Contents

1 Network Theory 1
- 1.1 Properties of Real-World Networks 1
  - 1.1.1 The Small World Effect 1
  - 1.1.2 Basic Graph-Theoretical Concepts 4
  - 1.1.3 Network Degree Distribution 9
- 1.2 Spectral Properties 11
  - 1.2.1 Graph Laplacian 14
- 1.3 Percolation in Generalized Random Graphs 17
  - 1.3.1 Graphs with Arbitrary Degree Distributions 17
  - 1.3.2 Probability Generating Function Formalism 23
  - 1.3.3 Distribution of Component Sizes 25
- 1.4 Robustness of Random Networks 29
- 1.5 Small-World Models 34
- 1.6 Scale-Free Graphs 36

Exercises 41
Further Reading 43
References 43

2 Bifurcations and Chaos in Dynamical Systems 45
- 2.1 Basic Concepts of Dynamical Systems Theory 45
- 2.2 Fixpoints, Bifurcations and Stability 52
  - 2.2.1 Fixpoints Classification and Jacobian 53
  - 2.2.2 Bifurcations and Normal Forms 56
  - 2.2.3 Hopf Bifurcations and Limit Cycles 59
- 2.3 Global Bifurcations 62
  - 2.3.1 Infinite Period Bifurcation 64
  - 2.3.2 Catastrophe Theory 65
  - 2.3.3 Rate Induced Tipping 69
- 2.4 Logistic Map and Deterministic Chaos 71
  - 2.4.1 Colliding Attractors 77
- 2.5 Dynamical Systems with Time Delays 78
  - 2.5.1 Distributed Time Delays 81

Exercises 82
Further Reading 84
References 84

3 Dissipation, Noise and Adaptive Systems 87
3.1 Chaos in Dissipative Systems 87
3.1.1 Phase Space Contraction and Expansion 87
3.1.2 Strange Attractors and Dissipative Chaos 91
3.1.3 Partially Predictable Chaos 94
3.2 Adaptive Systems 97
3.2.1 Conserving Adaptive Systems 102
3.3 Diffusion and Transport 106
3.3.1 Random Walks, Diffusion and Lévy Flights 106
3.3.2 Markov Chains 110
3.4 Stochastic Systems 113
3.4.1 Langevin Equation 113
3.4.2 Stochastic Calculus 116
3.5 Noise-Controlled Dynamics 117
3.5.1 Fokker–Planck Equation 117
3.5.2 Stochastic Escape 119
3.5.3 Stochastic Resonance 121
Exercises 125
Further Reading 126
References 126

4 Self Organization 129
4.1 Interplay Between Diffusion and Reaction 129
4.1.1 Travelling Wavefronts in the Fisher Equation 131
4.1.2 Sum Rule for the Shape of the Wavefront 135
4.1.3 Self-Stabilization of Travelling Wavefronts 136
4.2 Interplay Between Activation and Inhibition 138
4.2.1 Turing Instability 139
4.2.2 Pattern Formation 140
4.2.3 Gray–Scott Reaction Diffusion System 142
4.3 Collective Phenomena and Swarm Intelligence 147
4.3.1 Phase Transitions in Social Systems 147
4.3.2 Collective Decision Making and Stigmergy 149
4.3.3 Collective Behavior and Swarms 152
4.3.4 Opinion Dynamics 154
4.4 Car Following Models 156
4.4.1 Linear Flow and Carrying Capacity 157
4.4.2 Self-Organized Traffic Congestions 158
Exercises 160
Further Reading 162
References 162

5 Information Theory of Complex Systems 163
5.1 Probability Distribution Functions 163
5.1.1 Law of Large Numbers 167
5.1.2 Bayesian Statistics 169
5.1.3 Statistical Binning 171
5.1.4 Time Series Characterization 173
5.2 Entropy and Information 177
5.2.1 Maximal Entropy Distributions 182
5.2.2 Minimal Entropy Principle 183
5.2.3 Mutual Information 185
5.2.4 Kullback-Leibler Divergence 190
5.3 Complexity Measures 193
5.3.1 Complexity and Predictability 195
5.3.2 Algorithmic and Generative Complexity 198
Exercises 200
Further Reading 202
References 202

6 Self-Organized Criticality 203
6.1 Landau Theory of Phase Transitions 203
6.2 Criticality in Dynamical Systems 209
6.2.1 1/f Noise 213
6.3 Cellular Automata 214
6.3.1 Conway's Game of Life 215
6.3.2 Forest Fire Model 216
6.4 Sandpile Model and Self-Organized Criticality 218
6.4.1 Absorbing Phase Transitions 221
6.5 Random Branching Theory 222
6.5.1 Branching Theory of Self-Organized Criticality 222
6.5.2 Galton–Watson Processes 228
6.6 Application to Long-Term Evolution 230
Exercises 237
Further Reading 238
References 239

7 Random Boolean Networks 241
7.1 Introduction 241
7.2 Random Variables and Networks 243
7.2.1 Boolean Variables and Graph Topologies 243
7.2.2 Coupling Functions 246
7.2.3 Dynamics 248
7.3 Dynamics of Boolean Networks 249
7.3.1 Flow of Information Through a Network 250
7.3.2 Mean-Field Phase Diagram 252
7.3.3 Bifurcation Phase Diagram 254
7.3.4 Scale-Free Boolean Networks 258

7.4 Cycles and Attractors 260
7.4.1 Quenched Boolean Dynamics 261
7.4.2 K = 1 Kauffman Network 264
7.4.3 K = 2 Kauffman Network 266
7.4.4 K = N Kauffman Network 267
7.5 Applications 270
7.5.1 Living at the Edge of Chaos 270
7.5.2 Yeast Cell Cycle 271
7.5.3 Application to Neural Networks 274
Exercises 276
Further Reading 277
References 278

8 Darwinian Evolution, Hypercycles and Game Theory 279
8.1 Introduction 279
8.2 Mutations and Fitness in a Static Environment 282
8.3 Deterministic Evolution 286
8.3.1 Evolution Equations 287
8.3.2 Beanbag Genetics: Evolution Without Epistasis 290
8.3.3 Epistatic Interactions and the Error Catastrophe 292
8.4 Finite Populations and Stochastic Escape 297
8.4.1 Adaptive Climbing Under Strong Selective Pressure 298
8.4.2 Adaptive Climbing vs. Stochastic Escape 302
8.5 Prebiotic Evolution 304
8.5.1 Quasispecies Theory 304
8.5.2 Hypercycles and Autocatalytic Networks 306
8.6 Macroecology and Species Competition 310
8.7 Coevolution and Game Theory 313
8.7.1 Tragedy of the Commons 320
Exercises 322
Further Reading 324
References 324

9 Synchronization Phenomena 327
9.1 Frequency Locking 327
9.2 Coupled Oscillators and the Kuramoto Model 329
9.3 Synchronization in the Presence of Time Delays 337
9.4 Synchronization Mechanisms 339
9.4.1 Aggregate Averaging 340
9.4.2 Causal Signaling 344
9.5 Piecewise Linear Dynamical Systems 348
9.6 Synchronization Phenomena in Epidemics 351
9.6.1 Continuous Time SIRS Model 356
Exercises 357
Further Reading 359
References 359

10 Complexity of Machine Learning 361
10.1 Computation Units 361
10.1.1 Structured Units 364
10.1.2 The XOR Problem 365
10.2 Recurrent Neural Networks 366
10.2.1 Random Matrix Theory 367
10.2.2 Criticality in Recurrent Networks 369
10.3 Neural Differential Equations 374
10.3.1 Residual Nets 374
10.4 Gaussian Processes 376
10.4.1 Multivariate Gaussians 376
10.4.2 Correlated Stochastic Functions 379
10.4.3 Machine Learning with Neural Tangent Kernels 382
10.5 Attention Induced Information Routing 386
10.5.1 Transformer 387
Exercises 390
Further Reading 391
References 391

11 Solutions 393
11.1 Solutions to the Exercises of Chap. 1 394
11.2 Solutions to the Exercises of Chap. 2 401
11.3 Solutions to the Exercises of Chap. 3 407
11.4 Solutions to the Exercises of Chap. 4 413
11.5 Solutions to the Exercises of Chap. 5 416
11.6 Solutions to the Exercises of Chap. 6 424
11.7 Solutions to the Exercises of Chap. 7 430
11.8 Solutions to the Exercises of Chap. 8 433
11.9 Solutions to the Exercises of Chap. 9 440
11.10 Solutions to the Exercises of Chap. 10 446
References 450

Index 451