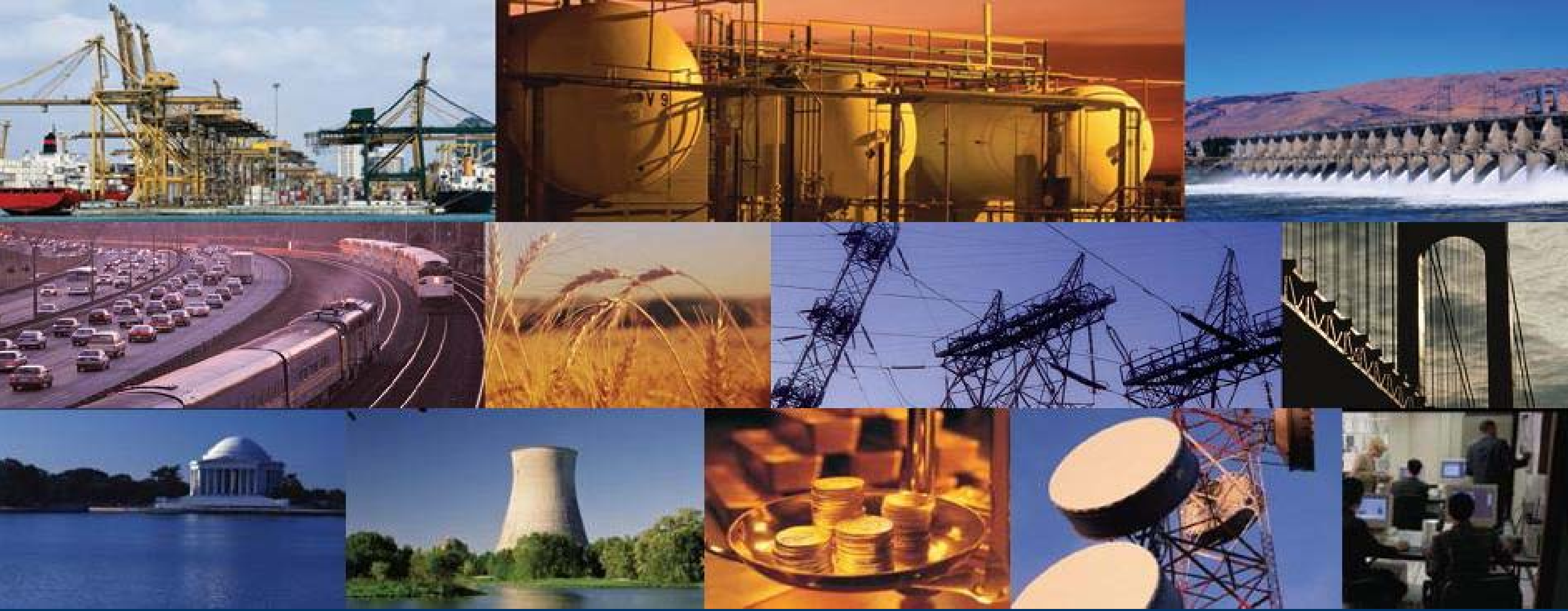


Office of Infrastructure Protection (IP)

National Infrastructure Simulation and Analysis Center (NISAC)

Complex Adaptive Systems of Systems (CASoS) Engineering

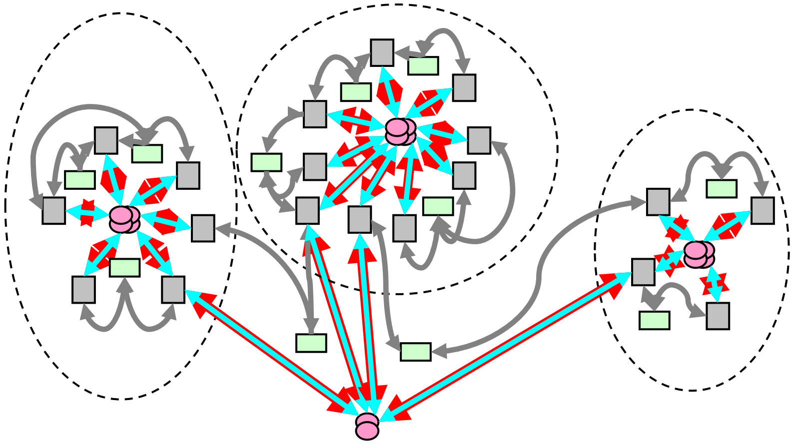
MORS Workshop on Risk-Informed Decision Making

April 16, 2009

Homeland Security

Outline

- **Beginnings, Definitions and Examples**
- **General approach for modeling CASoS**
- **Engineering within a CASoS: Example of Influenza Pandemic Mitigation Policy Design**
- **Important Insights for CASoS Engineering**
- **The CASoS Engineering Initiative**



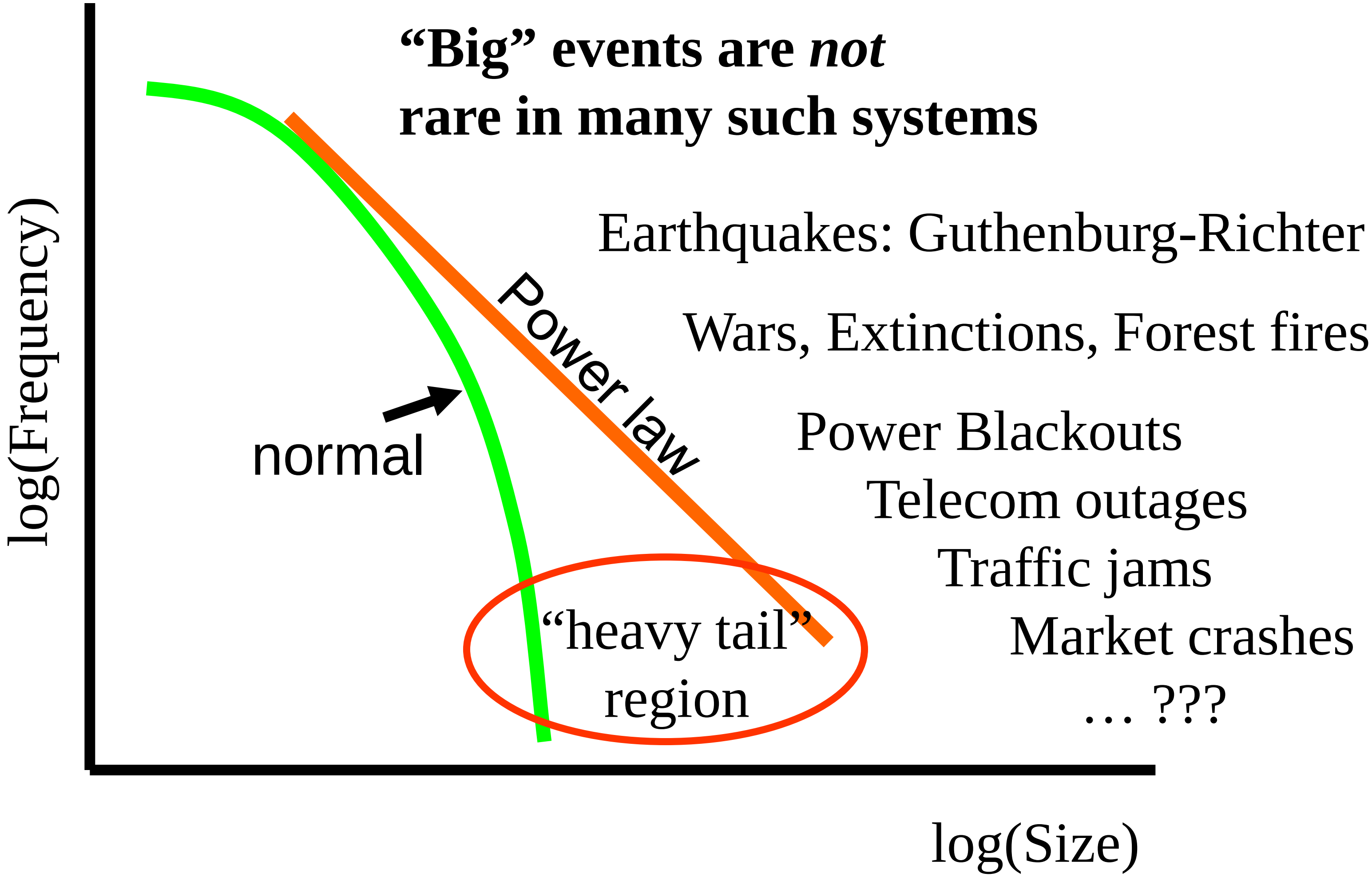
2003: Advanced Methods and Techniques Investigations (AMTI)

Critical Infrastructures:

- *Are Complex*: **composed of many parts whose interaction via local rules yields** *emergent structure* (*networks*) *and behavior* (*cascades*) **at larger scales**
- *Grow and adapt* **in response to local-to-global** *policy*
- *Contain people*
- **Are interdependent "***systems of systems***"**

Critical infrastructures are Complex Adaptive Systems of Systems: CASoS

First Stylized Fact: Multi-component Systems often have power-laws & “heavy tails”



Second Stylized Fact: Networks are Ubiquitous

Food Web

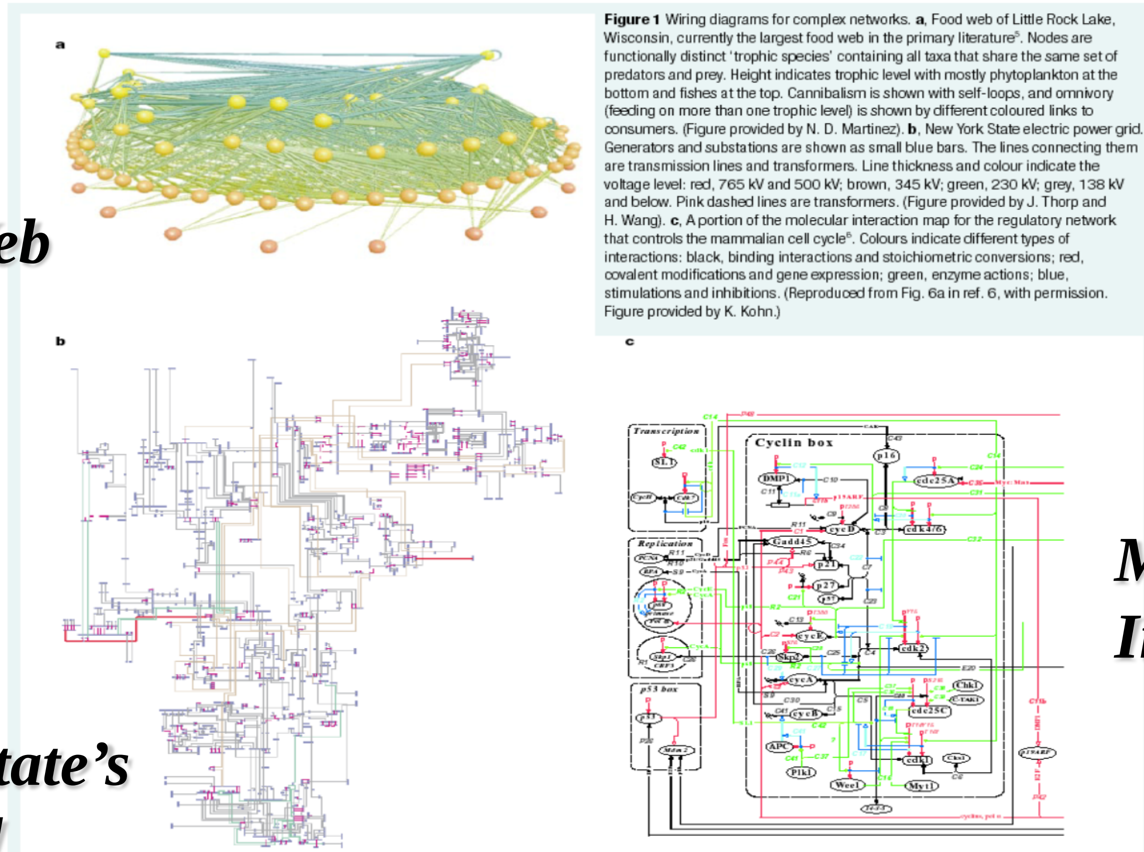


Figure 1 Wiring diagrams for complex networks. **a**, Food web of Little Rock Lake, Wisconsin, currently the largest food web in the primary literature[5]. Nodes are functionally distinct 'trophic species' containing all taxa that share the same set of predators and prey. Height indicates trophic level with mostly phytoplankton at the bottom and fishes at the top. Cannibalism is shown with self-loops, and omnivory (feeding on more than one trophic level) is shown by different coloured links to consumers. (Figure provided by N. D. Martinez). **b**, New York State electric power grid. Generators and substations are shown as small blue bars. The lines connecting them are transmission lines and transformers. Line thickness and colour indicate the voltage level: red, 765 kV and 500 kV; brown, 345 kV; green, 230 kV; grey, 138 kV and below. Pink dashed lines are transformers. (Figure provided by J. Thorp and H. Wang). **c**, A portion of the molecular interaction map for the regulatory network that controls the mammalian cell cycle[6]. Colours indicate different types of interactions: black, binding interactions and stoichiometric conversions; red, covalent modifications and gene expression; green, enzyme actions; blue, stimulations and inhibitions. (Reproduced from Fig. 6a in ref. 6, with permission. Figure provided by K. Kohn.)

Molecular Interaction

New York state's Power Grid

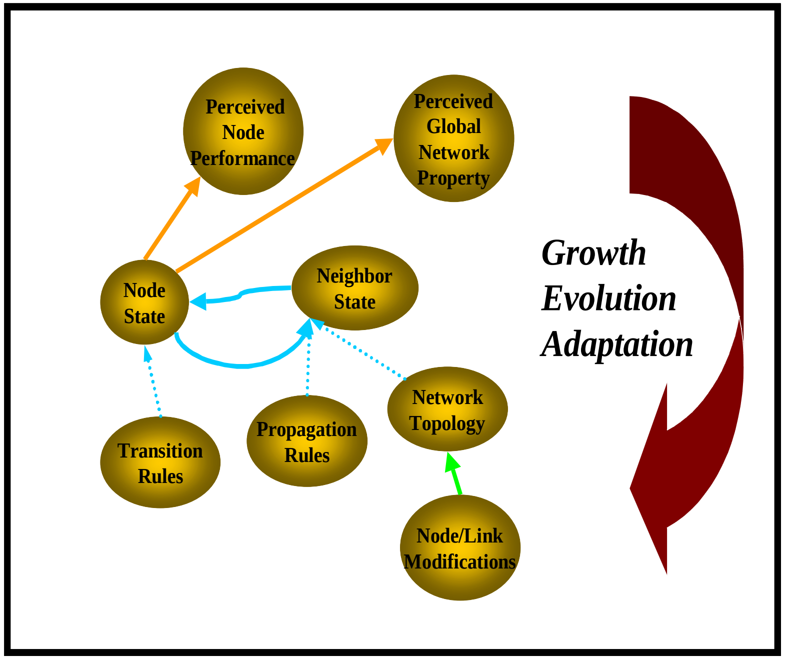
Illustrations of natural and constructed network systems from Strogatz [2001].

Generalized Method: Networks of Entities

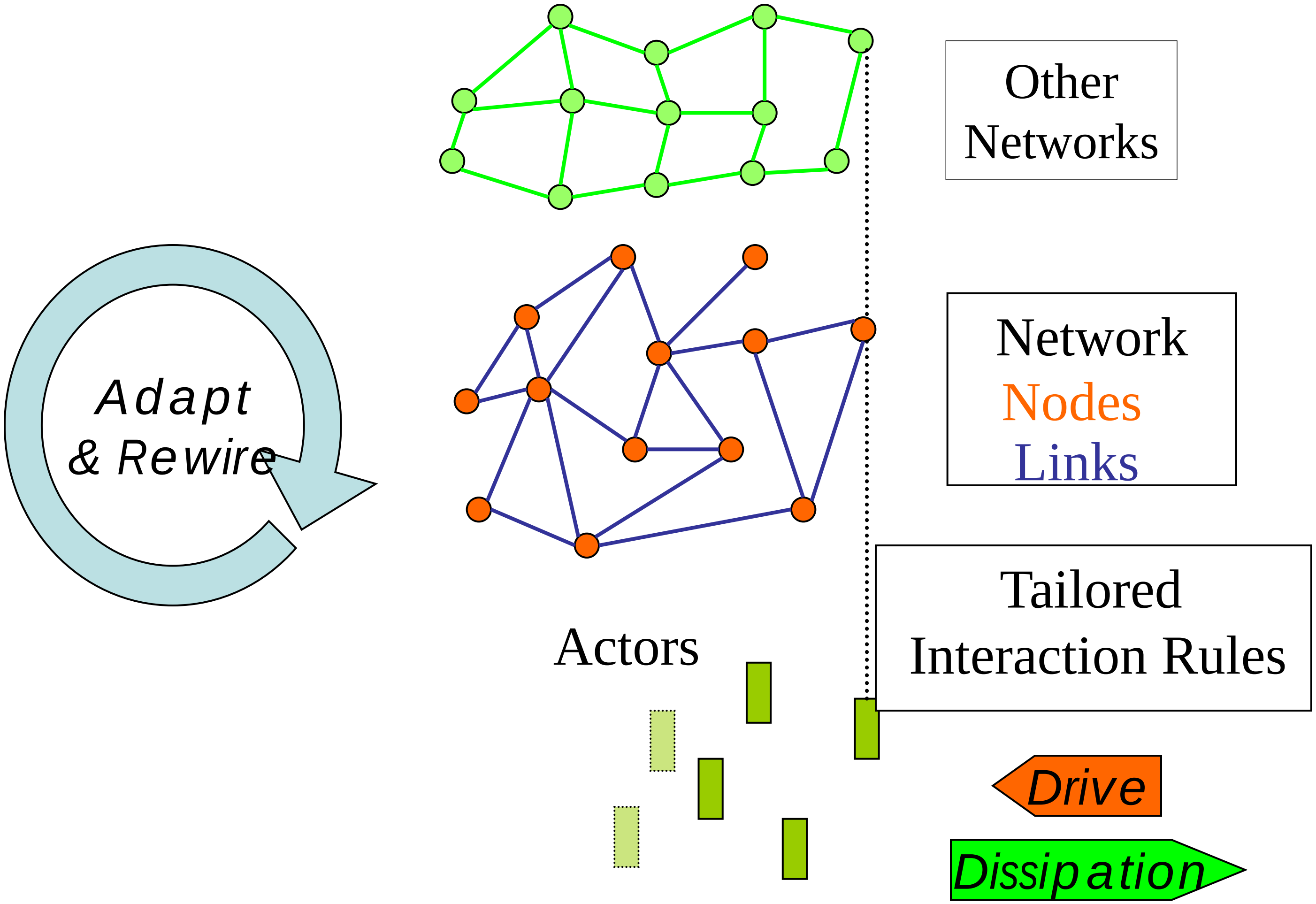
Take any system and Abstract as:

- **Nodes ("Entities" with a variety of "types")**
- **Links or "connections" to other nodes (with a variety of "modes")**
- **Local rules for Nodal and Link behavior**
- **Local Adaptation of Behavioral Rules**
- **"Global" forcing from Policy**

Connect nodes appropriately to form a system (network)
Connect systems appropriately to form a System of Systems

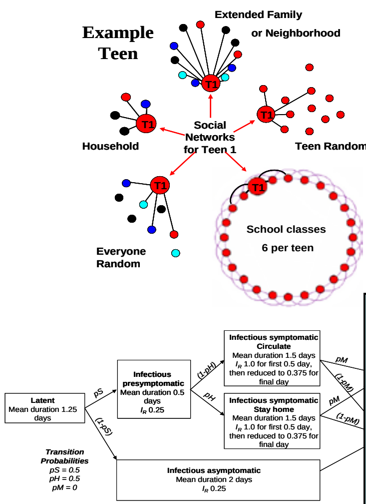


Graphical Depiction: Networked Entities

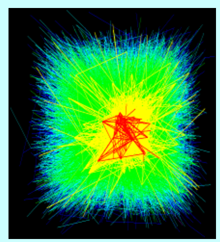


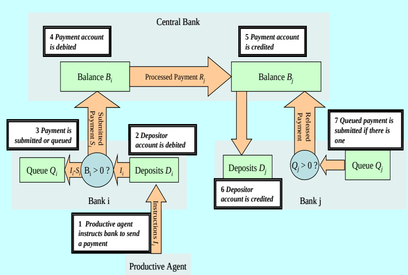
NISAC Applications

Infectious Disease Spread

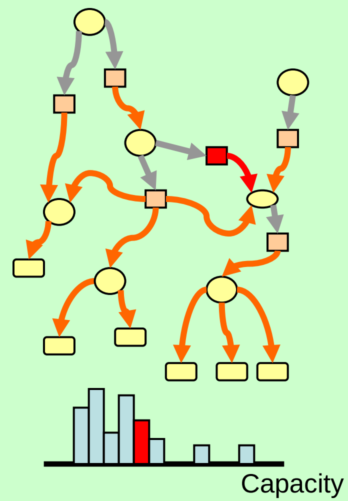


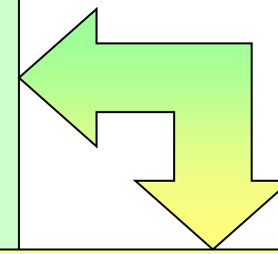
Banking Interactions



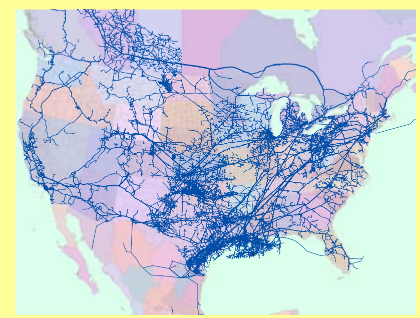


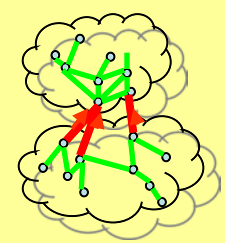
Petrochemical Interdependencies





Natural Gas Transmission





Engineering within a CASoS: Example

Three years ago on Halloween NISAC got a call from DHS. Public health officials worldwide were afraid that the H5NI “avian flu” virus would jump species and become a pandemic like the one in 1918 that killed 50M people worldwide.

Pandemic now. No Vaccine, No antiviral. What could we do to avert the carnage?

Chickens being burned in Hanoi

Definition of the CASoS

- System: **Global transmission network composed of person to person interactions beginning from the point of origin (within coughing distance, touching each other or surfaces…)**
- System of Systems: **People belong to and interact within many groups: Households, Schools, Workplaces, Transport (local to regional to global), etc., and health care systems, corporations and governments place controls on interactions at larger scales…**
- Complex: **many, many similar components (Billions of people on planet) and groups**
- Adaptive: **each culture has evolved different social interaction processes, each will react differently and adapt to the progress of the disease, this in turn causes the change in the pathway and even the genetic make-up of the virus**

HUGE UNCERTAINTY

Analogy with other Complex Systems

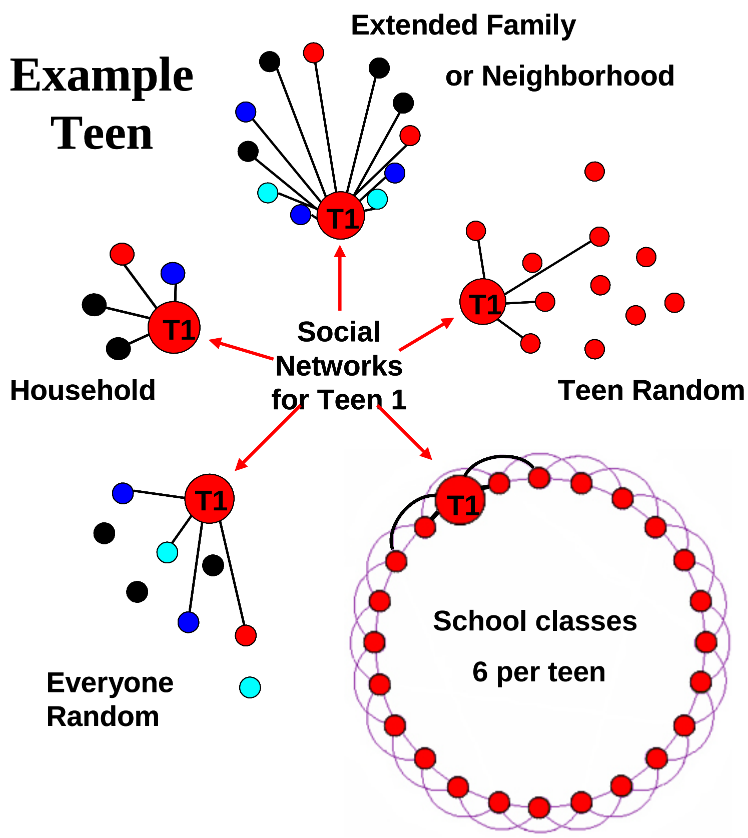
Simple analog:

- Forest fires**: You can *build fire breaks* based on where people throw cigarettes… or you can *thin the forest* so no that matter where a cigarette is thrown, a percolating fire (like an epidemic) will not burn.**

Aspirations:

- **Could we target the social network within individual communities and thin it?**
- **Could we thin it intelligently so as to minimize impact and keep the economy rolling?**

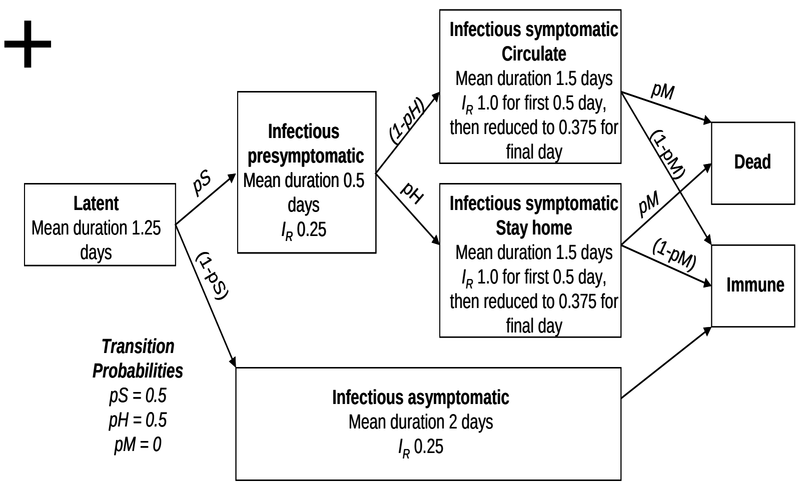
Application of Networked Agent Method



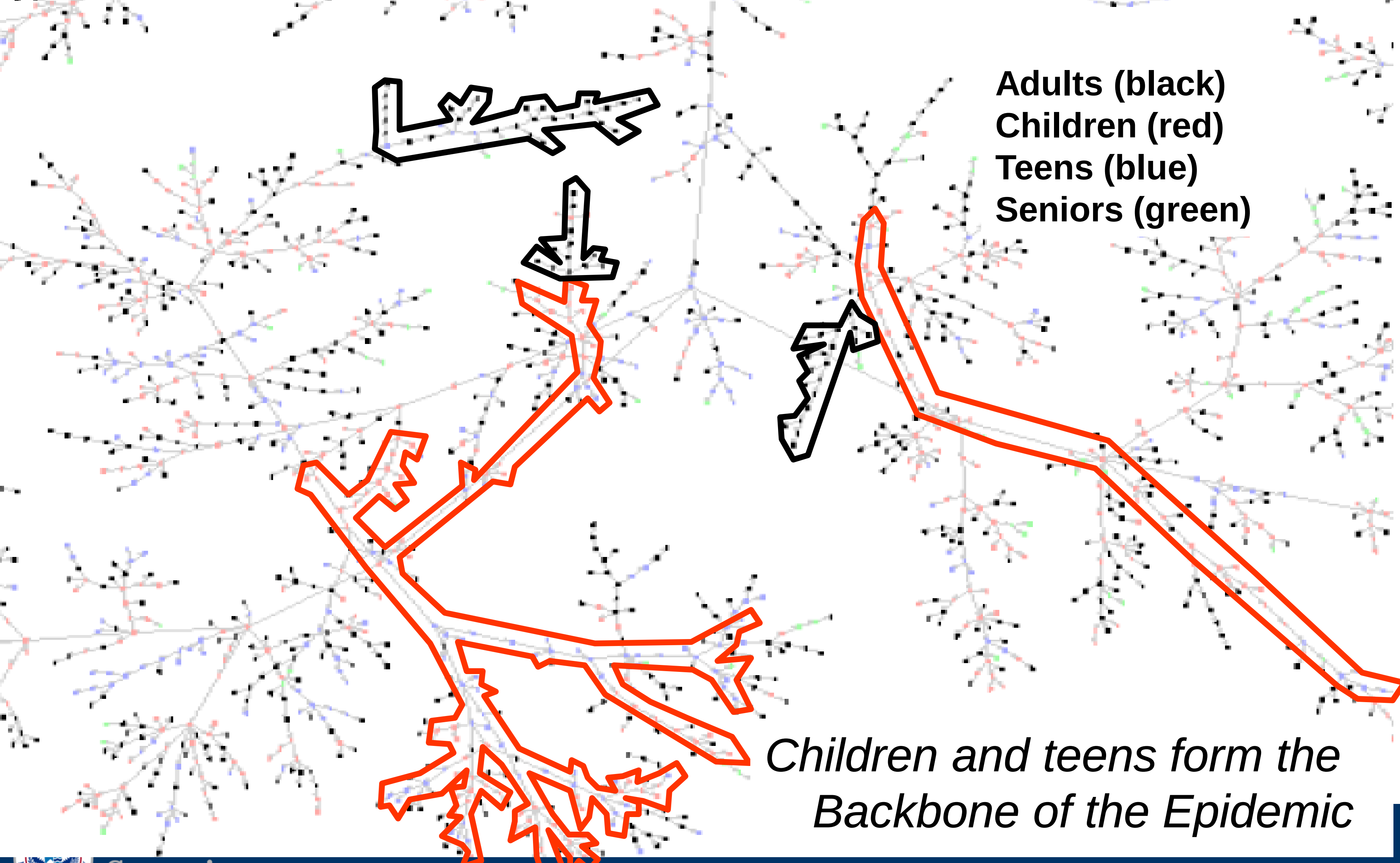
Stylized Social Network
(nodes, links, frequency of interaction)

+

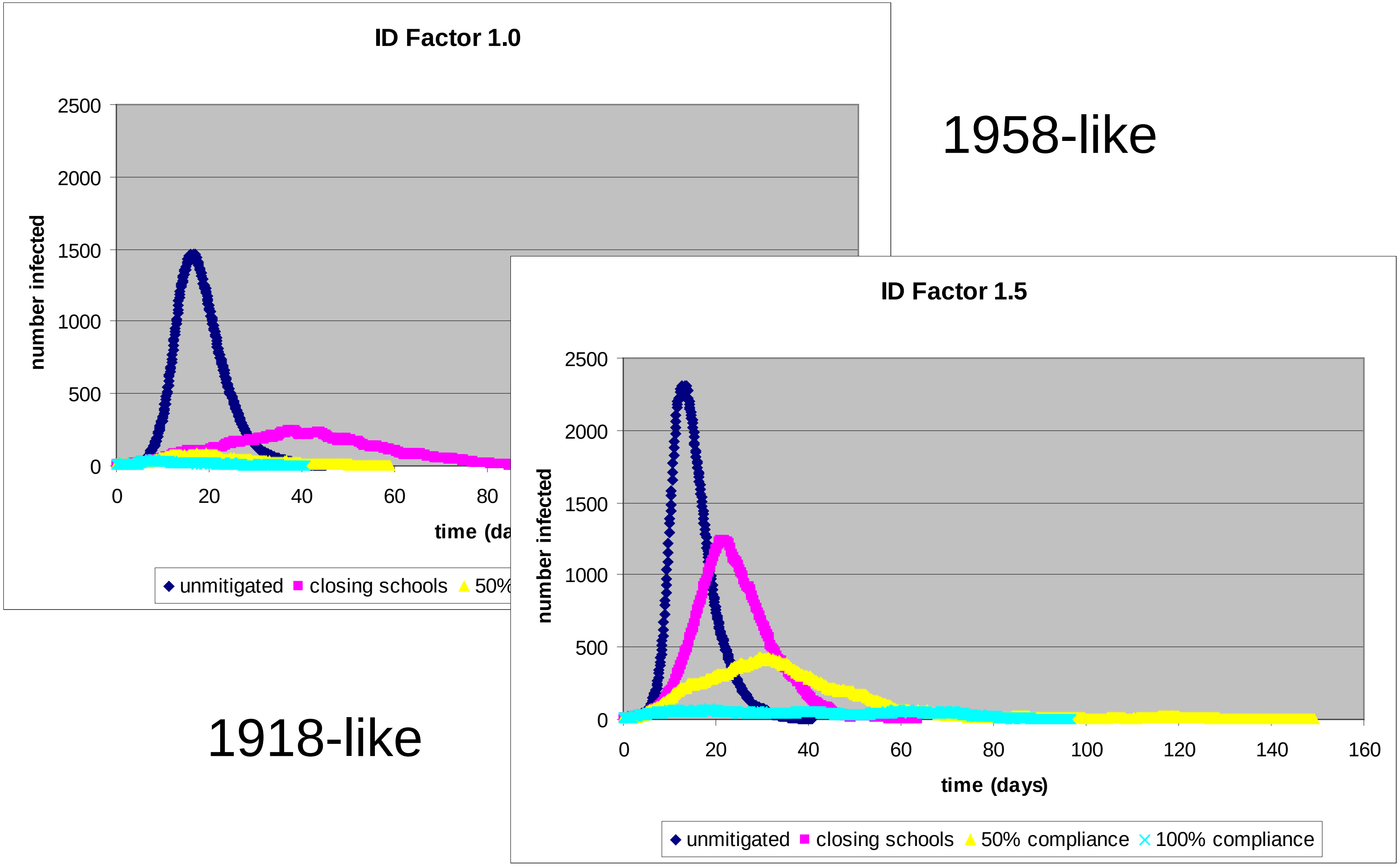
Disease manifestation
(node and link behavior)



Network of Infectious Contacts



Closing Schools and Keeping the Kids Home

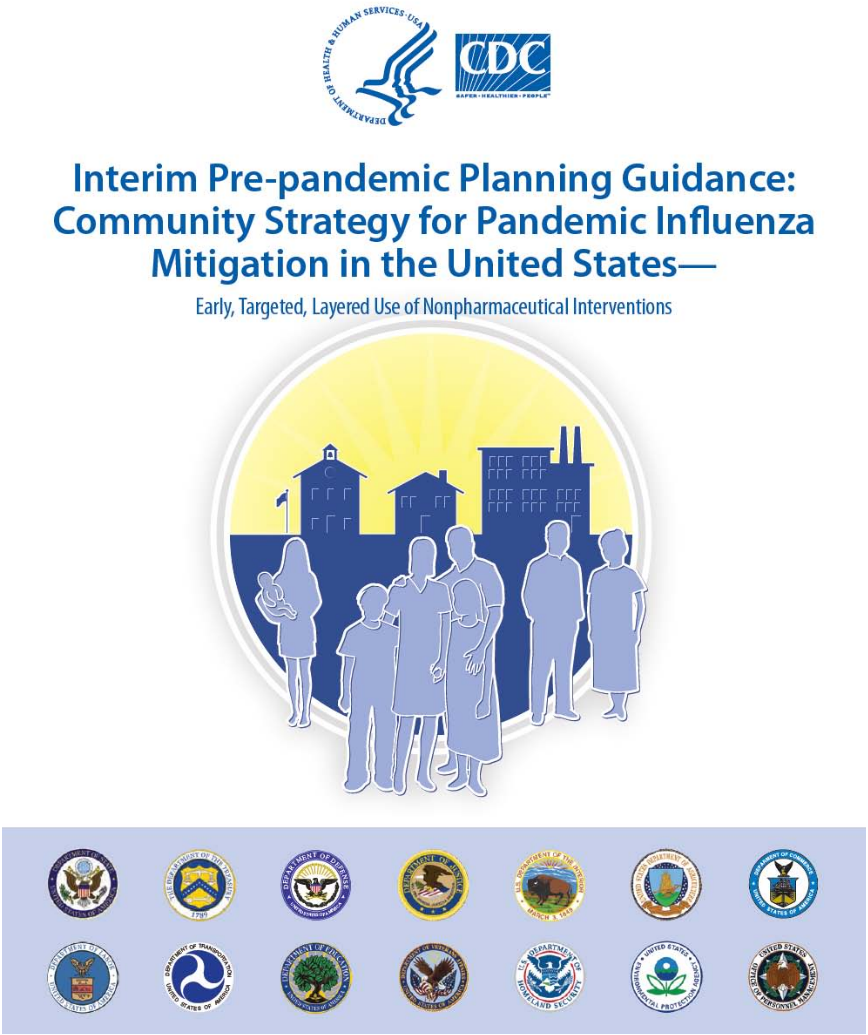


1958-like

1918-like

Worked with the HSC to formulate Public Policy

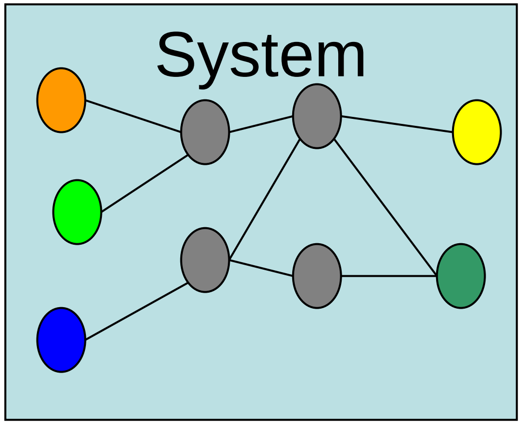
A year later…



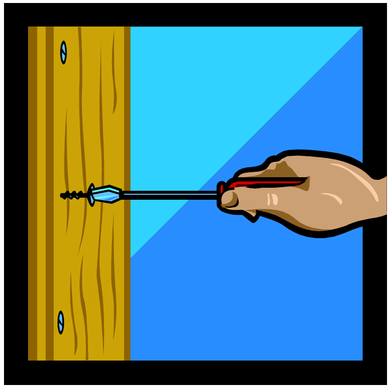
Model? Build the right one

- **There is no general-purpose model of any system**
- **A model describes a system for a purpose**

What to we care about?



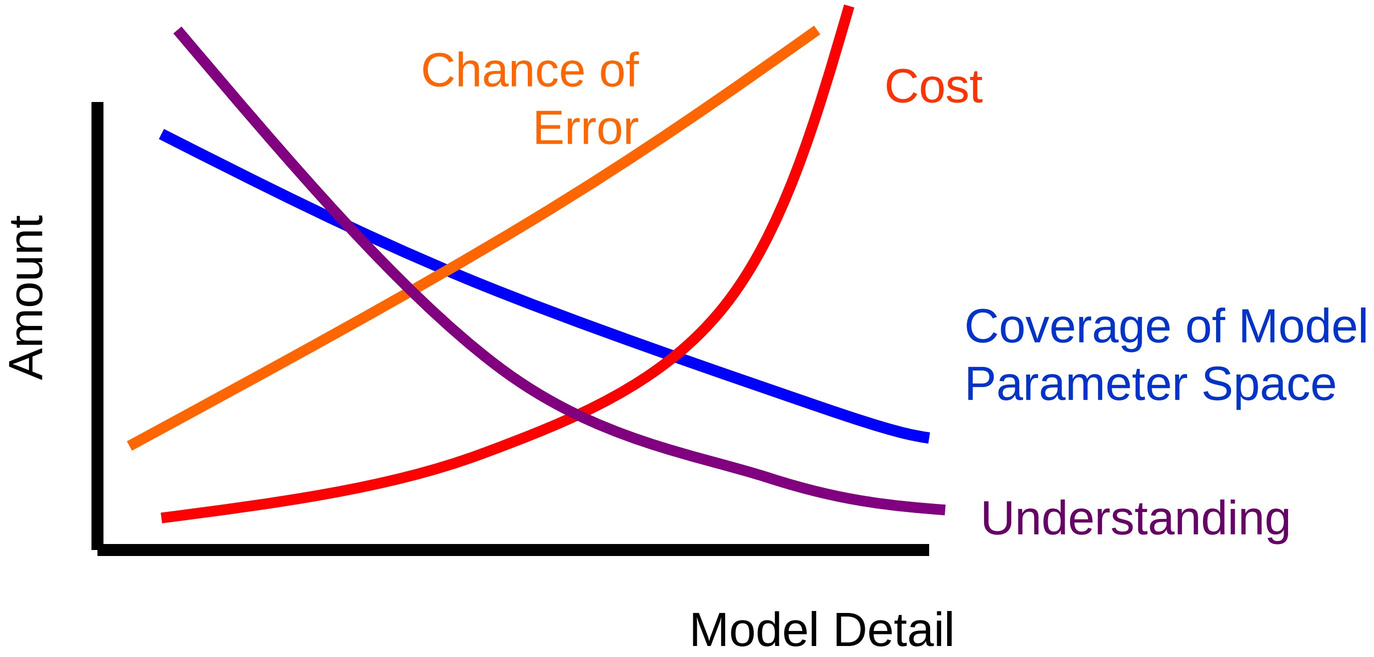
What can we do?



Model

Additional structure and details added *as needed*

Detail? More can be less



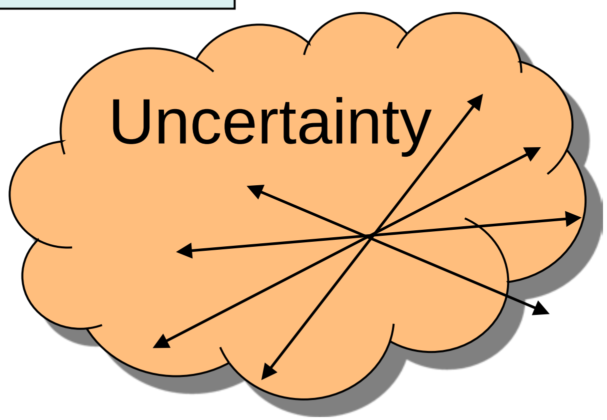
1. Recognize the tradeoff
2. Characterize the uncertainty with every model
3. Buy detail when and where its needed

Uncertainty? Focus on robustness of Choice

Policies or Actions →

Model

→ Measures of System Performance



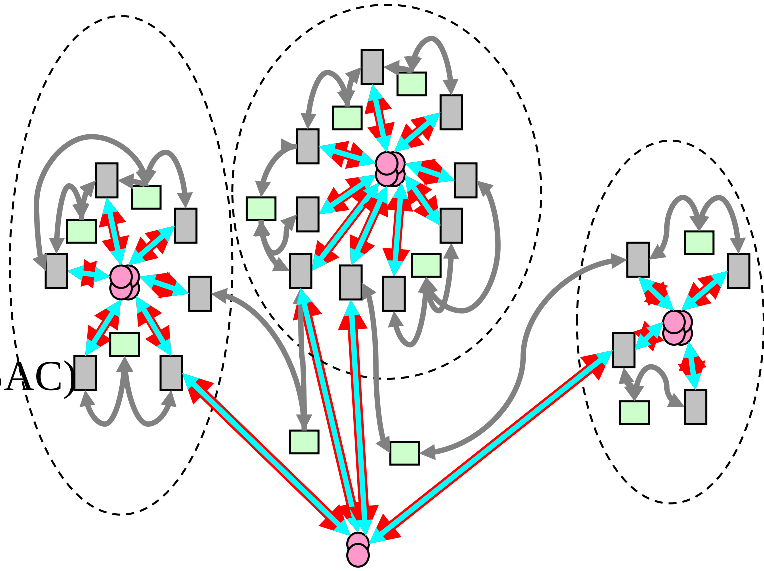
Rank Policies by Performance measures while varying parameters within expected bounds

"Best" policies are those that always rank high, their ***choice is robust to uncertainty***

CASoS Engineering

- **Harnassing the tools and understanding of Complex Systems, Complex Adaptive Systems, and Systems of Systems to Engineer solutions for some of the worlds biggest, toughest problems: The CASoS Engineering Initiative**

- **Current efforts across a variety of Funders:**
  - Global Financial System (NISAC)
  - Global Energy System (DOE)
  - Health Care Systems (VA)
  - Cascading in Multi-Network Infrastructure (DOE)
  - Building out the critical national infrastructures (NISAC)



NISAC

Extra Slides

What is a CASoS?

- **System:** A system is a set of entities, real or abstract, comprising a whole where each component interacts with or is related to at least one other component and that interact to accomplish some function. Individual components may pursue their own objectives, with or without the intention of contributing to the system function. Any object which has no relation with any other element of the system is not part of that system.

- **System of Systems:** The system is composed of other systems ("of systems"). The other systems are natural to think of as systems in their own right, can't be replaced by a single entity, and may be enormously complicated.

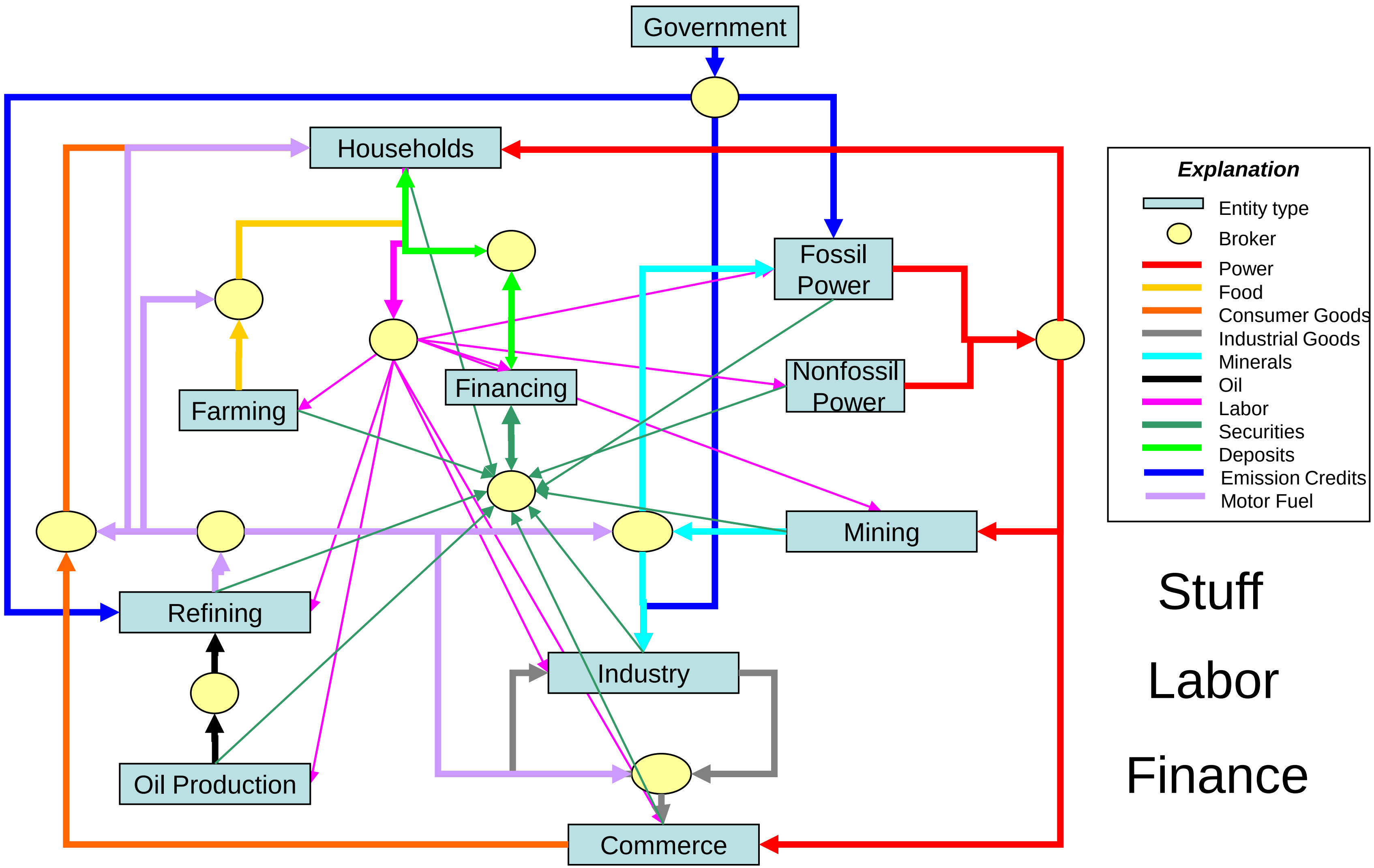
- **Complex:** The system has behavior involving interrelationships among its elements and these interrelationships can yield emergent behavior that is nonlinear, of greater complexity than the sum of behaviors of its parts, not due to system complication.

- **Adaptive:** The system's behavior changes in time. These changes may be within entities or their interaction, within sub-systems or their interaction, and may result in a change in the overall system's behavior relative to its environment.

General CASoS Engineering Framework

- Define
  - CASoS of interest and Aspirations,
  - Appropriate methods and theories (analogy, percolation, game theory, networks, agents…)
  - Appropriate conceptual models and required data
- Design and Test Solutions
  - What are *feasible choices* within multi-objective space,
  - How *robust* are these choices to uncertainties in assumptions, and
  - Critical enablers that increase system *resilience*
- Actualize Solutions within the Real World

Core Economy within Global Energy System

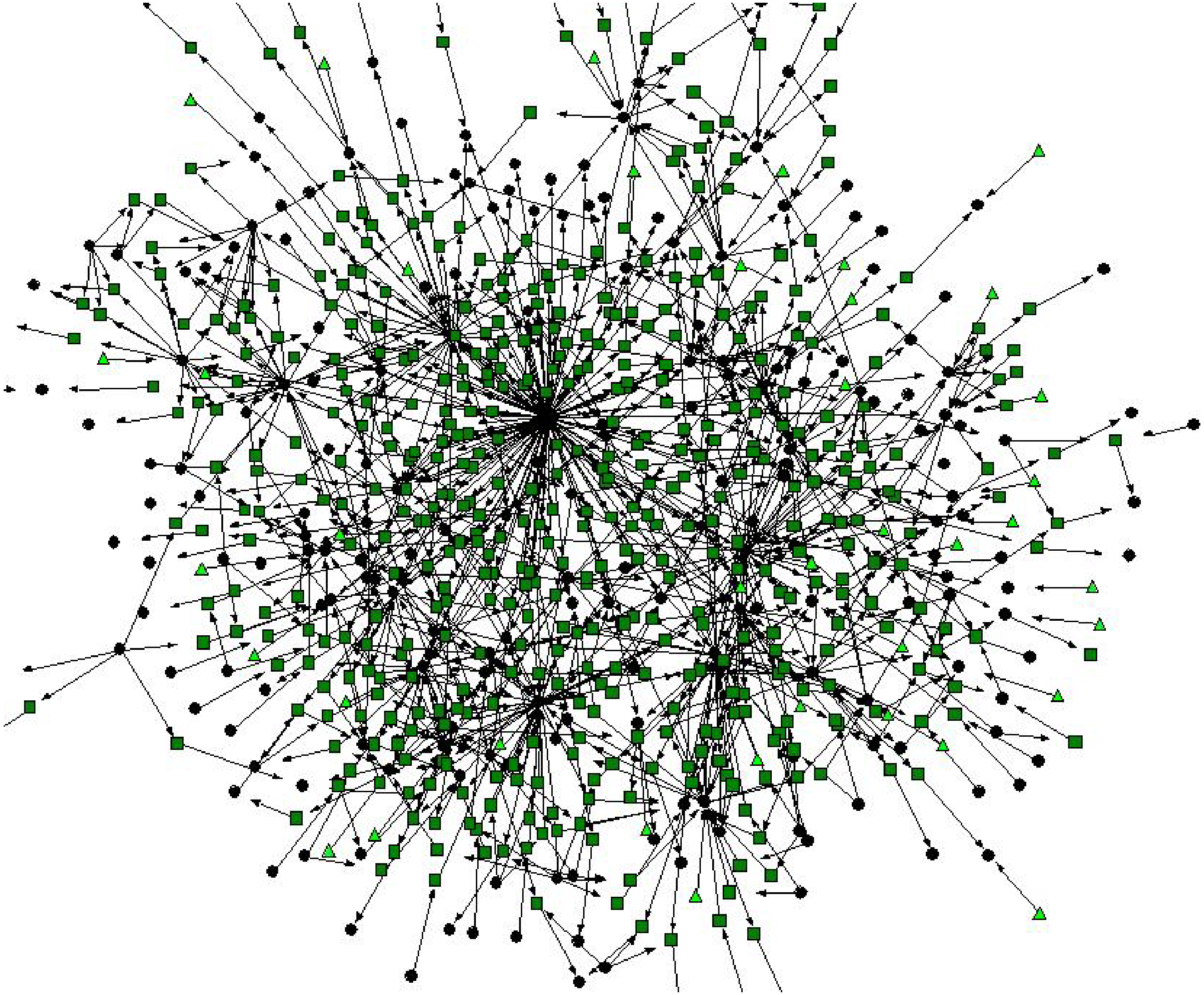


Stuff

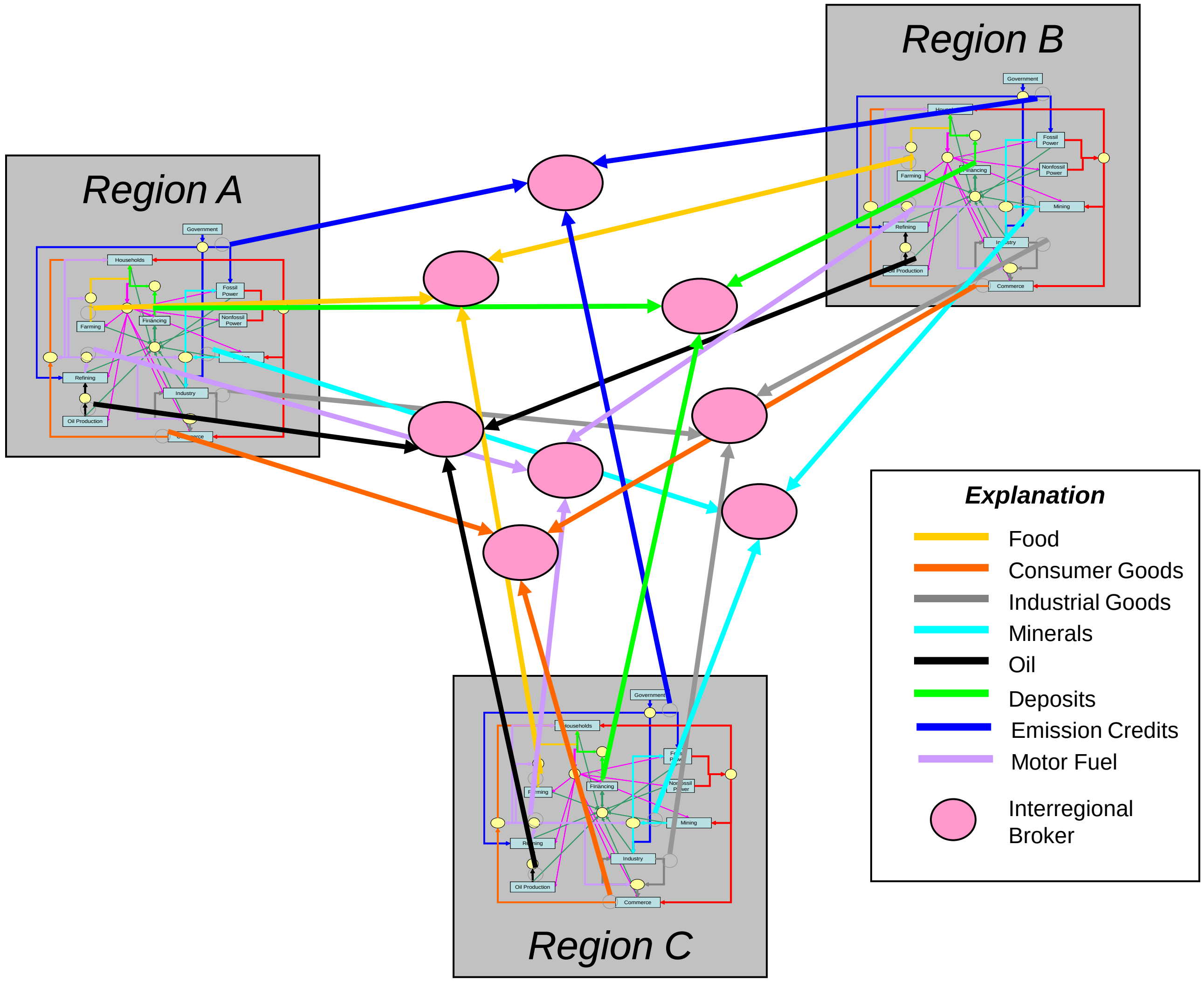
Labor

Finance

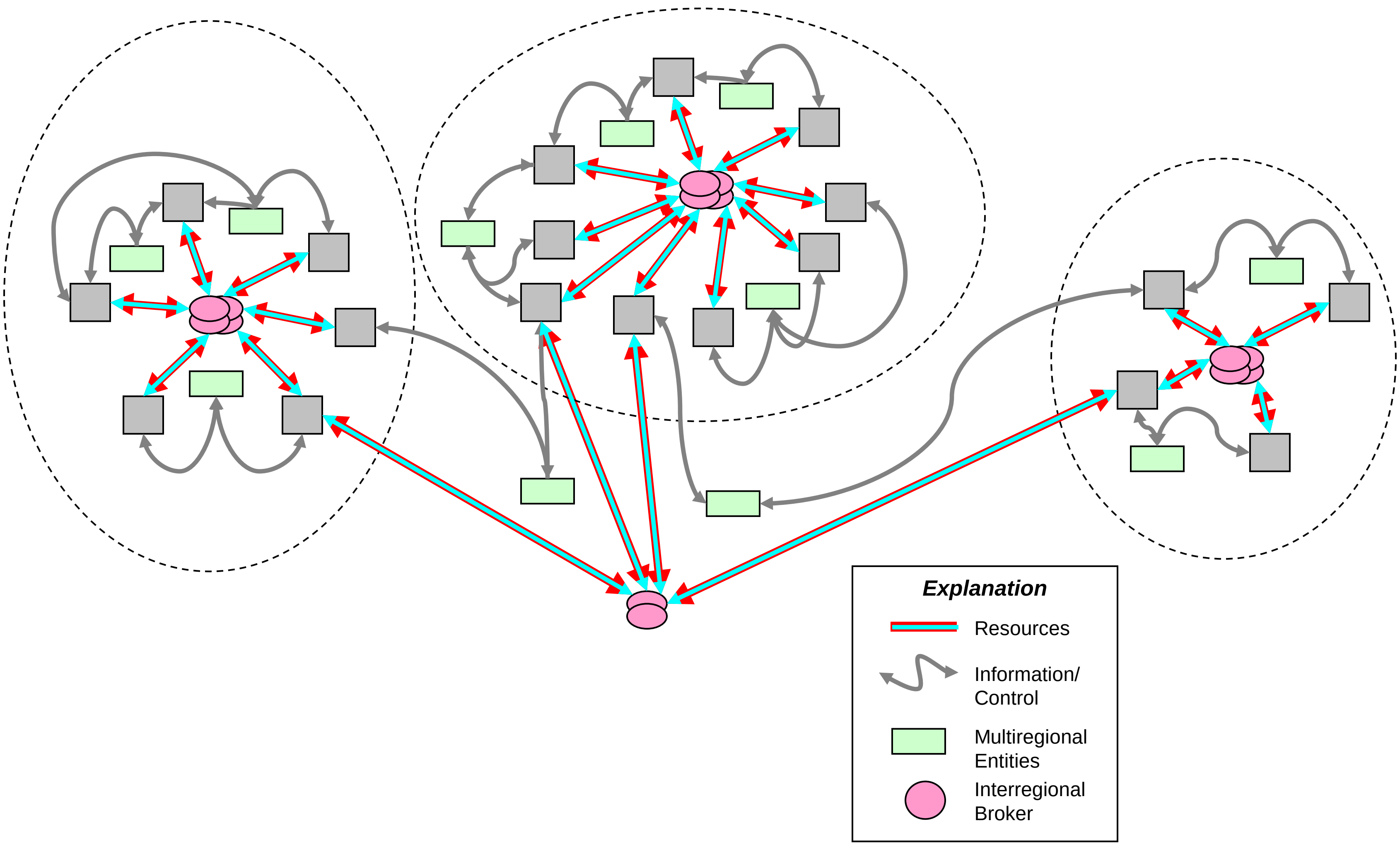
Within an entity type…



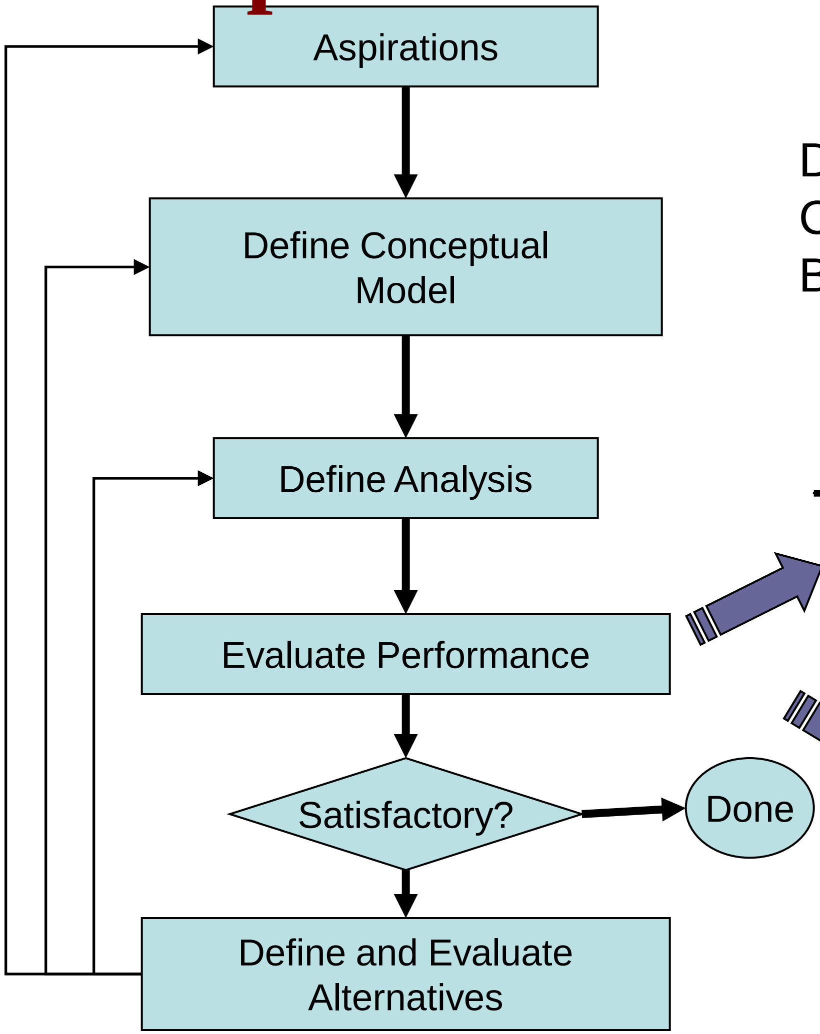
Trading Blocks composed of Core Economies



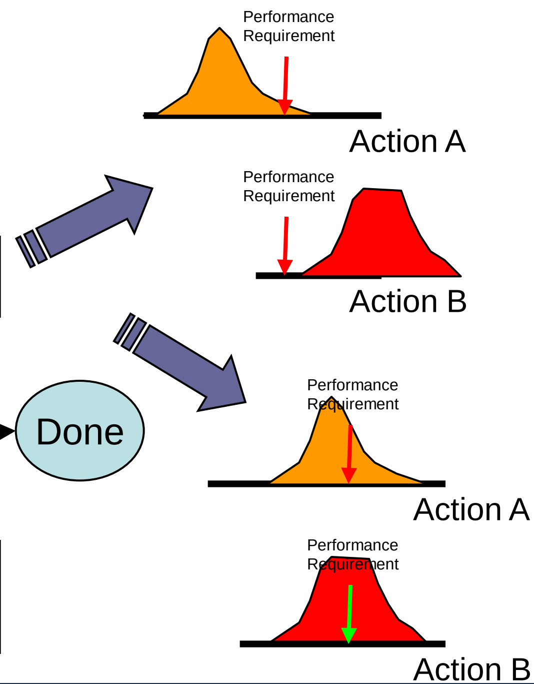
Global Energy System



Model development: an iterative process that uses uncertainty



Decision to refine the model
Can be evaluated on the same
Basis as other actions



Model uncertainty permits distinctions

Model uncertainty obscures important distinctions, and reducing uncertainty has value

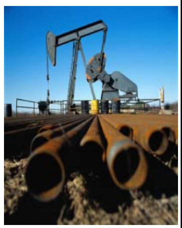
Many Examples of CASoS

- **Tropical Rain forests**
- **Agro-Eco systems**
- **Cities and Megacities (and their net**
- **Interdependent infrast**
- **Government and politi energy systems (local t**

Extra NISAC Related

Resolving Infrastructure Issues Today

Each Critical Infrastructure Insures Its Own Integrity



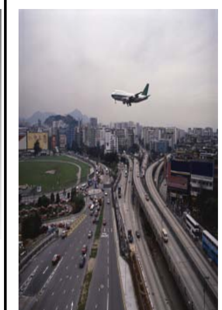
Oil & Gas

Communica-tions

Water

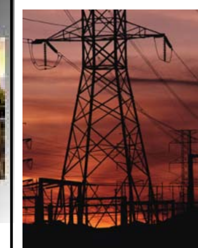
Banking & Finance

Continuity of Gov. Services



Transpor-tation

Emergency Services



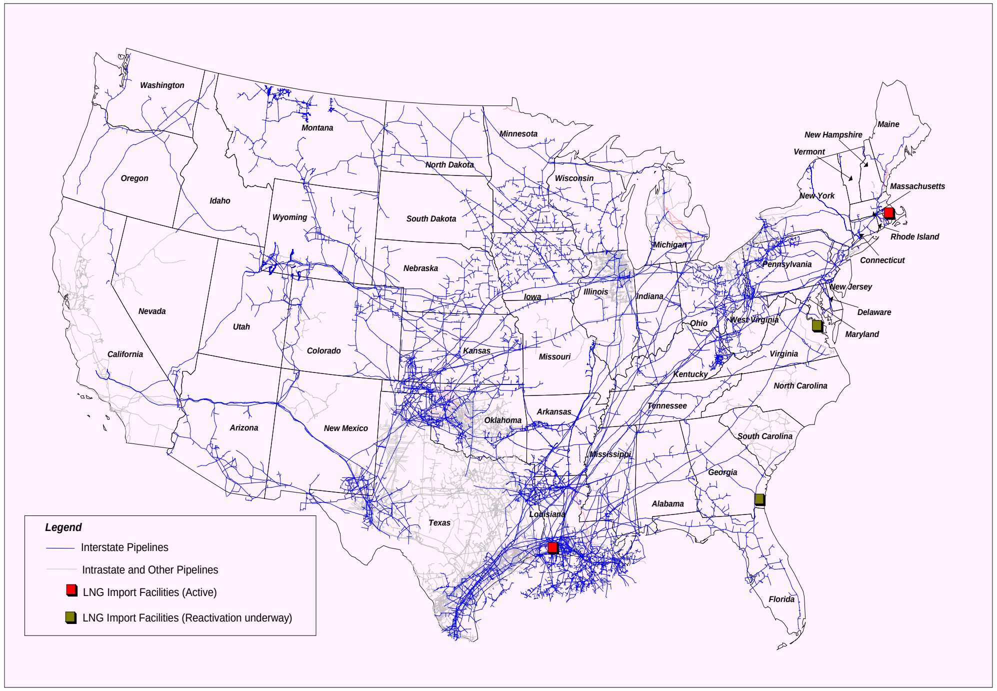
Electric Power

NISAC's Role:

Modeling, simulation, and analysis of critical infrastructures, their interdependencies, system complexities, disruption consequences

A Challenging if not Daunting Task

- **Each individual infrastructure is complicated**
- **Interdependencies are extensive and poorly studied**
- **Infrastructure is largely privately owned, and data is difficult to acquire**
- **No single approach to analysis or simulation will address all of the issues**



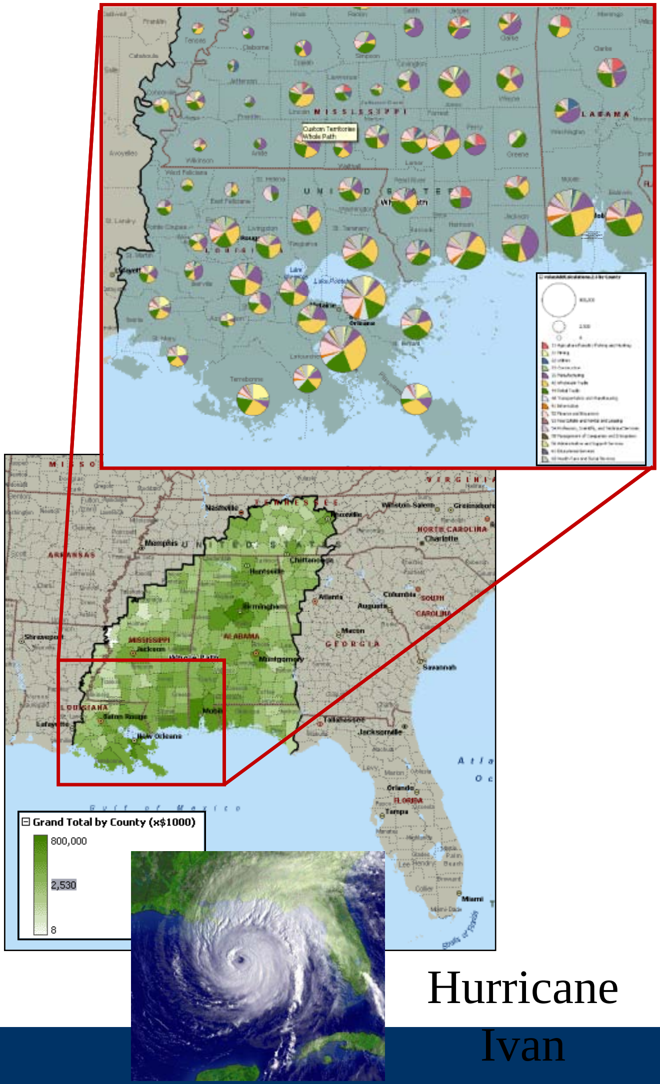
Source: Energy Information Administration, Office of Oil & Gas

Active Refinery Locations,
Crude and Product Pipelines

Example Natural Disaster Analysis: Hurricanes

Analyses:

- **Damage areas, severity, duration, restoration maps**
- **Projected economic damage**
  - Sectors, dollars
  - Direct, indirect, insured, uninsured
  - Economic restoration costs
- **Affected population**
- **Affected critical infrastructures**



Hurricane Ivan

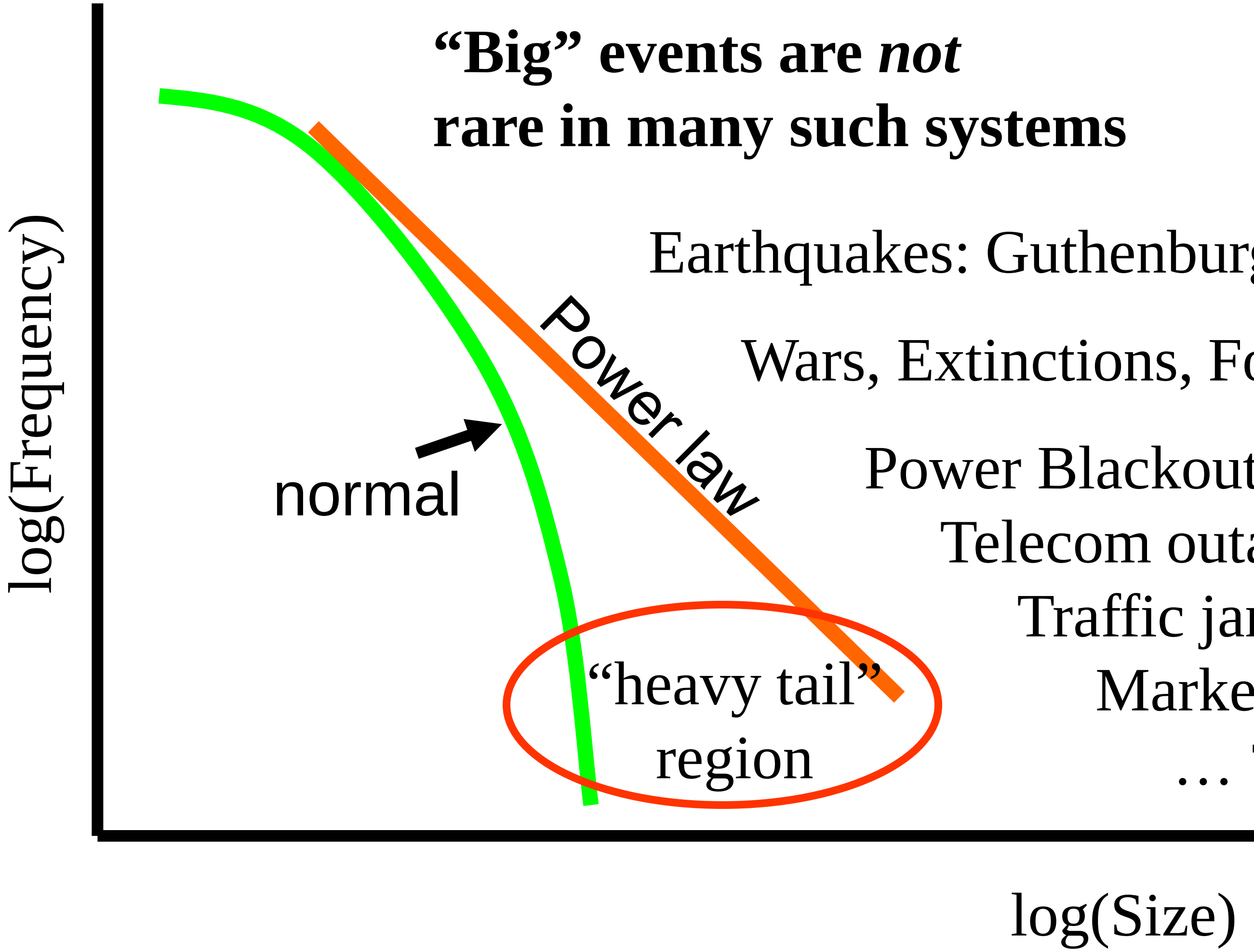
Focus of research:

•Comprehensive evaluation of threat
•Design of Robust Mitigation
•Evolving Resilience

Complexity Primer Slides

First Stylized Fact: Multi-component Systems often have power-laws & "heavy tails"

"Big" events are *not* rare in many such systems



Earthquakes: Guthenburg-Richter

Wars, Extinctions, Forest fires

Power Blackouts?

Telecom outages?

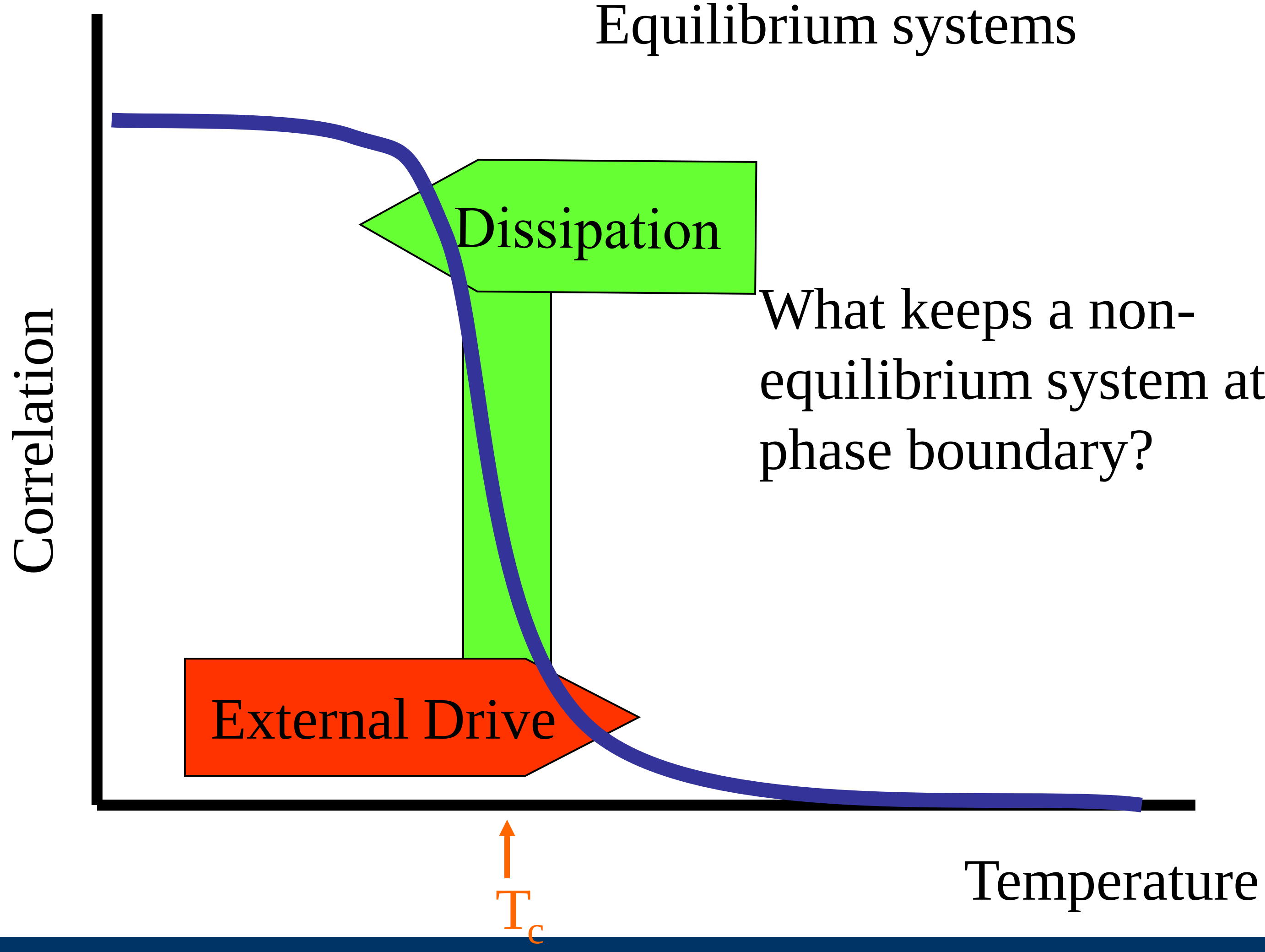
Traffic jams?

Market crashes?

… ???

Power Law - Critical behavior - Phase transitions

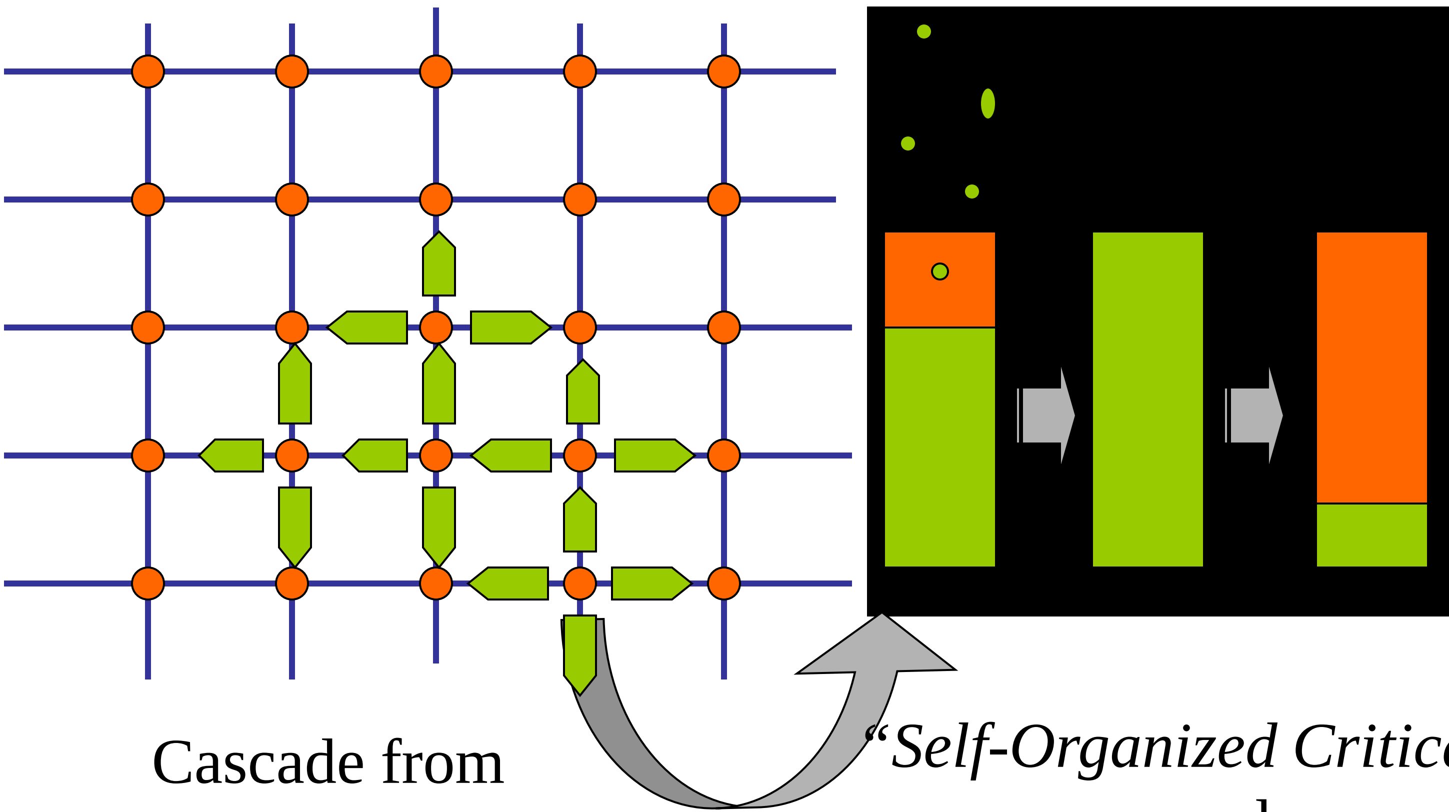
Equilibrium systems



What keeps a non-equilibrium system at a phase boundary?

1987 Bak, Tang, Wiesenfeld's "Sand-pile" or "Cascade" Model

Lattice Drive Relaxation

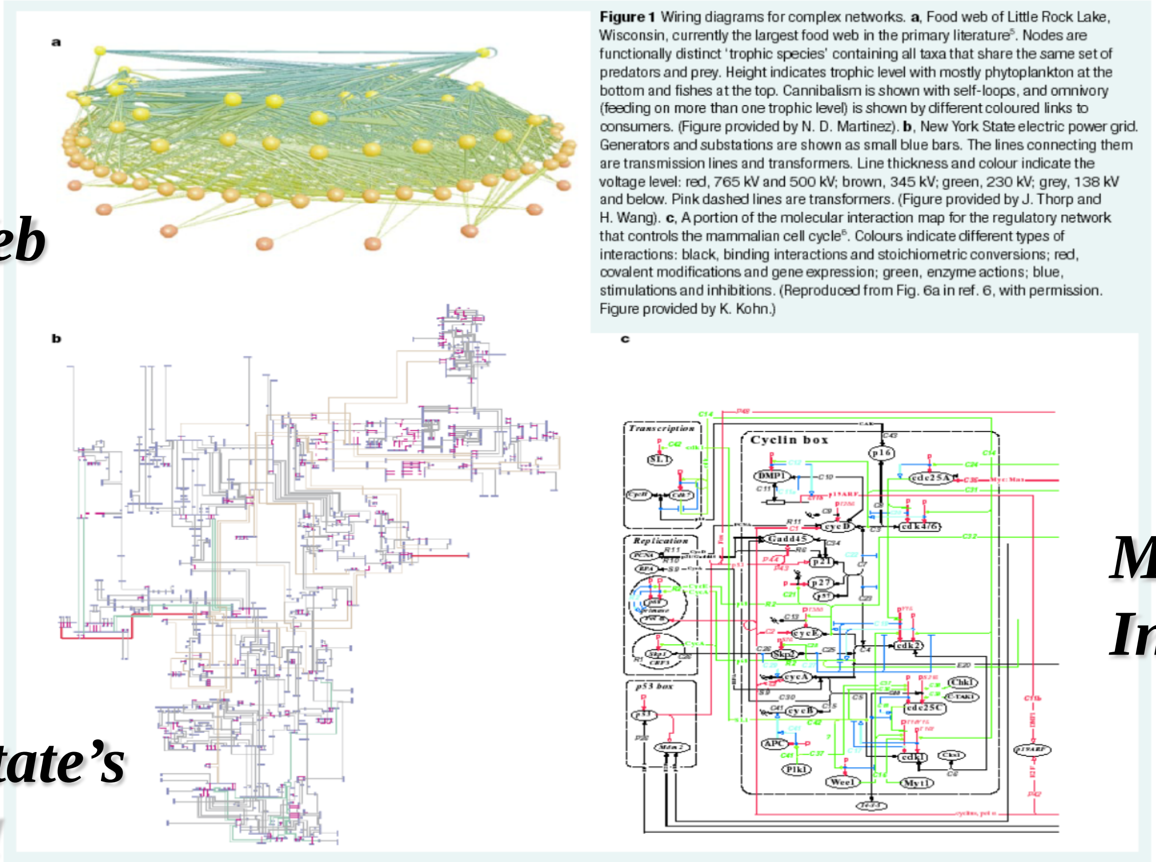


Cascade from
Local Rules

"Self-Organized Criticality"
power-laws
fractals in space and time
time series unpredictable

Second Stylized Fact: Networks are Ubiquitous in Nature and Infrastructure

Food Web

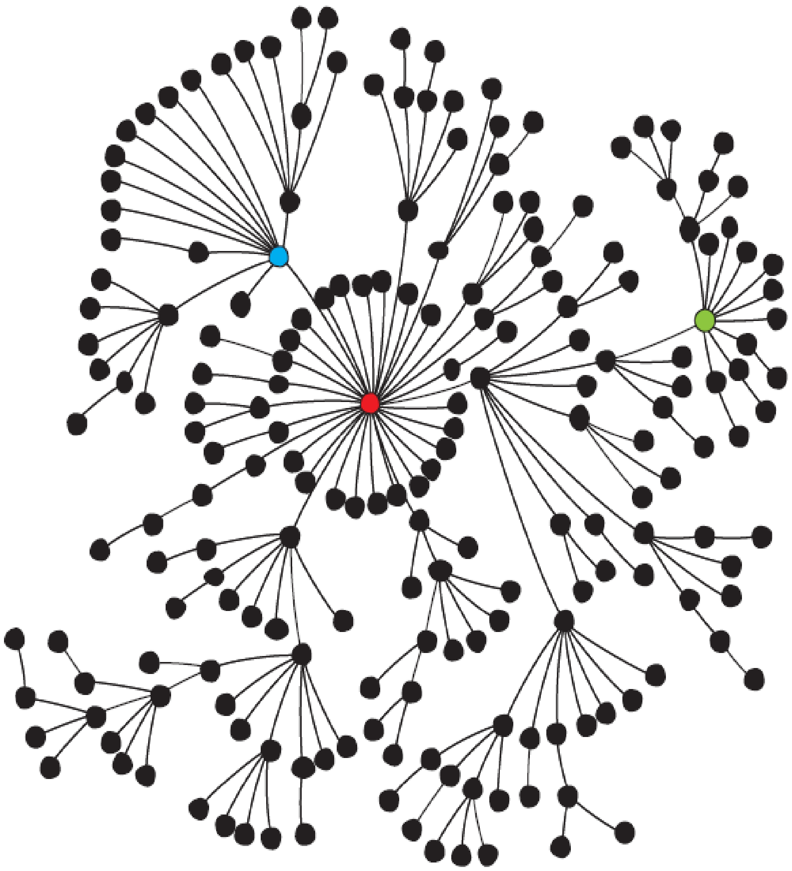


Molecular Interaction

New York state's Power Grid

Illustrations of natural and constructed network systems from Strogatz [2001].

1999 Barabasi and Albert's "Scale-free" network



Simple Preferential attachment model: "*rich get richer*" yields Hierarchical structure with "King-pin" nodes

Properties:

tolerant to random failure…

vulnerable to informed attack