Principles of Complex Systems
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Social Contagion

lackground Granovetter's model

preading success







These slides brought to you by:



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Things that spread well:

buzzfeed.com (⊞):





















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Things that spread well:

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buzzfeed.com (⊞):

















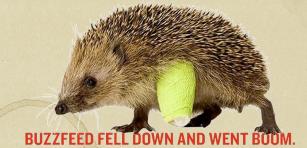
+ News ...







Oopsie!



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The whole lolcats thing:



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Some things really stick:



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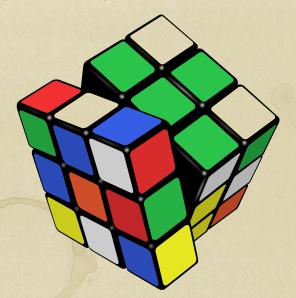
Network version







wtf + geeky + omg:



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LOOK AT THESE PEOPLE. GLASSY-EYED AUTOMATONS GOING ABOUT THEIR DAILY LIVES, NEVER STOPPING TO LOOK AROUND AND THINK! I'M THE ONLY CONSCIOUS HUMAN IN A WORLD OF SHEEP.

http://xkcd.com/610/ (H)

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Examples abound

- fashion
- striking
- smoking (⊞) [7]
- residential segregation [19]
- ipods
- ▶ obesity (⊞) [6]

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

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SIR and SIRS contagion possible

Classes of behavior versus specific behavio

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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):

- ▶ The spread of quitting smoking (⊞) [7]
- ► The spread of spreading (⊞) [6]
- ▶ Also: happiness (⊞) [9], loneliness, ...
- ► The book: Connected: The Surprising Power of Our Social Networks and How They Shape Our Lives (⊞)

Controversy:

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



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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) [16]

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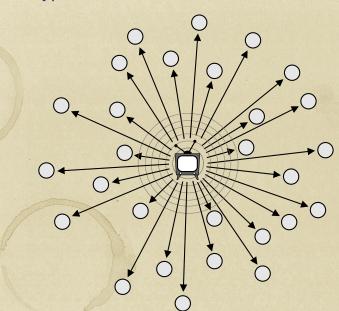
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The hypodermic model of influence



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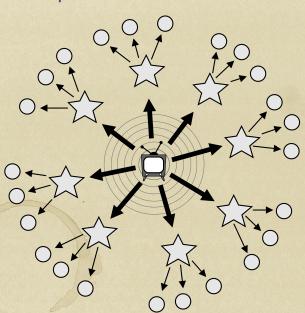
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The two step model of influence [16]



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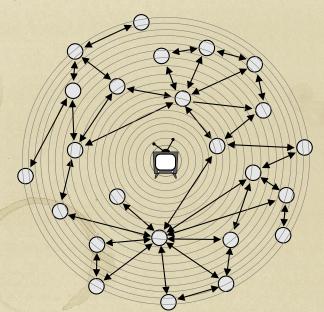






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The general model of influence



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Referer







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



 "Becoming Mona Lisa: The Making of a Global Icon"—David Sassoon Social Contagion

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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...

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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,

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The completely unpredicted fall of Eastern Europe



Timur Kuran: [17, 18] "Now Out of Never: The Element of Surprise in the East European Revolution of 1989"

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The dismal predictive powers of editors...



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Messing with social connections

- Ads based on message content
- ► BzzAgent (⊞)
- ► One of Facebook's early advertising attempts: Beacon (⊞)
- ▶ All of Facebook's advertising attempts.

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A very good book: 'Influence' [8] by Robert Cialdini (⊞)

Six modes of influence:

e.o.. Free samples Hare Krishnas

2. Commitment and Consistency: Hobgoblins of the

3. Social Proof: Truths Are Us;

Kitty Genovese (H) (contested).

 Liking: The Friendly Thief; e.g., Separation into groups is enough to cause problems.

e.g.. Milaram's obedience to authority

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- 4. Liking: *The Friendly Thief*; e.g., Separation into groups is enough to cause problems.
- Authority: Directed Deference;
 e.g., Milgram's obedience to authority experiment. (⊞)
- 6. Scarcity: The Rule of the Few; e.g., Prohibition.

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

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

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

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

Other acts of influence:

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

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Some important models:

- ► Tipping models—Schelling (1971) [19, 20, 21]

 - ► Explore the Netlogo (⊞) online
- ► Threshold models—Granovetter (1978) [13]

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Social learning theory, Informational cascades,

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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

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- Response can be probabilistic or deterministic.
- Individual thresholds can vary
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- Assumption: level of influence per person is uniform (unrealistic).

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Some possible origins of thresholds:

- ► Inherent, evolution-devised inclination to coordinate, to conform, to imitate. [1]
- 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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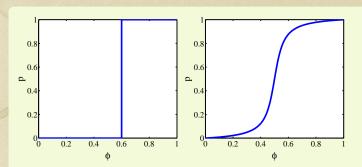
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- Example threshold influence response functions: deterministic and stochastic
- ϕ = fraction of contacts 'on' (e.g., rioting)
- ► Two states: S and I.

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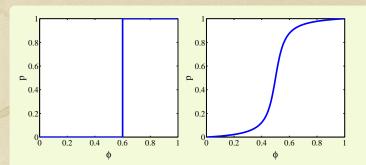
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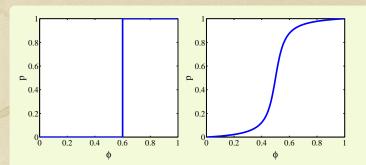
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- ϕ_t = fraction of people 'rioting' at time step t.
- ▶ At time t + 1, fraction rioting = fraction with $\phi_* \le \phi_t$.

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

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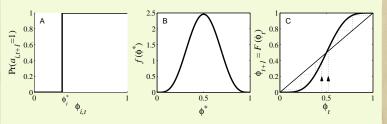






Threshold models

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

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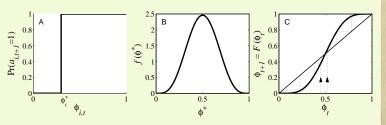






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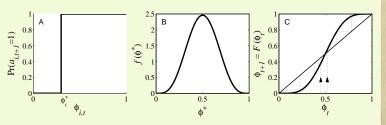






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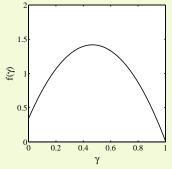
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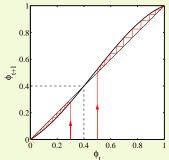






Another example of critical mass model:





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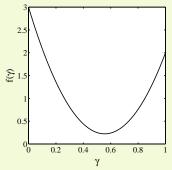
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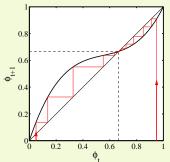






Example of single stable state model:





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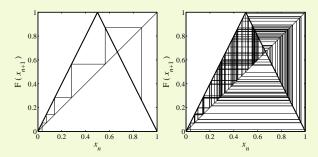
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Chaotic behavior possible [15, 14]



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

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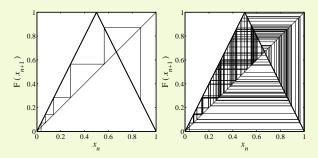
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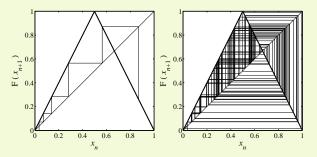






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References

Implications for collective action theory:

- 2. Small individual changes ⇒ large global changes









Implications for collective action theory:

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Implications for collective action theory:

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







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"A simple model of global cascades on random networks"

- Many years after Granovetter and Soong's work: D.
 J. Watts. Proc. Natl. Acad. Sci., 2002^[23]
 - ▶ Mean field model → network model
 - Individuals now have a limited view of the world

We'll also explore:

- "Seed size strongly affects cascades on random networks" [12]
- "Influentials, Networks, and Public Opinion Formation" [24]
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- 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
- \triangleright 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 $\frac{a_i}{k_i} \ge \phi_i$
- Individuals remain active when switched (no recovery = SI model)

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- 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
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- ▶ Individual *i* becomes active when fraction of active contacts $\frac{a_i}{k_i} \ge \phi_i$
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Social Contagion Models

Background Granovetter's model

Network version

Spreading succes







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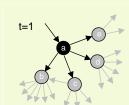
Social Contagion Models

Granovetter's mode Network version

Final size Spreading succe







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

Social Contagion

Social Contagion Models

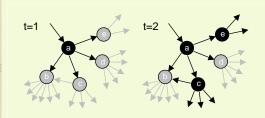
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Social Contagion

Social Contagion Models

Background Granovetter's model

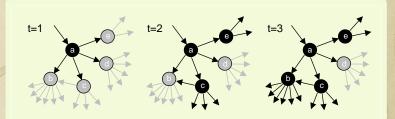
Network version

Spreading succ









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Social Contagion

Social Contagion Models

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Spreading succ







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

The Cascade Condition:

- 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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Granovetter's model
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Social Contagion Models

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Spreading succes







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Social Contagion Models

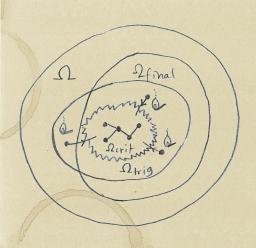
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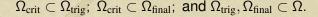
- $\begin{array}{ll} & \Omega_{crit} = \Omega_{vuln} = \\ & critical\ mass = \\ & global \\ & vulnerable \\ & component \end{array}$
- Ω_{trig} = triggering component
- $\Omega_{\text{final}} =$ potential extent
 of spread
- Ω = entire network

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Follow active links

- An active link is a link connected to an activated
- ▶ If an infected link leads to at least 1 more infected
- We need to understand which nodes can be

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- We call individuals who can be activated by just one
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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 ∝ kP_k.
- ► Follows from there being k ways to connect to a node with degree k.
- ▶ Normalization:

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

► So

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



Background Granovetter's model

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Next: Vulnerability of linked node

Linked node is vulnerable with probability

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

- ▶ If linked node is vulnerable, it produces k-1 new
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Putting things together:

 Expected number of active edges produced by an active edge:

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

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

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

- \triangleright β_k = probability a degree k node is vulnerable.
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▶ (1) Simple disease-like spreading succeeds: $\beta_k = \beta$

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

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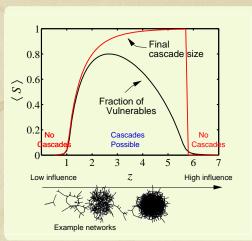
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Cascades on random networks



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

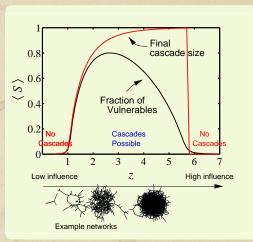
- System may be
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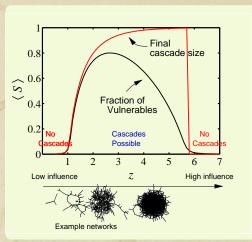
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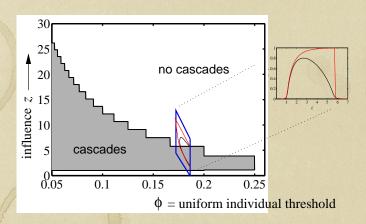


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- System may be 'robust-yet-fragile'.
- 'Ignorance' facilitates spreading.









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

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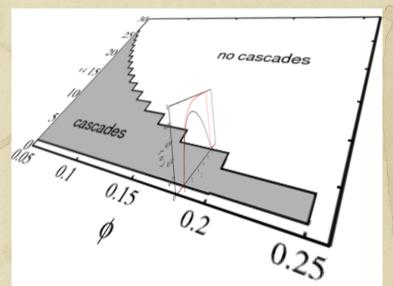
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Cascade window for random networks



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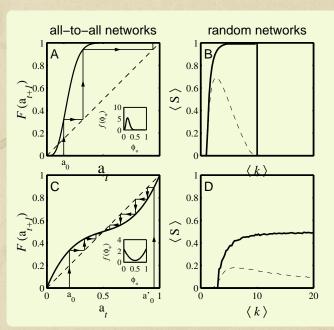
References







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Cascade window—summary

For our simple model of a uniform threshold:

- 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.
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- t = n: enough nodes within n hops of i switched on at t = 0 and their effects have propagated to reach i.

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Social Contagion Models

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Network version

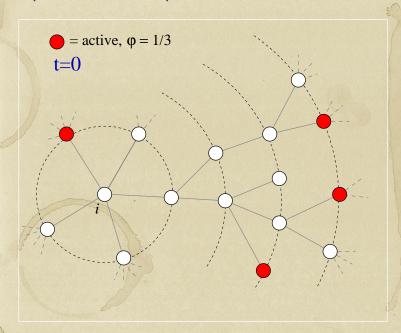
Final size













Network version

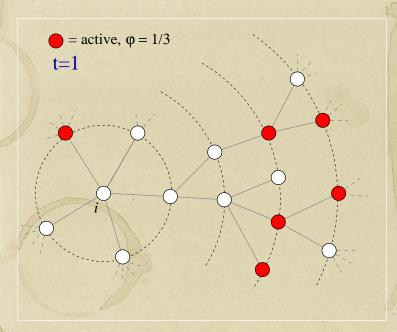
Final size













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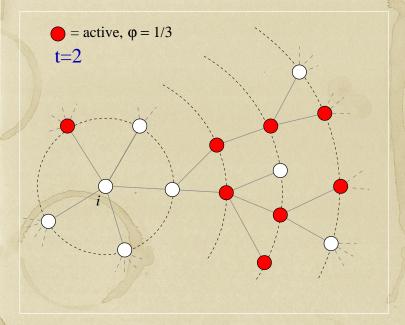
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Spreading su











Network version

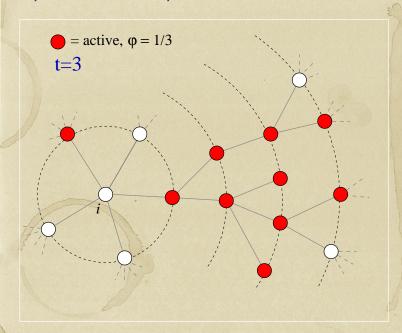
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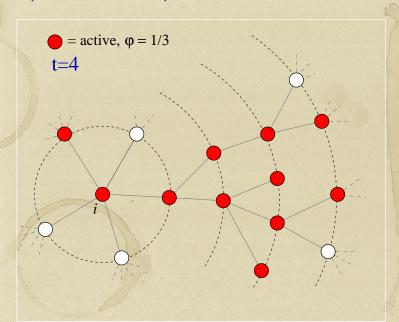








Social Contagion



Social Contagion Models

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Final size

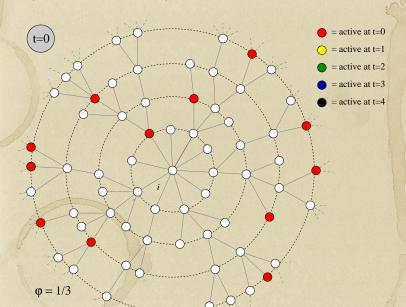






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Social Contagion

Final size

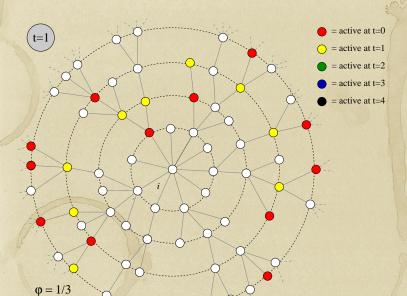






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Social Contagion

Final size

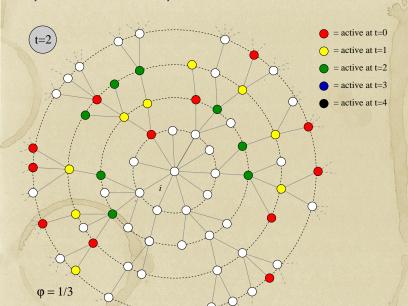






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Social Contagion

Final size

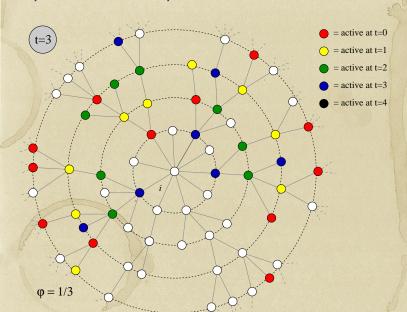






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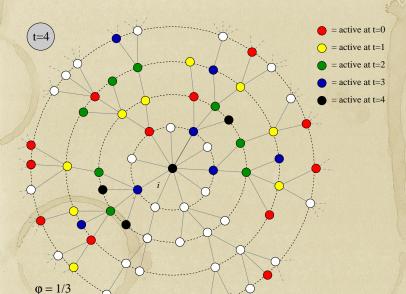
Network version Final size











Social Contagion

Final size







Notes:

- Calculations are possible if nodes do not become inactive (strong restriction).
- Not just for threshold model—works for a wide range of contagion processes.
- We can analytically determine the entire time evolution, not just the final size.
- We can in fact determine
 Pr(node of degree k switching on at time t).
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Social Contagion Models

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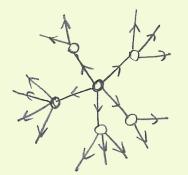
Final size Spreading success

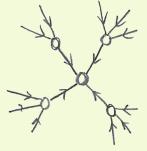




Pleasantness:

- Taking off from a single seed story is about expansion away from a node.
- Extent of spreading story is about contraction at a





Final size

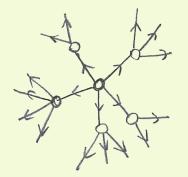


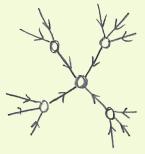




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Social Contagion Models

Network version
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Social Contagion Models Background

Final size
Spreading success





- For general t, we need to know the probability an edge coming into a degree k node at time t is active.
- ▶ Notation: call this probability θ_t .
- ▶ We already know $\theta_0 = \phi_0$.
- ▶ Story analogous to t = 1 case. For node i:

$$\phi_{i,t+1} = \phi_0 + (1 - \phi_0) \sum_{j=0}^{k_i} {k_j \choose j} \theta_t^j (1 - \theta_t)^{k_i - j} B_{k_i j}.$$

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Social Contagion Models

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Social Contagion Models Background

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First connect θ_0 to θ_1 :

• $\theta_1 = \phi_0 +$

$$(1 - \phi_0) \sum_{k=1}^{\infty} \frac{k P_k}{\langle k \rangle} \sum_{j=0}^{k-1} {k-1 \choose j} \theta_0^{j} (1 - \theta_0)^{k-1-j} B_{kj}$$

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- ϕ_0 and $(1 \phi_0)$ terms account for state of node at time t = 0.
- ▶ See this all generalizes to give θ_{t+1} in terms of θ_t ...

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Two pieces: edges first, and then nodes

1.
$$\theta_{t+1} = \underbrace{\phi_0}_{\text{exogenous}}$$

$$+(1-\phi_0)\underbrace{\sum_{k=1}^{\infty}\frac{kP_k}{\langle k\rangle}\sum_{j=0}^{k-1}\binom{k-1}{j}\theta_t^{j}(1-\theta_t)^{k-1-j}B_{kj}}_{\text{social effects}}$$

with
$$\theta_0 = \phi_0$$
.

2.
$$\phi_{t+1} =$$

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Spreading succes







- Retrieve cascade condition for spreading from a single seed in limit $\phi_0 \to 0$.
- ▶ First: if self-starters are present, some activation is

$$G(0; \phi_0) = \sum_{k=1}^{\infty} \frac{k P_k}{\langle k \rangle} \bullet B_{k0} > 0.$$

If $\theta = 0$ is a fixed point of G (i.e., $G(0; \phi_0) = 0$) then

$$G'(0;\phi_0) = \sum_{k=0}^{\infty} \frac{k P_k}{\langle k \rangle} \bullet (k-1) \bullet B_{k1} > 1.$$

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- ▶ Depends on map $\theta_{t+1} = G(\theta_t; \phi_0)$.
- First: if self-starters are present, some activation is assured:

$$G(0;\phi_0)=\sum_{k=1}^{\infty}\frac{kP_k}{\langle k\rangle}\bullet B_{k0}>0.$$

meaning $B_{k0} > 0$ for at least one value of $k \ge 1$.

If $\theta = 0$ is a fixed point of G (i.e., $G(0; \phi_0) = 0$) then spreading occurs if

$$G'(0;\phi_0) = \sum_{k=0}^{\infty} \frac{k P_k}{\langle k \rangle} \bullet (k-1) \bullet B_{k1} > 1.$$

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- ▶ Retrieve cascade condition for spreading from a single seed in limit $\phi_0 \rightarrow 0$.
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In words:

- ▶ If $G(0; \phi_0) > 0$, spreading must occur because some nodes turn on for free.
- ▶ If *G* has an unstable fixed point at $\theta = 0$, then cascades are also always possible.

Non-vanishing seed case:

- ightharpoonup Cascade condition is more complicated for $\phi_0 > 0$.
- If G has a stable fixed point at $\theta=0$, and an unstable fixed point for some $0<\theta_*<1$, then for $\theta_0>\theta_*$, spreading takes off.
- ▶ Tricky point: G depends on ϕ_0 , so as we change ϕ_0 we also change G.

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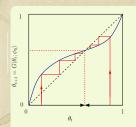
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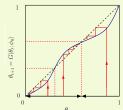
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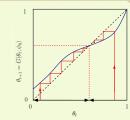
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- ▶ Given θ_0 (= ϕ_0), θ_∞ will be the nearest stable fixed point, either above or below.
- n.b., adjacent fixed points must have opposite stability types.
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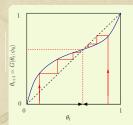
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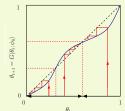
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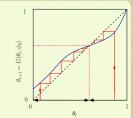












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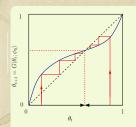
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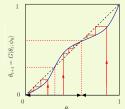
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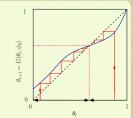












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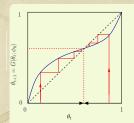
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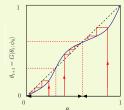
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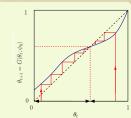












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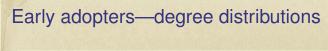
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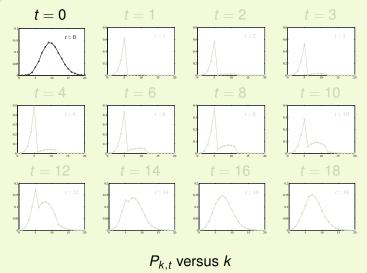
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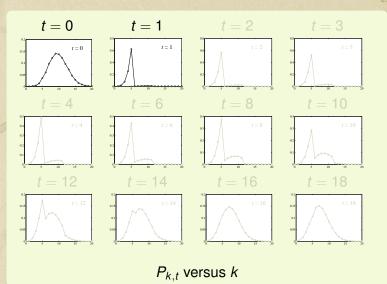
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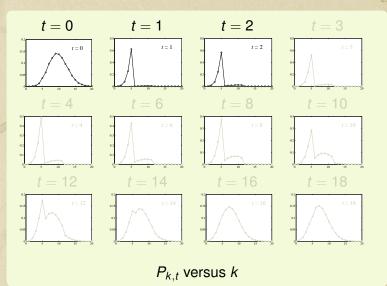


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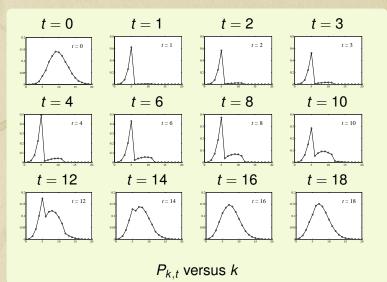


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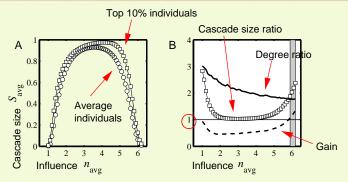
Spreading success







The multiplier effect:



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

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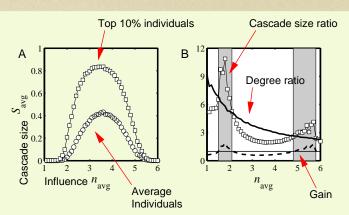
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Skewed influence distribution example.

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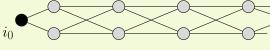
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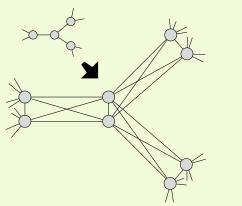




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В



• $\phi = 1/3$ for all nodes

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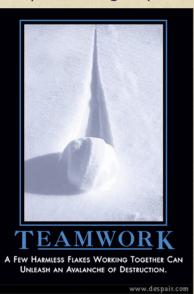
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The power of groups...



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

Social Contagion

Groups







Assumption of sparse interactions is good

- Still, random networks don't represent all networks
- ► Major element missing: group structure

Groups







- Assumption of sparse interactions is good
- Degree distribution is (generally) key to a network's function
- ► Still, random networks don't represent all networks
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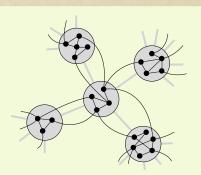






Group structure—Ramified random networks





p = intergroup connection probability q = intragroup connection probability.

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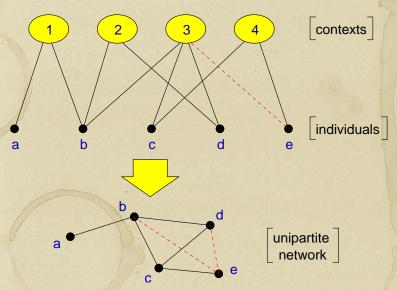






Bipartite networks

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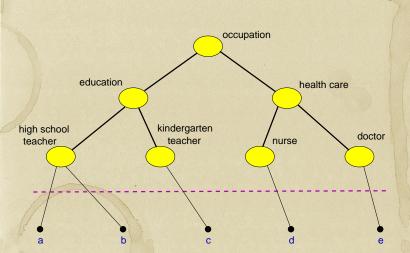






Context distance

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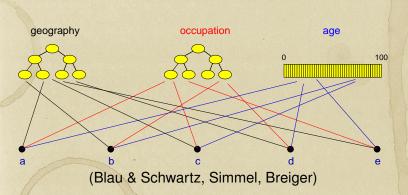
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Generalized affiliation model



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- Connect nodes with probability ∝ exp^{-αd} where
 α = homophily parameter
 and
 d = distance between nodes (height of low)
 - d = distance between nodes (height of lowest common ancestor)
- τ₁ = intergroup probability of friend-of-friend connection
- au_2 = intragroup probability of friend-of-friend connection





Social Contagion Models

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Spreading success

- ► Connect nodes with probability $\propto \exp^{-\alpha d}$ where α = homophily parameter and d = distance between nodes (height of lowest
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- ▶ Connect nodes with probability $\propto \exp^{-\alpha d}$ where
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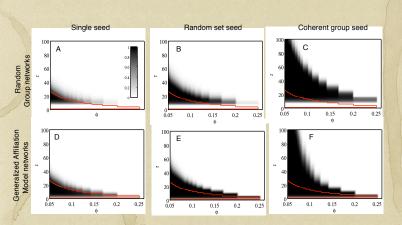






Cascade windows for group-based networks

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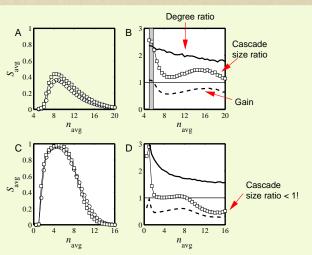


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Multiplier almost always below 1.

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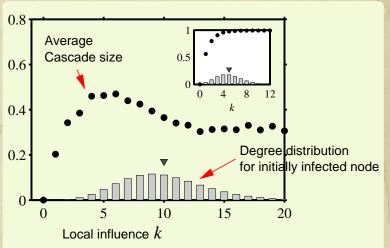
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Assortativity in group-based networks



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

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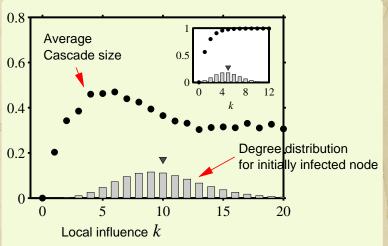
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Summary

- '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.

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Deferences





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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