Proof of Individual Agent Opinion Convergence in a Strongly Connected Influence Graph Using Classic Update Function

Bernardo T. Amorim

bernardoamorim@dcc.ufmg.br

March 2020

In the classic update function, $Bel_p^{t+1}(a_i|a_j)$ can be written in the following form:

Definition 1
$$Bel_p^{t+1}(a_i|a_j) = Bel_p^t(a_i) + In(a_j, a_i)(Bel_p^t(a_j) - Bel_p^t(a_i)).$$

And the classic update function, $Bel_p^{t+1}(a_i)$ is written as:

Definition 2
$$Bel_p^{t+1}(a_i) = \frac{1}{|A|} \sum_{a_j \in A} Bel_p^{t+1}(a_i|a_j).$$

And let's define a strongly connected graph as:

Definition 3 A strongly connected influence graph social network in which every agent exerts influence on every other agent: $In(a_i,a_j) > 0$, for every i, j.

Definition 4 max_t and min_t are the maximum and minimum belief values in a given instant t, respectively.

To prove our conjecture, let's do some simplifications:

$$Bel_p^{t+1}(a_i) = \frac{1}{|A|} \sum_{a_j \in A} Bel_p^{t+1}(a_i|a_j).$$

$$= \frac{1}{|A|} \sum_{a_j \in A} \left(Bel_p^t(a_i) + In(a_j, a_i) (Bel_p^t(a_j) - Bel_p^t(a_i)) \right)$$

$$= Bel_p^t(a_i) + \frac{1}{|A|} \sum_{a_i \in A} In(a_j, a_i) (Bel_p^t(a_j) - Bel_p^t(a_i))$$

Since belief values are finite, by the well-ordering principle we always have a min_t and a max_t . It is easy to see, by the squeeze theorem, that individual agent opinion converges to the same value if and only if $\lim_{t\to\infty} min_t = \lim_{t\to\infty} max_t$.

Thus, since we want to prove that it always converges, if $min_t = max_t$ we have nothing to prove, so assume $min_t \neq max_t$.

Lemma 1 In a strongly connected graph and under classic belief update, if $max_t \neq min_t$:

$$\forall a_i \in A : Bel_p^{t+1}(a_i) < max_t \tag{1}$$

and:

$$\forall a_i \in A : Bel_p^{t+1}(a_i) > min_t \tag{2}$$

Proof of Lemma 1

By definition:

$$Bel_p^{t+1}(a_i) = Bel_p^t(a_i) + \frac{1}{|A|} \sum_{a_j \in A} In(a_j, a_i) (Bel_p^t(a_j) - Bel_p^t(a_i))$$

Now since $max_t \neq min_t$, there is at least one value between a_j 's, such that $Bel_p^t(a_j) < max_t$, thus replacing all $Bel_p^t(a_j)$ by max_t , we make the right side strictly greater than the left one:

$$Bel_{p}^{t+1}(a_{i}) < Bel_{p}^{t}(a_{i}) + \frac{1}{|A|} \sum_{a_{j} \in A} In(a_{j}, a_{i}) (max_{t} - Bel_{p}^{t}(a_{i}))$$

$$< Bel_{p}^{t}(a_{i}) + \frac{1}{|A|} \sum_{a_{j} \in A} (max_{t} - Bel_{p}^{t}(a_{i}))$$

$$< Bel_{p}^{t}(a_{i}) + \frac{|A|}{|A|} (max_{t} - Bel_{p}^{t}(a_{i}))$$

$$< Bel_{p}^{t}(a_{i}) + max_{t} - Bel_{p}^{t}(a_{i})$$

$$Bel_{p}^{t+1}(a_{i}) < max_{t}$$

Since a_i was arbitrary, the lemma is true for all agents. The same reasoning can be used to show the equivalent property for min_t

Г

Corollary 1 In a strongly connected influence graph and a classic update function if $min_t \neq max_t$, then $max_{t+1} < max_t$ and $min_{t+1} > min_t$.

Proof of Corollary 1

The result of lemma 1 tells us that all beliefs in the time t + 1 are smaller than max_t , thus, since max_{t+1} must be one of those elements, $max_{t+1} < max_t$. And the same reasoning can be used for min_t .

Corollary 2 $\lim_{t\to\infty} \max_t = L$ and $\lim_{t\to\infty} \min_t = M$ for some $L, M \in [0,1]$.

Proof of Corollary 2

Since both max_t and min_t are bounded between 0 and 1 by the definition of belief; and lemma 1 showed us that they are monotonic, according to the monotonic convergence theorem, the limits exist.

Definition 5 Let's denote by In_{min} the smallest influence in the influence graph. Keep in mind that $In_{min} > 0$ since we are working with a strongly connected influence graph.

Using the same notation we used in corollary 2, let's call $\lim_{t\to\infty} \max_t = L$ and $\lim_{t\to\infty} \min_t = M$.

Lemma 2
$$\forall t \ and \ \forall a_i \in A: \ max_t - Bel_p^{t+1}(a_i) \ge \epsilon, \ with \ \epsilon = \frac{In_{min}(L-M)}{|A|}.$$

Proof of Lemma 2

To prove this lemma, first we will try to find the biggest $Bel_p^{t+1}(a_i)$ possible. Now let's start with the formula of belief:

$$Bel_p^{t+1}(a_i) = Bel_p^t(a_i) + \frac{1}{|A|} \sum_{a_j \in A} In(a_j, a_i) (Bel_p^t(a_j) - Bel_p^t(a_i))$$

To achieve our goal, in each step we will choose the values in the right side of the equation in a way that maximizes it. Trying to do so will guarantee us that the inequality holds for every $Bel_p^{t+1}(a_i)$ and will lead us to ϵ .

The first thing we will do is separate from the summation the element a_k , which we define as the agent who holds the belief min_t in that arbitrary time step.

$$Bel_{p}^{t+1}(a_{i}) = Bel_{p}^{t}(a_{i}) + \frac{1}{|A|} \sum_{a_{j} \in A \setminus \{a_{k}\}} In(a_{j}, a_{i})(Bel_{p}^{t}(a_{j}) - Bel_{p}^{t}(a_{i})) + \frac{In(a_{k}, a_{i})(Bel_{p}^{t}(a_{k}) - Bel_{p}^{t}(a_{i}))}{|A|}$$

$$= Bel_{p}^{t}(a_{i}) + \frac{1}{|A|} \sum_{a_{j} \in A \setminus \{a_{k}\}} In(a_{j}, a_{i})(Bel_{p}^{t}(a_{j}) - Bel_{p}^{t}(a_{i})) + \frac{In(a_{k}, a_{i})(Bel_{p}^{t}(a_{k}) - Bel_{p}^{t}(a_{i}))}{|A|}$$

Now trying to maximize the rightmost term in the inequality, we shall see that, by the definition of min_t : $min_t - Bel_p^t(a_i) \le 0$. If $min_t - Bel_p^t(a_i)$ values 0, the influence that multiplies it doesn't make any difference, but if it is different of 0 we want the influence to be as small as possible, which is In_{min} .

$$Bel_p^{t+1}(a_i) \le Bel_p^t(a_i) + \frac{1}{|A|} \sum_{a_i \in A \setminus \{a_k\}} In(a_j, a_i) (Bel_p^t(a_j) - Bel_p^t(a_i)) + \frac{In_{min}(min_t - Bel_p^t(a_i))}{|A|}$$

Now it's time to choose the value of $Bel_p^t(a_j)$ for all a_j 's that maximizes the right side. Since this part is always positive, we shall pick the maximum value possible, which is max_t .

$$Bel_p^{t+1}(a_i) \le Bel_p^t(a_i) + \frac{1}{|A|} \sum_{a_i \in A \setminus \{a_k\}} In(a_j, a_i) (max_t - Bel_p^t(a_i)) + \frac{In_{min}(min_t - Bel_p^t(a_i))}{|A|}$$

Now looking at the terms inside the summation, since $\max_t - Bel_p^t(a_i) \ge 0$, the influence that maximizes it is the biggest one possible, which is 1, thus: $\forall a_i, a_j \in A \setminus \{a_k\}$: $In(a_j, a_i) = 1$.

$$\begin{split} Bel_{p}^{t+1}(a_{i}) &\leq Bel_{p}^{t}(a_{i}) + \frac{1}{|A|} \sum_{a_{j} \in A \setminus \{a_{k}\}} (max_{t} - Bel_{p}^{t}(a_{i})) + \frac{In_{min}(min_{t} - Bel_{p}^{t}(a_{i}))}{|A|} \\ &\leq Bel_{p}^{t}(a_{i}) + \frac{(|A| - 1)(max_{t} - Bel_{p}^{t}(a_{i}))}{|A|} + \frac{In_{min}(min_{t} - Bel_{p}^{t}(a_{i}))}{|A|} \\ &\leq Bel_{p}^{t}(a_{i}) + \frac{(|A| - 1)(max_{t} - Bel_{p}^{t}(a_{i})) + In_{min}(min_{t} - Bel_{p}^{t}(a_{i}))}{|A|} \\ &\leq \frac{|A| \ Bel_{p}^{t}(a_{i}) + (|A| - 1)(max_{t} - Bel_{p}^{t}(a_{i})) + In_{min}(min_{t} - Bel_{p}^{t}(a_{i}))}{|A|} \\ &\leq \frac{(|A| - 1) \ max_{t} - Bel_{p}^{t}(a_{i}) + In_{min}(min_{t} - Bel_{p}^{t}(a_{i}))}{|A|} \\ &\leq \frac{(|A| - 1) \ max_{t} + Bel_{p}^{t}(a_{i}) (1 - In_{min}) + In_{min}min_{t}}{|A|} \end{split}$$

These manipulations made it clear which value of $Bel_p^t(a_i)$ we should choose to achieve our goal, and it is $Bel_p^t(a_i) = max_t$.

$$\begin{split} Bel_p^{t+1}(a_i) &\leq \frac{\left(|A|-1\right) max_t + max_t \left(1-In_{min}\right) + In_{min} min_t}{|A|} \\ &\leq \frac{|A| \ max_t - In_{min} \ max_t + In_{min} \ min_t}{|A|} \\ &\leq \frac{|A| \ max_t + In_{min} \left(min_t - max_t\right)}{|A|} \\ &\leq max_t + \frac{In_{min} \left(min_t - max_t\right)}{|A|} \end{split}$$

Now we shall remember that, since max_t is decreasing and min_t is increasing, our choice to make the right side as big as possible is to plug it's limits, which gives us:

$$Bel_p^{t+1}(a_i) \le max_t + \frac{In_{min}(M-L)}{|A|}$$

$$Bel_p^{t+1}(a_i) - max_t \le \frac{In_{min}(M-L)}{|A|}$$

$$max_t - Bel_p^{t+1}(a_i) \ge \frac{In_{min}(L-M)}{|A|}$$

$$max_t - Bel_p^{t+1}(a_i) \ge \epsilon$$

Corollary 3 $max_{t+1} + \epsilon \leq max_t$

Proof of Corollary 3

Since max_{t+1} must be one of the beliefs in the time t+1 and, according to Lemma 2, all of them are smaller than max_t by at least ϵ , max_{t+1} must also be smaller than max_t by a factor of at least ϵ .

Theorem 1 $\lim_{t\to\infty} max_t = L = \lim_{t\to\infty} min_t = M$

Proof of Theorem 1

Suppose, by contradiction, that $L \neq M$. Plugging this values into the ϵ formula show us that $\epsilon \neq 0$. Since, according to lemma 2, \max_{t+1} is smaller than \max_t by a factor of ϵ . With all of this we can finally reach to a contradiction and end our proof.

To see this contradiction, let's assume we did $v = \lceil \frac{1}{\epsilon} \rceil + 1$ timesteps after some t = 0. Since \max diminishes by at least ϵ at each step:

$$max_0 \ge max_v + \epsilon \left(\left\lceil \frac{1}{\epsilon} \right\rceil + 1 \right)$$
$$max_0 \ge max_v + \epsilon.v$$
$$max_0 - \epsilon.v \ge max_v$$

3

But $\epsilon . v > 1$, thus $\max_0 < \epsilon . v$. And this would imply that $\max_v < 0$, which contradicts the definition of belief!

Since assuming that $L \neq M$ leads us to a contradiction we can conclude that L = M. This result implies that all agents belief converge to the same value, as we wanted to prove.