

Social Contagion

Principles of Complex Systems CSYS/MATH 300, Fall, 2011

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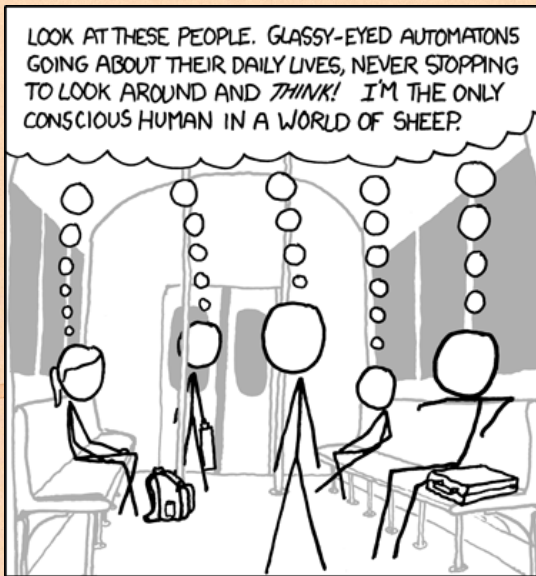
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<http://xkcd.com/610/> (田)



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Examples abound

- ▶ fashion
- ▶ striking
- ▶ smoking (田) [6]
- ▶ residential segregation [16]
- ▶ ipods
- ▶ obesity (田) [5]
- ▶ Harry Potter
- ▶ voting
- ▶ gossip
- ▶ Rubik's cube 
- ▶ religious beliefs
- ▶ leaving lectures

SIR and SIRS contagion possible

- ▶ Classes of behavior versus specific behavior

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SIR and SIRS contagion possible

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

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Evolving network stories (Christakis and Fowler):

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- ▶ The spread of spreading (田) [5]
- ▶ Also: happiness (田) [8], loneliness, ...
- ▶ The book: Connected: The Surprising Power of Our Social Networks and How They Shape Our Lives (田)

Controversy:

- ▶ Are your friends making you fat? (田) (Clive Thomson, NY Times, September 10, 2009).
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Framingham heart study:

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Two focuses for us

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

We need to understand influence

- ▶ Who influences whom?
- ▶ What kinds of influence response functions are there?
- ▶ Are some individuals super influencers?
- ▶ The infectious idea of opinion leaders (Katz and Lazarsfeld) ^[13]

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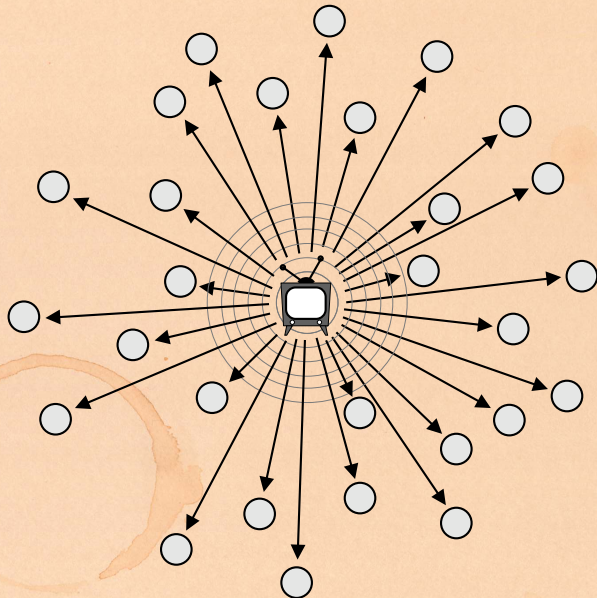
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The hypodermic model of influence

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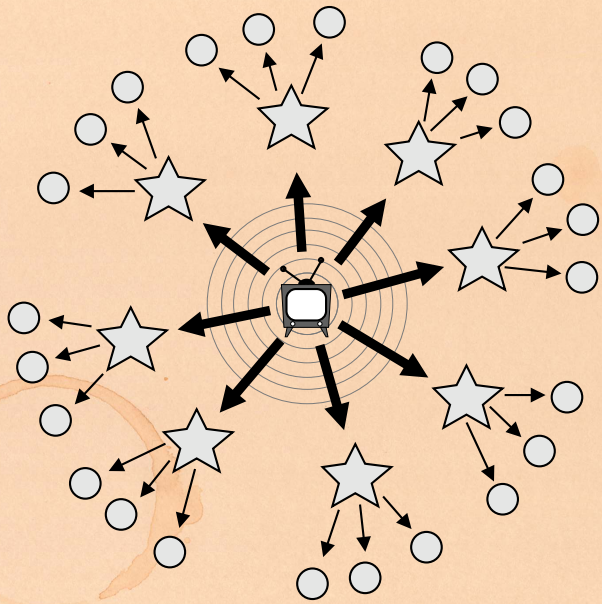
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The two step model of influence [13]



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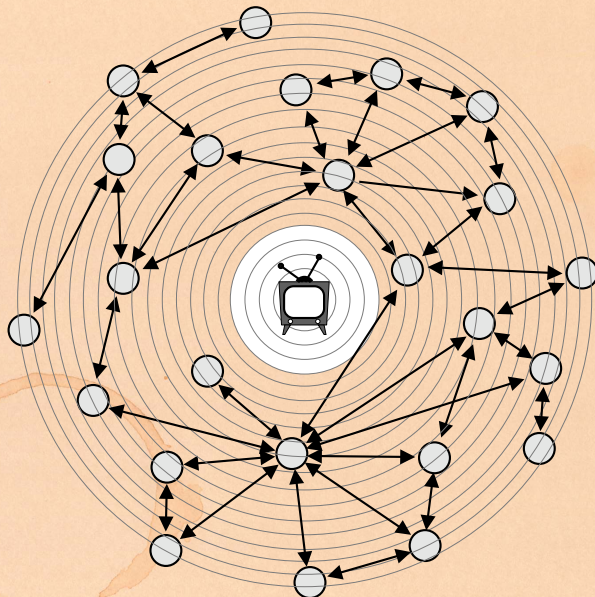
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The general model of influence

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Why do things spread?

- ▶ Because of properties of special individuals?
- ▶ Or system level properties?
- ▶ Is the match that lights the fire important?
- ▶ Yes. But only because we are narrative-making machines...
- ▶ We like to think things happened for reasons...
- ▶ Reasons for success are usually ascribed to intrinsic properties (e.g., Mona Lisa)
- ▶ 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



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



The Mona Lisa



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The completely unpredicted fall of Eastern Europe



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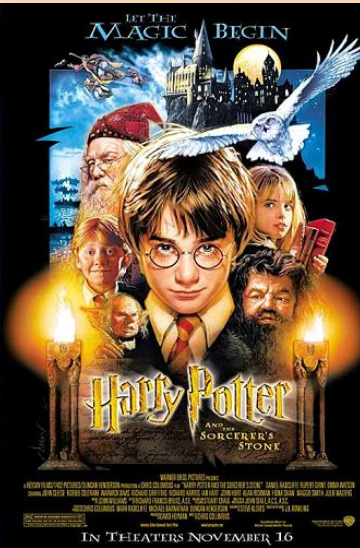
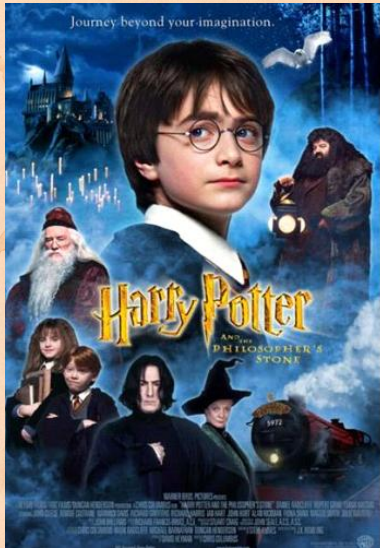
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Timur Kuran: ^[14, 15] “Now Out of Never: The Element of Surprise in the East European Revolution of 1989”

The dismal predictive powers of editors...



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Messaging with social connections

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Getting others to do things for you

A very good book: 'Influence'^[7] by Robert Cialdini (田)

Six modes of influence

1. **Reciprocation:** *The Old Give and Take... and Take*
e.g., Free samples, Hare Krishnas.
2. **Commitment and Consistency:** *Hobgoblins of the Mind*
e.g., Hazing.
3. **Social Proof:** *Truths Are Us*
e.g., Catherine Genovese, Jonestown
4. **Liking:** *The Friendly Thief*
Separation into groups is enough to cause problems.
5. **Authority:** *Directed Deference*
Milgram's obedience to authority experiment.
6. **Scarcity:** *The Rule of the Few*
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- ▶ Useful but can be leveraged...

Other acts of influence:

- ▶ Conspicuous Consumption (Veblen, 1912)
- ▶ Conspicuous Destruction (Potlatch)



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Some possible origins of thresholds:

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Granovetter's Threshold model—definitions

- ▶ ϕ^* = threshold of an individual.
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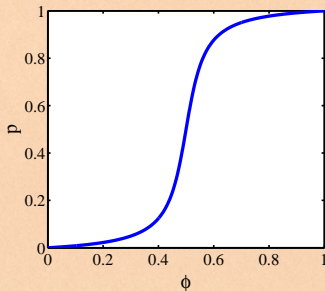
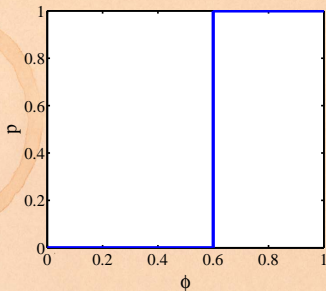


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Threshold models



- ▶ Example threshold influence response functions:
deterministic and **stochastic**
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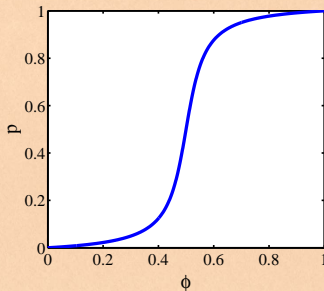
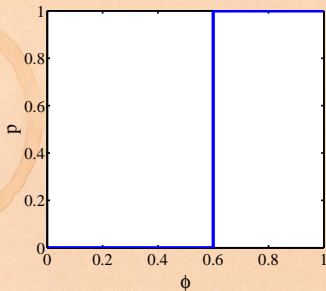
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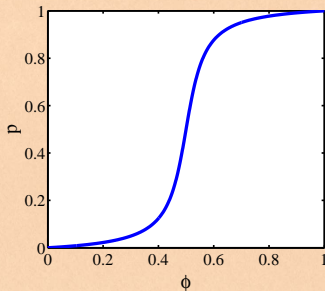
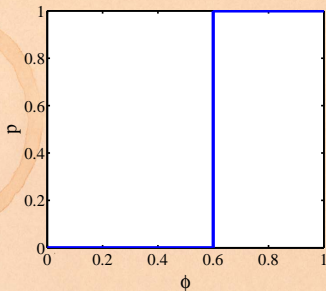
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$$\phi_{t+1} = \int_0^{\phi_*} f(\phi_*) d\phi_* = F(\phi_*)|_0^{\phi_*} = F(\phi_t)$$

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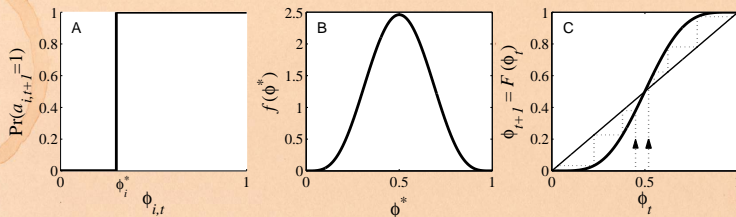


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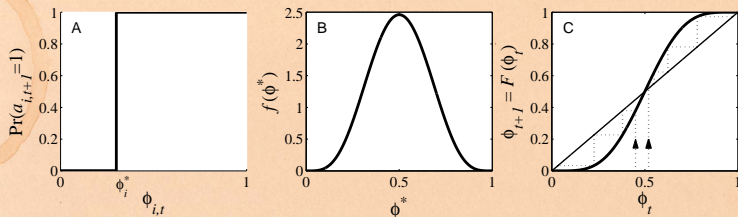
Action based on perceived behavior of others.



- ▶ Two states: S and I.
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- ▶ This is a Critical mass model



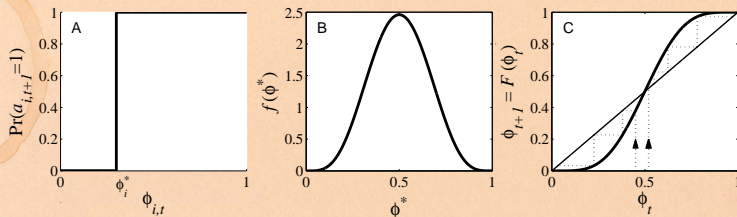
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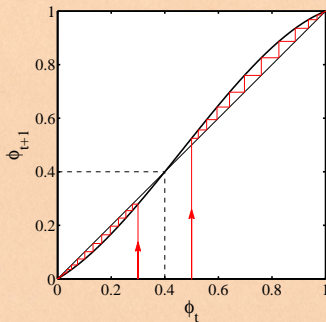
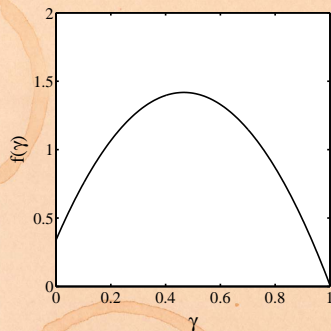


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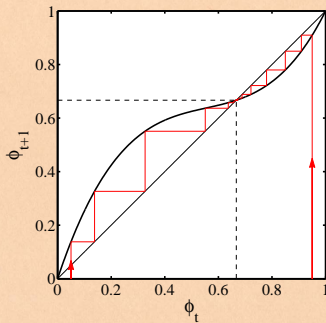
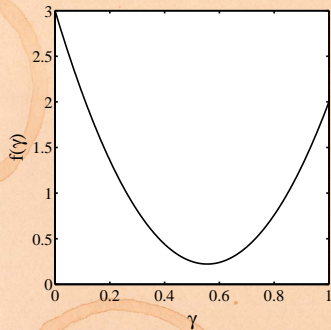
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▶ Another example of critical mass model...





► Example of single stable state model



Implications for collective action theory:

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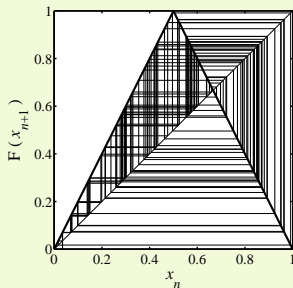
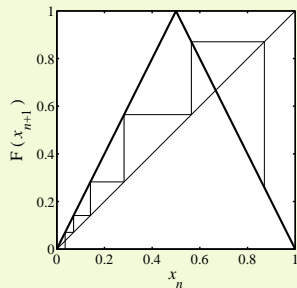


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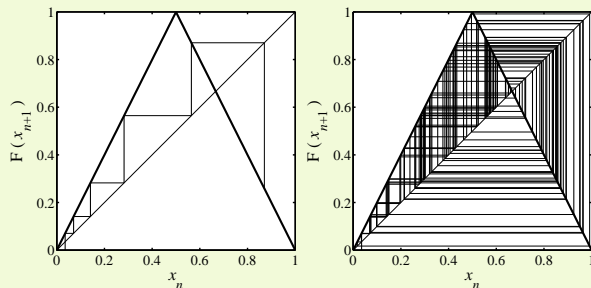
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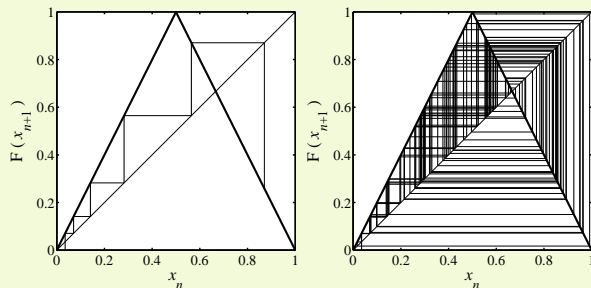
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Threshold model on a network

- ▶ Interactions between individuals now represented by a network
- ▶ Network is **sparse**
- ▶ Individual i has k_i contacts
- ▶ Influence on each link is **reciprocal** and of **unit weight**
- ▶ Each individual i has a fixed threshold ϕ_i
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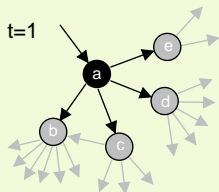


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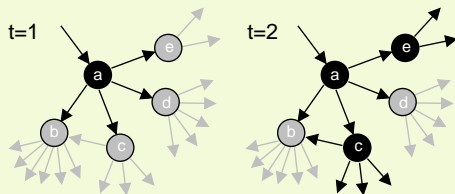
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- ▶ All nodes have threshold $\phi = 0.2$.



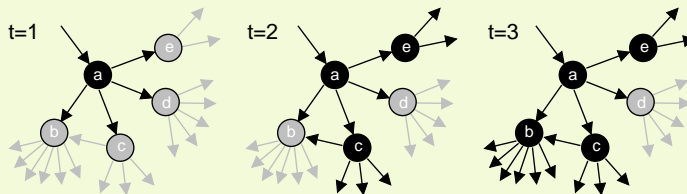
Threshold model on a network



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Threshold model on a network



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The Cascade Condition:

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



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First study random networks:

- ▶ Start with N nodes with a degree distribution p_k
- ▶ Nodes are randomly connected (carefully so)
- ▶ Aim: Figure out when activation will propagate
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Follow active links

- ▶ An active link is a link connected to an activated node.
- ▶ If an infected link leads to **at least 1 more infected link**, then **activation spreads**.
- ▶ We need to understand which nodes can be activated when only one of their neighbors becomes active.



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Vulnerables:

- ▶ We call individuals who can be activated by just one contact being active **vulnerables**
- ▶ The vulnerability condition for node i :

$$1/k_i \geq \phi_i$$

- ▶ Which means # contacts $k_i \leq \lfloor 1/\phi_i \rfloor$
- ▶ For global cascades on random networks, must have a *global cluster of vulnerables* ^[20]
- ▶ **Cluster of vulnerables = critical mass**
- ▶ Network story: 1 node \rightarrow critical mass \rightarrow everyone.

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- ▶ A randomly chosen link, traversed in a random direction, leads to a degree k node with probability $\propto kP_k$.

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- ▶ Linked node is **vulnerable** with probability

$$\beta_k = \int_{\phi'_* = 0}^{1/k} f(\phi'_*) d\phi'_*$$

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- ▶ Expected number of active edges produced by an active edge:

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So... for random networks with fixed degree distributions, cascades take off when:

$$\sum_{k=1}^{\infty} (k-1) \cdot \beta_k \cdot \frac{kP_k}{\langle k \rangle} \geq 1.$$

- ▶ β_k = probability a degree k node is vulnerable.
- ▶ P_k = probability a node has degree k .



Two special cases:

- ▶ (1) Simple disease-like spreading succeeds: $\beta_k = \beta$

$$\beta \cdot \sum_{k=1}^{\infty} (k-1) \cdot \frac{kP_k}{\langle k \rangle} \geq 1.$$

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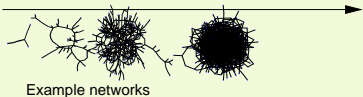
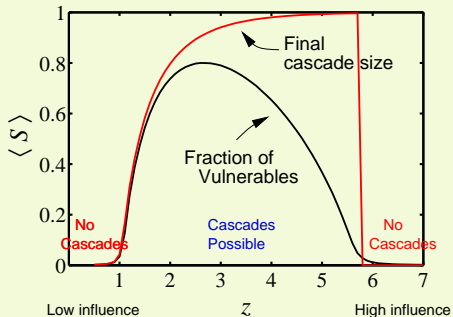
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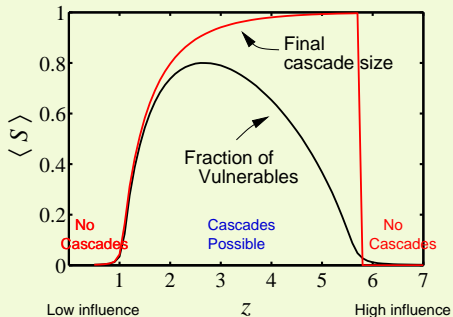
Cascades on random networks



- ▶ Cascades occur only if size of max vulnerable cluster > 0 .
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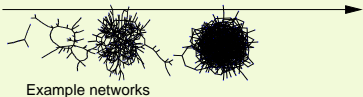
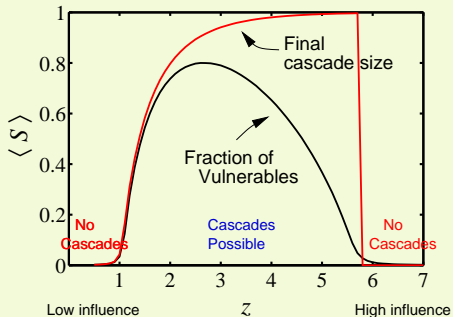


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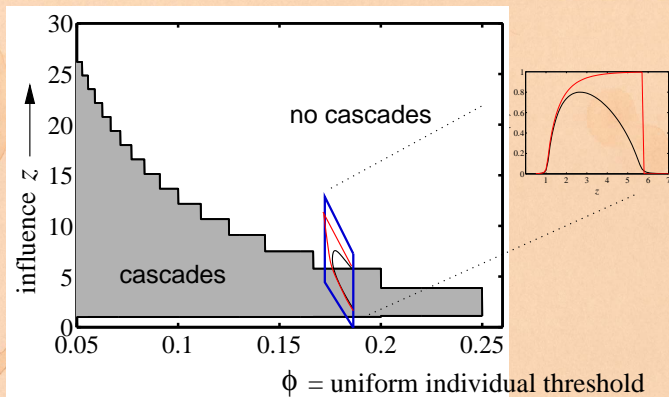
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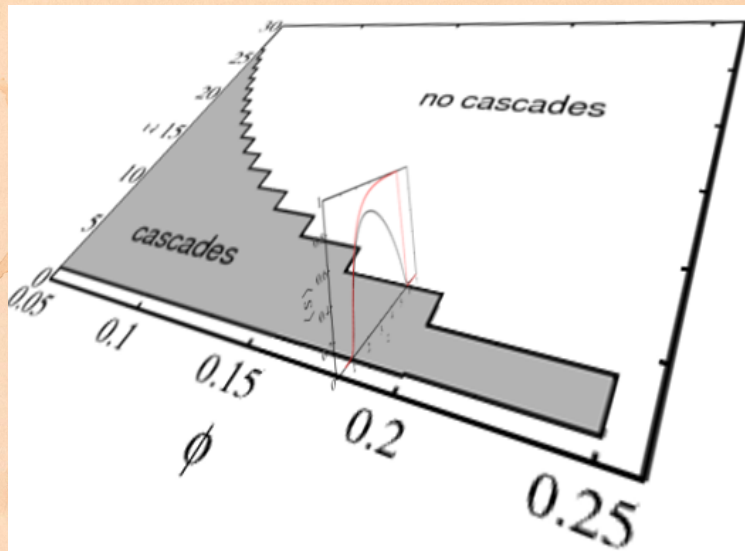


Cascade window for random networks



- ▶ 'Cascade window' widens as threshold ϕ decreases.
- ▶ Lower thresholds enable spreading.

Cascade window for random networks



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For our simple model of a uniform threshold:

1. Low $\langle k \rangle$: No cascades in poorly connected networks. No global clusters of any kind.
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Cascade window—summary

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All-to-all versus random networks

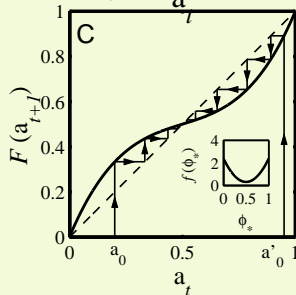
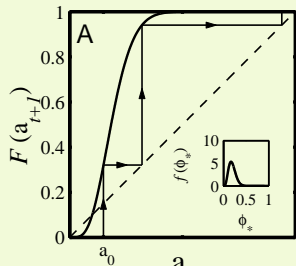
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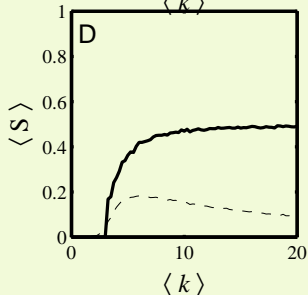
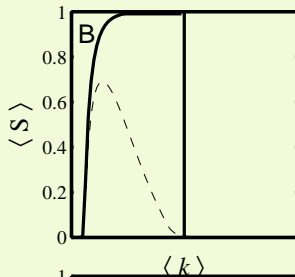
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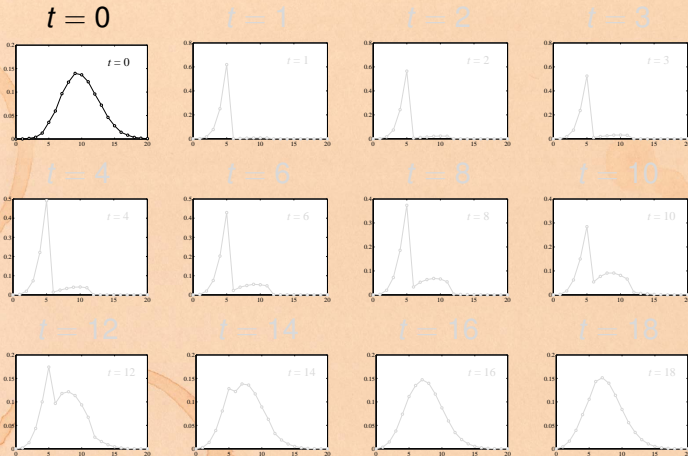
all-to-all networks



random networks



Early adopters—degree distributions



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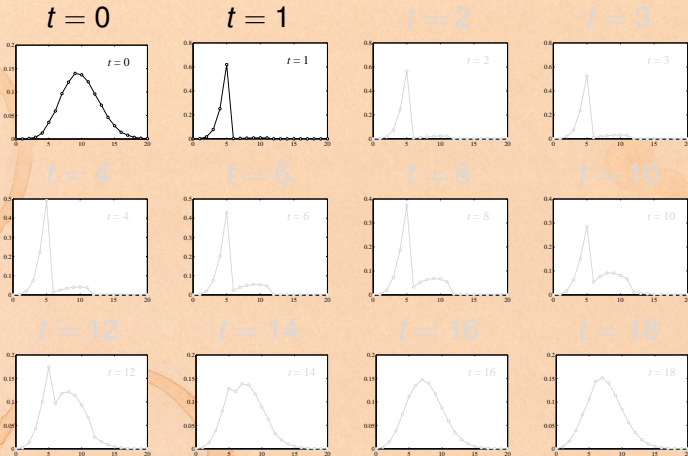
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$P_{k,t}$ versus k

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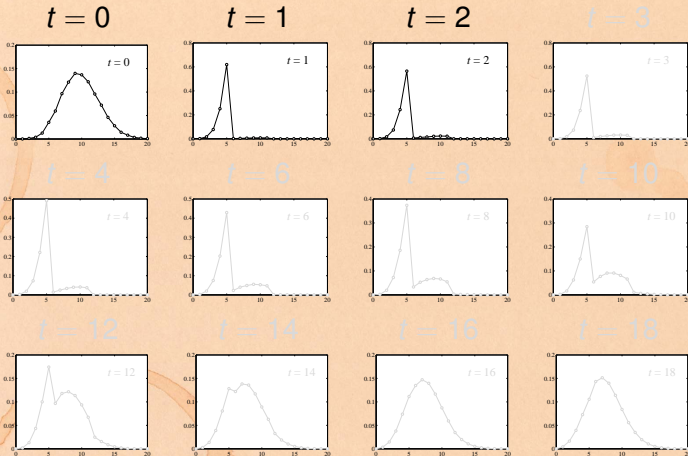
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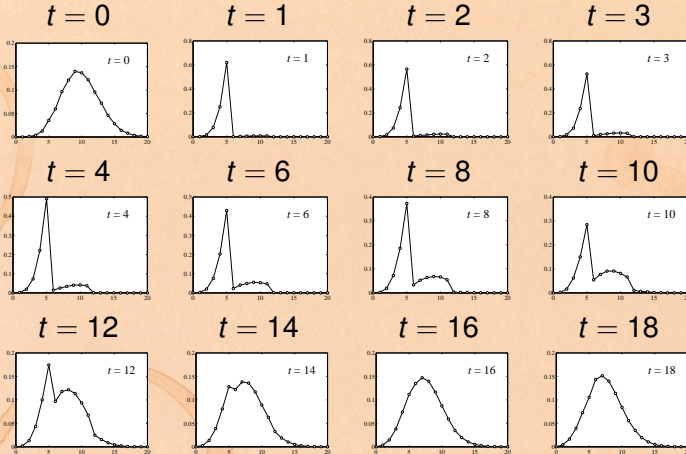
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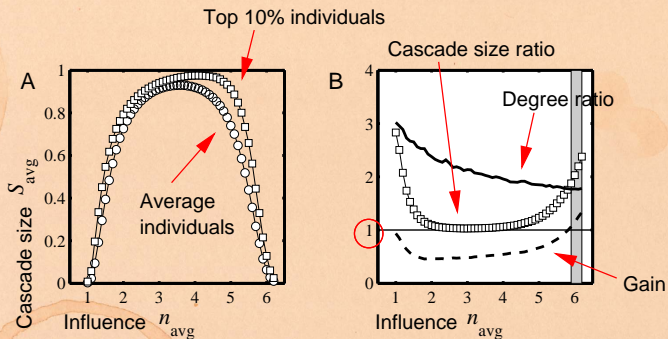
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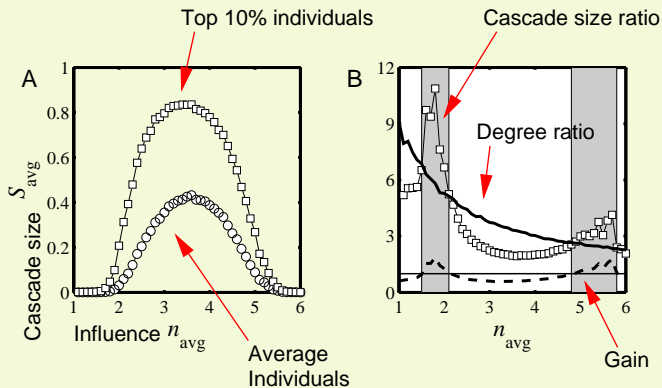
The multiplier effect:



- ▶ Fairly uniform levels of individual influence.
- ▶ Multiplier effect is mostly below 1.



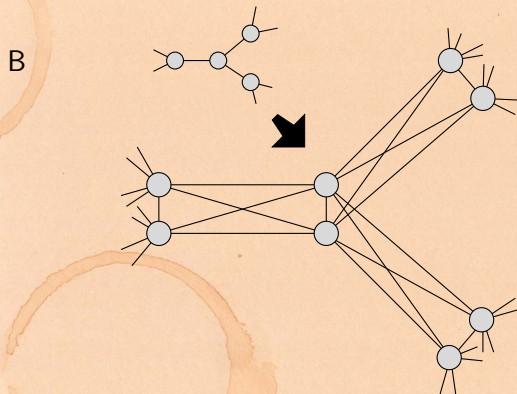
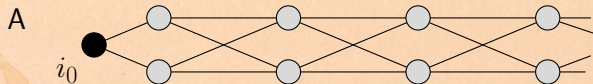
The multiplier effect:



► Skewed influence distribution example.



Special subnetworks can act as triggers



► $\phi = 1/3$ for all nodes

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The power of groups...

Social Contagion



TEAMWORK

A FEW HARMLESS FLAKES WORKING TOGETHER CAN
UNLEASH AN AVALANCHE OF DESTRUCTION.

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despair.com

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

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Group structure—Ramified random networks

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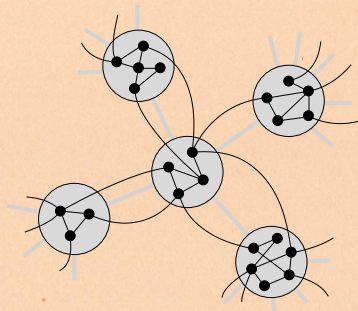
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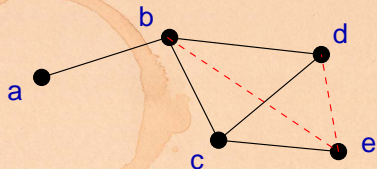
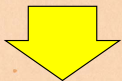
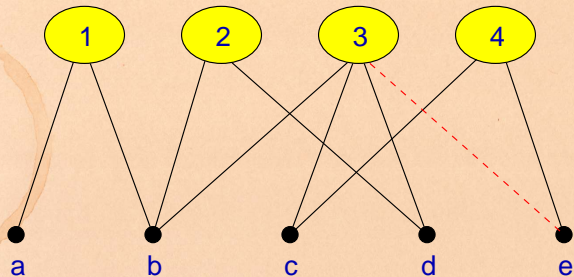
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p = intergroup connection probability
 q = intragroup connection probability.



Bipartite networks



[unipartite network]

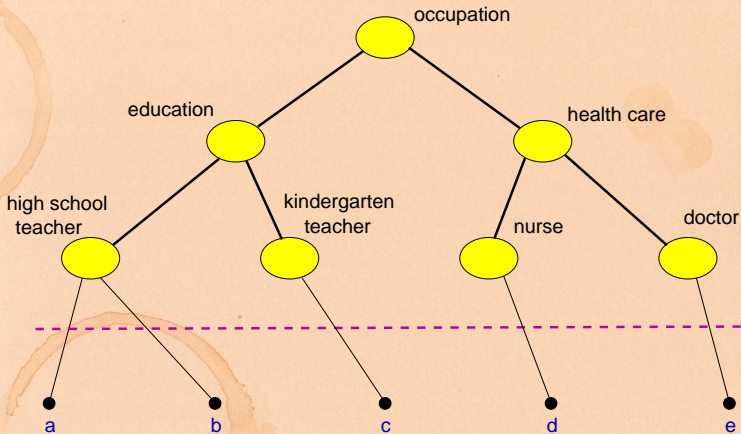
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Context distance



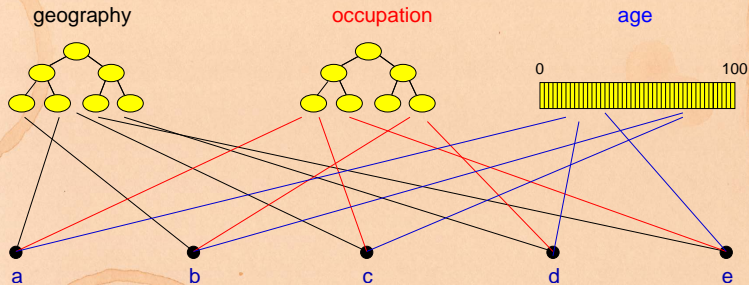
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Generalized affiliation model



(Blau & Schwartz, Simmel, Breiger)



Generalized affiliation model networks with triadic closure

- ▶ Connect nodes with probability $\propto \exp^{-\alpha d}$
where
 α = homophily parameter
and
 d = distance between nodes (height of lowest common ancestor)
- ▶ τ_1 = intergroup probability of friend-of-friend connection
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Generalized affiliation model networks with triadic closure

- ▶ Connect nodes with probability $\propto \exp^{-\alpha d}$
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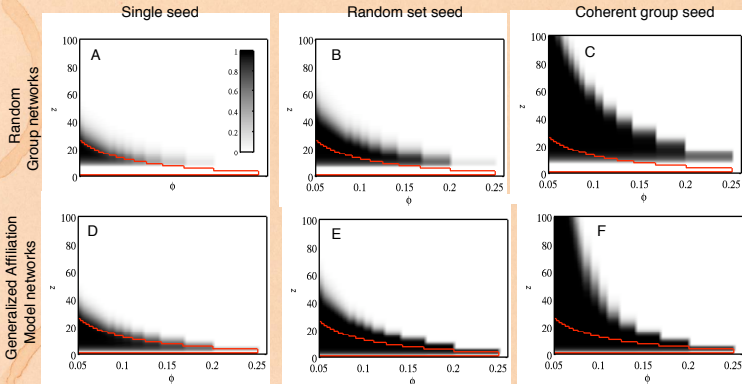


Cascade windows for group-based networks

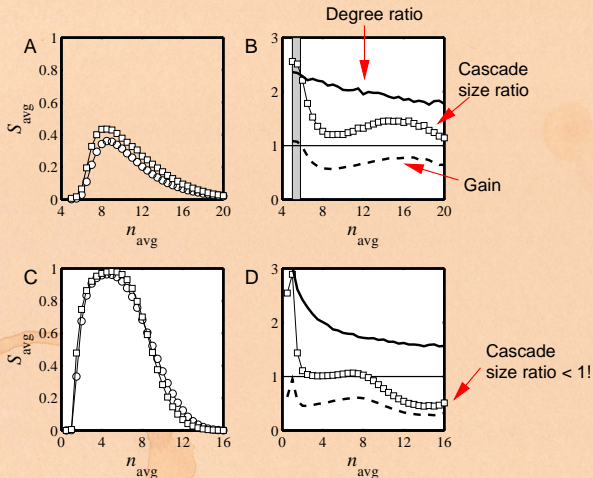
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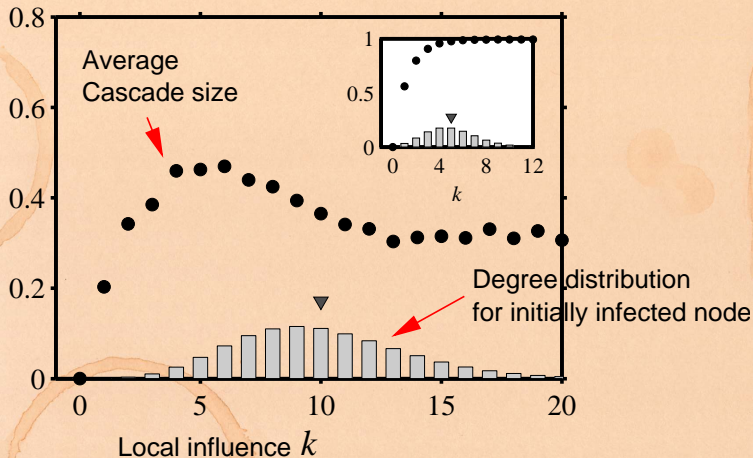
Multiplier effect for group-based networks:



► Multiplier almost always below 1.



Assortativity in group-based networks



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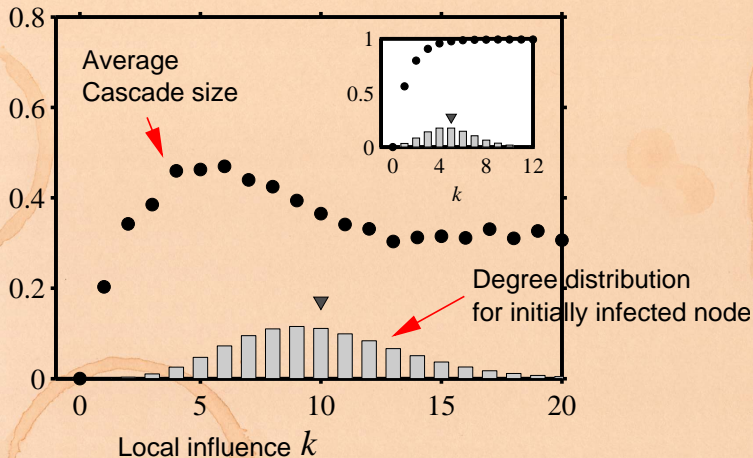
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- ▶ The most connected nodes aren't always the most 'influential.'
- ▶ Degree assortativity is the reason.



Assortativity in group-based networks



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



Summary

- ▶ **'Influential vulnerables'** are key to spread.
- ▶ Early adopters are mostly vulnerables.
- ▶ Vulnerable nodes important but not necessary.
- ▶ Groups may greatly facilitate spread.
- ▶ Seems that cascade condition is a global one.
- ▶ Most extreme/unexpected cascades occur in highly connected networks
- ▶ 'Influentials' are posterior constructs.
- ▶ Many potential influentials exist.

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Implications

- ▶ Focus on **the influential vulnerables**.
- ▶ Create entities that can be transmitted successfully through many individuals rather than broadcast from one 'influential.'
- ▶ Only **simple ideas** can spread by word-of-mouth.
(Idea of opinion leaders spreads well...)
- ▶ Want enough individuals who will adopt and display.
- ▶ Displaying can be **passive** = free (yo-yo's, fashion), or **active** = harder to achieve (political messages).
- ▶ Entities can be novel or designed to combine with others, e.g. block another one.

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Chaotic contagion:

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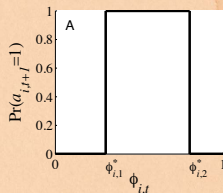
References

- ▶ What if individual response functions are not monotonic?
- ▶ Consider a simple deterministic version:
 - ▶ Node i has an 'activation threshold' $\phi_{i,1}$
... and a 'de-activation threshold' $\phi_{i,2}$
 - ▶ Nodes like to imitate but only up to a limit—they don't want to be like everyone else.

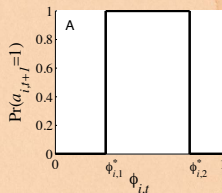


Chaotic contagion:

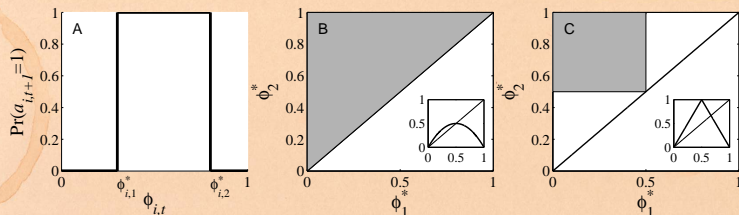
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Two population examples:



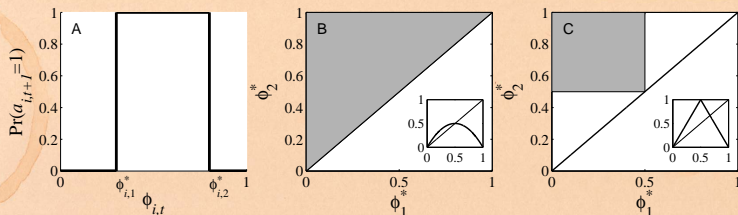
- ▶ Randomly select $(\phi_{i,1}, \phi_{i,2})$ from gray regions shown in plots B and C.
- ▶ Insets show composite response function averaged over population.
- ▶ We'll consider plot C's example: the tent map.

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Definition of the tent map:

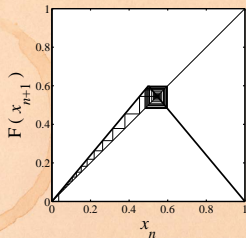
$$F(x) = \begin{cases} rx & \text{for } 0 \leq x \leq \frac{1}{2}, \\ r(1-x) & \text{for } \frac{1}{2} \leq x \leq 1. \end{cases}$$

- ▶ The usual business: look at how F iteratively maps the unit interval $[0, 1]$.



The tent map

Effect of increasing r from 1 to 2.



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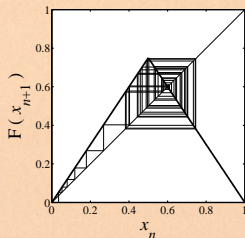
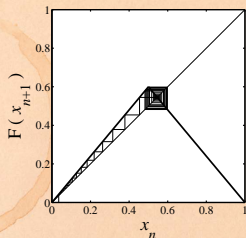
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The tent map

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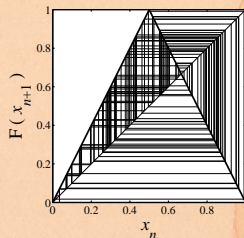
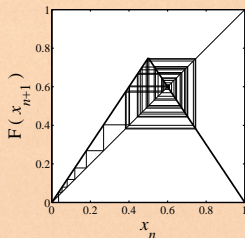
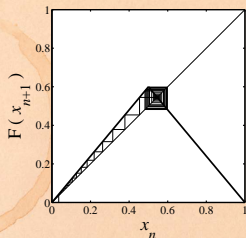
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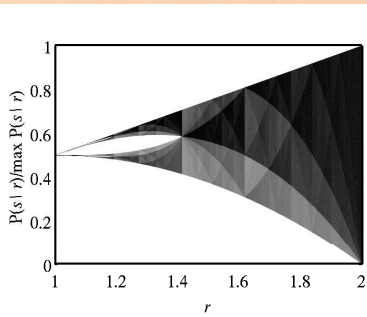
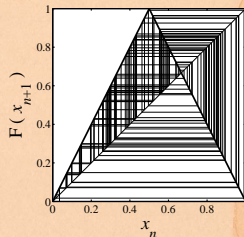
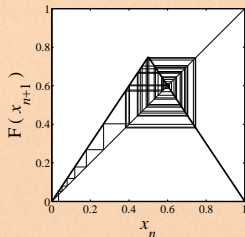
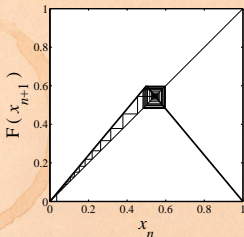
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The tent map

Effect of increasing r from 1 to 2.



Orbit diagram:

Chaotic behavior increases as map slope r is increased.

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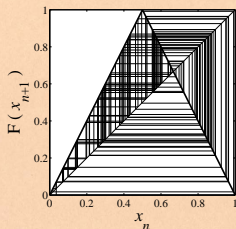
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Chaotic behavior

Take $r = 2$ case:



- ▶ What happens if nodes have limited information?
- ▶ As before, allow interactions to take place on a sparse random network.
- ▶ Vary average degree $z = \langle k \rangle$, a measure of information

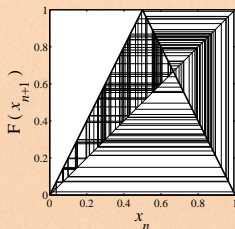
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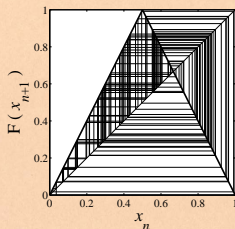
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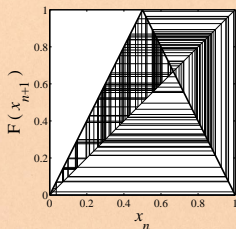
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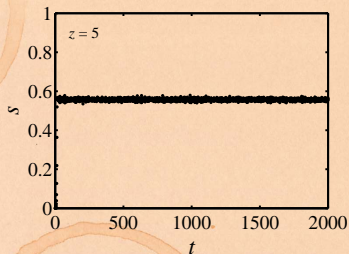
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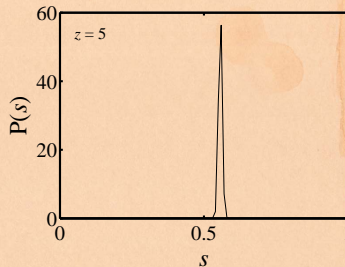
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Invariant densities—stochastic response functions



activation time series



activation density

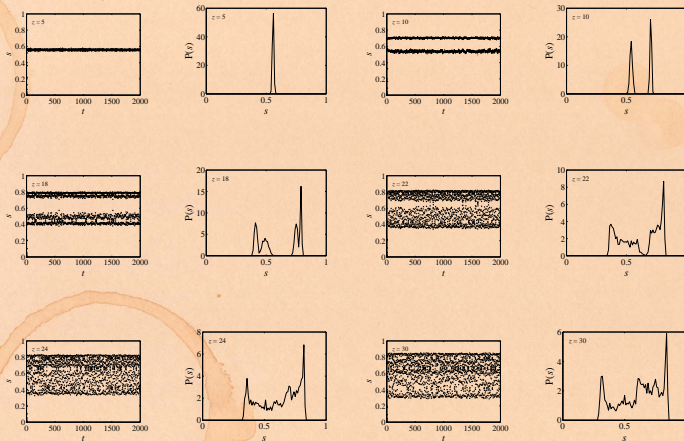


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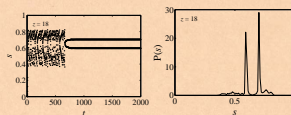
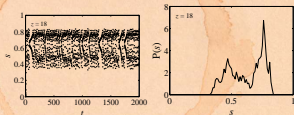
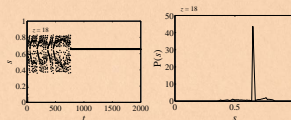
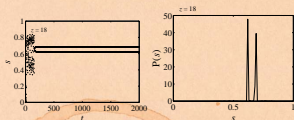
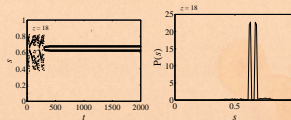
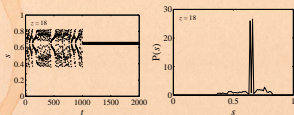
Invariant densities—deterministic response functions for one specific network with $\langle k \rangle = 18$

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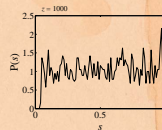
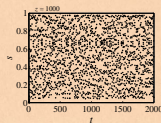
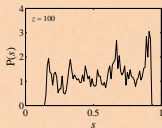
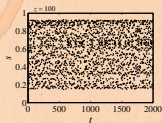
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Invariant densities—stochastic response functions



Trying out higher values of $\langle k \rangle$...



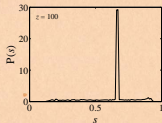
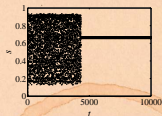
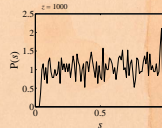
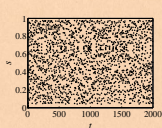
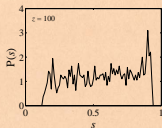
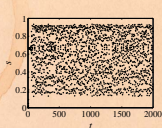
Invariant densities—deterministic response functions

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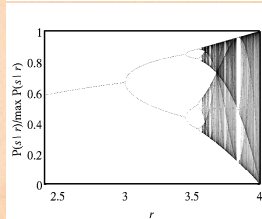
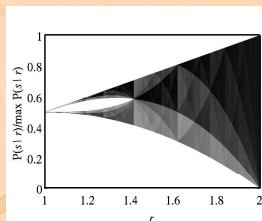
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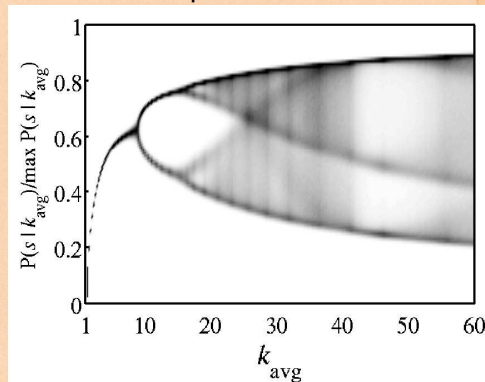
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Connectivity leads to chaos:



Stochastic response functions:



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Chaotic behavior in coupled systems

Coupled maps are well explored
(Kaneko/Kuramoto):

$$x_{i,n+1} = f(x_{i,n}) + \sum_{j \in \mathcal{N}_i} \delta_{i,j} f(x_{j,n})$$

► \mathcal{N}_i = neighborhood of node i

1. Node states are **continuous**
2. Increase δ and neighborhood size $|\mathcal{N}|$
⇒ **synchronization**

But for contagion model:

1. Node states are **binary**
2. **Asynchrony** remains as connectivity increases



Chaotic behavior in coupled systems

Coupled maps are well explored
(Kaneko/Kuramoto):

$$x_{i,n+1} = f(x_{i,n}) + \sum_{j \in \mathcal{N}_i} \delta_{i,j} f(x_{j,n})$$

► \mathcal{N}_i = neighborhood of node i

1. Node states are **continuous**
2. Increase δ and neighborhood size $|\mathcal{N}|$
 \Rightarrow synchronization

But for contagion model:

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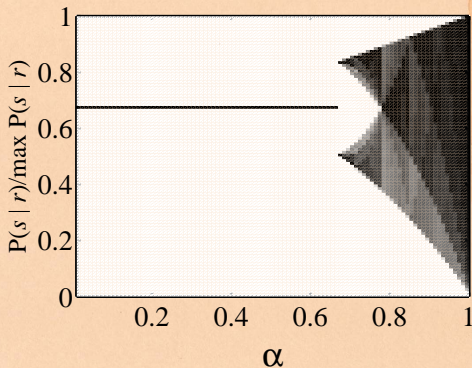
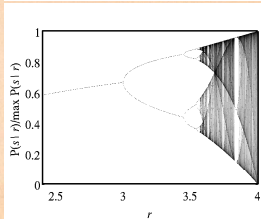
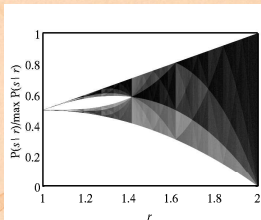
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Bifurcation diagram: Asynchronous updating



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