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Unrealistic models and how to identify them: on accounts of model realisticness

Claudius Gräbner

Unrealistic models and how to identify them: on accounts of model realisticness*

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Abstract

What determines the realisticness of a model? It is argued that to come up with an account of model realisticness that can answer this question, one has to make strong philosophical commitments to an account of representation, an account of model-world comparisons as well as the ontology of models and their targets. Without such commitments it is not feasible to determine the realisticness of a model. Since all these areas are subject to ongoing philosophical debate, it is not feasible to come up with a unique and all-encompassing account.

Based on this observation, one account of model realisticness, which is based on an antirealist fictional view of models, a commitment to realism about mathematical objects, and the DEKI account of representation, is introduced and discussed. The account aligns well with the practice of applied scientists, who regularly apply validation techniques to assess the realisticness of models. This practice can nicely be accommodated for in the proposed account, and it suggests a number of promising avenues for further philosophical inquiry.

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1 Introduction

The present contribution is concerned with the nature of ‘unrealistic models’. The term is used widely in applied sciences and philosophy. Particularly in the social sciences, a lack of realisticness is often used to criticize a particular modeling approach, while in philosophy the question of how such models become epistemic meaningful takes centre state (see e.g. Ylikoski and Aydinonat, 2014). At the same time, the concrete criteria that determine the degree of realisticness of a model remain ambiguous. The main contribution aspired by this paper is to argue that this ambiguity is not surprising, given that several ways to determine the realisticness of model exist, and that all of them require us to make certain controversial philosophical assumptions, *inter alia* about the ontological nature of models or mathematical objects.

More precisely, any classification of a model as being ‘realistic’ or ‘unrealistic’ necessarily refers to at least (1) an account of representation, (2) and account of model-world comparisons and, thereby at least to some extent (3) to an account of the ontology of models. In all these areas, a certain stand must be taken if one wishes to come up with reasonable criteria for determining the realisticness of a model.

All of these areas remain contested, however, and it is not my aim to resolve these controversies. Rather, I argue that any attempt to determine the realisticness of a model must take an explicit position in these controversies. To illustrate why, I will use the following formulation, which is probably consistent with how most applied scientists think about realisticness, as a guiding example:¹

Realisticness 1

“The realisticness of a model M is determined by the quality of the relevant aspects of the representation relationship between M and its target in the real world T .”

As such, this formulation leaves open a number of intricate philosophical issues. Yet by linking it into coherent accounts of model representation and model-world comparisons it can be turned into one coherent account of unrealistic models. I exemplify this by building upon an antirealist fictional view of models, realism about mathematical object, and the DEKI account of representation. Furthermore, I show that the resulting account of realisticness aligns well with the actual practice of applied scientists, who regularly use particular *validation techniques* to determine the realisticness of a model.

¹For an outline of how one could interpret ‘unrealisticness’ differently see Mäki (2017).

To reach this goal we proceed as follows: The next section argues why a general account of model realisticness is not feasible and the commitment to accounts of representation and model-world comparisons (and, thus, to the ontology of models) is inevitable. Based on this conclusion I use the guiding example from above to show how a coherent account of model realisticness can be derived from such commitments: section 3 grounds the account in the DEKI account of representation (Frigg and Nguyen, 2016; Nguyen, 2016) and 4 explains how the relevant aspects of the representation relationship between the model and its target can be identified. Section 5 then discusses an account of model-world comparisons that grounds quality assessments between the model and its target. How such comparisons are made in practice, and how this corroborates the overall account is discussed in section 6. Finally, section 7 discusses the results and highlights important avenues for further research.

2 A general account of unrealisticness is impossible

The guiding idea of this contribution is that if we wish to determine the realisticness of a model, we must make rather strong philosophical assumptions in a number of contested areas, such as the ontology of models or the nature of model-world comparisons. This is an inconvenient argument: It would obviously be preferable to have general criteria to determine the realisticness of a model, independent of whether one is willing to subscribe to, say, realism or antirealism with regard to models. Unfortunately, the search for such general criteria is a *cul de sac*:

First, to justify the label realisticness, an explicit reference to ‘reality’ is inevitable: it makes sense to discuss the realisticness of models only if they somehow relate to reality.² The nature of the relationship between a model and its target has frequently been characterized as a relationship of *representation* (e.g., Frigg and Nguyen, 2017). Moreover, it makes sense to understand ‘realisticness’ not as a binary property, but to allow for comparative claims such as “model A is more realistic than model B”. To make such claims, and to explain when a model represents a target in reality at all, one has to come up with an account of representation. A number of such accounts have been proposed in the literature, and only those with direct bearings for upcoming discussions will be mentioned here (for a more complete review of the various accounts see, e.g., Frigg and Nguyen, 2017): of continuous popularity are accounts based on the *similarity* between a model and its target. According to these, models represent their

²This is why the qualifier ‘its target the real world’ has been added to the guiding example above. There are many models that represent non-actual systems, such as three-sex populations or buildings to be built in the future, but it is not clear whether “realisticness” is the right property to be discussed in this context. Other labels, such as “plausibility” might be preferable. This question will be taken up in section 7 but will also be an interesting topic for future work.

targets in virtue of being similar to them. There are a number of variants of this approach, depending on how ‘similarity’ is operationalized, and which qualifications to the relationship are imposed: classical approaches are ‘naturalistic’ in the sense that they assume that similarity can be determined objectively. Against this, more recent conceptions, such as the one by [Giere \(2010\)](#), highlight subjectivity and grant the model user an important role: “Agents (1) intend; (2) to use model, M ; (3) to represent a part of the world, W ; (4) for some purpose, P .”, or in other words “A model M represents target T iff used as a representation of T by an agent A for the purpose P ” (but see already [Apostel, 1960](#), for a much earlier account along these lines). Granting subjectivity such a strong place in a conception of similarity seems unattractive, but plays a considerable role in most recent accounts of representation based on similarity (such as, e.g., [Weisberg, 2013](#)), and will, for these reasons, also feature in the account or ‘realisticness’ as elaborated below.³ A general challenge for such approaches based on the idea of similarity, however, is that most models do not literally instantiate the properties of the systems they are meant to represent. It is, thus, not *a priori* clear how they can be similar to them ([Salis, 2016](#)). There is, however, a solution – which comes with a number of assumptions – to be discussed in the context of model-world comparisons below in section [5](#).

Another influential approach of representation emphasizes the inferential role of models ([Frigg and Nguyen, 2017](#)). Such approaches focus on how models enable users to make inferences about their target, thereby linking the representative capacities of a model directly to its ability to meet the surrogative reasoning condition.⁴ [Suárez \(2004\)](#), for example, formulates necessary conditions for a model M to represent its target T by requiring M to allow for “competent and informed agents to draw specific inferences regarding $[T]$ ” (p. 773). Thus, he simply takes the surrogative reasoning condition and turns it into a necessary condition for a model to represent its target ([Nguyen, 2016](#), p. 123). Another inflationary view put forth by [Hughes \(1997\)](#) formulates three conditions: it must denote the target (‘D’), it must have an internal dynamic that can be examined by the model user, e.g. by using mathematical rules of inference or by simulating the model in a computer (‘D’), and, finally, allows for an interpretation in the light of the target system (‘I’). But the conception as such does not offer (and does not seem to be intended to offer) any deeper insights into how the representation relationship gets established. An extended account, based on the notions of denotation, exemplification, keying-up

³For critical remarks on this role granted to subjectivity see [Rusanen and Lappi \(2012\)](#).

⁴Since there is a wide consensus that model thinking should enable users to make informed claims about the targets of these models, [Frigg and Nguyen \(2017\)](#) introduce the term *surrogate reasoning condition* to stress that every account of model representation should explain how these claims about targets can be derived from model thinking.

and imputation, has been proposed under the label of ‘DEKI’ by Frigg and Nguyen (2016), and it is able to solve many of challenges an account of representation does face. It will, therefore, be used section 3 to ground the representation relationship in the guiding example introduced above. There are many other accounts of representation (for a critical review of the various accounts see, e.g., Frigg and Nguyen, 2017), and no consensus has emerged so far. But it is clear that representation as such is important whenever the realisticness of a model is assessed: without specifying one’s account of representation, it is not feasible to determine the degree of realisticness of a model.

Second, the realisticness of a model necessarily rests upon a comparison between the model and its target in reality.⁵ Without any reference to ‘reality’, how could one make sense of the term ‘realisticness’? But comparisons between models and objects in reality are not a trivial matter: models are mostly nonactual, while their targets in reality are mostly actual entities. Thus, models often do not literally instantiate the properties of the systems they represent (see e.g. Godfrey-Smith, 2009). Any solution to this problem requires an explicit account of model-world comparisons, an area of ongoing philosophical debate (see, e.g., Weisberg, 2013; Salis, 2016).

Proposals in the literature range conceptualizing model-world comparisons as hypotheses about abstract and actual entities (e.g. Giere, 1990), over claiming that that we can compare imagined model systems with actual targets in a fictionalist context (e.g. Frigg, 2010) to the denial that such comparisons are made at all (e.g. Toon, 2012). A thorough discussion of the pitfalls of these proposals, as well as a constructive proposal that is taken up in section 5, can be found in Salis (2016). In the end, the core issue is that model systems do not literally instantiate properties of their targets and comparisons are thus necessarily false (Salis, 2016). But as explained in section 5, this problem can be circumvented at the cost of committing oneself to the realism of mathematical object. But such strong assumptions are necessary if any progress in this matter is to be made.

Third, as argued in Salis (2016), any successful accounts of model-world comparisons themselves require explicit assumptions about realism of models, mathematical objects or other objects in the target systems. Thus, whenever we are concerned with the ‘realisticness’ of models, we must be willing to make certain ontological assumptions with regard to the nature of models

⁵Some models represent target systems that are not (yet) real: Knuuttila and Koskinen (2017), for example, discuss examples of models in synthetic biology that represent organisms that not yet exist, but which could be designed by using a model. The same holds for models in engineering or architecture, which often represent buildings that have not yet been built. But these cases are not of foremost importance for an account of model realisticness, and will be discussed not before section 7

and their targets. The ontology of models is heavily debated in philosophy: prominent accounts include the view that models are akin to the work of fiction (see e.g. Frigg and Nguyen, 2016; Salis, 2018), others consider them to be *abstract structures* (e.g. Weisberg, 2013) or *epistemic artifacts* (e.g. Knuuttila, 2011).⁶ Adherents to the idea of models as abstract entities either consider them to be “socially constructed entities”, which have “no reality beyond that given to them by the community of scientists” (Giere, 1990, 78). More recently, the move towards more subjective accounts of representation has affected accounts for model-world relationships as well: for Weisberg (2013), models consist of a structural part, but as also a construal, which summarizes the intentions of the model user in the form of the intended target and scope as well as the (subjective) fidelity criteria. Yet such accounts still face the problem that abstract entities do not instantiate the properties of their targets, which renders them incompatible with any realist conception of models (see also Salis, 2016). The same challenge is faced by (indirect) fictionalist accounts, such the one by Frigg (2010).

The latter example has shown that even within a certain view of models, such as fictionalism, various interpretations exist: aside from subscribing to direct or indirect variants of fictionalism, one might also be a realist with regard to fictions, or an antirealist. The same is true with regard to the entities in the target system, and mathematical objects, which play an important role in many models both in the natural and social sciences (see e.g. Nguyen and Frigg, 2017). Thus, even if one subscribes to the idea that models are akin to the work of fiction and endorses a particular ontology of fictions, such as the one of Walton (1990), one still has several interpretations at ones disposal. For the present purpose, it is important to remain as general with regard to one’s ontology of models as possible, but to be specific enough to make sense of the model-world comparisons inherent to any account of model realisticness such as in *Realisticness 1* above.

In all, the elaborations above ruin any hope to reach a general account of the unrealisticness of models. Certain assumptions must be made, and as long as philosophers have not settled the issues definitely, the co-existence of different, equally plausible accounts of the realisticness of models is unavoidable (see already Mäki, 1998). At the same time, one should try to develop accounts of a model’s realisticness as general *as possible* with regard to the philosophical choices just discussed: for example, while it is important to make certain ontological commitments, such that model-world relationships can be made consistently, one does not necessarily need to choose one particular ontological position. For instance, in the account of model realisticness

⁶For a recent survey see, e.g., Gelfert (2017).

developed below, it is sufficient to subscribe to antirealism with regard to models. One does not need to subscribe to one particular antirealist conception of models.

For the remainder of this paper, I take a definitive stand on all the areas discussed above, not because I believe my choices to be the only ‘correct’ ones, but because I wish to demonstrate how a coherent account of model realisticness can be derived from these assumptions.

3 Establishing the representation relation

“The realisticness of a model M is determined by the quality of the relevant aspects of the **representation relationship** between M and its target in the real world T .”

The first part of our characterization of the realisticness of a models refers to the “relevant aspects of the representation relationship between the model and its target”. This begs two questions: (1) what is meant by a ‘representation relationship’ and (2) what are the relevant aspects of this relationship? The first question will be discussed in this, the second in the next section. To answer both of them, an account of ‘representation’ is required.

As discussed above, several answers to the question as when a model M represents a target T have been proposed [Frigg and Nguyen \(2017\)](#) not only provide for an overview about various conceptions of representation, but also formulate a number of demands that every account of representation should meet. In the present case I will mainly rely on the DEKI account of representation, as developed by [Nguyen \(2016\)](#). Not only does DEKI meet the most of the requirements as discussed in [Frigg and Nguyen \(2017\)](#), it is also straightforward to align it with the actual practice of applied modelers to relate their models to reality ([Gräbner, 2018](#)).

The DEKI account formulates conditions that a model M must satisfy in order to count as a representation of a target T :

1. The model M must **denote** its target T .
2. The model M must be a Z -representation **exemplifying** properties P_1, \dots, P_n .
3. The model M must come with a **key** K that indicates how the properties P_1, \dots, P_n can be translated into a set of features Q_1, \dots, Q_m .
4. The mode M must **impute** some features on its target T .

The first condition requires the model user to make clear *that* she uses the model as a means for representation, and she must also specify *what* the target system of the model is. The

second condition requires the model to be a Z -representation. A Z -representation is a one-place predicate and Z is a place-holder for the kind of the target of the model. For instance, a picture p of a woman is a *woman*-representation: $WOMREP(p)$. This does not necessarily mean that it represents one particular woman, since the women could also be fictional (such as Wonder Woman). Referring to Z -representations in this context is important for any general account of representation because one would like it to models that represent general (such as cities in general instead of a particular city) or hypothetical (such as a three-sex population) targets as well. An arbitrary object (the ‘structure’ the model is made of; on the ontology of models see below) becomes a Z -representation when it is interpreted as such. A Z -representation exemplifies certain properties P_1, \dots, P_n , if it instantiates them by directly referring to them. This represents an important challenge for many accounts: since most models are not physical systems they cannot really instantiate the properties of their actual targets. As will become clear in the next section, here lies a crucial challenge: since most models are not physical, they cannot instantiate many properties of their targets. A mathematical model of the economy does not instantiate any stock of capital, yet the true economy clearly does. Solutions to this challenge will be discussed in the next section when scrutinizing model-world comparisons, but for now we follow [Frigg and Nguyen \(2017\)](#) and assume that instantiation must not necessarily be interpreted literally, but that an explicit interpretation of the model structure instantiating certain properties is sufficient.

The third condition asks for a key that links the just discussed properties of the model, P , to the relevant properties of the target system, Q . How this is to be done must be specified by a *key* (or a ‘dictionary’), the simplest example for a key being the legend of a map. The final condition requires the model to impute at least one property Q on the target system. This step is crucial when we assess the ‘realisticness’ of a model, because one particularly relevant way in which a model can be unrealistic is by making false imputations: a model can make a prediction about how the target behaves, but it behaves differently. But a model that makes false predictions about its target does not stop representing this target - it just *misrepresents* the target because it imputes the properties wrongly on the target.

The DEKI account is summarized in figure [1](#). As we can see, there are a number of links between the model and its target in the shaded area, and the assessment of any of these links can make us claim the model to be ‘unrealistic’. But which link is the decisive one when it comes to the realisticness of the model? This directly relates to the second question posed at the beginning of this section: what are the “relevant aspects of the representation relationship”

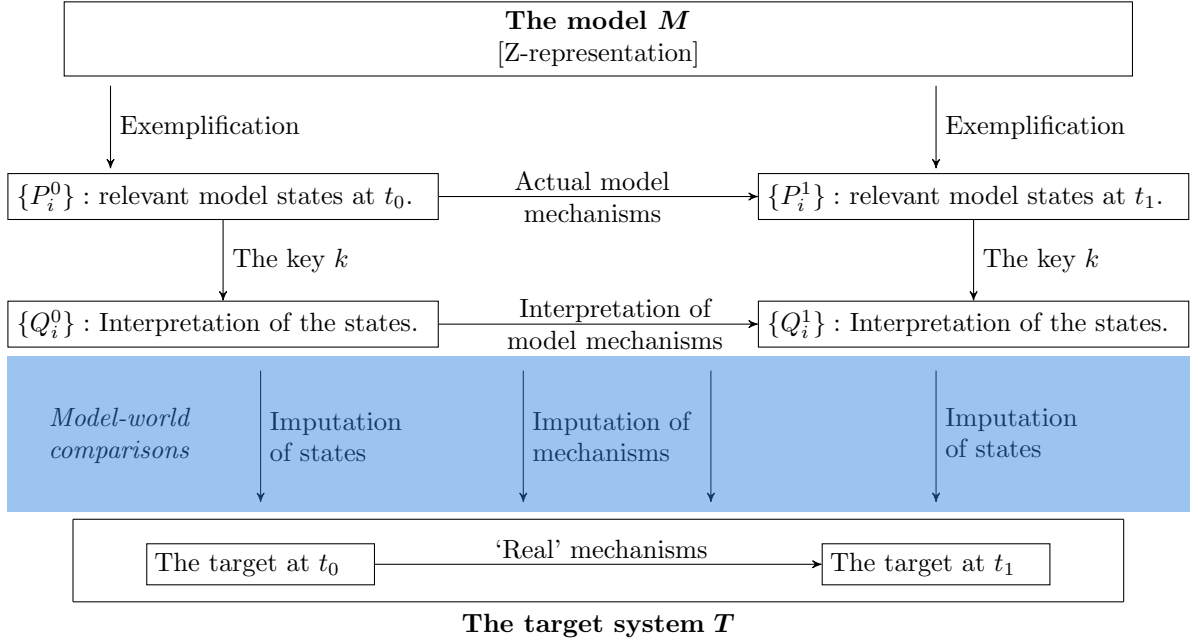


Figure 1: A visualization of the DEKI framework. Note that the denotation of from the model to the target is not visualized for reasons of readability.

of which the quality needs to be assessed?

4 Selecting the relevant aspects of the representation relation

“The realisticness of a model M is determined by the quality of **the relevant aspects of the representation relationship** between M and its target in the real world T .”

In the previous section we have clarified how the representation relationship in our conception of model realisticness can be grounded on the DEKI account of representation. Now we can concern ourselves with how the “relevant aspects” of this relationship can be determined. As can be seen in the shaded area in figure 1, there are a number of links between the model and its target, so we have a number of candidates to base our assessment of the realisticness of the model upon.

It does certainly not make sense to assess the quality of all of them at once: modelers usually do not mean to design their model such that they match all aspects of their targets, but rather focus on particular aspects of the latter (Mäki, 2009). Mäki links this to the comment and the purpose of a model. Godfrey-Smith (2006) and Weisberg (2007, 2013) use the term ‘construal’ in a similar way. In particular, Weisberg argues that any model must come with such a ‘construal’, which is determined by the model user’s intentions and is composed of four parts:

an assignment that specifies “the specification of the phenomenon in the world to be studied” (Weisberg, 2007, 219), and it essentially plays the role of denotation in the DEKI account. The intended scope clarifies those parts of the target that should be represented by the model, while the fidelity criteria specify the “standards theorists use to evaluate a model’s ability to represent real phenomena” (Weisberg, 2007, 219).

Against this backdrop it seems inadequate to specify *a priori* which links between a model and its target in the shaded area of figure 1 are relevant to assess its realisticness: if one would consider all aspects on equal footing, almost all models would qualify as ‘unrealistic’. If not, one would need to come up with an all-encompassing criterion. Such claim a la Friedman (1966)’s “only the predictions of a model matter” have been proven to be of little value. Thus, it makes sense to leave the decision about which links between a model and its target should be placed under scrutiny to the model user, but to require the latter to be explicit about the *kind of realisticness* she is assessing: if one scrutinizes the mechanisms that are designed in the model, and compares them with the mechanisms in the target, one is assessing the realisticness of a model with respect to its mechanisms. If one compares the output of the model for some time in the future with those values observed in the target, one is assessing the realisticness of a model with respect to its predictions. It makes little sense to speak of an overall realisticness of a model, because it is by no means clear how the scores for the various aspects of the relationship between the model and its target should be aggregated. Surely, the purpose for which the model is to be used provides for some guidance, since it is less important to assess the mechanisms in a model that is used for purely predictive tasks, but even here it is not clear whether one should rely *only* on the output of the model, and, if not, how to weight the various assessments of the model realisticness.

The only solution to this problem I can envisage is to abolish the idea of a ‘general realisticness’, but to qualify the kind of realisticness one is talking about on a case-by-case basis, and thereby to refer to the construal of the model. Again, this conclusion does not seem to be the most attractive one, but at least it is internally coherent and it helps avoiding communication problems when researcher A furiously criticizes the unrealisticness of researcher B’s model by pointing to the unrealistic assumptions, but researcher B actually meant to develop the model for entirely different circumstances and only for the purpose of prediction.

5 The model-world relationship: theoretical issues

“The realisticness of a model M is determined by the quality of the relevant aspects of the representation relationship **between M and its target in the real world T** .”

In the previous section we have clarified what is meant by the ‘the relevant aspects of the representation relationship’. We will now be concerned with the question of how to assess their quality. Again, two steps are necessary: the first one is theoretical and is concerned with the assumptions we have to make in order to reasonably make comparisons between a model and its target. Such comparisons are necessary to ‘assess the quality’ of the relationship. The second step is more practical and asks how such comparisons can be and are made in practice. This helps aligning the general account with the actual practice of scientists and, luckily, to corroborate it further. The first step will be taken in this, step two in the next section.

As argued above, the realisticness of a model refers to its alignment with its target, and the DEKI account of representation as introduced above already hints and several links between a model and its target. But assessing these links is not straightforward: aside from a few exceptions, models usually do not literally instantiate the properties P that are compared to the properties as instantiated by the target (e.g. [Godfrey-Smith, 2009](#); [Salis, 2016](#)). Thus, it is *a priori* unclear how statements about a model translate into (potentially) true statements about the real target and, thus, how the quality of the model-world relationship can be assessed: it is not clear how a statement based on any of the links in the shaded area in figure [1](#) can be true (or ‘good’ or ‘realistic’).

A potential solution has been proposed by [Salis \(2016\)](#). Her account of model-world relationships not only produces the intuitive truth and quality conditions for model-world relationships but also helps to circumvent the problem of uninstantiated properties in model systems.^{[7](#)} At the same time the account comes with two assumptions to be discussed in more depth at the end of the section: one has to subscribe to realism with regard to mathematical objects and anti-realism with regard to models.

Salis’ account, which will be followed in the rest of this paper, works as follows: First, one develops and analyzes a model within a purely imaginary context. Similar to [Frigg \(2010\)](#), she builds upon [Walton \(1990\)](#) and considers models to be props in a game of make-belief. So far,

⁷Her account also provides an answer to the critique of factionalism by [Odenbaugh \(2015\)](#) who fears that “if modeling is a form of make-believe, then this scientific success is make-believe as well” (p. 285). Thus, it also allows us to remain more agnostic with regard to our ontological stand on models, which is attractive for any account of model realisticness.

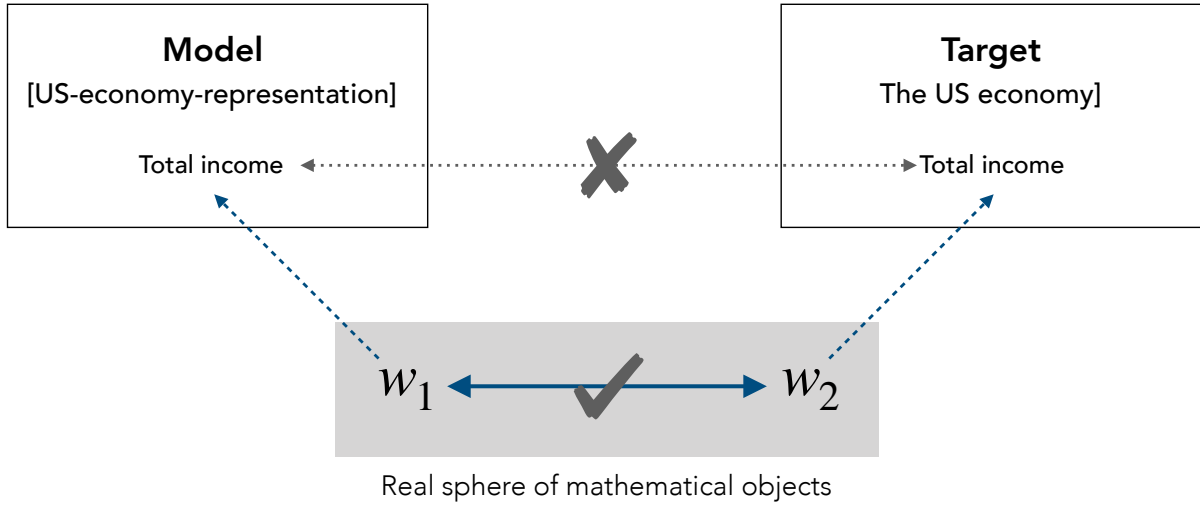


Figure 2: An illustration of how model-world comparisons work once realism for mathematical objects is assumed. The upper comparison between the model and the target cannot work since the model cannot instantiate the property ‘total wealth’ as the actual US economy. The comparison of the two degrees of total wealth within the sphere of mathematical objects is feasible, however.

we are operating exclusively in the upper half of figure 1

Second, one refers to what she called an *extended imagination*, where one extends the game (in Walton’s sense) involving the original model by an extended fiction inspired by the real target system. Here, one compares - within one’s imagination - properties of the (fictional) model with the (fictional) target. Here, we are operating within the full picture of figure 1 but consider the lower part only in our imagination (which is, of course, still inspired by our observations of the real target). In particular, the model-world comparisons are conducted for two imagined systems.

Third, to leave the imaginative sphere and to consider the lower part of figure 1 not only in our imagination, but as the real system it is⁸ we must assume the true existence of mathematical objects, employs fictional operator and quantify over fictions.

This is best illustrated via the example visualized in figure 2: suppose we have a model that we use to explain the aggregated income in the economy of the USA. Assuming that the real economy in the USA instantiates a property ‘total income’, we cannot compare the state variable of the model that we consider to represent aggregate income in the model economy with the true values, because the model does not really instantiate aggregate income. We can conduct this comparison only within an extended game, in which we imagine that our model economy instantiates ‘total income’. But we can assume the existence of some degrees for aggregated

⁸When we compare models with reality in practice we often do not access reality directly, but use data which itself has been created by models: data on the unemployment rate or the GDP of an economy, which is often used to assess the realism of a model, is often not a result of a direct observation, but itself the outcome of a model. Thus, this final step is not trivial. This point will be taken up again in section 6

income w_1 and w_2 (which we consider to be mathematical objects), such that $w_1 \approx w_2$. By subscribing to realism with respect to mathematical objects, these values truly exist. We can then claim that the aggregated income in the USA is w_1 , and, according to our model M , the US model system has w_2 . This latter statement obviously has truth conditions, and it can be evaluated against the states of the real world.

This way, we can directly compare the values and evaluate them against the fidelity criteria as attached to our model M . Depending on the outcome of this assessment, we can make statements about the realisticness of the model if the model shares many of those instantiated properties with its target (similar to [Weisberg, 2013](#)). By this, we have resolved the meta-theoretical issues in assessing the relations in the shaded area of figure [1](#). But before we turn to the practical difficulties inherently attached to these comparisons in the next section we must discuss the ontological commitments that we have to subscribe to for our theoretical solution to be viable:

First, one has to take an antirealist stand on models as fictions. [Salis \(2016\)](#) formulates her account within a fictional view of models, according to which models are props in a game of make-believe à la [Walton \(1990\)](#), just as literal fiction (see [Frigg, 2010](#)). If one took a realist view on models one would assume that the fictional entities in the models exist. But if they do, it is not clear how they could instantiate the properties their actual counterparts have. One might, of course, *imagine* them to instantiate these properties, but in this case an antirealist account of models, according to which we imagine the fictional entities in the models right from the start seems much more plausible ([Salis, 2016](#)).

Second, one has to assume realism with regard to mathematical objects. The reason is that mathematical objects represent the ‘bridge’ between the model and the target: by assuming that there exist mathematical values that represent the degrees of properties to be compared between the model and the target, we ensure that we compare two instantiated properties.

6 The model-world relationship: practical issues

“The realisticness of a model M is determined by **the quality of the relevant aspects** of the representation relationship between M and its target in the real world T .”

Now that the (meta-)theoretical issues about the relationship between models and their targets have been discussed we can turn to the practical issues involved. This contributes to our

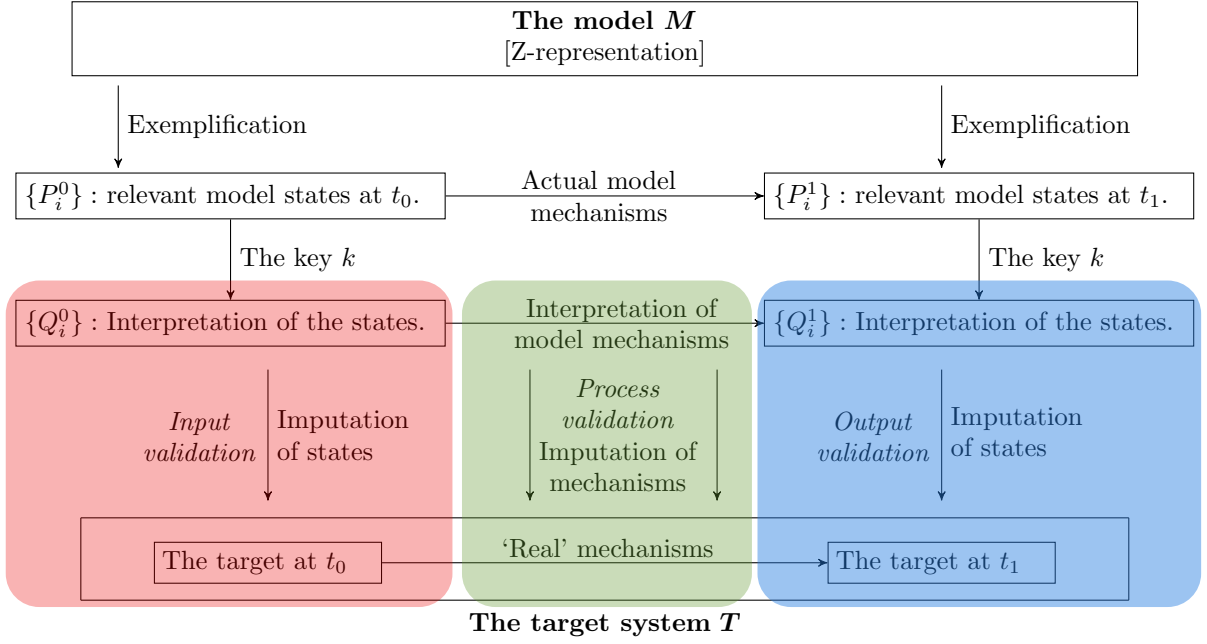


Figure 3: An illustration of where the various kinds of validation techniques take place. Note that there are two different kinds of output validation, *descriptive* and *predictive* output validation. They cannot be distinguished in the figure, but only by the validation practice: for predictive output validation one compares the values the models predicts after being trained on a limited training data set not encompassing the whole time period with those of the target in the whole time period, while *descriptive* output validation only calibrates the model to match the states of the target. For such a calibration, all data is used, and no distinction between test and training data is made.

philosophical undertaking in three ways: first, we see whether our account is consistent with scientific practice; second, we might even be able to distill further philosophical lessons from this practice; third, we might find inspiration to formulate new challenges for further philosophical scrutiny.

When applied sciences relate their models to reality they regularly employ *validation techniques*. In contrast to *verification* techniques, which are used to assess the internal functioning and the coherence of models, *validation* techniques are used to assess the link between the model and its target (Gräbner, 2018). Scientific practice here lends support to the claim of section 4 according to which there is not a single all-encompassing way to determine the realisticness of models, but various dimensions of realisticness must be distinguished. While there are numerous concrete techniques for model validation – which necessarily differ depending on the modeling framework at hand – four main types of validation can be delineated (Tsfatsion, 2017; Gräbner, 2018): input validation, process validation, descriptive output validation, and predictive output validation.

These different forms – of which the boundaries can be fluid in practice – are compared visually in figure 3: *Input* validation assesses how well the initial model specifications fit the

target system and it takes place in the red-shaded area of figure 3. For example, in a model of a financial market, one might compare the number of traders in the model, and in the target markets. Such assessment does not necessarily rely on a one-to-one comparison, but usually includes an ‘interpretation’: a single agent in the model could be thought of as representing 100 traders in the target market. Nevertheless, the model must provide some ‘key’ (Frigg and Nguyen, 2016) that facilitates such interpretations and prevents them from becoming arbitrary.

Process validation studies how well the mechanisms built into the model mimic the mechanisms operating in the target system. It takes place in the green-shaded area of figure 3. While this is important whenever one is interested in the *structural* validity of a model (see e.g. Grüne-Yanoff and Weirich, 2010), it is also notoriously difficult since mechanisms in reality are usually not directly perceivable.⁹

Descriptive output validation scrutinizes the ability of the model to replicate real data. For example, one might ask how well a macroeconomic model is able to re-create a past time series for GDP growth. This practice has to be distinguished from *predictive output* validation. Although equivalent in classical accounts of scientific explanation (e.g. in the covering law model of Hempel and Oppenheim, 1948), and located in the same blue shaded area in figure 3, the two are exercised very differently: while descriptive output validation simply means to calibrate the free parameters of a model to create an output that matches the time series of interest, predictive output validation means to separate the available data into a training and test set, to use the former to calibrate the models, and then to test its performance out of the original sample on the test set. It is well-known from statistics that a descriptive output validation supplies best results for models with many free parameters while such models – due to the issue of overfitting – perform poorly when predictive output validity is performed. While it cannot be distinguished in all theoretical accounts, the difference between descriptive and predictive output validation in practice is huge and significant.

These four approaches to model validation echo our claim from the previous section according to which there is not one all-encompassing way to assess the realisticness of a model, but rather that a model can be realistic in various dimensions. In practice the means that we may consider a model to be realistic in the sense of its descriptive output capacity whenever it can be calibrated well to existing observations, and we may call it ‘realistic’ in the sense of its mechanistic adequacy if it performs well in process validation. Of course, the same model may score very differently

⁹There are many reasonable ways to assess the question of whether the implemented mechanism *A* is more or less likely to operate in the real world than mechanism *B*. These ways include expert and stakeholder validation (or ‘participatory validation’, Smajl and Bohensky, 2013), process tracing (Steel, 2008, ch. 9), face validation (Klügl, 2008) and a clever use of experiments (e.g. Bravo et al., 2015).

in the various forms, and it may not even be accessible to all of them.

This conclusion gets re-inforced by the claim of some that there are some serious practical – maybe even fundamental – trade-offs with regard to the various ways models are related to reality: the idea of trade-offs in modeling design goes back to [Levins \(1966\)](#). More recently, [Matthewson and Weisberg \(2008\)](#), have proven a fundamental trade-off between model precision and generality. With regard to the realisticness of a model, [Gräbner \(2018\)](#) claims that there are at least practical trade-offs faced by applied scientists that prevent a model to perform well in all four kinds of validation simultaneously. And at least for predictive and descriptive output validation, this trade-off is formally well established in statistics (see e.g. chapter 8 in [Stachurski, 2016](#)). The existence of such trade-offs makes it even clearer that it is less useful to call a model ‘realistic’ or ‘unrealistic’ *per se*. Rather, one must be specific *in what sense* the unrealisticness of a model is assessed.

Thus, while the practice of using various validation techniques aligns well with the account of model realisticness outlined so far, there remain two practical challenges, which are both of considerable philosophical interest: First, a lot of data that is used for model validation is not a collection of pre-existing facts. Rather, theory – and, thus, models – is an important part of any data-gathering and representation process, either because data is created (or processed) by models, or its collection and creation is strongly theory-dependent.¹⁰ This begs the (admittedly, age-old) question of how and whether a model can be related directly to its target in reality at all.

Second, models not only represent their targets, they also impact upon them, or are even used to transform the world along their own lines ([Boldyrev and Ushakov, 2016](#)). Particularly in economics, this has been come under the label of ‘model performativity’, although it is doubtful that this is the adequate label (see [Mäki 2013](#) for a critical discussion). This becomes particularly relevant if a model impacts causally upon its target in such a way that its own predictions are validated, which impedes a critical validation. A prominent example is the Potential Output model of the European Commission, which is used to determine the fiscal leeway of Eurozone countries and makes use of a Cobb-Douglas production function and so called Kalman filtering. In a nutshell, the model allows greater fiscal liberty to countries that are on an economic upswing (thereby allowing these countries to boost their economy further and to validate the model’s prediction of a positive output gap) and does the contrary to countries that are on an economic

¹⁰One example discussed by [Shaikh \(2016\)](#) refers to unemployment data: Another refers to the measurement of capital, which has been re-defined various ways in previous decades, which makes it hard to validate a model against data on the capital stock or the rate of profit.

downturn (for an in-dept analysis of this case see [Heimberger and Kapeller, 2017](#)). Does it makes sense, in such case, to ascribe high realisticness in terms of output validation to the potential-output model? If the model was not used in practice, it precautions would have been much worse, so our account of model realisticness obviously has difficulties when applied to models that impact notably on their targets.

Despite these difficulties, the ways of applied scientists to compare models to their targets corroborates (or at least is consistent) with the central ingredients of our account of the realisticness of models.

7 Summary and discussion

This contribution was concerned with accounts of model realisticness. While discussions about the realisticness of models abound in both philosophy and applied scientific practice, coherent accounts that provide for procedures to classify models as ‘realistic’ or ‘unrealistic’ have been sparse. The present contribution tried to address this gap in the literature in two ways:

First, it has been argued that any account of model realisticness must be based both on an account of *representation* and an account of *model-world comparisons*. Particularly the latter also requires one to make certain ontological commitments with regard to the realism of mathematical objects and model systems. All these areas are philosophically highly contested, which is why it is not surprising that no single account of model realisticness has emerged, and unless philosophers find a consensus on the subject areas just mentioned – which is unlikely to happen – a general and all-encompassing account of model realisticness remains a chimera.

Second, it has been illustrated how one can reach a coherent account of model realisticness once one is willing to make philosophical commitments in these areas. This has been illustrated by an account that is built on the assumptions that (1) mathematical object do exist independent of the mind (realism with regard to mathematical objects) and (2) models do not exist independently of the mind (anti-realism with regard to models), and that relies on the DEKI account of representation. The account can be expressed via simple formulation “The realisticness of a model M is determined by the quality of the relevant aspects of the representation relationship between M and its target in the real world T ” and comes with a number of advantages and interesting philosophical and practical implications, which deserve further attention:

One advantage refers to the flexibility of the account: by relying on the DEKI account of representation the present account also does not have problems with models of non-actual systems, such as models of building to be built in the future. While one might that ‘realisticness’

is the best way to assess such models, one could still evaluate model realisticness by their mechanistic adequacy, i.e. based on a process validation. One might then classify such models as ‘unrealistic’ when they are at odds with the laws of physics, for example. Nevertheless, ‘plausibility’ seems to be a more intuitive (and broader) way assess such models. But the account presented here – aside other more obvious choices such as Sugden (2000)’s ‘credibility’ with regard to economic models or the discussions in Mäki (2009) – could well serve as a vantage point for an account of model plausibility.

Another advantage of the present account is that it aligns well with the actual practice of many applied scientists. The way realisticness is assessed theoretically can be directly operationalized via the use of established validation techniques, which are commonly used in applied science to determine the ‘realisticness’ of a model. Such alignment with scientific practice also immediately suggest some further avenues for philosophical scrutiny: first, many validation techniques directly refer to data that have themselves being processed or even produced by other models. Data on aggregate production or unemployment in economics are typical examples. Thus, the validation of one model often relies on another model producing adequate data, which presupposes validation of this latter model. The theoretical and practical implications of this ‘nested validation’ for accounts of model realisticness, but also model-world comparison in general, are certainly worth exploring in future work.

Another interesting avenue is to relate the present idea of ‘realisticness’ to other alternatives in the literature (for a small survey see Mäki, 2017). Of direct relevance for the proposal at hand are ‘substitute models’ as defined by Mäki (2017): models that denote targets in reality, but are not explored with respect to their relation to these targets (i.e. they are not validated), but only with respect to their internal dynamics. Such models are widely used in scientific practice, in particular in economics, where they provide ‘causal mechanism schemes’ a la Ylikoski and Aydinonat (2014) to be used as components for more complex models. As such, they are clearly unrealistic since once they were compared to their targets, the fit would – in accordance with their construal – be poor. The way the resulting ‘causal mechanism schemes’ are aggregated to more complicated models that are then more ‘realistic’ in the sense advocated in the present paper would then be an interesting avenue for future research, as would be a comparison with ‘minimal models’ that lack any target right from the start (Grüne-Yanoff, 2009). Finally, many scientists do not relate a single model to reality, but use multiple models at once (Aydinonat, 2018). It is an interesting question how their joint application relate to the validation of the individual models, or whether such sets of models can even have something like a ‘joint realisticness’.

In all, the present contribution has introduced one coherent account of model realisticness, which is built upon an antirealist fictional view of models, realism about mathematical objects, and the DEKI account of representation. It is certainly desirable to develop alternative accounts, not resting on these particular assumptions. But it was also shown that in any case such rather strong commitments have to be made whenever an account of model realisticness is to be developed.

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