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

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Definition 1. The classic update-function, is defined as:

$$B^{t+1}(a_i|a_j) = B^t(a_i) + I(a_j, a_i)(B^t(a_j) - B^t(a_i))$$
(1)

Definition 2. While the *overall classic update*, is defined as:

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

Definition 3. We say a influence graph In over agents A is weakly connected if for all $a_i, a_j \in A$, there exist $a_{k_1}, a_{k_2}, ..., a_{k_l} \subseteq A$ such that $\operatorname{In}(a_i, a_{k_1}) > 0$, $\operatorname{In}(a_{k_l}, a_j) > 0$, and for m = 1, ..., l - 1, $\operatorname{In}(a_{k_m}, a_{k_{m+1}}) > 0$.

Definition 4. max^t and min^t are the maximum and minimum belief values in a given instant t, respectively. Thus:

$$min^t = \min_{a_i \in A} B^t(a_i)$$
 and $max^t = \max_{a_i \in A} B^t(a_i)$.

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

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

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

$$= B^t(a_i) + \frac{1}{|A|} \sum_{a_j \in A} I(a_j, a_i) (B^t(a_j) - B^t(a_i))$$
(3)

Since we have a finite number of beliefs and $\forall a_i \in A : B^t(a_i) \in [0, 1]$, there are always min^t and a max^t . We shall also note that, by the Squeeze Theorem, individual agent opinion converges to the same value if and only if $lim_{t\to\infty} min^t = lim_{t\to\infty} max^t$.

Since we want to prove that it always converges, if $min^t = max^t$ we have nothing to prove, so assume from now on that $min^t \neq max^t$.

Lemma 1. In a weakly connected graph and under classic belief update:

$$\forall t \ and \ \forall a_i \in A : min^t \leq B^{t+1}(a_i) \leq max^t$$

Proof. By the equation 3:

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

Substituting $B^t(a_j)$ by max^t turns our equation into an inequality, since $\forall a_j \in A$, $B^t(a_j) \leq max^t$ and also makes the terms inside the summation either equal to or smaller than 0. Thus:

$$B^{t+1}(a_i) \leq B^t(a_i) + \frac{1}{|A|} \sum_{a_j \in A} I(a_j, a_i) (max^t - B^t(a_i))$$

$$\leq B^t(a_i) + \frac{1}{|A|} \sum_{a_j \in A} (max^t - B^t(a_i)) \qquad \text{(since } In(a_j, a_i) \leq 1 \text{ and }$$

$$max^t - B^t(a_i) \geq 0)$$

$$= B^t(a_i) + \frac{|A|}{|A|} (max^t - B^t(a_i))$$

$$= B^t(a_i) + max^t - B^t(a_i)$$

$$= max^t \qquad (4)$$

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

Corollary 1. In a weakly connected influence graph under the confirmation-bias update function:

$$max^{t+1} \leq max^t$$
 and $min^{t+1} \geq min^t$ for all t .

Proof. Lemma 1 tells us that all beliefs in the time t+1 are either smaller or equal to max^t . Since max^{t+1} must be one of those beliefs, $max^{t+1} \leq max^t$. The same reasoning can be used for min^t .

Corollary 2.
$$\lim_{t\to\infty} max^t = U$$
 and $\lim_{t\to\infty} min^t = L$ for some $U, L \in [0,1]$.

Proof. Both max^t and min^t are bounded between 0 and 1 and Lemma 1 showed us that they are monotonic. According to the Monotonic Convergence Theorem, this guarantees that the limits exist.

The proof will follow by showing that an agent a_i that holds some belief $B^t(a_i)$ influences every other agent by the time t + |A| - 1. Before we do this, let's jump into some small definitions and corollaries that will help us on the way.

Definition 5. Let's call the sequence $P(a_i \to a_j) = (a_i, a_k, ..., a_{k+l}, a_j)$ a simple path from a_i to a_j , if:

- All elements on the sequence are different.
- The first element in the sequence is a_i .
- The last element in the sequence is a_i .
- If a_n is the n'th element in the sequence, if it has a successor a_{n+1} , $In(a_n, a_{n+1}) > 0$.

Many simple paths from a_i to a_j can exist, although our notation isn't enough to differentiate them. But in subsequent steps we will only need one of those simple paths, so the notation shouldn't be a problem.

Definition 6. Denote by $|P(a_i \to a_j)|$ the *size* of a simple path from a_i to a_j , which we define as the number of elements in the sequence $P(a_i \to a_j) - 1$.

Corollary 3.
$$\forall P(a_i \rightarrow a_j), |P(a_i \rightarrow a_j)| \leq |A| - 1.$$

Proof. A simple path doesn't have repeated elements and we have |A| agents, thus simple path can't have more than |A| elements. According to Definition 6, the size of a simple path is defined as the number of elements minus one, thus maximum size is |A| - 1.

Lemma 2. $\forall x, \forall t \text{ and } \forall a_i, \text{ if } B^t(a_i) \leq x$:

$$B^{t+1}(a_i) \le x + \frac{1}{|A|} \sum_{a_i \in A} (I(a_j, a_i) (B^t(a_j) - x))$$

Proof.

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

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

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

$$\leq \frac{1}{|A|} \sum_{a_j \in A} \left(x. (1 - I(a_j, a_i)) + I(a_j, a_i) B^t(a_j) \right)$$

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

Lemma 3. $\forall a_i, a_k \in A \text{ and } \forall n \geq 1 \text{ and } \forall t$:

$$B^{t+n}(a_i) \le \max^t + \frac{1}{|A|} \left(I(a_k, a_i) (B^{t+n-1}(a_k) - \max^t) \right)$$
 (5)

Proof. By the Definitions 1 and 2:

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

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

According to Corollary 1: $B^{t+n}(a_i) \leq max^{t+n} \leq max^{t+n-1}$. Thus we can use Lemma 2:

$$B^{t+n}(a_i) \le \frac{1}{|A|} \sum_{a_j \in A} \left(\max^{t+n-1} + I(a_j, a_i) (B^{t+n-1}(a_j) - \max^{t+n-1}) \right)$$
$$= \max^{t+n-1} + \frac{1}{|A|} \sum_{a_i \in A} I(a_j, a_i) (B^{t+n-1}(a_j) - \max^{t+n-1})$$

To make our Lemma useful in future manipulations, we will take an arbitrary element a_k out of the summation:

$$B^{t+n}(a_i) \le \max^{t+n-1} + \frac{1}{|A|} \sum_{a_j \in A \setminus \{a_k\}} \left(I(a_j, a_i) (B^{t+n-1}(a_j) - \max^{t+n-1}) \right) + \frac{1}{|A|} \left(I(a_k, a_i) (B^{t+n-1}(a_k) - \max^{t+n-1}) \right)$$

Since max^{t+n-1} is the greatest belief possible in that time step, the summation can be at most 0, thus:

$$B^{t+n}(a_i) \le \max^{t+n-1} + \frac{1}{|A|} In(a_k, a_i) \left(B^{t+n-1}(a_k) - \max^{t+n-1} \right)$$

Since max doesn't increase throughout time, $max^{t+n-1} \leq max^t$. Thus:

$$B^{t+n}(a_i) \le max^t + \frac{1}{|A|}I(a_k, a_i) \left(B^{t+n-1}(a_k) - max^t\right)$$

Definition 7. Denote by I_{min} the smallest positive influence in the influence graph.

Using the same notation we used in Corollary 2, let's call $\lim_{t\to\infty} \max^t = U$ and $\lim_{t\to\infty} \min^t = L$. Denoting by a_*^t one agent who holds the belief \min^t in the time t:

Theorem 1. $\forall t \ and \ \forall a_i \in A$:

$$B^{t+|P(a_*^t \to a_i)|}(a_i) \le max^t - \delta^t$$
, with $\delta^t = \left(\frac{I_{min}}{|A|}\right)^{|P(a_*^t \to a_i)|} \cdot (U - L)$.

Proof. By equation 3:

$$B^{t+|P(a_*^t \to a_i)|}(a_i) = Bel_p^{t+|P(a_*^t \to a_i)|-1}(a_i) + \frac{1}{|A|} \sum_{a_i \in A} B^{t+|P(a_*^t \to a_i)|-1}(a_i|a_j)$$

We will now separate, at each step, a carefully chosen element of the summation and apply Lemma 3 to modify our inequality. The chosen elements will be the ones in $P(a_*^t \to a_i)$, starting from the end of the simple path until we get to a_*^t .

To simplify the notation, let's index the elements in the simple path from a_*^t to a_i , starting from the end of the simple path (since we are backtracking) by calling a_n the n^{th} element from the end to the beginning of the sequence (excluding a_i itself).

By Lemma 3:

$$B^{t+|P(a_*^t \to a_i)|}(a_i) \le max^t + \frac{1}{|A|} In(a_1, a_i) (B^{t+|P(a_*^t \to a_i) - 1|}(a_1) - max^t)$$

If $|P(a_*^t, a_i)| = 1$, we could prove our result. Instead of showing it I will expand this two more times to show the general formula.

Using Lemma 3:

$$\begin{split} &B^{t+|P(a^t_*\to a_i)|}(a_i)\\ &\leq \max^t + \frac{1}{|A|}In(a_1,a_i)(B^{t+|P(a^t_*\to a_i)-1|}(a_1) - \max^t)\\ &\leq \max^t + \frac{1}{|A|}In(a_1,a_i)\left(\left(\max^t + \frac{1}{|A|}In(a_2,a_1)(B^{t+|P(a^t_*\to a_i)-2|}(a_2) - \max^t)\right) - \max^t\right)\\ &= \max^t + \frac{1}{|A|}In(a_1,a_i)\left(\frac{1}{|A|}In(a_2,a_1)(B^{t+|P(a^t_*\to a_i)-2|}(a_2) - \max^t)\right)\\ &= \max^t + \frac{1}{|A|^2}In(a_2,a_1)In(a_1,a_i)(B^{t+|P(a^t_*\to a_i)-2|}(a_2) - \max^t)\\ &\leq \max^t + \frac{1}{|A|^2}In(a_2,a_1)In(a_1,a_i) \times\\ &\left(\left(\max^t + \frac{1}{|A|}In(a_3,a_2)\left(B^{t+|P(a^t_*\to a_i)|-3}(a_3) - \max^t\right)\right) - \max^t\right)\\ &= \max^t + \frac{1}{|A|^2}In(a_2,a_1)In(a_1,a_i)\left(\frac{1}{|A|}In(a_3,a_2)\left(B^{t+|P(a^t_*\to a_i)|-3}(a_3) - \max^t\right)\right)\\ &= \max^t + \frac{1}{|A|^2}In(a_3,a_2)In(a_2,a_1)In(a_1,a_i)\left(B^{t+|P(a^t_*\to a_i)|-3}(a_3) - \max^t\right)\\ &= \max^t + \frac{1}{|A|^3}In(a_3,a_2)In(a_2,a_1)In(a_1,a_i)\left(B^{t+|P(a^t_*\to a_i)|-3}(a_3) - \max^t\right) \end{split}$$

We can see a pattern forming and this pattern will continue throughout time. Denoting P_{In} the product of the influences in the simple path $(P_{In} = I(a_*^t, a_{|P(a_*^t, a_i)|}) \times ... \times I(a_1, a_i))$, we can write the general version of the inequality above as:

$$B^{t+|P(a_*^t \to a_i)|}(a_i) \le max^t + \frac{P_{In}}{|A|^{|P(a_*^t \to a_i)|}} \cdot (Bel_p^t(a_*^t) - max^t)$$

$$= max^{t} + \frac{P_{In}}{|A|^{|P(a_{*}^{t} \rightarrow a_{i})|}}.(min^{t} - max^{t})$$

The rightmost term in the equation is either equal to or smaller than 0 thus, to make the inequality hold for all a_i 's, we shall substitute P_{In} by the smallest value possible. By the Definition 7, I_{min} is the smallest positive influence in the graph and according to Definition 5 the influences in a simple path are positive. Thus:

$$B^{t+|P(a_*^t \to a_i)|}(a_i) \le max^t + \left(\frac{I_{min}}{|A|}\right)^{|P(a_*^t \to a_i)|}.(min^t - max^t)$$

According to Corollary 2, the maximum value of min^t is L and the minimum value of max^t is U, thus:

$$B^{t+|P(a_*^t \to a_i)|}(a_i) \le max^t + \left(\frac{I_{min}}{|A|}\right)^{|P(a_*^t \to a_i)|} . (L-U)$$

$$\le max^t - \left(\frac{I_{min}}{|A|}\right)^{|P(a_*^t \to a_i)|} . (U-L)$$

$$\le max^t - \delta^t$$

Lemma 4.

$$\sum_{a_j \in A} I(a_j, a_i) \left(B^t(a_j) - B^t(a_i) \right) = \sum_{a_j \in A \setminus \{a_i\}} I(a_j, a_i) \left(B^t(a_j) - B^t(a_i) \right)$$

Proof.

$$\sum_{a_{j} \in A} I(a_{j}, a_{i}) \left(B^{t}(a_{j}) - B^{t}(a_{i}) \right)$$

$$= \sum_{a_{j} \in A \setminus \{a_{i}\}} \left(I(a_{j}, a_{i}) \left(B^{t}(a_{j}) - B^{t}(a_{i}) \right) \right) + In(a_{i}, a_{i}) (B^{t}(a_{i}) - B^{t}(a_{i}))$$

$$= \sum_{a_{j} \in A \setminus \{a_{i}\}} I(a_{j}, a_{i}) \left(B^{t}(a_{j}) - B^{t}(a_{i}) \right)$$

Lemma 5. If $B^{t+n}(a_i) \leq max^t - \gamma$, $\gamma \geq 0$ and $n \geq 0$, then $B^{t+n+1}(a_i) \leq max^t - \frac{\gamma}{|A|}$. *Proof.*

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

$$= B^{t+n}(a_i) + \frac{1}{|A|} \sum_{a_j \in A \setminus \{a_i\}} I(a_j, a_i) \left(B^{t+n}(a_j) - B^{t+n}(a_i) \right) \quad \text{(Lemma 4)}$$

$$\leq \max^{t} - \gamma + \frac{1}{|A|} \sum_{a_{j} \in A \setminus \{a_{i}\}} I(a_{j}, a_{i}) \left(B^{t+n}(a_{j}) - \max^{t} + \gamma\right) \quad \text{(Lemma 2)}$$

$$\leq \max^{t} - \gamma + \frac{1}{|A|} \sum_{a_{j} \in A \setminus \{a_{i}\}} I(a_{j}, a_{i}) \left(\max^{t} - \max^{t} + \gamma\right)$$

$$= \max^{t} - \gamma + \frac{1}{|A|} \sum_{a_{j} \in A \setminus \{a_{i}\}} I(a_{j}, a_{i}) \left(\gamma\right)$$

$$\leq \max^{t} - \gamma + \frac{1}{|A|} \sum_{a_{j} \in A \setminus \{a_{i}\}} (\gamma)$$

$$= \max^{t} - \gamma + \frac{(|A| - 1)(\gamma)}{|A|}$$

$$= \max^{t} + \frac{(\gamma)((-|A|) + (|A| - 1))}{|A|}$$

$$= \max^{t} - \frac{\gamma}{|A|}$$

Theorem 2. $\forall a_i \in A: B^{t+|A|-1}(a_i) \leq max^t - \epsilon, \text{ with } \epsilon = \left(\frac{I_{min}}{|A|}\right)^{|A|-1}.(U-L).$

Proof. Keeping the notation of Theorem 1, let's call a_*^t one agent that holds the belief min^t in the time t.

Note that, if $|P(a_*^t \to a_i)| = |A| - 1$, our theorem is true by Theorem 1 and we nothing to prove.

Else if $|P(a_*^t \to a_i)| \neq |A| - 1$, then $|P(a_*^t \to a_i)| < |A| - 1$ according to Corollary 3.

According to Theorem 1:

$$B^{t+|P(a_*^t \to a_i)|}(a_i) \le max^t - \left(\frac{I_{min}}{|A|}\right)^{|P(a_*^t \to a_i)|} . (U - L)$$

To keep things simple let's keep the notation from Theorem 1 and call:

$$\delta^t = \left(\frac{I_{min}}{|A|}\right)^{|P(a_*^t \to a_i)|} . (U - L)$$

Now it is easy to see that we can apply Lemma 5 successively:

$$B^{t+|P(a_*^t \to a_i)|+1}(a_i) \le \max^t - \frac{\delta^t}{|A|}$$

$$\Downarrow$$

$$B^{t+|P(a_*^t \to a_i)|+2}(a_i) \le \max^t - \frac{\delta^t}{|A|^2}$$

$$\Downarrow$$

$$B^{t+|P(a_*^t \to a_i)|+3}(a_i) \le max^t - \frac{\delta^t}{|A|^3}$$

If we do it $|A| - |P(a_*^t \to a_i)| - 1$ times we get:

$$B^{t+|P(a_*^t \to a_i)|+|A|-|P(a_*^t \to a_i)|-1}(a_i) \leq max^t - \frac{\delta^t}{|A|^{|A|-|P(a_*^t \to a_i)|-1}}$$

$$\downarrow \downarrow$$

$$B^{t+|A|-1}(a_i) \leq max^t - \frac{\delta^t}{|A|^{|A|-|P(a_*^t \to a_i)|-1}}$$

$$\leq max^t - \frac{\left(\frac{I_{min}}{|A|}\right)^{|P(a_*^t \to a_i)|}.(U-L)}{|A|^{|A|-|P(a_*^t \to a_i)|-1}}$$

$$\leq max^t - \frac{I_{min}^{|P(a_*^t \to a_i)|}.(U-L)}{|A|^{|A|-1}}$$

$$\leq max^t - \left(\frac{I_{min}}{|A|}\right)^{|A|-1}.(U-L)$$

$$\leq max^t - \epsilon$$

Corollary 4. $max^{t+|A|-1} \leq max^t - \epsilon$

Proof. Since $max^{t+|A|-1}$ is one of the beliefs in the time t+|A|-1 and, according to Theorem 2 all of them are smaller than max^t by a factor of at least ϵ , $max^{t+|A|-1}$ must also be smaller than max^t by a factor of at least ϵ .

Theorem 3. $\lim_{t\to\infty} max^t = U = \lim_{t\to\infty} min^t = L$

Proof. Suppose, by contradiction, that $U \neq L$. Plugging this values into the ϵ formula show us that $\epsilon > 0$.

Let's assume we did $v = (|A| - 1) (\lceil \frac{1}{\epsilon} \rceil + 1)$ time steps after t = 0. Since \max diminishes by at least ϵ at each |A| - 1 steps:

$$max^0 \ge max^v + \epsilon \left(\left\lceil \frac{1}{\epsilon} \right\rceil + 1 \right)$$

Since ϵ . $\left(\left\lceil \frac{1}{\epsilon}\right\rceil + 1\right) > 1$ and $0 \le max^v \le 1$, this would imply that $max^0 \ge 1$ contradicting the definition of belief!

Since assuming that $U \neq L$ led us to a contradiction: U = L.

Theorem 4. $\forall a_i, a_j \in A, \lim_{t \to \infty} B^t(a_i) = \lim_{t \to \infty} B^t(a_j)$

Proof. Since $L \leq \lim_{t \to \infty} B^t(a_i) \leq U$ and L = U: $L = B^t(a_i) = U$. And the same can be showed for $B^t(a_i)$.