

- ▶ We want to investigate:
 - ▶ the effect of peer/group pressure
 - ▶ heterogeneity in voters behaviour
 - ▶ stubborn voters (zealots)
- ▶ These have been explored individually in the following:
 - ▶ Castellano, C., Muñoz, M. A. & Pastor-Satorras, R. **Nonlinear q-voter model**. Physical Review E 80, 041129 (2009).
 - ▶ Mobilia, M., Petersen, A. & Redner, S. **On the role of zealotry in the voter model**. Journal of Statistical Mechanics: Theory and Experiment 2007, P08029 (2007).
 - ▶ Mobilia, M. **Nonlinear q-voter model with inflexible zealots**. Physical Review E 92, 012803 (2015).

We find that considering heterogeneous populations leads to non-trivial behaviour - in particular a *non-equilibrium steady state (NESS)*.



Looking for Higher (and Higher) Meaning

The draw of the crowd is devilishly strong.

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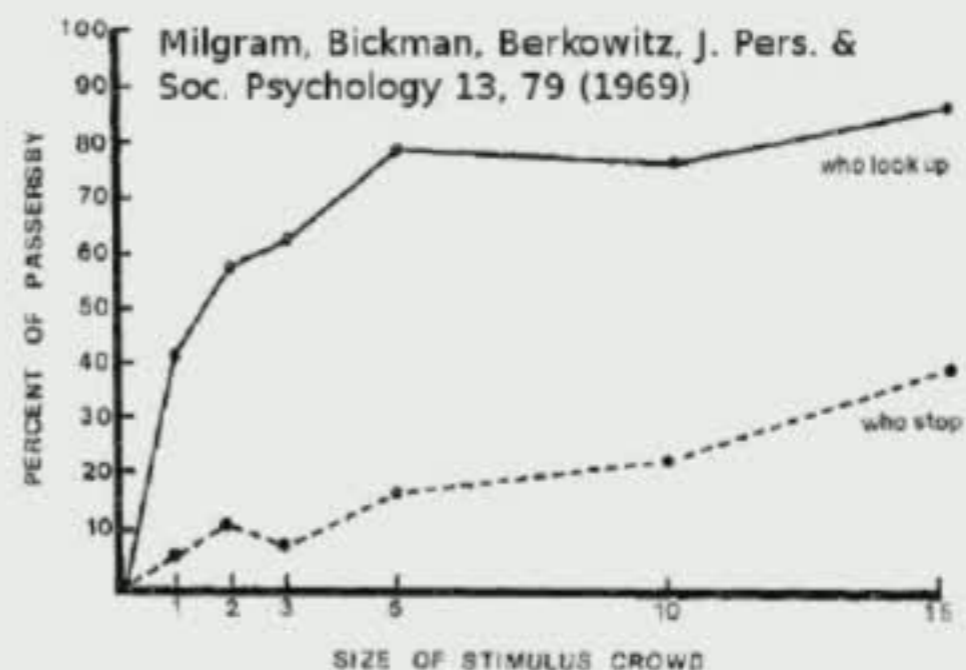
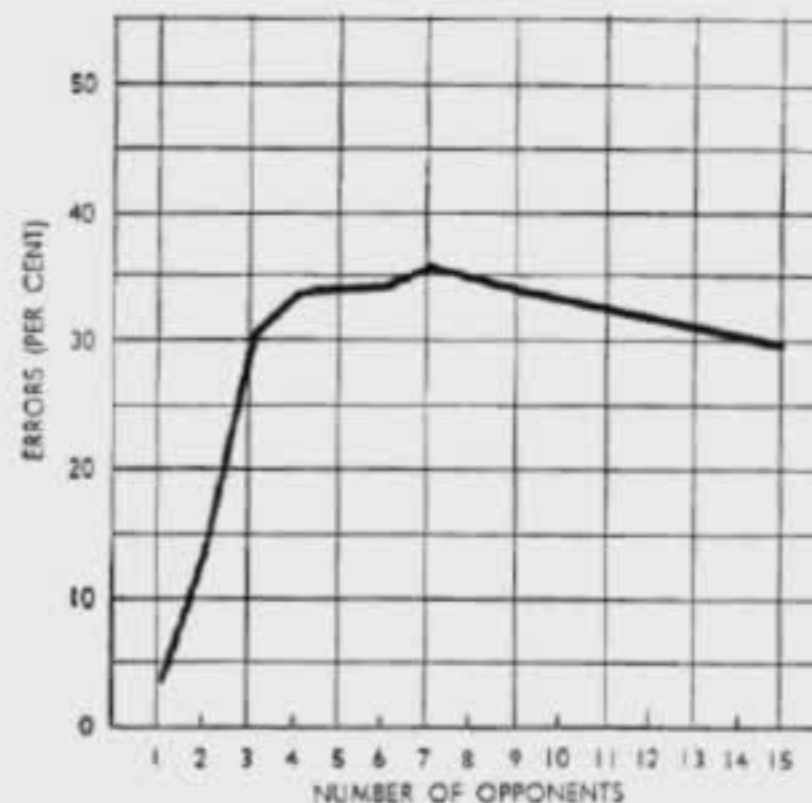
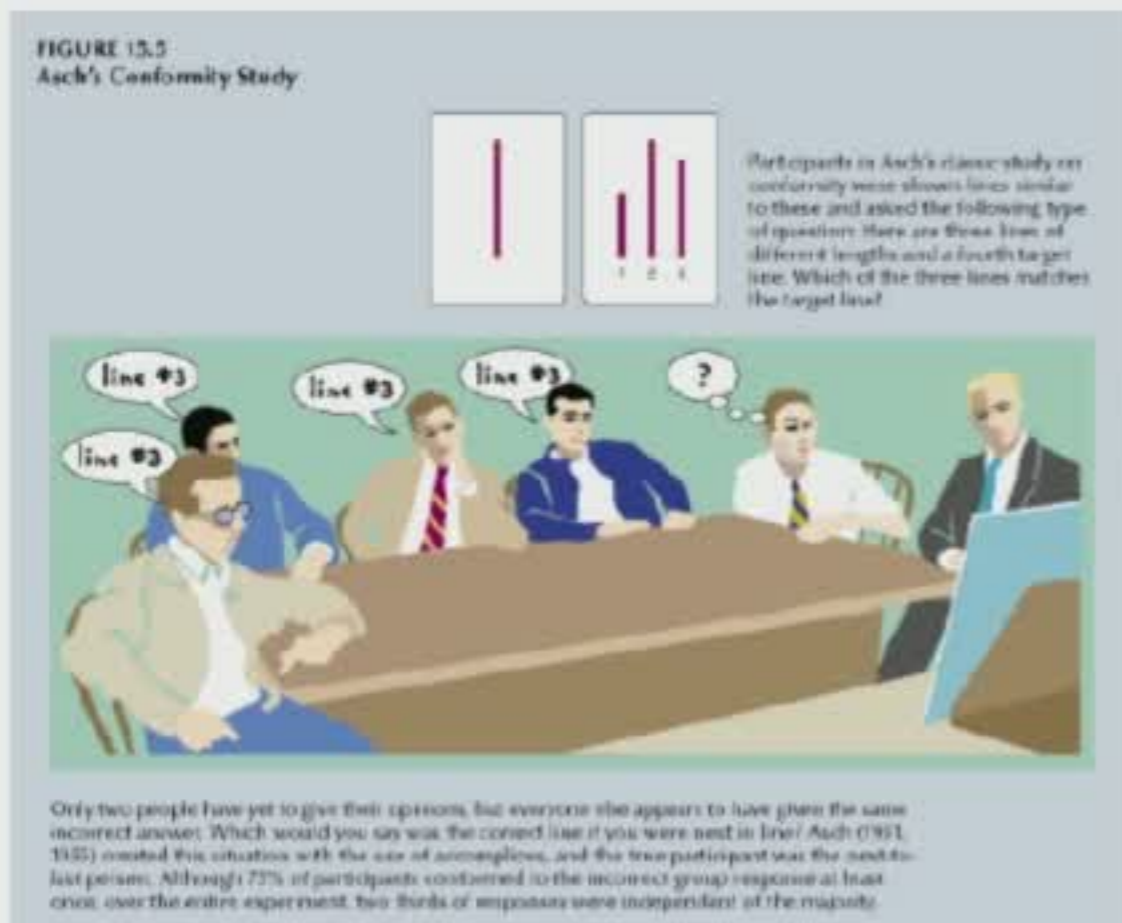


FIG. 1. Mean percentage of passersby who look up and who stop, as a function of the size of the stimulus crowd.

Figure: Milgram's Crowd Experiment. Cartoon (left) and results (right).

Experiment to understand conformity.

- ▶ A group of N people on a street, looking up.
- ▶ An individual has a large effect ($N = 1$).
- ▶ Conformity increases greatly from $N = 1$ to $N = 5$.



SIZE OF MAJORITY which opposed them had an effect on the subjects. With a single opponent the subject erred only 3.5 per cent of the time; with two opponents he erred 13.6 per cent; three, 31.8 per cent; four, 35.1 per cent; six, 35.2 per cent; seven, 37.1 per cent; nine, 35.1 per cent; 15, 31.2 per cent.

Figure: Asch's Conformity Study. Cartoon (left) and results (right).

- ▶ Experiment to study how many people it takes to conform - even if the majority is wrong.
- ▶ Dependent on group size, up to a point.
- ▶ Our pressure to conform is individually different and depends on how many people we observe with that opinion.

- ▶ Population of N voters who support one of two opinions (denoted by ± 1)
- ▶ Some voters are inflexible zealots, they never change their opinion, the number of which is denoted by Z_{\pm} .
- ▶ The rest are swing voters of two types, labelled as q_1 - and q_2 -susceptibles, with numbers S_i ($i = 1, 2$).

The number of voters is conserved, i.e,

$$S_1 + S_2 + Z_+ + Z_- = N.$$

We track the number of $+1$ voters in each population, $\mathbf{n} = (n_1, n_2)$.

Consider a well-mixed system (complete graph). The system can be described exactly by the master equation

$$P(\mathbf{n}, T+1) = \sum_{\mathbf{n}'} \mathcal{G}(\mathbf{n}', \mathbf{n}) P(\mathbf{n}', T)$$

where $\mathbf{n}' \in \{\mathbf{n}, \mathbf{n} \pm \mathbf{e}_1, \mathbf{n} \pm \mathbf{e}_2\}$ and \mathcal{G} the transition matrix consisting of the rates $W_i^\pm(\mathbf{n})$ and with $\mathbf{e}_1 := (1, 0)$ and $\mathbf{e}_2 := (0, 1)$.

We can specify the system state with (n_1, n_2) so the configuration space is a discrete set of $S_1 \times S_2$ points arranged in a square lattice.

Probability Currents:

$$\mathbf{K}(\mathbf{n}, T) = \begin{pmatrix} K_1 \\ K_2 \end{pmatrix} = \begin{pmatrix} W_1^+(\mathbf{n})P(\mathbf{n}, T) - W_1^-(\mathbf{n})P(\mathbf{n}, T) \\ W_2^+(\mathbf{n})P(\mathbf{n}, T) - W_2^-(\mathbf{n})P(\mathbf{n}, T) \end{pmatrix}$$

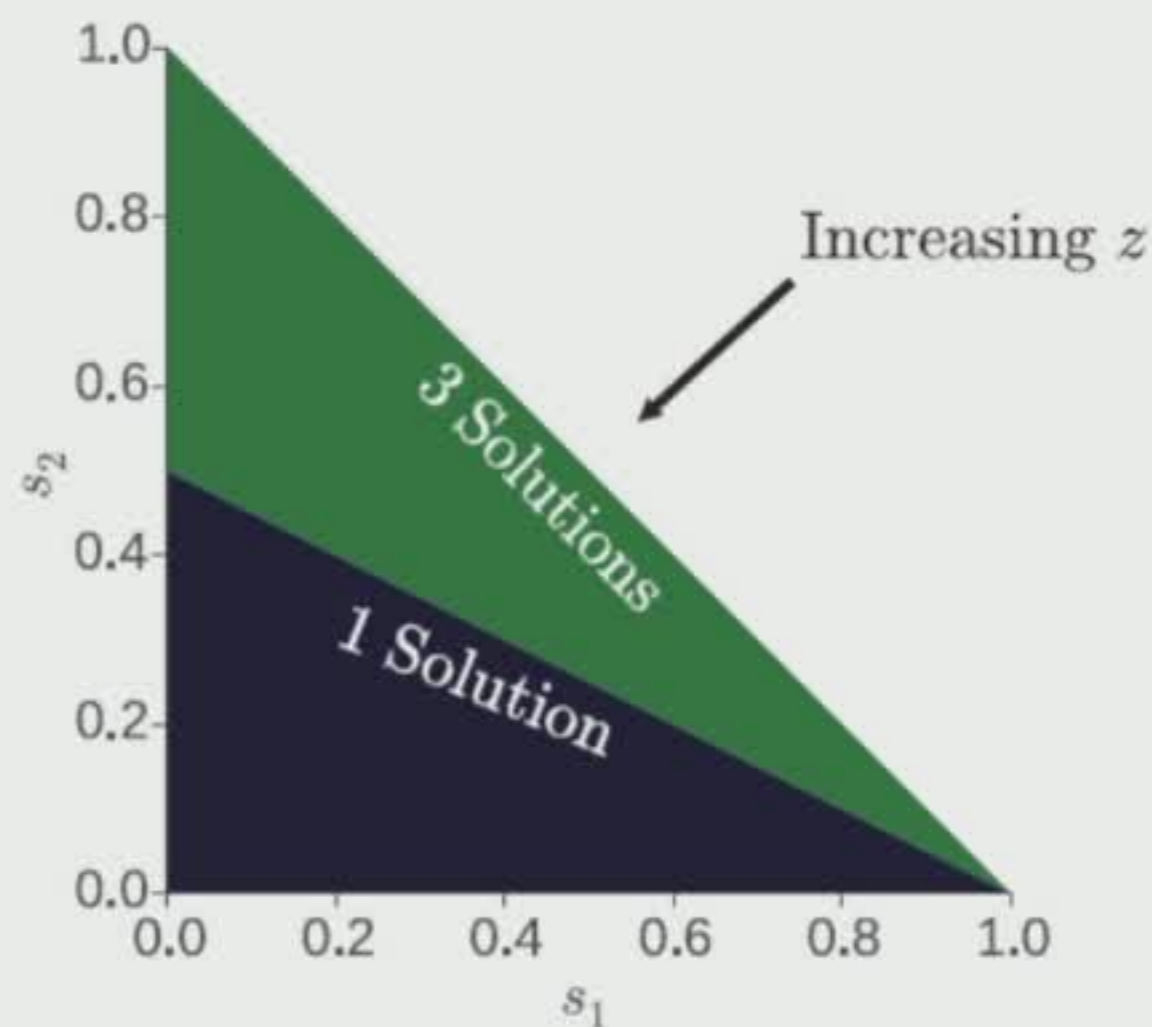
Let $N \rightarrow \infty$ and $x_i = n_i/N$.

The mean field equations can be written as

$$\begin{aligned}\dot{x}_1 &= (s_1 - x_1)\mu^{q_1} - x_1(1 - \mu)^{q_1} \\ \dot{x}_2 &= (s_2 - x_2)\mu^{q_2} - x_2(1 - \mu)^{q_2},\end{aligned}$$

where $\mu = M/N = z_+ + x_1 + x_2$ is the total fraction of holding the +1 opinion.

- ▶ Linear stability analysis gives either one (stable) or three (stable/unstable/stable) fixed points.
- ▶ Pitchfork bifurcation as the number of zealots is decreased.



A Markov chain is stochastically identical to its time-reversed version if and only if its transition probabilities satisfy

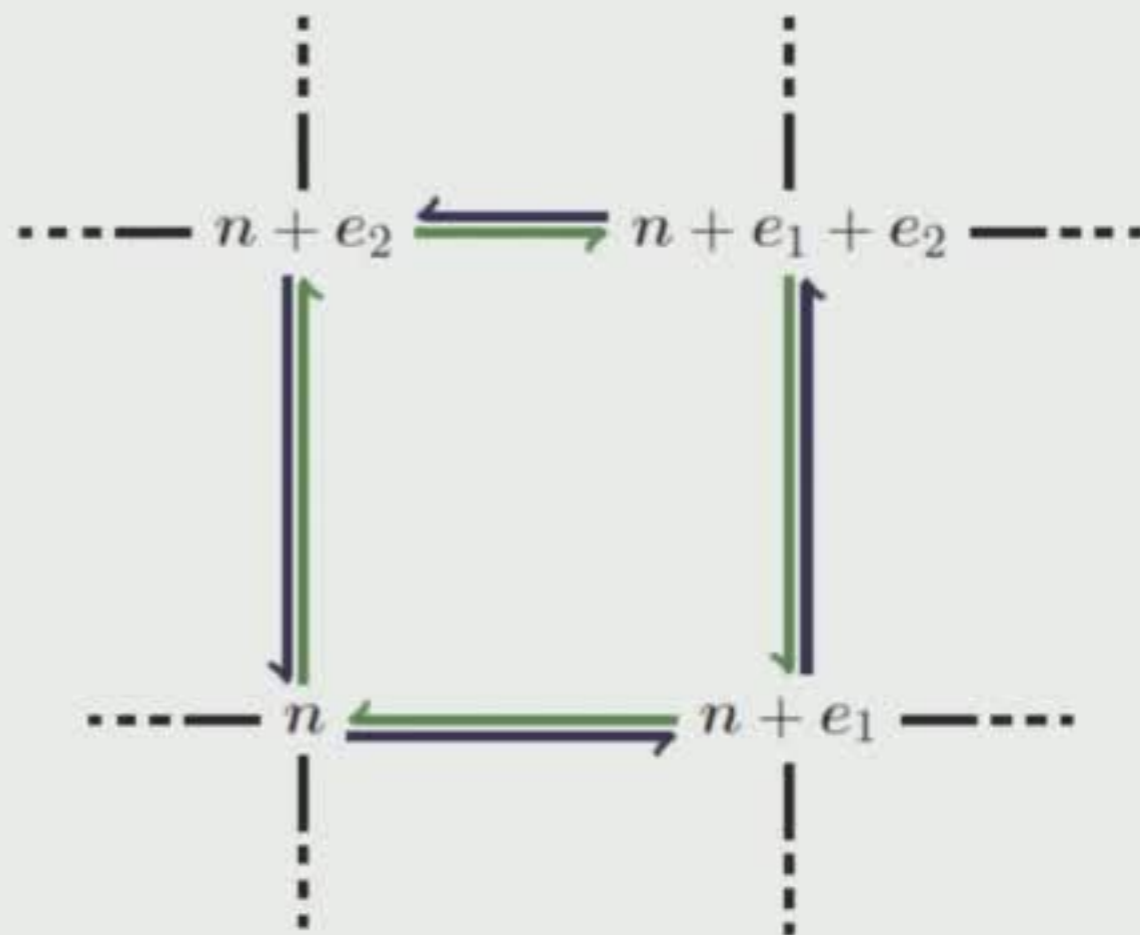
$$\mathcal{G}(j_1, j_2) \cdots \mathcal{G}(j_n, j_1) = \mathcal{G}(j_1, j_n) \cdots \mathcal{G}(j_2, j_1)$$

for all finite sequences of states $j_1, j_2, \dots, j_n \in S$.

What does this mean?

- ▶ The system settles into an NESS with a non-trivial $P^*(\mathbf{n})$ and stationary probability current $\mathbf{K}^*(\mathbf{n})$
- ▶ The dynamics are *time-irreversible*

We can show that the $2q$ VM violates detailed balance if $q_1 \neq q_2$.



The LGA of the FPE consists of linearising the drift term and evaluating the diffusion term at the fixed point.

To linearise, we consider small deviations from the FP

$$\boldsymbol{\xi} = \boldsymbol{x} - \boldsymbol{x}^*$$

This results in the LGA FPE for the stationary distribution:

$$\nabla \cdot [\mathbb{F}\boldsymbol{\xi} + \mathbb{D}\nabla] P^*(\boldsymbol{\xi}) = 0.$$

where \mathbb{F} and \mathbb{D} represent the linear drift, and scaled Gaussian white noise (diffusion) at the fixed point respectively.

By means of taking a Fourier transform and using a Gaussian ansatz we see that the LGA FPE has solution

$$P^*(\boldsymbol{\xi}) = \frac{1}{2\pi\sqrt{\mathbb{C}}} \exp\left[-\frac{1}{2}\boldsymbol{\xi}^T \mathbb{C}^{-1} \boldsymbol{\xi}\right],$$

where \mathbb{C} is the covariance matrix, with elements

$$C_{ij} = \langle \xi_i \xi_j \rangle^*$$

- ▶ Introduced a new modification of the voter model which allows nodes to have different ‘resolves’ (number of nodes in consensus required to switch).
- ▶ No detailed balance!
- ▶ Two distinct regimes of behaviour - switching dynamics and oscillations around a central FP.
- ▶ Characterised the fixed points and the non-trivial non-equilibrium steady state.
- ▶ Applied the linear Gaussian approximation to find NESS properties.

Questions?

References:

[1] Mellor, A., Mobilia, M. & Zia, R. K. P. *Characterization of the nonequilibrium steady state of a heterogeneous nonlinear q-voter model with zealotry*. **EPL (Europhysics Letters)** 113, 48001 (2016).

[2] Mellor, A., Mobilia, M. & Zia, R. K. P. *Heterogeneous out-of-equilibrium nonlinear q-voter model with zealotry*. **Physical Review E** 95, 012104 (2017).

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Workshop on Higher-order interaction Networks

9th-11th September

University of Oxford

See:

maths.ox.ac.uk/r/networksworkshop

Email:

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Workshop on
**Higher-order Interaction
Networks**

UNIVERSITY OF OXFORD
Mathematical Institute

Dynamics **Structure** **Data**

09 – 11 September 2019
Mathematical Institute, University of Oxford

The goal of this workshop is to bring together researchers from different communities with distinct perspectives on network dynamics – from network science, dynamical systems, and data science/structure learning – to develop novel approaches to understand networked systems. A particular focus of the workshop will be on the role of non-specific dynamical interactions (and interactions between more than two nodes).

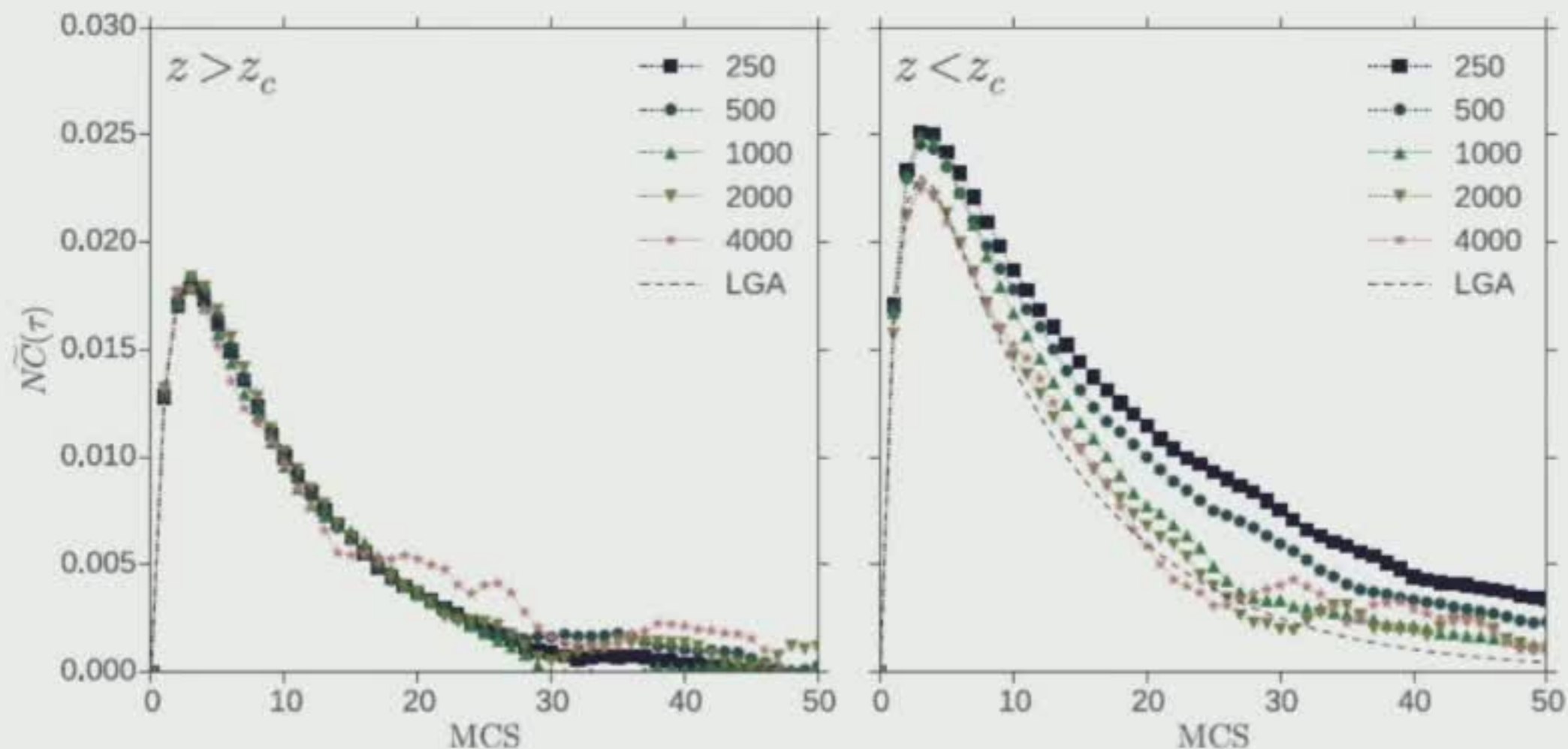
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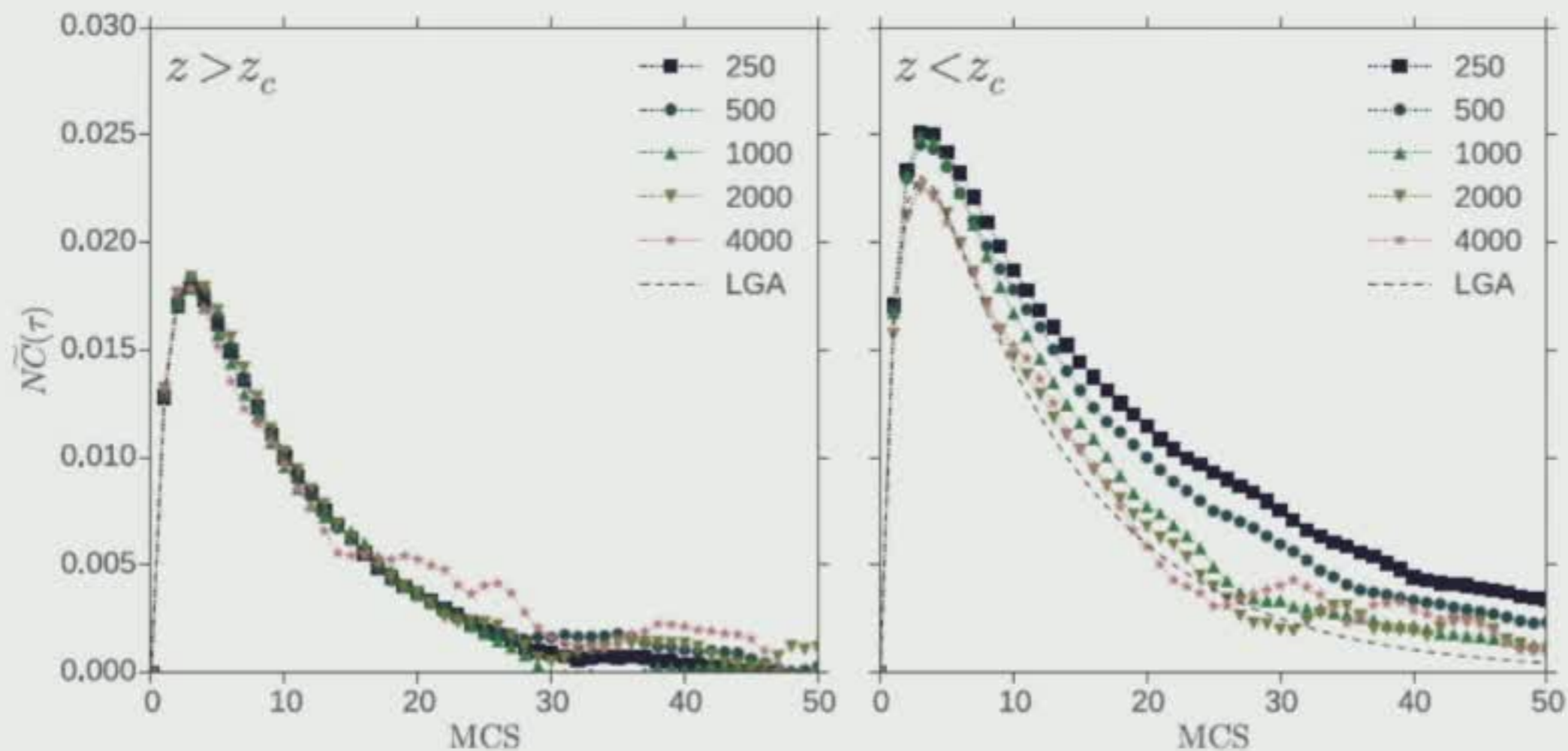
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Plots of the lagged correlation function $C_{12} = \langle \xi_1 \xi_2 \rangle_\tau$ for the two regimes.

In the LGA, $\mathbb{C}_{ij}(\tau) = \langle \xi_i \xi_j \rangle_\tau$ is given explicitly by

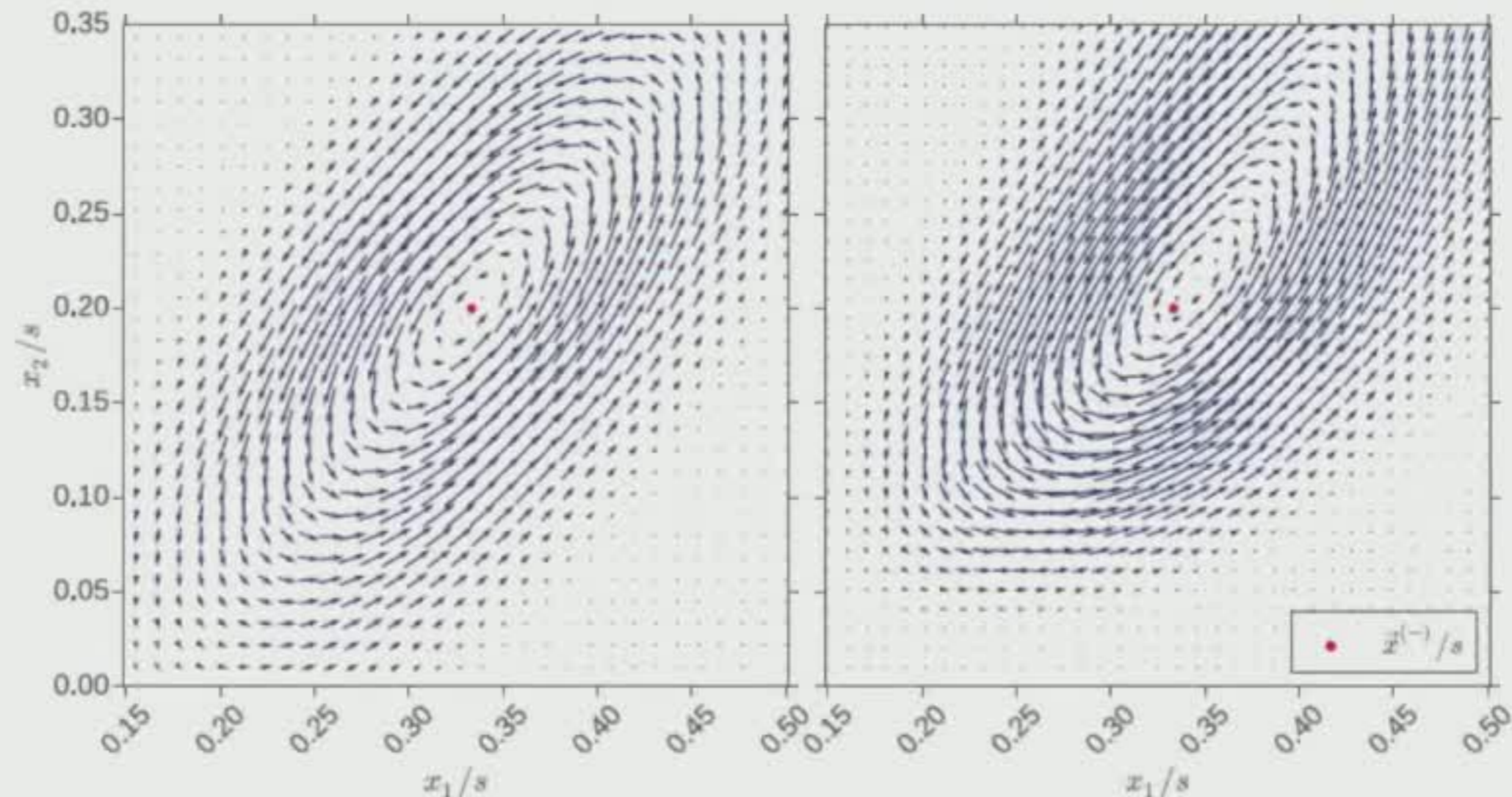
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LGA predictions of the stationary flows around a critical point in the low zealotry regime.

In the LGA the probability flow is given explicitly by

$$K^*(\xi) = \{\mathbb{D}\mathbb{C}^{-1} - \mathbb{F}\} \xi P^*(\xi).$$

In finite populations, demographic fluctuations are important.

For large (but finite) N , the fluctuations are accounted for in the probability density $P(\mathbf{x}, t)$, where $t = T/N$ also becomes continuous.

A Markov chain is stochastically identical to its time-reversed version if and only if its transition probabilities satisfy

$$\mathcal{G}(j_1, j_2) \cdots \mathcal{G}(j_n, j_1) = \mathcal{G}(j_1, j_n) \cdots \mathcal{G}(j_2, j_1)$$

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