# Contagion

#### Complex Networks, Course 295A, Spring, 2008

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Contagion

Basic Contagion Models

Social Contagion Models

Granovetter's mode Network version Theory Groups





**Basic Contagion Models** 

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### Outline

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### Outline

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Some large questions concerning network contagion:



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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?

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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?

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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?

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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?

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Some large questions concerning network contagion:

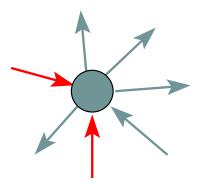
- 1. For a given spreading mechanism on a given network, what's the probability that there will be global spreading?
- 2. If spreading does take off, how far will it go?
- 3. How do the details of the network affect the outcome?
- 4. How do the details of the spreading mechanism affect the outcome?
- Next up: We'll look at some fundamental kinds of spreading on generalized random networks.

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# Spreading mechanisms



 General spreading mechanism:
 State of node *i* depends on history of *i* and *i*'s neighbors' states. Contagion

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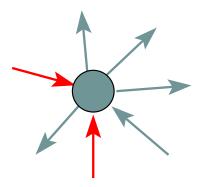
References

uninfectedinfected

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# Spreading mechanisms



uninfected infected

General spreading mechanism: State of node *i* depends on history of *i* and *i*'s neighbors' states.

Doses of entity may be stochastic and history-dependent.

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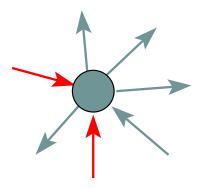
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# Spreading mechanisms



uninfectedinfected

- General spreading mechanism:
   State of node *i* depends on history of *i* and *i*'s neighbors' states.
- Doses of entity may be stochastic and history-dependent.
- May have multiple, interacting entities spreading at once.

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 For random networks, we know local structure is pure branching. Contagion

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- For random networks, we know local structure is pure branching.
- Successful spreading is ... contingent on single edges infecting nodes.

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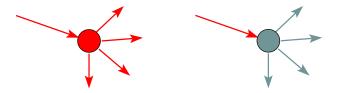
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- For random networks, we know local structure is pure branching.
- Successful spreading is ... contingent on single edges infecting nodes.

Success

Failure:



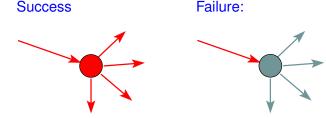
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- For random networks, we know local structure is pure branching.
- Successful spreading is ... contingent on single edges infecting nodes.



 Focus on binary case with edges and nodes either infected or not. Contagion

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We need to find:

r = the average # of infected edges that one random infected edge brings about.

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r = the average # of infected edges that one random infected edge brings about.

Define β<sub>k</sub> as the probability that a node of degree k is infected by a single infected edge.

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prob. of connecting to a degree *k* node

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prob. of connecting to a degree *k* node

 $\overset{\beta_k}{\checkmark}$ 

Prob. of infection

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Prob. of infection

# outgoing infected edges

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prob. of connecting to a degree *k* node

 $+\sum_{k \neq k} \frac{k P_k}{k}$ 



Prob. of infection

# outgoing infected edges Contagion

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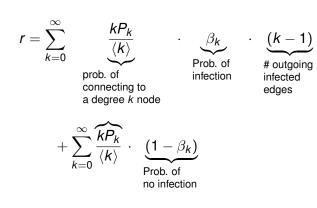
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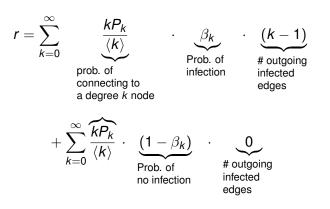
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Our contagion condition is then:

$$r = \sum_{k=0}^{\infty} \frac{(k-1)kP_k}{\langle k \rangle} \beta_k > 1.$$



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► Case 1:



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$$r = \sum_{k=0}^{\infty} \frac{(k-1)kP_k}{\langle k \rangle} \beta_k > 1.$$

• Case 1: If 
$$\beta_k = 1$$

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Our contagion condition is then:

$$r = \sum_{k=0}^{\infty} \frac{(k-1)kP_k}{\langle k \rangle} \beta_k > 1.$$

• Case 1: If  $\beta_k = 1$  then

$$r=\frac{\langle k(k-1)\rangle}{\langle k\rangle}>1.$$

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Our contagion condition is then:

$$r = \sum_{k=0}^{\infty} \frac{(k-1)kP_k}{\langle k \rangle} \beta_k > 1.$$

• Case 1: If  $\beta_k = 1$  then

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 Good: This is just our giant component condition again.



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► Case 2:

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• Case 2: If  $\beta_k = \beta < 1$ 

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• Case 2: If  $\beta_k = \beta < 1$  then

$$r = \beta \frac{\langle k(k-1) \rangle}{\langle k \rangle} > 1.$$

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• Case 2: If  $\beta_k = \beta < 1$  then

$$r = \beta \frac{\langle k(k-1) \rangle}{\langle k \rangle} > 1.$$

• A fraction  $(1-\beta)$  edges do not transmit the infection.

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• Case 2: If 
$$\beta_k = \beta < 1$$
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- A fraction (1-β) edges do not transmit the infection.
- ► Analogous phase transition to giant component case but critical value of ⟨k⟩ is increased.

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- Aka bond percolation.
- Resulting degree distribution P'<sub>k</sub>:

$$P'_{k} = \beta^{k} \sum_{i=k}^{\infty} \binom{i}{k} (1-\beta)^{i-k} P_{i}.$$

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$$P'_{k} = \beta^{k} \sum_{i=k}^{\infty} \binom{i}{k} (1-\beta)^{i-k} P_{i}.$$

• We can show  $F_{P'}(x) = F_P(\beta x + 1 - \beta)$ .

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Cases 3, 4, 5, ...:

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### • Cases 3, 4, 5, ...: Now allow $\beta_k$ to depend on k

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- Cases 3, 4, 5, ...: Now allow  $\beta_k$  to depend on k
- Asymmetry: Transmission along an edge depends on node's degree at other end.

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- Cases 3, 4, 5, ...: Now allow  $\beta_k$  to depend on k
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- Cases 3, 4, 5, ...: Now allow  $\beta_k$  to depend on k
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- β<sub>k</sub> ∖ is a plausible representation of a simple kind of social contagion.

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- Possibility:  $\beta_k$  decreases with k... hmmm.
- β<sub>k</sub> ∖ is a plausible representation of a simple kind of social contagion.
- The story:

More well connected people are harder to influence.

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• Example:  $\beta_k = 1/k$ .

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References

• Example: 
$$\beta_k = 1/k$$
.

$$r = \sum_{k=1}^{\infty} rac{(k-1)kP_k}{\langle k 
angle} eta_k$$

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• Example: 
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Since r is always less than 1, no spreading can occur for this mechanism.

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• Example: 
$$\beta_k = 1/k$$
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- Since r is always less than 1, no spreading can occur for this mechanism.
- Decay of  $\beta_k$  is too fast.

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- Since r is always less than 1, no spreading can occur for this mechanism.
- Decay of  $\beta_k$  is too fast.
- Result is independent of degree distribution.

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• Example:  $\beta_k = H(\frac{1}{k} - \phi)$ where  $0 < \phi \le 1$  is a threshold and *H* is the Heaviside function.

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- Example:  $\beta_k = H(\frac{1}{k} \phi)$ where  $0 < \phi \le 1$  is a threshold and *H* is the Heaviside function.
- Infection only occurs for nodes with low degree.

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- Example:  $\beta_k = H(\frac{1}{k} \phi)$ where  $0 < \phi \le 1$  is a threshold and *H* is the Heaviside function.
- Infection only occurs for nodes with low degree.
- Call these nodes vulnerables: they flip when only one of their friends flips.

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

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$$=\sum_{k=1}^{\lfloor \frac{1}{\phi} \rfloor} \frac{(k-1)kP_k}{\langle k \rangle} \quad \text{where } \lfloor \cdot \rfloor \text{ means floor}$$

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► The contagion condition:

$$r = \sum_{k=1}^{\lfloor \frac{1}{\phi} \rfloor} \frac{(k-1)kP_k}{\langle k \rangle} > 1.$$

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The contagion condition:

$$r = \sum_{k=1}^{\lfloor \frac{1}{\phi} \rfloor} \frac{(k-1)kP_k}{\langle k \rangle} > 1.$$

• As  $\phi \rightarrow 1$ , all nodes become resilient and  $r \rightarrow 0$ .

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- As φ → 0, all nodes become vulnerable and the contagion condition matches up with the giant component condition.

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- Key: If we fix \u03c6 and then vary \u03c6k\u03c6, we may see two phase transitions.

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The contagion condition:

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• As  $\phi \rightarrow 1$ , all nodes become resilient and  $r \rightarrow 0$ .

- As φ → 0, all nodes become vulnerable and the contagion condition matches up with the giant component condition.
- Key: If we fix \u03c6 and then vary \u03c6k\u03c6, we may see two phase transitions.
- Added to our standard giant component transition, we will see a cut off in spreading as nodes become more connected.

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### Thresholds

### What if we now allow thresholds to vary?

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- What if we now allow thresholds to vary?
- We need to backtrack a little...

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### **Social Contagion**



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# Social Contagion

### Examples abound

- being polite/rude
- strikes
- innovation
- residential segregation
- ipods
- obesity

- Harry Potter
- voting
- gossip
- 🕨 Rubik's cube 🕸
- religious beliefs

### Contagion

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### Examples abound

- being polite/rude
- strikes
- innovation
- residential segregation
- ipods
- obesity

- Harry Potter
- voting
- gossip
- 🕨 Rubik's cube 🕸
- religious beliefs
- leaving lectures

#### Contagion

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### Examples abound

- being polite/rude
- strikes
- innovation
- residential segregation
- ipods
- obesity

## SIR and SIRS contagion possible

Classes of behavior versus specific behavior

- Harry Potter
- voting
- gossip
- 🕨 Rubik's cube 🕸
- religious beliefs
- leaving lectures

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### Examples abound

- being polite/rude
- strikes
- innovation
- residential segregation
- ipods
- obesity

## SIR and SIRS contagion possible

Classes of behavior versus specific behavior: dieting

- Harry Potter
- voting
- gossip
- 🕨 Rubik's cube 🕸
- religious beliefs
- leaving lectures

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We need to understand influence

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We need to understand influence

Who influences whom?

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### We need to understand influence

Who influences whom? Very hard to measure...

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## We need to understand influence

- Who influences whom? Very hard to measure...
- What kinds of influence response functions are there?

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## We need to understand influence

- Who influences whom? Very hard to measure...
- What kinds of influence response functions are there?
- Are some individuals super influencers?

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## We need to understand influence

- Who influences whom? Very hard to measure...
- What kinds of influence response functions are there?
- Are some individuals super influencers?
   Highly popularized by Gladwell<sup>[5]</sup> as 'connectors'

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## We need to understand influence

- Who influences whom? Very hard to measure...
- What kinds of influence response functions are there?
- Are some individuals super influencers?
   Highly popularized by Gladwell<sup>[5]</sup> as 'connectors'
- The infectious idea of opinion leaders (Katz and Lazarsfeld)<sup>[8]</sup>

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## One perspective

"In historical events great men—so-called—are but labels serving to give a name to the event, and like labels they have the least possible connection with the event itself. Every action of theirs, that seems to them an act of their own free will, is in an historical sense not free at all, but in bondage to the whole course of previous history, and predestined from all eternity."

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## One perspective

"In historical events great men—so-called—are but labels serving to give a name to the event, and like labels they have the least possible connection with the event itself. Every action of theirs, that seems to them an act of their own free will, is in an historical sense not free at all, but in bondage to the whole course of previous history, and predestined from all eternity."

-Leo Tolstoy, War and Peace.

#### Contagion

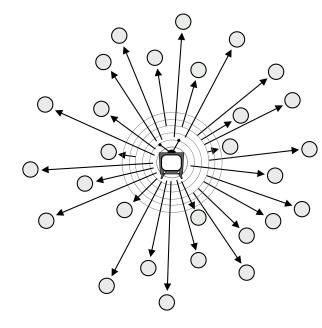
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## The hypodermic model of influence



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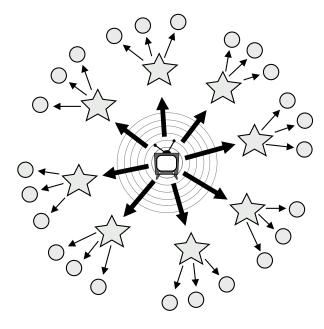
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## The two step model of influence [8]



#### Contagion

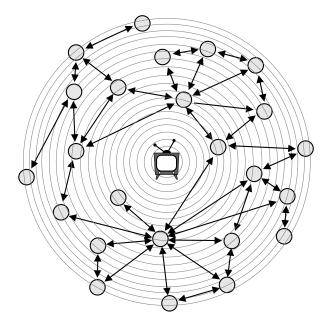
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## The general model of influence



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Why do things spread?

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### Why do things spread?

Because of system level properties?

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### Why do things spread?

- Because of system level properties?
- Or properties of special individuals?

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## Why do things spread?

- Because of system level properties?
- Or properties of special individuals?
- Is the match that lights the fire important?

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References

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## Why do things spread?

- Because of system level properties?
- Or properties of special individuals?
- Is the match that lights the fire important?
- Yes. But only because we are narrative-making machines...

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## Why do things spread?

- Because of system level properties?
- Or properties of special individuals?
- 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...

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## Why do things spread?

- Because of system level properties?
- Or properties of special individuals?
- 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...
- System/group properties harder to understand

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## Why do things spread?

- Because of system level properties?
- Or properties of special individuals?
- 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...
- System/group properties harder to understand
- Always good to examine what is said before and after the fact...

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### Some important models

► Tipping models—Schelling (1971)<sup>[9, 10, 11]</sup>



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References

### Some important models

- ▶ Tipping models—Schelling (1971)<sup>[9, 10, 11]</sup>
  - Simulation on checker boards.

#### Contagion

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References

## Some important models

- Tipping models—Schelling (1971)<sup>[9, 10, 11]</sup>
  - Simulation on checker boards.
  - Idea of thresholds.

#### Contagion

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References

## Some important models

- Tipping models—Schelling (1971)<sup>[9, 10, 11]</sup>
  - Simulation on checker boards.
  - Idea of thresholds.
- Threshold models—Granovetter (1978)<sup>[7]</sup>

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References

## Some important models

- Tipping models—Schelling (1971)<sup>[9, 10, 11]</sup>
  - Simulation on checker boards.
  - Idea of thresholds.
- Threshold models—Granovetter (1978)<sup>[7]</sup>
- Herding models—Bikhchandani et al. (1992)<sup>[1, 2]</sup>

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## Some important models

- Tipping models—Schelling (1971)<sup>[9, 10, 11]</sup>
  - Simulation on checker boards.
  - Idea of thresholds.
- Threshold models—Granovetter (1978)<sup>[7]</sup>
- Herding models—Bikhchandani et al. (1992)<sup>[1, 2]</sup>
  - Social learning theory, Informational cascades,...

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Thresholds

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References

### Thresholds

 Basic idea: individuals adopt a behavior when a certain fraction of others have adopted Contagion

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### 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.

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### 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.

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- 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 can vary

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### 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 can vary
- Assumption: order of others' adoption does not matter...

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### 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 can vary
- Assumption: order of others' adoption does not matter...
- Assumption: level of influence per person is uniform

#### Contagion

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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 can vary
- Assumption: order of others' adoption does not matter... (unrealistic).
- Assumption: level of influence per person is uniform (unrealistic).

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Some possible origins of thresholds:

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Some possible origins of thresholds:

Desire to coordinate, to conform.

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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)



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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

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References

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
- Externalities = Effects on others not directly involved in a transaction

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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
- Externalities = Effects on others not directly involved in a transaction
- Examples: telephones, fax machine, Facebook, operating systems

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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
- Externalities = Effects on others not directly involved in a transaction
- Examples: telephones, fax machine, Facebook, operating systems
- An individual's utility increases with the adoption level among peers and the population in general

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#### Granovetter's Threshold model-definitions

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#### Granovetter's Threshold model-definitions

•  $\gamma$  = threshold of an individual.

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#### Granovetter's Threshold model-definitions

- $\gamma$  = threshold of an individual.
- $f(\gamma)$  = distribution of thresholds in a population.

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#### Granovetter's Threshold model—definitions

- $\gamma$  = threshold of an individual.
- $f(\gamma)$  = distribution of thresholds in a population.
- $F(\gamma)$  = cumulative distribution =  $\int_{\gamma'=0}^{\gamma} f(\gamma') d\gamma'$

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#### Granovetter's Threshold model—definitions

- $\gamma$  = threshold of an individual.
- $f(\gamma)$  = distribution of thresholds in a population.
- $F(\gamma)$  = cumulative distribution =  $\int_{\gamma'=0}^{\gamma} f(\gamma') d\gamma'$
- $\phi_t$  = fraction of people 'rioting' at time step *t*.

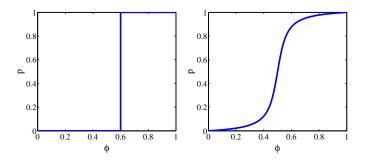
#### Contagion

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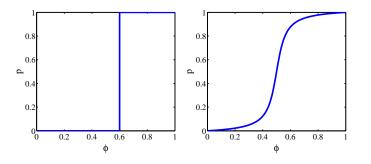
 Example threshold influence response functions: deterministic and stochastic Contagion

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- Example threshold influence response functions: deterministic and stochastic
- $\phi$  = fraction of contacts 'on' (e.g., rioting)

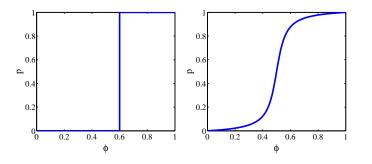
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- Example threshold influence response functions: deterministic and stochastic
- $\phi$  = fraction of contacts 'on' (e.g., rioting)
- Two states: S and I.

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• At time t + 1, fraction rioting = fraction with  $\gamma \le \phi_t$ .

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• At time t + 1, fraction rioting = fraction with  $\gamma \le \phi_t$ .

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

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• At time t + 1, fraction rioting = fraction with  $\gamma \le \phi_t$ .

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

 $\blacktriangleright$   $\Rightarrow$  Iterative maps of the unit interval [0, 1].

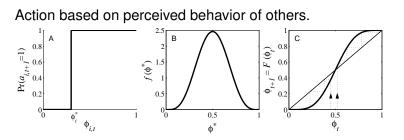
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- Two states: S and I.
- $\phi$  = fraction of contacts 'on' (e.g., rioting)

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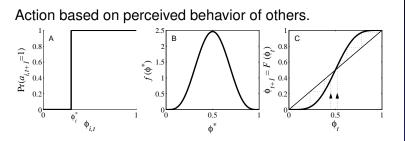
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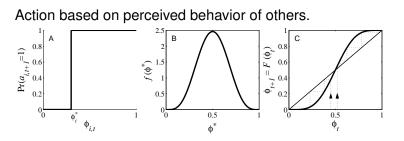
- Two states: S and I.
- $\phi$  = fraction of contacts 'on' (e.g., rioting)
- Discrete time, synchronous update (strong assumption!)

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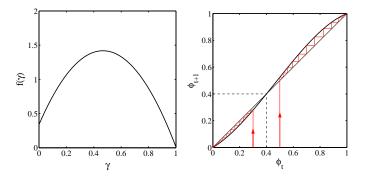
- Two states: S and I.
- $\phi$  = fraction of contacts 'on' (e.g., rioting)
- Discrete time, synchronous update (strong assumption!)
- This is a Critical mass model

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Critical mass model

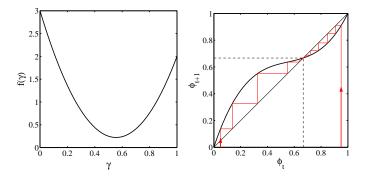
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Example of single stable state model

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Implications for collective action theory:

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Implications for collective action theory:

1. Collective uniformity  $\Rightarrow$  individual uniformity

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#### Implications for collective action theory:

- 1. Collective uniformity  $\Rightarrow$  individual uniformity
- 2. Small individual changes  $\Rightarrow$  large global changes

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Many years after Granovetter and Soong's work:

"A simple model of global cascades on random networks" D. J. Watts. Proc. Natl. Acad. Sci., 2002<sup>[13]</sup>

#### Contagion

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Many years after Granovetter and Soong's work:

"A simple model of global cascades on random networks" D. J. Watts. Proc. Natl. Acad. Sci., 2002<sup>[13]</sup>

• Mean field model  $\rightarrow$  network model

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Many years after Granovetter and Soong's work:

"A simple model of global cascades on random networks" D. J. Watts. Proc. Natl. Acad. Sci., 2002<sup>[13]</sup>

- Mean field model  $\rightarrow$  network model
- Individuals now have a limited view of the world

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 Interactions between individuals now represented by a network Contagion

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- Interactions between individuals now represented by a network
- Network is sparse

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References

- Interactions between individuals now represented by a network
- Network is sparse
- Individual i has k<sub>i</sub> contacts

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References

- Interactions between individuals now represented by a network
- Network is sparse
- Individual i has k<sub>i</sub> contacts
- Influence on each link is reciprocal and of unit weight

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References

- Interactions between individuals now represented by a network
- Network is sparse
- Individual i has k<sub>i</sub> contacts
- Influence on each link is reciprocal and of unit weight
- Each individual i has a fixed threshold φ<sub>i</sub>

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References

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- Interactions between individuals now represented by a network
- Network is sparse
- Individual i has k<sub>i</sub> contacts
- Influence on each link is reciprocal and of unit weight
- Each individual i has a fixed threshold φ<sub>i</sub>
- Individuals repeatedly poll contacts on network

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- Interactions between individuals now represented by a network
- Network is sparse
- Individual i has k<sub>i</sub> contacts
- Influence on each link is reciprocal and of unit weight
- Each individual i has a fixed threshold \u03c6<sub>i</sub>
- Individuals repeatedly poll contacts on network
- Synchronous, discrete time updating

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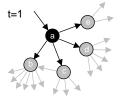
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- Interactions between individuals now represented by a network
- Network is sparse
- Individual i has k<sub>i</sub> contacts
- Influence on each link is reciprocal and of unit weight
- Each individual i has a fixed threshold φ<sub>i</sub>
- Individuals repeatedly poll contacts on network
- Synchronous, discrete time updating
- Individual *i* becomes active when fraction of active contacts a<sub>i</sub> ≥ φ<sub>i</sub>k<sub>i</sub>

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• All nodes have threshold  $\phi = 0.2$ .

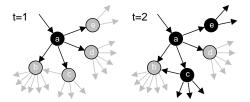
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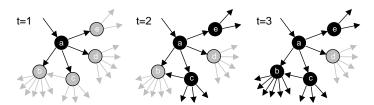
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• All nodes have threshold  $\phi = 0.2$ .

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Vulnerables:

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### Vulnerables:

 Recall definition: individuals who can be activated by just one contact being active are vulnerables.

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### Vulnerables:

- Recall definition: individuals who can be activated by just one contact being active are vulnerables.
- The vulnerability condition for node *i*:  $1/k_i \ge \phi_i$ .

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### Vulnerables:

- Recall definition: individuals who can be activated by just one contact being active are vulnerables.
- The vulnerability condition for node *i*:  $1/k_i \ge \phi_i$ .
- Means # contacts  $k_i \leq \lfloor 1/\phi_i \rfloor$ .

#### Contagion

Basic Contagion Models

Social Contagion Models Granovetter's model Network version Theory

### Vulnerables:

- Recall definition: individuals who can be activated by just one contact being active are vulnerables.
- The vulnerability condition for node *i*:  $1/k_i \ge \phi_i$ .
- Means # contacts  $k_i \leq \lfloor 1/\phi_i \rfloor$ .
- Key: For global cascades on random networks, must have a global component of vulnerables<sup>[13]</sup>

#### Contagion

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### Vulnerables:

- Recall definition: individuals who can be activated by just one contact being active are vulnerables.
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- Means # contacts  $k_i \leq \lfloor 1/\phi_i \rfloor$ .
- Key: For global cascades on random networks, must have a global component of vulnerables<sup>[13]</sup>
- For a uniform threshold \u03c6, our contagion condition tells us when such a component exists:

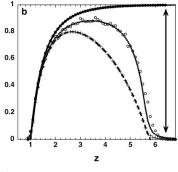
$$r = \sum_{k=1}^{\lfloor rac{1}{\phi} 
floor} rac{(k-1)kP_k}{\langle k 
angle} > 1.$$

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References



(n.b.,  $z = \langle k \rangle$ )

 Top curve: final fraction infected if successful. Contagion

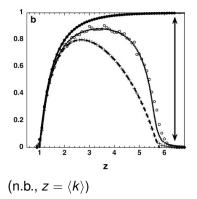
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Frame 38/66



 Top curve: final fraction infected if successful.

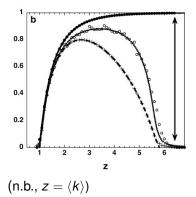
 Bottom curve: fractional size of vulnerable subcomponent.<sup>[13]</sup> Contagion

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References

Frame 38/66 団 かへへ



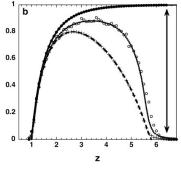
- Top curve: final fraction infected if successful.
- Middle curve: chance of starting a global spreading event (cascade).
- Bottom curve: fractional size of vulnerable subcomponent.<sup>[13]</sup>

#### Contagion

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Cascades occur only if size of vulnerable



subcomponent > 0.

(n.b.,  $z = \langle k \rangle$ )

- Top curve: final fraction infected if successful.
- Middle curve: chance of starting a global spreading event (cascade).
- Bottom curve: fractional size of vulnerable subcomponent.<sup>[13]</sup>

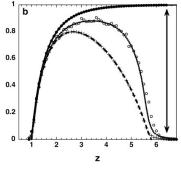
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(n.b.,  $z = \langle k \rangle$ )

- Top curve: final fraction infected if successful.
- Middle curve: chance of starting a global spreading event (cascade).
- Bottom curve: fractional size of vulnerable subcomponent.<sup>[13]</sup>

#### Contagion

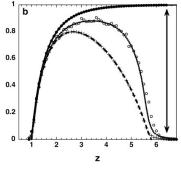
Basic Contagion Models

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References

- Cascades occur only if size of vulnerable subcomponent > 0.
- System is robust-yet-fragile just below upper boundary <sup>[3, 4, 12]</sup>

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(n.b.,  $z = \langle k \rangle$ )

- Top curve: final fraction infected if successful.
- Middle curve: chance of starting a global spreading event (cascade).
- Bottom curve: fractional size of vulnerable subcomponent. <sup>[13]</sup>

#### Contagion

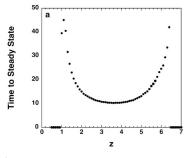
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References

Frame 38/66

- Cascades occur only if size of vulnerable subcomponent > 0.
- System is robust-yet-fragile just below upper boundary<sup>[3, 4, 12]</sup>
- 'Ignorance' facilitates spreading.



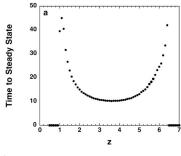
(n.b.,  $z = \langle k \rangle$ )

 Time taken for cascade to spread through network.<sup>[13]</sup> Contagion

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References



(n.b.,  $z = \langle k \rangle$ )

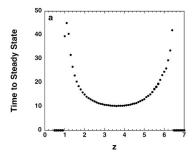
- Time taken for cascade to spread through network.<sup>[13]</sup>
- Two phase transitions.

#### Contagion

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References



- Time taken for cascade to spread through network.<sup>[13]</sup>
- Two phase transitions.

#### Contagion

Basic Contagion Models

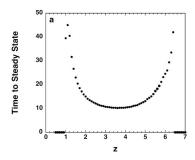
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References

(n.b.,  $z = \langle k \rangle$ )

Largest vulnerable component = critical mass.

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- Time taken for cascade to spread through network.<sup>[13]</sup>
- Two phase transitions.

Contagion

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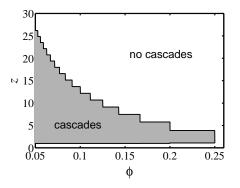
References

(n.b.,  $z = \langle k \rangle$ )

- Largest vulnerable component = critical mass.
- Now have endogenous mechanism for spreading from an individual to the critical mass and then beyond.

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### Cascade window for random networks



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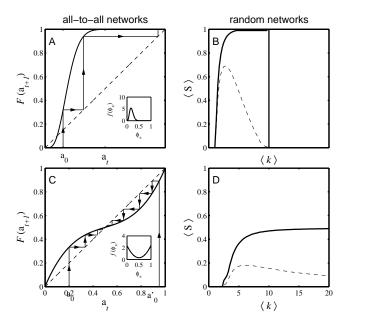
References

(n.b.,  $z = \langle k \rangle$ )

Outline of cascade window for random networks.

Frame 40/66

### All-to-all versus random networks



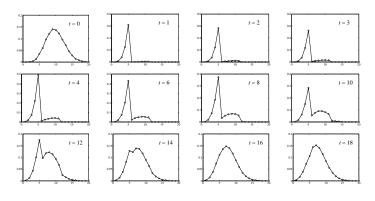
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### Early adopters-degree distributions



 $P_{k,t}$  versus k

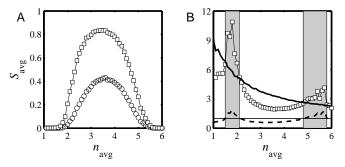
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References

### The multiplier effect



Gamma distributed degrees (skewed)

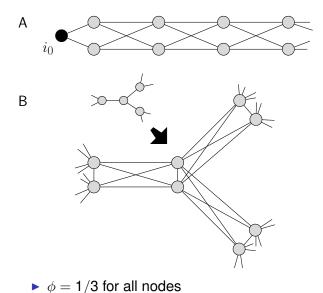
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### Special subnetworks can act as triggers



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### Outline

**Basic Contagion Models** 

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#### Contagion

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Three pieces (among many) to describe analytically:

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Three pieces (among many) to describe analytically:

1. The fractional size of the largest subcomponent of vulnerable nodes.

#### Contagion

Basic Contagion Models

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Frame 46/66

P

### Three pieces (among many) to describe analytically:

- 1. The fractional size of the largest subcomponent of vulnerable nodes.
- The chance of starting a global spreading event (or cascade)

#### Contagion

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References

Frame 46/66

### Three pieces (among many) to describe analytically:

- 1. The fractional size of the largest subcomponent of vulnerable nodes.
- The chance of starting a global spreading event (or cascade)
- 3. The final size of any succesful spread.

#### Contagion

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References

Frame 46/66

 First goal: Find the largest component of vulnerable nodes.

#### Contagion

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References

Frame 47/66

- First goal: Find the largest component of vulnerable nodes.
- Recall that for finding the giant component's size, we had to solve:

$$F_{\pi}(x) = xF_{P}(F_{\rho}(x))$$
 and  $F_{\rho}(x) = xF_{R}(F_{\rho}(x))$ 

Contagion

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References

Frame 47/66

- First goal: Find the largest component of vulnerable nodes.
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$$F_{\pi}(x) = xF_{P}(F_{\rho}(x))$$
 and  $F_{\rho}(x) = xF_{R}(F_{\rho}(x))$ 

We'll find a similar result for the subset of nodes that are vulnerable. Contagion

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References

Frame 47/66

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- We'll find a similar result for the subset of nodes that are vulnerable.
- This is a node-based percolation problem.

Contagion

Basic Contagion Models

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- First goal: Find the largest component of vulnerable nodes.
- Recall that for finding the giant component's size, we had to solve:

$$F_{\pi}(x) = xF_{P}(F_{\rho}(x))$$
 and  $F_{\rho}(x) = xF_{R}(F_{\rho}(x))$ 

- We'll find a similar result for the subset of nodes that are vulnerable.
- This is a node-based percolation problem.
- For a general threshold distribution f(φ), a degree k node is vulnerable with probability

$$\beta_k = \int_0^{1/k} f(\phi) \mathrm{d}\phi \, .$$

Contagion

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References

 Everything now revolves around the modified generating function:

$$F_P^{(\nu)}(x) = \sum_{k=0}^{\infty} \beta_k P_k x^k.$$

## Contagion

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References

Frame 48/66

 Everything now revolves around the modified generating function:

$$F_{\mathcal{P}}^{(\nu)}(x) = \sum_{k=0}^{\infty} \beta_k \mathcal{P}_k x^k.$$

 Generating function for friends-of-friends distribution is related in same way as before:

$$F_{R}^{(v)}(x) = rac{F'_{P}^{(v)}(x)}{F'_{P}^{(v)}(1)}$$

#### Contagion

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References

Frame 48/66

Functional relations for component size g.f.'s are almost the same...

## Contagion

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References

Functional relations for component size g.f.'s are almost the same...

$$F_{\pi}^{(v)}(x) = \qquad \qquad xF_{P}^{(v)}\left(F_{\rho}^{(v)}(x)\right)$$

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References

Functional relations for component size g.f.'s are almost the same...

$$F_{\pi}^{(v)}(x) = \underbrace{1 - F_{P}^{(v)}(1)}_{-P} + x F_{P}^{(v)}\left(F_{\rho}^{(v)}(x)\right)$$

central node is not vulnerable Contagion

Basic Contagion Models

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References

 Functional relations for component size g.f.'s are almost the same...

$$F_{\pi}^{(v)}(x) = \underbrace{1 - F_{P}^{(v)}(1)}_{+xF_{P}^{(v)}} + xF_{P}^{(v)}\left(F_{\rho}^{(v)}(x)\right)$$

central node is not vulnerable

$$F^{(v)}_{
ho}(x) = \qquad \qquad xF^{(v)}_{R}\left(F^{(v)}_{
ho}(x)
ight)$$

#### Contagion

Basic Contagion Models

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References

Functional relations for component size g.f.'s are almost the same ...

$$F_{\pi}^{(v)}(x) = \underbrace{1 - F_{P}^{(v)}(1)}_{-} + x F_{P}^{(v)}\left(F_{\rho}^{(v)}(x)\right)$$

central node is not vulnerable

$$F_{\rho}^{(v)}(x) = \underbrace{1 - F_{R}^{(v)}(1)}_{r} + xF_{R}^{(v)}\left(F_{\rho}^{(v)}(x)\right)$$

first node is not vulnerable

## Contagion

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Functional relations for component size g.f.'s are almost the same...

$$F_{\pi}^{(v)}(x) = \underbrace{1 - F_{P}^{(v)}(1)}_{\text{central node is not vulnerable}} + xF_{P}^{(v)}\left(F_{\rho}^{(v)}(x)\right)$$

$$F_{\rho}^{(v)}(x) = \underbrace{1 - F_{R}^{(v)}(1)}_{\text{first node is not vulnerable}} + xF_{R}^{(v)}\left(F_{\rho}^{(v)}(x)\right)$$

• Can now solve as before to find  $S_1^{(v)} = 1 - F_{\pi}^{(v)}(1)$ .

#### Contagion

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References

 Second goal: Find probability of triggering largest vulnerable component. Contagion

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References

Frame 50/66

- Second goal: Find probability of triggering largest vulnerable component.
- Assumption is first node is randomly chosen.

#### Contagion

Basic Contagion Models

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References

Frame 50/66

- Second goal: Find probability of triggering largest vulnerable component.
- Assumption is first node is randomly chosen.
- Same set up as for vulnerable component except now we don't care if the initial node is vulnerable or not:

$$F_{\pi}^{(v)}(x) = x F_{P} \left( F_{\rho}^{(v)}(x) \right)$$
$$F_{\rho}^{(v)}(x) = 1 - F_{R}^{(v)}(1) + x F_{R}^{(v)} \left( F_{\rho}^{(v)}(x) \right)$$

#### Contagion

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References

Third goal: Find expected fractional size of spread.

## Contagion

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References

Frame 51/66

- Third goal: Find expected fractional size of spread.
- Not easy even for uniform threshold problem.

Contagion

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- Third goal: Find expected fractional size of spread.
- Not easy even for uniform threshold problem.
- ► Difficulty is in figuring out if and when nodes that need ≥ 2 hits switch on.

## Contagion

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- Third goal: Find expected fractional size of spread.
- Not easy even for uniform threshold problem.
- Difficulty is in figuring out if and when nodes that need ≥ 2 hits switch on.
- See recent progress by Gleeson and Cahalane<sup>[6]</sup> for variable seed size on random networks.

## Contagion

Basic Contagion Models

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# Outline

**Basic Contagion Models** 

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## Contagion

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## Contagion

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References

 Degree distribution is (generally) key to a network's function

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Frame 53/66

- Degree distribution is (generally) key to a network's function
- Still, random networks don't represent all networks

## Contagion

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Groups

- Degree distribution is (generally) key to a network's function
- Still, random networks don't represent all networks
- Major element missing: group structure

Contagion

Basic Contagion Models

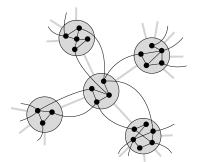
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References

Groups

Frame 53/66

# Group structure—Ramified random networks



p = intergroup connection probability q = intragroup connection probability.

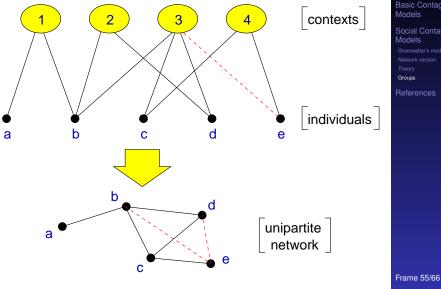
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## **Bipartite networks**



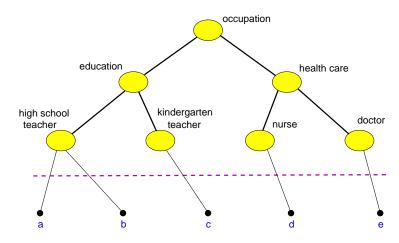
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## Context distance



## Contagion

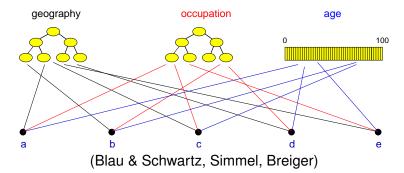
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# Generalized affiliation model



#### Contagion

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References

# Generalized affiliation model networks with triadic closure

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

 $\alpha$  = homophily parameter

and

*d* = distance between nodes (height of lowest common ancestor)

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# Generalized affiliation model networks with triadic closure

► Connect nodes with probability ∝ exp<sup>-αd</sup> where

 $\alpha$  = homophily parameter and

*d* = distance between nodes (height of lowest common ancestor)

► τ<sub>1</sub> = intergroup probability of friend-of-friend connection

## Contagion

Basic Contagion Models

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# Generalized affiliation model networks with triadic closure

► Connect nodes with probability ∝ exp<sup>-αd</sup> where

 $\alpha$  = homophily parameter and

*d* = distance between nodes (height of lowest common ancestor)

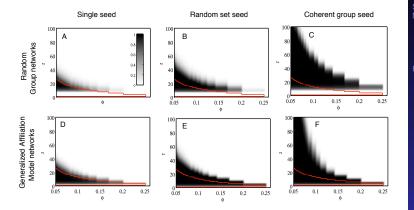
- ► τ<sub>1</sub> = intergroup probability of friend-of-friend connection
- ► τ<sub>2</sub> = intragroup probability of friend-of-friend connection

## Contagion

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# Cascade windows for group-based networks



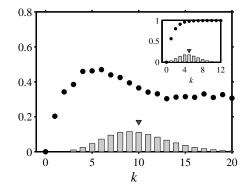
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References

# Assortativity in group-based networks



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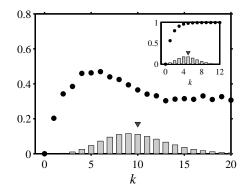
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References

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# Assortativity in group-based networks



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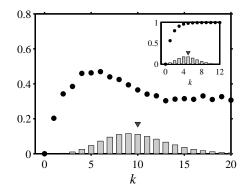
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References

 Very surprising: the most connected nodes aren't always the most influential

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# Assortativity in group-based networks



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References

- Very surprising: the most connected nodes aren't always the most influential
- Assortativity is the reason

# Social contagion

## Summary

Influential vulnerables' are key to spread.

## Contagion

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# Social contagion

## Summary

- Influential vulnerables' are key to spread.
- Early adopters are mostly vulnerables.

Contagion

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References

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# Social contagion

## Summary

- Influential vulnerables' are key to spread.
- Early adopters are mostly vulnerables.
- Vulnerable nodes important but not necessary.

## Contagion

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References

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### Summary

- Influential vulnerables' are key to spread.
- Early adopters are mostly vulnerables.
- Vulnerable nodes important but not necessary.
- Groups may greatly facilitate spread.

#### Contagion

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Groups

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### 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.

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Groups

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### 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

#### Contagion

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### Summary

- Influential vulnerables' are key to spread.
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- 'Influentials' are posterior constructs.

#### Contagion

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### 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.

#### Contagion

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### Implications

► Focus on the influential vulnerables.

#### Contagion

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References

### Implications

- ► Focus on the influential vulnerables.
- Create entities that can be transmitted successfully through many individuals rather than broadcast from one 'influential.'

#### Contagion

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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...)

#### Contagion

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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.

#### Contagion

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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).

#### Contagion

Basic Contagion Models

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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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