Parsimonious Models for Opinion Dynamics and Structural Balance

Francesco Bullo



Lectures on

Center for Control, Dynamical Systems & Computation University of California at Santa Barbara http://motion.me.ucsb.edu

Workshop on Network Dynamics in the Social, Economic, and Financial Sciences November 4-8, 2019 — DISMA, Politecnico di Torino

Lectures on Network Systems



Network Systems

Francesco Bullo

Nith contributions by Jorge Cortés Florian Dörfler Sonia Martínez **Lectures on Network Systems**, Francesco Bullo, Kindle Direct Publishing, 1.3 edition, 2019, ISBN 978-1-986425-64-3

- 1. Self-Published and Print-on-Demand at: https://www.amazon.com/dp/1986425649
- 2. PDF Freely available at http://motion.me.ucsb.edu/book-lns: For students: free PDF for download For instructors: slides, classnotes, and answer keys
- 3. incorporates lessons from my research experience: robotic multi-agent, social networks, power grids
- 4. now v1.3 v2.0 will expand nonlinear coverage

316 pages 164 exercises, 205 pages solution manual 4.5K downloads Jun 2016 - Oct 2019 33 instructors in 15 countries

Acknowledgments



Wenjun Mei ETH



Pedro Cisneros-Velarde UC Santa Barbara







Kevin Chan

ARL







Ge Chen Florian Dörfler Chinese ETH Academy of Science

Anton Proskurnikov Politecnico di Torino



William of Ockham, 1287–1347, stained glass window in Surrey, UK

Today's topic: opinions and appraisals	Outline
<text><text><text></text></text></text>	 Parsimony in opinion dynamics W. Mei, F. Bullo, G. Chen, and F. Dörfler. Occam's razor in opinion dynamics: The weighted-median influence process. September 2019. URL: https://arxiv.org/abs/1909.06474 Parsimony in structural balance dynamics P. Cisneros-Velarde, N. E. Friedkin, A. V. Proskurnikov, and F. Bullo. Structural balance via gradient flows over signed graphs. September 2019. URL: https://arxiv.org/pdf/1909.11281.pdf Parsimony in opinion dynamics over signed graphs P. Cisneros-Velarde, K. S. Chan, and F. Bullo. Polarization and fluctuations in signed social networks. February 2019. URL: https://arxiv.org/pdf/1902.00658.pdf
French-DeGroot model	Extensions of French-DeGroot model
$x_i(t+1) = \sum_{j=1}^n w_{ij} x_j(t), \text{or:} x(t+1) = W x(t)$ • individual opinions denoted by real numbers • opinions updated by weighted averaging • $W = (w_{ij})_{n \times n}$ is row-stochastic and defines influence network $\mathcal{G}(W)$ • If $\mathcal{G}(W)$ contains a globally reachable & aperiodic SCC, $\lim_{t \to \infty} x(t) = \text{consensus}$	 Individual <i>i</i> s.t. w_{ii} = 1 Friedkin-Johnsen model: persistent attachment to initial belief x(t+1) = (I_n − Λ)Wx(t) + Λx(0) Bounded-confidence model: influence truncated at confidence radius x_i(t+1) = (∑_{j: x_i(t)-x_i(t) < r_i ×_j(t)) #{j x_j - x_i < r_i}} Altafini model: French-DeGroot model over signed graphs

Countless extensions

- opinion dynamics with time-varying graph / switching topology
- gossip dynamics
- negative weights
- quantized dynamics
- multiple issues with logical constraints
- evolution of social power along issue sequence
- state-dependent interpersonal influence
- unilateral bounded-confidence model
- opinion dynamics with time-delay and noise

and random combinations of them:

- gossip-like opinion dynamics with negative weights
- convergence rate of opinion dynamics with negative weights
- evolution of social power with time-varying communication graphs
- multiple issues with heterogeneous logical constraints

Parsimony in opinion dynamics

"Simplicity is the ultimate sophistication," Leonardo Da Vinci

Proposed topic for Wenjun's research:

develop new model

- as simple as classic French-DeGroot model (no additional params)
- based on equally (or more) reasonable microscopic mechanisms
- rich in macroscopic behavior
- wider domain of applicability
- able to capture various real phenomena that other models fail to
 - multi-modal opinion distributions
 - **2** vulnerability of peripheral nodes to extremism
 - Iower consensus likelihood in large groups

Proposed topic for Wenjun's research:

Convergence Rate of Gossip-like Quantized Opinion Dynamics with non-Euclidean Spaces and Unilateral Confidence Bounds on Switching Topology with Delays and Antagonistic Interactions

weighted averaging = taken-for-granted,

but perhaps unrealistic micro-foundation

- \bullet opinion "attractiveness" \sim opinion distance
- the core behind the consensus prediction of French-DeGroot model
- inherited by all its extensions



$$i(+1) = i() + ik(k() - i()) + ij(j() - i())$$

Weighted-median opinion dynamics: model set-up

• cognitive dissonance caused by disagreement ^[2]

$$u_i(x_i, x_{-i}) = \sum_{j=1}^n w_{ij} |x_i - x_j|^{\epsilon}$$

- Best response to minimize the dissonance: $x_i^+ = \operatorname{argmin}_z u_i(z, x_{-i})$
- $\alpha = 2$ for French-DeGroot model ^[3] why should cognitive dissonance grow quadratically?
- $\alpha > 1$: encouragement to move towards distant opinions
- $\alpha = 1 \implies$ weighted-median opinion dynamics

[2] L. Festinger, "A Theory of Cognitive Dissonance." Stanford University Press, 1962.
[3] D. Bindel, J. Kleinberg, and S. Oren, *Games and Economic Behavior*, 92:248-265, 2015
[4] P. Groeber, J. Lorenz and F. Schweitzer, *J of Mathematical Sociology*, 38:147-174, 2014

Weighted-median opinion dynamics: model set-up

Weighted-median opinion dynamics

$$\begin{aligned} x_i(t+1) &= \operatorname{Med}_i(x(t); W) & \text{for all } i \\ &= \text{ weighted median of } x(t) \text{ by } i\text{-th row of } W \end{aligned}$$



$$x_{i}(t+1) = \operatorname{argmin}_{z \in \mathbb{R}} \sum_{j=1}^{n} w_{ij} |z - x_{j}(t)|$$
$$\implies x_{i}(t+1) = \operatorname{Med}_{i}(x(t); W)$$

What is weighted median? nonlinear average, independent under monotone scaling, opinion ordering Given $x = (x_1, \ldots, x_m)$ and weights $w = (w_1, \ldots, w_m)$, weighted median of x is $x^* \in \{x_1, \ldots, x_m\}$ such that $\sum_{i: x_i < x^*} w_i \le 50\% \quad \text{and} \quad \sum_{i: x_i > x^*} w_i \le 50$ (uniqueness: $\sum_{j \in \theta} w_{ij} \neq 1/2$, for any $\theta \subset \{1, \dots, n\}$) = (-1, -3, 20, -2) $= (30\%, 30\%, 30\%, 10\%) \implies (-3)^{-3} -2 -1 - 20$ Weighted average: 4.6 Weighted median: -1 inconspicuous microscopic change: from weighted average to weighted median \implies dramatic macroscopic consequences • Broader applicability than French-DeGroot: ordered multiple-choice issues, eg, common in political debate no requirement to map opinions onto real numbers

- More realistic predictions (numerical comparisons)
- More sophisticated dynamical behavior (theoretical analysis)
- Higher robustness to the perturbation of influence networks

Numerical comparisons 1/3

Numerical comparisons 2/3

Various types of steady public opinion distributions ^[5]

- Empirically observed: uni-modal, bimodal, multi-modal
- Premise of multi-party political system



[5] A. Downs, Journal of Political Economy, 65(2):135-150, 1957

Numerical comparisons 3/3

Lower consensus likelihoods in larger or more clustered groups [6]



Peripheral nodes are more vulnerable to extreme opinions. ^[5]



Acronyms: WM = the weighted-median model; DS = the DeGroot model with absolutely stubborn agents; F-J = the Friedkin-Johnsen model; NBC = the networked bounded-confidence model.

[6] C. McCauley and S. Moskalenko, Terrorism and Political Violence, 20(3):415-433, 2008

Theoretical analysis

Important concepts

- cohesive set ^[7]: a subset of nodes ("echo chamber")
 - *M* is cohesive if $\sum_{i \in M} w_{ij} \ge 1/2$ for any $i \in M$
 - more generalized definition used in *linear threshold diffusion model* ^[8]
- maximal cohesive set
 - *M* is cohesive & $M \cup \{i\}$ is not cohesive for any $i \notin M$
- cohesive expansion: E(M)

• $M \to M \cup \{i\} \ (i \notin M)$ as long as $M \cup \{i\}$ remains cohesive

[7] S. Morris. "Contagion." The Review of Economic Studies, 2000

[8] D. Acemoglu et al. "Diffusion of innovations in social networks." $\textit{CDC},\,2011$

- Cohesive expansion is unique, independent of addition order
- *M* is cohesive $\implies E(M) =$ smallest maximal cohesive containing *M*
- M is cohesive \implies
 - $E(M) = \{1, ..., n\}$, or
 - E(M) and $\{1, \ldots, n\} \setminus E(M)$ are both maximally cohesive
- decisive link: (i, j) is decisive if
- $\exists \theta \subset \mathcal{N}_i \text{ s.t. } j \in \theta, \sum_{k \in \theta} w_{ik} \ge 1/2, \text{ and } \sum_{k \in \theta \setminus \{j\}} w_{ik} < 1/2$ • (i,j) is indecisive $\implies x_i(t+1)$ is independent of $x_i(t)$



Dynamical behavior

- almost-sure convergence to an equilibrium in finite time
- $\{1,\ldots,n\}$ is the only max cohesive \implies almost-sure consensus
- $\exists M \subsetneq \{1, \dots, n\}$ that is maximal cohesive
 - \implies almost sure disagreement from initial conditions in set of positive measure
- $\mathcal{G}_{decisive}(W)$ no glob reach node \implies almost-sure disagreement
- Conjecture: G_{decisive}(W) has a globally reachable node
 ⇒ ∃ non-zero-measure set of initial conditions and update sequence leading to consensus in finite time



Theoretical analysis

Weighted-median opinion dynamics

At each time, randomly pick *i*

$$x_i(t+1) = \mathsf{Med}_i(x(t); W)$$

or synchronous

$$x(t+1) = \mathsf{Med}(x(t); W)$$



Comparison with weighted-averaging models

- more robust
- dependence on more delicate network structure
- richer dynamical behavior





Recent years: dynamic structural balance

The Kułakowski et al. model

$$x_{ij} \sim x_{ik} x_{kj} \tag{1}$$

$$\rightsquigarrow \quad \dot{x}_{ij} \sim x_{ik} x_{kj} \tag{2}$$

$$\rightsquigarrow \quad \dot{x}_{ij} = \sum_{k} x_{ik} x_{kj} \tag{3}$$

In matrix form:

$$\dot{X} = X^2 \tag{4}$$

K. Kułakowski, P. Gawroński, and P. Gronek. The Heider ba International Journal of Modern Physics C, 16(05):707-716,

Three assumptions, ready for Occan

$$\dot{X} = X^2 \qquad \Longrightarrow \qquad \dot{x}_{ij} = \sum_{k=1}^n x_{ik} x_k$$

that is

$$\dot{x}_{ij} = \sum_{\substack{k=1\\k\neq i,j}}^{n} x_{ik} x_{kj} + x_{ij} (x_{ii} + x_{jj})$$
$$\dot{x}_{ii} = x_{ii}^{2} + \sum_{\substack{k=1\\k\neq i}}^{n} x_{ik} x_{ki}$$

"It is more parsimonious to assume that the su that atoms at the smallest scale operate in acc that objects at larger scales follow, and that we perceive what is really out there. " David Eagleman

X(t) = scaling(t)Z(t), where Z lives in Frobenious unit-sphere

$$\dot{X} = X^2 \iff \dot{Z} = Z^2 + \mathcal{D}(Z)Z$$

The pure-influence model

pure-influence model is

$$\dot{x}_{ij} = \sum_{\substack{k=1\\k\neq i,j}}^{n} x_{ik} x_{kj}, \qquad i\neq j$$
(5)

In matrix form, with X(0) with zero diagonal,

$$\dot{X} = X^2 - \operatorname{diag}(X^2)$$

and in matrix projected form (on Frobenious sphere)

$$\dot{Z} = Z^2 + \mathcal{D}(Z)Z - \mathsf{diag}(Z^2)$$

What is more parsimonious: $\dot{X} = X^2$ or $\dot{X} = X^2 - \text{diag}(X^2)$? syntax versus semantics



For n = 3, any symmetric unit-norm zero-diagonal Z is determined by upper-right triangle (z_{12}, z_{23}, z_{31}) with $z_{12}^2 + z_{23}^2 + z_{31}^2 = 1$

figures: sphere with heatmap of $\mathcal{D}(Z)$ and gradient vector field note: four global minima = configurations of structural balance

Symmetric pure-influence models are gradient flows

Theoretical analysis for symmetric matrices, numerical for asymmetric

pure influence model
 leaves invariant set of symmetric zero-diagonal matrices

$$\dot{X} = X^2 - \operatorname{diag}(X^2) = -rac{1}{3}\operatorname{grad}\mathcal{D}(X)$$

2 projected pure-influence model

leaves invariant set of unit-norm symmetric zero-diagonal matrices

$$\dot{Z} = Z^2 + \mathcal{D}(Z)Z - {\sf diag}(Z^2) \quad = \quad -rac{1}{3}\mathcal{P}_{Z^{\perp}}ig(\,{\sf grad}\,\,\mathcal{D}(Z)ig)$$

Equilibria

Proposition (Balanced equilibria, I)

If Z^* is equilibrium point with a single positive eigenvalue for projected pure-influence model, then

1

$$Z^* = \begin{bmatrix} Z' & \mathbb{O}_{n_1 \times n - n_1} \\ \hline \mathbb{O}_{n - n_1 \times n_1} & \mathbb{O}_{n - n_1 \times n - n_1} \end{bmatrix}$$

with
$$n_1 \leq n$$
 and $Z' = \frac{1}{\sqrt{n_1(n_1-1)}} (ss^\top - I_{n_1})$, for some $s \in \{-1, +1\}^{n_1}$;

2 G(Z') satisfies structural balance

s characterizes individual-faction assignment

Result not shown: we also characterized all symmetric equilibria

Equilibria

Proposition (Balanced equilibria, II)

If Z^* is equilibrium point with a single positive eigenvalue and irreducible ($G(Z^*)$) is connected graph), then

- $G(Z^*)$ satisfies structural balance
- **2** Z^* is global minimizer of

 $\begin{array}{ll} \underset{Z \in \mathbb{R}^{n \times n}}{\text{minimize}} & \mathcal{D}(Z) \\ \text{subject to} & Z \text{ is unit-norm, zero-diagonal and symmetric} \end{array}$



Figure: \mathcal{D} at irreducible equilibria with k positive eigenvalues, n = 10.

Numerical experiments

Probability estimation: 27K numerical experiments at each generic

- symmetric Z(0) and $n \in \{3, 5, 6, 15\}$
- asymmetric Z(0) and $n \in \{5, 6\}$

Result: 99% confidence level: there is at least 0.99 probability that Z(t) converges to structural balance in finite time.



Figure: Projected model, structural balance from generic $Z(0) = Z(0)^{\top}$, n = 10

Proposition (Convergence results and dynamical properties)

For pure-influence model with zero-diagonal symmetric X(0) and projected pure-influence model with $Z(0) = \frac{X(0)}{\|X(0)\|_{F}}$,

- **1** Z(t) converges to a critical point of \mathcal{D}
- **2** the number of negative eigenvalues of Z(t) is non-decreasing

Moreover, if X(0) has one positive and no zero eigenvalue, then

3 $\lim_{t\to+\infty} Z(t) = Z^*$, with Z^* as in last proposition

• $sign(X(t)) = sign(Z^*)$ in finite time



Figure: Projected pure-influence: convergènce to balance from generic asymmetric, n = 7, 7, 10. Same initial conditions as for Kułakowski et al model

Summary and future research	Outline
Summary inconspicuous microscopic change: remove selfweights ⇒ dramatic macroscopic consequences gradient flow and converges to balance from much larger initials Future research ● pure-influence model: less conservative sufficient conditions ● dynamic models with sociologically-justified transient behavior	 Parsimony in opinion dynamics W. Mei, F. Bullo, G. Chen, and F. Dörfler. Occam's razor in opinion dynamics: The weighted-median influence process. September 2019. URL: https://arxiv.org/abs/1909.06474 Parsimony in structural balance dynamics P. Cisneros-Velarde, N. E. Friedkin, A. V. Proskurnikov, and F. Bullo. Structural balance via gradient flows over signed graphs. September 2019. URL: https://arxiv.org/pdf/1909.11281.pdf Parsimony in opinion dynamics over signed graphs P. Cisneros-Velarde, K. S. Chan, and F. Bullo. Polarization and fluctuations in signed social networks. February 2019. URL: https://arxiv.org/pdf/1902.00658.pdf
Opinions over signed graphs	The boomerang effect
 How do opinions evolve as a function of interpersonal relationships? What are the implications of friendly and antagonistic relationships? We propose: new, simple and intuitive model that incorporates the boomerang effect on opinion dynamics. 	 The boomerang effect has been studied in social psychology ¹. Why do two individuals who engage in communication end up with their attitudes more diverse instead of more agreeable? Possible explanation ²: because of <i>"the relative distance between subjects" attitudes and position of communication"</i>. Based on studies on interpersonal attraction ³, our model assumes two friendly agents will be closer in their attitudes and perspectives than two unfriendly agents.

 $^{^1}$ [R. Abelson and J. C. Miller, 1967; S. Byrne and P. Solomon Hart, 2009; A. Cohen, 1962] 2 [C. I. Hovland, et al., 1957] 3 [In N. J. Smelser and P. B. Baltes, 2001]

Polarization in the Altafini model

Definition (Gossip Altafini model)

- **①** *G* is signed graph with edges $\mathcal{E}_+ \cup \mathcal{E}_-$
- 2 each agent $x_i(0) \in [-1, +1]$ and self-weight $w_i \in (0, 1)$
- **3** at each discrete time, positive probability to select $\{i, j\}$
- update the opinions of i (and j) according to:

$$x_{i}^{+} = \begin{cases} w_{i}x_{i} + (1 - w_{i})x_{j} & \text{if } \{i, j\} \in \mathcal{E}_{+} \\ w_{i}x_{i} + (1 - w_{i})(-x_{j}) & \text{if } \{i, j\} \in \mathcal{E}_{-} \end{cases}$$
(6)

C. Altafini. Consensus problems on networks with antagonistic interactions. *IEEE Transactions on Automatic Control*, 58(4):935–946, 2013

G. Shi, M. Johansson, and K. H. Johansson. How agreement and disagreement evolve over random dynamic networks. *IEEE Journal of Selected Areas in Communication*, 31(6):1061–1071, 2013

W. Xia, M. Cao, and K. H. Johansson. Structural balance and opinion separation in trust-mistrust social networks. *IEEE Transactions on Control of Network Systems*, 3(1):46–56, 2015

Consensus and polarization in signed graphs

For balanced graph with k factions, affine boomerang model:

- Consensus: if k = 1, then a.s. $\lim_{t\to\infty} x(t) = c\mathbb{1}_n$
- 2 Polarization: if k = 2, then a.s.

 $\lim_{t\to\infty} x_i(t) = -1$ for each *i* in one faction, and $\lim_{t\to\infty} x_j(t) = +1$ for each *j* in other faction

Gossip Altafini predicts same consensus, polarization properties, and

 $\lim_{t\to\infty} x(t) = 0$, if signed g

if signed graph is not structurally balanced



Figure: Polarization in structurally balanced graph, self-weights: 0.25, 0.50, 0.5.

The affine boomerang model

Definition (Affine boomerang/repelling model)

- $\bullet \quad G \text{ is signed graph with edges } \mathcal{E}_+ \cup \mathcal{E}_-$
- 2 each agent $x_i(0) \in [-1, +1]$ and self-weight $w_i \in (0, 1)$
- **③** at each discrete time, positive probability to select $\{i, j\}$
- update the opinions of i (and j) according to:

$$\kappa_{i}^{+} = \begin{cases} w_{i}x_{i} + (1 - w_{i})x_{j} & \text{if } \{i, j\} \in \mathcal{E}_{+} \\ w_{i}x_{i} + (1 - w_{i})\text{sign}^{*}(x_{i} - x_{j}) & \text{if } \{i, j\} \in \mathcal{E}_{-} \end{cases}$$
(7)

where sign^{*}(0) = +1.

Note: convex averaging between x_i and sign^{*} $(x_i - x_j)$, instead of $-x_j$ Note: repelling effect

Affine boomerang model leads to polarization in "almost structurally balanced" graphs

Numerical evidence for polarization also for "almost structurally balanced"



Figure: 8 agents, organized in 2 factions (4 + 4), but with 3 edges violating structural balance. Self-weights: 0.25, 0.50, 0.75.

