Sid Redner (physics.bu.edu/~redner) Mathematical Physics of Complex Networks (MAPCON), MPI Dresden, May 14-18, 2012

> T. Antal (BU→Edinburgh), V. Sood (BU→Lausanne), D. Volovik (BU) NSF DMR0906504

Sid Redner (physics.bu.edu/~redner) Mathematical Physics of Complex Networks (MAPCON), MPI Dresden, May 14-18, 2012

> T. Antal (BU→Edinburgh), V. Sood (BU→Lausanne), D. Volovik (BU) NSF DMR0906504

The classic voter model 3 basic results

Sid Redner (physics.bu.edu/~redner) Mathematical Physics of Complex Networks (MAPCON), MPI Dresden, May 14-18, 2012

> T. Antal (BU→Edinburgh), V. Sood (BU→Lausanne), D. Volovik (BU) NSF DMR0906504

The classic voter model 3 basic results

Voting on complex networks T.Antal, V. Sood new conservation law two time-scale route to consensus short consensus time

Sid Redner (physics.bu.edu/~redner) Mathematical Physics of Complex Networks (MAPCON), MPI Dresden, May 14-18, 2012

> T. Antal (BU→Edinburgh), V. Sood (BU→Lausanne), D. Volovik (BU) NSF DMR0906504

- The classic voter model 3 basic results
- Voting on complex networks T.Antal, V.Sood new conservation law two time-scale route to consensus short consensus time
- Confident/Reinforced voting D.Volovik two time-scale dynamics symmetry breaking clustering



0. Binary voter variable at each site i



# 0. Binary voter variable at each site i1. Pick a random voter



0. Binary voter variable at each site i

I. Pick a random voter

2. Assume state of randomly-selected neighbor individual has no self-confidence & adopts neighbor's state



0. Binary voter variable at each site i

I. Pick a random voter

2. Assume state of randomly-selected neighbor individual has no self-confidence & adopts neighbor's state

Clifford & Sudbury (1973)



- 0. Binary voter variable at each site i
- I. Pick a random voter
- 2. Assume state of randomly-selected neighbor individual has no self-confidence & adopts neighbor's state



0. Binary voter variable at each site i

I. Pick a random voter

2. Assume state of randomly-selected neighbor individual has no self-confidence & adopts neighbor's state



0. Binary voter variable at each site i

I. Pick a random voter

- 2. Assume state of randomly-selected neighbor individual has no self-confidence & adopts neighbor's state
- 3. Repeat 1 & 2 until consensus *necessarily* occurs in a finite system

# Voter Model Evolution Dornic et al. (2001) random initial condition:



# t=4 t=16 t=64 t=256

#### droplet initial condition:



## Voter versus Ising Evolution



#### Voter

lsing

**Voter Model:** Tell me how to vote

lemming



**Voter Model:** Tell me how to vote

#### Invasion Process: I tell you how to vote





**Voter Model:** Tell me how to vote

#### Invasion Process: I tell you how to vote

### Link Dynamics:

Pick two disagreeing agents and change one at random







**Voter Model:** Tell me how to vote

#### Invasion Process: I tell you how to vote

Link Dynamics:

Pick two disagreeing agents and change one at random

*identical* on lattices, distinct on degree-heterogenous graphs Suchecki, Eguiluz & San Miguel (2005), Castellano (2005), Sood & SR (2005)







# Lattice Voter Model: 3 Basic Properties

Lattice Voter Model: 3 Basic Properties I. Final State (Exit) Probability  $\mathcal{E}(\rho_0)$ 

# Lattice Voter Model: 3 Basic Properties

I. Final State (Exit) Probability  $\mathcal{E}(\rho_0)$ 

Evolution of a single active link:



#### **average** magnetization conserved





2. Two-Spin Correlations







3. Consensus Time



3. Consensus Time

dimension	consensus time
Ι	N <sup>2</sup>
2	N In N
>2	N

C. Castellano, D.Vilon, A.Vespignani, EPL **63**, 153 (2003) K. Suchecki, V. M. Eguiluz, M. San Miguel, EPL **69**, 228 (2005) V. Sood, SR, PRL **94**, 178701 (2005); T.Antal, V. Sood, SR, PRE **77**, 041121 (2008)

C. Castellano, D.Vilon, A.Vespignani, EPL **63**, 153 (2003) K. Suchecki, V. M. Eguiluz, M. San Miguel, EPL **69**, 228 (2005) V. Sood, SR, PRL **94**, 178701 (2005); T. Antal, V. Sood, SR, PRE **77**, 041121 (2008)

illustrative example: complete bipartite graph



C. Castellano, D.Vilon, A.Vespignani, EPL **63**, 153 (2003) K. Suchecki, V. M. Eguiluz, M. San Miguel, EPL **69**, 228 (2005) V. Sood, SR, PRL **94**, 178701 (2005); T.Antal, V. Sood, SR, PRE **77**, 041121 (2008)

#### illustrative example: complete bipartite graph



C. Castellano, D.Vilon, A.Vespignani, EPL **63**, 153 (2003) K. Suchecki, V. M. Eguiluz, M. San Miguel, EPL **69**, 228 (2005) V. Sood, SR, PRL **94**, 178701 (2005); T.Antal, V. Sood, SR, PRE **77**, 041121 (2008)



C. Castellano, D.Vilon, A.Vespignani, EPL **63**, 153 (2003) K. Suchecki, V. M. Eguiluz, M. San Miguel, EPL **69**, 228 (2005) V. Sood, SR, PRL **94**, 178701 (2005); T. Antal, V. Sood, SR, PRE **77**, 041121 (2008)



C. Castellano, D.Vilon, A.Vespignani, EPL **63**, 153 (2003) K. Suchecki, V. M. Eguiluz, M. San Miguel, EPL **69**, 228 (2005) V. Sood, SR, PRL **94**, 178701 (2005); T.Antal, V. Sood, SR, PRE **77**, 041121 (2008)



C. Castellano, D.Vilon, A.Vespignani, EPL **63**, 153 (2003) K. Suchecki, V. M. Eguiluz, M. San Miguel, EPL **69**, 228 (2005) V. Sood, SR, PRL **94**, 178701 (2005); T. Antal, V. Sood, SR, PRE **77**, 041121 (2008)



Subgraph densities:  $\rho_a = N_a/a$ ,  $\rho_b = N_b/b$  dt = 1/(a+b)

$$\rho_{a,b}(t) = \frac{1}{2} [\rho_{a,b}(0) - \rho_{b,a}(0)] e^{-2t} + \frac{1}{2} [\rho_a(0) + \rho_b(0)]$$
  

$$\rightarrow \frac{1}{2} [\rho_a(0) + \rho_b(0)]$$

C. Castellano, D.Vilon, A.Vespignani, EPL **63**, 153 (2003) K. Suchecki, V. M. Eguiluz, M. San Miguel, EPL **69**, 228 (2005) V. Sood, SR, PRL **94**, 178701 (2005); T. Antal, V. Sood, SR, PRE **77**, 041121 (2008)



Subgraph densities:  $\rho_a = N_a/a$ ,  $\rho_b = N_b/b$  dt = 1/(a+b)

$$\rho_{a,b}(t) = \frac{1}{2} [\rho_{a,b}(0) - \rho_{b,a}(0)] e^{-2t} + \frac{1}{2} [\rho_a(0) + \rho_b(0)]$$
  

$$\to \frac{1}{2} [\rho_a(0) + \rho_b(0)] \qquad \text{magnetization not conserved}$$








### New Conservation Law



## New Conservation Law



to compensate the different rates: degree-weighted  $\omega = \frac{1}{\mu_1} \sum_k k n_k \rho_k$ Ist moment:

$$\mu_1 = \text{av. degree}$$

$$n_k = \text{frac. nodes of degree } k$$

$$\rho_k = \text{frac.} \uparrow \text{ on nodes of degree } k$$

## **New Conservation Law**



to compensate the different rates: degree-weighted  $\omega =$ st moment:

$$= \frac{1}{\mu_1} \sum_k k n_k \rho_k \quad \text{conserved!}$$

 $\mu_1 = \text{av. degree}$  $n_k = \text{frac. nodes of degree } k$  $\rho_k = \text{frac.} \uparrow \text{ on nodes of degree } k$ 

Castellano (2005) Antal, Sood, SR (2005, 06, 08)



Castellano (2005) Antal, Sood, SR (2005, 06, 08)



Castellano (2005) Antal, Sood, SR (2005, 06, 08)



Castellano (2005) Antal, Sood, SR (2005, 06, 08)



"flow" from low degree to high degree

Castellano (2005) Antal, Sood, SR (2005, 06, 08)



"flow" from low degree to high degree

degree-weighted inverse moment

$$\omega_{-1} = \frac{1}{\mu_1} \sum_k k^{-1} n_k \rho_k \quad \text{conserved!}$$

# Exit Probability on Complex Graphs $\mathcal{E}(\omega) = \omega$

# Exit Probability on Complex Graphs $\mathcal{E}(\omega) = \omega$



# Exit Probability on Complex Graphs $\mathcal{E}(\omega) = \omega$



# Route to Consensus on Complex Graphs

# Route to Consensus on Complex Graphs



# Route to Consensus on Complex Graphs



#### warmup: complete graph

#### warmup: complete graph

$$T(\rho) = \mathcal{R}(\rho)[T(\rho + d\rho) + dt] + \mathcal{L}(\rho)[T(\rho - d\rho) + dt] + [1 - \mathcal{R}(\rho) - \mathcal{L}(\rho)][T(\rho) + dt]$$

#### warmup: complete graph

$$T(\rho) = \mathcal{R}(\rho)[T(\rho + d\rho) + dt] + \mathcal{L}(\rho)[T(\rho - d\rho) + dt] + [1 - \mathcal{R}(\rho) - \mathcal{L}(\rho)][T(\rho) + dt]$$



#### warmup: complete graph

$$T(\rho) = \mathcal{R}(\rho)[T(\rho + d\rho) + dt] \\ + \mathcal{L}(\rho)[T(\rho - d\rho) + dt] \\ + [1 - \mathcal{R}(\rho) - \mathcal{L}(\rho)][T(\rho) + dt]$$



#### warmup: complete graph

$$T(\rho) = \mathcal{R}(\rho)[T(\rho + d\rho) + dt] + \mathcal{L}(\rho)[T(\rho - d\rho) + dt] + [1 - \mathcal{R}(\rho) - \mathcal{L}(\rho)][T(\rho) + dt]$$



# **Consensus Time on Complete Graph**

$$T(\rho) = \mathcal{R}(\rho)[T(\rho + d\rho) + dt] + \mathcal{L}(\rho)[T(\rho - d\rho) + dt] + [1 - \mathcal{R}(\rho) - \mathcal{L}(\rho)][T(\rho) + dt]$$

continuum limit:



# **Consensus Time on Complete Graph**

$$T(\rho) = \mathcal{R}(\rho)[T(\rho + d\rho) + dt] + \mathcal{L}(\rho)[T(\rho - d\rho) + dt] + [1 - \mathcal{R}(\rho) - \mathcal{L}(\rho)][T(\rho) + dt]$$

continuum limit: 
$$T'' = -\frac{N}{\rho(1-\rho)}$$

solution:

$$T(\rho) = -N \left[ \rho \ln \rho + (1 - \rho) \ln(1 - \rho) \right]$$

 $T(\{\rho_k\}) \equiv$  av. consensus time starting with density  $\rho_k$ on nodes of degree k

$$T(\{\rho_k\}) = \sum_k \mathcal{R}_k(\{\rho_k\})[T(\{\rho_k^+\}) + dt]$$
  
+ 
$$\sum_k \mathcal{L}_k(\{\rho_k\})[T(\{\rho_k^-\}) + dt]$$
  
+ 
$$\left[1 - \sum_k [\mathcal{R}_k(\{\rho_k\}) + \mathcal{L}_k(\{\rho_k\})]\right][T(\{\rho_k\}) + dt]$$
  
$$\mathcal{R}_k(\{\rho_k\}) = \operatorname{prob}(\rho_k \to \rho_k^+) \qquad \mathcal{L}_k(\{\rho_k\}) = n_k \rho_k(1 - \omega)$$
  
= 
$$\frac{1}{N} \sum_x' \frac{1}{k_x} \sum_y P(\downarrow, --, \uparrow)$$
  
= 
$$n_k \omega(1 - \rho_k)$$

continuum limit:

$$\sum_{k} \left[ (\omega - \rho_k) \frac{\partial T}{\partial \rho_k} + \frac{\omega + \rho_k - 2\omega \rho_k}{2Nn_k} \frac{\partial^2 T}{\partial \rho_k^2} \right] = -1$$

## **Molloy-Reed Configuration Model**



#### continuum limit:

$$\sum_{k} \left[ (\omega - \rho_k) \frac{\partial T}{\partial \rho_k} + \frac{\omega + \rho_k - 2\omega \rho_k}{2Nn_k} \frac{\partial^2 T}{\partial \rho_k^2} \right] = -1$$
  
now use  $\rho_k \to \omega \quad \forall k$   
and  $\frac{\partial}{\partial \rho_k} = \frac{\partial \omega}{\partial \rho_k} \frac{\partial}{\partial \omega} = \frac{kn_k}{\mu_1} \frac{\partial}{\partial \omega}$ 

#### continuum limit:

to

$$\sum_{k} \left[ (\omega - \rho_k) \frac{\partial T}{\partial \rho_k} + \frac{\omega + \rho_k - 2\omega \rho_k}{2Nn_k} \frac{\partial^2 T}{\partial \rho_k^2} \right] = -1$$
now use  $\rho_k \to \omega \quad \forall k$ 
and  $\frac{\partial}{\partial \rho_k} = \frac{\partial \omega}{\partial \rho_k} \frac{\partial}{\partial \omega} = \frac{kn_k}{\mu_1} \frac{\partial}{\partial \omega}$ 
to give  $\frac{\partial^2 T}{\partial \omega^2} = -\frac{N\mu_1^2/\mu_2}{\omega(1 - \omega)}$ 

#### continuum limit:

$$\sum_{k} \left[ (\omega - \rho_{k}) \frac{\partial T}{\partial \rho_{k}} + \frac{\omega + \rho_{k} - 2\omega\rho_{k}}{2Nn_{k}} \frac{\partial^{2}T}{\partial \rho_{k}^{2}} \right] = -1$$
now use  $\rho_{k} \to \omega \quad \forall k$ 
and  $\frac{\partial}{\partial \rho_{k}} = \frac{\partial \omega}{\partial \rho_{k}} \frac{\partial}{\partial \omega} = \frac{kn_{k}}{\mu_{1}} \frac{\partial}{\partial \omega}$ 
to give  $\frac{\partial^{2}T}{\partial \omega^{2}} = -\frac{N\mu_{1}^{2}/\mu_{2}}{\omega(1 - \omega)} \quad \text{same} \quad T'' = -\frac{N}{\rho(1 - \rho)}$ 

with effective size  $N_{
m eff} = N \, \mu_1^2 / \mu_2$ 

**Consensus Time for Power-Law Degree** Distribution  $n_k \sim k^{-\nu}$ 

Voter model:

Voter model:  

$$T_N \propto N_{\text{eff}} = N \frac{\mu_1^2}{\mu_2} \sim \begin{cases} N & \nu > 3 \\ N/\ln N & \nu = 3 \\ N^{2(\nu-2)/(\nu-1)} & 2 < \nu < 3 \\ (\ln N)^2 & \nu = 2 \\ \mathcal{O}(1) & \nu < 2 \end{cases}$$

**Consensus Time for Power-Law Degree** Distribution  $n_k \sim k^{-\nu}$ 

Voter model:

Voter model:  

$$T_N \propto N_{\text{eff}} = N \frac{\mu_1^2}{\mu_2} \sim \begin{cases} N & \nu > 3 \\ N/\ln N & \nu = 3 \\ N^{2(\nu-2)/(\nu-1)} & 2 < \nu < 3 \\ (\ln N)^2 & \nu = 2 \\ \mathcal{O}(1) & \nu < 2 \end{cases}$$

fast (<IN) consensus Consensus Time for Power-Law Degree Distribution  $n_k \sim k^{-\nu}$ 

Voter model:

$$T_N \propto N_{\rm eff} = N \frac{\mu_1^2}{\mu_2} \sim N_{\rm eff}$$

 $\begin{cases} N & \nu > 3 \\ N/\ln N & \nu = 3 \\ N^{2(\nu-2)/(\nu-1)} & 2 < \nu < 3 \\ (\ln N)^2 & \nu = 2 \\ \mathcal{O}(1) & \nu < 2 \end{cases}$ 

fast (<N) consensus

Invasion process:  

$$T_N \sim \begin{cases} N & \nu > 2, \\ N \ln N & \nu = 2, \\ N^{2-\nu} & \nu < 2. \end{cases}$$










motivation: Centola (2010) related work: Dall'Asta & Castellano (2007)





extremal

motivation: Centola (2010) related work: Dall'Asta & Castellano (2007)





marginal

### Simplest case: 2 internal states densities $P_0$ , $P_1$ , $M_0$ , $M_1$ , with $P_0+P_1+M_0+M_1=I$



Simplest case: 2 internal states densities  $P_0$ ,  $P_1$ ,  $M_0$ ,  $M_1$ , with  $P_0+P_1+M_0+M_1=I$ 

#### basic processes:

 $M_1 P_1 \longrightarrow P_0 P_1 \text{ or } M_0 M_1$  $P_0 P_1 \longrightarrow P_0 P_1 \text{ or } P_0 P_0$  $M_1 P_0 \longrightarrow M_1 P_1 \text{ or } P_0 P_0$ 



 $\begin{array}{ll} M_0 P_0 & \to M_0 P_1 & \text{or } M_1 P_0 \\ M_0 M_1 & \to M_0 M_1 & \text{or } M_0 M_0 \\ M_0 P_1 & \to M_1 P_1 & \text{or } M_0 M_0 \end{array}$ 

rate equations/mean-field limit:  $\dot{P}_0 = -M_0P_0 + M_1P_1 + P_0P_1$   $\dot{P}_1 = M_0P_0 - M_1P_1 - P_0P_1 + (M_1P_0 - M_0P_1)$ similarly for M<sub>0</sub>, M<sub>1</sub> special soluble case: symmetric limit

$$P_0 + P_1 = M_0 + M_1 = \frac{1}{2}$$

 $\dot{P}_0 = -M_0 P_0 + M_1 P_1 + P_0 P_1$  $\dot{P}_1 = M_0 P_0 - M_1 P_1 - P_0 P_1 + (M_1 P_0 - M_0 P_1)$  special soluble case: symmetric limit

$$P_0 + P_1 = M_0 + M_1 = \frac{1}{2}$$

 $\dot{P}_0 = -M_0 P_0 + M_1 P_1 + P_0 P_1$  $\dot{P}_1 = M_0 P_0 - M_1 P_1 - P_0 P_1 + (M_1 P_0 - M_0 P_1)$ 

$$\dot{P}_0 = -\dot{P}_1 = P_0^2 + \frac{1}{2}P_0 - \frac{1}{4} = -(P_0 - \lambda_+)(P_0 - \lambda_-) \lambda_{\pm} = \frac{1}{4}(-1\pm\sqrt{5}) \approx 0.309, -0.809$$

solution: 
$$\frac{P_0(t) - \lambda_+}{P_0(t) - \lambda_-} = \frac{P_0(0) - \lambda_+}{P_0(0) - \lambda_-} e^{-(\lambda_+ - \lambda_-)t}$$

near symmetric  $P_0 = \frac{1}{2} + 10^{-5}, M_0 = \frac{1}{2} - 10^{-5}, P_1 = M_1 = 0$  limit:



near symmetric  $P_0 = \frac{1}{2} + 10^{-5}, M_0 = \frac{1}{2} - 10^{-5}, P_1 = M_1 = 0$  limit:



near symmetric  $P_0 = \frac{1}{2} + 10^{-5}, M_0 = \frac{1}{2} - 10^{-5}, P_1 = M_1 = 0$  limit:





### **Consensus Time in Two Dimensions**









droplets





two time scales control approach to consensus see also Spirin, Krapivsky, SR (2001), Chen & SR (2005) Ising model Majority vote model

#### Voter model:

paradigmatic, soluble, hopelessly naive

#### Voter model:

paradigmatic, soluble, hopelessly naive

#### Voter model on complex networks: new conservation law

route to consensus sensitive to network structure fast consensus for broad degree distributions

#### Voter model:

paradigmatic, soluble, hopelessly naive

#### Voter model on complex networks: new conservation law

route to consensus sensitive to network structure fast consensus for broad degree distributions

#### Confident voting on simple networks:

two time-scale route to consensus **fast** consensus (In N vs. N) in mean-field limit **slow** consensus on lattices & networks

#### Voter model:

paradigmatic, soluble, hopelessly naive

## Voter model on complex networks:

new conservation law route to consensus sensitive to network structure fast consensus for broad degree distributions

### Confident voting on simple networks:

two time-scale route to consensus fast consensus (In N vs. N) in mean-field limit slow consensus on lattices & networks

#### **Ongoing:**

"churn" rather than consensus heterogeneity of real people positive and negative social interactions → social balance