Decision-making in interconnected multiagent networks: roles of frustration and social commitment

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Outline

- 1. Problem:
 - Government formation dynamics in multiparty democracies
- 2. Model:
 - Network with antagonistic relationships: signed graphs and structural balance
 - Dynamics of opinion forming on signed multiagent networks
 - Computing level of structural unbalance
 - Dynamics of opinion forming in structurally balanced / unbalanced networks

3. Application:

• Government formation process using signed parliamentary networks



1 Motivating problem: Government formation dynamics

- 2 Model: Collective decision on signed networks
- 3 Application: Government formation dynamics



• Government formation in multiparty democracies:





• Government formation in multiparty democracies:



• Sometimes it happens that government negotiation talks take a very long time







Question: what determines the duration of the negotiation phase?



• in political sciences: game-theoretical models of bargaining processes



Question: what determines the duration of the negotiation phase?



• in political sciences: game-theoretical models of bargaining processes

Tasks: develop a dynamical model that can capture and explain the duration of the negotiation phase



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Collective decision models: examples

• animal groups as "multiagent systems"



cross or not cross?



left or right?

Example: bees deciding to relocate to a new hive





Bees decision making as a bifurcation

Example: bees deciding to relocate to a new hive





Seeley et al. Am. Scientist, 2006

N. Leonard. IFAC World Congress, 2014





Distributed decision-making model

$$\dot{x} = -\Delta x + \pi A \psi(x)$$

Gray,...,Leonard. Multi-agent decision-making dynamics inspired by honeybees. IEEE Trans Contr. Netw. Sys. 2018

- states: x = vector of decisions
- negative self-loops: "inertia" of the agents

$$\Delta = \operatorname{diag}(\delta_1, \dots, \delta_n) \qquad \delta_i > 0$$



• interactions: $-\operatorname{graph} \mathcal{G}(A)$ $-\operatorname{influences: sigmoidal functions} \Longrightarrow \operatorname{saturations}$

$$\psi(x) = \begin{bmatrix} \psi_1(x_1) \\ \vdots \\ \psi_n(x_n) \end{bmatrix}, \qquad \frac{\partial \psi_i(x_i)}{\partial x_i} > 0$$



Distributed decision-making model (cont'd)

$$\dot{x} = -\Delta x + \pi A \psi(x)$$

• Laplacian assumption:

 $L = \Delta - A$ is a Laplacian

$$\implies \delta_i = \sum_{j=1}^n a_{ij}$$

 Scalar bifurcation parameter: π = social commitment ≥ 0 Interpretation: π is the amount of interaction among the agents





Distributed decision-making model (cont'd)

Applications

Animal group decision

I.D. Couzin, N. Leonard

Neuronal networks

J. Hopfield

Social Networks









Social networks as (signed) graphs

- Nodes: individuals
- Edges: interactions
- Assumption: agents form their opinion based on the influences of their neighbors
- Choose: plausible form of the dynamics

 $\dot{x} = -\Delta x + \pi A \psi(x)$





Social networks as (signed) graphs

- Nodes: individuals
- Edges: interactions
- Assumption: agents form their opinion based on the influences of their neighbors
- Choose: plausible form of the dynamics

 $\dot{x} = -\Delta x + \pi A \psi(x)$



- Extra assumption: individuals can be "friends" or "enemies"
 - friends (cooperation, alliance, trust): positive edge
 - enemies (competition, rivalry, mistrust): negative edge

 \implies A = "sociomatrix" is a signed matrix

$$A = (a_{ij}) \quad a_{ij} \leq 0$$





Social networks as (signed) graphs

Tasks: predicting the collective decision of the agents in the model

 $\dot{x} = -\Delta x + \pi A \psi(x)$

based on knowledge of A when varying π



- Intuitively: agents form their opinion based on the influences of their neighbors
 - 1. align with opinions of "friends"
 - 2. oppose opinions of "enemies"

$$\operatorname{sign}(\operatorname{\mathsf{Jacobian}}) = \operatorname{sign}(A)$$



Example: consensus

Consensus on nonnegative graphs

 $A \geq 0 \implies$ nonnegative Laplacian

$$L = \Delta - A, \qquad \delta_i = \sum_{j=1}^n a_{ij}$$

- \bullet -L always stable
- $\lambda_1(L) = 0$ always an eigenvalue
- consensus

$$\dot{x} = -Lx$$





Example: consensus

Consensus on nonnegative graphs $A \ge 0 \implies$ nonnegative Laplacian

$$L = \Delta - A, \qquad \delta_i = \sum_{j=1}^n a_{ij}$$

- \bullet -L always stable
- $\lambda_1(L) = 0$ always an eigenvalue
- consensus

$$\dot{x} = -Lx$$

Consensus on signed graphs $A \leq 0 \implies$ signed Laplacian

$$L_s = \Delta - A, \qquad \delta_i = \sum_{j=1}^n |a_{ij}|$$

- $-L_s$ stable or asymptotically stable
- $\lambda_1(L_s) = 0$ may or may not be an eigenvalue
- consensus

$$\dot{x} = -L_s x$$





Structural balance: the enemy of my enemy ...

• in social network theory: certain social relationships (represented as signed graphs) are "more stressful" than others



F. Heider. Attitudes and cognitive organization. J Psychol. 1946

• generalization to any signed graph \implies structural balance



Structural balance

Definition A signed graph $\mathcal{G}(A) = \{\mathcal{V}, \mathcal{E}, A\}$ is said structurally balanced if \exists partition of the nodes $\mathcal{V}_1, \mathcal{V}_2, \mathcal{V}_1 \cup \mathcal{V}_2 = \mathcal{V}, \mathcal{V}_1 \cap \mathcal{V}_2 = 0$ such that

- $a_{ij} \geqslant 0 \; \forall \; v_i, \, v_j \in \mathcal{V}_q$,
- $a_{ij} \leqslant 0 \ \forall \ v_i \in \mathcal{V}_q, \ v_j \in \mathcal{V}_r, \ q \neq r$.

It is said structurally unbalanced otherwise.



- two individuals on the same side of the cut set are "friends"
- two individuals on different sides of the cut set are "enemies"

D. Cartwright and F. Harary, Structural balance: a generalization of Heider's Theory, Psychological Review, 1956. D. Easley and J. Kleinberg, Networks, Crowds, and Markets. Reasoning About a Highly Connected World, Cambridge, 2010



Examples

Two-party parliamentary systems

Team sports

International alliances









Structural balance

Lemma A signed graph $\mathcal{G}(A)$ is structurally balanced *iff* any of the following equivalent conditions holds:

- 1. all cycles of $\mathcal{G}(A)$ are positive;
- 2. \exists a diagonal signature matrix $D = \text{diag}(\pm 1)$ such that DAD is nonnegative;
- 3. the signed Laplacian L_s has $\lambda_1(L_s) = 0$





Distributed decision-making (signed) model

$$\dot{x} = -\Delta x + \pi A \psi(x)$$

- states: x = vector of decisions
- self-loops: "inertia" of the agents

$$\Delta = \operatorname{diag}(\delta_1, \dots, \delta_n) \qquad \delta_i = \sum_{j=1}^n |a_{ij}|$$



• interactions: $- \operatorname{graph} \mathcal{G}(A)$ - A symmetrizable $\Longrightarrow \lambda_i(A)$ real - influences: sigmoidal functions \Longrightarrow saturations

$$\psi(x) = \begin{bmatrix} \psi_1(x_1) \\ \vdots \\ \psi_n(x_n) \end{bmatrix}, \qquad \frac{\partial \psi_i(x_i)}{\partial x_i} > 0$$



Opinion forming in signed social networks: model

• "normalized" form:

$$\dot{x} = \Delta \big(-x + \pi \underbrace{H}_{\Delta^{-1}A} \psi(x) \big)$$

• Laplacian assumption:

$$\delta_i = \sum_j |a_{ij}| \implies 1 = \sum_j |h_{ij}|$$

- $\implies L_s = \Delta A \text{ is a signed Laplacian}$ $\implies \mathcal{L}_s = I H \text{ is "normalized" signed Laplacian}$
- Scalar bifurcation parameter: π = social commitment ≥ 0 Interpretation: π is the amount of interaction among the agents



Opinion forming on structurally balance social networks $\dot{x} = \Delta \left(-x + \pi H \psi(x) \right)$



Fontan, Altafini, "Multiequilibria analysis for a class of collective decision-making networked syst.", IEEE TCNS, 2018.



Opinion forming on structurally balance social networks $\dot{x} = \Delta \left(-x + \pi H \psi(x) \right)$



Bifurcation diagram (x_i, π, x_j)

first bifurcation:
$$\pi_1 = \frac{1}{1 - \lambda_1(\mathcal{L}_s)} = 1$$

Fontan, Altafini, "Multiequilibria analysis for a class of collective decision-making networked syst.", IEEE TCNS, 2018.



Opinion forming on structurally balance social networks $\dot{x} = \Delta \left(-x + \pi H \psi(x) \right)$



second bifurcation:
$$\pi_2 = \frac{1}{1 - \lambda_2(\mathcal{L}_s)}$$

 $(\lambda_2(\mathcal{L}_s) = \text{ algebraic connectivity})$

Fontan, Altafini, "Multiequilibria analysis for a class of collective decision-making networked syst.", IEEE TCNS, 2018.



Theorem: Given the system

 $\dot{x} = \Delta \left(-x + \pi H \psi(x) \right)$

for which $\exists D \text{ s.t. } DHD$ is nonnegative and irreducible, then:

- for $\pi<\pi_1=\frac{1}{1-\lambda_1(\mathcal{L}_s)}=1,\ x^*=0$ is a globally asymptotically stable equilibrium
- when $\pi = 1$, the system undergoes a pitchfork bifurcation, with x^* becoming unstable and two new locally asymptotically stable equilibria $x^*_{1,2} \in D\mathbb{R}^n_{\pm}$ appear;
- when $\pi = \pi_2 = \frac{1}{1 \lambda_2(\mathcal{L}_s)}$, the system undergoes a second pitchfork bifurcation, and new equilibria appear.

Proof:

- Singularity analysis of bifurcations via Lyapuonv-Schmidt reduction;
- Perron-Frobenius theorem



Proof: First bifurcation at $\pi = 1$:

• Lyapunov-Schmidt reduction:

$$\Phi(x) = -x + \pi H \psi(x) = 0$$

- at $\pi = 1$ the Jacobian $J = \frac{\partial \Phi(0,1)}{\partial x} = -I + H$ is singular
- w, v =left, right eigenvector of J relative to 0
- $E = I vw^T$ = projection operator onto range $(J) = (\operatorname{span}(w))^{\perp}$
- Split x into x = (r, y)

$$r = Ex \in (\operatorname{span}(w))^{\perp}$$
 $y = (I - E)x \in \operatorname{span}(w)$

- split $\Phi(x)$ accordingly

$$E\Phi(x) = 0 \qquad (I - E)\Phi(x) = 0$$

• implicit function theorem:

$$E\Phi(x) = 0 \implies r = R(y,\pi)$$

• \implies (1-dim) center manifold

$$g(y,\pi) = w^T (I - E) \Phi(y + R(y,\pi),\pi) = 0$$



• enough to check the partial derivatives

$$g = g_y = g_{yy} = g_\pi = 0, \qquad g_{yyy}g_{\pi y} < 0$$

 \implies recognition problem for a pitchfork bifurcation is solved.

Second bifurcation at $\pi_2 > 1$: same procedure for the Fiedler eigenvector



• enough to check the partial derivatives

$$g = g_y = g_{yy} = g_\pi = 0, \qquad g_{yyy}g_{\pi y} < 0$$

 \Longrightarrow recognition problem for a pitchfork bifurcation is solved.

Second bifurcation at $\pi_2 > 1$: same procedure for the Fiedler eigenvector



• for $\pi > \pi_2$: many new equilibria (stable/unstable)

Example n = 20

- n. of orthants: $>10^6\,$
- $\bullet\,$ n. of equilibria: grows exponentially with n
- numerical analysis: 500 values of $\pi,\,10^4$ trials each
- location of new equilibria \bar{x} for all identical $\psi_i \\ \|\bar{x}\| \leq \|x^*\|$





Structurally unbalanced graphs

- A signed graph $\mathcal{G}(A)$ in general is not structurally balanced

Proposition A signed graph $\mathcal{G}(A)$ is structurally unbalanced *iff* any of the following equivalent conditions holds:

- 1. not all cycles of $\mathcal{G}(A)$ are positive;
- 2. No diagonal signature matrix $D = \text{diag}(\pm 1)$ exists such that DAD is nonnegative;
- 3. the signed Laplacian \mathcal{L}_s has $\lambda_1(\mathcal{L}_s) > 0$





$\mathcal{G}(H)$ structurally balanced vs. unbalanced

Example: parliamentary system



Two-party system $\mathcal{G}(H)$ structurally balanced



Three-party system $\mathcal{G}(H)$ structurally unbalanced





$\mathcal{G}(H)$ structurally balanced vs. unbalanced

Example: football

Normal football $\mathcal{G}(H)$ structurally balanced



Three-sided football $\mathcal{G}(H)$ structurally unbalanced



- much more tactical and difficult to play than normal football
- plenty of team "alliances" and "betrayals" during the game
- "organized confusion"


$\mathcal{G}(H)$ structurally balanced vs. unbalanced

Example: football

Normal football $\mathcal{G}(H)$ structurally balanced





Three-sided football $\mathcal{G}(H)$ structurally unbalanced







- How "distant" is a graph from structural balance?
- intuitively: the least number of edges that must be removed (or switched of sign) in order to get a structurally balanced graph



- computation is NP-hard
- heuristics:
 - $\bullet \quad \text{direct approach: counting cycles } \longrightarrow \text{ unfeasible}$
 - in statistical physics: computing the ground state of an Ising spin glass
 - in computer science: MAX-CUT or MAX-XORSAT problems



• To measure distance to structural balance

Definitions

• Frustration = minimum of an energy-like functional

$$\epsilon(H) = \min_{\substack{D = \text{diag}(d_1, \dots, d_n) \\ d_i = \pm 1}} \frac{1}{2} \sum_{i \neq j} \left(|\mathcal{L}_s| - D\mathcal{L}_s D \right)_{ij}$$

• Algebraic conflict = smallest eigenvalue of \mathcal{L}_s

$$\xi(H) = \lambda_1(\mathcal{L}_s)$$



Example: Erdős-Rényi networks with varying amount of negative edges





• Algebraic conflict / Frustration index



• $\epsilon(H)$ and $\lambda_1(\mathcal{L}_s)$ are proportional

 $\epsilon(H) \approx \lambda_1(\mathcal{L}_s)$

• both grow with $\beta,$ then saturate at around $\beta\approx 0.5$



Opinion forming on structurally unbalance social networks $\dot{x} = \Delta (-x + \pi H \psi(x))$



first bifurcation:
$$\pi_1 = \frac{1}{1 - \lambda_1(\mathcal{L}_s)}$$

Fontan, Altafini, "Achieving a decision in antagonistic multiagent networks", CDC, 2018.



Opinion forming on structurally unbalance social networks $\dot{x} = \Delta (-x + \pi H \psi(x))$



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Summary

SIGNED GRAPH DYNAMICAL SYSTEM



- $\lambda_1(\mathcal{L}_s)$ grows with the frustration
- $\pi_1 = rac{1}{1-\lambda_1(\mathcal{L}_s)}$ grows with $\lambda_1(\mathcal{L}_s)$
- the larger π_1 , the larger is the social effort needed to achieve a decision
- the higher the frustration, the more difficult it is to achieve a nontrivial decision

1 Motivating problem: Government formation dynamics

- 2 Model: Collective decision on signed networks
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Application: Government formation process

Question: Is the process of government formation "sensitive" to the amount of frustration?





- 1. quantification of "social effort": days to government = n. of days required to get a confidence vote from parliament
- 2. build a parliamentary network for a multiparty parliament:



- 1. quantification of "social effort": days to government = n. of days required to get a confidence vote from parliament
- 2. build a parliamentary network for a multiparty parliament: Scenario I:
 - all MPs of one party are friends (+1 edge)
 - all MPs from different parties are rival (-1 edge)



 \Longrightarrow fully connected block-structured unweighted signed graph \Longrightarrow frustration can be computed exactly



• Data analyzed: 29 European nations



- datasets: Manifesto Project, Parliaments and Governments database, Wikipedia, Chapter Hill surveys, etc.
- time span: 1980-2018



• Example: Germany









• Results: correlation between frustration and days-to-government (mean for each nation)







• How about Italy?





• Refinements: choose edge weights in a more appropriate way





• Example: Italy













• Energy of the "Ising spin glass"

$$e(D) = \frac{1}{2} \sum_{i \neq j} \left(|\mathcal{L}_s| - D\mathcal{L}_s D \right)_{ij}$$

 $D = diagblock(\pm 1)$ "spin up", "spin down"

- changing D: e(D) changes
- frustration corresponds to the energy of the "ground state" D_{best} :

$$\epsilon(H) = e(D_{\text{best}})$$









+ "true government" corresponds to $D_{\rm gov}\text{, of energy}$

$$e(D_{\text{gov}}) = \frac{1}{2} \sum_{i \neq j} \left(|\mathcal{L}_s| - D_{\text{gov}} \mathcal{L}_s D_{\text{gov}} \right)_{ij}$$







+ "true government" corresponds to $D_{\rm gov}\text{, of energy}$

$$e(D_{\text{gov}}) = \frac{1}{2} \sum_{i \neq j} \left(|\mathcal{L}_s| - D_{\text{gov}} \mathcal{L}_s D_{\text{gov}} \right)_{ij}$$





Question: how close is $e(D_{gov})$ to $e(D_{best})$?



Example: Italy





• Energy gap:
$$\eta_{\text{gov}} = 1 - \frac{e(D_{\text{gov}}) - e(D_{\text{best}})}{\max_D e(D) - e(D_{\text{best}})}$$





Government composition

Question: can we predict successful government coalitions?



- + $\mathcal{P}_{\rm best,maj} =$ group of parties forming a majority in the ground state
- + $\mathcal{P}_{\rm gov} =$ group of parties forming a majority in the ground state

$$\rho_{\rm gov} = \frac{\operatorname{card}(\mathcal{P}_{\rm best,maj} \cap \mathcal{P}_{\rm gov})}{\operatorname{card}(\mathcal{P}_{\rm gov})}$$



Government composition



• complication: minority governments...



Pan-European yearly trends

• Data from different countries can be compared after normalization



- In the last 40 years, the duration of the post-election government negotiation phase has more than doubled
- Why? Perhaps because the frustration of our parliamentary networks has nearly doubled...

Conclusion

- Aim: provide a dynamical model able to explain the dynamics of government formation in multiparty democracies
- Model: collective decision making on signed graphs
 - structurally balanced graph
 - more predictable dynamics (monotone system)
 - low "social commitment" for bifurcation
 - structurally unbalanced graph:
 - amount of frustration influences the decision process
 - $-\,$ the higher frustration, the higher is the social commitment for bifurcation
- Duration of government formation process correlates strongly with the frustration of the parliament network



Thank you!



Banksy, Devolved Parliament, 2009



Duration of government negotiations





Frustration (Scenario I)





Pan-European yearly trends





Fraction of majority governments




Italy: energy of Lower chamber vs Senate





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