# Social Contagion

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Principles of Complex Systems, Vol. 1 | @pocsvox CSYS/MATH 300, Fall, 2020

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Social Contagion Models Background Granovetter's model Network version Final size Spreading success Groups

References

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Computational Story Lab | Vermont Complex Systems Center Vermont Advanced Computing Core | University of Vermont





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#### JESSICA EMILY EMILY JESSICA SAMANTHA ASHLEY JESSICA SADAH ASHLEY JESSICA ASHLEY ASHLEY ASHLEY ASHLEY EMILY ASHLEY ASHLEY JESSICA ASHLEY ASHLEY ASHLEY ASHLEY JESSICA ASHLEY JESSICA JESSICA ASHLEY ASHLEY JESSICA ASHLEY JESSICA ASHLEY JESSICA ASHLEY ASHLEY ASHLEY ASHLEY JESSICA ASHLEY ASHLEY ASHLEY ASHLEY ASHLEY ASHLEY ASHLEY ASHLEY JESSICA -ASHLEY ASHLEY **1993: JESSICA**

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#### EMMA EMMA EMMA MADISON MADISON EMMA EMILY EMILY EMMA EMILY EMMA EMILY MADISON EMMA MADISON EMILY EMILY EMILY EMMA ЕММА ASHLEY EMMA MADISON MADISON EMILY EMMA EMMA EMMA EMILY EMILY EMMA EMMA MADISON EMMA MADISON MADISON MADISON MADISON EMILY ALYSSA MADISO EMILY EMMA EMILY MADISON EMMA EMILY EMMA 2004: EMILY

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From the Atlantic 🗹

#### Richard Feynmann on the Social Sciences:

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#### Sheldon Cooper on the Social Sciences:

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Things that spread well:

#### buzzfeed.com 🗷:

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References

cute Reeky trashy Fail

Dangerously self aware: 11 Elements that make a perfect viral video.



Things that spread well:

#### buzzfeed.com 🗷:

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References

cute Reeky trashy fail

Dangerously self aware: 11 Elements that make a perfect viral video.

## + News ...



LOL + cute + fail + wtf:

# Oopsie!

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## **BUZZFEED FELL DOWN AND WENT BOOM.**

Please try reloading this page. If the problem persists let us know.



#### The whole lolcats thing:

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:-p

## Some things really stick:



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## wtf + geeky + omg:

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#### Why social contagion works so well:

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/C

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#### Examples abound



Harry Potter
voting
gossip
Rubik's cube 
religious beliefs
school shootings

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#### Examples abound



Harry Potter
voting
gossip
Rubik's cube 
religious beliefs
school shootings
leaving lectures

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#### Examples abound



Harry Potter
voting
gossip
Rubik's cube 
religious beliefs
school shootings
leaving lectures

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#### SIR and SIRS type contagion possible

🚳 Classes of behavior versus specific behavior

#### Examples abound



Harry Potter
voting
gossip
Rubik's cube 
religious beliefs
school shootings
leaving lectures

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#### SIR and SIRS type contagion possible

Classes of behavior versus specific behavior : dieting, horror movies, getting married, invading countries, ...

## Mixed messages: Please copy, but also, don't copy ...

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http://www.youtube.com/watch?v=TgDxWNV4wWY?rel=0



## Mixed messages: Please copy, but also, don't copy ...

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References

http://www.youtube.com/watch?v=TgDxWNV4wWY?rel=0

Cindy Harrell appeared I in the (terrifying) music video for Ray Parker Jr.'s Ghostbusters I.



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References

http://www.youtube.com/watch?v=TgDxWNV4wWY?rel=0



🗞 Cindy Harrell appeared 🗹 in the (terrifying) music video for Ray Parker Ir.'s Ghostbusters 2.

In Stranger Things 2 2, Steve Harrington reveals his Fabergé secret 🖸.



#### Market much?

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http://www.youtube.com/watch?v=FEaCflp9gR4?rel=0



Advertisement enjoyed during "Herstory of Dance" C, Community S4E08, April 2013.

Evolving network stories (Christakis and Fowler):

The spread of guitting smoking <sup>[7]</sup>
 The spread of spreading <sup>[6]</sup>

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Evolving network stories (Christakis and Fowler):

The spread of <u>quitting smoking</u> <sup>[7]</sup>
 The spread of <u>spreading</u> <sup>[6]</sup>
 Also: happiness <sup>[11]</sup>, loneliness, ...

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- The book: Connected: The Surprising Power of Our Social Networks and How They Shape Our Lives I

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#### Controversy:

Are your friends making you fat? C (Clive Thomspon, NY Times, September 10, 2009).

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#### Two focuses for us

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#### Two focuses for us

🚳 Widespread media influence

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#### Two focuses for us

Widespread media influence
 Word-of-mouth influence

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#### Two focuses for us

Widespread media influenceWord-of-mouth influence

We need to understand influence

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#### Two focuses for us

Widespread media influence
 Word-of-mouth influence

We need to understand influence Who influences whom? PoCS, Vol. 1 Social Contagion 22 of 111

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#### Two focuses for us

Widespread media influence
 Word-of-mouth influence

## We need to understand influence

🛞 Who influences whom? Very hard to measure...

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#### Two focuses for us

Widespread media influence
 Word-of-mouth influence

#### We need to understand influence

Who influences whom? Very hard to measure...

What kinds of influence response functions are there? PoCS, Vol. 1 Social Contagion 22 of 111

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#### Two focuses for us

Widespread media influence
 Word-of-mouth influence

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## Social Contagion

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Widespread media influence
Word-of-mouth influence

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- 🗞 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>[12]</sup> as 'connectors'
- The infectious idea of opinion leaders (Katz and Lazarsfeld)<sup>[19]</sup>

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## The hypodermic model of influence



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## The two step model of influence [19]



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# The general model of influence: the Social Wild

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#### Talking about the social wild:

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Because of properties of special individuals?

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

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

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- Because of properties of special individuals?
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- Yes. But only because we are storytellers: homo narrativus .

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- We like to think things happened for reasons ...



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- Reasons for success are usually ascribed to intrinsic properties (examples next).

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- Teleological stories of fame are often easy to generate and believe.
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Always good to examine what is said before and after the fact ....

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





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 "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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 Escalation through theft, vandalism, parody, ...





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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, parody, ...



#### 'Tattooed Guy' Was Pivotal in Armstrong Case [nytimes]



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"… Leogrande's doping sparked a series of events "

...

## The completely unpredicted fall of Eastern Europe:



Timunr Kuran: <sup>[20, 21]</sup> "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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BLVR: Did the success of Where the Wild Things Are ever feel like an albatross?

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WHERE THE WILD THINGS ARE



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🚳 Sendak named his dog Herman.

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STORY AND PICTURES BY MAURICE SENDAH

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🚳 Sendak named his dog Herman.

🗞 The essential Colbert interview: Pt. 1 🗹 and Pt. 2 🗹.

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WHERE THE WILD THINGS ARE



STORY AND PICTURES BY MAURICE SENDAK

## Drafting success in the NFL:

#### Top Players by Round, 1995-2012















1ST ROUND Peyton Manning

2ND ROUND Drew Brees

3RD ROUND Terrell Owens ARTH PICK, 1998

4TH ROUND Jared Allen 126TH PICK 2004

STH ROUND Zach Thomas

6TH ROUND Tom Brady 199TH PICK, 2000

7TH ROUND Donald Driver 213TH PICK, 1999

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## Messing with social connections

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### Messing with social connections

### Ads based on message content (e.g., Google and email)

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### Messing with social connections

- Ads based on message content (e.g., Google and email)
- 👶 BzzAgent 🖸
  - Harnessing of BzzAgents to directly market through social ties.
  - Generally: BzzAgents did not reveal their BzzAgent status and did not want to be paid.
  - NYT, 2004-12-05: "The Hidden (in Plain Sight) Persuaders" 2

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One of Facebook's early advertising attempts: Beacon PoCS, Vol. 1 Social Contagion 34 of 111

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- 🚳 Seriously, Facebook. What could go wrong?

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### Six modes of influence:

1. Reciprocation: *The Old Give and Take... and Take*; e.g., Free samples, Hare Krishnas.

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## Six modes of influence:

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- 2. Commitment and Consistency: *Hobgoblins of the Mind*; e.g., Hazing.

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- 5. 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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## Social proof:

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#### Cialdini's modes are heuristics that help up us get through life.

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Cialdini's modes are heuristics that help up us get through life.

🚳 Useful but can be leveraged...

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Cialdini's modes are heuristics that help up us get through life.

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## Other acts of influence:

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Cialdini's modes are heuristics that help up us get through life.

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### Other acts of influence:

🗞 Conspicuous Consumption (Veblen, 1912)

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### Other acts of influence:

🗞 Conspicuous Consumption (Veblen, 1912)

🗞 Conspicuous Destruction (Potlatch)

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### Some important models:

Tipping models—Schelling (1971)<sup>[22, 23, 24]</sup>

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### Some important models:

## Tipping models—Schelling (1971)<sup>[22, 23, 24]</sup>

Simulation on checker boards

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  Herding models—Bikhchandani, Hirschleifer, Welch (1992)<sup>[2, 3]</sup>
  - Social learning theory, Informational cascades,...

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## Social contagion models

## Thresholds

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## Social contagion models

### Thresholds

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

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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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### Some possible origins of thresholds:

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### Some possible origins of thresholds:

Inherent, evolution-devised inclination to coordinate, to conform, to imitate.<sup>[1]</sup>

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### Some possible origins of thresholds:

- Inherent, evolution-devised inclination to coordinate, to conform, to imitate.<sup>[1]</sup>
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  - An individual's utility increases with the adoption level among peers and the population in general

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### Threshold models—response functions



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Example threshold influence response functions: deterministic and stochastic



### Threshold models—response functions



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Example threshold influence response functions: deterministic and stochastic

 $\Leftrightarrow \phi$  = fraction of contacts 'on' (e.g., rioting)



### Threshold models—response functions



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Example threshold influence response functions: deterministic and stochastic

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



#### Action based on perceived behavior of others:



🚳 Two states: S and I.

 $\Leftrightarrow \phi$  = fraction of contacts 'on' (e.g., rioting)



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#### Action based on perceived behavior of others:



🚳 Two states: S and I.

- $\Leftrightarrow \phi$  = fraction of contacts 'on' (e.g., rioting)
- Discrete time update (strong assumption!)

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#### Action based on perceived behavior of others:



- 🚳 Two states: S and I.
- $\Leftrightarrow \phi$  = fraction of contacts 'on' (e.g., rioting)
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- lis a Critical mass model

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### Another example of critical mass model:



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### Example of single stable state model:



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### Chaotic behavior possible [17, 16, 9, 18]



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### Chaotic behavior possible [17, 16, 9, 18]



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Reriod doubling arises as map amplitude r is increased.



### Chaotic behavior possible [17, 16, 9, 18]



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Period doubling arises as map amplitude r is increased.

🚳 Synchronous update assumption is crucial



Implications for collective action theory:



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Implications for collective action theory:
1. Collective uniformity ⇒ 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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### Implications for collective action theory:

- 1. Collective uniformity  $\Rightarrow$  individual uniformity
- 2. Small individual changes  $\Rightarrow$  large global changes
- The stories/dynamics of complex systems are conceptually inaccessible for individual-centric narratives.

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### Implications for collective action theory:

- 1. Collective uniformity  $\Rightarrow$  individual uniformity
- 2. Small individual changes  $\Rightarrow$  large global changes
- 3. The stories/dynamics of complex systems are conceptually inaccessible for individual-centric narratives.
- 4. System stories live in left null space of our stories—we can't even see them.

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### Implications for collective action theory:

- 1. Collective uniformity ⇒ individual uniformity
- 2. Small individual changes  $\Rightarrow$  large global changes
- 3. The stories/dynamics of complex systems are conceptually inaccessible for individual-centric narratives.
- 4. System stories live in left null space of our stories—we can't even see them.
- 5. But we happily impose simplistic, individual-centric stories—we can't help ourselves .

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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>[26]</sup>

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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>[26]</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>[26]</sup>
  - 🐑 Mean field model ightarrow network model
    - Individuals now have a limited view of the world

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#### Many years after Granovetter and Soong's work:

#### "A simple model of global cascades on random networks" D L Watts Bros Natl Acad Sci. 2002 [26]

D. J. Watts. Proc. Natl. Acad. Sci., 2002<sup>[26]</sup>

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

#### We'll also explore:

"Seed size strongly affects cascades on random networks" <sup>[14]</sup> Gleeson and Cahalane, Phys. Rev. E, 2007.

"Direct, phyiscally motivated derivation of the contagion condition for spreading processes on generalized random networks"<sup>[10]</sup> Dodds, Harris, and Payne, Phys. Rev. E, 2011



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# 

#### $\clubsuit$ All nodes have threshold $\phi = 0.2$ .

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

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# 

All nodes have threshold  $\phi = 0.2$ .

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Interactions between individuals now represented by a network.

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- Interactions between individuals now represented by a network.
- line work is sparse.

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- Interactions between individuals now represented by a network.
- line wetwork is sparse.

 $\bigotimes$  Individual *i* has  $k_i$  contacts.

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- Interactions between individuals now represented by a network.
- line wetwork is sparse.
- $\bigotimes$  Individual *i* has  $k_i$  contacts.
- Influence on each link is reciprocal and of unit weight.

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- Interactions between individuals now represented by a network.
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- $\bigotimes$  Individual *i* has  $k_i$  contacts.
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- $\mathfrak{B}$  Each individual *i* has a fixed threshold  $\phi_i$ .

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- Interactions between individuals now represented by a network.
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- $\mathfrak{F}$  Each individual *i* has a fixed threshold  $\phi_i$ .
- lndividuals repeatedly poll contacts on network.

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- Interactions between individuals now represented by a network.
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- 🚳 Synchronous, discrete time updating.

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- Interactions between individuals now represented by a network.
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- 🚳 Synchronous, discrete time updating.
- Solution Individual *i* becomes active when fraction of active contacts  $\frac{a_i}{k_i} \ge \phi_i$ .

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- Interactions between individuals now represented by a network.
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- $\bigotimes$  Individual *i* has  $k_i$  contacts.
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- lndividuals repeatedly poll contacts on network.
- 🚳 Synchronous, discrete time updating.
- Individual *i* becomes active when fraction of active contacts  $\frac{a_i}{k} \ge \phi_i$ .
- Individuals remain active when switched (no recovery = SI model).

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First study random networks:

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#### First study random networks:

#### $\mathfrak{F}$ Start with N nodes with a degree distribution $P_k$

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#### First study random networks:

- $\Re$  Start with N nodes with a degree distribution  $P_k$
- Nodes are randomly connected (carefully so)

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#### First study random networks:

- $\mathfrak{S}$  Start with N nodes with a degree distribution  $P_k$
- Nodes are randomly connected (carefully so)
- 🗞 Aim: Figure out when activation will propagate



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#### First study random networks:

- $\mathfrak{S}$  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

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#### First study random networks:

- $\mathfrak{S}$  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:

1. If one individual is initially activated, what is the probability that an activation will spread over a network?



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#### First study random networks:

- $\clubsuit$  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:

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

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### Example random network structure:



 $\Re \Omega_{\rm crit} = \Omega_{\rm vuln} =$ critical mass = global vulnerable component  $\bigotimes \Omega_{\text{trig}} =$ triggering component  $\bigotimes \Omega_{\text{final}} =$ potential extent of spread  $\Delta \Omega = entire$ network

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 $\Omega_{\rm crit}\subset\Omega_{\rm trig};\ \Omega_{\rm crit}\subset\Omega_{\rm final};\ {\rm and}\ \Omega_{\rm trig},\Omega_{\rm final}\subset\Omega.$ 

#### Follow active links

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#### Follow active links

An active link is a link connected to an activated node.

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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.

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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 neigbors becomes active.

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#### Vulnerables:

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#### Vulnerables:

We call individuals who can be activated by just one contact being active vulnerables PoCS, Vol. 1 Social Contagion 56 of 111

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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*:

$$1/k_i \geq \phi_i$$

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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*:

 $1/k_i \geq \phi_i$ 

 $\ref{eq: starting}$  Which means # contacts  $k_i \leq \lfloor 1/\phi_i 
floor$ 

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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<sub>i</sub> ≤ [1/\$\phi\_i\$]
 For global cascades on random networks, must have a global cluster of vulnerables <sup>[26]</sup>

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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*:

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Which means # contacts k<sub>i</sub> ≤ ⌊1/φ<sub>i</sub>⌋
 For global cascades on random networks, must have a *global cluster of vulnerables* <sup>[26]</sup>
 Cluster of vulnerables = critical mass

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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<sub>i</sub> ≤ [1/φ<sub>i</sub>]
   For global cascades on random networks, must have a global cluster of vulnerables <sup>[26]</sup>
   Cluster of vulnerables = critical mass
- Solution Network story: 1 node  $\rightarrow$  critical mass  $\rightarrow$  everyone.

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## Back to following a link:

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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  $\propto kP_k$ .

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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.

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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:

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

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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.
- lization:

So So

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

$$P(\mathsf{linked node has degree } k) = rac{kP_k}{\langle k 
angle}$$

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#### Next: Vulnerability of linked node

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## Next: Vulnerability of linked node & Linked node is vulnerable with probability

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

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#### Next: Vulnerability of linked node Linked node is vulnerable with probability

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

Solution If linked node is vulnerable, it produces k - 1 new outgoing active links

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#### Next: Vulnerability of linked node Linked node is vulnerable with probability

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

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

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#### Putting things together:

Expected number of active edges produced by an active edge:

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#### Putting things together:

Expected number of active edges produced by an active edge:

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

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#### Putting things together:

Expected number of active edges produced by an active edge:



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



#### Putting things together:

Expected number of active edges produced by an active edge:



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

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

 $\beta_k = \text{probability a degree } k \text{ node is vulnerable.}$   $P_k = \text{probability a node has degree } k.$ 

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#### Two special cases:

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#### Two special cases:

 $\mathfrak{R}$  (1) Simple disease-like spreading succeeds:  $\beta_k = \beta$ 

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#### Two special cases:

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

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

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#### Two special cases:

 $\mathfrak{R}$  (1) Simple disease-like spreading succeeds:  $\beta_k = \beta$ 

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

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

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#### Two special cases:

 $\mathfrak{R}$  (1) Simple disease-like spreading succeeds:  $\beta_k = \beta$ 

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

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

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

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# Cascades on random networks



Cascades occur only if size of max vulnerable cluster > 0. PoCS, Vol. 1 Social Contagion 62 of 111

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## Cascades on random networks



 Cascades occur only if size of max vulnerable cluster > 0.
 System may be 'robust-yet-

fragile'.

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## Cascades on random networks



Cascades occur only if size of max vulnerable cluster > 0. 🚳 System may be 'robust-yetfragile'. 'Ignorance' 2 facilitates spreading.

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## Cascade window for random networks



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Solution (Cascade window) widens as threshold  $\phi$  decreases.

🚳 Lower thresholds enable spreading.



## Cascade window for random networks



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# All-to-all versus random networks



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#### For our simple model of a uniform threshold:

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#### For our simple model of a uniform threshold:

 Low (k): No cascades in poorly connected networks. No global clusters of any kind. PoCS, Vol. 1 Social Contagion 66 of 111

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#### For our simple model of a uniform threshold:

- Low (k): 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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#### For our simple model of a uniform threshold:

- Low (k): 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."

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#### 🙈 Next: Find expected fractional size of spread.



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Next: Find expected fractional size of spread.
 Not obvious even for uniform threshold problem.

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

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🗞 Next: Find expected fractional size of spread.

- 🚳 Not obvious even for uniform threshold problem.
- Solution Difficulty is in figuring out if and when nodes that need  $\geq 2$  hits switch on.
- Problem beautifully solved for infinite seed case by Gleeson and Cahalane: "Seed size strongly affects cascades on random networks," Phys. Rev. E, 2007. <sup>[14]</sup>

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🗞 Next: Find expected fractional size of spread.

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- Solution Difficulty is in figuring out if and when nodes that need  $\geq 2$  hits switch on.
- Problem beautifully solved for infinite seed case by Gleeson and Cahalane: "Seed size strongly affects cascades on random networks," Phys. Rev. E, 2007. <sup>[14]</sup>
- Developed further by Gleeson in "Cascades on correlated and modular random networks," Phys. Rev. E, 2008.<sup>[13]</sup>

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Randomly turn on a fraction  $\phi_0$  of nodes at time t = 0

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- Randomly turn on a fraction  $\phi_0$  of nodes at time t = 0
- Capitalize on local branching network structure of random networks (again)

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- Randomly turn on a fraction  $\phi_0$  of nodes at time t = 0
- Capitalize on local branching network structure of random networks (again)
- Now think about what must happen for a specific node *i* to become active at time *t*:

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  - t = 1: *i* was not a seed but enough of *i*'s friends switched on at time t = 0 so that *i*'s threshold is now exceeded.

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## Determining expected size of spread:

- Randomly turn on a fraction  $\phi_0$  of nodes at time t = 0
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- Now think about what must happen for a specific node *i* to become active at time *t*:
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  - t = 1: *i* was not a seed but enough of *i*'s friends switched on at time t = 0 so that *i*'s threshold is now exceeded.
  - t = 2: enough of *i*'s friends and friends-of-friends switched on at time t = 0 so that *i*'s threshold is now exceeded.

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## Determining expected size of spread:

- Randomly turn on a fraction  $\phi_0$  of nodes at time t = 0
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  - t = 1: *i* was not a seed but enough of *i*'s friends switched on at time t = 0 so that *i*'s threshold is now exceeded.
  - t = 2: enough of *i*'s friends and friends-of-friends switched on at time t = 0 so that *i*'s threshold is now exceeded.
  - 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 = active at t=0 Background Granovetter's model = active at t=1 Final size = active at t=2 Spreading success = active at t=3

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### Notes:

Calculations are possible if nodes do not become inactive (strong restriction).

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### 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.

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### 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.

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### 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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### 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 determinePr(node of degree k switching on at time t).
  - Asynchronous updating can be handled too.

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### Pleasantness:

Taking off from a single seed story is about expansion away from a node.

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### Pleasantness:

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

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### 🚳 Notation:

 $\phi_{k,t} = \mathbf{Pr}(a \text{ degree } k \text{ node is active at time } t).$ 



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🚳 Notation:

 $\phi_{k,t} = \Pr(a \text{ degree } k \text{ node is active at time } t).$ 

Solution:  $B_{kj} = \mathbf{Pr}$  (a degree k node becomes active if j neighbors are active).

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 $\phi_{k,t} = \Pr(a \text{ degree } k \text{ node is active at time } t).$ 

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 $\bigotimes$  Our starting point:  $\phi_{k,0} = \phi_0$ .

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- Solution:  $B_{kj} = \Pr$  (a degree k node becomes active if *j* neighbors are active).
- $\bigotimes$  Our starting point:  $\phi_{k,0} = \phi_0$ .

 $\bigotimes_{j=1}^{k} {\binom{k}{j} \phi_{0}^{j} (1-\phi_{0})^{k-j}} = \Pr(j \text{ of a degree } k \text{ node's neighbors were seeded at time } t = 0 ).$ 

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- Probability a degree k node was a seed at t = 0 is  $\phi_0$  (as above).

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- Probability a degree k node was a seed at t = 0 is  $\phi_0$  (as above).

Robability a degree k node was not a seed at t = 0 is  $(1 - \phi_0)$ .

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- Solution:  $B_{kj} = \Pr$  (a degree k node becomes active if *j* neighbors are active).
- $\bigotimes$  Our starting point:  $\phi_{k,0} = \phi_0$ .
- $\bigotimes_{j=1}^{k} {\binom{k}{j}} \phi_0^j (1-\phi_0)^{k-j} = \Pr(j \text{ of a degree } k \text{ node's neighbors were seeded at time } t=0).$
- Probability a degree k node was a seed at t = 0 is  $\phi_0$  (as above).

Robability a degree k node was not a seed at t = 0 is  $(1 - \phi_0)$ .

Sombining everything, we have:

$$\phi_{k,1} = \phi_0 + (1 - \phi_0) \sum_{j=0}^k \binom{k}{j} \phi_0^j (1 - \phi_0)^{k-j} B_{kj}.$$

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 $\mathbb{R}$  Notation: call this probability  $\theta_t$ .

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 $\mathbb{R}$  Notation: call this probability  $\theta_t$ .

 $\bigotimes$  We already know  $\theta_0 = \phi_0$ .

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 $\bigotimes$  Notation: call this probability  $\theta_t$ .

 $\bigotimes$  We already know  $\theta_0 = \phi_0$ .

Story analogous to t = 1 case. For node *i*:

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

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 $\Re$  Notation: call this probability  $\theta_t$ .

 $\bigotimes$  We already know  $\theta_0 = \phi_0$ .

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Average over all nodes to obtain expression for  $\phi_{t+1}$ :

$$\phi_{t+1} = \phi_0 + (1 - \phi_0) \sum_{k=0}^{\infty} P_k \sum_{j=0}^k \binom{k}{j} \theta_t^j (1 - \theta_t)^{k-j} B_{kj}.$$



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 $\mathfrak{F}$  So we need to compute  $\theta_t$ ...

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 $\mathfrak{F}$  So we need to compute  $\theta_t$ ... massive excitement...



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First connect  $\theta_0$  to  $\theta_1$ :

 $\ \ \ \theta_1 = \phi_0 +$ 

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

kP<sub>k</sub>/(k) = R<sub>k</sub> = Pr (edge connects to a degree k node).
∑<sup>k-1</sup><sub>j=0</sub> piece gives Pr(degree node k activates) of its neighbors k − 1 incoming neighbors are active.
φ<sub>0</sub> and (1 − φ<sub>0</sub>) terms account for state of node at time t = 0.

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First connect  $\theta_0$  to  $\theta_1$ :

 $\textcircled{b} \theta_1 = \phi_0 +$ 

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

 $\begin{array}{l} & \displaystyle \bigotimes_{k} \frac{k P_{k}}{\langle k \rangle} = R_{k} = \mathbf{Pr} \text{ (edge connects to a degree } k \text{ node).} \\ & \displaystyle \bigotimes_{j=0}^{k-1} \text{ piece gives } \mathbf{Pr} (\text{degree node } k \text{ activates}) \text{ of its neighbors } k-1 \text{ incoming neighbors are active.} \\ & \displaystyle \bigotimes_{0} \text{ and } (1-\phi_{0}) \text{ terms account for state of node at time } t=0. \end{array}$ 

 $\mathfrak{B}$  See this all generalizes to give  $\theta_{t+1}$  in terms of  $\theta_t$ ...

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# Expected size of spread Two pieces: edges first, and then nodes 1. $\theta_{t+1} = \underbrace{\phi_0}_{\text{exogenous}}$

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

### social effects

with  $\theta_0 = \phi_0$ . 2.  $\phi_{t+1} =$ 

$$\underbrace{\phi_0}_{\text{exogenous}} + (1 - \phi_0) \sum_{k=0}^{\infty} P_k \sum_{j=0}^k \binom{k}{j} \theta_t^j (1 - \theta_t)^{k-j} B_{kj}.$$



social effects

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Iterative map for  $\theta_t$  is key:

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

### social effects

$$= G(\theta_t;\phi_0)$$

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Retrieve cascade condition for spreading from a single seed in limit  $\phi_0 \rightarrow 0$ .

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Retrieve cascade condition for spreading from a single seed in limit  $\phi_0 \rightarrow 0$ .

 $\bigotimes$  Depends on map  $\theta_{t+1} = G(\theta_t; \phi_0)$ .

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- Retrieve cascade condition for spreading from a single seed in limit  $\phi_0 \rightarrow 0$ .
- $\bigotimes$  Depends on map  $\theta_{t+1} = G(\theta_t; \phi_0)$ .

First: if self-starters are present, some activation is assured:

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

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

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- Retrieve cascade condition for spreading from a single seed in limit  $\phi_0 \rightarrow 0$ .
- $\bigotimes$  Depends on map  $\theta_{t+1} = G(\theta_t; \phi_0)$ .

First: if self-starters are present, some activation is assured:

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

meaning  $B_{k0} > 0$  for at least one value of  $k \ge 1$ .  $\Im$  If  $\theta = 0$  is a fixed point of *G* (i.e.,  $G(0; \phi_0) = 0$ ) then spreading occurs if

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

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### In words:

Some nodes turn on for free.

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### In words:

- Some nodes turn on for free.
- If *G* has an unstable fixed point at  $\theta = 0$ , then cascades are also always possible.

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### In words:

- Some nodes turn on for free. 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:

 $\clubsuit$  Cascade condition is more complicated for  $\phi_0 > 0$ .

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### In words:

- 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:

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.



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### In words:

- 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:

- $\clubsuit$  Cascade condition is more complicated for  $\phi_0 > 0$ .
- Solution 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  $\phi_0$ , so as we change  $\phi_0$ , we also change G.

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### In words:

- 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:

- $\clubsuit$  Cascade condition is more complicated for  $\phi_0 > 0$ .
- Solution 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  $\phi_0$ , so as we change  $\phi_0$ , we also change G.
- 🚳 A version of a critical mass model again.

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Given  $\theta_0 (= \phi_0)$ ,  $\theta_\infty$  will be the nearest stable fixed point, either above or below.

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Siven  $\theta_0(=\phi_0)$ ,  $\theta_\infty$  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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Siven  $\theta_0(=\phi_0)$ ,  $\theta_\infty$  will be the nearest stable fixed point, either above or below.

- n.b., adjacent fixed points must have opposite stability types.
- $\Im$  Important: Actual form of *G* depends on  $\phi_0$ .

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- Siven  $\theta_0(=\phi_0)$ ,  $\theta_\infty$  will be the nearest stable fixed point, either above or below.
- n.b., adjacent fixed points must have opposite stability types.
- $\Im$  Important: Actual form of *G* depends on  $\phi_0$ .
- So choice of  $\phi_0$  dictates both G and starting point—can't start anywhere for a given G.

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



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



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 $P_{k,t}$  versus k



"Influentials, Networks, and Public Opinion Formation" Watts and Dodds, J. Consum. Res., **34**, 441–458, 2007. <sup>[27]</sup> PoCS, Vol. 1 Social Contagion 84 of 111

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- Exploration of threshold model of social contagion on various networks.
- 🚳 "Influentials" are limited in power.
- Connected groups of weakly influential-vulnerable" individuals are key.
- Average individuals can have more power than well connected ones.



# The multiplier effect:



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



### The multiplier effect:



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🚳 Skewed influence distribution example.

# Special subnetworks can act as triggers



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# The power of groups...



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

www.despair.com

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



despair.com

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"Threshold Models of Social Influence" Watts and Dodds, The Oxford Handbook of Analytical Sociology, **34**, 475–497, 2009.<sup>[28]</sup>

🚳 Assumption of sparse interactions is good

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We have a second second in the second second

"Threshold Models of Social Influence" Watts and Dodds, The Oxford Handbook of Analytical Sociology, **34**, 475–497, 2009. <sup>[28]</sup> PoCS, Vol. 1 Social Contagion 90 of 111

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Assumption of sparse interactions is good
 Degree distribution is (generally) key to a network's function



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Assumption of sparse interactions is good
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Still, random networks don't represent all networks



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 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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# 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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# Generalized affiliation model



(Blau & Schwartz, Simmel, Breiger)



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# Generalized affiliation model networks with triadic closure

```
Connect nodes with probability \propto e^{-\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

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- Solution Connect nodes with probability  $\propto e^{-\alpha d}$ where  $\alpha$  = homophily parameter and
  - *d* = distance between nodes (height of lowest common ancestor)
- $rac{1}{\tau_1}$  = intergroup probability of friend-of-friend connection
# Generalized affiliation model networks with triadic closure

 ${\ensuremath{\widehat{\otimes}}}$  Connect nodes with probability  $\propto e^{-lpha d}$  where

 $\alpha$  = homophily parameter and

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

- $rac{1}{\tau_1}$  = intergroup probability of friend-of-friend connection
- $\ensuremath{\bigotimes}$   $\tau_2$  = intragroup probability of friend-of-friend connection



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# Cascade windows for group-based networks



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# Multiplier effect for group-based networks:



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🚳 Multiplier almost always below 1.

### Assortativity in group-based networks



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### Assortativity in group-based networks



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#### Summary

linfluential vulnerables' are key to spread.

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#### Summary

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

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#### Summary

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

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#### Summary

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

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#### Summary

- linfluential vulnerables' are key to spread.
- 🗞 Early adopters are mostly vulnerables.
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Groups



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- linfluential vulnerables' are key to spread.
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- Most extreme/unexpected cascades occur in highly connected networks

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#### Summary

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#### Summary

- linfluential vulnerables' are key to spread.
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- 🚳 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
- linfluentials' are posterior constructs.
- 🚳 Many potential influentials exist.

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#### Implications

#### line and the influential vulnerables.

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### Implications

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

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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...)

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### Implications

- Focus on the influential vulnerables.
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   Want enough individuals who will adopt and
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- Want enough individuals who will adopt and display.
- Displaying can be passive = free (yo-yo's, fashion), or active = harder to achieve (political messages).

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### Implications

- line and 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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### Spreading and unspreading: Empires

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http://www.youtube.com/watch?v=FEaCflp9qR4?rel=0

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