

Social Contagion

Principles of Complex Systems

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Prof. Peter Dodds

Department of Mathematics & Statistics
Center for Complex Systems
Vermont Advanced Computing Center
University of Vermont



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Social Contagion

Social Contagion Models

Background
Granovetter's model
Network version
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Social Contagion



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Outline

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Social Contagion Models

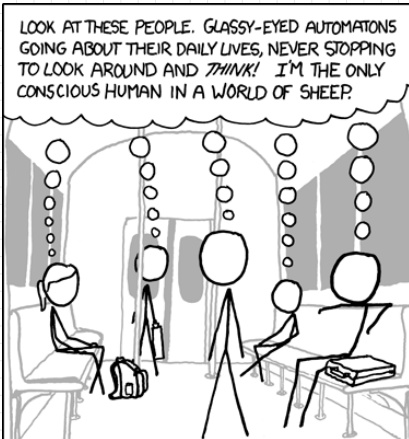
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<http://xkcd.com/610/> (田)

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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 (田)
- ▶ religious beliefs
- ▶ leaving lectures

SIR and SIRS contagion possible

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

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Framingham heart study:

Evolving network stories (Christakis and Fowler):

- ▶ The spread of quitting smoking (田)^[6]
- ▶ 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:

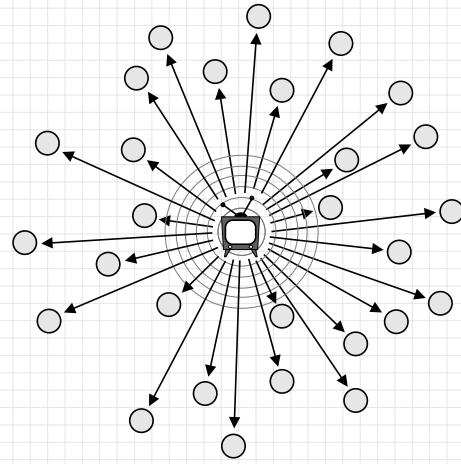
- ▶ *Are your friends making you fat?* (田) (Clive Thomson, NY Times, September 10, 2009).
- ▶ *Everything is contagious* (田)—Doubts about the social plague stir in the human superorganism (Dave Johns, Slate, April 8, 2010).

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The hypodermic model of influence



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Two focuses for us

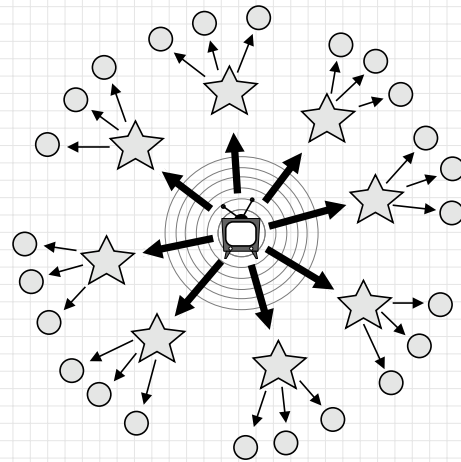
- ▶ Widespread media influence
- ▶ Word-of-mouth influence

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The two step model of influence^[13]



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We need to understand influence

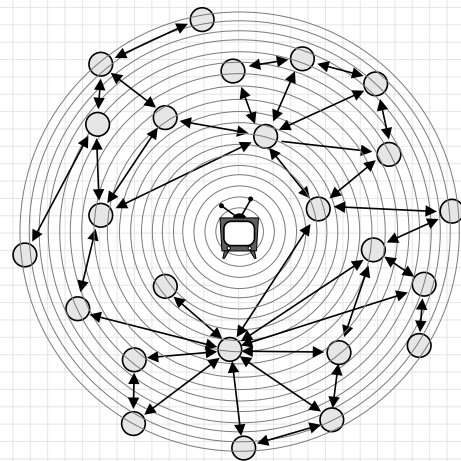
- ▶ Who influences whom? Very hard to measure...
- ▶ What kinds of influence response functions are there?
- ▶ Are some individuals super influencers? Highly popularized by Gladwell^[9] as 'connectors'
- ▶ The infectious idea of opinion leaders (Katz and Lazarsfeld)^[13]

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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 dismal predictive powers of editors...



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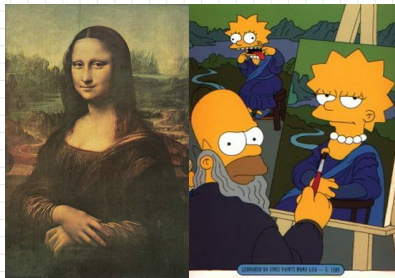
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The Mona Lisa



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

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Messing with social connections

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

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The completely unpredicted fall of Eastern Europe



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

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Getting others to do things for you

A very good book: **'Influence'** by Robert Cialdini^[7]

Six modes of influence

1. **Reciprocation**: *The Old Give and Take... and Take*
2. **Commitment and Consistency**: *Hobgoblins of the Mind*
3. **Social Proof**: *Truths Are Us*
4. **Liking**: *The Friendly Thief*
5. **Authority**: *Directed Deference*
6. **Scarcity**: *The Rule of the Few*

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Examples

- ▶ **Reciprocation**: Free samples, Hare Krishnas
- ▶ **Commitment and Consistency**: Hazing
- ▶ **Social Proof**: Catherine Genovese, Jonestown
- ▶ **Liking**: Separation into groups is enough to cause problems.
- ▶ **Authority**: Milgram's obedience to authority experiment.
- ▶ **Scarcity**: Prohibition.

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Some important models

- ▶ **Tipping models**—Schelling (1971)^[16, 17, 18]
 - ▶ Simulation on checker boards
 - ▶ Idea of thresholds
 - ▶ Explore the [Netlogo](#) implementation^[21]
- ▶ **Threshold models**—Granovetter (1978)^[10]
- ▶ **Herding models**—Bikhchandani, Hirschleifer, Welch (1992)^[1, 2]
 - ▶ Social learning theory, Informational cascades,...

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Getting others to do things for you

- ▶ Cialdini's modes are heuristics that help up us get through life.
- ▶ Useful but can be leveraged...

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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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Other acts of influence

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

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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

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

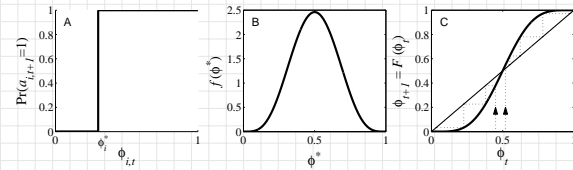


Threshold models

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Action based on perceived behavior of others.



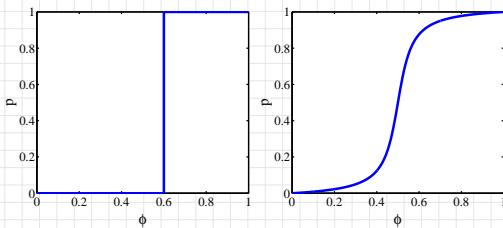
- ▶ Two states: S and I.
- ▶ ϕ = fraction of contacts 'on' (e.g., rioting)
- ▶ Discrete time update (strong assumption!)
- ▶ This is a **Critical mass model**



Threshold models

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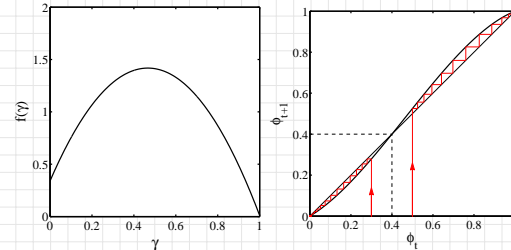
- ▶ Example threshold influence response functions: **deterministic** and **stochastic**
- ▶ ϕ = fraction of contacts 'on' (e.g., rioting)
- ▶ Two states: S and I.



Threshold models

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- ▶ Another example of critical mass model...



Threshold models

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- ▶ At time $t + 1$, fraction rioting = fraction with $\phi_* \leq \phi_t$.

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

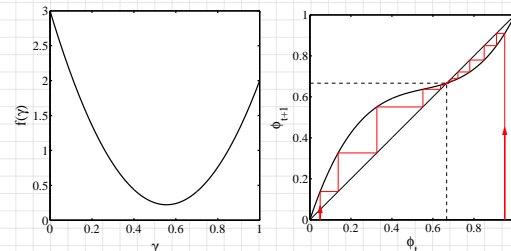
- ▶ \Rightarrow Iterative maps of the unit interval $[0, 1]$.



Threshold models

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- ▶ Example of single stable state model



Threshold models

Implications for collective action theory:

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



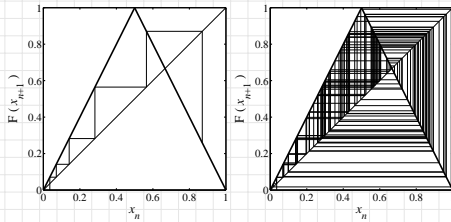
Threshold model on a network

- 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
- Individuals repeatedly poll contacts on network
- Synchronous, discrete time updating
- Individual i becomes active when fraction of active contacts $\frac{a_i}{k_i} \geq \phi_i$
- Individuals remain active when switched (no recovery = SI model)



Threshold models

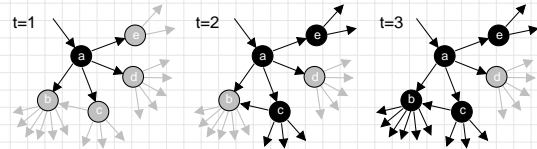
Chaotic behavior possible [12, 11]



- Period doubling arises as map amplitude r is increased.
- Synchronous update assumption is crucial



Threshold model on a network



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



Threshold model on a network

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 [20]

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



Snowballing

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?



Snowballing

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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
- ▶ Determine a **cascade condition**



Cascade condition

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Back to following a link:

- ▶ A randomly chosen link, traversed in a random direction, leads to a degree k node with probability $\propto kP_k$.
- ▶ Follows from there being k ways to connect to a node with degree k .
- ▶ Normalization:

$$\sum_{k=0}^{\infty} kP_k = \langle k \rangle$$

- ▶ So

$$P(\text{linked node has degree } k) = \frac{kP_k}{\langle k \rangle}$$



Snowballing

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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.



Cascade condition

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Next: Vulnerability of linked node

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

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

- ▶ If linked node is **vulnerable**, it produces $k - 1$ new outgoing active links
- ▶ If linked node is **not vulnerable**, it produces **no** active links.



The most gullible

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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 $k_i \leq \lceil 1/\phi_i \rceil$
- ▶ 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.



Cascade condition

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Putting things together:

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

$$R = \underbrace{\sum_{k=1}^{\infty} (k-1) \cdot \beta_k \cdot \frac{kP_k}{\langle k \rangle}}_{\text{success}} + \underbrace{0 \cdot (1 - \beta_k) \cdot \frac{kP_k}{\langle k \rangle}}_{\text{failure}}$$

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



Cascade condition

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 .



Cascade condition

Two special cases:

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

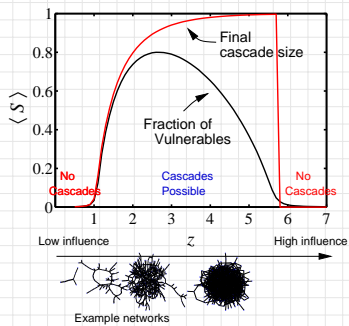
$$\beta \cdot \sum_{k=1}^{\infty} (k-1) \cdot \frac{kP_k}{\langle k \rangle} \geq 1.$$

- ▶ (2) Giant component exists: $\beta = 1$

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



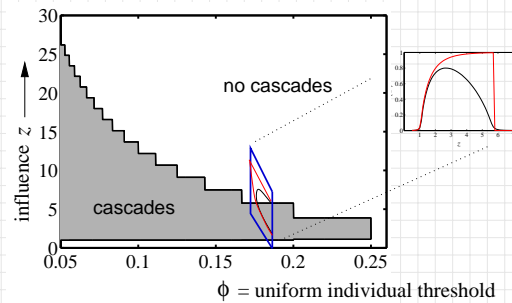
Cascades on random networks



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



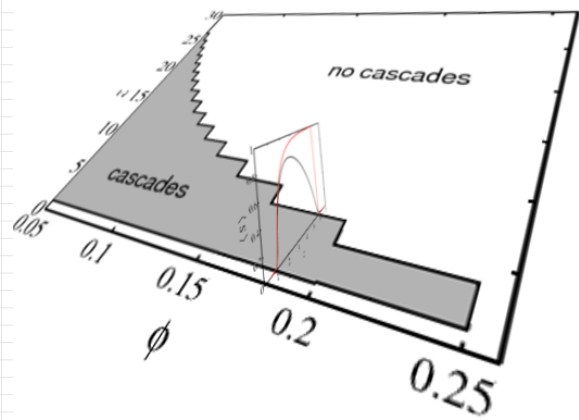
Cascade window for random networks



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



Cascade window for random networks



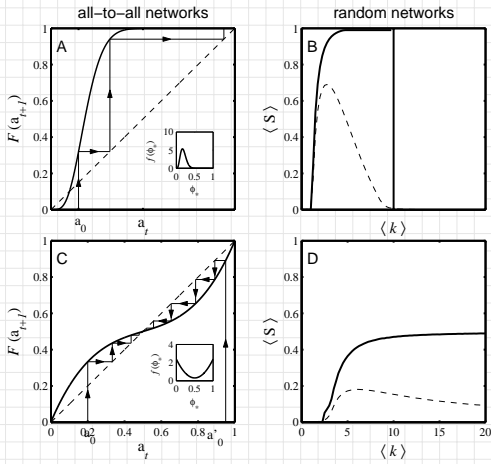
Cascade window—summary

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.
2. High $\langle k \rangle$: Giant component exists but not enough vulnerables.
3. Intermediate $\langle k \rangle$: Global cluster of vulnerables exists. Cascades are possible in "Cascade window."



All-to-all versus random networks

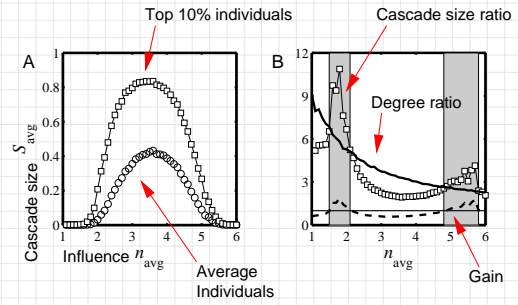


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The multiplier effect:



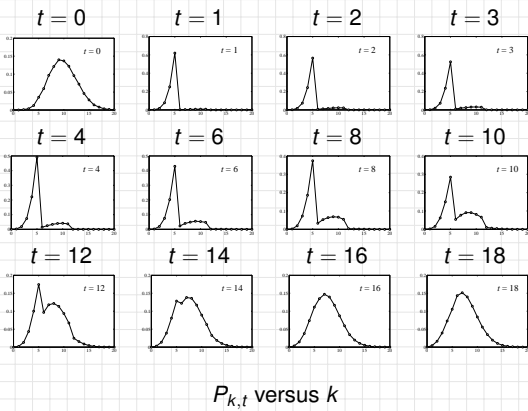
► Skewed influence distribution example.

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Early adopters—degree distributions

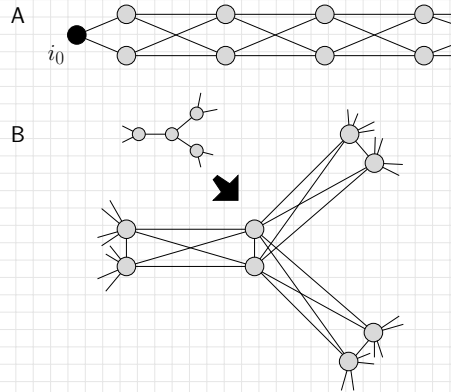


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Special subnetworks can act as triggers



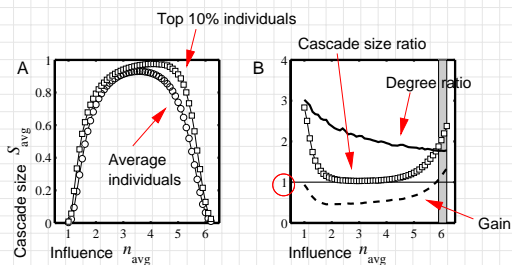
► $\phi = 1/3$ for all nodes

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The multiplier effect:



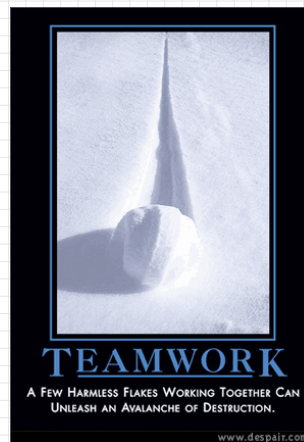
► Fairly uniform levels of individual influence.
 ► Multiplier effect is mostly below 1.

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The power of groups...



despair.com

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

Extensions

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

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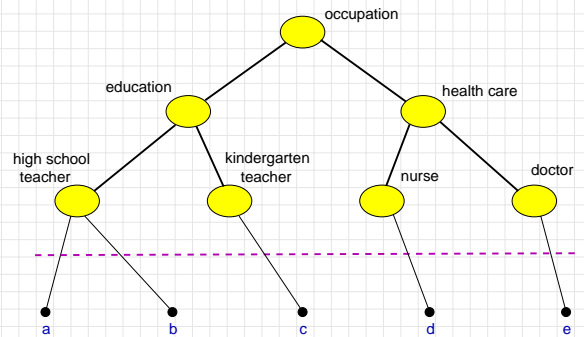
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Context distance



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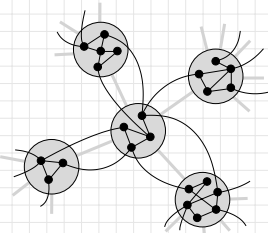
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Group structure—Ramified random networks



p = intergroup connection probability
 q = intragroup connection probability.

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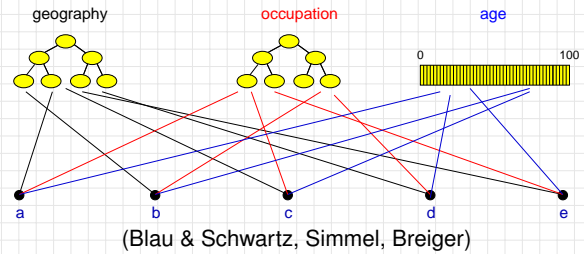
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Generalized affiliation model



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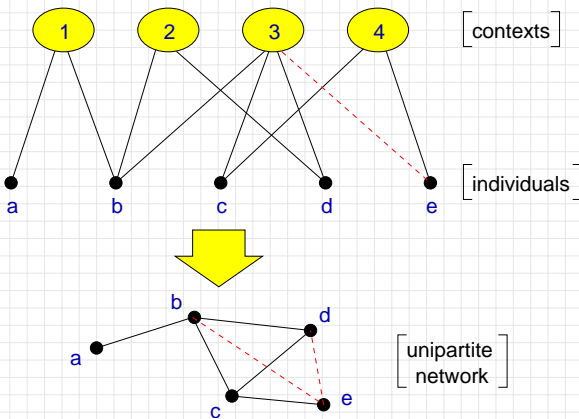
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Bipartite networks



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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
- ▶ τ_2 = intragroup probability of friend-of-friend connection

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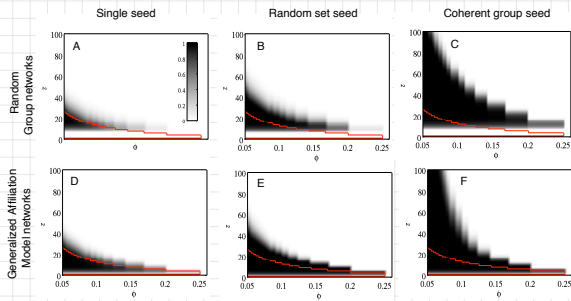
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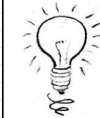
Cascade windows for group-based networks



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Social contagion

Summary

- ▶ 'Influential vulnerables' are key to spread.
- ▶ Early adopters are mostly vulnerables.
- ▶ Vulnerable nodes important but not necessary.
- ▶ Groups may greatly facilitate spread.
- ▶ 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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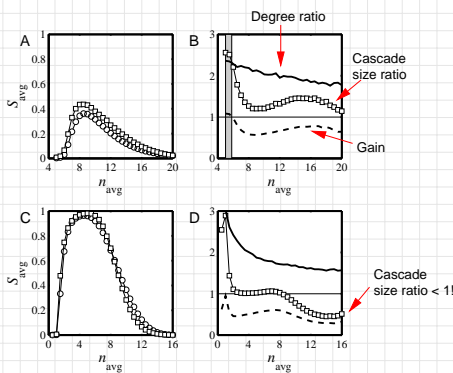
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Multiplier effect for group-based networks:



- ▶ Multiplier almost always below 1.

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Social contagion

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.

Social Contagion

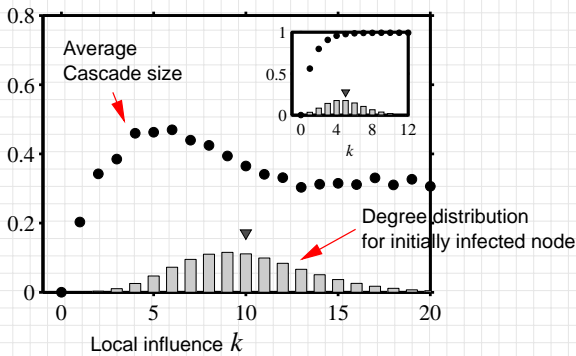
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Assortativity in group-based networks

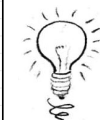


- ▶ The most connected nodes aren't always the most 'influential.'
- ▶ Degree assortativity is the reason.

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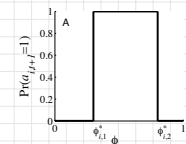
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Chaotic contagion:

- ▶ 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.



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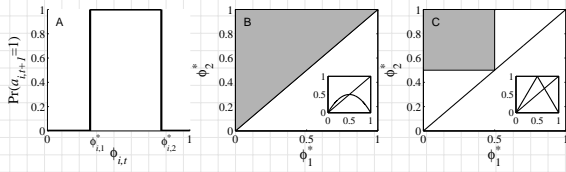
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Two population examples:



- ▶ 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](#).

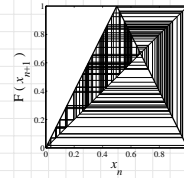
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Chaotic behavior

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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Chaotic contagion

Definition of the tent map:

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

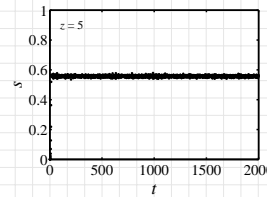
- ▶ The usual business: look at how F iteratively maps the unit interval $[0, 1]$.

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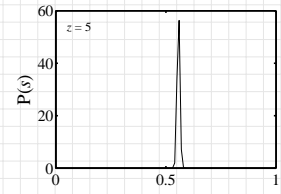
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Invariant densities—stochastic response functions



activation time series



activation density

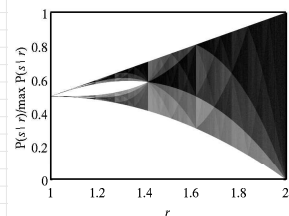
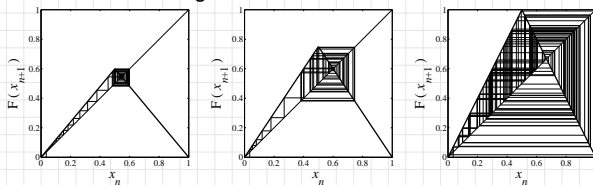
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The tent map

Effect of increasing r from 1 to 2.



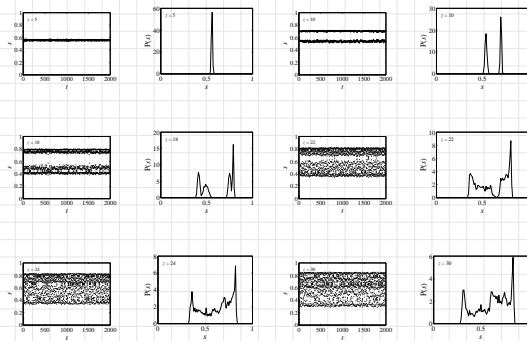
Orbit diagram:
Chaotic behavior increases as map slope r is increased.

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Invariant densities—stochastic response functions

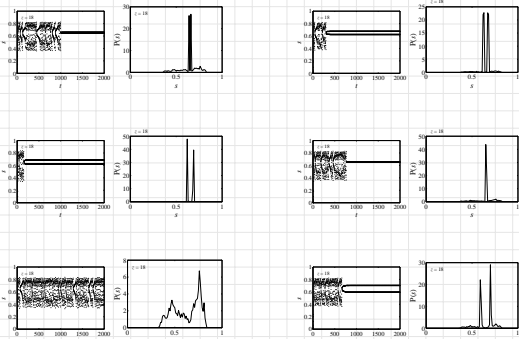


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Invariant densities—deterministic response functions for one specific network with $\langle k \rangle = 18$



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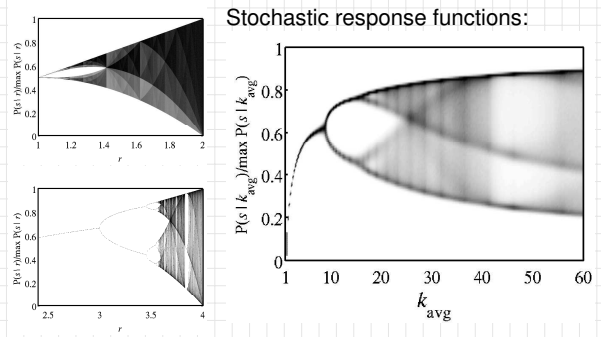
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Connectivity leads to chaos:



Stochastic response functions:

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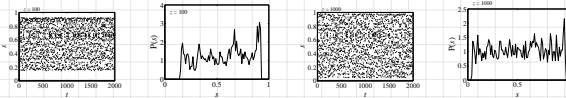
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Invariant densities—stochastic response functions



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

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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 $|\mathcal{N}_i|$
⇒ **synchronization**

But for contagion model:

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

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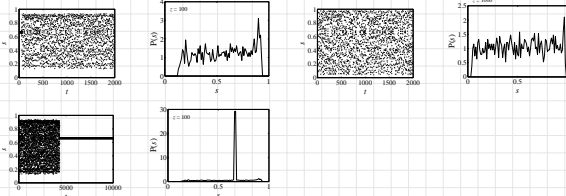
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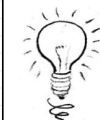
Invariant densities—deterministic response functions



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

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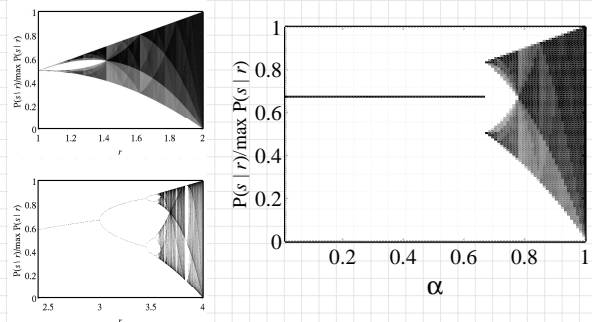
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Bifurcation diagram: Asynchronous updating



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