

# Contagion

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## Contagion

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Prediction  
Social Contagion Models  
Granovetter's model  
Network version  
Groups  
Summary  
Winning: it's not for everyone  
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## Contagion

### Definition:

- ▶ (1) The spreading of a quality or quantity between individuals in a population.
- ▶ (2) A disease itself: the plague, a blight, the dreaded lurgi, ...

### Two main classes of contagion:

1. **Infectious diseases:** tuberculosis, HIV, ebola, SARS, influenza, ...
2. **Social contagion:** fashion, word usage, rumors, riots, religion, ...

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## Contagion models

Some large questions concerning network contagion:

1. For a given **spreading mechanism** on a given network, what's the **probability** that there will be **global spreading**?
2. If spreading does take off, how far will it go?
3. How do the **details** of the **network** affect the outcome?
4. How do the **details** of the **spreading mechanism** affect the outcome?
5. What if the **seed** is one or many nodes?

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# Mathematical Epidemiology

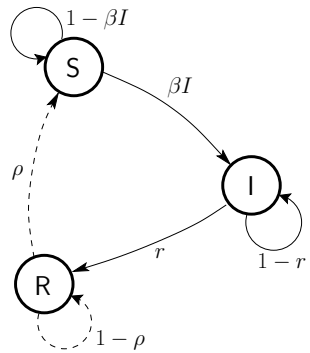
## The standard SIR model:

### ▶ Three states:

- ▶ S = Susceptible
- ▶ I = Infected
- ▶ R = Recovered

- ▶  $S(t) + I(t) + R(t) = 1$
- ▶ Presumes random interactions

## Discrete time example:



## Transition Probabilities:

- $\beta$  for being infected given contact with infected
- $r$  for recovery
- $\rho$  for loss of immunity

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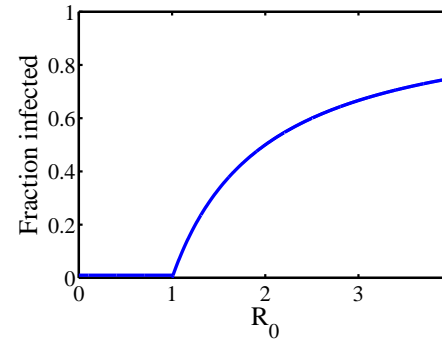
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# Independent Interaction models

## Reproduction Number $R_0$ :

- ▶  $R_0$  = expected number of infected individuals resulting from **a single initial infective**.
- ▶ Epidemic threshold: If  $R_0 > 1$ , 'epidemic' occurs.
- ▶ Example:



- ▶ Continuous phase transition.
- ▶ Fine idea from a simple model.

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# Disease spreading models

## For 'novel' diseases:

1. Can we predict the size of an epidemic?
2. How important/useful is the reproduction number  $R_0$ ?
3. What is the population size  $N$ ?

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# $R_0$ and variation in epidemic sizes

## $R_0$ approximately the same for all of the following:

- ▶ 1918-19 "Spanish Flu" ~ 500,000 deaths in US
- ▶ 1957-58 "Asian Flu" ~ 70,000 deaths in US
- ▶ 1968-69 "Hong Kong Flu" ~ 34,000 deaths in US
- ▶ 2003 "SARS Epidemic" ~ 800 deaths world-wide

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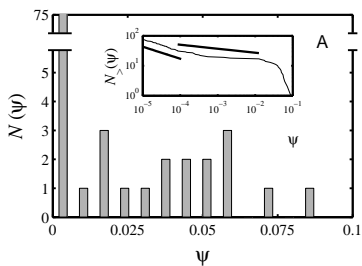
## Size distributions

Elsewhere, event size distributions are important:

- ▶ earthquakes (Gutenberg-Richter law)
- ▶ city sizes, forest fires, war fatalities
- ▶ wealth distributions
- ▶ 'popularity' (books, music, websites, ideas)
- ▶ **What about Epidemics?**

Power laws distributions are common but not obligatory...

## Measles



**Insert plots:**  
Complementary cumulative frequency distributions:

$$N_{>}(\psi) \propto \psi^{-\gamma+1}$$

$\psi$  = fractional epidemic size

Measured values of  $\gamma$ :

- ▶ measles: **1.40** (low  $\psi$ ) and **1.13** (high  $\psi$ )
- ▶ Expect  $2 \leq \gamma < 3$  (finite mean, infinite variance)
- ▶ Distribution is rather **flat**...

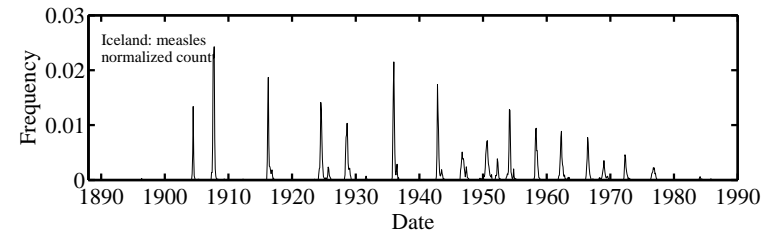
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## Feeling icky in Iceland

Caseload recorded monthly for range of diseases in Iceland, 1888-1990



Treat outbreaks separated in time as 'novel' diseases.

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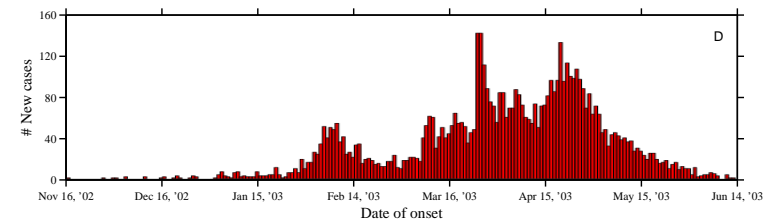
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## Resurgence—example of SARS



- ▶ Epidemic discovers new 'pools' of susceptibles: **Resurgence.**
- ▶ Importance of rare, stochastic events.

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# A challenge

So... can a simple model produce

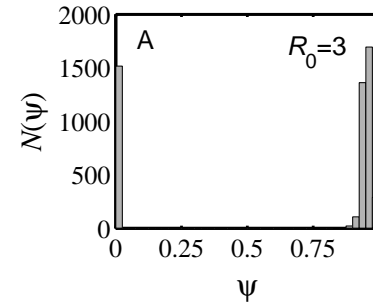
1. **broad epidemic distributions**
- and
2. **resurgence ?**

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# Size distributions



Simple models typically produce **bimodal** or **unimodal** size distributions.

- ▶ This **includes** network models: random, small-world, scale-free, ...
- ▶ Some exceptions:
  1. Forest fire models
  2. Sophisticated metapopulation models

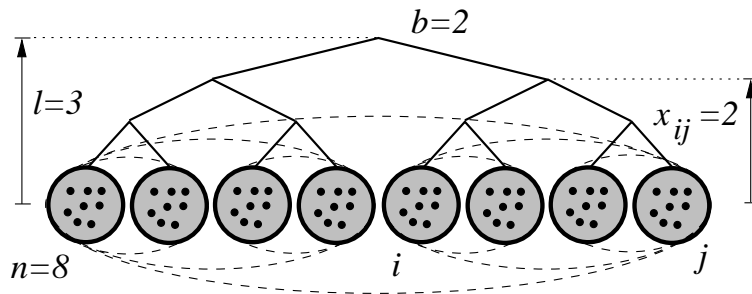
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# A toy agent-based model

Geography: allow people to move between contexts:



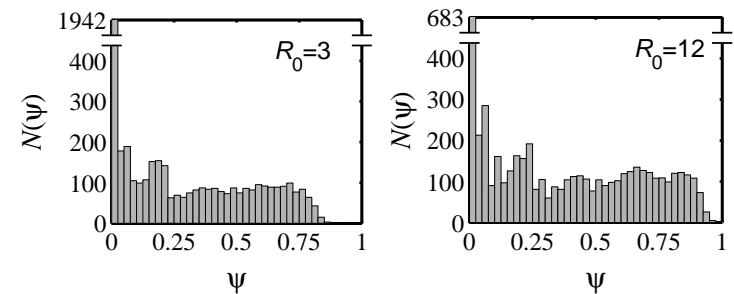
- ▶  $P$  = probability of travel
- ▶ **Movement distance:**  $\Pr(d) \propto \exp(-d/\xi)$
- ▶  $\xi$  = typical travel distance

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# Example model output: size distributions



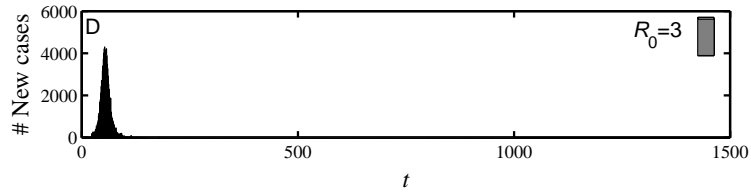
- ▶ Flat distributions are possible for certain  $\xi$  and  $P$ .
- ▶ Different  $R_0$ 's may produce similar distributions
- ▶ **Same epidemic sizes** may arise from **different  $R_0$ 's**

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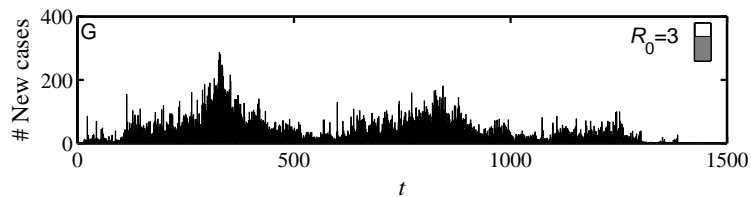
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## Standard model:



## Standard model with transport: Resurgence



- ▶ Disease spread highly sensitive to population structure
- ▶ Rare events may matter enormously

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## Simple disease spreading models

### Attempts to use beyond disease:

- ▶ Adoption of ideas/beliefs (Goffman & Newell, 1964)
- ▶ Spread of rumors (Daley & Kendall, 1965)
- ▶ Diffusion of innovations (Bass, 1969)
- ▶ Spread of fanatical behavior (Castillo-Chávez & Song, 2003)

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## Social Contagion



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## Social Contagion

### Examples abound:

- |                           |  |
|---------------------------|--|
| ▶ being polite/rude       | ▶ Harry Potter   |
| ▶ strikes                 | ▶ voting   |
| ▶ innovation              | ▶ gossip   |
| ▶ residential segregation | ▶ Rubik's cube  |
| ▶ ipods                   | ▶ religious beliefs  |
| ▶ obesity                 | ▶ leaving lectures   |

### SIR and SIRS contagion possible

- ▶ Classes of behavior versus specific behavior: **dieting**

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# Social Contagion

Two focuses for us:

- ▶ Widespread media influence
- ▶ Word-of-mouth influence

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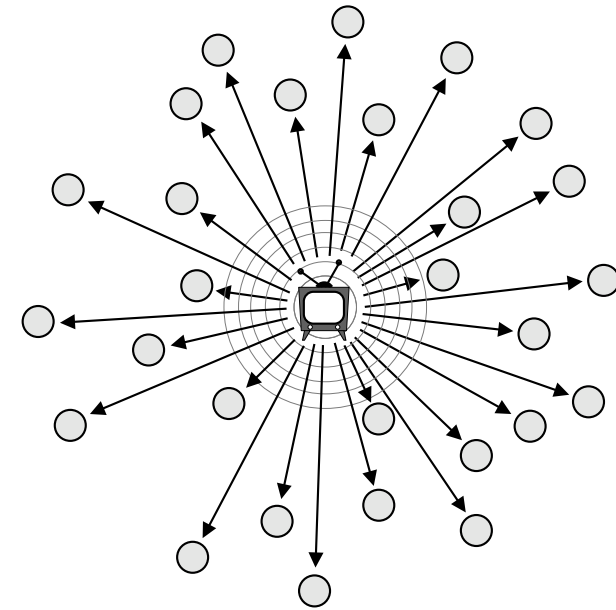
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# The hypodermic model of influence:



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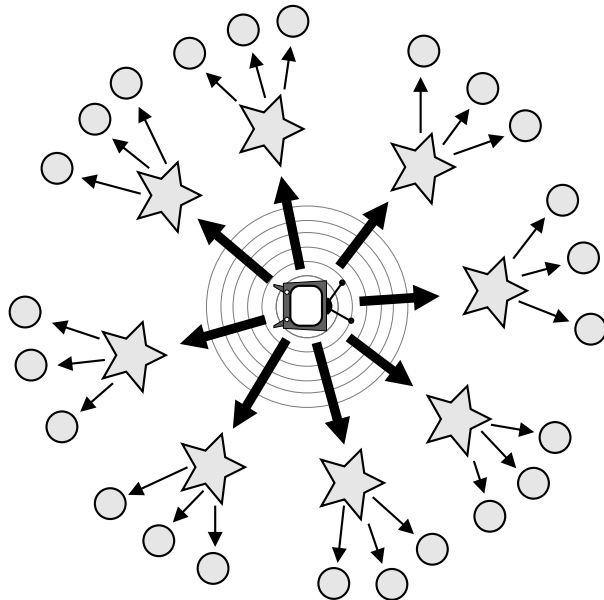
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# The two step model of influence:



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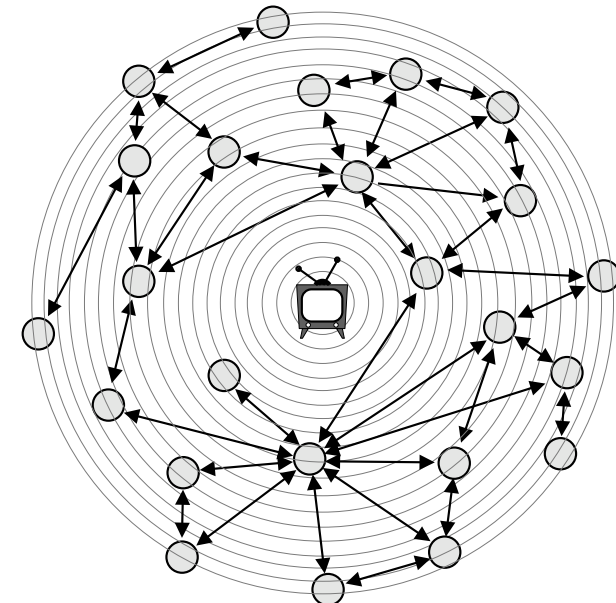
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# The general model of influence:



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## Social Contagion

### Why do things spread?

- ▶ Because of **system level properties**?
- ▶ Or properties of **special individuals**?
- ▶ Is the match that lights the forest fire the key? (Katz and Lazarsfeld; Gladwell)
- ▶ Yes. But only because we are narrative-making machines...
- ▶ System/group properties harder to understand
- ▶ Always good to examine what is said before and after the fact...

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## The Mona Lisa:



- ▶ “Becoming Mona Lisa: The Making of a Global Icon”—David Sassoon
- ▶ Not the world’s greatest painting from the start...
- ▶ Escalation through theft, vandalism, **parody**, ...

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## The completely unpredicted fall of Eastern Europe:



Timur Kuran: “Now Out of Never: The Element of Surprise in the East European Revolution of 1989”

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## Social Contagion

### Some important models:

- ▶ Tipping models—Schelling (1971)
  - ▶ Simulation on checker boards
  - ▶ Idea of thresholds
- ▶ Threshold models—Granovetter (1978)
- ▶ Herding models—Bikhchandani, Hirschleifer, Welch (1992)
  - ▶ Social learning theory, Informational cascades,...

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# Social contagion models

## Thresholds:

- ▶ Basic idea: individuals adopt a behavior when a **certain fraction of others** have adopted
- ▶ ‘Others’ may be everyone in a population, an individual’s close friends, any reference group.
- ▶ Response can be probabilistic or deterministic.
- ▶ Individual thresholds vary.

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# Social Contagion

## Some possible origins of thresholds:

- ▶ **Desire to coordinate**, to conform.
- ▶ **Lack of information**: impute the worth of a good or behavior based on degree of adoption (social proof)
- ▶ **Economics**: **Network effects** or **network externalities**
  - ▶ Telephones, Facebook, operating systems, ...

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# Imitation



“When people are free to do as they please, they usually imitate each other.”

—Eric Hoffer  
“The Passionate State of Mind”<sup>[11]</sup>

despair.com

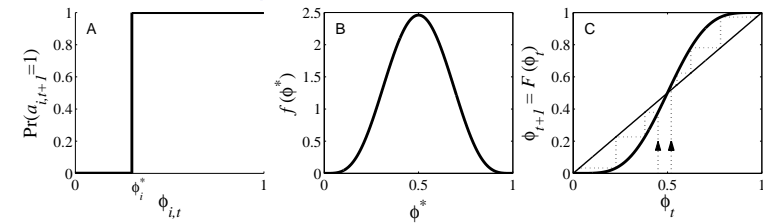
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# Granovetter’s threshold model:

## Action based on perceived behavior of others:



- ▶ Two states: S and I.
- ▶  $\phi$  = fraction of contacts ‘on’ (e.g., rioting)

$$\phi_{t+1} = \int_0^{\phi_t} f(\gamma) d\gamma = F(\gamma)|_0^{\phi_t} = F(\phi_t)$$

- ▶ This is a **Critical Mass model**

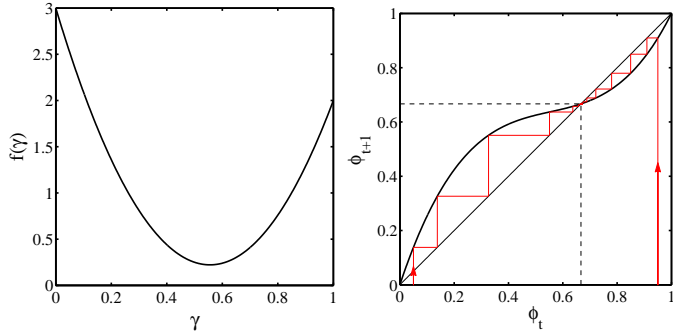
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## Social Sciences: Threshold models



- ▶ Example of single stable state model

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## Social Sciences—Threshold models

### Implications for collective action theory:

1. Collective uniformity  $\not\Rightarrow$  individual uniformity
2. Small individual changes  $\Rightarrow$  large global changes

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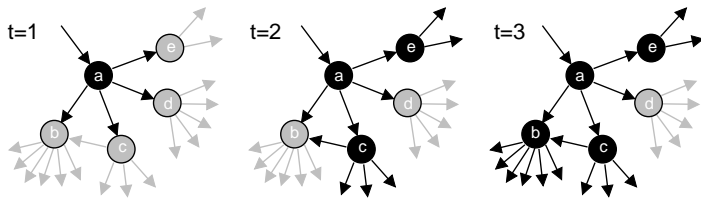
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## Threshold model on a network



- ▶ All nodes have threshold  $\phi = 0.2$ .
  - ▶ "A simple model of global cascades on random networks"
- D. J. Watts. Proc. Natl. Acad. Sci., 2002

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## Snowballing

### The Cascade Condition:

- ▶ If one individual is initially activated, what is the probability that an activation will spread over a network?
- ▶ What features of a network determine whether a cascade will occur or not?

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# The most gullible

## Vulnerables:

- ▶ = Individuals who can be activated by just one 'infected' contact
- ▶ For global cascades on random networks, must have a *global cluster of vulnerables*
- ▶ **Cluster of vulnerables = critical mass**
- ▶ Network story: 1 node → critical mass → everyone.

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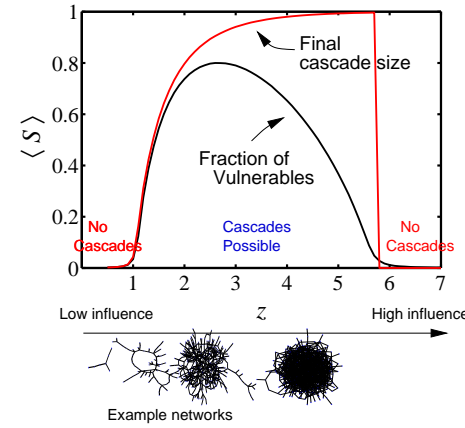
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# Cascades on random networks



- ▶ Cascades occur only if size of max vulnerable cluster  $> 0$ .
- ▶ System may be 'robust-yet-fragile'.
- ▶ 'Ignorance' facilitates spreading.

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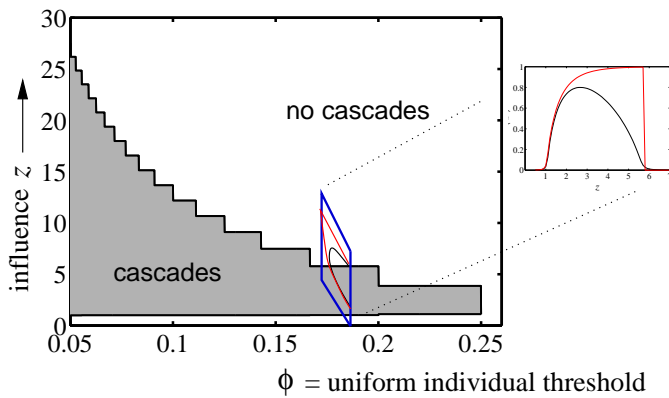
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# Cascade window for random networks



- ▶ 'Cascade window' widens as threshold  $\phi$  decreases.
- ▶ Lower thresholds enable spreading.

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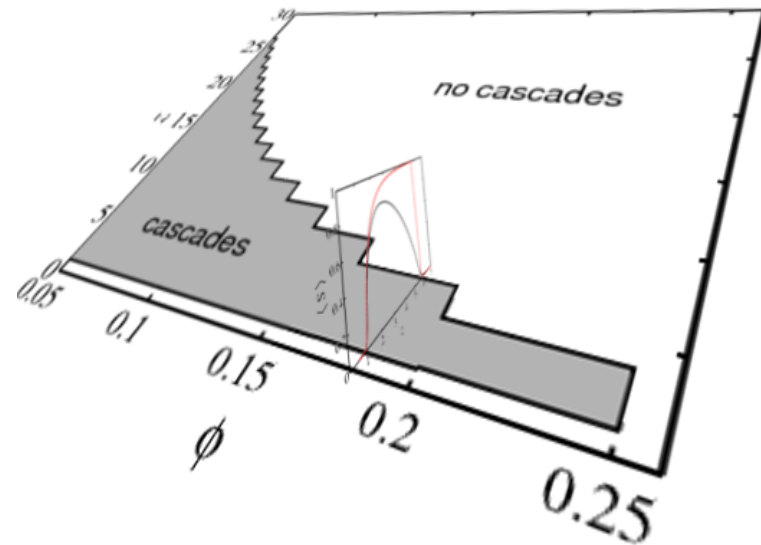
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# Cascade window for random networks



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# Analytic work

- ▶ Threshold model completely solved (by 2008):
- ▶ Cascade condition: [22]

$$\sum_{k=1}^{\infty} k(k-1)\beta_k P_k / z \geq 1.$$

where  $\beta_k$  = probability a degree  $k$  node is vulnerable.

- ▶ Final size of spread figured out by Gleeson and Calahane [9, 8].
- ▶ Solution involves finding fixed points of an iterative map of the interval.
- ▶ Spreading takes off: **expansion**
- ▶ Spreading reaches a particular node: **contraction**

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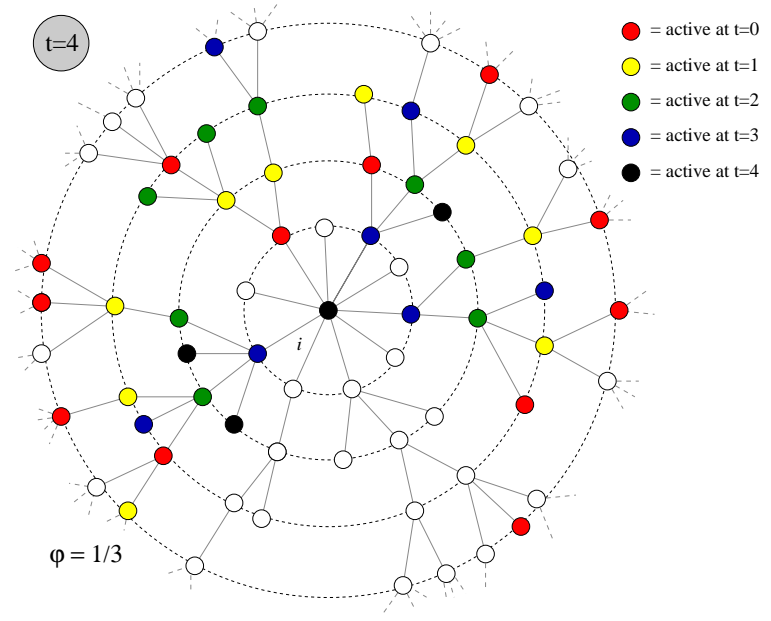
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# Expected size of spread



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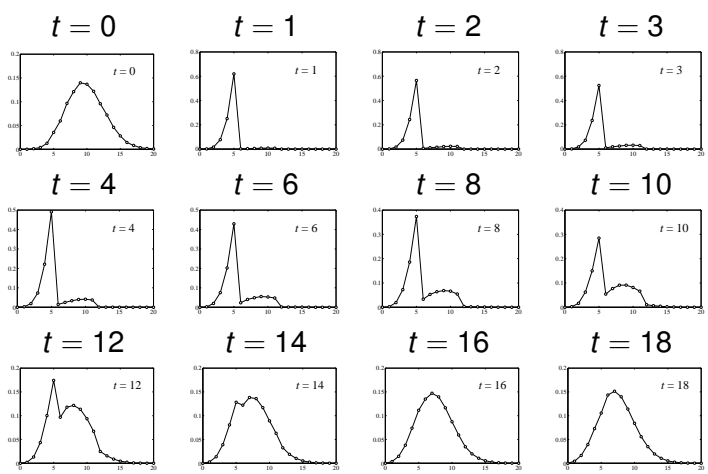
Superstars

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# Early adopters—degree distributions



$P_{k,t}$  versus  $k$

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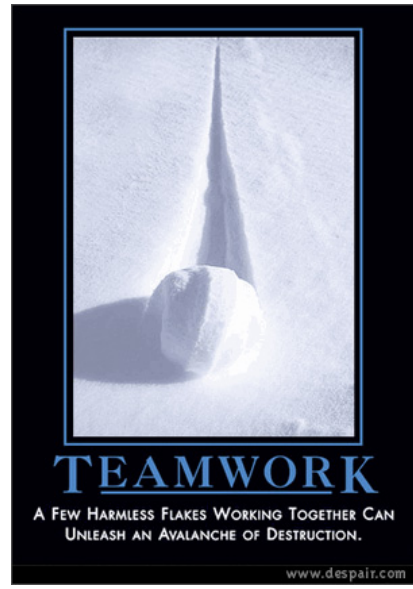
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# The power of groups...



“A few harmless flakes working together can unleash an avalanche of destruction.”

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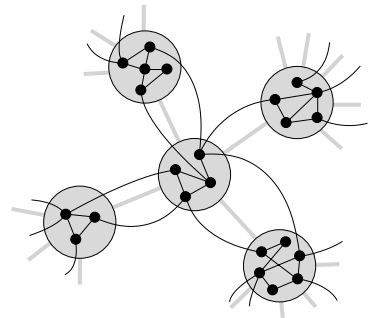
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# Group structure—Ramified random networks



$p$  = intergroup connection probability  
 $q$  = intragroup connection probability.

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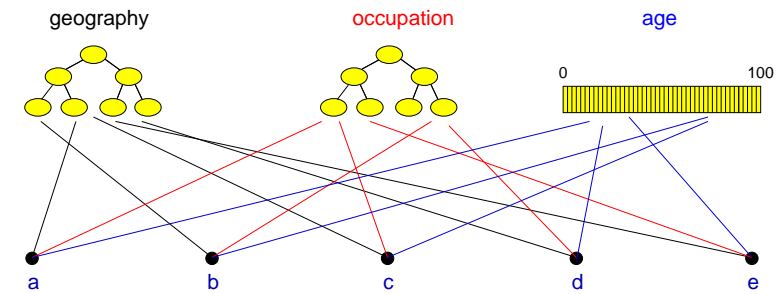
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# Generalized affiliation model



(Blau & Schwartz, Simmel, Breiger)

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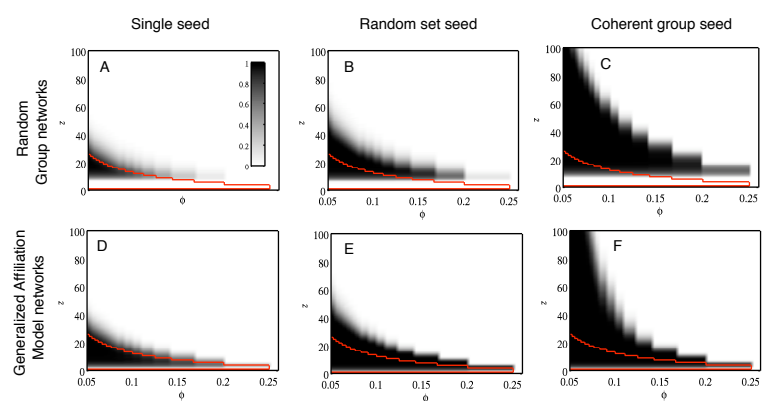
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# Cascade windows for group-based networks



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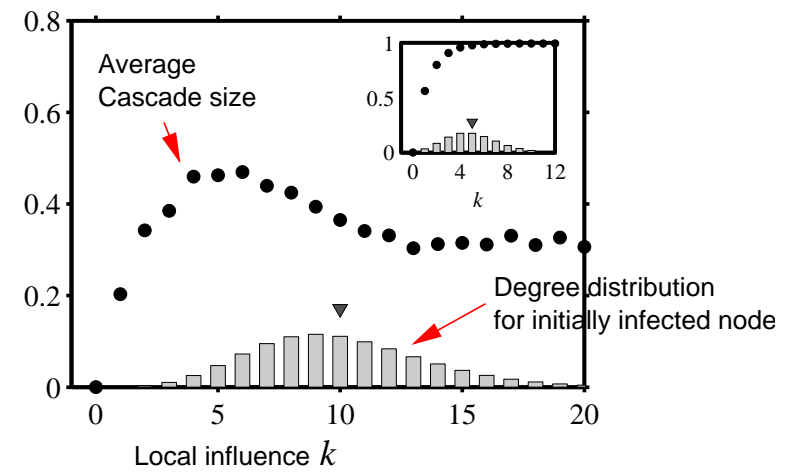
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# Assortativity in group-based networks



- ▶ The most connected nodes aren't always the most 'influential.'
- ▶ Degree assortativity is the reason.

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# Social contagion

## Summary:

- ▶ ‘Influential vulnerables’ are key to spread.
- ▶ Early adopters are mostly vulnerables.
- ▶ Vulnerable nodes important but not necessary.
- ▶ Groups may greatly facilitate spread.
- ▶ Extreme/unexpected cascades may occur in highly connected networks
- ▶ Many potential ‘influentials’ exist.
- ▶ Average individuals may be more influential system-wise than locally influential individuals.
- ▶ ‘Influentials’ are posterior constructs.

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# Social contagion

## Implications:

- ▶ Focus on the influential vulnerables.
- ▶ Create entities that many individuals ‘out in the wild’ will adopt and display rather than broadcast from a few ‘influentials.’
- ▶ Displaying can be passive = free (yo-yo’s, fashion), or active = harder to achieve (political messages).
- ▶ Accept that movement of entities will be out of originator’s control.
- ▶ Possibly only simple ideas can spread by word-of-mouth.  
(Idea of opinion leaders has spread well...)

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# Social Contagion

## Messing with social connections:

- ▶ Ads based on message content (e.g., Google and email)
- ▶ Buzz media
- ▶ Facebook’s advertising (Beacon)

Arguably not always a good idea...

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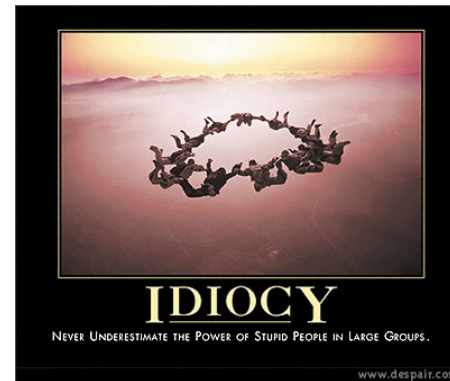
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# The collective...



despair.com

“Never Underestimate the Power of Stupid People in Large Groups.”

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# Where do superstars come from?

Rosen (1981): “The Economics of Superstars”

Examples:

- ▶ Full-time Comedians ( $\approx 200$ )
- ▶ Soloists in Classical Music
- ▶ Economic Textbooks (the usual myopic example)
  
- ▶ Highly skewed distributions again...

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# Superstars

Rosen's theory:

- ▶ Individual quality  $q$  maps to reward  $R(q)$
- ▶  $R(q)$  is 'convex' ( $d^2R/dq^2 > 0$ )
- ▶ Two reasons:
  1. **Imperfect substitution:**  
A very good surgeon is worth many mediocre ones
  2. **Technology:**  
Media spreads & technology reduces cost of reproduction of books, songs, etc.
- ▶ **No social element**—success follows 'inherent quality'

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# Superstars

Adler (1985): “Stardom and Talent”

- ▶ Assumes extreme case of equal 'inherent quality'
- ▶ Argues desire for coordination in knowledge and culture leads to differential success
- ▶ Success is then **purely a social construction**

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# Dominance hierarchies

Chase et al. (2002): “Individual differences versus social dynamics in the formation of animal dominance hierarchies”

The aggressive female Metriaclicma zebra (田):



Pecking orders for fish...

Contagion

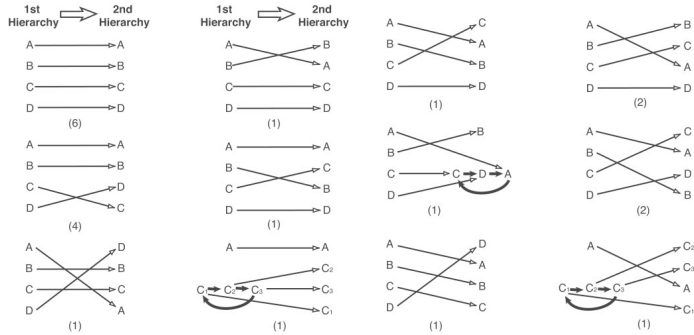
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# Dominance hierarchies

## ► Fish forget—changing of dominance hierarchies:



► 22 observations: about 3/4 of the time, hierarchy changed

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# Music Lab Experiment



48 songs  
30,000 participants

- How probable is the world?
- Can we estimate variability?
- Superstars dominate but are unpredictable. Why?

	[Help]	[Log off]	# of down loads
GROWTH PEOPLE: "names"			86
ACCEPT THAT: "after a party"			52
LISTENFORPEOPLE: "no way out"			45

multiple 'worlds'  
Inter-world variability

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# Music Lab Experiment

	# of down loads	[Help]	[Log off]	# of down loads	# of down loads
HARTSFIELD: "enough is enough"	20	GO MORECAL: "I does what is told"	12	UNDO: "while the world passes"	24
DEEP ENOUGH TO DIE: "for the sky"	17	FARBREER THEORY: "the safe"	47	UP FOR NOTHING: "in light of"	13
THE THRIFT SYNDICATE: "2003 is happen"	20	MISS OCTOBER: "pink apartment"	27	SILVERFOX: "grape"	17
THE BROKEN PROMISE: "the end is friend"	19	FOET BREAK TRAGEDY: "banica"	14	STRANGER: "one step"	10
THIS NEW DAWN: "the last before the answer"	12	FORTHFADING: "test"	24	FAR FROM KNOWN: "house"	18
NOONER AT NINE: "week party"	6	THE CALEFATION: "tapped in an orange pee"	20	STUNT MONKEY: "inside out"	46
MORAL HAZARD: "wears of my face"	8	52METRO: "lockdown"	17	DANTE: "his mystery"	14
NOT FOR SCHOLARS: "a seasons change"	27	SIMPLY WAITING: "went with the count"	16	FADING THROUGH: "with me lack"	14
SECRETARY: "hang your ass on the bushes"	5	STAR CLIMBER: "let me"	38	UNKNOWN CITIZENS: "talking over"	34
ART OF KANLY: "seductive into, mafic breakdown"	10	THE FASTLANE: "I death do us part d alert"	31	BY NOVEMBER: "I could take you"	20
HYDRALIC SANDNICH: "seasons answer"	10	A BLINDING SILENCE: "masks and masks"	17	DRAWN IN THE SKY: "let the star"	12
EMBER SKY: "the upcoming winter"	25	SUM BANA: "the ballroom boogie"	15	SELSUS: "town of the city"	22
SALUTE THE DAWN: "I am emy"	13	CAPE RENEBAL: "toshell walkstep v1"	12	SIBBANE: "eye patch"	14
RYAN ESSMAER: "about the life"	14	UP FALLS DOWN: "to right burning star"	11	EVAN GOLD: "telet downer j"	10
BEERBONG: "father to son"	12	SUMMERSWASTED: "a plan behind destruction"	17	BENEFIT OF A DOUBT: "fun away"	38
HALL OF FAME: "haci mistakes"	19	SILENT FILM: "all there to say"	61	SHIPWRECK UNION: "out of the woods"	16

Salganik et al. (2006) "An experimental study of inequality and unpredictability in an artificial cultural market"

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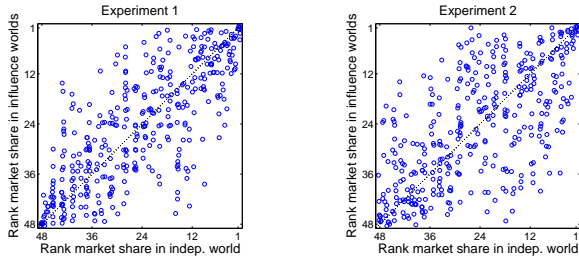
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# Music Lab Experiment



▶ Variability in final rank.

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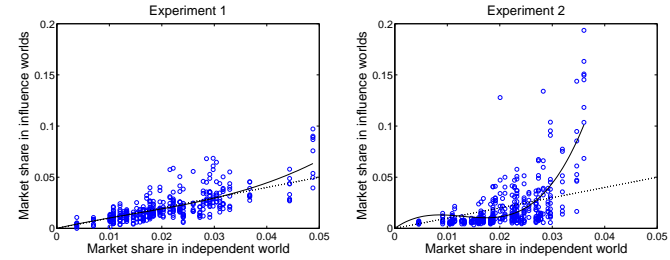
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# Music Lab Experiment



▶ Variability in final number of downloads.

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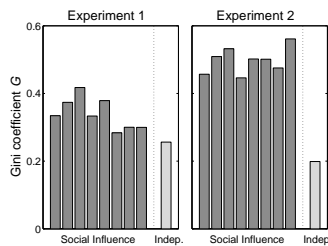
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# Music Lab Experiment



▶ Inequality as measured by Gini coefficient:

$$G = \frac{1}{(2N_s - 1)} \sum_{i=1}^{N_s} \sum_{j=1}^{N_s} |m_i - m_j|$$

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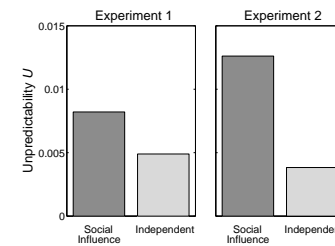
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# Music Lab Experiment



▶ Unpredictability

$$U = \frac{1}{N_s \binom{N_w}{2}} \sum_{i=1}^{N_s} \sum_{j=1}^{N_w} \sum_{k=j+1}^{N_w} |m_{i,j} - m_{i,k}|$$

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# Music Lab Experiment

## Sensible result:

- ▶ Stronger social signal leads to **greater following and greater inequality**.

## Peculiar result:

- ▶ Stronger social signal leads to greater **unpredictability**.

## Very peculiar observation:

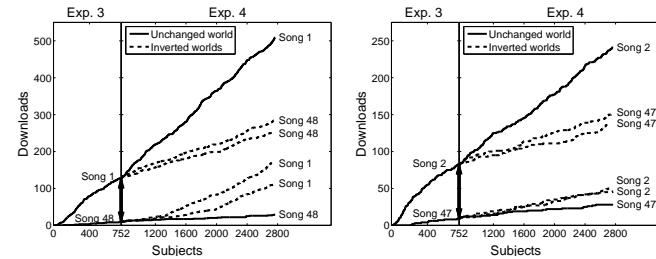
- ▶ The most unequal distributions would suggest the greatest variation in underlying 'quality.'
- ▶ But success may be due to social construction through **following**...

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# Music Lab Experiment—Sneakiness



- ▶ Inversion of download count
- ▶ The 'pretend rich' get richer ...
- ▶ ... but at a slower rate

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