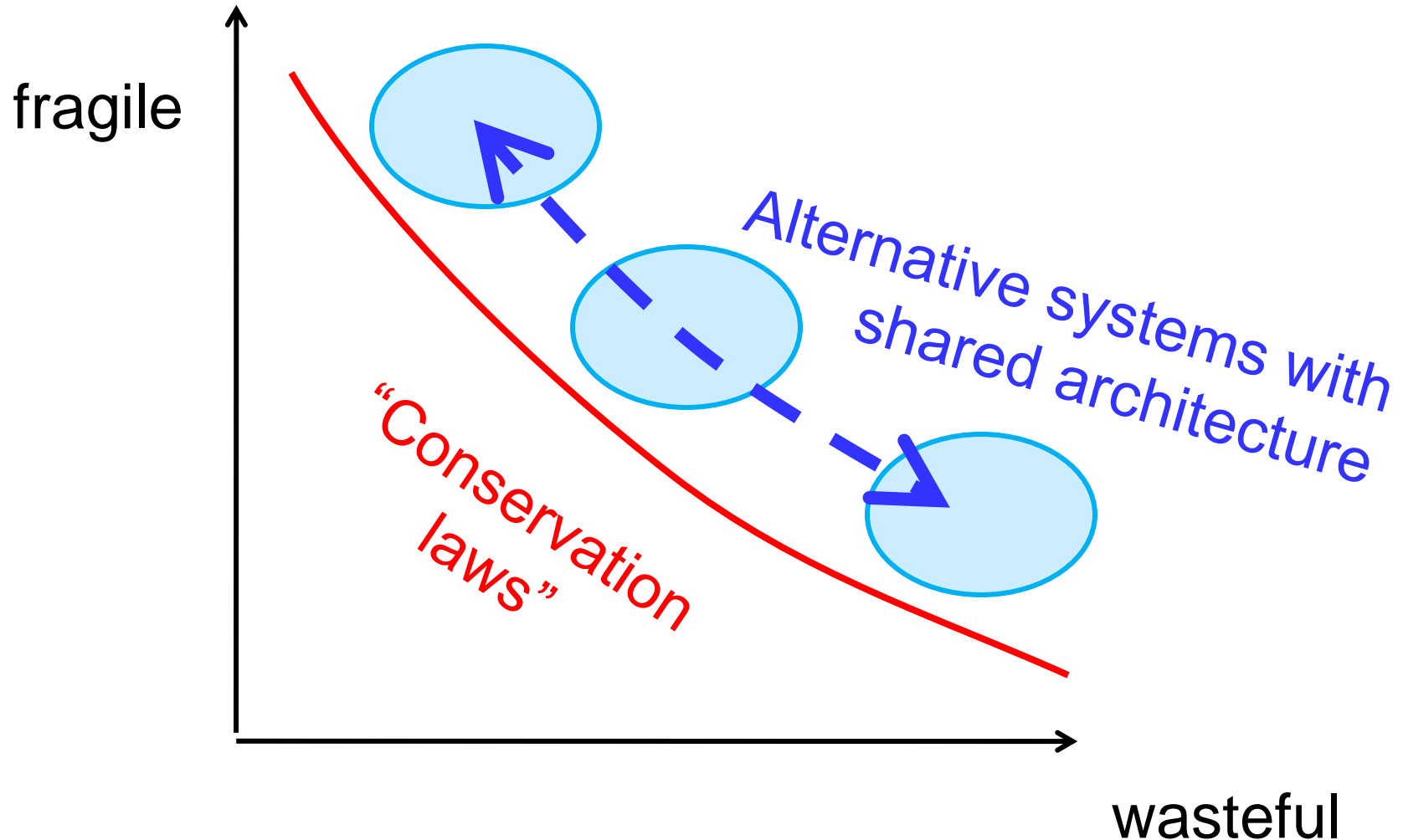


Meta-layering of cyber-phys control

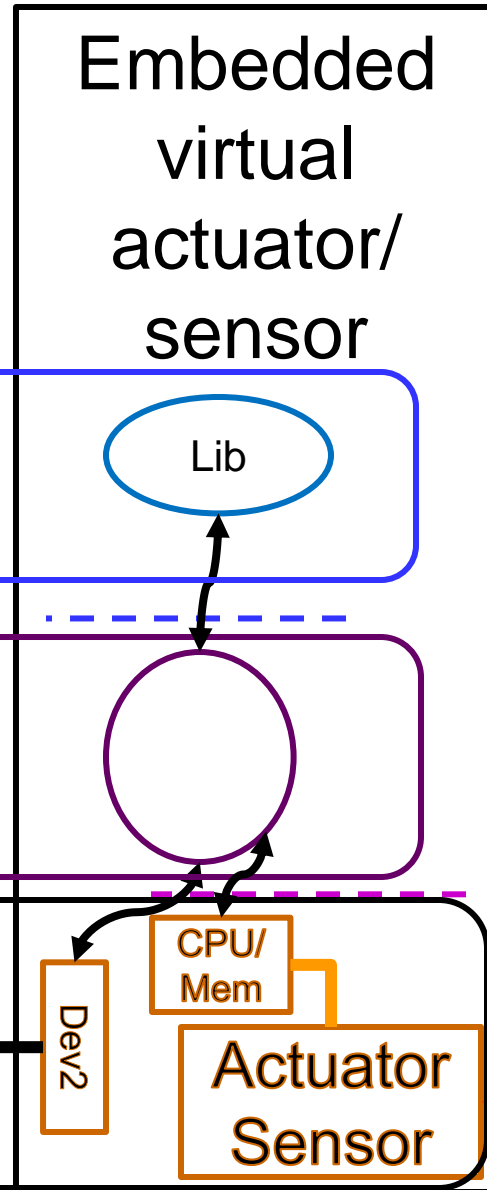


Architecture

Good architectures
allow for effective
tradeoffs



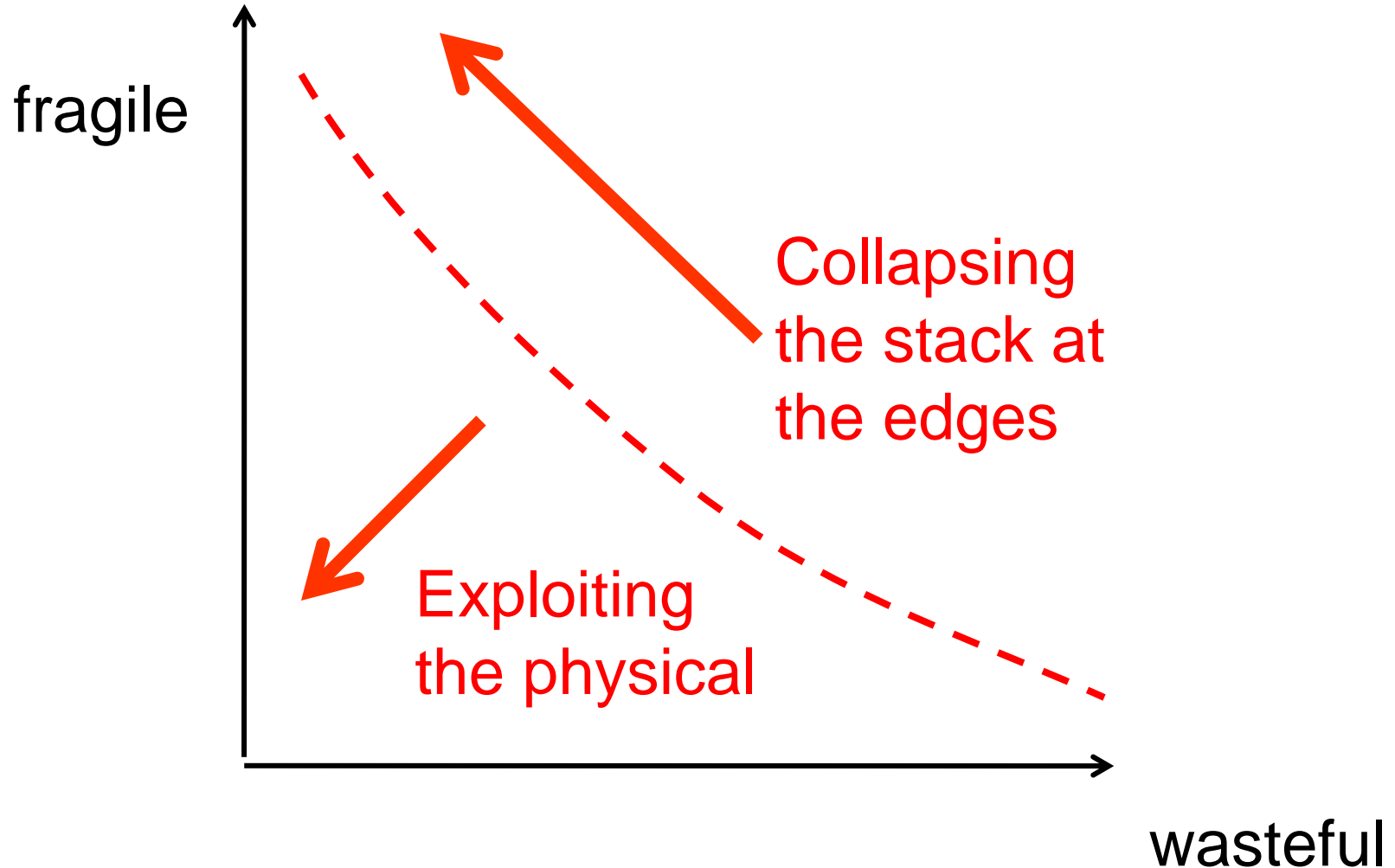
Collapsing
the stack at
the edges



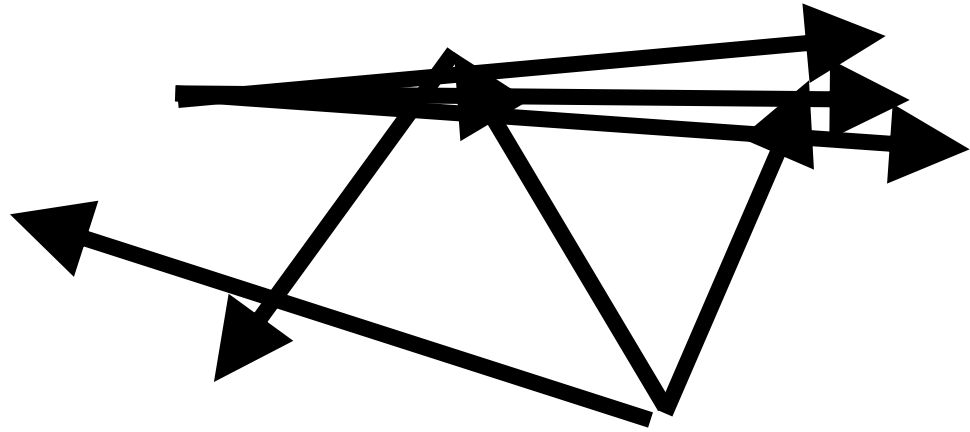
Physical
plant

Architecture

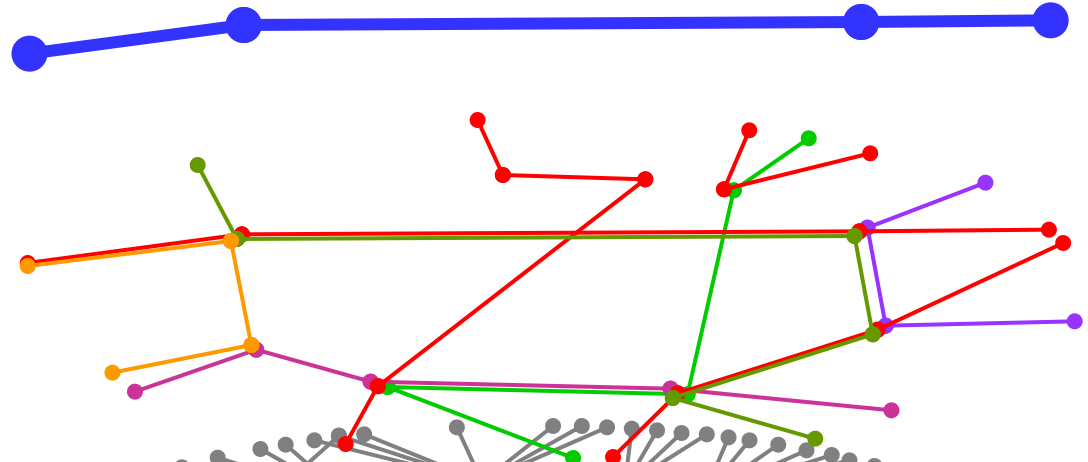
Good architectures
allow for effective
tradeoffs



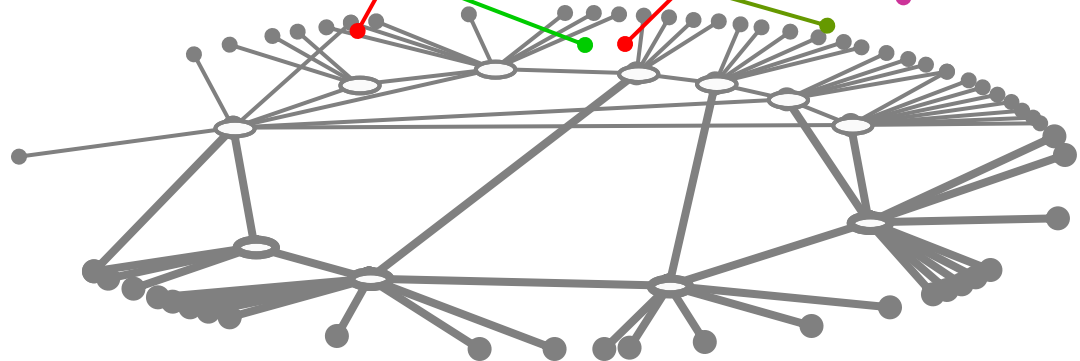
Persistent
errors and
confusion.



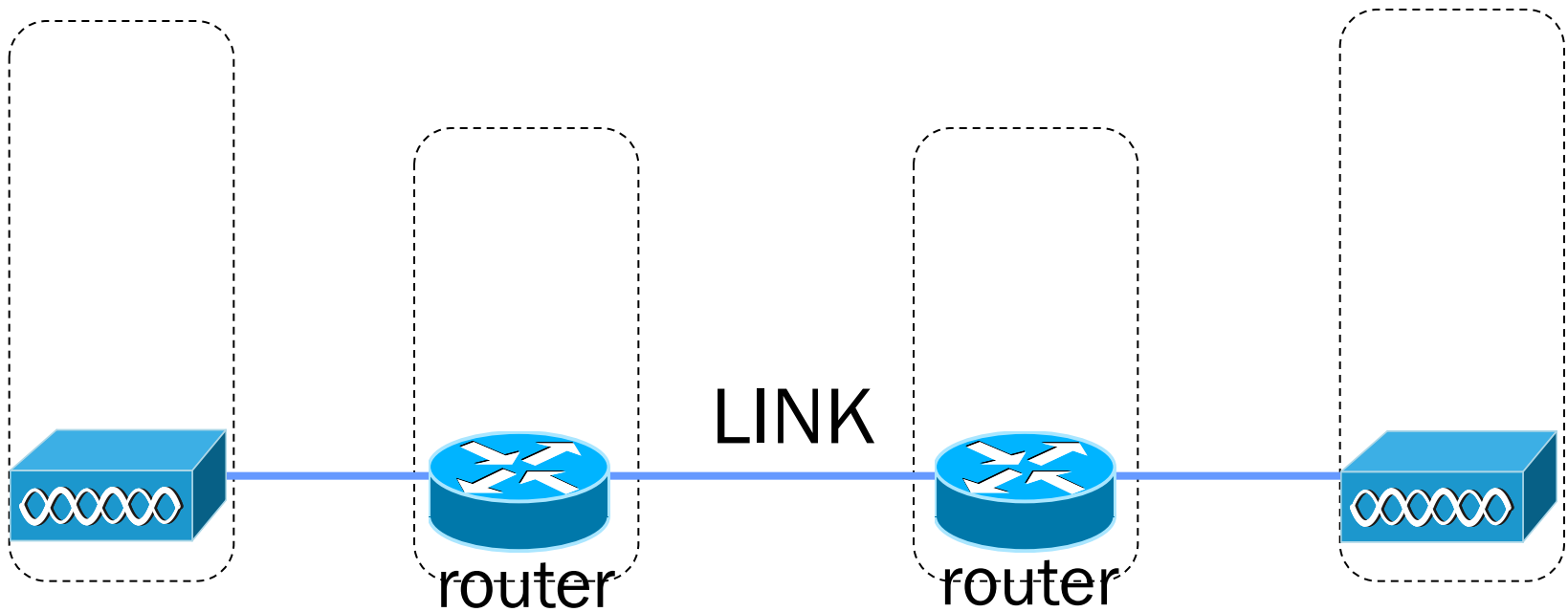
Architecture
is *not* graph
topology.



Architecture
facilitates
arbitrary graphs.

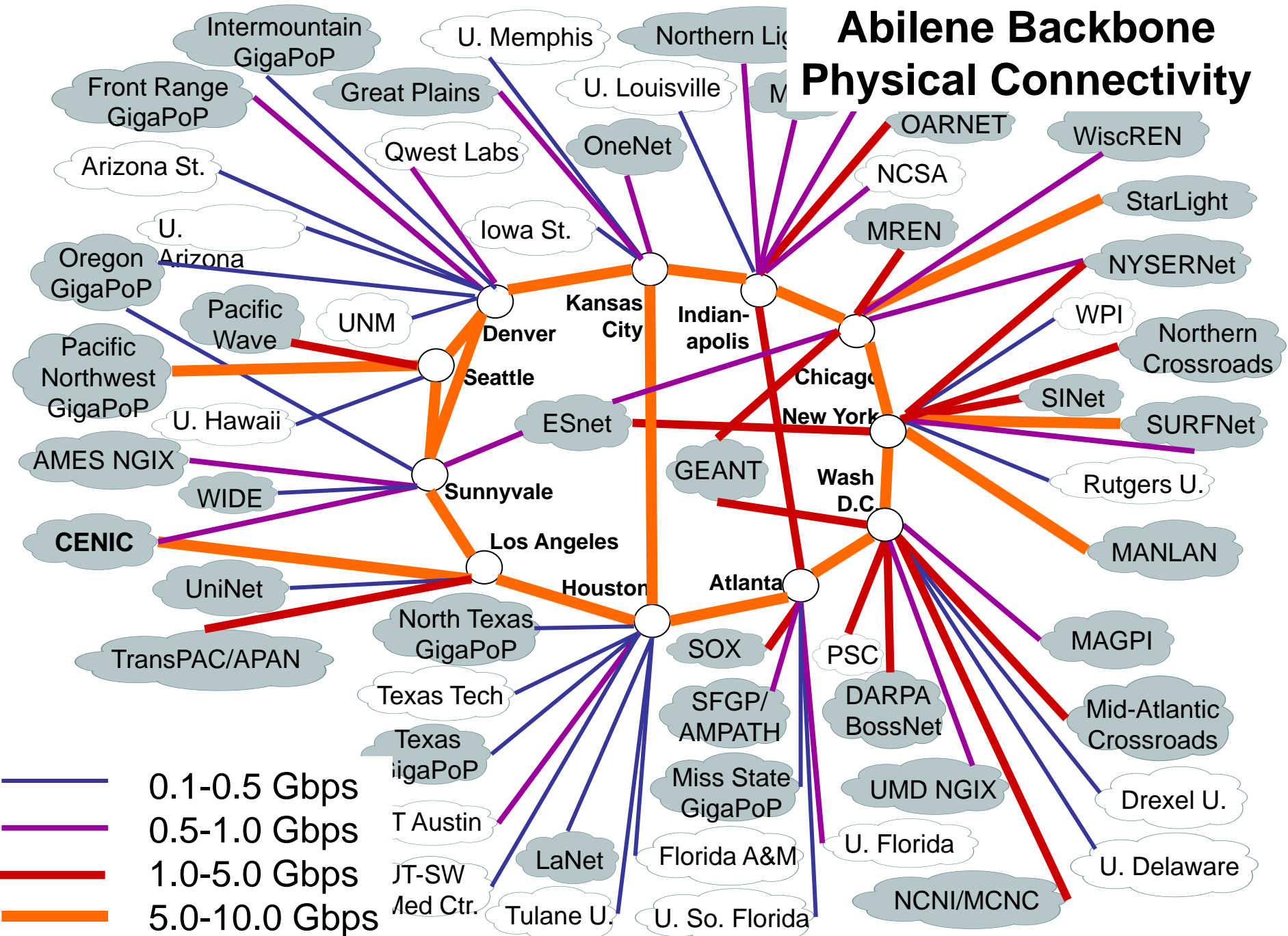


A layered view: Diverse but not arbitrary



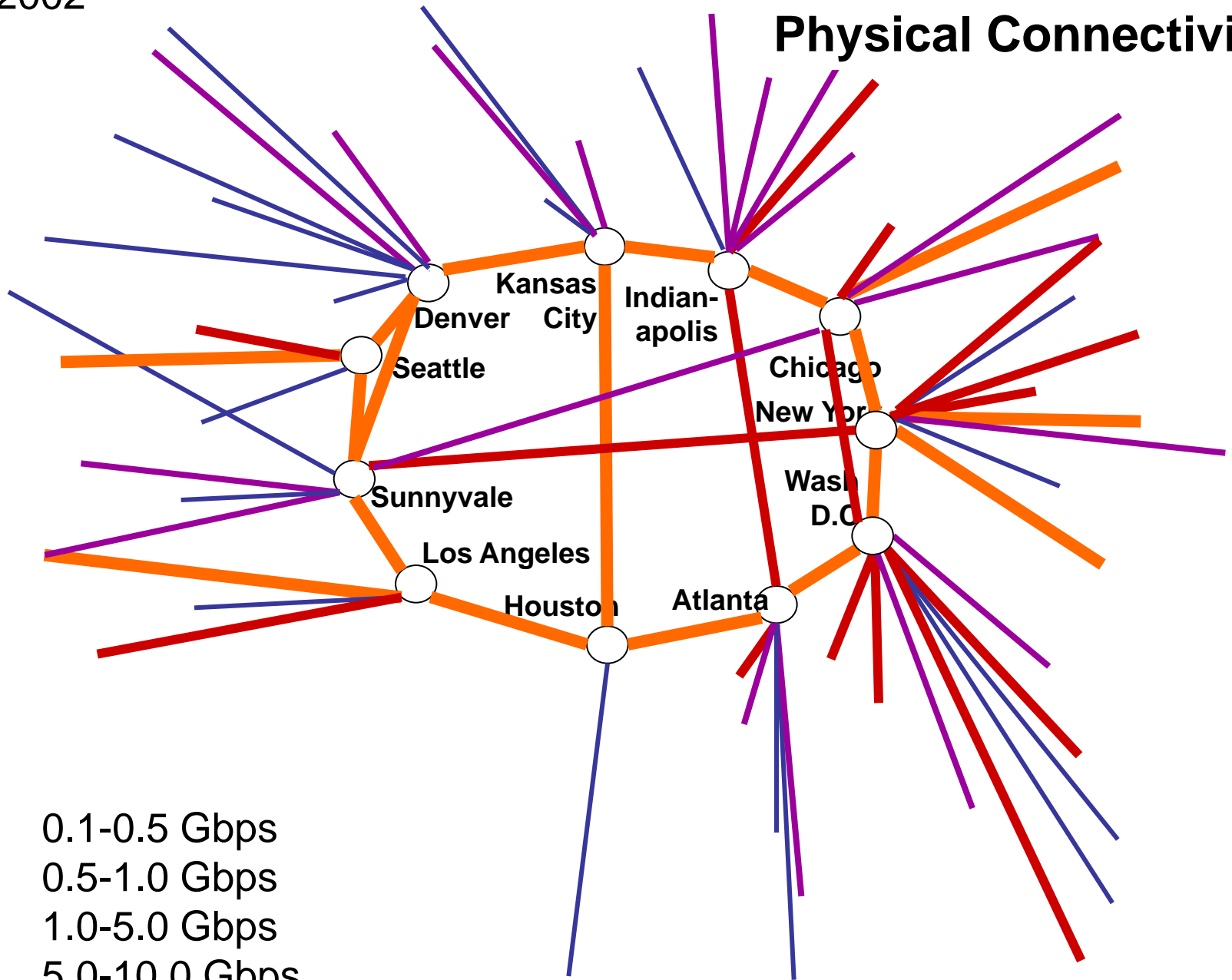
Diverse

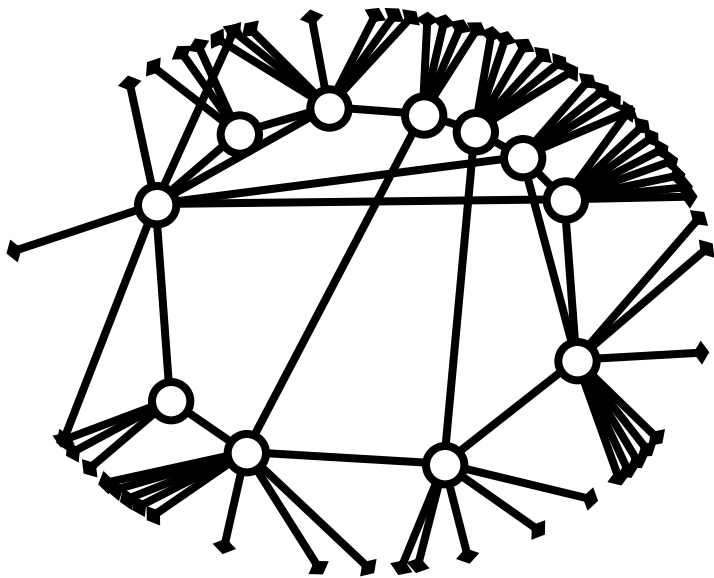
Abilene Backbone Physical Connectivity



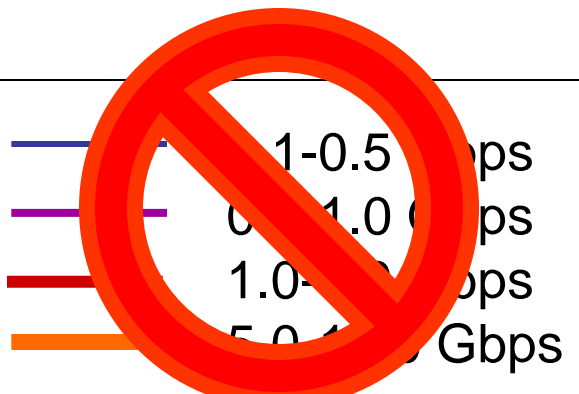
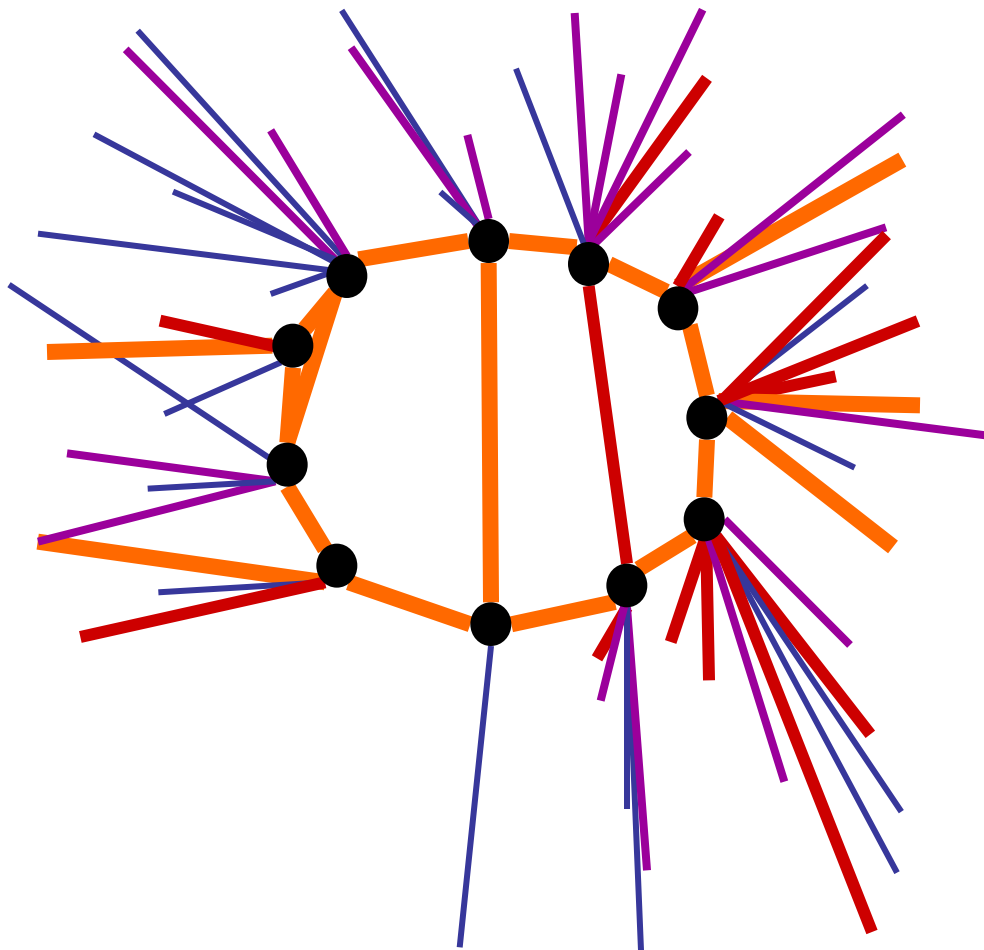
Geography not to scale
Circa 2002

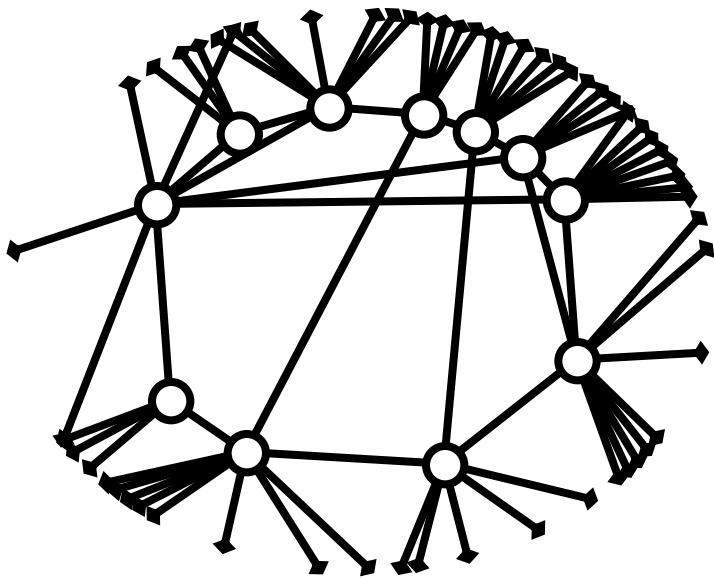
Abilene Backbone Physical Connectivity



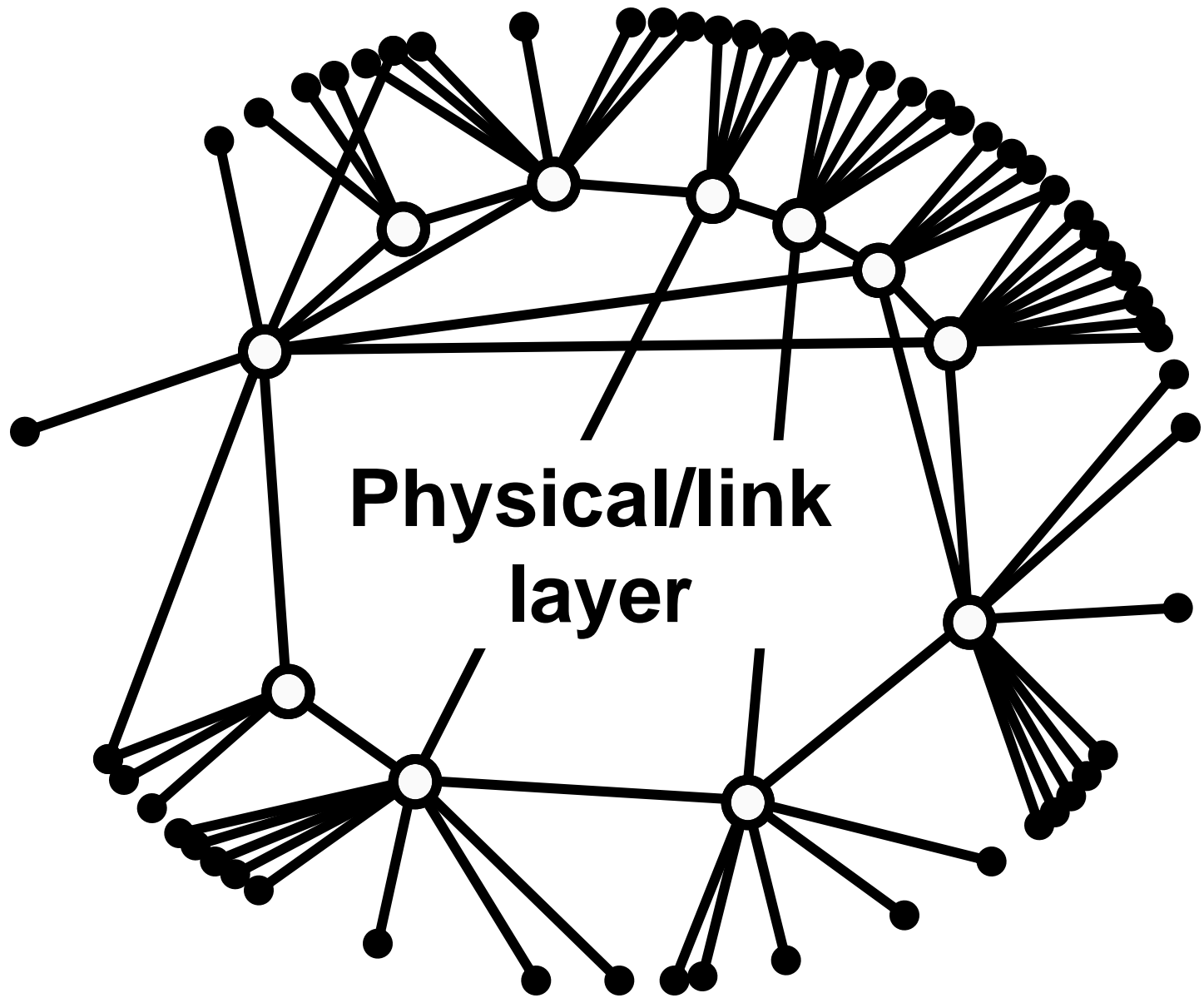


Ignore bandwidths



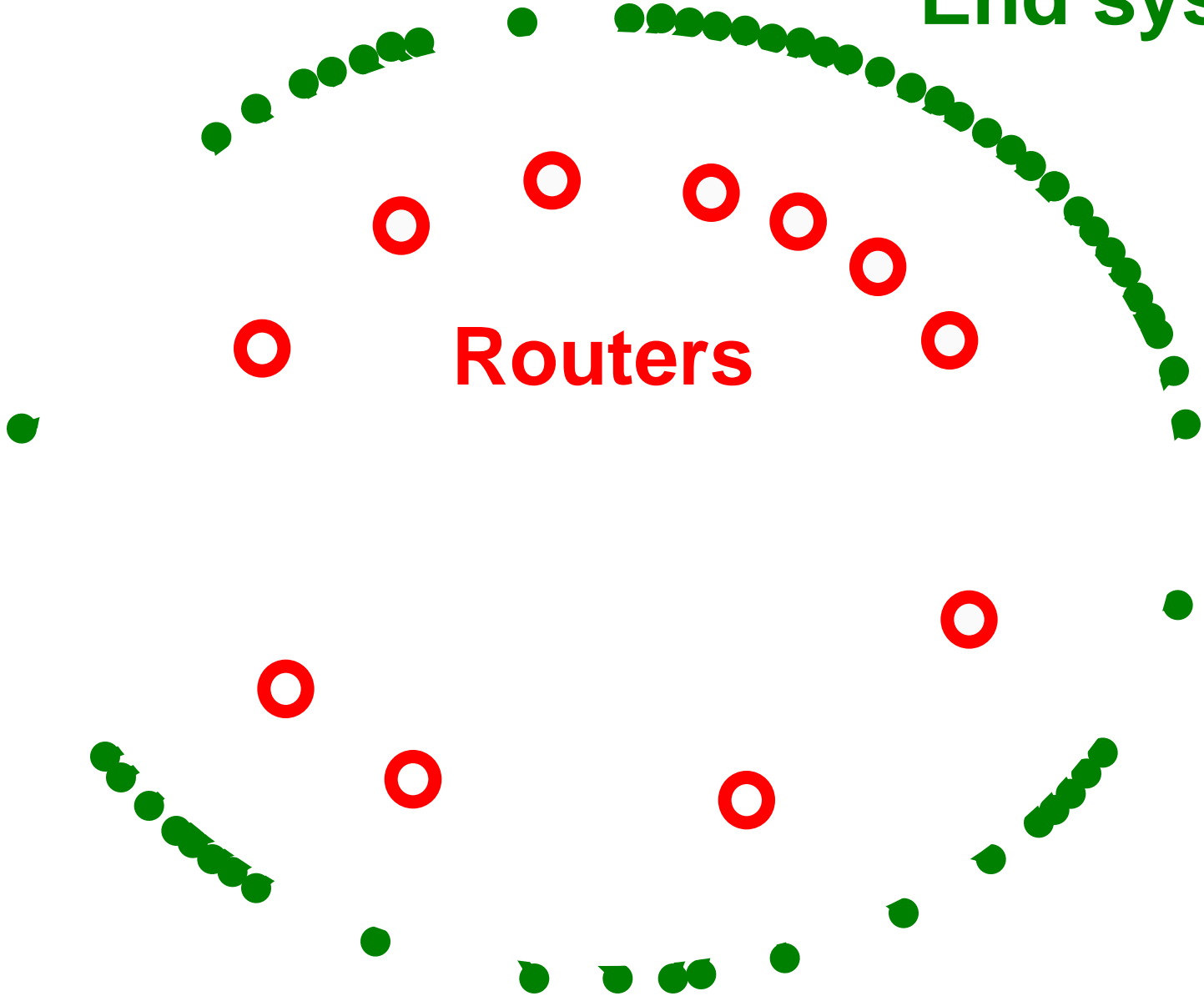


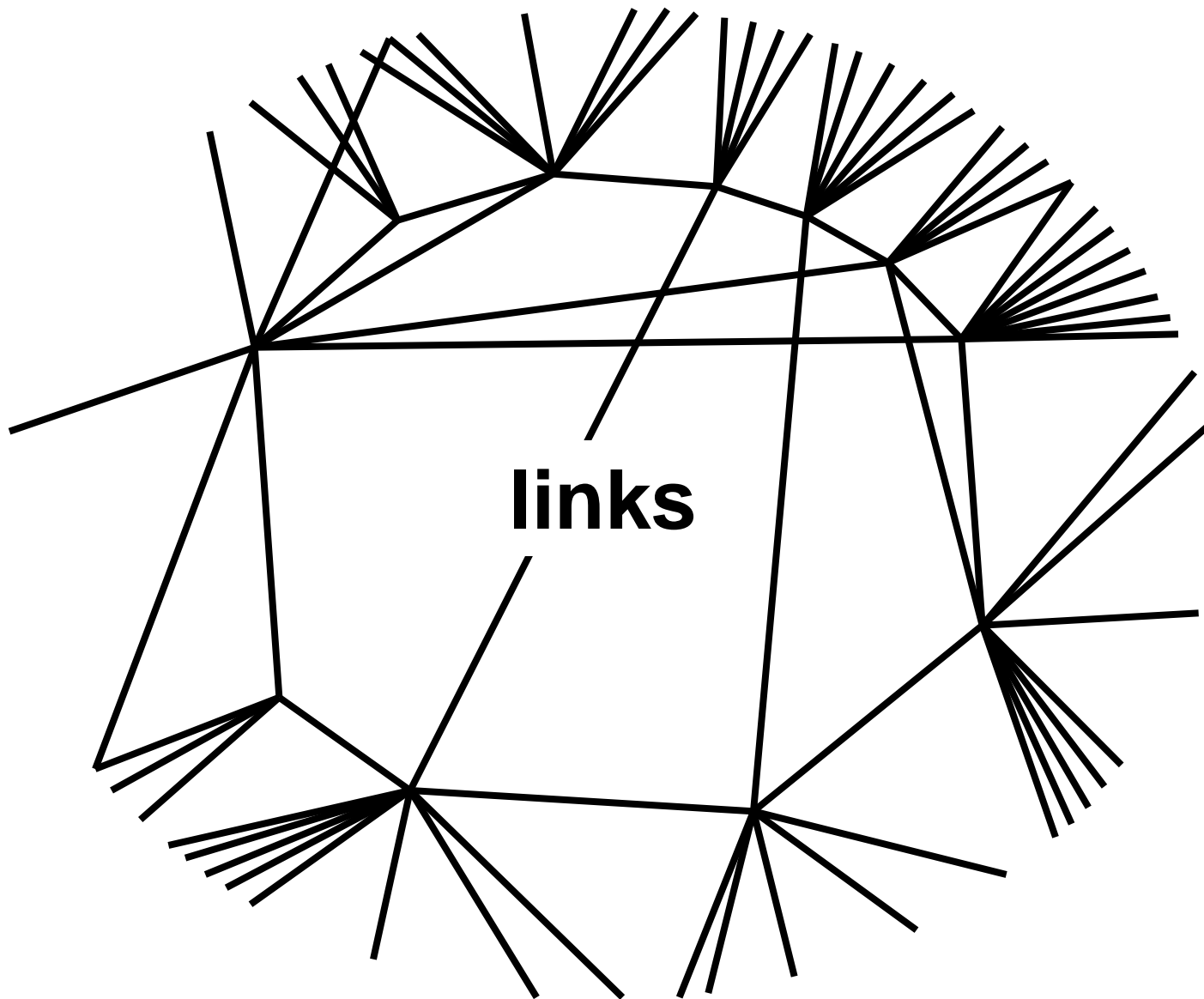
Diverse



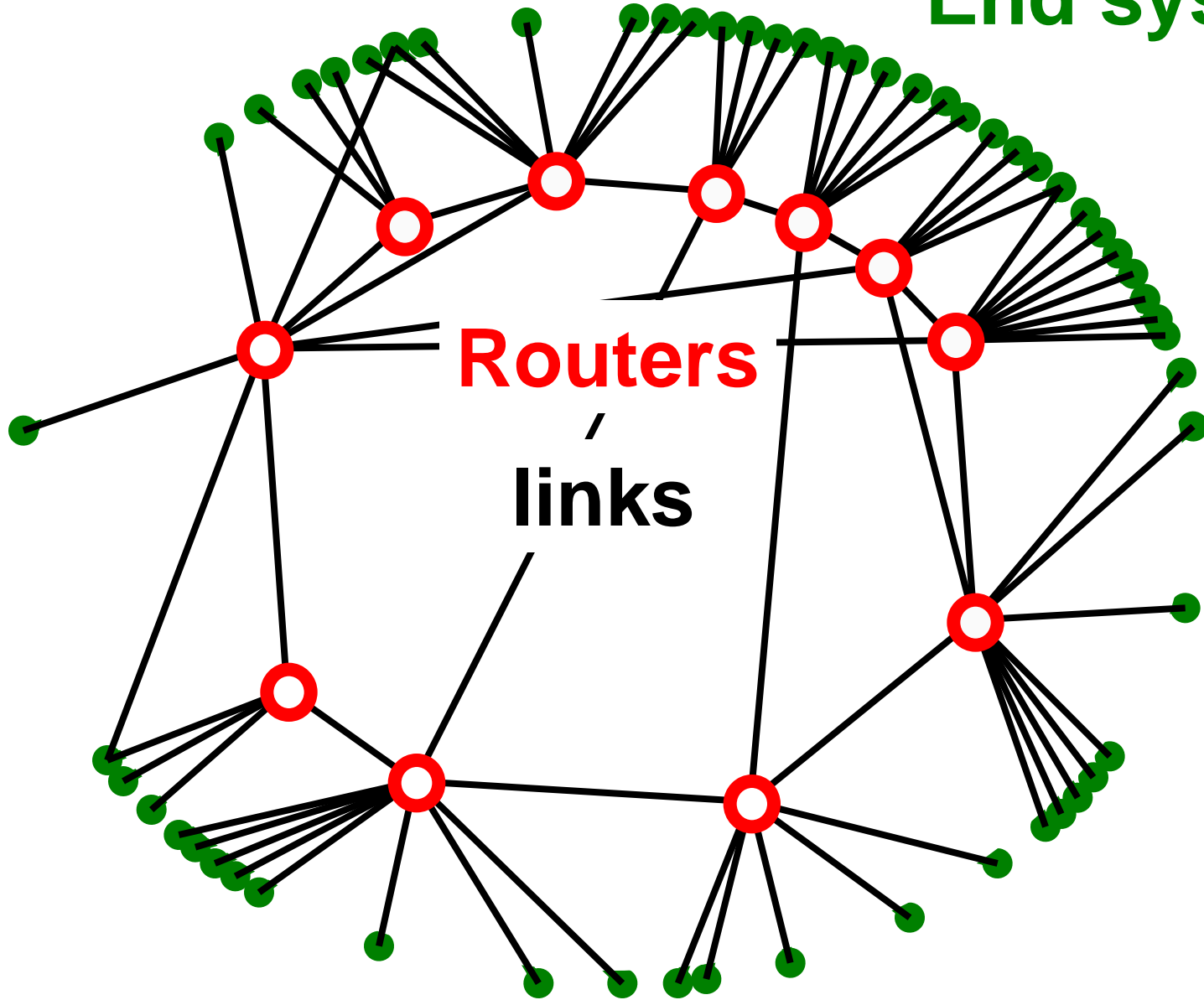
End systems

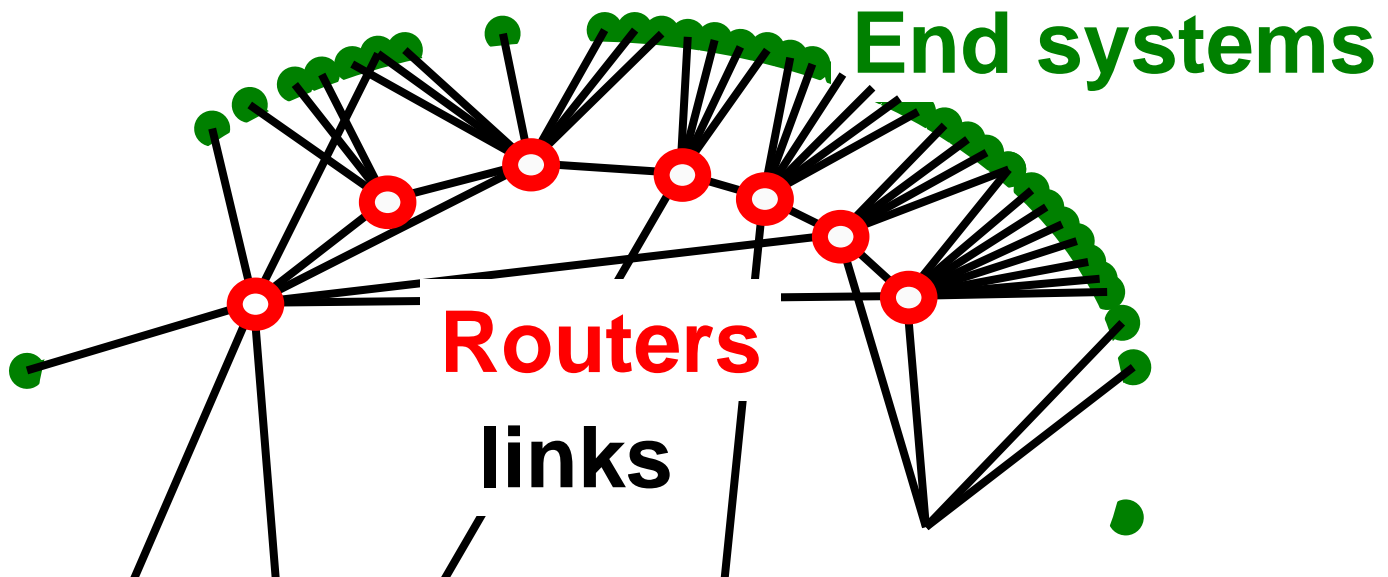
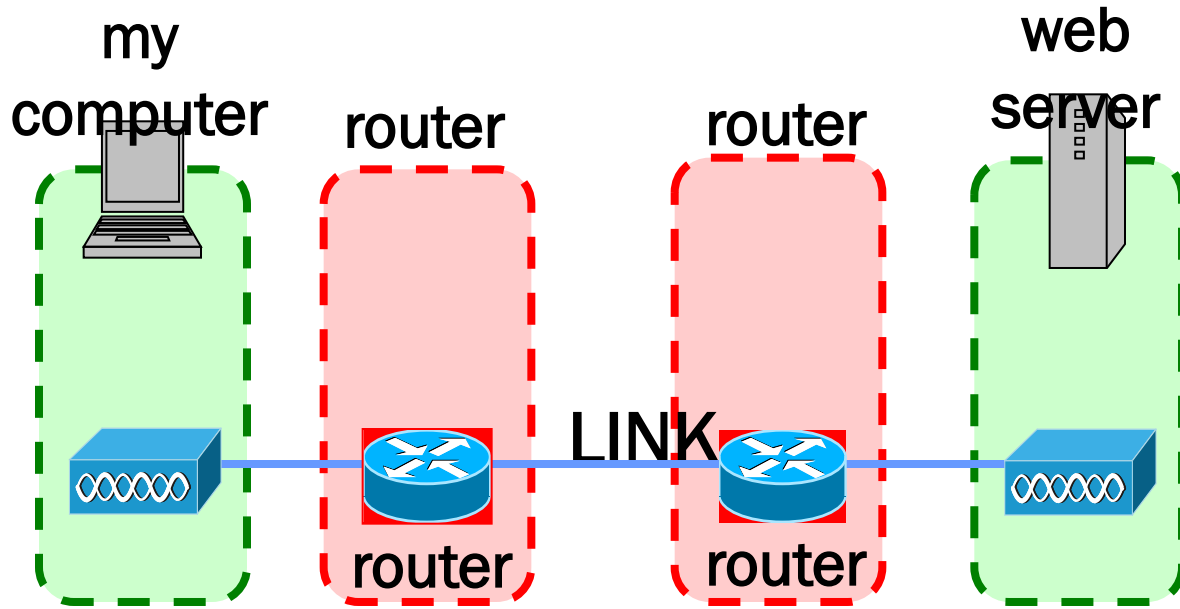
Routers

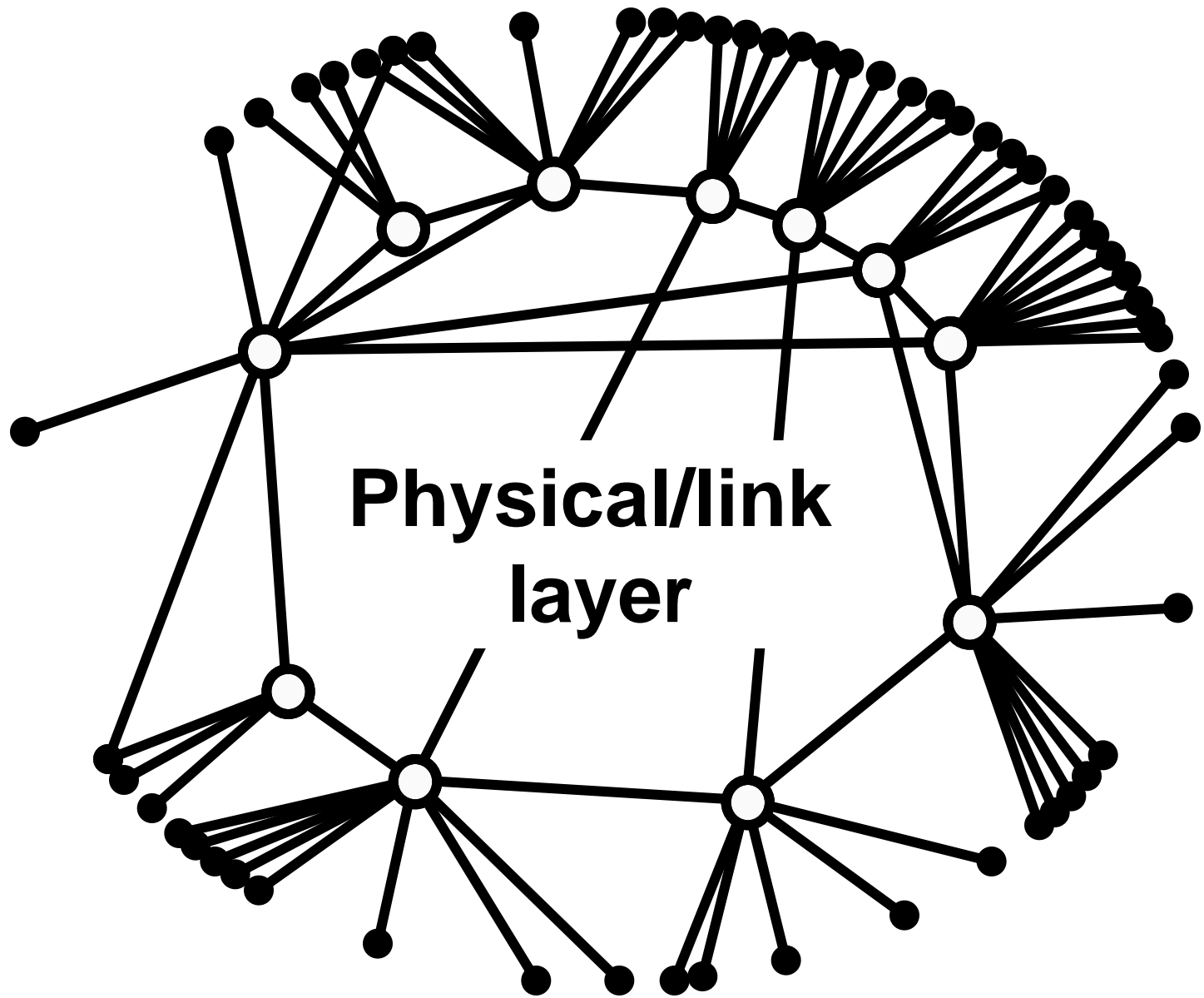




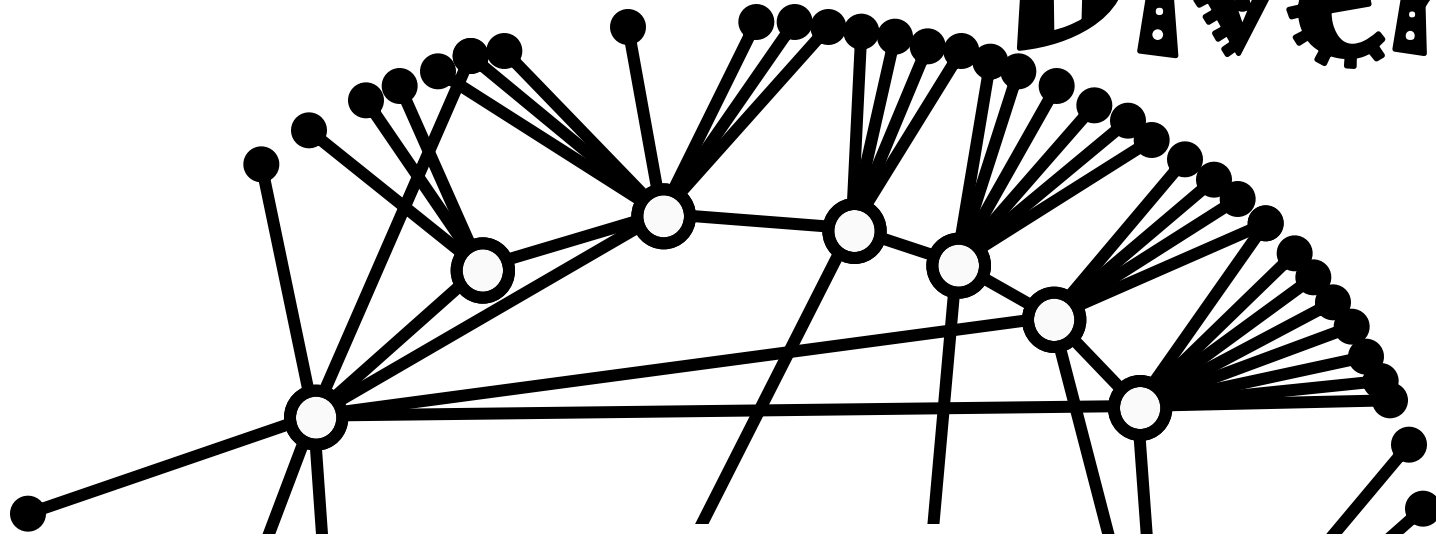
End systems







Diverse



**Physical/link
layer**

notebook
portable with
all the elements
in one box



Hardware



monitor



scanner



speaker
(multimedia kit)



video camera



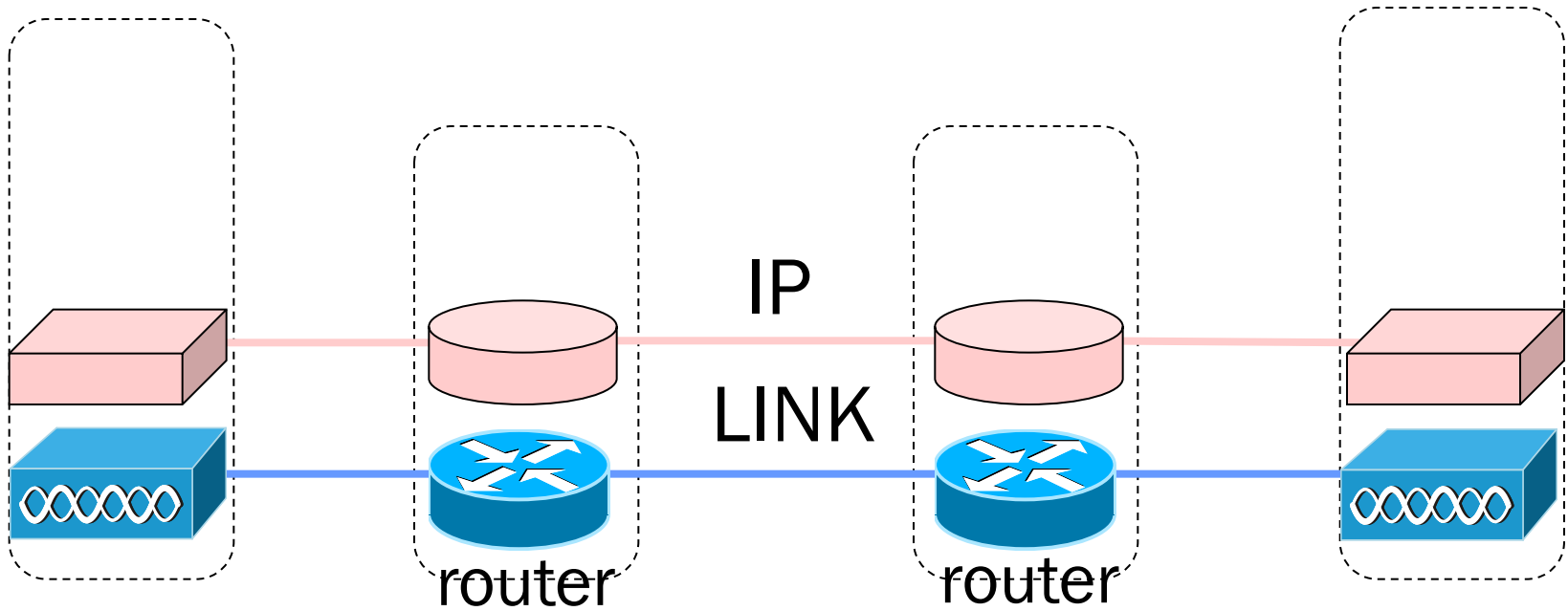
keyboard



mouse

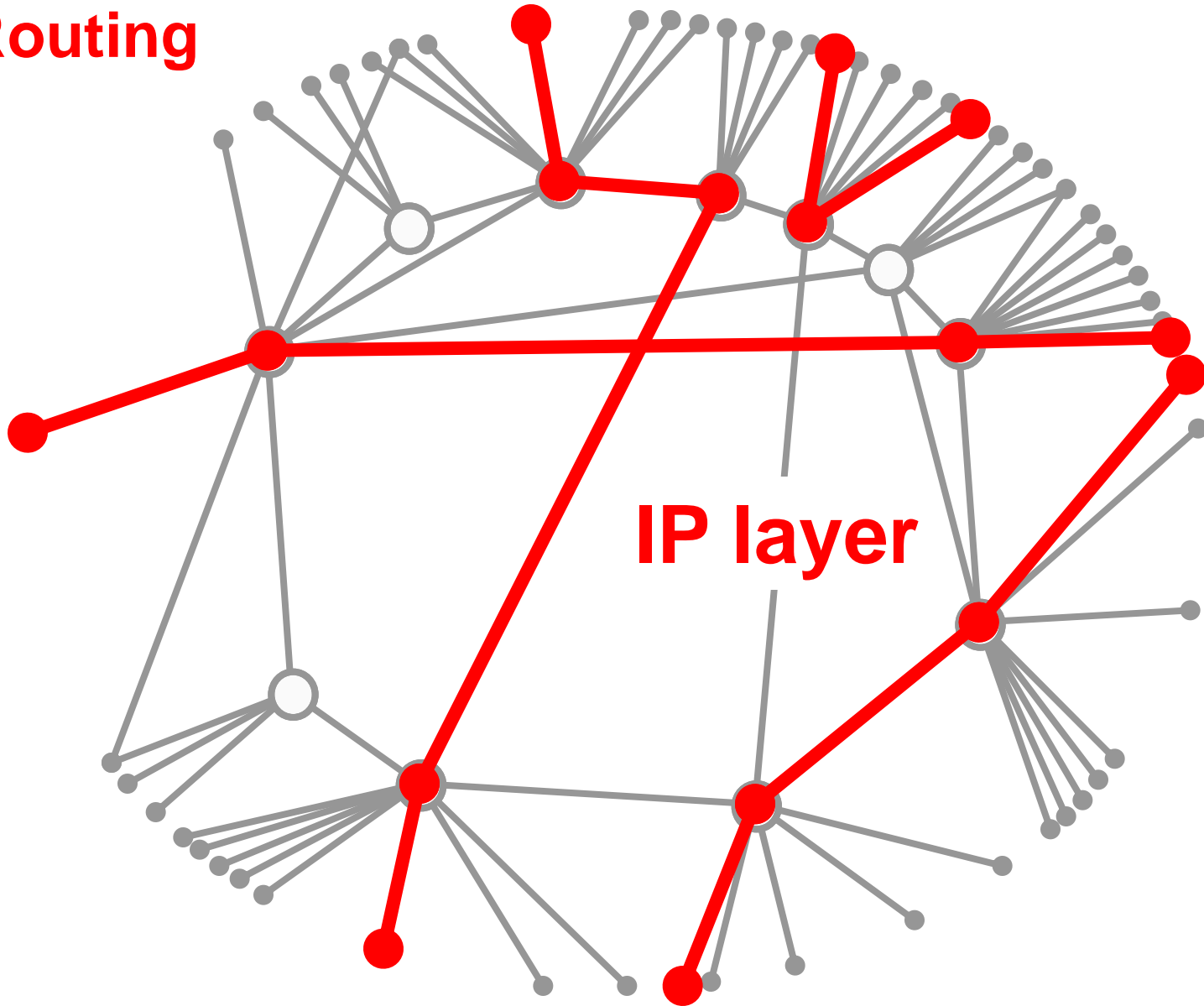


IP layer

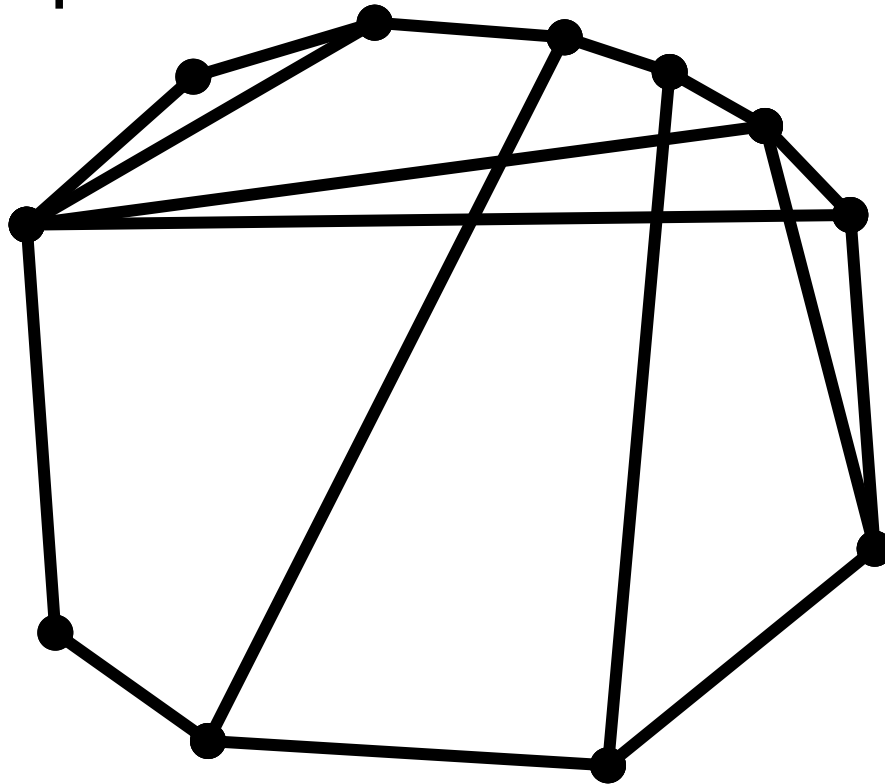


Diverse

Control:
• **Routing**



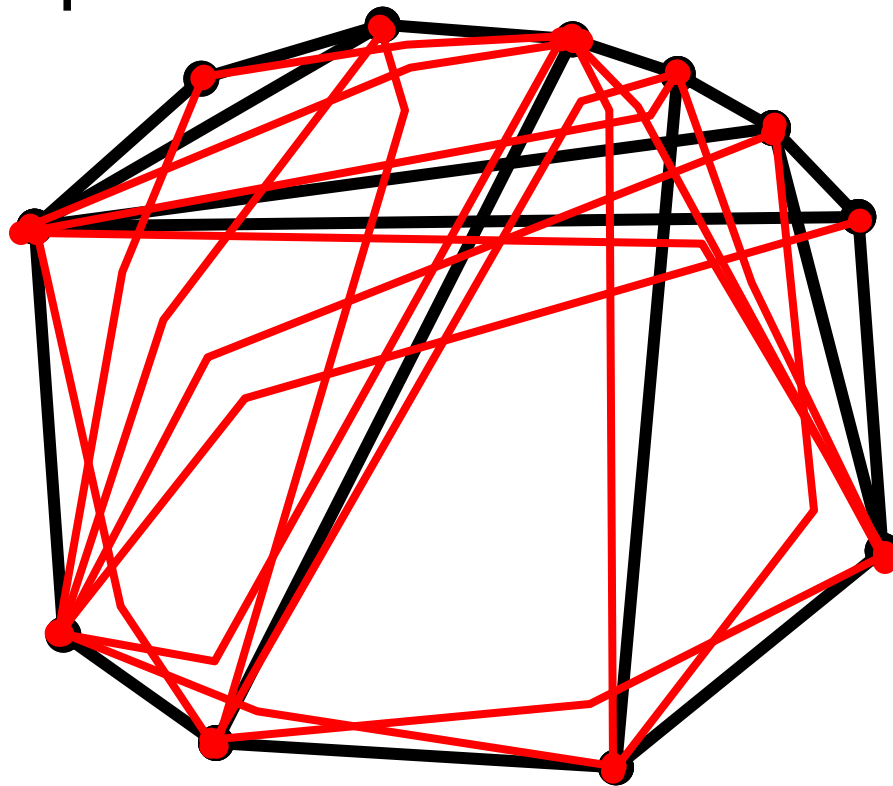
1 hop



IP layer

1 hop

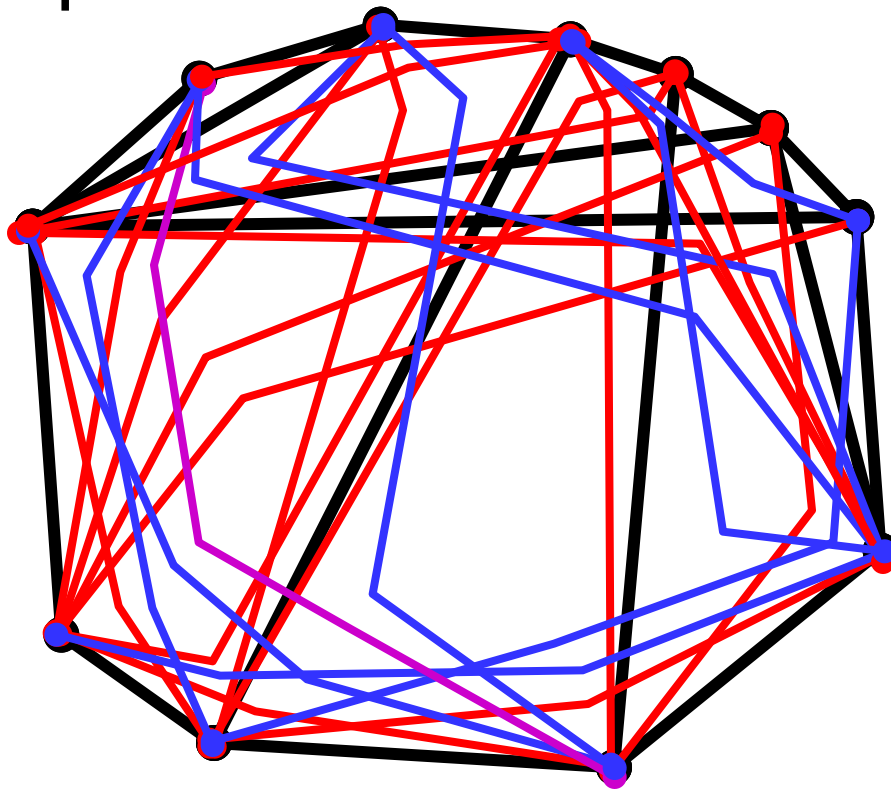
2 hops



IP layer

1 hop

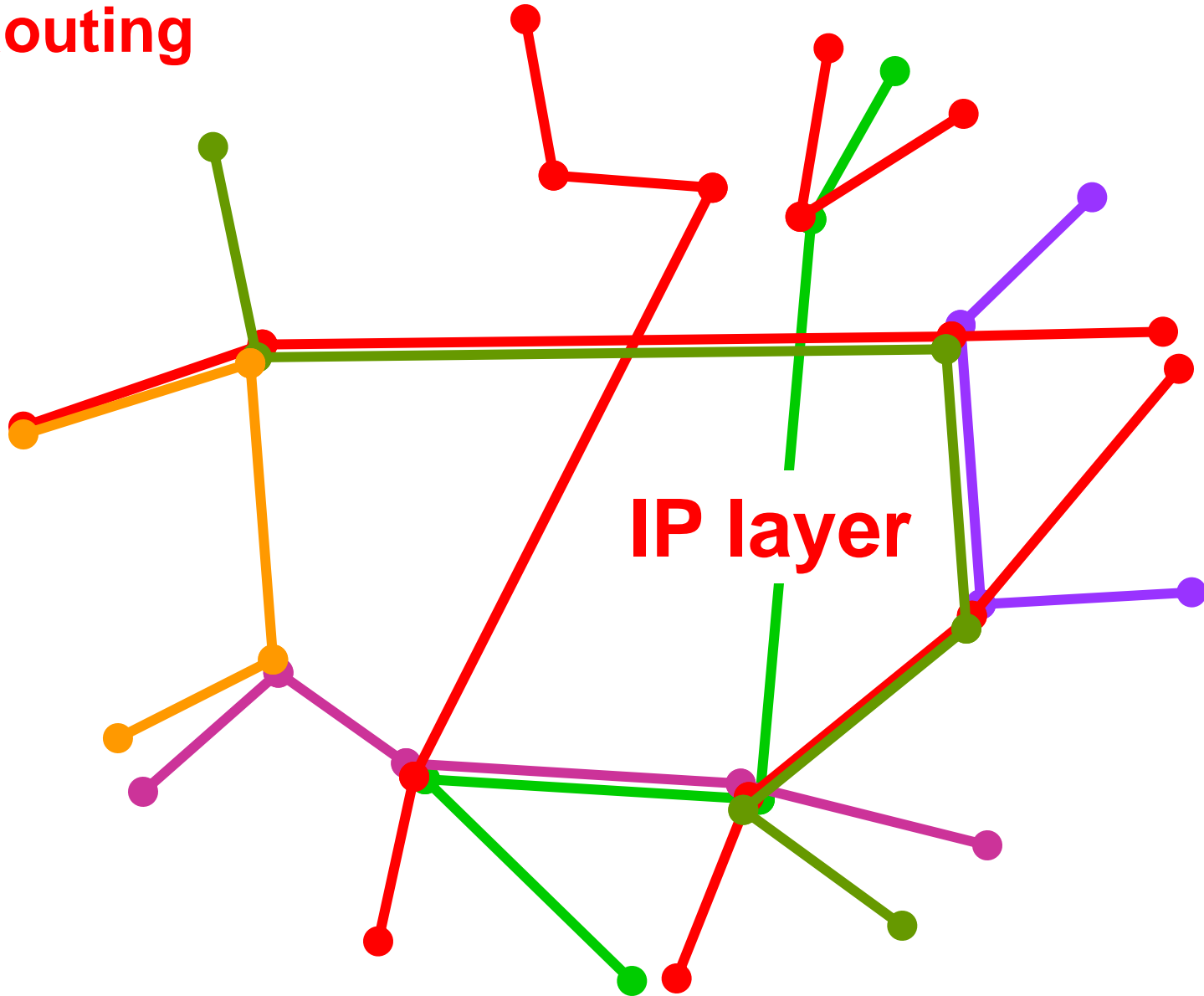
2 hops



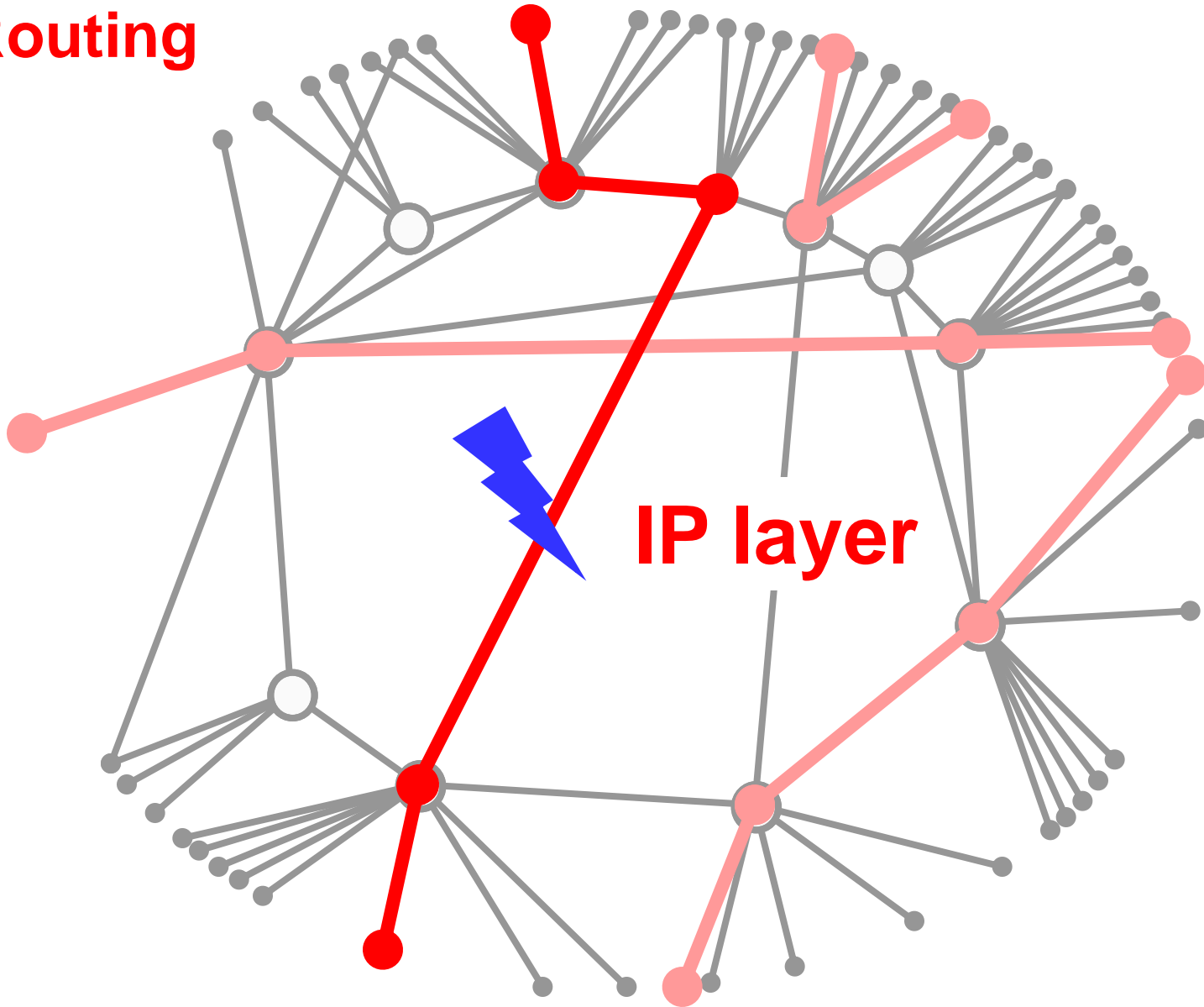
3 hops

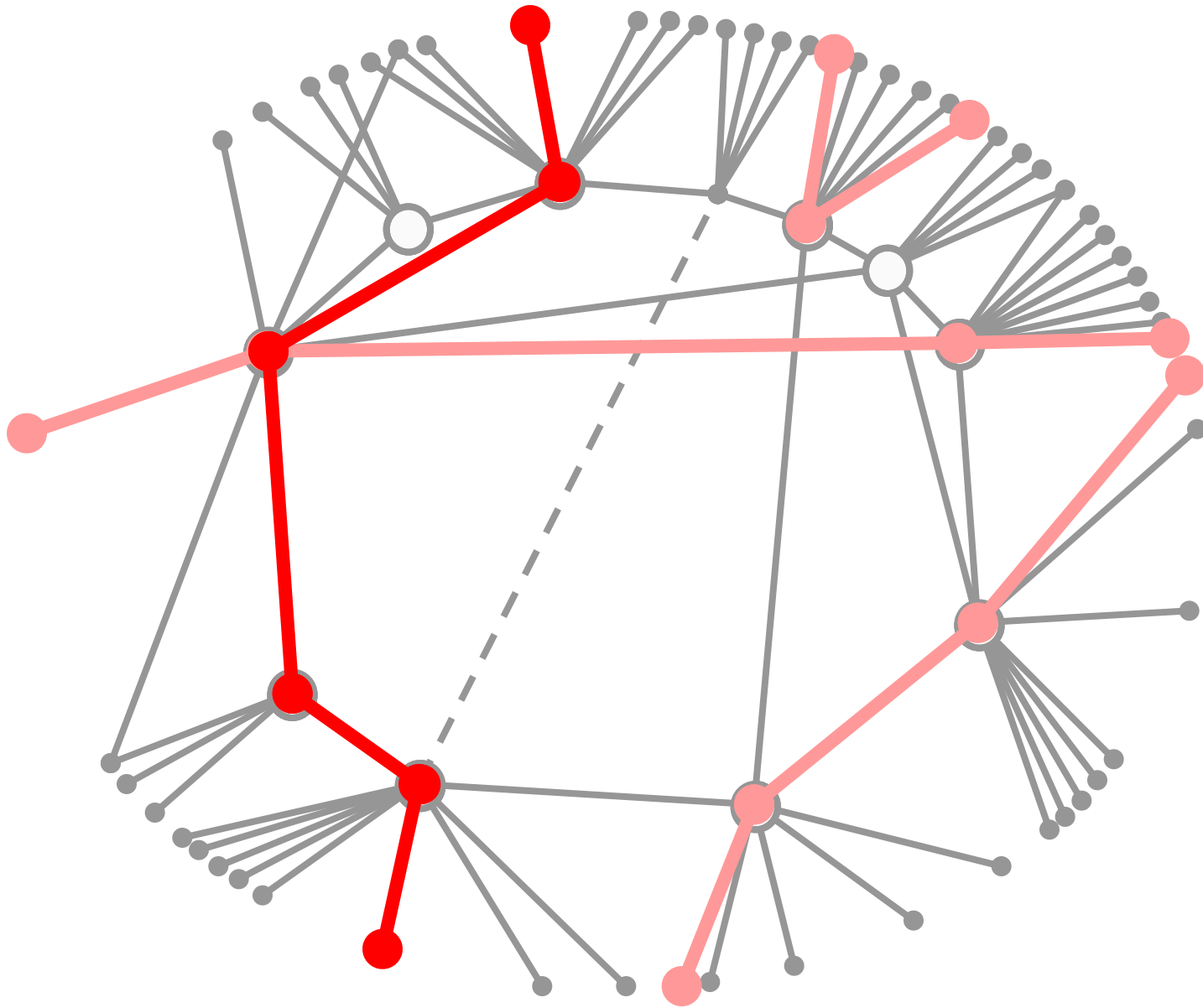
IP layer

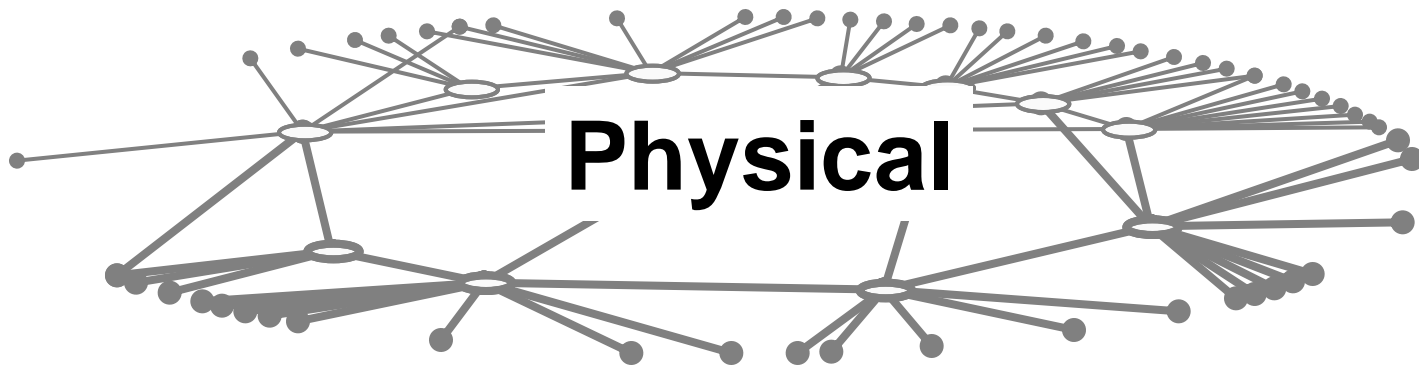
Control:
• **Routing**



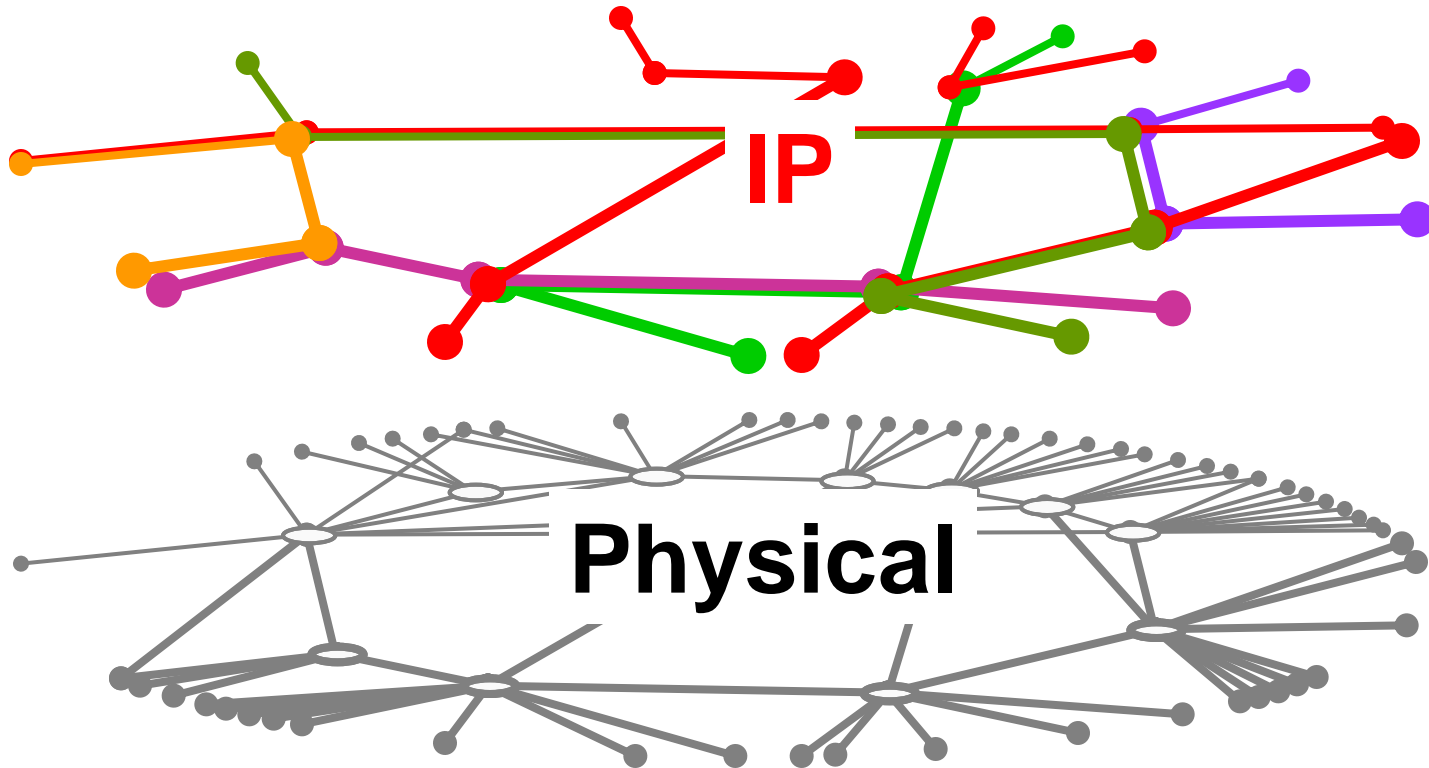
Control:
• **Routing**

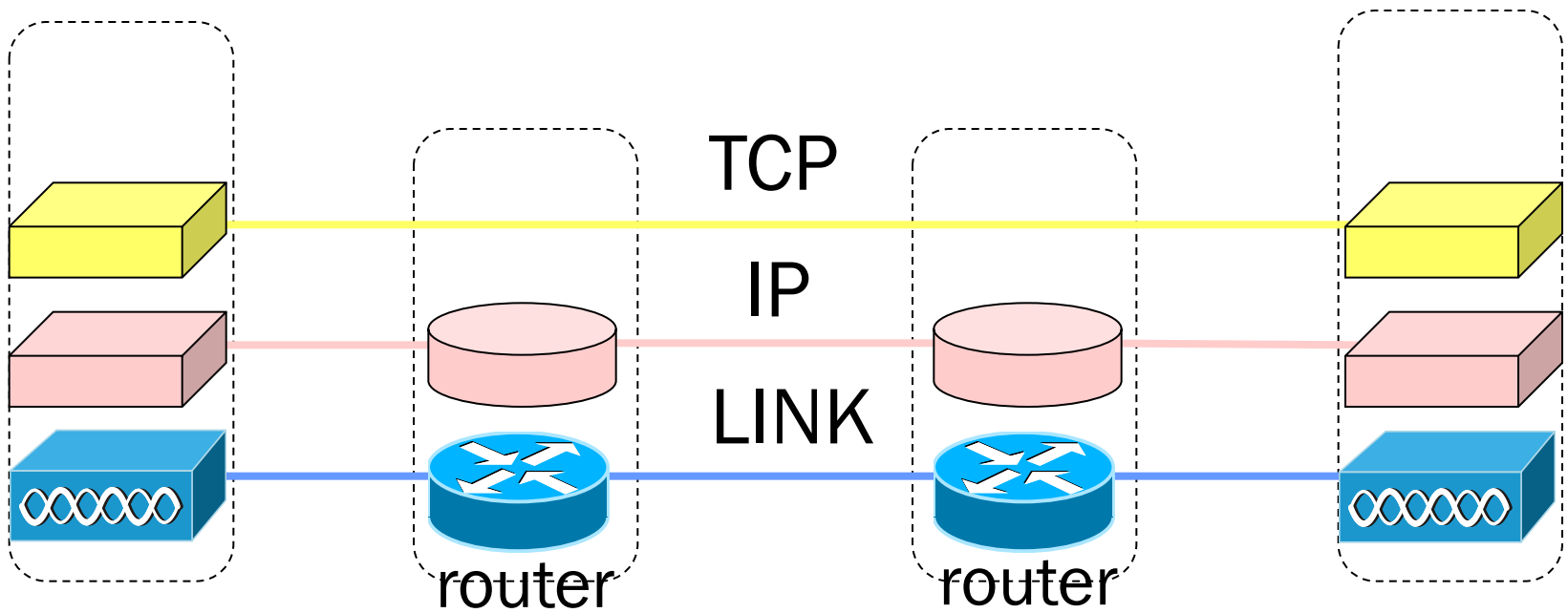






Control:
• Routing

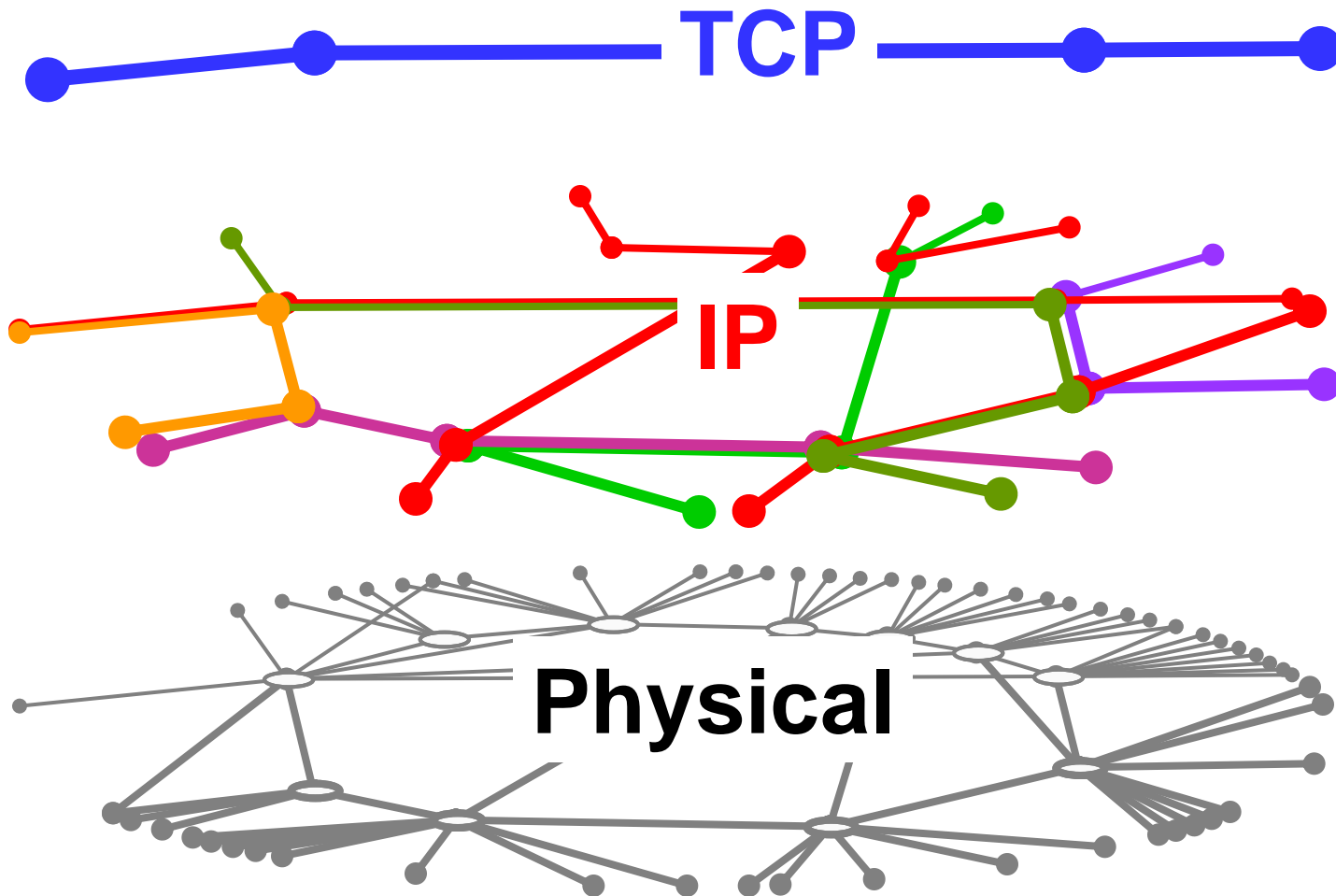




Diverse

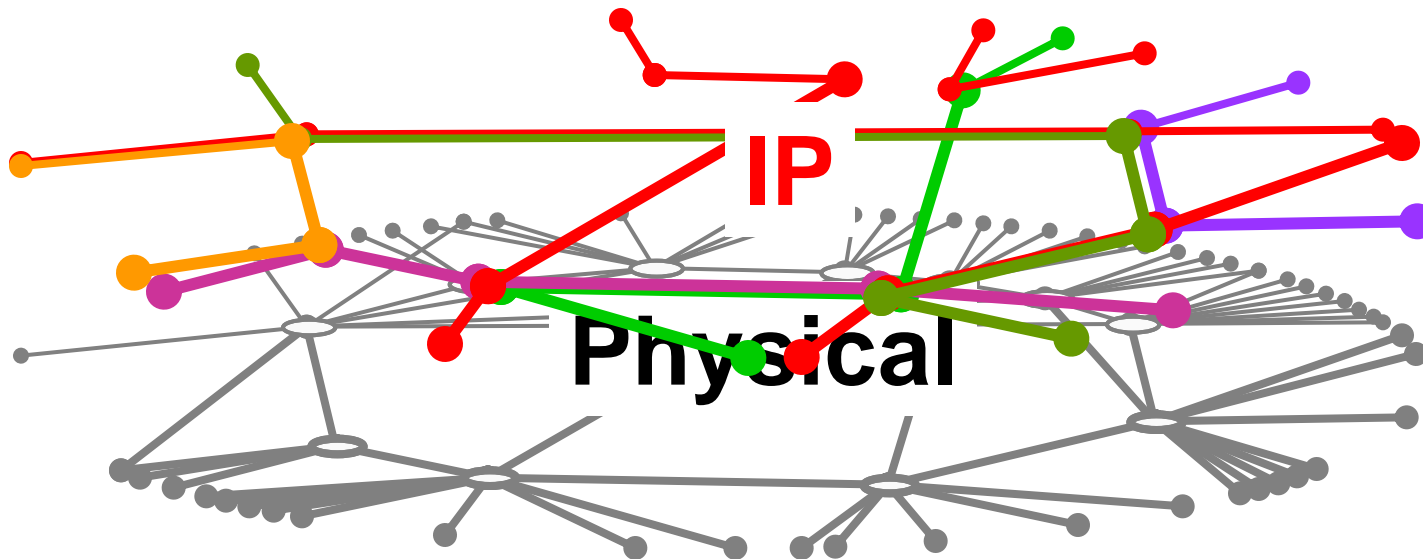
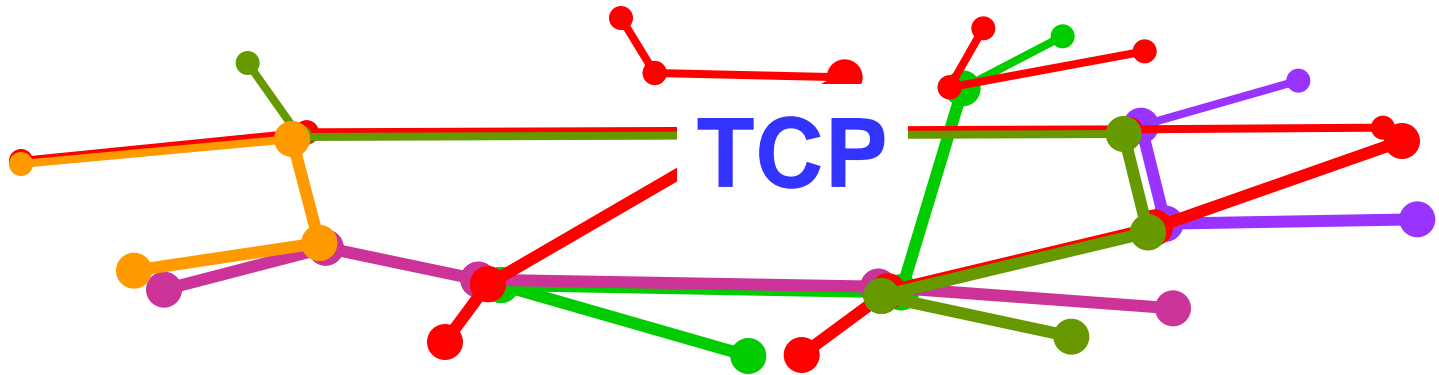
Control:

- Congestion (window)
- Loss (retransmission)



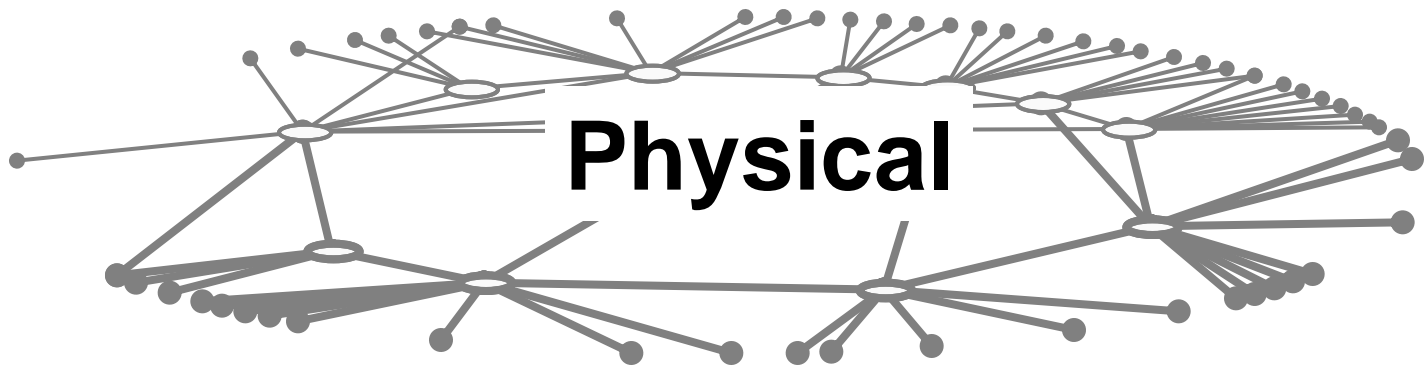
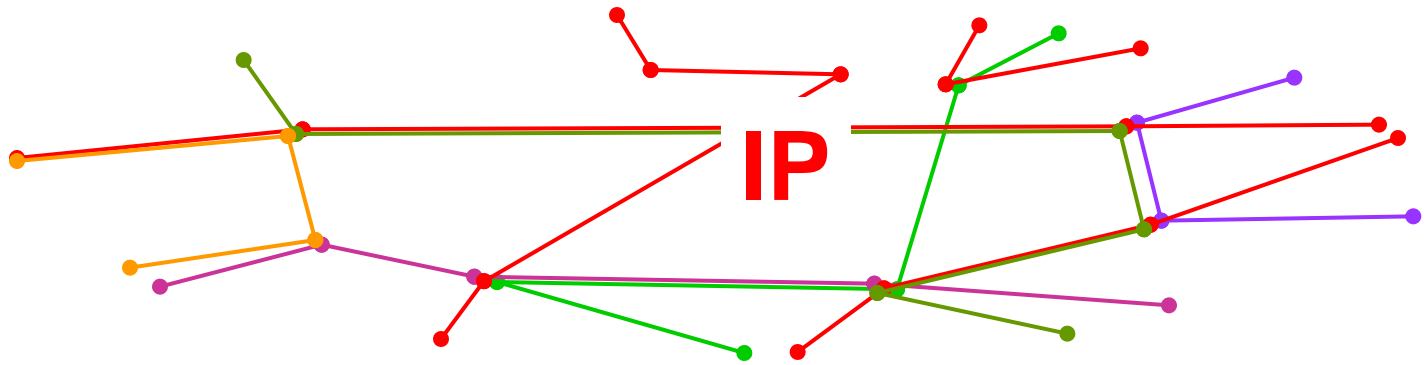
Control:

- Congestion (window)
- Loss (retransmission)



●———— Application ———●

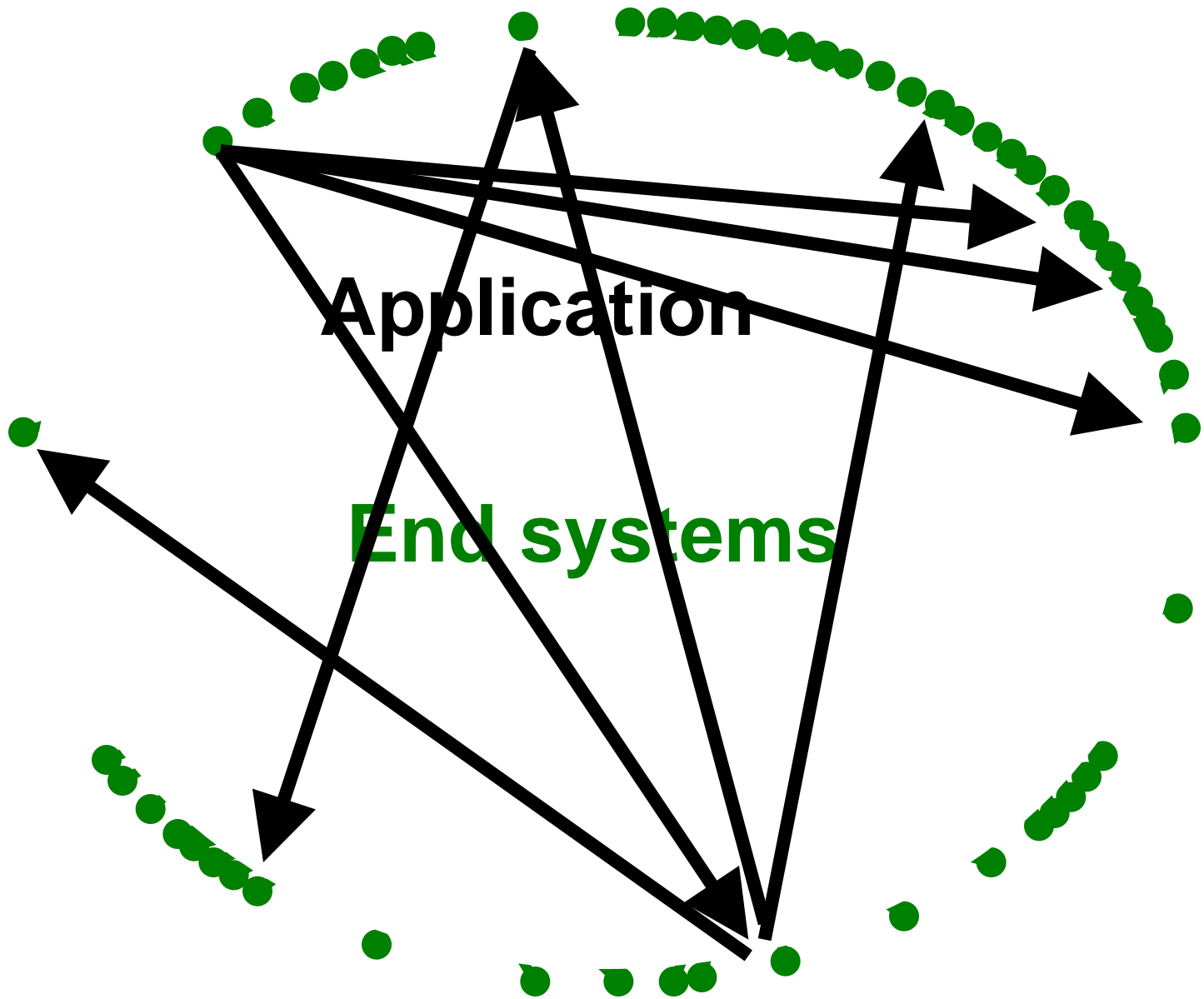
●———— TCP ———●

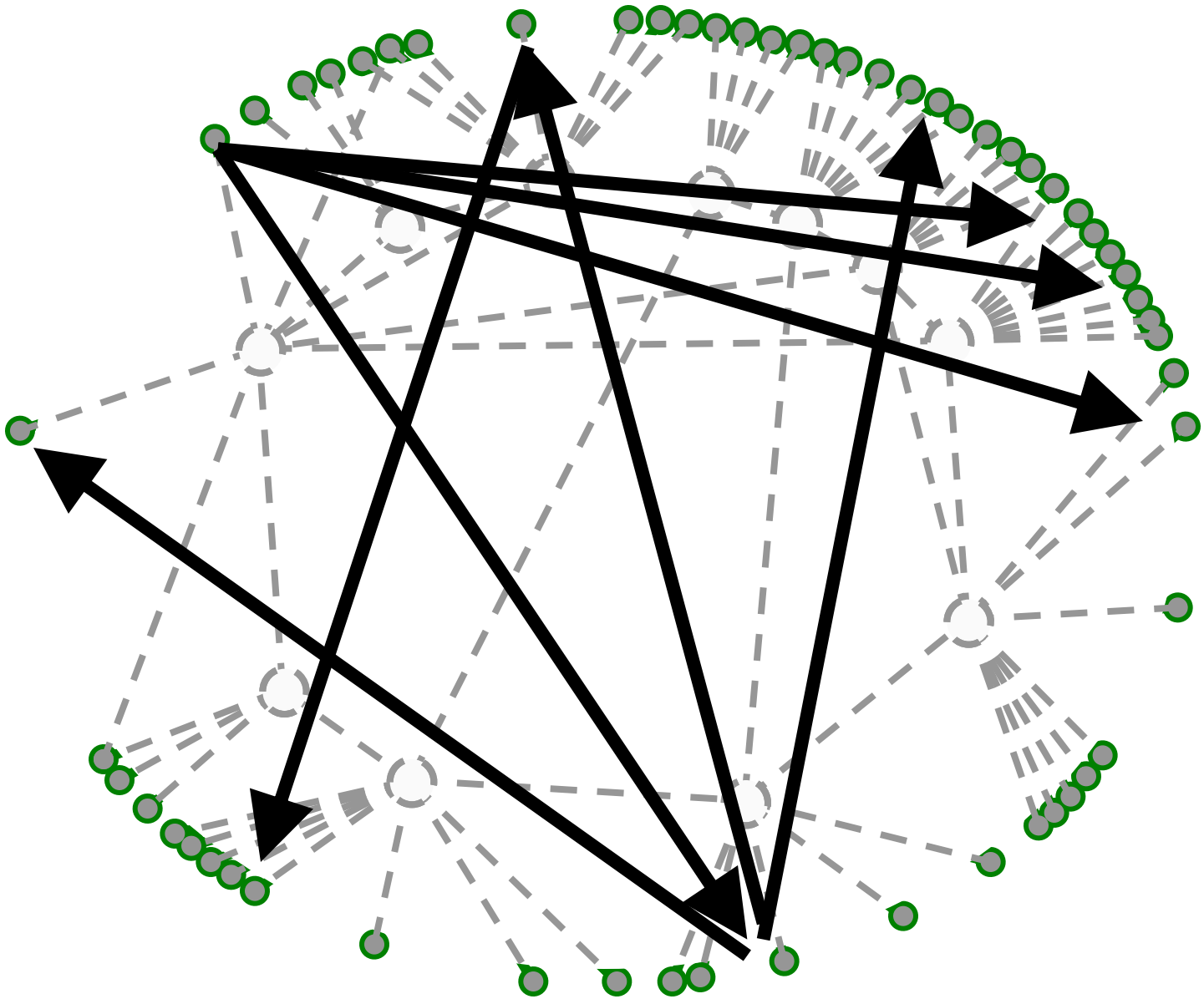


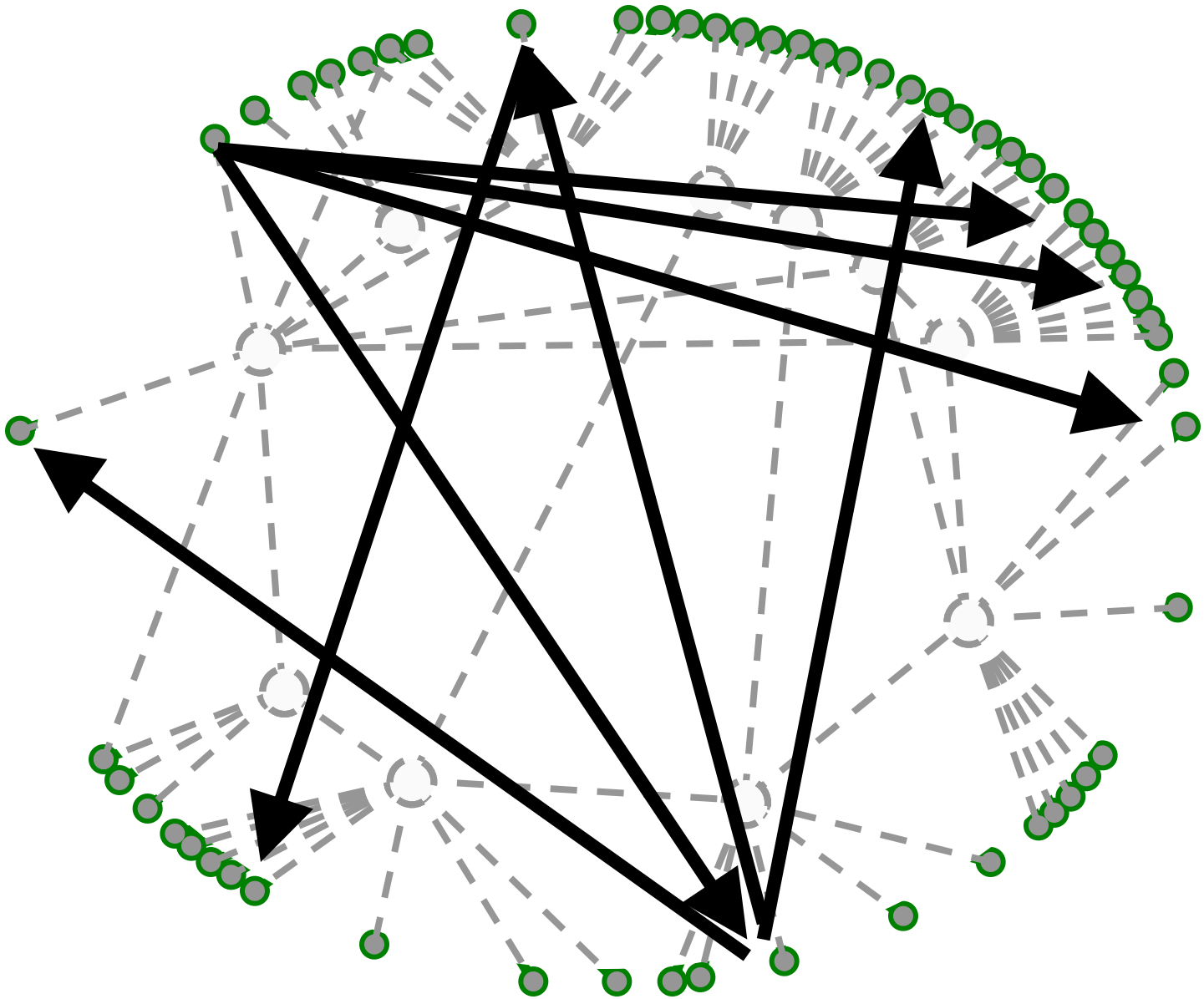


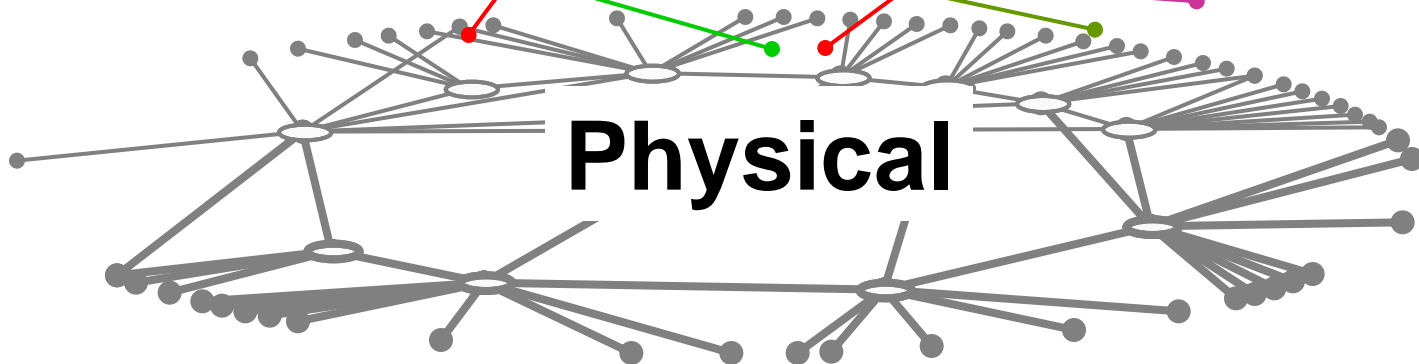
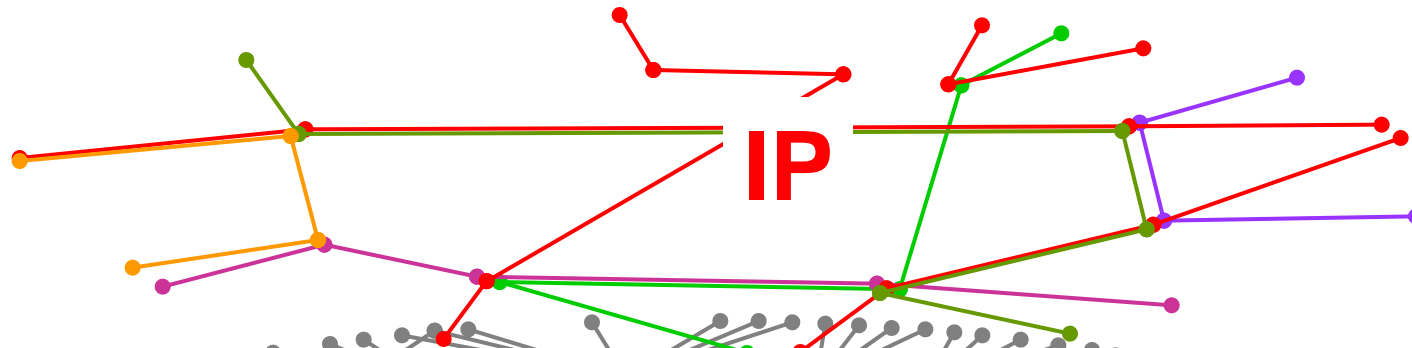
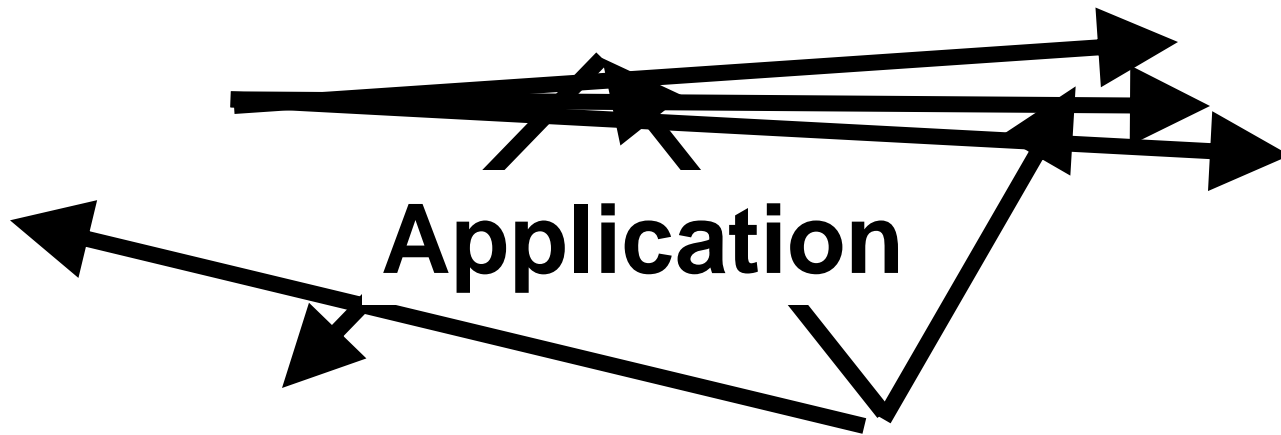
Application

End systems



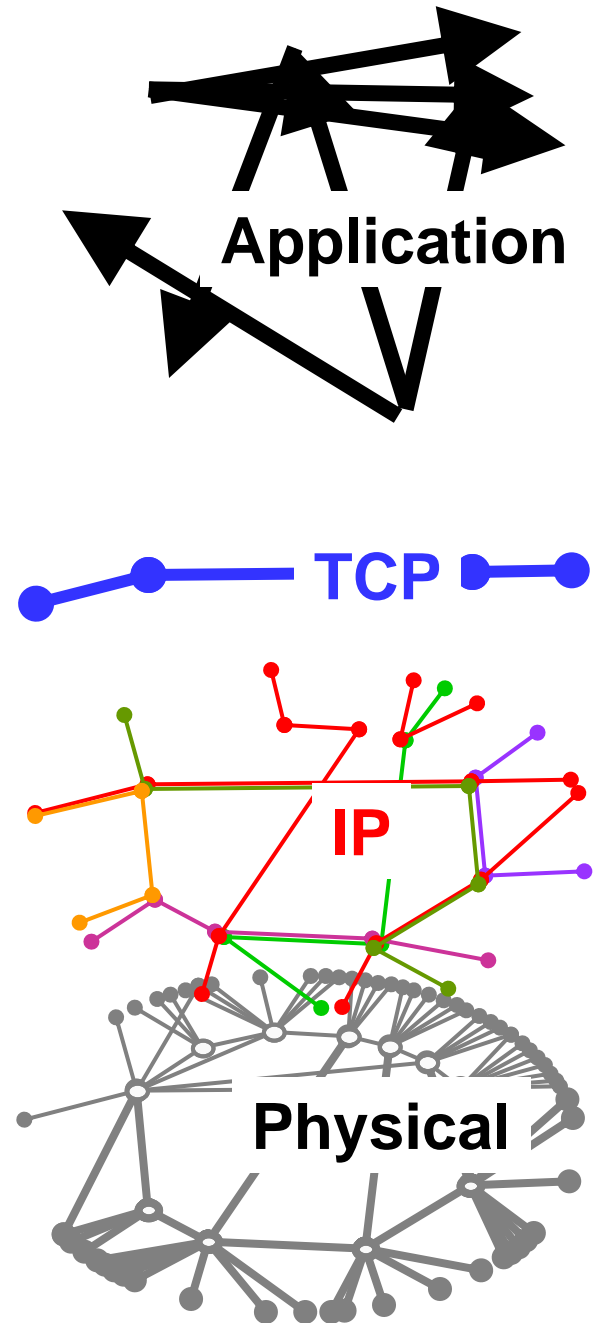


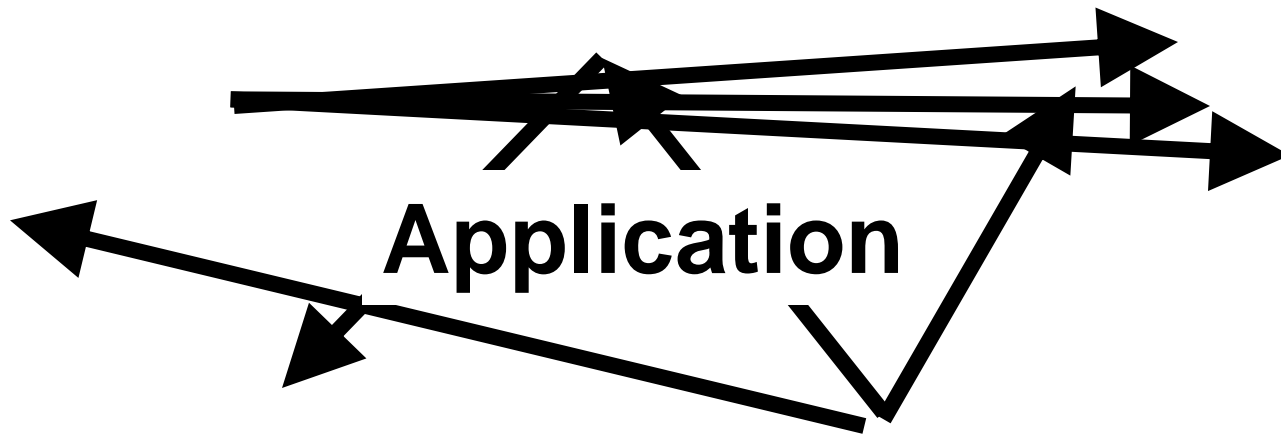




What is the
graph of the
Internet?

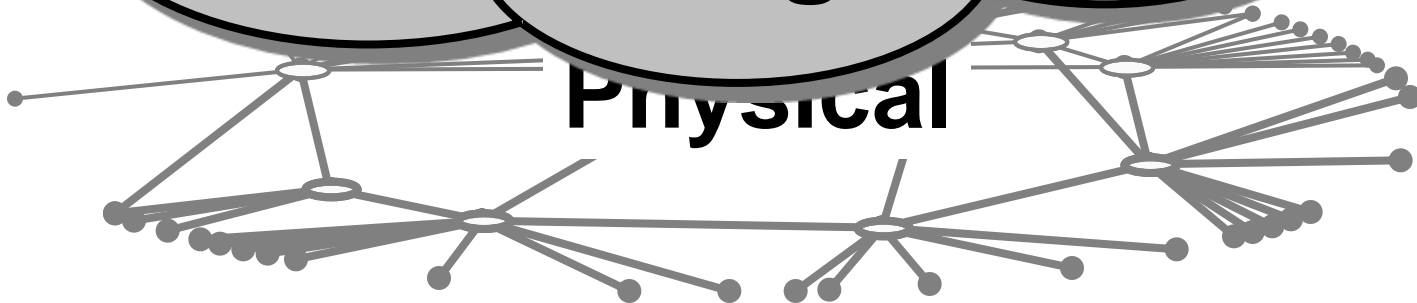
Wrong
question.





**Hidden to most
users and
technologies**

Physical



Application

Diverse

**Hidden to most
users and
technologies**

Physical

Diverse

27 July 2009

International weekly journal of science

nature

ISSN 0028-0836

www.nature.com



Achilles' heel of the Internet

Obesity Mice that eat more but weigh less

Ocean anoxic events Not all at sea

Cell signalling Fringe: western Noth

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subscriptions

One of
the most-read
papers ever on
the Internet!

Pushing Networks to the Limit

PERSPECTIVE

Scale-Free Networks: A Decade and Beyond

Albert-László Barabási

For decades, we tacitly assumed that the components of such complex systems as the cell, the society, or the Internet are randomly wired together. In the past decade, an avalanche of research has shown that many real networks, independent of their age, function, and scope, converge to similar architectures, a universality that allowed researchers from different disciplines to embrace network theory as a common paradigm. The decade-old discovery of scale-free networks was one of those events that had helped catalyze the emergence of network science, a new research field with its distinct set of challenges and accomplishments.

Nature, society, and many technologies are sustained by numerous networks that are not only too important to fail but paradoxically for decades have also proved too complicated to understand. Simple models, like the one introduced in 1959 by mathematicians Pál Erdős and Alfréd Rényi (1), drove much of our thinking about interconnected systems. They assumed that complex systems are wired randomly together, a hypothesis that was adopted by sociology, biology, and computer science. It had considerable predictive power, explaining for example why everybody is only six handshakes from anybody else (2–5), a phenomenon observed as early as 1929 (2) but which resonated

suspected that the scale-free property (6) might not be unique to the WWW. The main purpose of the 1999 *Science* paper was to report this unexpected similarity between networks of quite different nature and to show that two mechanisms, growth and preferential attachment, are the underlying causes (Fig. 1).

When we concluded in 1999 that we “expect that the scale invariant state [...] is a generic

property of many complex networks” (7), it was more of a prediction than a fact, because nature could have chosen as many different architectures as there are networks. Yet, probably the most surprising discovery of modern network theory is the universality of the network topology: Many real networks, from the cell to the Internet, independent of their age, function, and scope, converge to similar architectures. It is this universality that allowed researchers from different disciplines to embrace network theory as a common paradigm.

Today, the scale-free nature of networks of key scientific interest, from protein interactions to social networks and from the network of interlinked documents that make up the WWW to the interconnected hardware behind the Internet, has been established beyond doubt. The evidence comes not only from better maps and data sets but also from the agreement between empirical data and analytical models that predict the network structure (10, 11). Yet, the early euphoria was not without negative side effects, prompting some researchers to label many systems scale-free, even when the evidence was scarce at best. However, the net result was to force us to better understand the factors that shape network structure. For ex-

Scale-Free Model

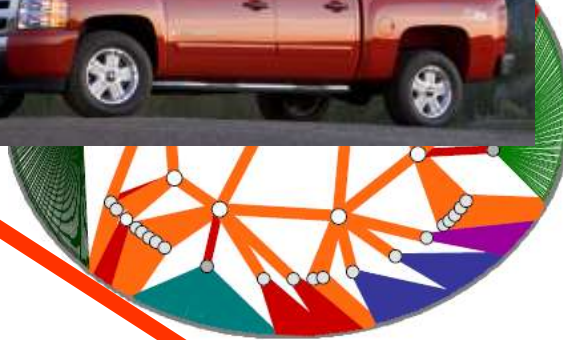


- For decades, we tacitly assumed that the components of such complex systems as the cell, the society, or the Internet are **randomly wired** together.
- In the past decade, an avalanche of research has shown that many real networks, independent of their age, function, and scope, converge to similar **architectures**,
- a **universality** that allowed researchers from different disciplines to embrace network theory as a common paradigm.
- The decade-old discovery of scale-free networks was one of those events that had helped catalyze the **emergence of network science**, a new research field with its distinct set of challenges and accomplishments.

Fantasy



rare
organized



Reality



Fantasy

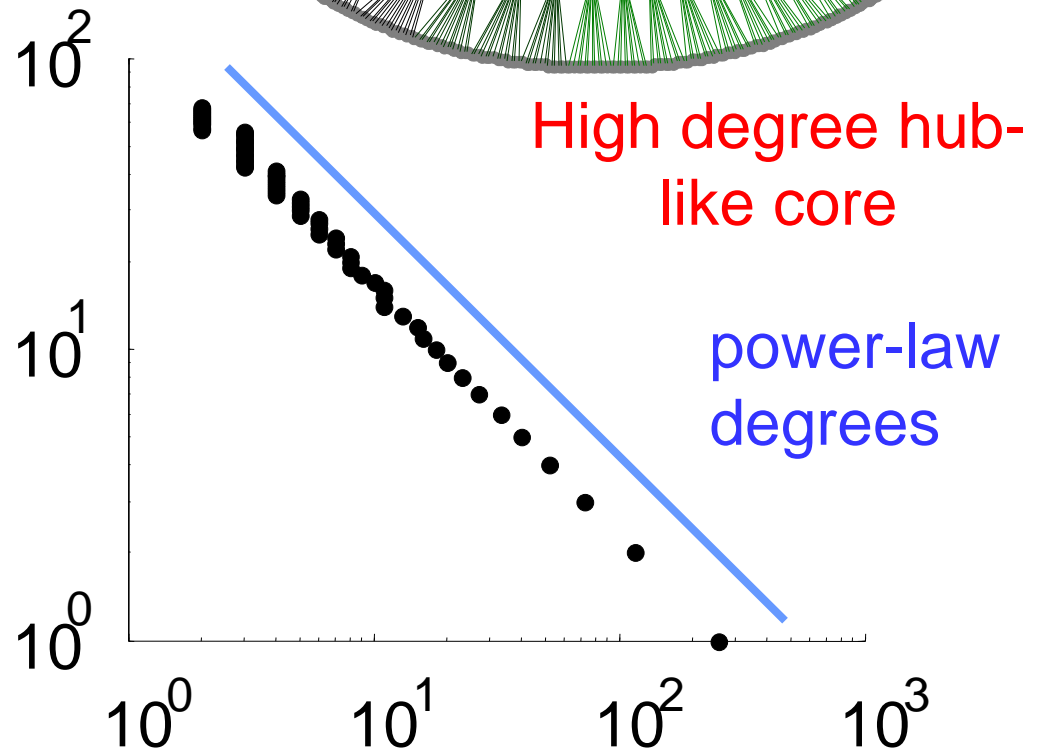
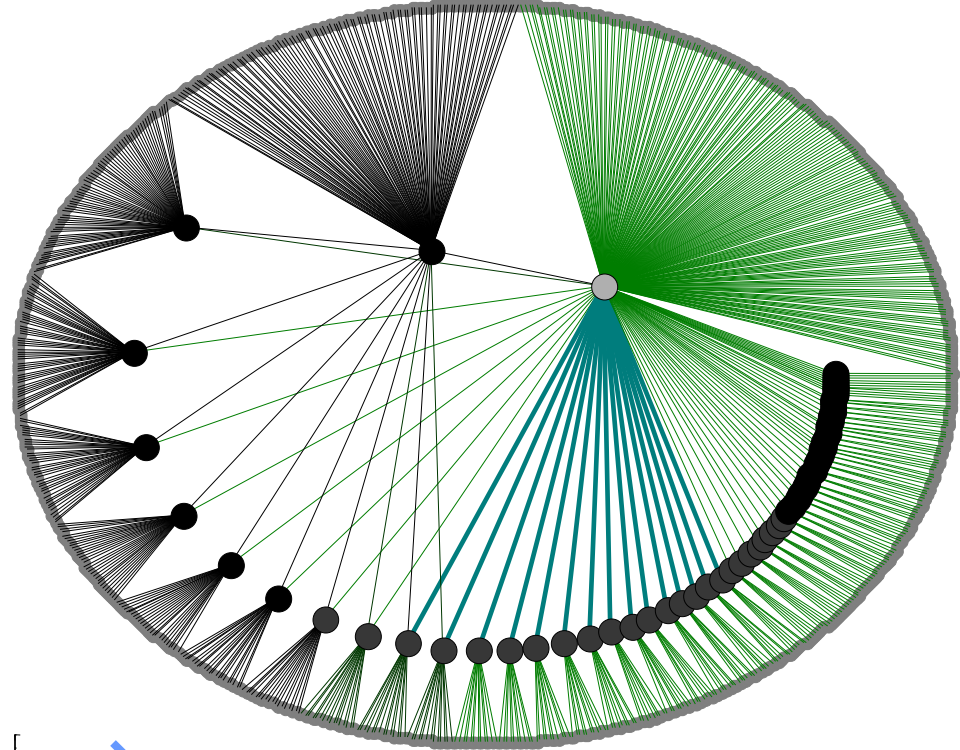
likely
random



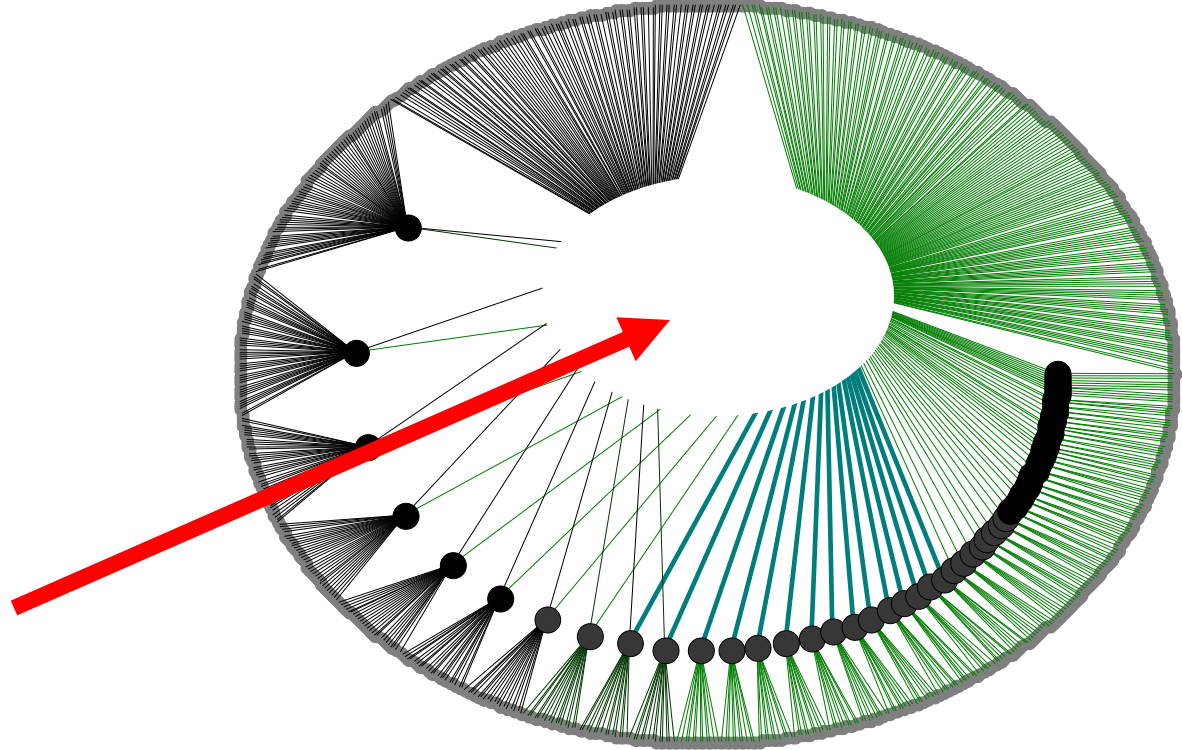
robust
efficient

fragile
wasteful

“Scale-free” networks and the “Achilles’ heel” of the Internet



High degree
hub-like core



Delete these “hubs” and the network disconnects!

Delete “non-hubs” with little effect!

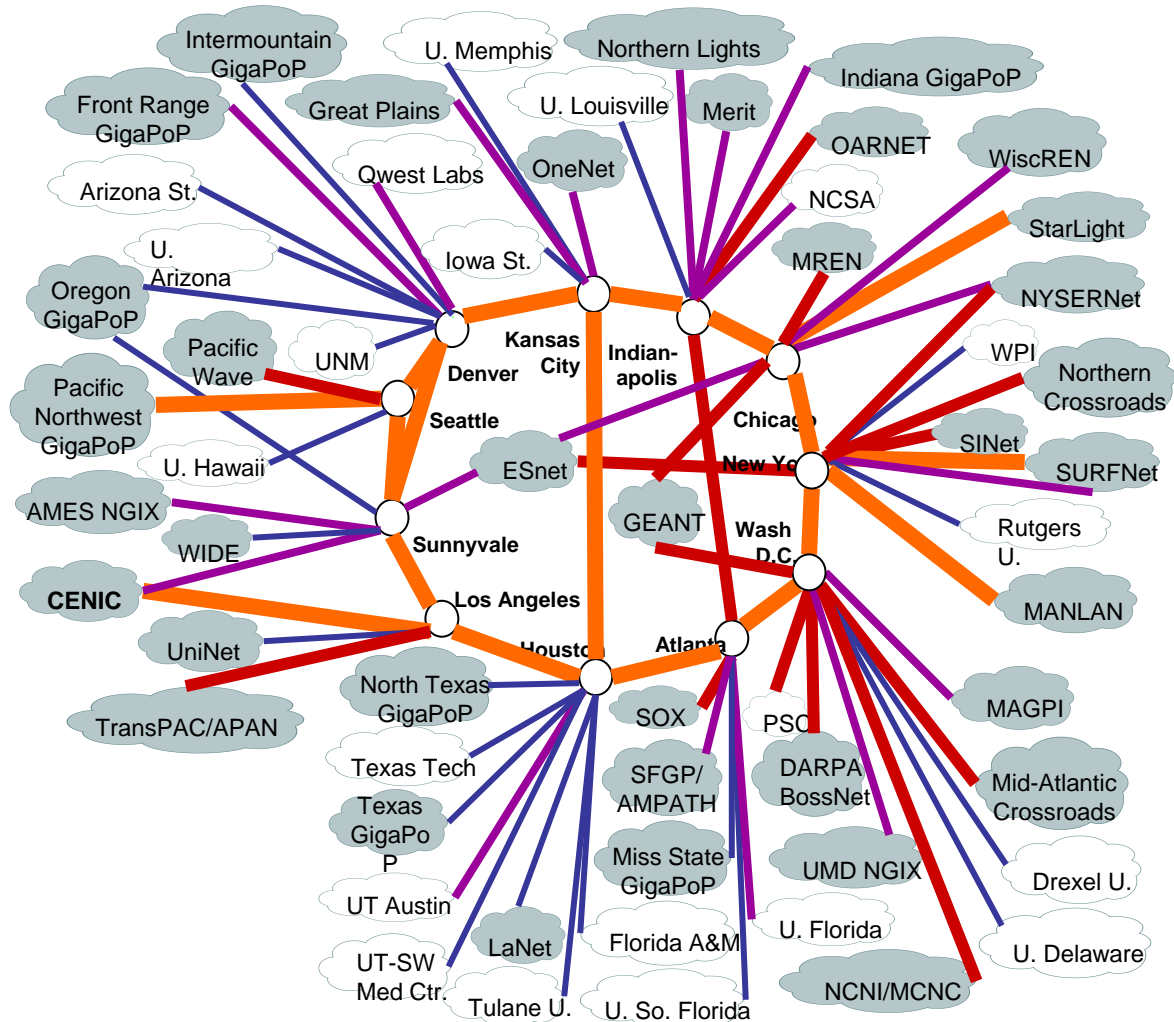
Robust yet fragile!?!?!?

The real Internet?

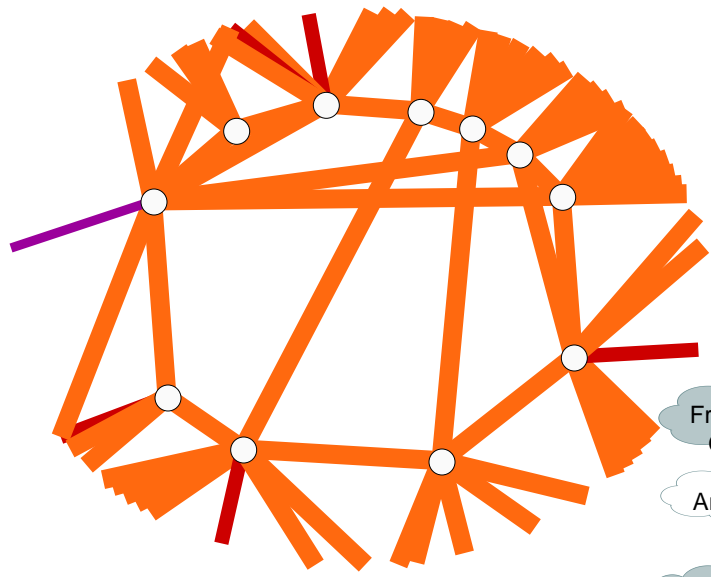
(circa 2002)

Abilene Backbone Physical Connectivity

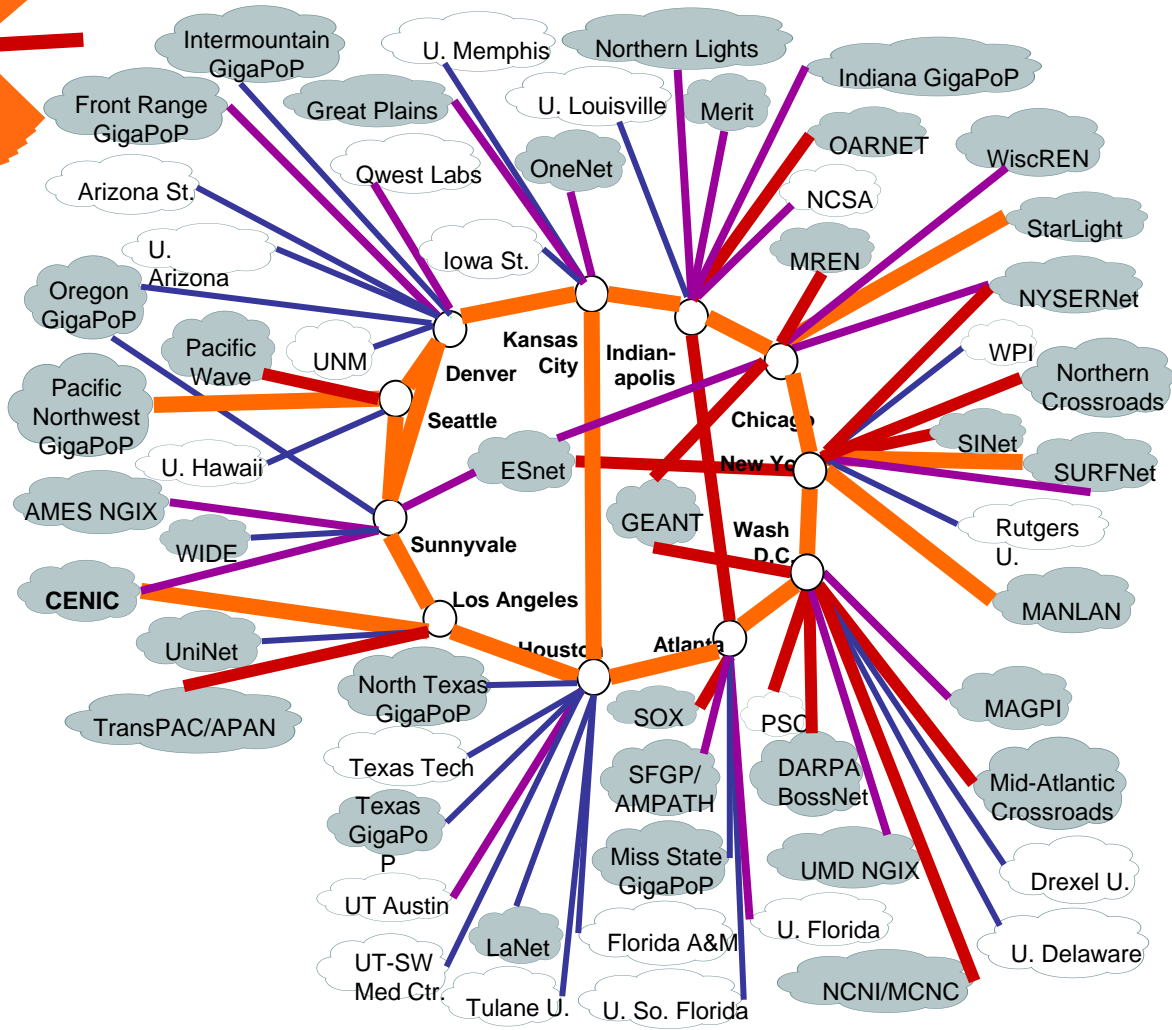
Internet router-
level topology







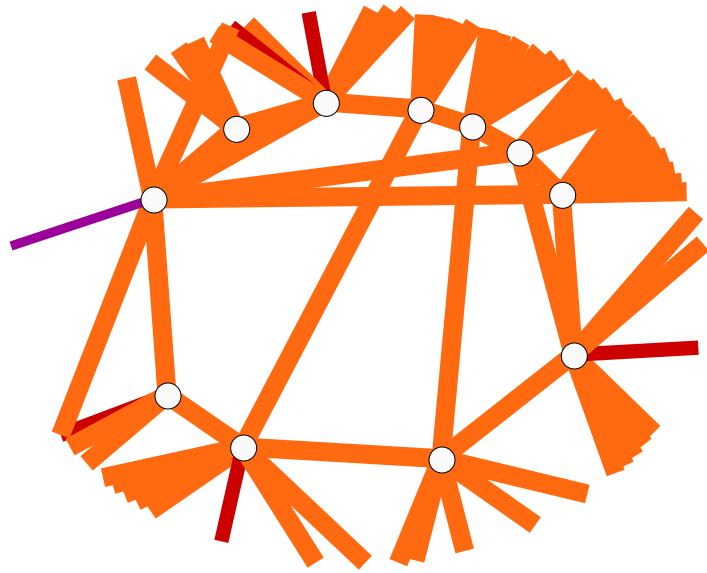
Abilene Backbone Physical Connectivity



Internet router-level topology

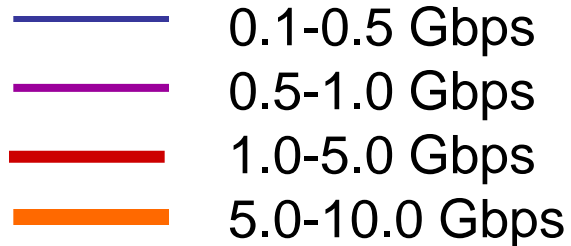


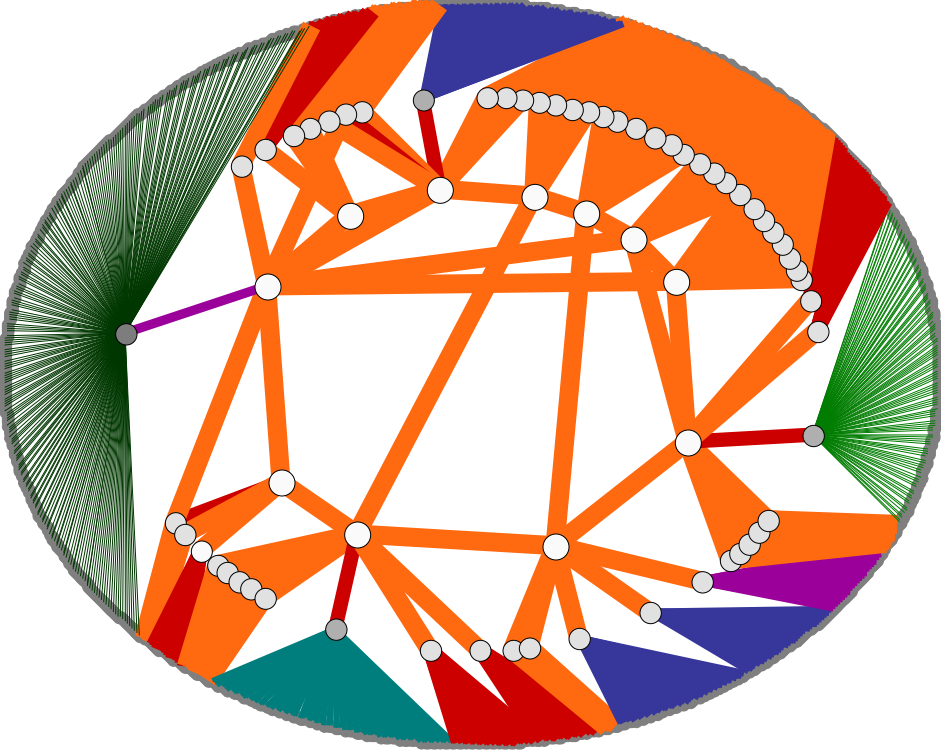
-  0.1-0.5 Gbps
-  0.5-1.0 Gbps
-  1.0-5.0 Gbps
-  5.0-10.0 Gbps



Start with
Internet2
backbone

Internet router-
level topology

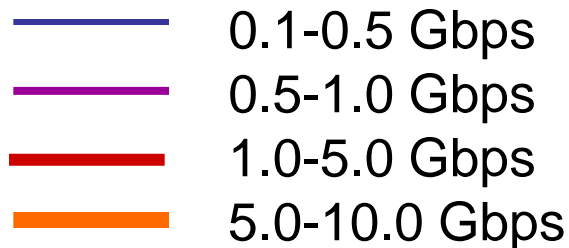




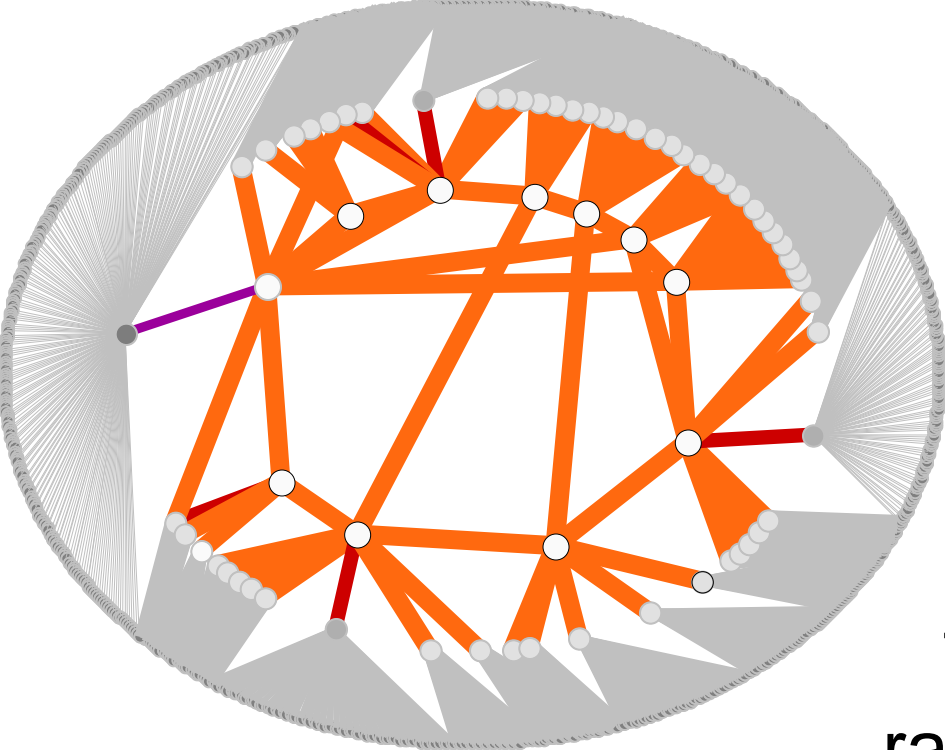
Add gateway routers
and end users

Consistent with
technological
constraints on
routers and users

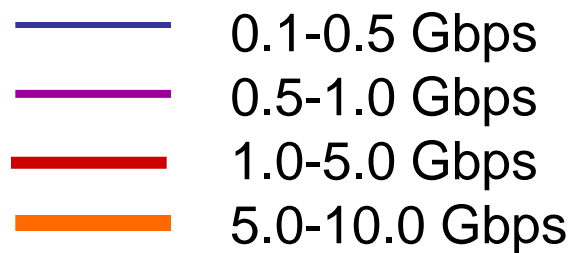
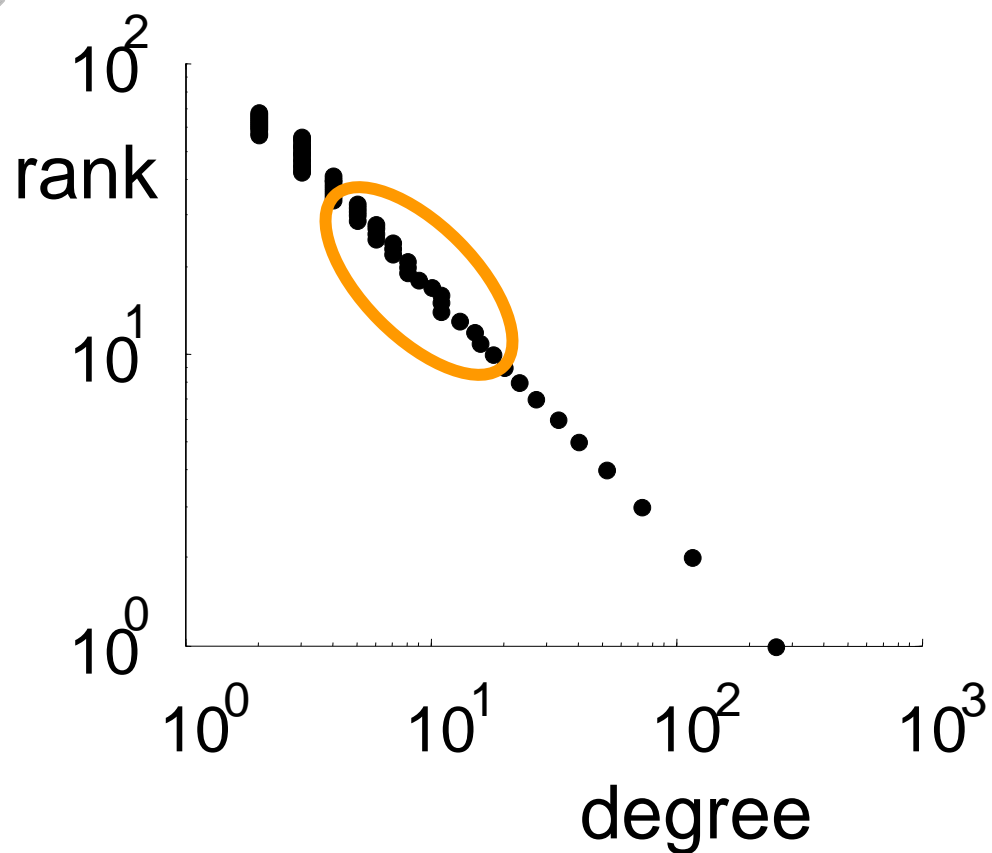
High throughput,
efficiency, economy

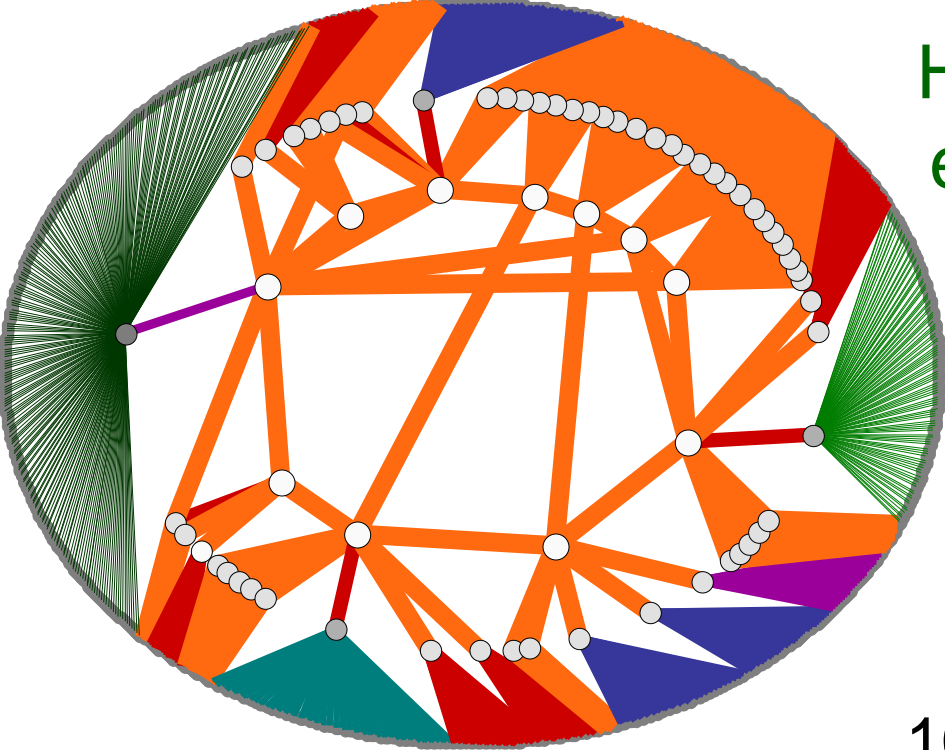


“HOT model”



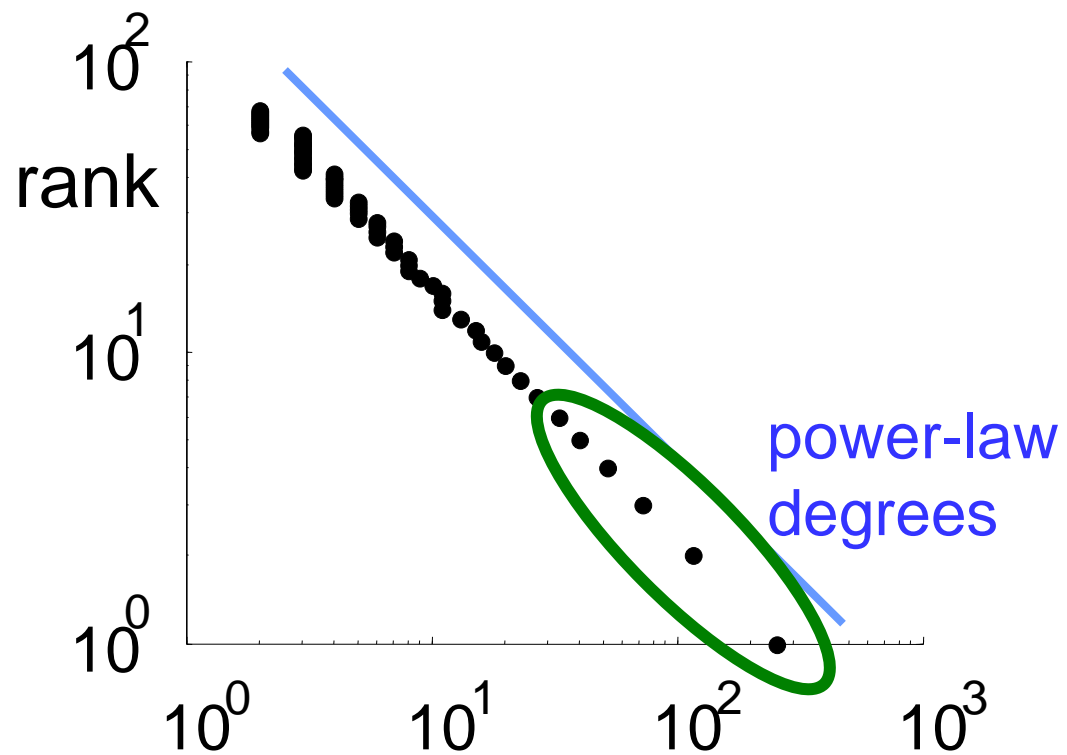
Low degree
mesh-like core

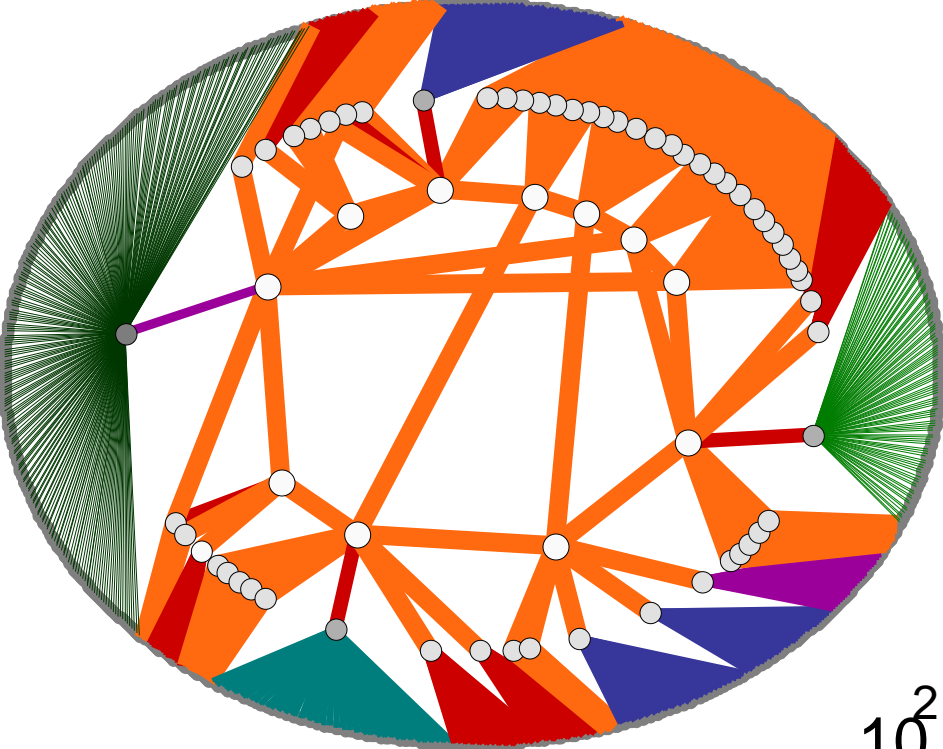




High variability
edge systems

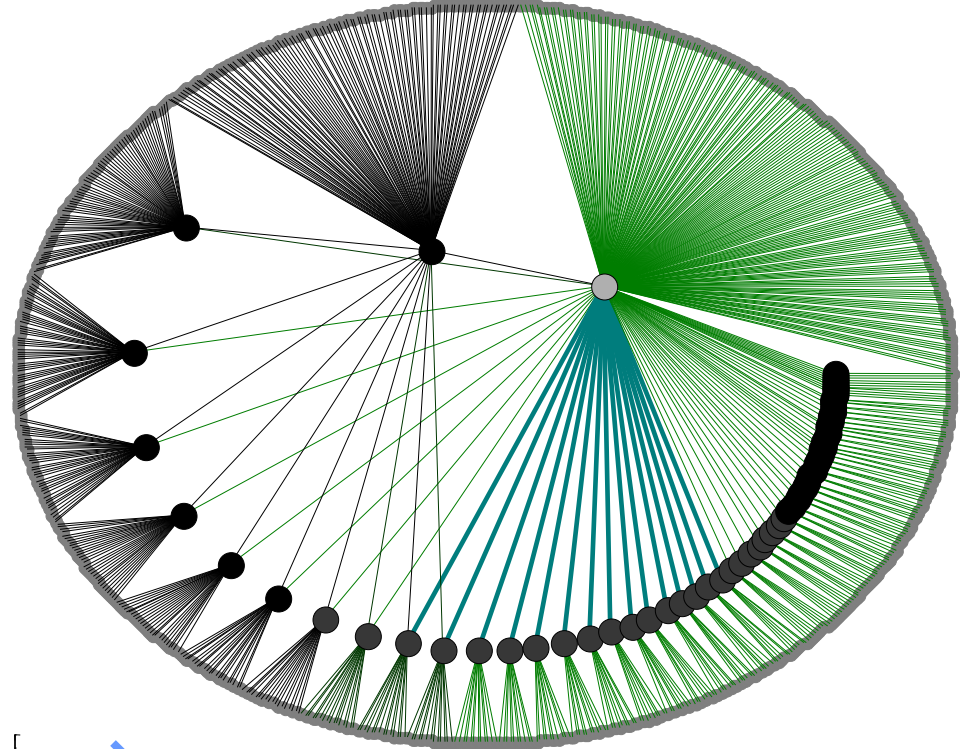
Low degree
mesh-like core



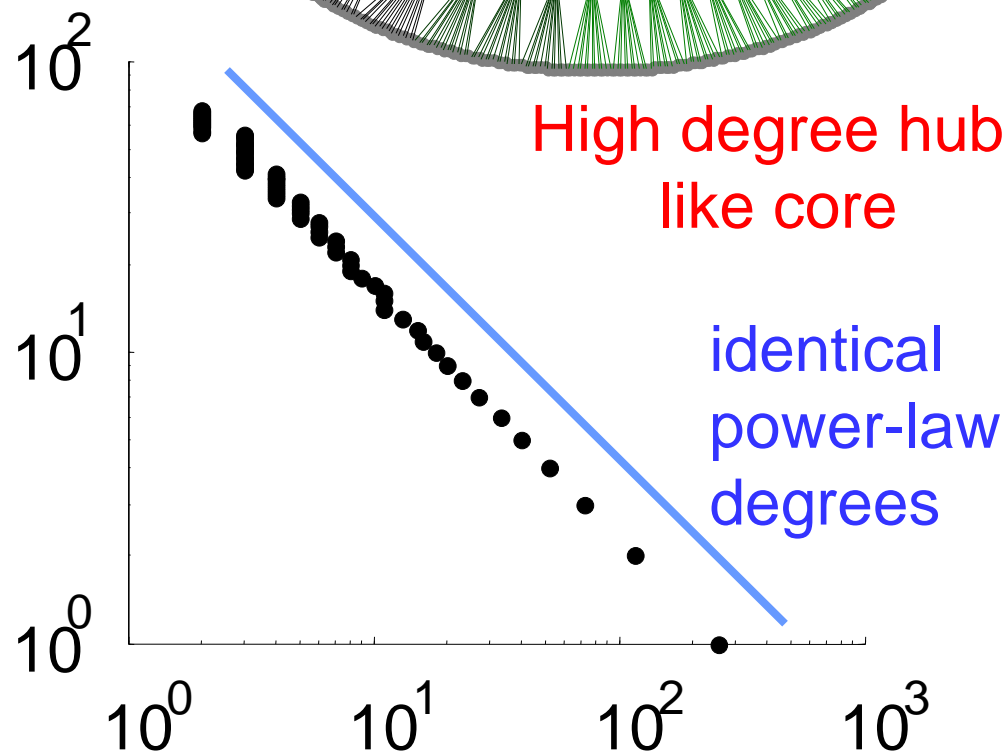


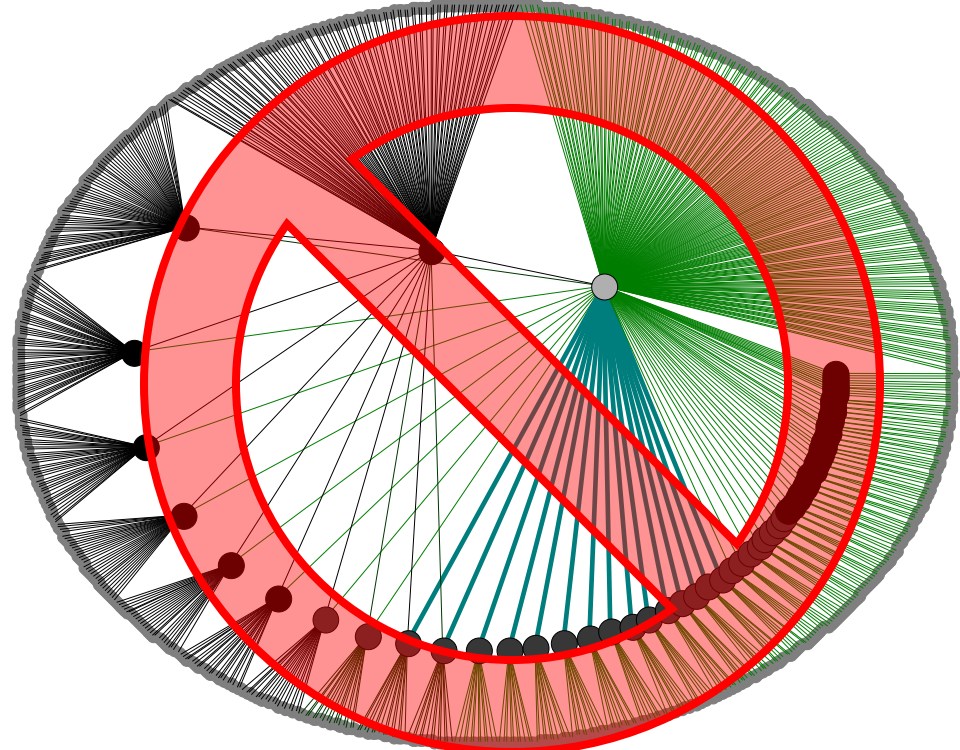
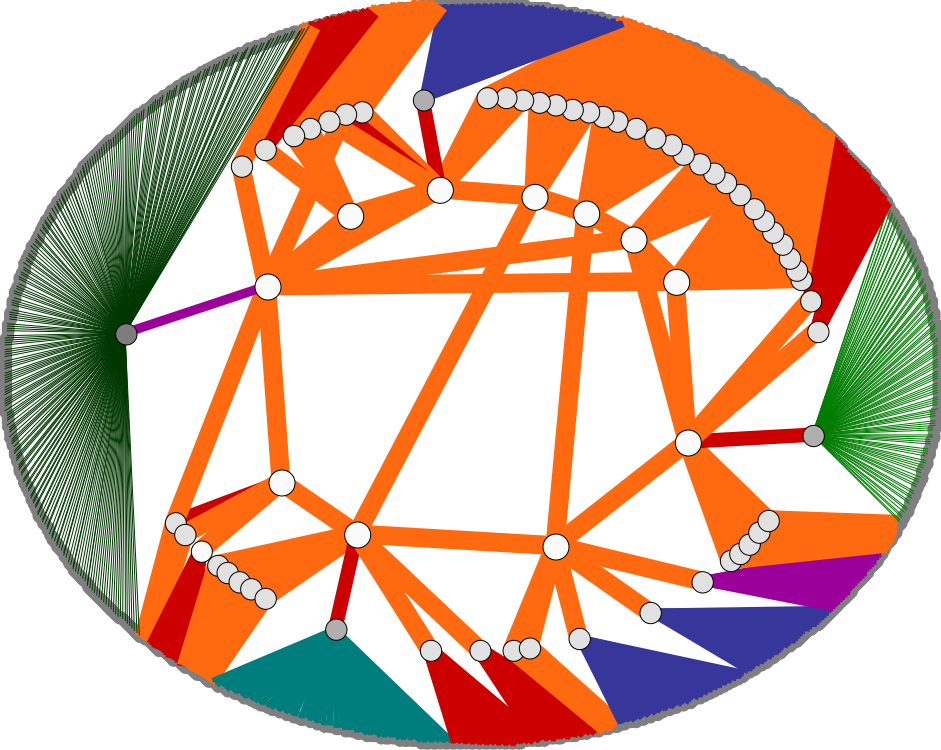
Low degree
mesh-like core

Completely different
networks can have the
same node degrees.



High degree hub-
like core



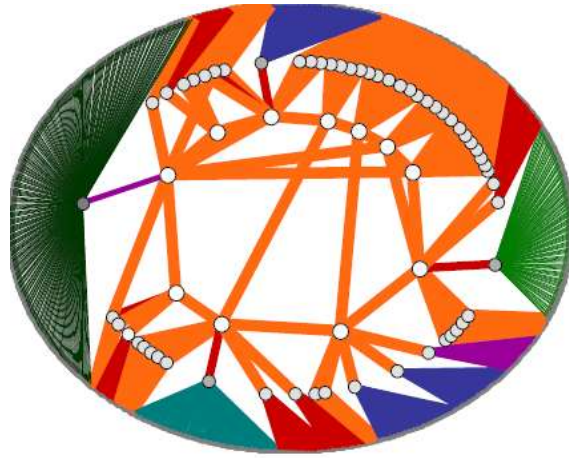


- Low degree core
- High performance and robustness
- Efficient, economic

- High degree “hubs”
- Poor performance and robustness
- Wasteful, expensive

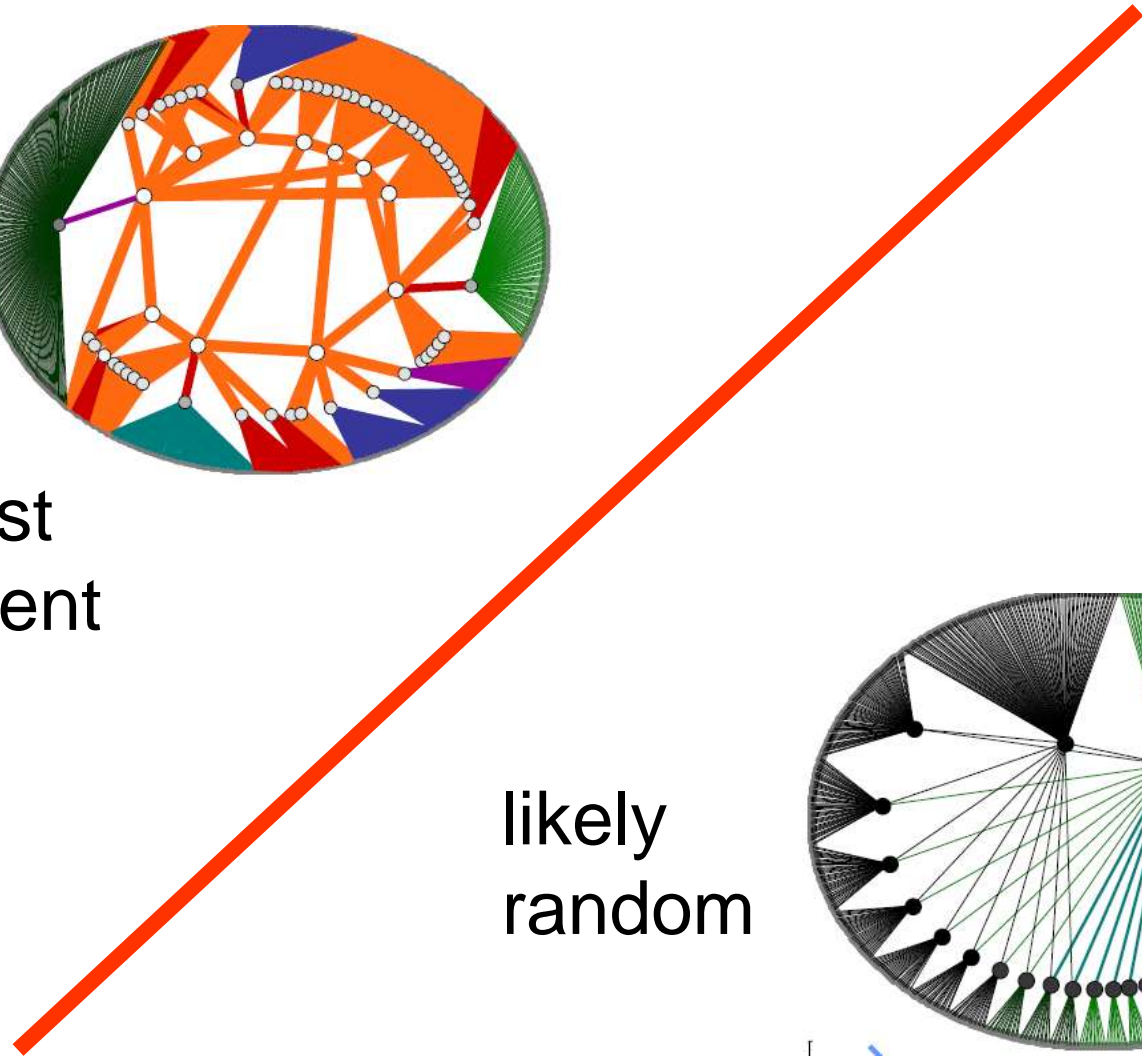
Nothing like the real Internet.

See PNAS, Sigcomm, TransNet papers for details.

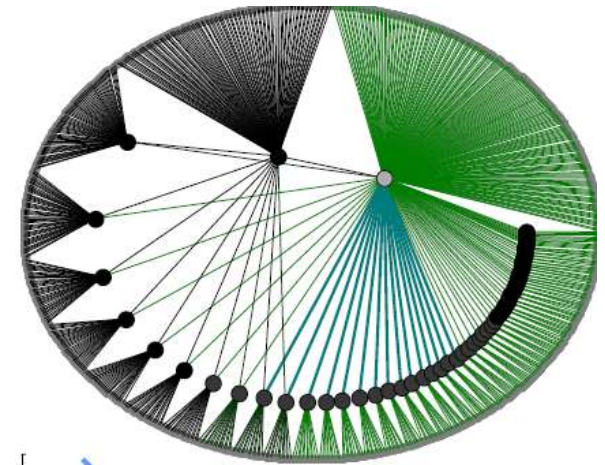


rare
organized

robust
efficient



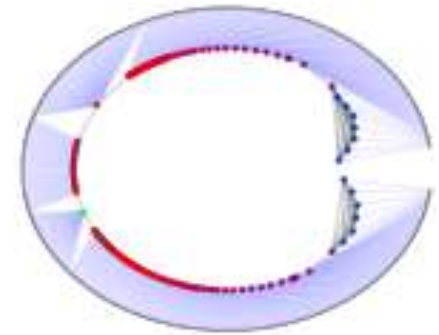
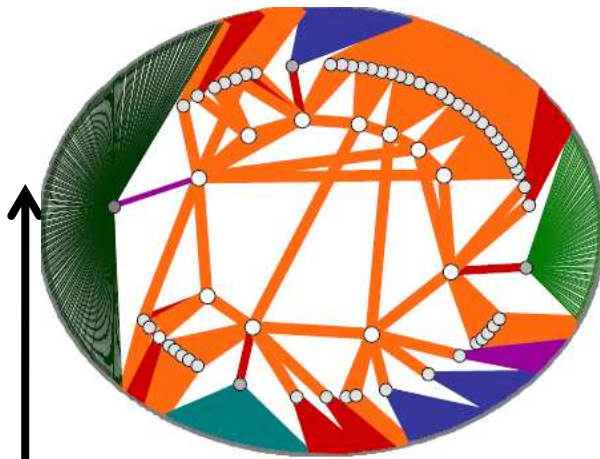
likely
random



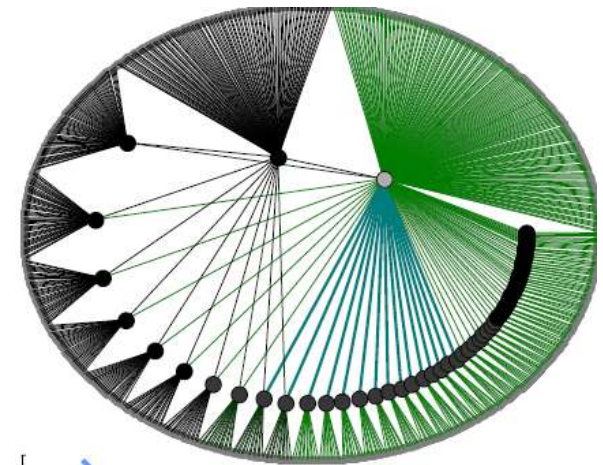
fragile
wasteful

Two separate
worlds, can we view
them together?

rare
organized



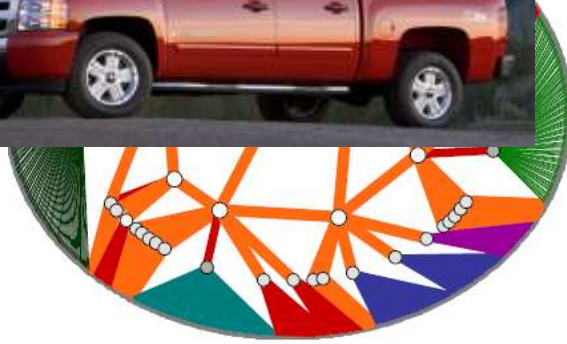
likely
random



robust
efficient

fragile
wasteful

rare
organized



“order
for free”

likely
random



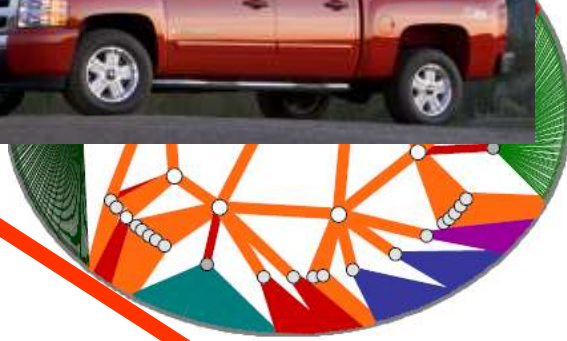
robust
efficient

fragile
wasteful

Fantasy



rare
organized



Reality



Fantasy

likely
random



robust
efficient

fragile
wasteful

- “new sciences”
- statistical physics

likely
random

“order
for free”
Fantasy



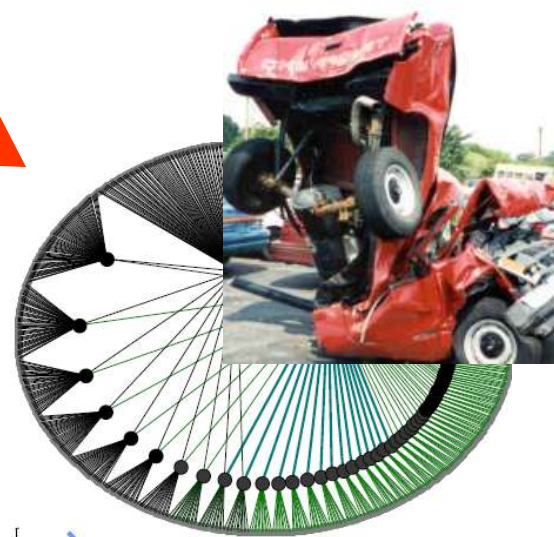
robust
efficient

fragile
wasteful



- “new sciences”
- statistical physics

randomize



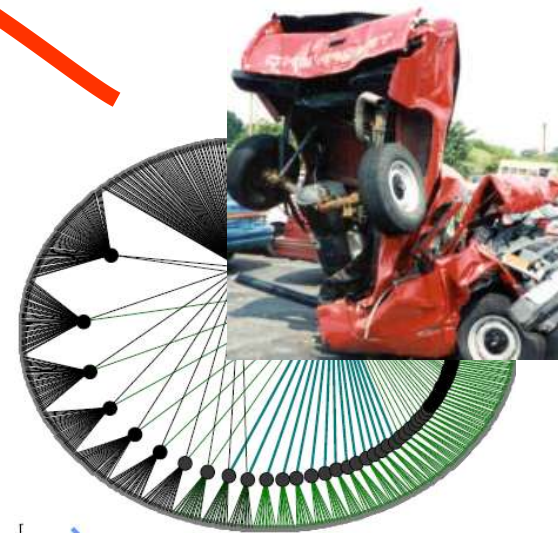
likely
random

fragile
wasteful

- universality
- phase transition
- edge of chaos
- self-organized criticality
- scale-free networks

order
parameter

likely
random



?

fragile
wasteful

Fantasy?



rare
organized



Reality



Fantasy

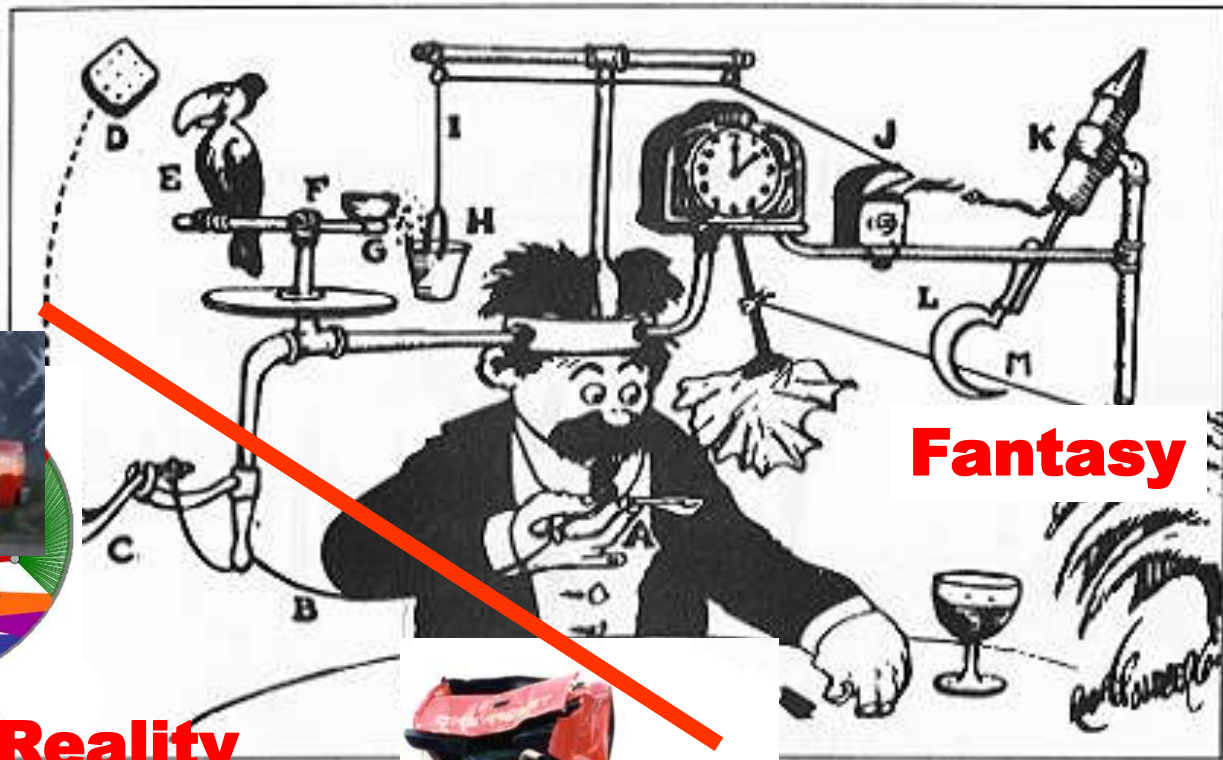
likely
random



robust
efficient

fragile
wasteful

Rube Goldberg



rare
organized



Reality



likely
random

Fantasy



robust
efficient

fragile
wasteful

Fantasy



rare
organized



Reality

“order
for free”

Fantasy

likely
random



robust
efficient

fragile
wasteful

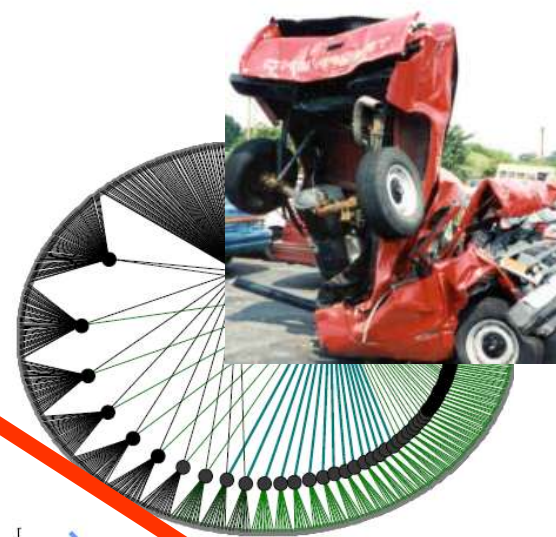
rare
organized



likely
random

robust
efficient

This is a
fake
tradeoff



fragile
wasteful

27 July 2009

International weekly journal of science

nature

ISSN 0028-0836

www.nature.com



Achilles' heel of the Internet

Obesity Mice that eat more but weigh less

Ocean anoxic events Not all at sea

Cell signalling Fringe: western Noth

www.nature.com
subscriptions

Much
“network science”
and
“complex systems”
literature
is equally
specious

Similar errors in “high impact” journals

Nature

- Human physiological variability
- Protein-Protein Interaction (PPI) networks
- Metabolic networks

Science

- Forest fires
- Power grid
- WWW “graph”

Physical Review Letters

- Almost any paper with power laws

Persistent source
of errors and
confusion

PERSPECTIVE

Scale-Free Networks: A Decade and Beyond

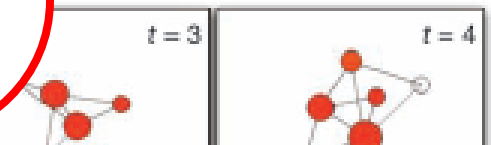
Today, the scale-free nature of networks of key scientific interest, from protein interactions to social networks and from the network of interlinked documents that make up the WWW to the interconnected hardware behind the Internet, has been established beyond doubt.

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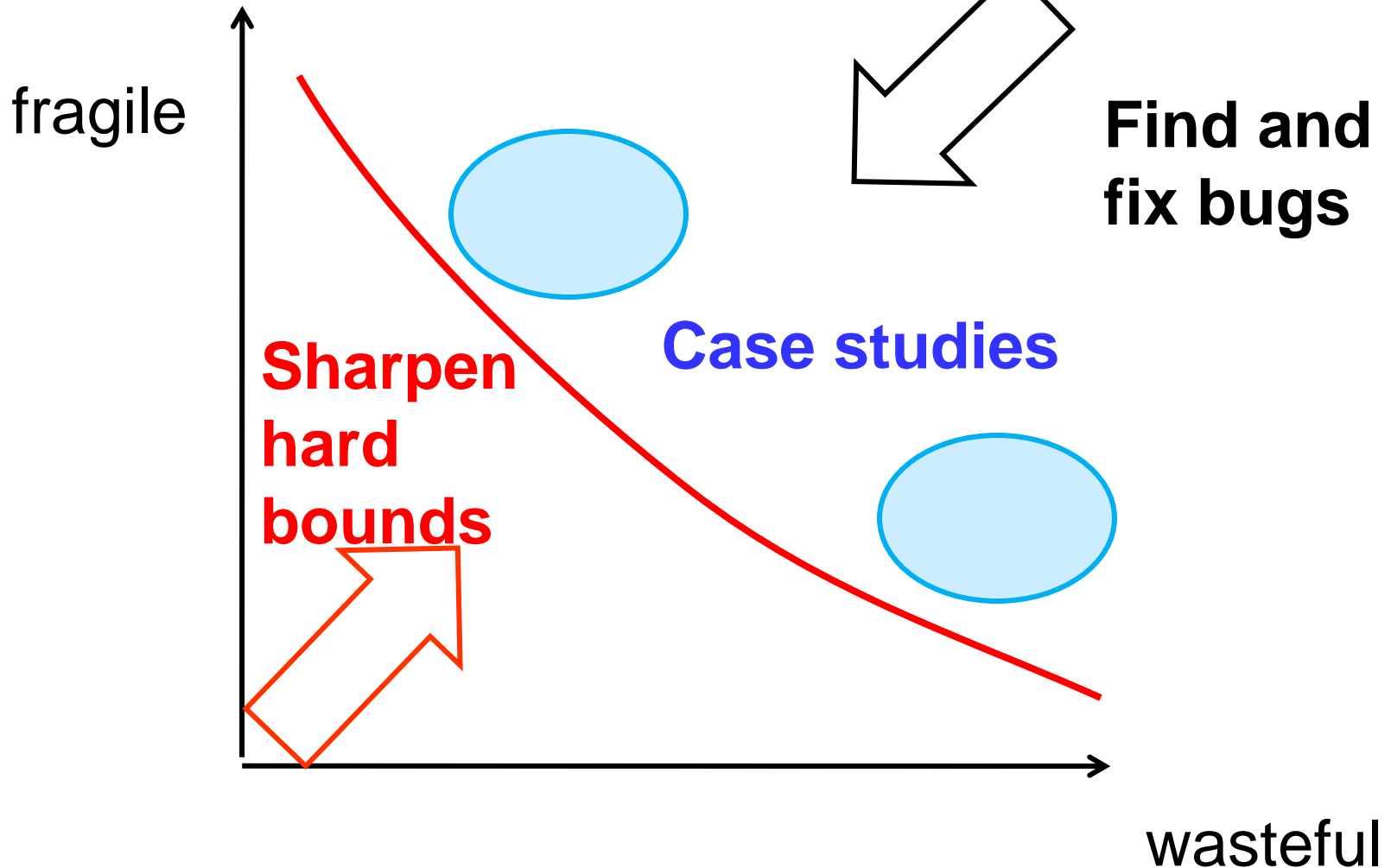
Power laws: main reading

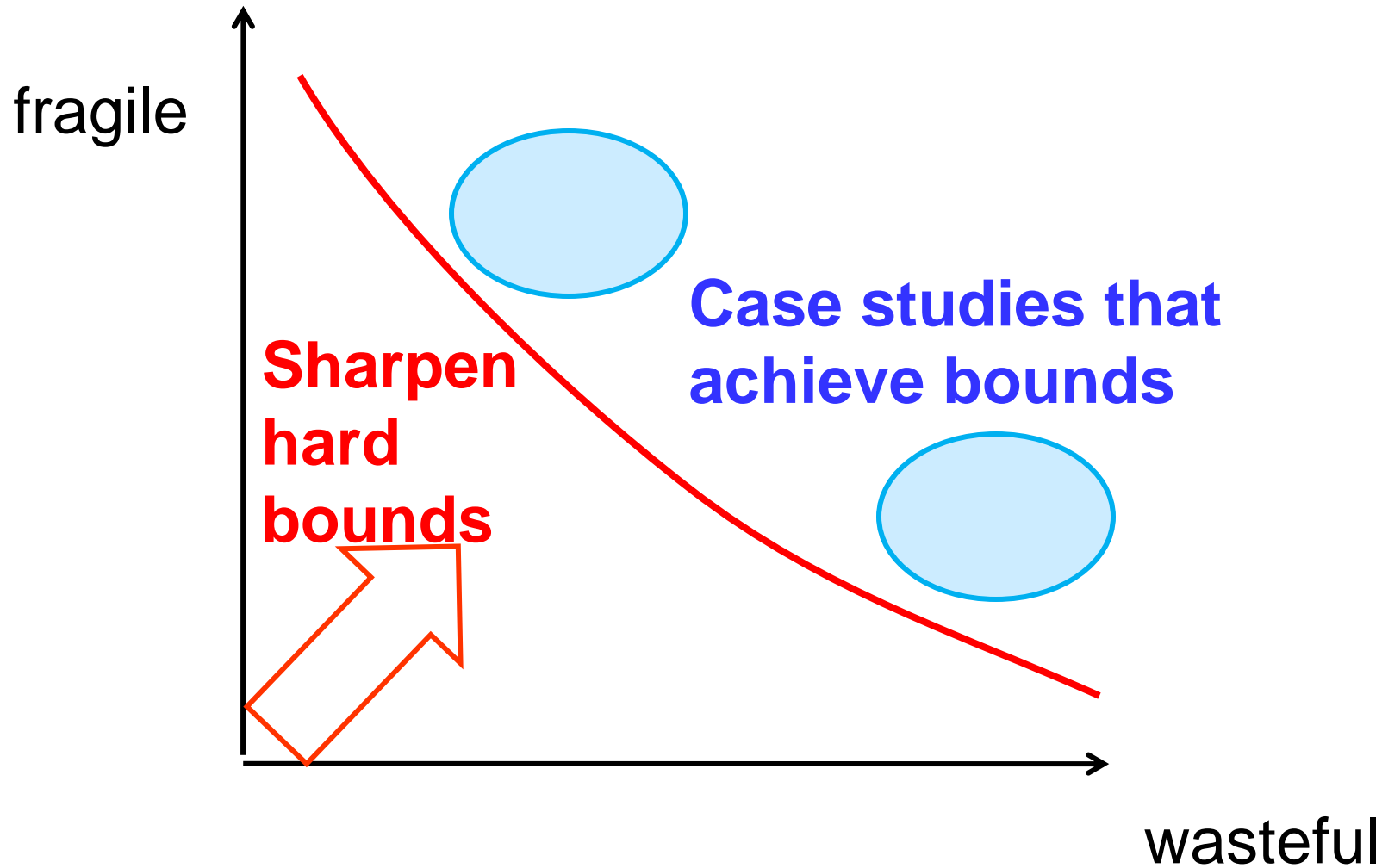
1. Carlson JM, Doyle J, Complexity and robustness, *PNAS*, USA 99: 2538-2545 Suppl. 1 FEB 19 2002
2. Willinger, W, D. Alderson, J.C. Doyle, and L.Li., 2004. More ``Normal" Than Normal: Scaling Distributions and Complex Systems. Proceedings of the 2004 Winter Simulation Conference.
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Additional reading

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3. M. Mitzenmacher, A Brief History of Generative Models for Power Law and Lognormal Distributions, *Internet Mathematics*, vol 1, No. 2, pp. 226-251, 2004.
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5. Manning M, Carlson JM, Doyle J (2005) Highly optimized tolerance and power laws in dense and sparse resource regimes *PHYSICAL REVIEW E* 72 (1): Art. No. 016108 Part 2 JUL 2005
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Complementary approaches

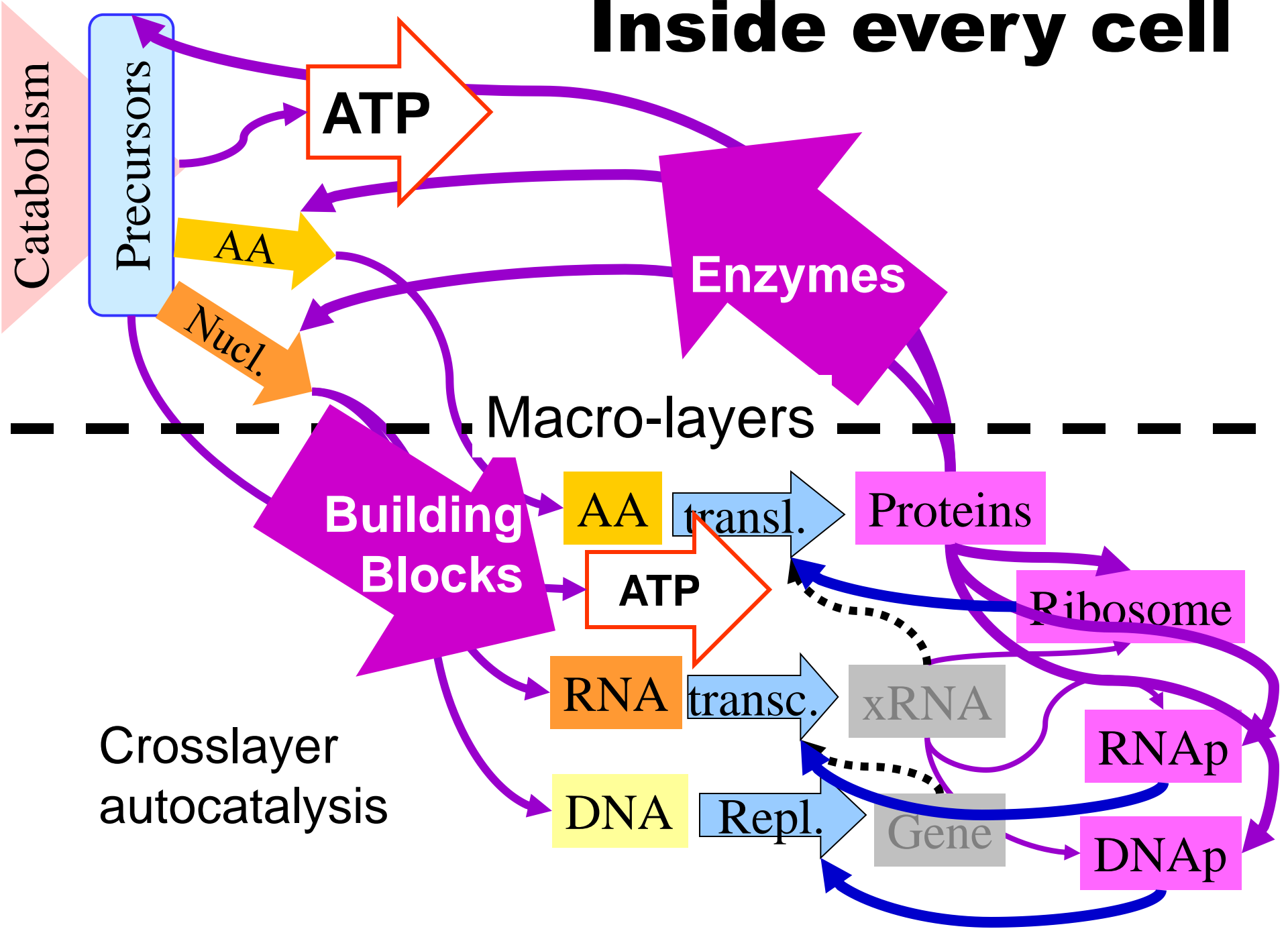




Bacterial architecture

- More complex macro-layering of function
 - Upper: Metabolism, envelope, signaling, building blocks
 - Lower: Proteins & macromolecule synthesis, replication
- Cleaner layering of control
 - Transcription factors
 - 2 component signal transduction
- Name/address resolution
 - Global, exhaustive by fast diffusion within layers
 - Highly structured interactions between layers
- Limited scalability
 - Limited to small volumes
 - Control proteins scale super-linearly with enzyme numbers

Inside every cell

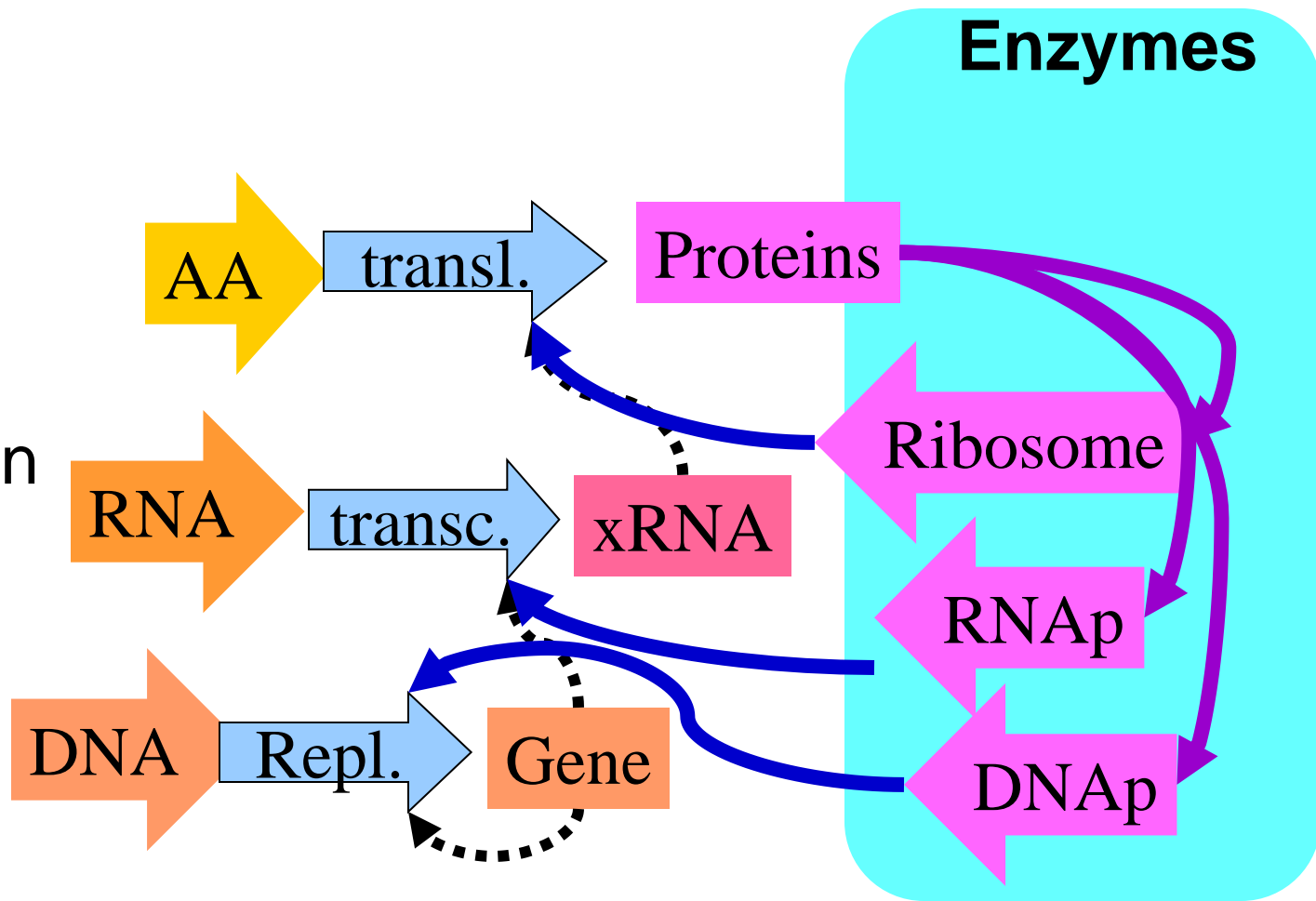


Lower layer autocatalysis

Macromolecules making ...

Three lower layers? Yes:

- Translation
- Transcription
- Replication



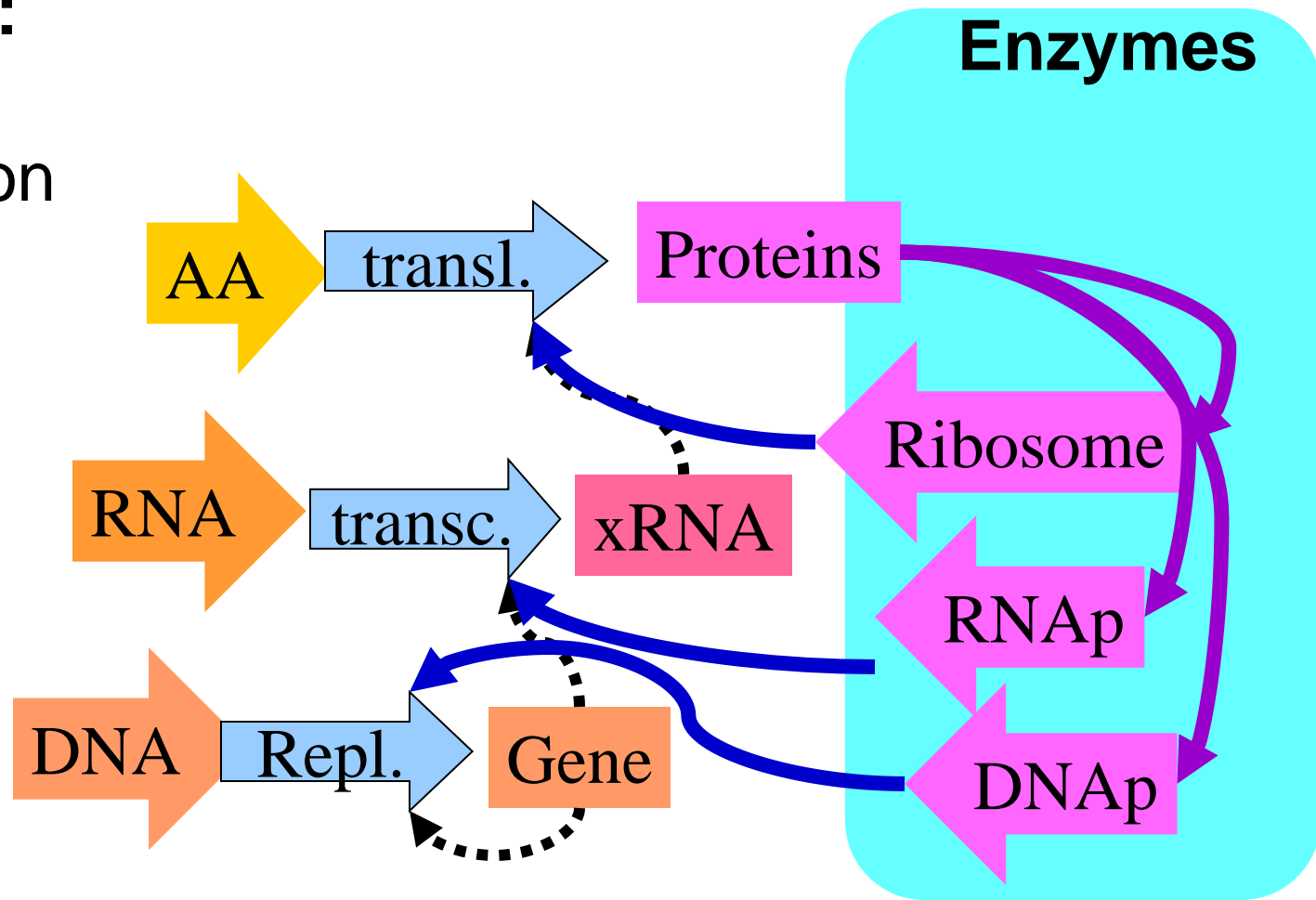
Autocatalytic within lower layers

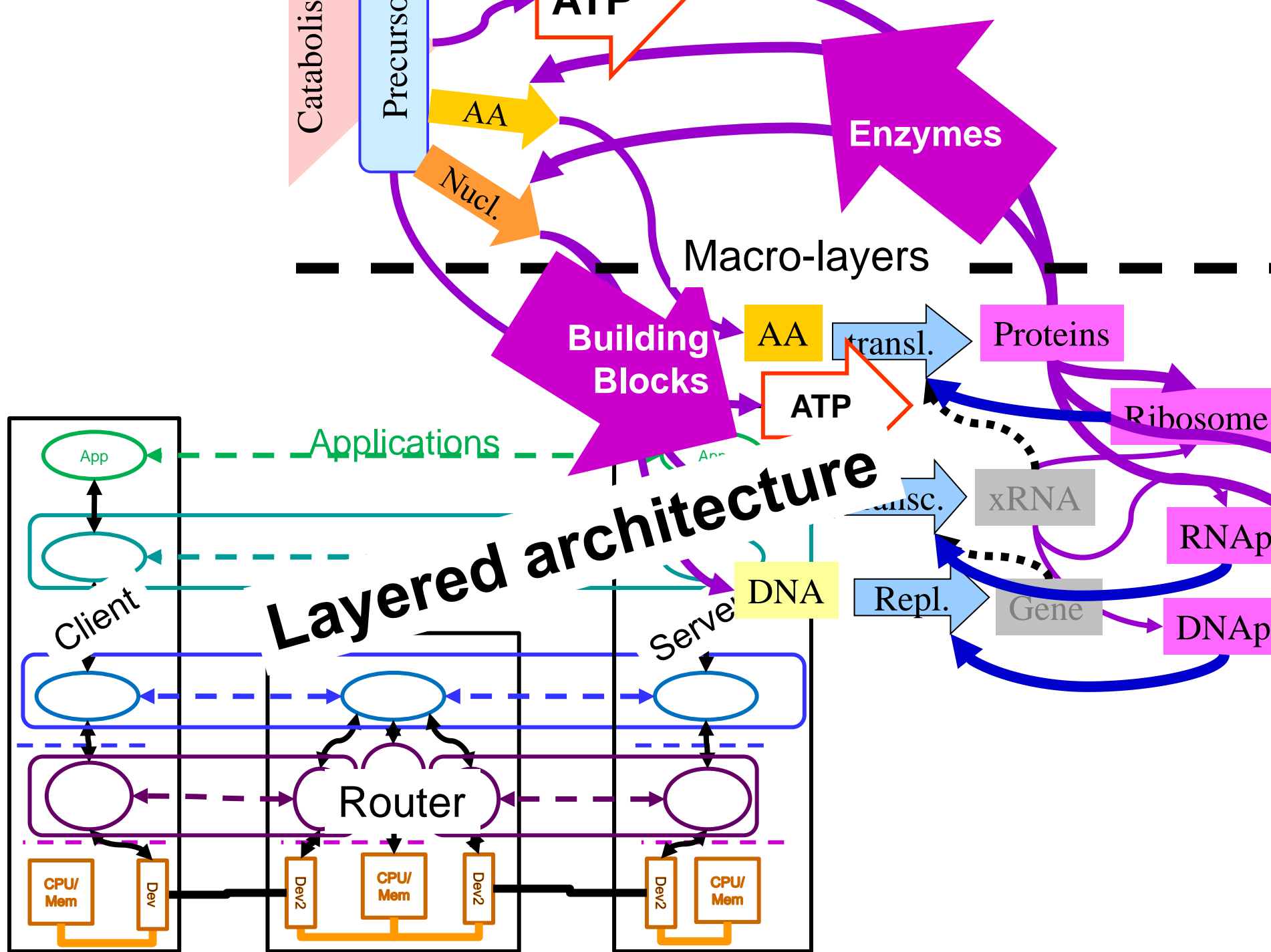
- Collectively self-replicating
- Ribosomes make ribosomes, etc

Three lower layers? Yes:

- Translation
- Transcription
- Replication

Naturally recursive



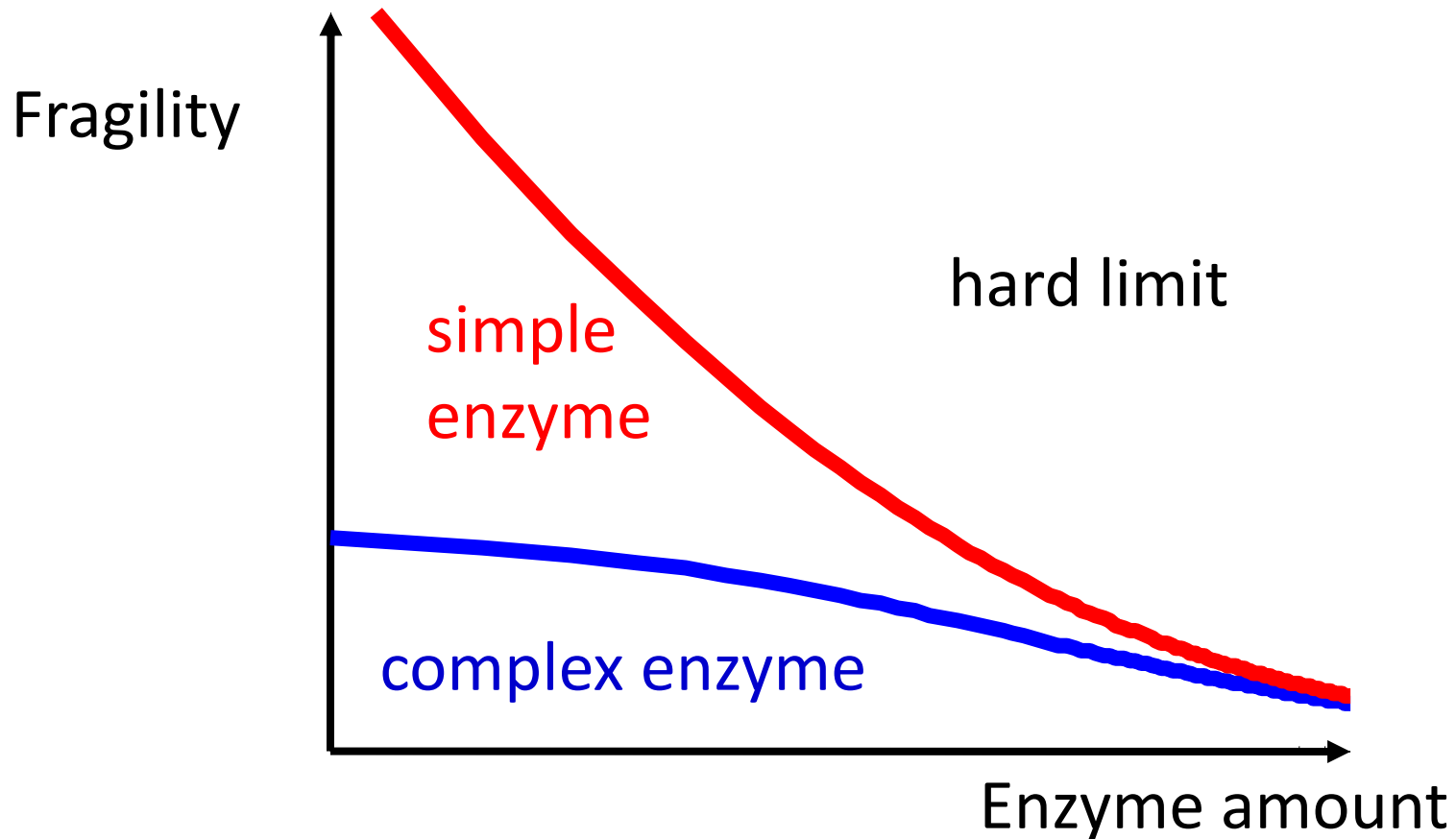


Theory plus biology case study

Hard tradeoffs between

- Fragility (disturbance rejection)
- Metabolic overhead
 - Amount (of enzymes)
 - Complexity (of enzymes)
- Glycolytic oscillations
- Most ubiquitous and studied “circuit” in science or engineering
- New insights and experiments
- Resolves longstanding mysteries
- Biology component funded by NIH and Army ICB

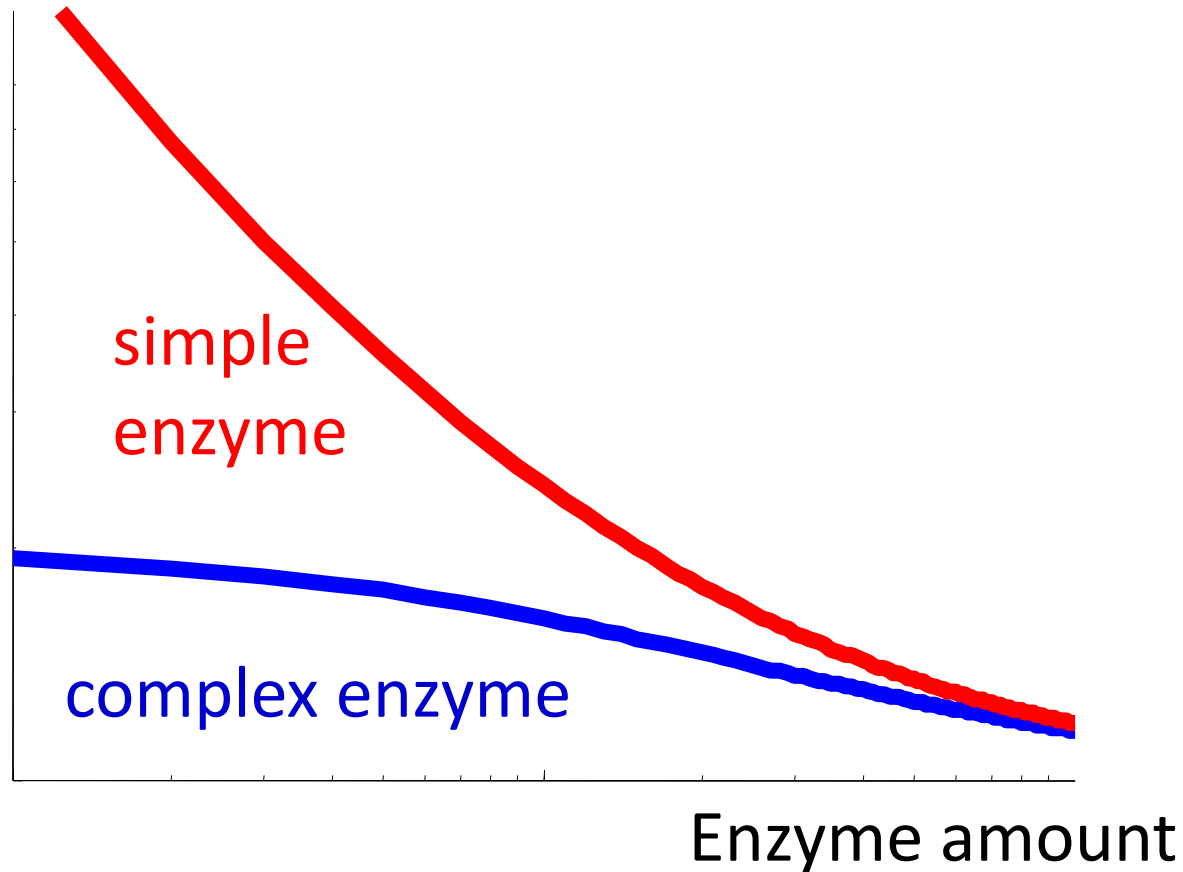
- Fragility (disturbance rejection)
- Metabolic overhead
 - Amount (of enzymes)
 - Complexity (of enzymes)



Theorem $\frac{1}{\pi} \int_0^{\infty} \ln |S(j\omega)| \left(\frac{z}{z^2 + \omega^2} \right) d\omega \geq \ln \left| \frac{z+p}{z-p} \right|$

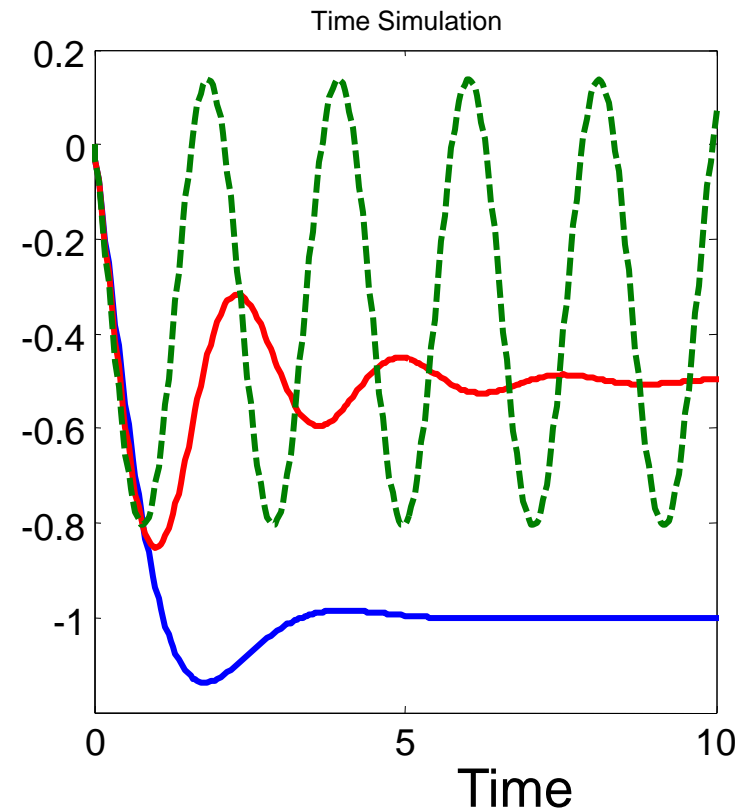
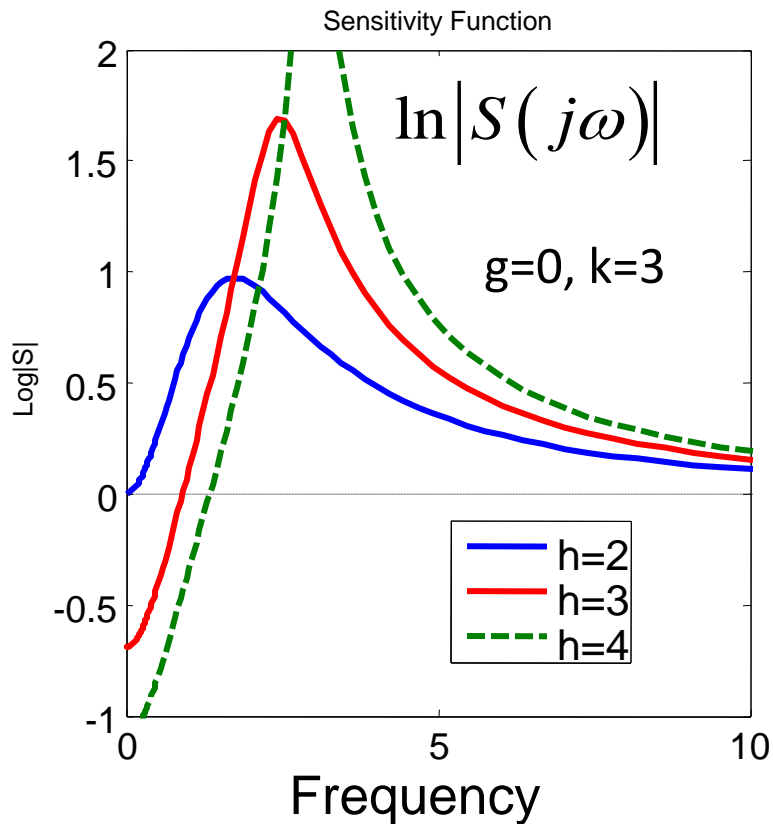
Fragility

$$\ln \left| \frac{z+p}{z-p} \right|$$



Theorem
$$\frac{1}{\pi} \int_0^{\infty} \ln |S(j\omega)| \left(\frac{z}{z^2 + \omega^2} \right) d\omega \geq \ln \left| \frac{z+p}{z-p} \right|$$

Fragility (standard control theory) rigorous, first-principles.

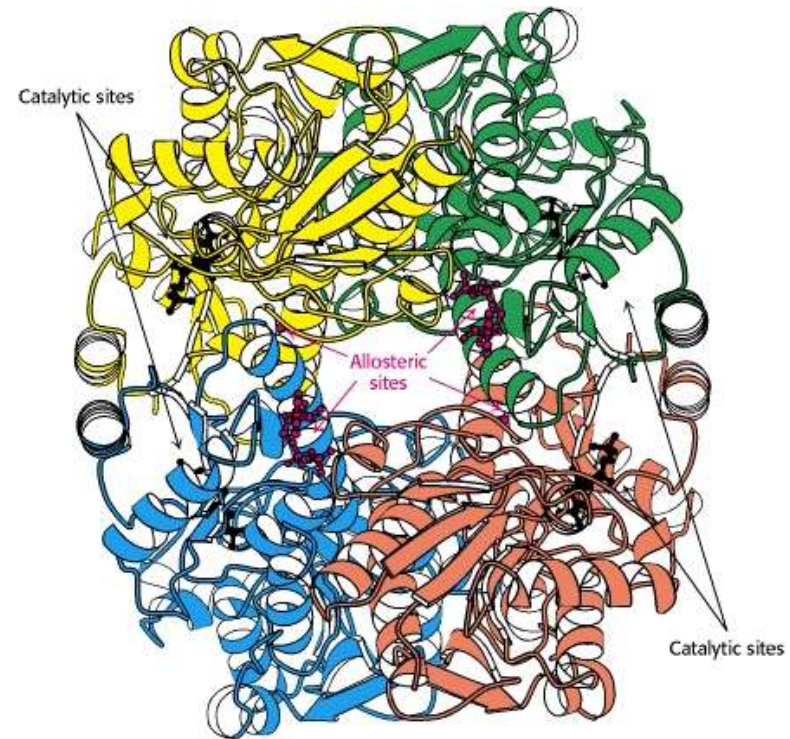


Theorem
$$\frac{1}{\pi} \int_0^{\infty} \ln |S(j\omega)| \left(\frac{z}{z^2 + \omega^2} \right) d\omega \geq \ln \left| \frac{z+p}{z-p} \right|$$

- z and p are functions of enzyme complexity and amount
- standard biochemistry models
- phenomenological
- first principles?

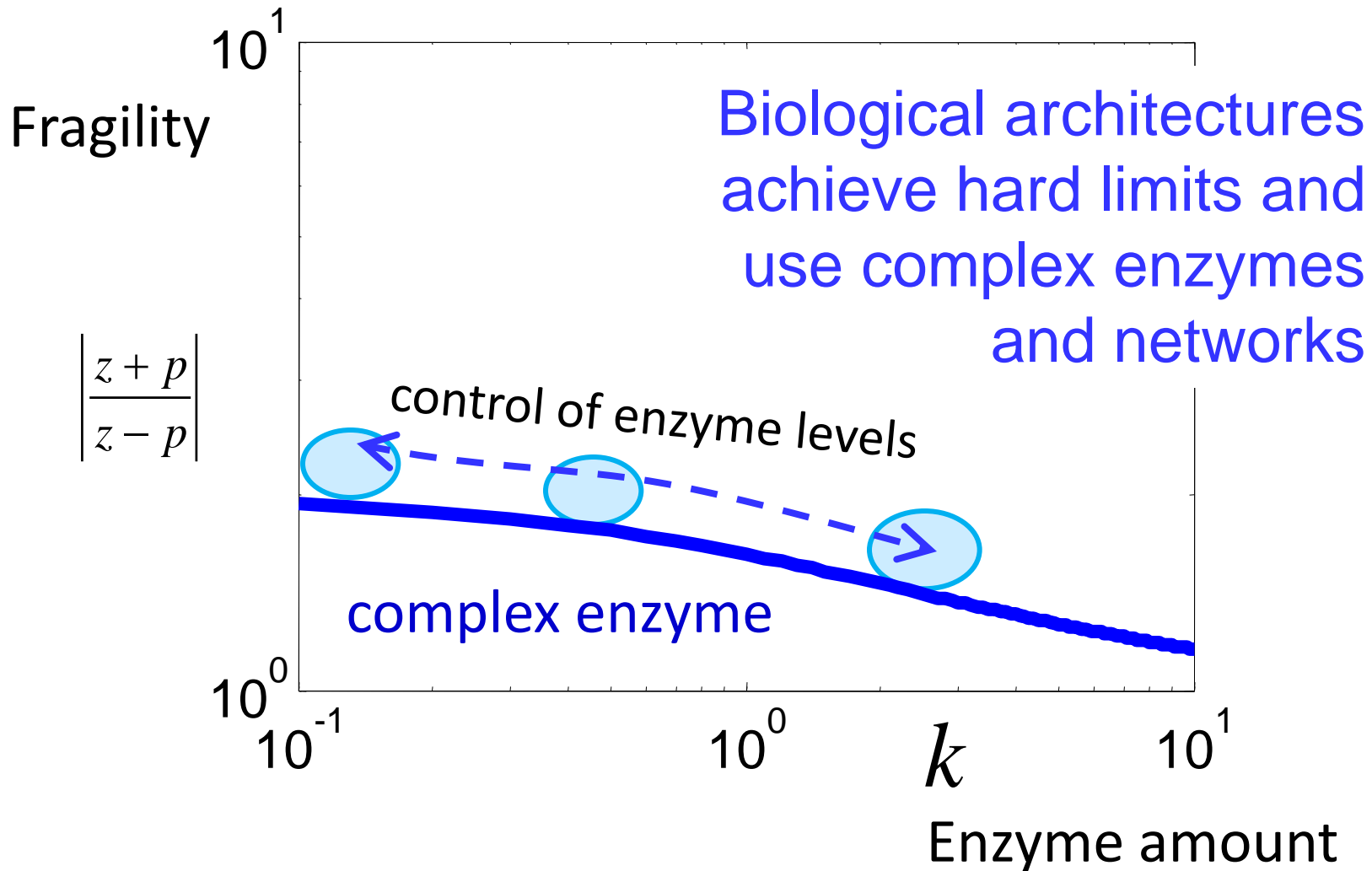
simple
enzyme

complex enzyme



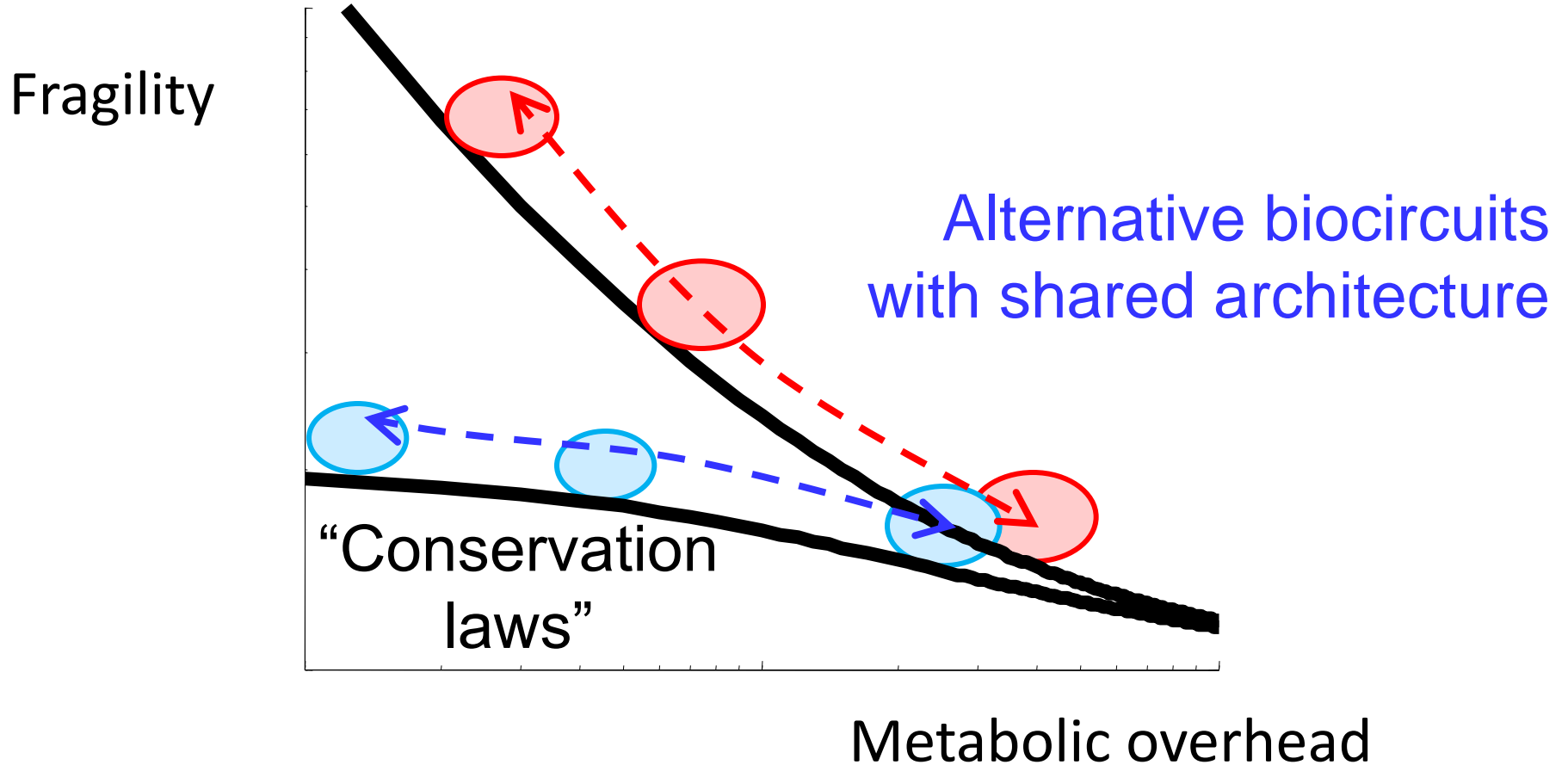
Enzyme amount

$$\frac{1}{\pi} \int_0^{\infty} \ln |S(j\omega)| \left(\frac{z}{z^2 + \omega^2} \right) d\omega \geq \ln \left| \frac{z+p}{z-p} \right|$$



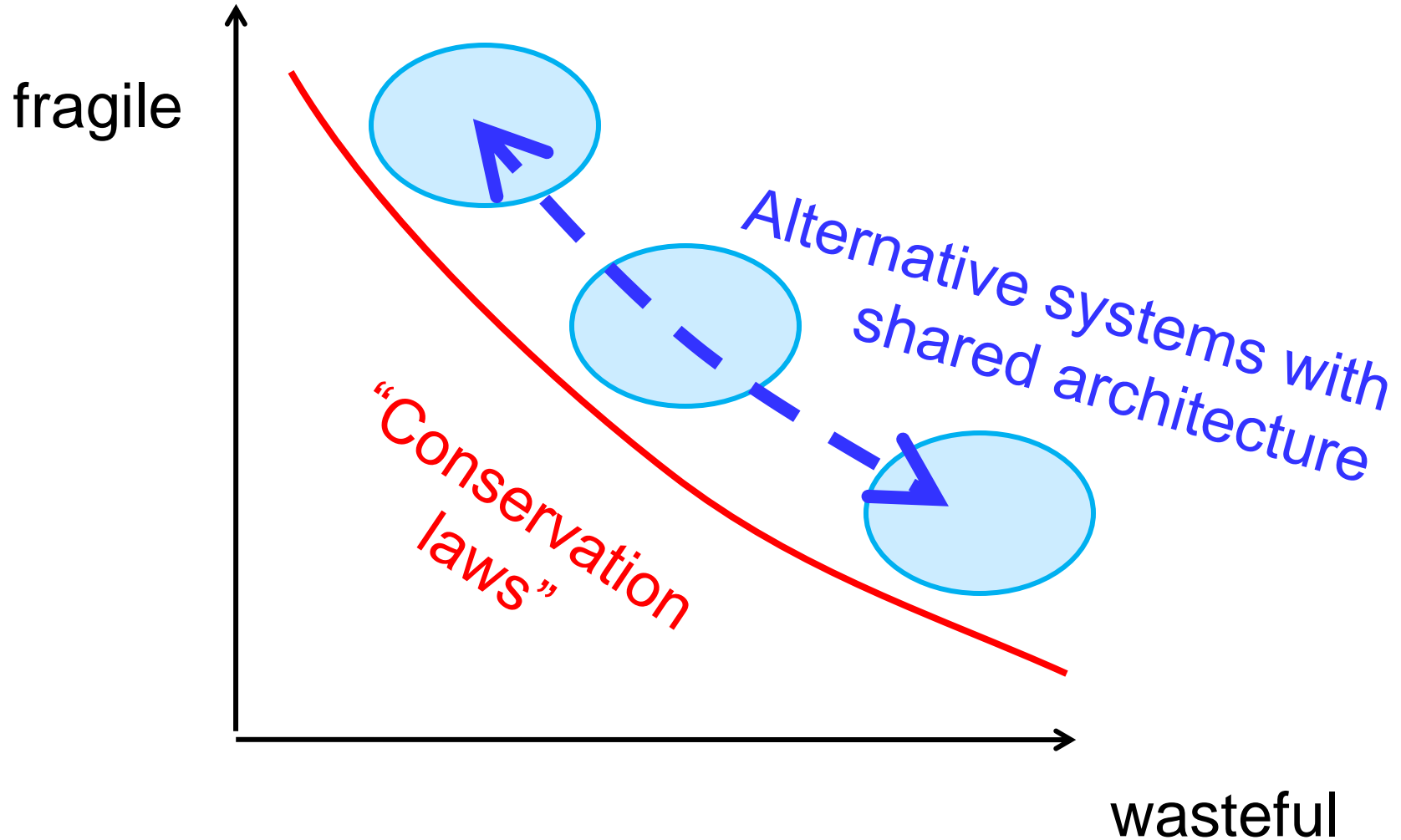
Architecture

Good architectures
allow for effective
tradeoffs



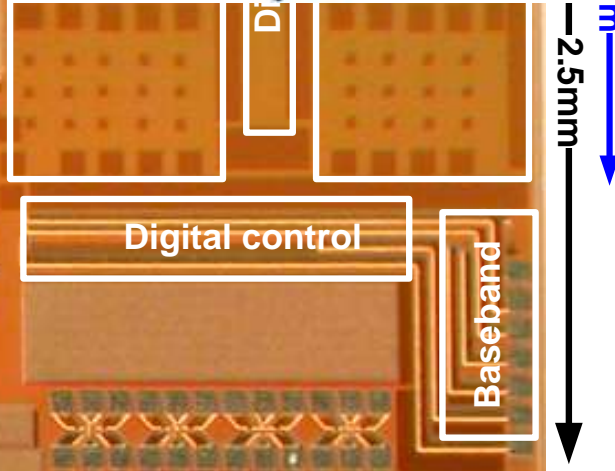
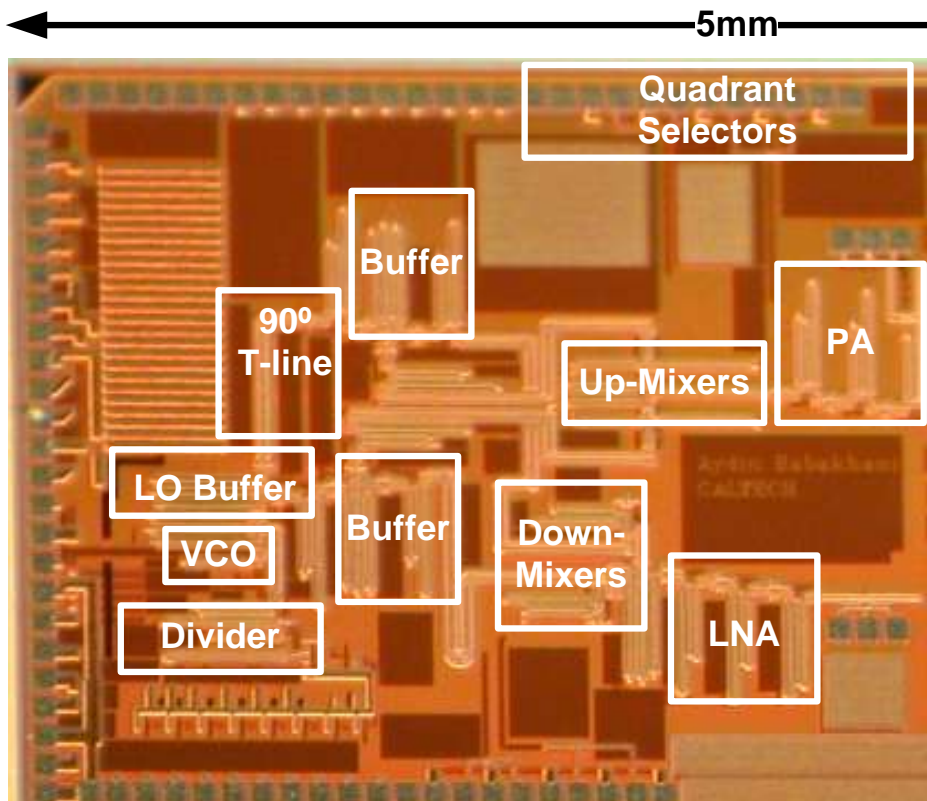
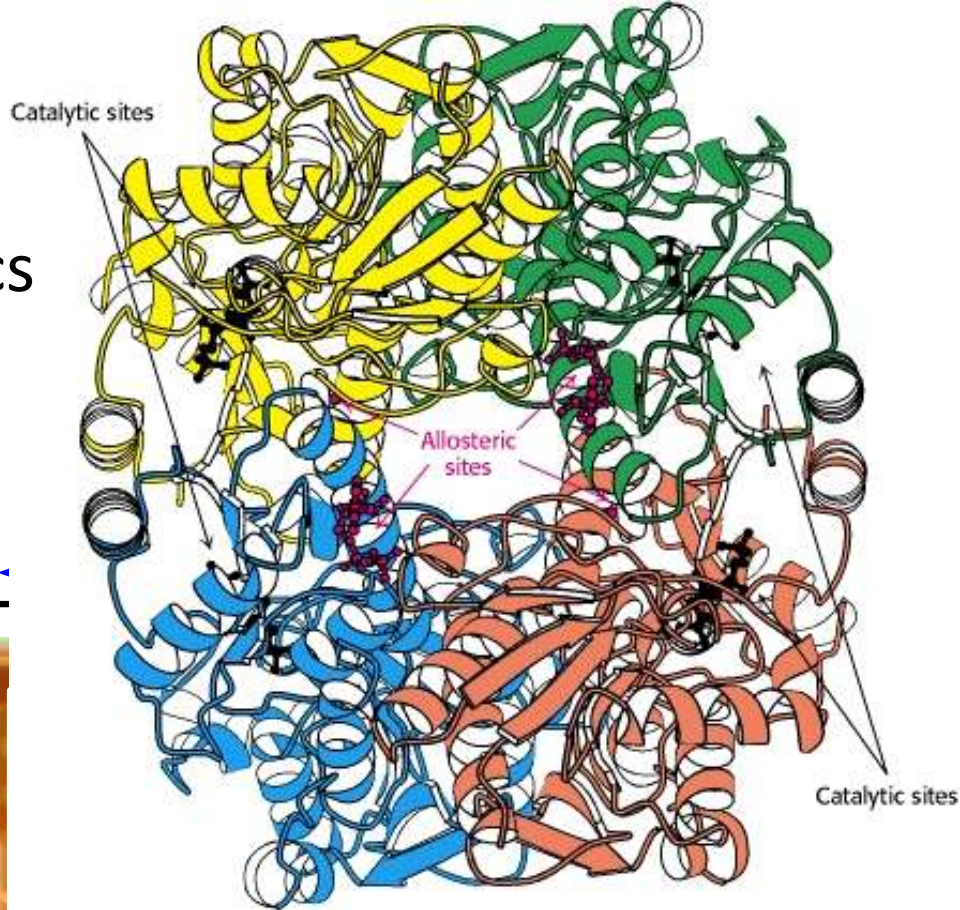
Architecture

Good architectures
allow for effective
tradeoffs



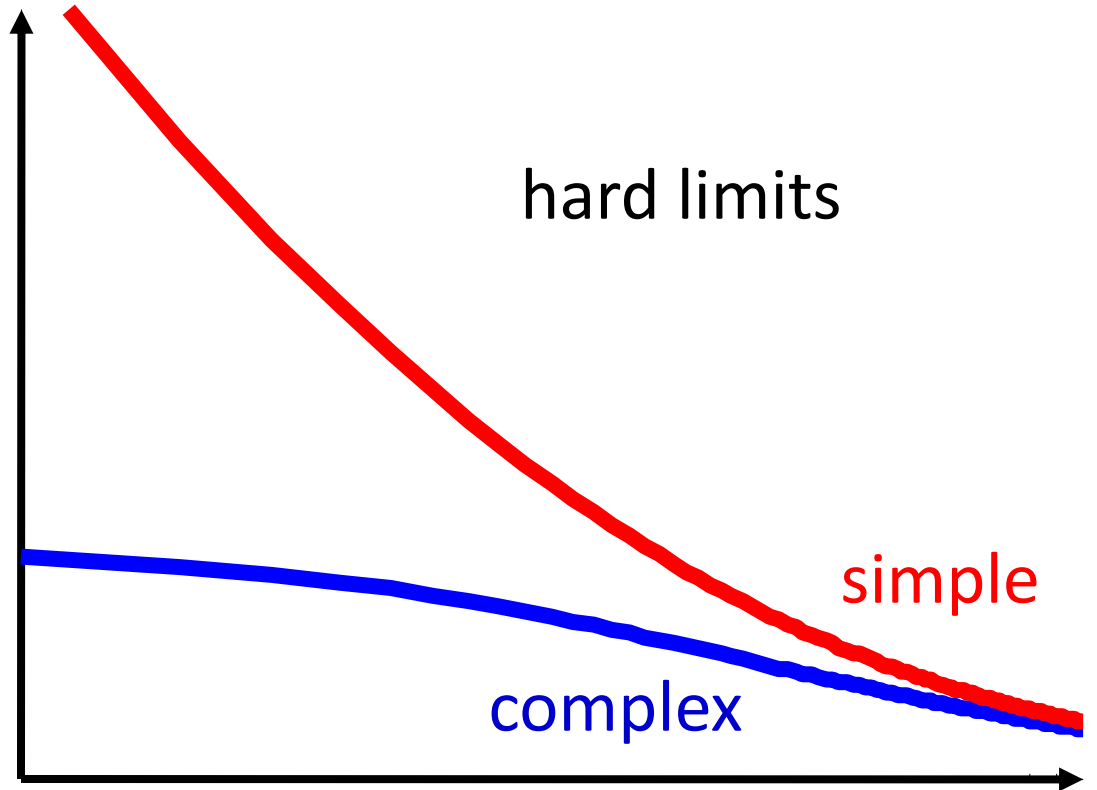
Phenomenology

1. Incorporate domain specifics
2. First principles models



Fragility

- General
- Rigorous
- First principle



Overhead, waste

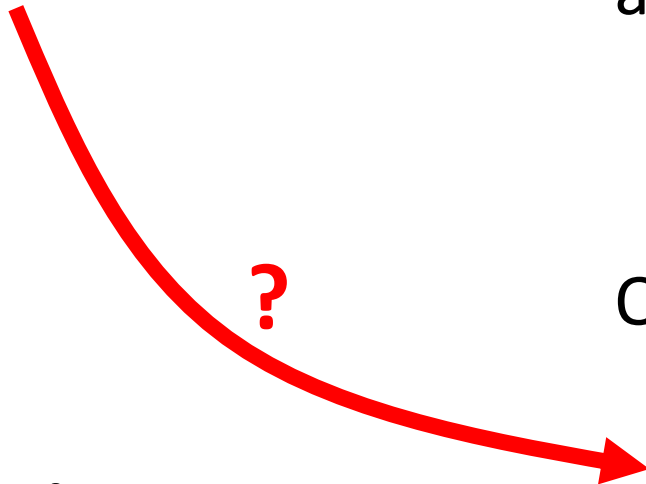
**Plugging in
domain details**

- Domain specific
- Ad hoc
- Phenomenological

- **Fundamental multiscale physics**
- Start classically
- Foundations, origins of
 - noise
 - dissipation
 - amplification

Fragility

- General
- Rigorous
- First principle



Overhead, waste

- Domain specific
- Ad hoc
- Phenomenological

**Plugging in
domain details**

IEEE TRANS ON AUTOMATIC CONTROL,
to appear, FEBRUARY, 2011
Sandberg, Delvenne, and Doyle

<http://arxiv.org/abs/1009.2830>

On Lossless Approximations, the Fluctuation-Dissipation Theorem, and Limitations of Measurements

Henrik Sandberg, Jean-Charles Delvenne, and John C. Doyle

Abstract—In this paper, we take a control-theoretic approach to answering some standard questions in statistical mechanics, and use the results to derive limitations of classical measurements. A central problem is the relation between systems which appear macroscopically dissipative but are microscopically lossless. We show that a linear system is dissipative if, and only if, it can be approximated by a linear lossless system over arbitrarily long time intervals. Hence lossless systems are in this sense dense in dissipative systems. A linear active system can be approximated by a nonlinear lossless system that is charged with initial energy. As a by-product, we obtain mechanisms explaining the Onsager relations from time-reversible lossless approximations, and the fluctuation-dissipation theorem from uncertainty in the initial state of the lossless system. The results are applied to measurement devices and are used to quantify limits on the so-called observer effect, also called *back action*.

Derivation of limitations is also at the core of physics. Well-known examples are the laws of thermodynamics in classical physics and the uncertainty principle in quantum mechanics [6]–[8]. The exact implications of these physical limitations on the performance of control systems have received little attention, even though all components of a control system, such as actuators, sensors, and computers, are built from physical components which are constrained by physical laws. Control engineers discuss limitations in terms of location of unstable plant poles and zeros, saturation limits of actuators, and more recently channel capacity in feedback loops. But how does the amount of available energy limit the possible bandwidth of a control system? How does the ambient temperature affect the

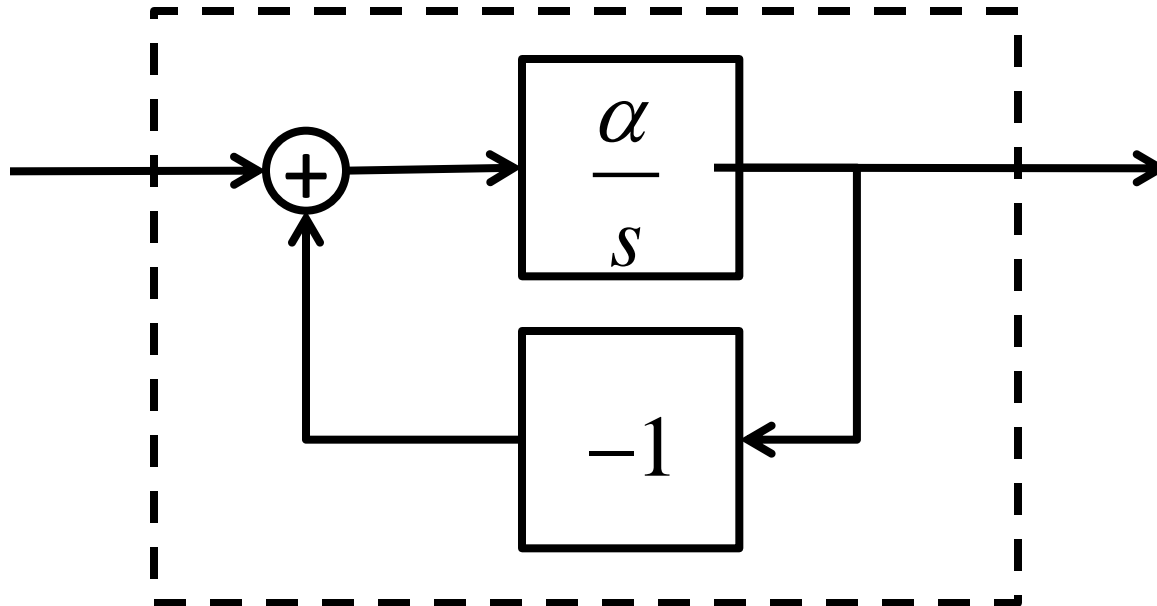
Layers in hardware

So well-known as to be taken for granted

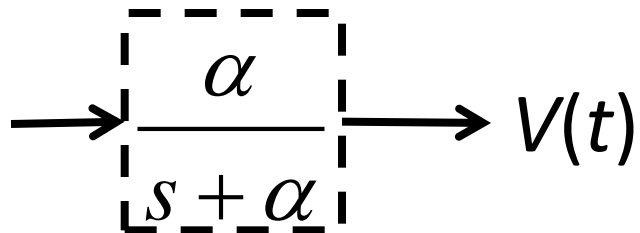
- **Digital** abstraction and modularity
- **Analog** substrate is active and lossy
- **Microscopic** world is lossless

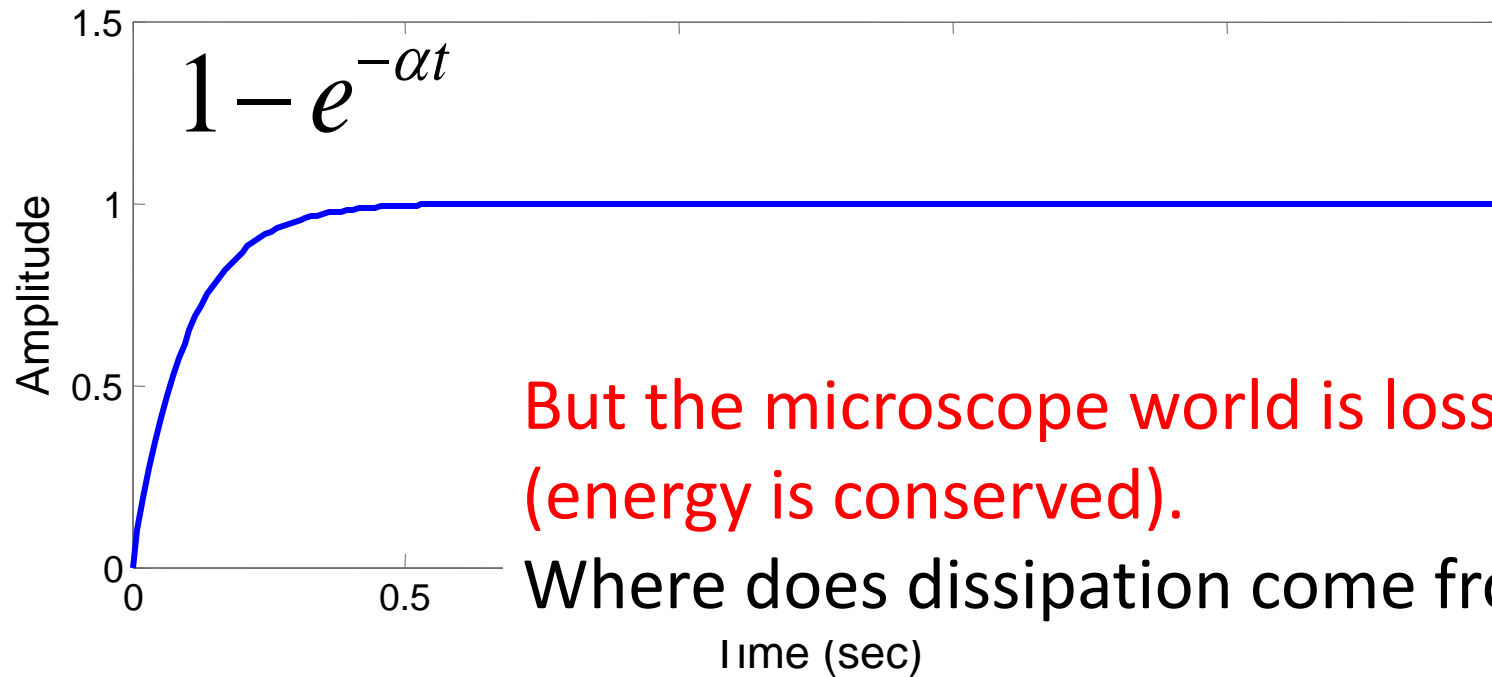
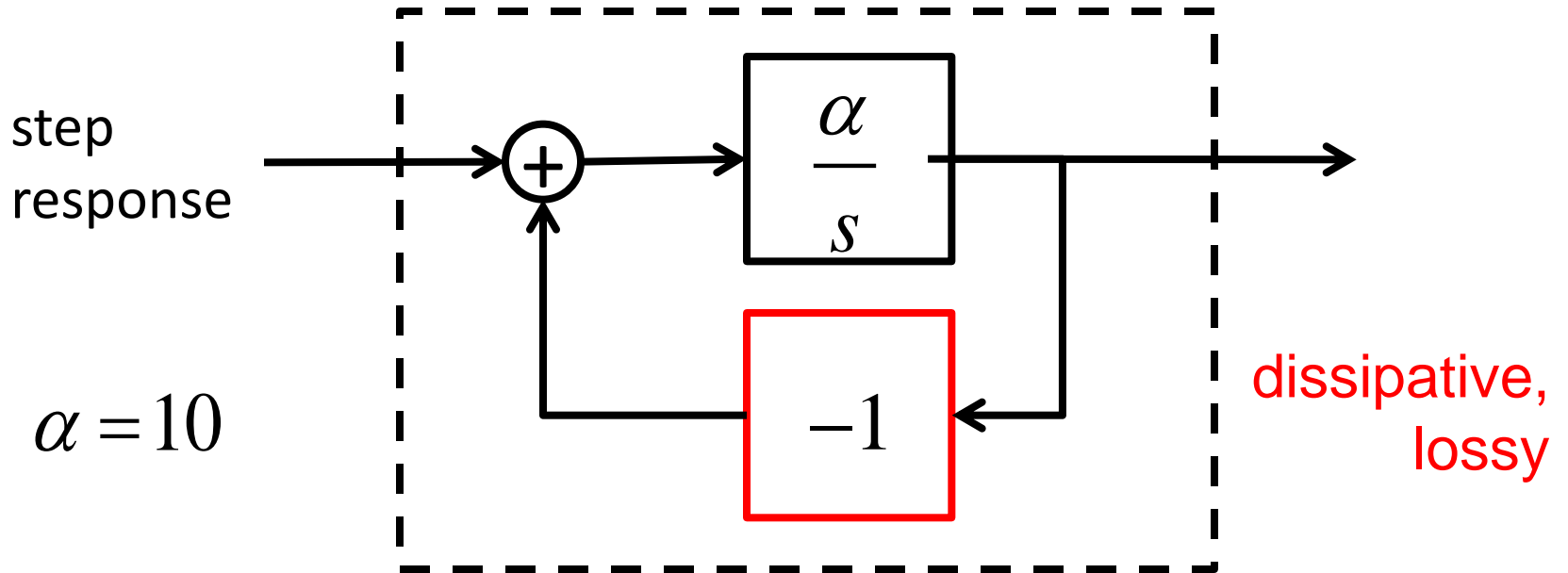
- Reconcile these in a clear and coherent way
- Exploit designable physical layer more

step
response



step
response

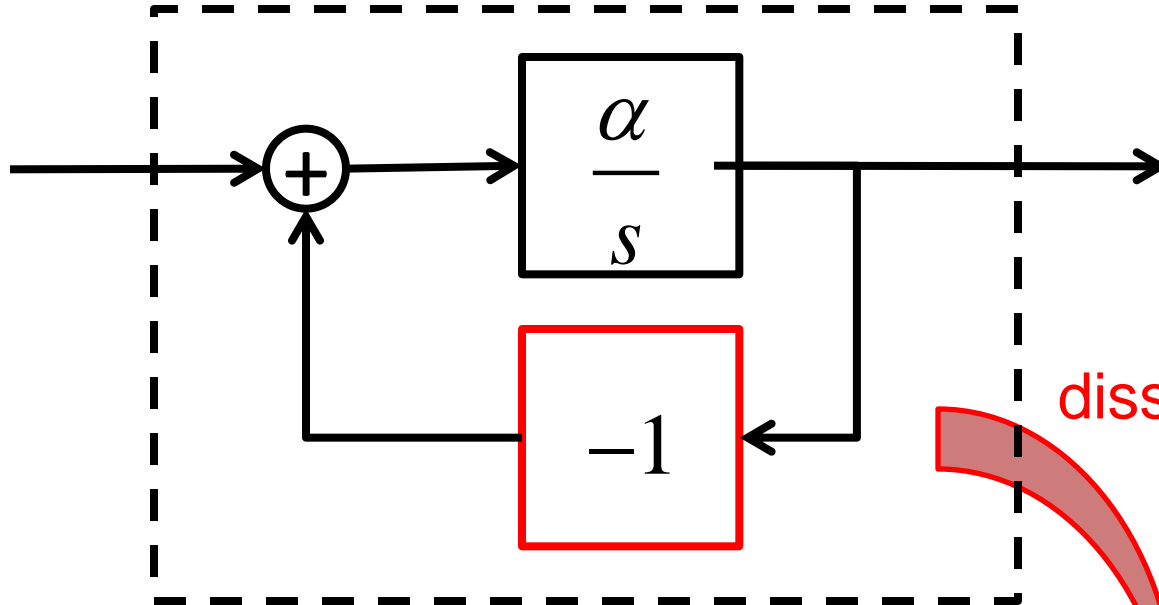




But the microscope world is lossless
(energy is conserved).

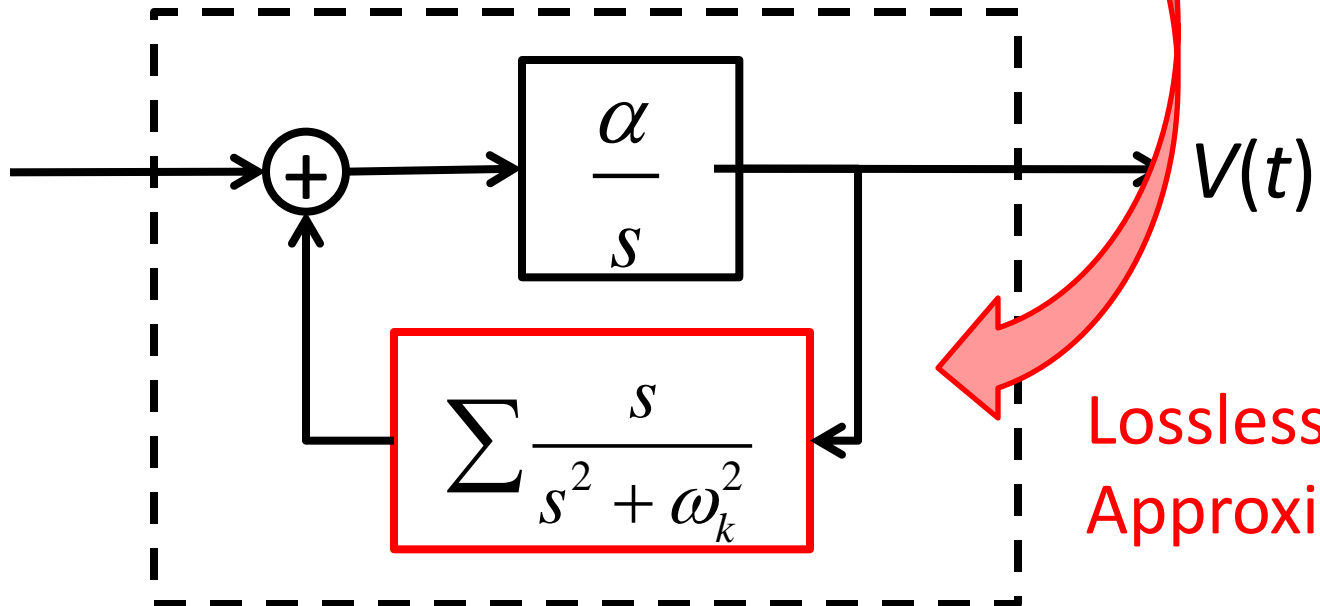
Where does dissipation come from?

step
response

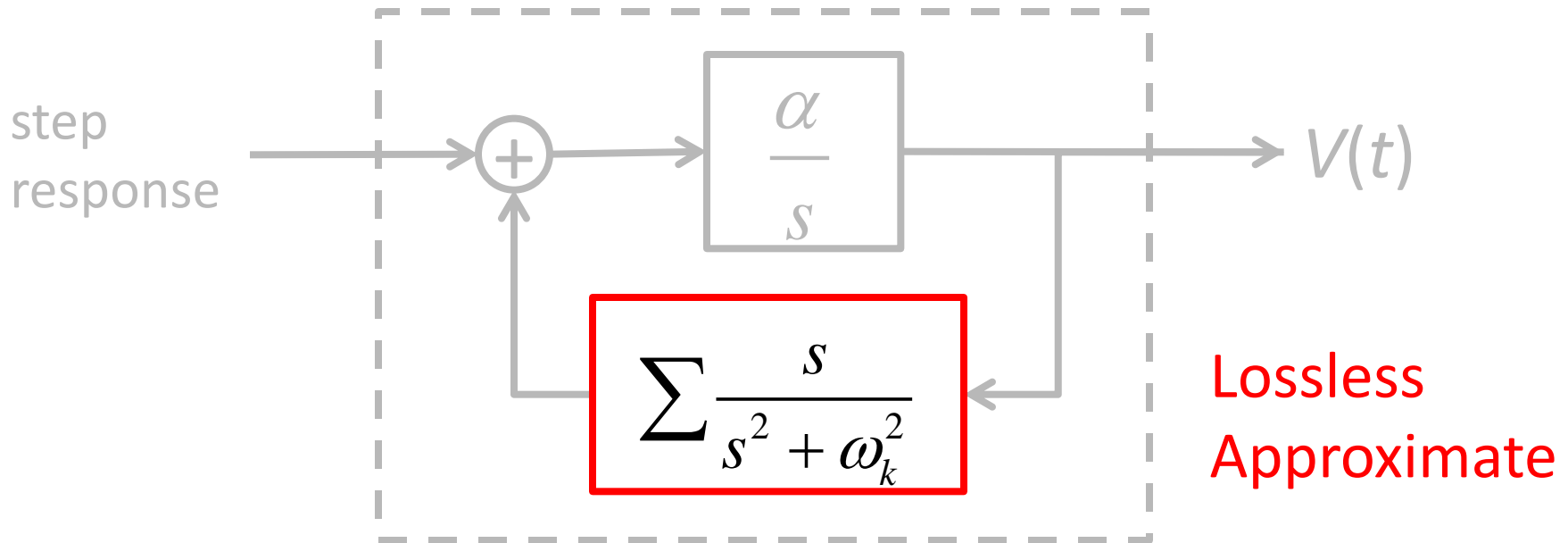
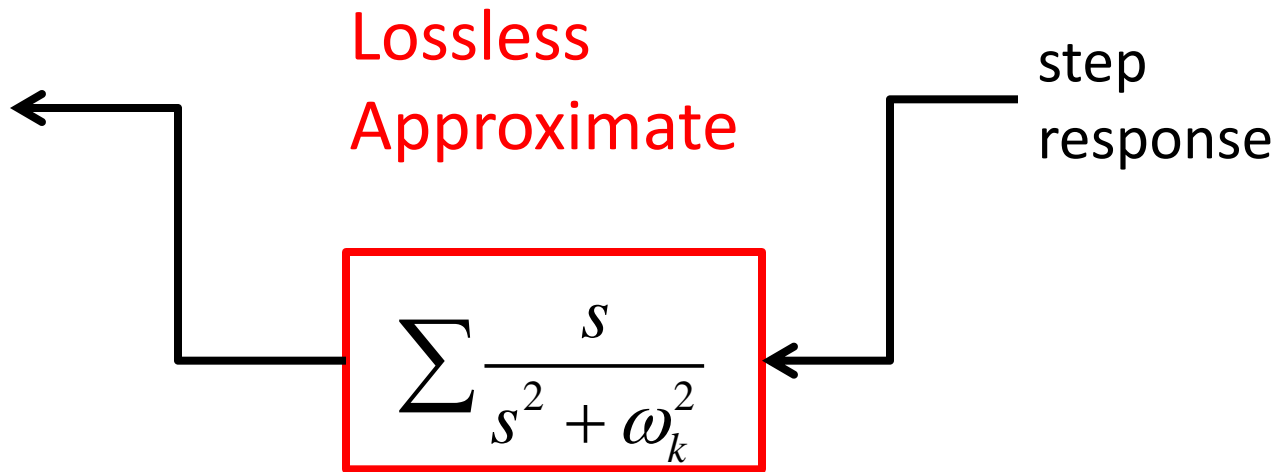


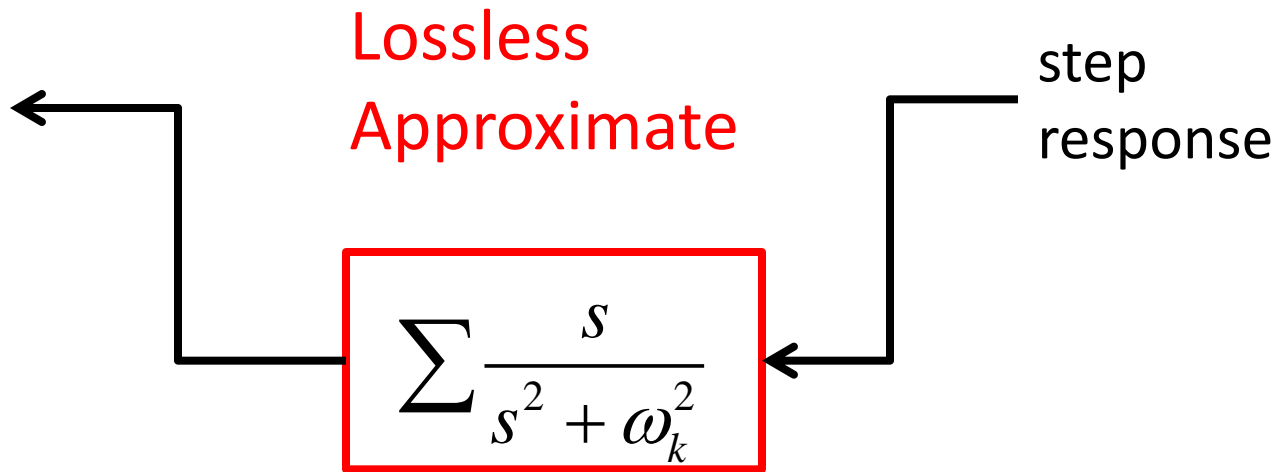
dissipative,
lossy

step
response

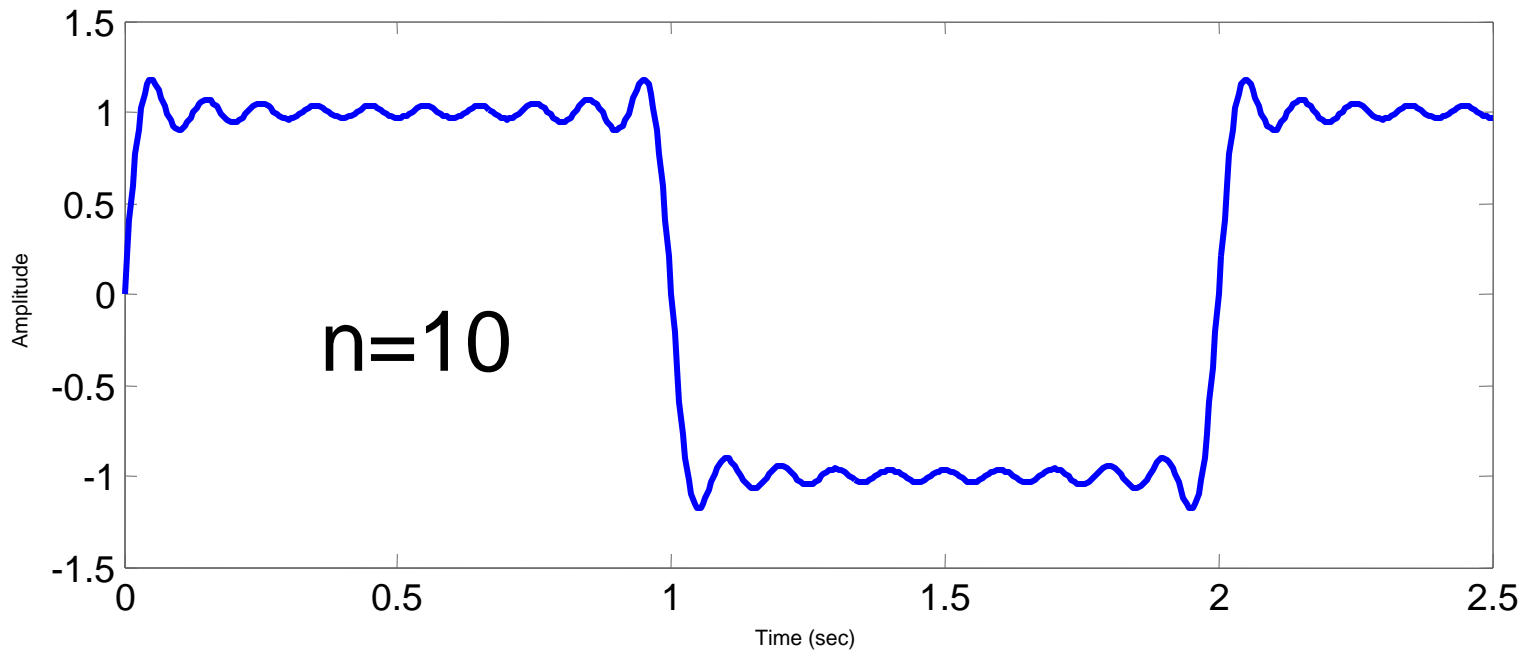


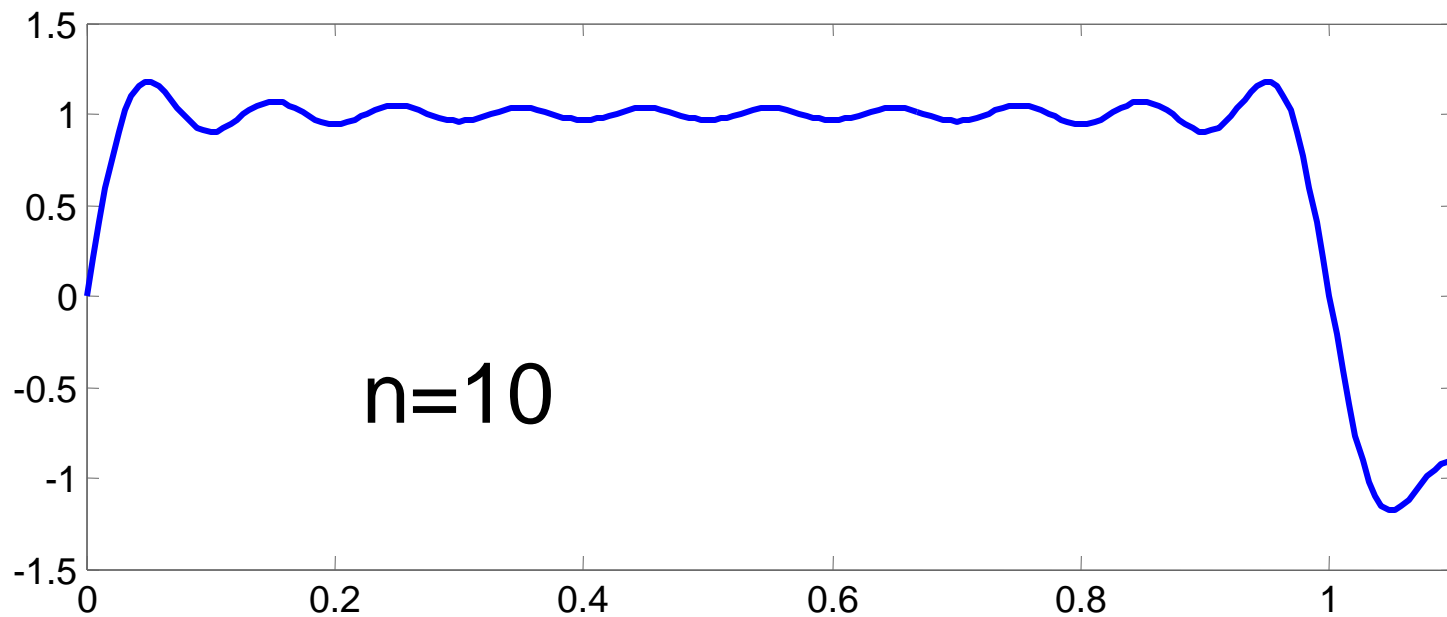
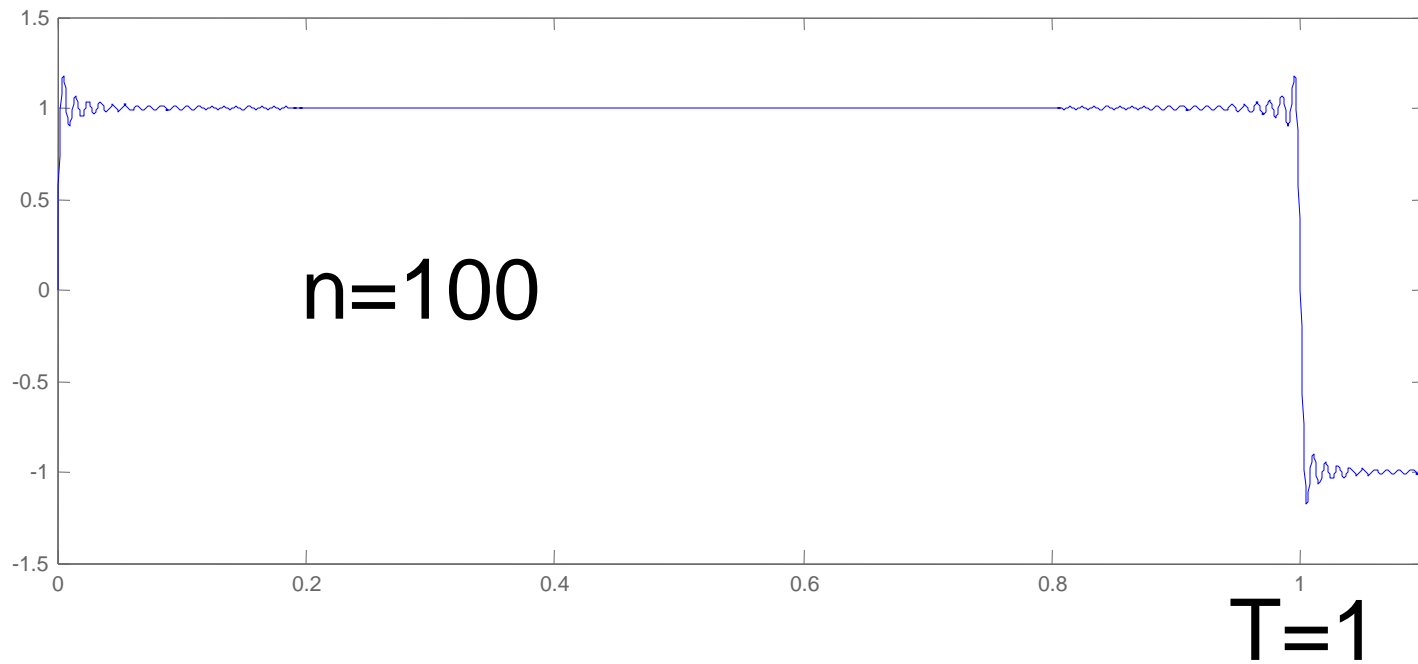
Lossless
Approximate

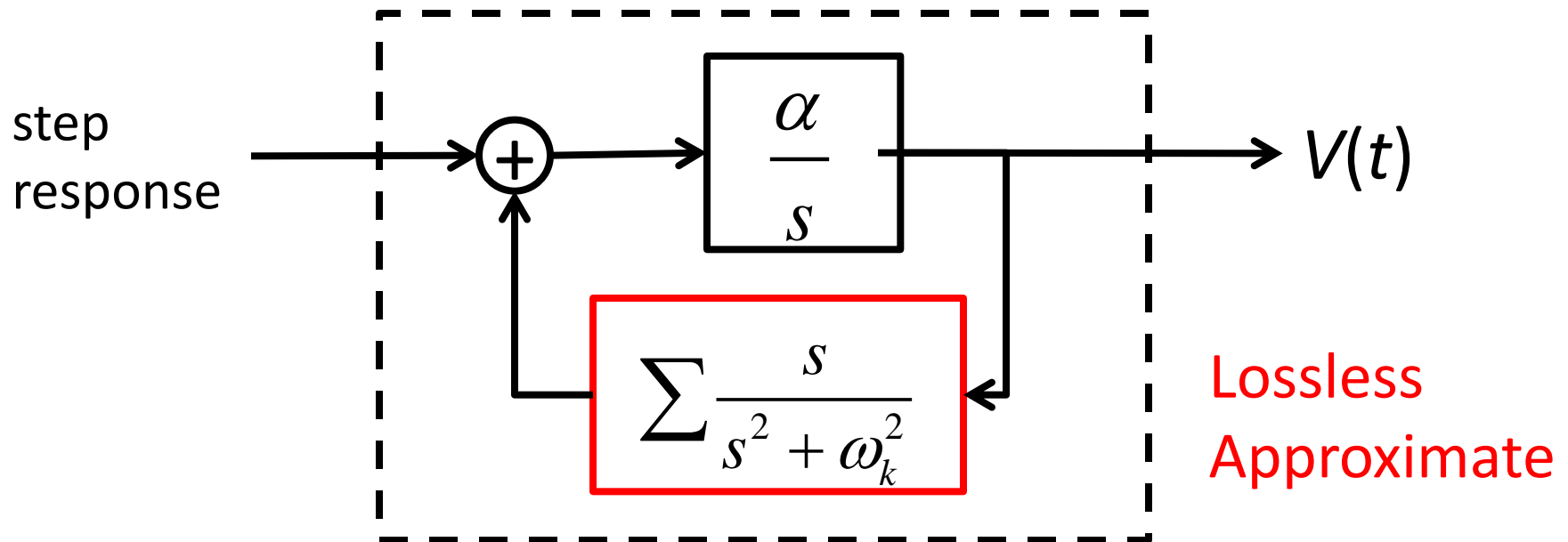
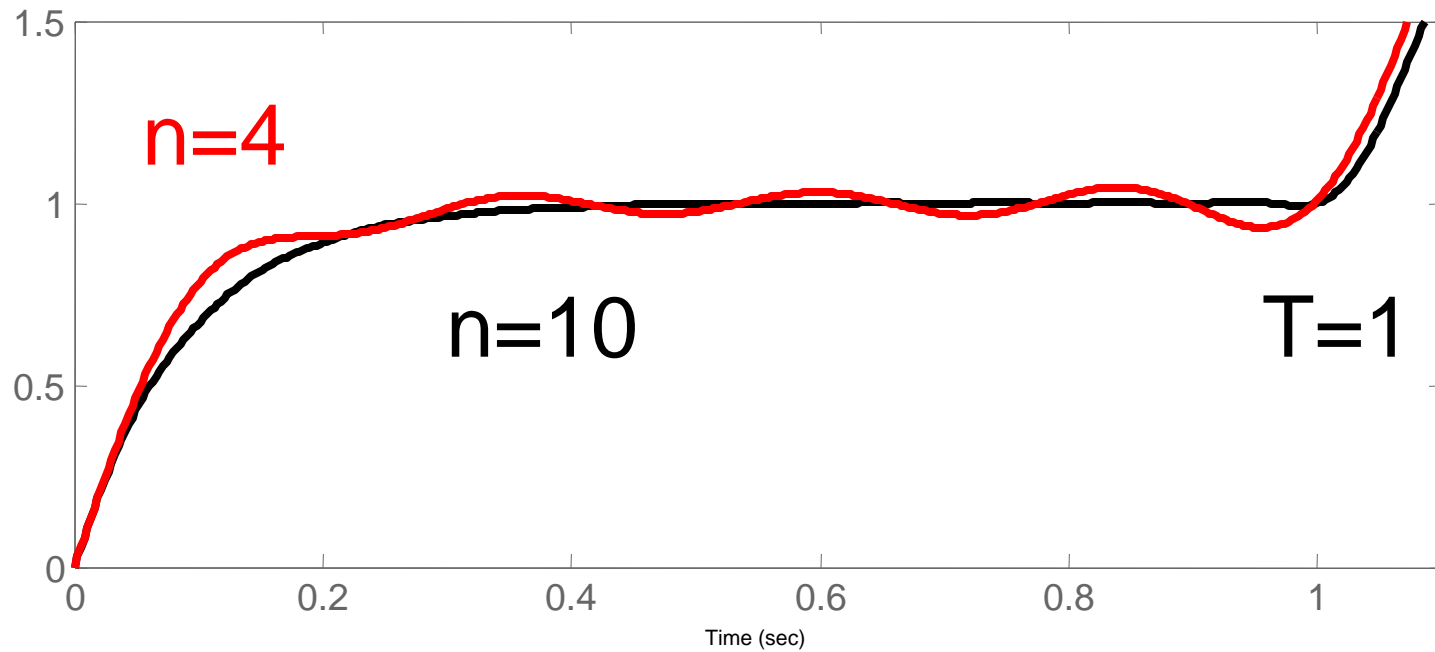


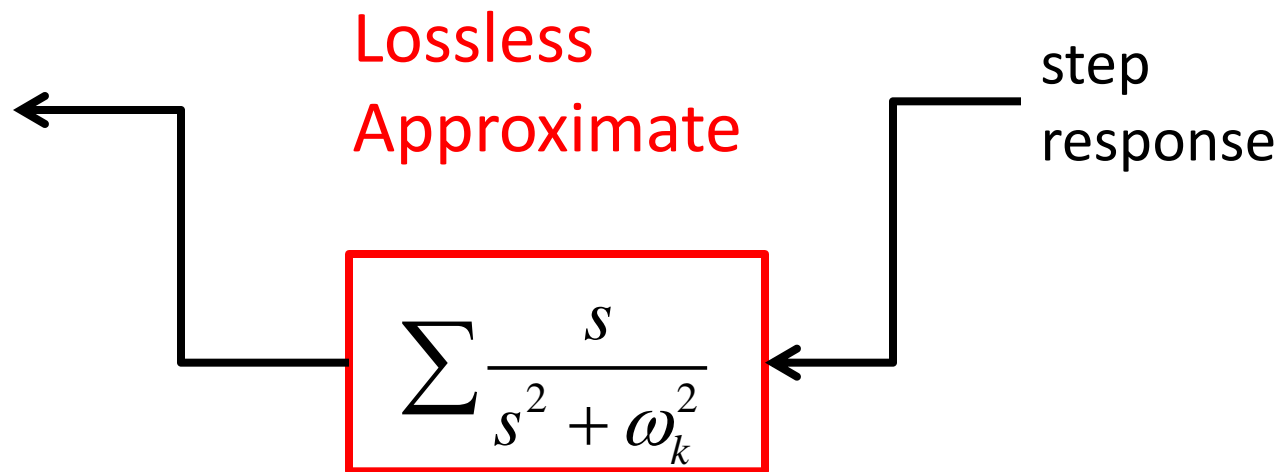
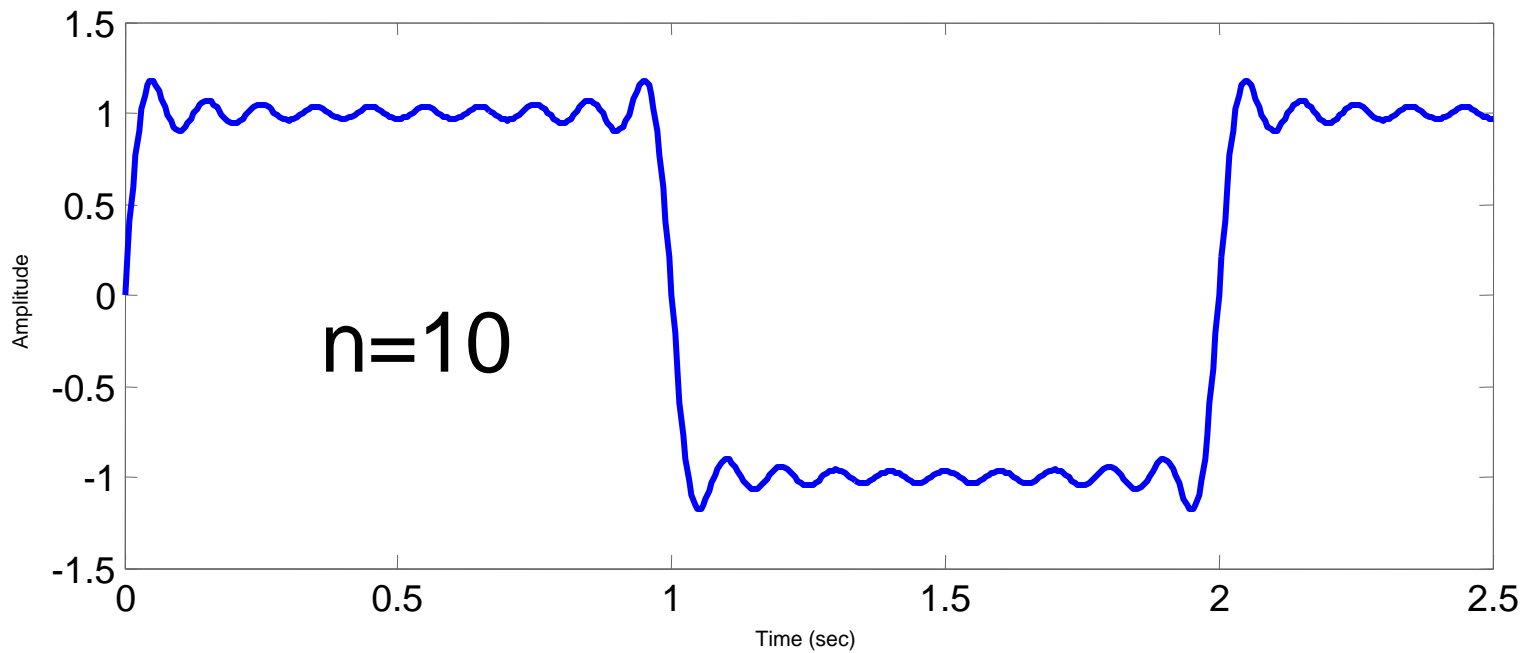


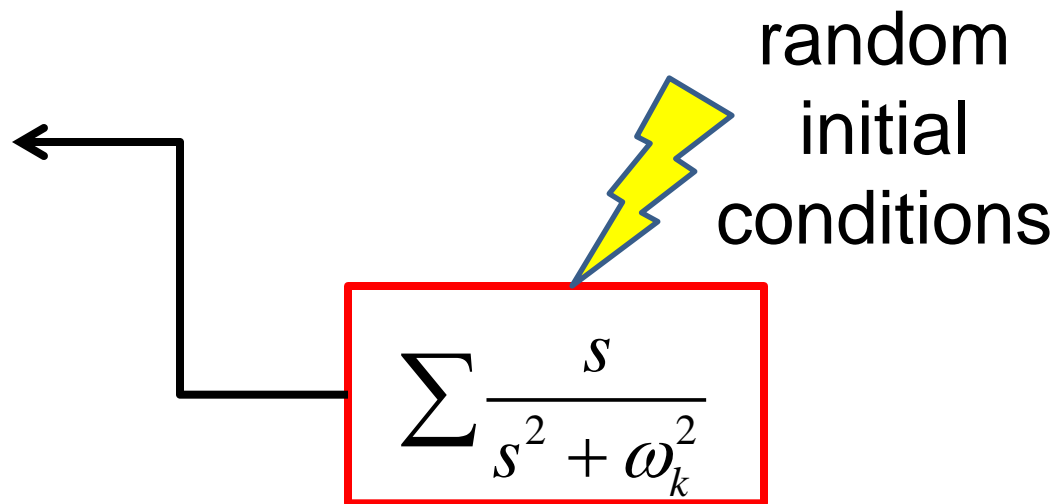
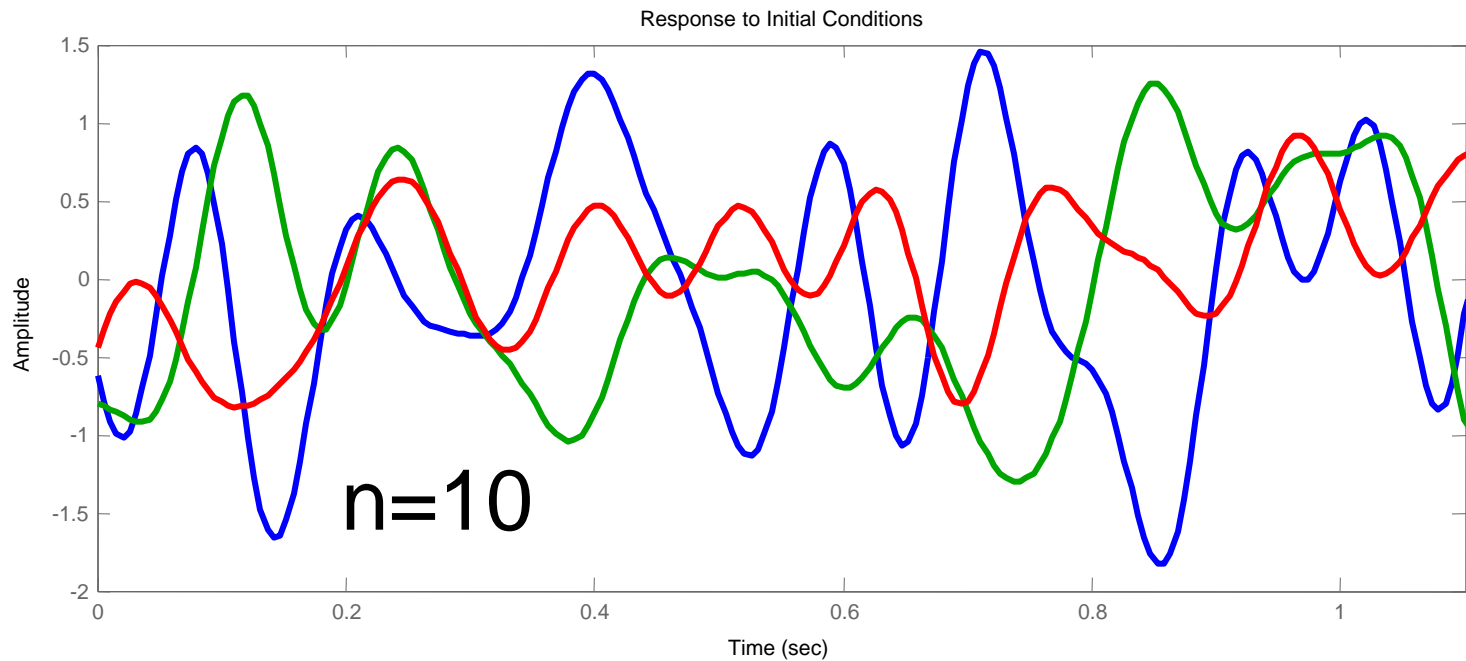
$T=1$

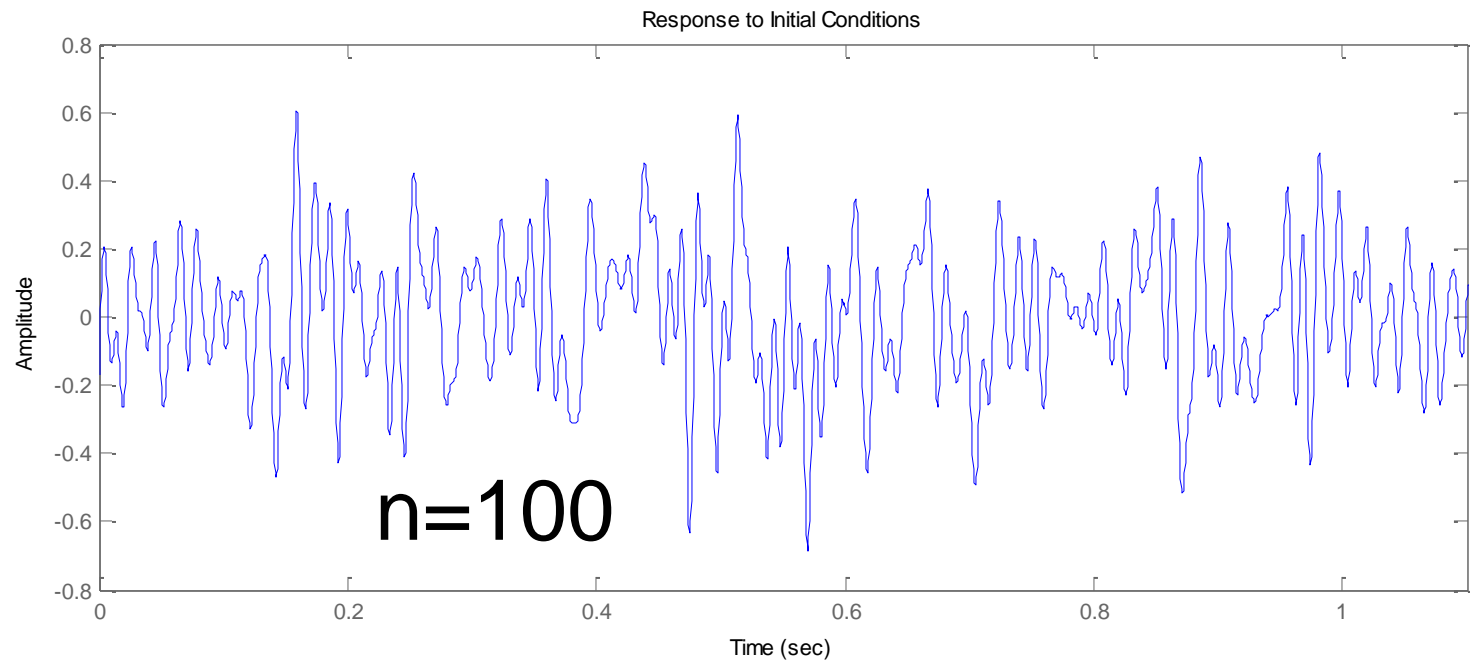
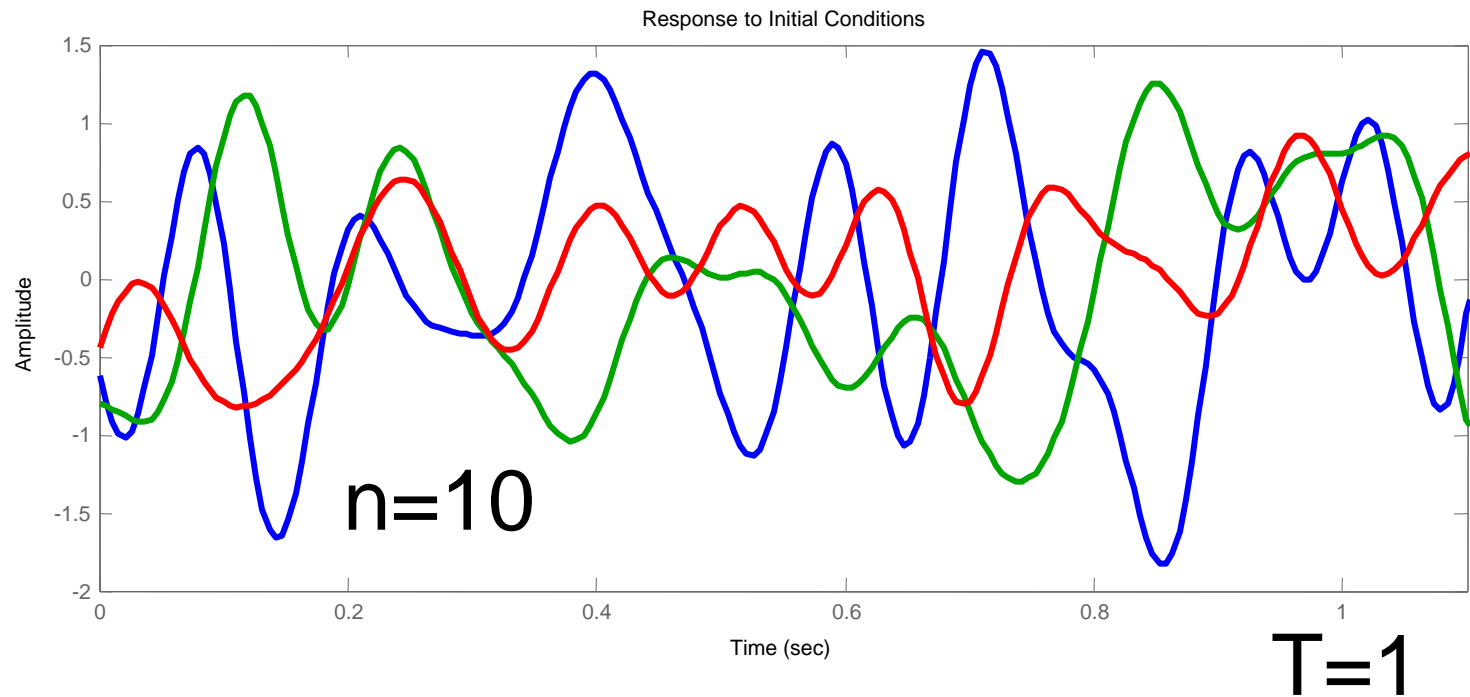


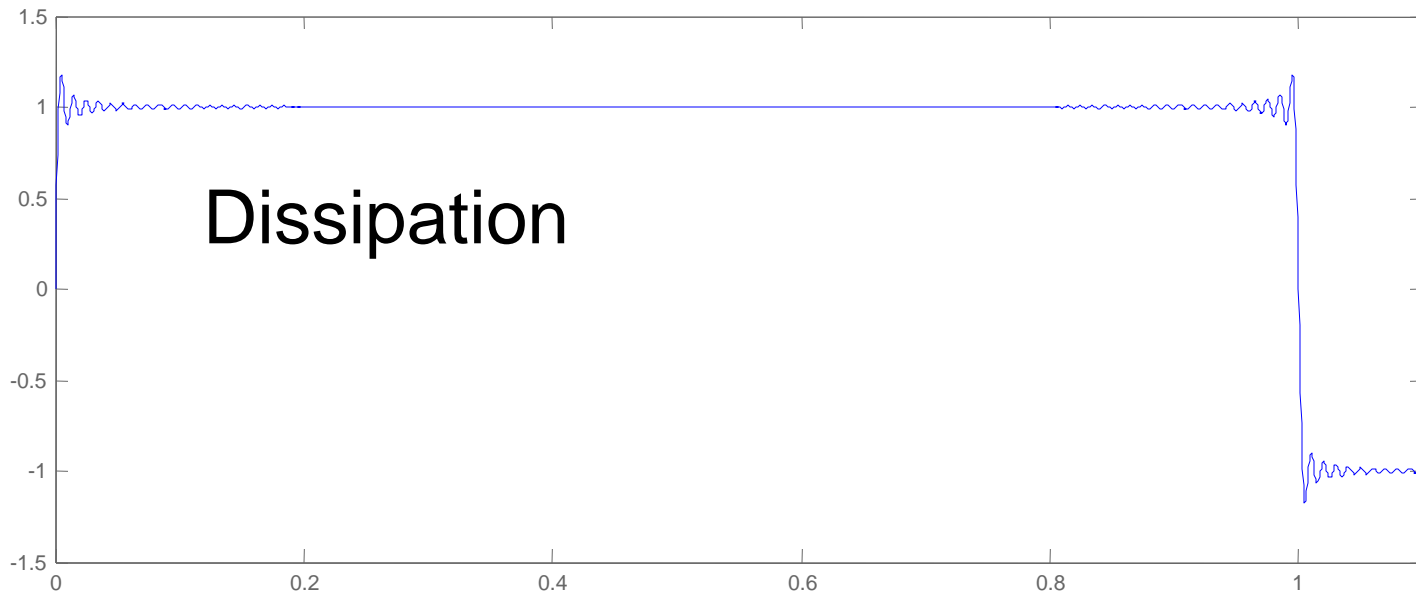






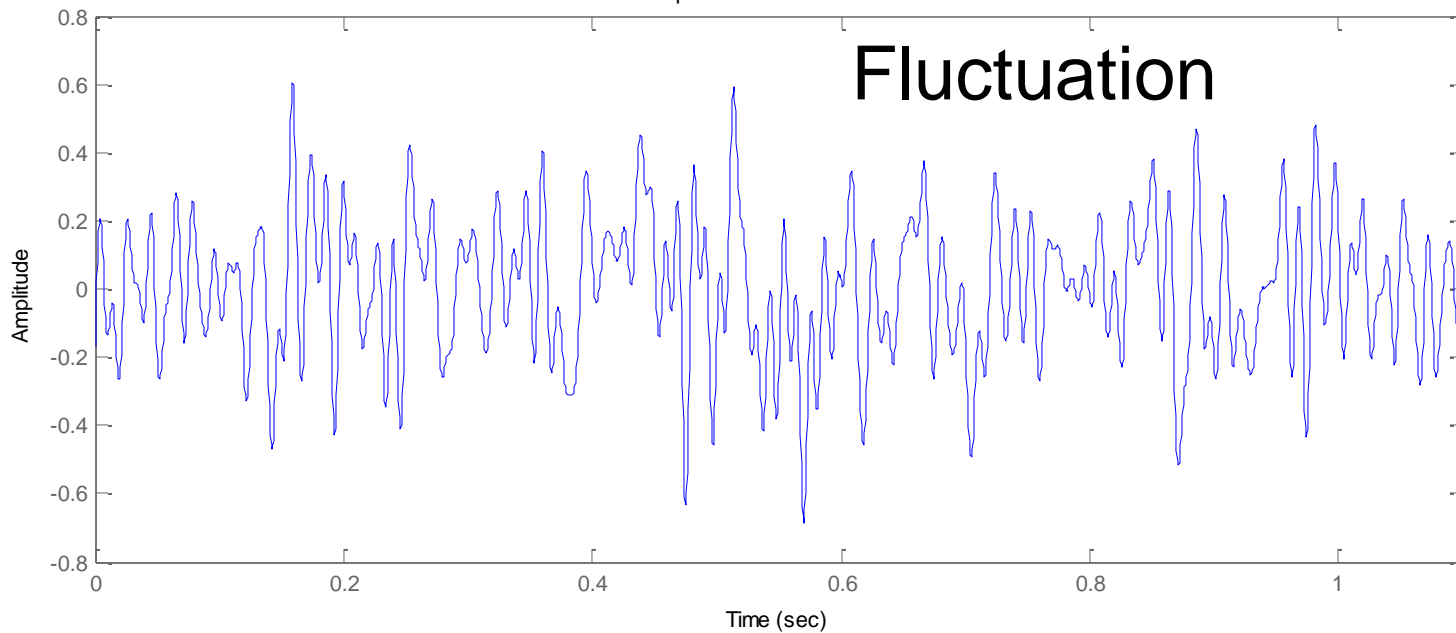






Theorem: Fluctuation \Leftrightarrow Dissipation T=1

Response to Initial Conditions

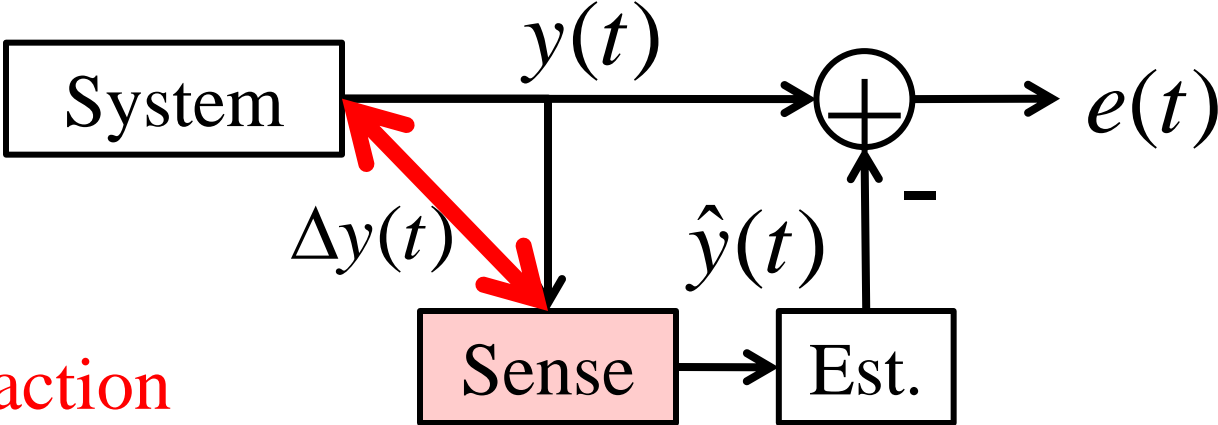


Theorem: Fluctuation \Leftrightarrow Dissipation

Theorem: Linear passive *iff*
linear lossless approximation

Theorem: Linear *active* needs
nonlinear lossless approximation

Consequences

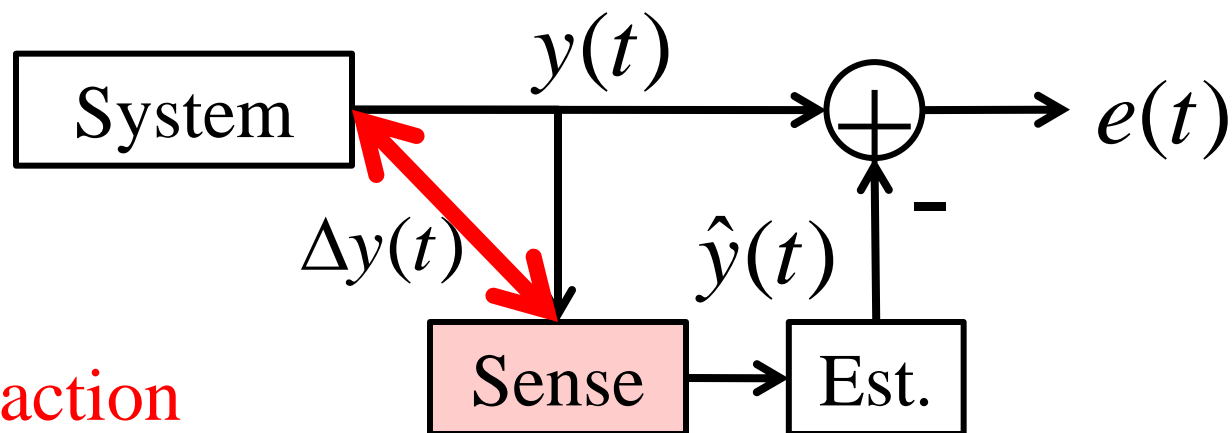


Back action

Sensor "noise"

"Physical"
implementation

- Sensor at temp T
- Short interval $(0, t)$



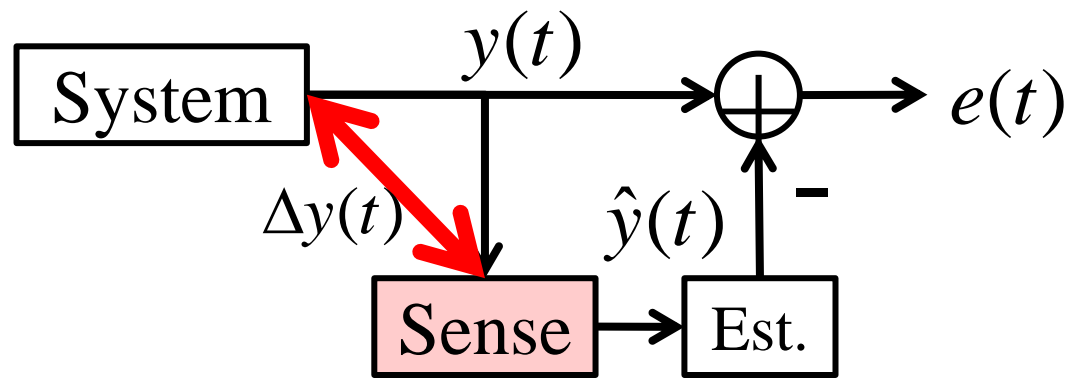
Back action

$$E(\Delta y^2(t)) \geq kTt + O(t^2)$$

Sensor "noise"

$$E(e^2(t)) \geq \frac{kT}{t} + O(1)$$

Theorem



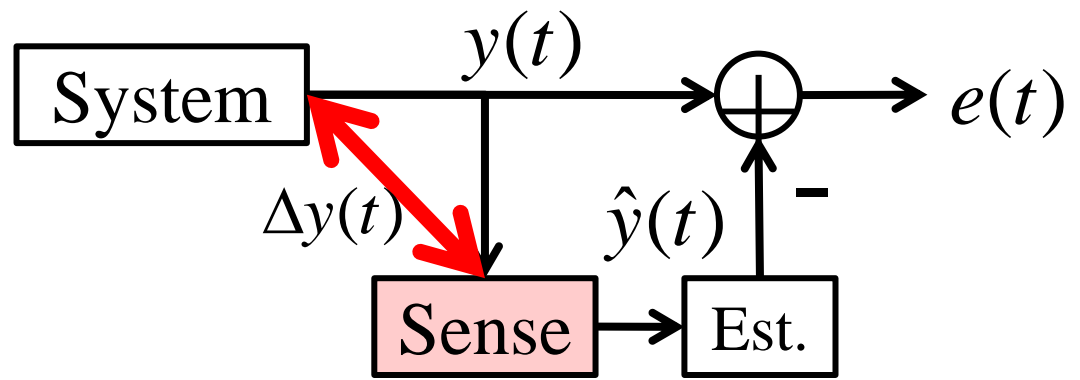
back-action

$\Delta y(t)$

$$E(\Delta y^2(t)) \geq kTt$$

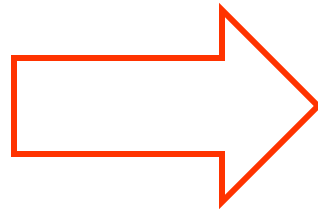
$$E(e^2(t)) \geq \frac{kT}{t} + O(1)$$

error $e(t)$



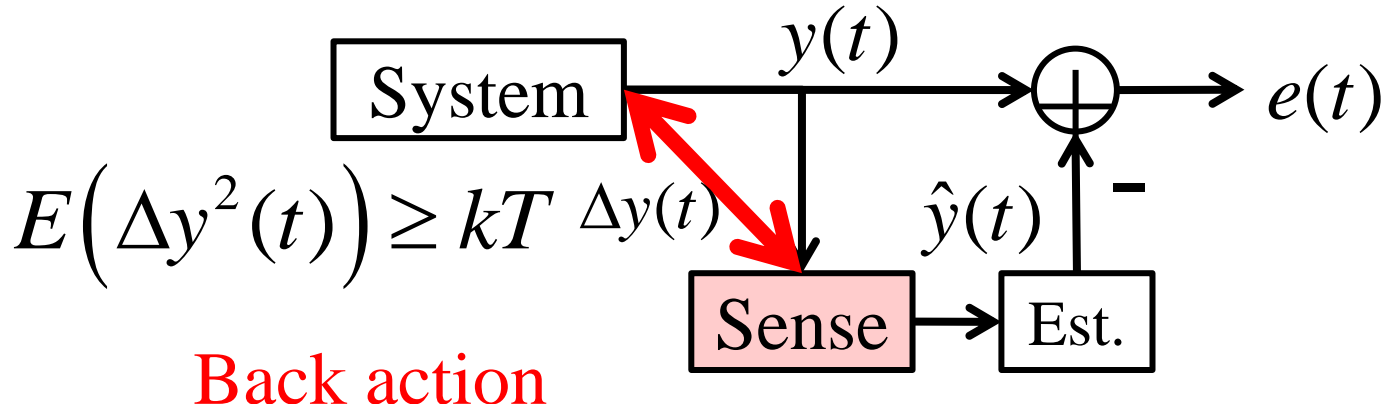
$$E(e^2(t)) \geq \frac{kT}{t} + O(1)$$

Sensor “noise”



$$E(e^2(t)) \geq \frac{kT}{t}$$

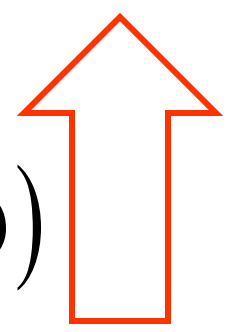
error $e(t)$

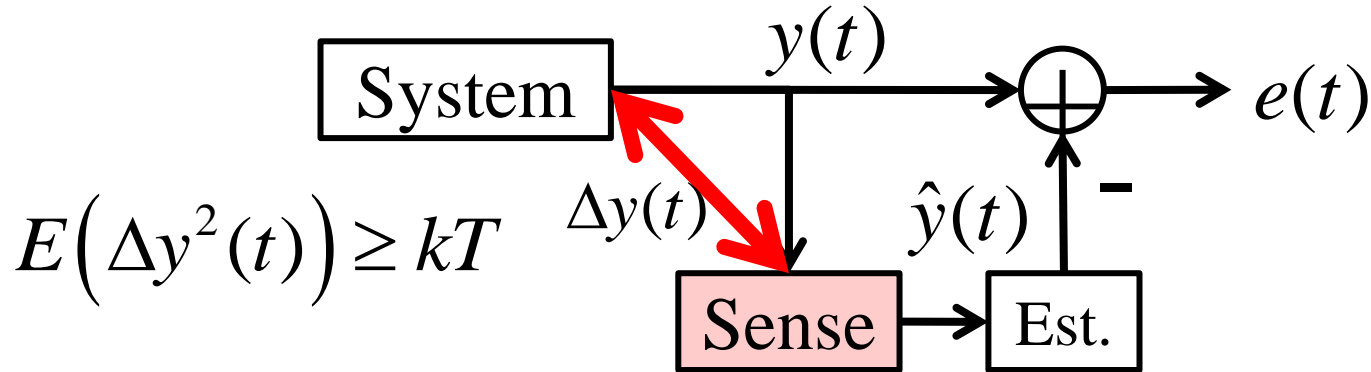


back-action

$\Delta y(t)$

$$E(\Delta y^2(t)) \geq kTt$$





$$E(e^2(t)) \geq \frac{kT}{t} + O(1)$$

Theorem:

$$E(\Delta y^2(t)) \geq kTt$$

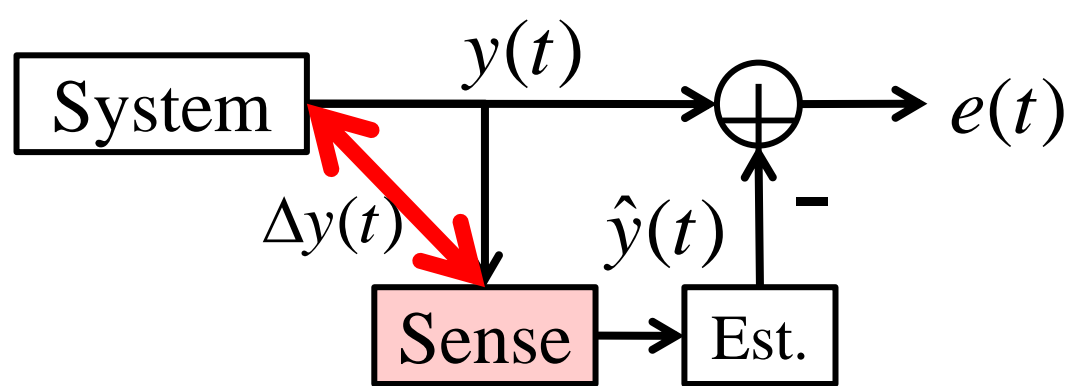
$$|\Delta y(t)| |e(t)| \geq kT + O(t)$$

$$E(e^2(t)) \geq \frac{kT}{t}$$

back-action

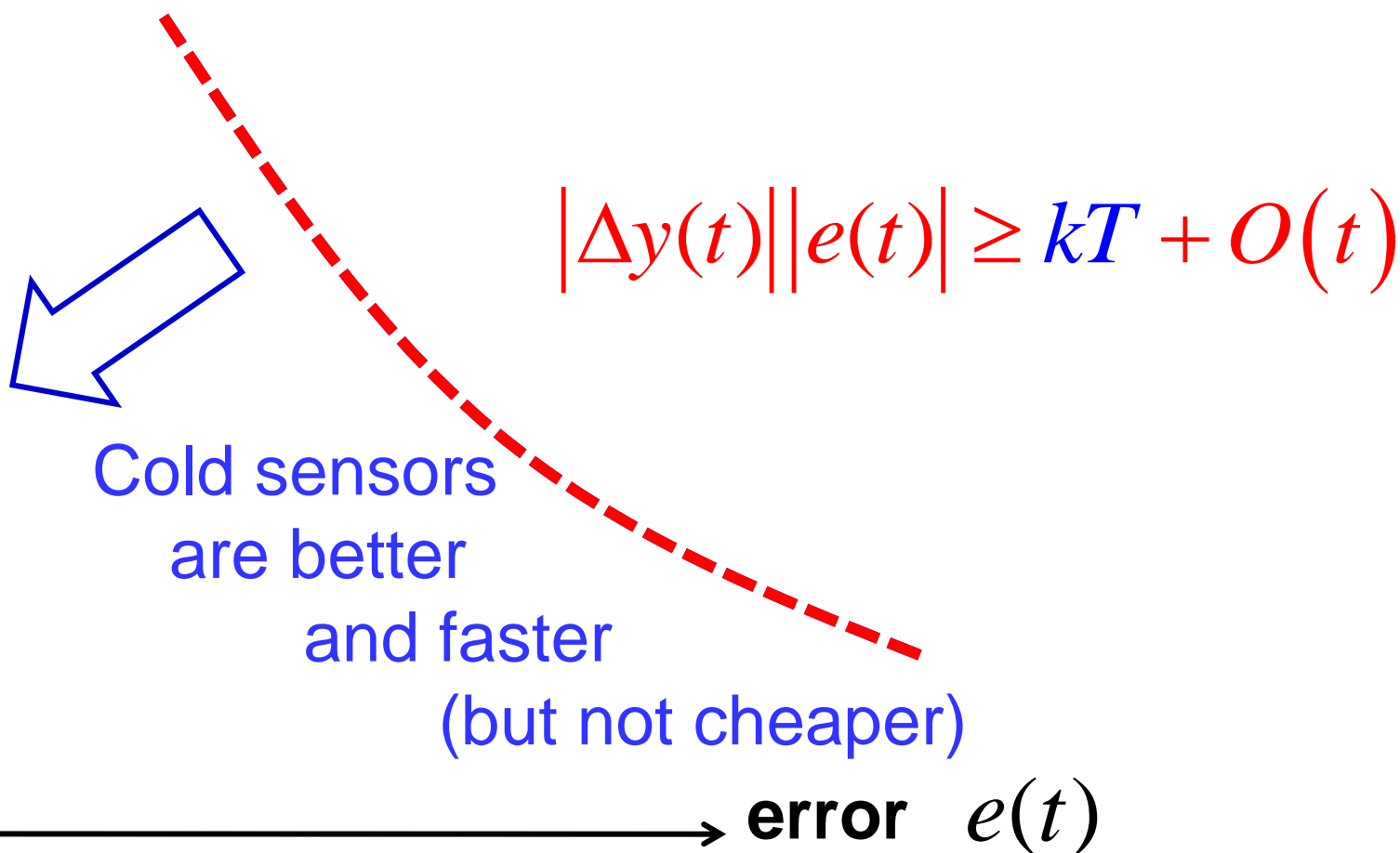
$\Delta y(t)$

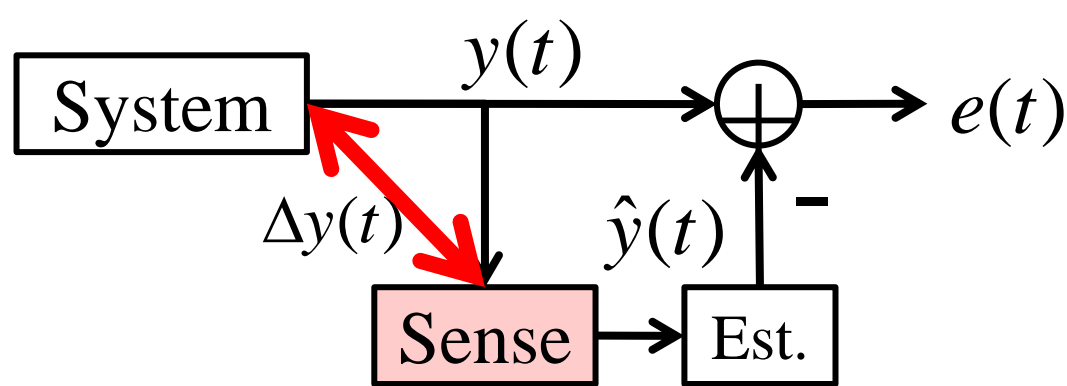
error $e(t)$



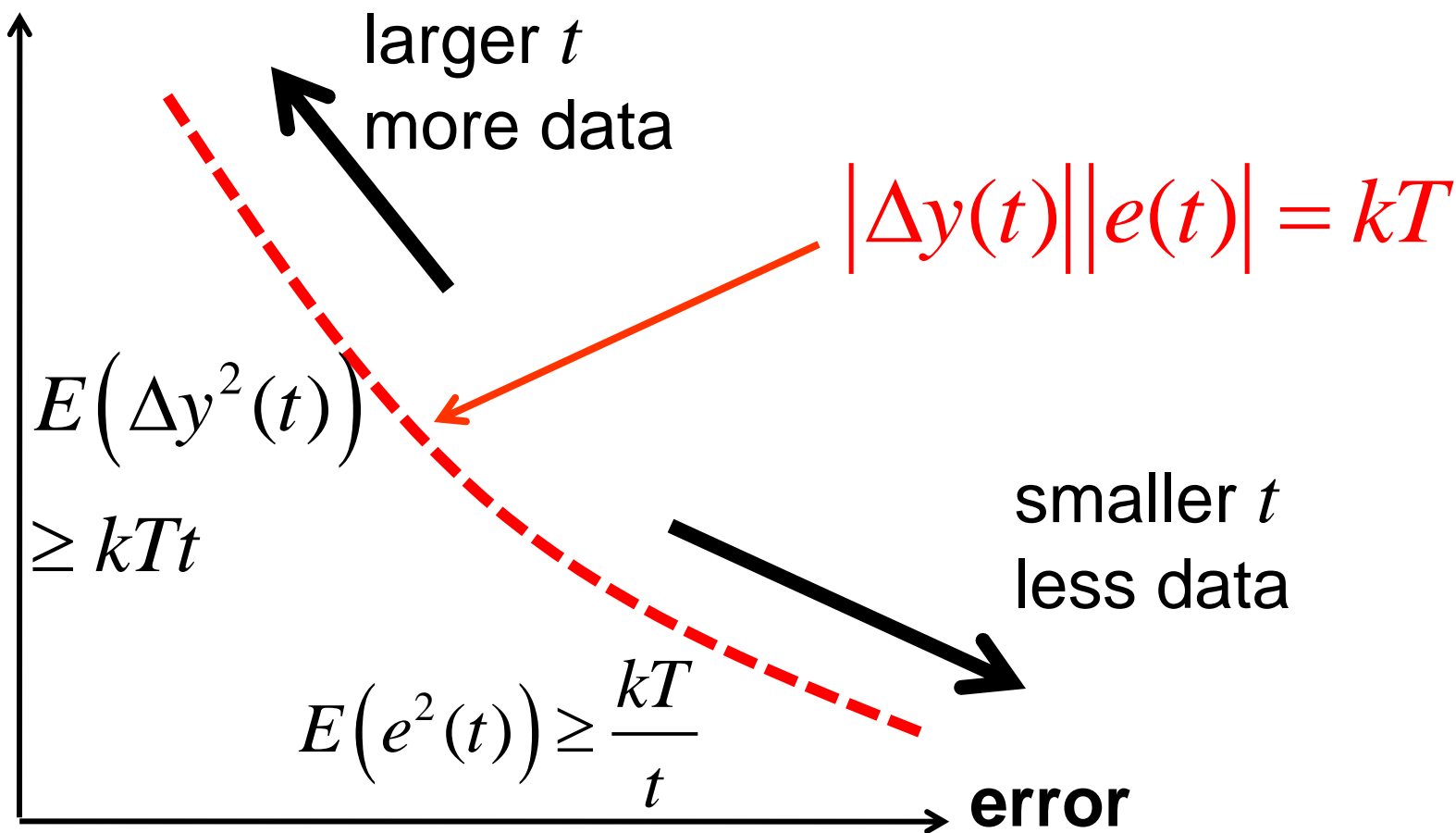
back-action

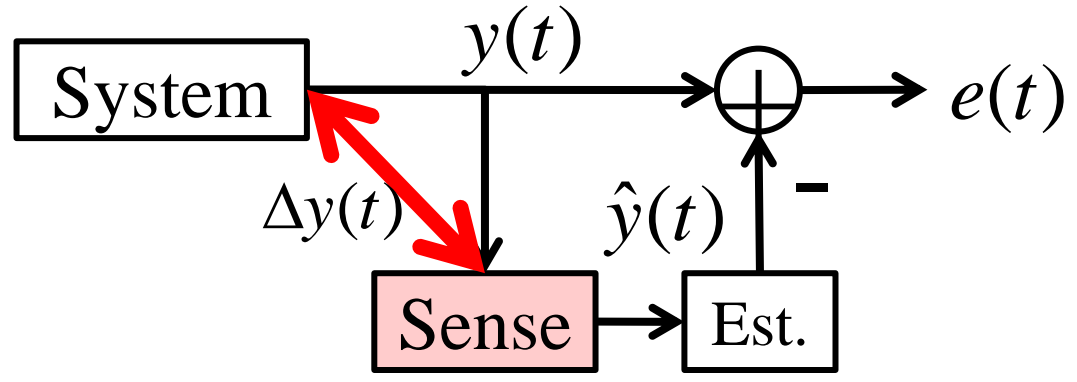
$\Delta y(t)$





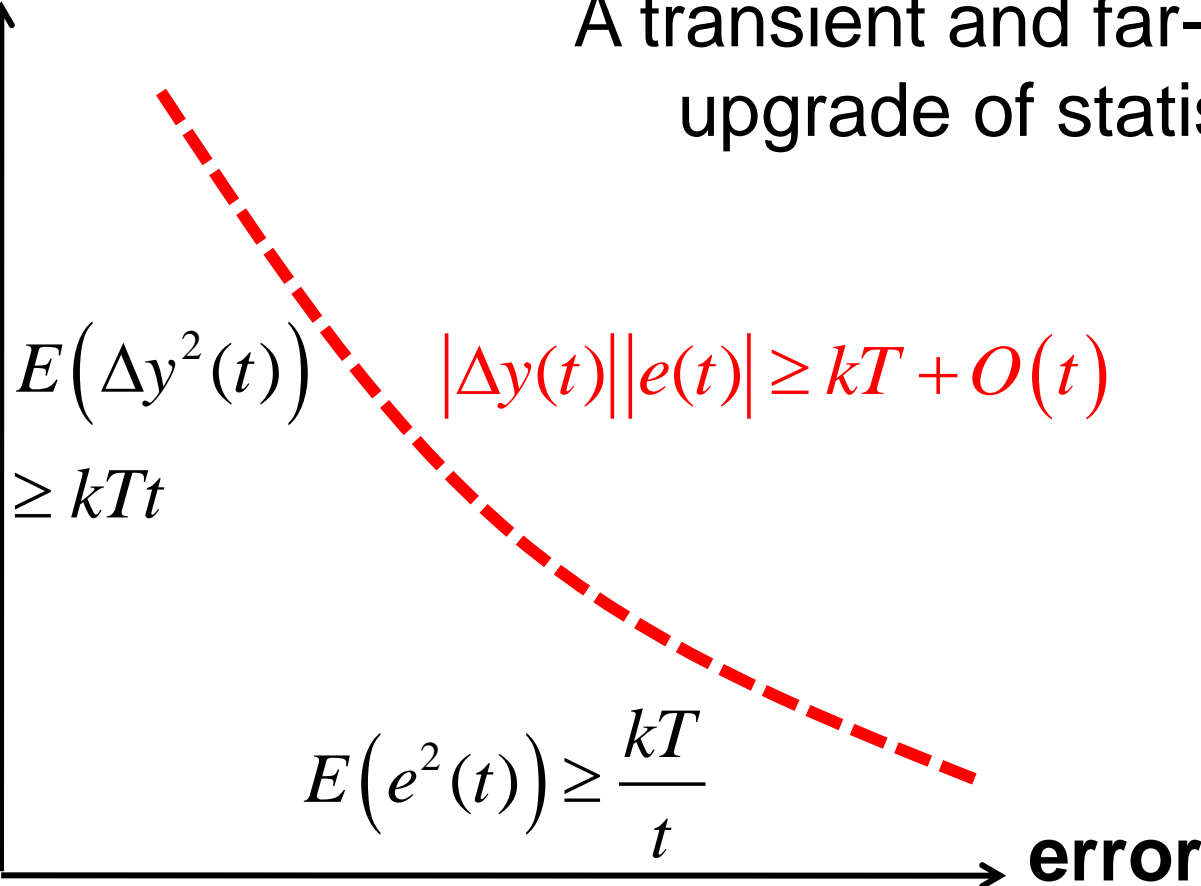
**back-
action**



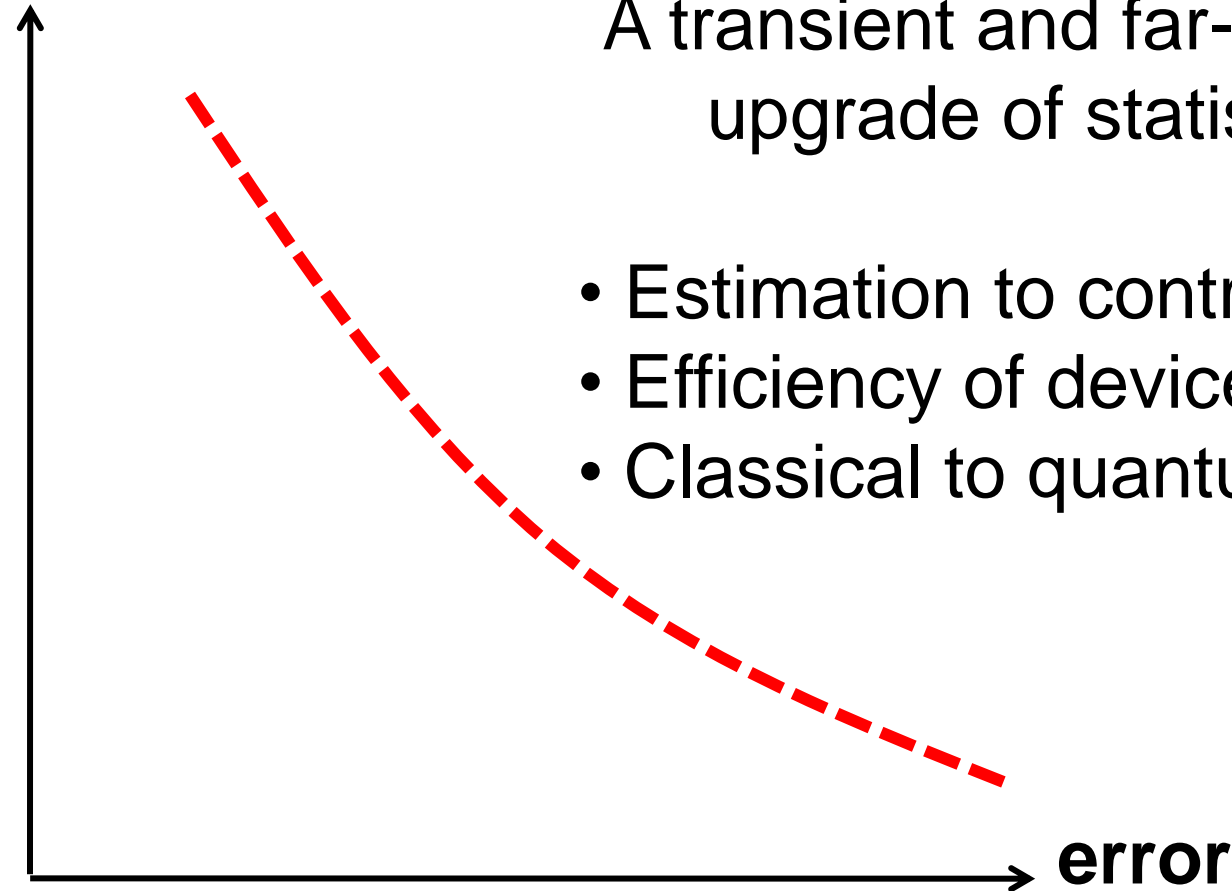


**back-
action**

A transient and far-from-equilibrium
upgrade of statistical mechanics



**back-
action**



A transient and far-from-equilibrium
upgrade of statistical mechanics

- Estimation to control
- Efficiency of devices, enzymes
- Classical to quantum

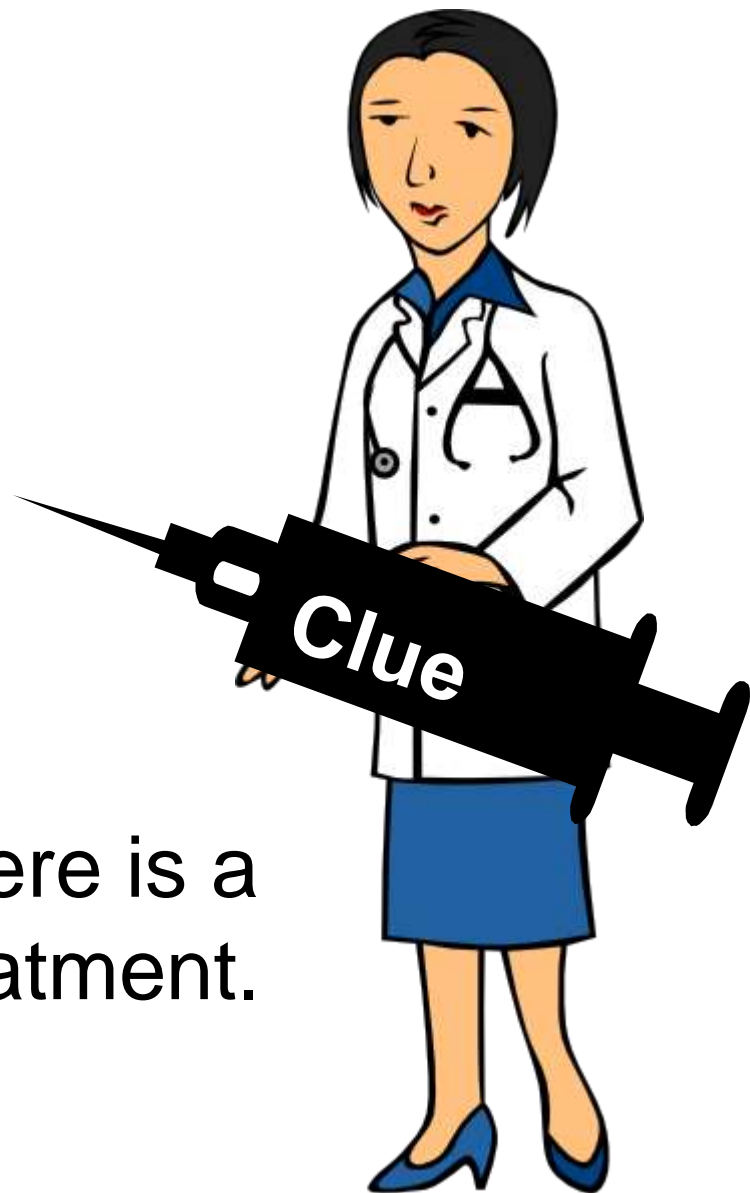
Some frivolities

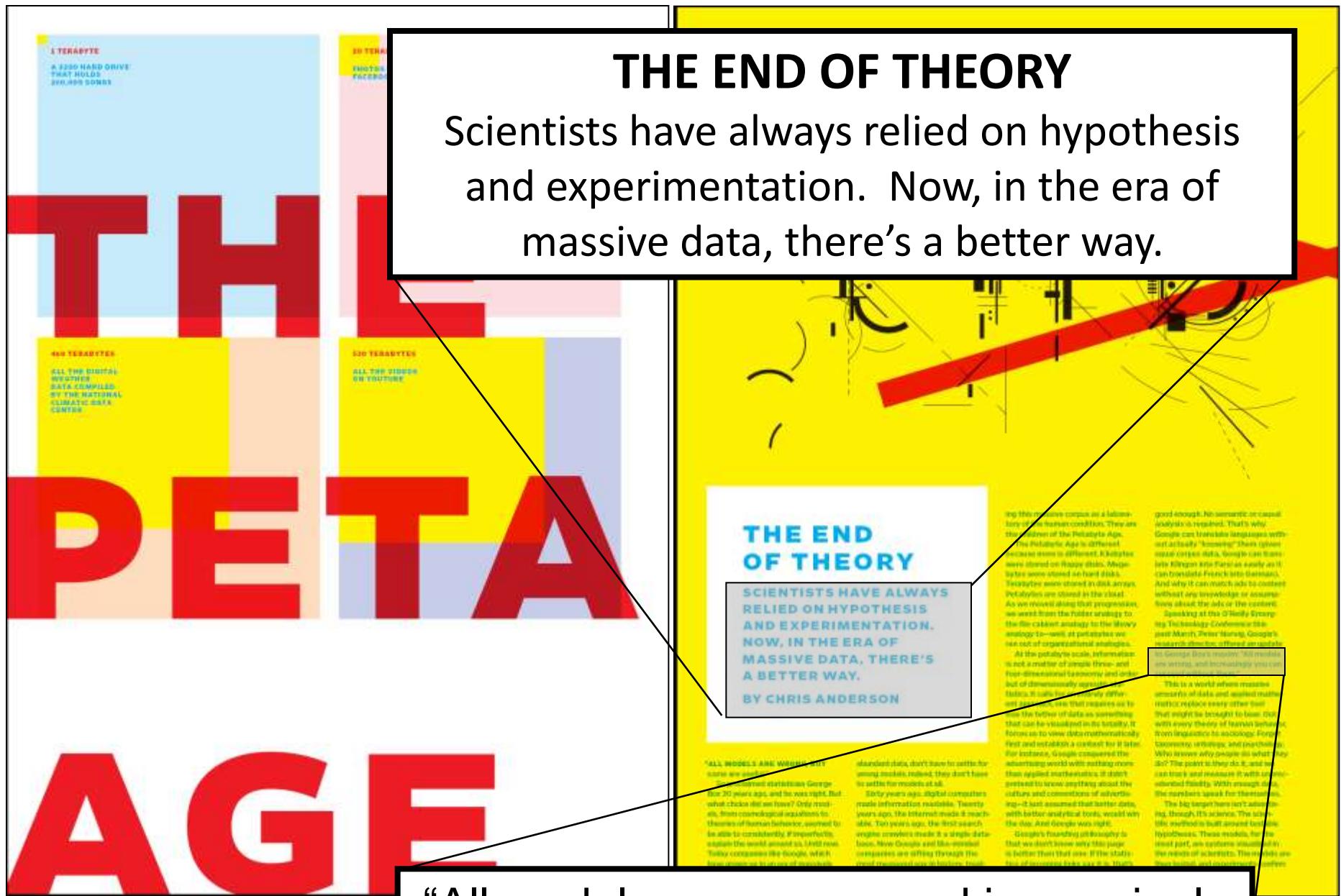
and/or a rant

Save our
children



There is a
treatment.





THE END OF THEORY

Scientists have always relied on hypothesis and experimentation. Now, in the era of massive data, there's a better way.

THE END OF THEORY

SCIENTISTS HAVE ALWAYS RELIED ON HYPOTHESIS AND EXPERIMENTATION. NOW, IN THE ERA OF MASSIVE DATA, THERE'S A BETTER WAY.
BY CHRIS ANDERSON

"ALL MODELS ARE WRONG, BUT SOME ARE USEFUL." The renowned statistician George Box 30 years ago, and he was right. But what checks did we have? Only models. From cosmological equations to theories of human behavior, we tried to be able to cogitantly if imperfectly, explain the world around us. Until now. Today computers like Google, which have access to oceans of massive

standard data, don't have to settle for wrong models, indeed, they don't have to settle for models at all. Sixty years ago, digital computers made information available. Twenty years ago, the Internet made it reachable. Ten years ago, the first search engine crawlers made it a single database. Now Google and like-minded companies are sifting through the vast amount of data to find

ing this massive corpus in a laboratory or human condition. They are the dawn of the Petabyte Age. The Petabyte Age is different, because even so different, Petabytes were stored on floppy disks. Megabytes were stored in disk arrays. Terabytes were stored in disk arrays. Petabytes are stored in the cloud. As we moved along that progression, we went from the ruler analogy to the file cabinet analogy to the library analogy to—well, at petabytes we are out of organizational analogies.

At the petabyte scale, information is not a matter of simple three- and four-dimensional geometry and order, but of dimensionally complex data. It can be thought of as different and different, one that requires us to use the better of data as something that can be visualized in its totality. It allows us to view data mathematically and experimentation a context for it later. For instance, Google conquered the advertising world with nothing more than applied mathematics. It didn't pretend to know anything about the culture and conditions of advertising—it just assumed that better data, with better analytics at hand, would win the day. And Google was right.

Google's founding philosophy is that we don't know why this page is better than that one. If the statistics of business links say it is, then

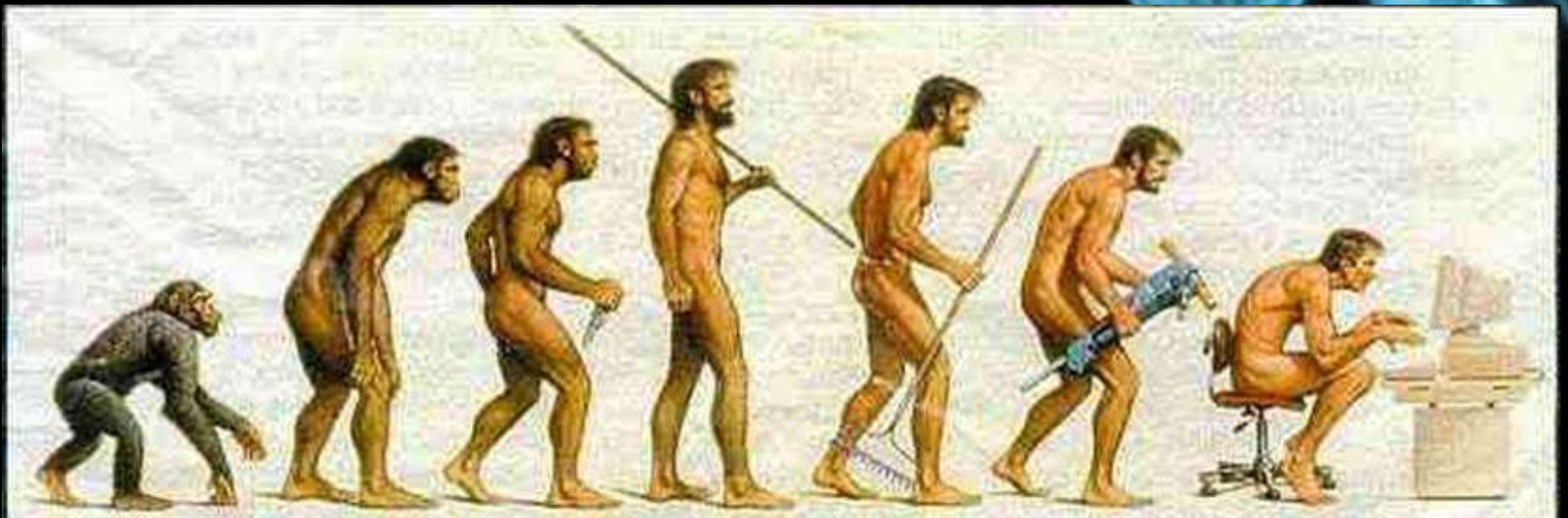
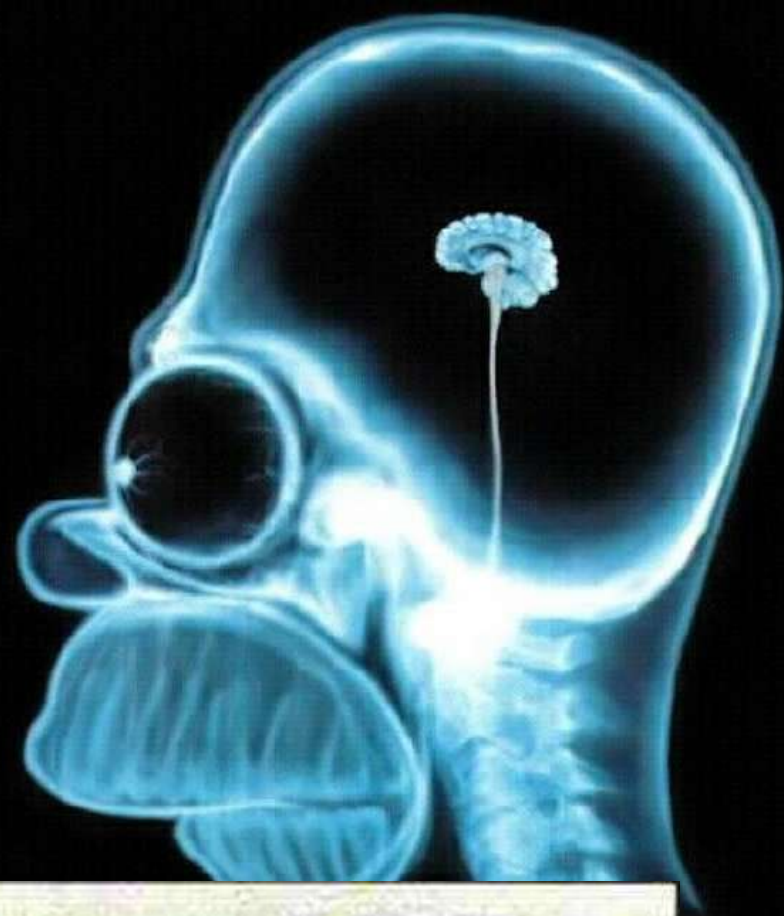
good enough. No scientific or causal analysis is required. That's why Google can translate languages without actually "knowing" them (Google never copies data, Google can translate Klingon into French as easily as it can translate French into German). And why it can react to ads to content without any knowledge or awareness about the ads or the content.

Speaking at the O'Reilly Emerging Technology Conference this past March, Peter Norvig, Google's research director, offered an update on Google's motto: "to make the most of every word, and knowledge possible." This is a world where massive amounts of data and applied mathematics replace every other tool that might be brought to bear. But with every theory of human behavior, from linguistics to sociology, from economics to psychology, we're losing touch with the world. Who knows why people do what they do? The point is they do it, and we can track and measure it with unprecedented fidelity. With enough data, the numbers speak for themselves. The big target here isn't advancing, though it's exciting. The scientific method is built around testing hypotheses. These models, for the most part, are systems designed to fit the needs of scientists. The models are now built and constructed to prefer

"All models are wrong, and increasingly you can succeed without them."

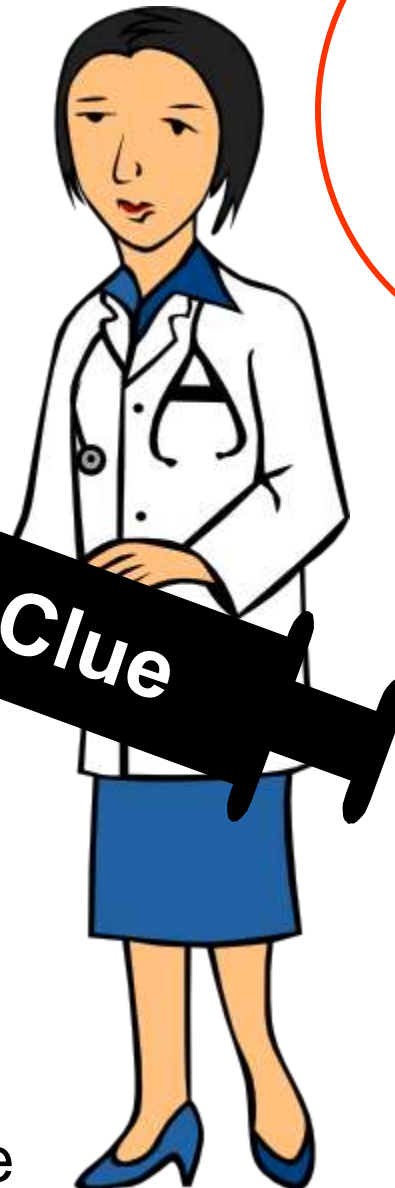
New words

- **Peta-philia:** Perverse love of data and computation
- **Peta-fop:** Someone who profits from peta-philia
- **Exa-duhs:** Loss of clue from excessive peta-philia

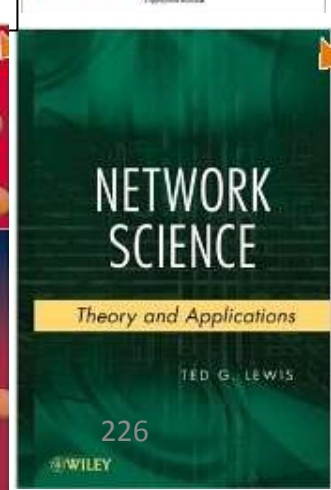
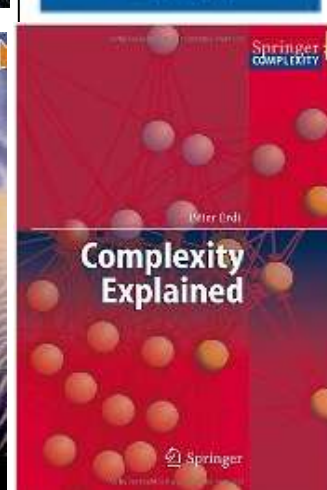
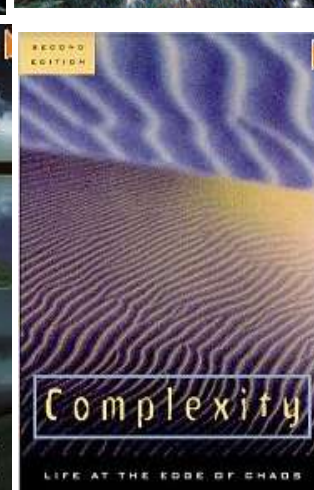
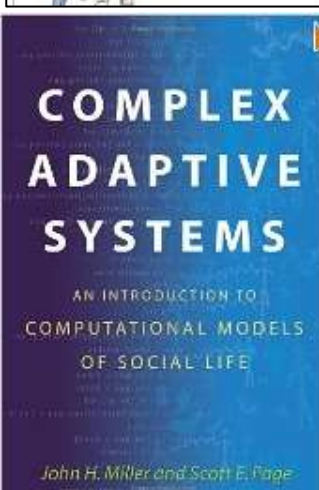
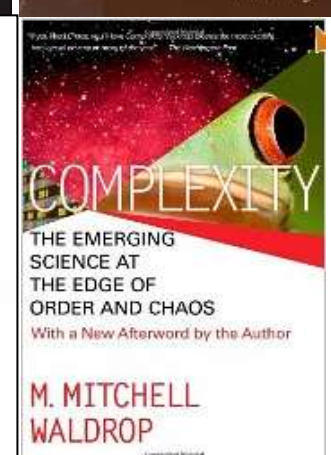
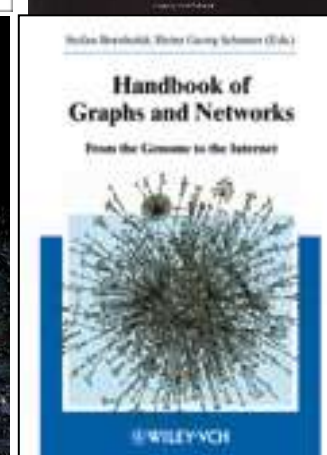
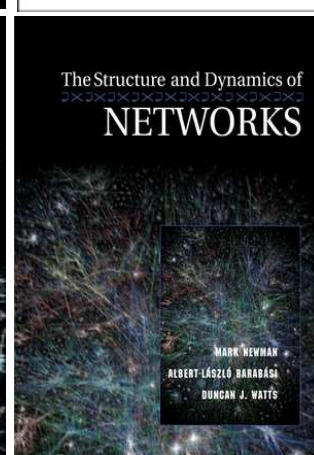
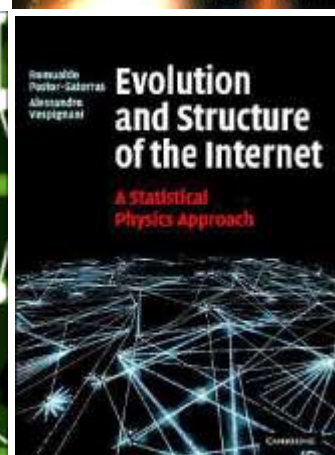
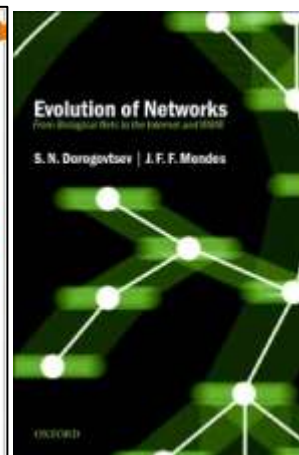
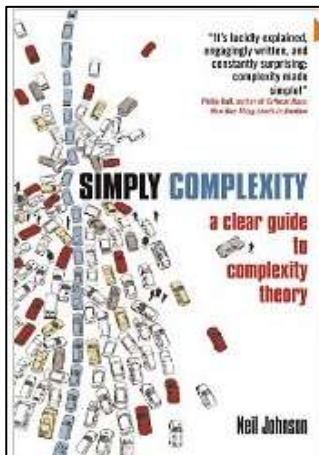
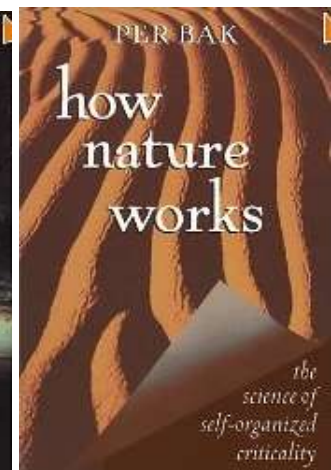
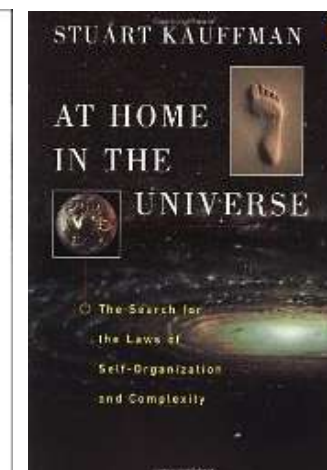
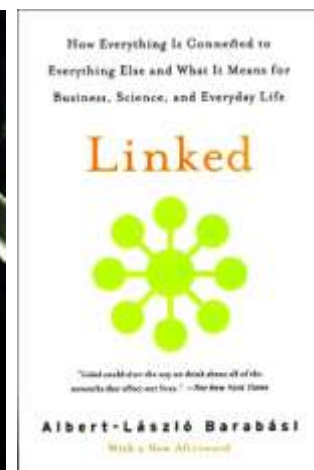
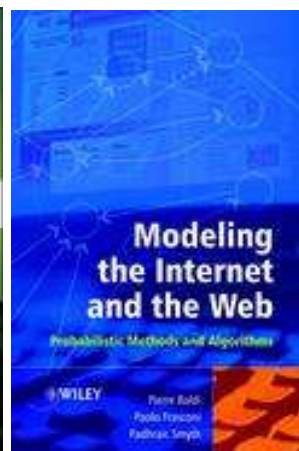
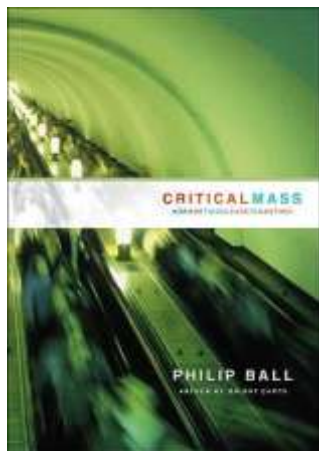


Fortunately
there seems
to be a
treatment

~~Peta-
philia~~



Not yet in
widespread use



Complex systems?

Even small
amounts can
create
bewildering
complexity

Fragile

- Scale
- Dynamics
- Nonlinearity
- Nonequilibrium
- Open
- Feedback
- Adaptation
- Intractability
- Emergence
- ...

Complex systems?

Robust

- Scale
- Dynamics
- Nonlinearity
- Nonequilibrium
- Open
- Feedback
- Adaptation
- Intractability
- Emergence
- ...

Fragile

- Scale
- Dynamics
- Nonlinearity
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- ...

Complex systems?

Robust complexity

- Scale
 - Dynamics
 - Nonlinearity
 - Nonequilibrium
 - Open
 - Feedback
 - Adaptation
 - Intractability
 - Emergence
 - ...
- Resources
 - Controlled
 - Organized
 - Structured
 - Extreme
 - Architected
 - ...

Architecture

Robust complexity

- Scale
 - Dynamics
 - Nonlinearity
 - Nonequilibrium
 - Open
 - Feedback
 - Adaptation
 - Intractability
 - Emergence
 - ...
- Resources
 - Controlled
 - Organized
 - Structured
 - Extreme
 - Architected
 - ...

New words

Emergent

**Emergence
at the edge of
chaocritiplexity**

Fragile complexity

- Scale
- Dynamics
- Nonlinearity
- Nonequilibrium
- Open
- Feedback
- Adaptation
- Intractability
- Emergence
- ...

Convey the basics?

- Is there any way to tell some aspects of layered architecture
- that is broadly accessible