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Programming in a stock-flow consistent framework

Pierre Boudes, Julien David, Christophe Fouqueré, Aldo Gangemi

December 12, 2014

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INTRODUCTION

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A simple SFC-ABM model

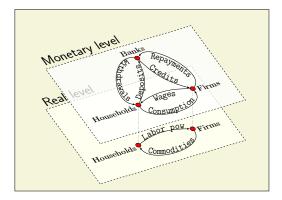


Figure: credit Pascal Seppecher

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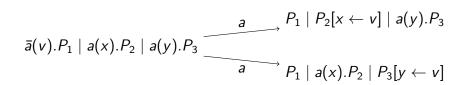
Concurrent processes in pi-calculus

- Processes (*P*, *P*', *Q* etc.)
 - Processes in parallel $P \mid Q$
 - Null process 0
- Communications

$$\bar{a}(v).P_1 \mid a(x).P_2 \stackrel{a}{\longrightarrow} P_1 \mid P_2[x \leftarrow v]$$

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Concurrency in pi-calculus



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Bisimulation

Bisimulation

A bisimulation is a binary relation \cong such that if $P \cong Q$ then

- $\forall P'$, and $\forall a \text{ st } P \xrightarrow{a} P' \exists Q' \text{ st } Q \xrightarrow{a} Q'$ and $P' \cong Q'$
- $\forall Q'$, and $\forall a \text{ st } Q \xrightarrow{a} Q' \exists P' \text{ st. } Q \xrightarrow{a} Q' \text{ and } P' \cong Q'.$

Two process P and Q are said to be *bisimilar* if there exists a bisimulation \cong such that $P \cong Q$. We can further say that P and Q always expose the same

behaviour if for any context, $R, P \mid R$ is bisimilar to $Q \mid R$.

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Choosing the observable facts

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Channel names are the observables

• Do we need agent ids ?

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Choosing the observable facts

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Channel names are the observables

- Do we need agent ids ?
- Do we need money amounts ?

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All you can do with money

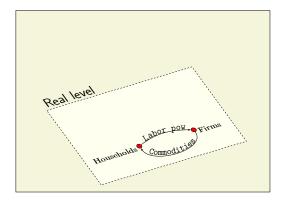


Figure: No observable money flows

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Interaction based models

Interaction matrix

	Household	Firm	Bank
Household		Buy, Work	
Firm	Appoint		
Bank			

In process calculi accounts, transactions, firms, households, Banks will all sit at the same level (all processes).

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The largest set of processes such that:



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The largest set of processes such that:

• each process alone cannot perform a violation of the balance sheet

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The largest set of processes such that:

- each process alone cannot perform a violation of the balance sheet
- any two processes will always interact with respect to the quadruple entry principle.

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Existence ?

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Existence ?coinduction.

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Function type

If a function f is of type $A \rightarrow B$ and its argument v is of type A and if the computation f(v) does not run forever or raise an error then the result is of type B.

A type is an **invariant** of the computation known from the type system (verification at compile time).

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Types are strongly related with logical propositions.

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An example of a free theorem

If f is of type $\forall \alpha$, List $\alpha \rightarrow$ Int then for any type A, for any data I of type List A, and for any $g : A \rightarrow B$:

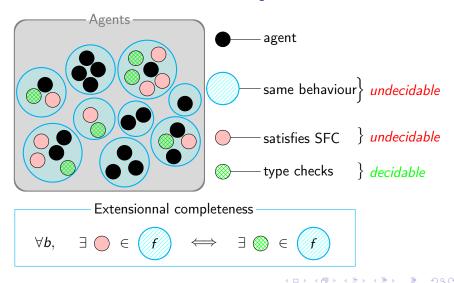
$$f(l) = f(map(g, l))$$

Where map(g, I) is the list obtained by applying g pointwise to the elements of I.

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Extensionnal completeness



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Automatically generated behaviours

With a language constrained structurally (induction) we can generate new behaviours automatically.

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Amount of transactions (data) in a reasonably complex simulation ?

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Amount of transactions (data) in a reasonably complex simulation ? With 10000 households \times 100 transactions per period for each household we get 10^6 transactions per period. Let say 10^7 bytes per period, 10 Gb for 1000 periods.

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- Bitcoin chainblock actual size 30 Gb
- Facebook : 4 Pb / year (4 \times 10 15 bytes)
- LHC : 15 Pb / year
- LSST (large telescope) : 100 Pb / year

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Real data in heterogeneous datasets

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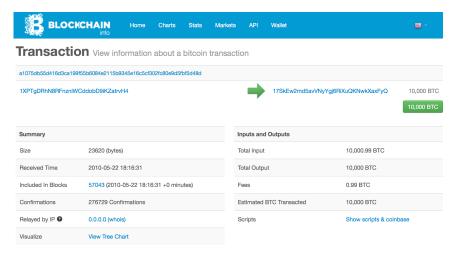
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Real data in heterogeneous datasets \implies linked data

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Tracking money?



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