AGGREGATION FUNCTIONS in SOCIAL NETWORKS: APPLICATION to INFLUENCE and CONTAGION

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- In many models, the opinion of an agent results from the aggregation of the opinion of the others
- Questions: to which opinion does each agent converge? When do we reach consensus? When do subgroups of different opinion form? Is cycling possible?

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# Outline

# **1. A model of influence based on aggregation functions**

- 2. Anonymous influence
- 3. Contagion

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- ► Hence, the 2<sup>n</sup> × 2<sup>n</sup> row-stochastic matrix B := [b<sub>S,T</sub>]<sub>S,T⊆N</sub> is the transition matrix of a stationary Markov chain, whose states are the coalitions of 'yes'-agents

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- It is well known that the *qualitative description of* convergence (terminal classes) needs only the knowledge of the *reduced matrix* B, where

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$$\widetilde{b}_{S,T} = \begin{cases} 1, & \text{if } b_{S,T} > 0\\ 0, & \text{otherwise.} \end{cases}$$
(equivalently represented by a directed graph)

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- ► Assuming that all agents are statistically independent, we find  $b_{S,T} = \prod_{i \in T} A_i(1_S) \prod_{i \notin T} (1 - A_i(1_S))$

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**Remark:**  $\widetilde{\mathbf{B}}$  is insensitive to possible correlation among agents

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Consider an influence model based on aggregation functions  $\mathbf{A} = (A_1, \dots, A_n).$ 

- 1. Agent  $j \in N$  is yes-influential in  $A_i$  if  $A_i(1_j) > 0$ .
- 2. Agent  $j \in N$  is no-influential in  $A_i$  if  $A_i(1_{N\setminus j}) < 1$ .

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The graph of yes-influence is a directed graph  $G_{\mathbf{A}}^{\text{yes}} = (N, E)$  whose set of nodes is N, and there is an arc (j, i) from j to i if j is yes-influential in  $A_i$ . The graph of no-influence  $G_{\mathbf{A}}^{\text{no}}$  is defined similarly.

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A nonempty coalition  $S \subseteq N$  is *yes-influential* for *i* if

- 1.  $A_i(1_S) > 0$
- 2. For all  $S' \subset S$ ,  $A_i(1_{S'}) = 0$ .

Similarly, a coalition S is *no-influential* for i if

$$\begin{array}{ll} 1. \ \ A_i(1_{N\setminus S}) < 1 \\ 2. \ \ \text{For all} \ \ S' \subset S, \ \ A_i(1_{N\setminus S'}) = 1. \end{array}$$

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Call  $C_i^{\text{yes}}$  and  $C_i^{\text{no}}$  the collections of yes- and no-influential coalitions for *i*. These are nonempty antichains in  $2^N$ .

<i>n</i> =	2	3	4	5	6	7	8
size of the transi-	16	64	256	1024	4096	16384	65536
tion matrix							
total maximal size	8	18	48	100	240	490	1120
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#### Theorem

Consider an influence process **B** based on aggregation functions  $A_1, \ldots, A_n$ . Then  $\tilde{\mathbf{B}}$  can be reconstructed from the collections  $C_i^{\text{yes}}$  and  $C_i^{\text{no}}$ ,  $i \in N$ .

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Conclusion: it is not necessary to know the aggregation functions for a qualitative description of convergence

#### Theorem

Consider an influence process **B** based on aggregation functions. Then terminal classes are:

- 1. either singletons  $\{S\}$ ,  $S \in 2^N$ ;
- 2. or cycles of nonempty sets  $\{S_1, \ldots, S_k\}$  of any length  $2 \le k \le {n \choose \lfloor n/2 \rfloor}$  (and therefore they are periodic of period k) with the condition that all sets are pairwise incomparable;
- 3. or collections C of nonempty sets with the property that  $C = C_1 \cup \cdots \cup C_p$ , where each subcollection  $C_j$  is a Boolean lattice  $[S_j, S_j \cup K_j]$ ,  $S_j \neq \emptyset$ ,  $S_j \cup K_j \neq N$ , and at least one  $K_j$  is nonempty.

We call cyclic terminal classes those terminal classes of the second type and regular terminal classes those of the third type. Regular terminal classes can be periodic. Regular terminal classes formed by a single Boolean lattice are called Boolean terminal classes.

#### Example

Consider  $N = \{1, 2, 3\}$  and the following aggregation functions:

$$A_{1}(1 \ 0 \ 0) = 1 \quad A_{2}(1 \ 0 \ 0) = 0.5 \quad A_{3}(1 \ 0 \ 0) = 0$$

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This gives the following digraph for the Markov chain:

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Proposition

- If the graph (G<sup>yes</sup><sub>A</sub>)\* ∪ G<sup>no</sup><sub>A</sub> is strongly connected, then there is no nontrivial terminal state, where (·)\* indicates the graph with inverted arcs
- 2. If for all  $i \in N$ , i is yes- and no-influential for i, then there is no cyclic class

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For an agent  $i \in N$ , its *closure* in  $G_{\mathbf{A}}^{no}$ , denoted by cl(i), is the set of agents which can reach i by a path in  $G_{\mathbf{A}}^{no}$ . By convention,  $i \in cl(i)$ .

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#### Theorem

There is no normal regular terminal class if for each  $i \in N$ , every agent outside cl(i) can be reached by a path from cl(i) in  $G_{\mathbf{A}}^{ves}$ .

 An influence model based on aggregation functions A is decomposable if all influential coalitions are singletons (i.e., all can be described by influential players, hence by G<sub>A</sub><sup>yes</sup> and G<sub>A</sub><sup>no</sup>)

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#### Theorem

Any symmetric decomposable model is qualitatively equivalent to a unique WAM (weighted arithmetic mean) model. Conversely, any WAM model is qualitatively equivalent to some symmetric decomposable model.

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- People follow anonymous customers that have expressed their positive/negative opinion on the product

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- More generally, OWA models this kind of behavior:

$$OWA_W(x) = \sum_{i=1}^n w_i x_{(i)}$$

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with  $x_{(1)} \ge x_{(2)} \ge \cdots \ge x_{(n)}$ , and  $w_i \ge 0 \quad \forall i, \sum_i w_i = 1$ .

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We propose a model where each agent j has an OWA function with weight vector w<sup>j</sup>. Recall that OWA<sub>w</sub>(1<sub>S</sub>) is the probability that agent j will say 'yes' given that the current set of 'yes'-voters is S. The following theorem gives us a necessary and sufficient condition for convergence to consensus.

#### Theorem

Consider the aggregation model  $A_i = OWA_{w^i}$ ,  $i \in N$ . Then, there are only the trivial terminal classes if and only if there exists  $\bar{k} \in \{1, ..., n\}$  s.t. both:

- 1. For all  $k = \overline{k}, ..., n 1$ , there are k + 1 distinct agents s.t. coalitions of size k are "yes"-influential each on them.
- 2. For all  $k = 1, ..., \overline{k} 1$ , there are n k + 1 distinct agents s.t. coalitions of size n k are "no"-influential on each of them.

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In other words, we have a cascade that leads either to the "yes"- (part (i)) or "no"-consensus (part (ii)) We say that an aggregation function A is OWA<sub>w</sub>-decomposable if there exists λ ∈ ]0,1] and an aggregation function A' s.t.

$$A = \lambda OWA_w + (1 - \lambda)A'.$$

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It turns out that the sufficiency part of our Theorem also holds if agents use such decomposable aggregation functions.

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- ► Consider n = 3 and that whenever only two agents are of the same opinion, the third changes her opinion with probability λ ∈ (0, 1):

$$\mathsf{Mass}_i^{[2]}(x) = \lambda x_{(2)} + (1-\lambda) x_i$$
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► This function is OWA<sub>w</sub>-decomposable and by the above Theorem (k̄ = 2) the group eventually reaches a consensus

- Agents might adjust their opinion according to soft majorities/minorities, e.g., they could say "yes" if "most of the agents say 'yes' "
- ▶ Words like "most" or "many" are *fuzzy linguistic quantifiers*

We define a quantifier by a function of the agents' proportion saying "yes" to the degree the quantifier is satisfied.

#### Definition: Fuzzy linguistic quantifier

A fuzzy linguistic quantifier  ${\mathcal Q}$  is defined by a nondecreasing function

$$\mu_{\mathcal{Q}}: [0,1] \rightarrow [0,1]$$
 s.t.  $\mu_{\mathcal{Q}}(0) = 0$  and  $\mu_{\mathcal{Q}}(1) = 1$ .

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For all quantifiers, there exists a corresponding ordered weighted average that represents it. We can find its weights as follows.

#### Lemma (Yager, 1988)

Let Q be a fuzzy linguistic quantifier defined by  $\mu_Q$ . Then, the weights of its corresponding OWA<sub>Q</sub> are given by

$$w_k = \mu_Q\left(rac{k}{n}
ight) - \mu_Q\left(rac{k-1}{n}
ight), ext{ for } k = 1, \dots, n.$$

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#### Example: Typical quantifiers We define

(i)  $\mathcal{Q}_{aa} =$  "almost all" by



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# Let us apply our results to the quantifiers from the Example. Example: Typical quantifiers (cont'd)

Consider the aggregation model  $A_i = OWA_{Q^i}, i \in N$ .

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### Let us apply our results to the quantifiers from the Example. Example: Typical quantifiers (cont'd) Consider the aggregation model $A_i = OWA_{Q^i}, i \in N$ . If $Q_i^i \in \{Q_{aa}, Q_{mo}, Q_{ma}\}$ for all $i \in N$ .

then there are only the trivial terminal classes

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Let us apply our results to the quantifiers from the Example.

#### Example: Typical quantifiers (cont'd)

Consider the aggregation model  $A_i = OWA_{Q^i}, i \in N$ .

 $\blacktriangleright \text{ If } 0^{i} \in \{0, 0, 0, 1\}$ 

 $Q^i \in \{Q_{aa}, Q_{mo}, Q_{ma}\}$  for all  $i \in N$ ,

then there are only the trivial terminal classes

• The result still holds if less than  $\lceil \frac{3}{10}n \rceil$  agents deviate to  $Q_{af}$ 

Let us apply our results to the quantifiers from the Example.

#### Example: Typical quantifiers (cont'd)

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then there are only the trivial terminal classes

• The result still holds if less than  $\lceil \frac{3}{10}n \rceil$  agents deviate to  $Q_{af}$ 

 $\Rightarrow$  If agents use similar quantifiers and not too many agents deviate, they will eventually reach a consensus

# Outline

**1. A model of influence based on aggregation** functions

- 2. Anonymous influence
- 3. Contagion

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 Contagion occurs if an action can spread from a finite set of individuals to the whole population

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- Contagion occurs if an action can spread from a finite set of individuals to the whole population
- An important contribution to the analysis of contagion is in (Morris, 2000), where the author focuses on the characterization of the contagion threshold

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- Contagion occurs if an action can spread from a finite set of individuals to the whole population
- An important contribution to the analysis of contagion is in (Morris, 2000), where the author focuses on the characterization of the contagion threshold
- We show that this model is a particular instance of our influence model based on aggregation functions

 $\blacktriangleright$  countably infinite set  ${\mathcal X}$  of players

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- countably infinite set  $\mathcal X$  of players
- ►  $\Gamma(x)$ : neighborhood of player x of size  $\gamma$ ; threshold  $0 \le q \le 1$

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- $\blacktriangleright$  countably infinite set  ${\mathcal X}$  of players
- ►  $\Gamma(x)$ : neighborhood of player x of size  $\gamma$ ; threshold  $0 \le q \le 1$
- ► Rule of contagion: given a configuration X(t) at time t (set of 'yes' players), next configuration X(t+1) is the set of players having a proportion of neighbors in X(t) at least equal to q:  $|\Gamma(x) \cap X(t)|$

$$X(t+1) = \{x \in \mathcal{X} \mid \frac{|\Gamma(x) + X(t)|}{\gamma} \ge q\}.$$

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- contagion threshold ξ is the largest q such that 'yes' spreads over X from some finite group X(0)

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- contagion threshold ξ is the largest q such that 'yes' spreads over X from some finite group X(0)
- The contagion model is a particular influence model based on the following aggregation function for each player x:

$$egin{aligned} \mathcal{A}_x(1_X) = egin{cases} 1, & ext{if } rac{|X\cap \Gamma(x)|}{\gamma} \geq q \ 0, & ext{otherwise.} \end{aligned}$$

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If q is below the contagion threshold, the terminal states are the trivial states Ø and X. Otherwise, other nontrivial terminal classes can occur. The analysis shows that no regular terminal exists, but it may exist non trivial terminal states and cycles.

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The analysis shows that no regular terminal exists, but it may exist non trivial terminal states and cycles.

Example of a cycle: the 2-dim mesh with 4 neighbors  $(q = \frac{1}{2})$ 



# Example of nontrivial terminal state: the 2-dim mesh with 4 neighbors

Remarkable configurations (from left to right): antenna, convex corner, concave corner, isthm



# Analysis of convergence

It can be shown that only  $q = \frac{1}{2}$  or  $\frac{3}{4}$  lead to nontrivial terminal classes. Also, these two cases are exact complements of each other, in the sense that *S* is a possible terminal state for  $q = \frac{1}{2}$  iff  $\mathcal{X} \setminus S$  is a possible terminal state for  $q = \frac{3}{4}$ . Taking for example the latter, each connected component of *S* should be of size at least 4, and should have no convex corner, no antenna and no isthm, while each connected component of the complement set should be of size at least 3 and have no antennas.





Most of the present material can be found in

- M. Grabisch and A. Rusinowska, A model of influence based on aggregation functions. Mathematical Social Sciences, Vol. 66 (2013), 316-330.
- M. Förster, M. Grabisch and A. Rusinowska, Anonymous social influence. Games and Economic Behavior, Vol. 82 (2013), 621-635.

# Thank you for your attention!

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