

Opinion groups formation and dynamics: structures that last from non lasting entities

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Sébastian Grauwin (1) and Pablo Jensen (2) 1: Universite de Lyon; IXXI, Rhône Alpes Institute of Complex Systems, 69364 Lyon; LIP, UMR CNRS 5668, INRIA; and ENS de Lyon, 69364 Lyon, France 2: Universite de Lyon; IXXI, Rhône Alpes Institute of Complex Systems, 69364 Lyon; and Laboratoire de Physique, UMR CNRS 5672, ENS de Lyon, 69364 Lyon, France	ut that an adaptive network (where the social links of the et agents are dynamically updated) is more stable than a static one, but they only tested its stability vis-à-vis an <i>asymmetric</i> noise where agent-agent links cannot be bro ken if agents' opinions are close enough. Here, we show that incide a commonic and more noticed densition of	n-index using a symmetry and note manual to the more using a symmetry and apprive the noise, agents converge to consensus, even for an adaptive we network. Second, Mäs et al [7] have recently introduced lel a different kind of noise (see the discussion below) as an "individualization mechanism" which, for a range of parameters, leads to stable polarized states. However, this noise seems an ad-hoc assumption, since it is specifically interval.	designed to break down the consensus cluster and avoid convergence. In this paper, we review the stability of polarized state in several opinion models and prove that noise leads to consensus. We then introduce a new opinion model which includes a turnover mechanism on agents' opinion	and leads to polarized states which are robust. Our new model focuses on <i>dynamical</i> clusters, instead of lookin, a-for frozen polarized states [12, 13].	ic MODEL li- ly	as Deffuant bounded confidence model ii-	 ^(g) We build in this paper on Bounded Confidence opinion ¹¹ models [4, 5]. In these models, agents are characterized by a real in the [0, 1] in by their opinions, represented by a real in the [0, 1] in the reval and a set of links to other agents (for simplicity. 	we assume that agents are all linked, i.e. the social net inwork is a complete graph). Agents can only interact with agents whose opinions are close to theirs, the range being step in agents whose opinions are close to theirs, the range being the given by a confidence threshold d . In Deffuant original model, the dynamic rule is th
	We extend simple opinion models to obtain stable by continuously evolving communities. Our scope is to me a challenge raised by sociologists of generating "stru tures that last from non lasting entities". We achieve th by introducing two kinds of noise on a standard opinio	if their opinion difference is large. Second, agents ra- domly change their opinion at a constant rate. We sho that for a large range of control parameters, our mod yields stable and fluctuating polarized states, where th composition and mean opinion of the emerging groups fluctuating over time.	INTRODUCTION	Several hundred papers have been published these la years by physicists on the dynamics of "opinion" grou formation (for reviews, see Refs. [1, 2]). While the rel tion to real human opinions is at most analogical, the simple models allow physicists to investigate a classic	statistical physics topic : the formation of macroscop states (here, of agents sharing similar opinions) from m croscopic agents, whose opinions are initially random	distributed. The main motivation of these studies w made explicit by Axelrod [3]. If we assume that sim	lar agents tend to become more similar by interactin how comes that the real world shows an enduring dive sity of groups, instead of convergence to a single opinic ("consensus" state)? Depending on the topology and pr	these models yield different macroscopic states at equiprime these models yield different macroscopic states at equiprime in the opinions of the agents are uncorrelated), consensus and, more interesting, polarized. Obtaining a stable polarized state, whe

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dient, very similar to the noise introduced in Axelrod's value means that the transition is steep, while a large tant. As we will show, the introduction of $p_{conv} > 0$ for $\Delta o > d$ leads to convergence as the only final state. We one endowed with a new, random opinion. The number model by [6], or in Deffuant's model by [9, 11], can be the probability of convergence p_{conv} for two agents i and $\overline{\mathbf{0}}$ value indicates that an opinion difference is not imporargue that this form (Eq. 2) of noise is more natural than that introduced by Kozma and Barrat [12] in their adaptive network model. The point is that their noise is similar to ours only for $\Delta o > d$ (in their model, noise The second ingredient of our model leads to a never move an agent from the system and replace it with a new of agents in the system remains constant. This ingreinterpreted as a 'death' of the agent and a 'birth' of a natural than the noise introduced by [7], which depends To summarize, on each elementary step t we do the \bullet 1. Pick an agent *i* at random. With probability $\nu,$ update agent $i:~o_i$ takes a new random value where parameter T resembles a temperature and characterizes the steepness of the convergence. A small Tplays no role when agents are close enough in opinion ending dynamics. Specifically, at a given rate ν , we renew one, or as an opinion noise. It is much simpler and • 2. Pick two agents j and k at random. With prob*j* with an opinion difference $\Delta o = |o_i - o_j|$ as: on the size of the group the agent belongs to. **Opinion** noise as turnover $p_{conv} = \left[1 + \exp\left(\frac{\Delta o/d - 1}{T}\right)\right]$ Model summary between 0 and 1. abilitar following: space). that interaction leads to convergence of the two agents namics leads to the formation of one or several groups of agents sharing the same opinion (Fig. 1a). The number and relative size of the groups depend on the parameter d. Final states are characterized by the relative size of the FIG. 1. (Color online) **Typical results observed in Deffuant's opinion model.** (a) Evolution of the agents' opinions, denoted by lines, for a system of N = 100 agents with tolerance d on a complete graph. In the initial state, agents' opinions are randomly distributed. The system converges towards a frozen state showing groups in which agents have all the same opinion. (b) Relative size of the largest and second largest groups in the final state as a function of the tolerance threshold d and for different system sizes. Deffuant's model final states are crucially dependent The main results of this model are well described in largest and the second largest groups (resp < S_{max}/N > on the sharp condition for interaction : $\Delta o < d$, which the literature [1, 4] and summarized in Figs. 1. The dy-15 20 25 30 0.5 d=0.5 Ś Interaction noise 0.0 **enoinido** 1.0 C Í 0.2 and $\langle S_2/N \rangle$, see Fig. 1b). 00 150 200 ••• N = 100 •• N = 200 N = 1000= 2000 • N = 500 to their average opinion. 0.1 d=0.05 EN 1 0.8-<N/^{xnm}S> 0.6 1. 0 <N/⁷S> 0.0 1.0 <u>a</u> Ø

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sensus, whether the social network is static (which is whether the network is dynamic (which is the case in Barrat's model [12]) - provided the probability for an a lower opinion. Provided the probability of this convergence since it gets exponentially easier. In the long It is rather straightforward to understand that a Deffuant model with interaction noise always leads to conthe case here) - provided the network is connected, or agent to break a link and to rewire it to a given agent in the network is non zero. We propose in the following an resenting the extremal opinions among agents at a given $o_{min}(t)|$ is a decreasing positive function which converges towards a lower limit, which is necessarily 0. Indeed, in for a static, connected network, while $o_{max} > o_{min}$, any agent with opinion o_{max} (resp o_{min}) can only decrease (resp increase) his opinion by interacting with another agent with a lower (resp larger) opinion. In the case of a complete network, the probability to do so at a given iteration is always strictly positive since an agent can interact with any other (e.g., an agent with opinion o_{max} can interact with an agent of opinion o_{min}), which ensures that it does happen in the long run. In a more general case, it may happen that a given iteration an agent e.g. with opinion o_{max} only have neighbours with opinion o_{max} . But since the network is connected, at least one agent with opinion o_{max} must have at least one neighbour with a lower opinion. This condition ensures that all the agents with opinion o_{max} (resp o_{min}) interact with an agent with a lower for a dynamic network where the agents are able to break their links and rewire them at random While $o_{max} > o_{min}$, an agent with opinion o_{max} either has a neighbour with a lower opinion or can break one of his links to rewire it to an agent with last process is non-zero (which is NOT the case in (which is the case in [12]), the same reasoning holds. Define $o_{max} = max\{o_i\}$ and $o_{min} = min\{o_i\}$ as reptime. In the absence of agent turnover ($\nu = 0$), $|o_{max}(t) - b_{max}(t)|$ (resp larger) opinion in the long run. run, the system reaches a consensus state. the presence of interaction noise (T > 0): argument supporting this claim. Argument • notion of *communicating agents*. Two agents i and j are Our model is based on four parameters: two which ion noise ν). In the following, we will refer to a set of N successive elementary steps as an *iteration*. This normalization of the time scale is obviously more adapted to Defining groups in Deffuant's model final states is ions is more diffuse than in Deffuant's case and groups are less clear cut. There are several ways to define an opinion group in a more general context. We choose here to follow the definition of proposed by [12], based on the said to be communicating agents if their opinion differ-An opinion group is then defined as a set of agents all linked to each other through a path of communicating agents. This corresponds to the notion of a channel of In this section, we study separately the effects of the els (number N of agents, tolerance threshold d) and two which are specific to our model (interaction noise T, opinfollow the dynamic evolution of the agents. Indeed, on average each agent is picked for a tentative update during straightforward since groups are cliques of agents sharing the same opinion. Here, because of the introduction of opinion noise (when $\nu > 0$), the distribution of opin-We start by assuming that there is no agent turnover are common to most bounded-confidence opinion modan iteration. It follows for example that the agents' lifetime expectancy ($\sum_{n=0}^{\infty} n\nu (1-\nu)^n = \frac{1}{\nu} - 1$ iterations) communication through which ideas can be exchanged introduction of interaction noise and turnover in the stan-ence is within the tolerance value $(\Delta o = |o_i - o_j| < d)$. is independent from the number N of agents. RESULTS FOR LIMIT CASES Effect of interaction noise J T J T J Defining groups dard Deffuant model. between the agents.

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FIG. 2. (Color online) Interaction noise pushes the system towards consensus. (a) Evolution of agents' opinions towards consensus in case of interaction noise (N = 100, d = 0.06, T = 0.5 and $\nu = 0$). (b) Typical convergence time to consensus t_{coal} , starting with two artificially built groups with opinions 0 and Δ_{ini} . Each point corresponds to the average over 100 simulations. The dashed line shows the slope of the exponential function $(t_{coal}/N) = \exp x$, where $x = [\Delta_{ini}/d - 1]/T$).

are formed, intra-group bonds can never be broken and therefore the groups can never connect to coalesce. Introducing our more symmetric definition of noise in the link-breaking probability of their model would lead to a single, consensus cluster, as the equilibrium state.

Can we compute the characteristic coalescence time? Fig. 2a suggests that the time needed for two groups to coalesce increases very rapidly when opinion distance increases. To quantify this intuition, let us define $t_{coal}(N, d, \Delta_{ini}, T)$ as the average number of elementary steps needed to reach consensus or coalescence time, starting with two groups of N/2 agents, one with opinion 0 and another with opinion $\Delta_{ini} > 0$. Since the interaction rule denends on $\Delta_0/d = \Lambda_{i0}/d$ (see Fo. 2) acents'

tion results are displayed on Fig. 2b and fall on a single curve:

$$t_{coal}/N = f([\Delta_{ini}/d - 1]/T)$$
(3)

tary steps required to pick all agents. Second, we address the two regimes shown by Fig. 2b for different values 1a). In the case where $T \ll 1$, this regime corresponds to $\Delta_{ini} < d$ i.e. a quasi-Deffuant regime in which all the where $T \gg 1$, this regime corresponds to $\Delta_{ini} > d$ i.e. a quasi-Deffuant regime in which the two groups of agents for the first interaction between two agents belonging to First, note that the linear dependence of t_{coal} with N of $x \equiv [\Delta_{ini}/d - 1]/T$. For small values of x (roughly x < 7), simulations show $t_{coal}/N \sim 100$, which corresponds roughly to the time needed for initially random agents are initially within each other tolerance threshold. For large values of x (roughly x > 7), simulations show that t_{coal}/N depends exponentially on x. In the case In that case, since the interaction probability increases rapidly (exponentially) as the opinion difference between agents decreases, the limiting time for reaching consensus is a normalized factor of the expected time needed arises from the proportionality of the number of elemenopinions to converge locally to a single cluster (see Fig. are initially not within each other tolerance threshold. the two groups, i.e. with an opinion difference Δ_{ini} :

$$t_{first} = \sum_{t=0}^{T} t p_{conv}(x) \left(1 - p_{conv}(x)\right)^{t}$$
$$= \frac{1}{p_{conv}(x)} - 1$$
$$= \exp x, \tag{4}$$

In summary, there are two regimes, the first one $t_{coal}/N \sim constant$ dominated by the minimum time needed by a set of agents all interacting with each other to reach consensus, the other $t_{coal}/N \sim \exp([\Delta_{ini}/d-1]/T)$ dominated by the time needed for the first interaction between two agents with a large opinion difference to occur.

Effect of turnover We now switch off the interaction noise (T = 0) and

Fig. 3a presents three examples of the dynamics ob-

study the effect of turnover $(\nu > 0)$

g, we difference of opinion between two agents of group g. This definition of ψ_g ensures that $\psi_g = 1$ for a coherent group (without opinion dispersion) and $\psi_g = 0$ for a group of the internal structure of the largest group (ψ_{max}) . This eter for this transition, as it does not take into account where $\langle \Delta o \rangle_g = \frac{2}{S_g(S_g-1)} \sum_{i \in g, \ j \in g} |o_i - o_j|$ is the mean agents whose opinions are randomly distributed between tions: the organization of agents in groups (S_{max}) and Fig. 3c shows that Φ_{max} is indeed a good order pa-We then introduce Φ_{max} to combine the two informarameter to quantify the order-disorder transition with ν . To account for the intrinsic order of a group the diversity of opinions inside a given group. $\psi_g\,=\,1-3<\Delta o>_g$ $\Phi_{max} = S_{max}\psi_{max}$ $\nu = 1$ leads to the order parameter: 1.0 introduce 0 and 1. $\nu = 0.1$ $\nu = 1$, agents change opinion at every iteration and, unsurprisingly, no collective structure emerges. Instead, we observe a homogeneous distribution of opinions. For low turnover values ($\nu = 10^{-3}$), the opinions of the agents randomly distributed agents in between. The number of groups is rather stable and the mean opinion of a group fluctuates. Groups seem to move in a random walk in for short times. The intermediate case ($\nu = 0.1$) shows an order parameter? Fig. 3b shows the relative size of eter, see Fig. 1b) as a function of ν . This parameter does Therefore, $\langle S_{max}/N \rangle = 1$ is not a good *order* paramare squeezed on a few values as in the usual Deffuant model. Groups are at opinion distances close to $\sim 2d$ as in the standard $(\nu = 0)$ case, with some apparently both the number of agents and average opinion, at least largest cluster $\langle S_{max}/N \rangle$ (i.e., the usual order paramover all the [0,1] interval, there exists a communication path among any pair of agents and $< S_{max}/N >= 1$. Can we characterize the order-disorder transition with well for low values of ν but it turns out to be maximal for $\nu = 1$ since, when the opinions are (randomly) spread some structure but the overall picture is rather noisy. 1.0 $\nu = 0.001$ 1.0 (a)

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 $\widehat{\mathbf{0}}$



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group of maximum size $S_{max} = N$ is detected. Note and the imitation process. Indeed, in the limit $\nu \to 0$, the zation into groups where the agents all share the same opinion, but it induces however some fluctuations of the 3a). For median values of $\nu,$ the update process produces cation channels between the original groups (see the case still be locally concentrated, groups are formed by two or ions within these groups. The value of Φ_{max} reflects the nication channels between each pair of agents. A single that Φ_{max} can be strictly positive, i.e. the distribution of opinions is not completely random as one could have expected. Indeed, the imitation mechanism still ensures update process has almost no influence. Groups roughly corresponding to those generated by Deffuant's model are agents with intermediate opinions which create communi- $\nu = 0.1$ in Fig. 3a). While the opinions of the agents can more of the original groups plus the agents with intermediate opinion linking them. The size of the largest group S_{max} increases with ν and so does the dispersion of opin-In the limit $\nu = 1$, the turnover process generates a lot that at each iteration, a given proportion of agents inobtained. A small turnover does not impact the organiof opinion dispersion, ensuring the existence of commuteracts and converges in opinion space. This proportion obviously increases with Deffuant's threshold d, thus cregroups' mean opinion on large temporal scale (see Fig. To summarize, two different transitions have to be discombination of these two effects (see Figs. 3b and 3c). ating more local consensus between agents (see Fig. 3c). tinguished:

- a communication transition due to the constant presence of agents with intermediate opinions linking different opinion groups.
- an order / disorder transition due to random opinion dispersion.

The first type of transition occurs only for (roughly) $d \leq = 0.25$ since at least two groups should exist in the limit $\nu \to 0$. Let us analyse the creation of a communication channel between a group of 2dN agents of opinion o_1 and a group of 2dN agents of opinion $o_2 = o_1 + 2d$. At a given elementary step, the agent picked by the dynamic process will be updated with an intermediate opinion $o \in [o_1, o_2]$ with a probability $2d\nu$. On the other hand, at a given elementary step, an agent with an in-

The second type of transition is similar to the usual competition between opinion dispersion (characteristic time $1/\nu$, i.e. an agent's lifetime) and imitation (characterized by the number $\tau_c \sim 100$, of iterations needed to reach consensus starting with randomly distributed opinions, see Fig 1). The order / disorder transition can thus be associated with a characteristic transition rate $\nu_c = 1/\tau_c$.

These two kinds of transition are shown in Fig. 4. Indeed, the case d = 0.5 shows a pure order / disorder transition where the curve $\Phi_{max}(\nu)$ is independent from the number N of agents. On the contrary, the case d = 0.1displays communicating transitions, which is reflected by the dependence of the transition rate with N. Of course, in most cases, the order / disorder transition is induced by the two mechanisms acting together. In the following, we will use the single notation $\nu_0(N) = \min(\nu_c, \nu_d(N))$ to denote the characteristic transition rate.



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FIG. 5. Evolution of agents' opinions for different levels of interaction noise, in the model including turnover. For a given range of the parameters, the coalescing force of the interaction noise can be stabilized by the dispersion of opinions generated by the turnover, so that the system always remain in a polarized state. The time axis has been normalized in typical agent's lifetime units. (N = 100) $d = 0.05, \nu = 0.001$

dispersion.

Fig. 5 displays examples - with a turnover rate $\nu = 10^{-3}$ and a range of interaction noise T - showing that this combination can lead to a dynamical equilibrium where groups persist. While the turnover process induces some fluctuations in their number of agents and average opinion, these groups last on time scales much larger than a typical agent's lifetime.

We now analyze in detail the phase diagram obtained for different values of the noise parameters ν and T. Fig. 6 shows a qualitative phase diagram summarizing the different regimes which are found in simulations and characterized in Fig. 7. The first limiting case is obtained for $T \gg 1$, i.e. when all pairs of agents interact with a probability $p_{conv}(\sim 1/2)$, independent of their opinion difference Δo and of the threshold parameter d. This

situation is similar to the one obtained in the previous section in case T = 0 and d = 1 (see Fig. 3), for which all pairs of agents interact with a probability p_{convel} . It leads to the upper limit curve of Fig. 6, showing a continuous transition from order to disorder with characteristic turnover rate ν_0 . As can be checked on Fig. 7, this limit curve is the same for the four values of d chosen in the displayed examples. The opposite limit case corresponds to T = 0 (lower curve), which was presented in the previous section (see Fig. 3). The order / disorder transition takes place for $\nu \sim \nu_0$. For $\nu \ll \nu_0$, the dynamics leads to roughly 1/(2d)groups without opinion dispersion, leading to $\Phi_{max} \simeq 2d$. Hence, the representative curve depends on the value of the threshold parameter d.

The curves corresponding to intermediate cases (finite non-zero interaction noise T) displayed on Fig. 7 are

Indeed, let us define $\tau_n(d,T)$ as the expected number of iterations needed to reach a typical polarized state



FIG. 6. Qualitative schema showing the dependence of $< \Phi_{max}/N >$ with the different parameters. Refer to the main text for explanations.

two groups to coalesce introduced section 3, but for a specific value of Δ_{imi} . The outcome of the dynamics can be understood by comparing characteristic times:

- When $\nu \gg \nu_0$, the dispersive force dominates and there is not any group structure.
- When $\nu \ll \nu_0$ and $\tau_n(d, T)^{-1} \ll \nu \ll \tau_{n+1}(d, T)^{-1}$, there is an equilibrium between the two forces leading to a stable structure of *n* opinion groups and $< \Phi_{max}/N > \sim 1/n$.
- When $\nu \ll \nu_0$ and $\nu \ll \tau_2(d, T)^{-1}$, the coalescing force dominates, consensus is obtained and $< \Phi_{max}/N > \sim 1$.

The last point raised here implies that for T > 0, the limit of the order parameter Φ_{max}/N when $\nu \to 0$ is always 1, as shown on the qualitative schema Fig. 6. However, in the same way that $\tau_2(d, T)$ varies exponentially with 1/T (as shown previosly), one can expect an exponential variation of $\tau_n(d, T)$ with (1/T) for any $n \geq 2$. This explains why the curves displayed on Fig. 7 do not always show all the transitions until $\Phi_{max}/N = 1$. To do so would have required to run simulations for much lower values of the turnover parameter ν .

dom change of opinion whose amplitude depends on the Barrat [12] have argued that an adaptive network, where spect to interaction noise, but as we have shown this is only true for the kind of non symmetric interaction noise noise. Finally, Carletti et al [10] have introduced opinion been specifically tailored to prevent consensus (it actually This is in contrast with Mäs et al. [7], who also obtain dynamic groups by introducing a specifically designed ransize of the group the agent belongs to. This noise preferentially breaks big clusters, which can be interpreted as an ad-hoc mechanism to prevent consensus. Kozma & links are continuously rewired, is more robust with rethey use. Pineda et al. [8, 9] have introduced an "opinion diffusion" which is similar to our turnover in the limit of a large "diffusion length", but these authors have not studied the influence of interaction noise on the dynamics of their model. Nyczka [11] carefully studied how turnover leads to spontaneous transitions between different numbers of clusters, but, again, without interaction noise and interpreted it as birth and death of agents, but in a model with a complicated interaction noise relying on "affinity scores". Moreover, they focused their attention on the transition between a single opinion cluster or Note that the interaction noise we have introduced (Eq. 2) is similar to a standard thermal noise and has not leads to consensus in the absence of agents' turnover). a fragmented phase.

It is tempting to draw an analogy with real social groups, which are also constantly evolving yet retain an identity, and sometimes last longer than the agents' lifetime. However, as the [0,1] real numbers used here bear little similarity to actual opinions and the imitation mechanisms are too simple, the analogy may be more misleading than informative.

We suggest that the *artificial* societies invented in these models way may be useful to test or improve the conceptual tools developed by social scientists to understand some aspects of real societies. Take for example one fundamental question in sociology, already raised by Georg Simmel in 1898 [15] : how can "The Persistence of Social Groups" be explained? For him, the key factor is that the "displacement of one generation by the following does not take place all at once. By virtue of this fact it comes about that a continuity is maintained". This paper has created a simple artificial society which shows an analogous phenomenon, i.e. structures that



FIG. 7. (Color online) **Phase diagrams** Values of the order parameter Φ_{max}/N as a function of ν and T for different threshold parameters d. The values of Φ_{max}/N are averaged over a sample of 1000 snapshots spread over at least 10 agent's lifetimes, the averaging process beginning after 10 lifetimes (N = 200).

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