

# 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:

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

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

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

**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  $a_{k_1}, a_{k_2}, \dots, a_{k_l} \subseteq A$  such that  $In(a_i, a_{k_1}) > 0$ ,  $In(a_{k_l}, a_j) > 0$ , and for  $m = 1, \dots, l-1$ ,  $In(a_{k_m}, a_{k_{m+1}}) > 0$ .

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

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

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

Since we have a finite number of beliefs and  $\forall a_i \in A : Bel_p^t(a_i) \in [0, 1]$ , 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  $\lim_{t \rightarrow \infty} min_t = \lim_{t \rightarrow \infty} max_t$ .

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 weakly connected graph and under classic belief update, if  $\max_t \neq \min_t$ :*

$$\forall a_i \in A : Bel_p^{t+1}(a_i) \leq \max_t \quad (3)$$

and:

$$\forall a_i \in A : Bel_p^{t+1}(a_i) \geq \min_t \quad (4)$$

*Proof.* By definition:

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

Trying to maximize the right side, we can substitute  $Bel_p^t(a_j)$  by  $\max_t$ , this turns our equation into an inequity, since  $\forall a_j \in A, Bel_p^t(a_j) \leq \max_t$ , by the definition of  $\max_t$ . That makes the terms inside the summation either equal or smaller than 0, thus:

$$\begin{aligned} Bel_p^{t+1}(a_i) &\leq Bel_p^t(a_i) + \frac{1}{|A|} \sum_{a_j \in A} In(a_j, a_i)(\max_t - Bel_p^t(a_i)) \\ &= Bel_p^t(a_i) + \frac{1}{|A|} \sum_{a_j \in A} (\max_t - Bel_p^t(a_i)) \quad (\text{since } In(a_j, a_i) \leq 1) \\ &= Bel_p^t(a_i) + \frac{|A|}{|A|} (\max_t - Bel_p^t(a_i)) \\ &= Bel_p^t(a_i) + \max_t - Bel_p^t(a_i) \\ Bel_p^{t+1}(a_i) &\leq \max_t \end{aligned}$$

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

**Corollary 1.** *In a weakly connected influence graph and a classic update function, if  $\min_t \neq \max_t$ , then  $\max_{t+1} \leq \max_t$  and  $\min_{t+1} \geq \min_t$ .*

*Proof.* The result of Lemma 1 tells us that all beliefs in the time  $t + 1$  are either smaller than  $\max_t$  or equal to  $\max_t$ , thus, since  $\max_{t+1}$  must be one of those elements,  $\max_{t+1} \leq \max_t$ . And the same reasoning can be used for  $\min_t$ .  $\square$

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

*Proof.* 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.  $\square$

Now that we have this properties, our proof will follow by showing that an agent  $a_i$  that holds some belief  $Bel_p^t(a_i)$  will influence every other agent by the time  $t + |A| - 1$ . To see this, we must open the definition of belief throughout time. But 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  $P(a_i|a_j) = (a_i, a_k, \dots, a_{k+l})$  a *path* from  $a_i$  to  $a_j$ , if:

- All elements on the sequence are different.
- The first element in the sequence is  $a_i$ .
- $a_j$  doesn't belong to the sequence.
- If  $a_n$  is the  $n$ 'th element in the sequence, if it has a successor  $a_{n+1}$ ,  $In(a_n, a_{n+1}) > 0$ .
- If  $a_n$  is the last element in the sequence  $In(a_n, a_j) > 0$ .

Note that many 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 paths, so the notation shouldn't be a problem.

**Definition 6.** Let's denote by  $|P(a_i|a_j)|$  the size of a path from  $a_i$  to  $a_j$ , which we define as the number of elements in the sequence  $P(a_i|a_j)$ .

**Corollary 3.** *In a weakly connected influence graph, there is always a path from  $a_i$  to  $a_j$ .*

*Proof.* This follows almost instantly by the definition of a weakly connected influence graph. The only thing we must address is that, in the definition of weakly connected, the route that it guarantees that exist may have repeated elements, but if it does, we might be able to convince ourselves that it cycles to the same point, thus taking these cycles out we have a path.  $\square$

**Corollary 4.**  $|P(a_j|a_j)| \leq |A| - 1$ .

*Proof.* This follows directly from the definition of path, since it doesn't have repeated elements, and we have  $|A|$  agents, the path can't have more than  $|A| - 1$  elements (remembering that the last element ( $a_j$ ) doesn't appear in the sequence).  $\square$

**Lemma 2.**  $\forall a_i, a_k \in A$  and  $\forall n \geq 1$ :

$$Bel_p^{t+n}(a_i) \leq max_t + \frac{1}{|A|} (In(a_k, a_i)(Bel_p^{t+n-1}(a_k) - max_t))$$

*Proof.* By the definition of belief:

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

Now note that the belief in the next time step is maximized when the element itself is the maximum one possible. We can see this easier using the definition of the classic update-function 1. Given this property, we can replace  $Bel_p^{t+n}(a_i)$  by  $max_{t+n-1}$  and thus turn our equation into an inequity:

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

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

$$\begin{aligned} Bel_p^{t+n}(a_i) &\leq max_{t+n-1} + \frac{1}{|A|} \sum_{a_j \in A \setminus \{a_k\}} In(a_j, a_i)(Bel_p^{t+n-1}(a_j) - max_{t+n-1}) \\ &\quad + In(a_k, a_i)(Bel_p^{t+n-1}(a_k) - max_{t+n-1}) \end{aligned}$$

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

$$Bel_p^{t+n}(a_i) \leq max_{t+n-1} + In(a_k, a_i) (Bel_p^{t+n-1}(a_k) - max_{t+n-1})$$

Since  $max$  decreases throughout time,  $max_t \leq max_{t+n-1}$ , thus:

$$Bel_p^{t+n}(a_i) \leq max_t + In(a_k, a_i) (Bel_p^{t+n-1}(a_k) - max_t)$$

□

**Definition 7.** Let's denote by  $In_{min}$  the smallest influence that's different from 0 in the influence graph.

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

Now that we have all of these tools, let's jump lemma 3 which will be a tool in the most important part of the proof:

**Lemma 3.**  $\forall a_i \in A : max_t - Bel_p^{t+|P(a_k, a_i)|}(a_i) \geq \epsilon$ , with  $\epsilon = \left(\frac{In_{min}}{|A|}\right)^{|P(a_k, a_i)|} \cdot (U - L)$ .

*Proof.* By definition:

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

What we will do now is separate, at each step, one element of the summation and apply lemma 2 to modify our inequity. But we will be smart when choosing the elements we separate from the summation. Denoting by  $a_k$  the agent that holds the belief  $min_t$  in the time  $t$ , we will separate from the summation the elements in  $P(a_k | a_i)$ , starting from the end of the path until we get to  $a_k$ .

To simplify our notation, let's index the elements in the path from  $a_k$  to  $a_i$ , starting from the end of the path (since we are backtracking it will make more sense) by calling  $a_n$  the n'th element from the end to the beginning of the sequence.

Thus, by lemma 2:

$$Bel_p^{t+|P(a_k, a_i)|}(a_i) \leq max_t + \frac{1}{|A|} In(a_1, a_i)(Bel_p^{t+|P(a_k, a_i)|-1}(a_1) - max_t)$$

Note, now, that if  $|P(a_k, a_i)| = 1$ , we could prove our hypothesis. Instead of showing it I will expand this one more time, show the general version and then prove the lemma.

Using lemma 2 again:

$$\begin{aligned}
& Bel_p^{t+|P(a_k|a_i)|}(a_i) \\
& \leq max_t + \frac{1}{|A|} In(a_1, a_i) (Bel_p^{t+|P(a_k|a_i)|-1}(a_1) - max_t) \\
& \leq max_t + \frac{1}{|A|} In(a_1, a_i) \left( \left( max_t + \frac{1}{|A|} In(a_2, a_1) (Bel_p^{t+|P(a_k|a_i)|-2}(a_2) - max_t) \right) - max_t \right) \\
& = max_t + \frac{1}{|A|} In(a_1, a_i) \left( \frac{1}{|A|} In(a_2, a_1) (Bel_p^{t+|P(a_k|a_i)|-2}(a_2) - max_t) \right) \\
& = max_t + \frac{1}{|A|^2} In(a_2, a_1) In(a_1, a_i) (Bel_p^{t+|P(a_k|a_i)|-2}(a_2) - max_t)
\end{aligned}$$

The equation above has the same form of the one before it, and this pattern will continue throughout time. Now, denoting as  $P_{In}$  the product of the influences in the path, we can write the generalized version of the inequity above as:

$$Bel_p^{t+|P(a_k|a_i)|}(a_i) \leq max_t + \frac{P_{In}(min_t - max_t)}{|A|^{|P(a_k|a_i)|}}$$

This formulas comes from the fact that the path ends after  $|P(a_k|a_i)|$  steps with  $a_k$  as the end of the path, and, by definition, the belief of  $a_k$  is  $min_t$ .

Since the rightmost term in the equation is either equal to or smaller than 0, to make the inequality hold for all  $a_i$ 's, we shall substitute  $P_{In}$  by the smallest value possible, which is,  $In_{min}^{|P(a_k|a_i)|}$ . Thus:

$$Bel_p^{t+|P(a_k|a_i)|}(a_i) \leq max_t + \left( \frac{In_{min}}{|A|} \right)^{|P(a_k|a_i)|} . (min_t - max_t)$$

Since the maximum value of  $min_t$  is  $L$  and the minimum value of  $max_t$  is  $U$ , those are the values we should plug to maintain the inequity:

$$\begin{aligned}
& Bel_p^{t+|P(a_k|a_i)|}(a_i) \leq max_t + \left( \frac{In_{min}}{|A|} \right)^{|P(a_k|a_i)|} . (L - U) \\
& Bel_p^{t+|P(a_k|a_i)|}(a_i) - max_t \leq \left( \frac{In_{min}}{|A|} \right)^{|P(a_k|a_i)|} . (L - U) \\
& max_t - Bel_p^{t+|P(a_k|a_i)|}(a_i) \geq \left( \frac{In_{min}}{|A|} \right)^{|P(a_k|a_i)|} . (U - L) \\
& max_t - Bel_p^{t+|P(a_k|a_i)|}(a_i) \geq \epsilon
\end{aligned}$$

□

**Theorem 1.**  $\forall a_i \in A : max_t - Bel_p^{t+|A|-1}(a_i) \geq \epsilon$ , with  $\epsilon = \left( \frac{In_{min}}{|A|} \right)^{|A|-1} . (U - L)$ .

*Proof.* First note that, if  $|P(a_k|a_i)| = |A| - 1$ , our hypothesis true by the lemma 3 and we nothing to prove.

Else if  $|P(a_k|a_i)| \neq |A| - 1$ , then  $|P(a_k|a_i)| < |A| - 1$  according to corollary 4. What we will do then is manipulate the formula of belief until we can use lemma 3 and then end our proof.

Before going into the proof, I will introduce a new notation. Given the fact that the equations get pretty big, I will call  $S^t$  the summation in the definition of  $Bel^{t+1}$ . It is pretty strange but I believe it will make it easier to understand.

By definition:

$$\begin{aligned} Bel_p^{t+|A|-1}(a_i) &= Bel_p^{t+|A|-2}(a_i) + \frac{1}{|A|} \sum_{x_j \in A} (Bel_p^{t+|A|-2}(a_j) - Bel_p^{t+|A|-2}(a_i)) \\ &= Bel_p^{t+|A|-2}(a_i) + \frac{1}{|A|} \cdot S^{t+|A|-2} \\ &= Bel_p^{t+|A|-3}(a_i) + \frac{1}{|A|} \cdot (S^{t+|A|-3} + S^{t+|A|-2}) \end{aligned}$$

Generalizing:

$$Bel_p^{t+|A|-1}(a_i) = Bel_p^{t+|A|-1-x}(a_i) + \frac{1}{|A|} \sum_{n=t+|A|-1-x}^{t+|A|-2} S^n$$

Now we can do something pretty cool. If choose  $x = |A| - 1 - |P(a_k|a_i)|$  then we can use lemma 3, but before doing so let's separate  $S^{t+|P(a_k|a_i)|}$  from the summation (note that the first two terms in the inequity are actually  $Bel_p^{t+|P(a_k|a_i)|+1}(a_i)$ , this will be important in the future):

$$\begin{aligned} &Bel_p^{t+|A|-1}(a_i) \\ &\leq Bel_p^{t+|P(a_k|a_i)|}(a_i) + \frac{1}{|A|} \cdot S^{t+|P(a_k|a_i)|} + \frac{1}{|A|} \sum_{n=t+|P(a_k|a_i)|+1}^{t+|A|-2} S^n \\ &= Bel_p^{t+|P(a_k|a_i)|}(a_i) + \frac{1}{|A|} \sum_{a_j \in A} (Bel_p^{t+|P(a_k|a_i)|}(a_j) - Bel_p^{t+|P(a_k|a_i)|}(a_i)) + \frac{1}{|A|} \sum_{n=t+|P(a_k|a_i)|+1}^{t+|A|-2} S^n \end{aligned}$$

Note that, if we separate  $a_i$  the summation, what comes out equals 0, because we subtract the belief of  $a_i$  from itself, thus we can take it out of the summation without changing anything more:

$$\begin{aligned} Bel_p^{t+|A|-1}(a_i) &\leq Bel_p^{t+|P(a_k|a_i)|}(a_i) + \frac{1}{|A|} \sum_{a_j \in A \setminus \{a_i\}} (Bel_p^{t+|P(a_k|a_i)|}(a_j) - Bel_p^{t+|P(a_k|a_i)|}(a_i)) \\ &\quad + \frac{1}{|A|} \sum_{n=t+|P(a_k|a_i)|+1}^{t+|A|-2} S^n \end{aligned}$$

Since  $Bel_p^{t+|P(a_k|a_i)|}(a_j)$  is positive, we can replace it by  $max_t$  keeping the inequity:

$$\begin{aligned}
Bel_p^{t+|A|-1}(a_i) &\leq Bel_p^{t+|P(a_k|a_i)|}(a_i) + \frac{1}{|A|} \sum_{a_j \in A \setminus \{a_i\}} (max_t - Bel_p^{t+|P(a_k|a_i)|}(a_i)) \\
&\quad + \frac{1}{|A|} \sum_{n=t+|P(a_k|a_i)|+1}^{t+|A|-2} S^n
\end{aligned}$$

According to lemma 3:

$$Bel_p^{t+|P(a_k|a_i)|}(a_i) \leq max_t + \left( \frac{In_{min}}{|A|} \right)^{|P(a_k|a_i)|} \cdot (L - U)$$

To keep things simple, let's call  $\delta = \left( \frac{In_{min}}{|A|} \right)^{|P(a_k|a_i)|} \cdot (L - U)$ .

Using the argument that, the way to maximize the belief is to replace it by its maximum value possible (this is clear looking at definition 1). We will replace  $Bel_p^{t+|P(a_k|a_i)|}(a_i)$  by its upper bound, which is given by lemma 3. Thus:

$$\begin{aligned}
Bel_p^{t+|A|-1}(a_i) &\leq max_t + \delta + \frac{1}{|A|} \sum_{a_j \in A \setminus \{a_i\}} (max_t - max_t - \delta) + \frac{1}{|A|} \sum_{n=t+|P(a_k|a_i)|+1}^{t+|A|-2} S^n \\
&= max_t + \delta - \frac{1}{|A|} \sum_{a_j \in A \setminus \{a_i\}} (\delta) + \frac{1}{|A|} \sum_{n=t+|P(a_k|a_i)|+1}^{t+|A|-2} S^n \\
&= max_t + \delta - \frac{(|A| - 1)(\delta)}{|A|} + \frac{1}{|A|} \sum_{n=t+|P(a_k|a_i)|+1}^{t+|A|-2} S^n \\
&= max_t + \frac{\delta}{|A|} + \frac{1}{|A|} \sum_{n=t+|P(a_k|a_i)|+1}^{t+|A|-2} S^n
\end{aligned}$$

Now you must remember that the terms we were manipulating in the last steps where actually  $Bel_p^{t+|P(a_k|a_i)|+1}$ , thus  $max_t + \frac{\delta}{|A|}$  is the maximum value  $Bel_p^{t+|P(a_k|a_i)|+1}$ .

This is not obvious and I don't know how to show it in a better way, but if we repeat the procedure of separating one  $S$  from the summation, replace  $Bel_p^{t+|P(a_k|a_i)|+1}$  by  $max_t + \frac{\delta}{|A|}$  we will get  $Bel_p^{t+|P(a_k|a_i)|+2} = max_t + \frac{\delta}{|A|^2}$  and we can do it repeatedly until replace all  $S$ 's.

We will end up with:

$$\begin{aligned}
Bel_p^{t+|A|-1}(a_i) &\leq max_t + \frac{\delta}{|A|^{|A|-|P(a_k|a_i)|-1}} \\
&= max_t + \frac{\left(\frac{In_{min}}{|A|}\right)^{|P(a_k|a_i)|} \cdot (L - U)}{|A|^{|A|-|P(a_k|a_i)|-1}} \\
&= max_t + \frac{(In_{min}^{|P(a_k|a_i)|}) \cdot (L - U)}{|A|^{|A|-1}} \\
&\leq max_t + \left(\frac{In_{min}}{|A|}\right)^{|A|-1} \cdot (L - U) \\
Bel_p^{t+|A|-1}(a_i) - max_t &\leq \left(\frac{In_{min}}{|A|}\right)^{|A|-1} \cdot (L - U) \\
max_t - Bel_p^{t+|A|-1}(a_i) &\geq \left(\frac{In_{min}}{|A|}\right)^{|A|-1} \cdot (U - L) \\
max_t - Bel_p^{t+|A|-1}(a_i) &\geq \epsilon
\end{aligned}$$

□

**Corollary 5.**  $max_t - max_{t+|A|-1} \geq \epsilon$

*Proof.* Since  $max_{t+|A|-1}$  must be one of the beliefs in the time  $t+|A|-1$  and, according to theorem 1 all of them are smaller than  $max_t$  by a factor of at least  $\epsilon$ ,  $max_{t+|A|-1}$  must also be smaller than  $max_t$  by a factor of at least  $\epsilon$ . □

**Theorem 2.**  $\lim_{t \rightarrow \infty} max_t = U = \lim_{t \rightarrow \infty} min_t = L$

*Proof.* Suppose, by contradiction, that  $U \neq L$ . Plugging this values into the  $\epsilon$  formula show us that  $\epsilon \neq 0$ . Since, according to theorem 1,  $max_{t+|A|-1}$  is smaller than  $max_t$  by a factor of  $\epsilon$ , we can finally reach to a contradiction and end our proof.

To see this contradiction, let's assume we did  $v = (|A| - 1) \left(\lceil \frac{1}{\epsilon} \rceil + 1\right)$  time steps after  $t = 0$ . Since  $max$  diminishes by at least  $\epsilon$  at each  $|A| - 1$  steps:

$$\begin{aligned}
max_0 &\geq max_v + \epsilon \left( \left\lceil \frac{1}{\epsilon} \right\rceil + 1 \right) \\
max_0 - \epsilon \left( \left\lceil \frac{1}{\epsilon} \right\rceil + 1 \right) &\geq max_v
\end{aligned}$$

But  $\epsilon \cdot \left(\lceil \frac{1}{\epsilon} \rceil + 1\right) > 1$ , thus  $max_0 < \epsilon \cdot \left(\lceil \frac{1}{\epsilon} \rceil + 1\right)$ . And this would imply that  $max_v < 0$ , which contradicts the definition of belief!

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