Sunday

BP 1: Tutorial: Evolutionary Dynamics and Applications to Biology, Social and Economic Systems (SOE/DY/BP/jDPG)

Current model approaches for collective phenomena in biological, social and economic systems widely employ methods from statistical physics. This sequence of tutorial talks demonstrates how physical concepts allow the formulation of appropriate microscopic models, the numerical and analytical treatment to obtain phase diagrams and macroscopic equations of motion. Host-virus coevolution, social opinion formation and systemic risk of the interbank network are research frontiers illustrating fruitful applications (Session compiled by J.C.Claussen)

Time: Sunday 16:00-18:30

Tutorial

BP 1.1 Sun 16:00 H16 Predicting evolution: statistical mechanics and biophysics far from equilibrium — • MICHAEL LÄSSIG — Institut für theoretische Physik, Zülpicher Strasse 77, D-50937 Köln

The human flu virus undergoes rapid evolution, which is driven by interactions with its host immune system. We describe the evolutionary dynamics by a fitness model based on two biophysical phenotypes of the virus: protein folding stability and susceptibility to human immune response. This model successfully predicts the evolution of influenza one year into the future, which has important consequences for public health: evolutionary predictions can inform the selection of influenza vaccine strains. Based on this example, we discuss the role of statistical mechanics and biophysics in making evolutionary biology a predictive science.

Tutorial BP 1.2 Sun 16:50 H16 Voter models of social opinion formation. • • KATARZYNA SZNAJD-WERON — Department of Theoretical Physics, Wroclaw University of Technology, Wybrzeze Wyspianskiego 27, 50-370 Wroclaw

Among many different subjects, opinion dynamics is one of the most studied in the field of sociophysics. In my opinion there are at least two important reasons why physicists study this topic. The first motivation comes from social sciences and can be described as a temptation to build a bridge between the micro and macro levels in describing social systems. Traditionally, there are two main disciplines that study social behavior - sociology and social psychology. Although the subject of the study is the same for both disciplines, the usually taken approach is very different. Sociologists study social systems from the level of the social group, whereas social psychologists concentrate on the level of the individual. From the physicist's point of view this is similar to the relationship between thermodynamics and statistical physics. This analogy raises the challenge to describe and understand the collective behavior of social systems (sociology) from the level of

interpersonal interactions (social psychology). The second motivation to deal with opinion dynamics is related to the development of nonequilibrium statistical physics, because models of opinion dynamics are often very interesting from the theoretical point of view. A good example of such an interesting model is a broad class of voter models, including linear voter model and nonlinear q-voter model introduced in along with its modifications.

BP 1.3 Sun 17:40 H16 Tutorial Maximum-entropy methods for network reconstruction, systemic risk estimation, and early-warning signals $-\bullet$ Diego GARLASCHELLI — Lorentz Institute for Theoretical Physics, University of Leiden, The Netherlands

The global financial crisis shifted the interest from traditional measures of "risk" of individual banks to new measures of "systemic risk", defined as the risk of collapse of an entire interbank system. In principle, estimating systemic risk requires the knowledge of the whole network of exposures among banks. However, due to confidentiality issues, banks only disclose their total exposure towards the aggregate of all other banks, rather than their individual exposures towards each bank. Is it possible to statistically reconstruct the hidden structure of a network in such a way that privacy is protected, but at the same time higherorder properties are correctly predicted? In this talk, I will present a general maximum-entropy approach to the problem of network reconstruction and systemic risk estimation. I will illustrate the power of the method when applied to various economic, social, and biological systems. Then, as a counter-example, I will show how the Dutch interbank network started to depart from its reconstructed counterpart in the three years preceding the 2008 crisis. Over this period, many topological properties of the network showed a gradual transition to the crisis, suggesting their usefulness as early-warning signals of the upcoming crisis. By definition, these early warnings are undetectable if the network is reconstructed from partial bank-specific information.

Location: H16