

# Opinion formation on multilayer social systems: a numerical simulation study

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**Abstract** - In modern society, social systems play an ever-prevalent role. The study of opinion formation in such systems via temporal processes in networks is thus of large significance. In this study, we extend the Deffaut Model to a network of three layers, where there exist tolerance ranges respective to each layer and degrees of overlap between layers.

It was found that despite two layers having a low degree of overlap, if there exists a layer in-between that has significant overlap with both of two, then an increase in tolerance range on the first layer will reduce opinion diversity on the other. That is, it was found that effects could be propagated through an intermediary layer. Furthermore, opinion diversity on the third layer was not only affected by tolerance range on the first layer but also the degree of overlap between first and third layers, where increased overlap decreases opinion diversity. Evidence also suggests that the intermediary layer's tolerance has a larger impact on the third layer's cluster count compared to the effects of the tolerance from the first layer. In comparison to the two-layer case, it was found that unlike the two-layer case, having the sum of the tolerance ranges being greater than or equal to a constant does not guarantee convergence of opinion to a consensus across all layers. More precisely, such a threshold would differ based on the degree of overlap between layers.

## 1 INTRODUCTION

Opinion formation is an expanding area of research, which has relevance in areas such as politics [2] and social media analysis [5]. The relevance is due to its use in the prediction of opinion distributions in populations via temporal processes which would represent social interaction [4,7,9].

A well-known bounded confidence model would be the Deffaut model [6]. After assigning continuous opinions  $x_i$  to a graph of  $N$  nodes, with each node labelled as  $i$ , opinions of two connected nodes are readjusted by a proportion of their difference ( $\mu$ ) if opinion values are within a threshold  $d$ . On a graph, random pairs of nodes are selected, and the model is applied. It is found that  $\mu$  only affects the rate of convergence of opinion across the

graph and that there exists a minimum threshold value of  $d$ , where  $d=0.5$  approximately, above which all opinions converge towards a single value, forming a single cluster.

Recently, Vu et al [9] extended the model to a two-layer network. This form of network falls under the class of multilayer networks [8]. In the paper, correlation between layers is defined as the number of overlapping edges between nodes on each layer. It is found that on loosely correlated layers, largely independent opinion evolution is observed. On strongly correlated layers, increased tolerance increases opinion diversity. A "one-sum rule" is also established, which means that if the sum of tolerance ranges is greater than a constant, opinion consensus would be achieved across each layer.

However, it is not certain that these results would extend to a three-layer case. A third intermediary layer might disrupt the opinion evolution on the other two. Similarly, a "one sum rule" might not be able to be established.

In this study, we extend the Deffaut model [6] to a three-layer network. As per the Deffaut model, each node represents an individual and each edge, a social connection. Each layer represents the population and the opinion assigned to nodes on that layer is regarding a topic specific to that layer. We then proceed to investigate effects of opinion formation between two layers via a third intermediary layer. Characteristics such as the existence of the one-sum rule are also compared with those of the two-layer case [9].

## 2 MODEL

### 2.1 SET-UP

In the model, uncorrelated random scale-free networks [3] are used, where each layer is a Barabasi-Albert scale-free network [1]. This disallows duplicate edges within a layer and emulates Vu et al [9], for a better comparison of results. The network size of each layer is set to 5000. Nodal degree distribution on each layer follows a "power-law" distribution [3], with minimum degree being 5 and maximum being 80. We create a first network layer via the generative model [3] and label it as  $G_1$ . We then proceed to further

initialize two other layers,  $G_2$  and  $G_3$ , such that they are identical to  $G_1$ . That is,  $G_1 \equiv G_2 \equiv G_3$ .

We also proceed to define overlap/correlation between the layers. We define  $E_1$ ,  $E_2$  and  $E_3$  to be the edge sets of  $G_1$ ,  $G_2$  and  $G_3$  respectively. From this,  $\alpha$ ,  $\beta$ ,  $\gamma$  are defined.

$$\alpha = \frac{|E_1 \cap E_2|}{|E_1|} \quad (1)$$

where  $\alpha \in [0,1]$  is defined as the correlation between  $G_1$  and  $G_2$ .

$$\beta = \frac{|E_2 \cap E_3|}{|E_2|} \quad (2)$$

where  $\beta \in [0,1]$  is defined as the correlation between  $G_2$  and  $G_3$ .

$$\gamma = \frac{|E_1 \cap E_3|}{|E_1|} \quad (3)$$

where  $\gamma \in [0,1]$  is defined as the correlation between  $G_1$  and  $G_3$ .

## 2.2 REWIRING ALGORITHM

Upon generation of three identical layers as mentioned in the set-up, we proceed to rewire the edges on  $G_2$  and  $G_3$ . This is to attain graphs corresponding to the various values of  $\alpha$ ,  $\beta$  and  $\gamma$  to be used in the study.

We first rewire  $G_2$  from  $G_1$  via the rewiring process specified in Vu et al [9]. If  $\alpha = 1$ , the two layers are comprised of the same topology and hence we stop. Otherwise nodes  $A$ ,  $B$ ,  $C$ ,  $D$  are chosen randomly where edges  $\{A,B\} \in E_2$ ,  $\{C,D\} \in E_2$  and  $\{A,C\} \notin E_2$ ,  $\{B,D\} \notin E_2$ .  $\{A,B\}$ ,  $\{C,D\}$  are then removed from  $E_2$  and  $\{A,C\}$ ,  $\{B,D\}$  added into  $E_2$ . This process is repeated until the corresponding value of  $\alpha$  is obtained.

We then proceed to rewire  $G_3$ , to attain corresponding values of  $\beta$  and  $\gamma$ .  $G_3$  is first set to be identical to the rewired  $G_2$  ( $G_3 \equiv G_2$ ). The rewiring comprises of two phases, one to obtain  $\gamma$ , and the other,  $\beta$ .

In the first phase,  $U$  is defined as the set of all possible edges. Edges of  $G_3$  in  $E_1 \cap E_2$  are then selected and mapped into  $U - (E_1 \cup E_2)$ . More precisely, nodes  $A$ ,  $B$ ,  $C$ ,  $D$  are randomly chosen, where edges  $\{A,B\} \in E_1 \cap E_2$  and  $\{C,D\} \in E_1 \cap E_2$ . It is also required that  $\{A,C\} \notin E_1 \cup E_2 \cup E_3$  and  $\{B,D\} \notin E_1 \cup E_2 \cup E_3$ . Edges  $\{A,B\}$ ,  $\{C,D\}$  in  $G_3$  are then replaced with  $\{A,C\}$ ,  $\{B,D\}$ . This is repeated until the desired value of  $\gamma$  is attained.

For the second phase, edges of  $G_3$  in  $E_2 - E_1$  are mapped into  $U - (E_1 \cup E_2)$ . Nodes  $A$ ,  $B$ ,  $C$ ,  $D$  are

chosen, where edges  $\{A,B\}$ ,  $\{C,D\}$  in  $E_2$  but not  $E_1$ . It is also required that  $\{A,C\} \notin E_1 \cup E_2 \cup E_3$  and  $\{B,D\} \notin E_1 \cup E_2 \cup E_3$ . Edges  $\{A,B\}$ ,  $\{C,D\}$  in  $G_3$  are then replaced with  $\{A,C\}$ ,  $\{B,D\}$ . This is repeated until the desired value of  $\beta$  is obtained.

The algorithm preserves nodal degree across all layers. That is, for any given node on a layer, its corresponding node on the other two layers will have the same nodal degree. The algorithm also preserves the number of edges on each layer, where  $|E_1| = |E_2| = |E_3|$ . It is to be also noted that the correlations are subject to constraint  $\alpha + \beta - \gamma \leq 1$ .

## 2.3 PAIRWISE INTERACTION

After rewiring, nodes are assigned a continuous-valued opinion from uniform distribution  $[0,1]$ .

We now extend the Deffaut Model [6] to three layers. First, tolerance ranges,  $d_p \in [0,1]$  are assigned to each layer  $G_p$ . Opinion values are denoted by  $f_i(u_i, t) \in [0,1]$  for each node  $u_i$  on each layer  $i$  at time  $t$ . A convergence parameter  $\mu \in (0,0.5]$  is also introduced.

We proceed to define the process of pairwise interaction. At timestep  $t$ , a random layer  $i$  is selected. A pair of nodes,  $u_1$  and  $u_2$ , which are connected on layer  $i$ , is selected at random. If

$$\sum_{k \in K} |f_k(u_1, t) - f_k(u_2, t)| \leq \sum_{k \in K} d_k \quad (4)$$

where  $K$  is the set of layer indices such that  $\{u_1, u_2\} \in E_k$  and  $d_k$  is the tolerance on layer  $k$ , then readjustment of the opinion values is as follows:

$$f_i(u_1, t+1) = f_i(u_1, t) + \mu(f_i(u_2, t) - f_i(u_1, t)) \quad (5)$$

$$f_i(u_2, t+1) = f_i(u_2, t) + \mu(f_i(u_1, t) - f_i(u_2, t)) \quad (6)$$

If there is only a connection on the chosen layer, readjustment reduces to the single-layer case where there is only one value of  $k$ . Similarly, if there is only a connection on two of the three layers, readjustment reduces to the two-layer scenario where there are only 2 values of  $k$ .

In the model, pairwise interactions and opinion readjustment occur until a quasi-steady state is achieved for all nodes. That is, the opinion value of all nodes fluctuates less than  $10^{-5}$  between consecutive timesteps.

## 3 RESULTS

In our study, two main hypotheses are investigated. The first hypothesis is that there exists a propagation of effects from the first layer to the third via the intermediary second layer. The

second is that the one-sum rule of the two-layer case introduced by Vu et al [9] would not extend to the three-layer scenario.

In all simulations, convergence parameter  $\mu$  is set to 0.5. This is because  $\mu$  was found to only affect the rate of convergence [6,9]. To compute the number of clusters after all nodes are readjusted to a quasi-steady state, edges between any two nodes  $u_1$  and  $u_2$  are removed if

$$\sum_{k \in K} |f_k(u_1, t) - f_k(u_2, t)| > \sum_{k \in K} d_k \quad (7)$$

where  $K$  is the set of layer indices such that  $\{u_1, u_2\} \in E_k$  and  $d_k$  is the tolerance on layer  $k$ . Each set of connected nodes on each layer is then defined as a cluster.

### 3.1 PROPAGATION

To verify that effects are propagated through intermediary layers, we verify that opinion diversity can be reduced via an intermediary layer. We proceed to generate and rewire graphs  $G_1$ ,  $G_2$  and  $G_3$  as described in the previous section. Values of  $\alpha$  and  $\beta$  are kept significant, i.e. greater than 0.5, and constant. Values of  $\gamma$  are kept low, i.e. less than or equal to  $\alpha$  and  $\beta$ , and constant. Tolerance ranges  $d_2$ ,  $d_3$  are kept constant with  $d_2=d_3=0.2$ . Tolerance range  $d_1$  is then varied. To capture the effects of  $d_1$  on  $G_3$ , we first observe the number of clusters on  $G_3$  as  $d_1$  is varied. If the number of clusters on  $G_3$  decreases as  $d_1$  increases, this would be evidence that an increased number of nodes have come to a consensus as an effect from the increased tolerance of  $G_1$ .

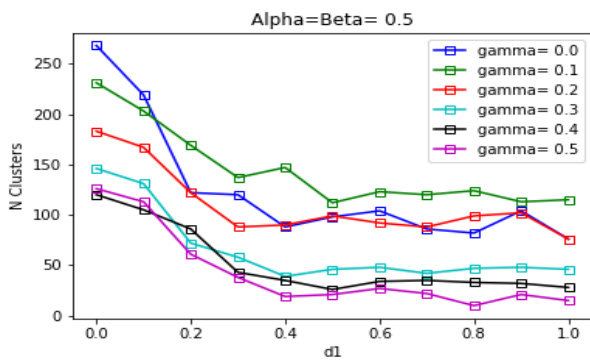


Figure 1: Number of clusters on  $G_3$  at steady-state against  $d_1$  with  $\alpha=\beta=0.5$ ,  $d_2=d_3=0.2$ .

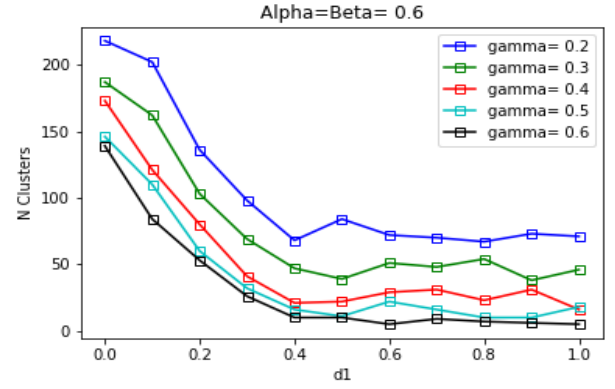


Figure 2: Number of clusters on  $G_3$  at steady-state against  $d_1$  with  $\alpha=\beta=0.6$ ,  $d_2=d_3=0.2$ .

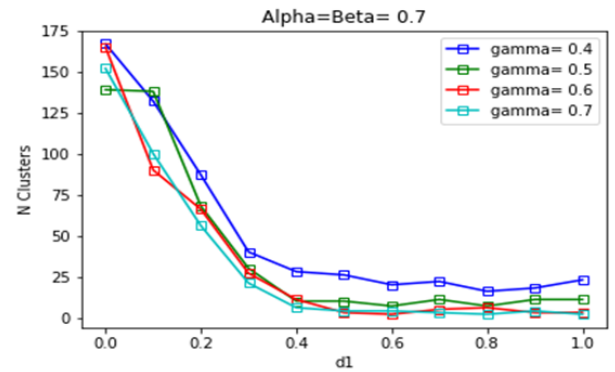


Figure 3: Number of clusters on  $G_3$  at steady-state against  $d_1$  with  $\alpha=\beta=0.7$ ,  $d_2=d_3=0.2$ .

As observed from Fig. 1, Fig. 2 and Fig. 3, the number of clusters at a steady-state does fall as  $d_1$  is increasing. We then proceed to examine directly the changes in opinion distribution as  $d_1$  is varied.

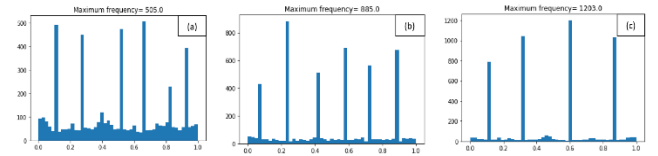


Figure 4: Opinion Distribution on  $G_3$  with  $d_2=d_3=0.05$ ,  $\alpha=\beta=0.5$ ,  $\gamma=0.0$ ,  $d_1=0.0$  (a),  $d_1=0.2$  (b),  $d_1=0.4$  (c).

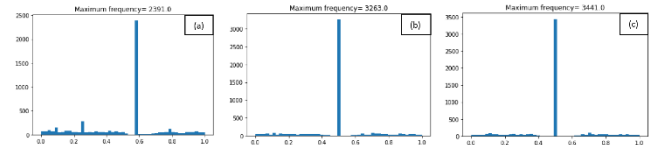


Figure 5: Opinion Distribution on  $G_3$  with  $d_2=d_3=0.05$ ,  $\alpha=\beta=0.5$ ,  $\gamma=0.1$ ,  $d_1=0.0$  (a),  $d_1=0.2$  (b),  $d_1=0.4$  (c).

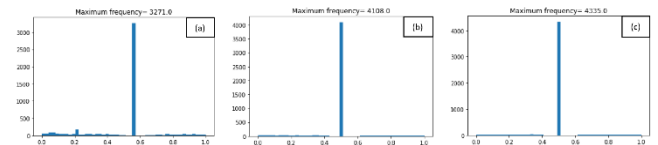


Figure 6: Opinion Distribution on  $G_3$  with  $d_2=d_3=0.05$ ,  $\alpha=\beta=0.5$ ,  $\gamma=0.2$ ,  $d_1=0.0$  (a),  $d_1=0.2$  (b),  $d_1=0.4$  (c).

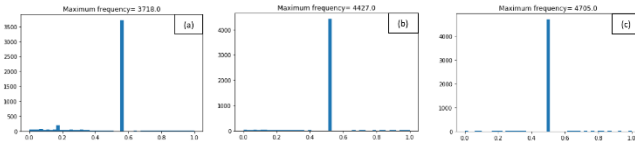


Figure 7: Opinion Distribution on  $G_3$  with  $d_2=d_3=0.05$ ,  $\alpha=\beta=0.5$ ,  $\gamma=0.3$ ,  $d_1=0.0$  (a),  $d_1=0.2$  (b),  $d_1=0.4$  (c).

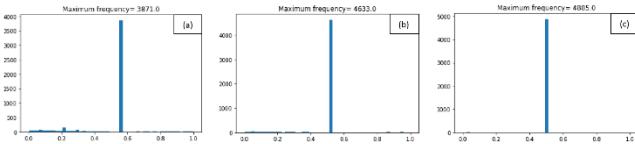


Figure 8: Opinion Distribution on  $G_3$  with  $d_2=d_3=0.05$ ,  $\alpha=\beta=0.5$ ,  $\gamma=0.4$ ,  $d_1=0.0$  (a),  $d_1=0.2$  (b),  $d_1=0.4$  (c).

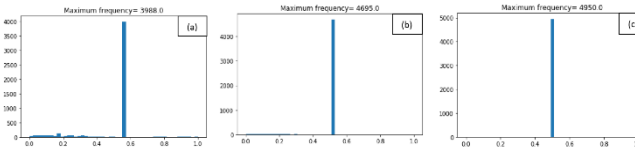


Figure 9: Opinion Distribution on  $G_3$  with  $d_2=d_3=0.05$ ,  $\alpha=\beta=0.5$ ,  $\gamma=0.5$ ,  $d_1=0.0$  (a),  $d_1=0.2$  (b),  $d_1=0.4$  (c).

As can be observed from Figs. 4 to 9, opinion distribution on  $G_3$  proceeds to become sparser as  $d_1$  increases. It can hence be concluded that opinion diversity is reduced on  $G_3$  as  $d_1$  increases and that effects are propagated through an intermediary layer.

It is further observed from Figs. 1 through 9 that opinion diversity on  $G_3$  is primarily affected by  $\gamma$  and  $d_1$ . An increase in  $\gamma$  causes a decrease in opinion diversity on  $G_3$  and an increase in  $d_1$  also causes a decrease in opinion diversity on  $G_3$ .

### 3.2 ONE SUM RULE

We proceed to examine the applicability of a “one sum rule” for the three-layer case which would be similar to that for the two-layer networks. That is, to have a constant value  $k$ , such that  $d_1+d_2+d_3=k$  would imply that global consensus is attained. In this case, global consensus is defined as that all agents in the population finally share a single opinion forming into a single cluster. Furthermore, it is not possible to attain global consensus if  $d_1+d_2+d_3 < k$  for any possible combination of  $d_1$ ,  $d_2$  and  $d_3$ .

From Figs. 1, 2 and 3, cluster count tends to stabilise at  $d_1=0.4$ . From this, it might be hypothesized that a sum rule might have a value of  $k=0.8$ . However, upon comparison of Fig. 4(c) and Fig. 9(c), it can be observed that global

consensus is close to being attained in Fig. 9(c) but not Fig. 4(c). It is thus inferred that it is not possible to produce a sum rule that satisfies both criteria in the paragraph above for all possible values of  $\gamma$ .

## 4 CONCLUSION

We have extended the Deffaut Model [6] to three-layer scale-free networks. In investigating inter-layer effects, it was found that increasing tolerance on one layer decreases opinion diversity on another via an intermediary layer. Specifically, both  $\gamma$  and  $d_1$  had a negative correlation with opinion diversity. This is evidence for the propagation of effects through intermediary layers. Further studies to quantify the effects of propagation via intermediary layers could be conducted. It may be hypothesised that an increase in number of intermediary layers decreases the effects of the propagation.

It was also found that the one sum rule could not be extended to the three-layer case. However, the possibility of sum rules specific to values of  $\gamma$  is not excluded. Further investigations into sum rules for specified degrees of correlation between layers may be performed.

## ACKNOWLEDGMENT

I would like to thank Associate Professor Xiao Gaoxi for providing the opportunity to embark on this project as well as the ideas and guidance he has offered. I would also like to thank Dr Nguyen Xuan Vu for his technical guidance in the reproduction of past results and simulations via code.

I would like to acknowledge the funding support from Nanyang Technological University – URECA Undergraduate Research Programme for this research project.

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