

# **Social Behavior and Trends**

## **Foundations of Computational Social Science**

Lecturer: **Lisette Espín-Noboa**

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Postdoc at Complexity Science Hub Vienna

Postdoc at Central European University

October, 29, 2024

TU Graz

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**<https://github.com/lisette-espin/TeachingMaterials>**

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**What is behavior?**  
**What is a trend?**



# Social behavior & trends

## Differences

**Behavior** refers to the actions, reactions, or conduct of individuals or groups in response to a particular situation.

A Trend is a pattern, fashion or tendency that persists over time. Also, a direction in which something is developing or changing.

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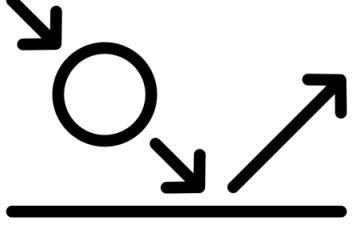
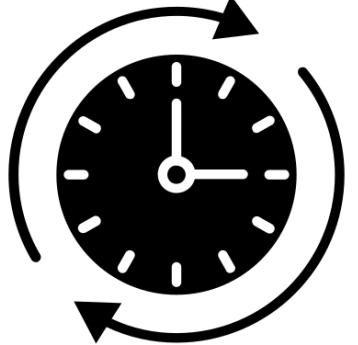
Interactions of and among individuals

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Changes in behavior or attitudes

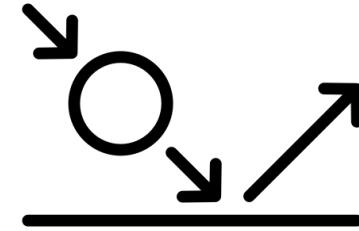
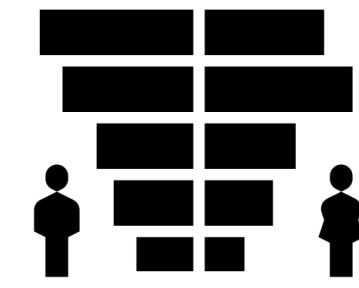
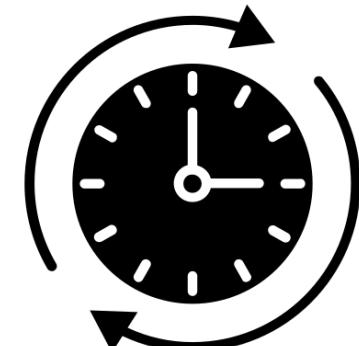
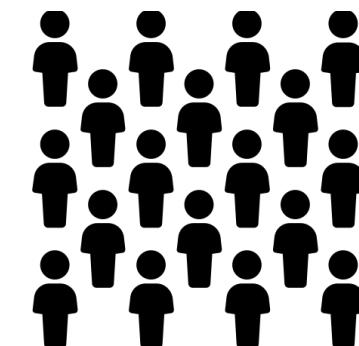
# Social behavior & trends

## Differences

Focus	Timeframe
<p><b>Behavior</b> refers to the actions, reactions, or conduct of individuals or groups in response to a particular situation.</p>	<p>Interactions of and among individuals</p>  <p>Immediate action/reaction</p>
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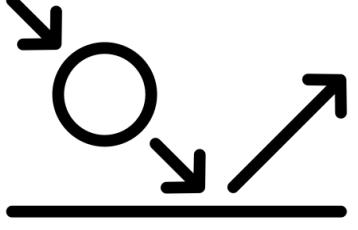
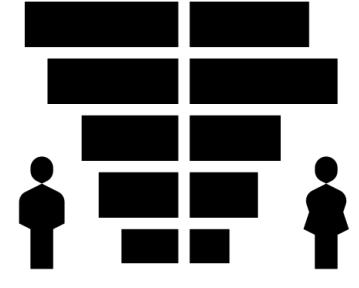
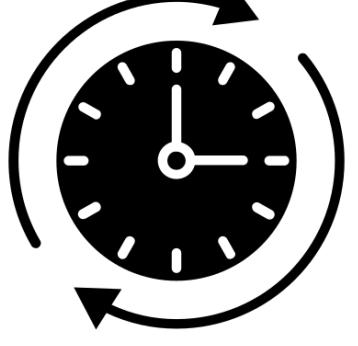
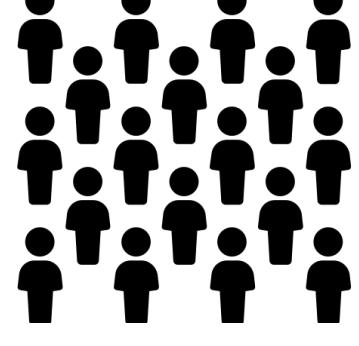
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# Social behavior & trends

## Similarities

Focus	Timeframe	Scope	Analysis
<p><b>Behavior</b> refers to the actions, reactions, or conduct of individuals or groups in response to a particular situation.</p>	<p>Both involve the interaction of individuals (patterns)</p>	<p>Both are influenced by societal norms, cultural practices, and environmental factors</p>	<p>Both are within the interests of computational social scientists</p>
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# Social behavior & trends

Examples

How users navigate the Web, the city, etc.

The use of ChatGPT in education & science

Online consumer decision-making



Behavior

Trend

The increasing focus on interdisciplinary collaboration between computer science, social sciences, and statistics.

Modeling social networks  
(how edges form)

Strategies in online gaming

How scientists collaborate in academia

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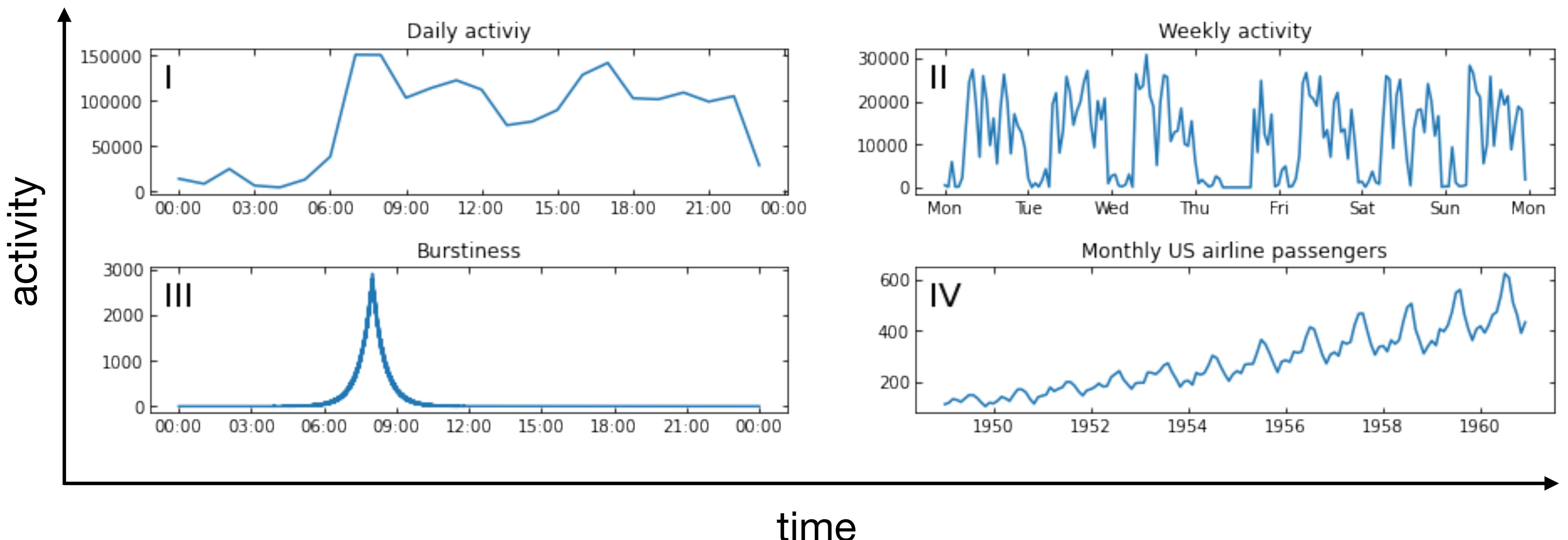
# Social behavior & trends

Temporal patterns (time vs. social activity)



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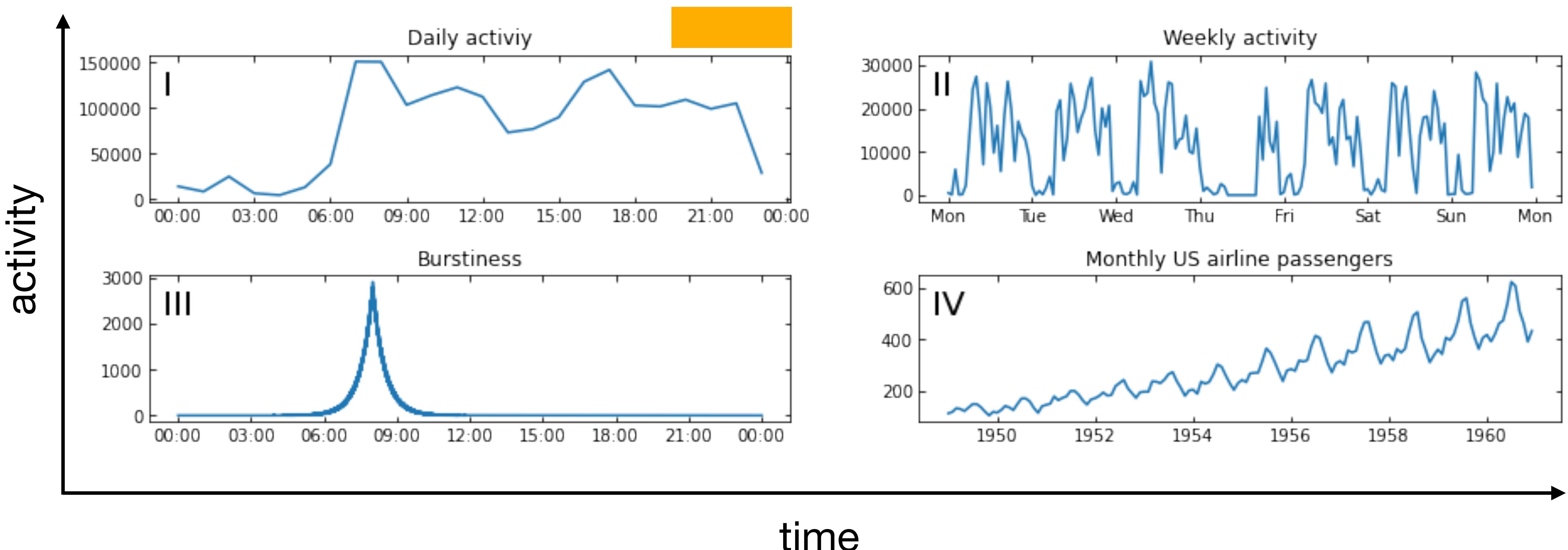
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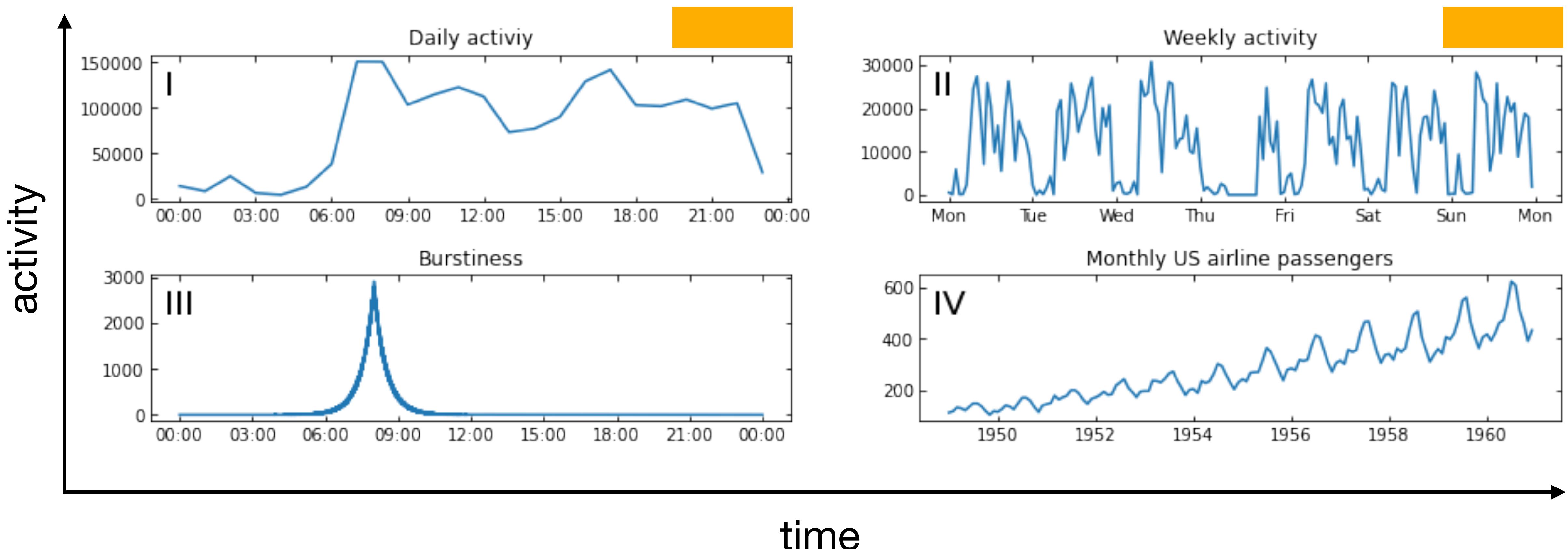
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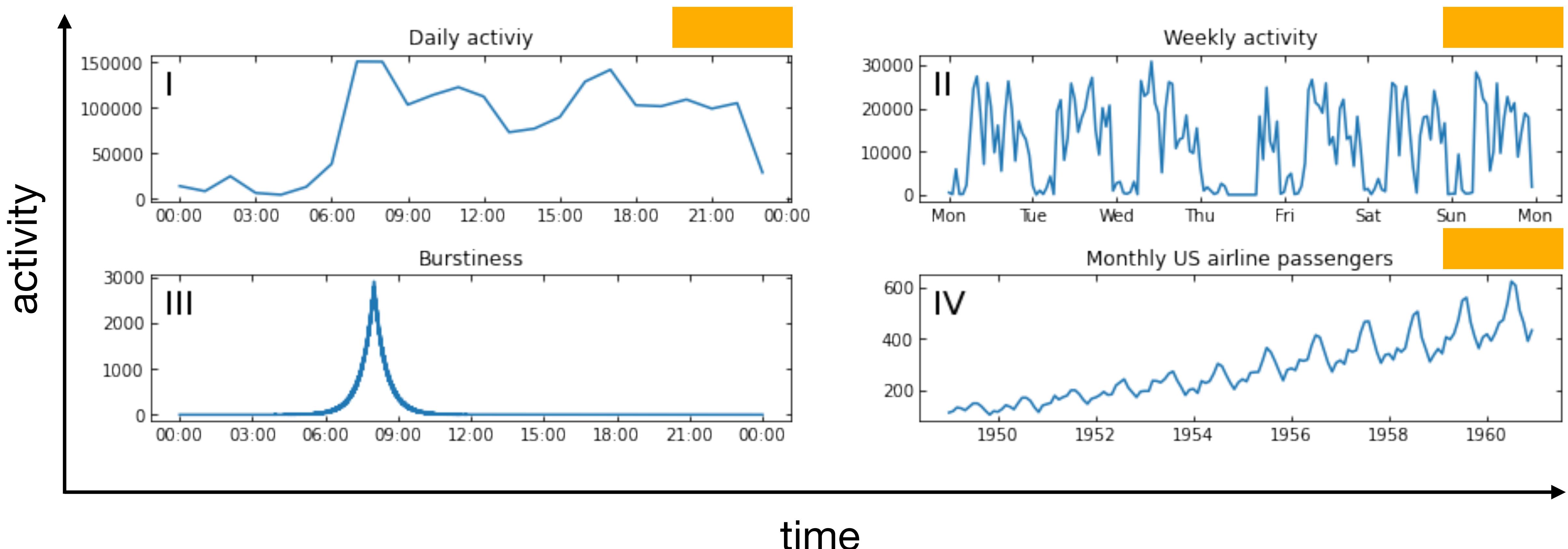
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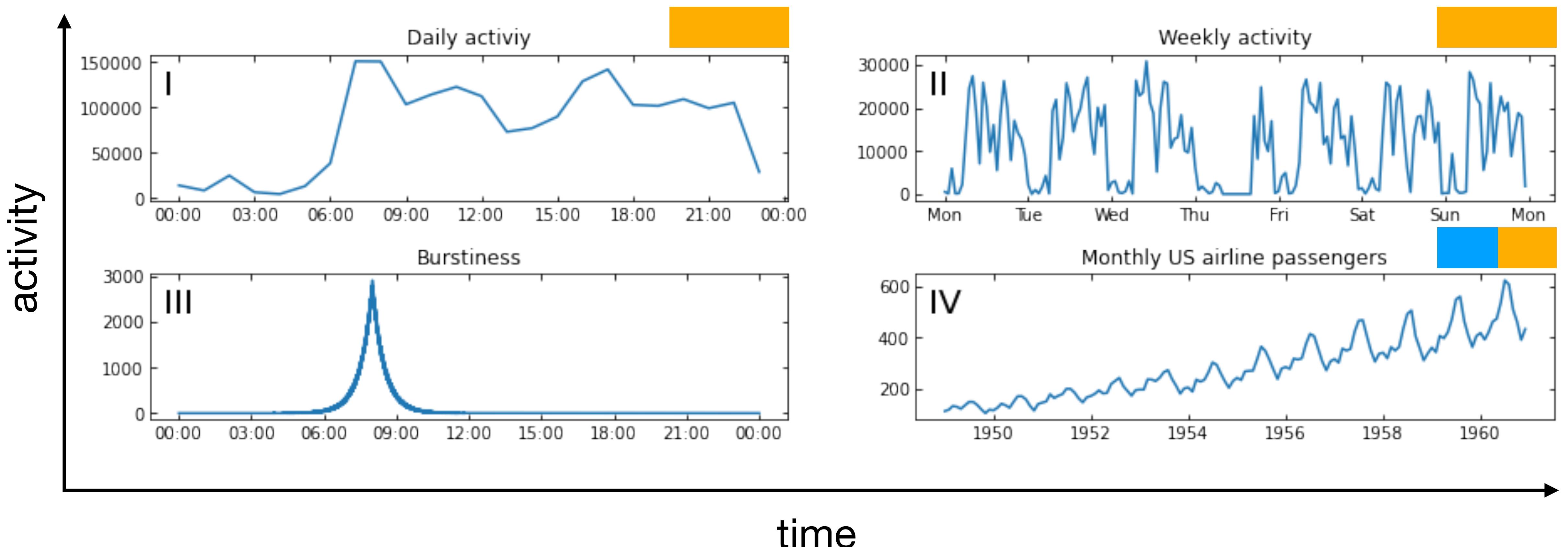
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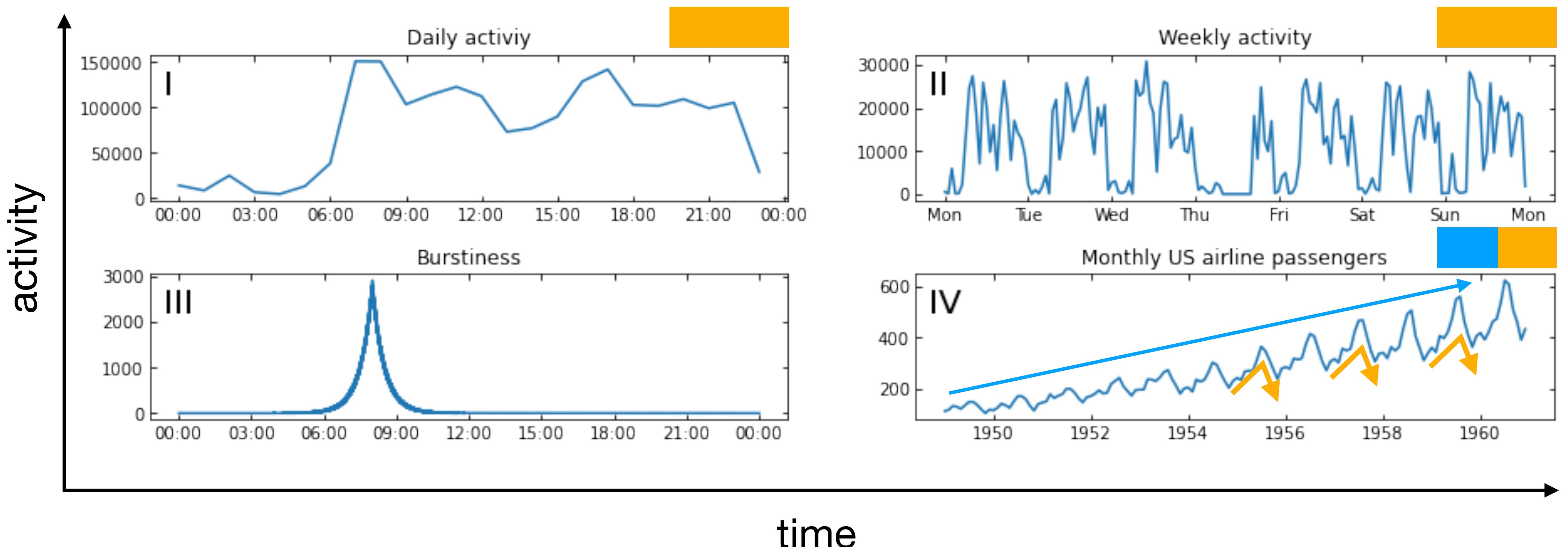
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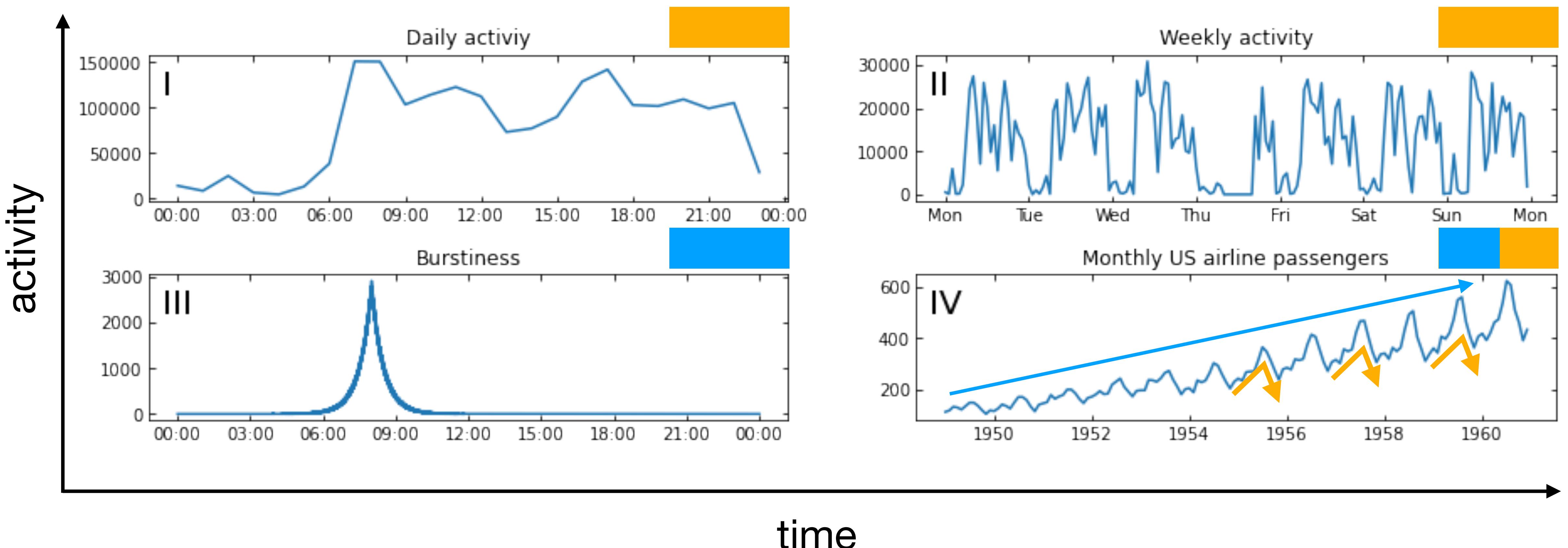
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Behavior

Trend



# Outline

Today's class

BLOCK 1

BLOCK 2

BLOCK 3

BLOCK 4

Social Behavior

Social Trends

Quantifying Trends

Behavior & Trend  
Dynamics

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## Today's class

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- 1. Social Science
- 2. CSS
- 3. Digital Traces
- 4. Examples

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### Social Behavior

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### Social Trends

1. Google Search Trends
2. The Future Orientation Index
3. Culture and Economy

### Quantifying Trends

### Behavior & Trend Dynamics

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  - Key concepts: attention, memory, and decision-making.
- **Behavioral Economics** combines insights from psychology and economics to understand how people make decisions.
  - Key concepts: heuristics and biases, and how they can be applied to understand social behavior.

# **Social behavior**

and computational social science

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- The digital revolution (BigData & AI) has affected the social sciences. Moving from data scarcity and local to large-scale, complex, and global [Veltri 2023].

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  - **Existing theories:** need to be revised (using more and new kinds of data)

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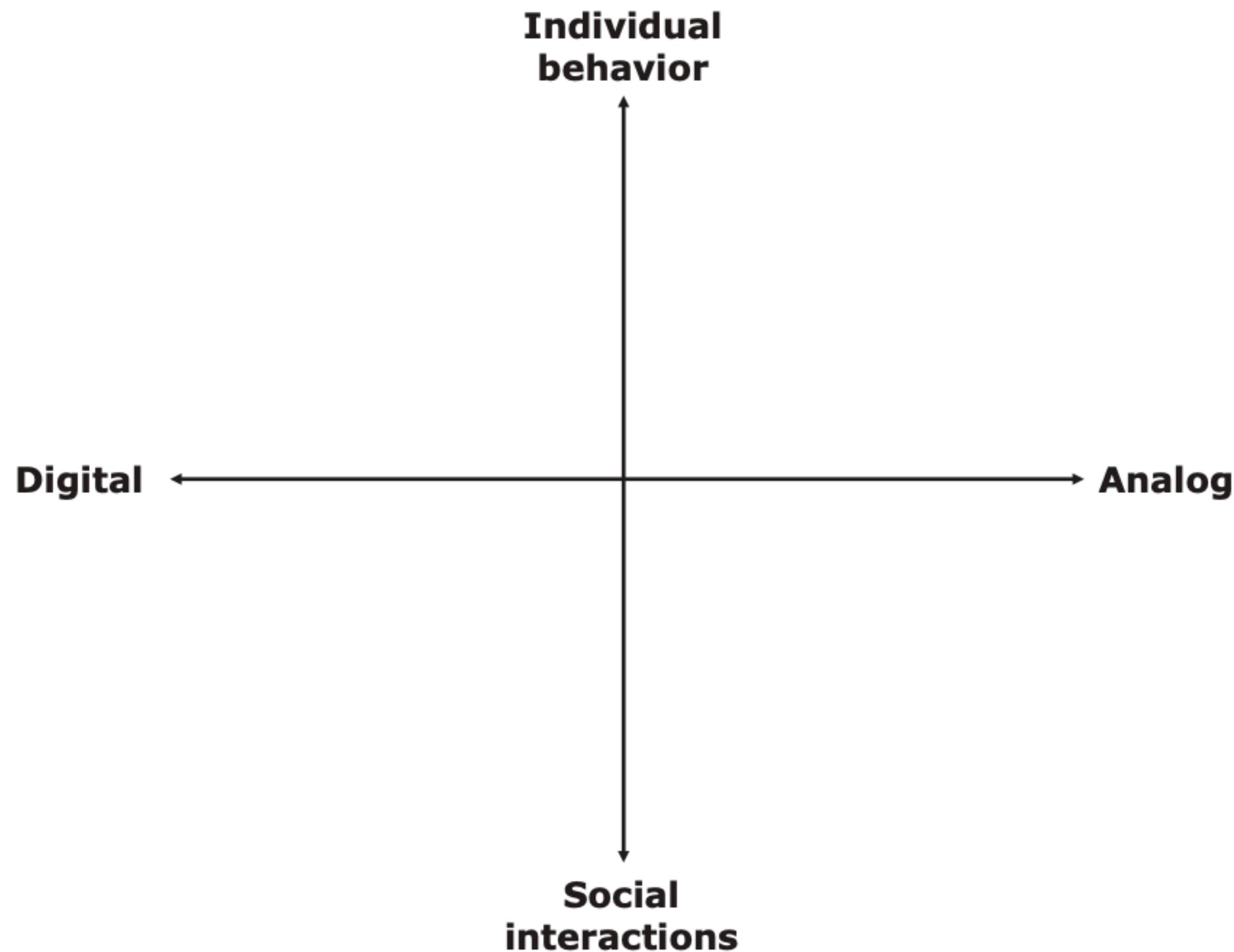
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  - Including **ethical research** to ensure transparency, data privacy, and fairness.

# **Social behavior**

that can be studied using digital trace data

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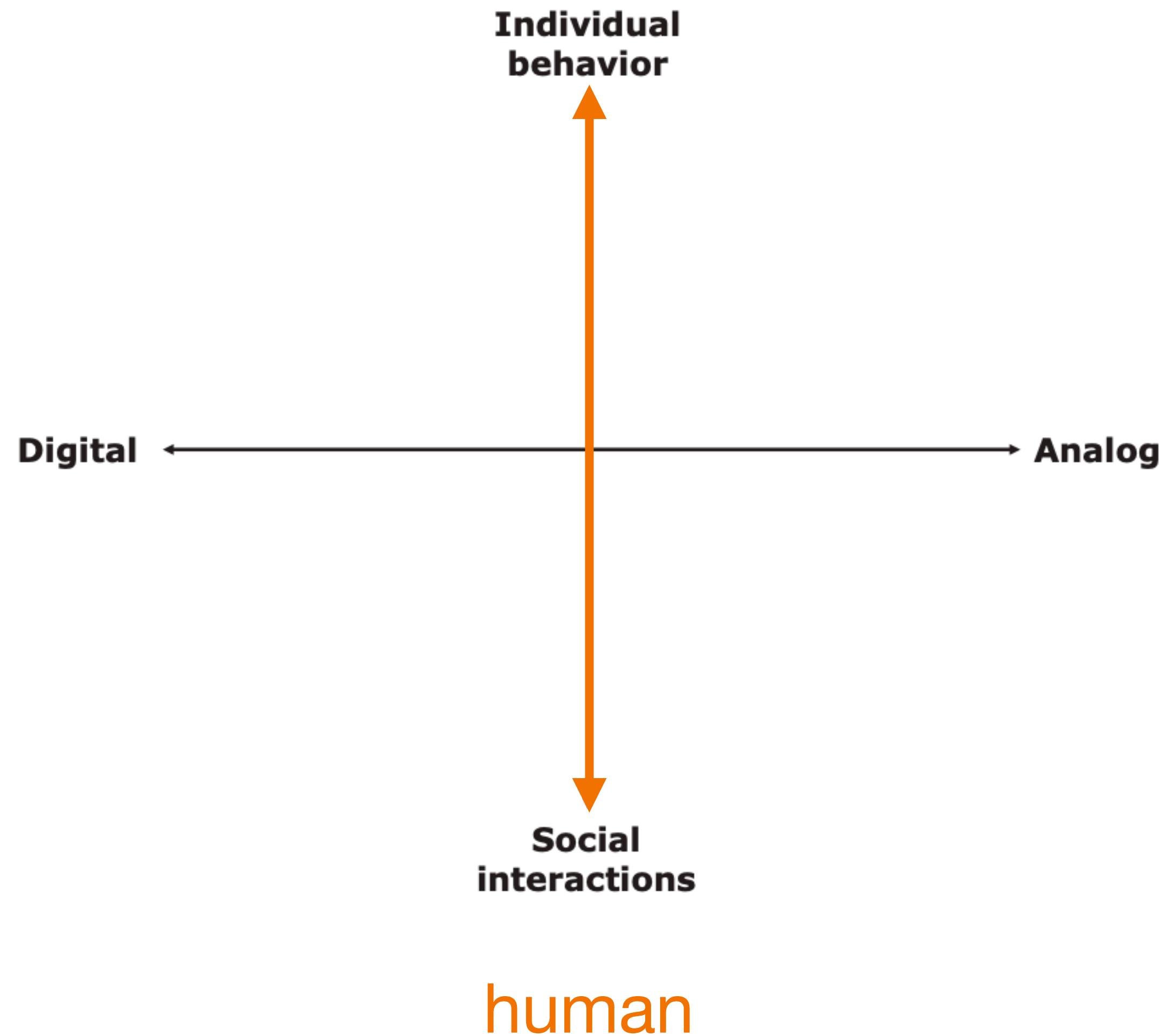
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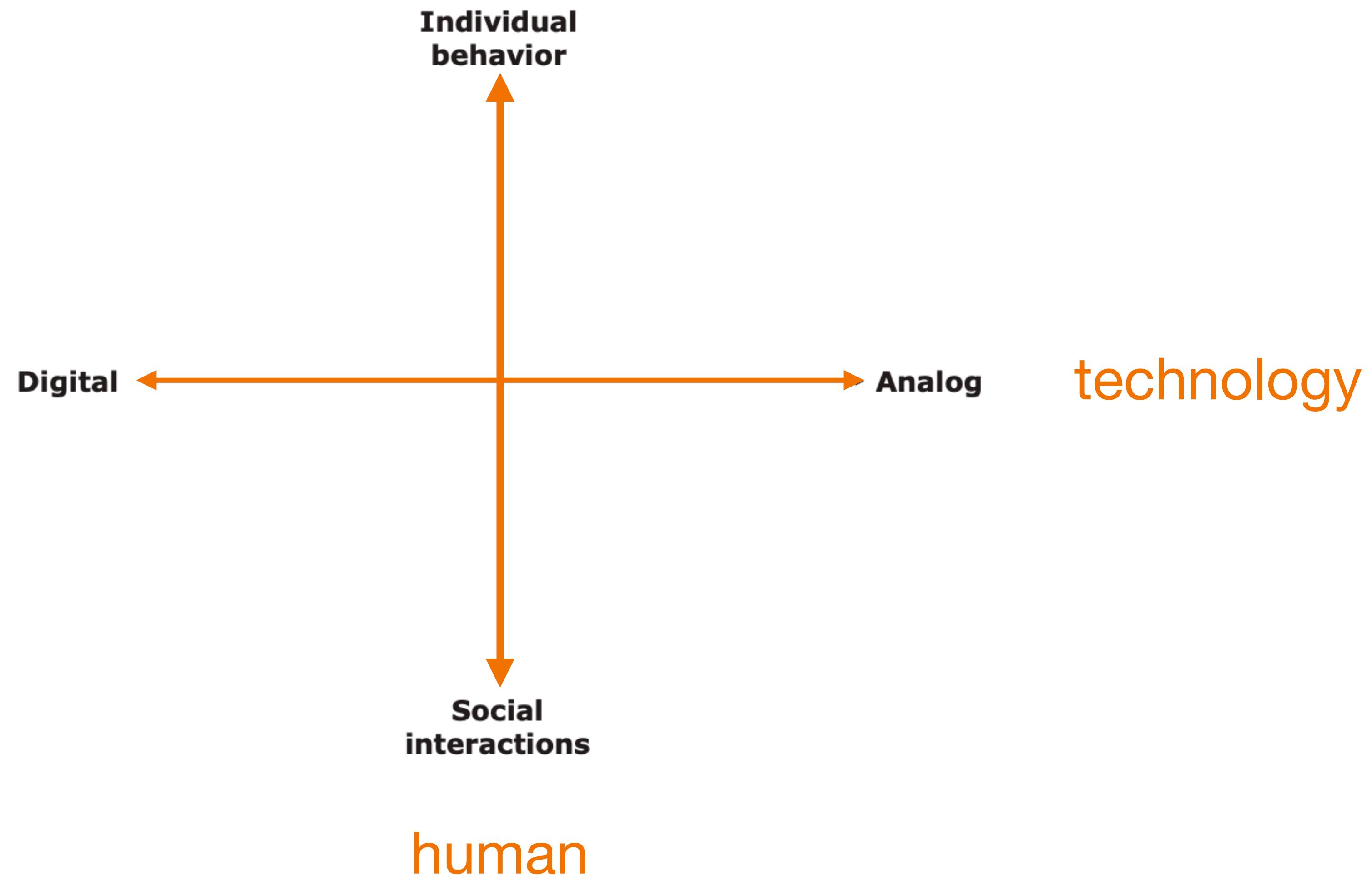
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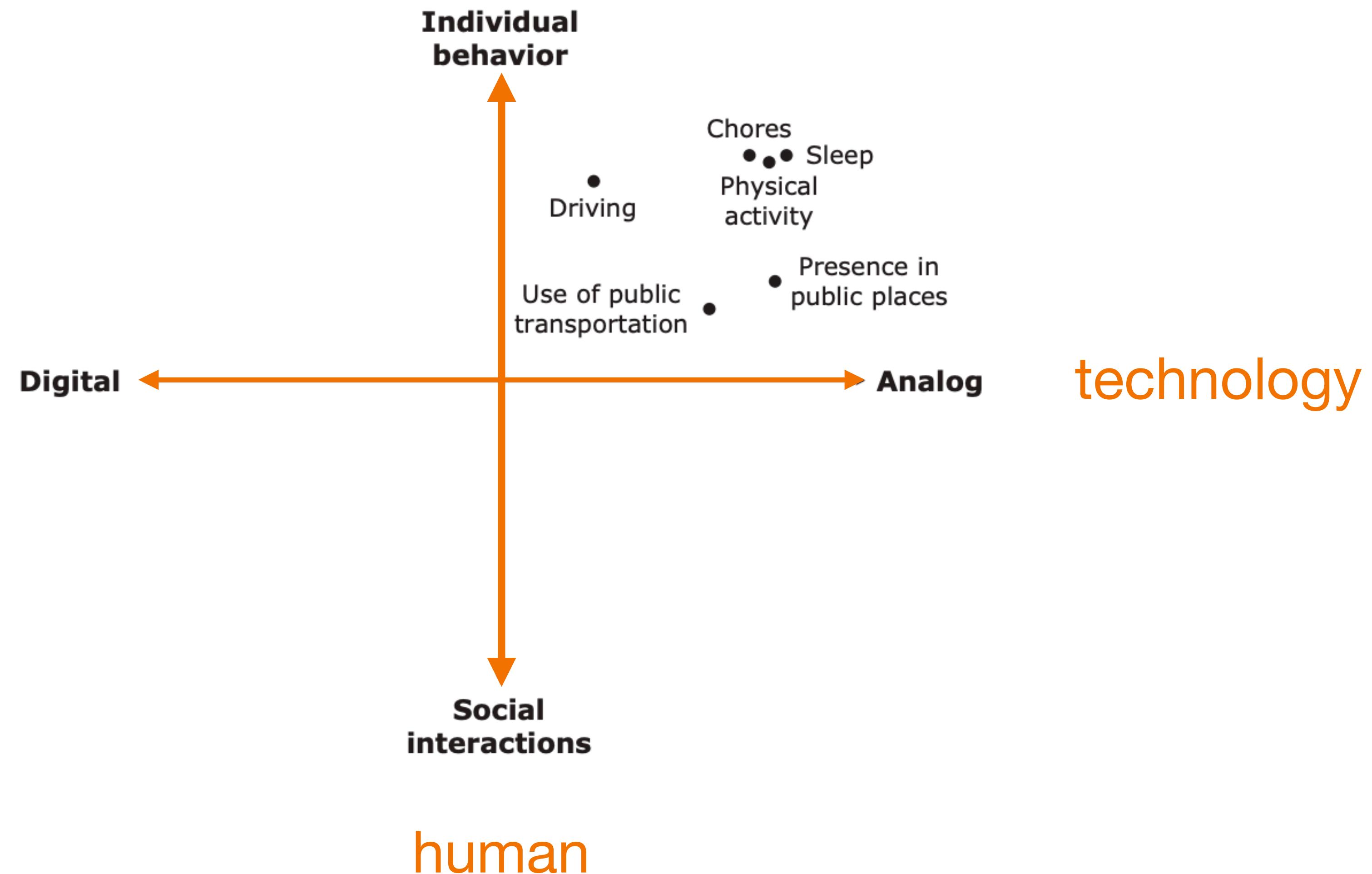


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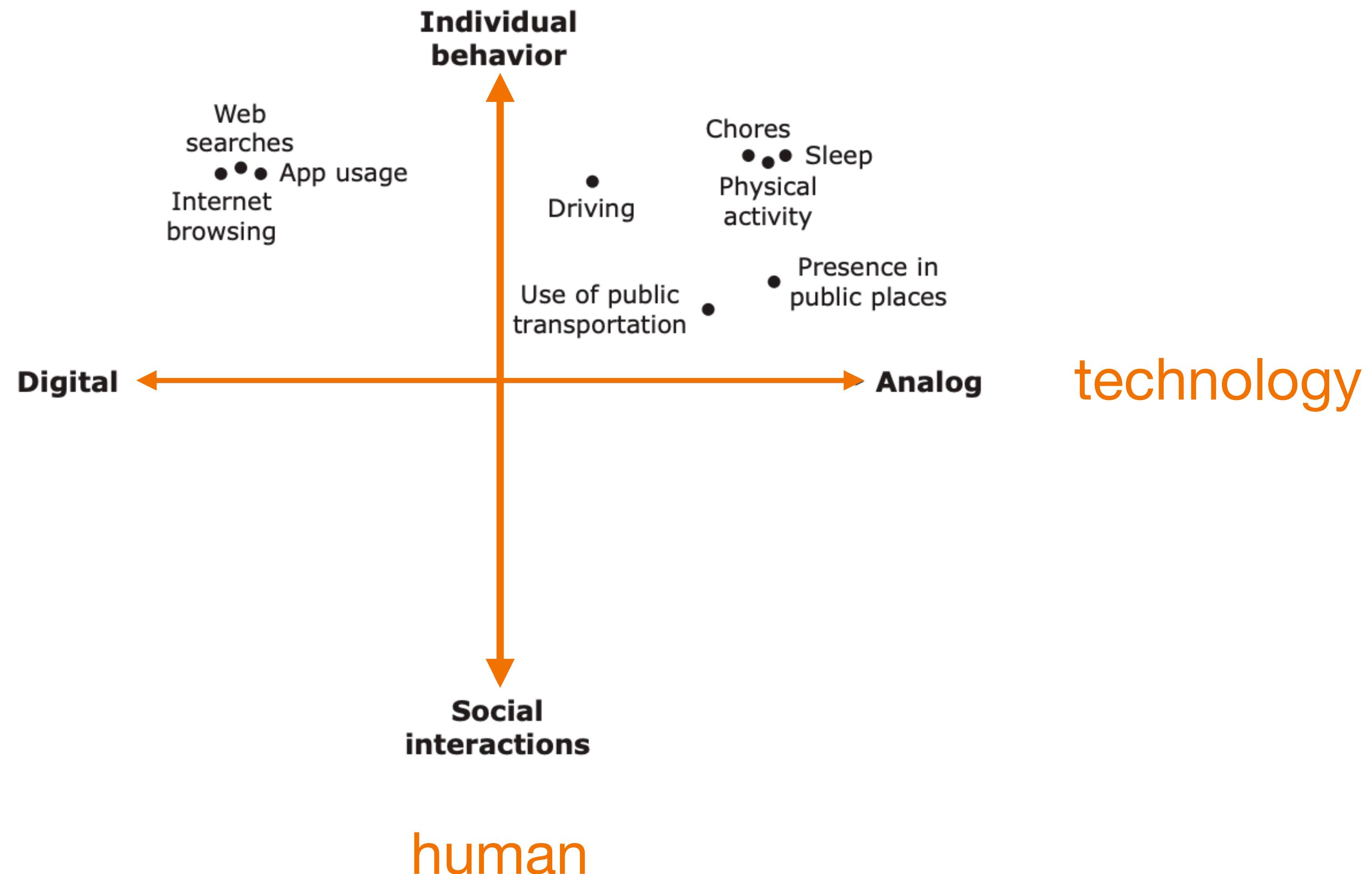
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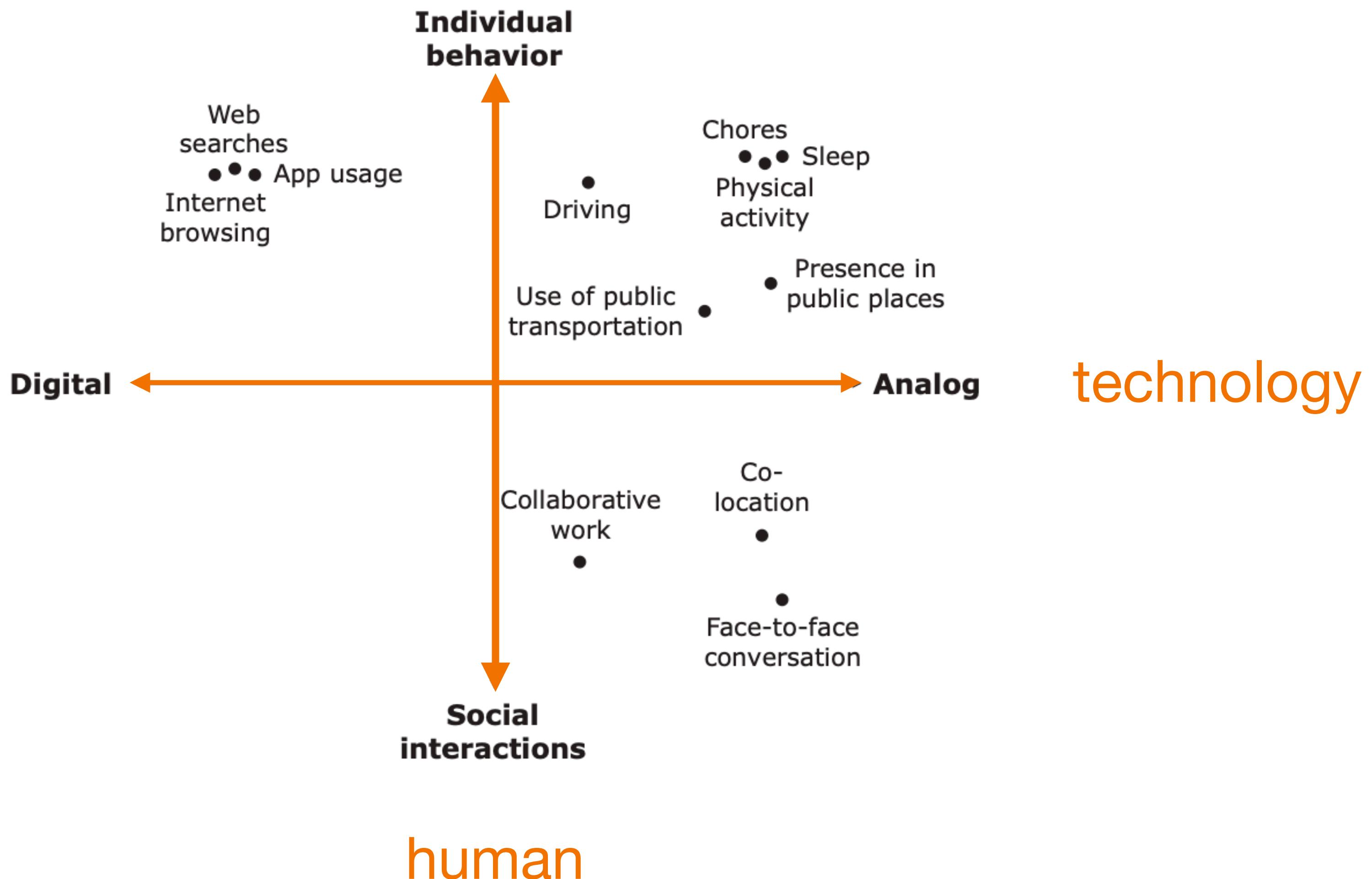
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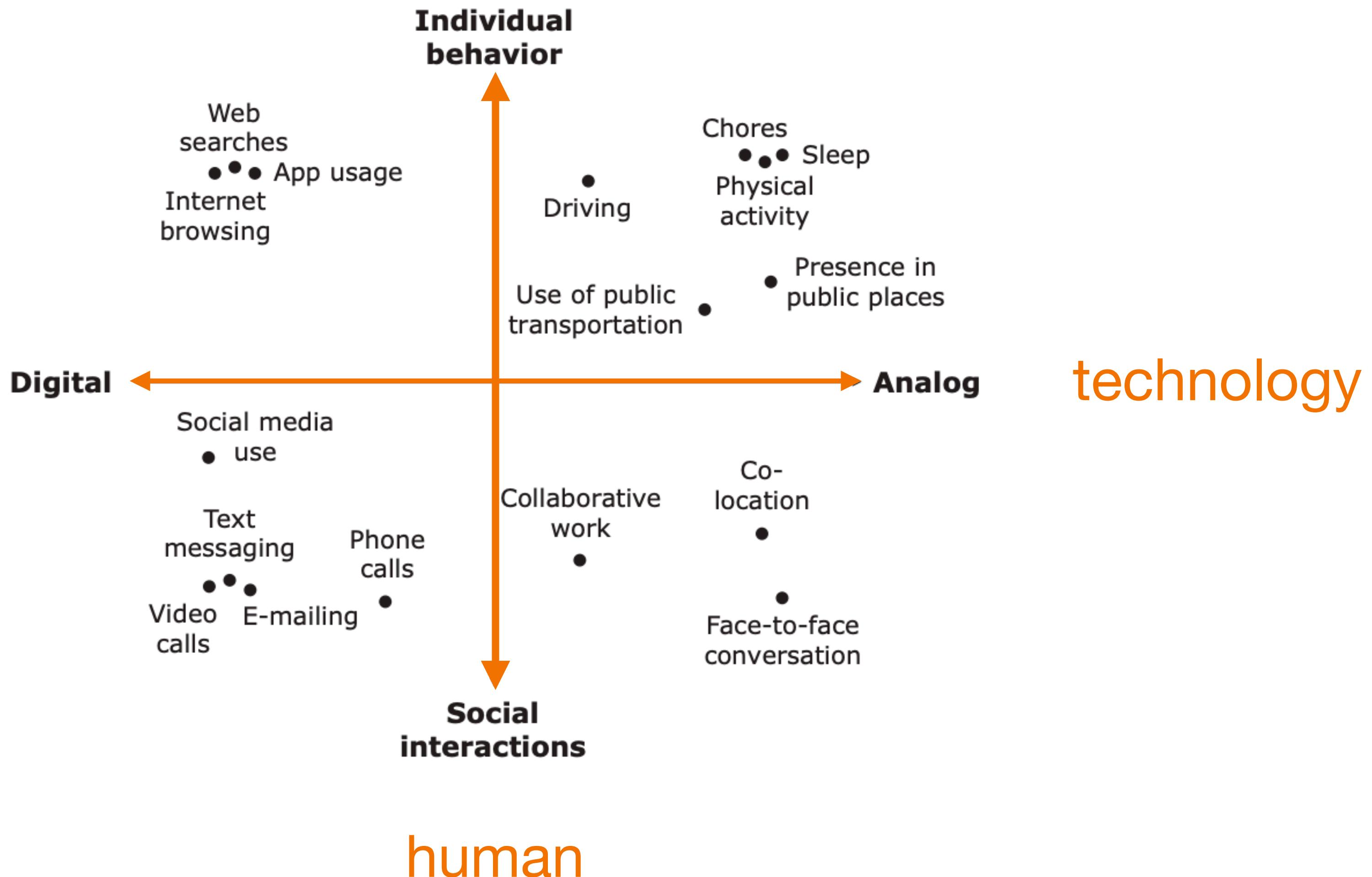
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Human mobility using taxi, census, and Foursquare data

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**Authors:**  [Lisette Espín Noboa](#),  [Florian Lemmerich](#),  [Philipp Singer](#),  [Markus Strohmaier](#)

(2016)

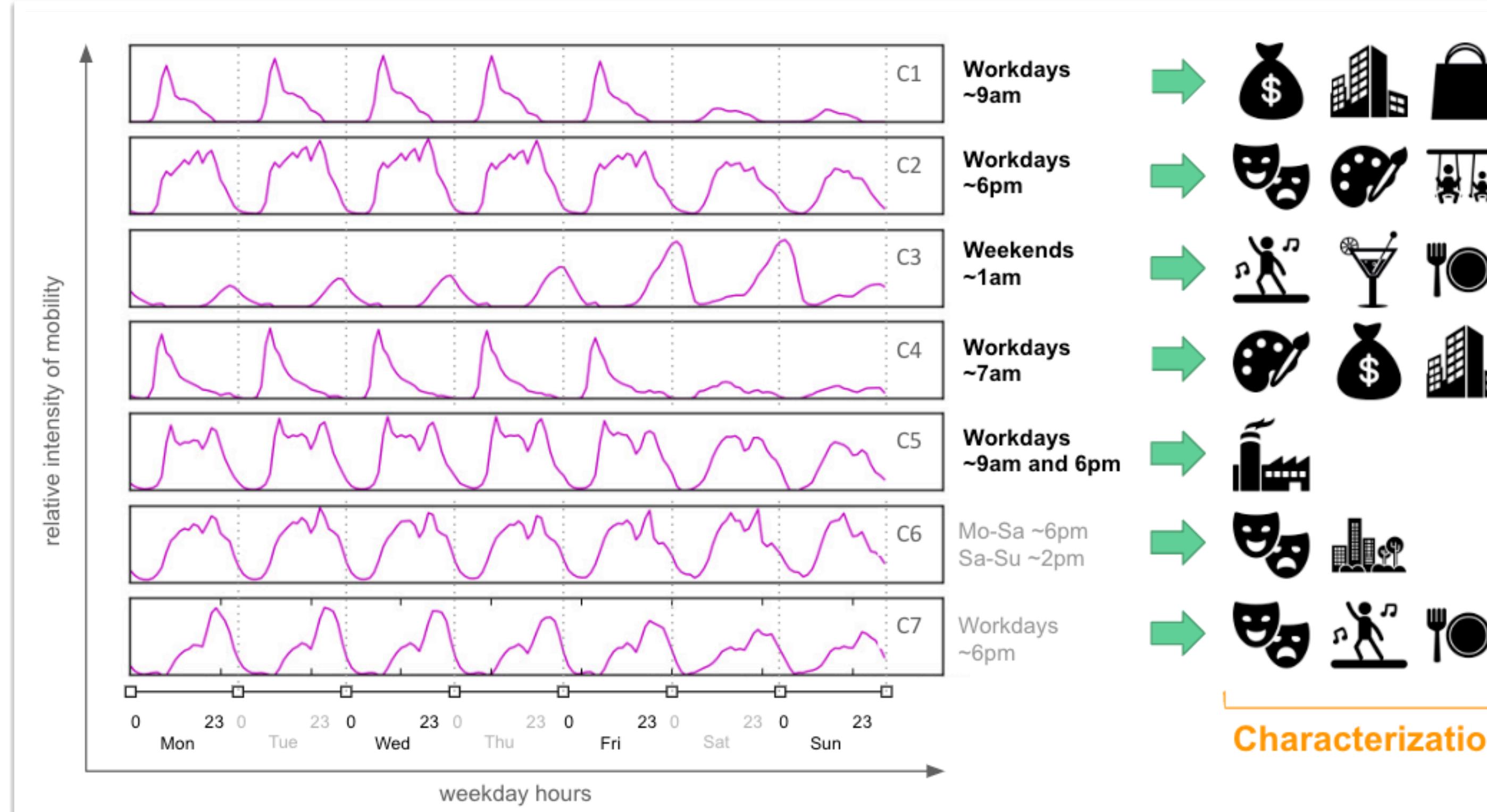
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# Examples

Human (online) navigation using Wikipedia

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## Human (online) navigation using Wikipedia

### What Makes a Link Successful on Wikipedia?

(2017)

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GESIS – Leibniz Institute for the Social Sciences  
[dimitar.dimitrov@gesis.org](mailto:dimitar.dimitrov@gesis.org)

Philipp Singer\*  
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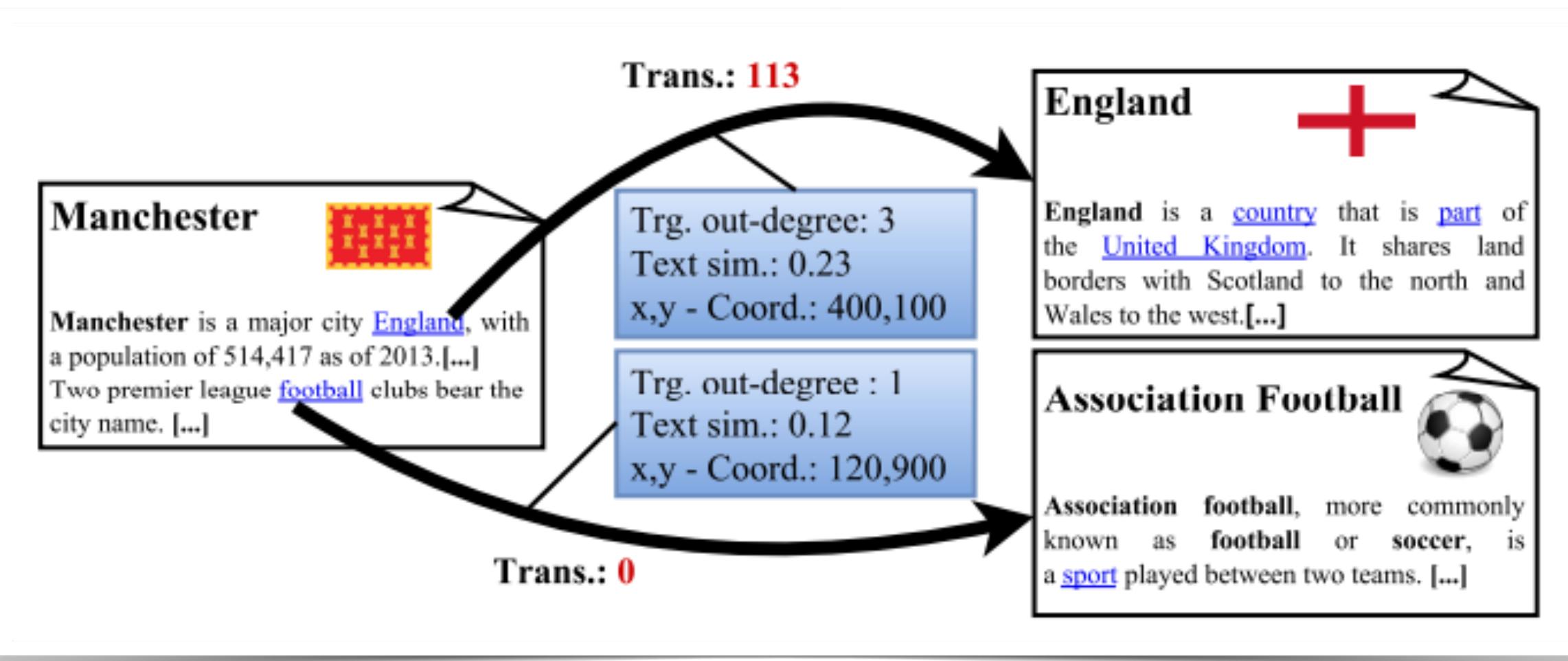
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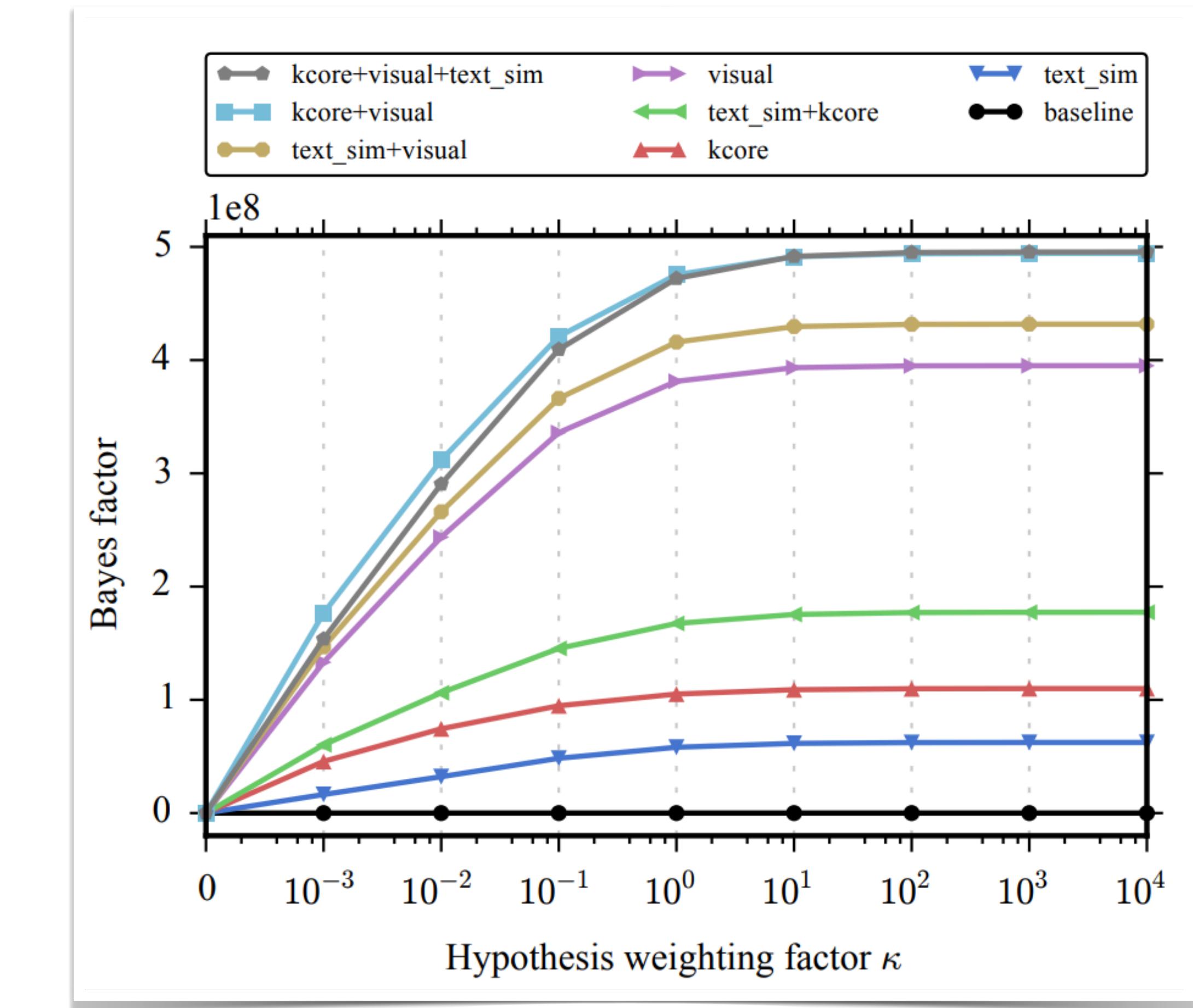
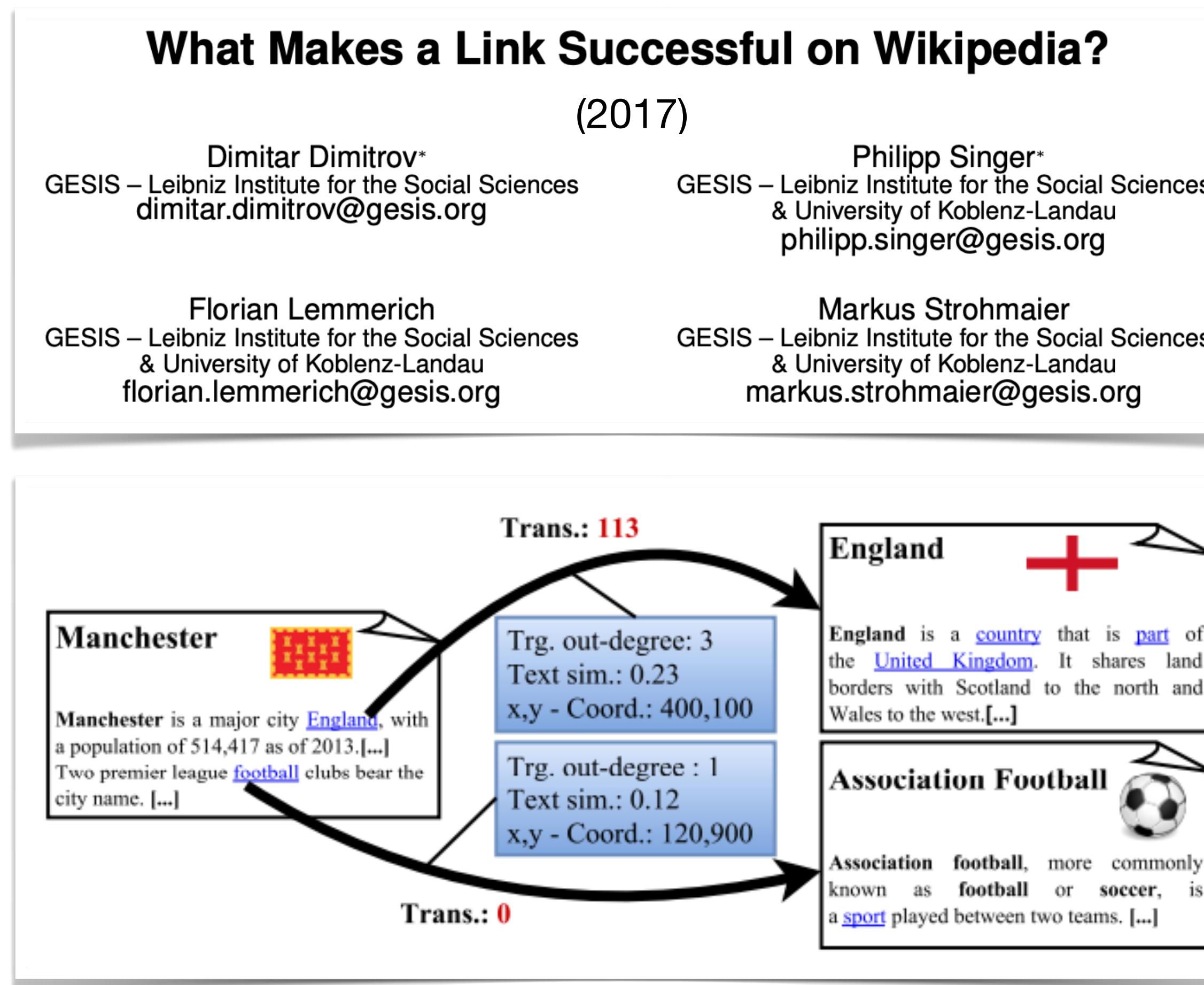
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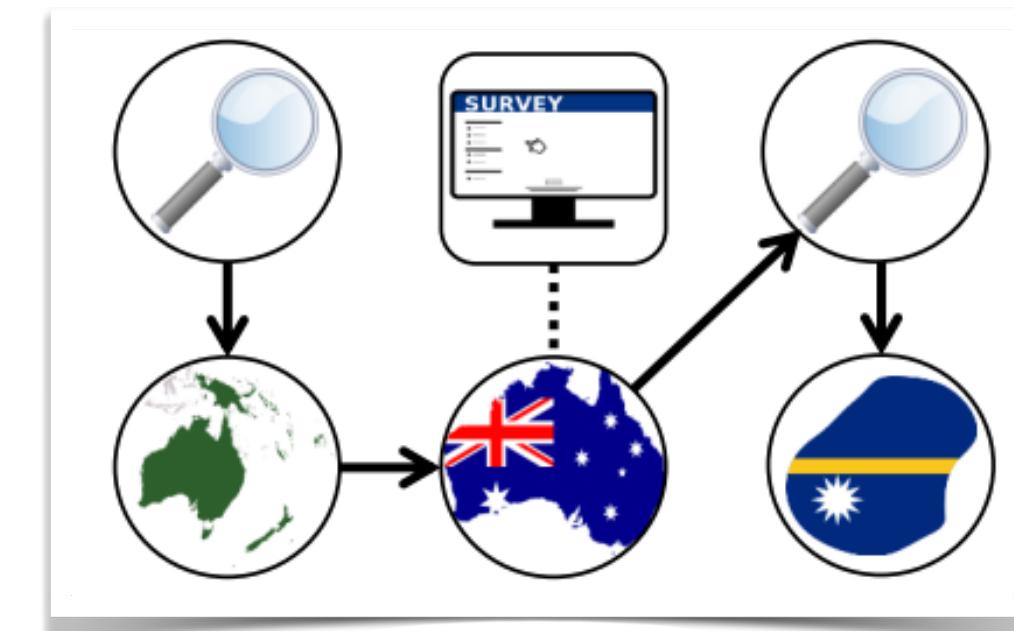
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Philipp Singer<sup>\*1</sup>, Florian Lemmerich<sup>\*1</sup>, Robert West<sup>†2</sup>,  
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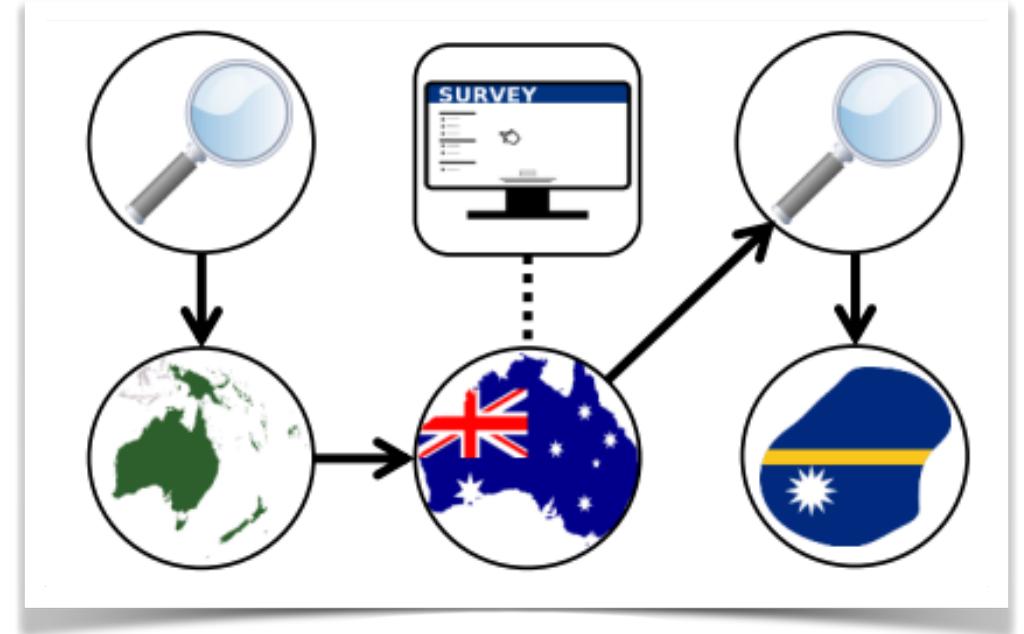


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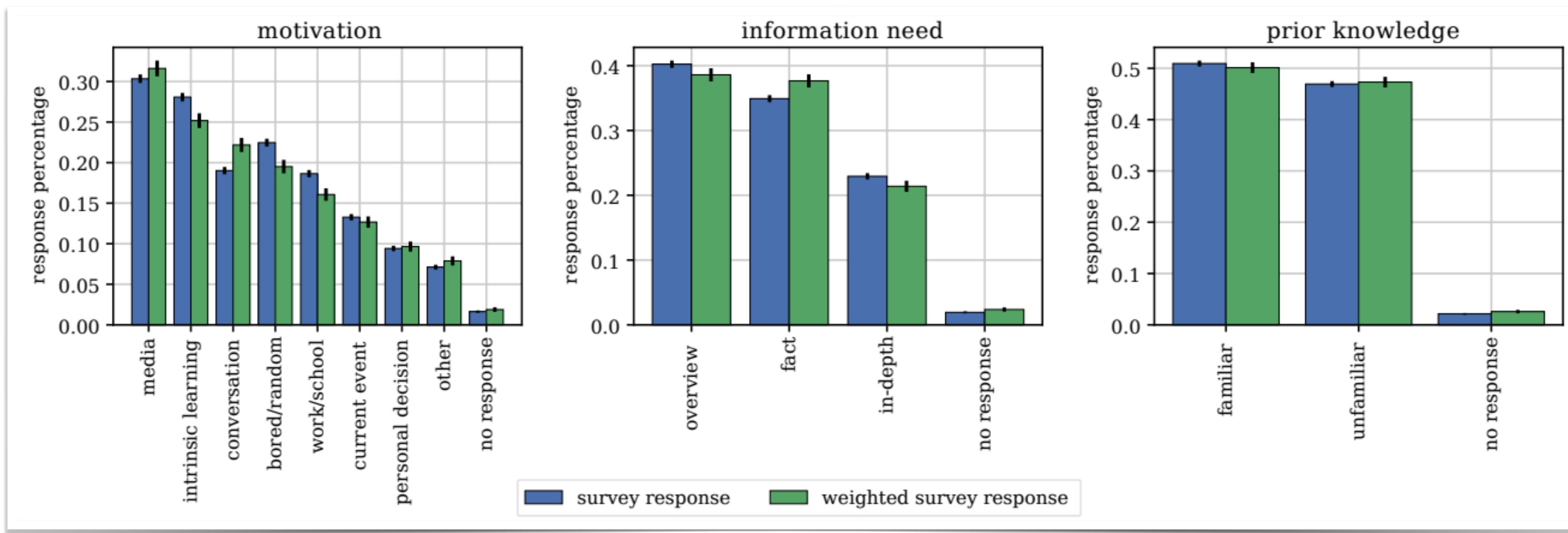
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Migration patterns from online data

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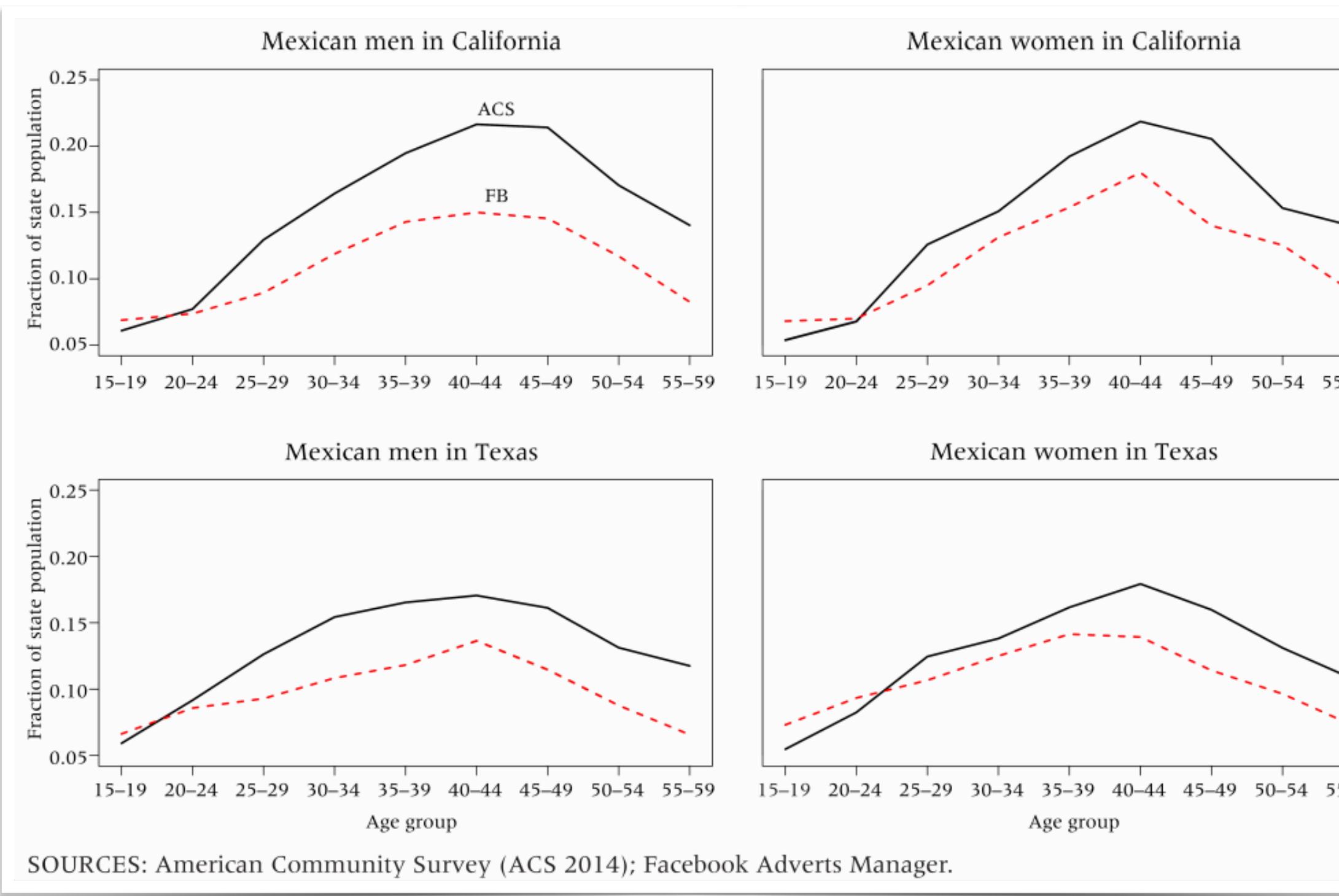
Carolina Coimbra Vieira<sup>1</sup>, Masoomali Fatehkia<sup>2</sup>,  
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Migration patterns from online data

## Using Facebook and LinkedIn Data to Study International Mobility (2023)

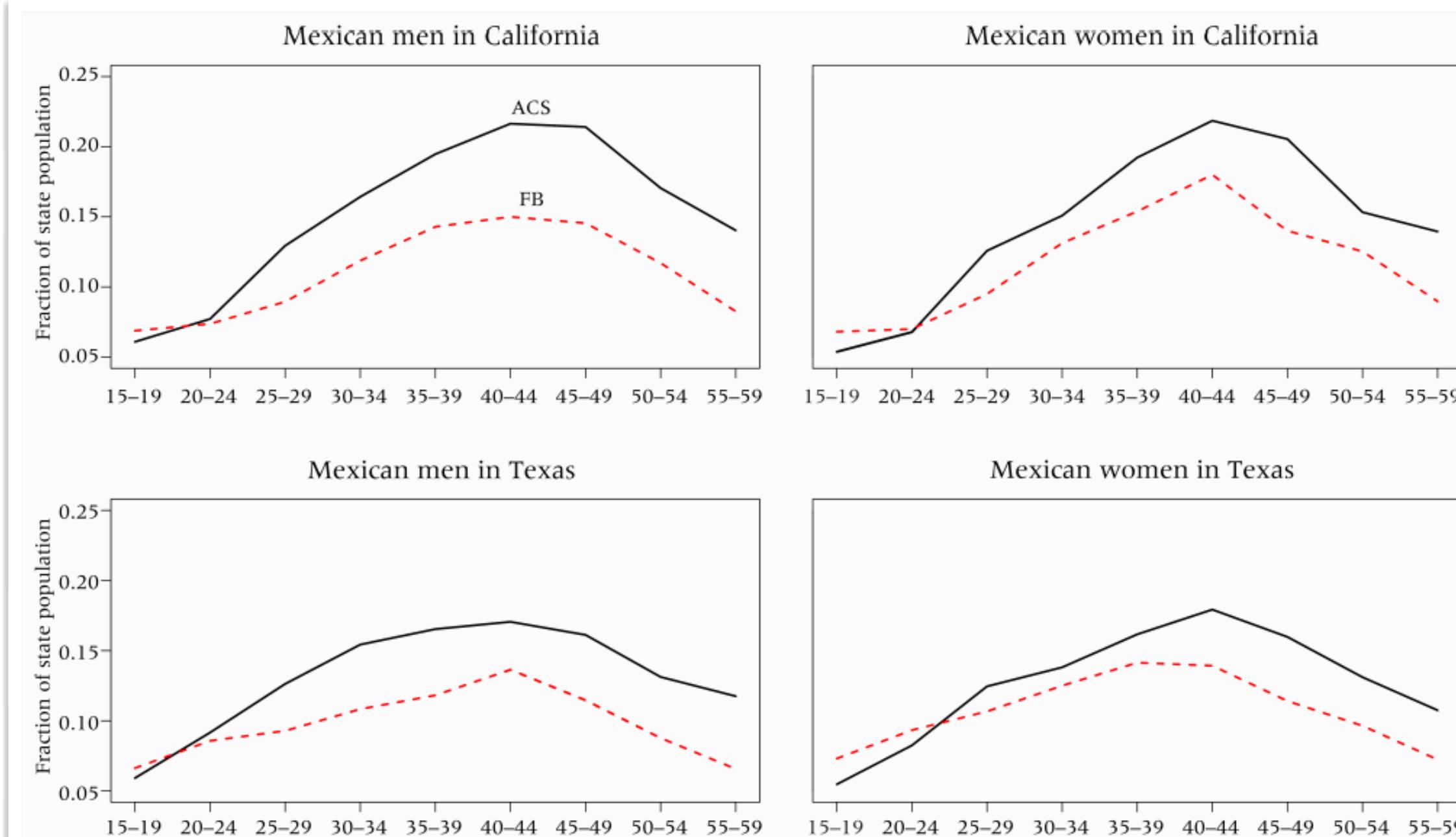
Carolina Coimbra Vieira<sup>1</sup>, Masoomali Fatehkia<sup>2</sup>,  
Kiran Garimella<sup>3</sup>, Ingmar Weber<sup>2</sup> and Emilio Zagheni<sup>1</sup>



Fraction of men or women based on survey and Facebook

# Examples

Migration patterns from online data

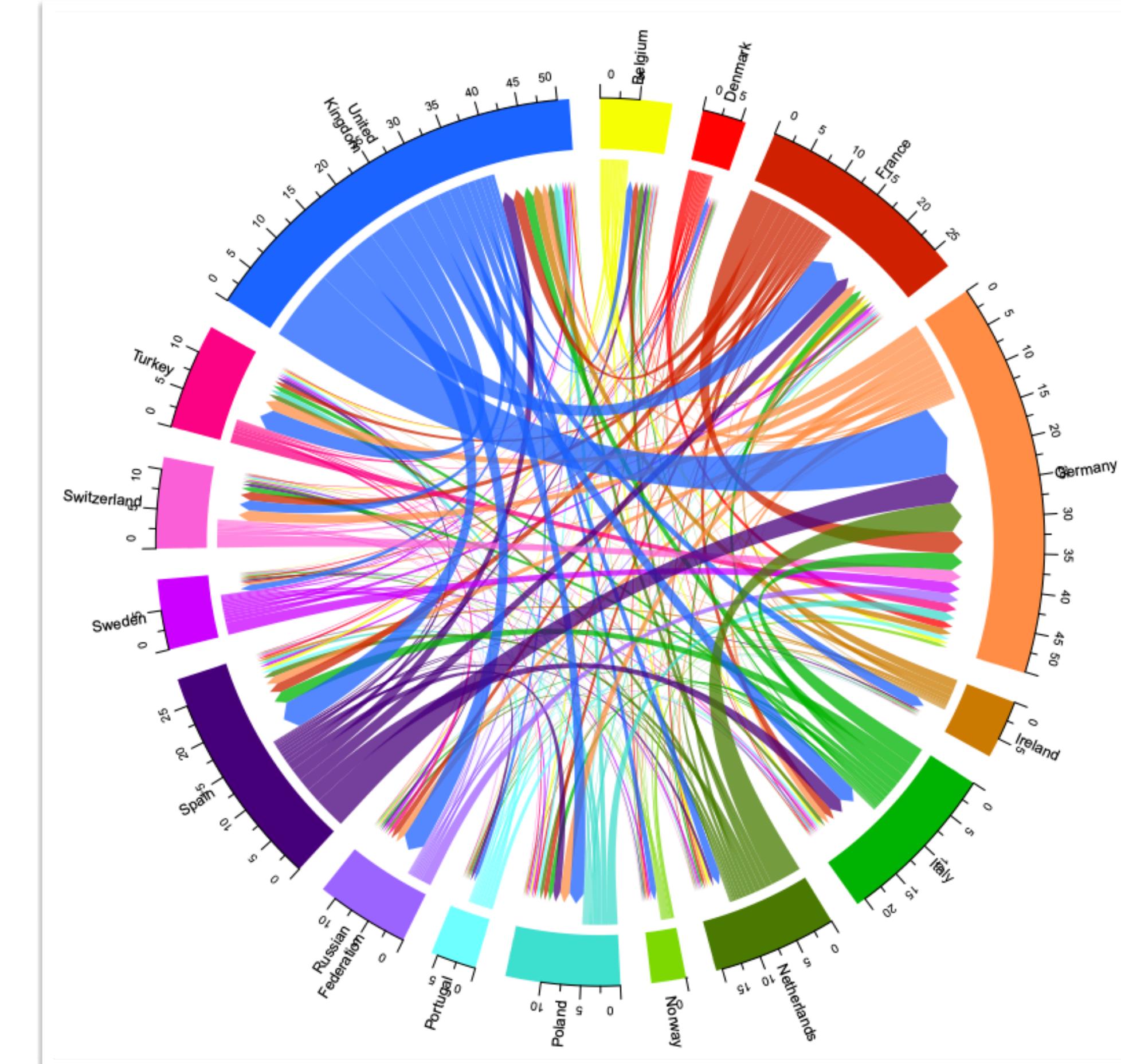


SOURCES: American Community Survey (ACS 2014); Facebook Adverts Manager.

Fraction of men or women based on survey  
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## Using Facebook and LinkedIn Data to Study International Mobility (2023)

Carolina Coimbra Vieira<sup>1</sup>, Masoomali Fatehkia<sup>2</sup>,  
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Migrants in 1000's (who studied in country x and live in country y)

# Examples

Inferring poverty from the sky and the Web

# Examples

Inferring poverty from the sky and the Web

## *Fighting poverty with data*

Machine learning algorithms measure and target poverty

(2016)

By Joshua Evan Blumenstock

### Predicting poverty

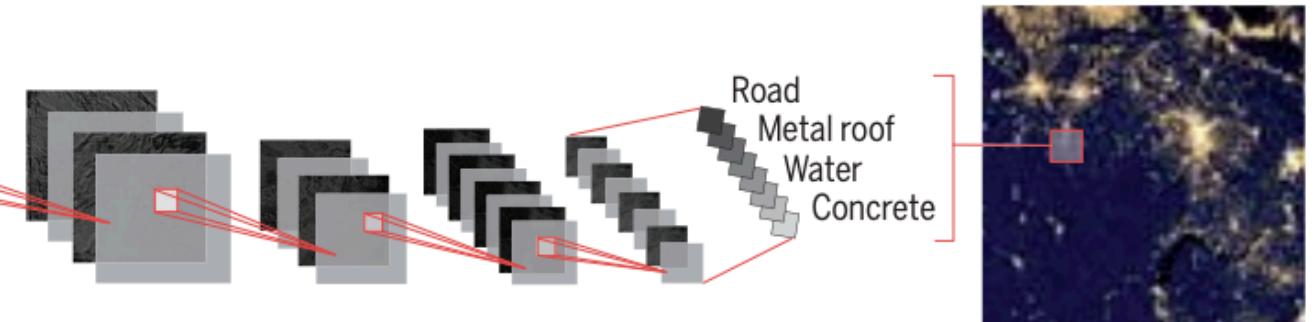
Satellite images can be used to estimate wealth in remote regions.

#### Neural network learns features in satellite images that correlate with economic activity

Daytime satellite photos capture details of the landscape



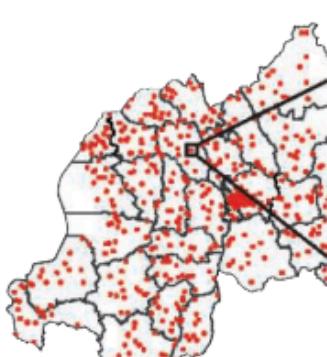
Convolutional Neural Network (CNN) associates features from daytime photos with nightlight intensity



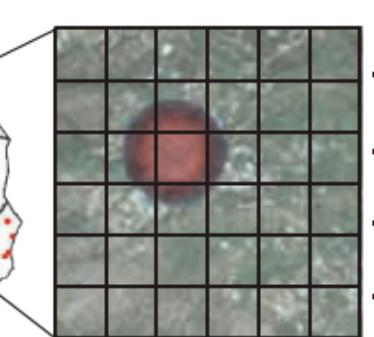
Satellite nightlights are a proxy for economic activity

#### Daytime satellite images can be used to predict regional wealth

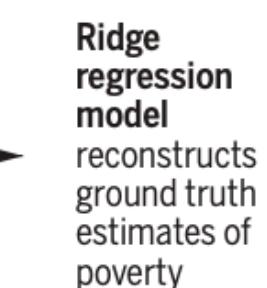
Household survey locations



CNN processes satellite photos of each survey site



Features from multiple photos are averaged



Ridge regression model reconstructs ground truth estimates of poverty

# Examples

## Inferring poverty from the sky and the Web

### *Fighting poverty with data*

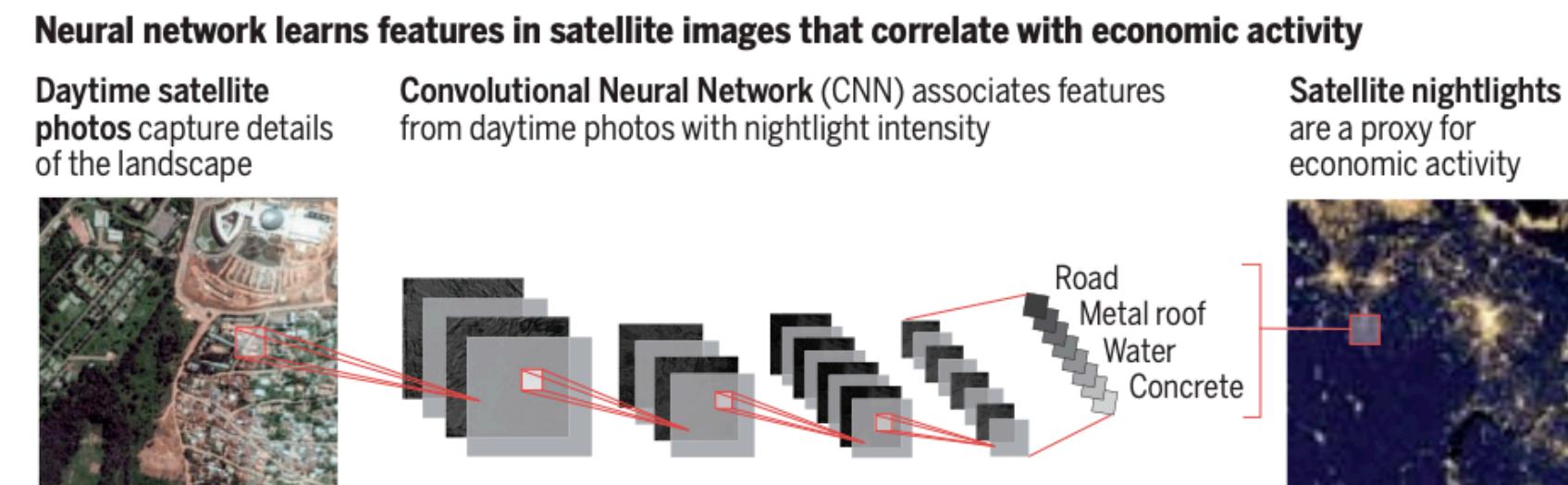
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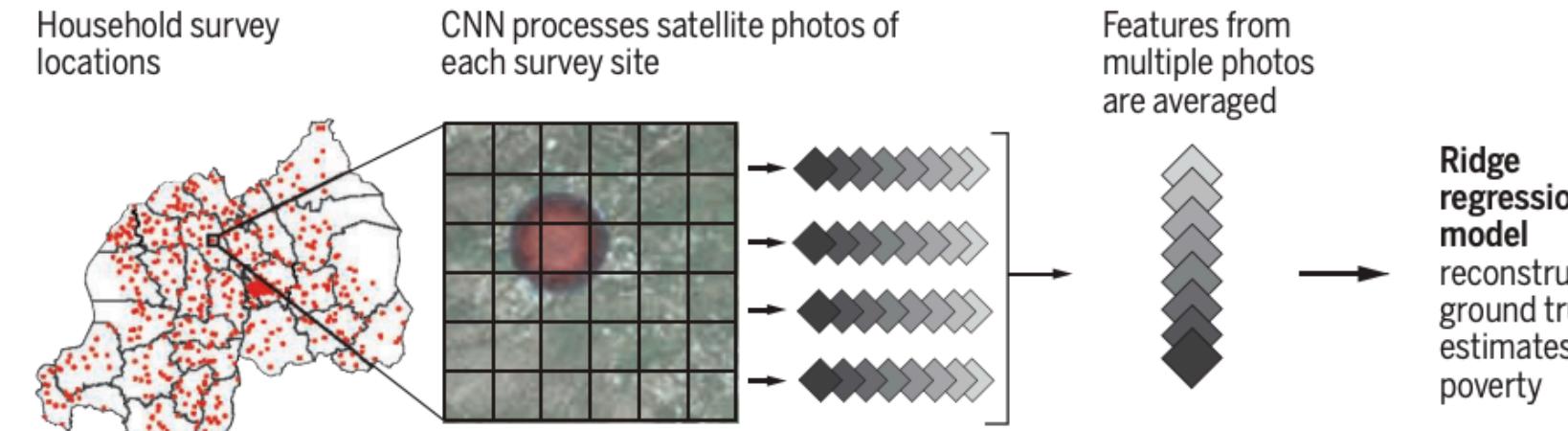
(2016)

#### Predicting poverty

Satellite images can be used to estimate wealth in remote regions.



#### Daytime satellite images can be used to predict regional wealth



### Interpreting wealth distribution via poverty map inference using multimodal data

Lisette Espín-Noboa

EspinL@ceu.edu

Central European University

Complexity Science Hub Vienna

János Kertész

KerteszJ@ceu.edu

Central European University

Complexity Science Hub Vienna

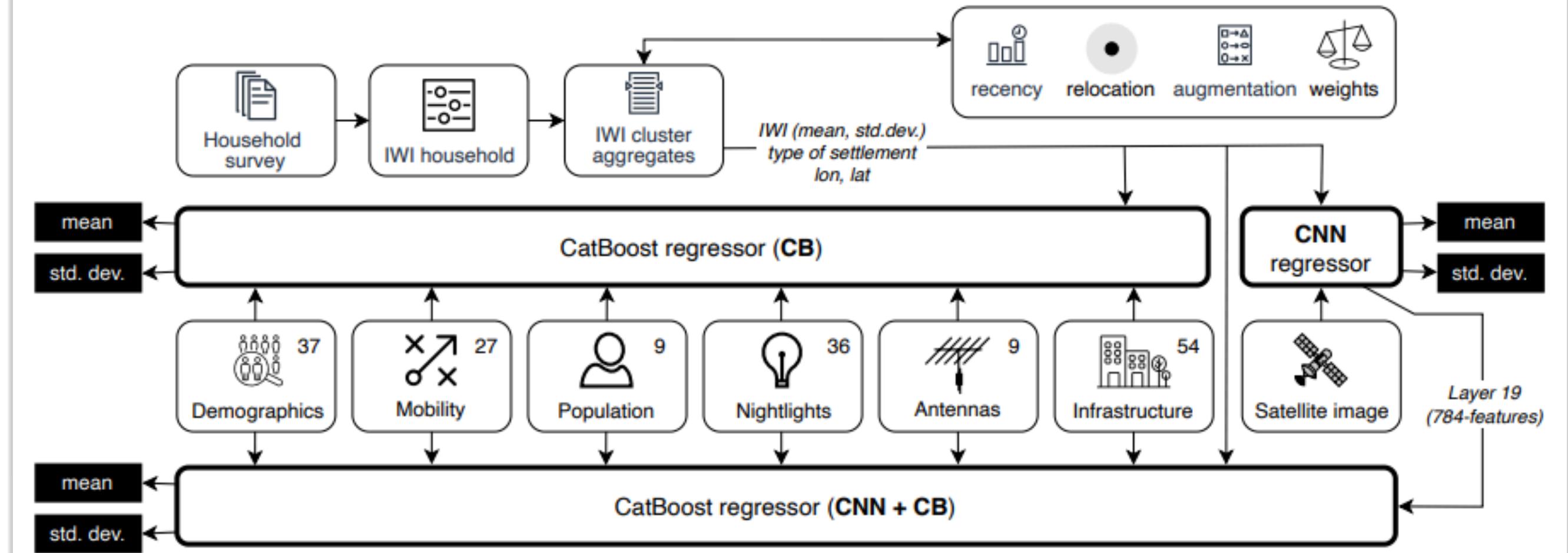
Márton Karsai

KarsaiM@ceu.edu

Central European University

Rényi Institute of Mathematics

<https://vis.csh.ac.at/poverty-maps>



(2023)

# Examples

Health and social media

# Examples

## Health and social media

### Predicting Depression via Social Media

**Munmun De Choudhury**

**Michael Gamon**

**Scott Counts**

**Eric Horvitz**

Microsoft Research, Redmond WA 98052  
{munmund, mgamon, counts, horvitz}@microsoft.com

(2013)

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{munmund, mgamon, counts, horvitz}@microsoft.com

(2013)

Having a job again makes me happy. Less time to be depressed  
and eat all day while watching sad movies.

“Are you okay?” Yes.... I understand that I am upset and hopeless and nothing can help me... I’m okay... but I am not alright

“empty” feelings I WAS JUST TALKING ABOUT HOW I I  
HAVE EMOTION OH MY GOODNESS I FEEL AWFUL

I want someone to hold me and be there for me when I’m sad.

Reloading twitter till I pass out. \*lonely\* \*anxious\* \*butthurt\*  
\*frustrated\* \*dead\*

Table 2: Example posts from users in the depression class.

# Examples

## Health and social media

### Predicting Depression via Social Media

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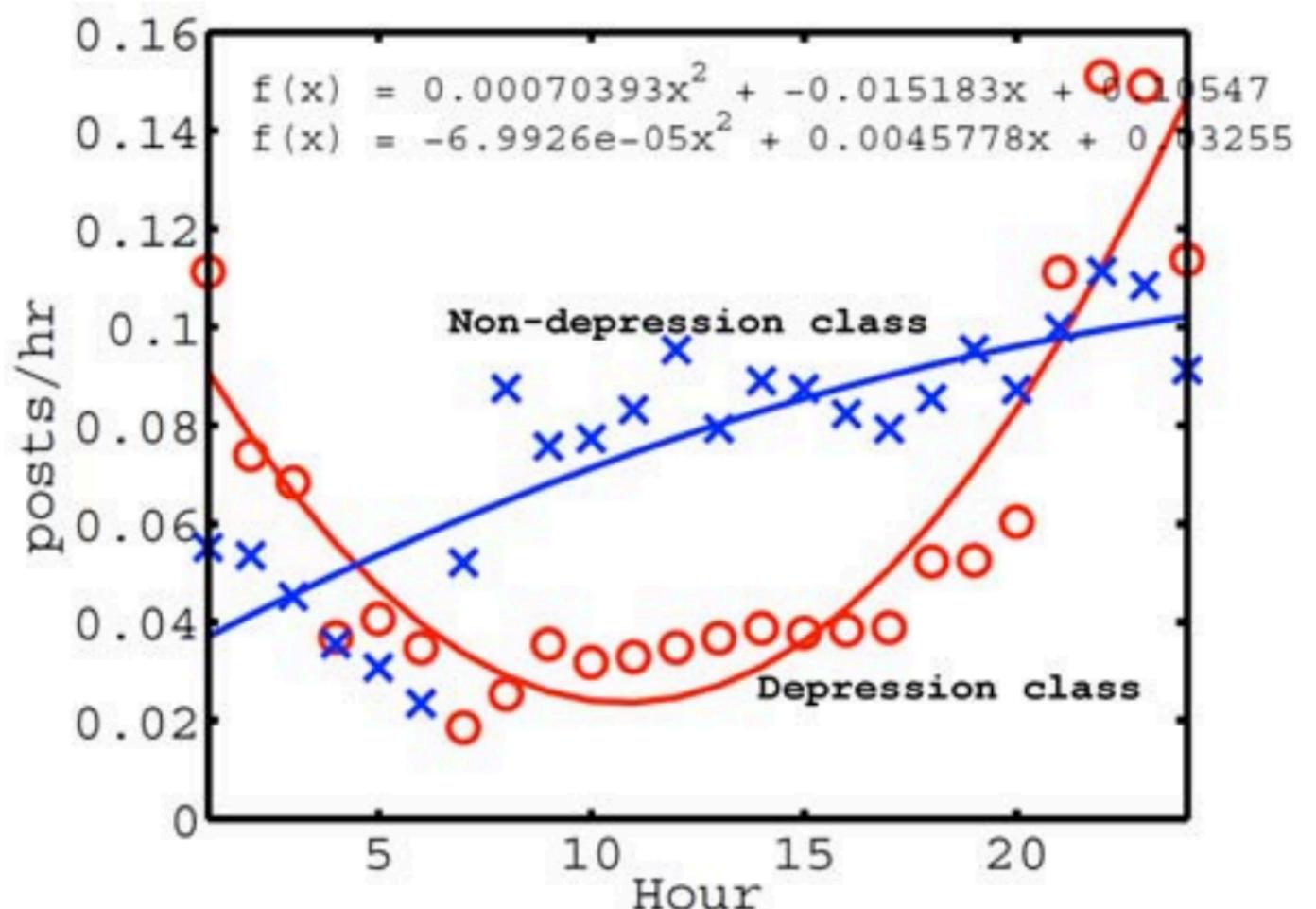


Figure 2: Diurnal trends (i.e. mean number of posts made hourly throughout a day) for the two classes. The line plots correspond to least squares fit of the trends.

# Examples

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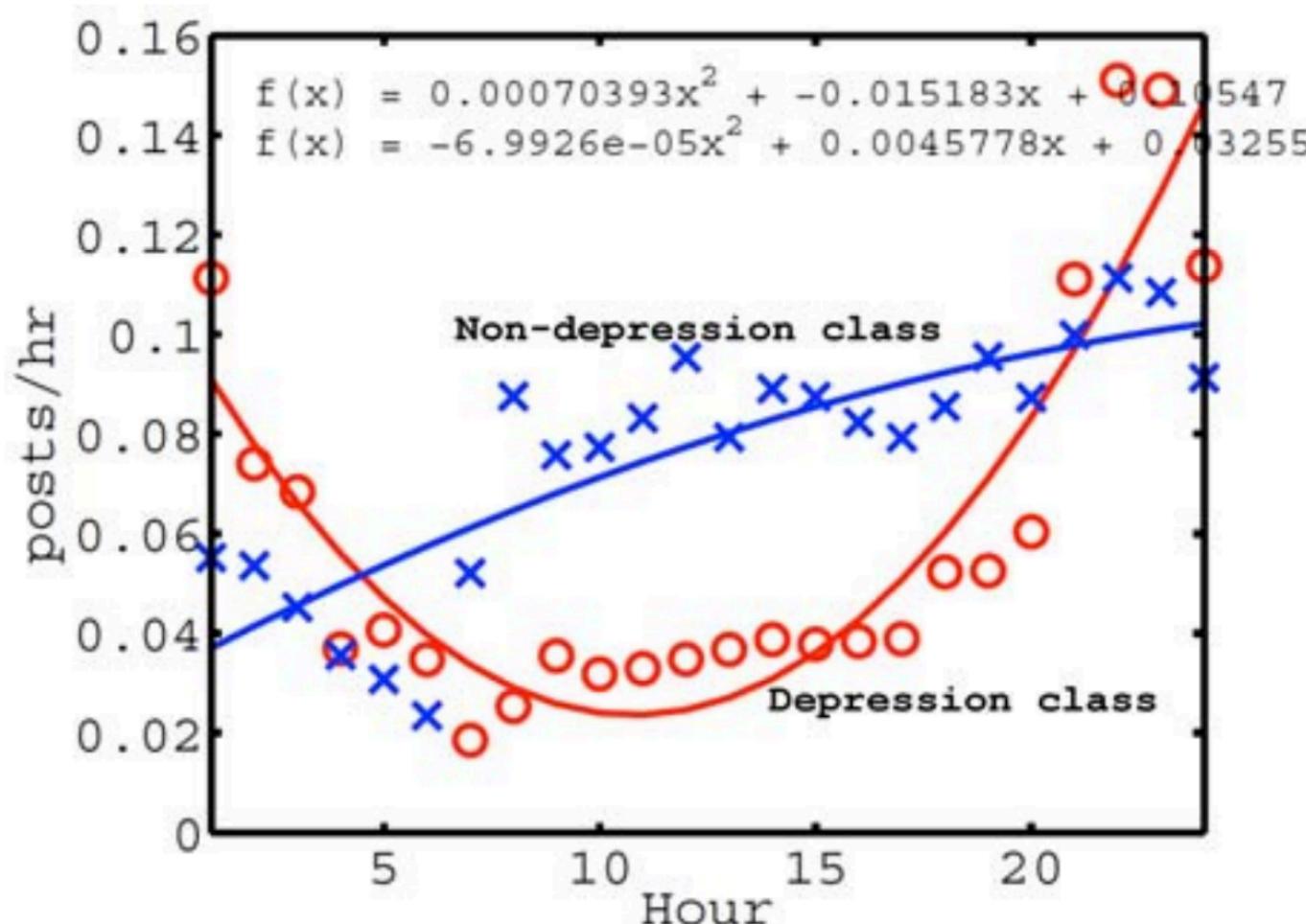


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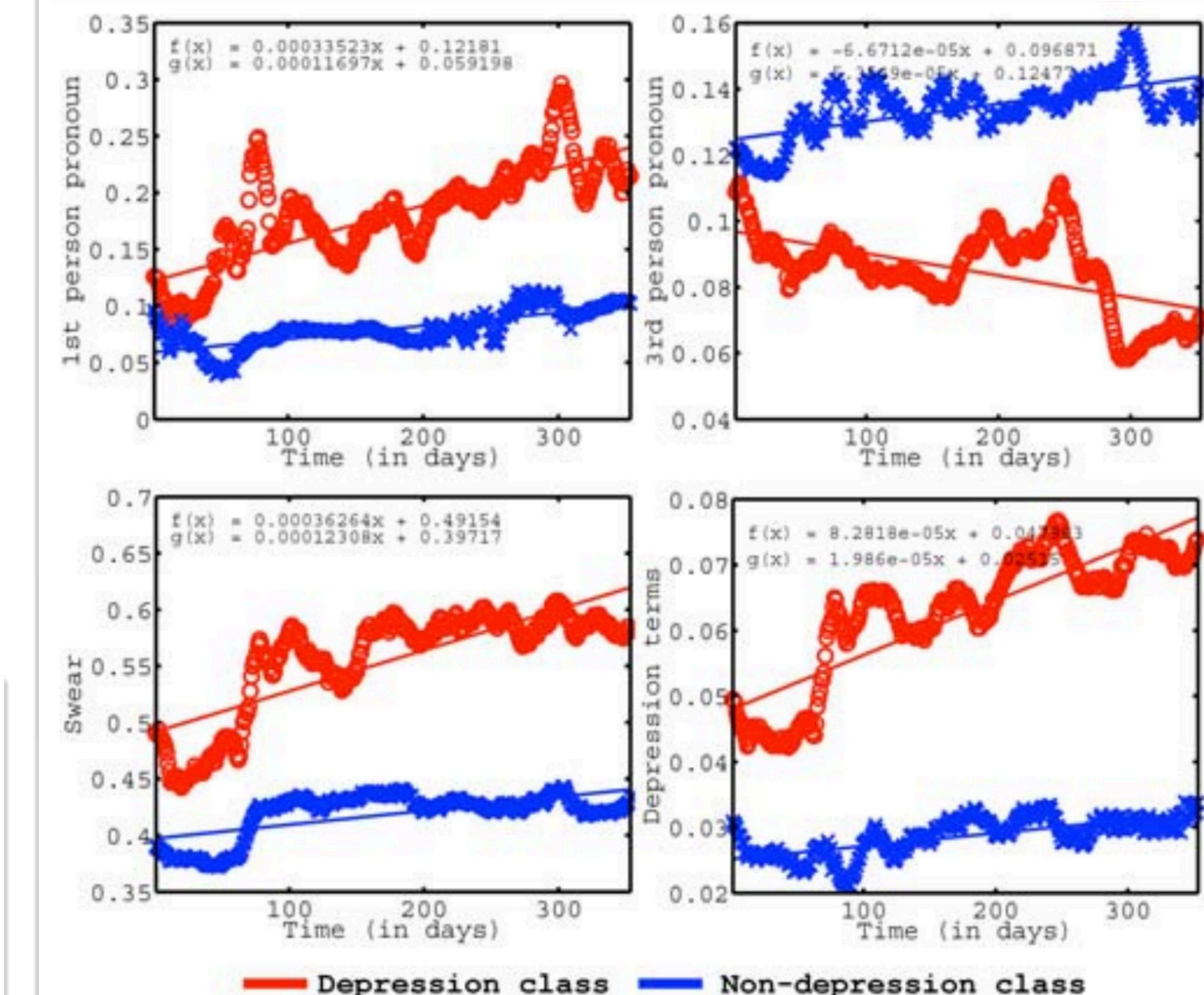


Figure 3. Trends for various features corresponding to the depression and non-depression classes. Line plots correspond to least squares fit.

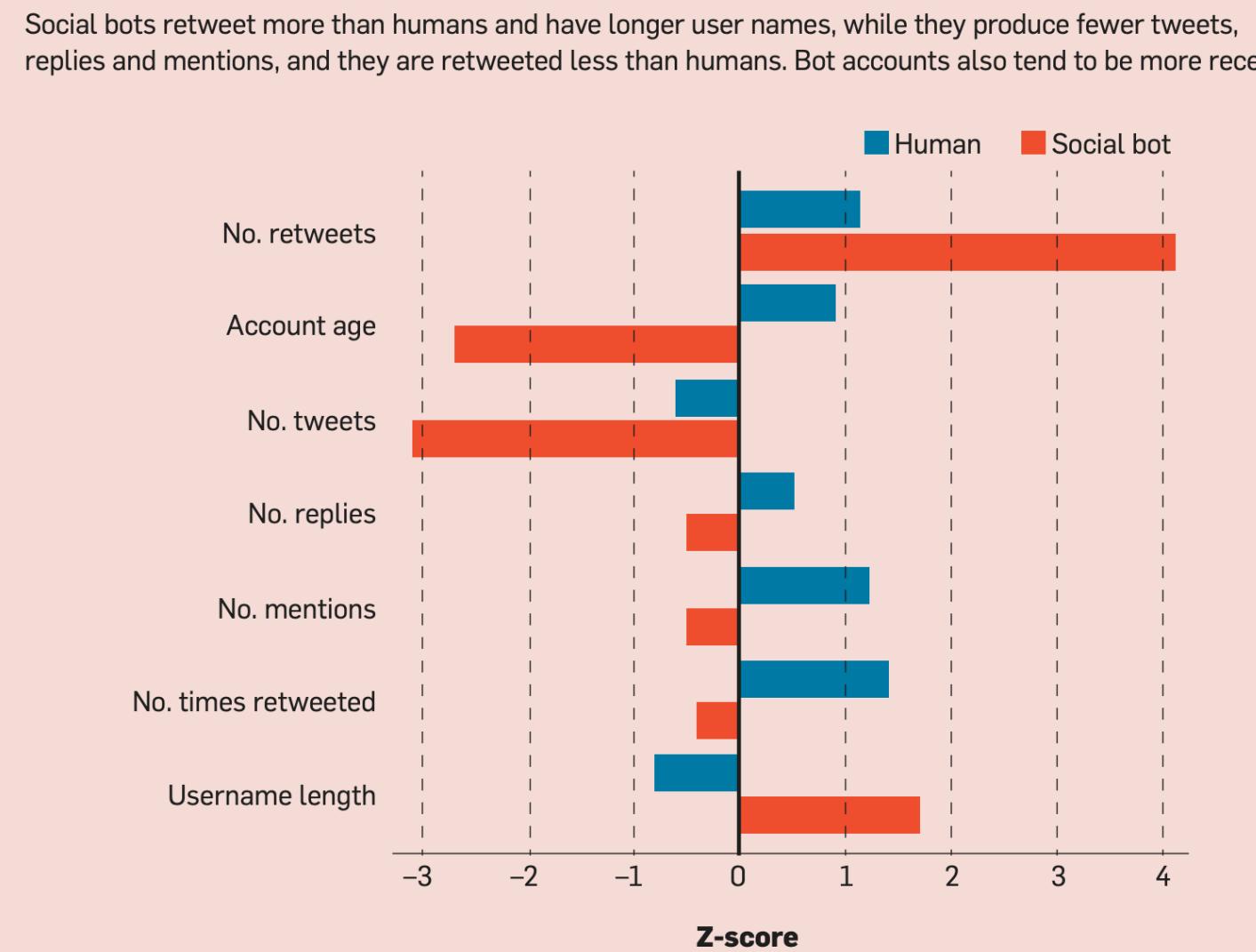
# Examples

## Bots and fake news in social media

BY EMILIO FERRARA, ONUR VAROL, CLAYTON DAVIS,  
FILIPPO MENCZER, AND ALESSANDRO FLAMMINI (2016)

# The Rise of Social Bots

Figure 2. User behaviors that best discriminate social bots from humans.



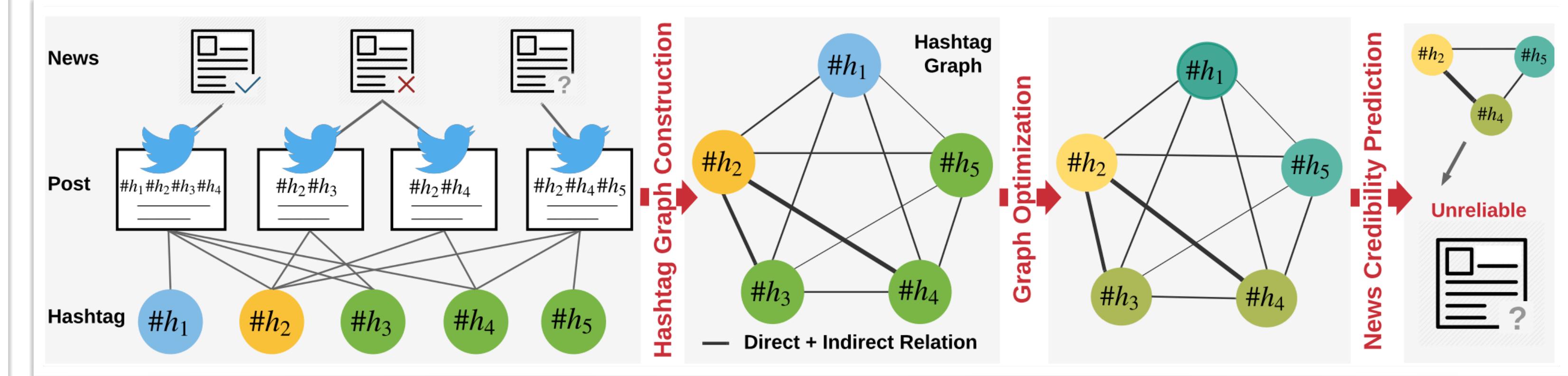
## From Fake News to #FakeNews: Mining Direct and Indirect Relationships among Hashtags for Fake News Detection

Xinyi Zhou  
zhouxinyi@data.syr.edu  
Syracuse University  
U.S.A

Reza Zafarani  
reza@data.syr.edu  
Syracuse University  
U.S.A

Emilio Ferrara  
emilofe@usc.edu  
University of Southern California  
U.S.A

(2022)



# Examples

## Polarization

# Examples

## Polarization

The Political Blogosphere and the 2004 U.S. Election:  
Divided They Blog

Lada Adamic

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Palo Alto, CA 94304

lada.adamic@hp.com

Natalie Glance

Intelliseek Applied Research Center

5001 Baum Blvd.

Pittsburgh, PA 15217

nglance@intelliseek.com

4 March 2005

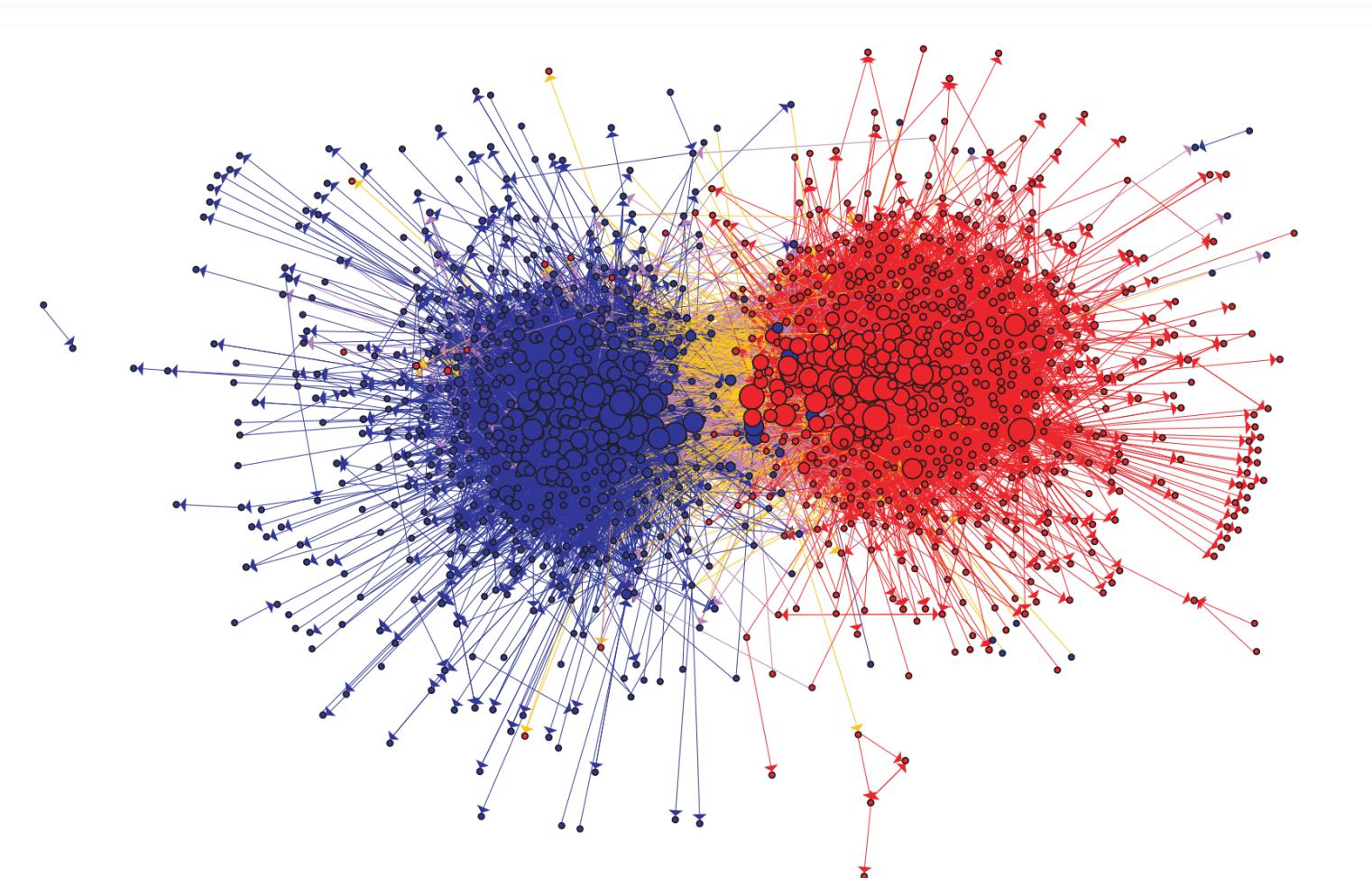


Figure 1: Community structure of political blogs (expanded set), shown using utilizing a GEM layout [11] in the GUESS[3] visualization and analysis tool. The colors reflect political orientation, red for conservative, and blue for liberal. Orange links go from liberal to conservative, and purple ones from conservative to liberal. The size of each blog reflects the number of other blogs that link to it.

# Examples

## Polarization

The Political Blogosphere and the 2004 U.S. Election:  
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Lada Adamic  
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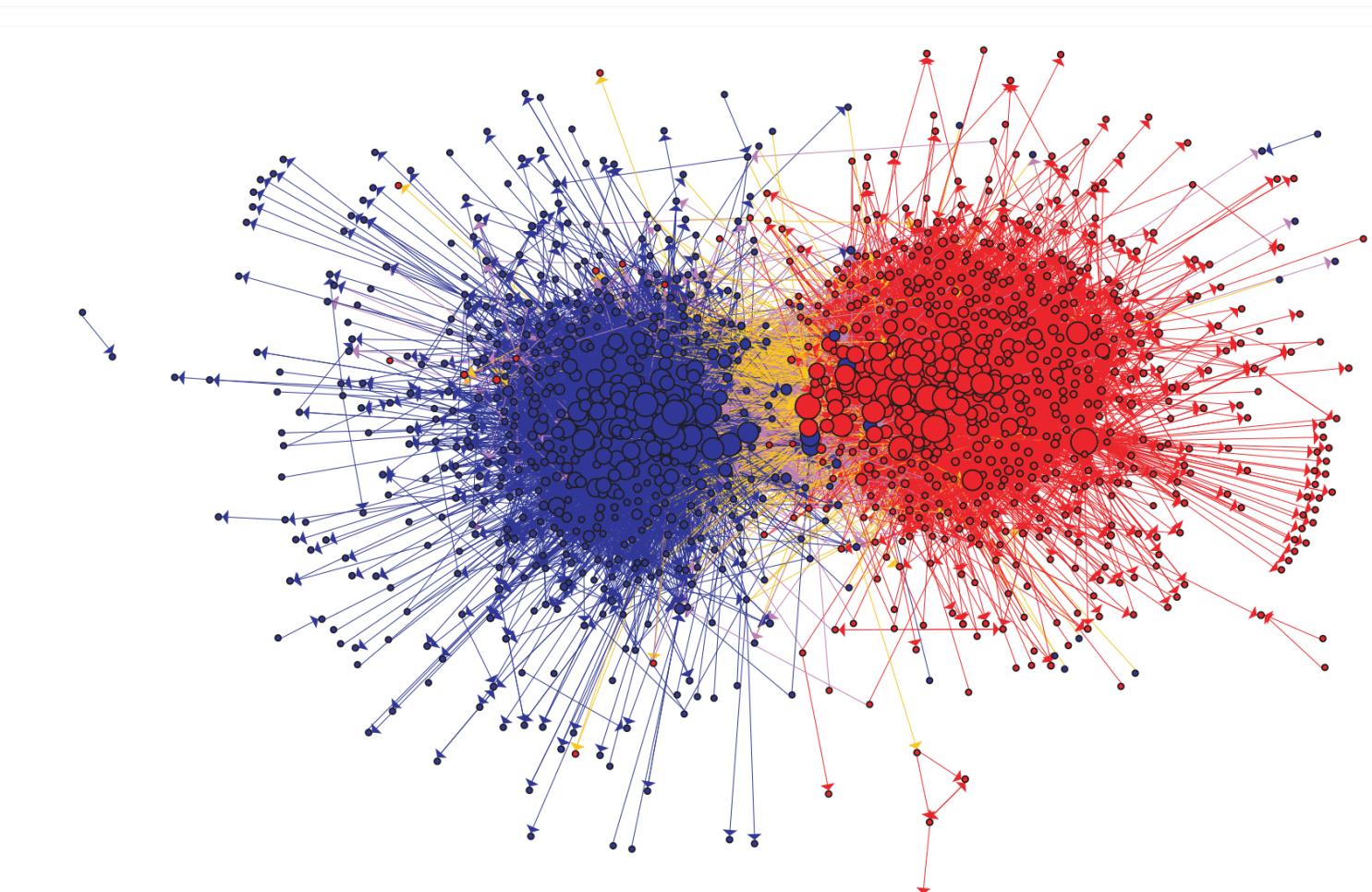
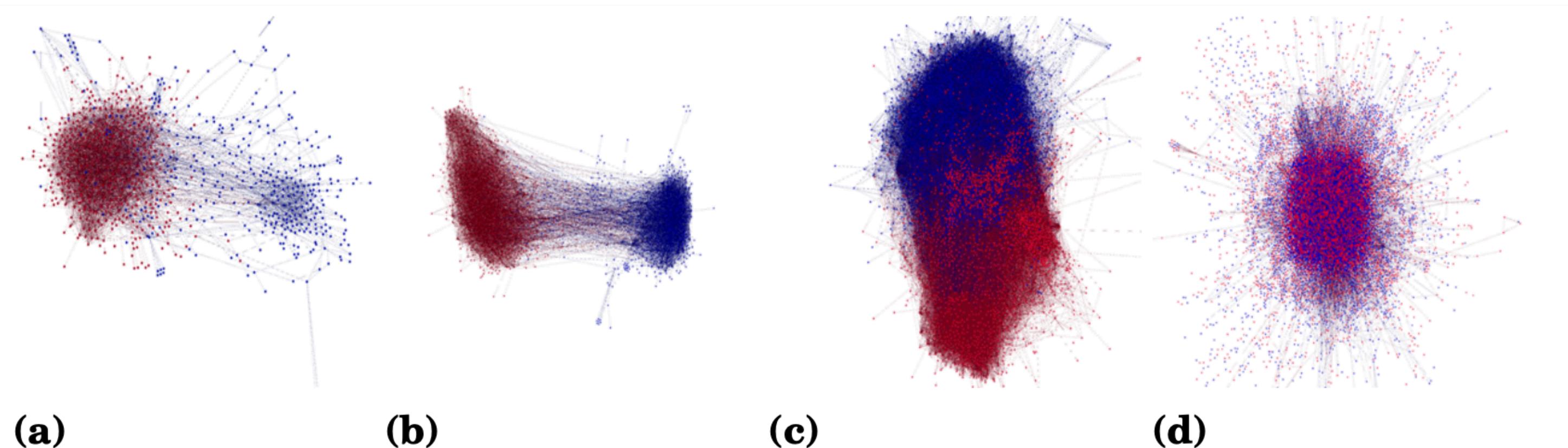


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Aalto University publication series  
**DOCTORAL DISSERTATIONS** 20/2018

## Polarization on Social Media

**Kiran Garimella**



**Figure 4.4.** Sample follow graphs for polarized topics, (a) #beefban, (b) #russia\_march, and non-polarized topics, (c) #sxsw, (d) #germanwings.

# Outline

## Today's class

BLOCK 1

BLOCK 2

BLOCK 3

BLOCK 4

### Social Behavior

- 1. Social Science
- 2. CSS
- 3. Digital Traces
- 4. Examples

### Social Trends

- 1. Google Search Trends
- 2. The Future Orientation Index
- 3. Culture and Economy

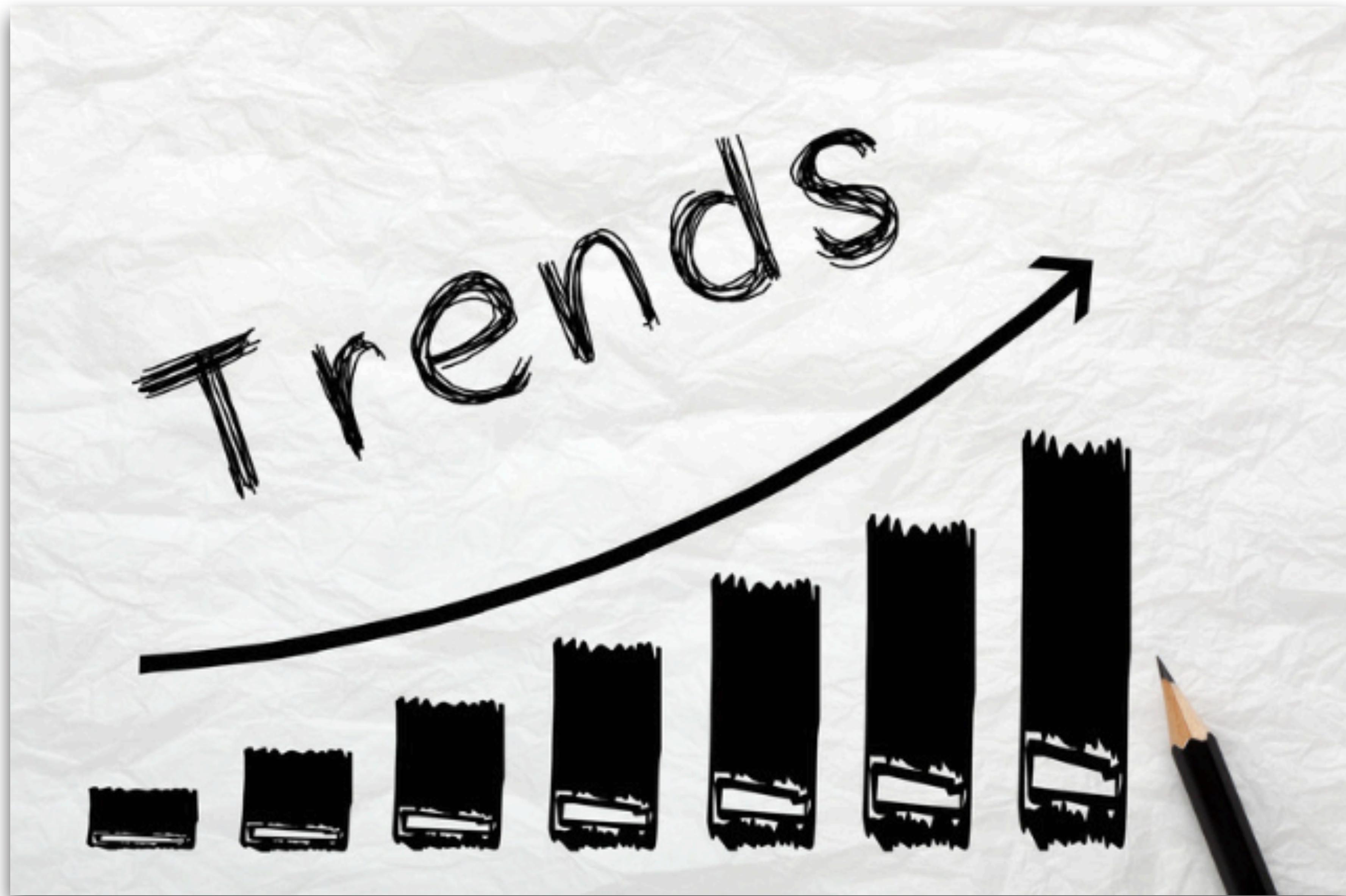
### Quantifying Trends

- 1. Correlation
- 2. Causation
- 3. Regression

### Behavior & Trend Dynamics

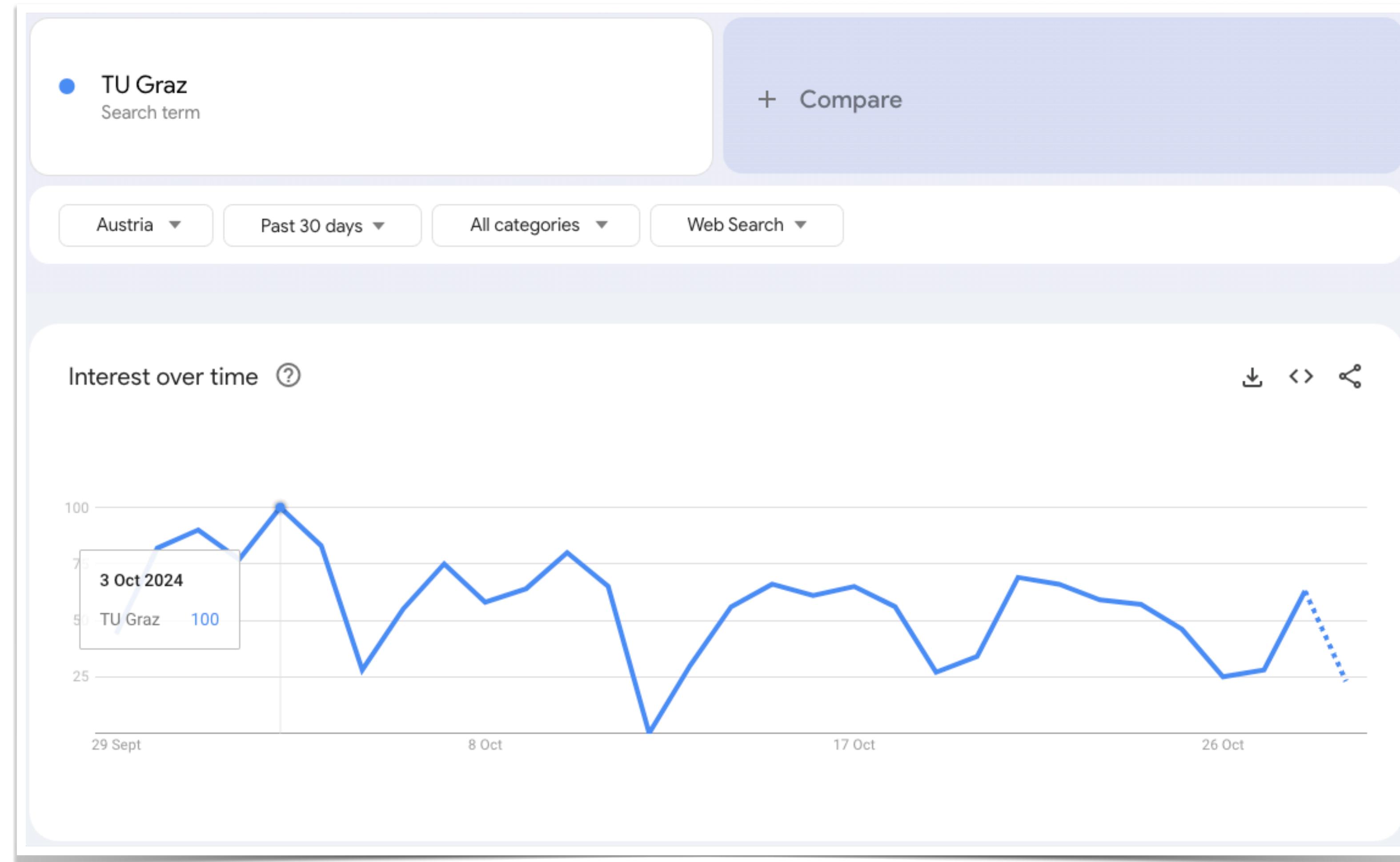
- 1. The Theory of Fashion
- 2. The Endo-Exo model
- 3. Examples

# Social Trends



# Google Trends

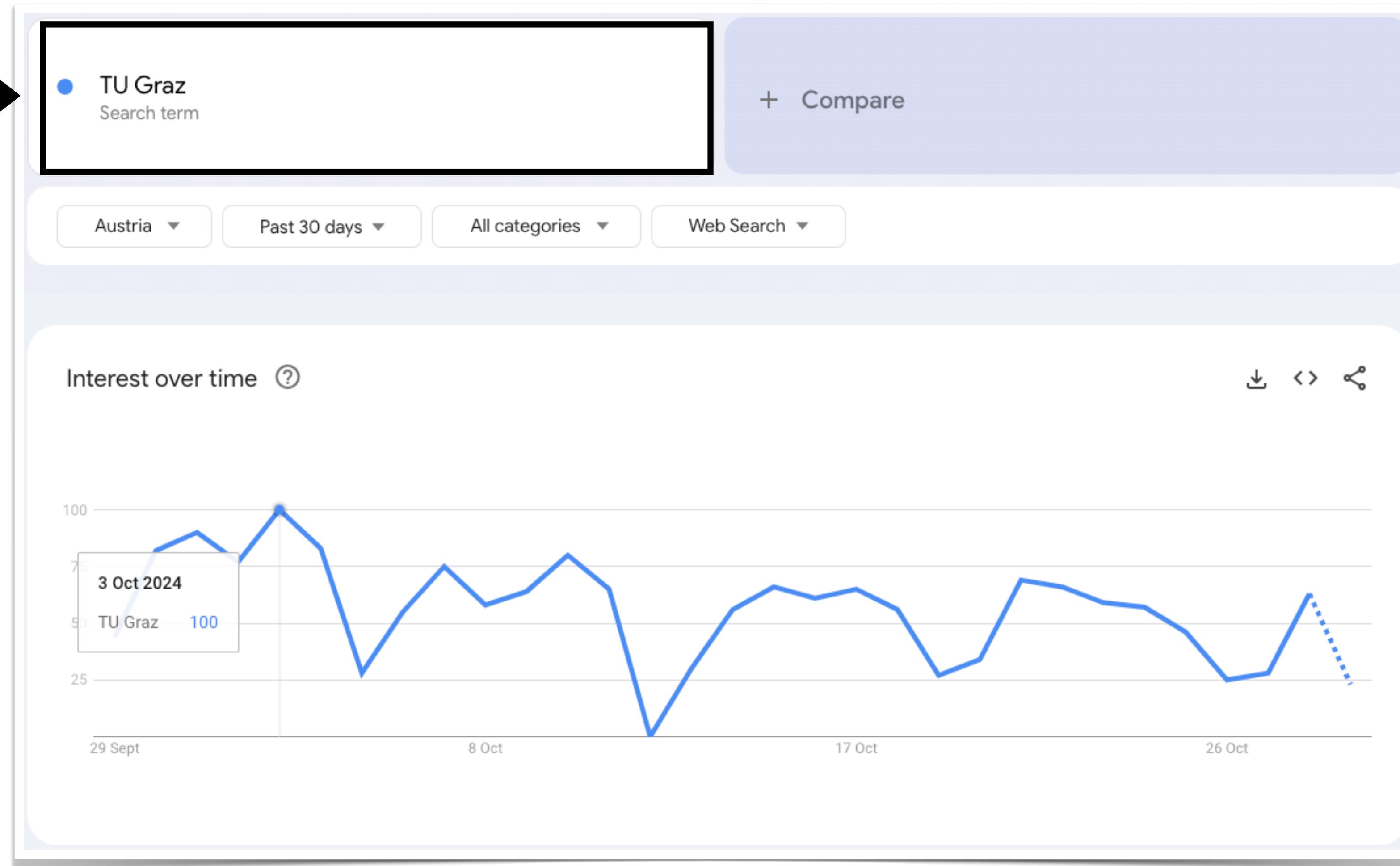
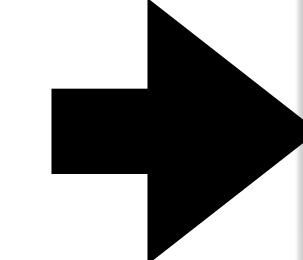
Shows the **relative** Google search volume of a **term** within a given **time** interval and **location**



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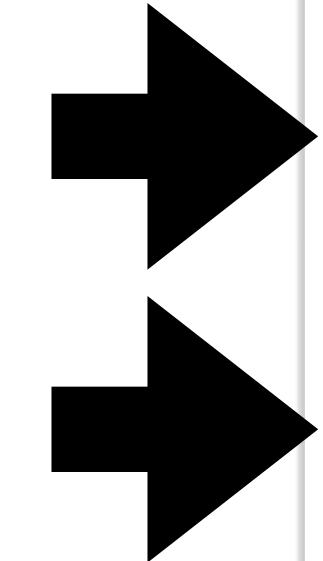
term/topic



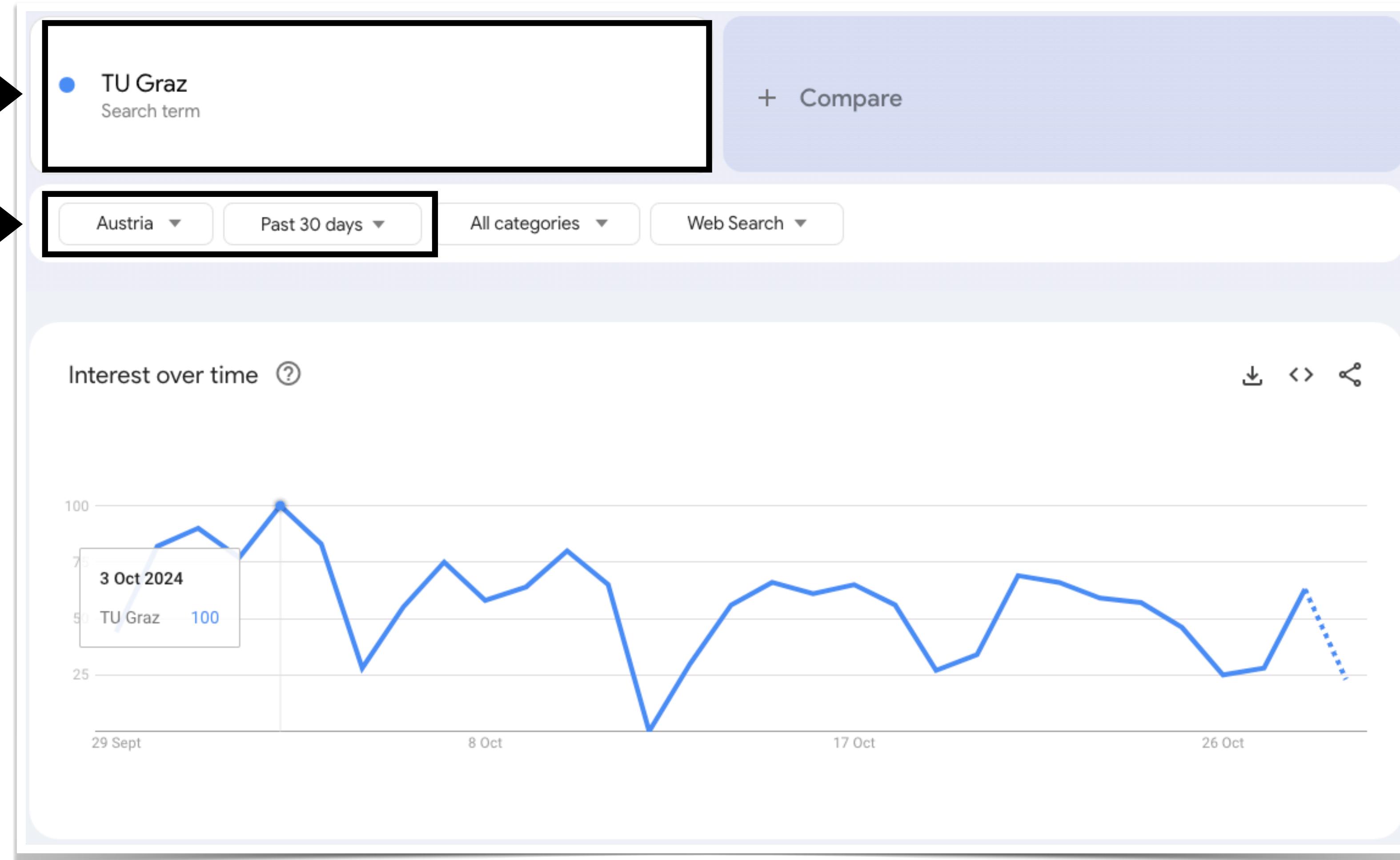
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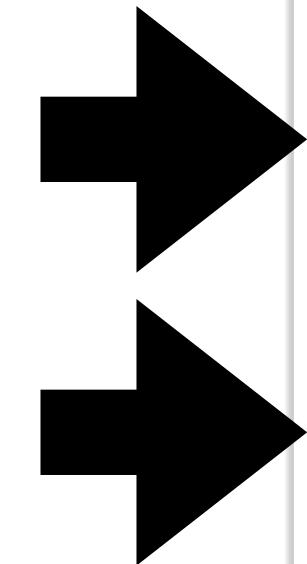
location  
& time



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Shows the **relative** Google search volume of a **term** within a given **time** interval and **location**

term/topic



location  
& time



timeline

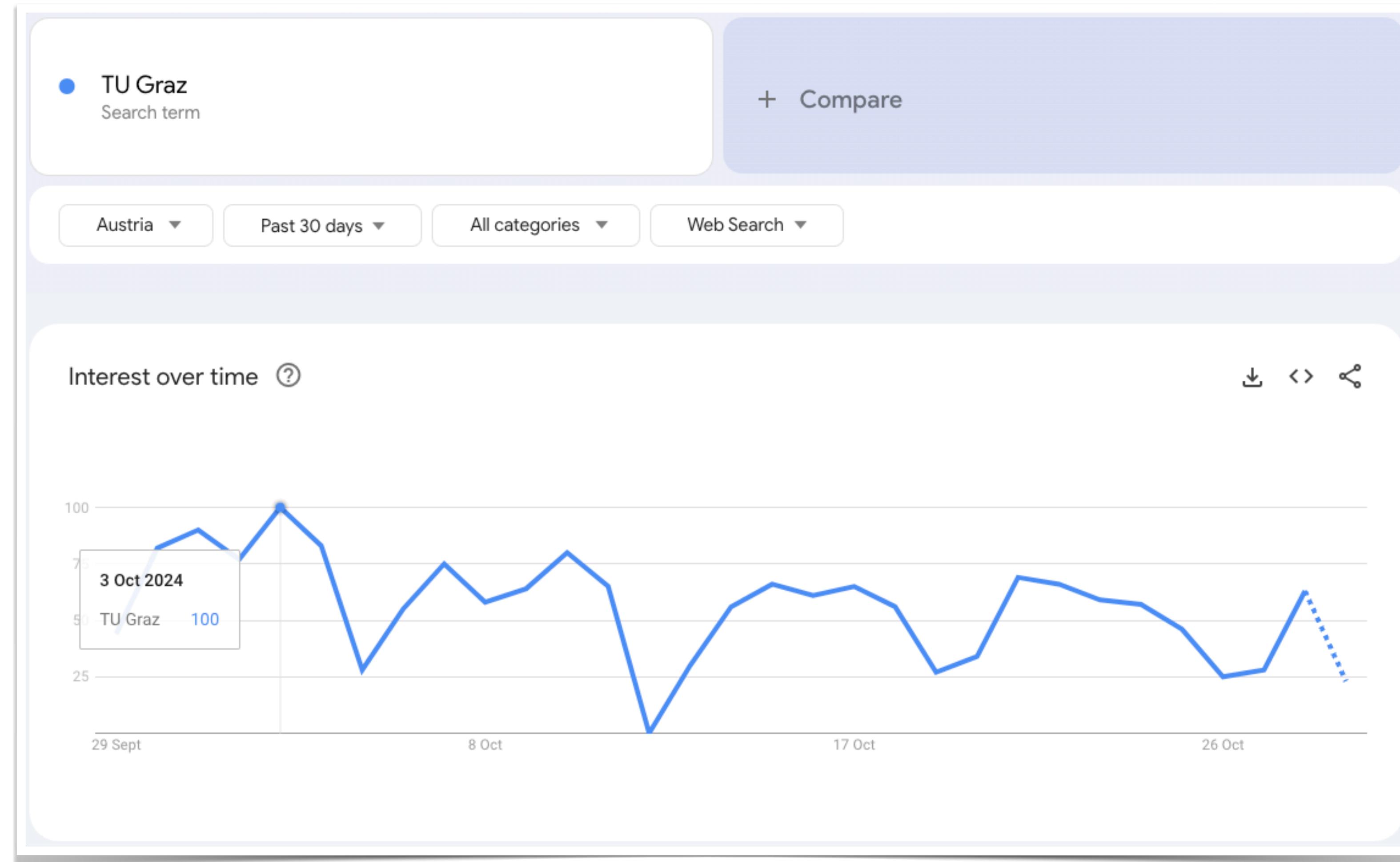
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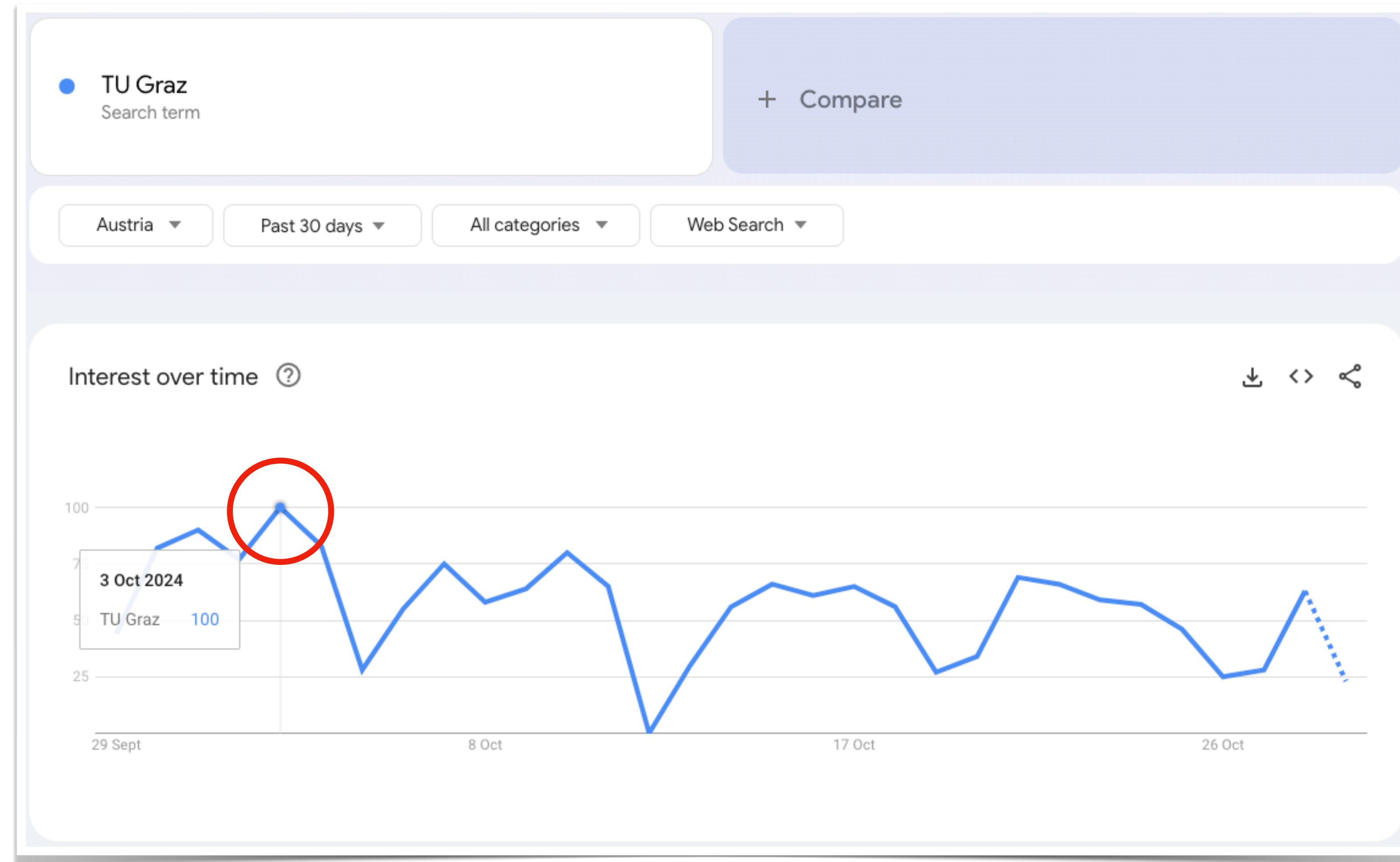
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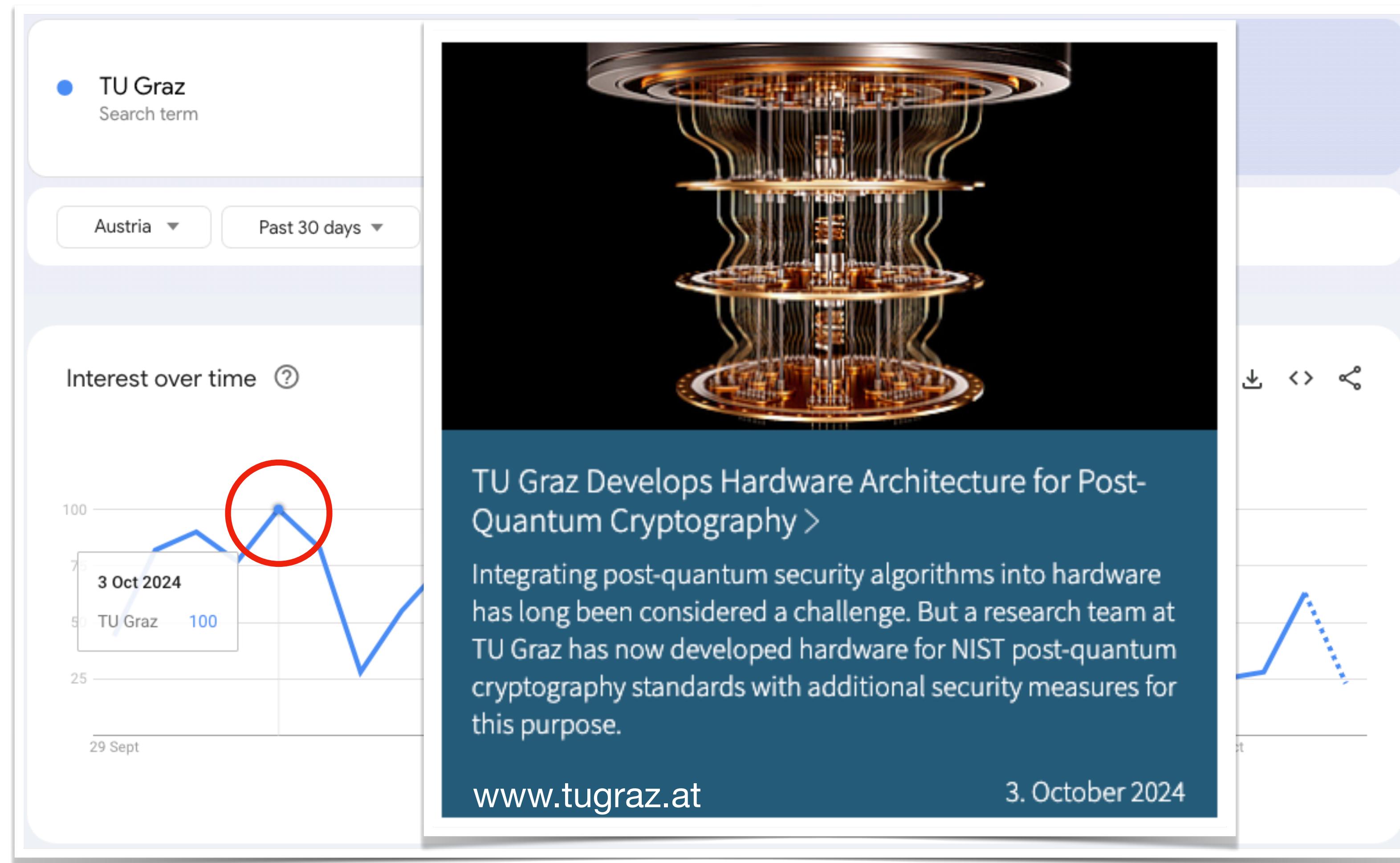
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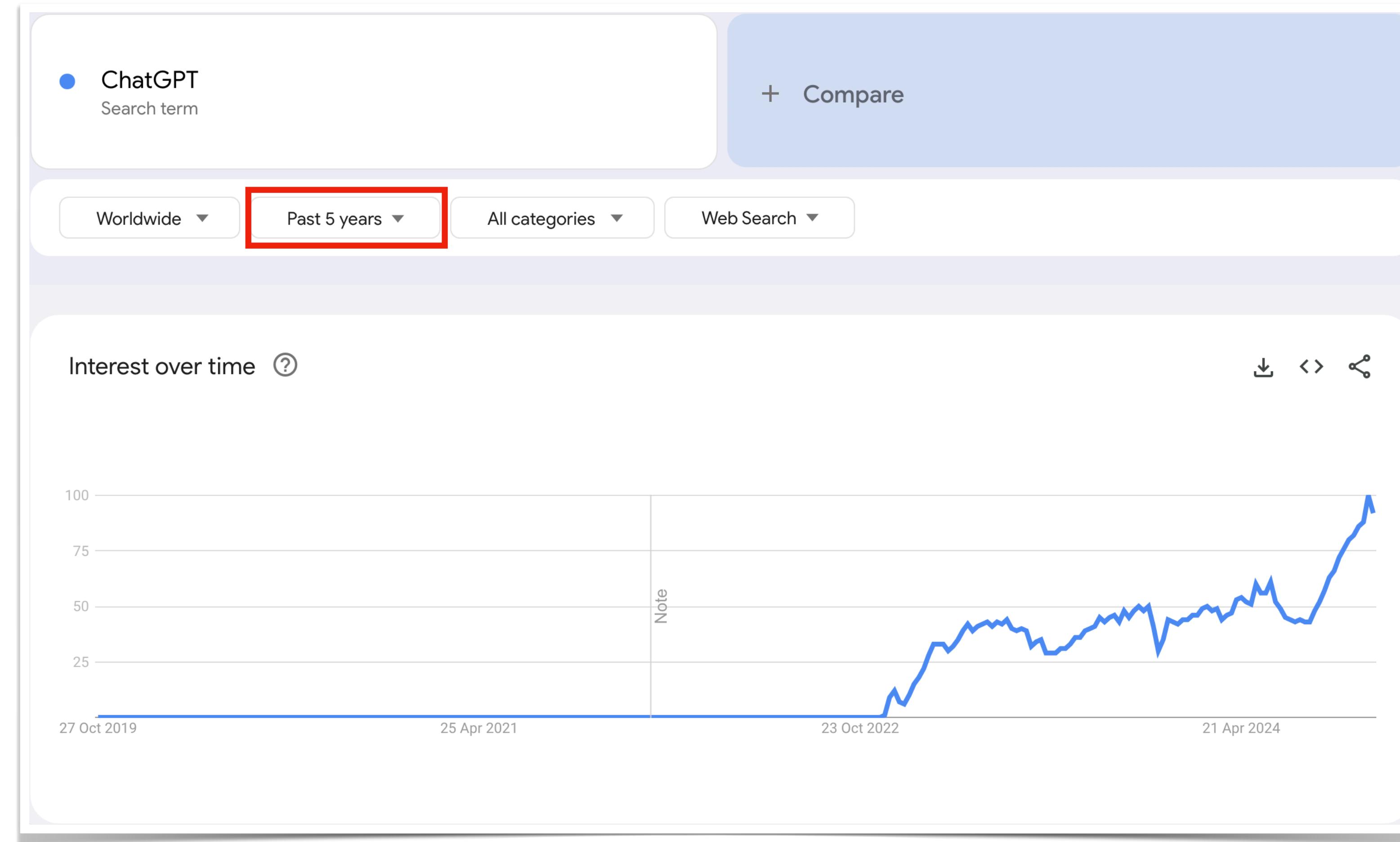


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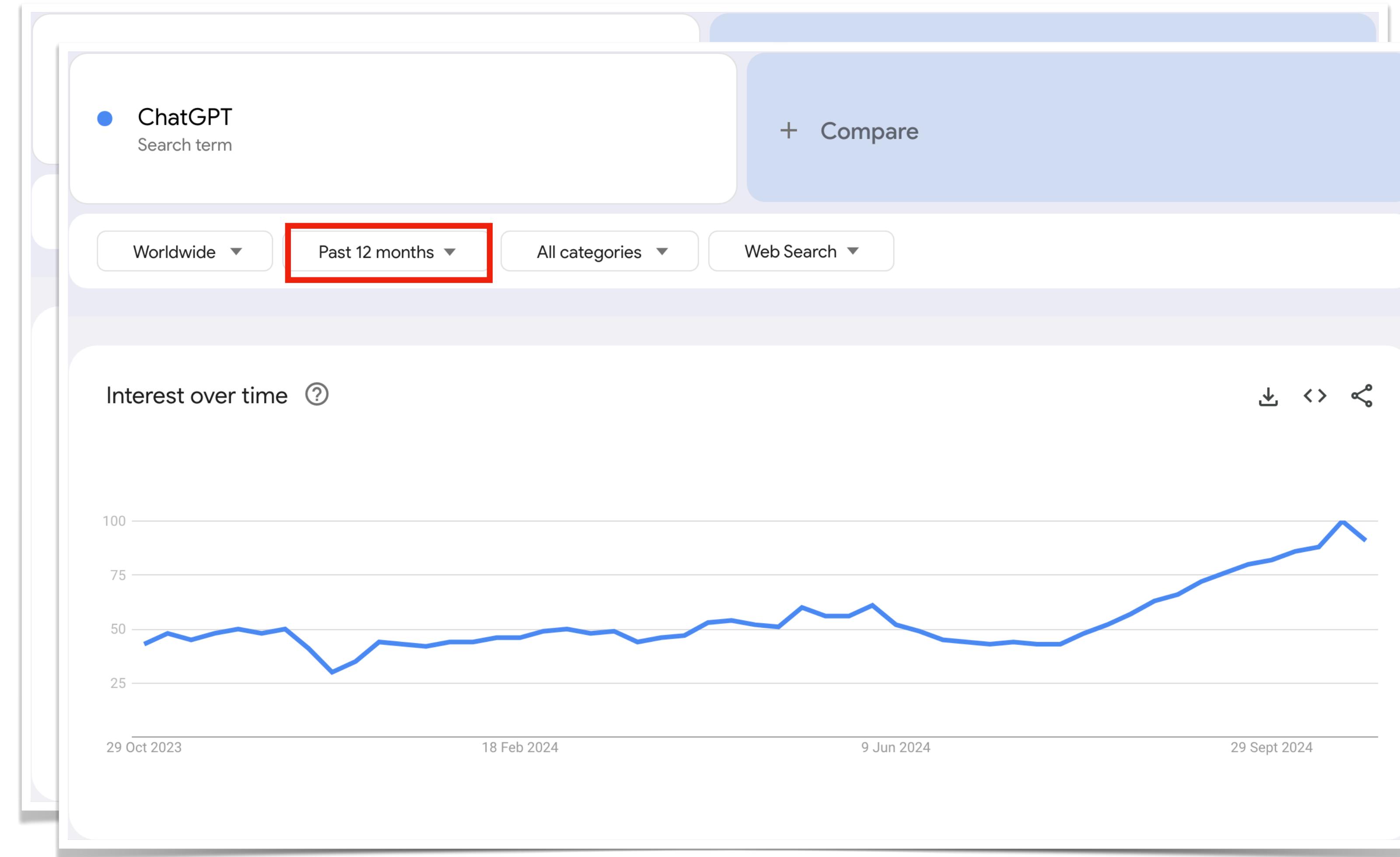
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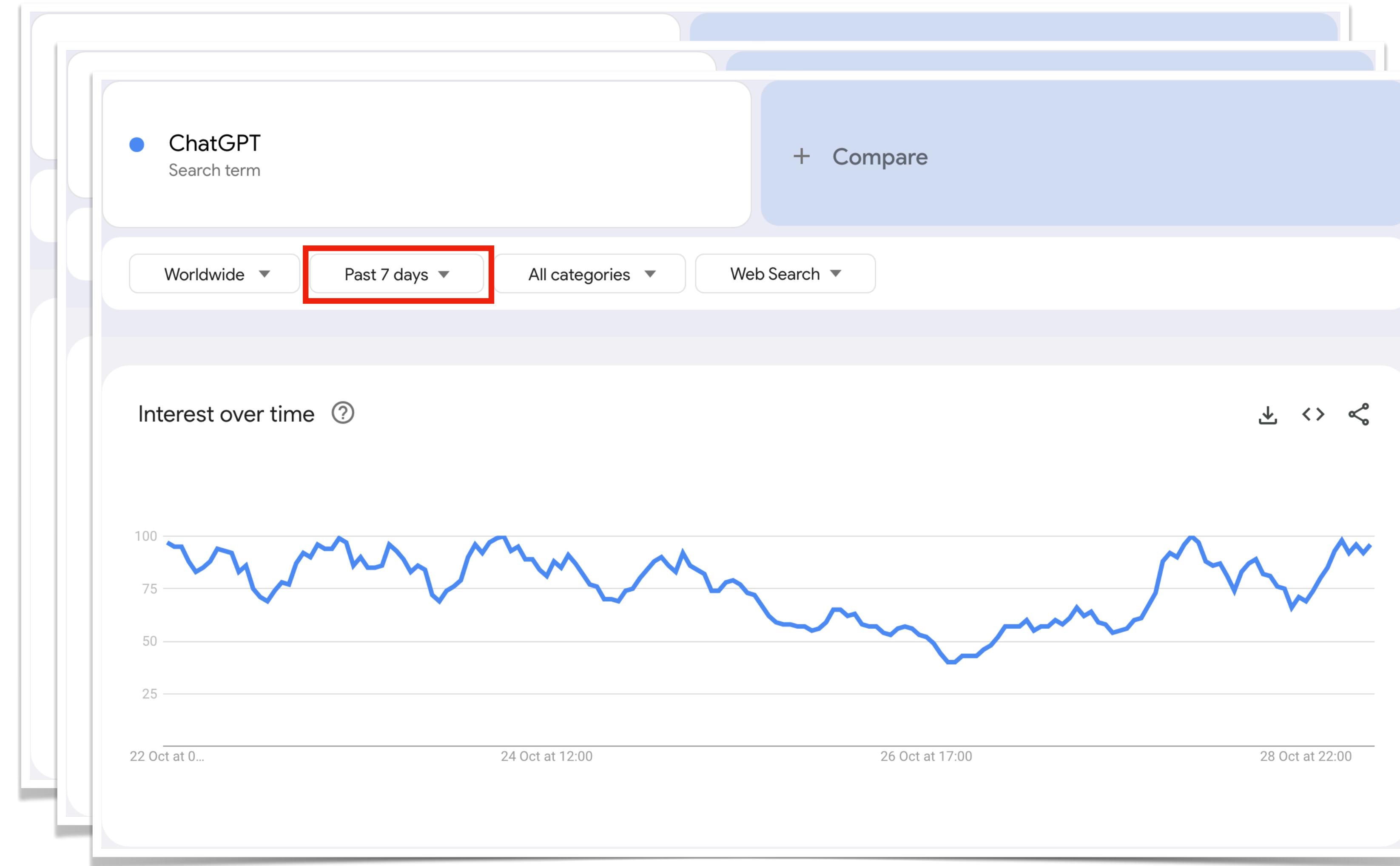
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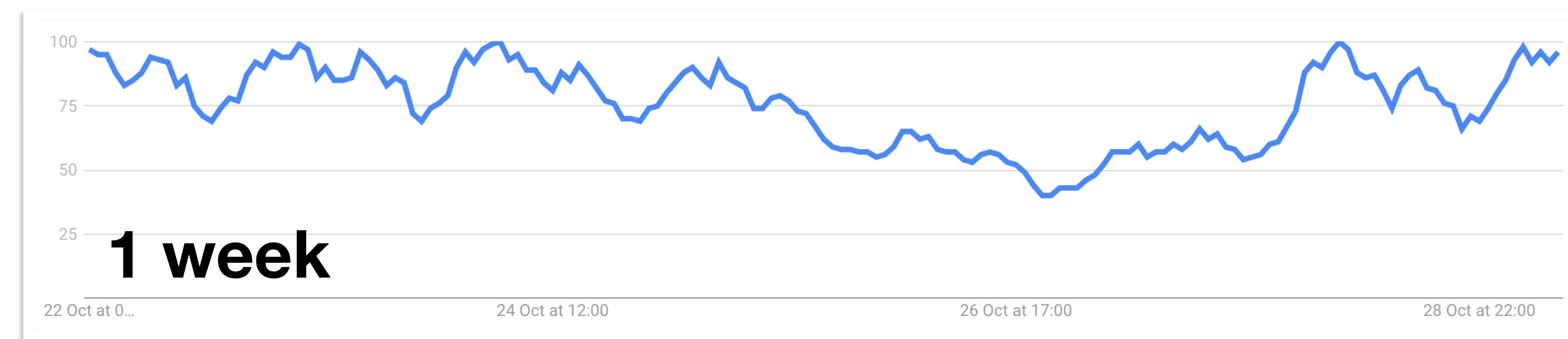
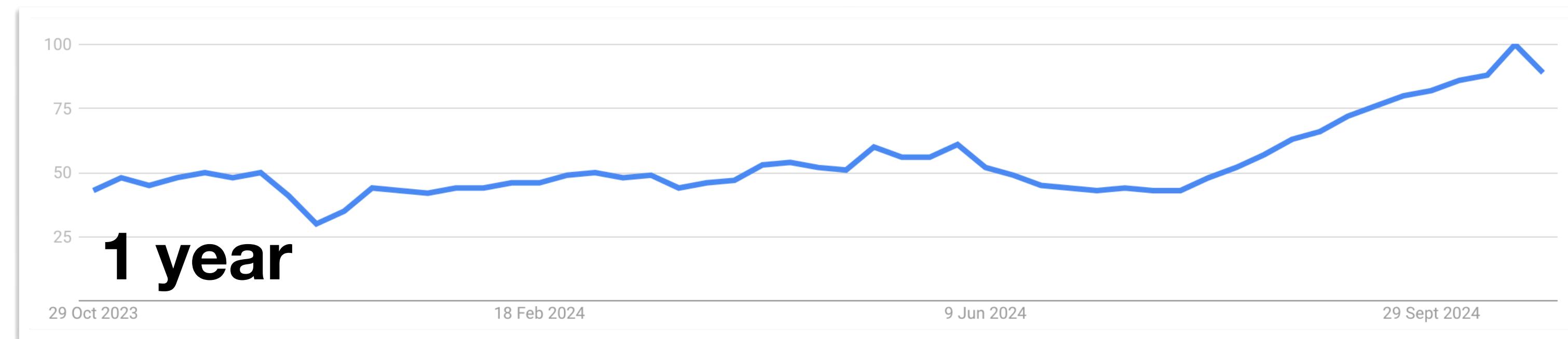
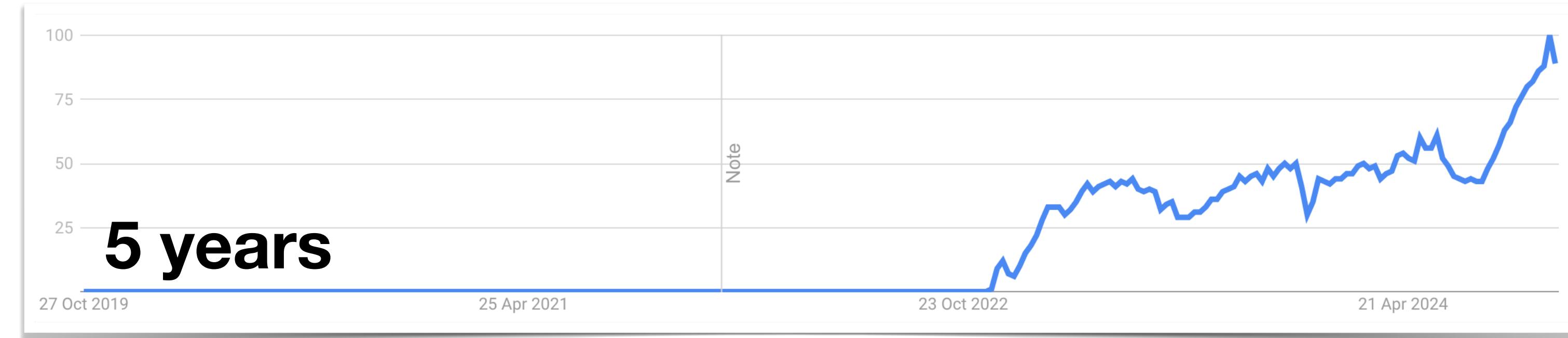
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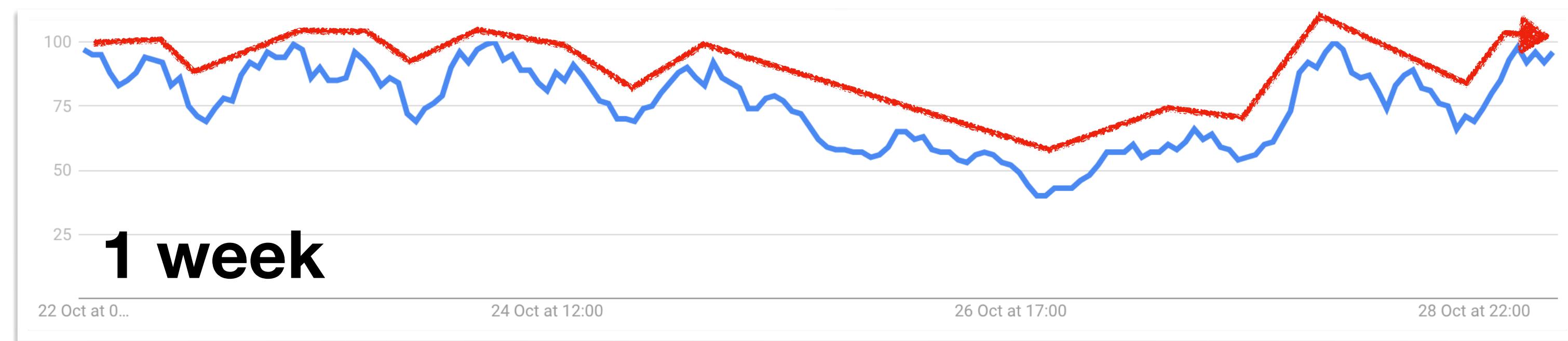
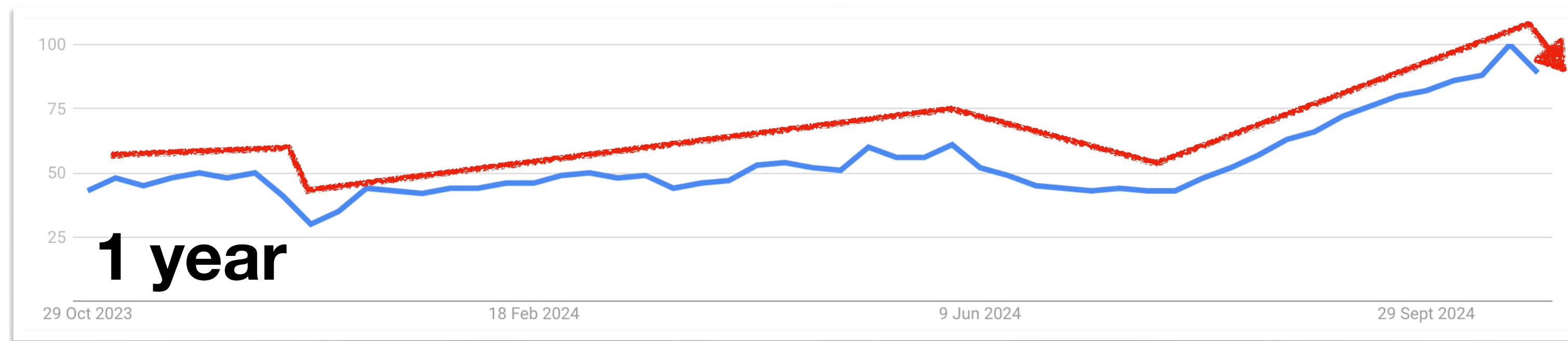
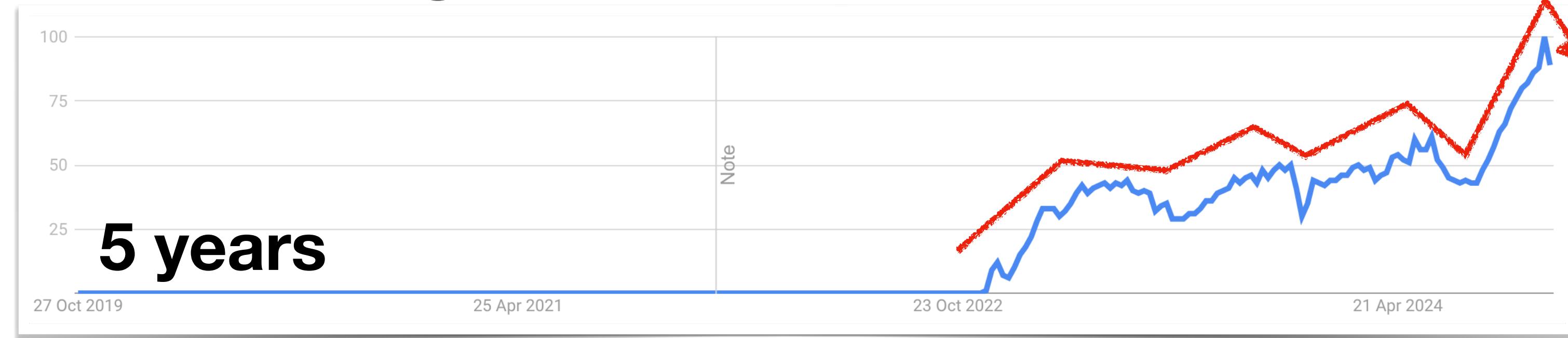
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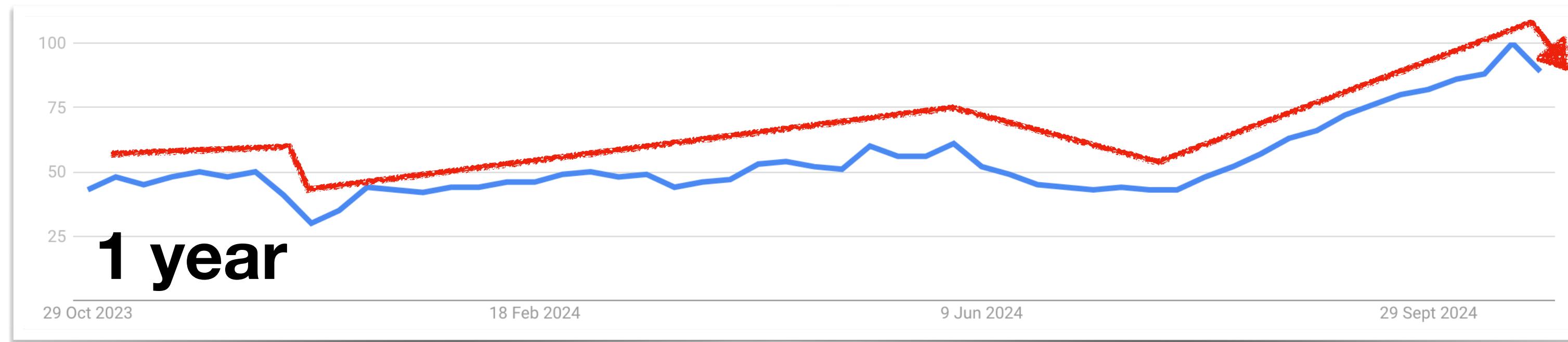
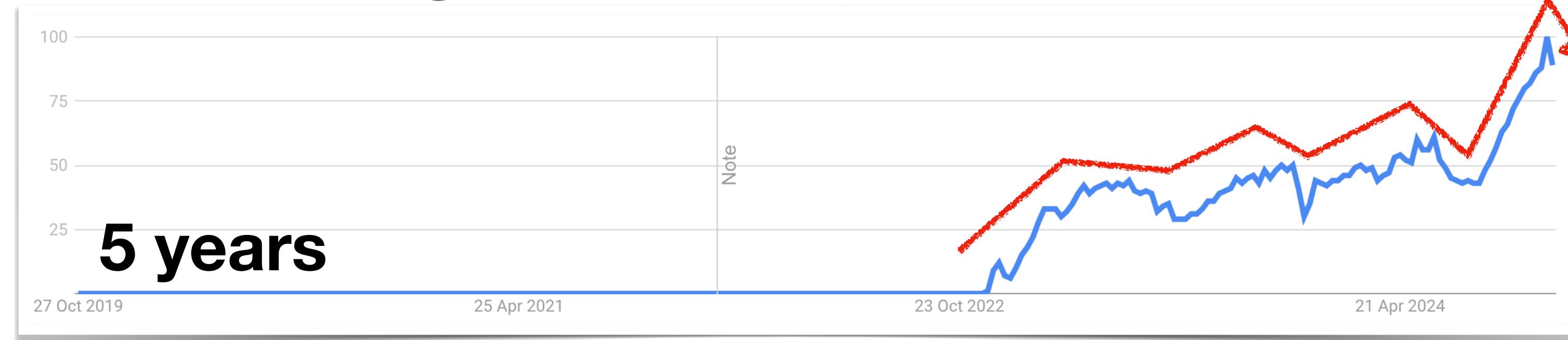
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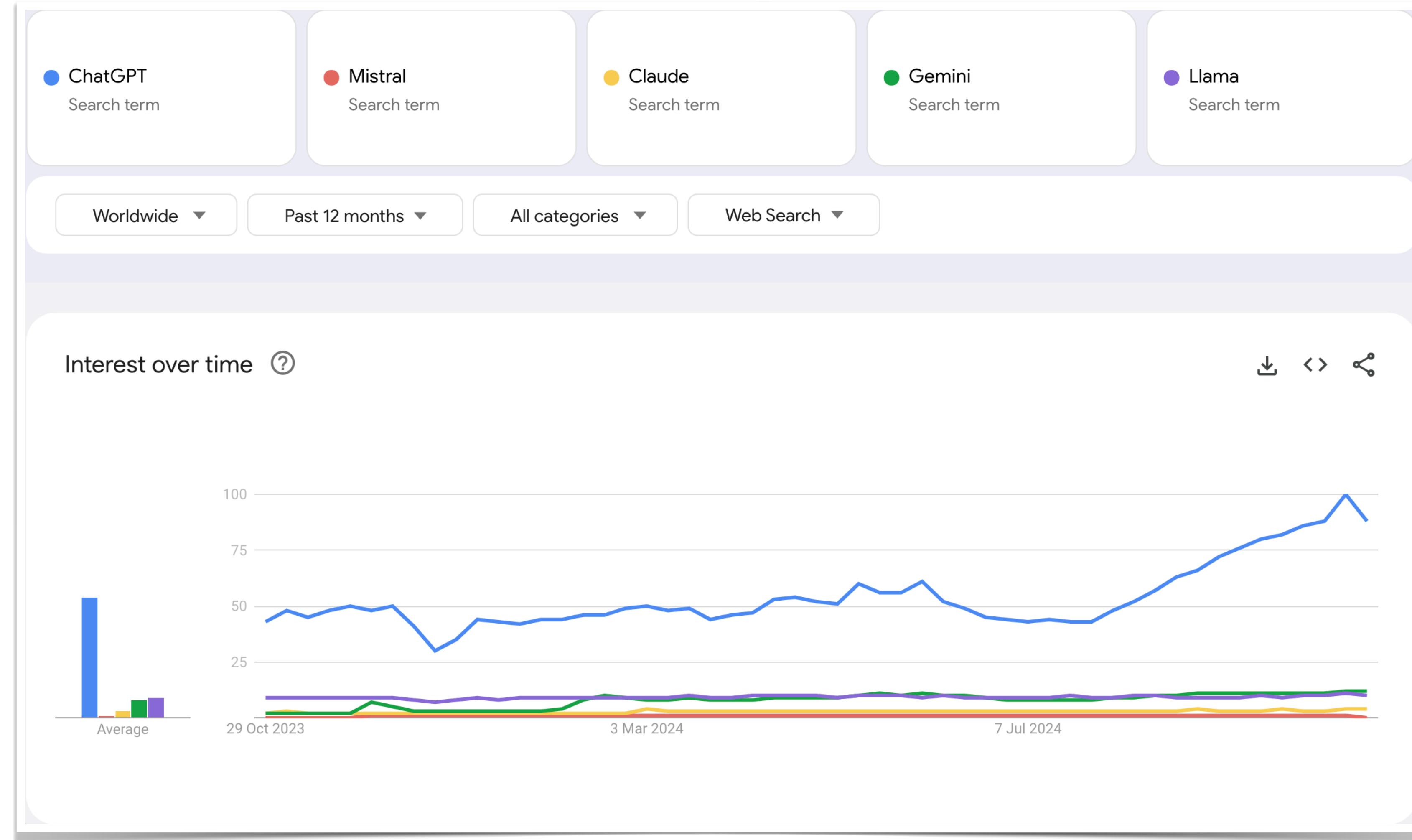
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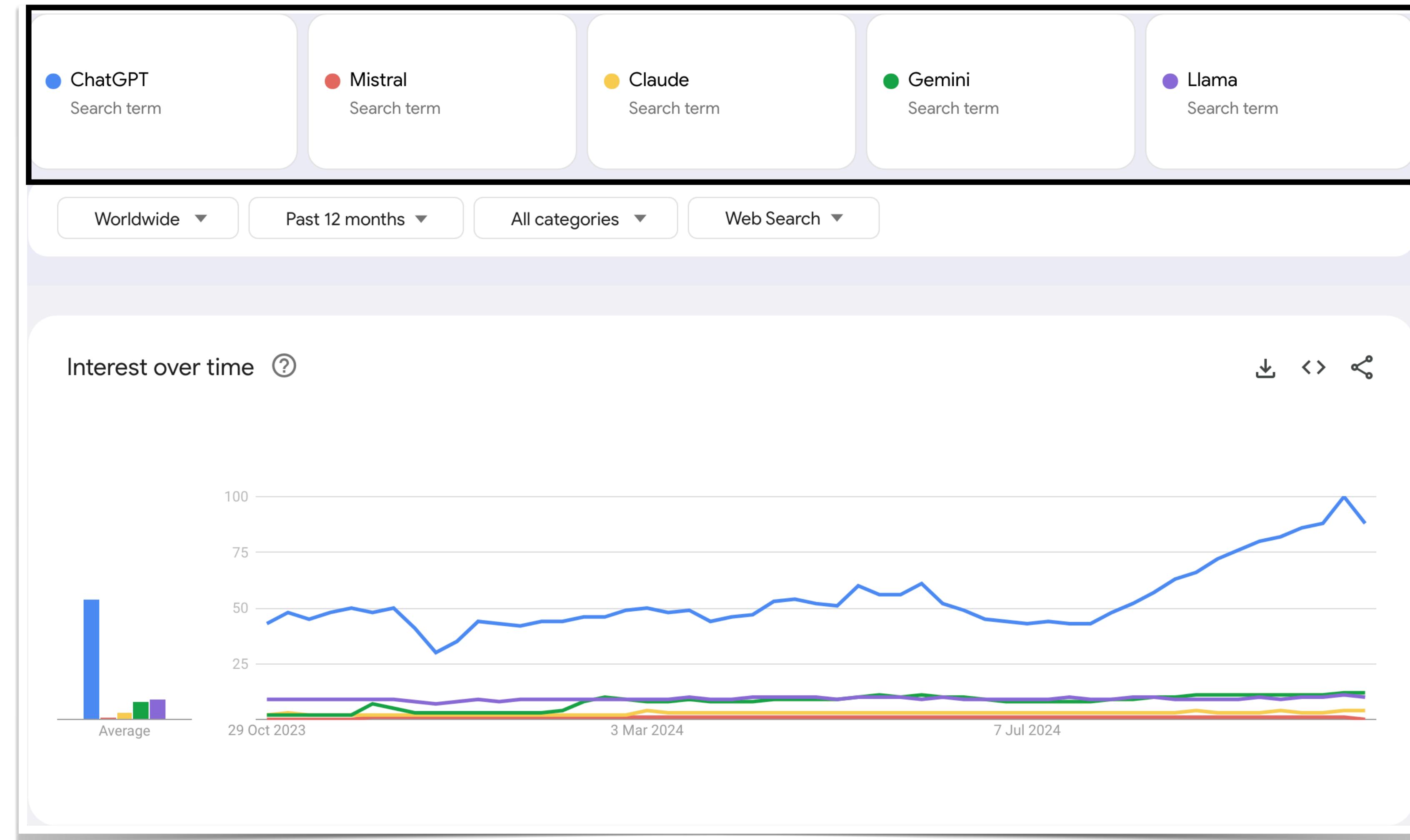
# Google Trends

Searching for various trends



# Google Trends

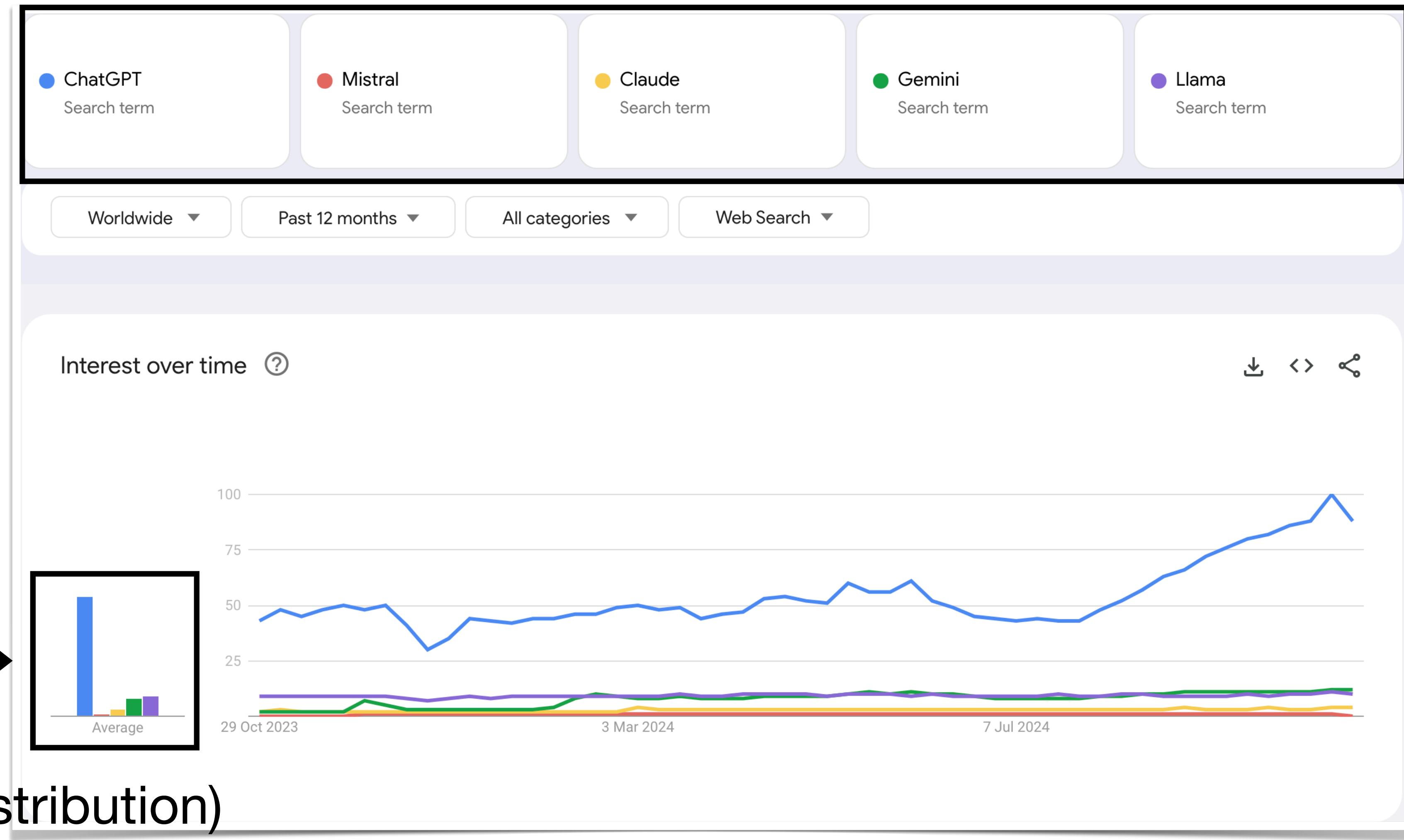
Searching for various trends



← up to 5 topics

# Google Trends

Searching for various trends

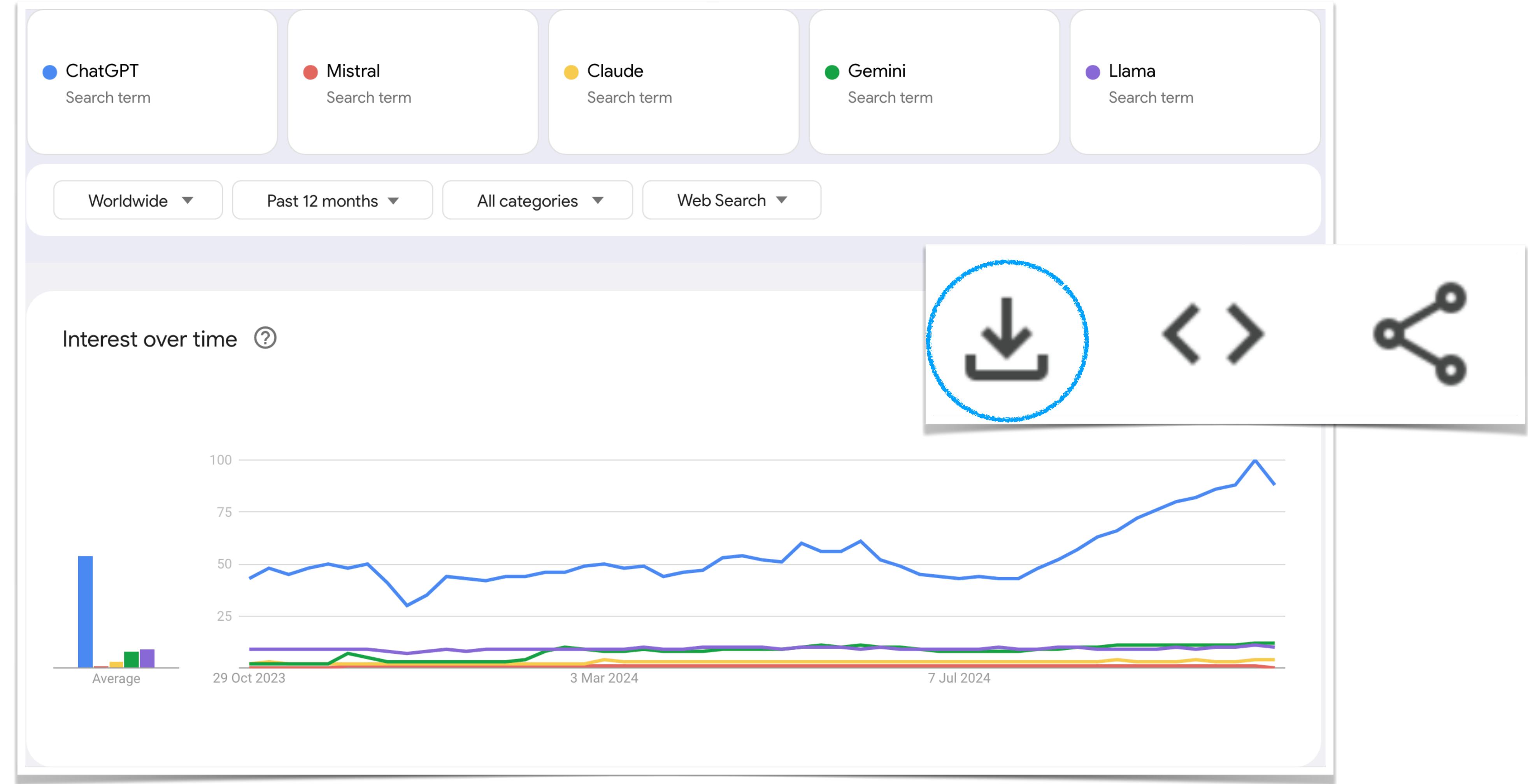


Histogram  
(average distribution)

← up to 5 topics

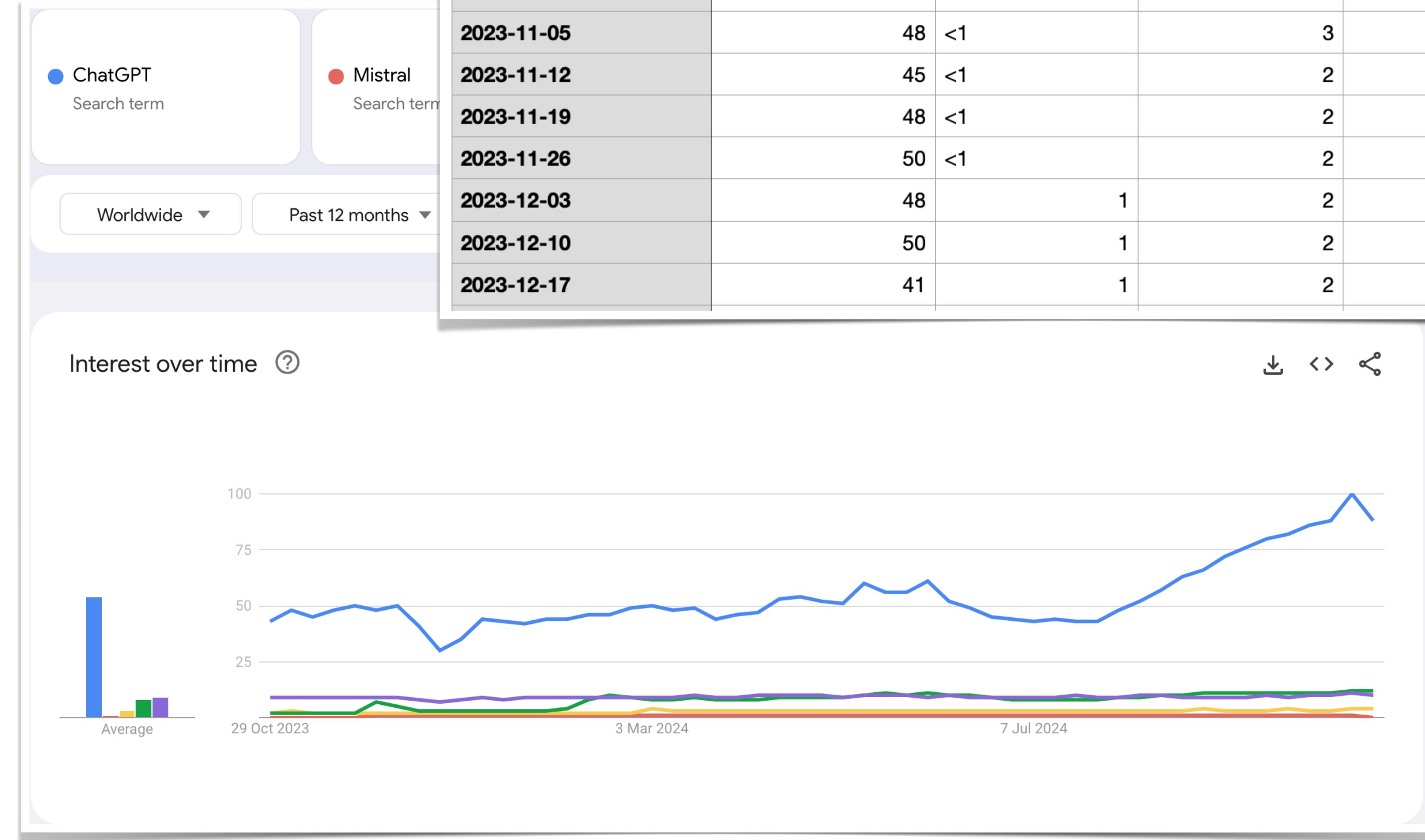
# Google Trends

## Exporting data



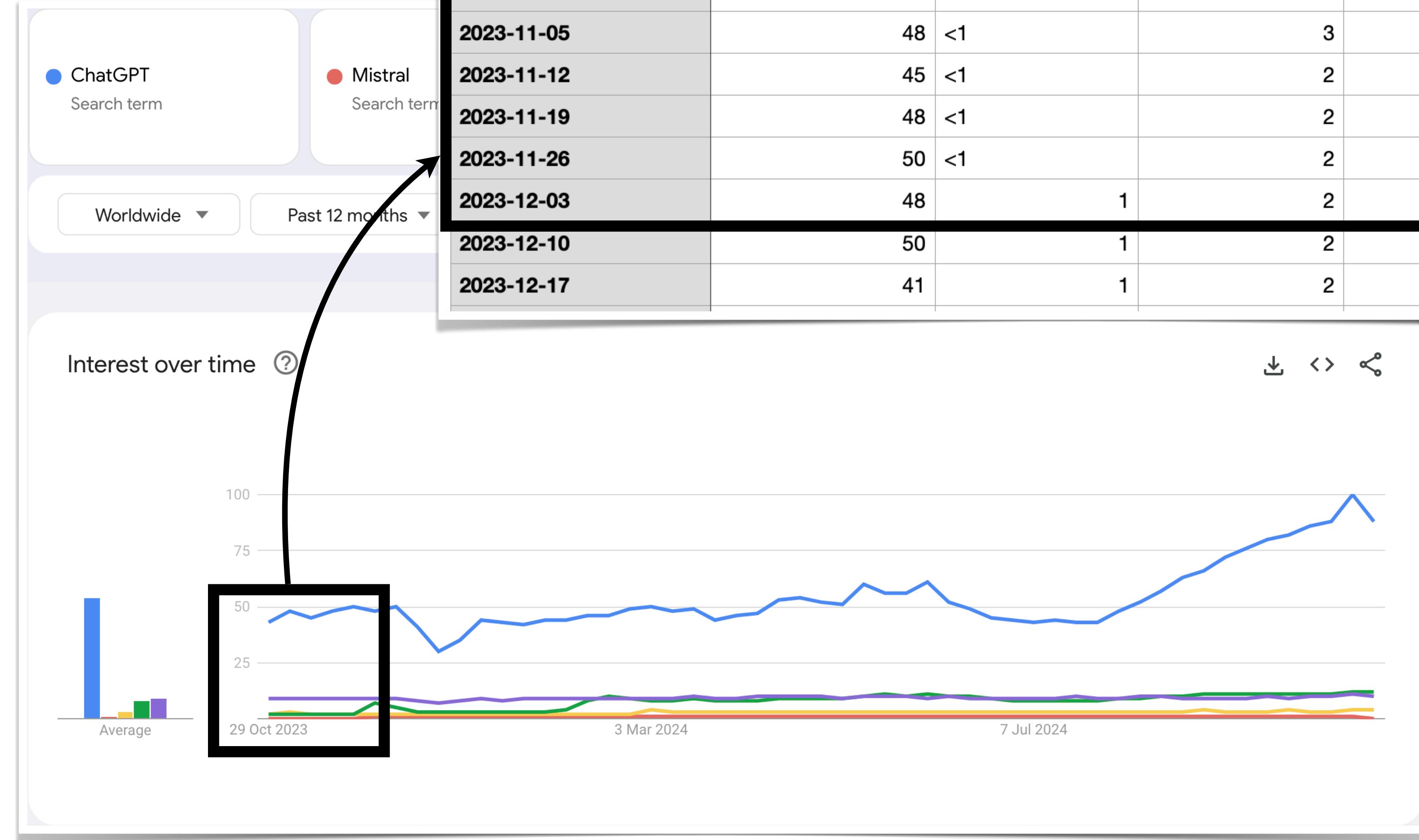
# Google Trends

## Export file format



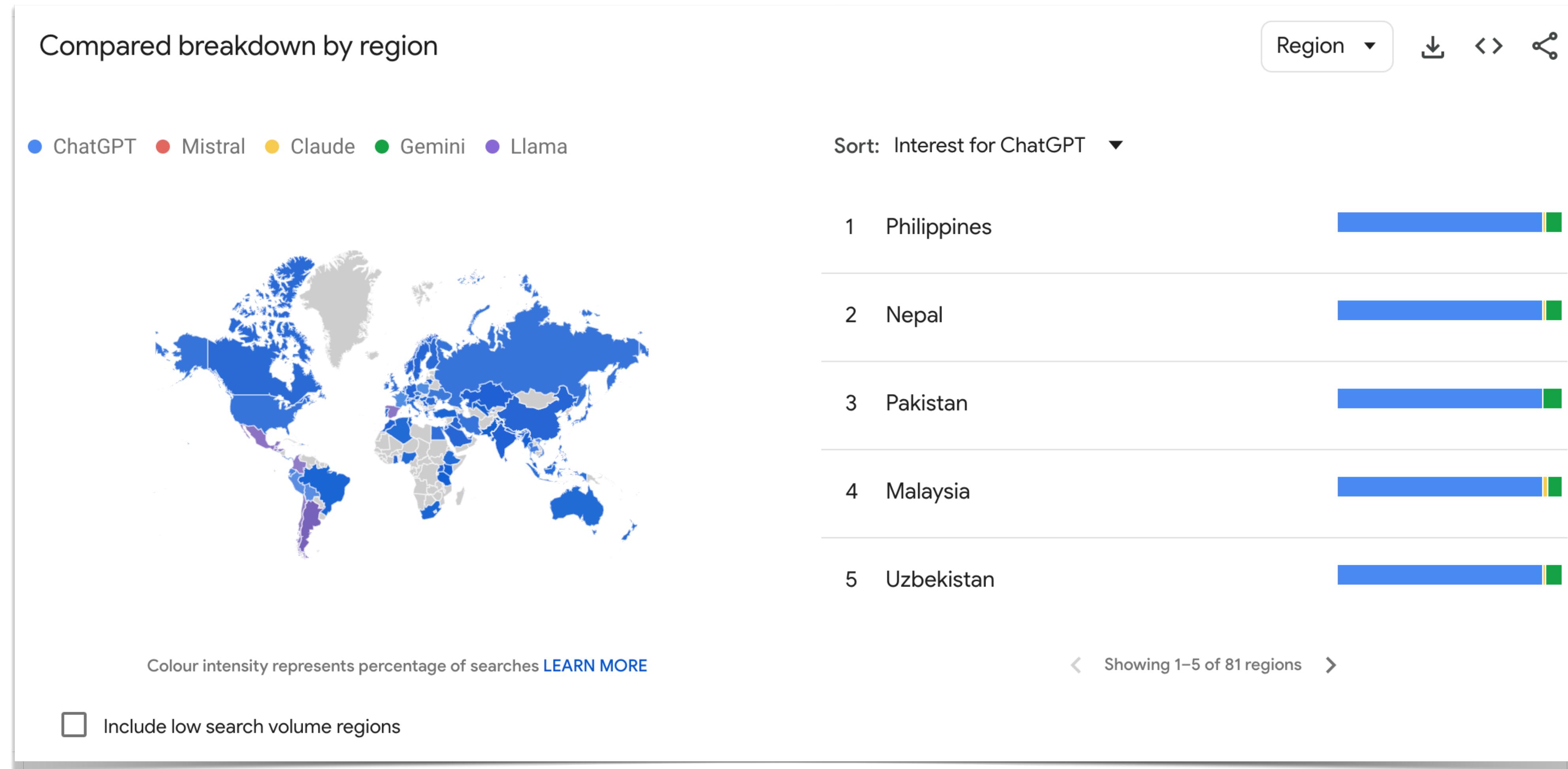
# Google Trends

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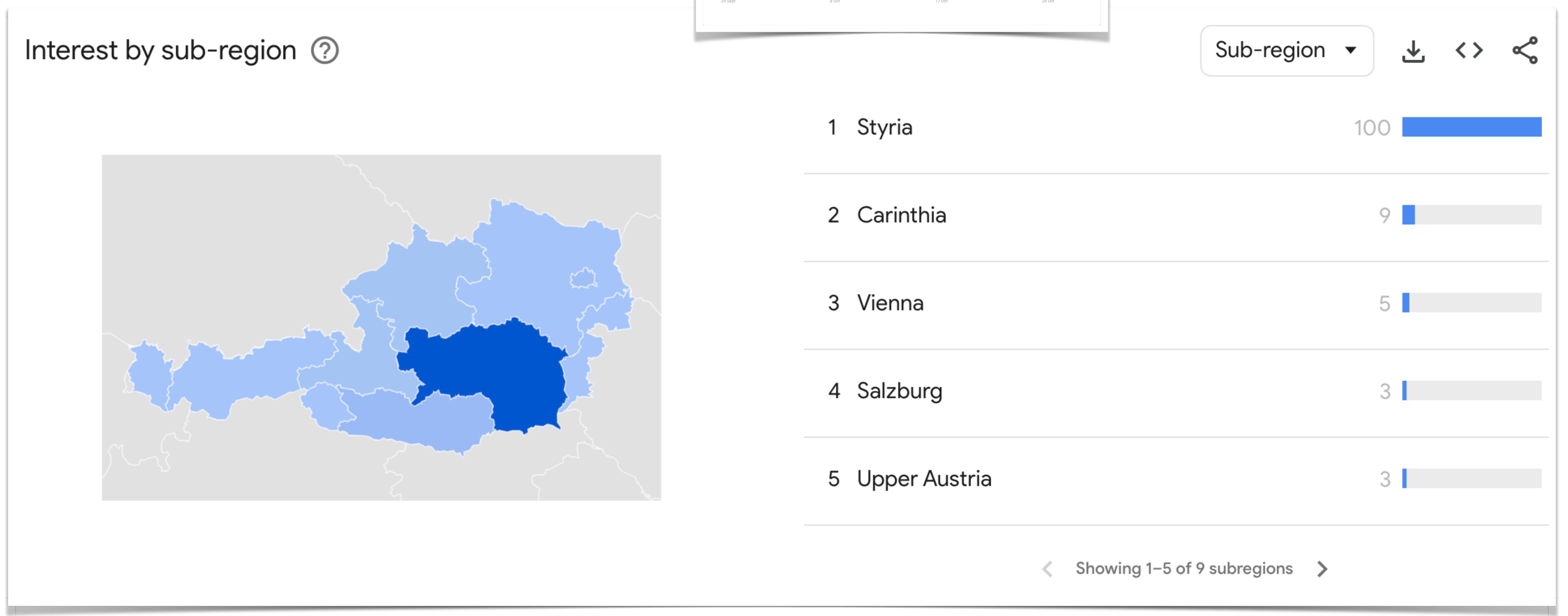
# Google Trends

## Comparing regions



# Google Trends

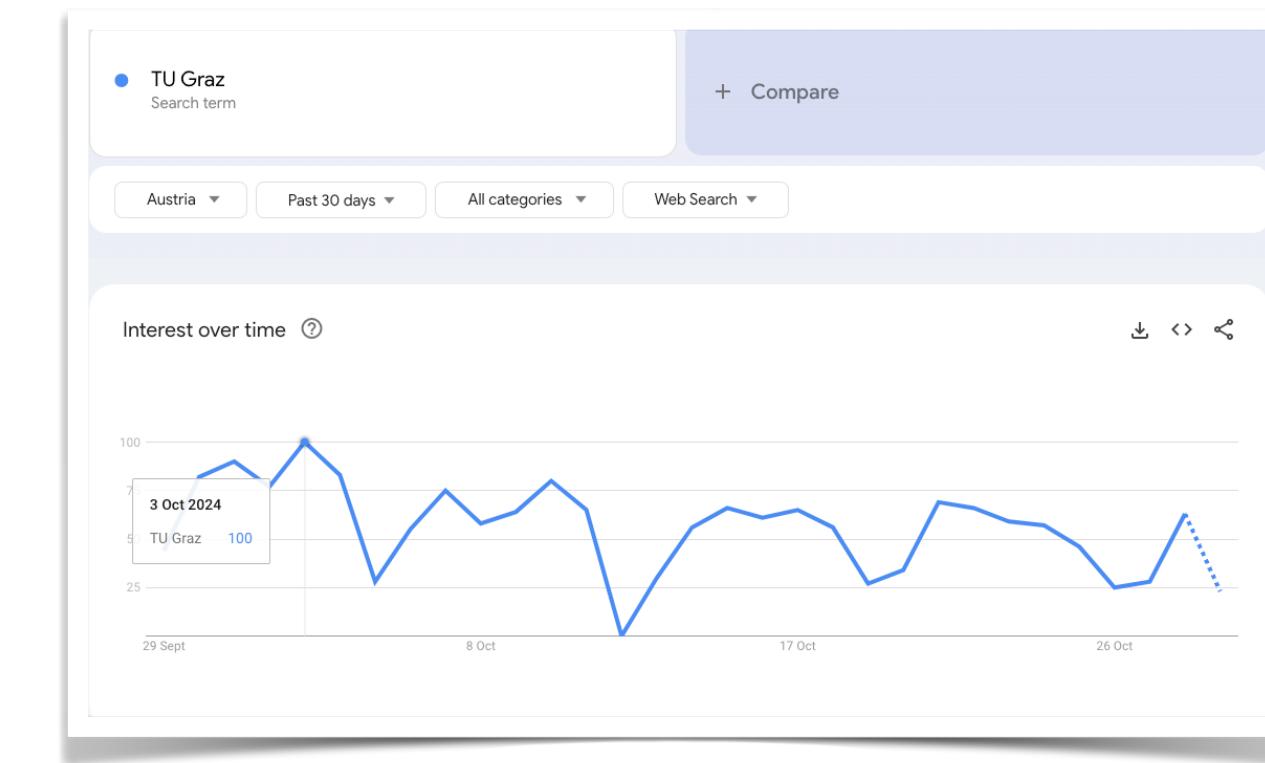
## Comparing regions



# Google Trends

## Related topics and queries

search term: TU Graz



Related topics ?

Rising ▼ Download Compare Share

1 AnyConnect - Software	Breakout <span>⋮</span>
2 Academic term - Topic	Breakout <span>⋮</span>
3 Doctoral school - Topic	Breakout <span>⋮</span>
4 GitLab - Software	Breakout <span>⋮</span>
5 One-time password - Topic	Breakout <span>⋮</span>

< Showing 1–5 of 16 topics >

Related queries ?

Rising ▼ Download Compare Share

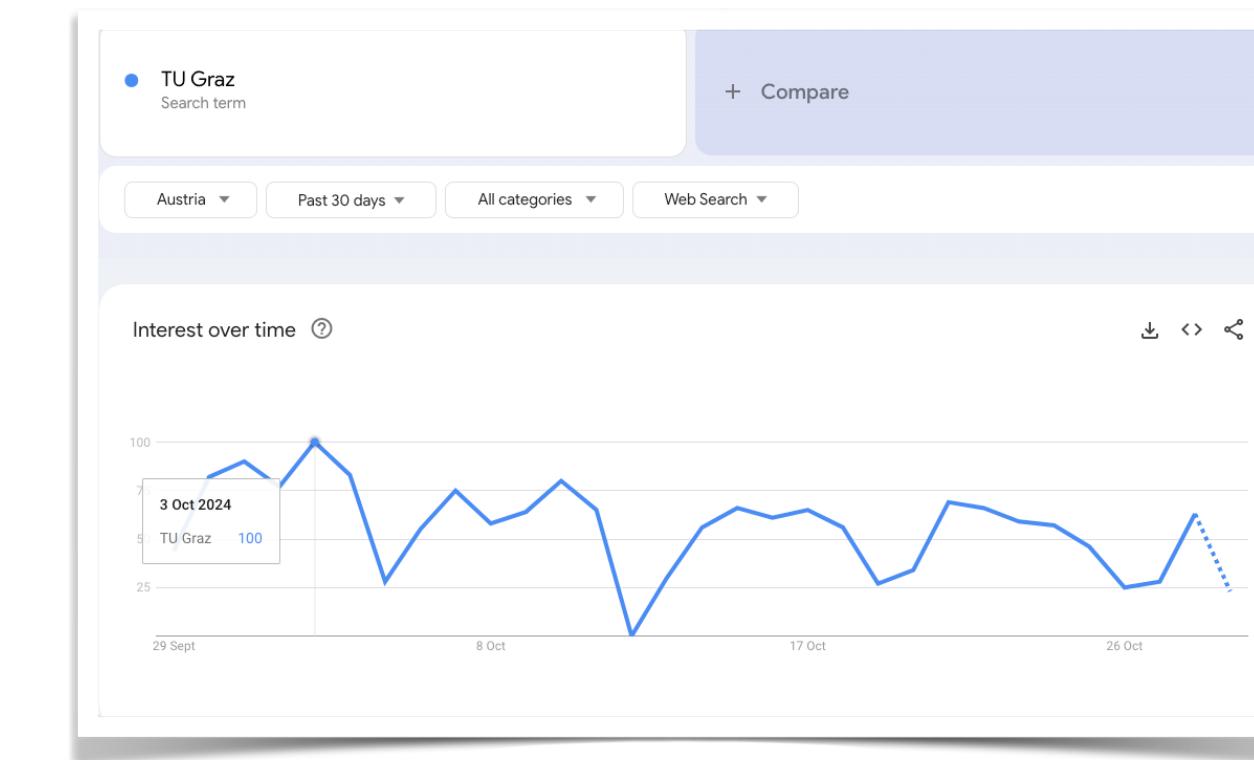
1 teachcenter	Breakout <span>⋮</span>
2 tu fest graz 2024	Breakout <span>⋮</span>
3 fh campus 02	Breakout <span>⋮</span>
4 teach center	Breakout <span>⋮</span>
5 egiraffe tu graz	Breakout <span>⋮</span>

< Showing 1–5 of 13 queries >

# Google Trends

## Related topics and queries

search term: TU Graz



The figure shows two panels of Google Trends results for the search term 'TU Graz'. Both panels have a red box highlighting the 'Related topics' and 'Related queries' sections respectively.

**Related topics:**

Rank	Topic	Action
1	AnyConnect - Software	Breakout
2	Academic term - Topic	Breakout
3	Doctoral school - Topic	Breakout
4	GitLab - Software	Breakout
5	One-time password - Topic	Breakout

**Related queries:**

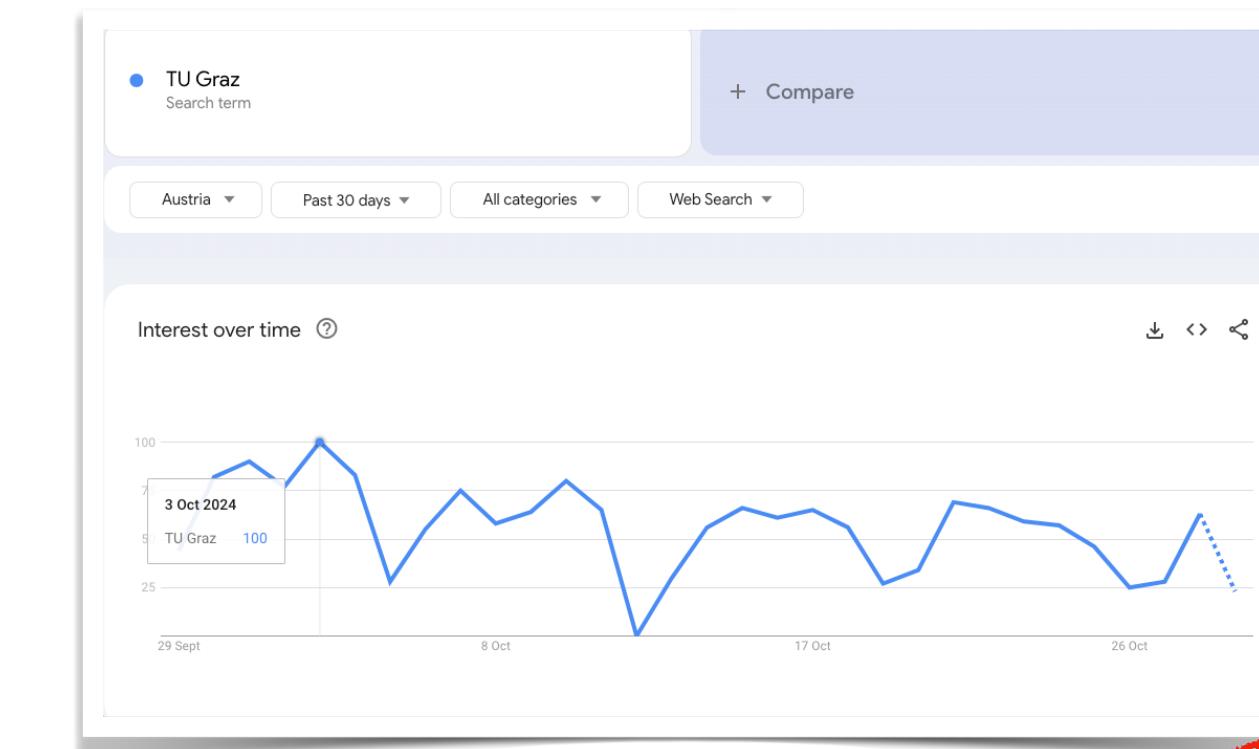
Rank	Query	Action
1	teachcenter	Breakout
2	tu fest graz 2024	Breakout
3	fh campus 02	Breakout
4	teach center	Breakout
5	egiraffe tu graz	Breakout

Both panels include navigation arrows at the bottom indicating they show 1-5 of 16 topics or 13 queries.

# Google Trends

## Related topics and queries

search term: TU Graz



Exact search terms!

The image displays two separate Google Trends results pages for the search term 'TU Graz'. Both pages have a red box highlighting the 'Related topics' and 'Related queries' sections.

**Related topics:**

- 1 AnyConnect - Software
- 2 Academic term - Topic
- 3 Doctoral school - Topic
- 4 GitLab - Software
- 5 One-time password - Topic

**Related queries:**

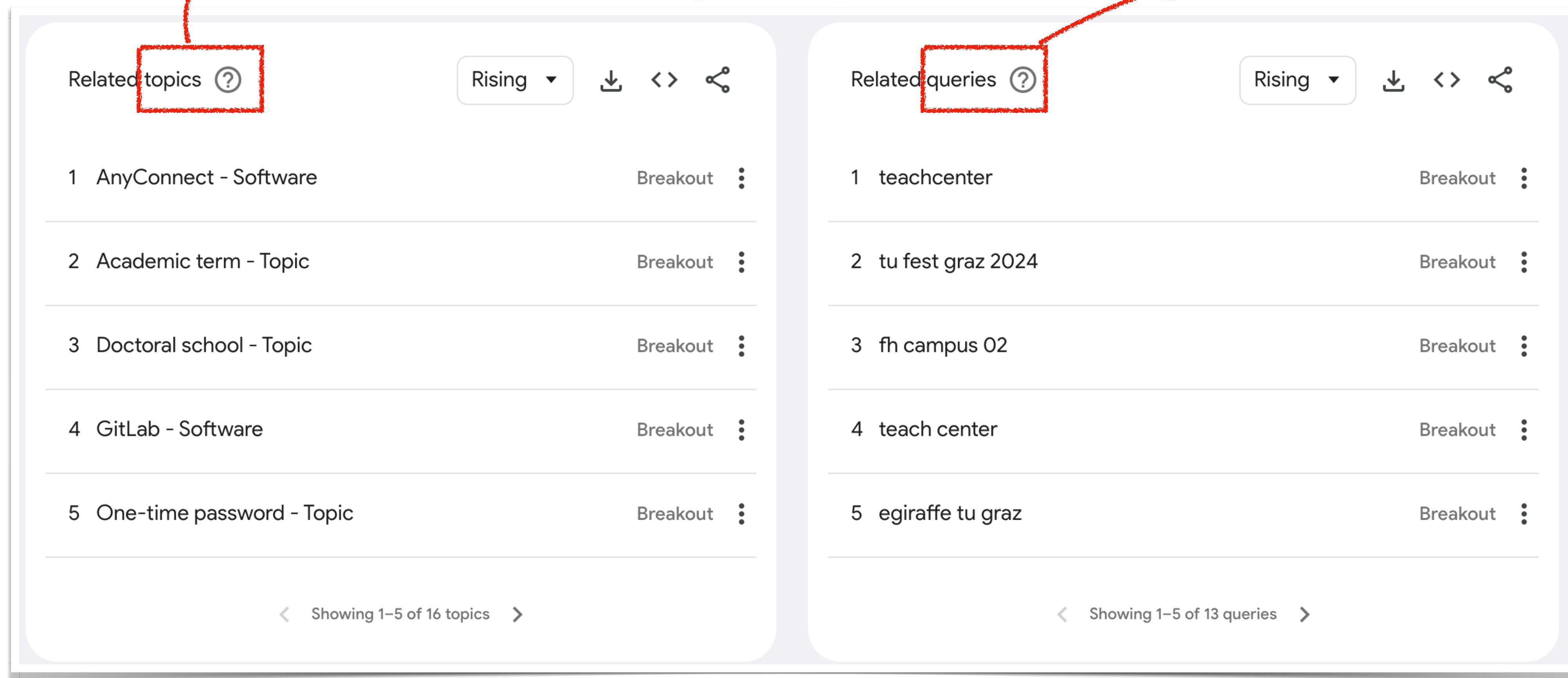
- 1 teachcenter
- 2 tu fest graz 2024
- 3 fh campus 02
- 4 teach center
- 5 egiraffe tu graz

Both pages include standard Google Trends controls like 'Rising', download, share, and 'Breakout' filters.

# Google Trends

## Related topics and queries

Encompass multiple search terms!

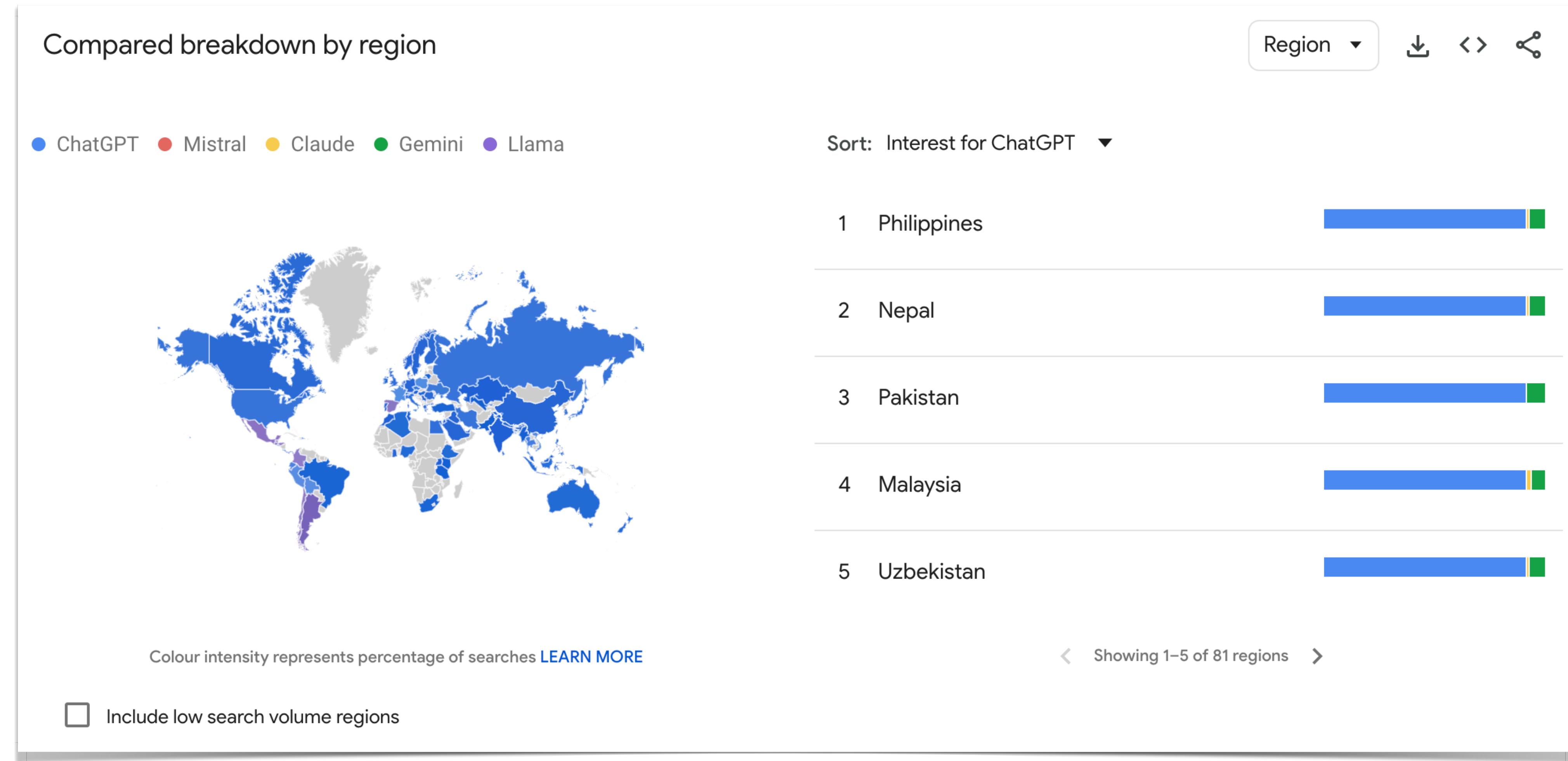


search term: TU Graz

Exact search terms!

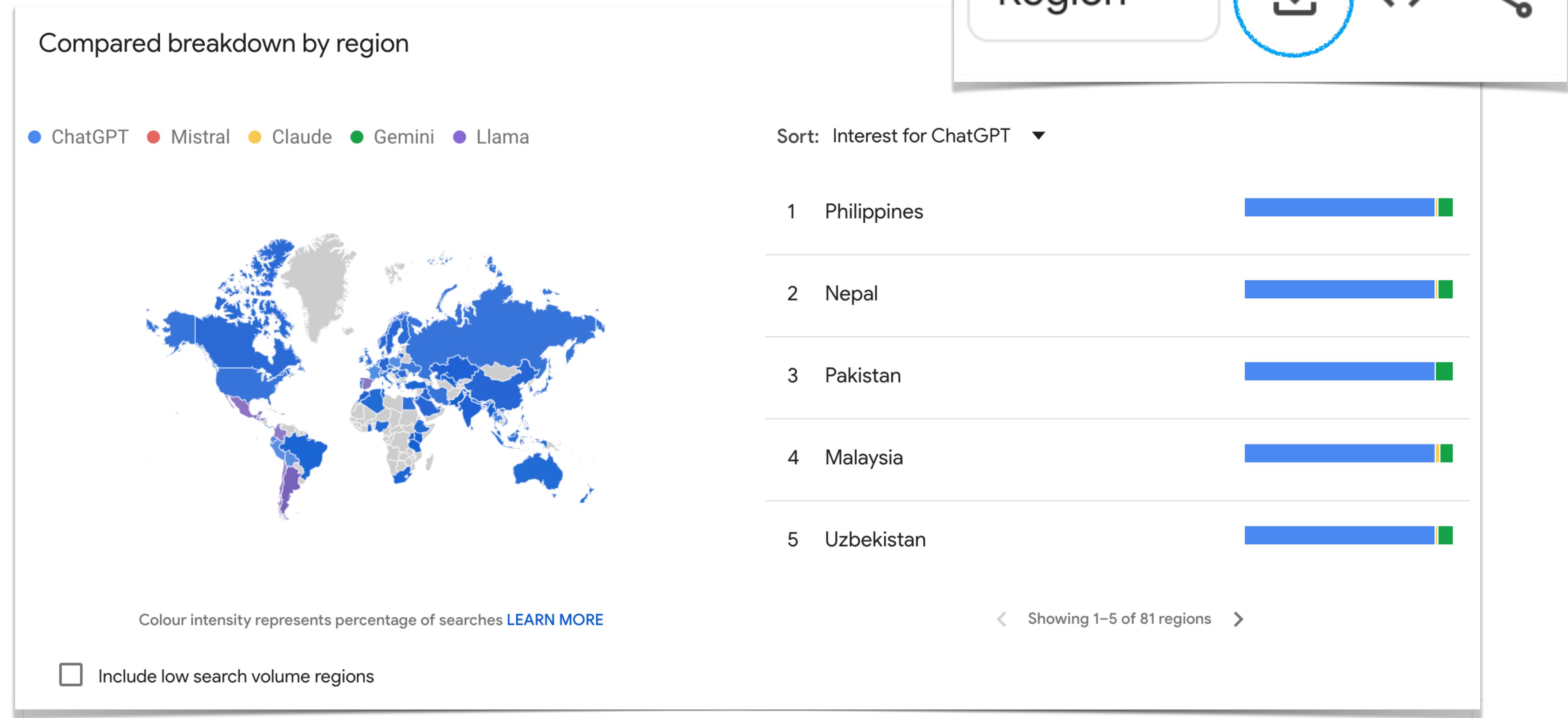
# Google Trends

## Exporting map data



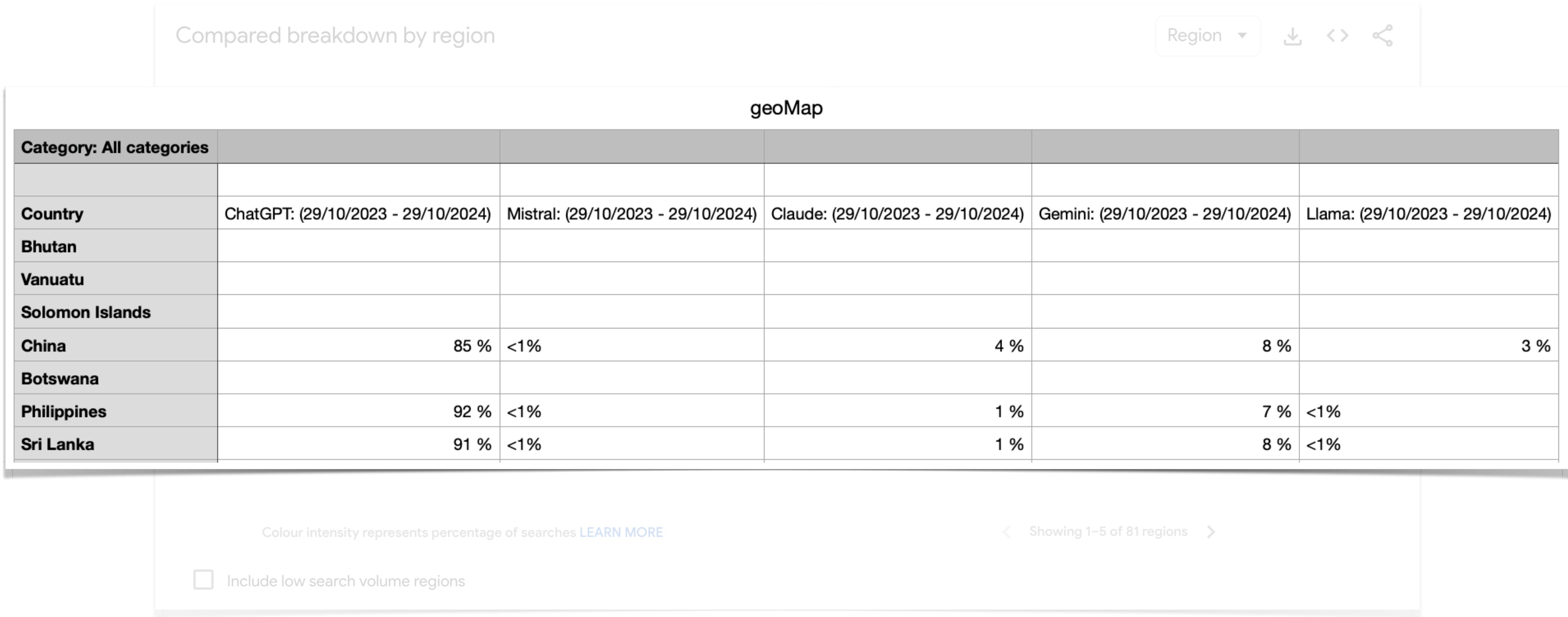
# Google Trends

## Exporting map data



# Google Trends

## Export file format for maps



What can we do with  
**Google Trends** data?

# The Future Orientation Index (FOI)

Preis et al. 2012

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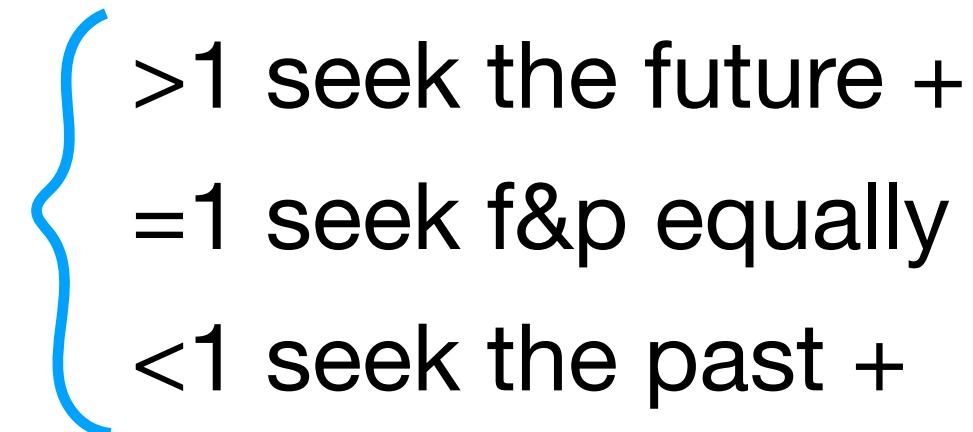
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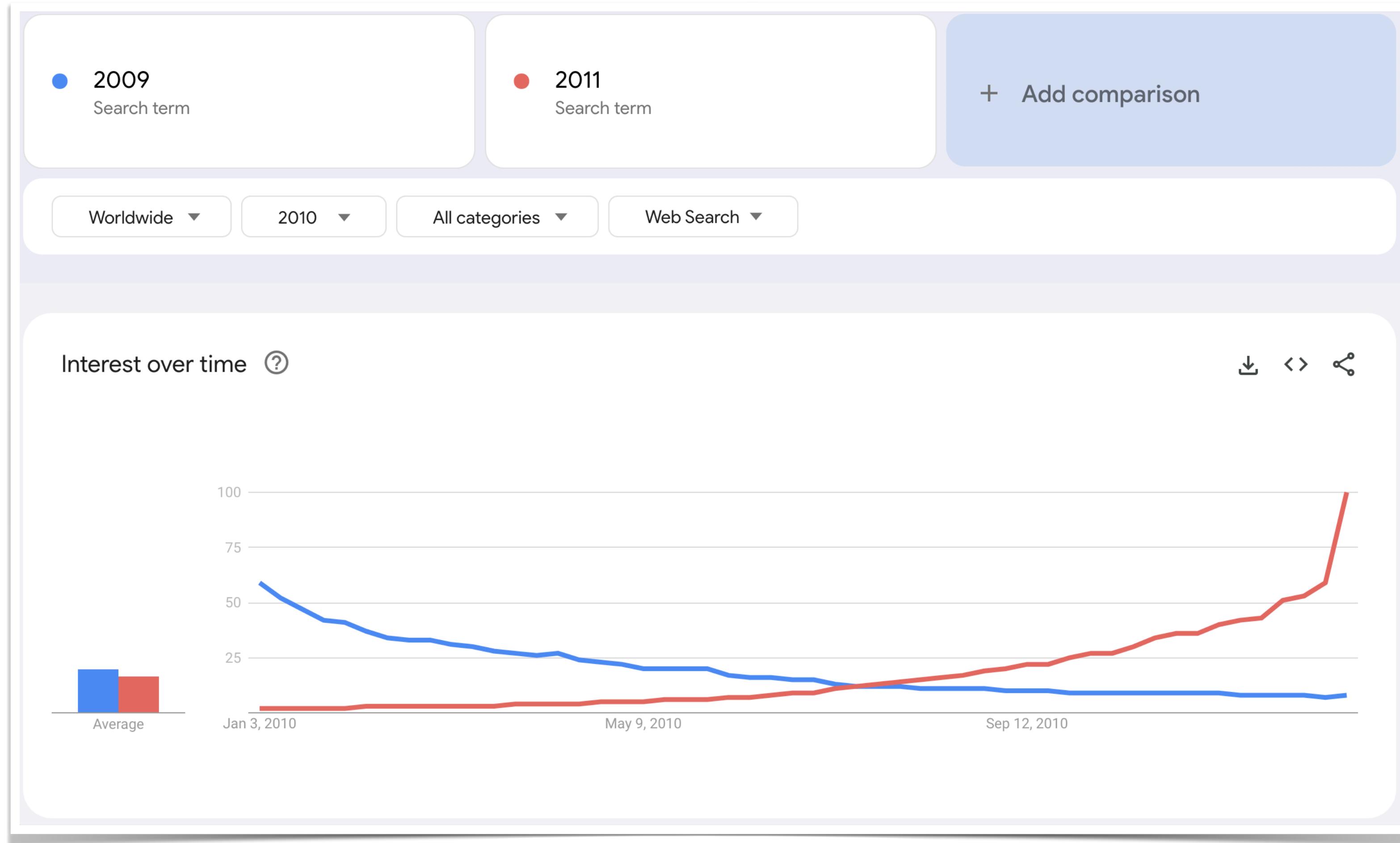
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# Examples of FOI

## using Google Trends in 2010 (per region, map data)



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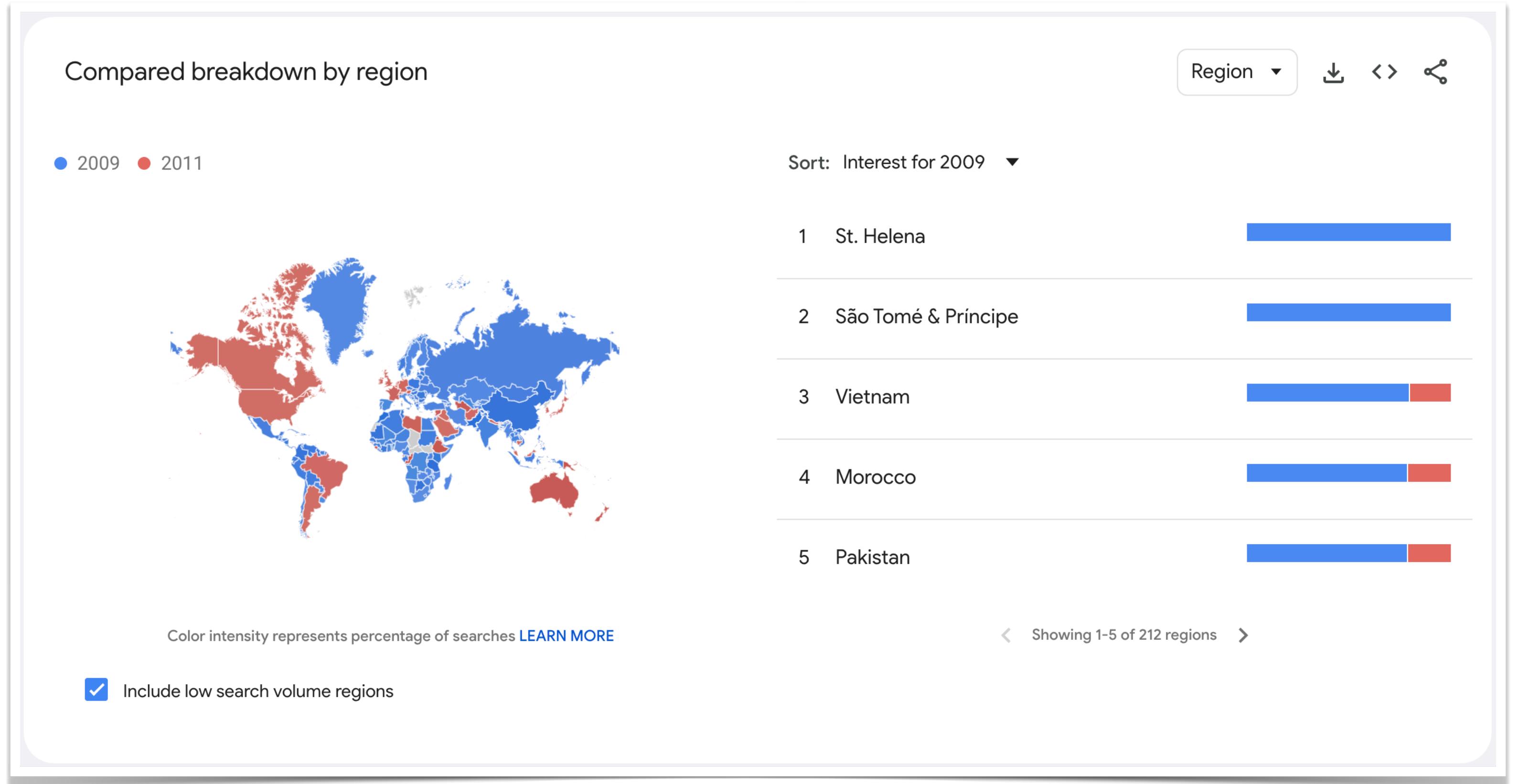
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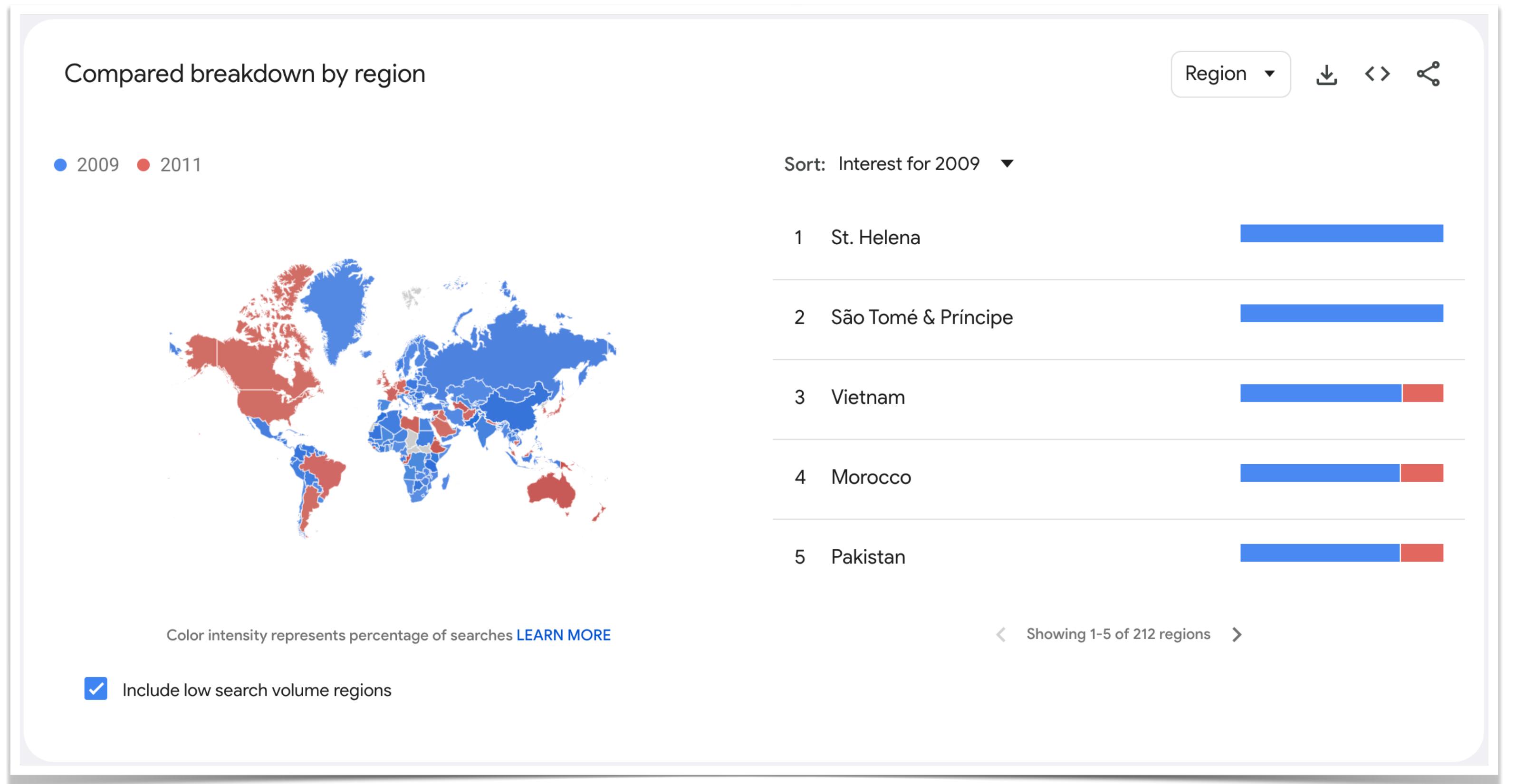
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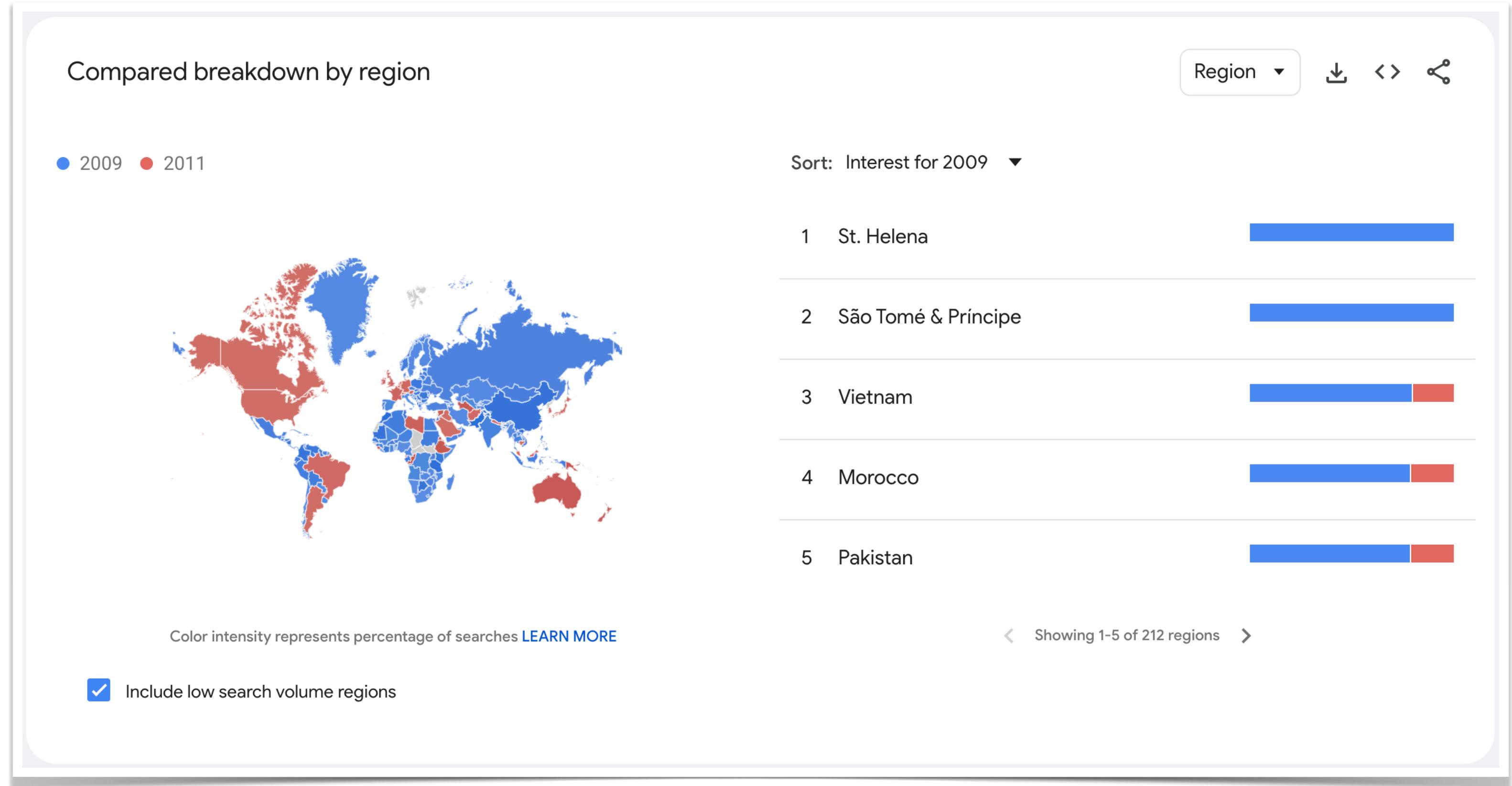
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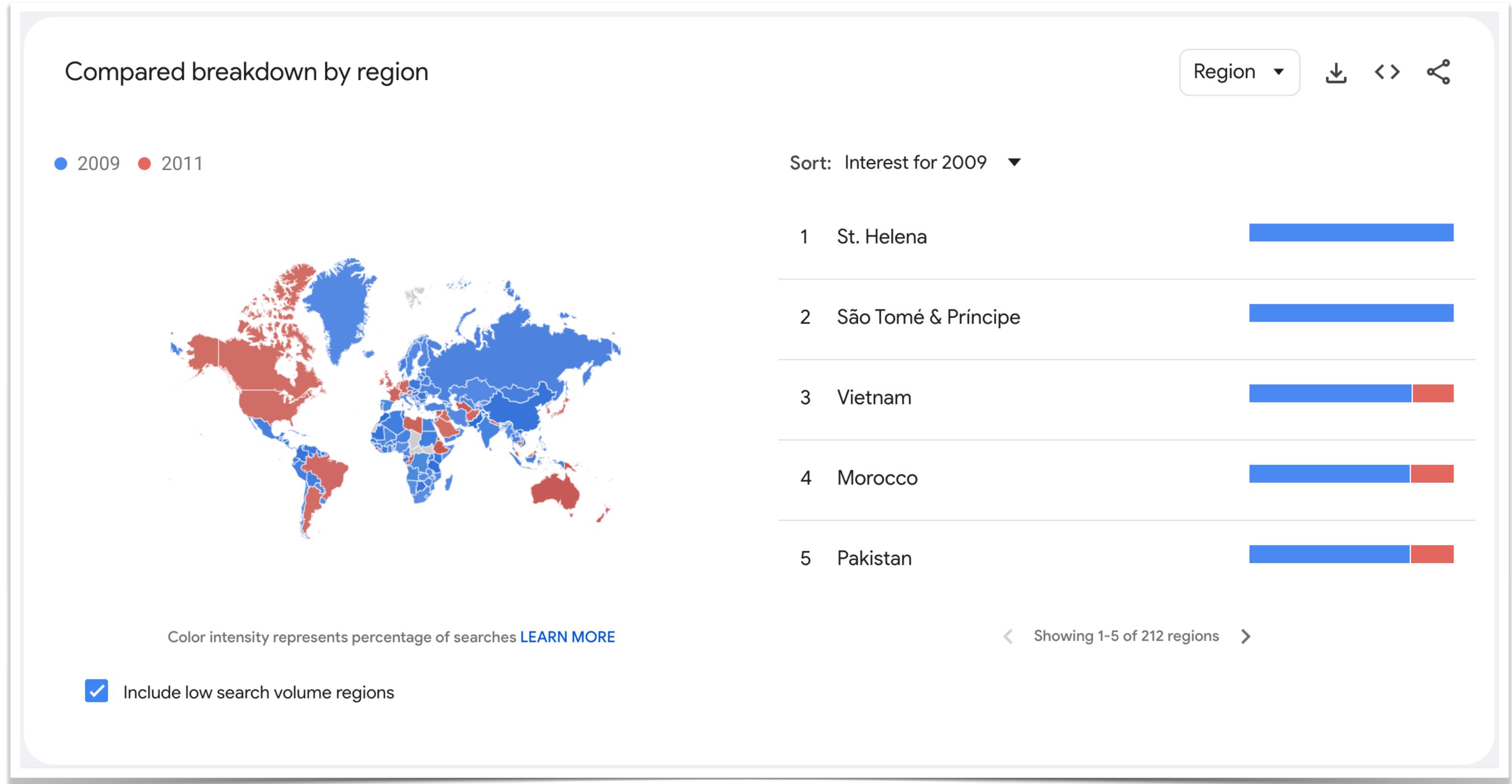
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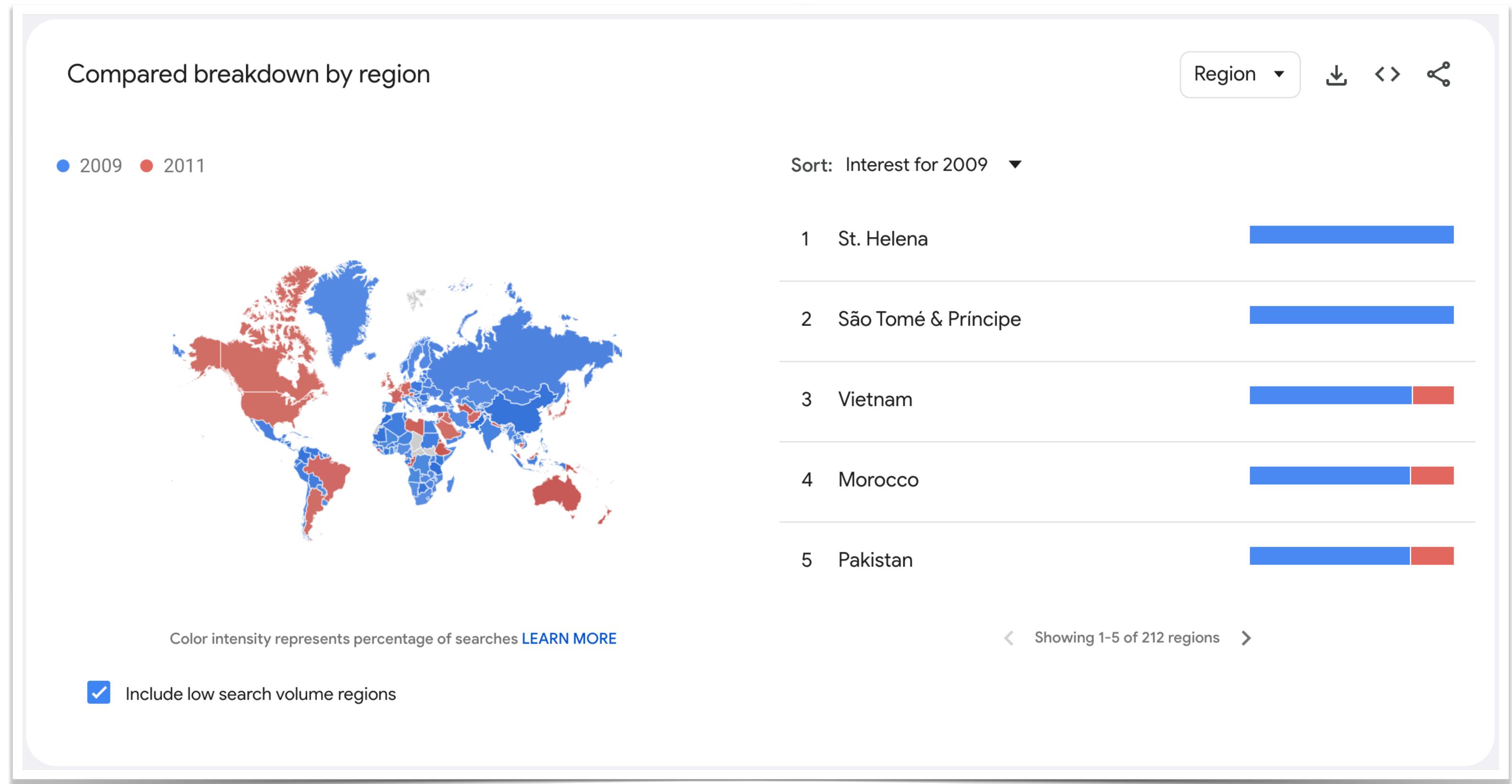
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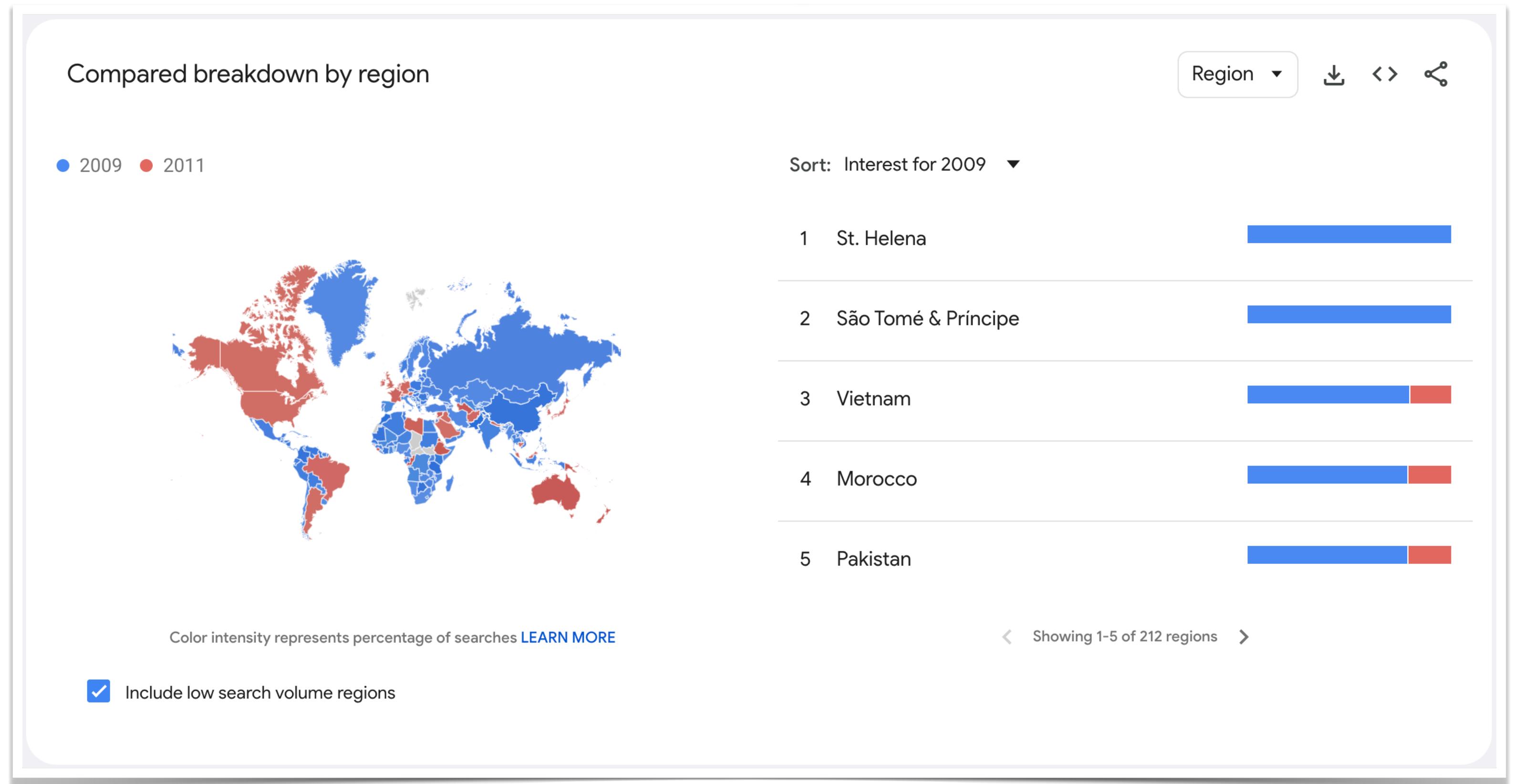
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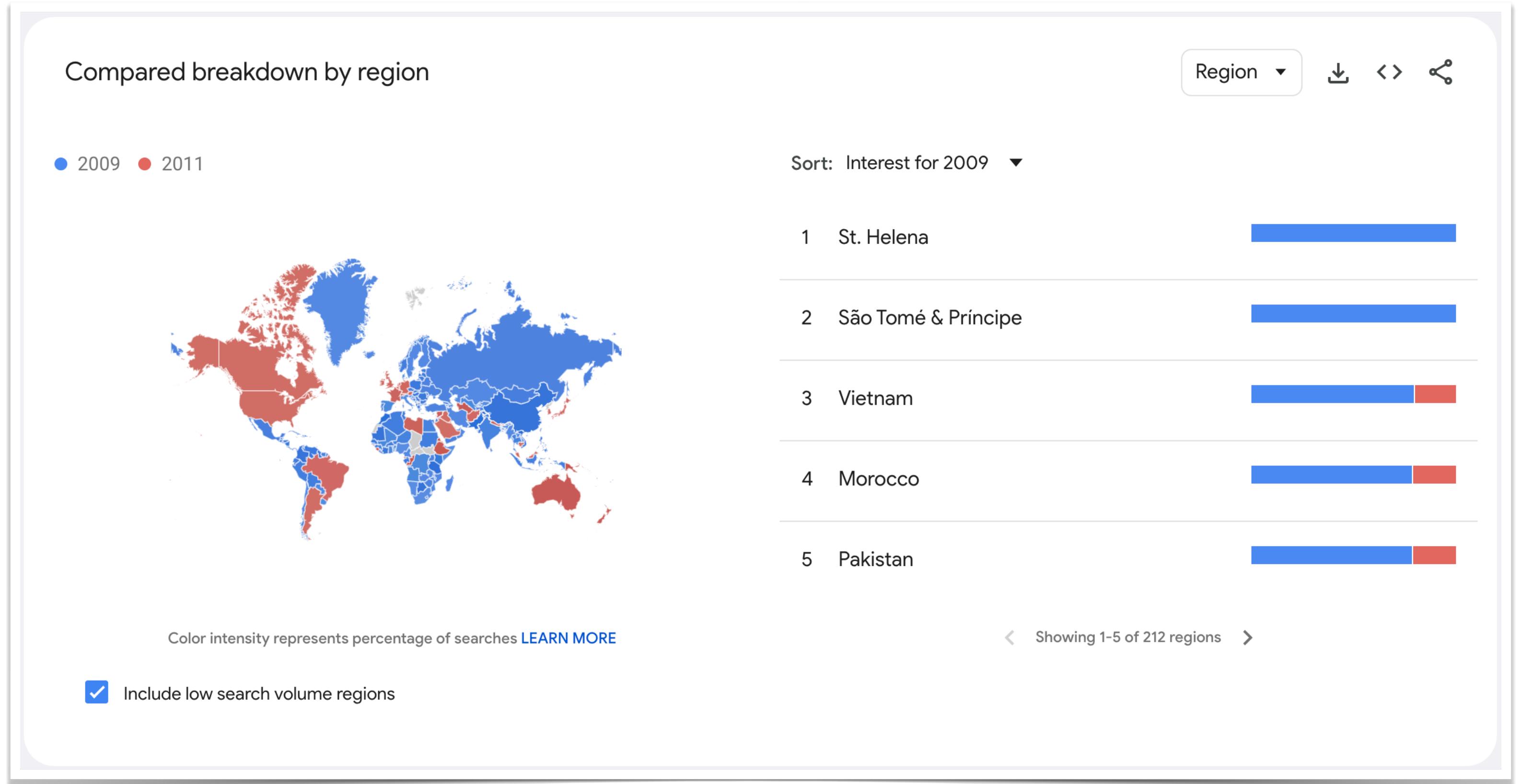
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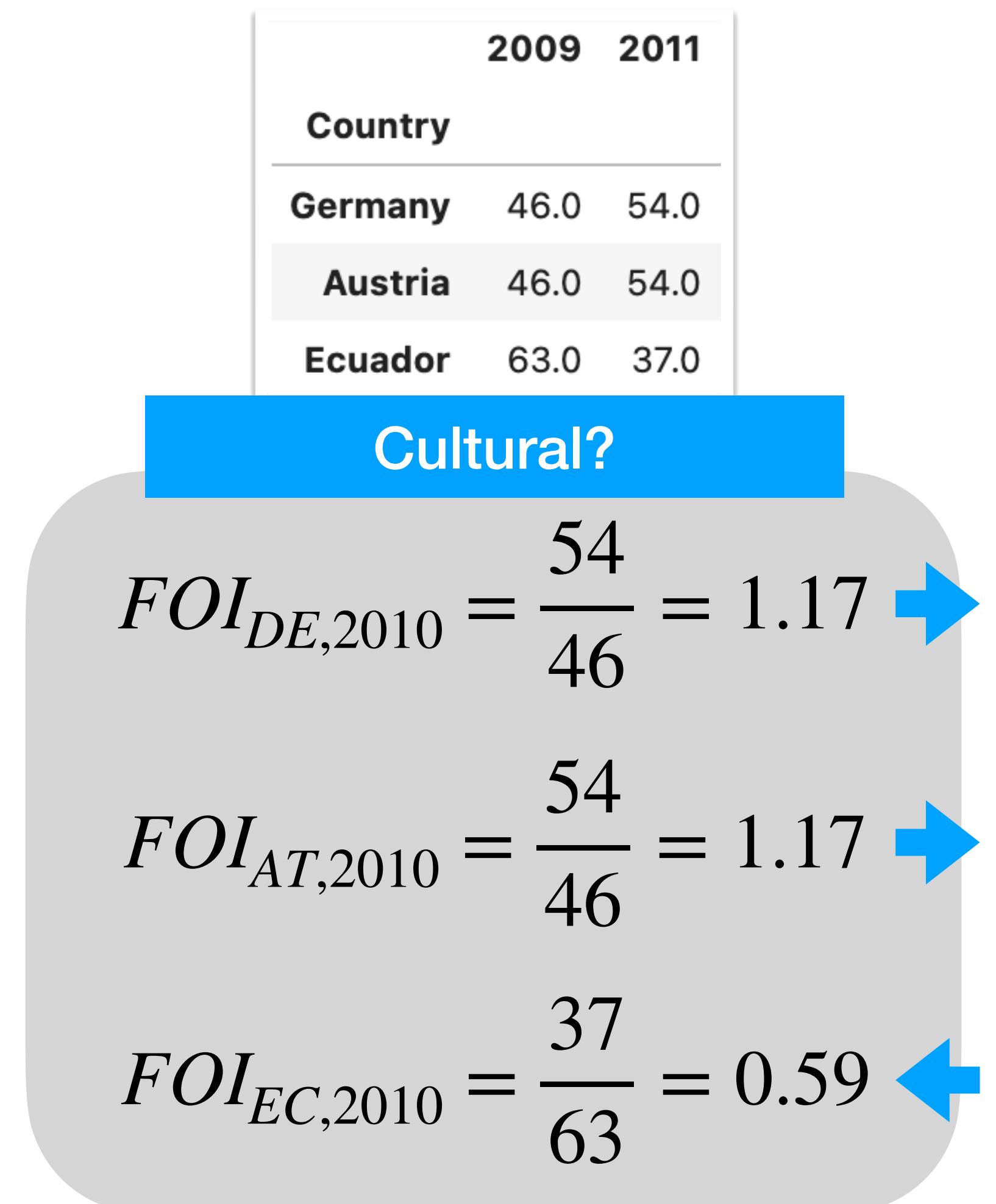
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**So what?**

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Long-term orientation by Geert Hofstede

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Are long-term oriented societies wealthier?

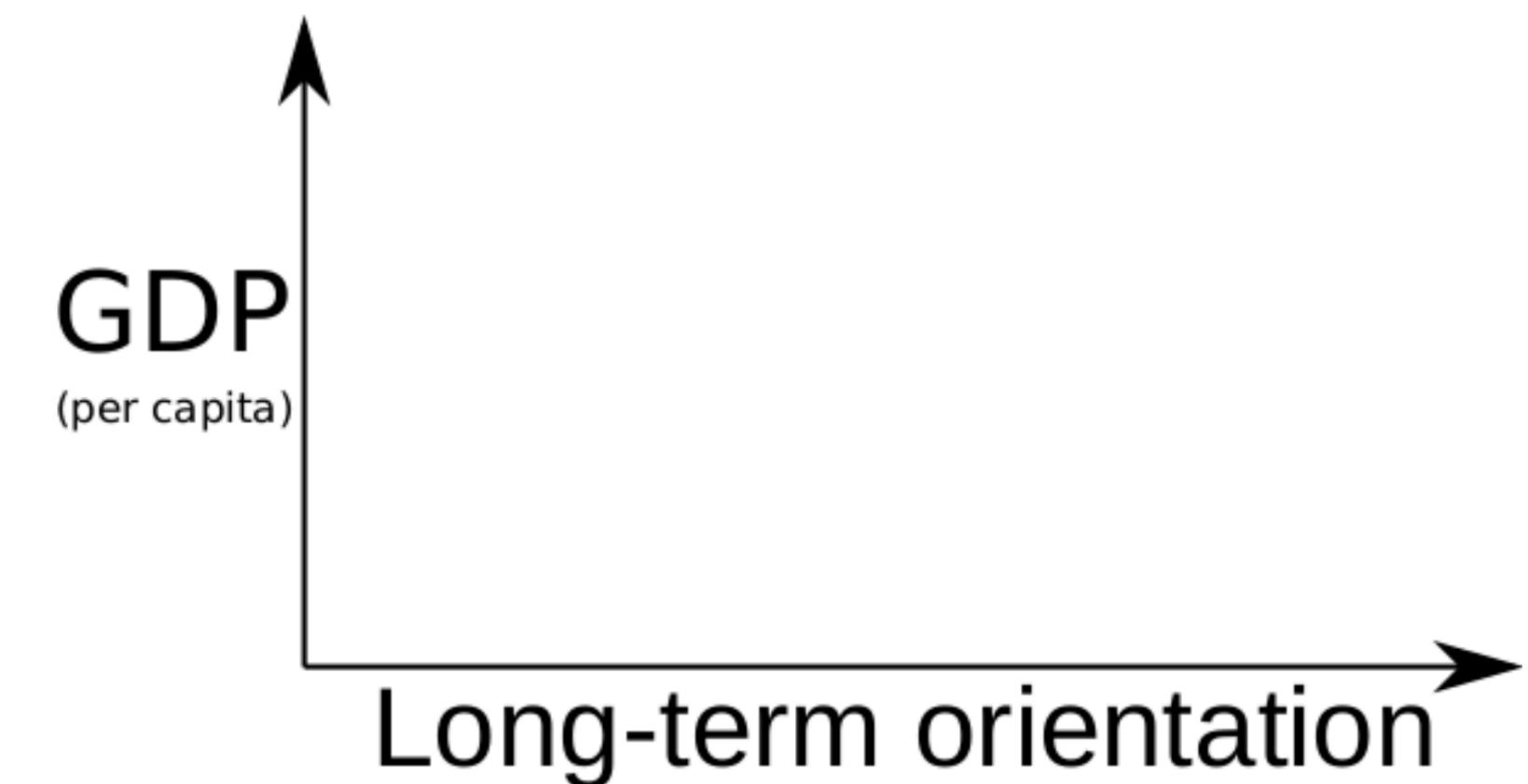
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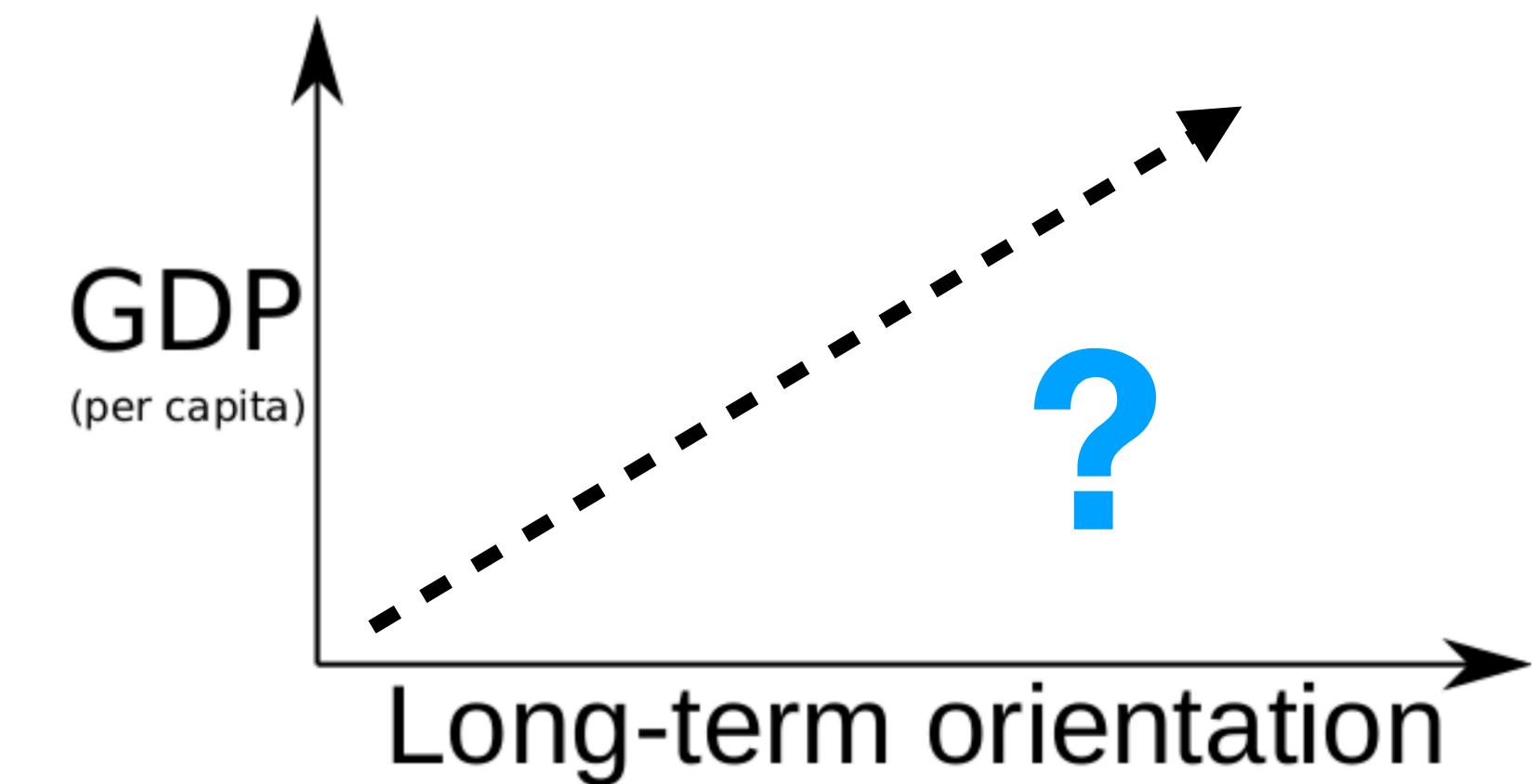
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- In other words: The FOI measures the ratio of search volume within a country for the next year divided by the search volume of the previous year in the same country.
- Using Google Trends, Preis et al. found that **users from countries with a higher GDP (gross domestic product) are more likely to search for information about the future than information about the past**.

# **Examples of FOI**

using Google Trends (per region, map data)

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	GDP_2010	FOI_2010
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Germany	37760.91	1.17
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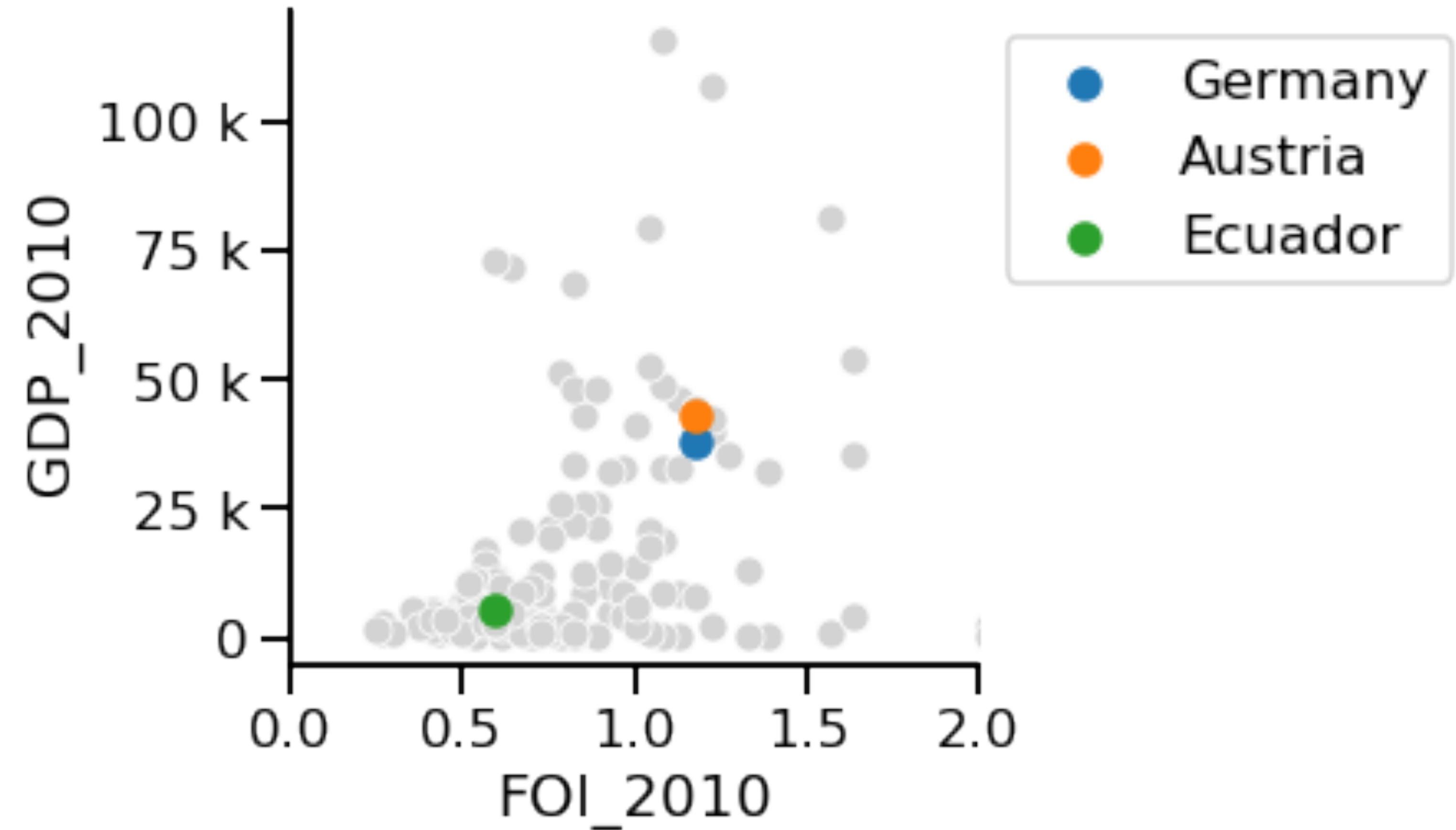
**GDP:** <https://wits.worldbank.org/>  
CountryProfile/en/country/by-country/  
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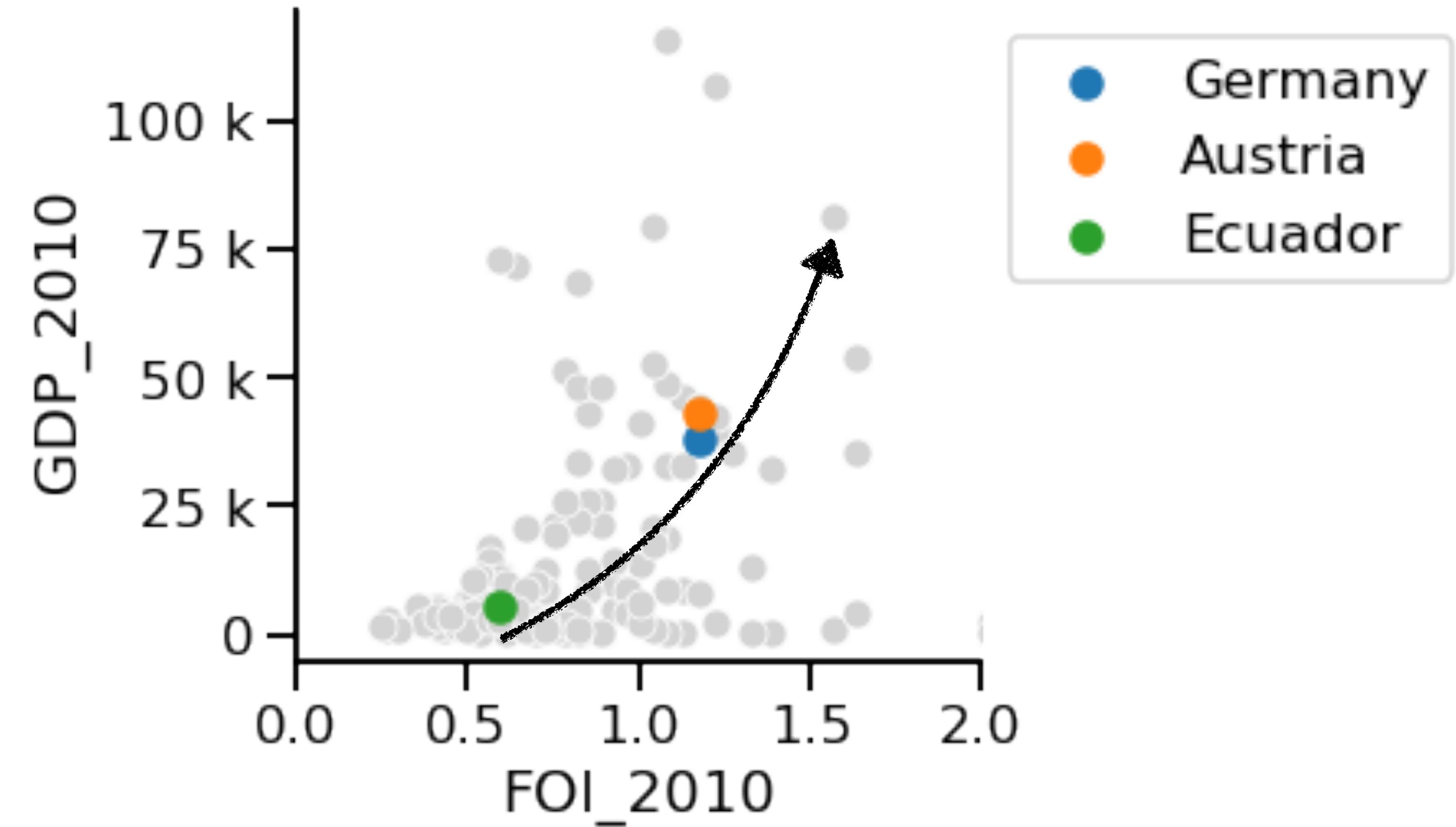


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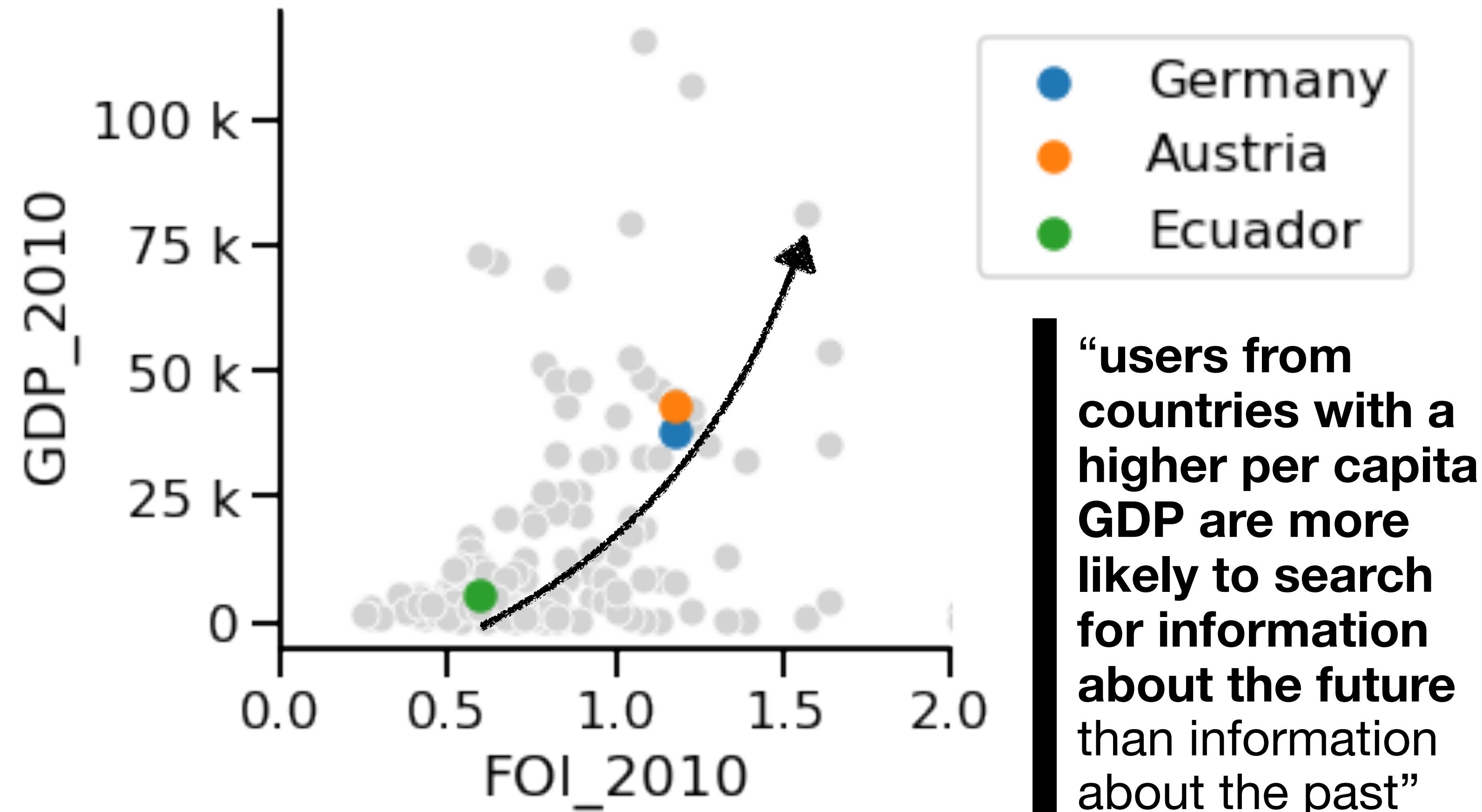


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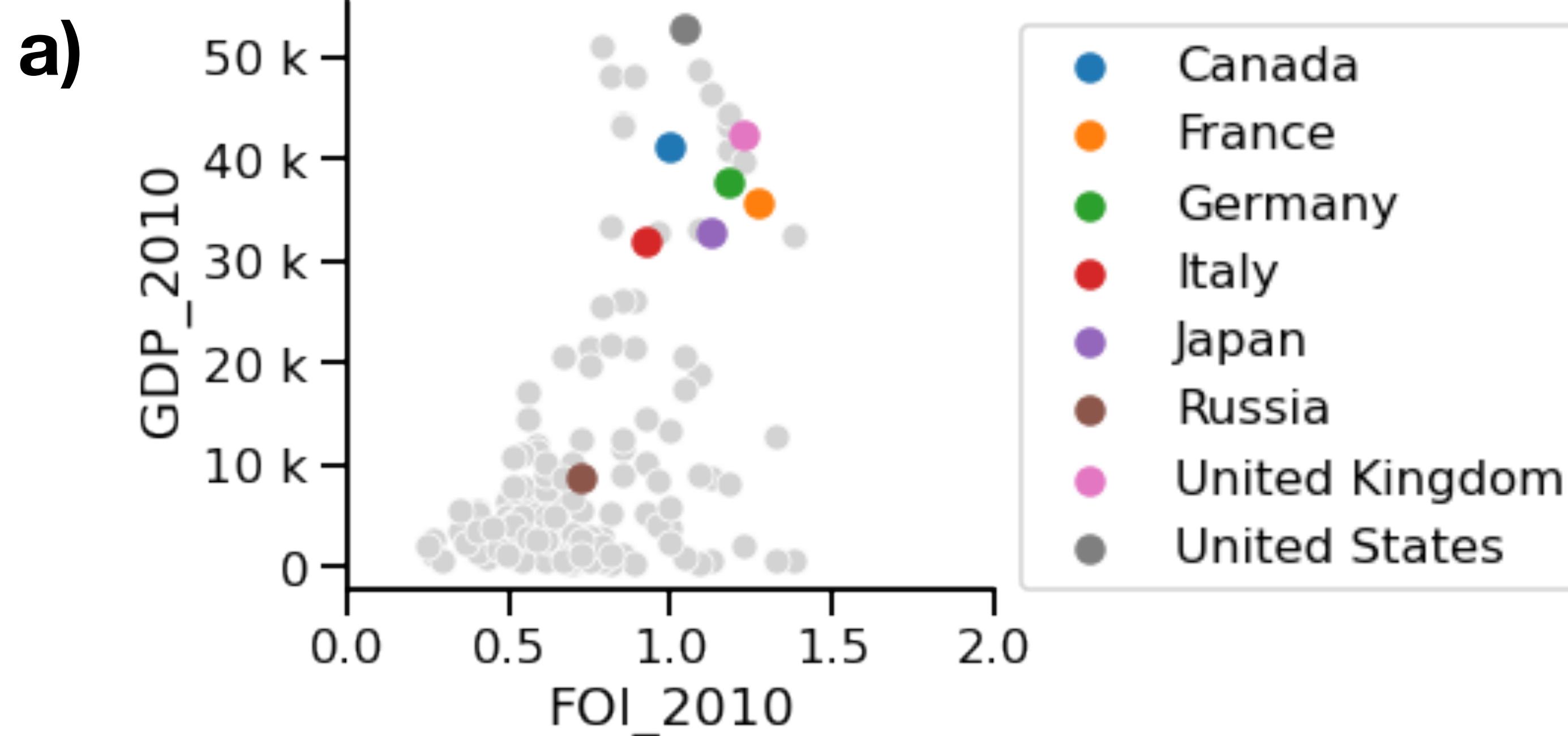
**“users from countries with a higher per capita GDP are more likely to search for information about the future than information about the past”**  
Preis et al. 2012

# Examples of FOI

Replicating results from Preis et al. 2012

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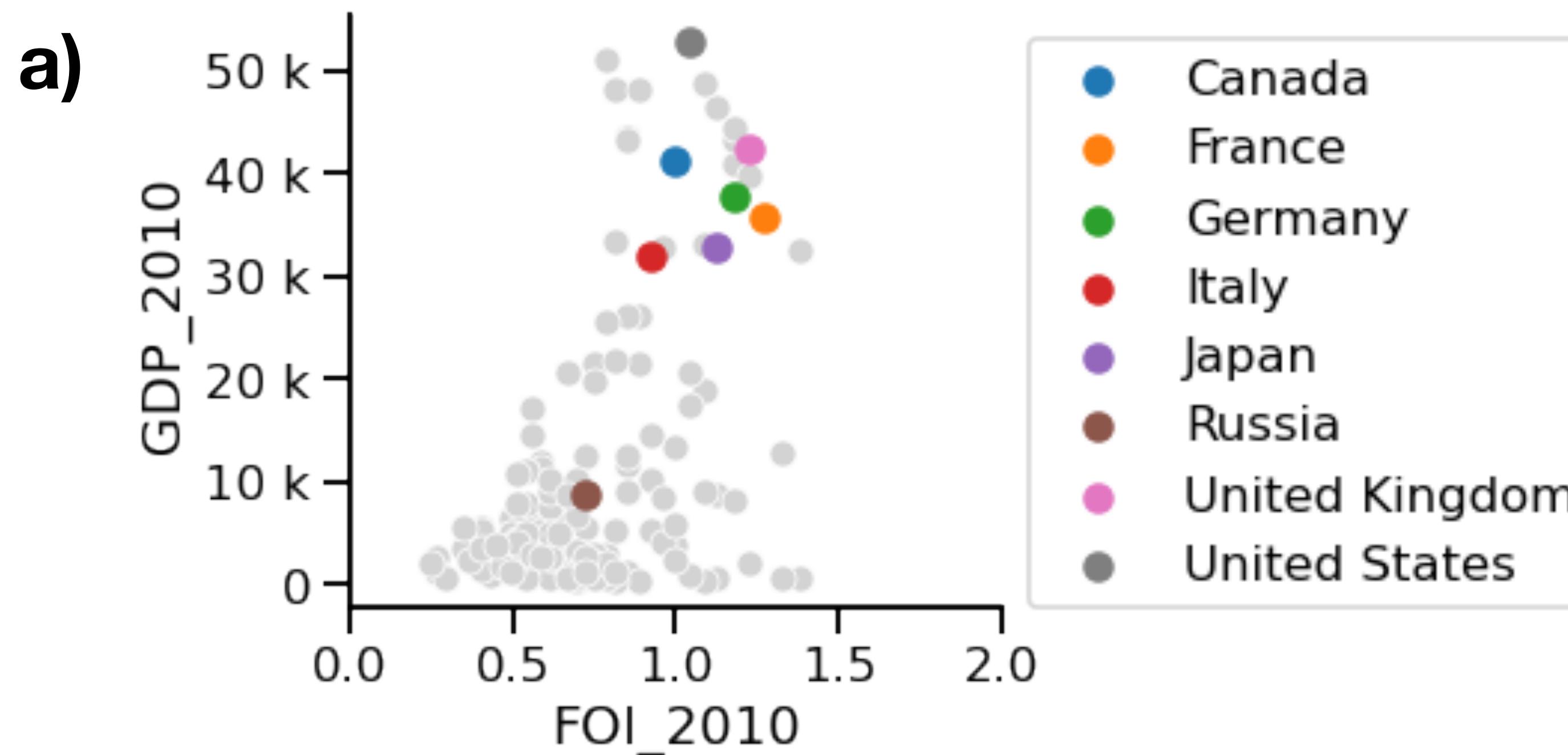
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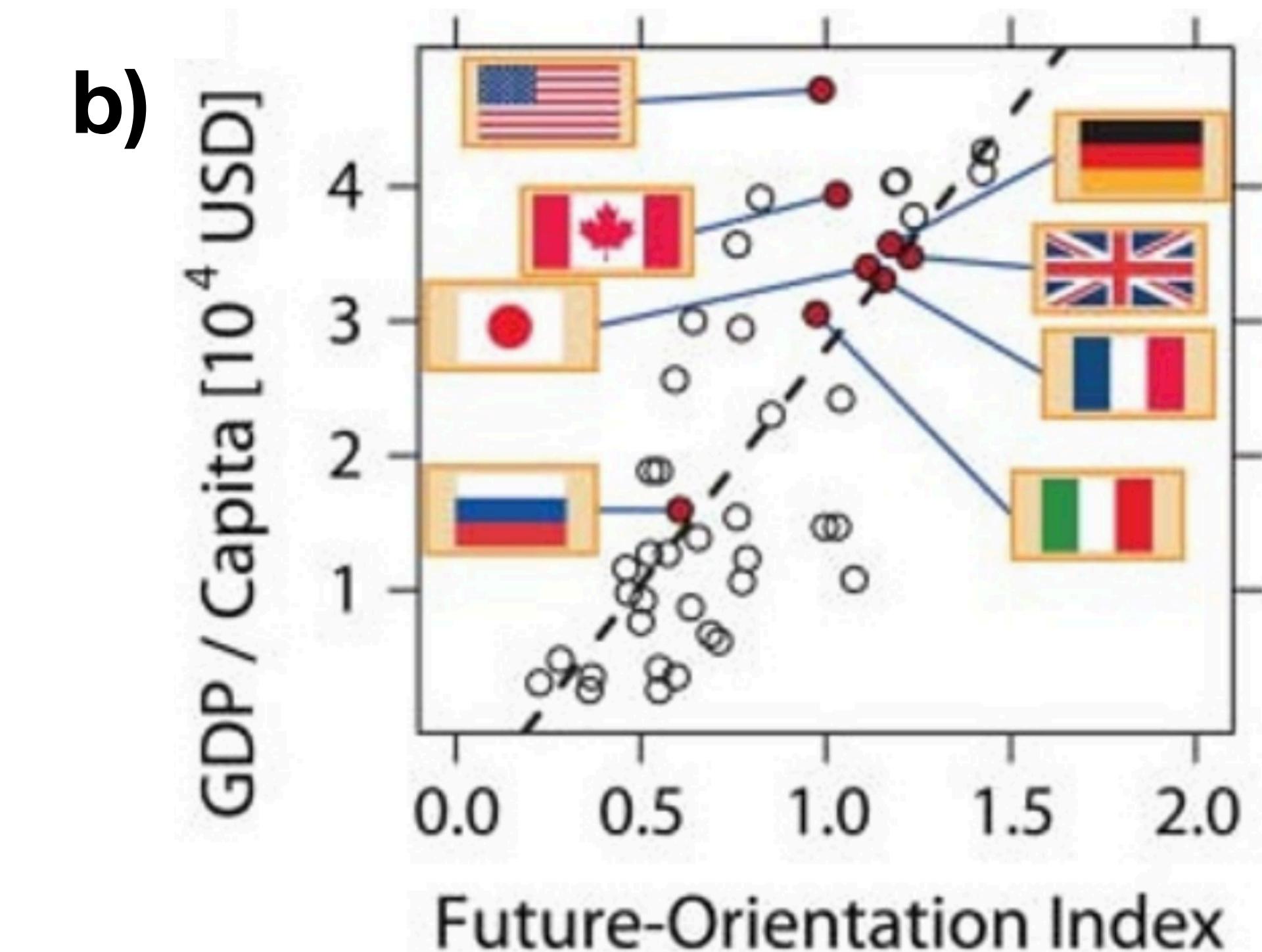
**My replication**  
140 countries

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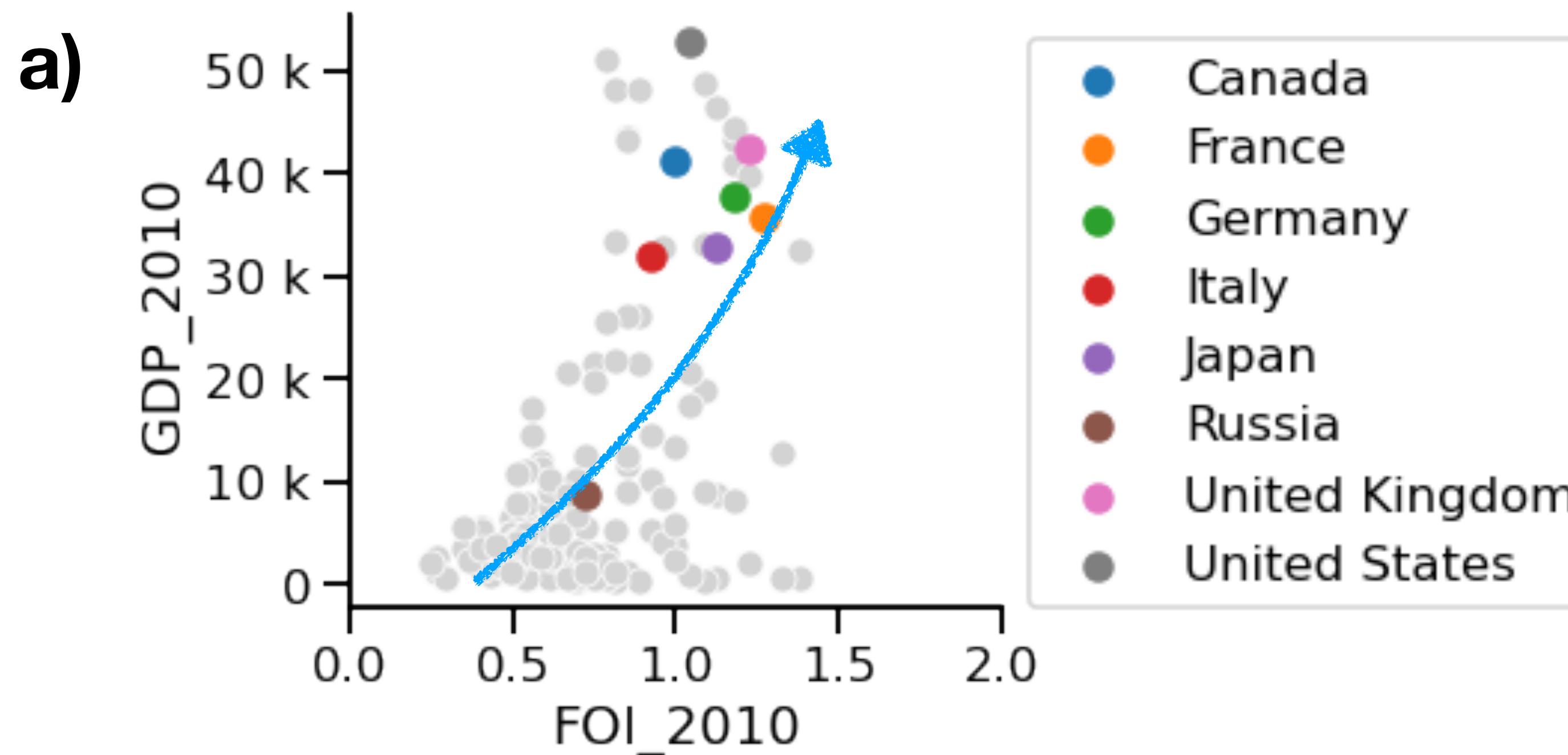
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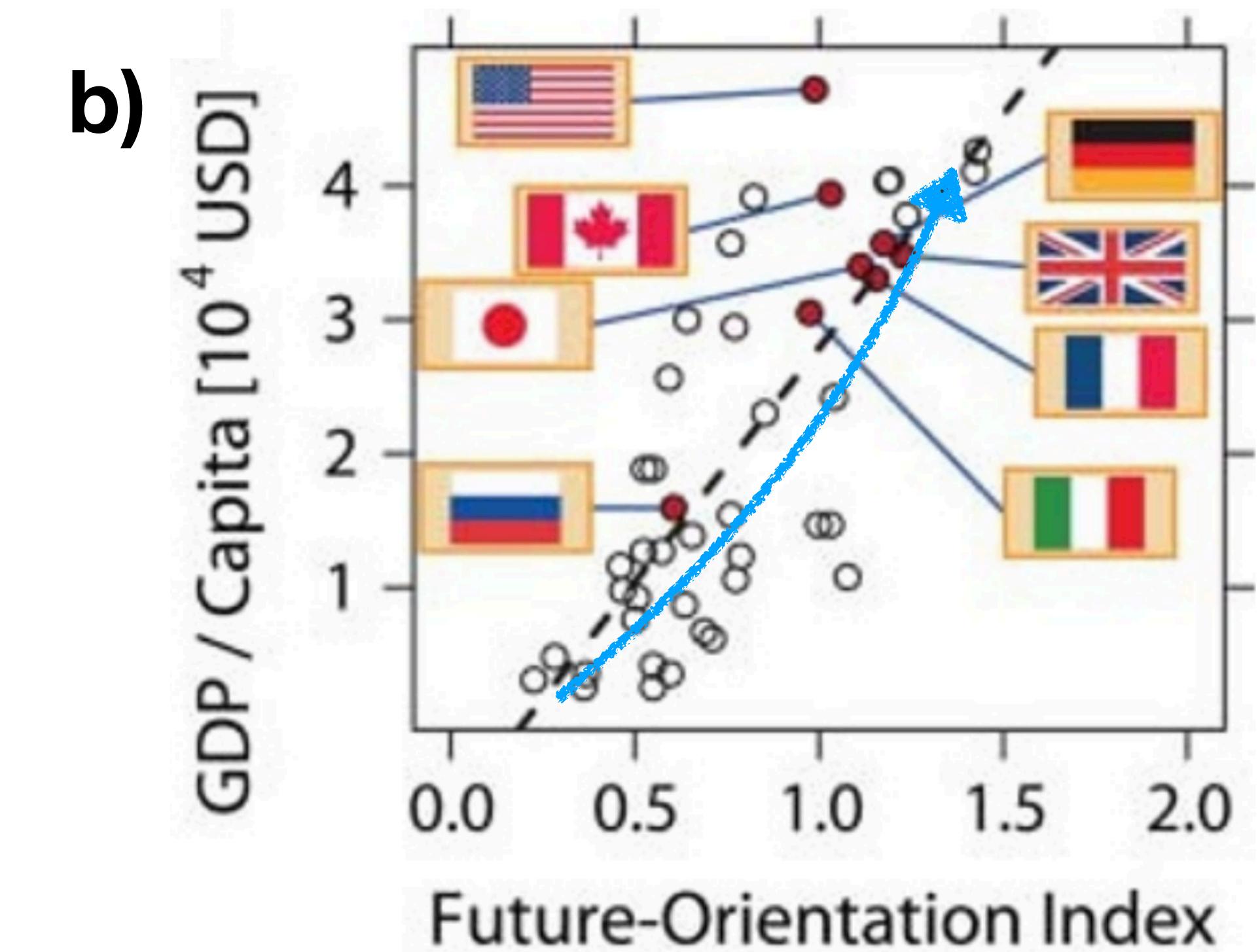
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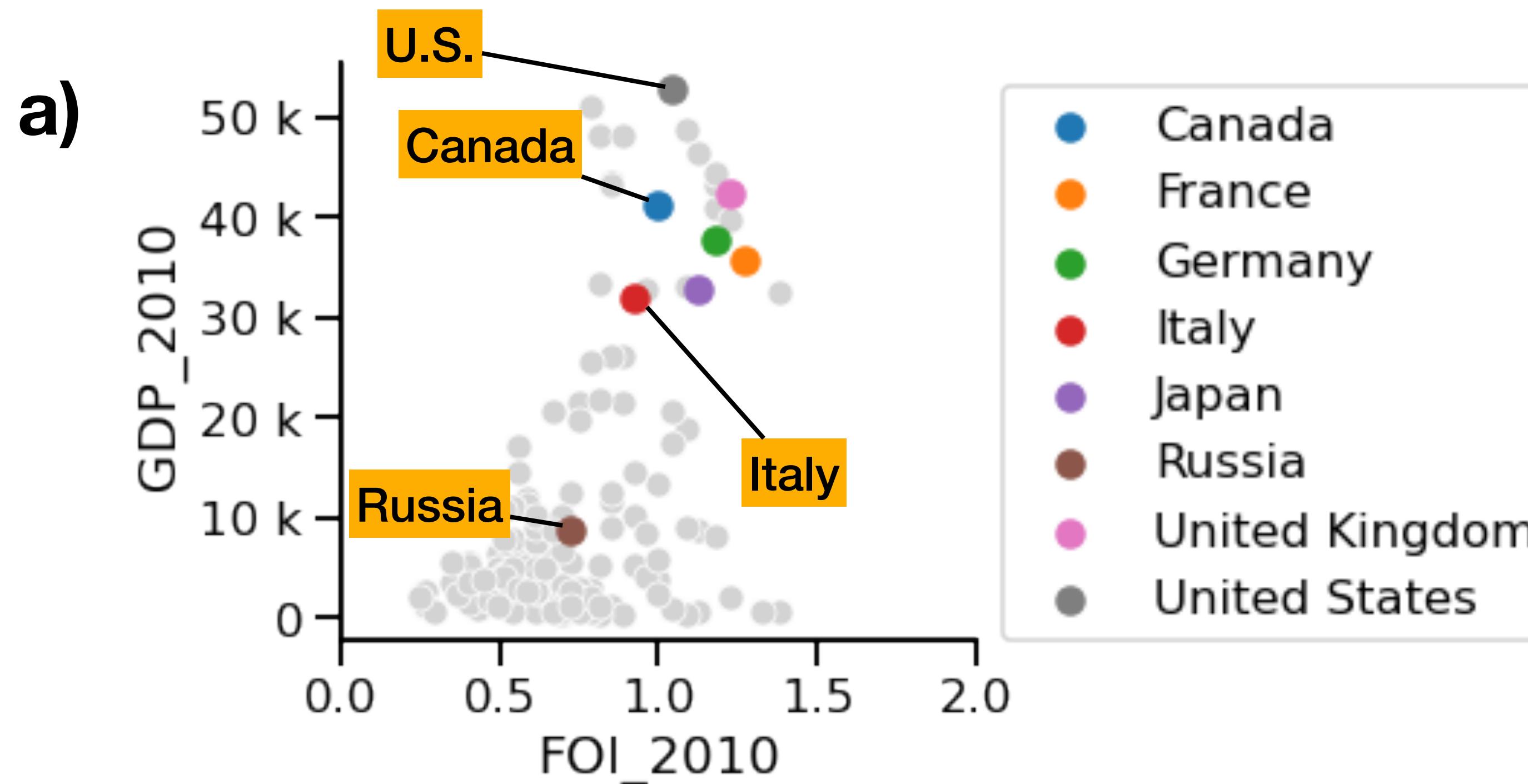
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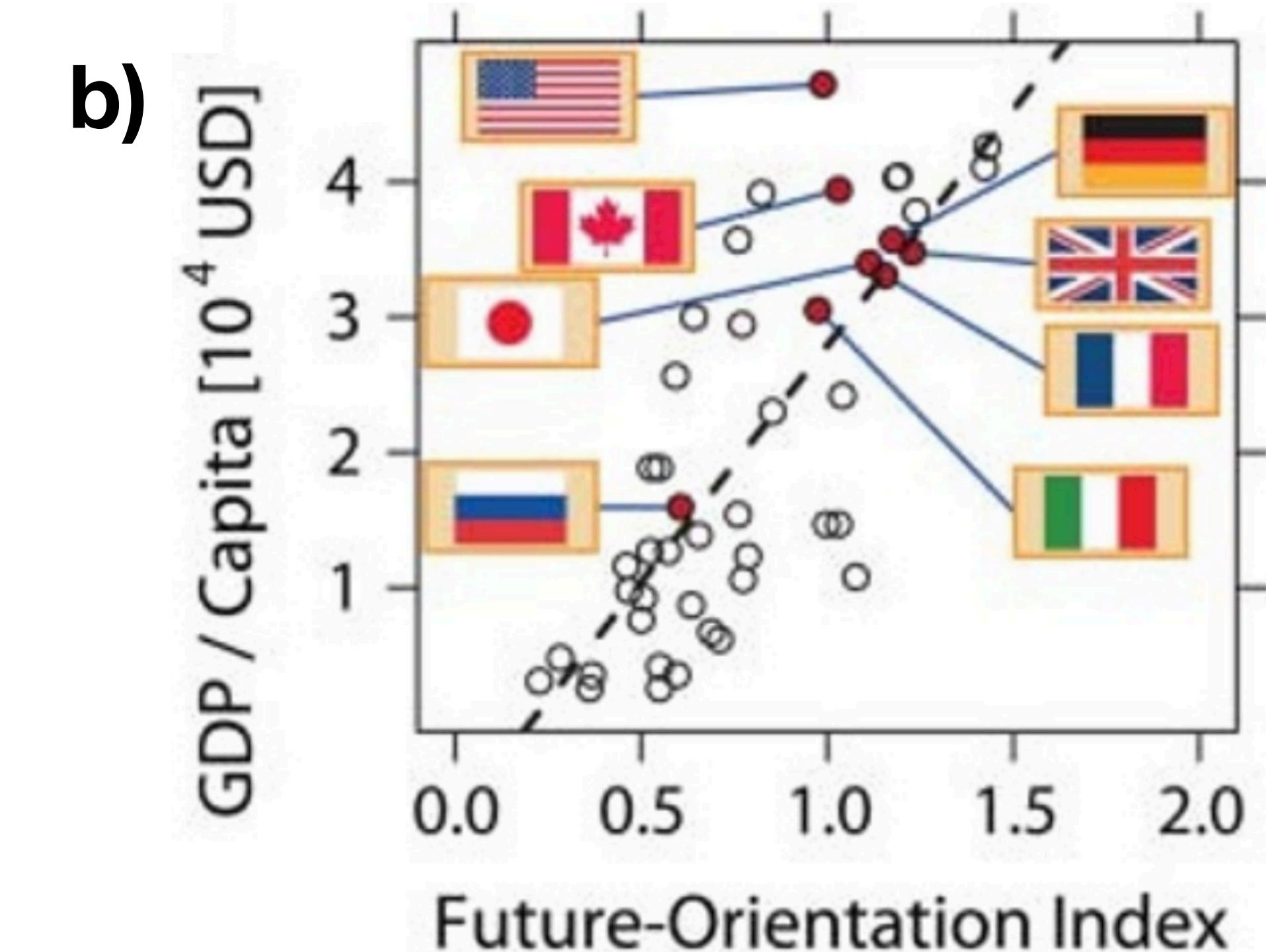
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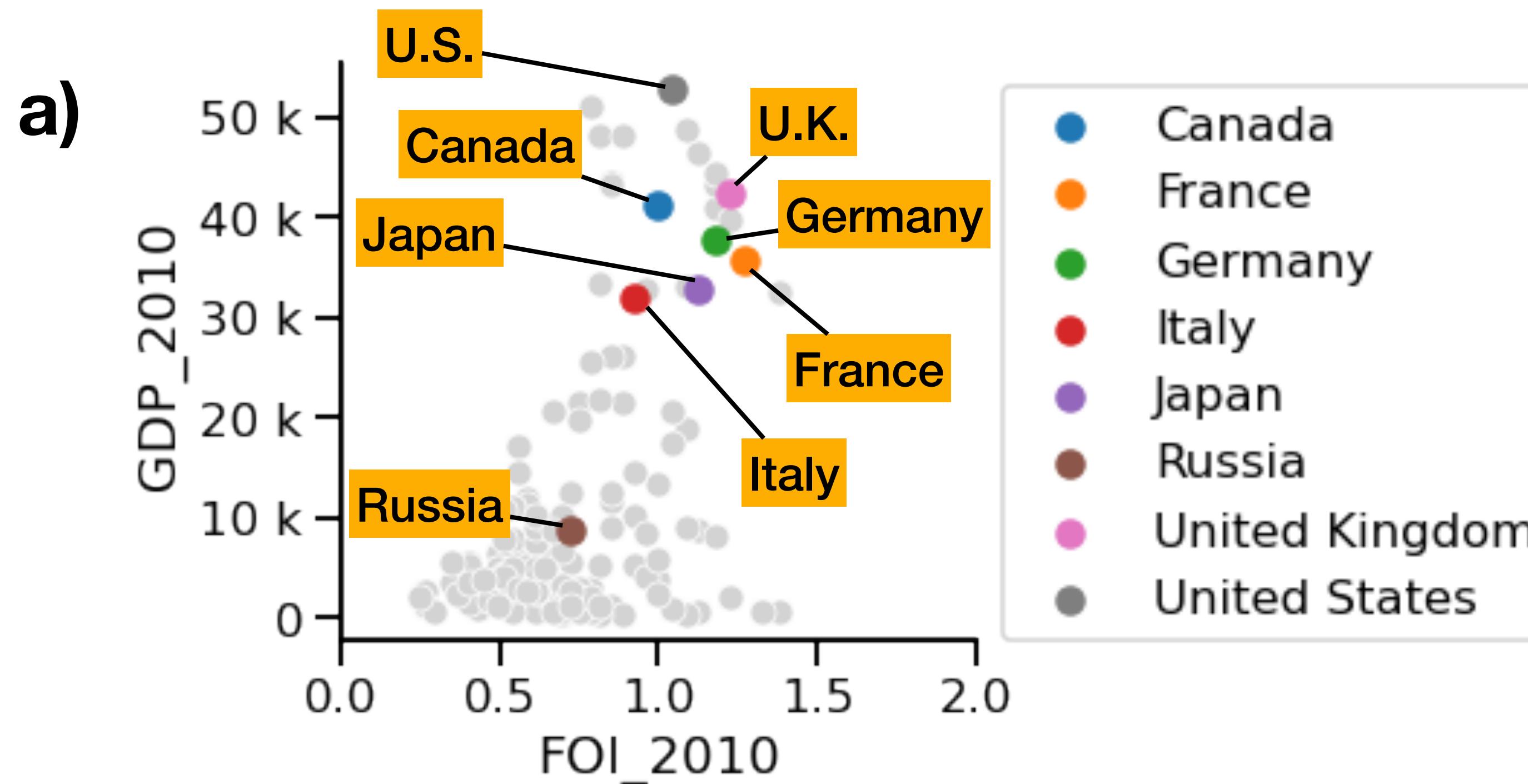
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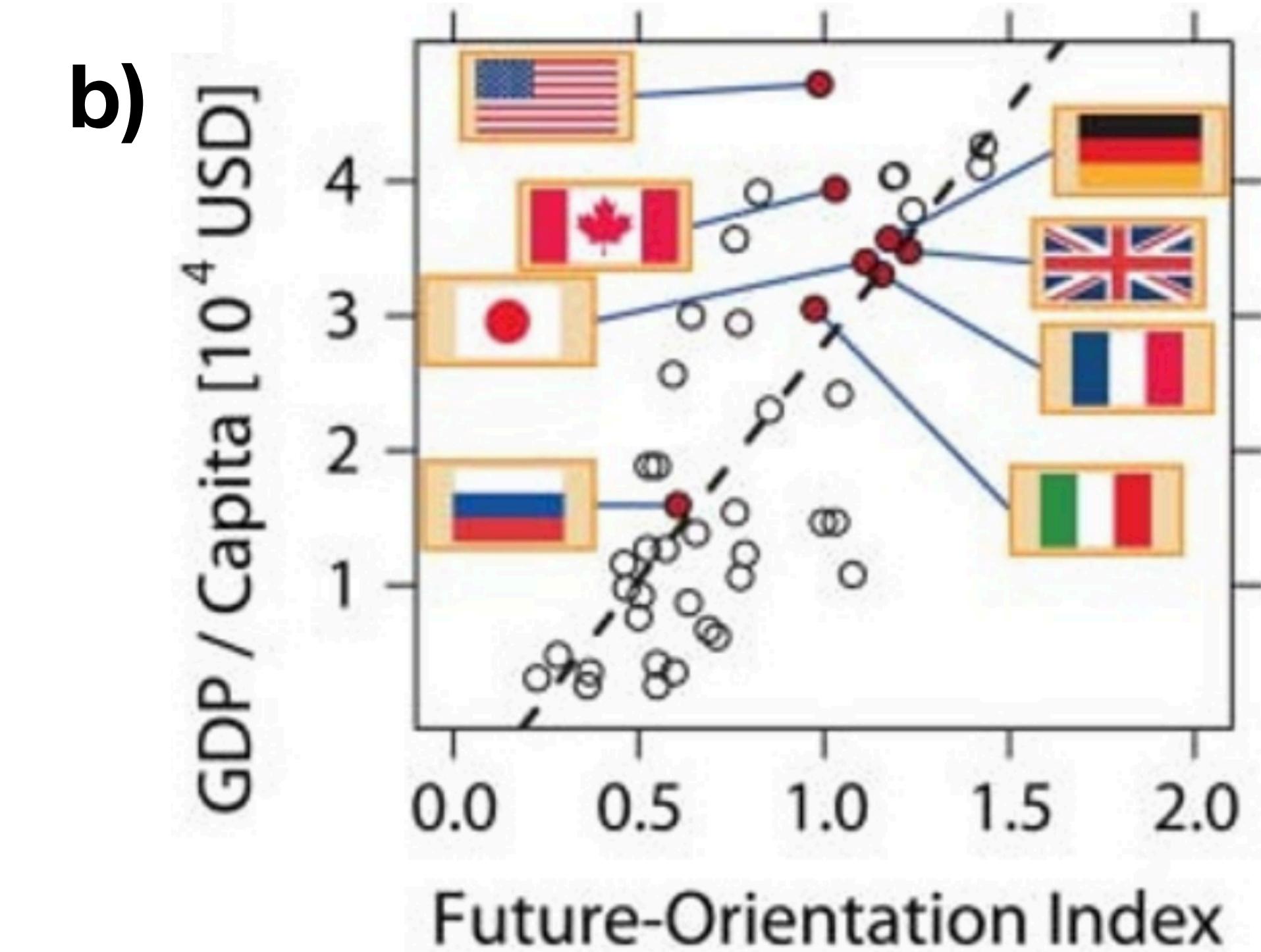
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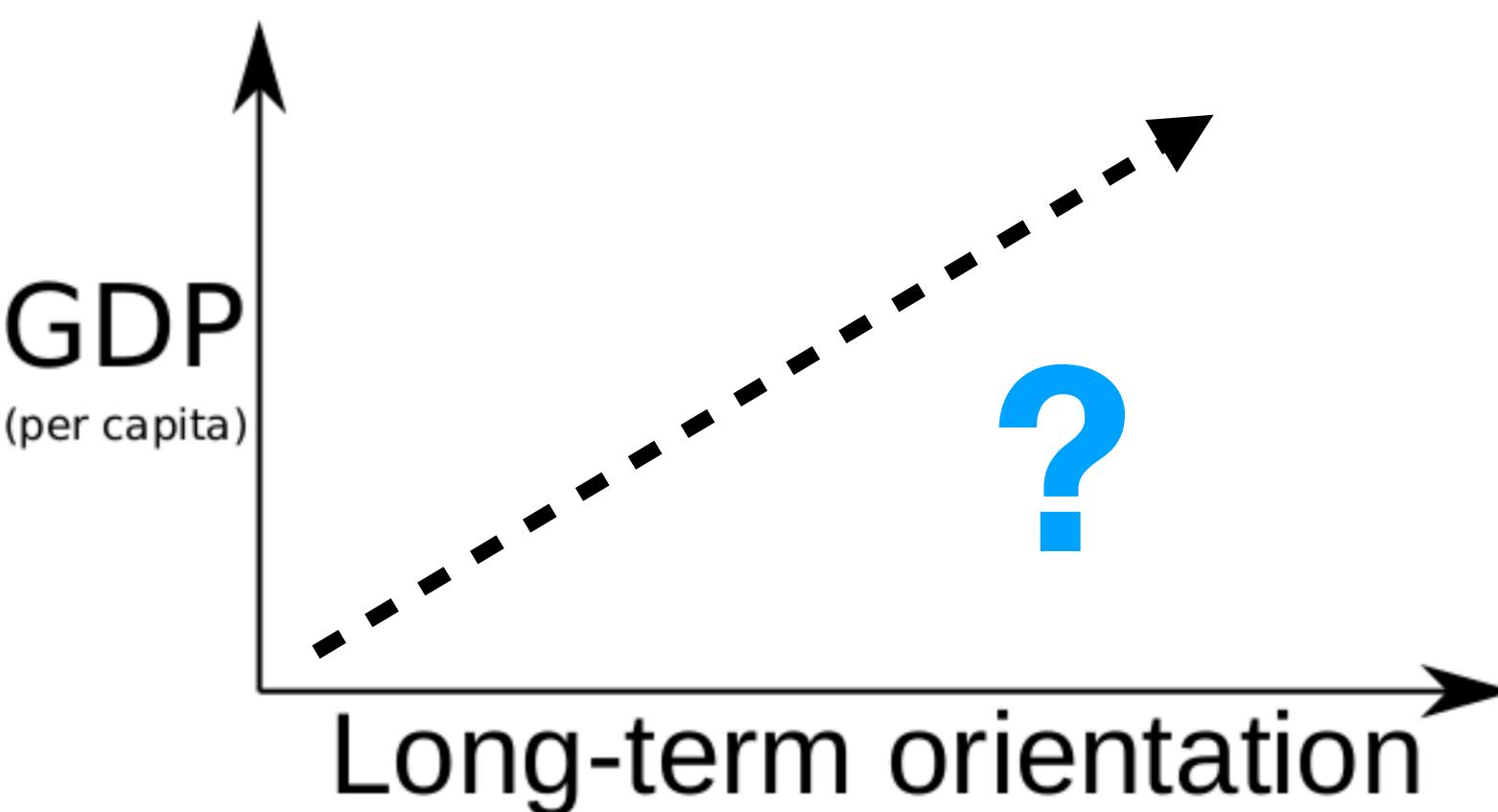


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Can this **relationship** (pattern)  
be numerically measured?



# Outline

## Today's class

BLOCK 1

Social Behavior

- 1. Social Science
- 2. CSS
- 3. Digital Traces
- 4. Examples

BLOCK 2

Social Trends

- 1. Google Search Trends
- 2. The Future Orientation Index
- 3. Culture and Economy

BLOCK 3

Quantifying Trends

- 1. Correlation
- 2. Causation
- 3. Regression

BLOCK 4

Behavior & Trend Dynamics

- 1. The Theory of Fashion
- 2. The Endo-Exo model
- 3. Examples

# Measuring Correlation



# What is correlation?

Definition

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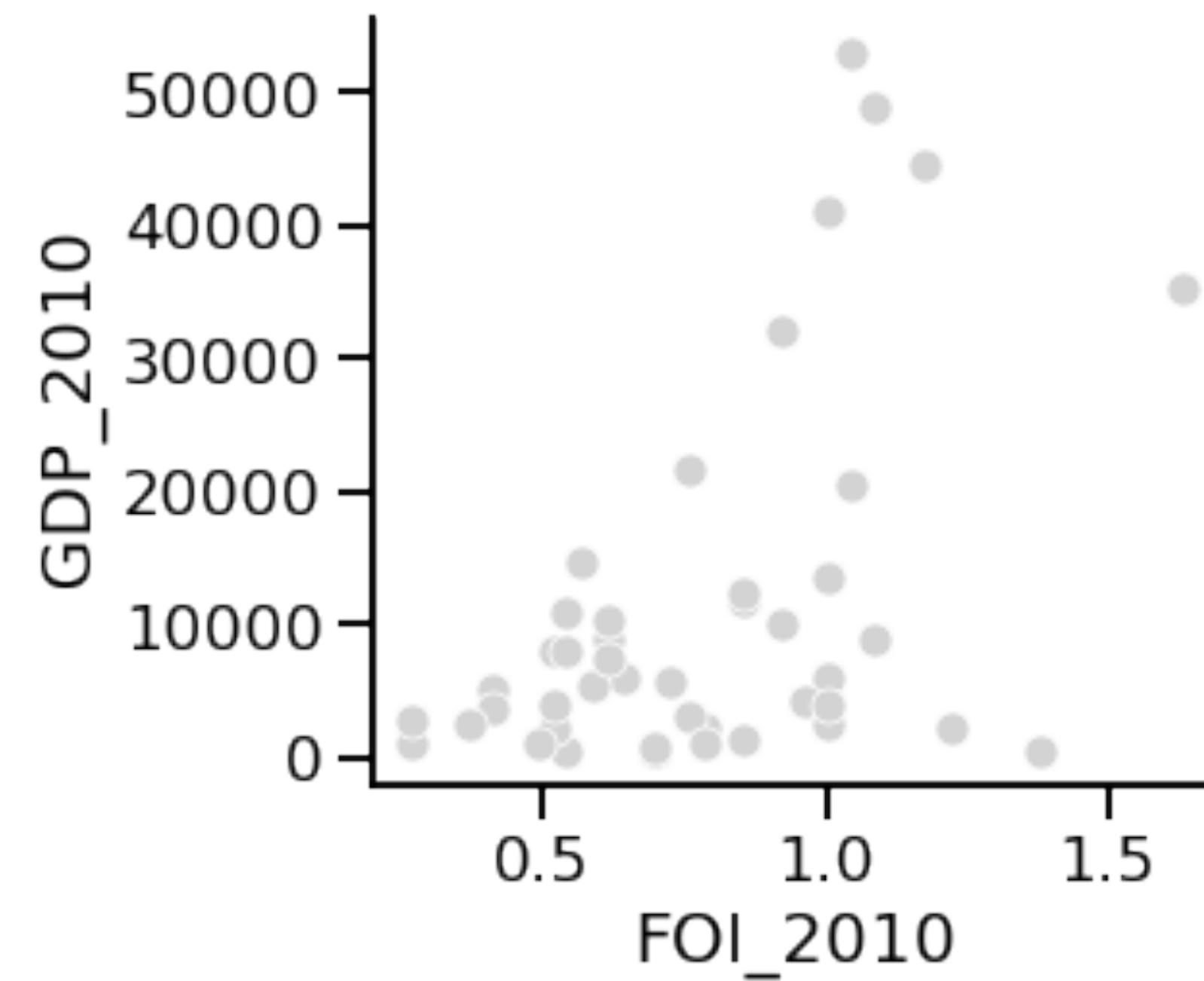
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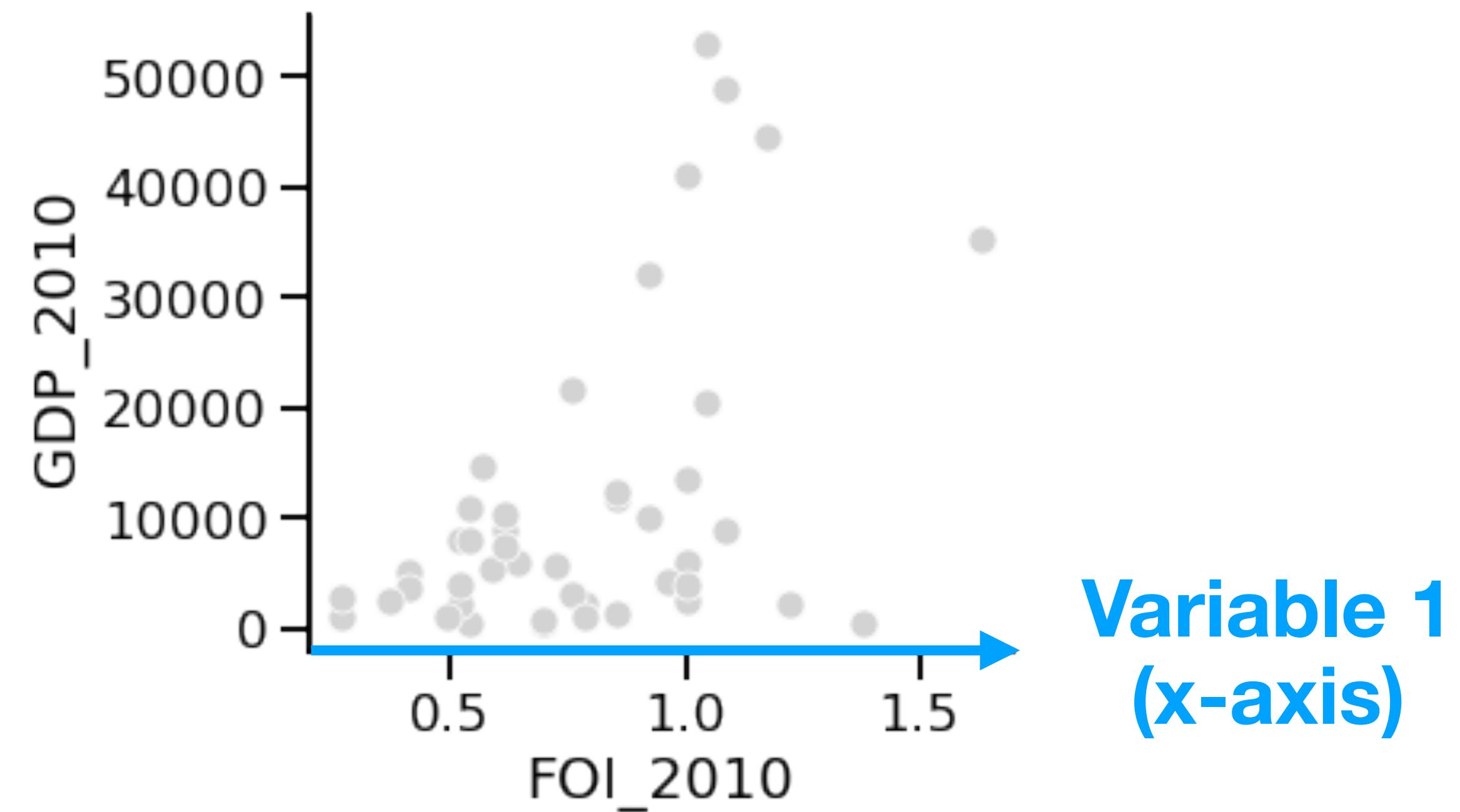
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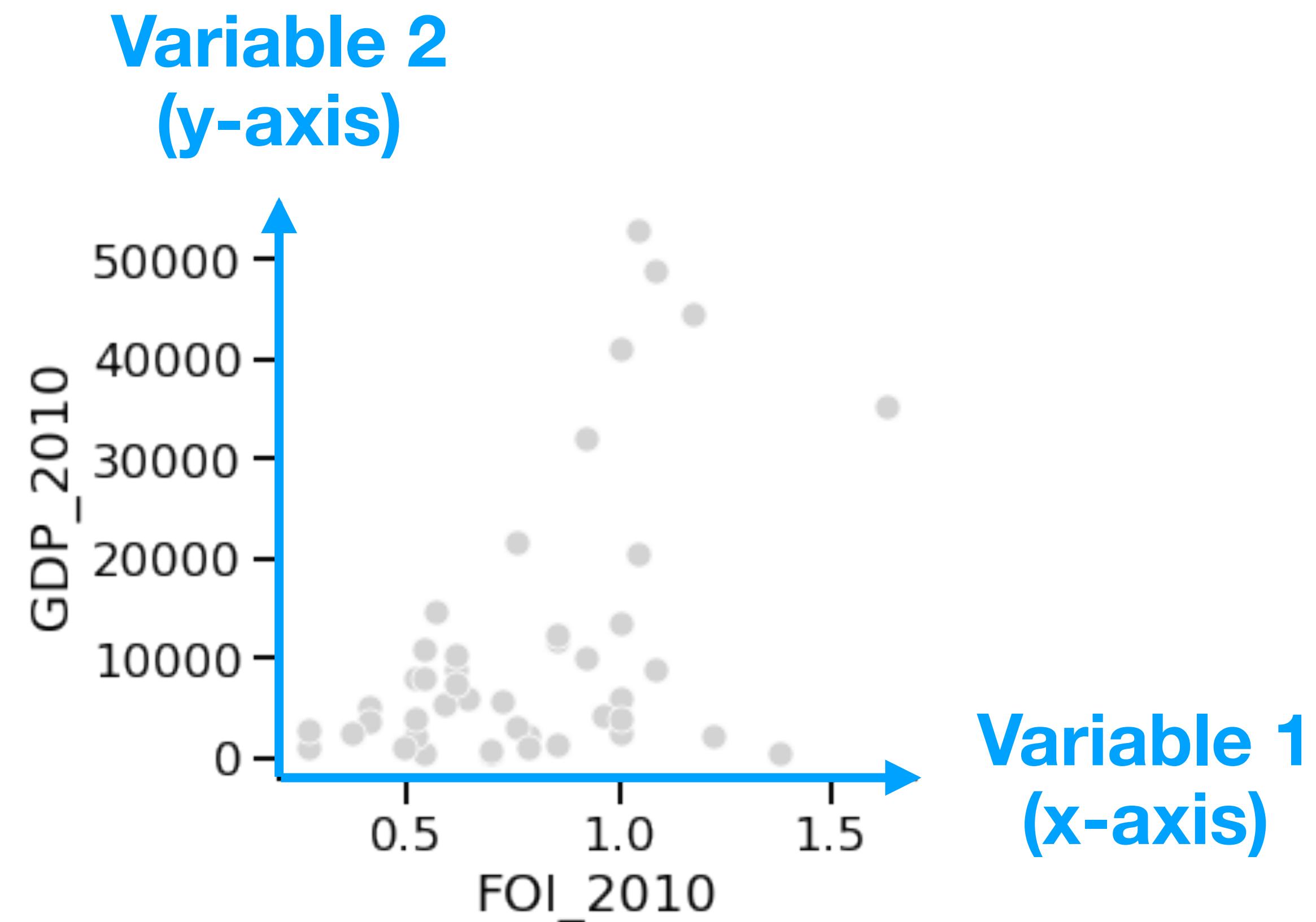
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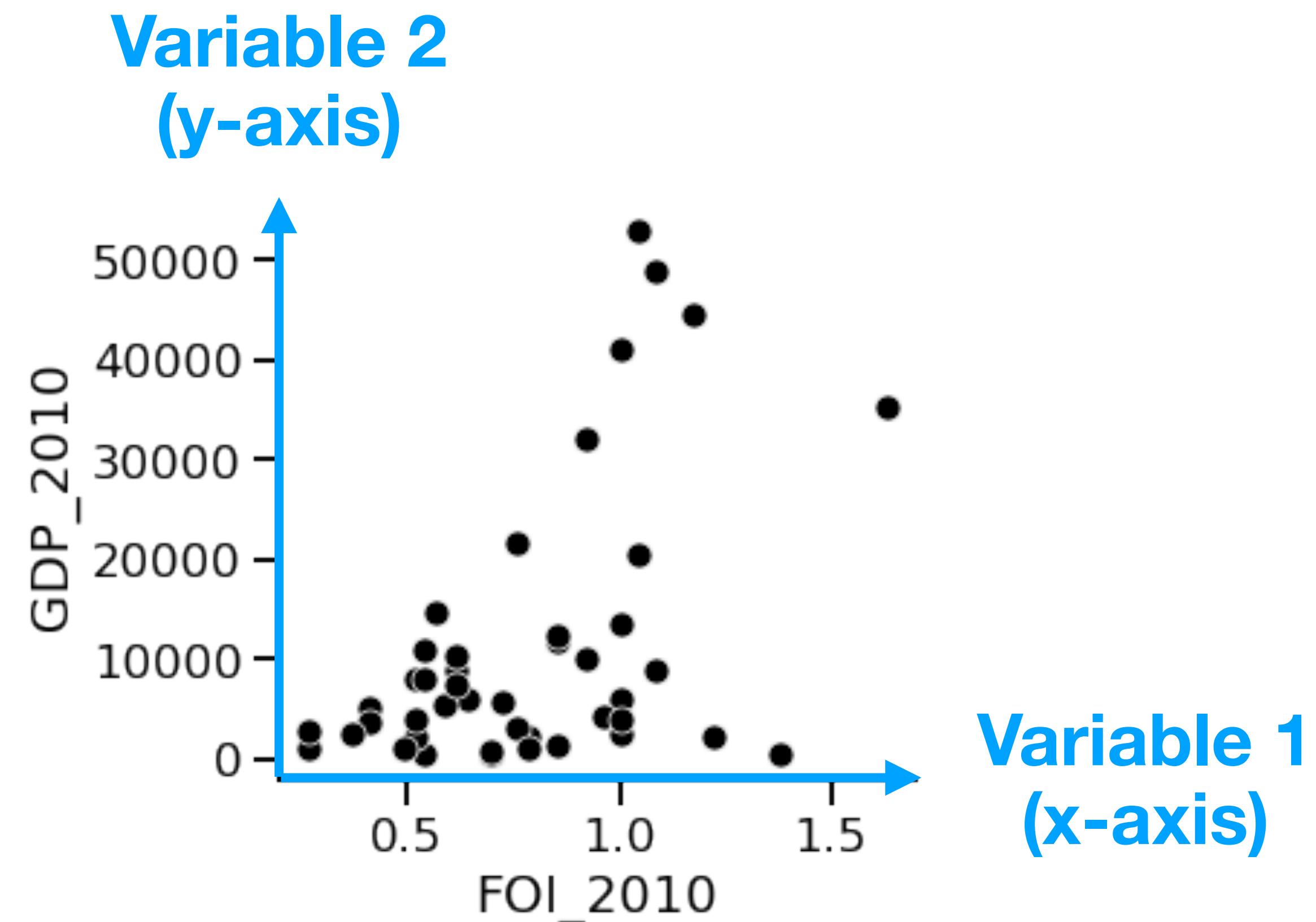
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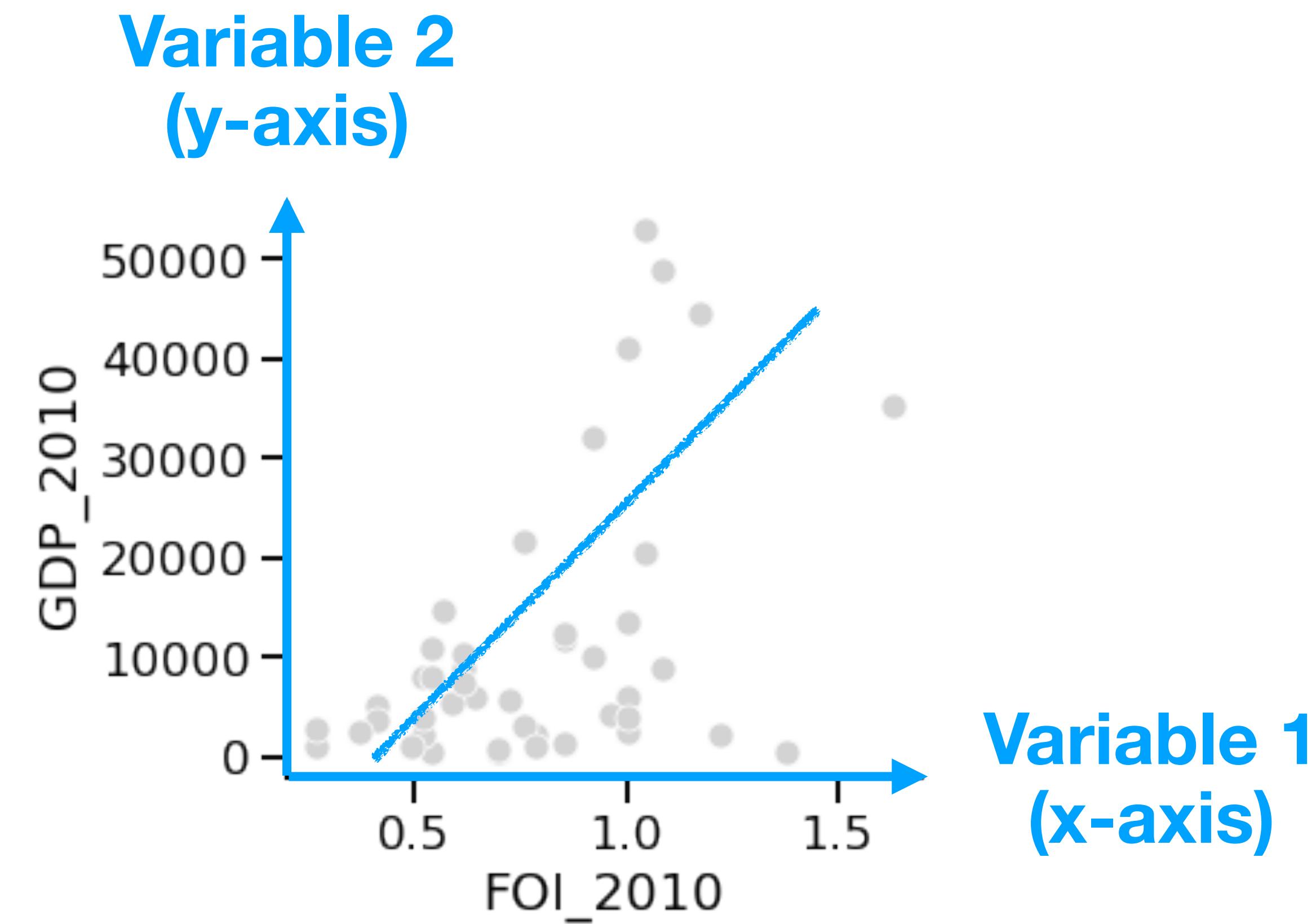
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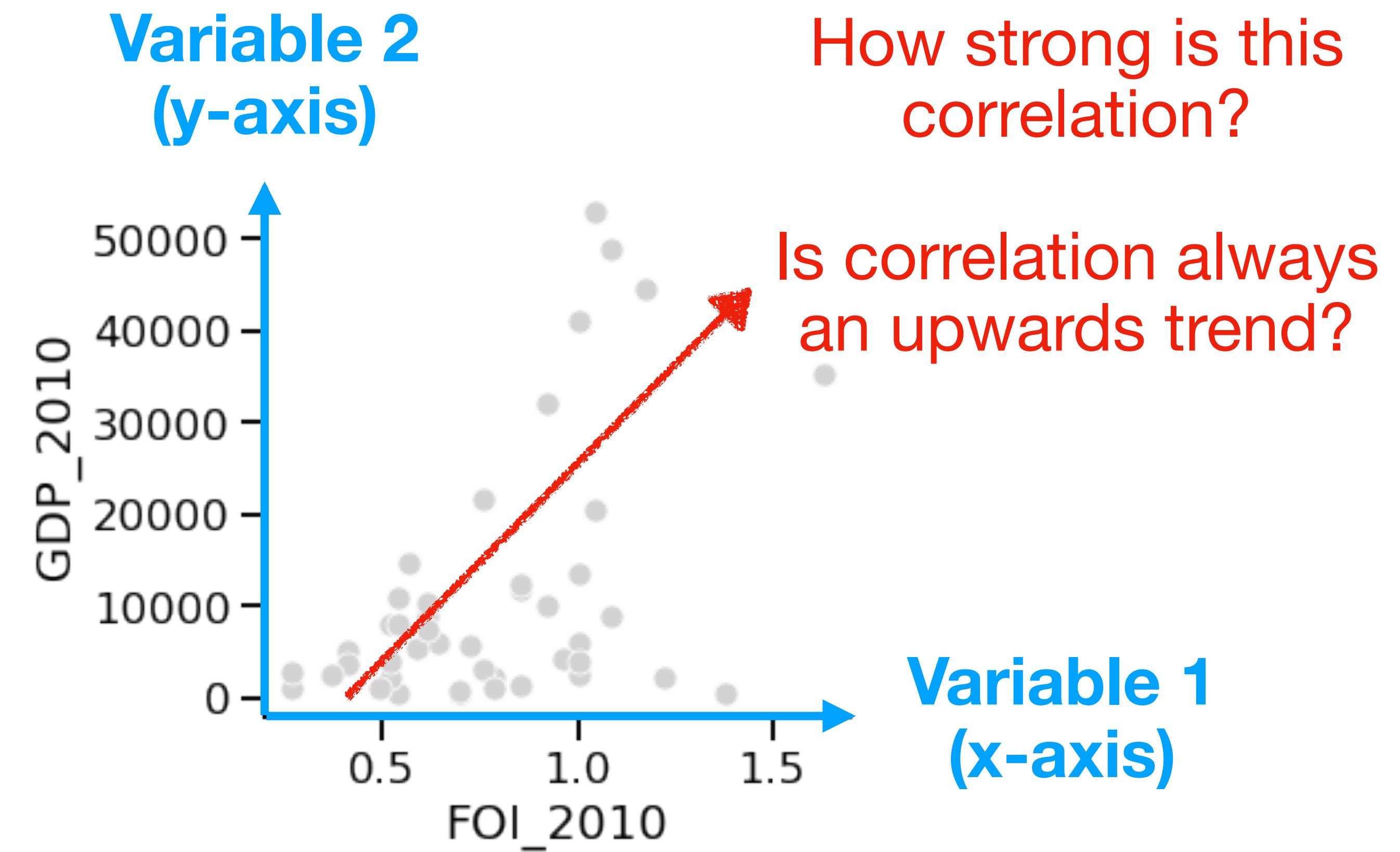
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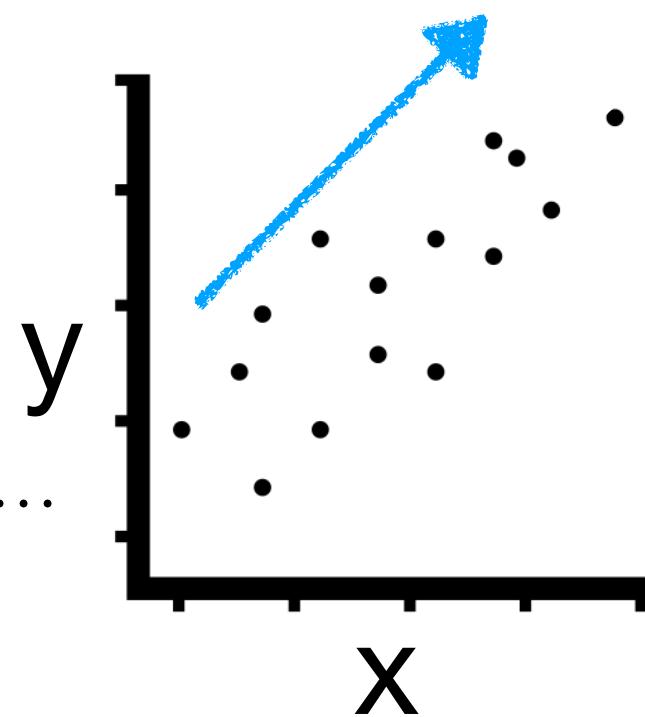
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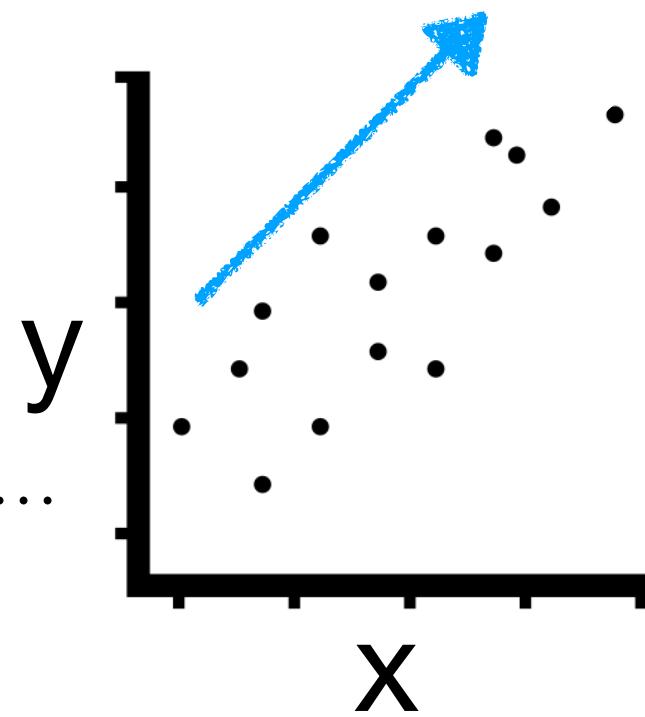


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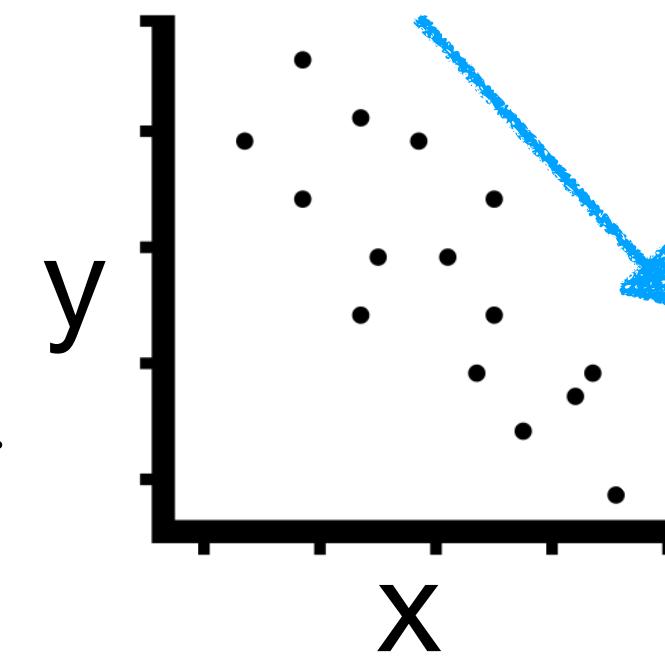
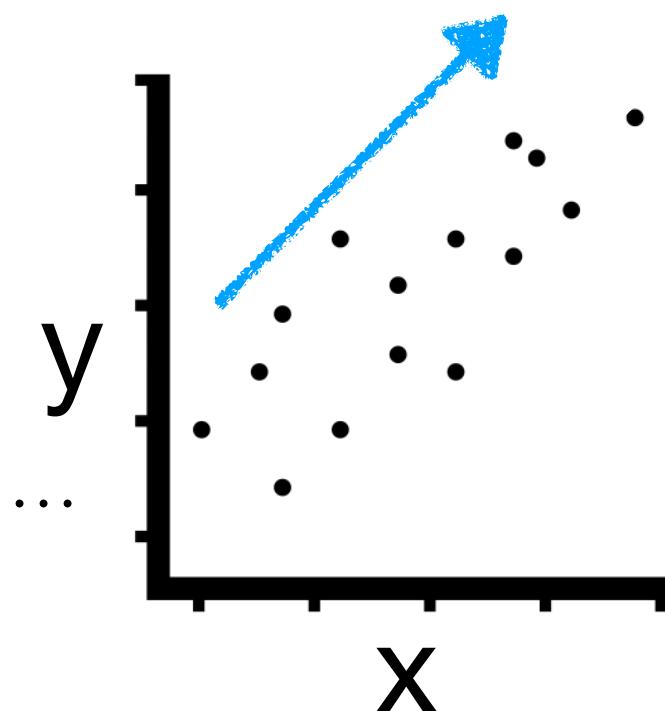


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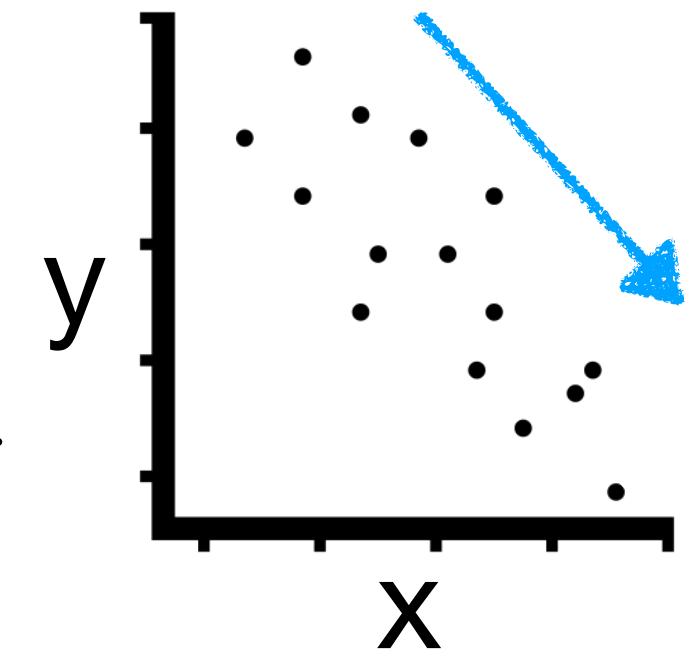
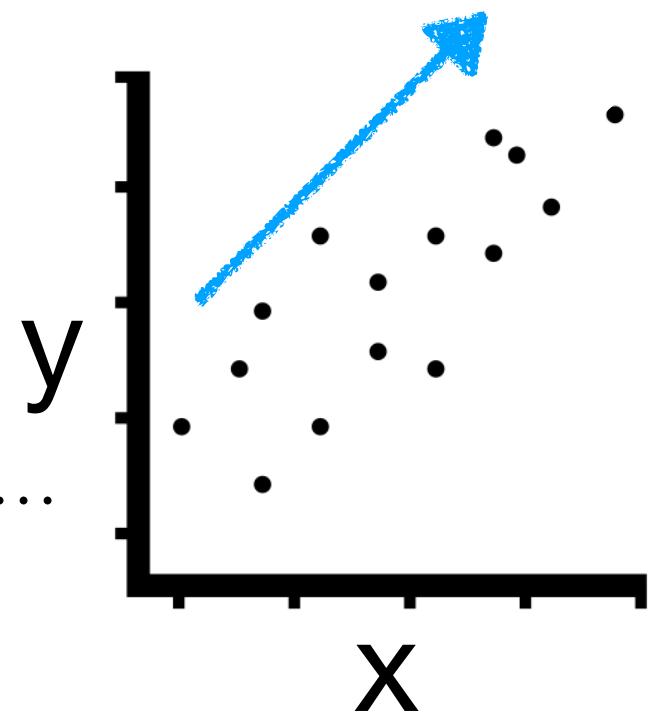


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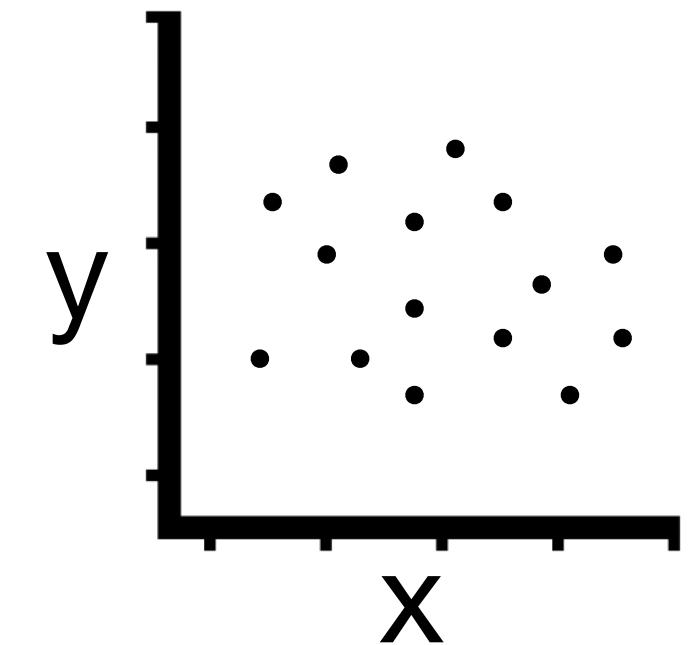
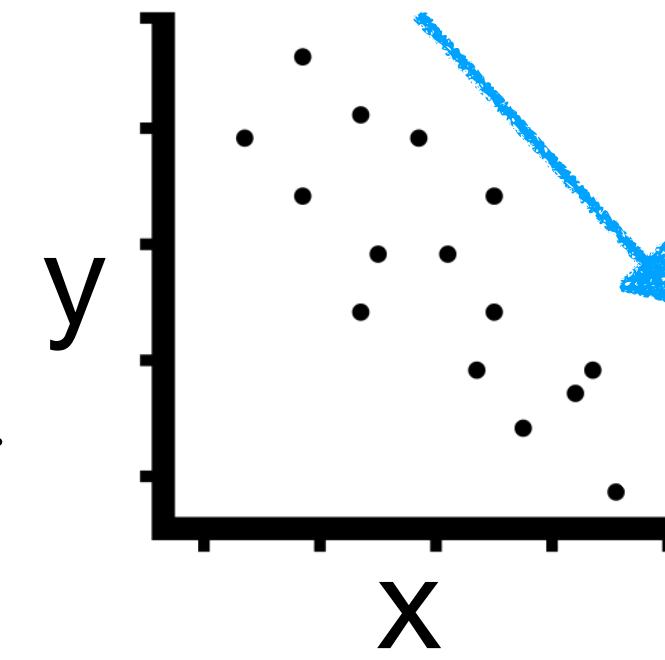
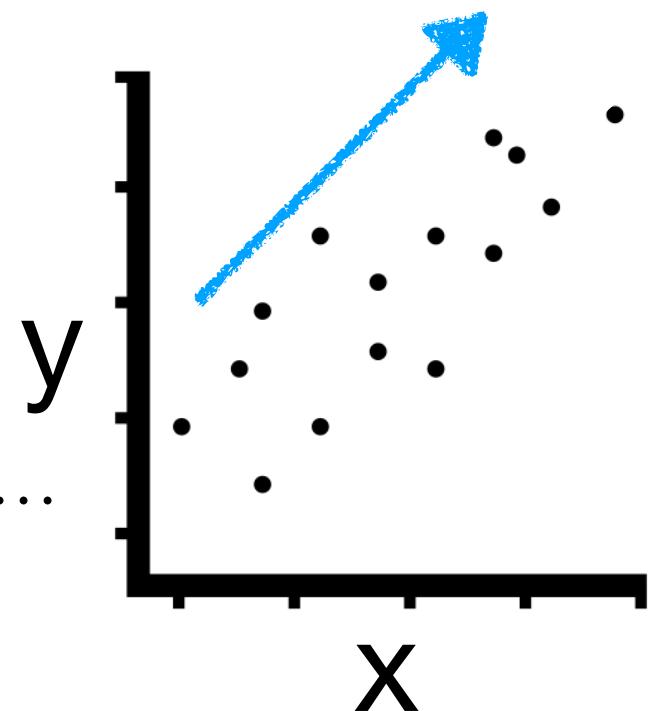


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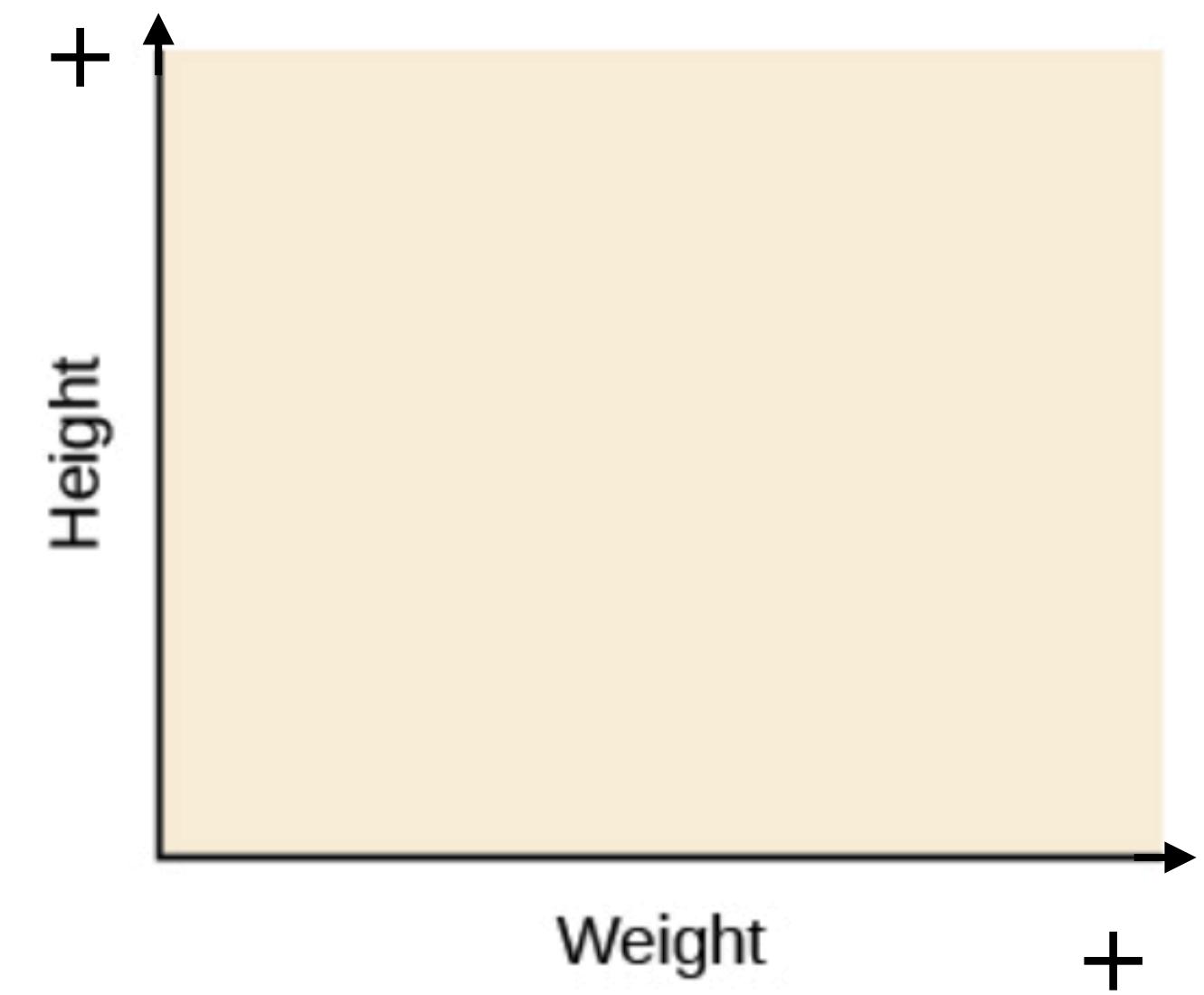
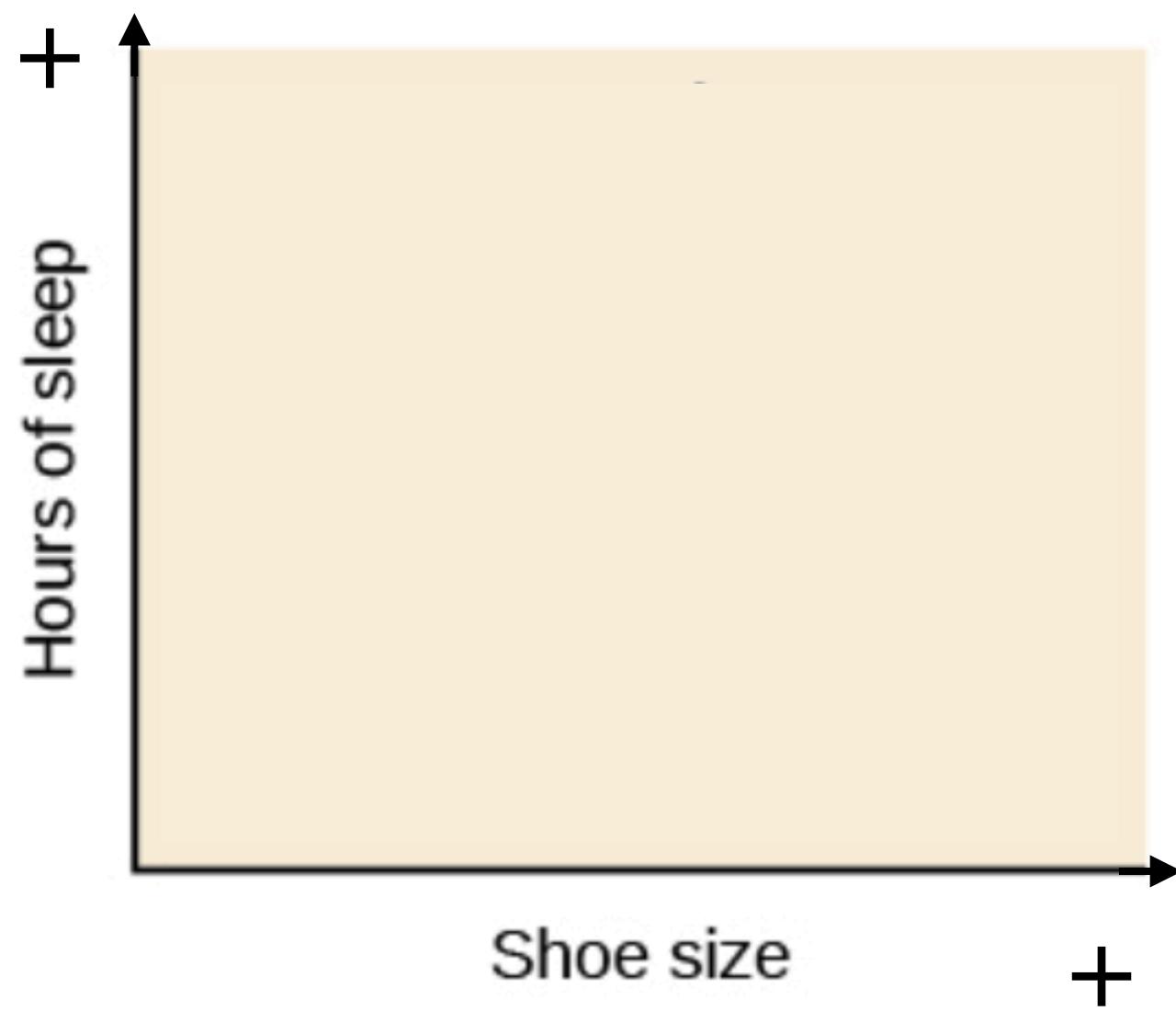
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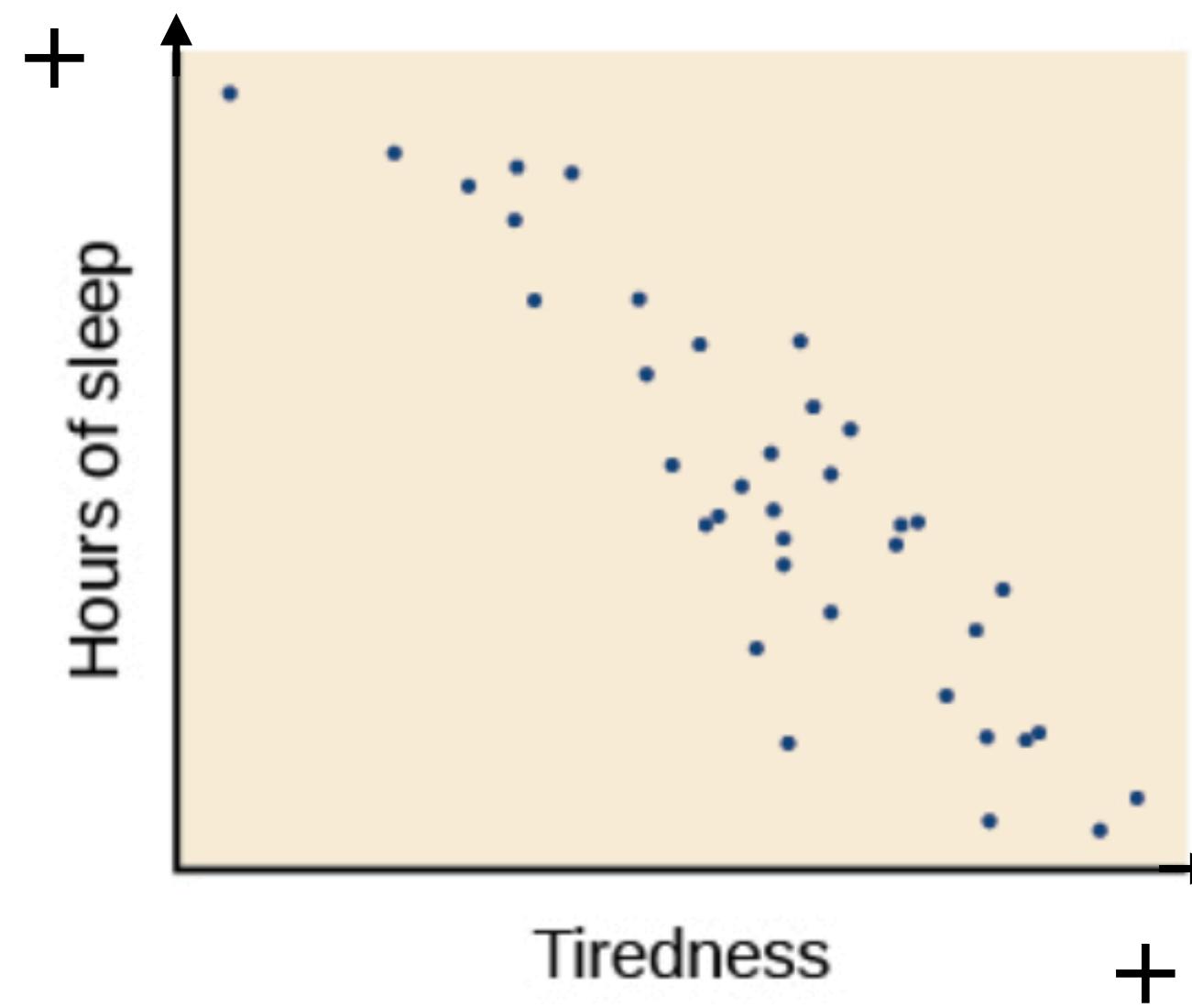
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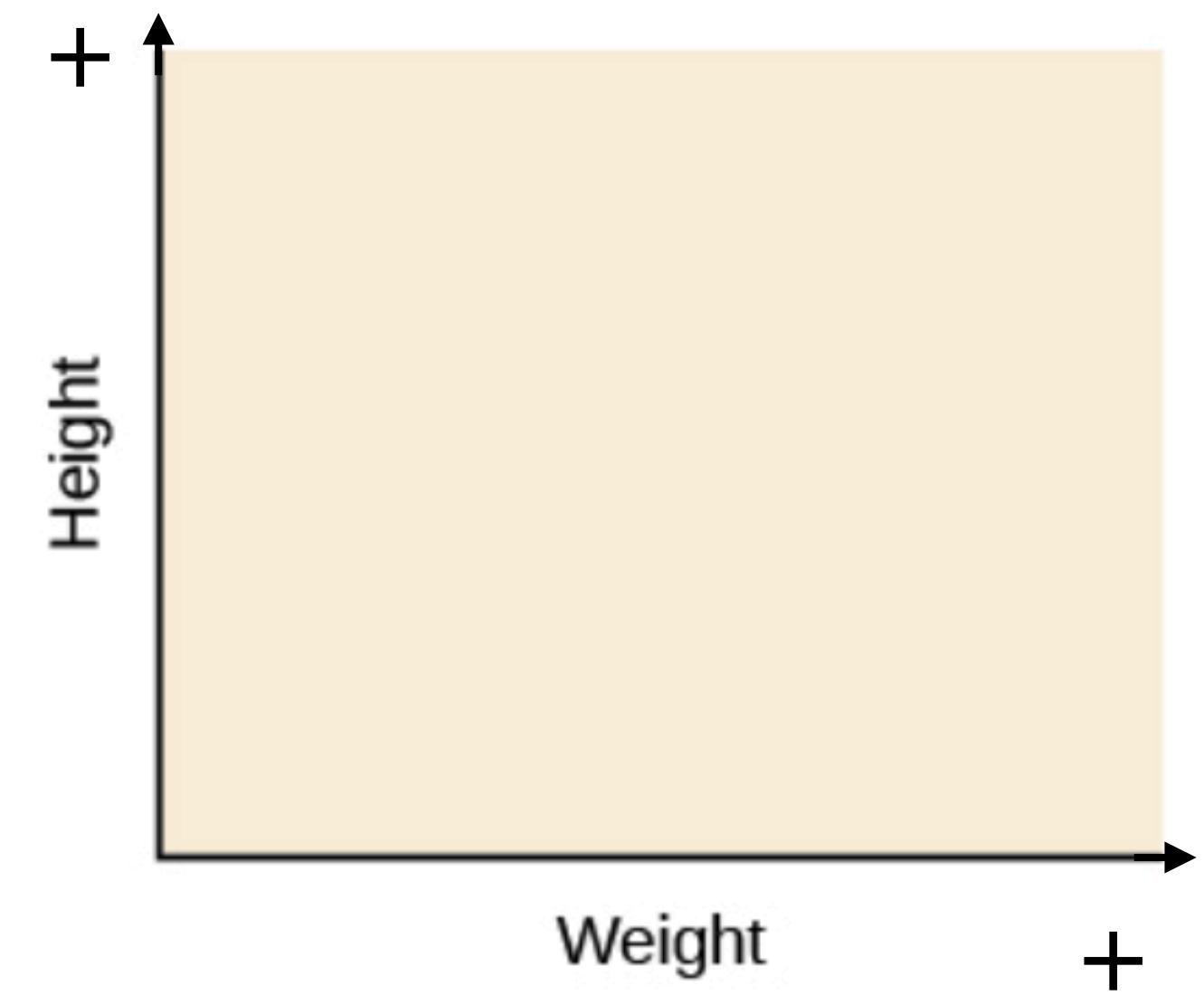
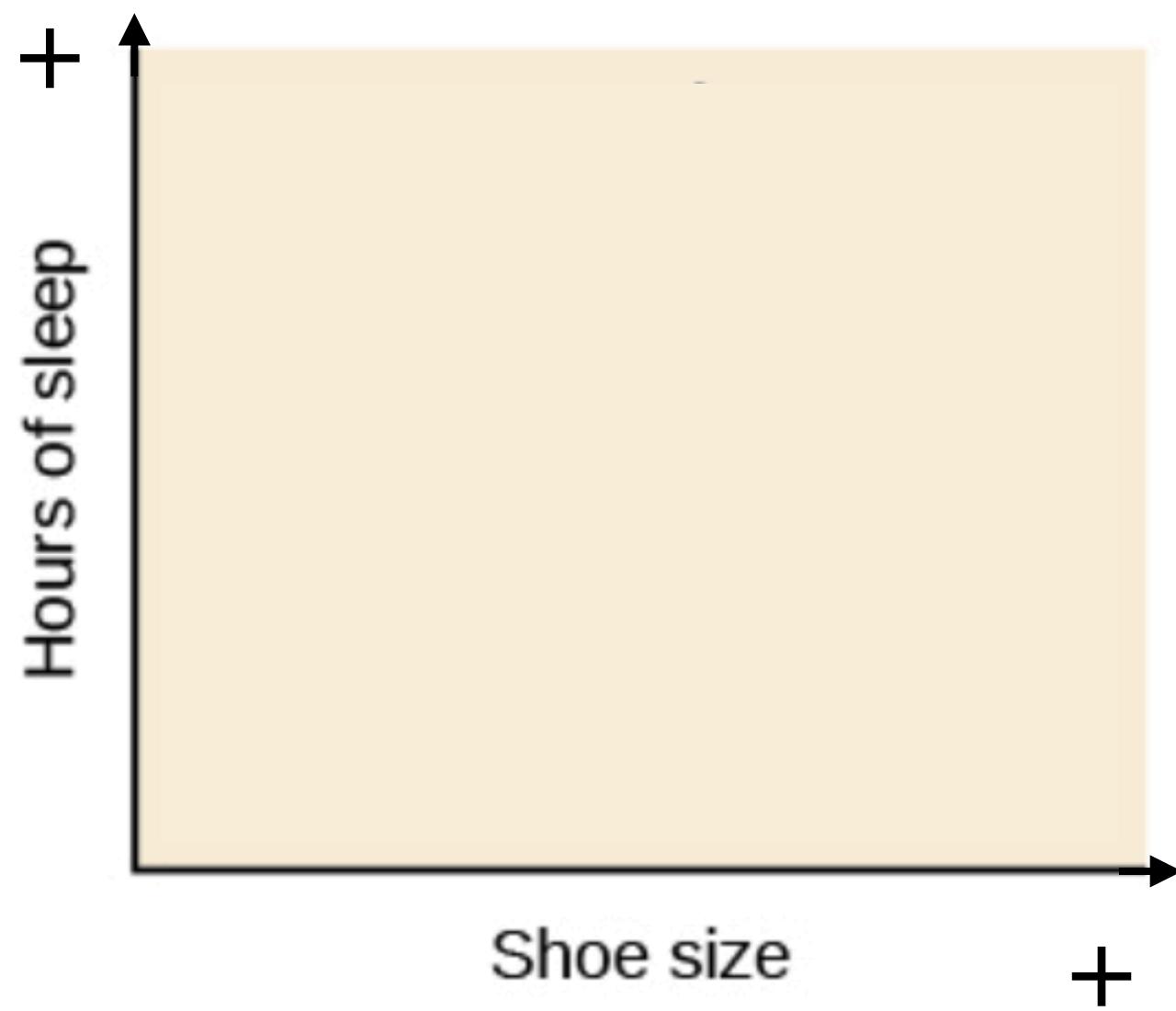


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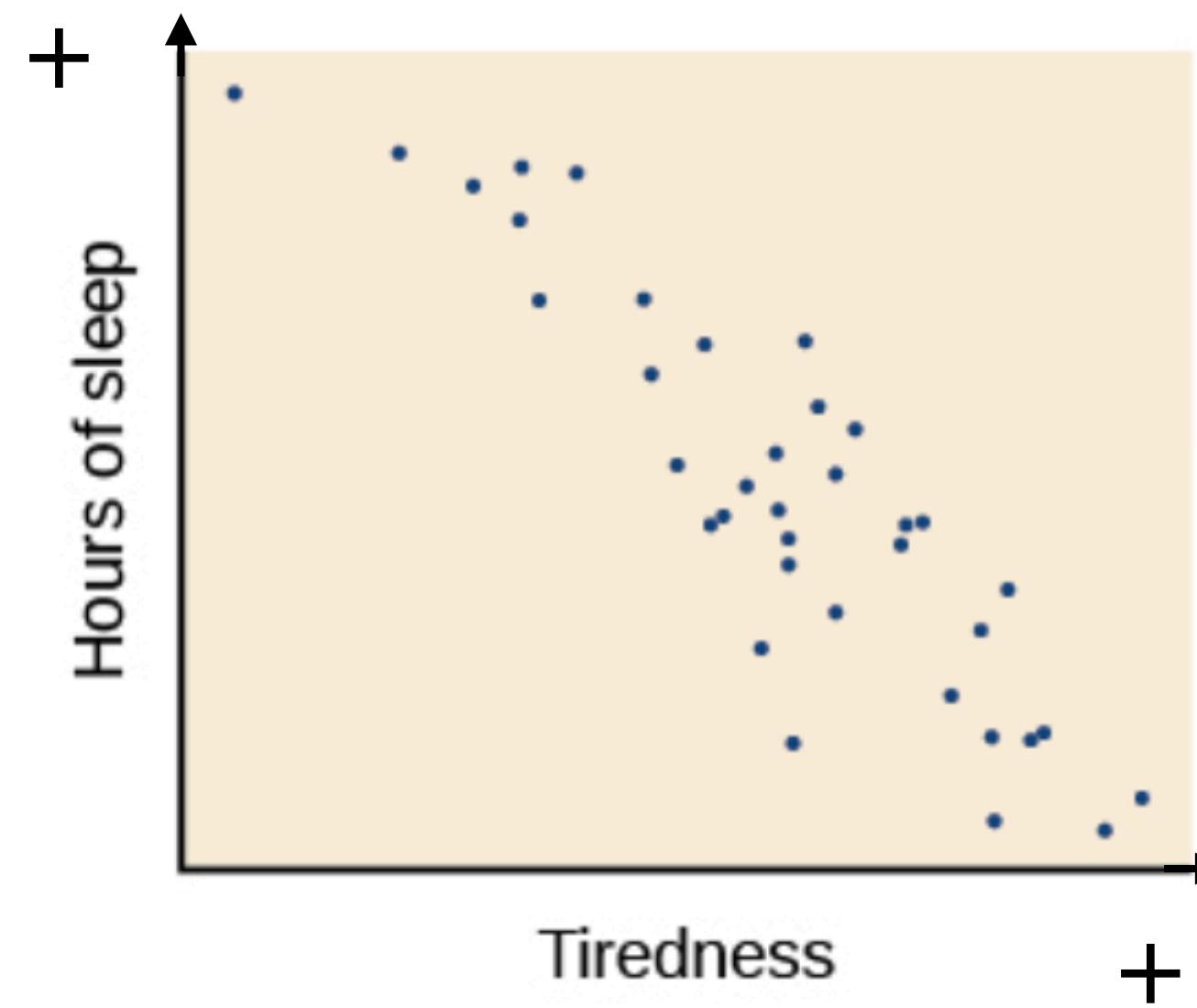
**Negative**  
correlation



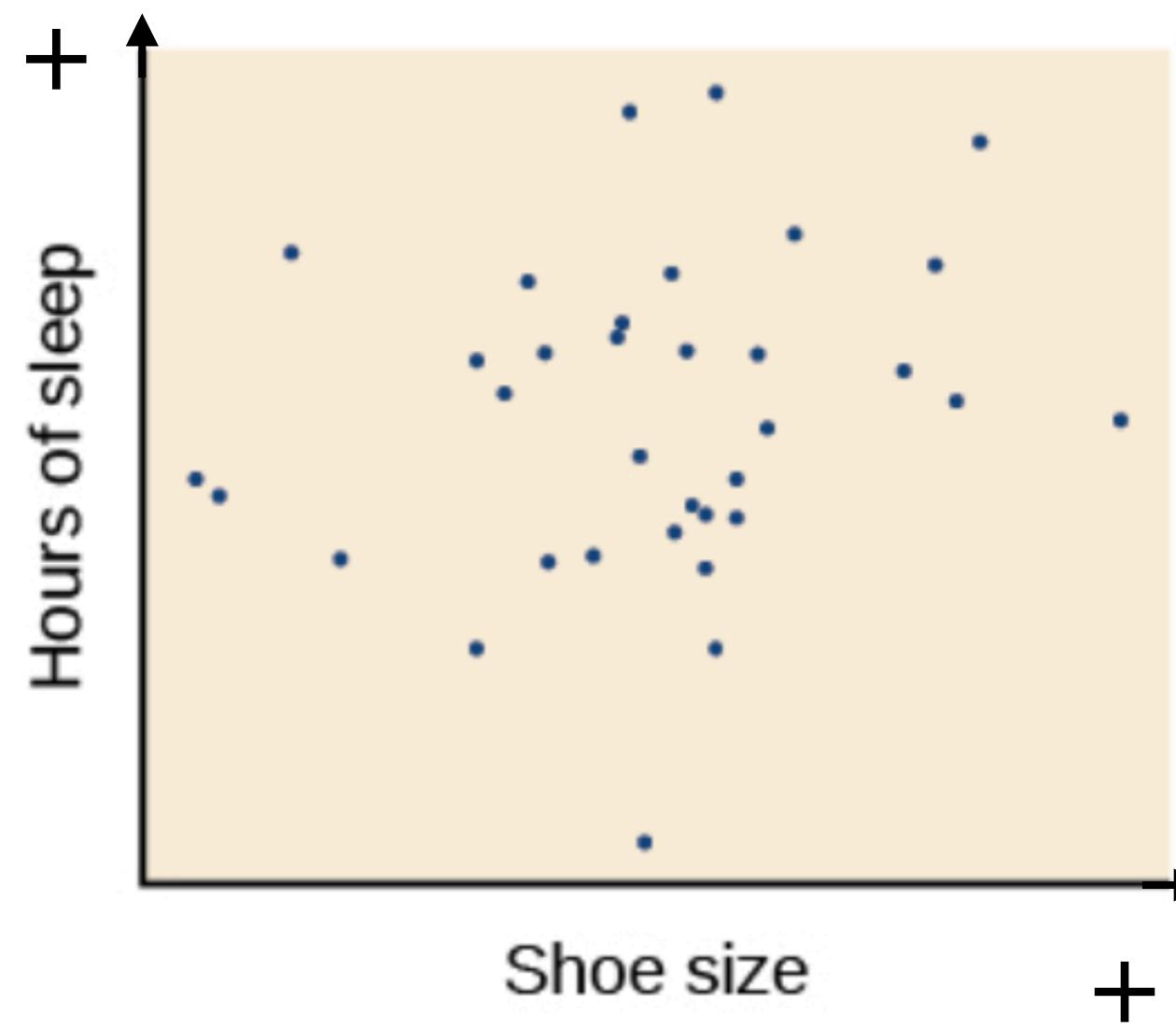
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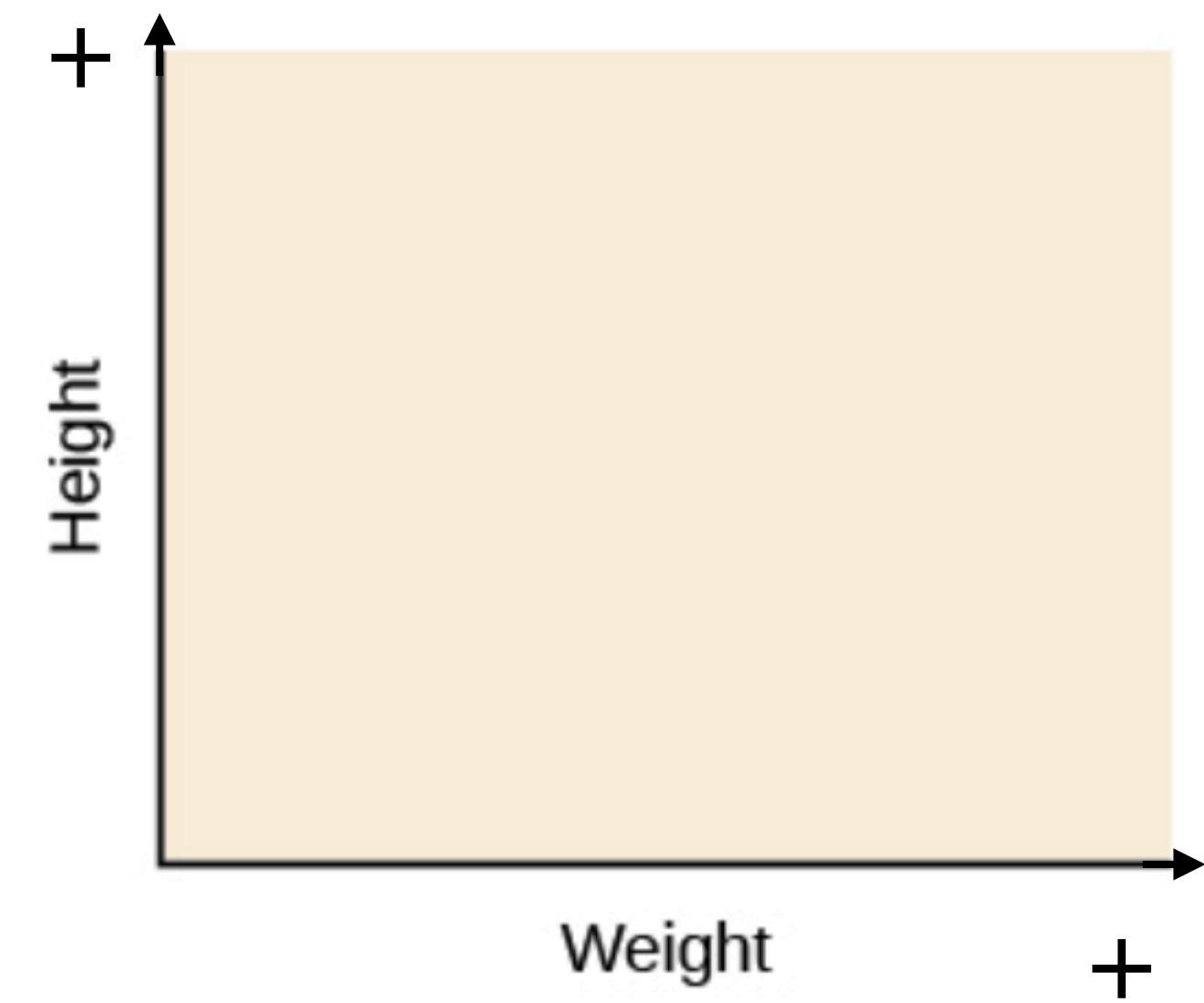
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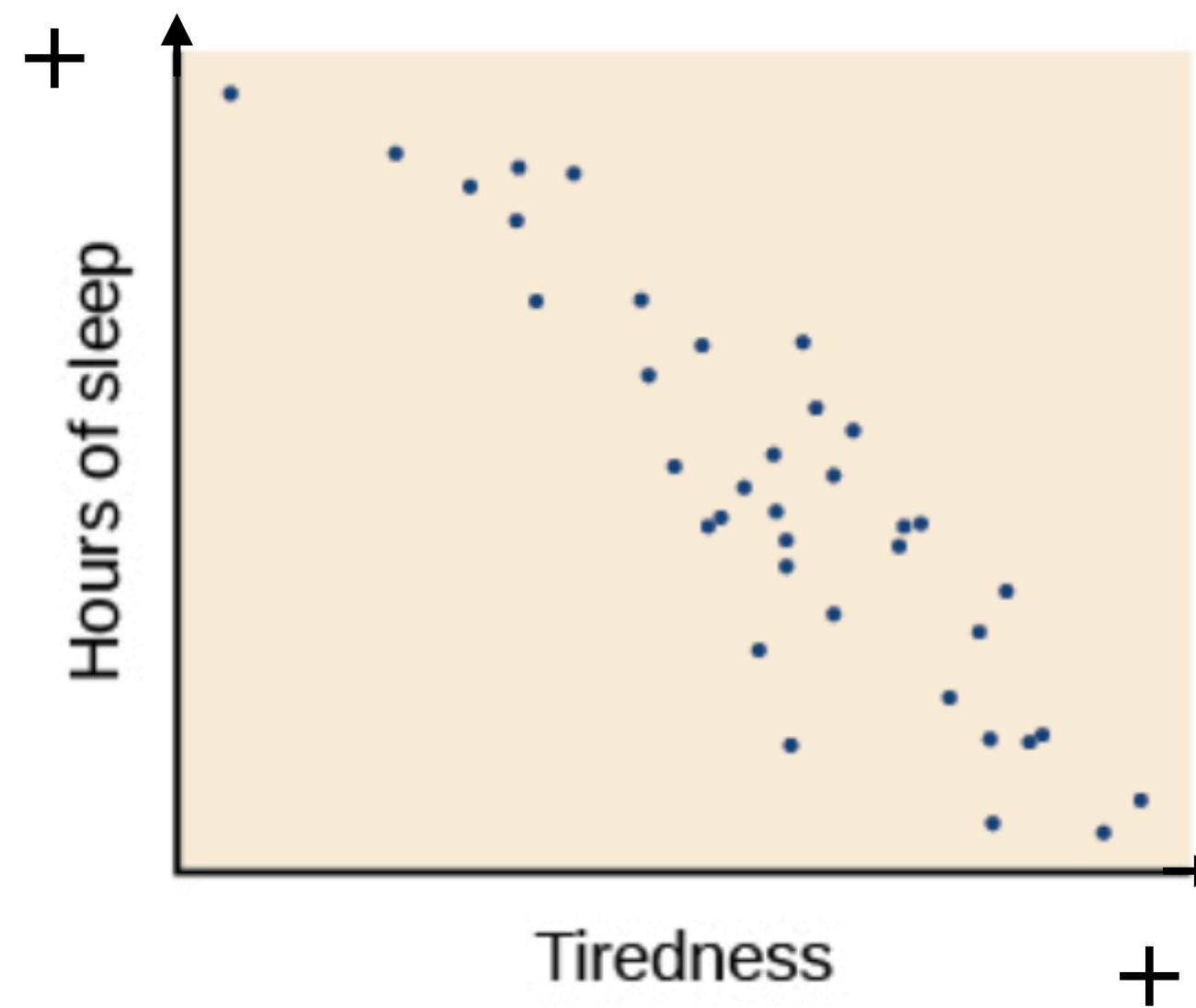


**No**  
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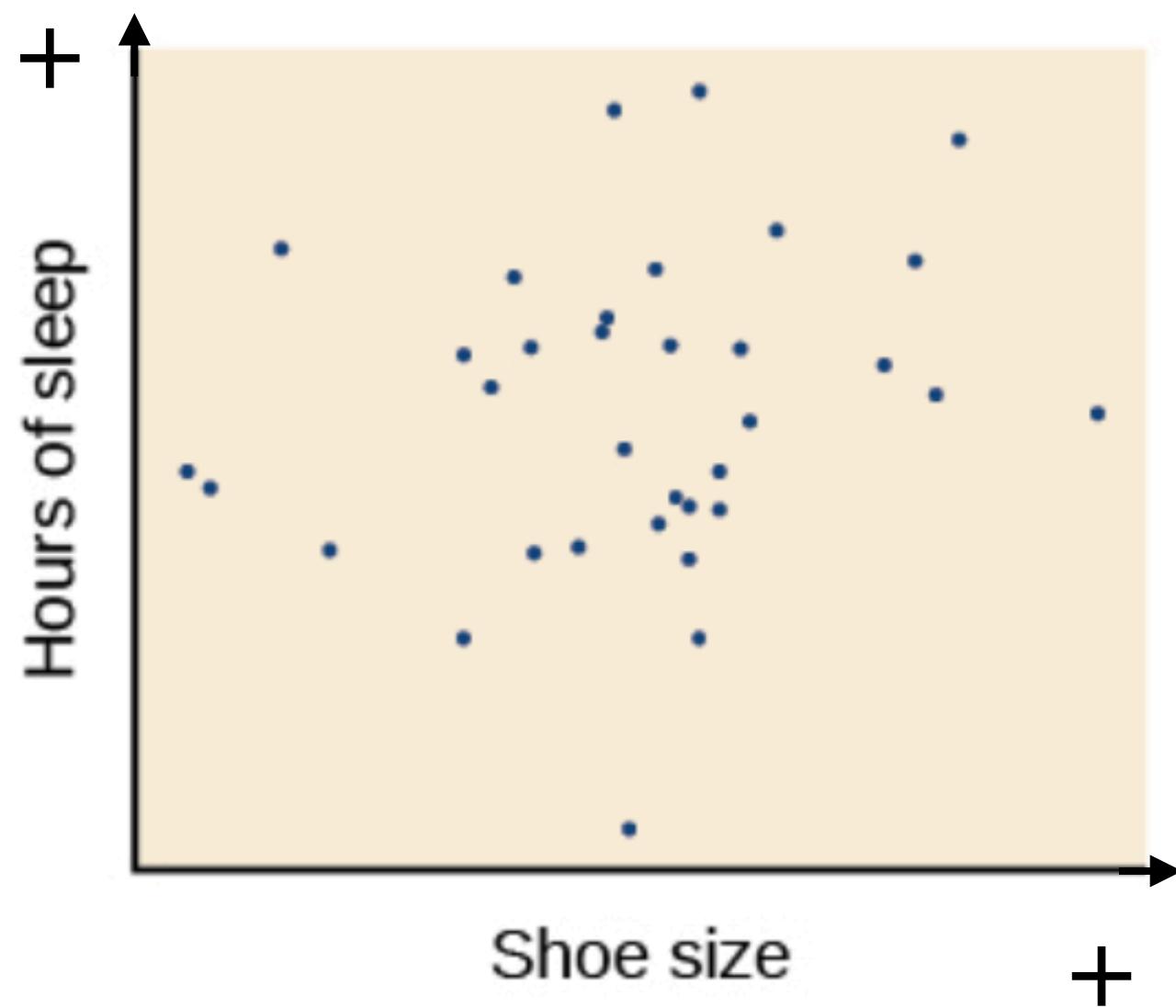


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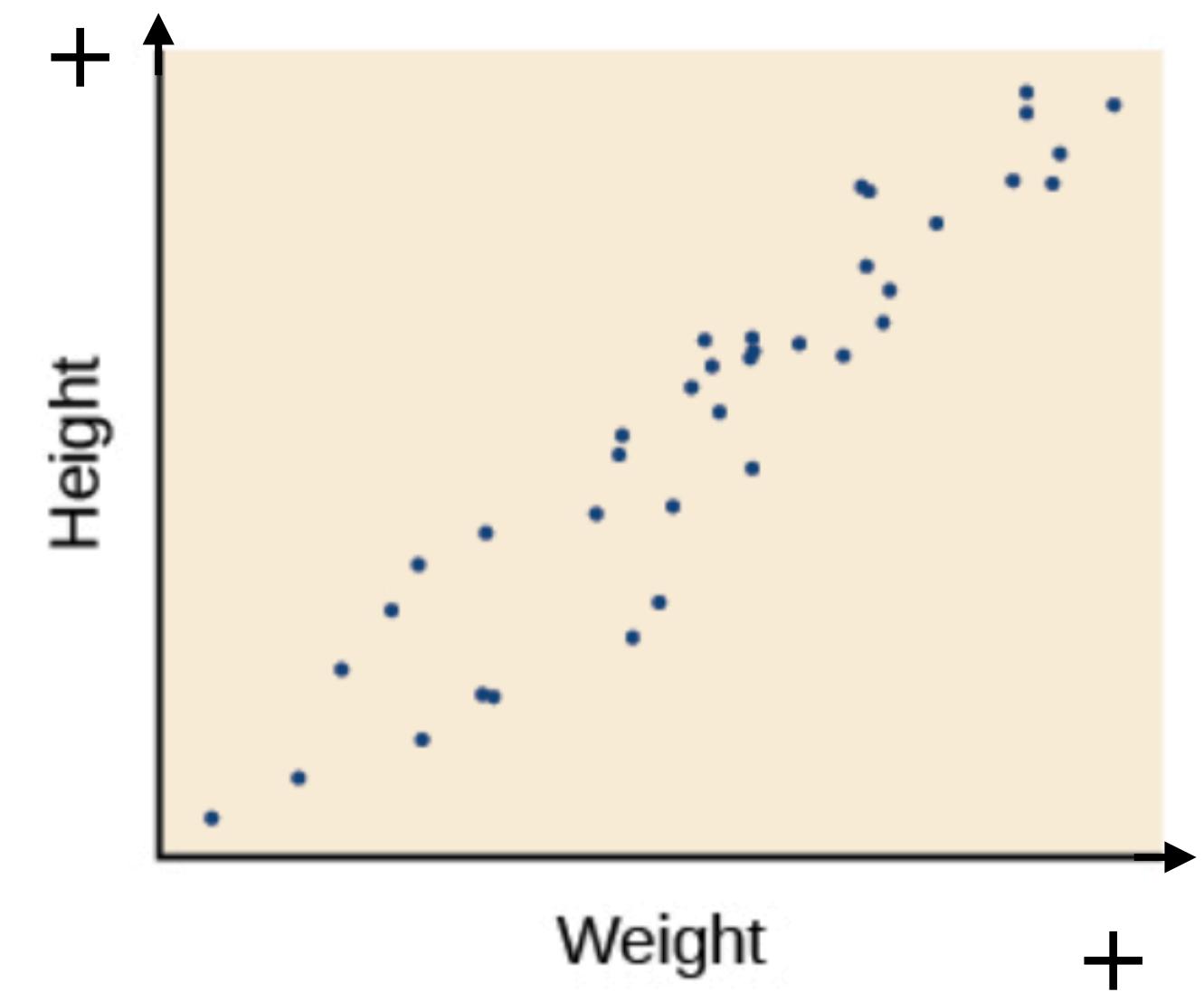
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**Negative**  
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# Measuring correlation

Strength and direction

# Measuring correlation

Strength and direction

- The strength and direction of a correlation can be measured by a **correlation coefficient**, which ranges from -1 to 1

- $\rho > 0$  positive correlation
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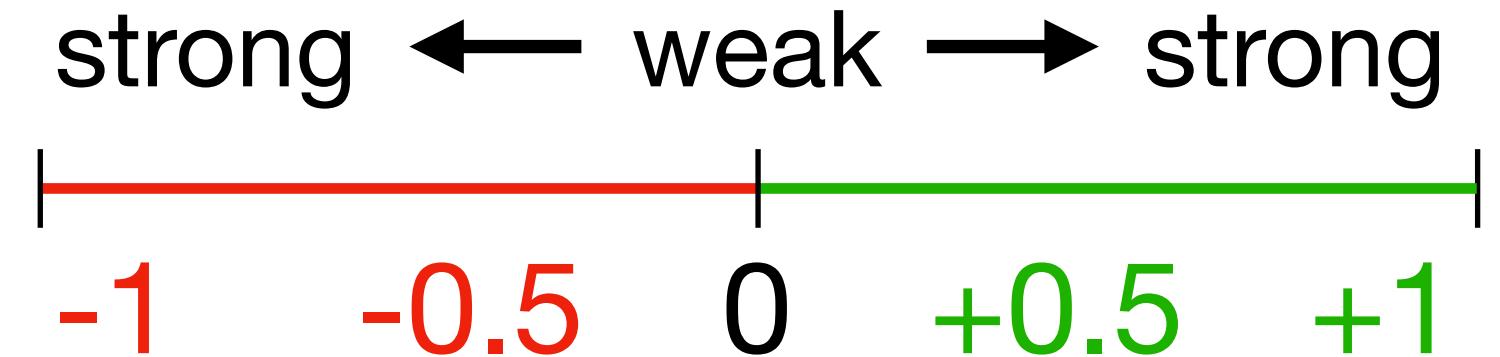
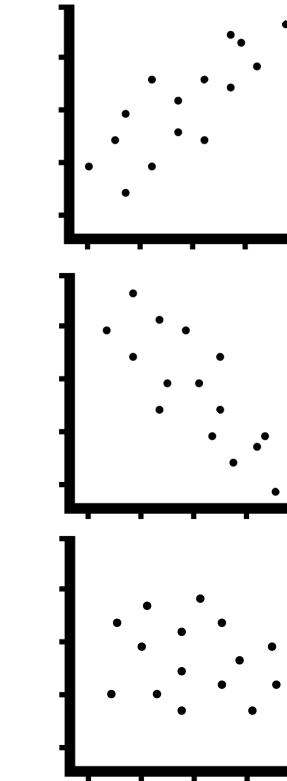


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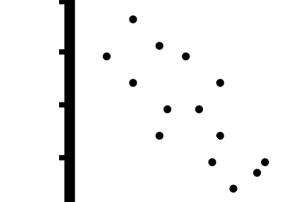
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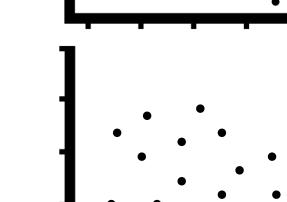
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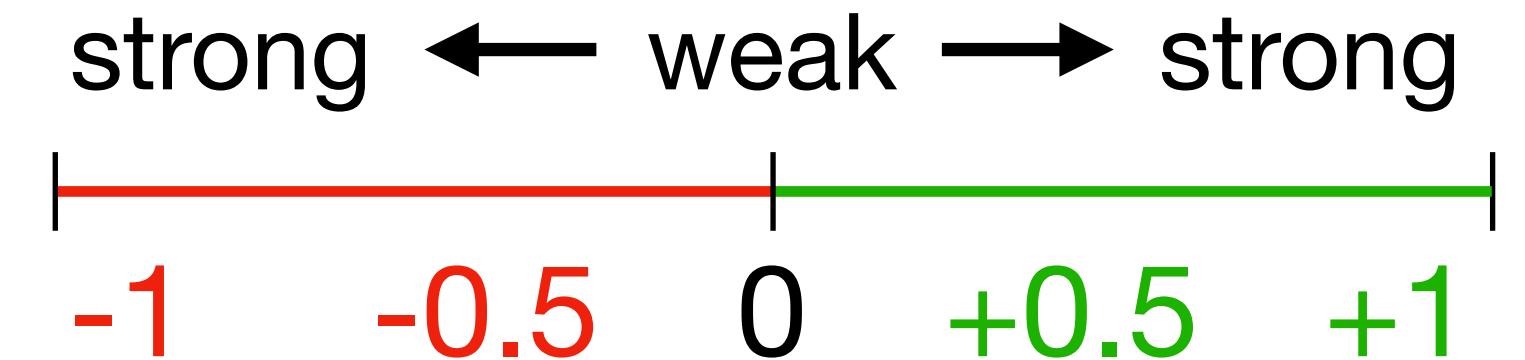


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- The correlation coefficient is usually represented by the letter  $r$  or greek letter  $\rho$  (rho).



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$$\rho(X, Y)$$

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The diagram illustrates the formula for Pearson's correlation coefficient,  $\rho(X, Y)$ . A blue arrow points from the text 'Pearson's correlation between  $X$  and  $Y$ ' to the symbol  $\rho(X, Y)$ . Another blue arrow points from the text 'Expected values of the product' to the term  $E[XY] - E[X]E[Y]$ . A third blue arrow points from the text 'The product of the standard deviations of  $X$  and  $Y$ ' to the denominator  $\sigma_X \sigma_Y$ .

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  - We estimate the expected value as the mean of  $X$ :

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- $V[X]$  is the variance of  $X$ 
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- It is measured in squared units of  $X$
- $\sigma_X$  is the standard deviation of  $X$ 
  - $\sigma_X = \sqrt{V[X]}$ , which is convenient because it measures dispersion in the same units as  $X$
  - You can calculate it with the functions `std()` from `numpy` or `stdev()` from `statistics`

# **Some univariate statistics notation (iii)**

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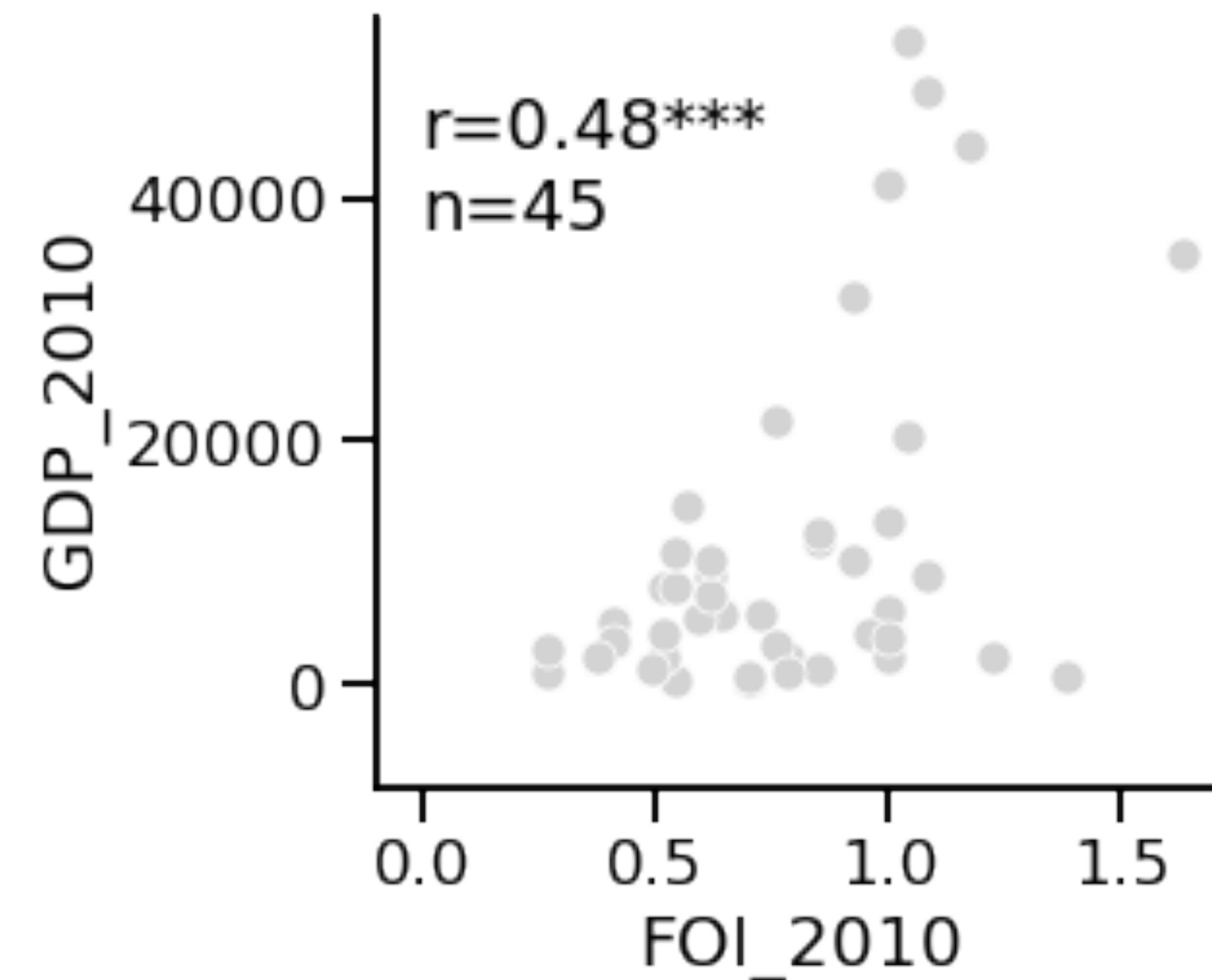
- The principle: correlation as the deviation from  $E[XY] - E[X]E[Y] = 0$  (*no correlation*)
- The absolute value of this difference can be at most  $\sigma_X\sigma_Y$  (*normalizing factor*)
- Thus,  $\sigma_X\sigma_Y$  rescales the difference to be between  $-1$  and  $1$

Pearson's correlation  
between  $X$  and  $Y$

$$\rho(X, Y) = \frac{E[XY] - E[X]E[Y]}{\sigma_X\sigma_Y}$$

# Correlation between FOI and GDP

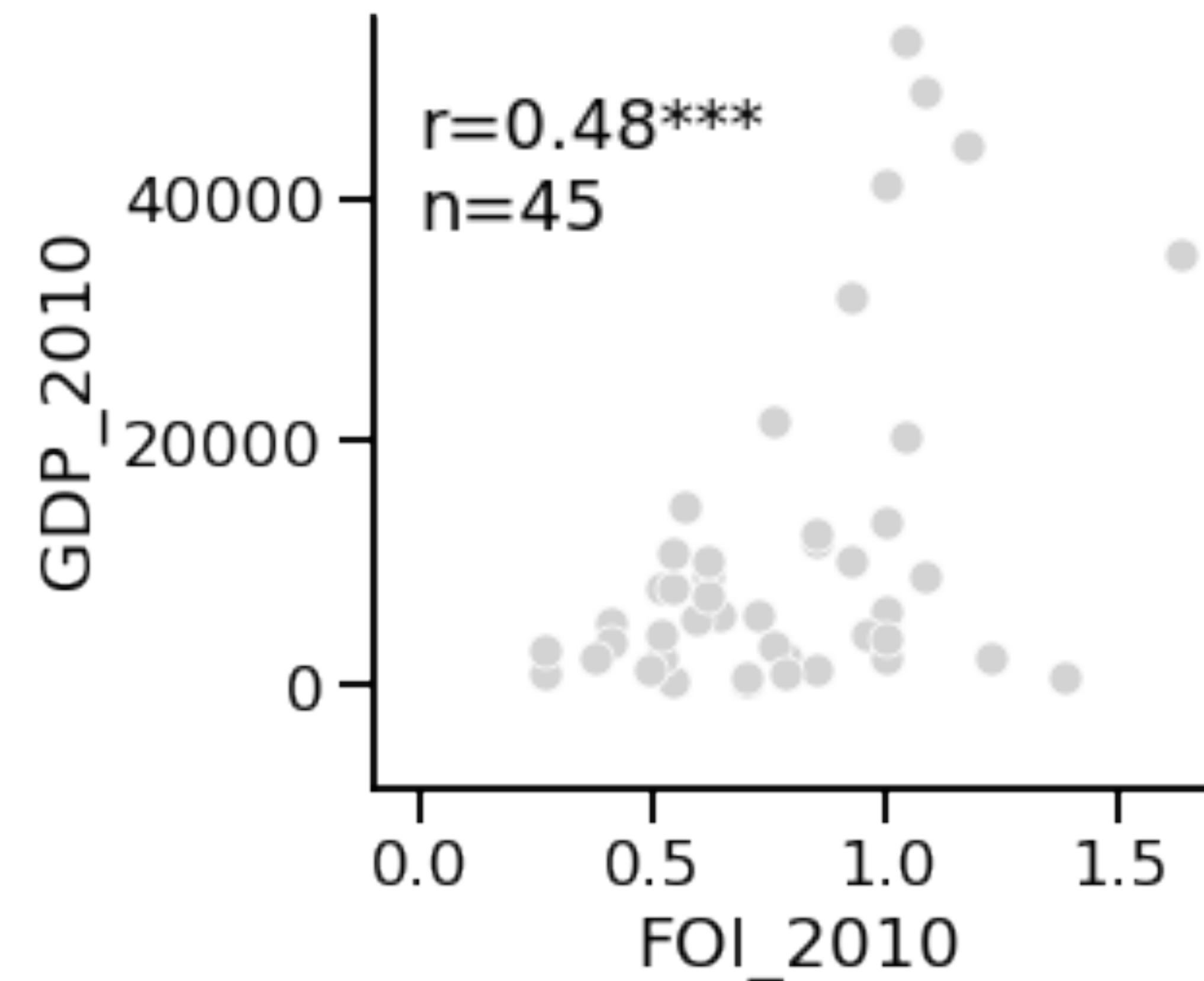
Pearson's correlation coefficient



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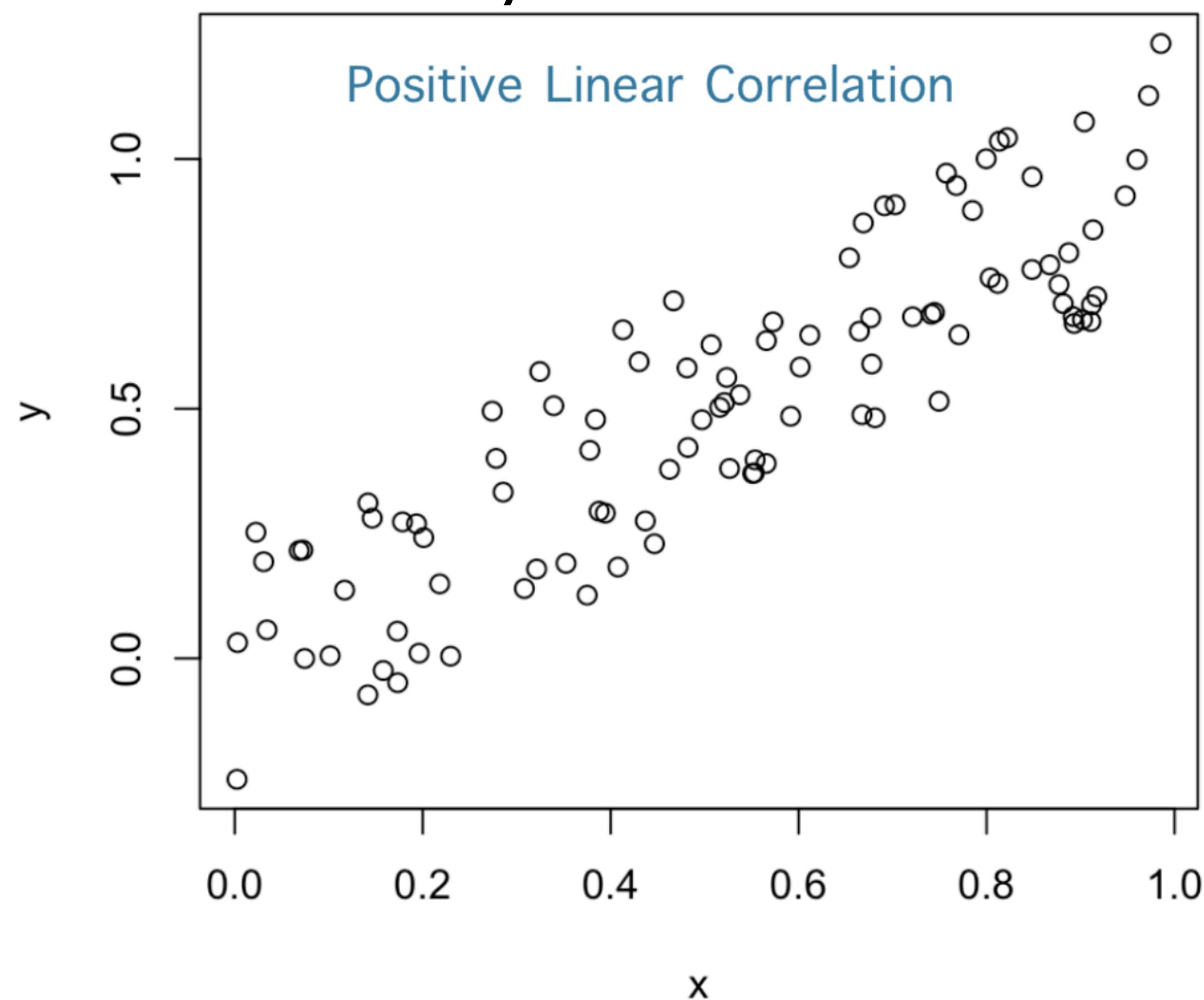
**Positive and moderate correlation**



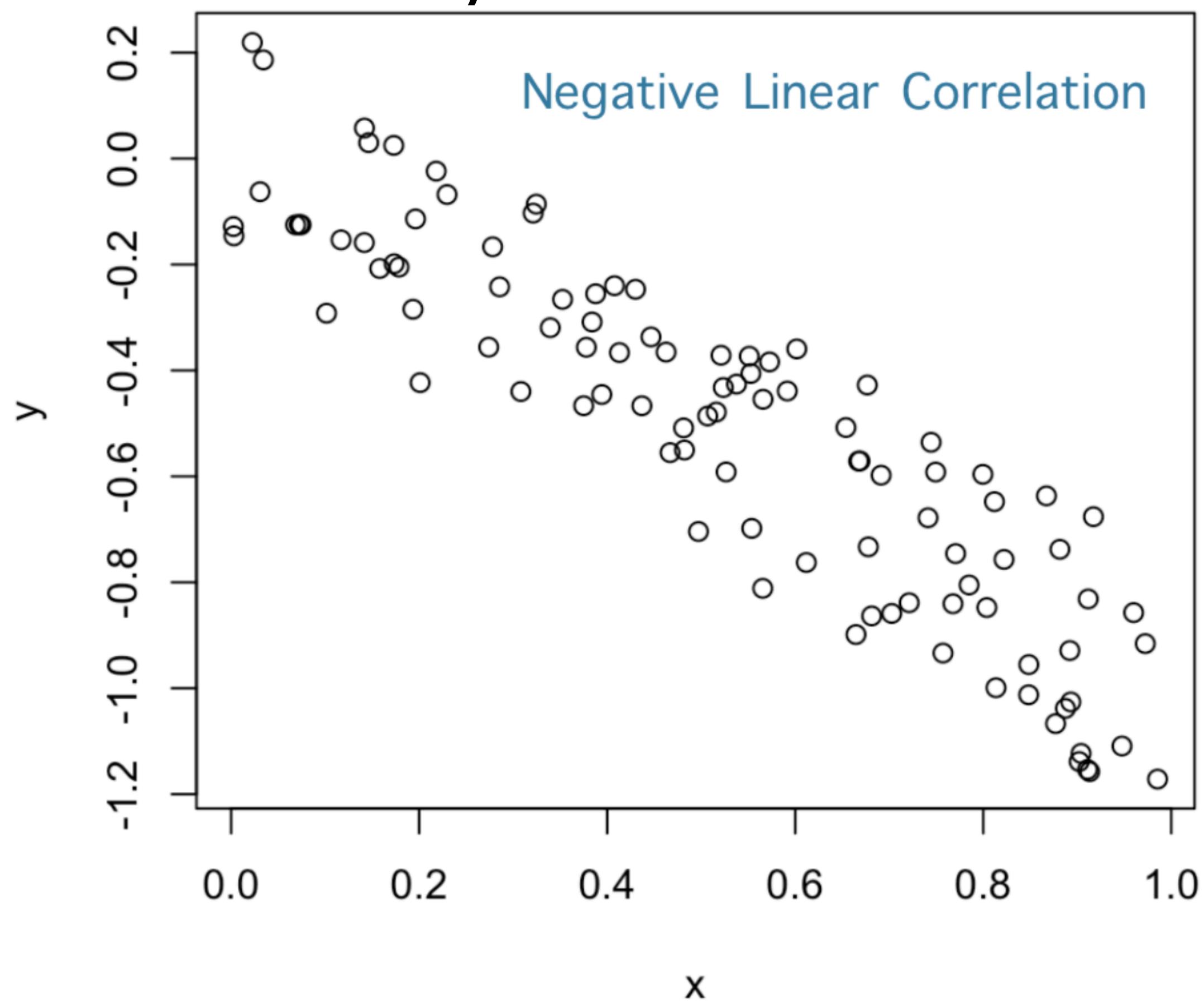
# More examples

Pearson's correlation coefficient

$$\rho = 0.8765$$



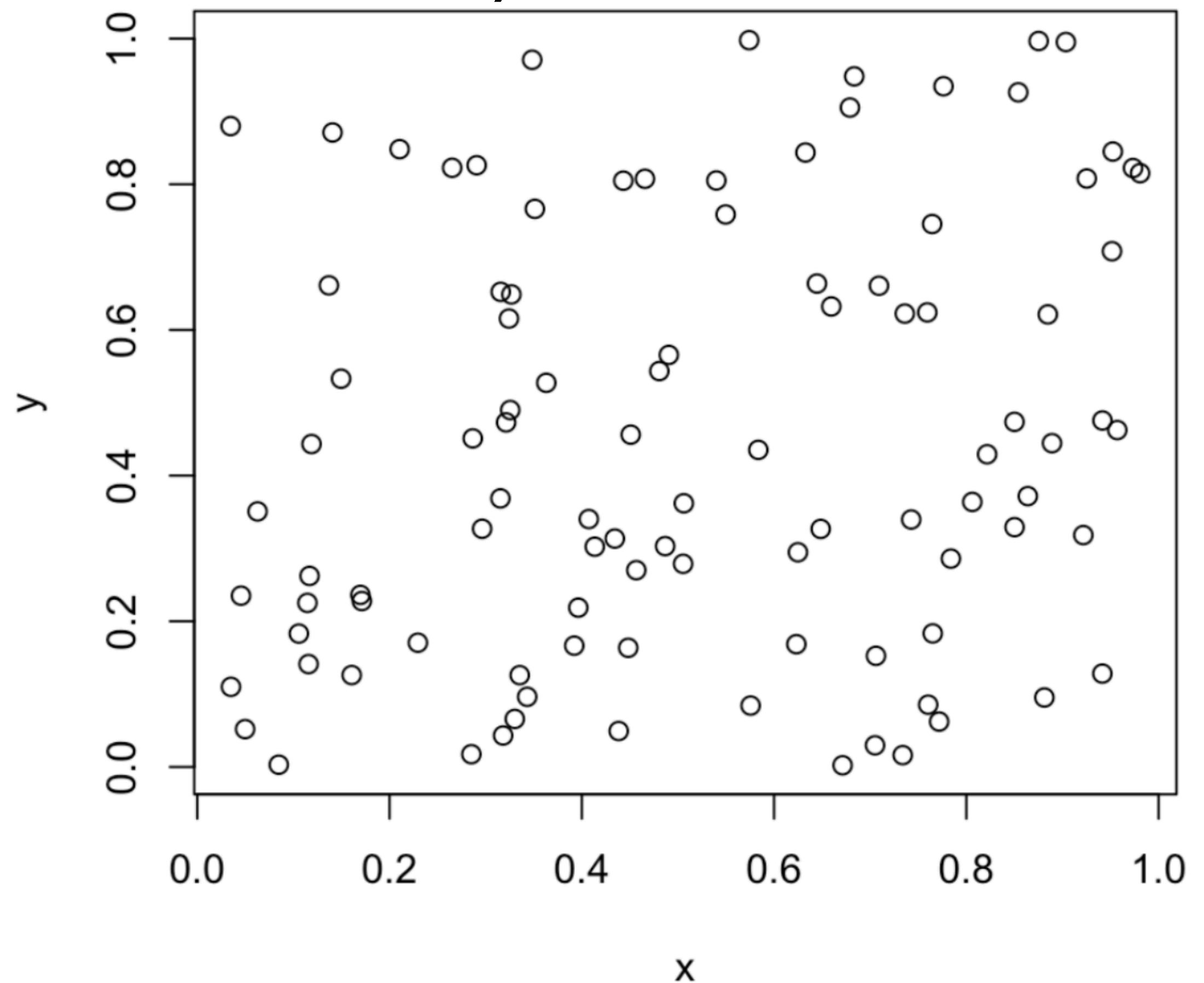
$$\rho = -0.9046$$



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Pearson's correlation coefficient

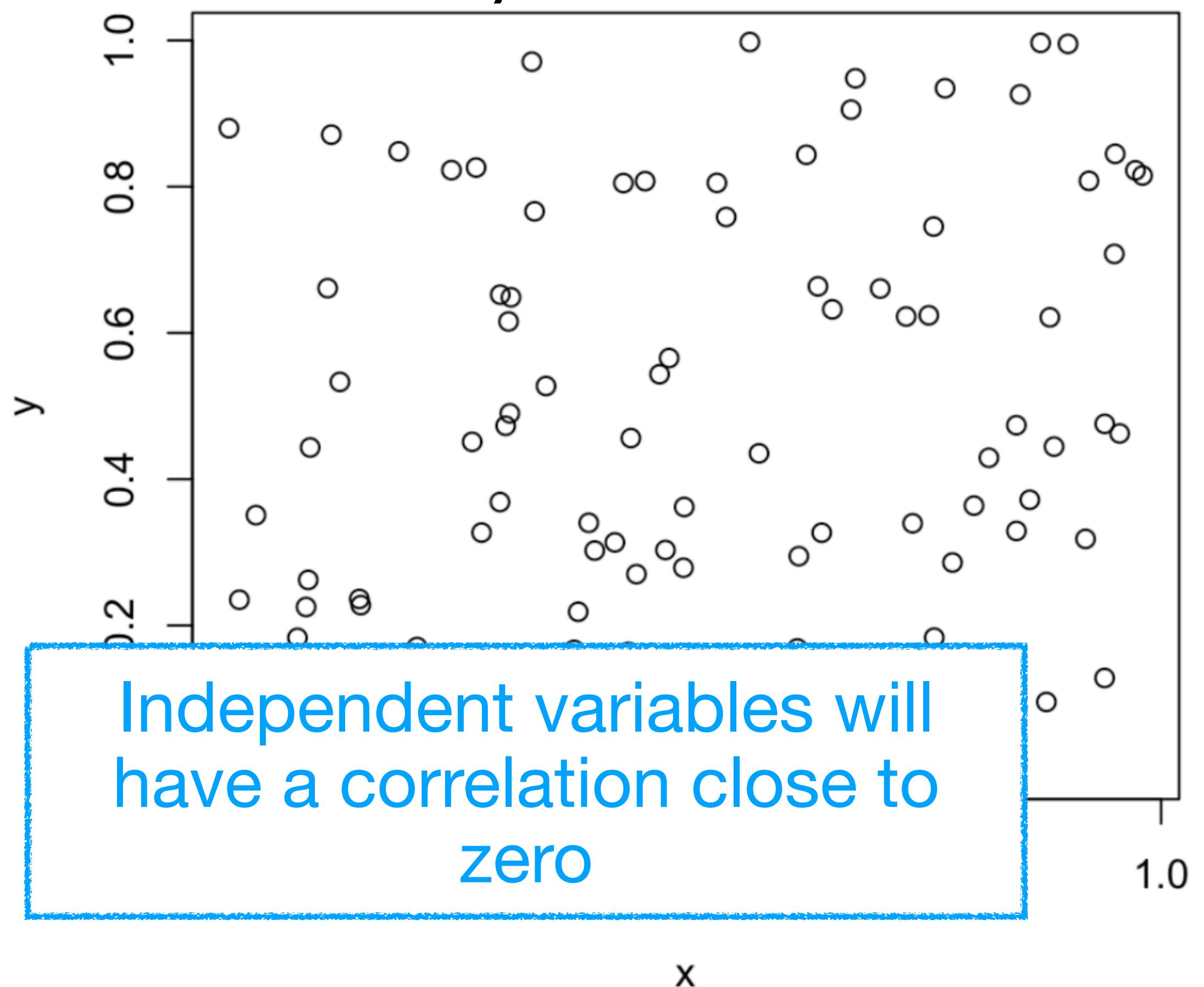
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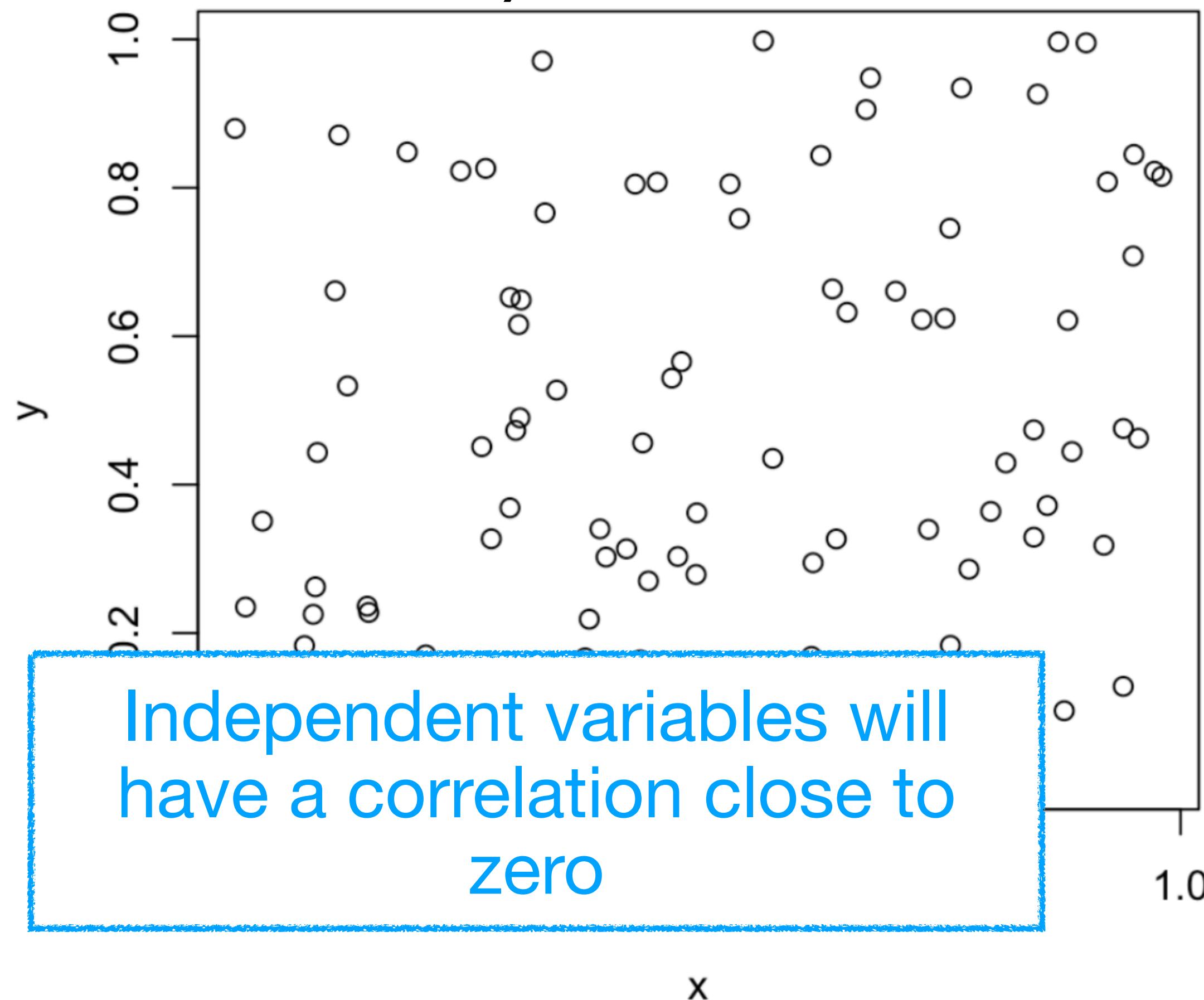
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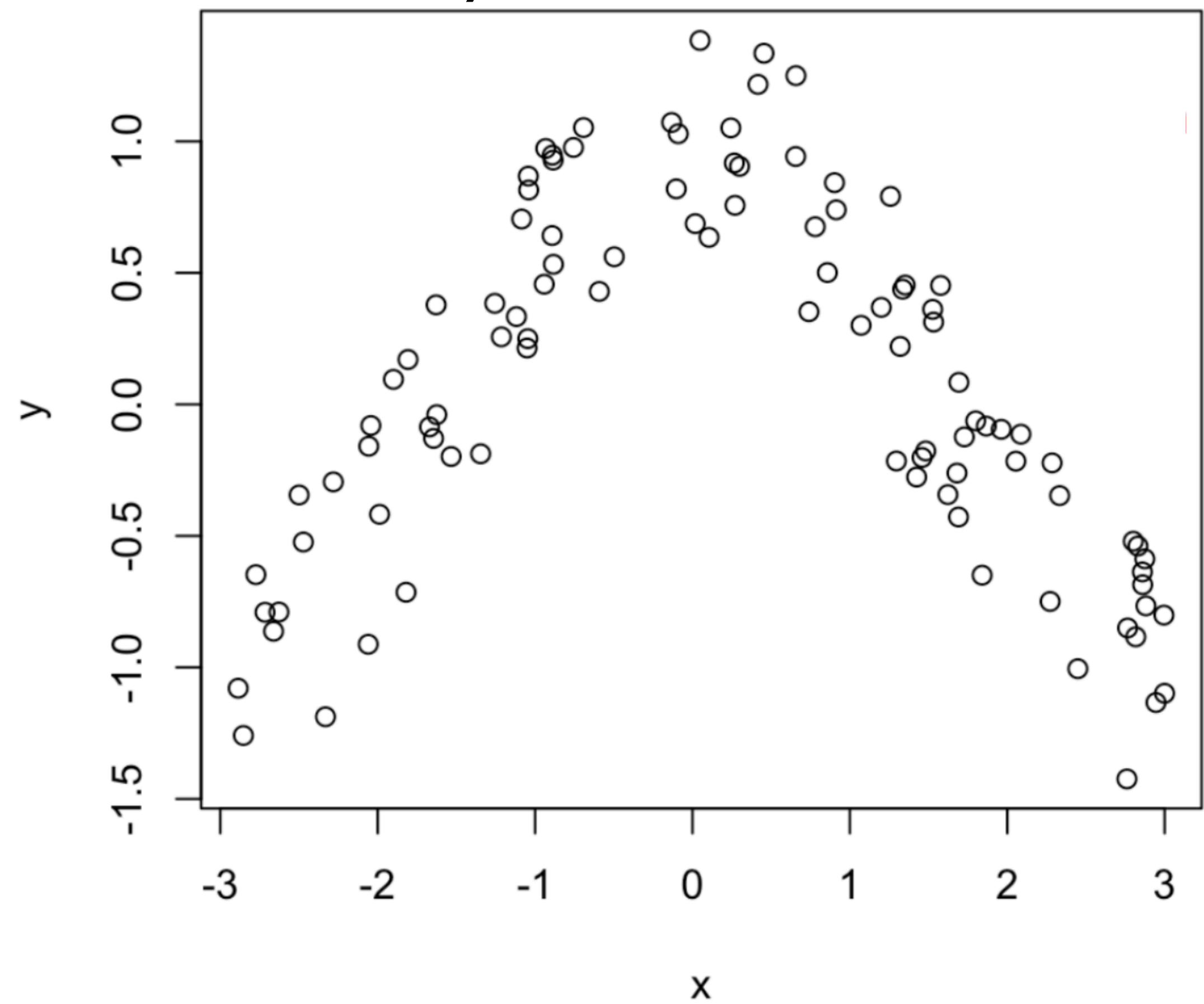
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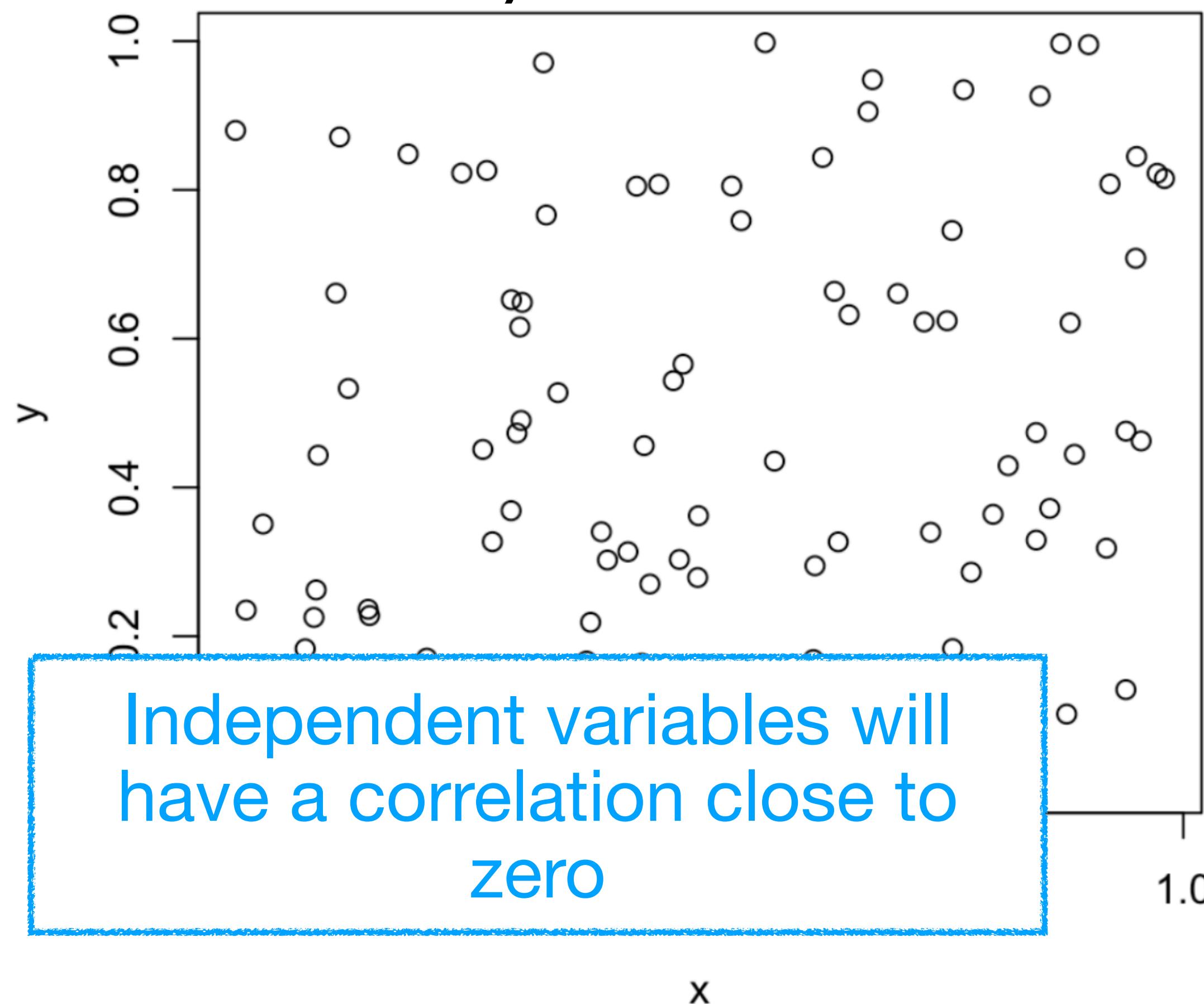
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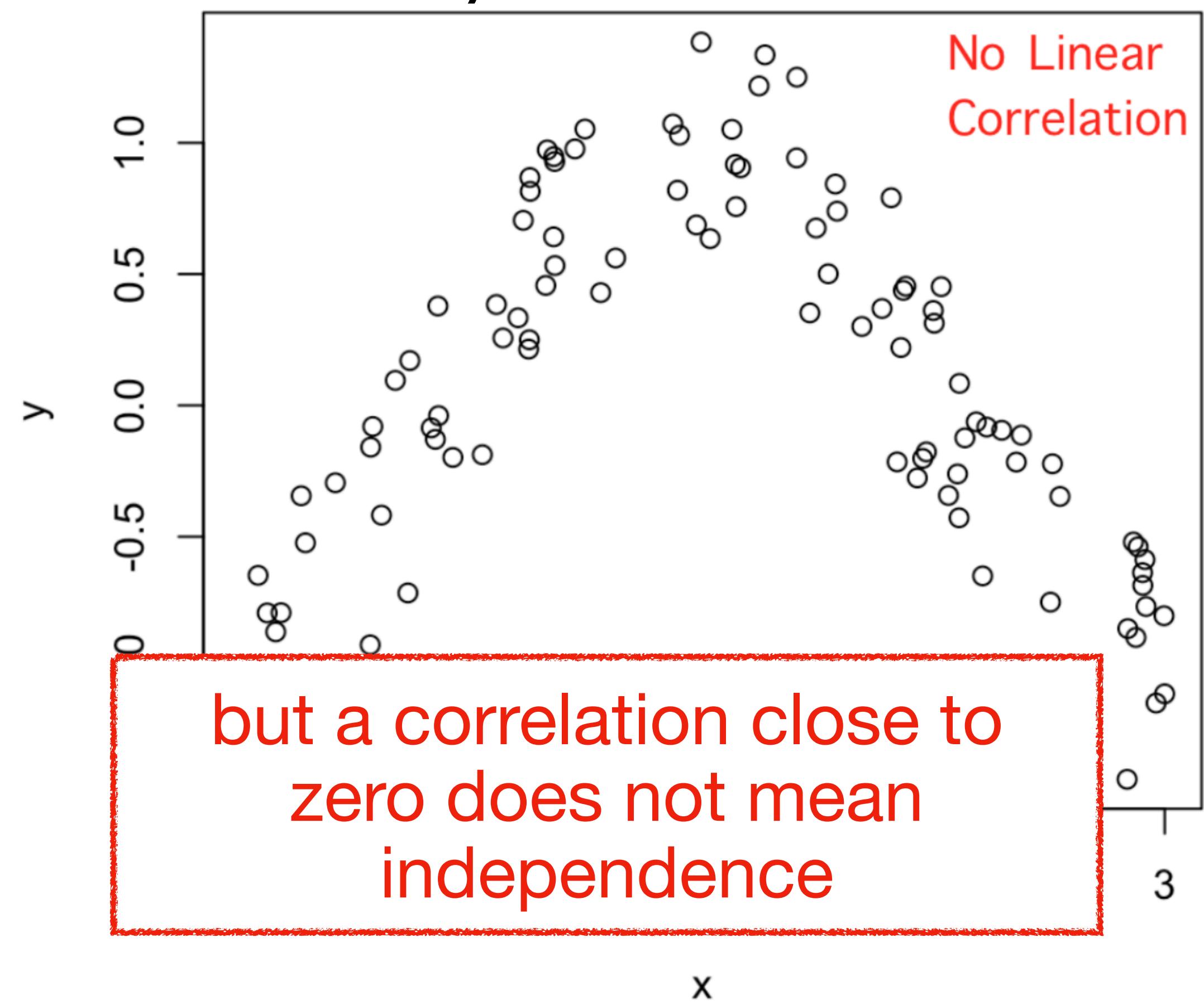
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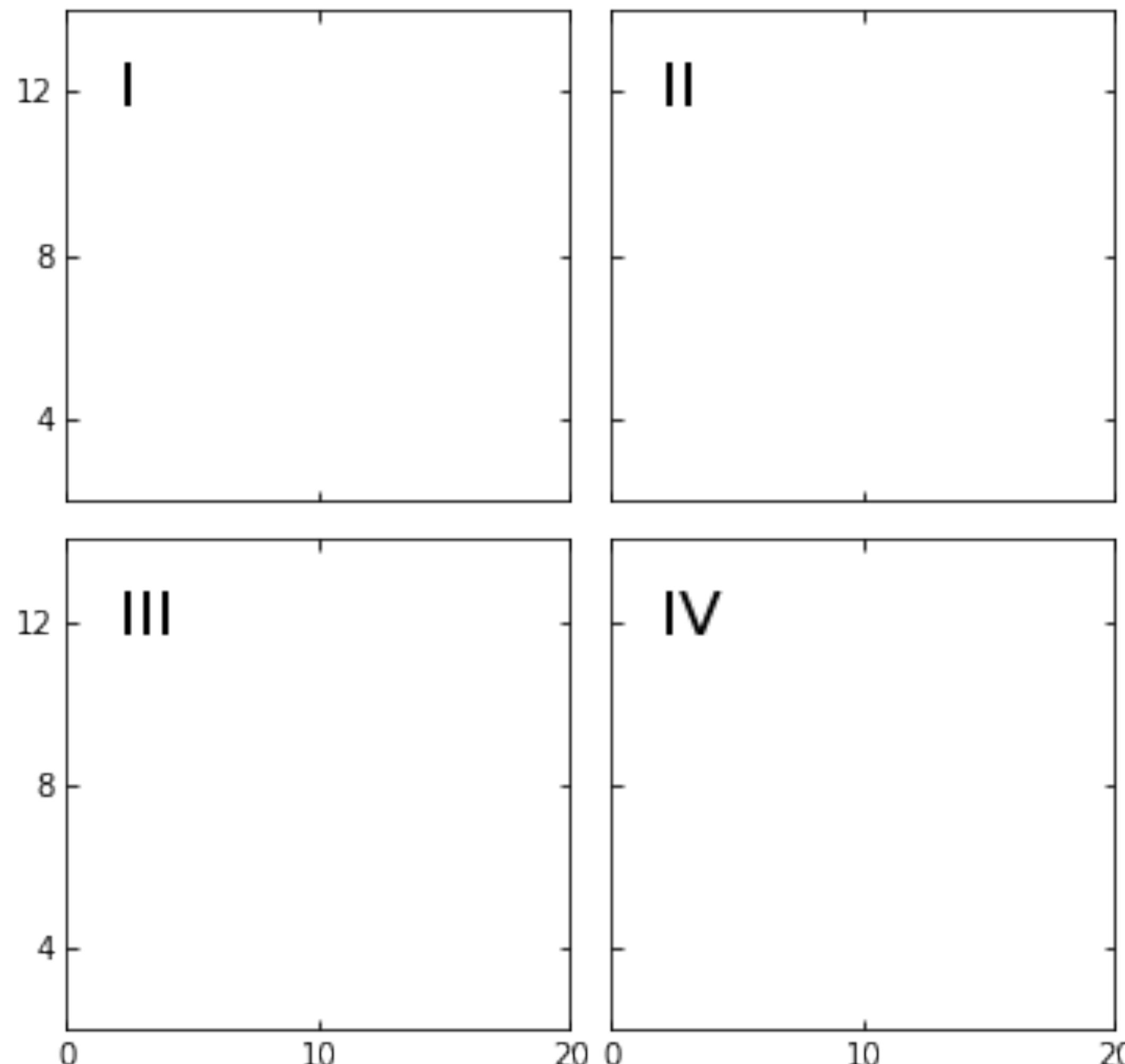
# **Anscombe's quartet**

"numerical calculations are exact, but graphs are rough"

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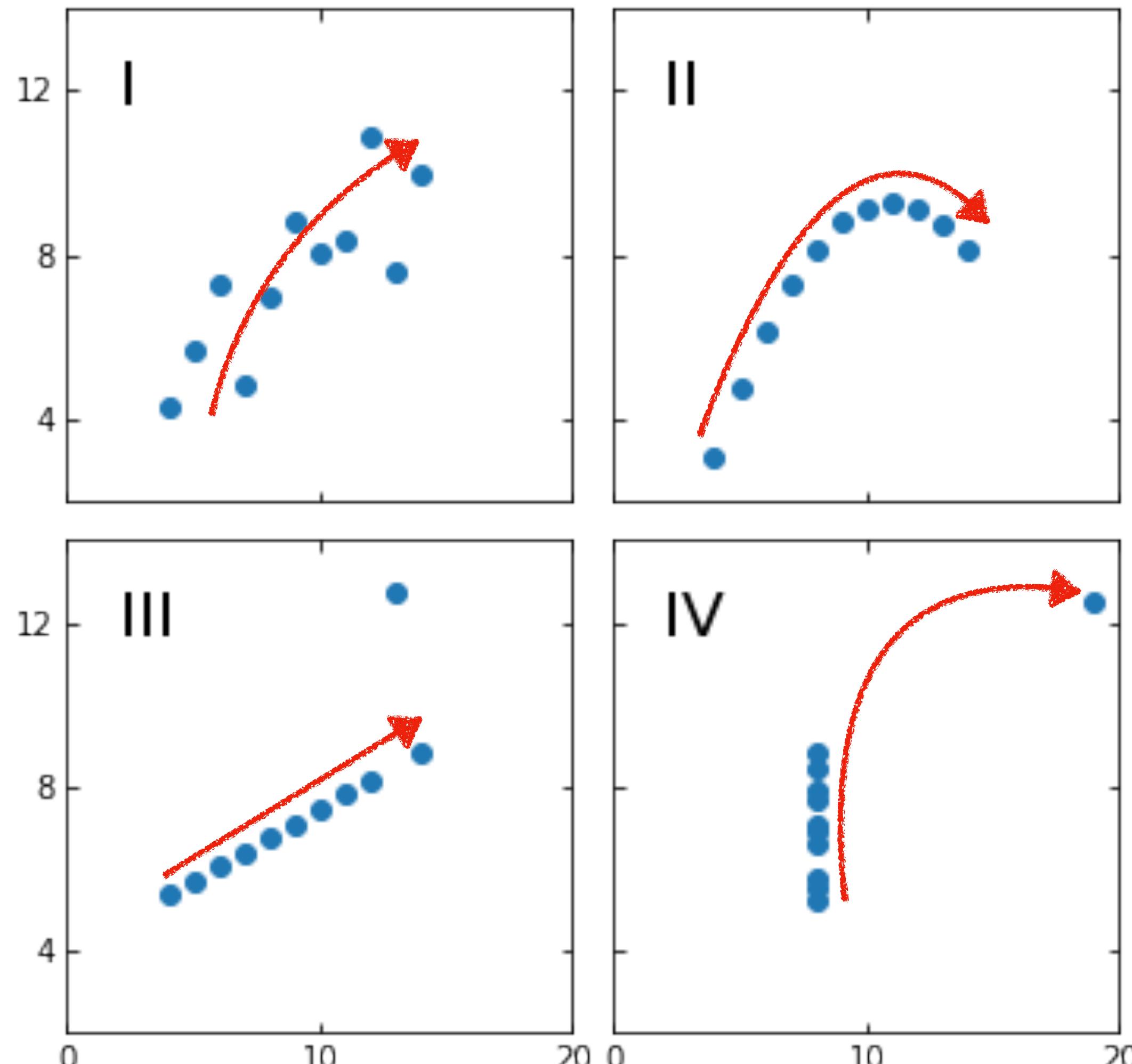
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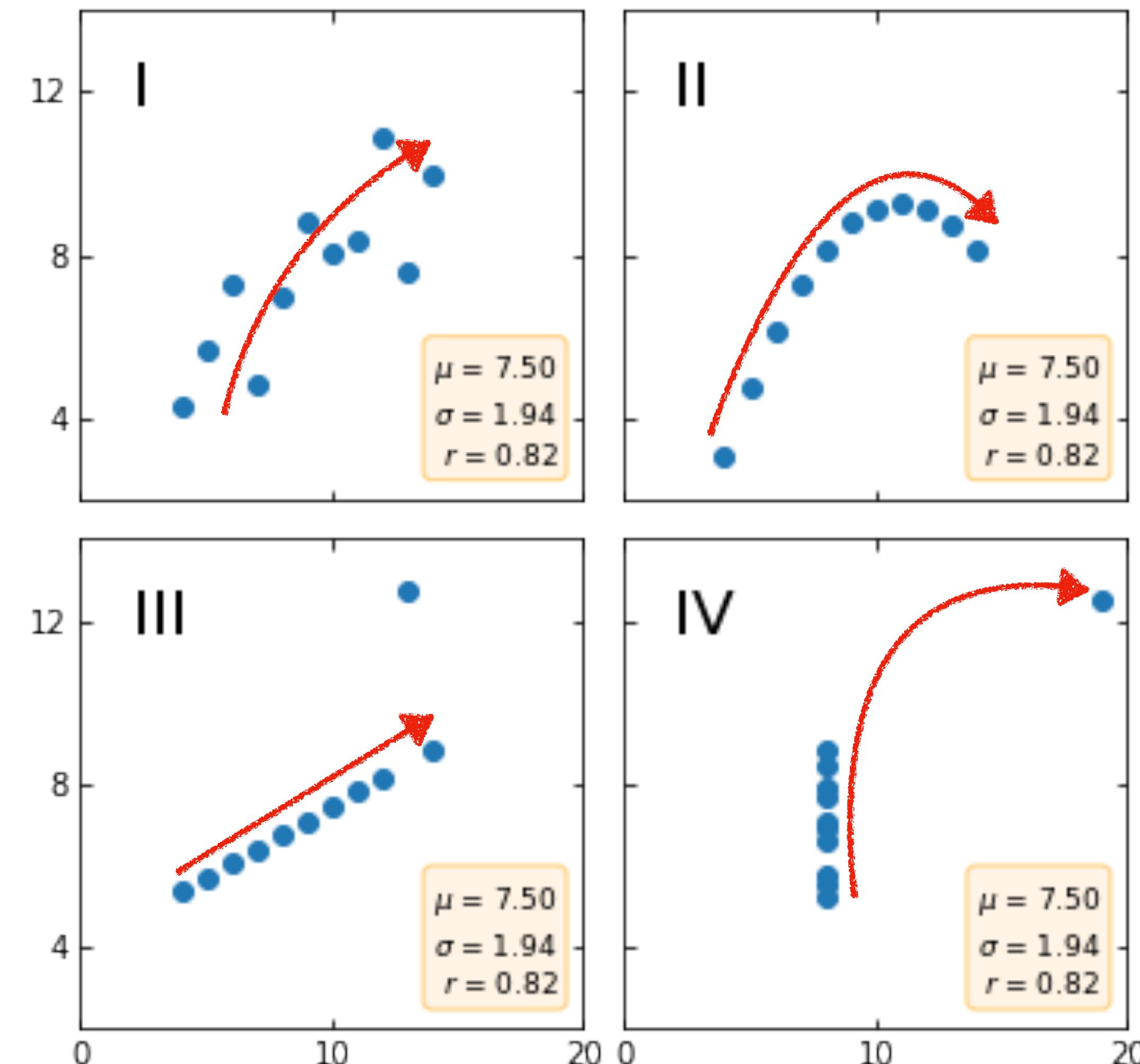
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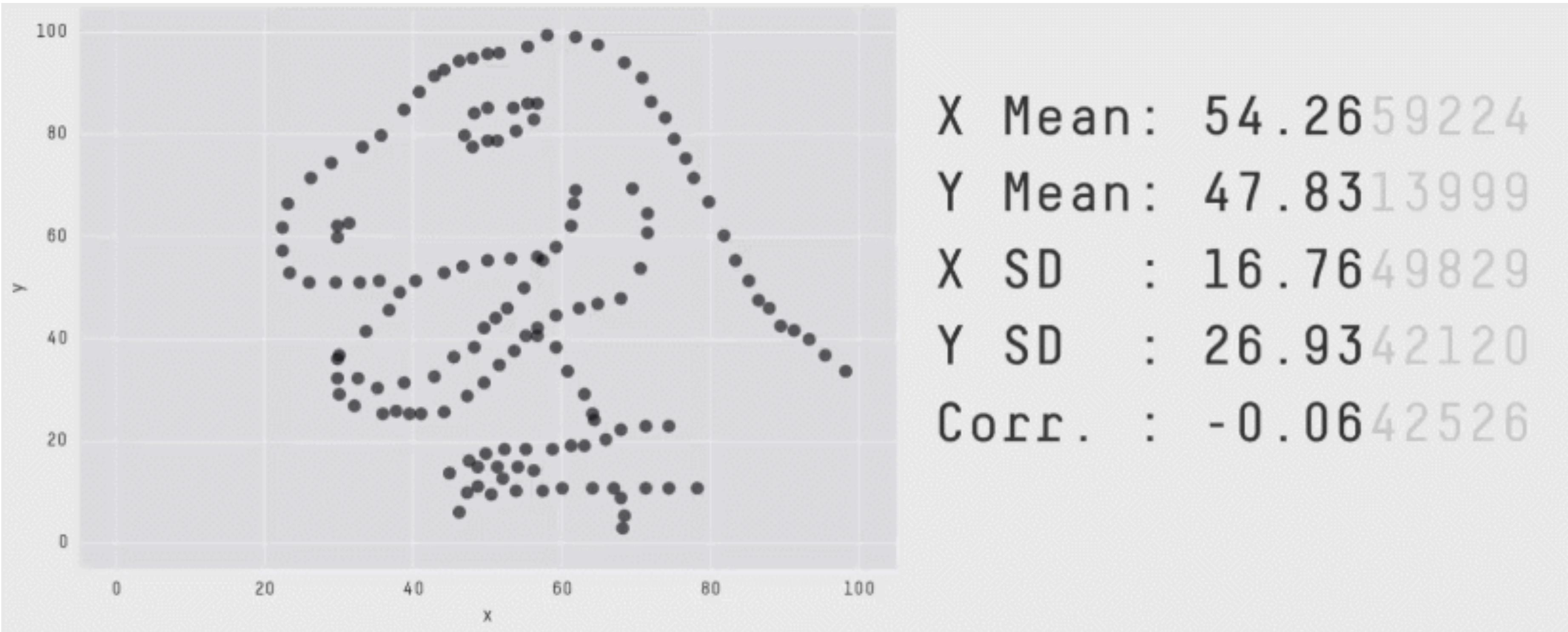
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- These are 4 different datasets ( $X, Y$ )
- Qualitatively, they are very different
- Quantitative, they are the same: they have the same mean, standard deviation, and Pearson correlation



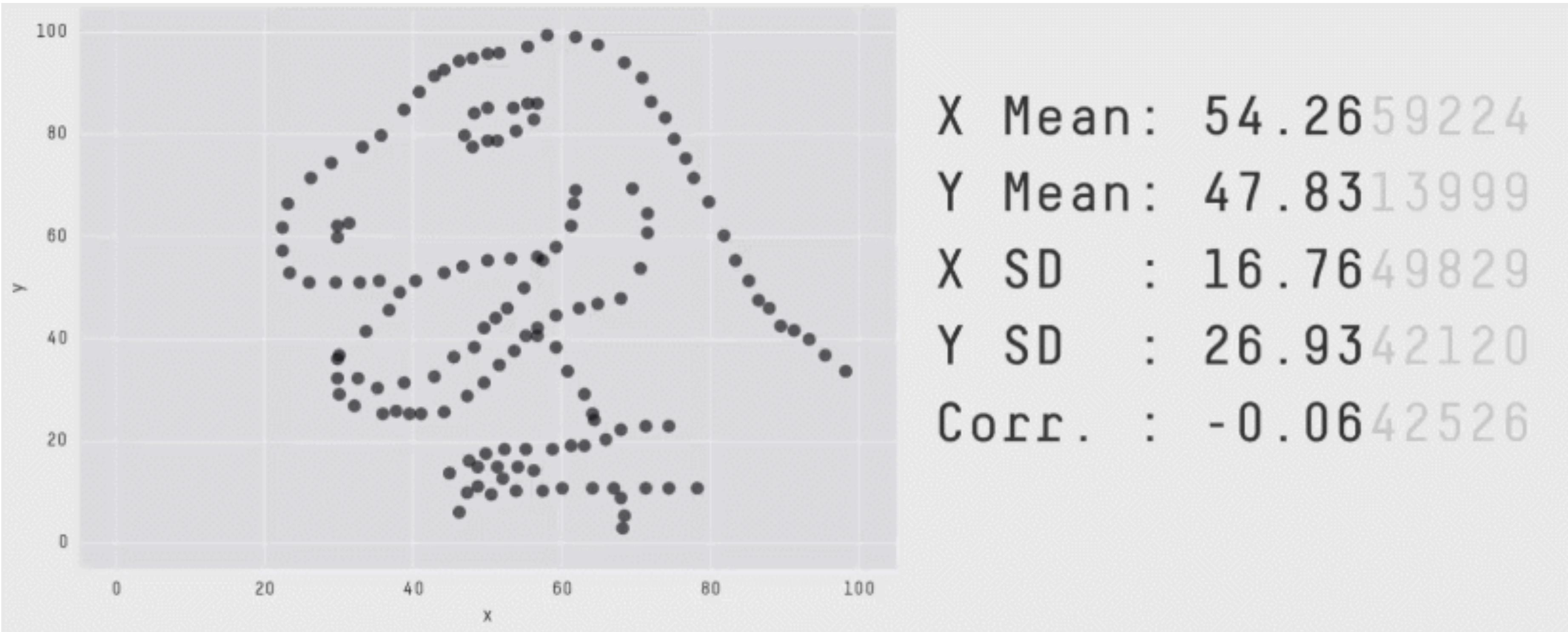
# The Datasaurus dozen

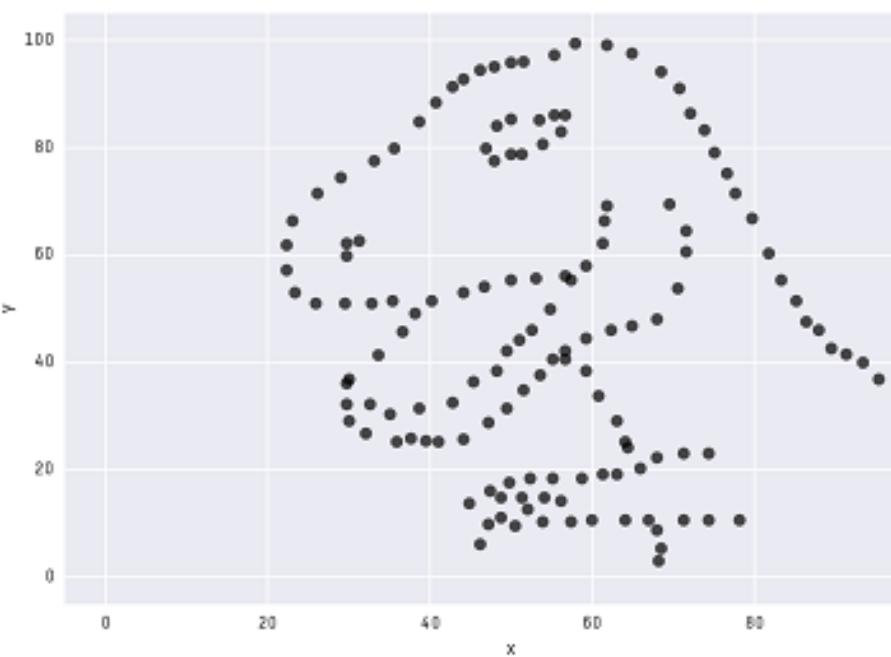
Same Stats, different Graphs



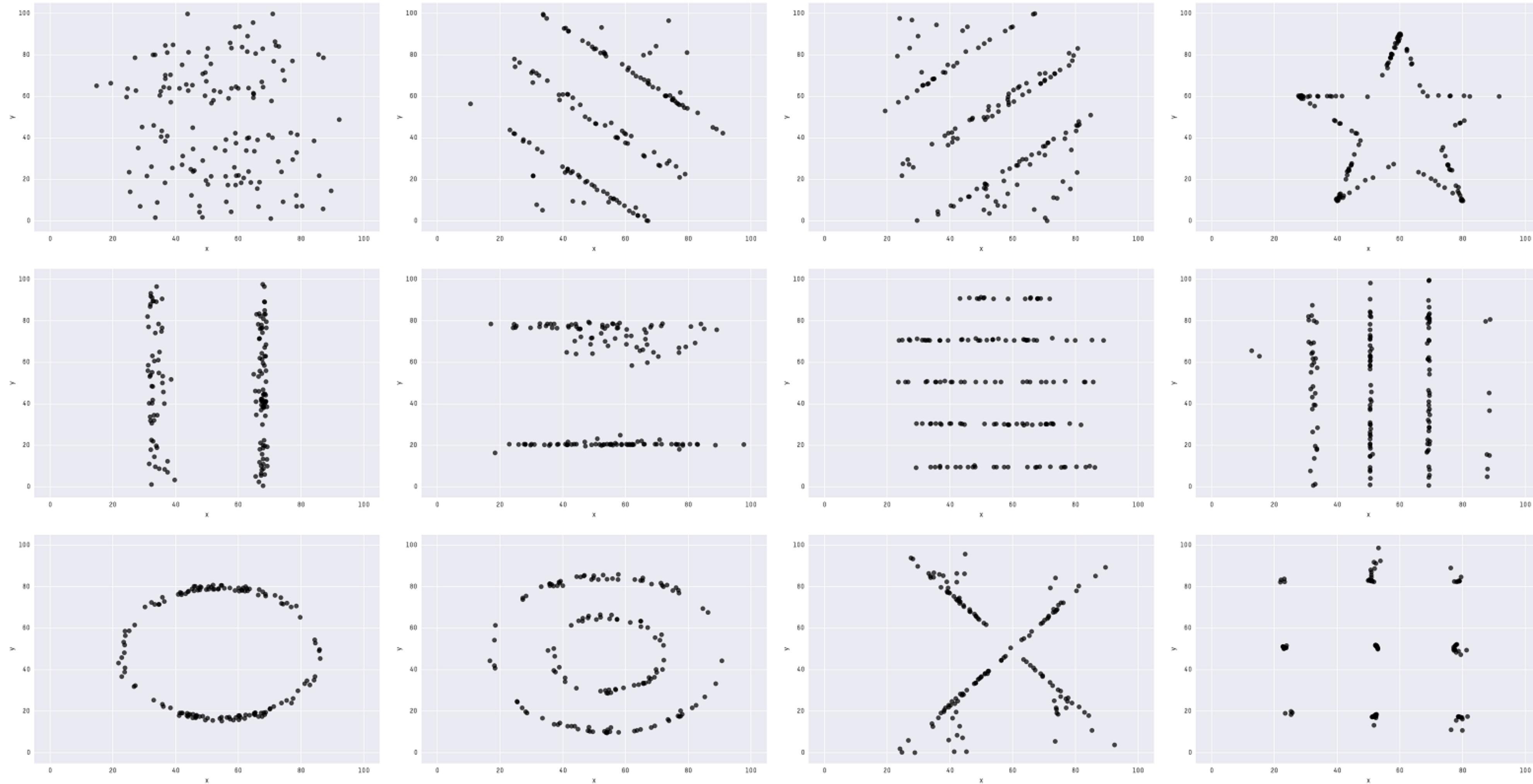
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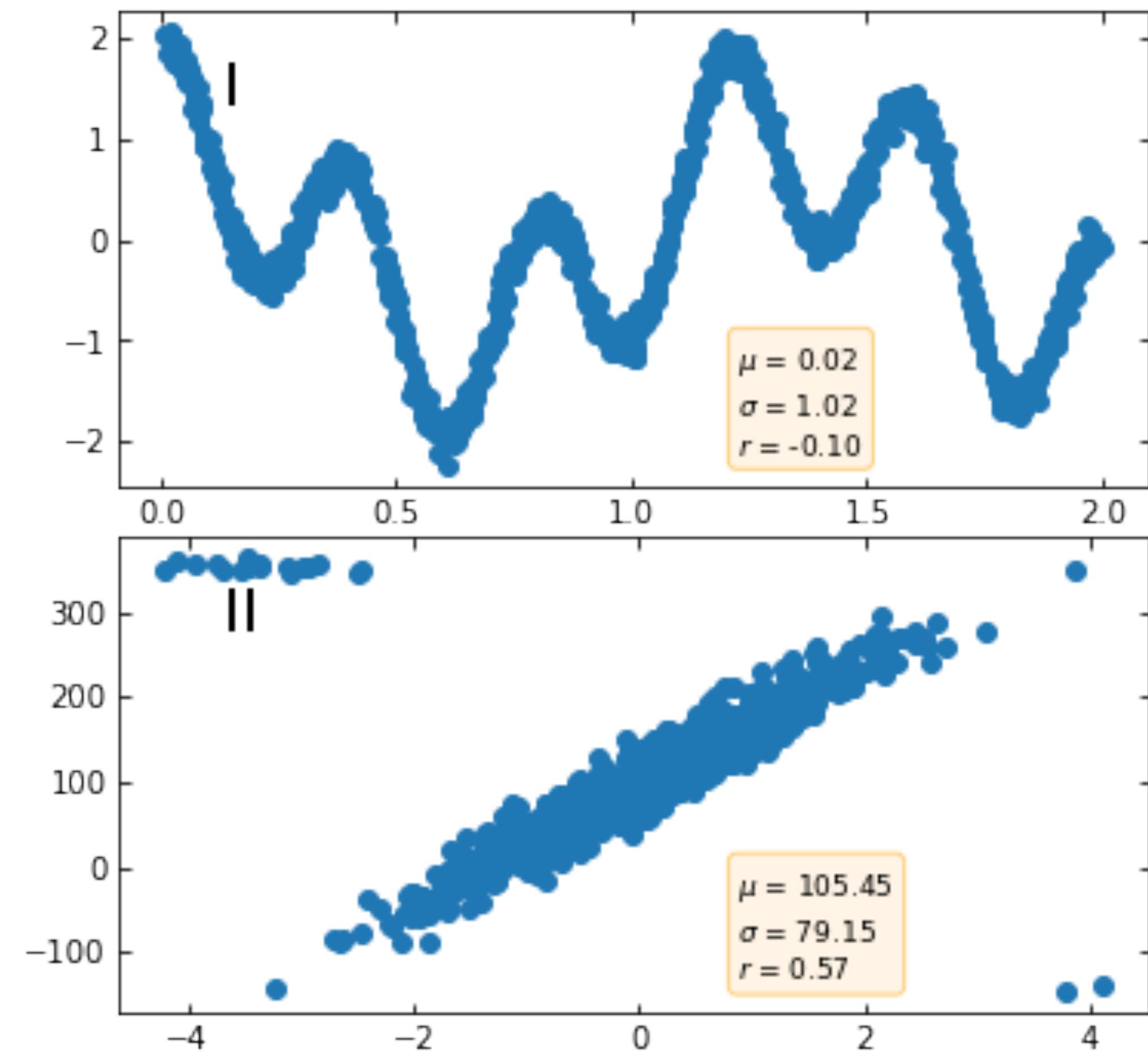
X Mean: 54.26  
Y Mean: 47.83  
X SD : 16.76  
Y SD : 26.93  
Corr. : -0.06



# **Limitations of Correlation**

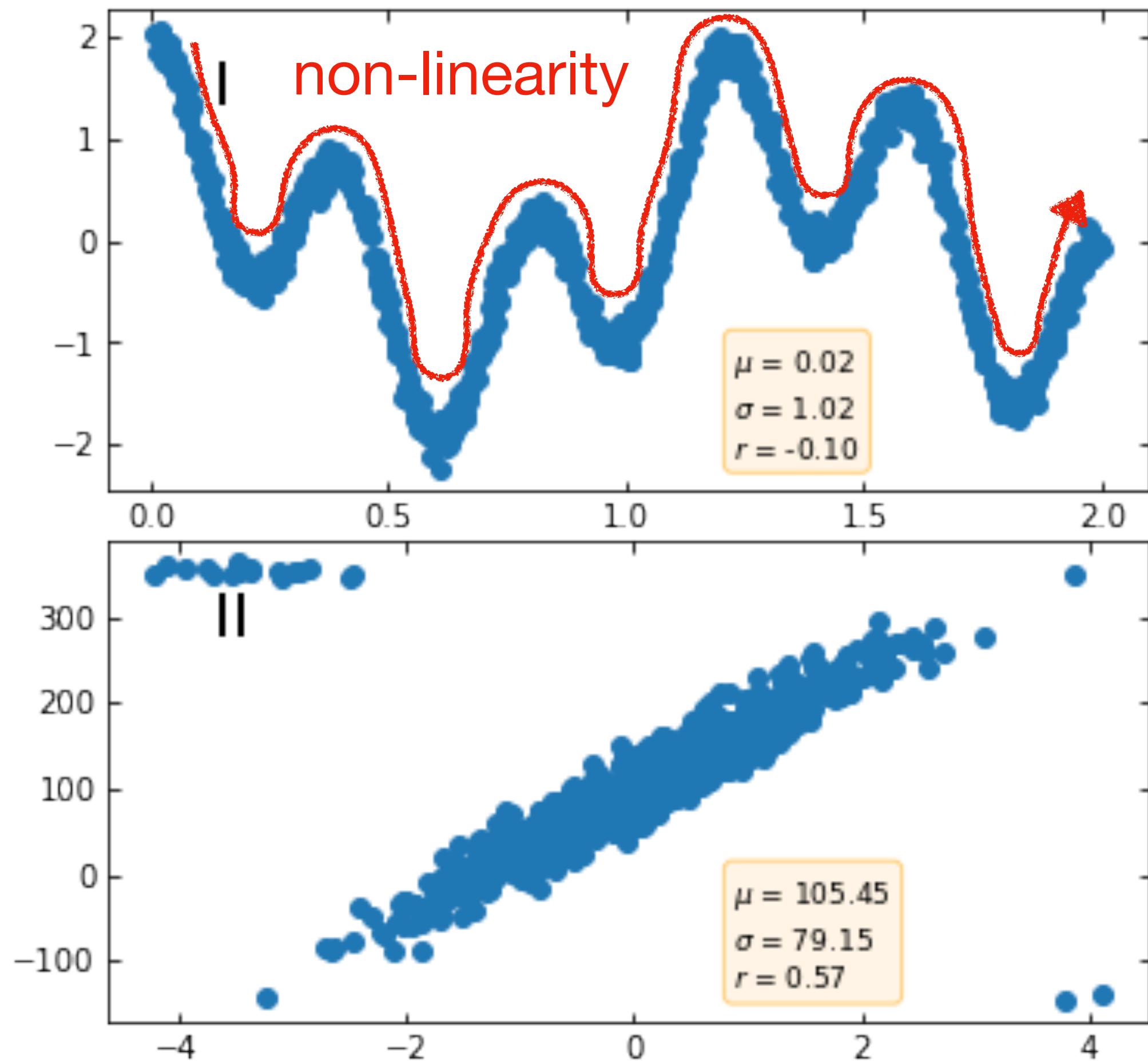
# Limitations of Correlation

- Correlation can be influenced by **non-linear relationships or outliers**



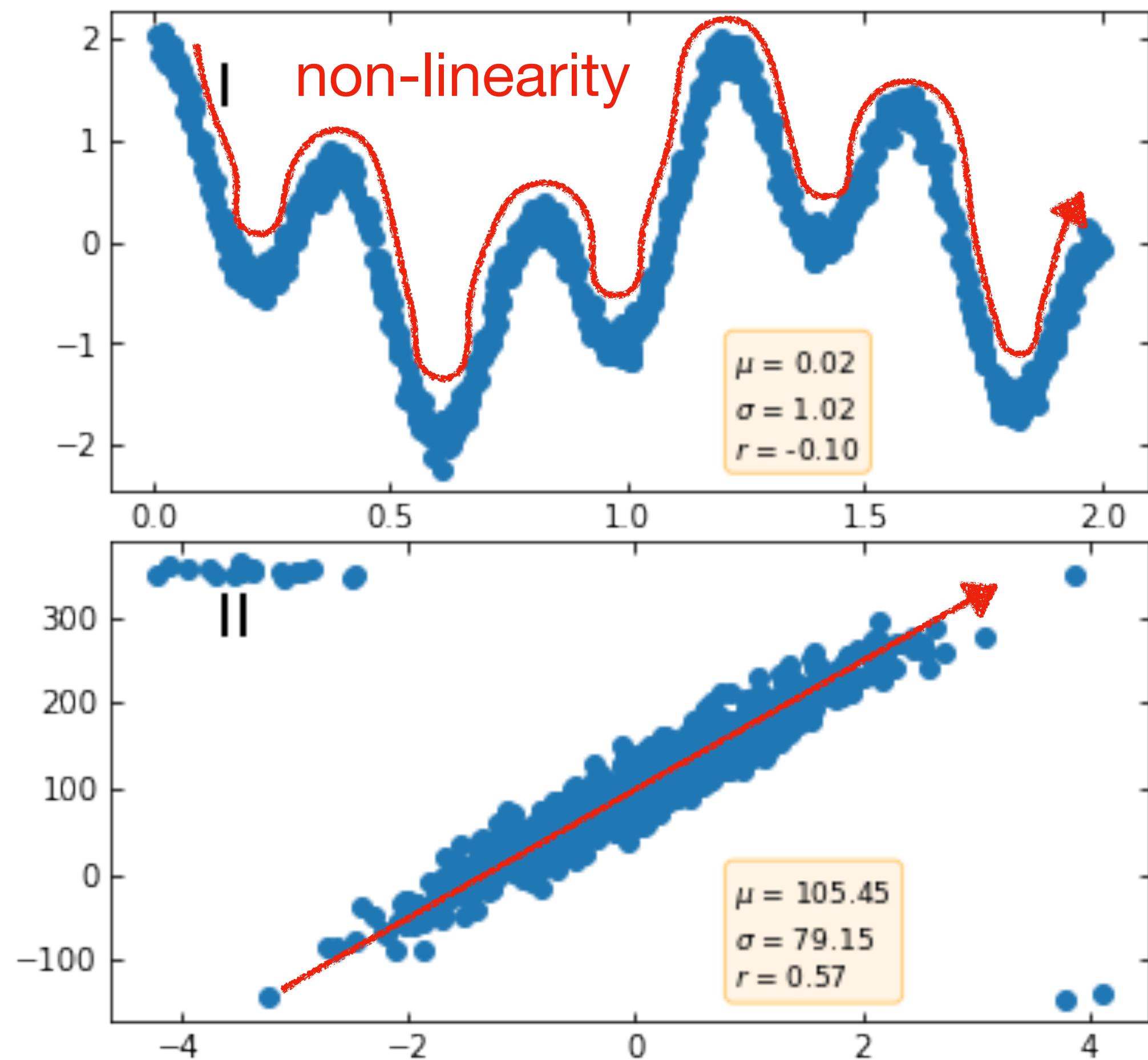
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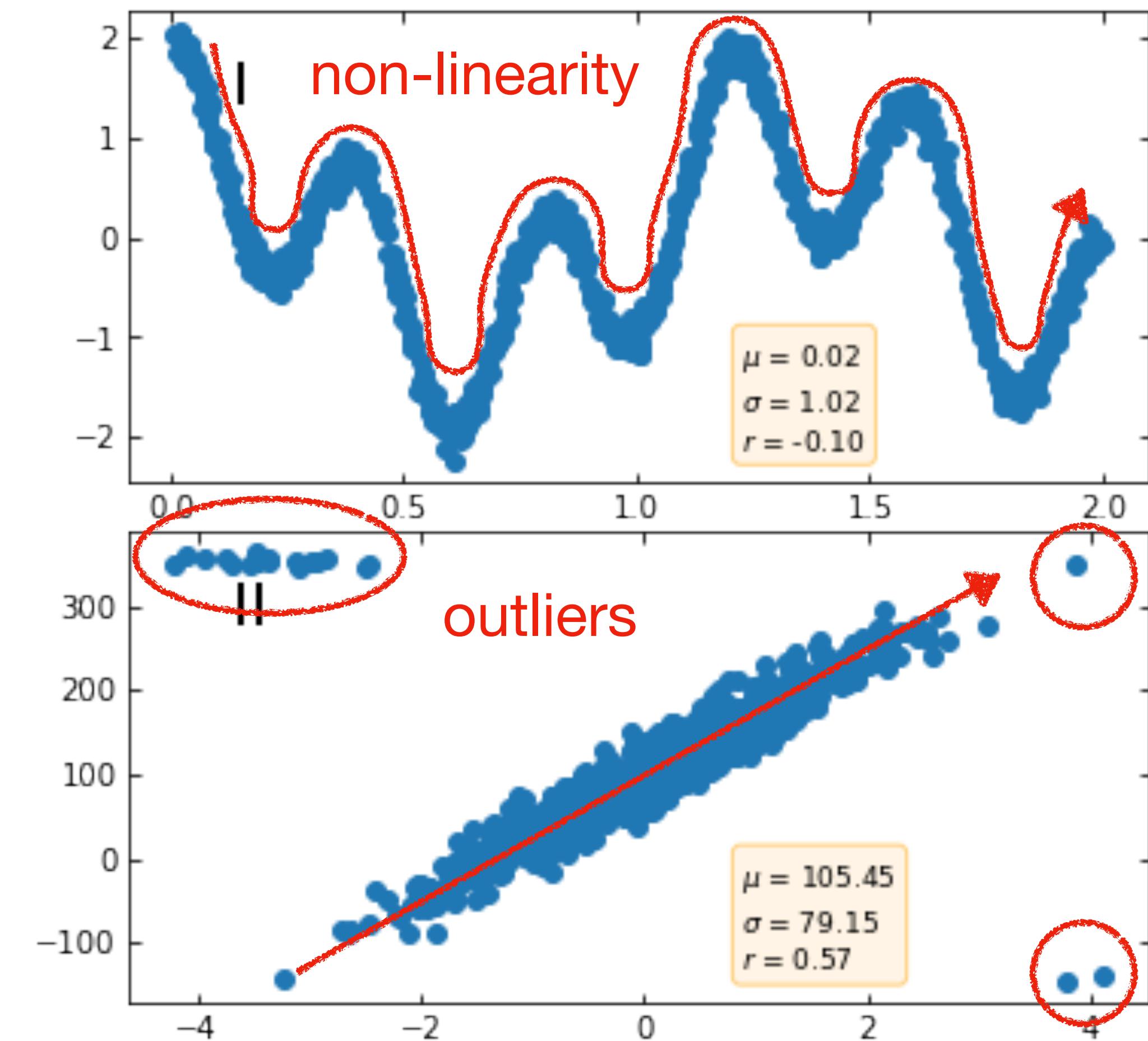
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If you want to divorce, then drink whole milk!

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These are just spurious correlations

Did you know that as ice cream sales increase, so does the rate of crime. When it's hot outside, people buy more ice cream and commit more crimes.

So it seems people who eat more ice cream causes people to commit more crimes. Right?

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If you want to divorce, then drink whole milk!

# Limitations of Correlation

- Correlation can be influenced by **non-linear relationships or outliers**
- Correlation does not provide information about the presence of **confounding variables**

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Both ice cream sales and violent crime are associated with a **third variable**: seasonality (summer)

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# Limitations of Correlation

- Correlation can be influenced by **non-linear relationships or outliers**
- Correlation does not provide information about the presence of **confounding variables**
- Correlation does not imply **causation**

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Both ice cream sales and violent crime are associated with a **third variable**: seasonality (summer)

Whole milk and divorces are only related by **coincidence**.

# Studying Causality

(brief overview)



# **What is causality**

Definition

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- Establishing causality requires three essential conditions:
  - **Temporal** sequencing:  $X$  must come before  $Y$  in time.
  - **Non-chance** relationship: The observed relationship between  $X$  and  $Y$  did not happen by chance alone.
  - **No alternative** explanation: There is nothing else that accounts for the  $X \rightarrow Y$  relationship.

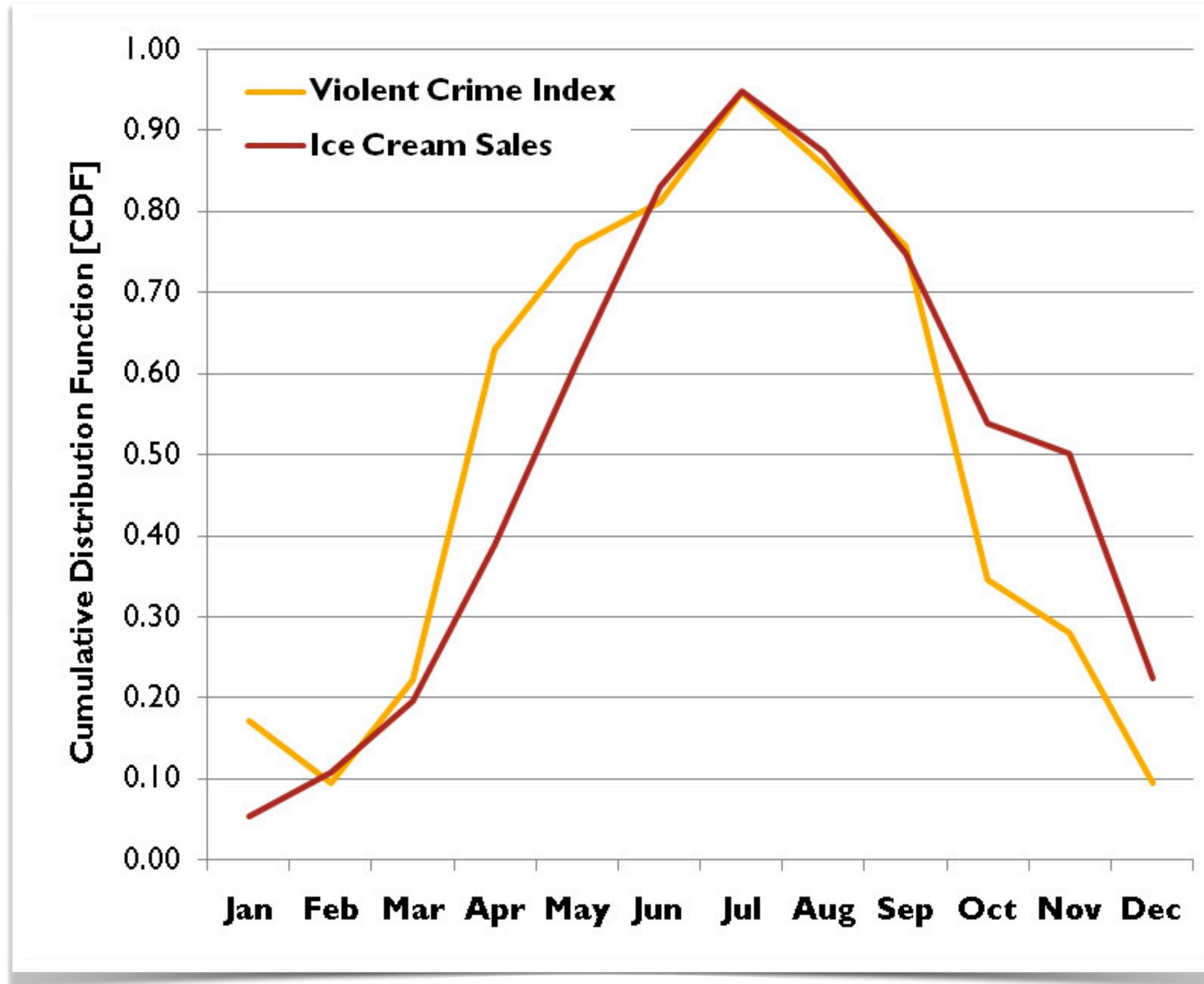
# How is causality measured?

- **Experimentation:** A controlled experiment, where the independent variable  $X$  is manipulated (controlled), and the effect on the dependent variable  $Y$  is measured.
  - Randomized controlled trials (RCTs) are often used in clinical medical research to demonstrate causality.
  - Also known as “counterfactuals” in computer science (AI/ML & fairness)

# **Examples**

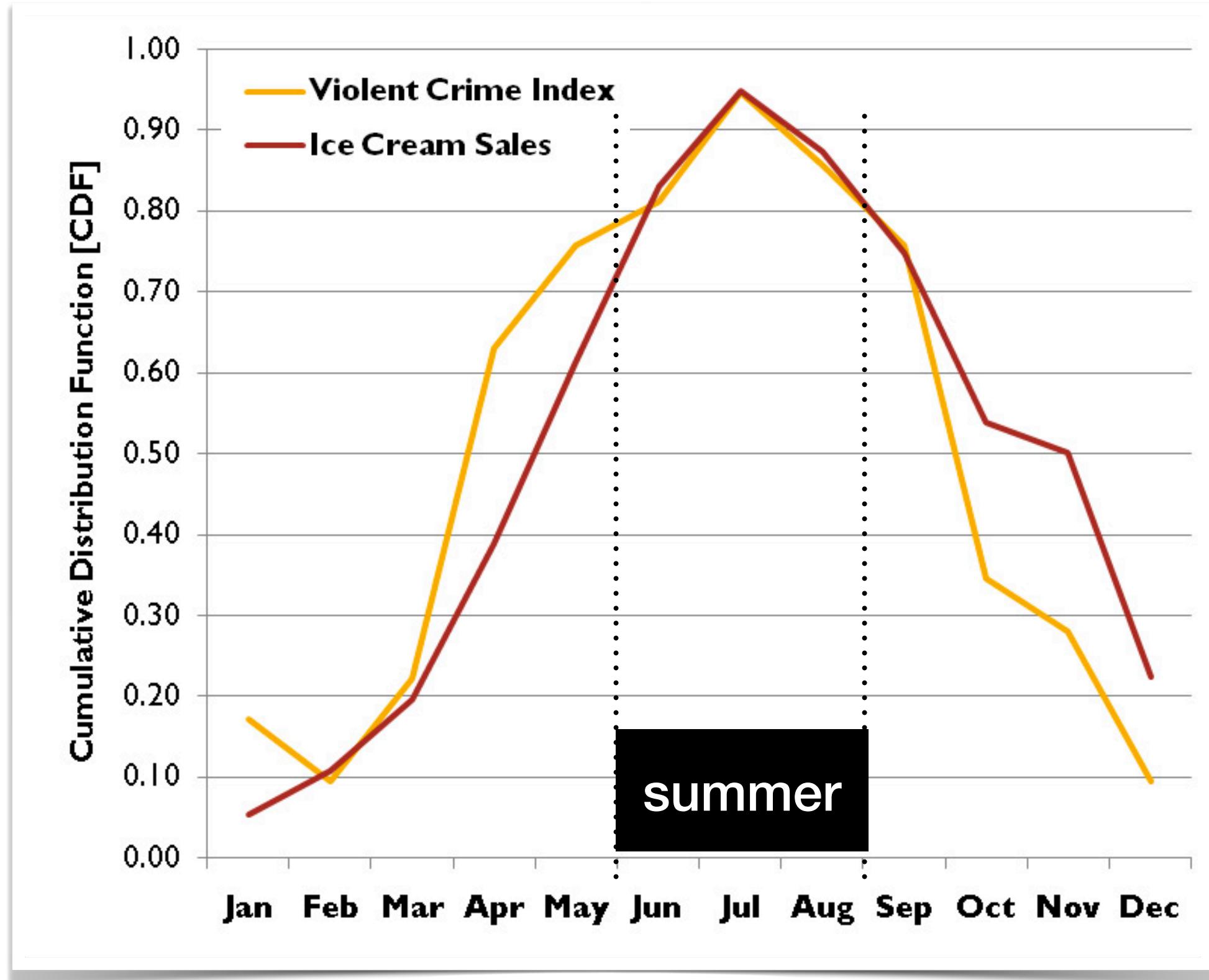
## of causality

# Examples of causality



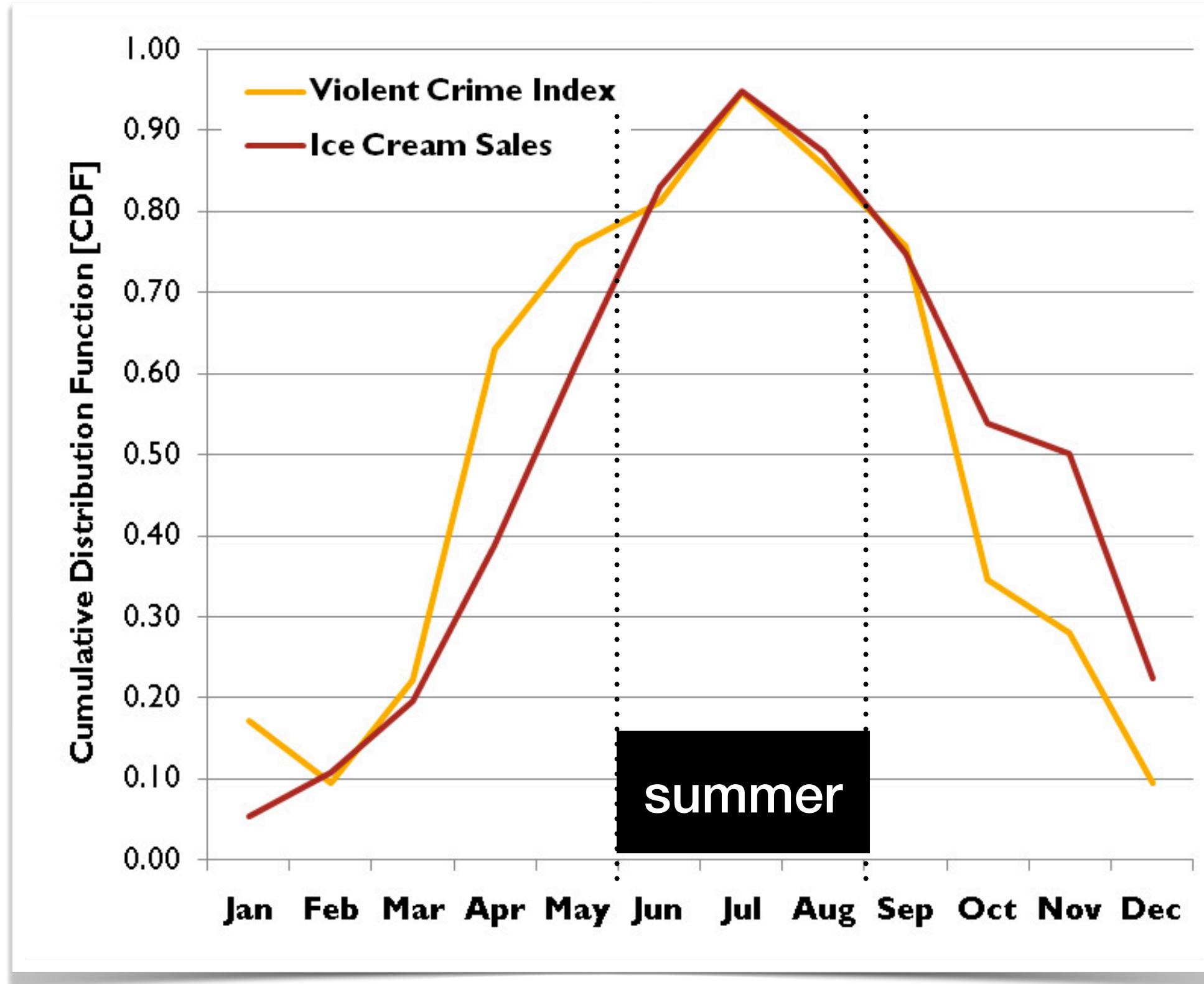
High temperature increases ice cream consumption and crime  
[Drescher 2014]

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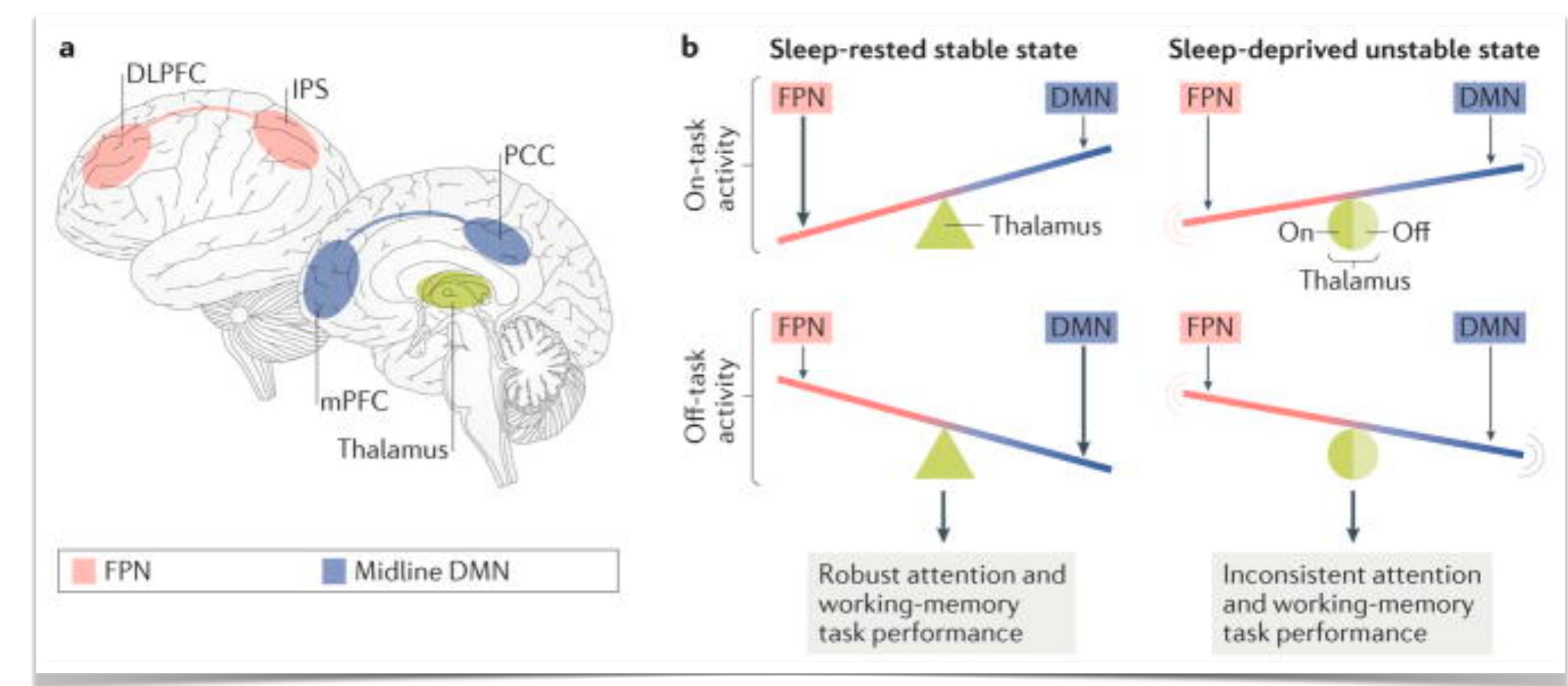


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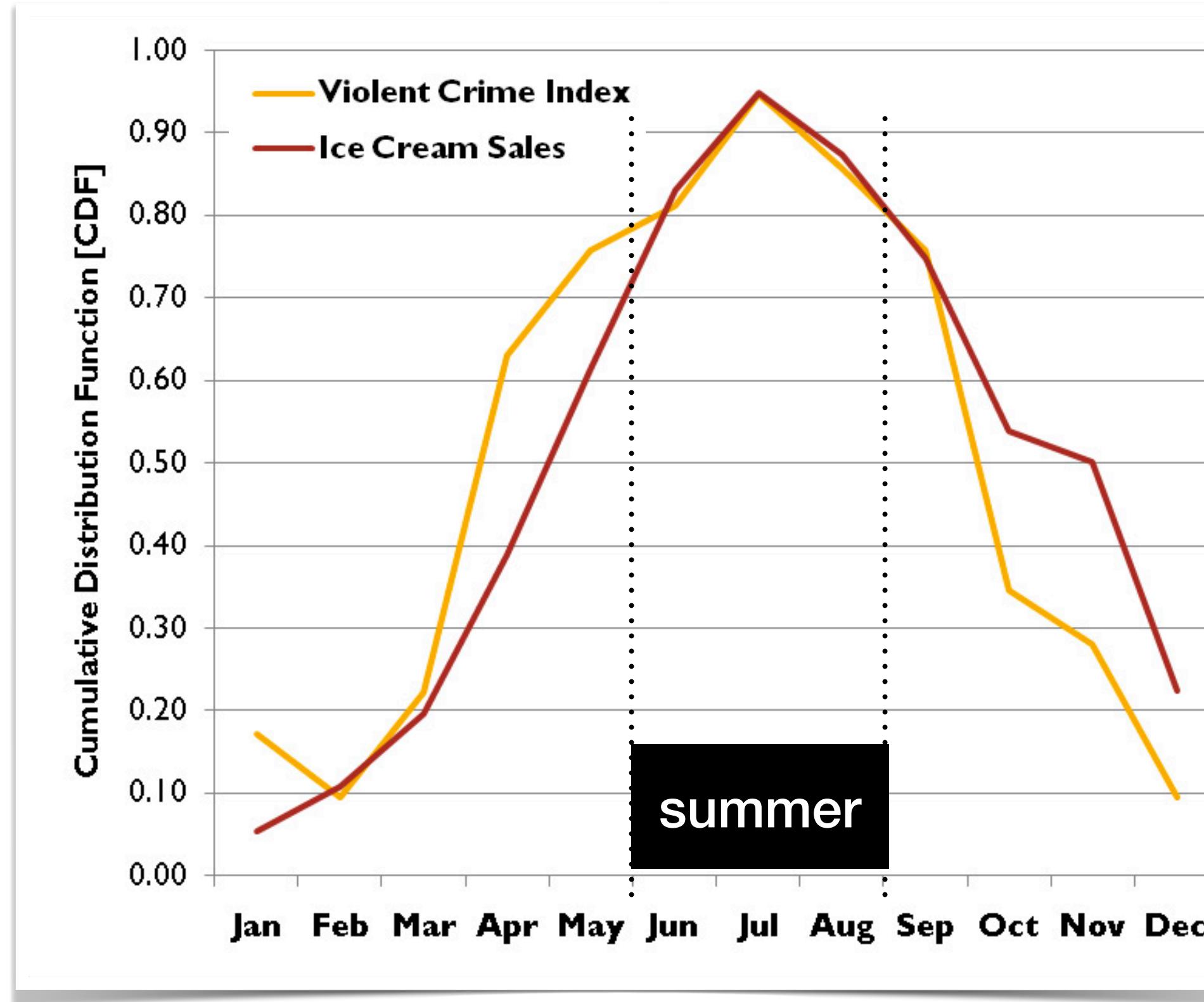


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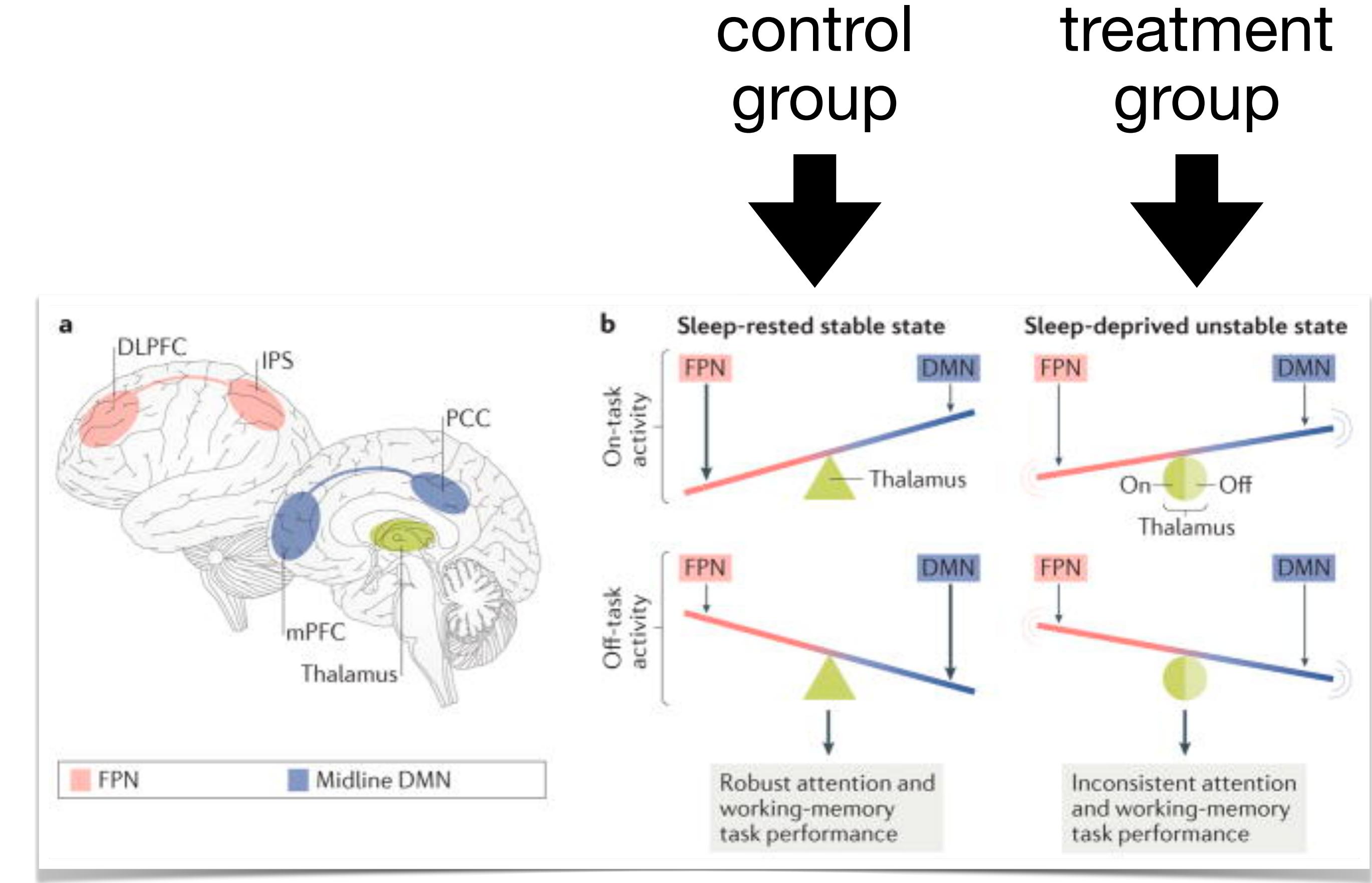


Sleep deprivation causes deficit in attention and working memory [Krause et al. 2017]

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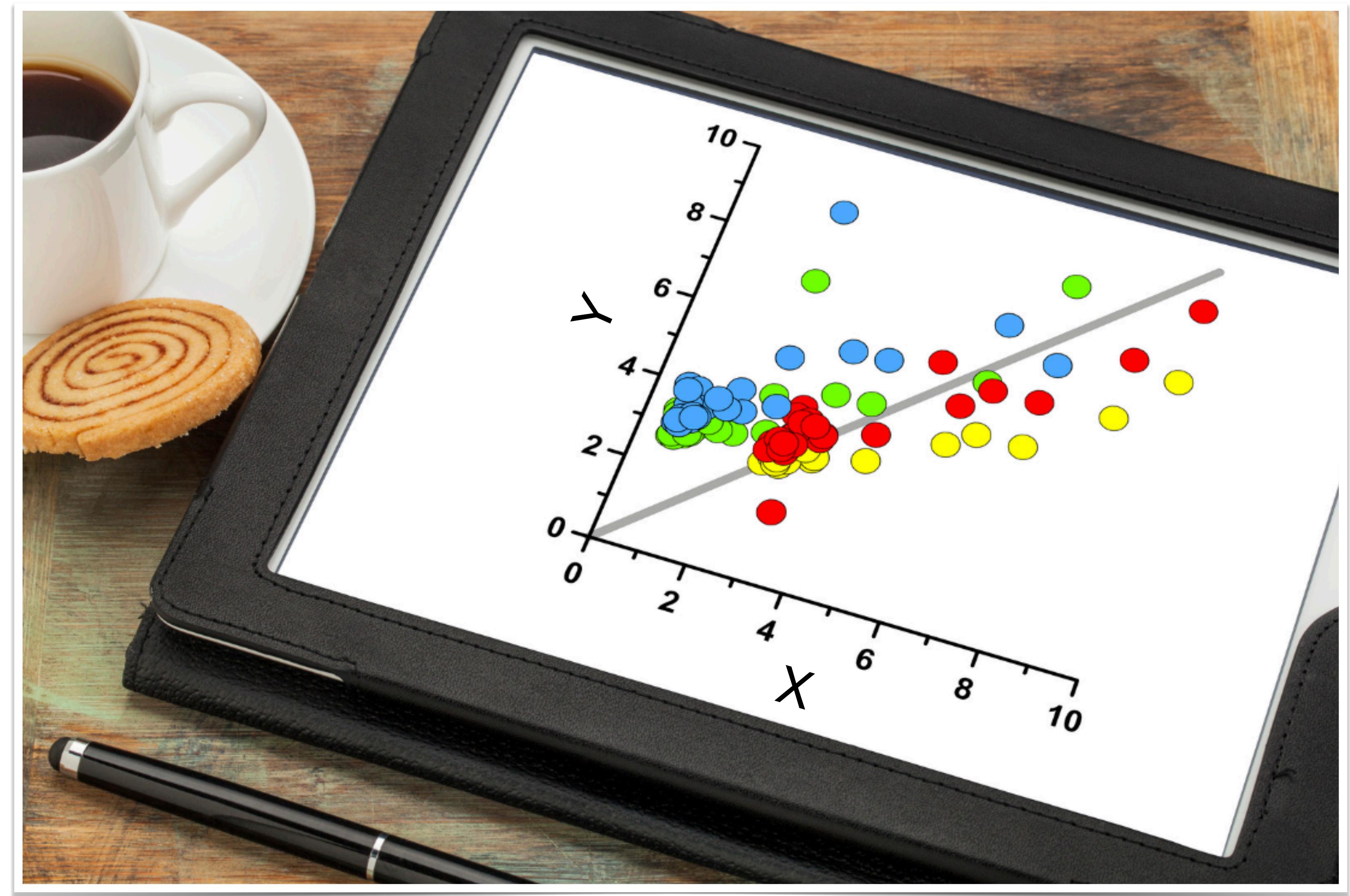


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# Linear Regression



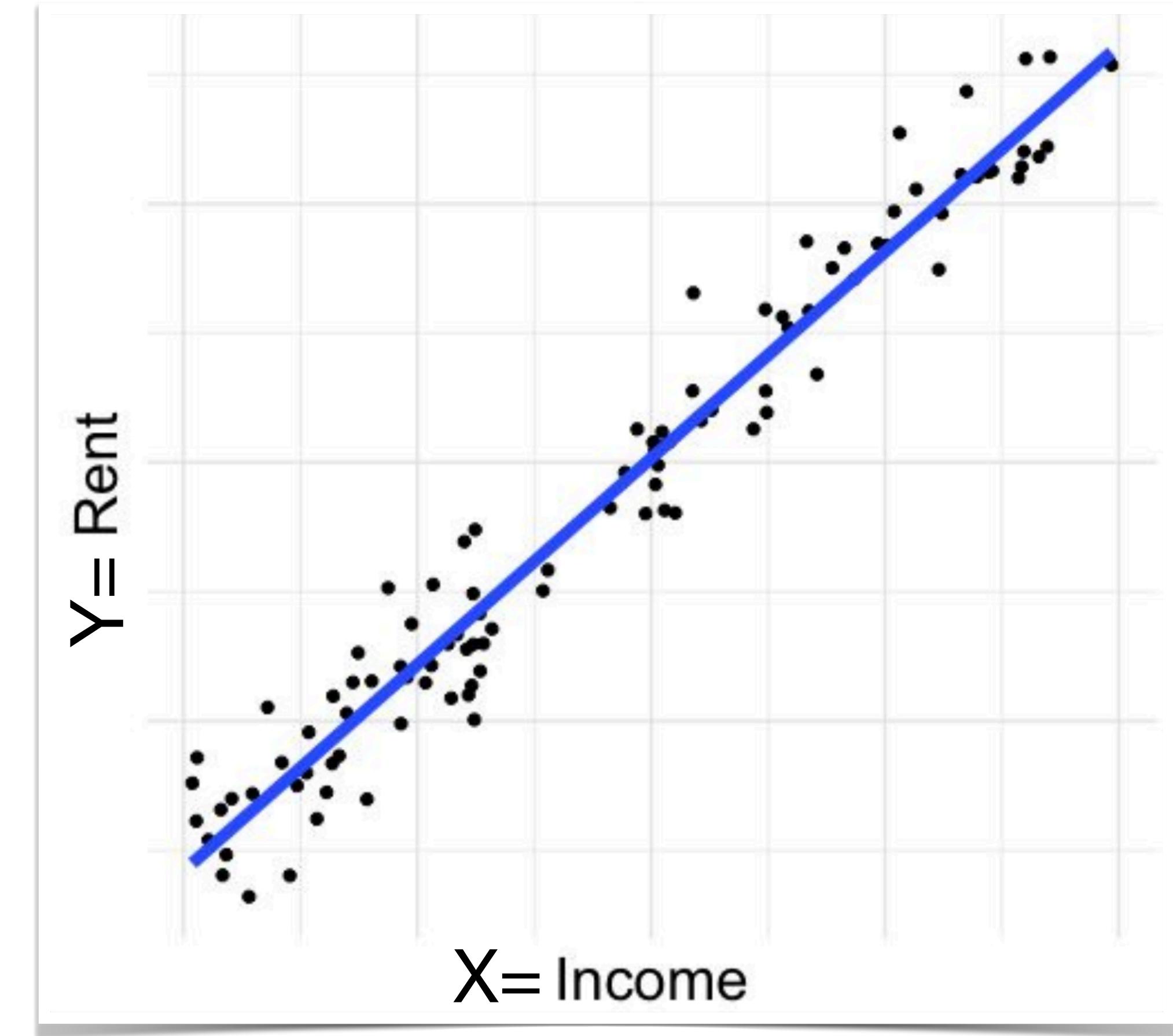
# Linear regression

## Basics

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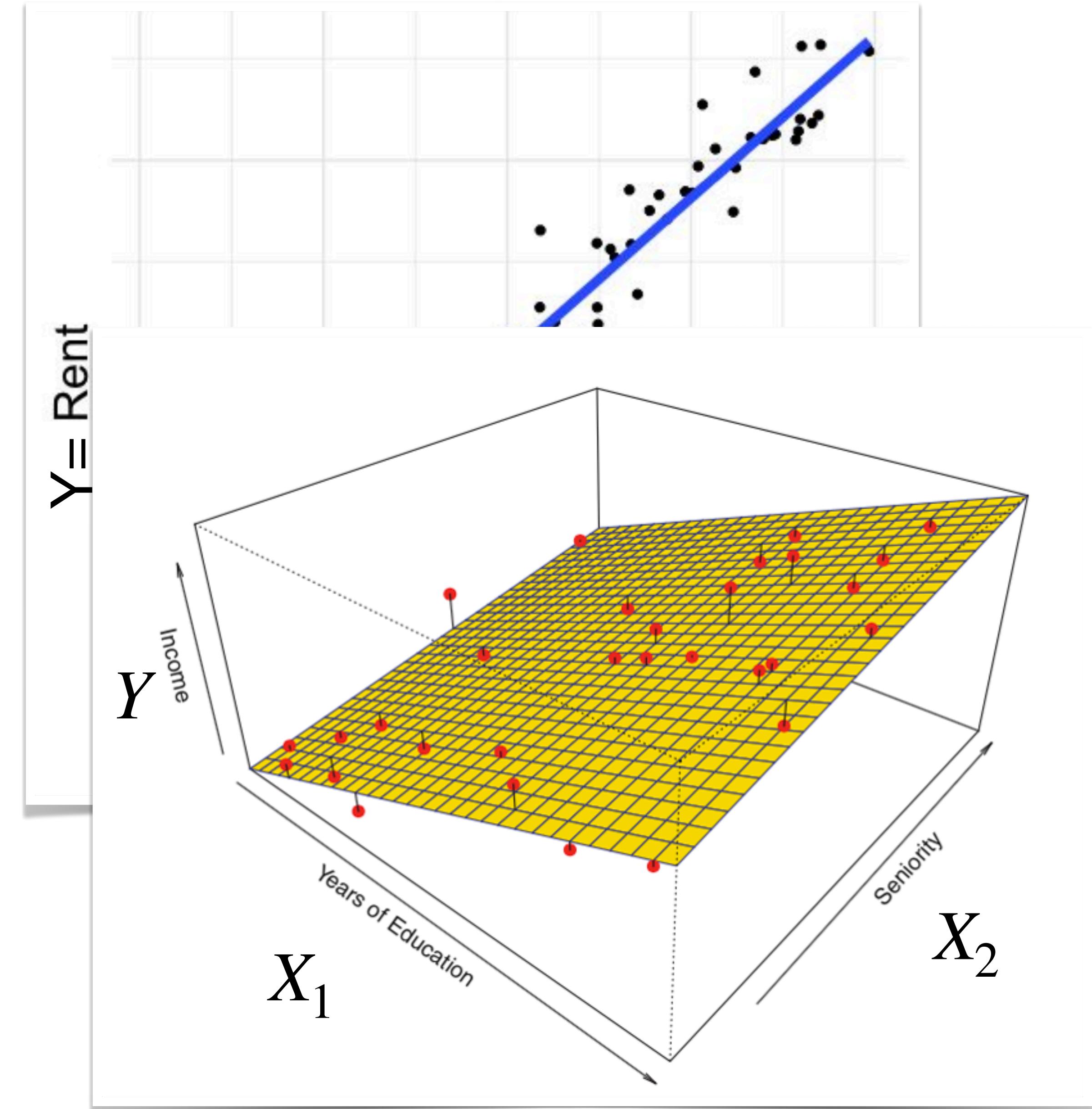
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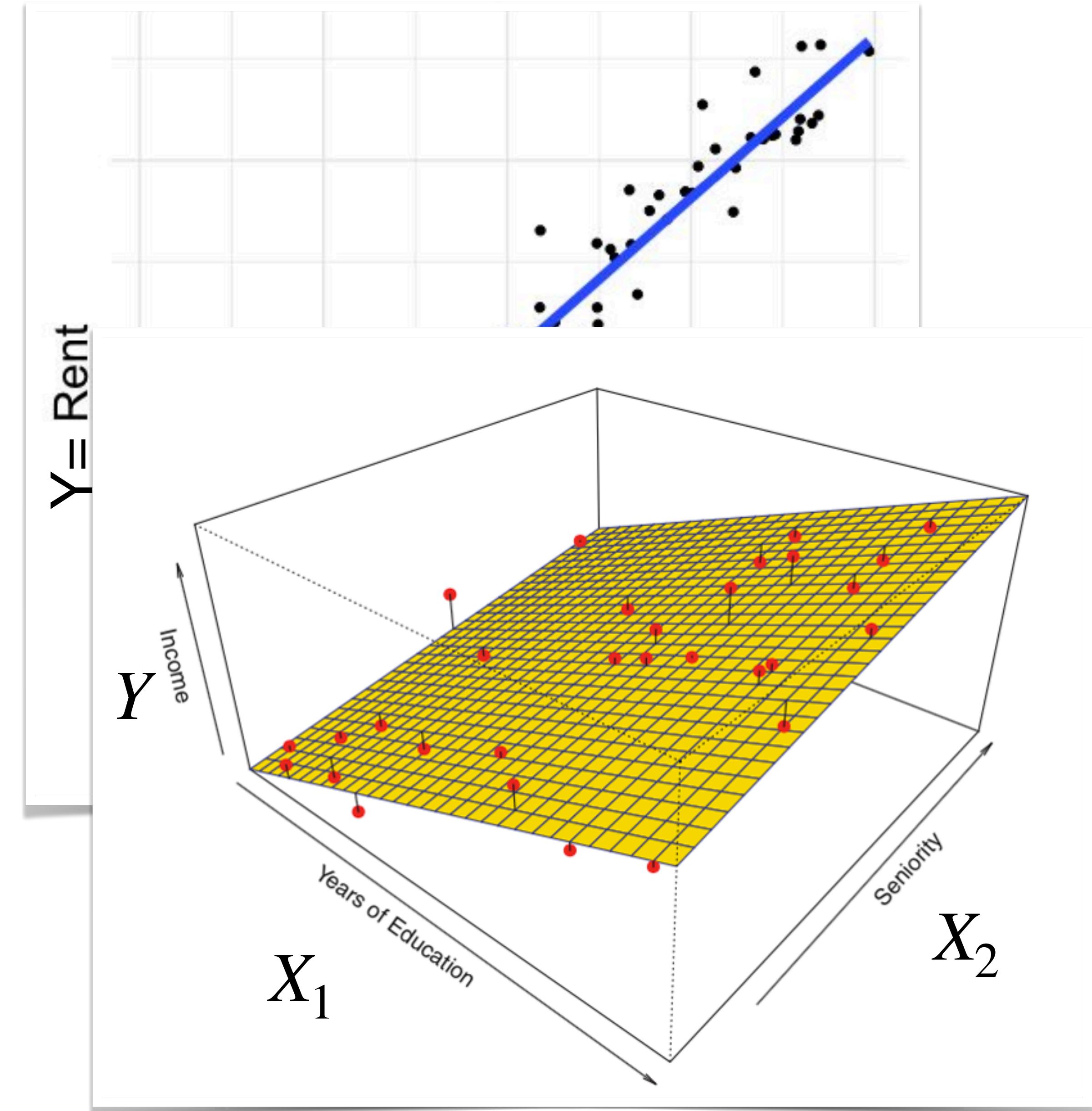
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- It describes the relationship between these variables using a line (2D) or a plane (3D)
  - Similar to correlation, but **correlation** measures the strength and direction of a linear relationship between two variables, and **regression** measures how those variables affect each other using an equation (it estimates the best straight line that summarizes the relation).



# Linear regression

Definition

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- $\epsilon$  are the residuals, the errors of the equation in the data

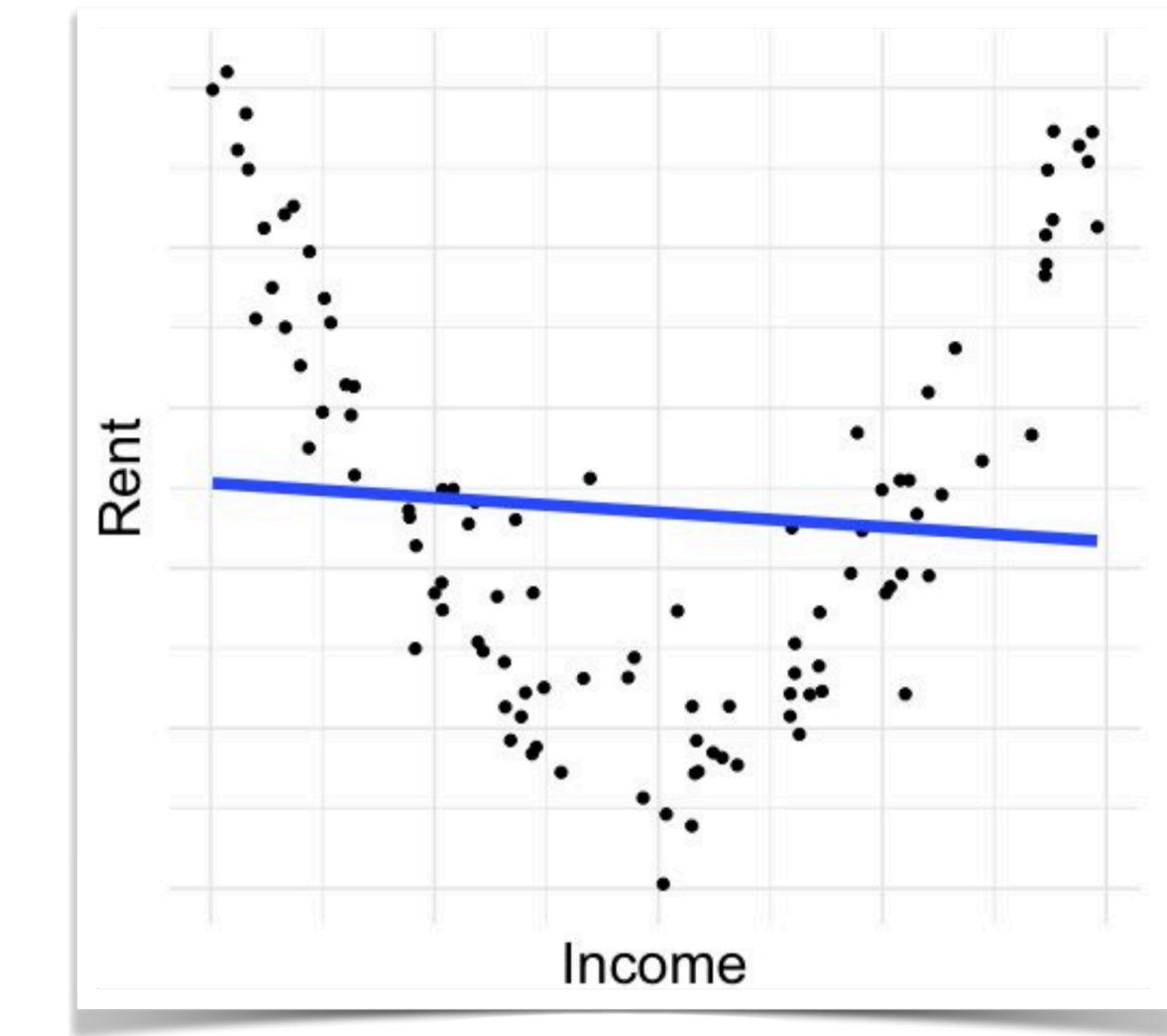
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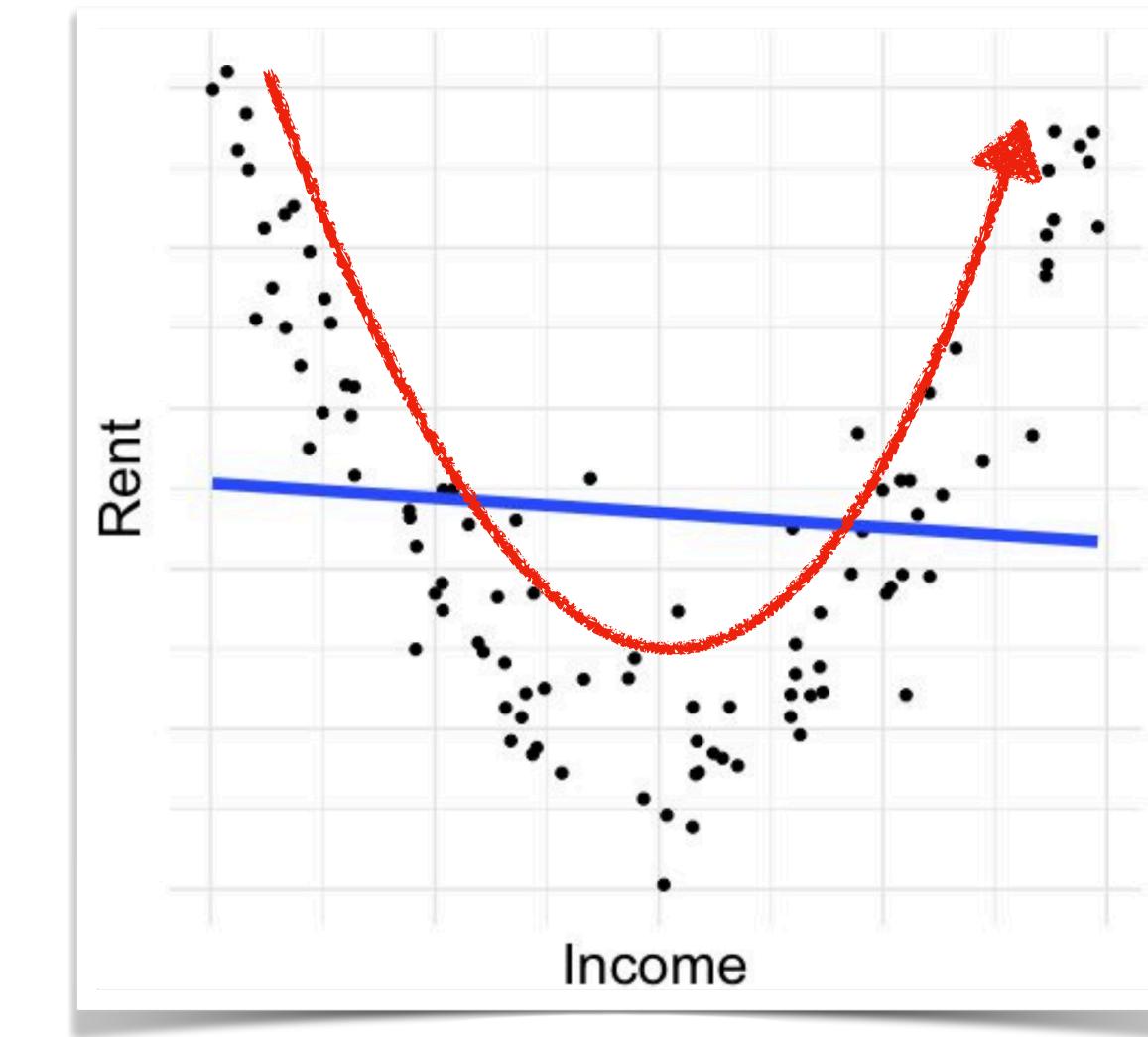
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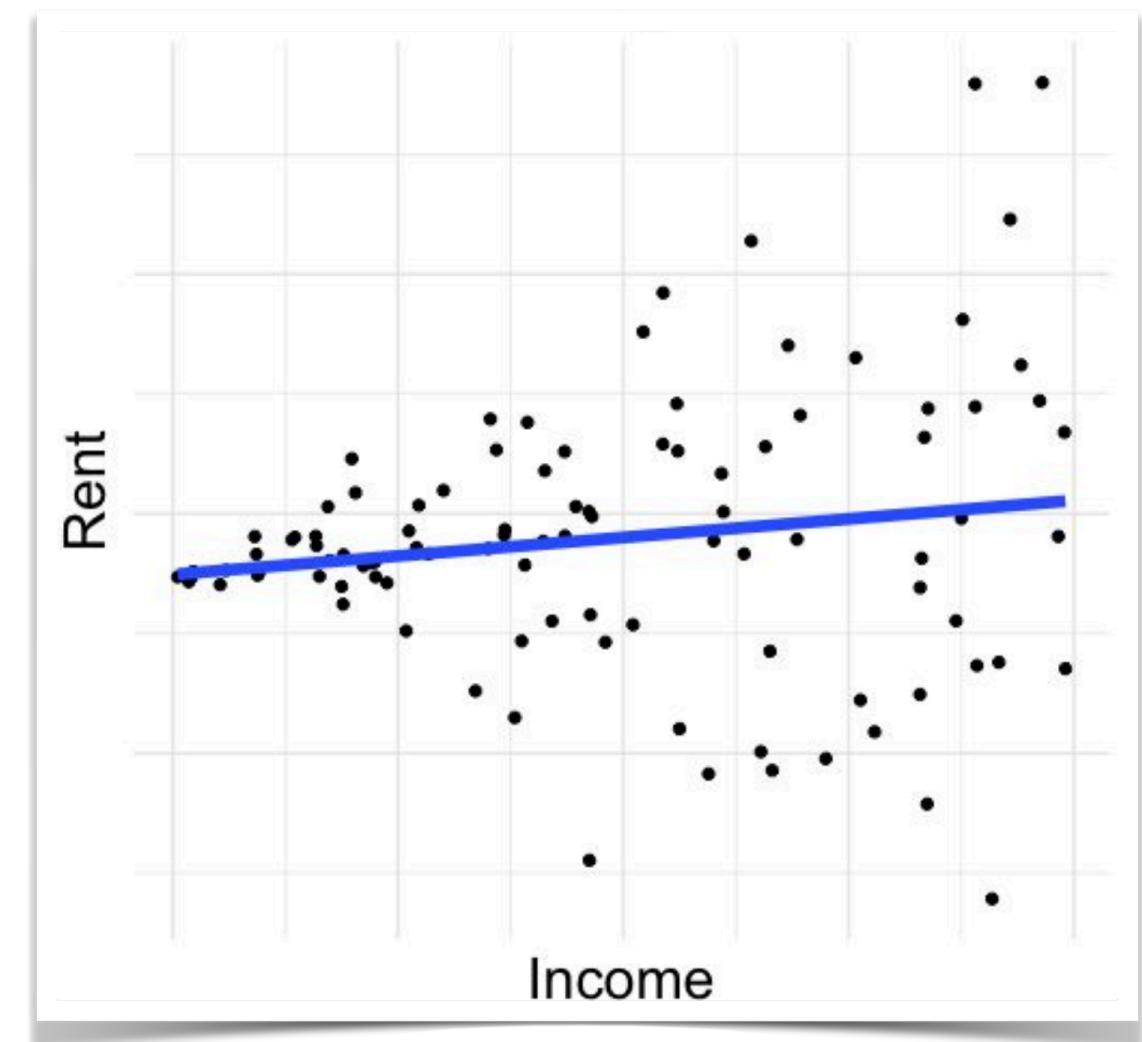
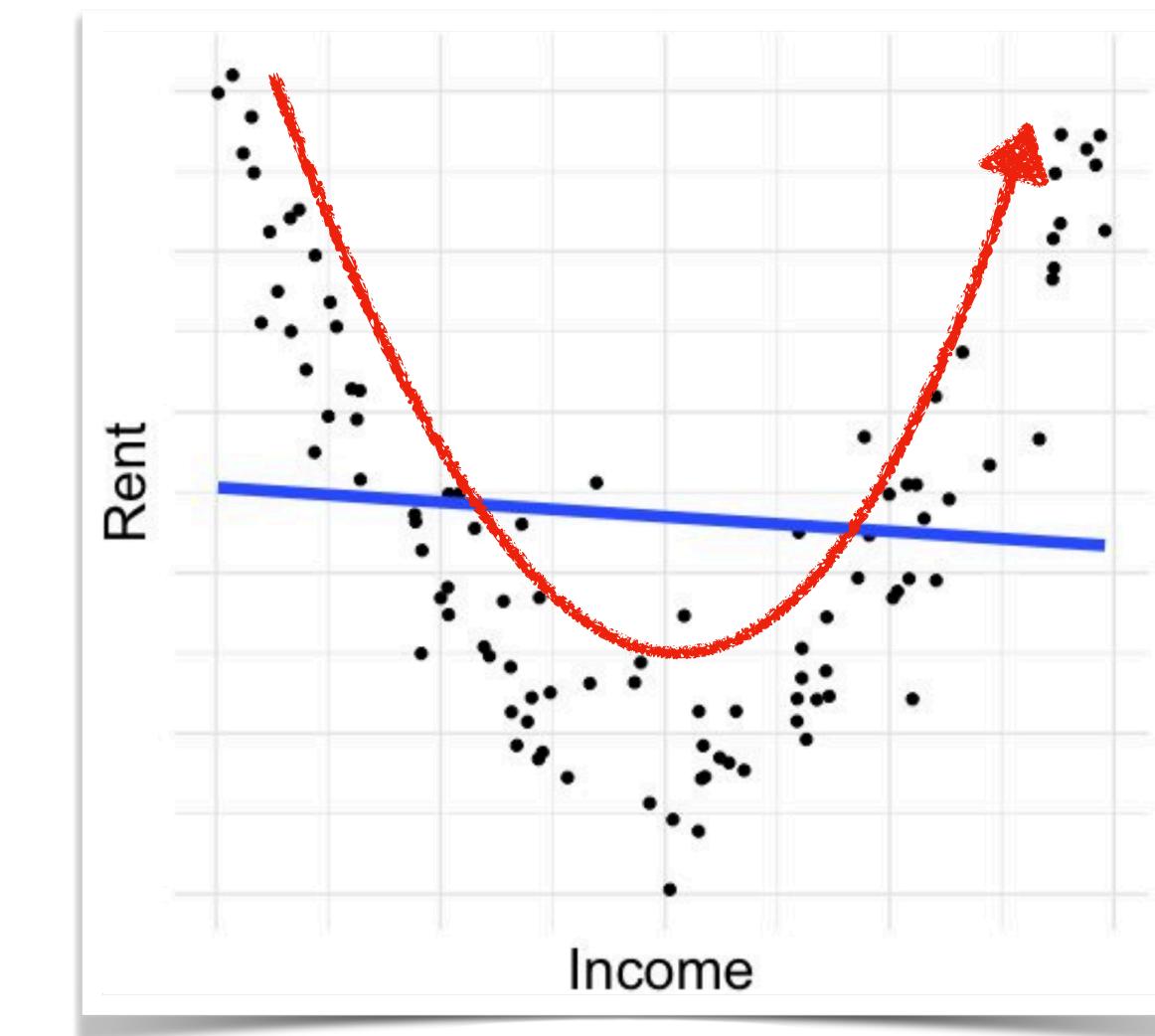
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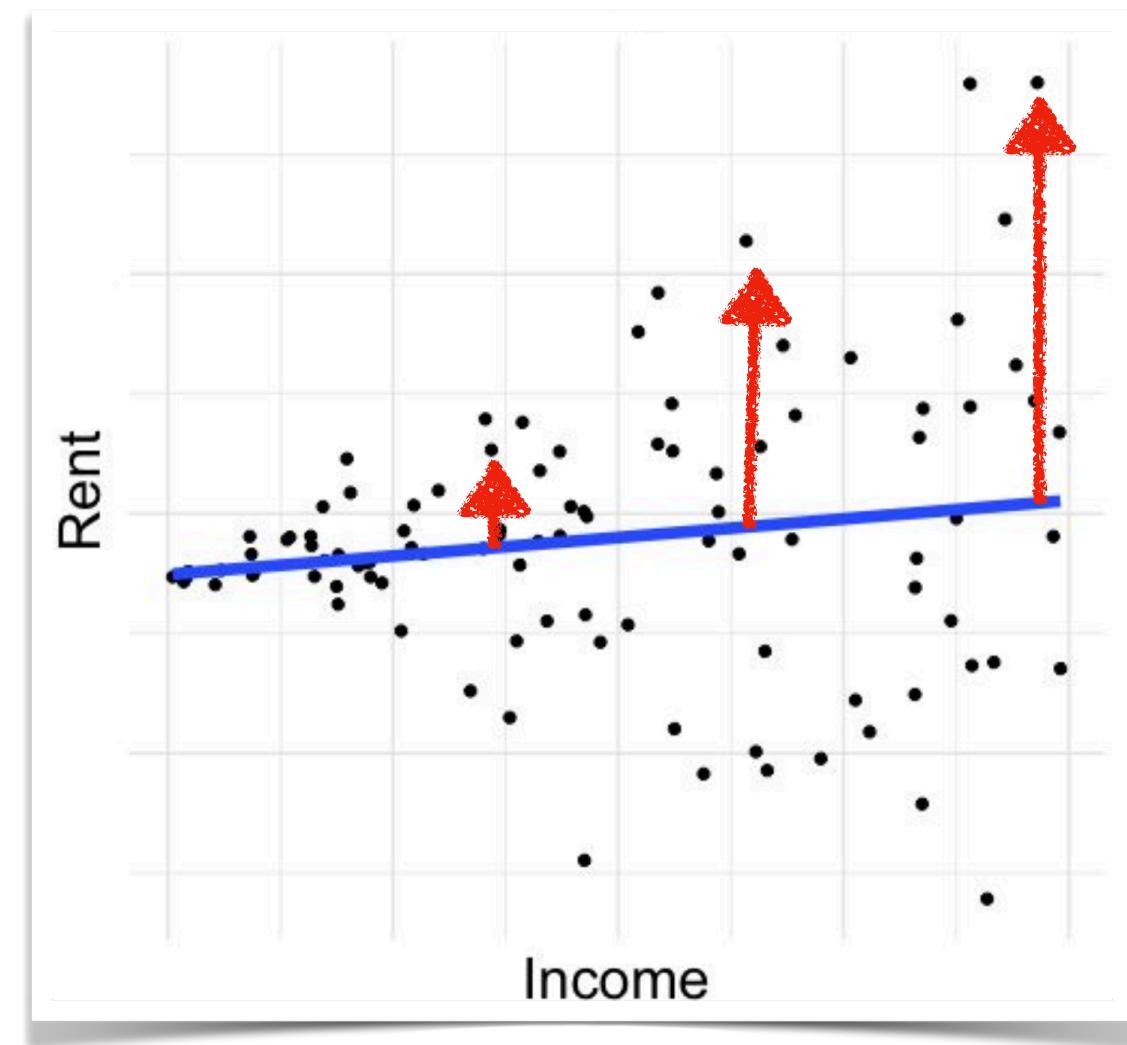
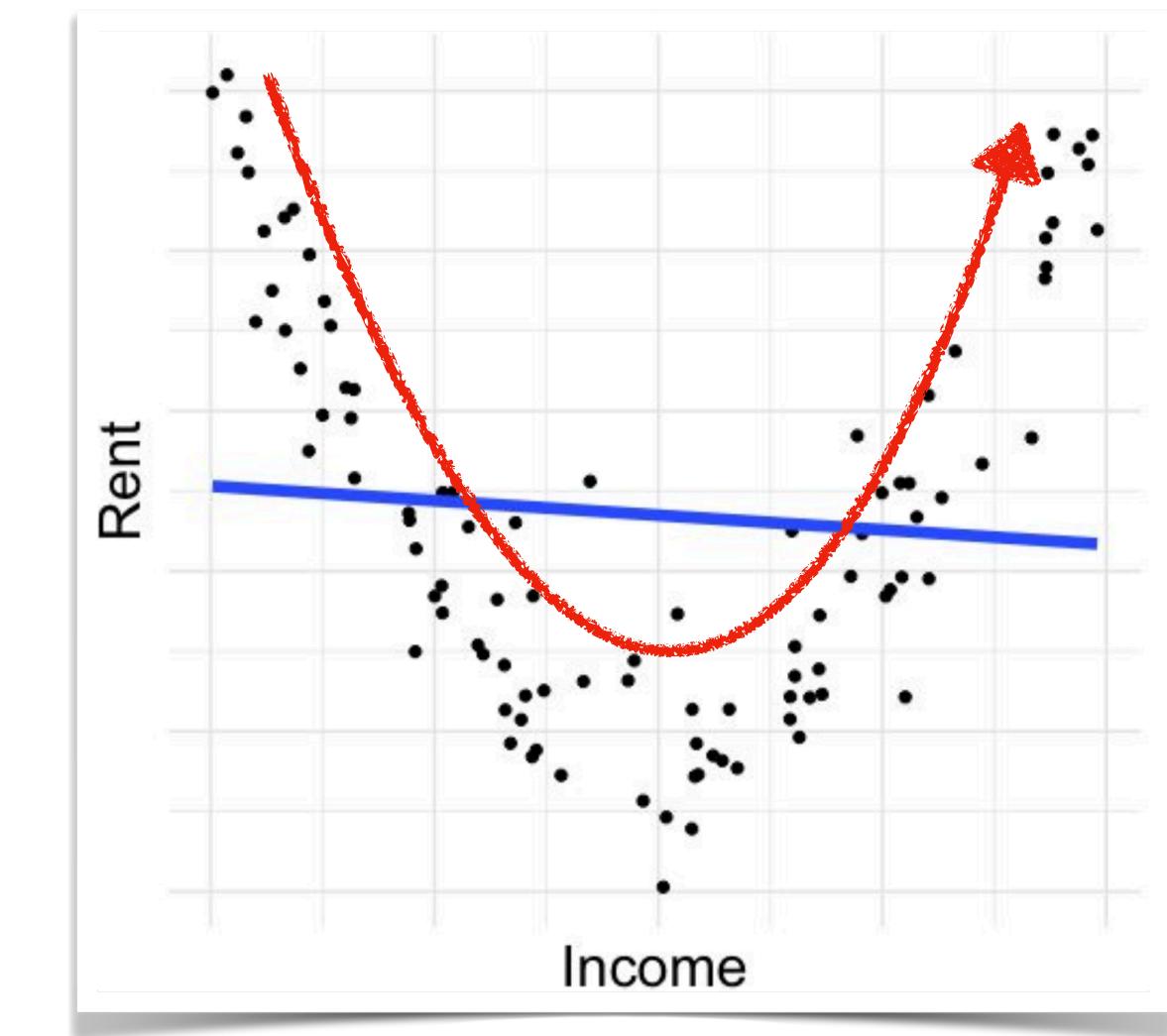
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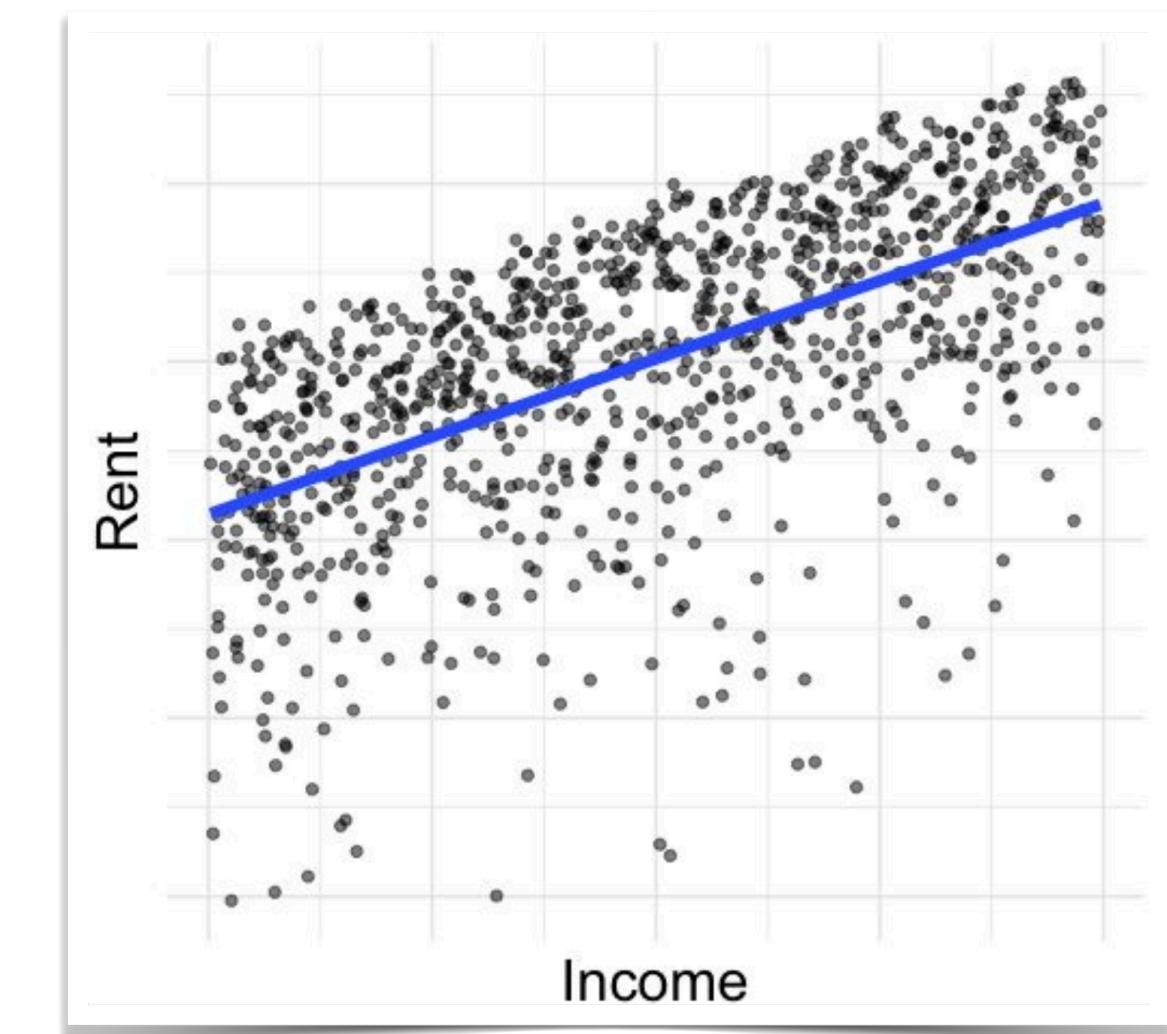
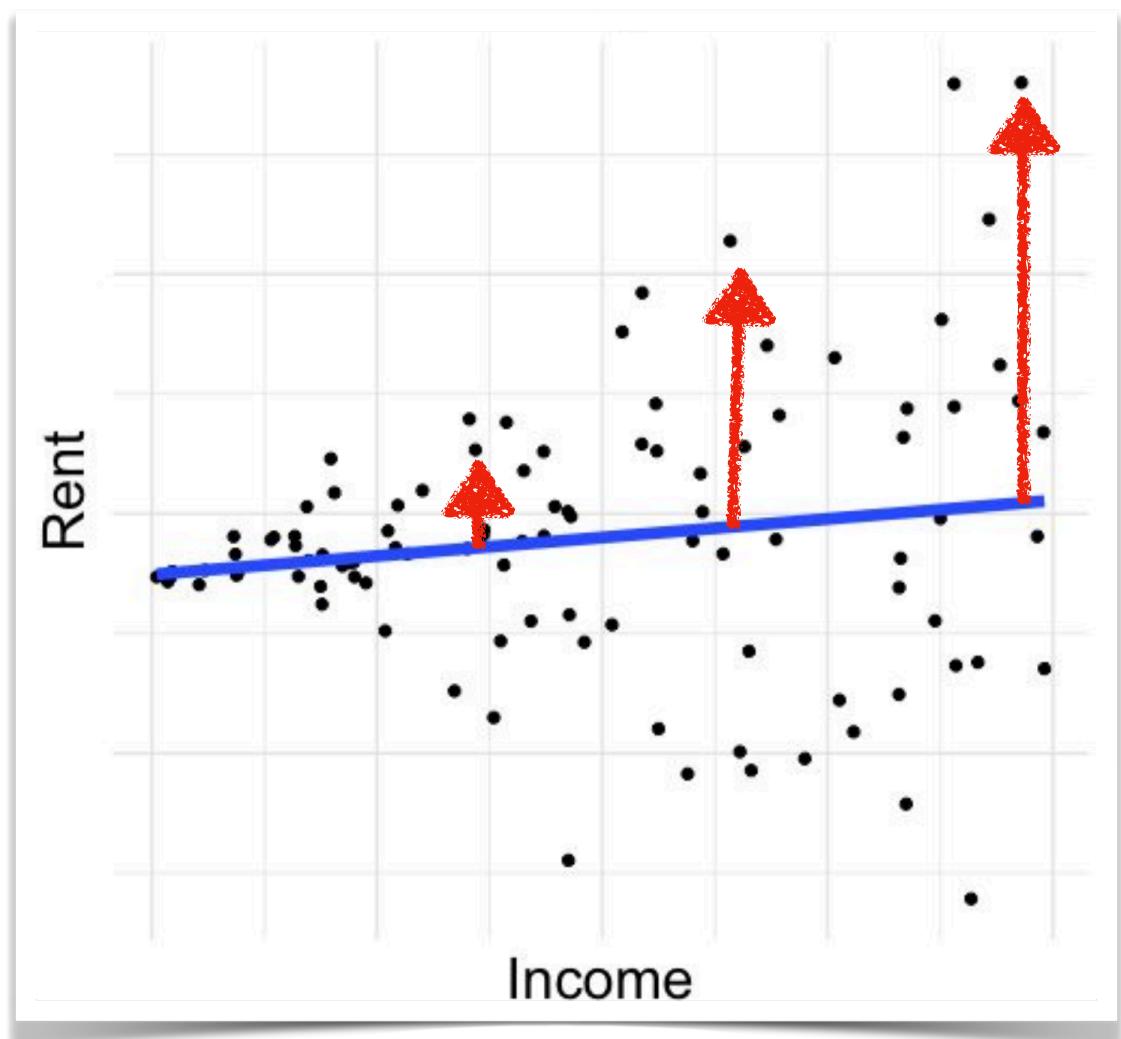
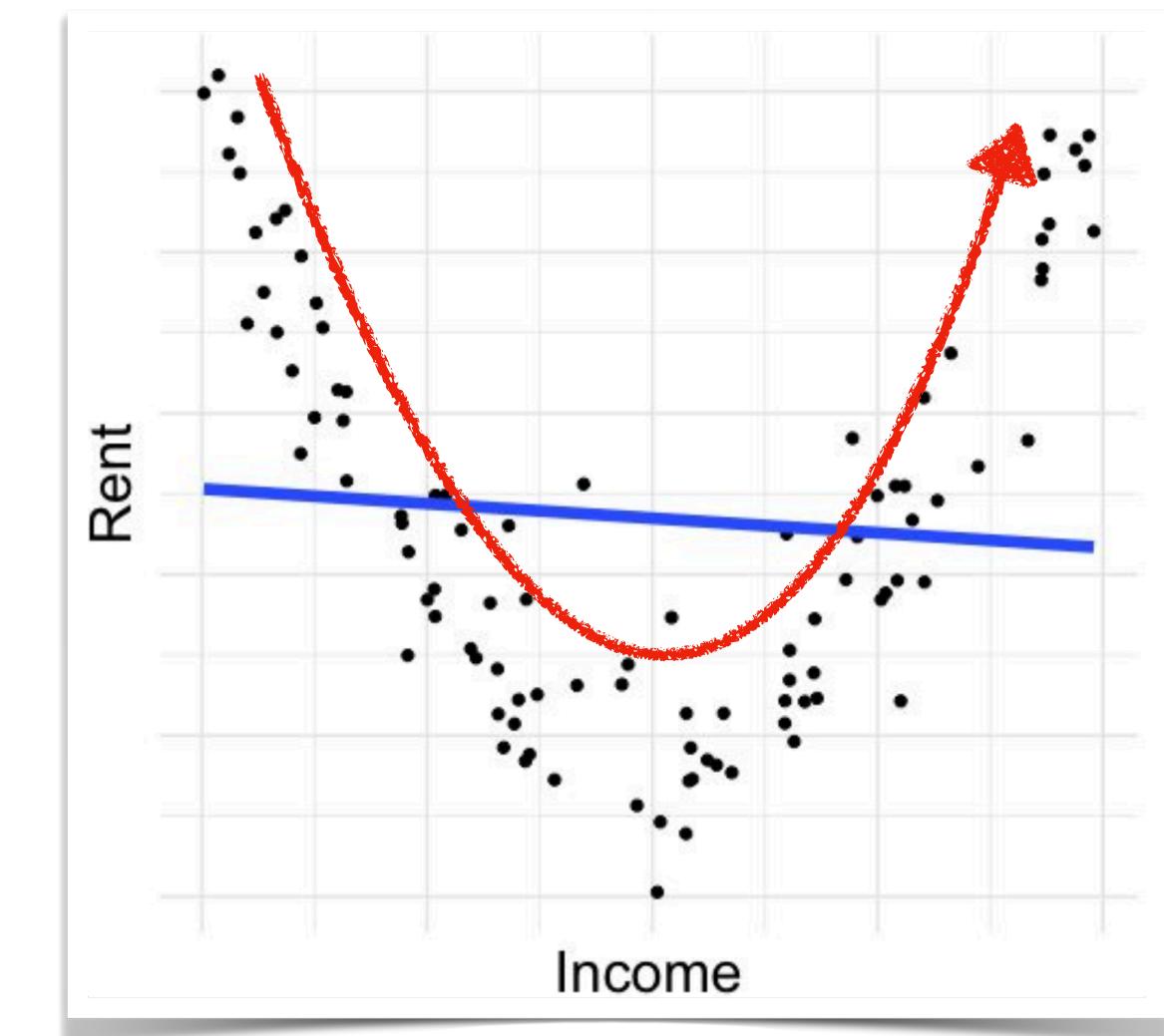
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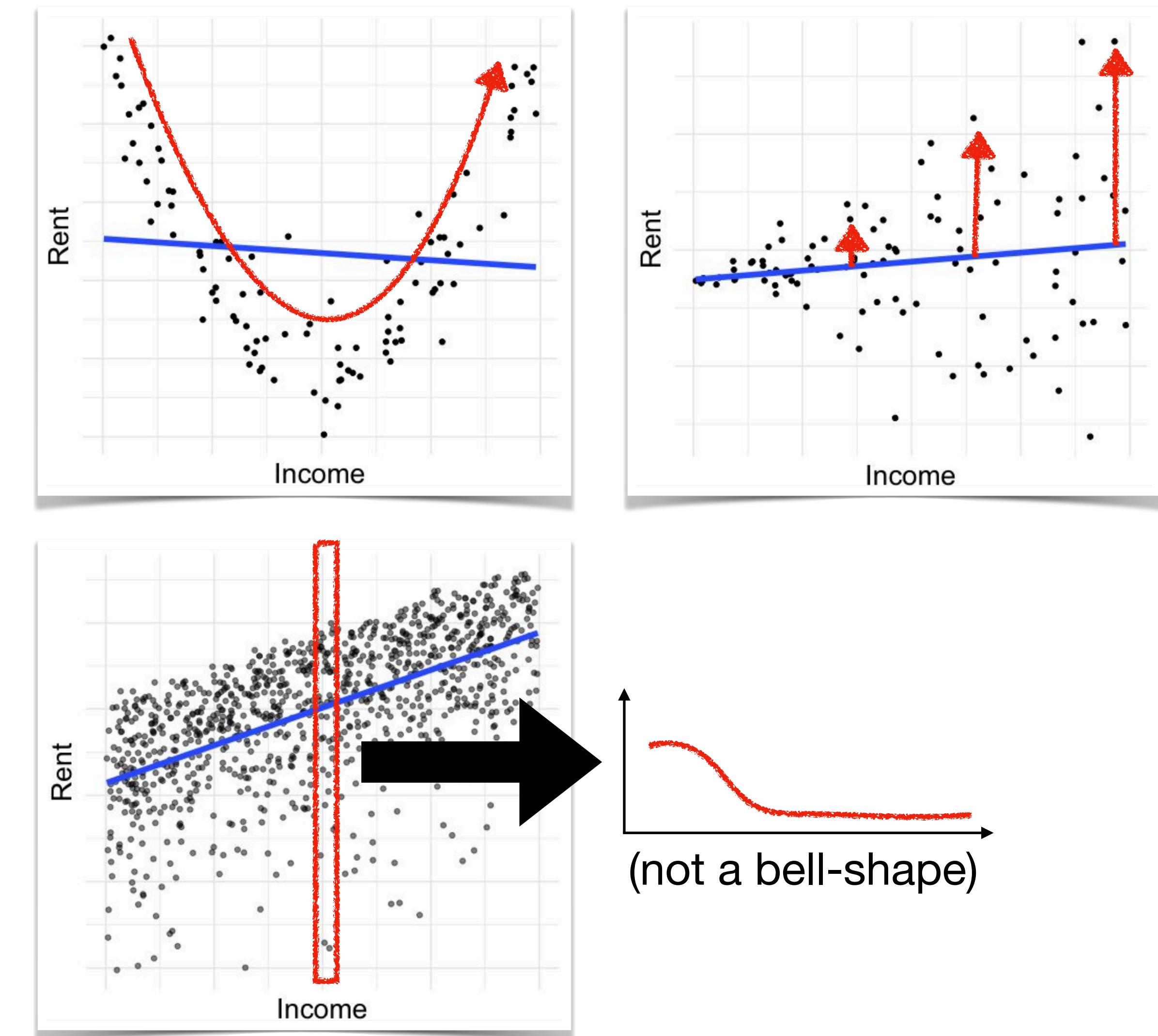
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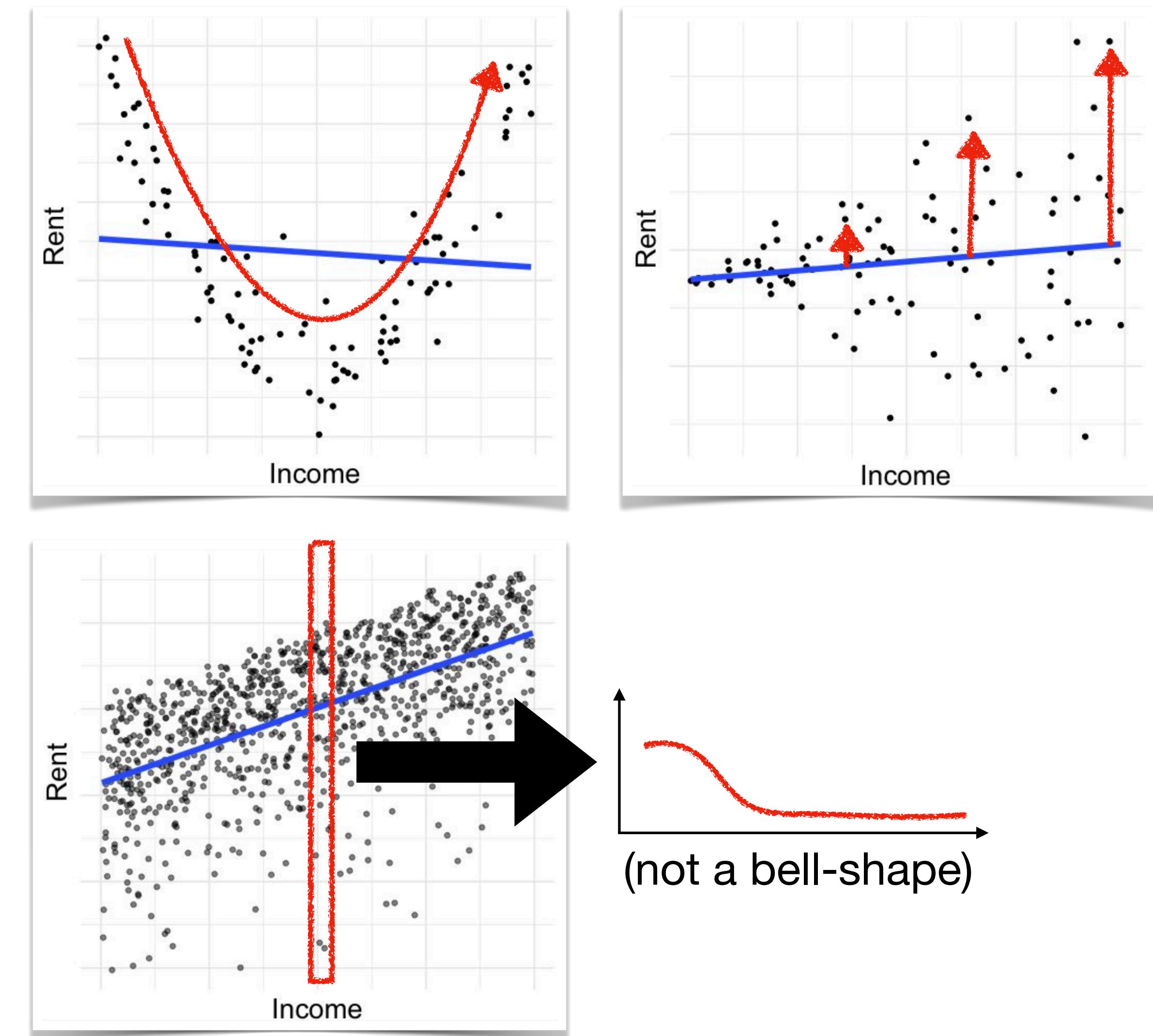
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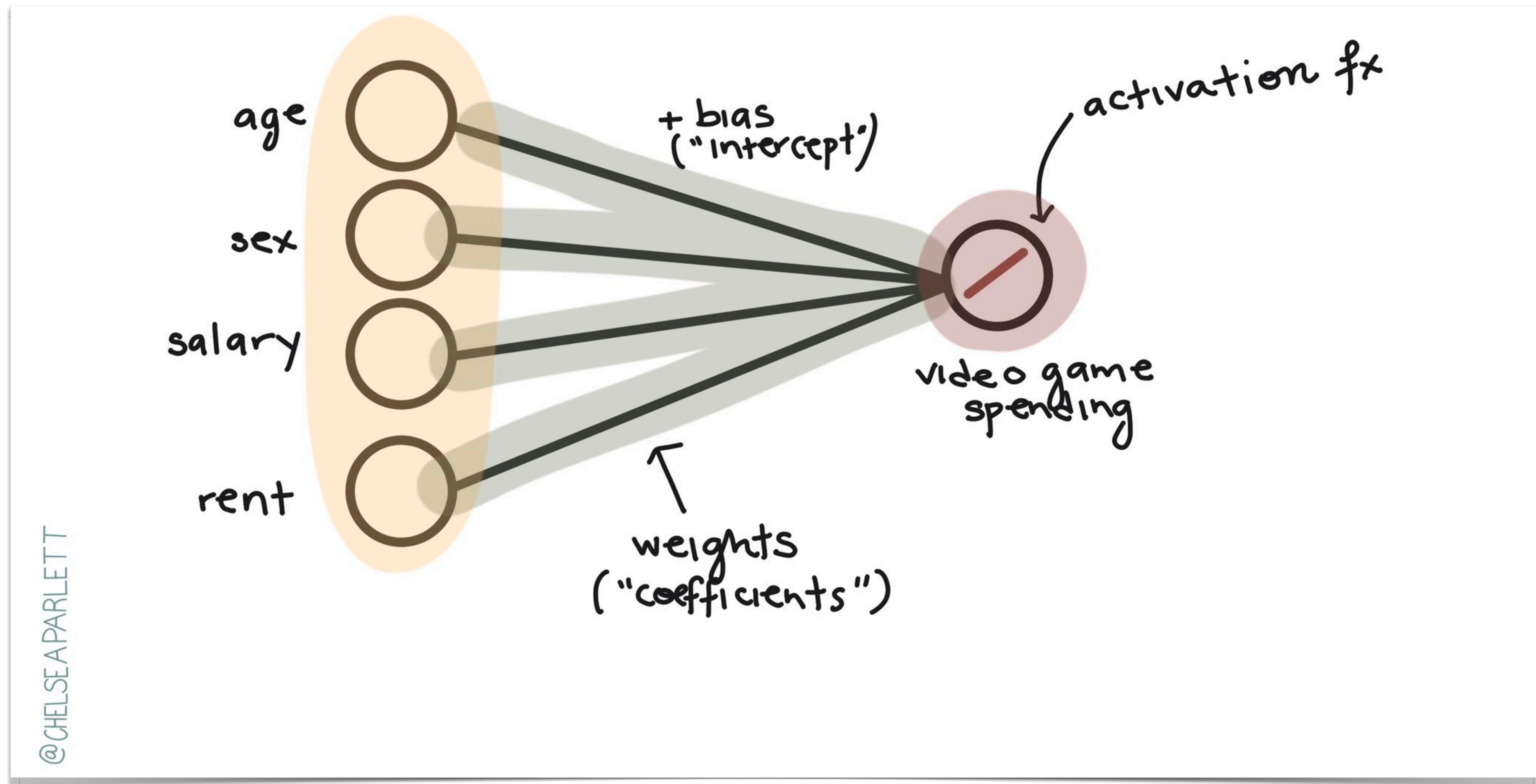
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- **Independence:** Observations are independent of each other.



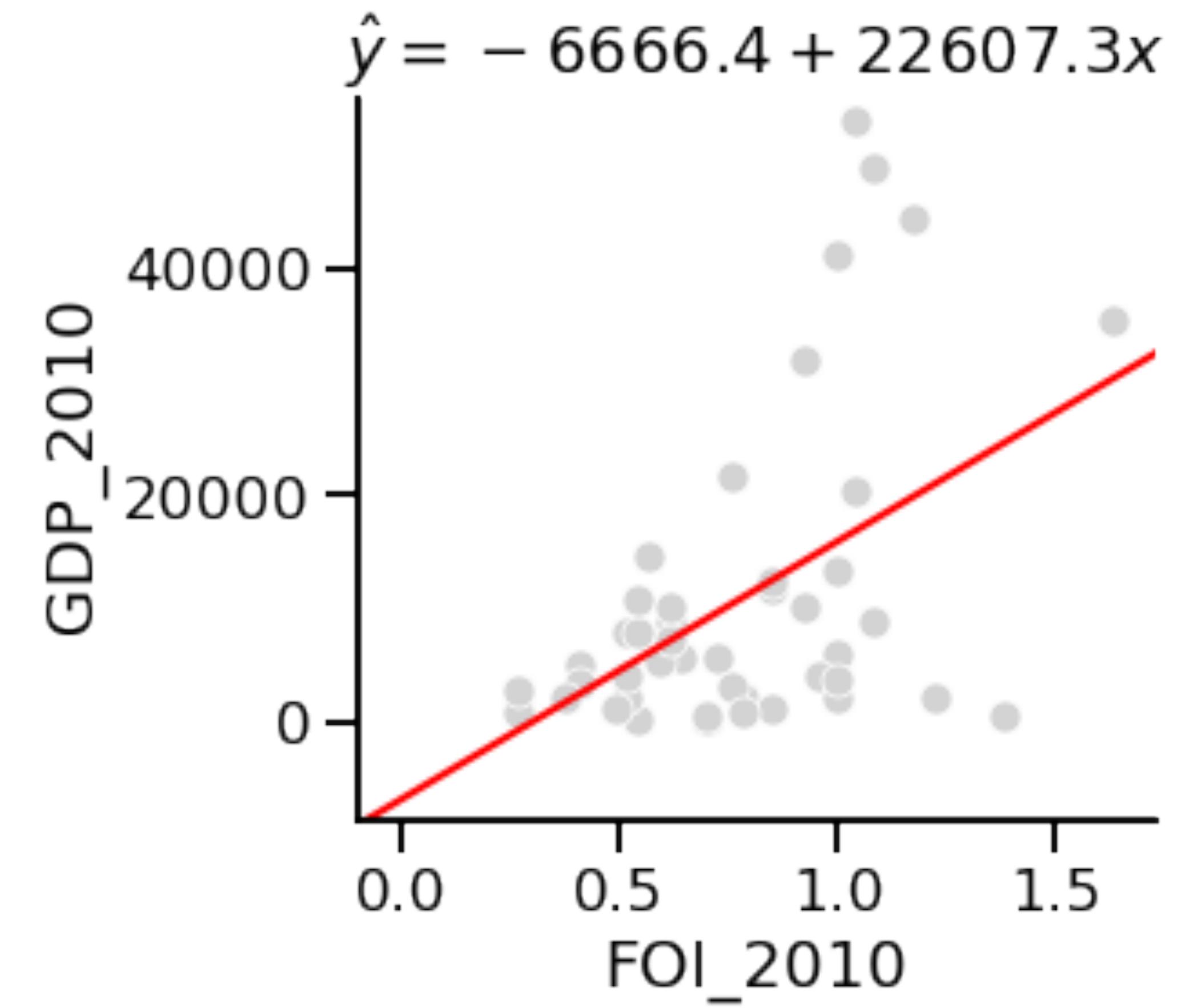
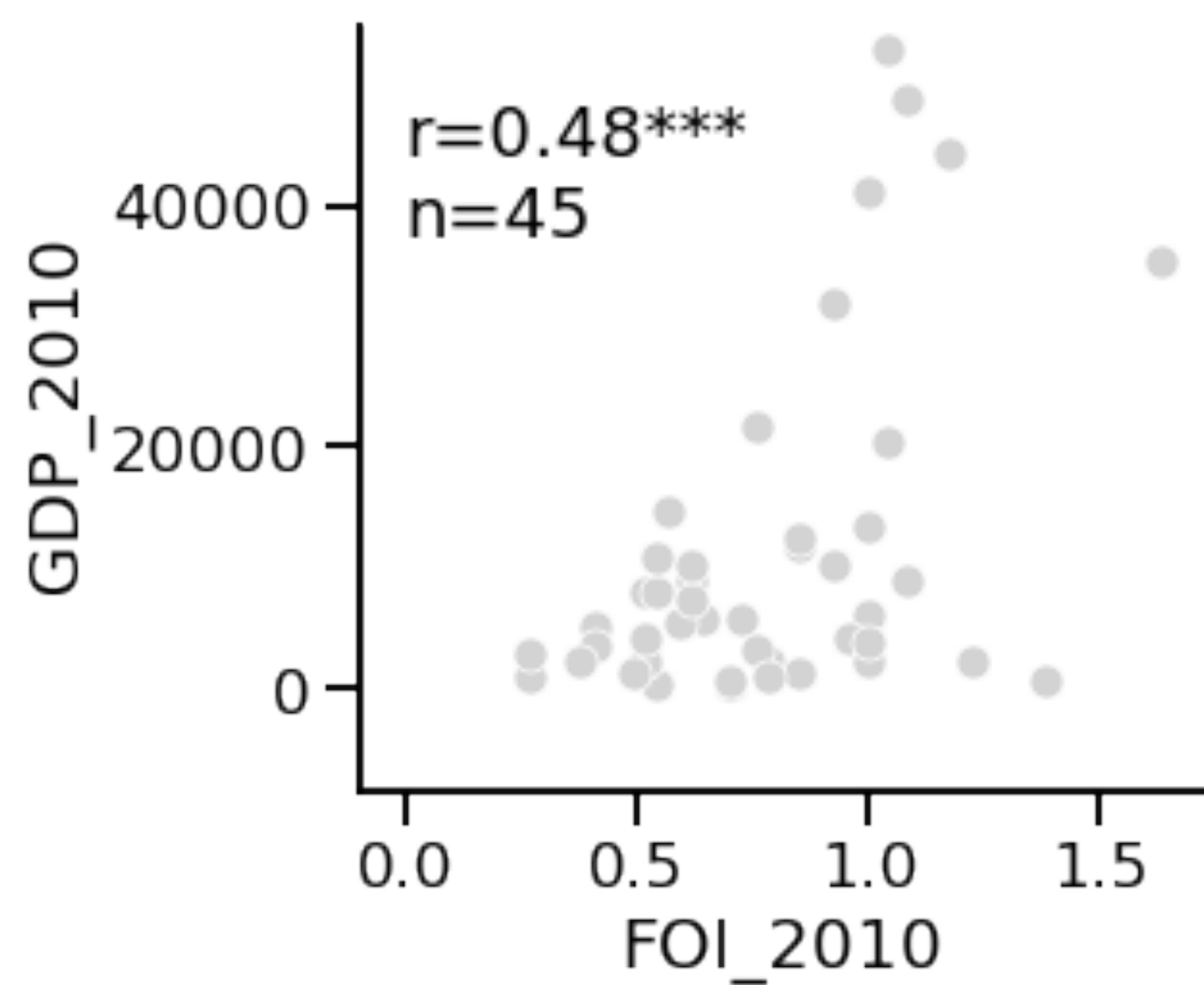
# Linear regression

as a neural network



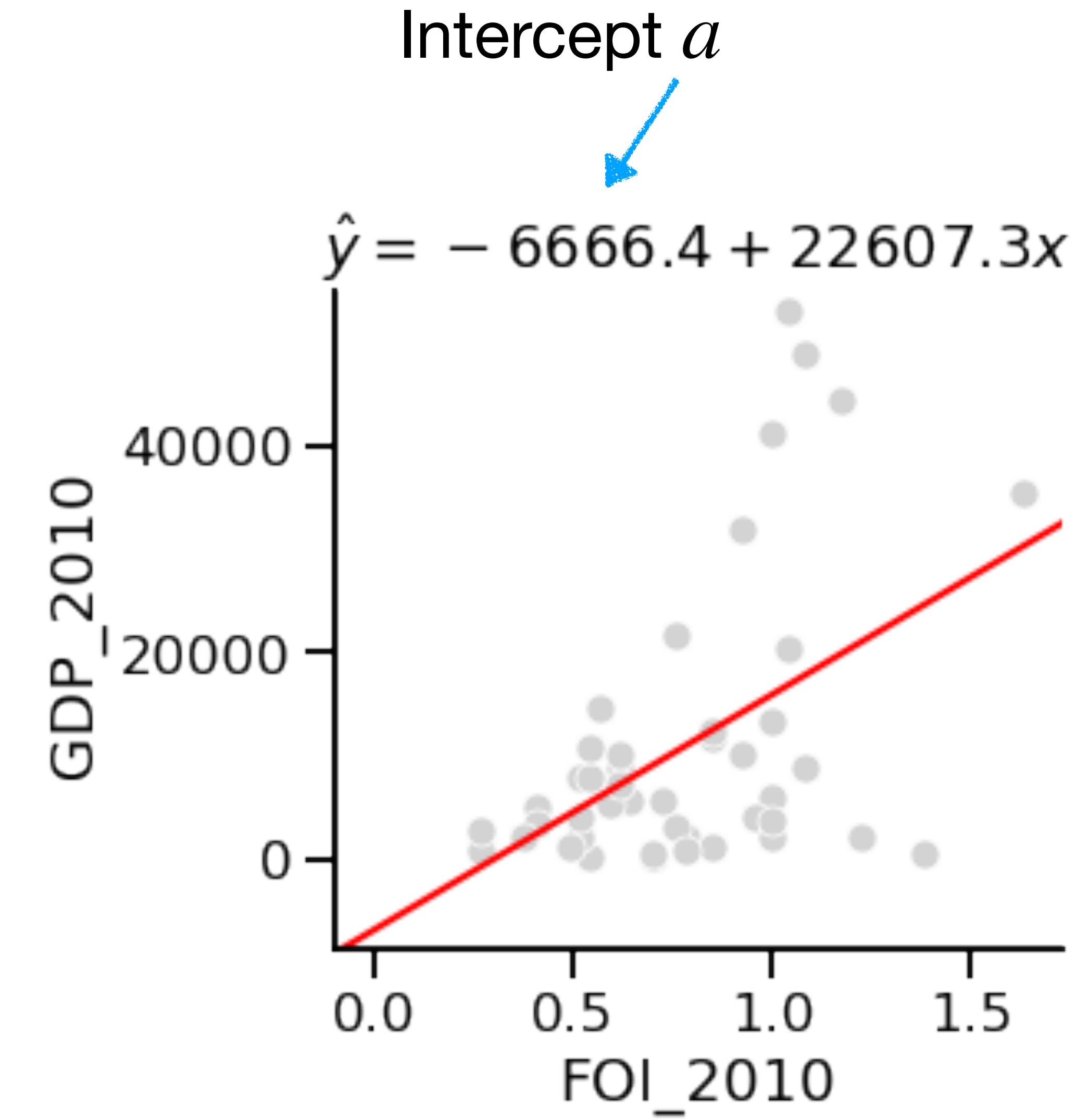
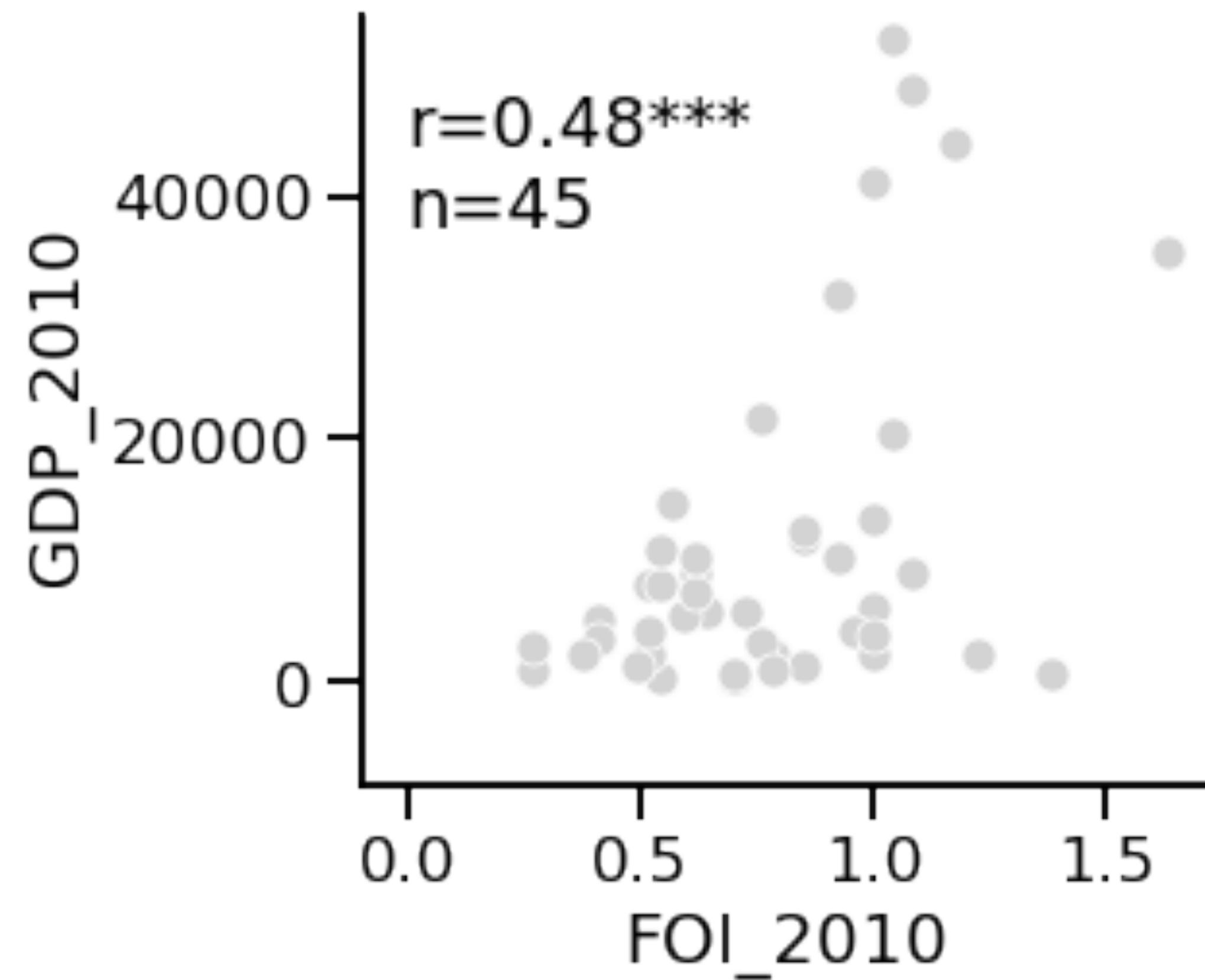
# Example FOI and GDP

Correlation vs. Linear regression



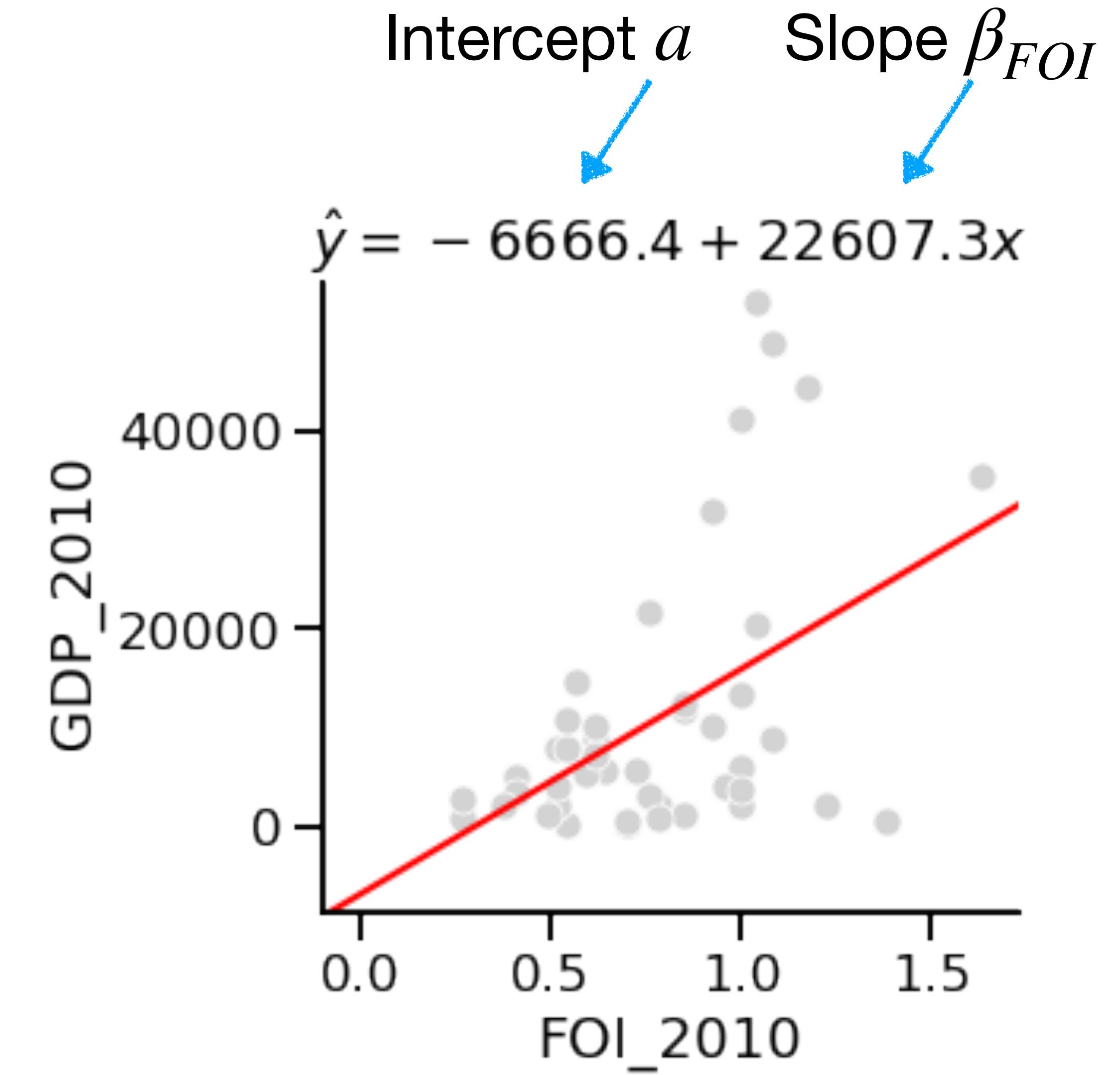
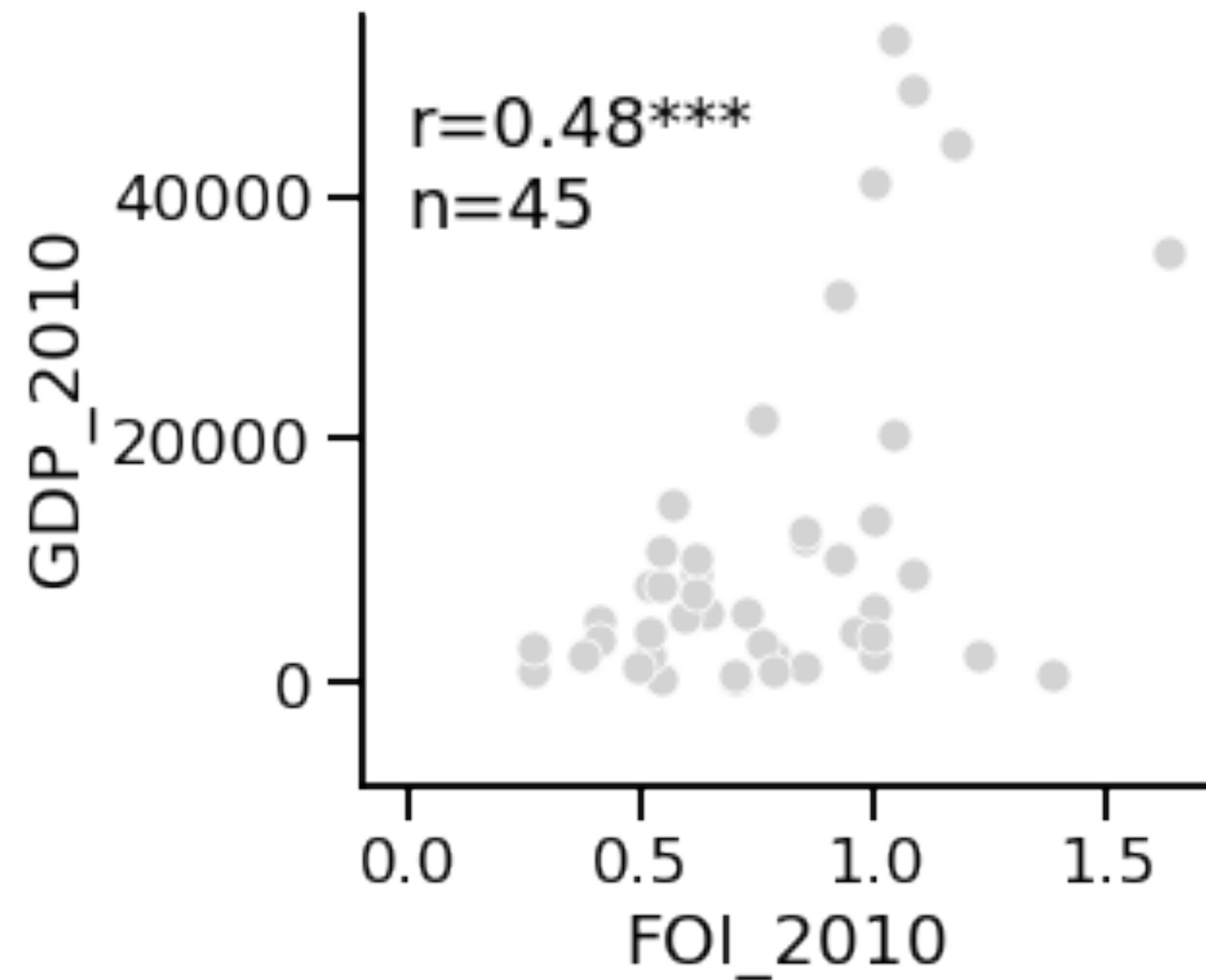
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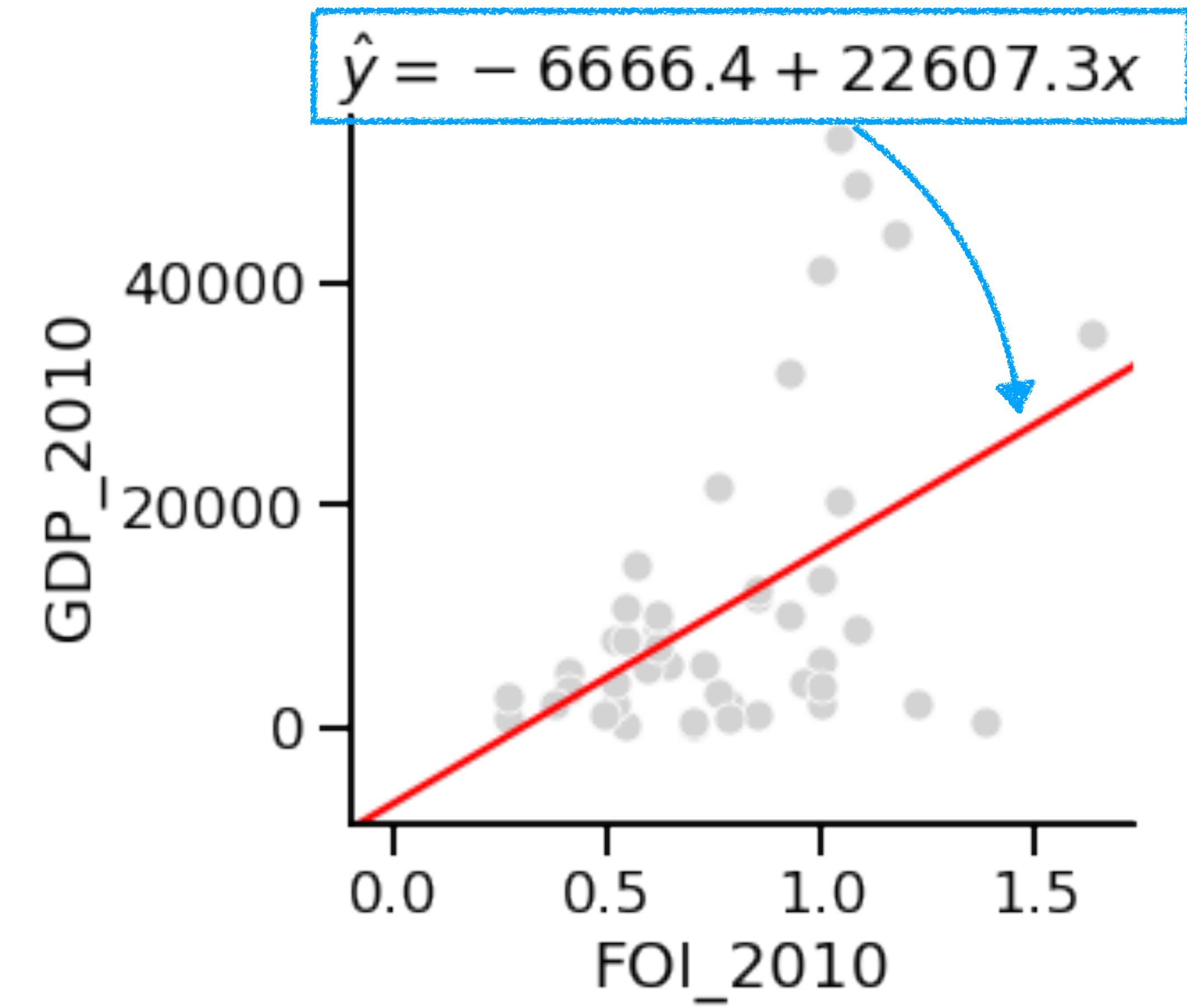
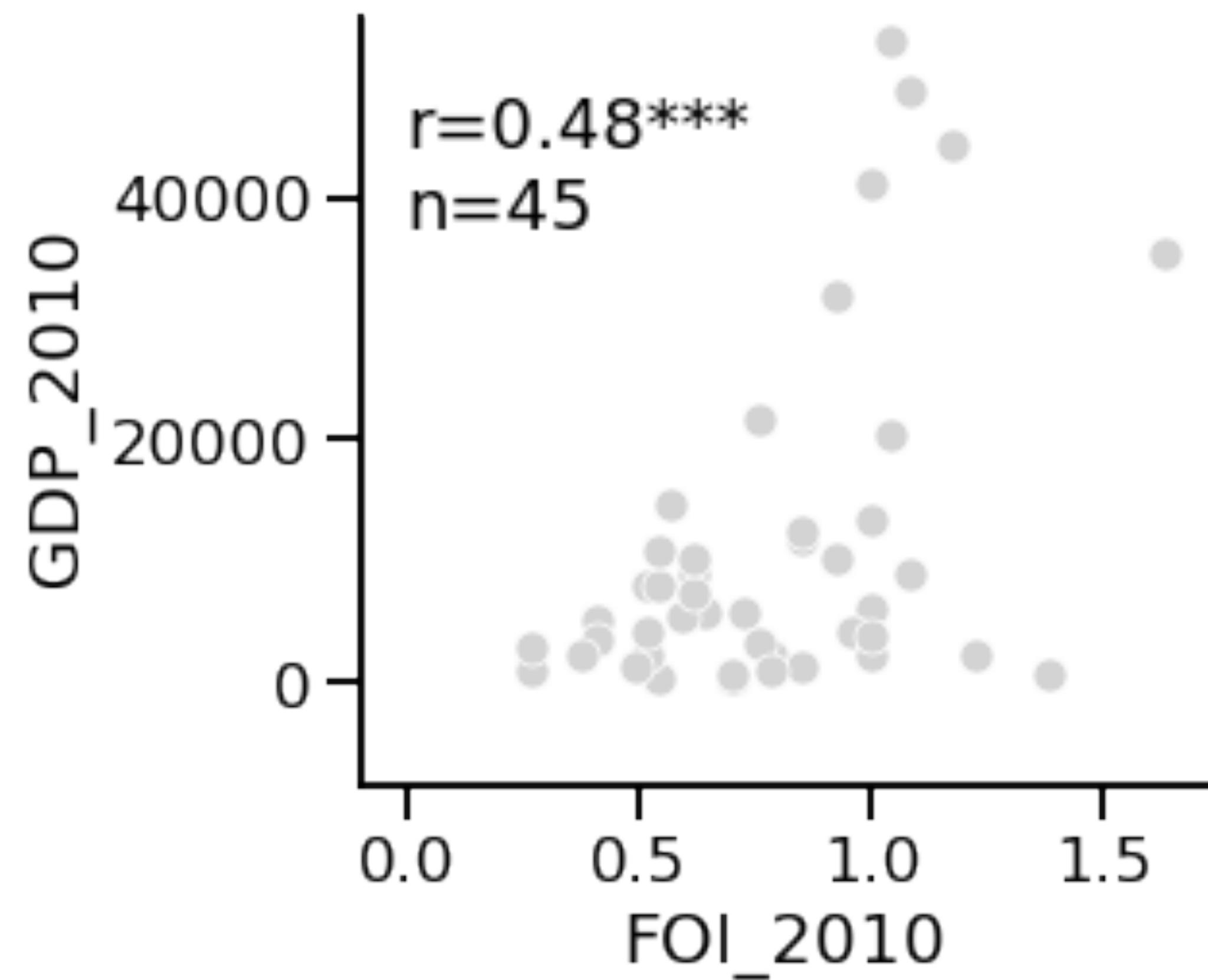
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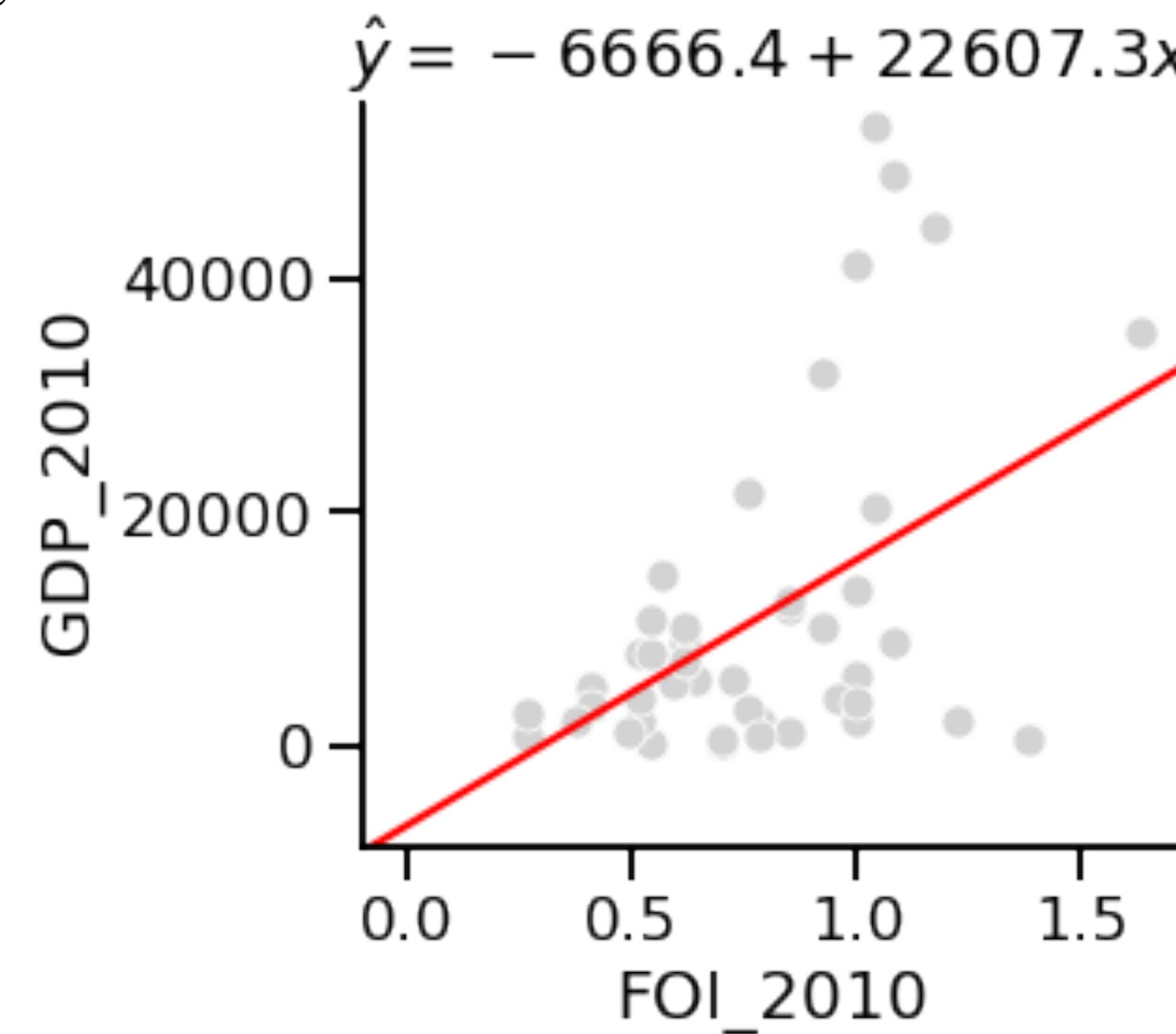
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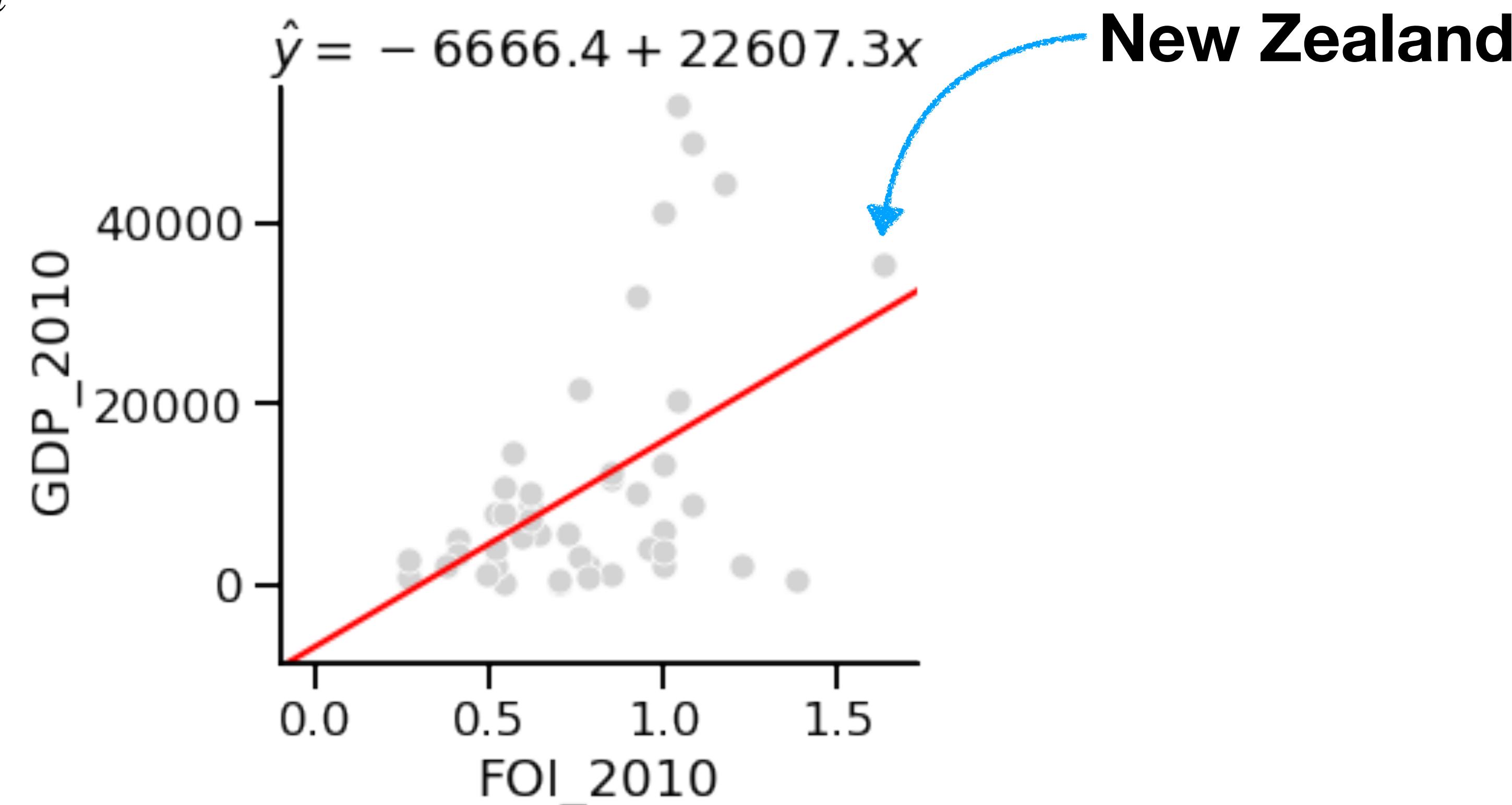
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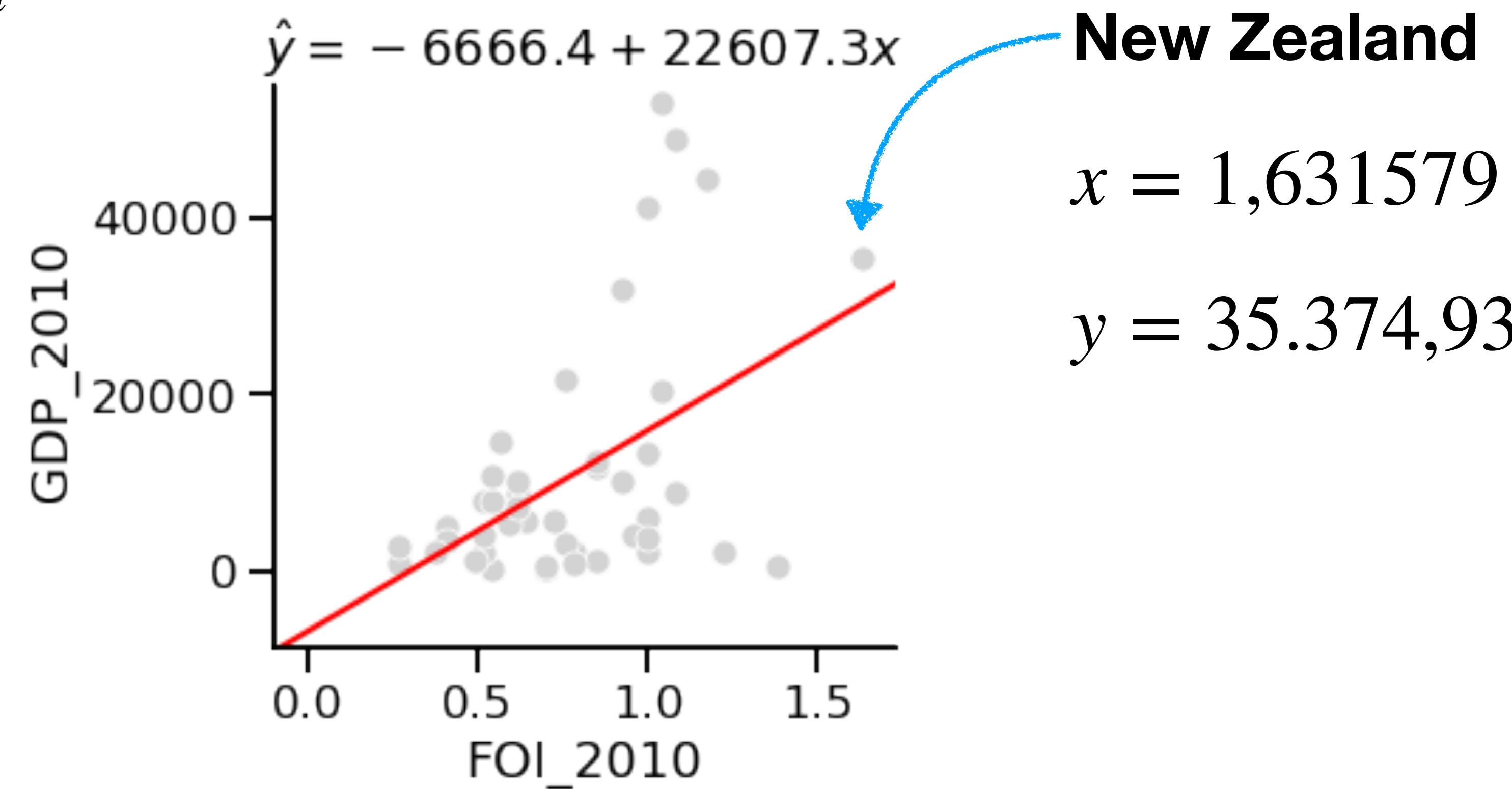
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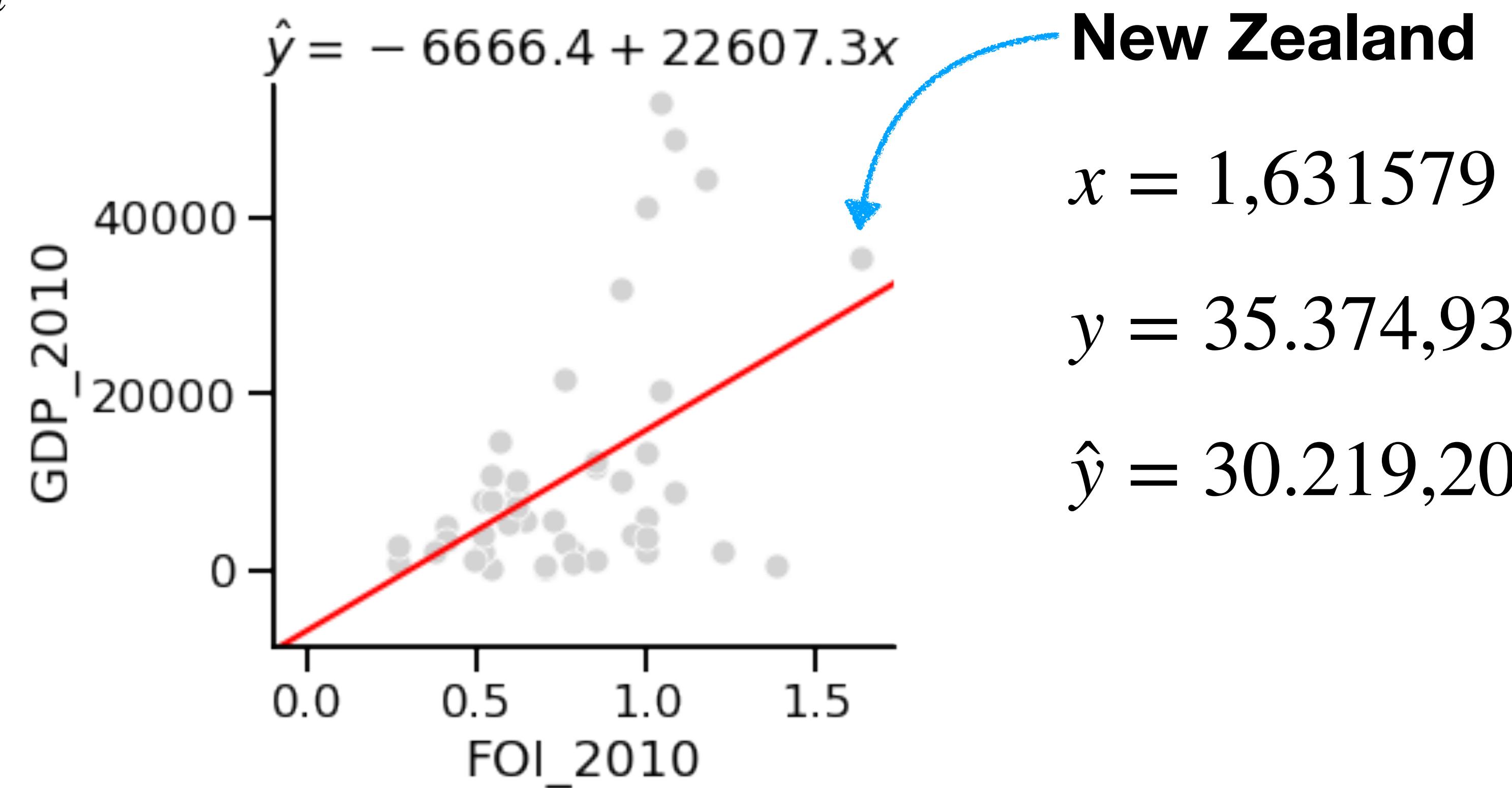
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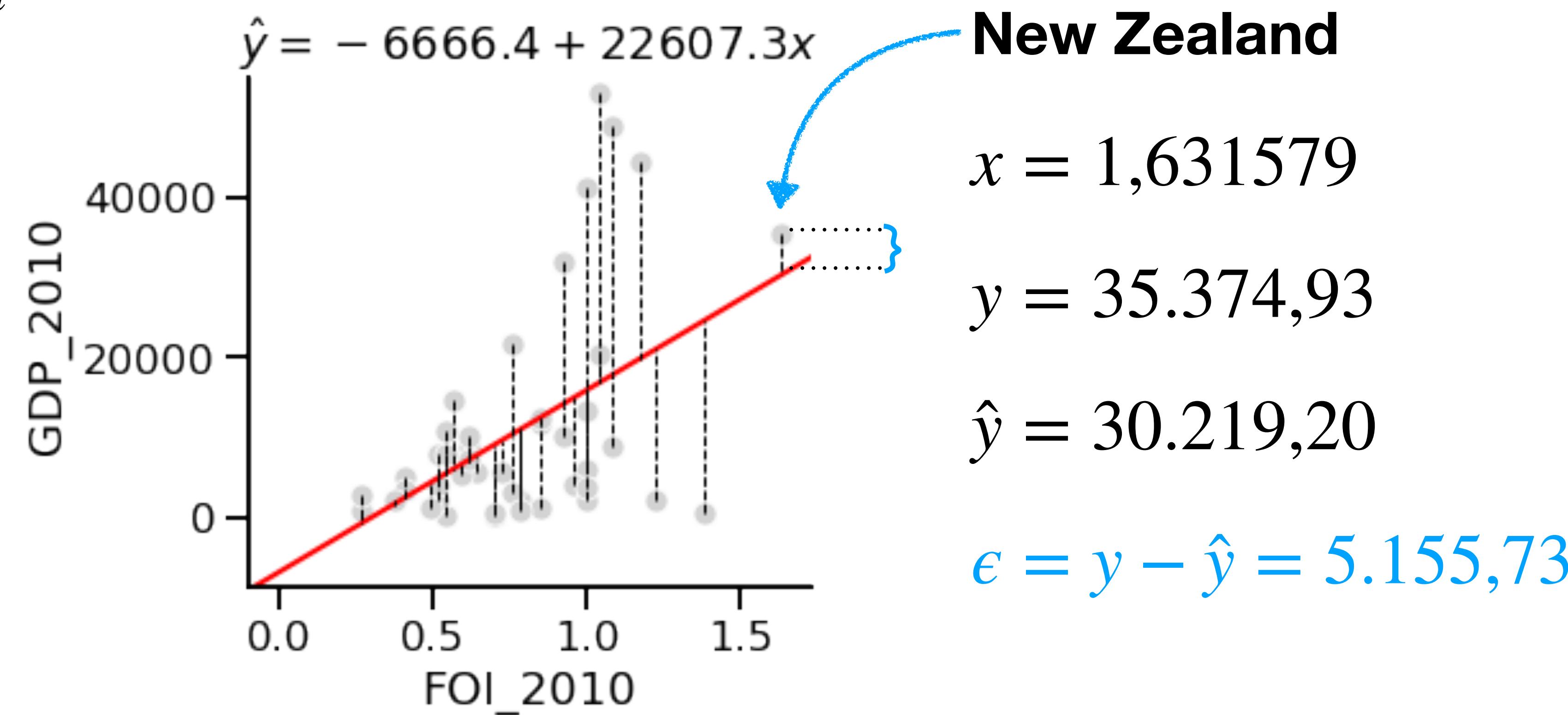
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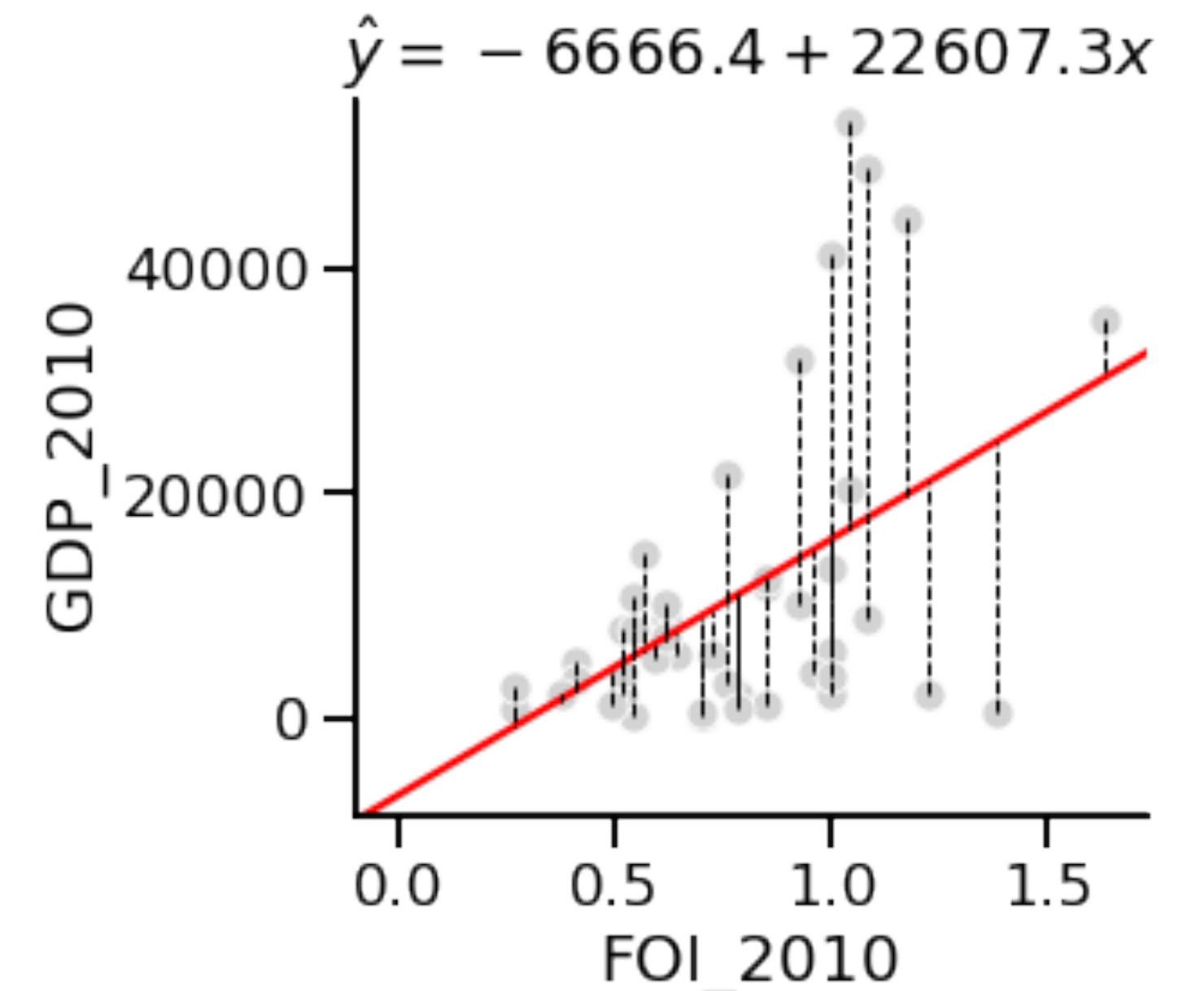
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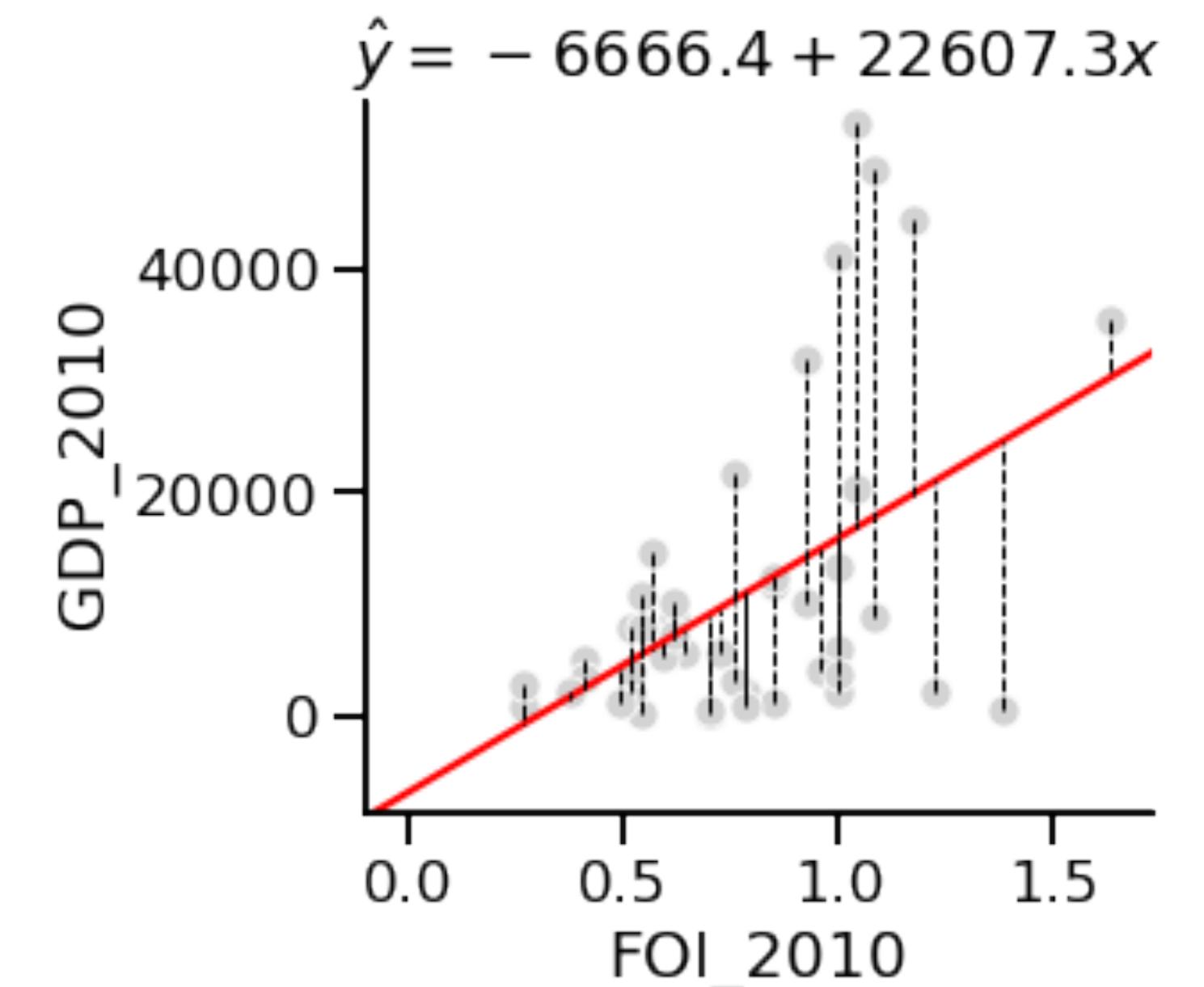
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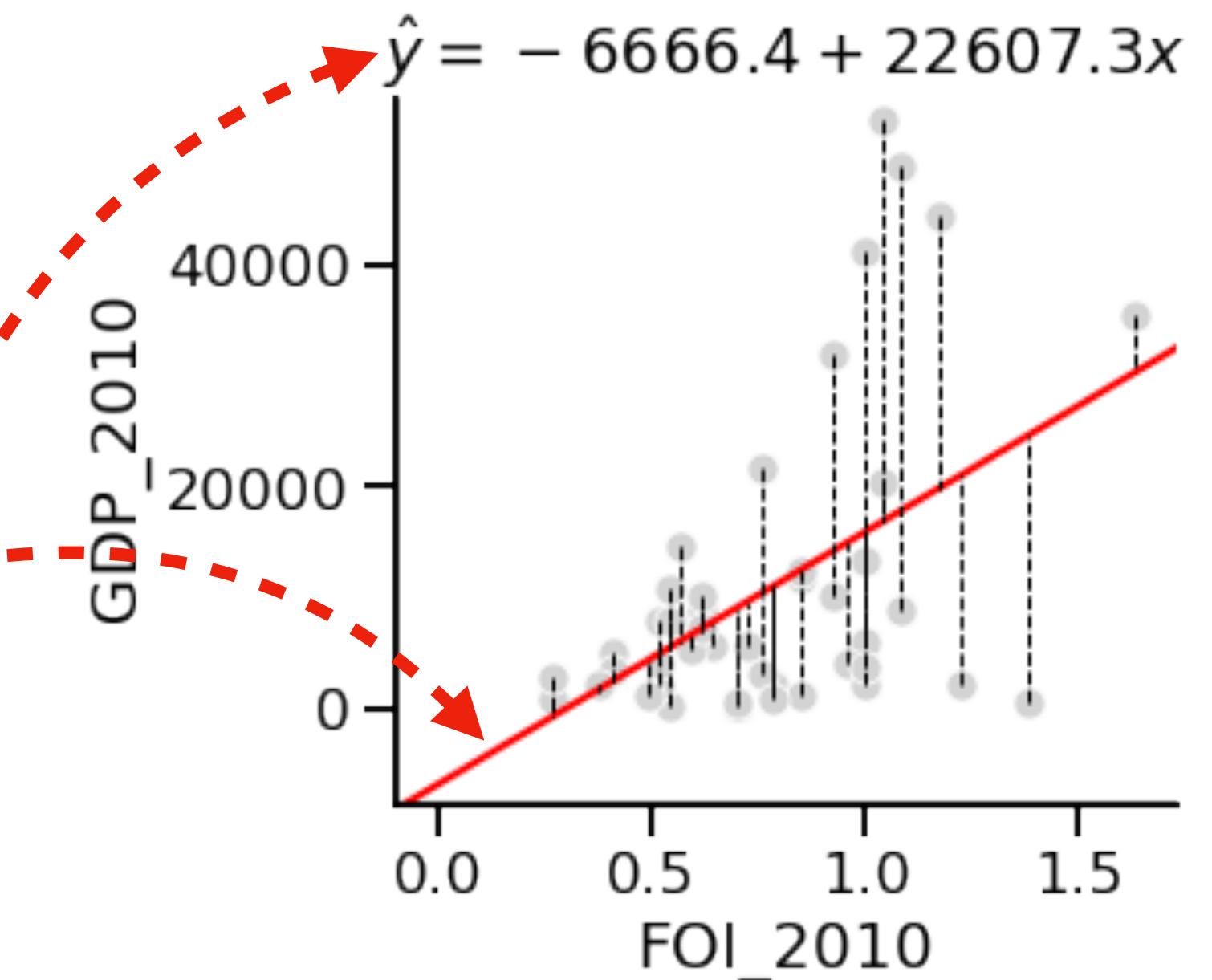


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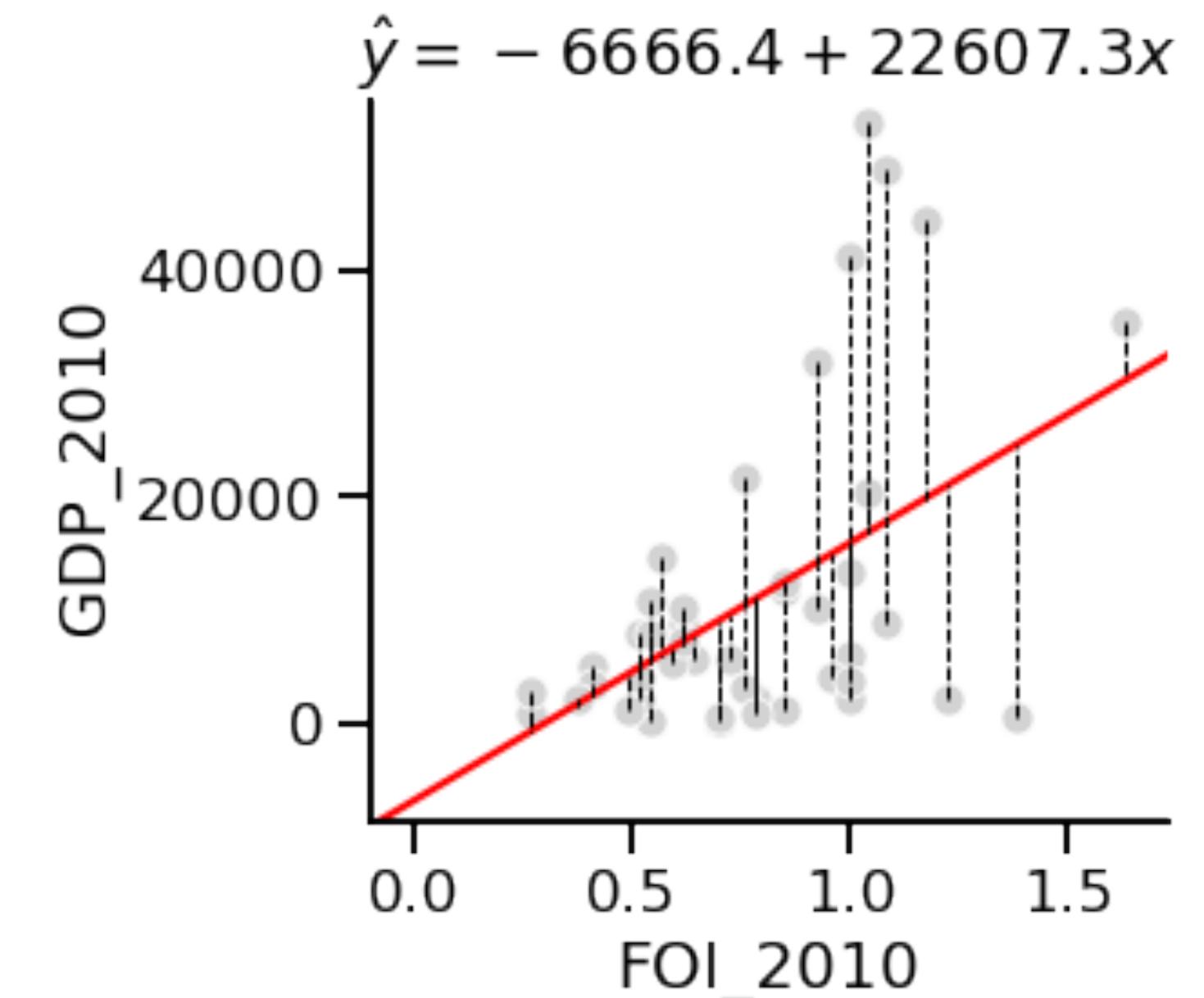
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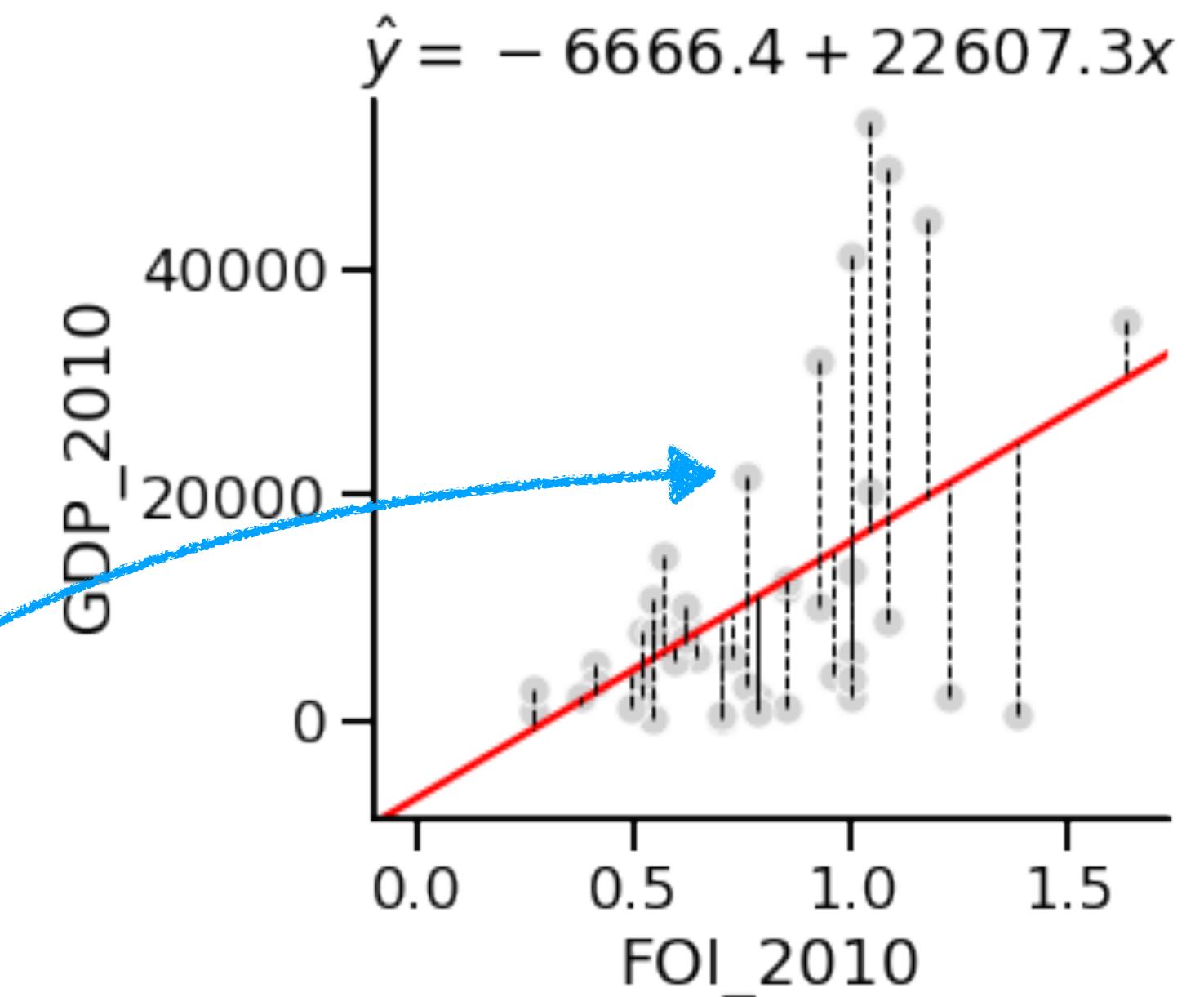
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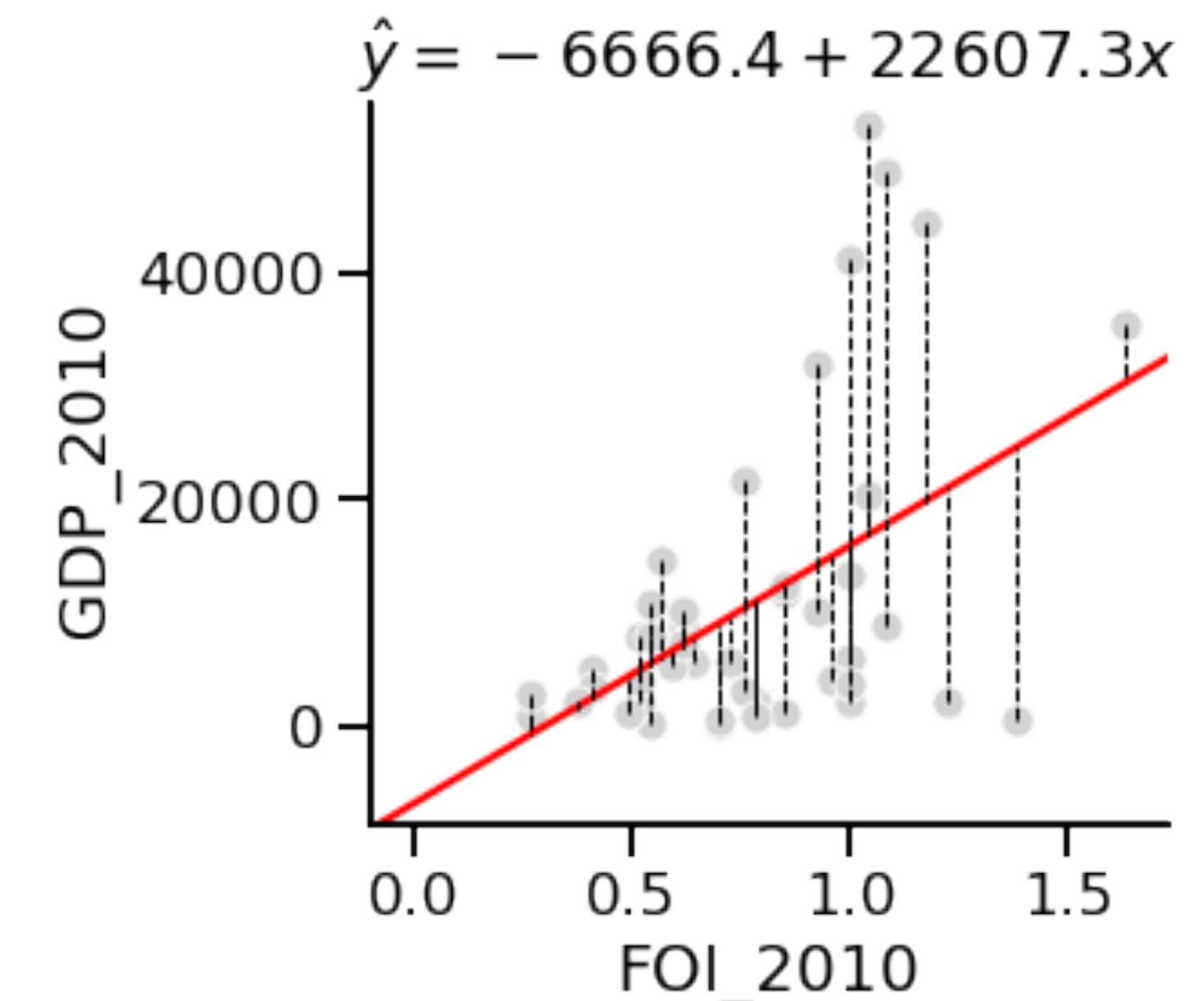
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- The Ordinary Least Squares method (OLS) looks for the values of coefficients that minimize the RSS. This way, you can think about the OLS result as the line that minimizes the sum of squared lengths of the vertical lines in the figure.



# Goodness of fit

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- A way to measure the quality of a model fit is to calculate the proportion of variance of the dependent variable ( $V[Y]$ ) that is explained by the model.
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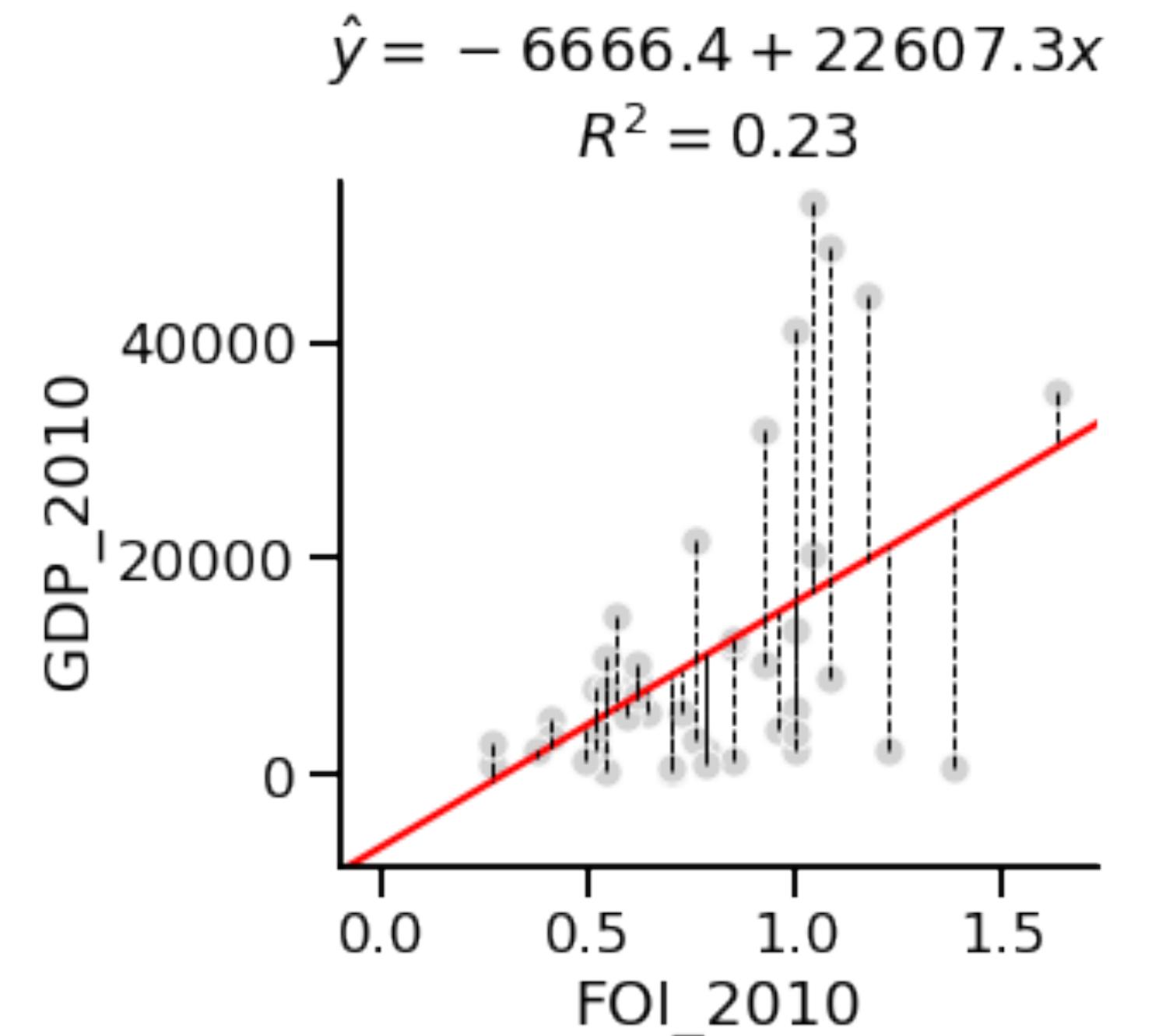
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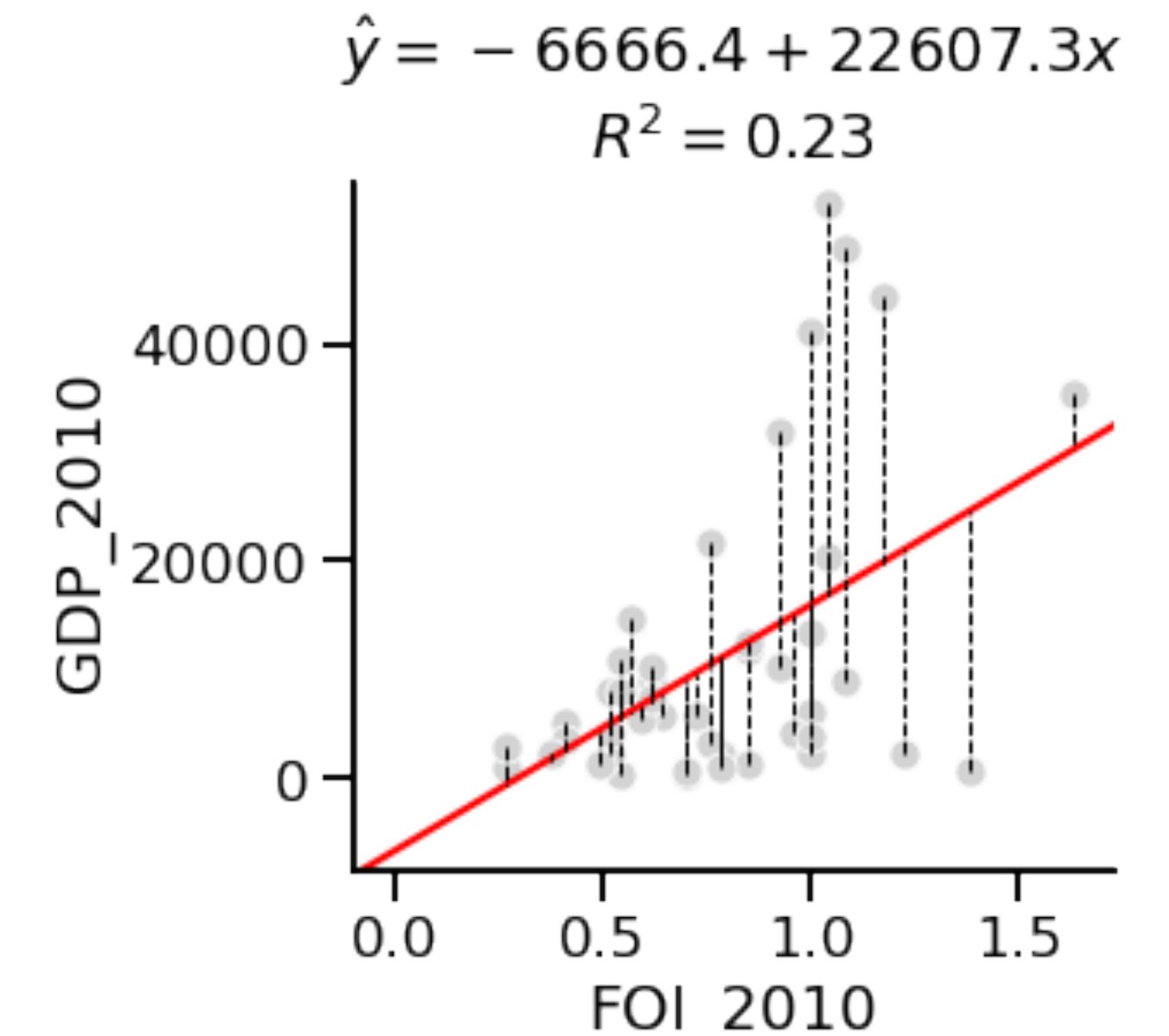
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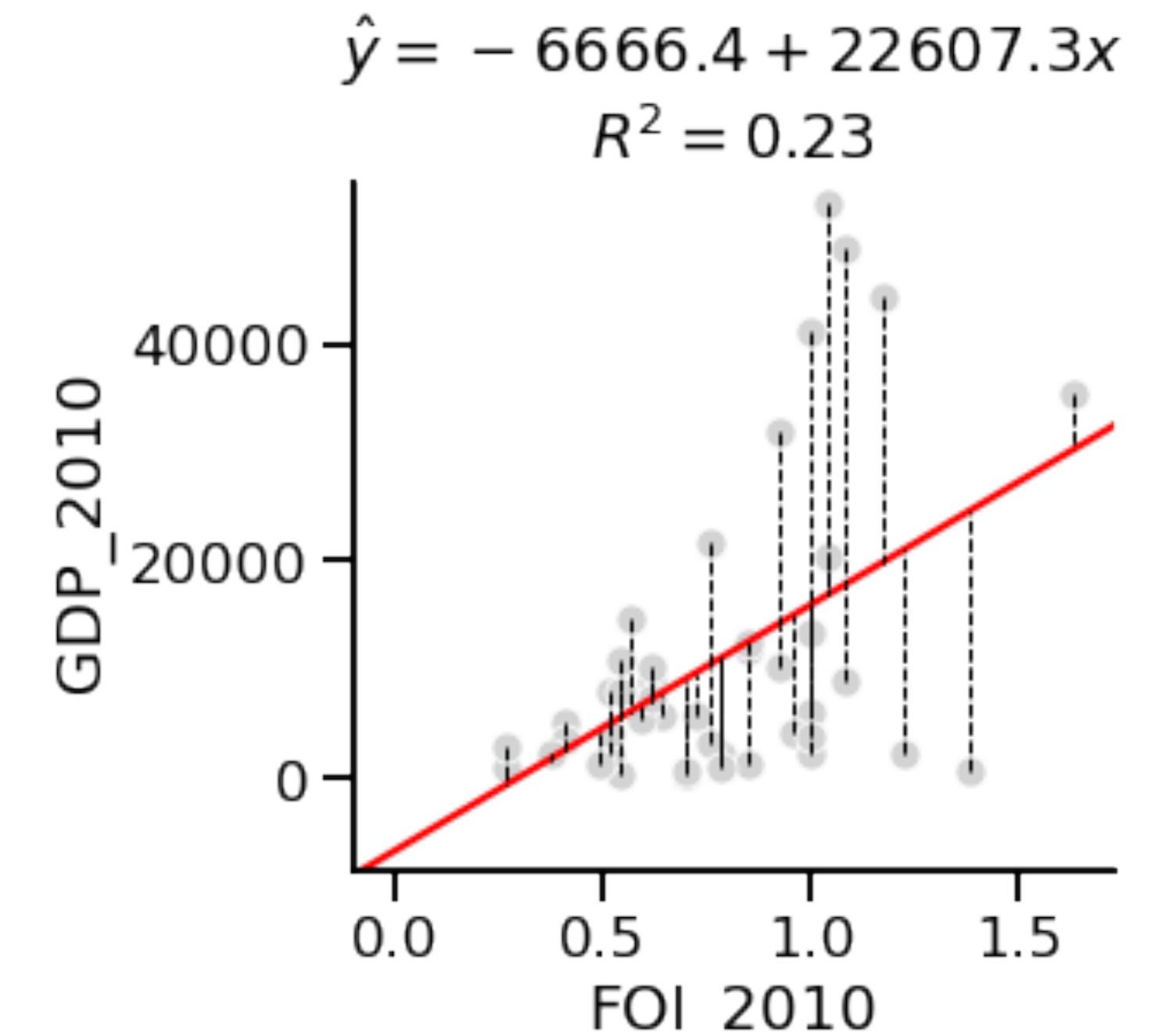
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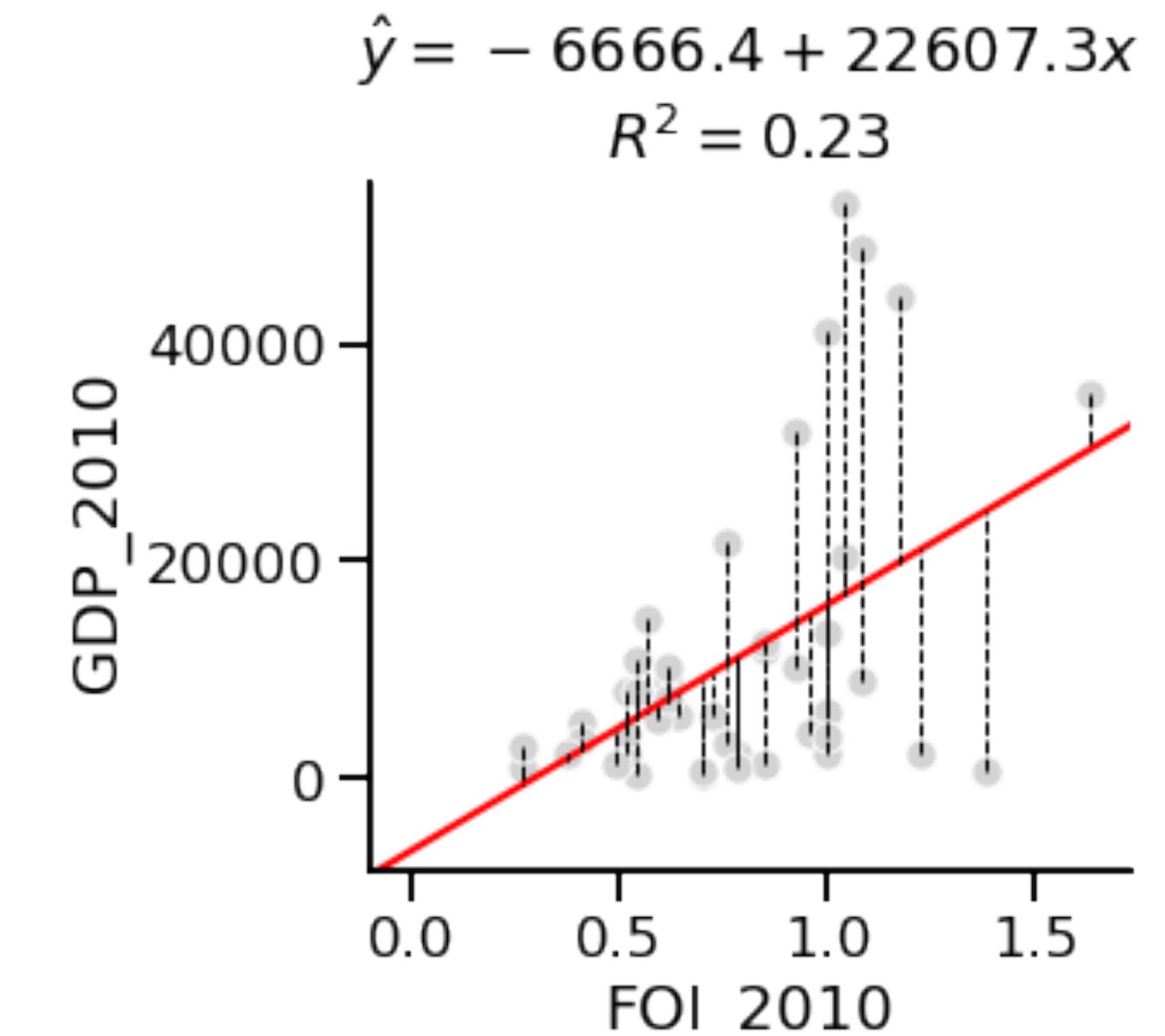
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# Other metrics of “model success”

## Model fitting

- Adjusted R squared:  $R_{adj}^2 = 1 - \left[ \frac{(1 - R^2)(N - 1)}{(N - k - 1)} \right]$
- Mean average error:  $MAE = \frac{1}{N} \sum_i |y_i - \hat{y}_i|$
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For comparing the accuracy among different linear regression models,  $RMSE$  is a better choice than  $R^2$ .

# Outline

## Today's class

### BLOCK 1

#### Social Behavior

1. Social Science
2. CSS
3. Digital Traces
4. Examples

### BLOCK 2

#### Social Trends

1. Google Trends
2. The Future Orientation Index
3. Culture and Economy

### BLOCK 3

#### Quantifying Trends

1. Correlation
2. Causation
3. Regression

### BLOCK 4

#### Behavior & Trend Dynamics

1. The Theory of Fashion
2. The Endo-Exo model
3. Examples

# How does social behavior spread in society?



# The Simmel effect

Theory of fashion (1895)

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- Simmel hypothesized that the *instability* of fashion results from the combined action of **imitation** and **distinction**.
  - Simmel hypothesized that status symbols spread through the population downwards, from the highest to the lowest status. As they spread, old symbols are replaced with new ones. Thereby, social differentiation persists under the instability of status symbols.

# **The mechanisms of Simmel's theory**

Imitation and distinctiveness

# The mechanisms of Simmel's theory

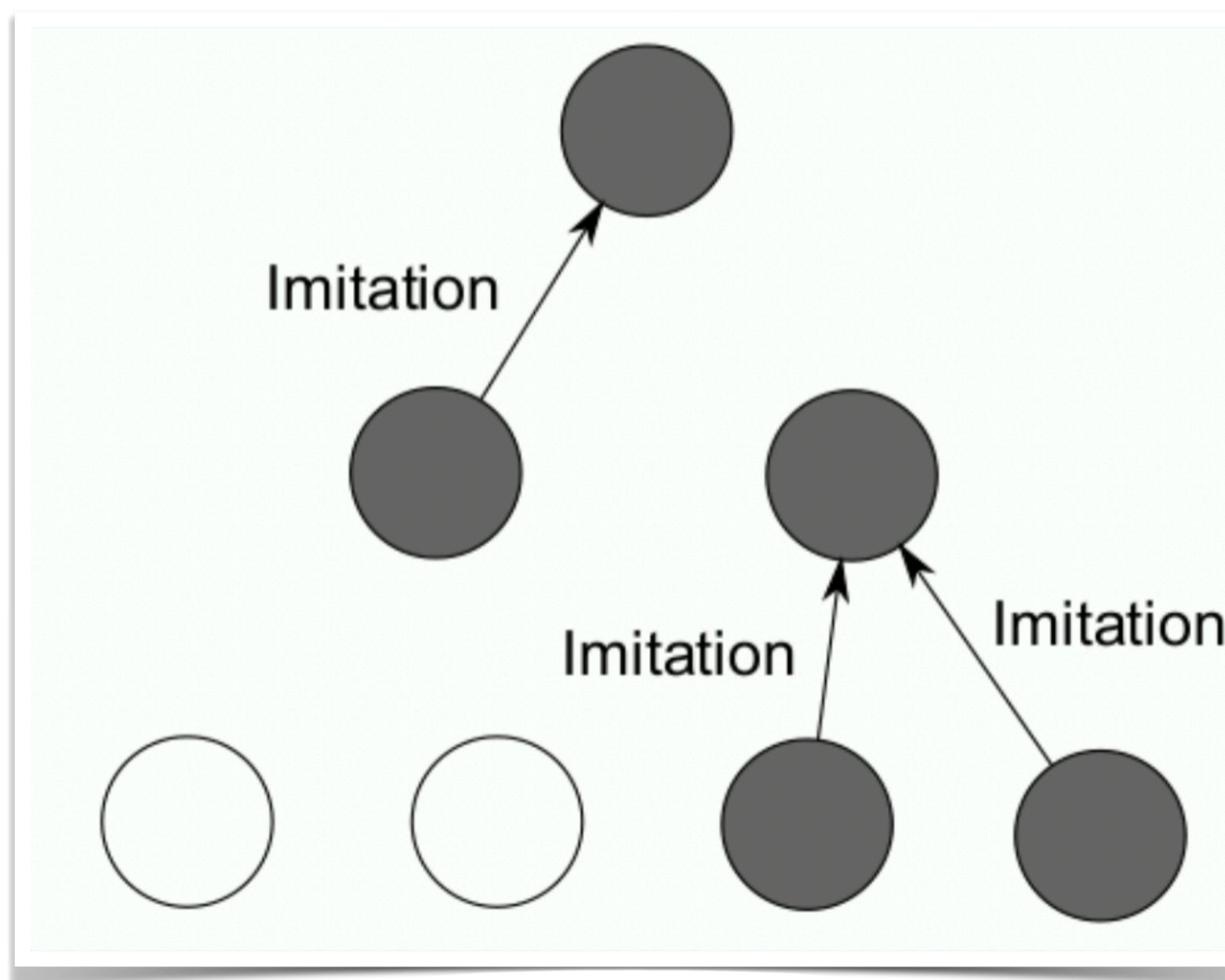
## Imitation and distinctiveness

- On one hand, each of us has tendency to **imitate others**. On the other, we also have a tendency to **distinguish ourselves from others**.
  - Fashion's flux needs both of these contradictory tendencies in order to work.

# The mechanisms of Simmel's theory

## Imitation and distinctiveness

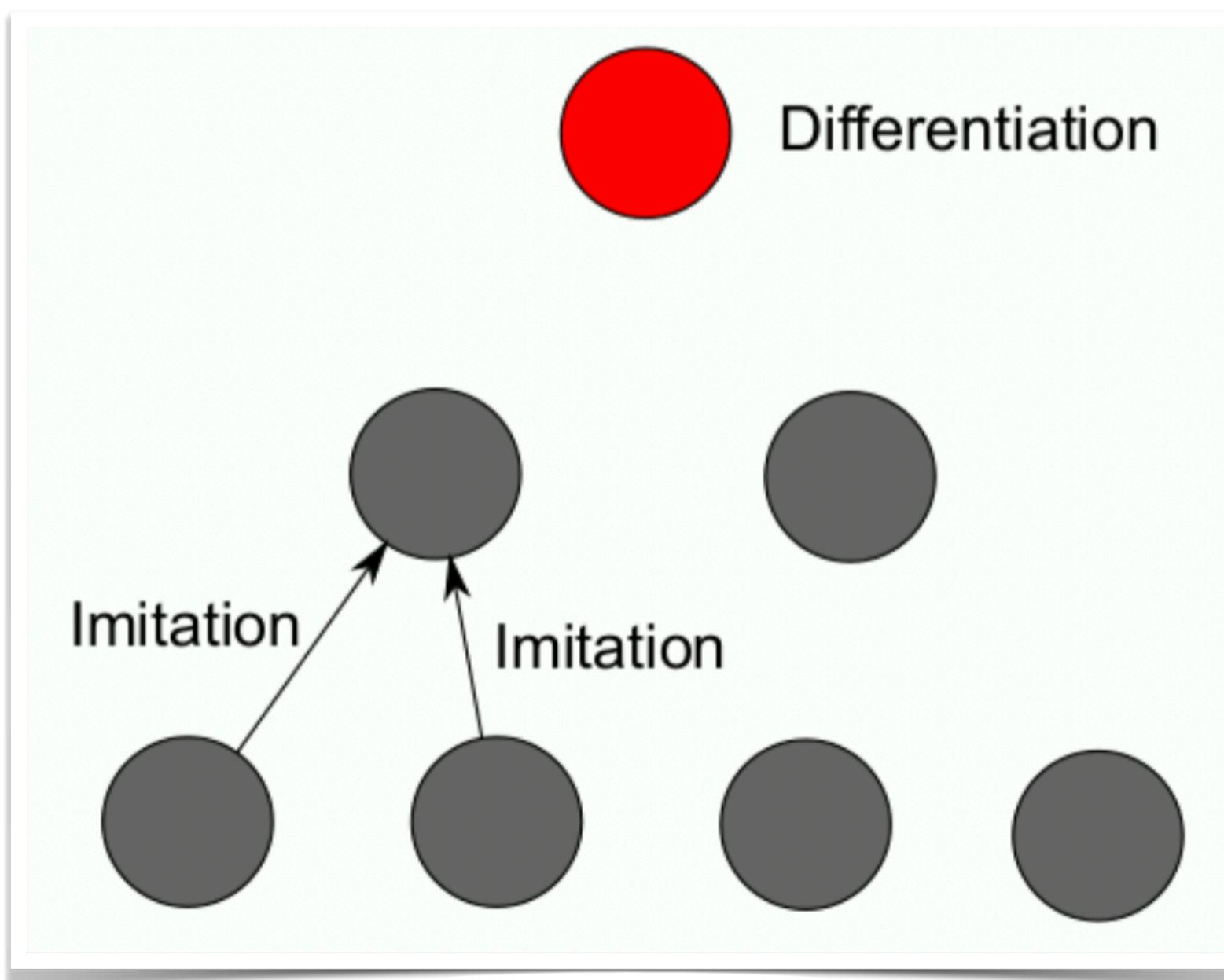
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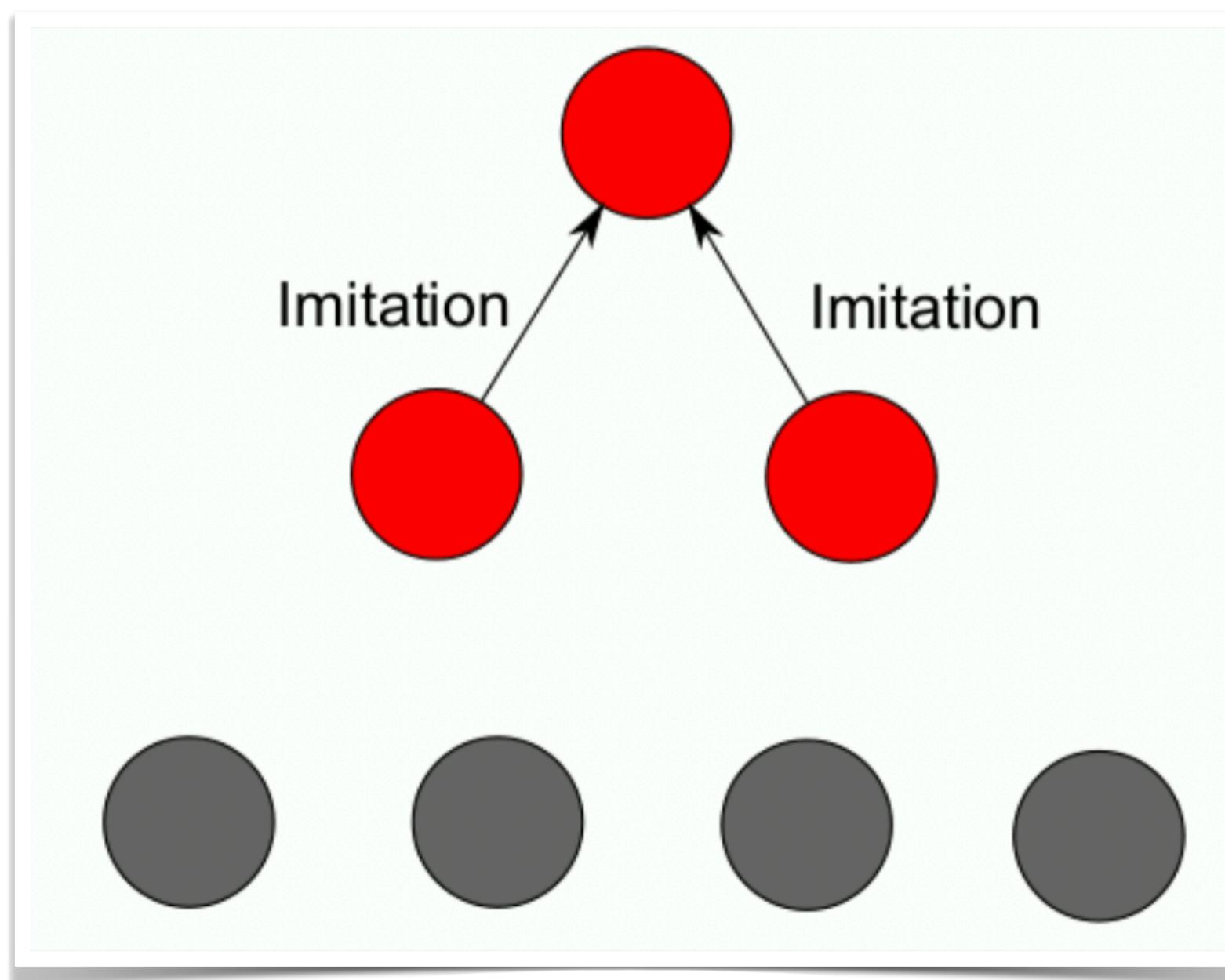
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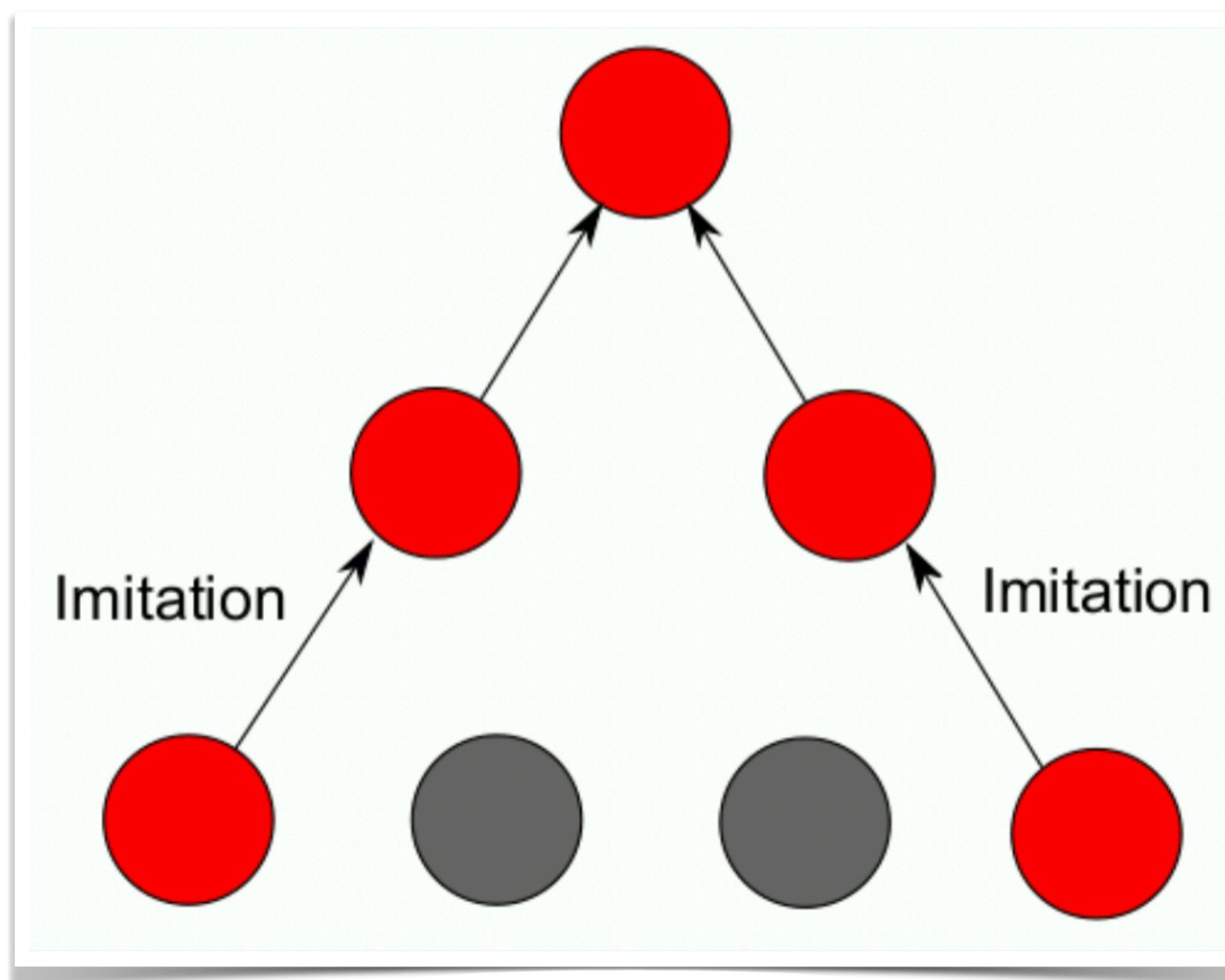
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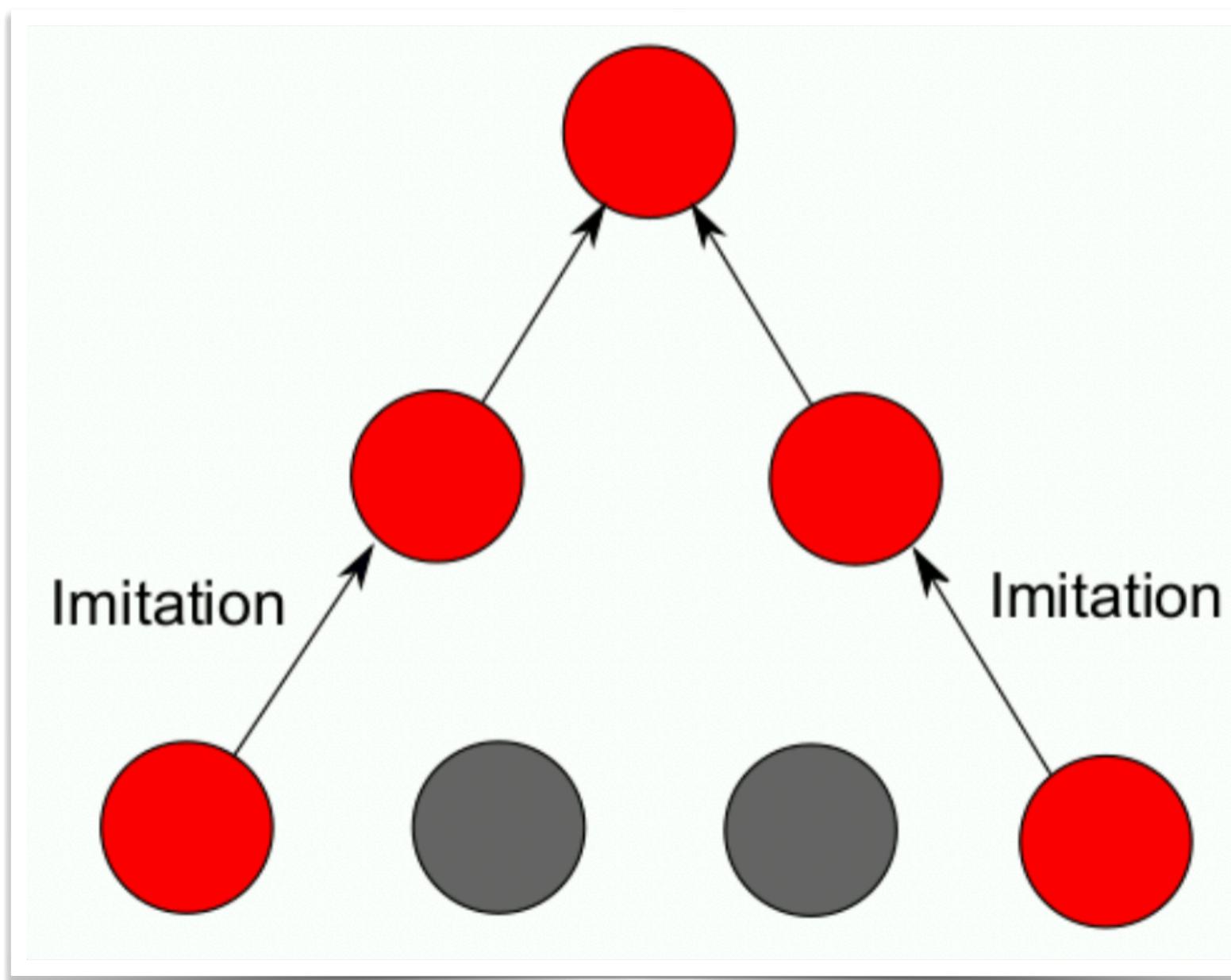
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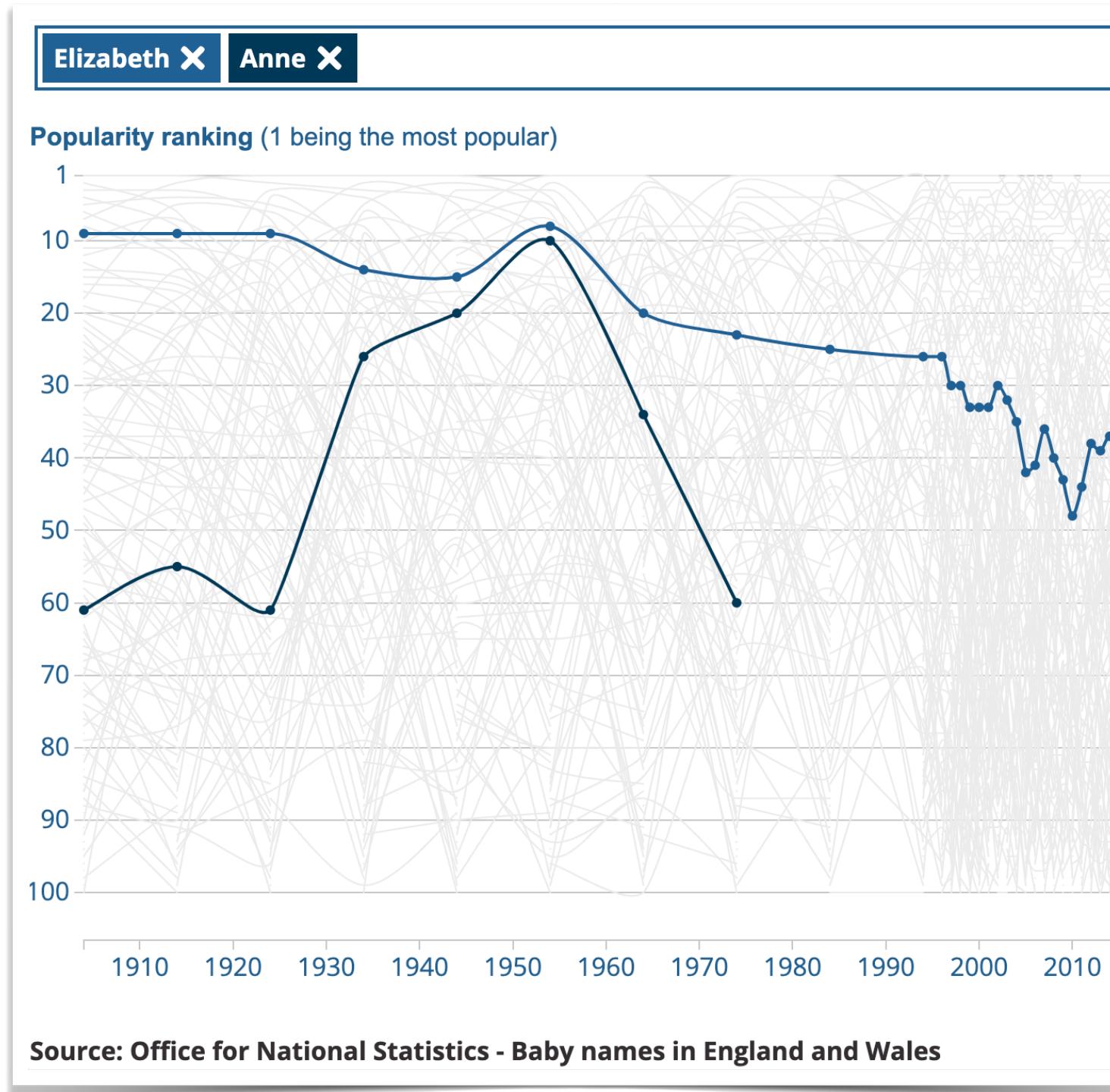
- Jeans were invented in 1871
  - Originally created for miners.
  - Popularized in 1950 in films.
  - 1960 widespread adoption.
- White sneakers were invented in 1916
  - Made popular by Adidas in 1970?
- Music challenge videos on TikTok

# The case of baby names

- First names can be status symbols and carry subjective and social values.
- Copying the name of your baby from someone else is an example of **imitation**.

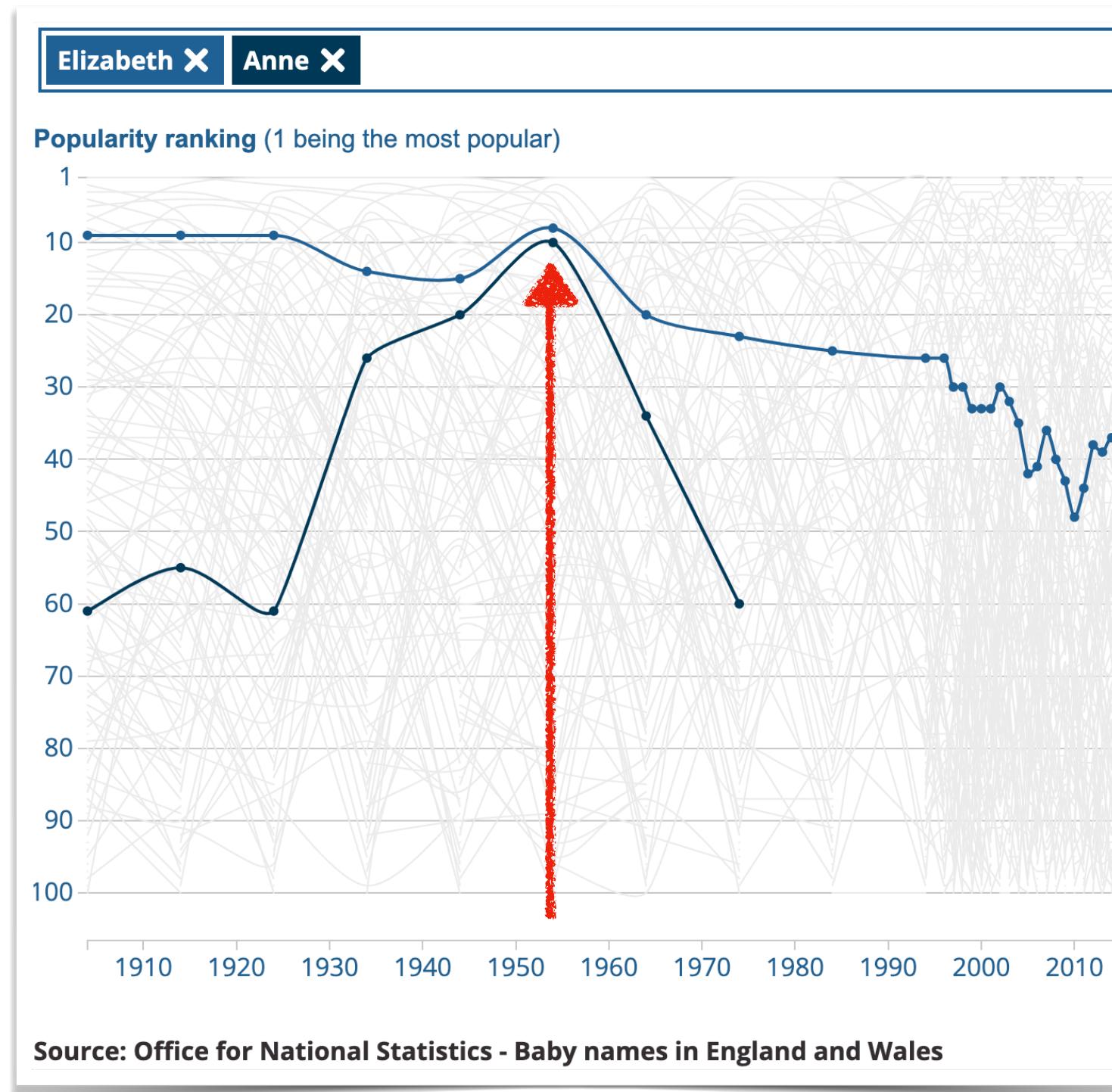
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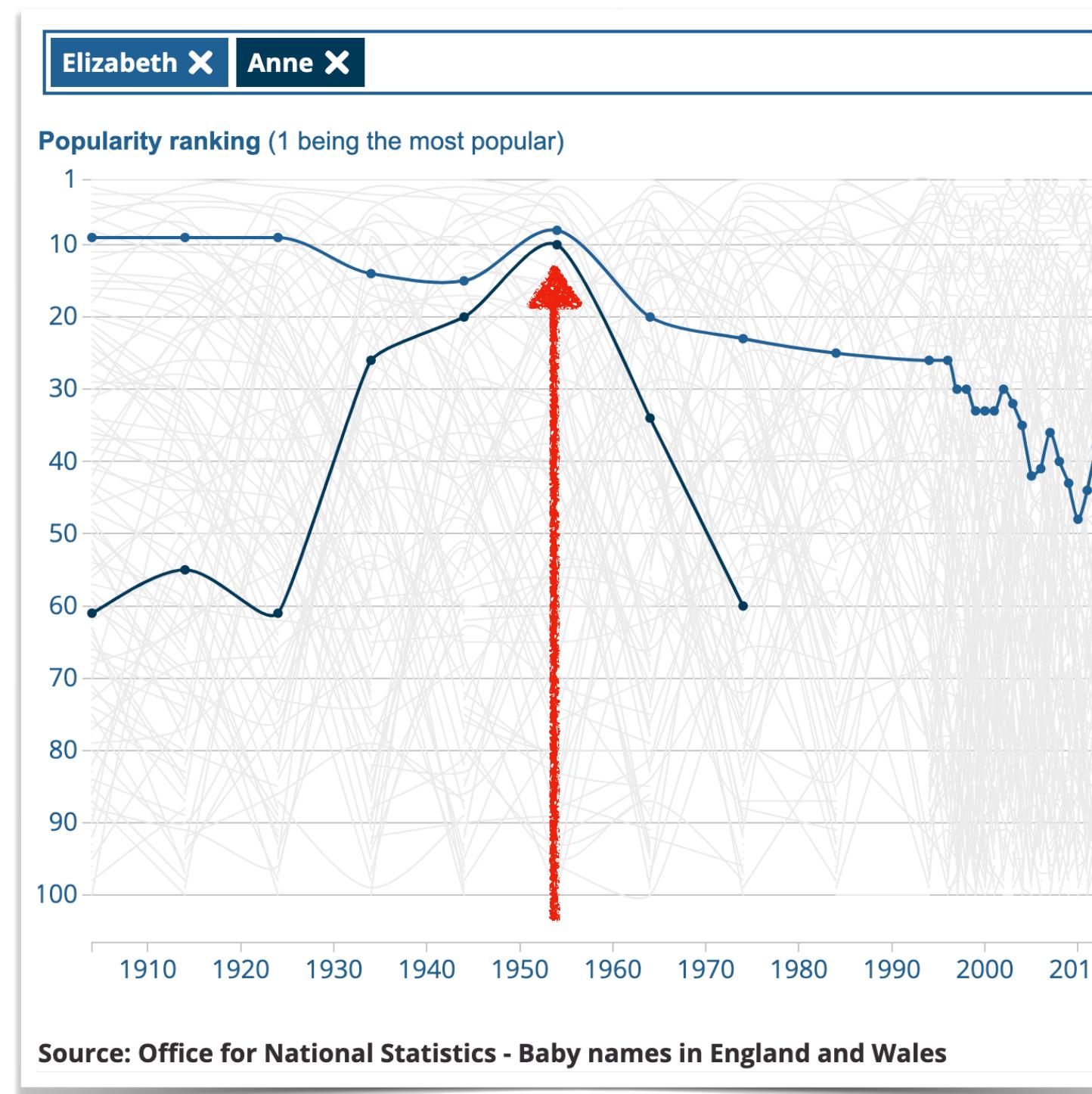
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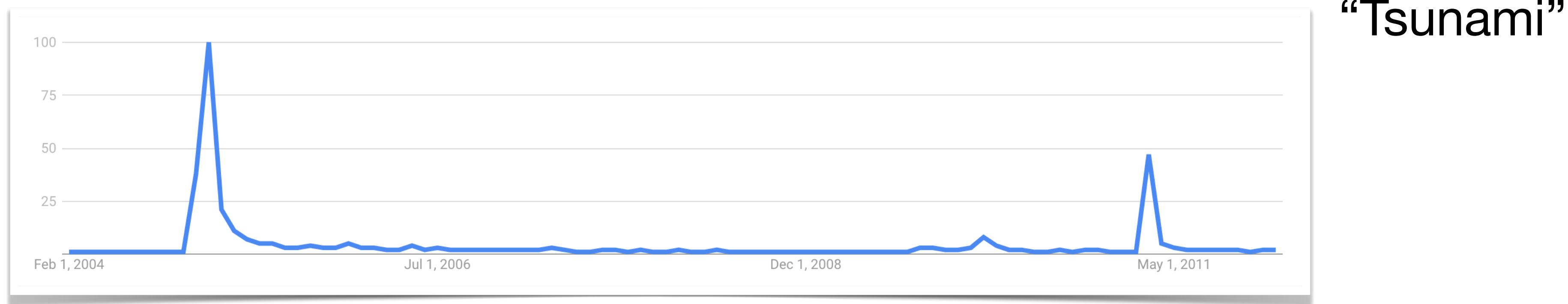
- 1950 Princess Anne was born
- 1953 Queen Elizabeth II was crowned

# **Social trends in online platforms**

Google Search Trends

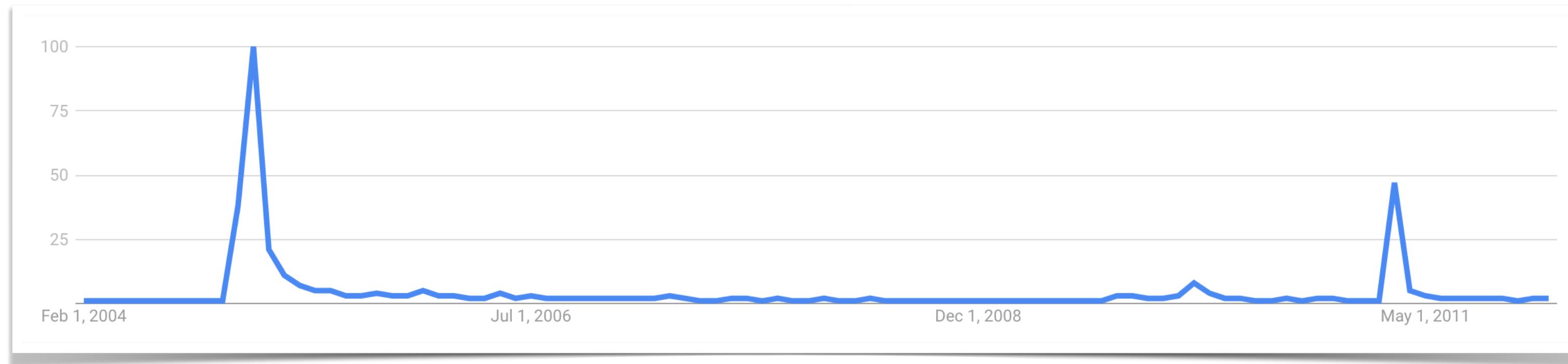
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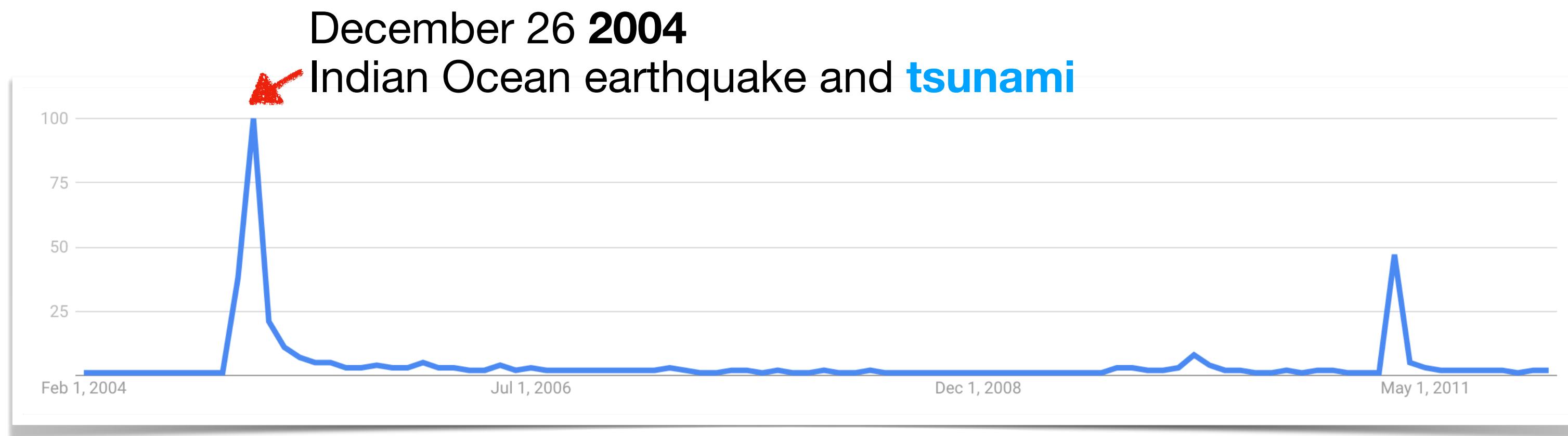


“Tsunami”

An **exogenously** (sudden)  
triggered search volume

# Social trends in online platforms

## Google Search Trends

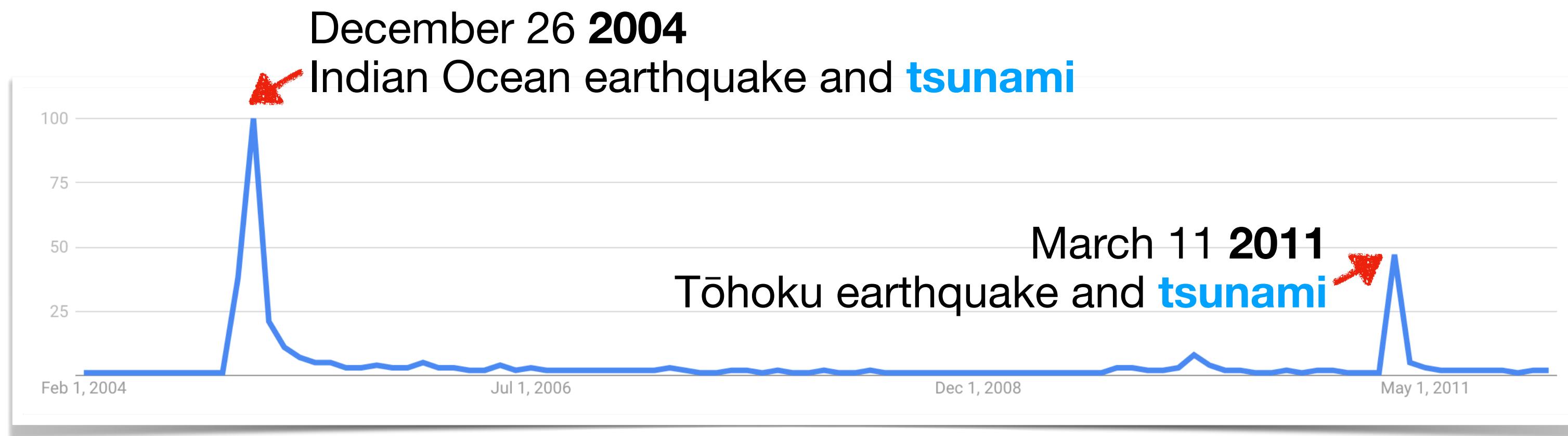


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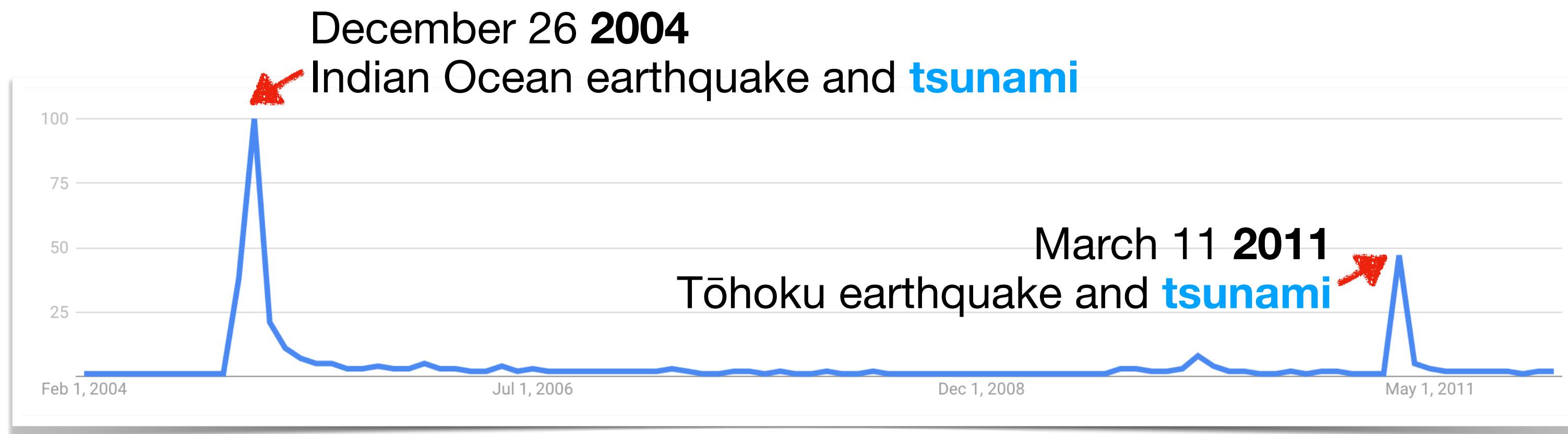


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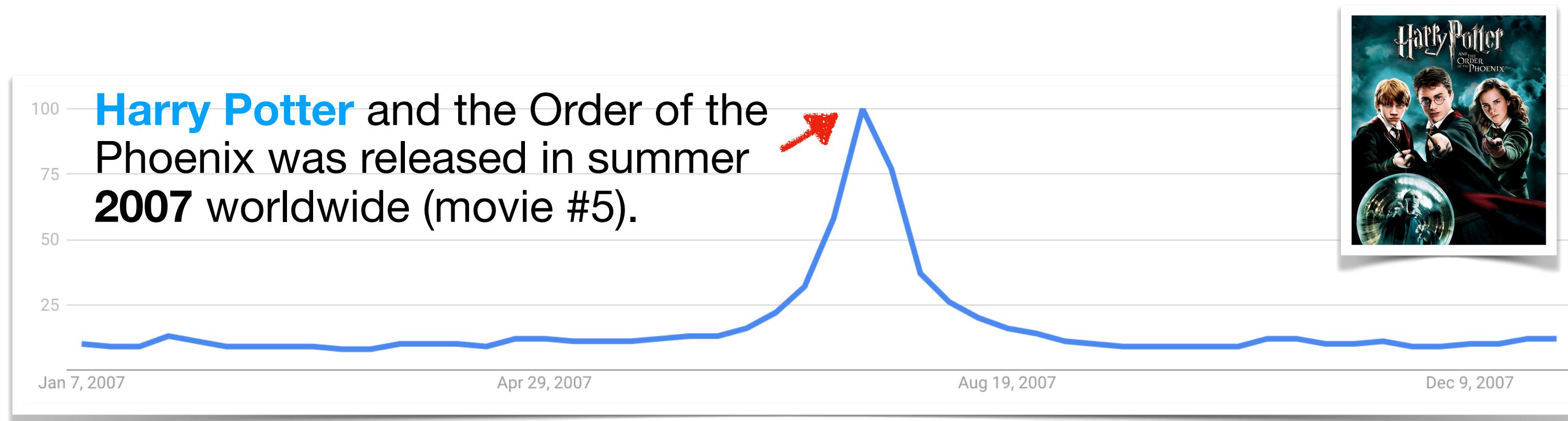
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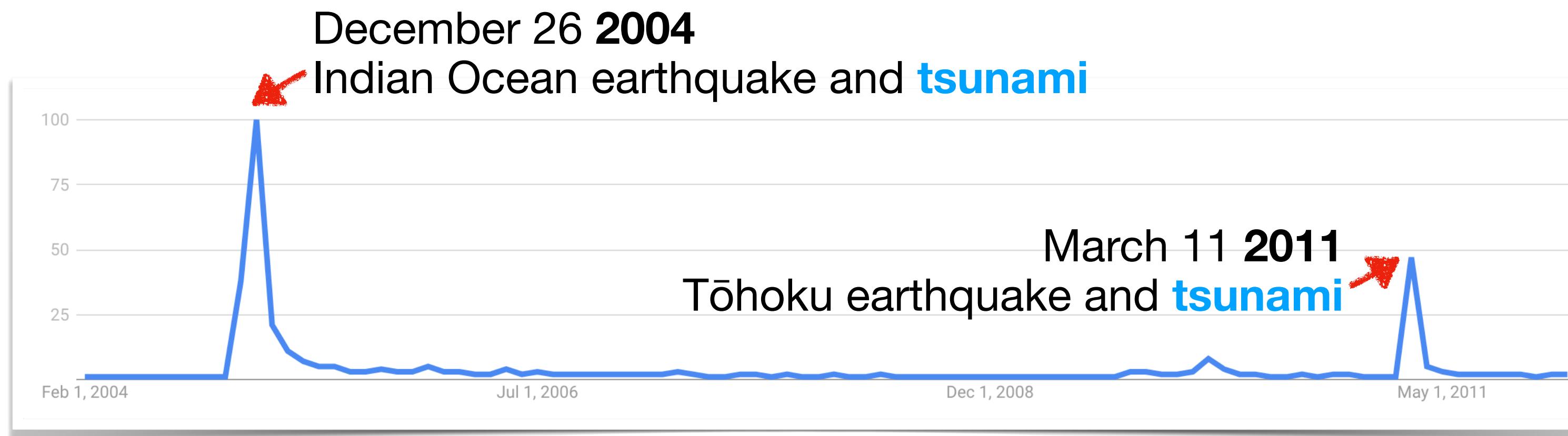
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“Harry Potter”

# Social trends in online platforms

## Google Search Trends



“Tsunami”

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“Harry Potter”

An **endogenously** (gradual) driven search

Harry Potter was first introduced in the novel Harry Potter and the Philosopher's Stone in 1997, and released four movies prior to 2007: in 2001, 2002, 2004, 2005.  
...  
→

# The endo-exo model

[Crane and Sornette 2008]

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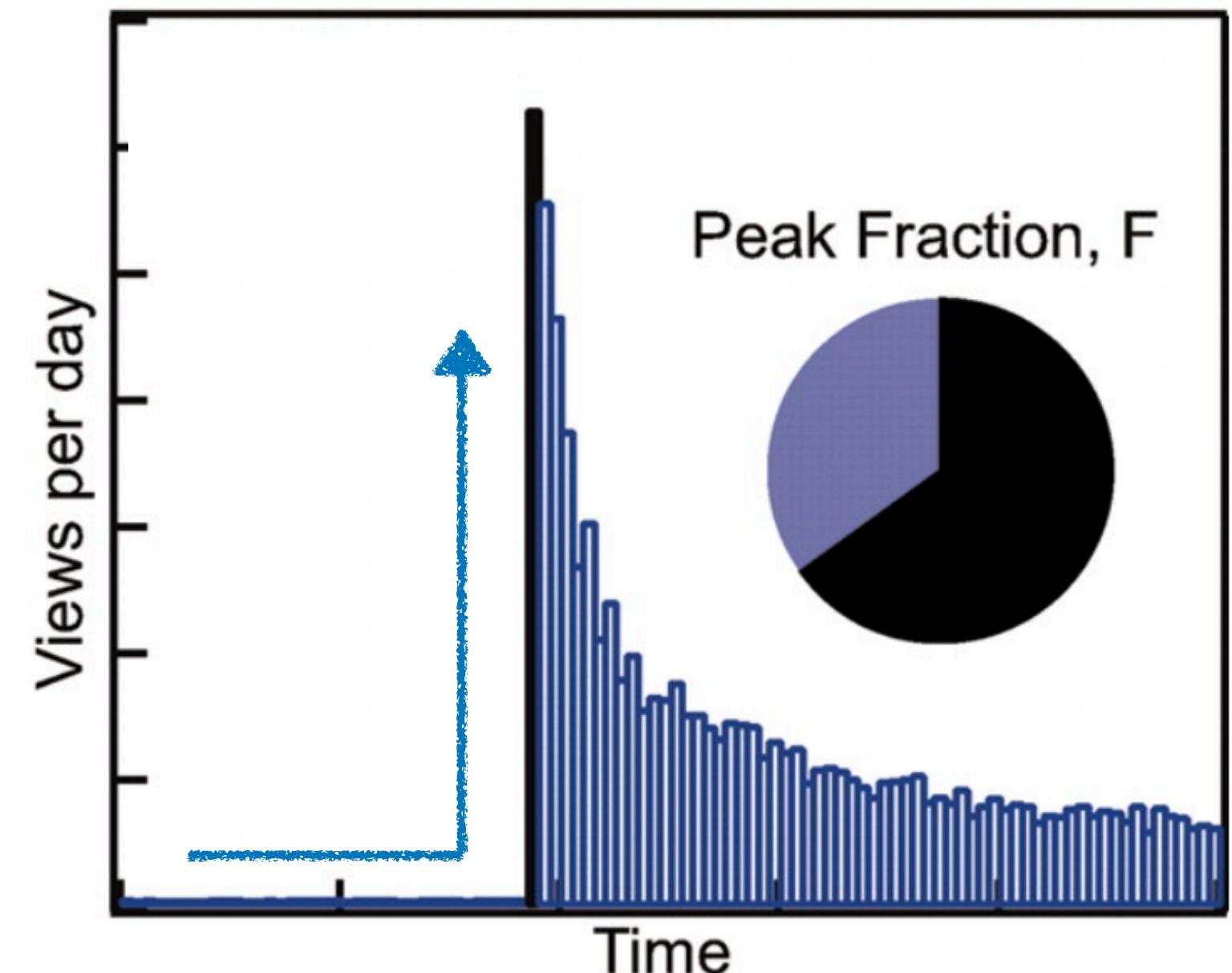
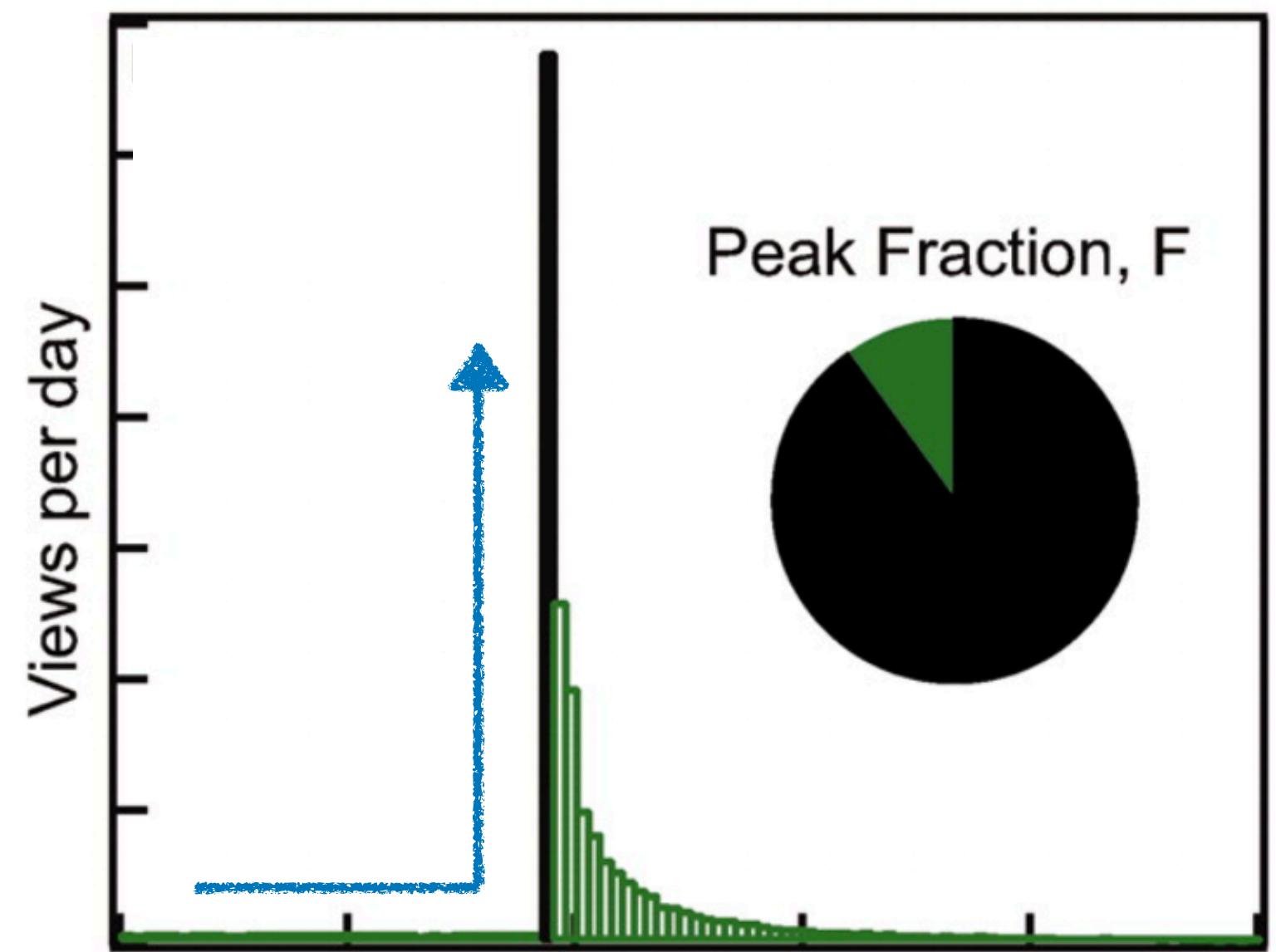
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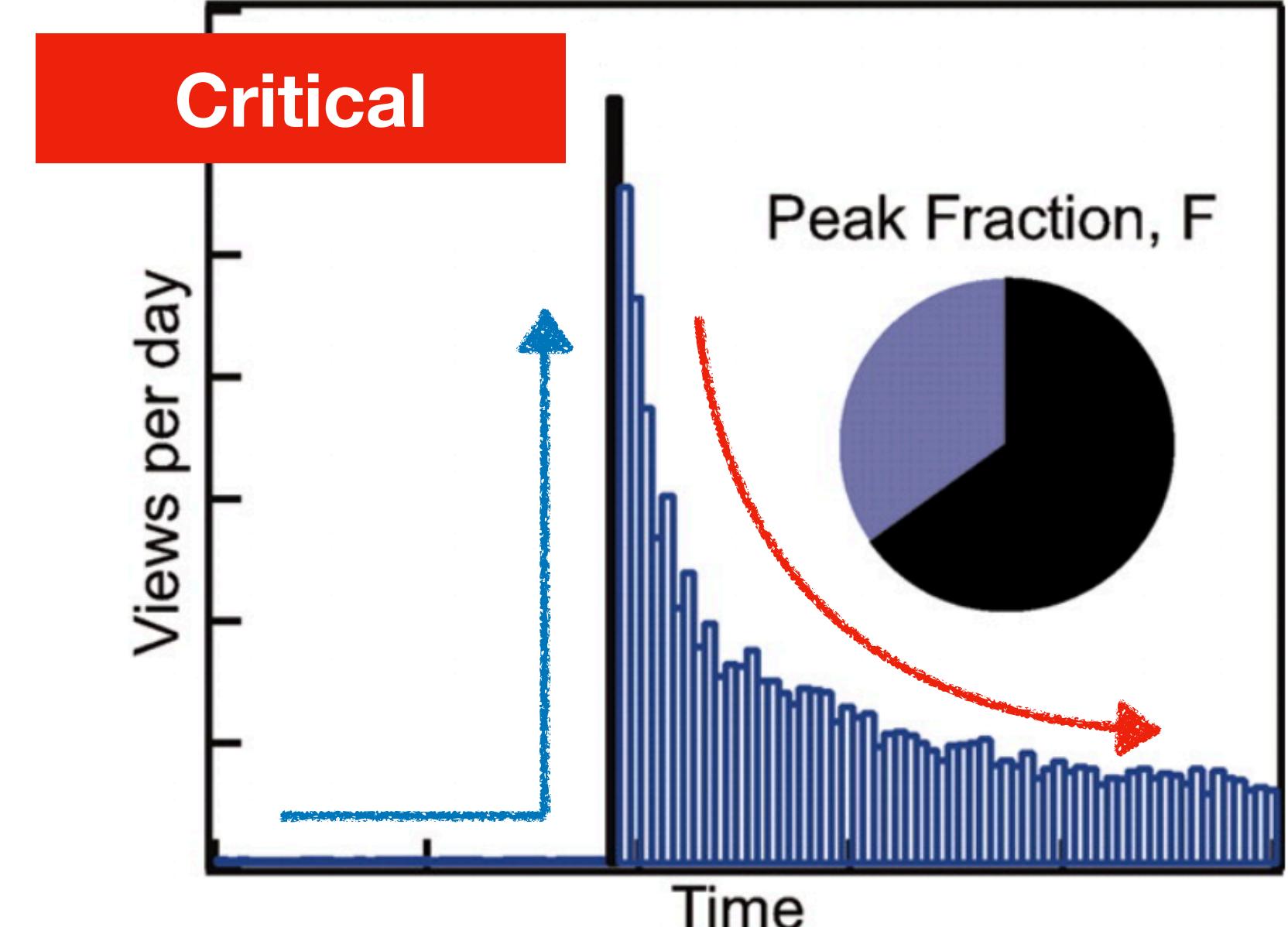
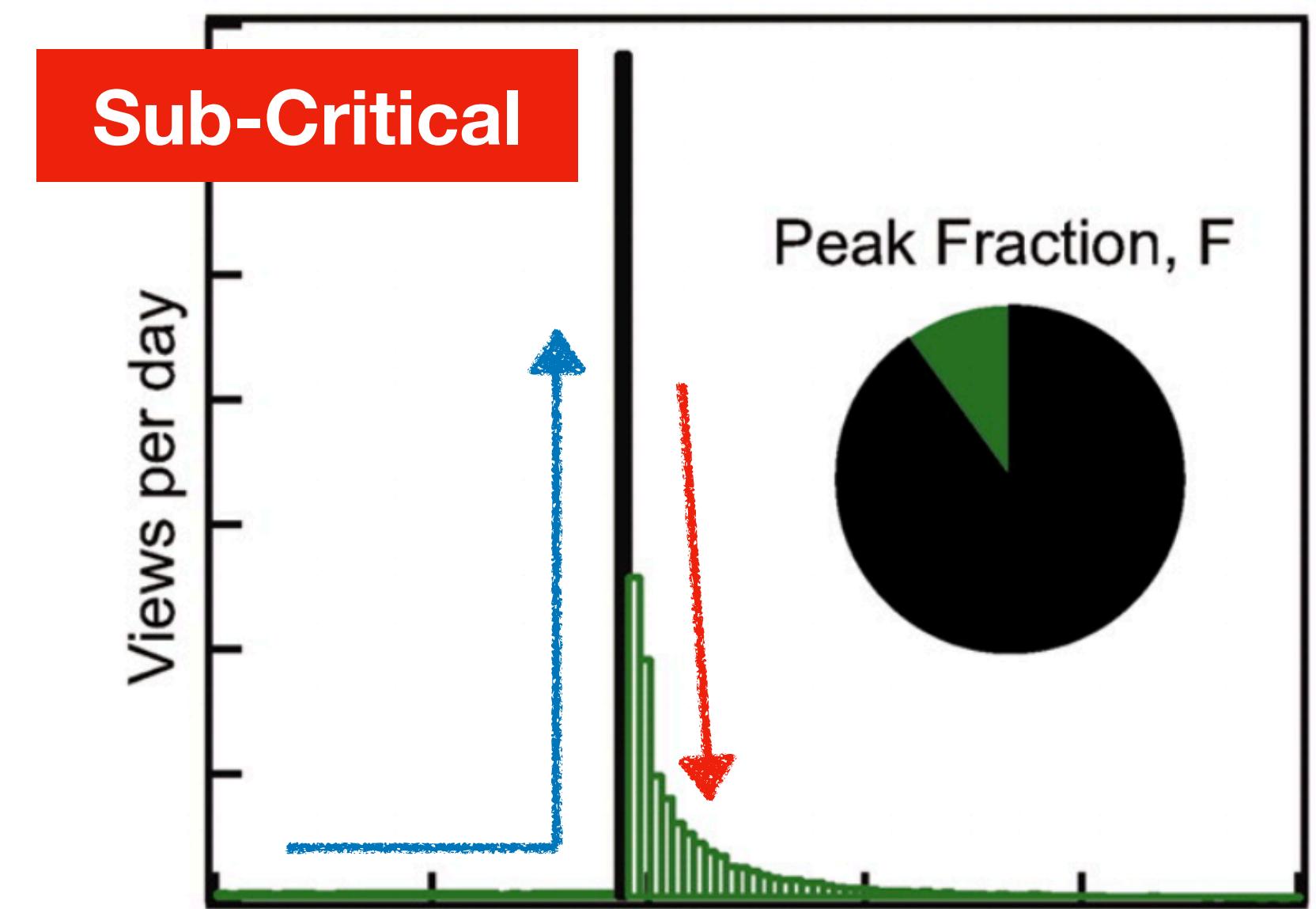


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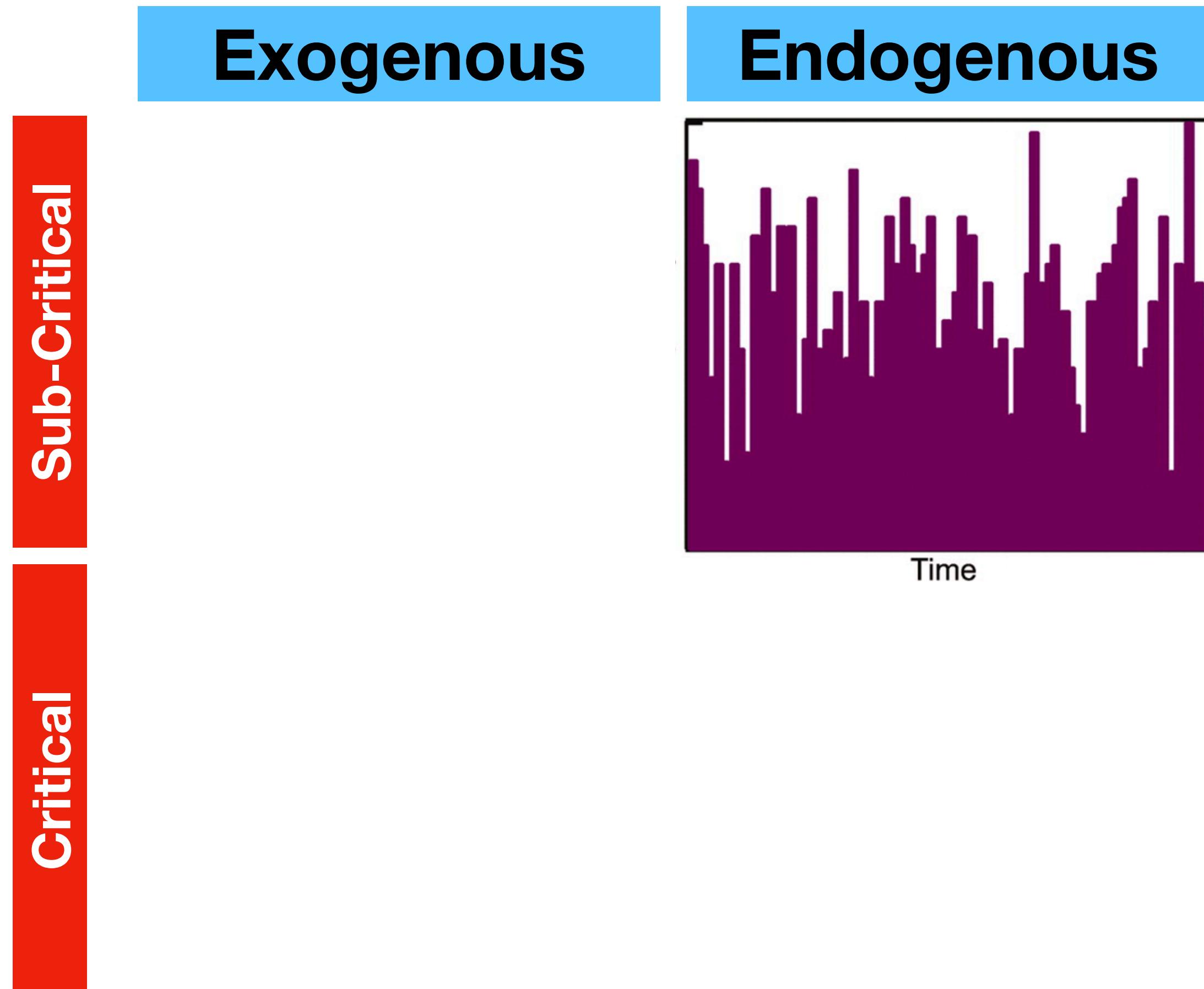
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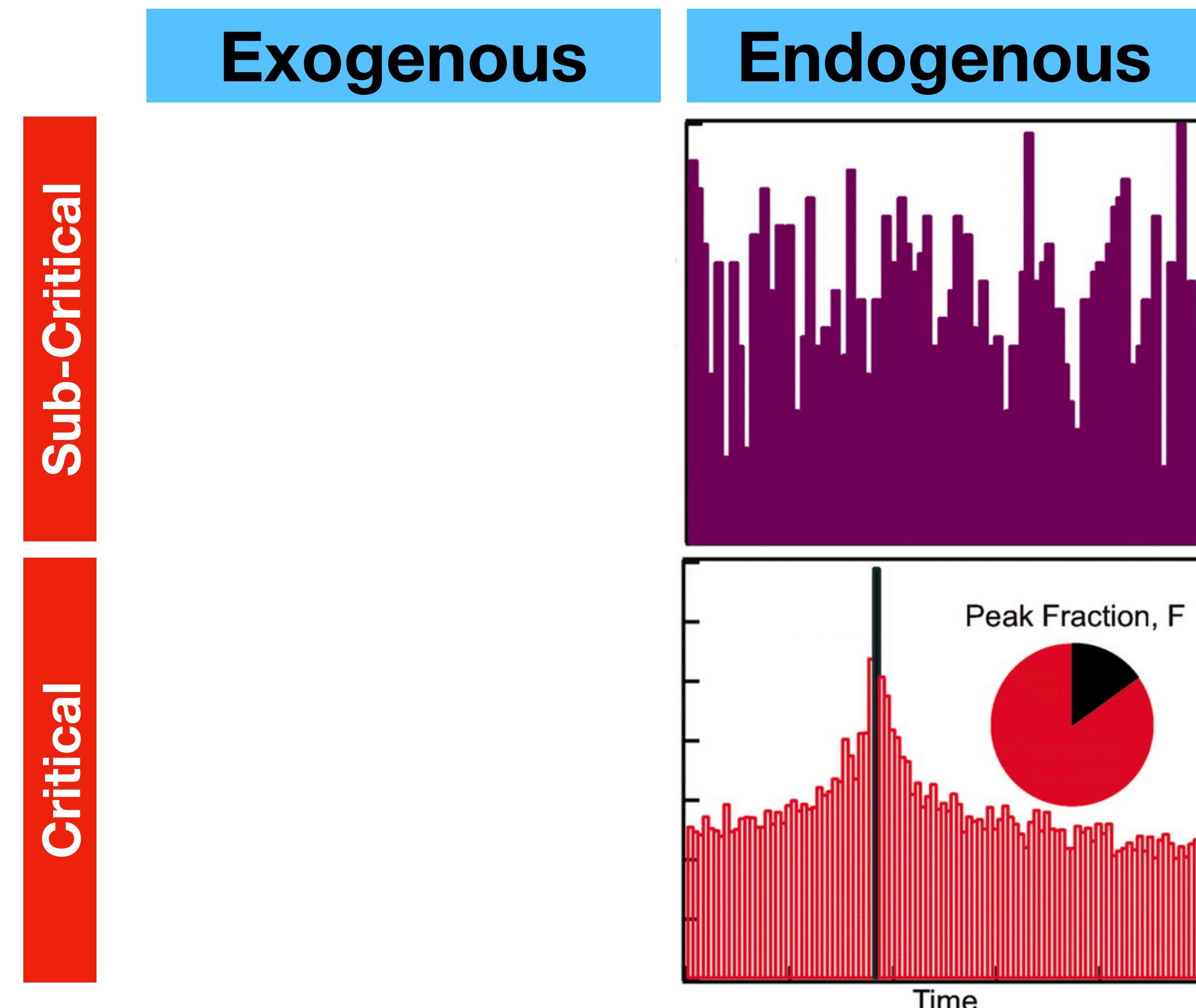
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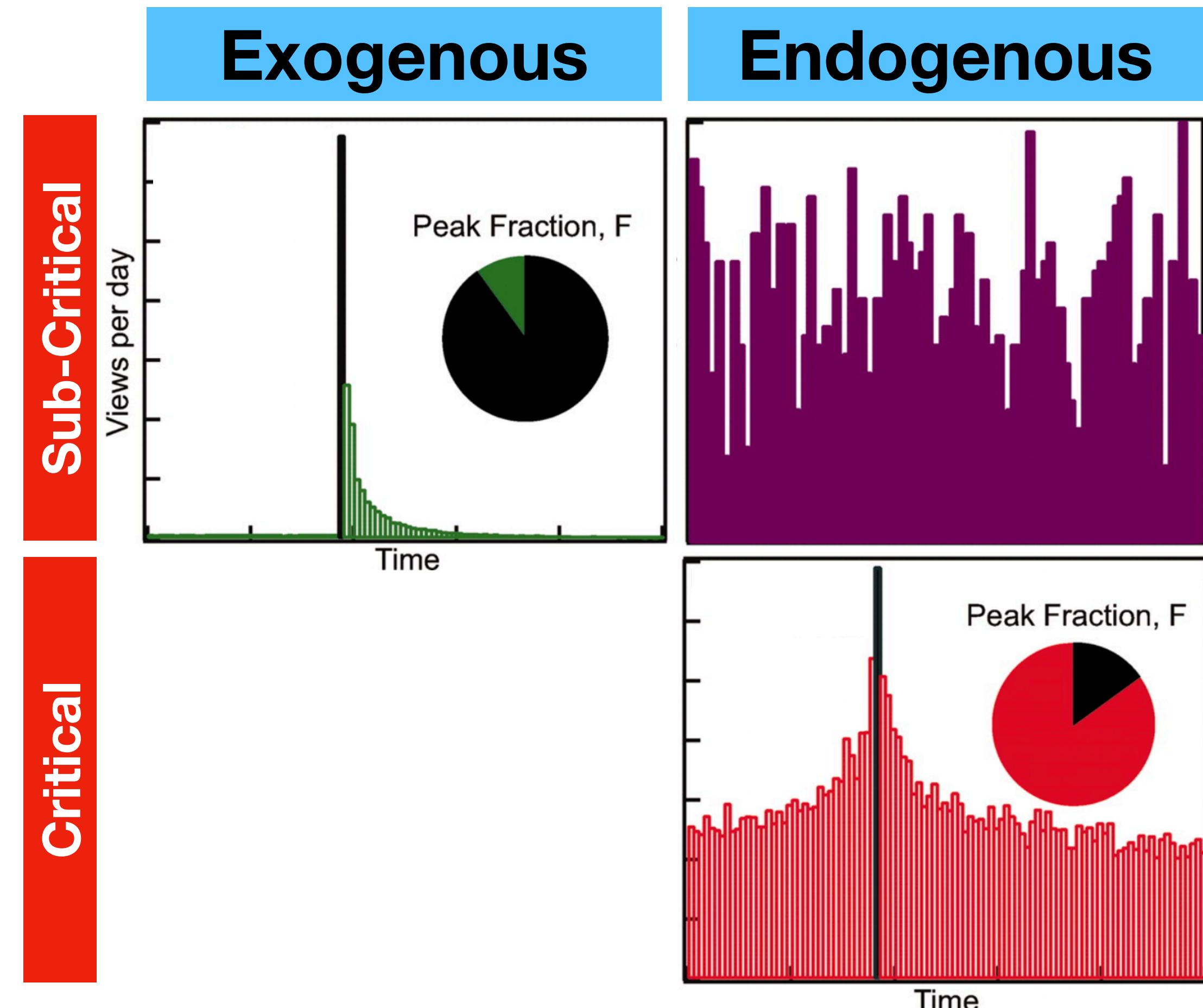
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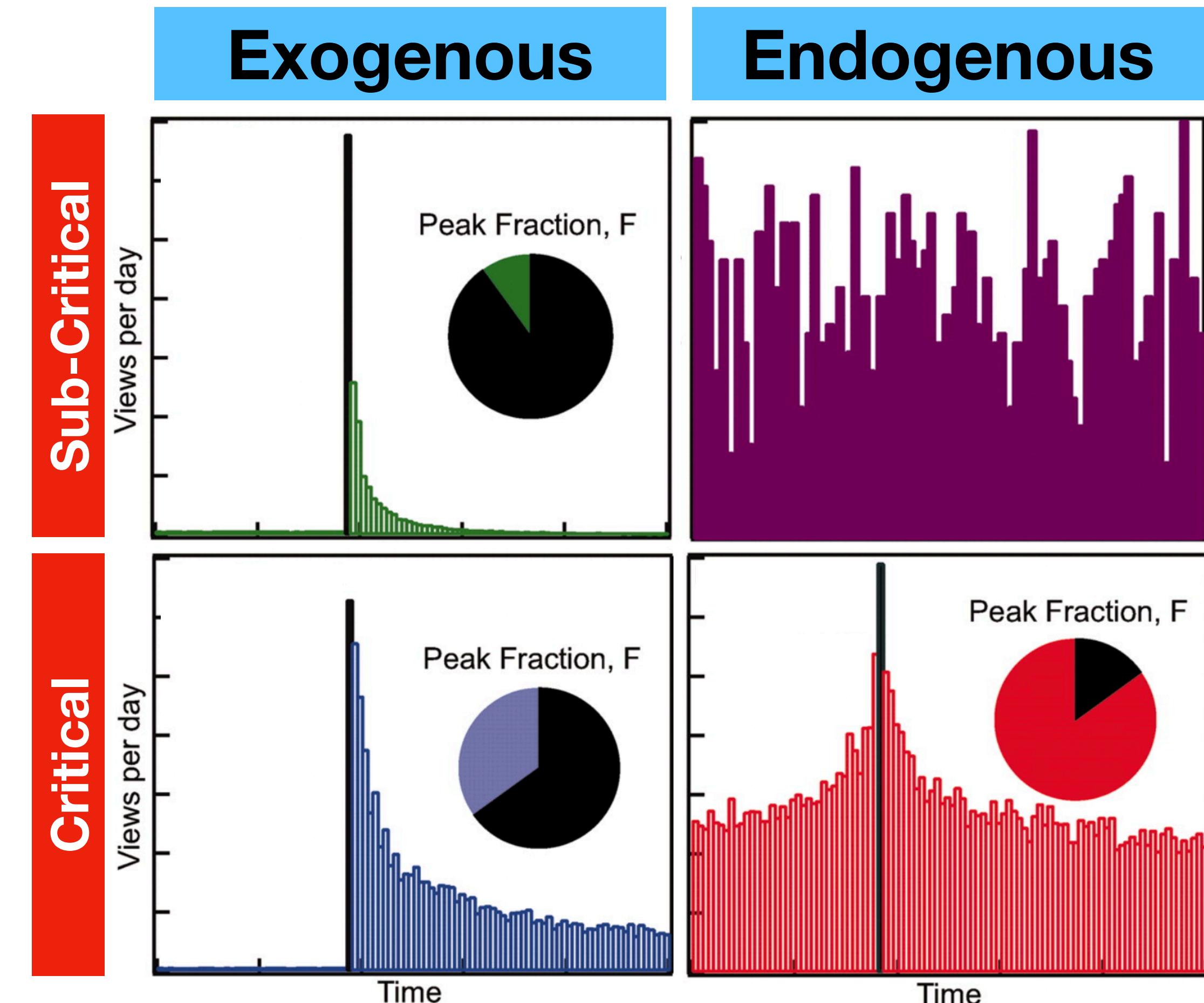
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  - 4. Exogenous critical:** sharp peak but slow decay due to strong interaction after shock.



# Trends on Twitter

#hashtags

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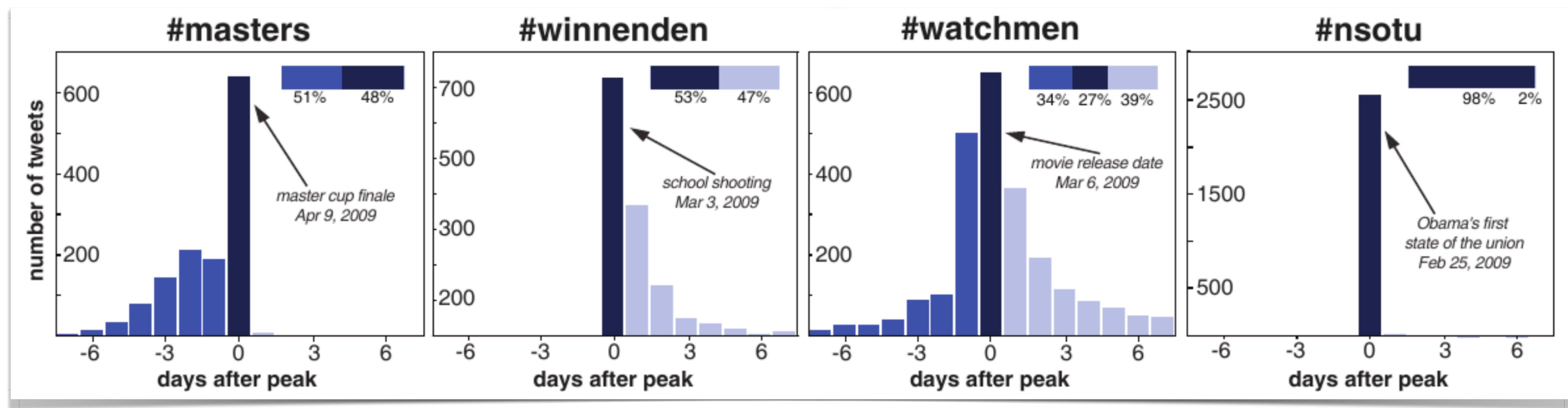
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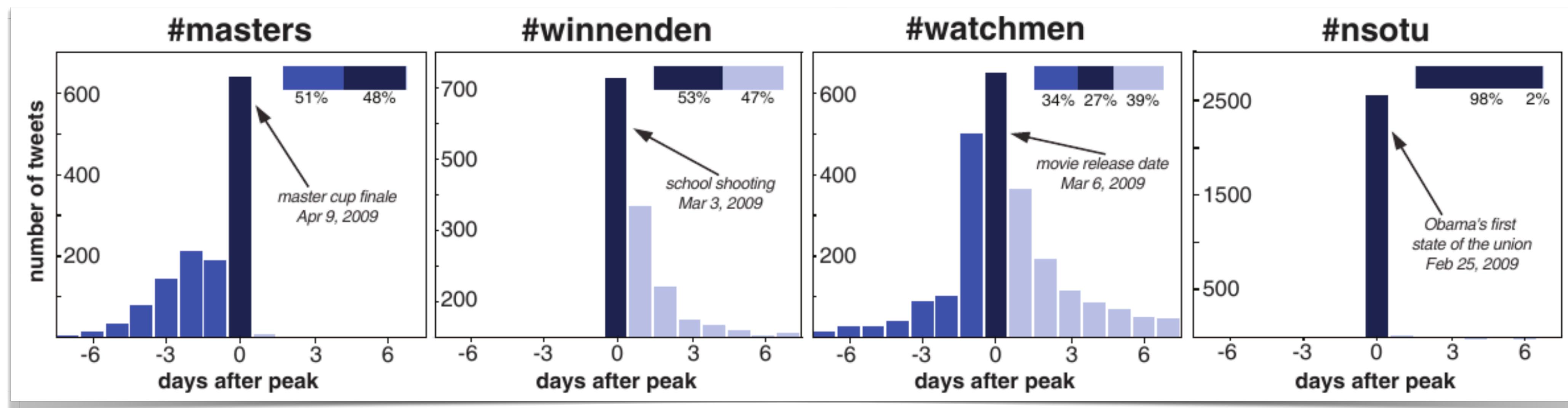
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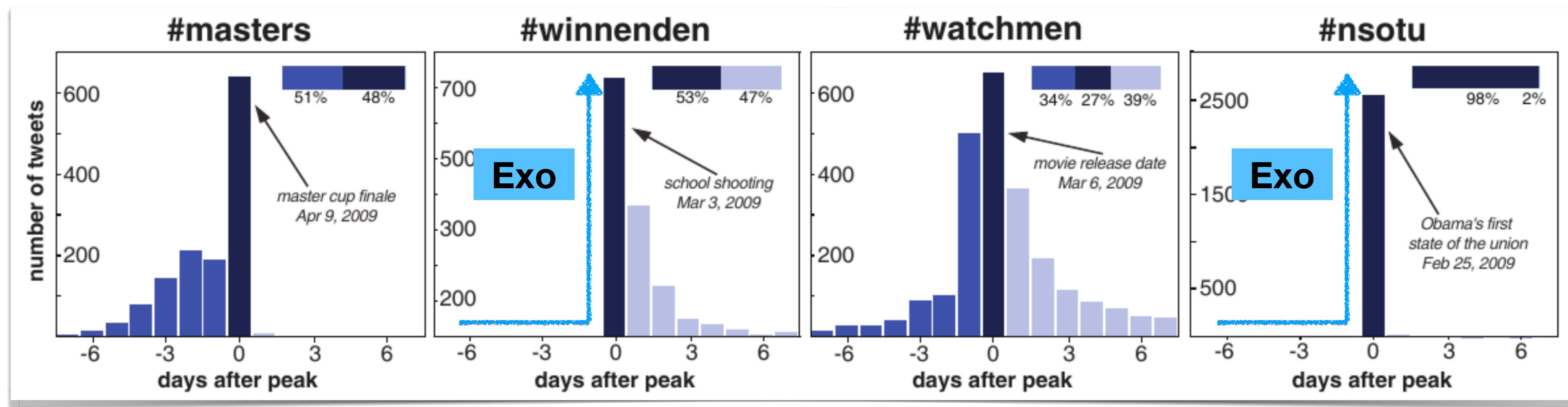
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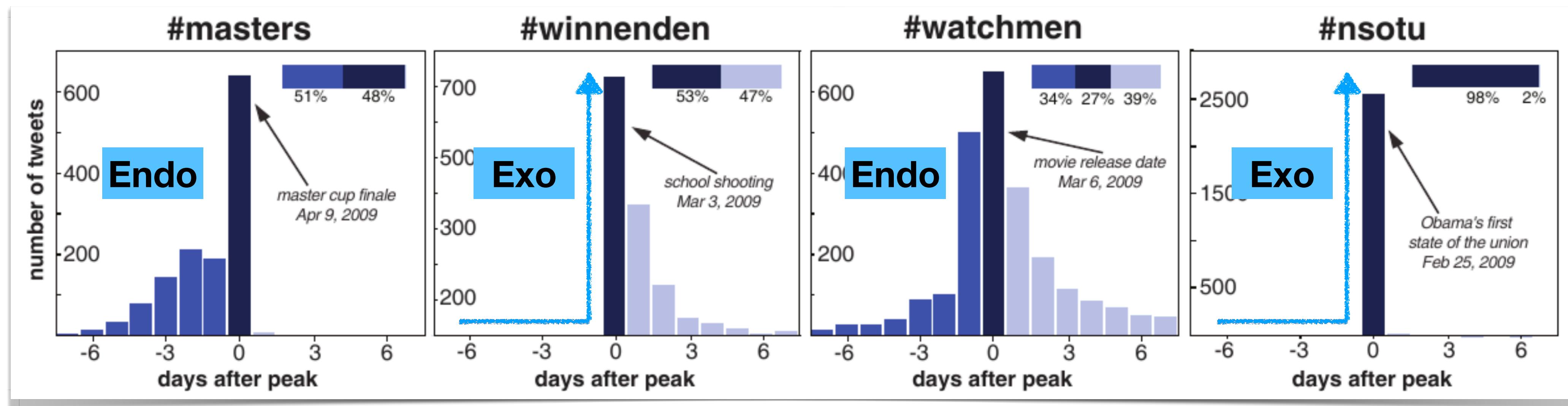
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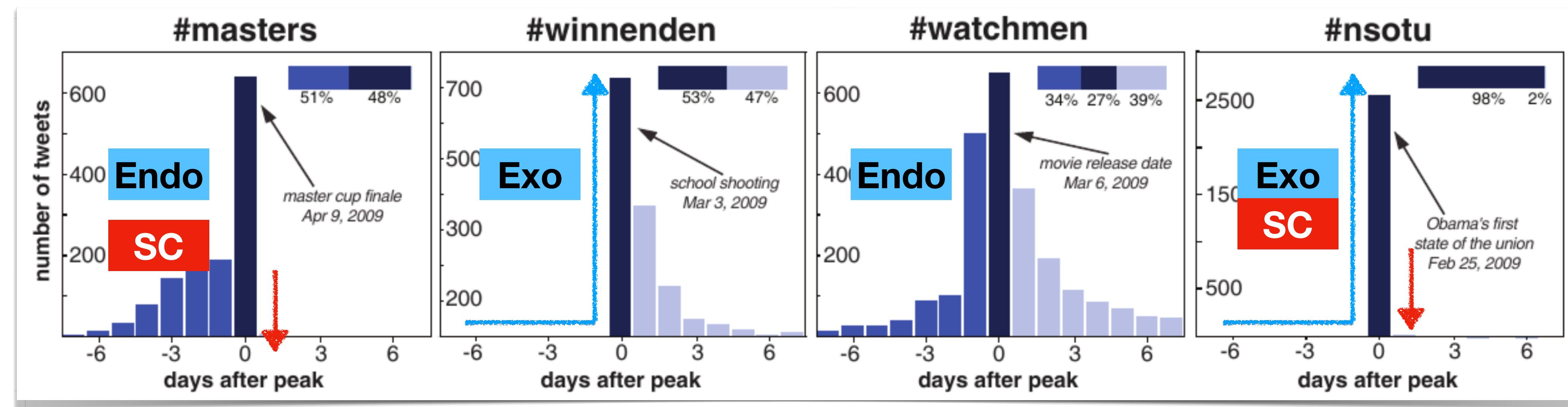
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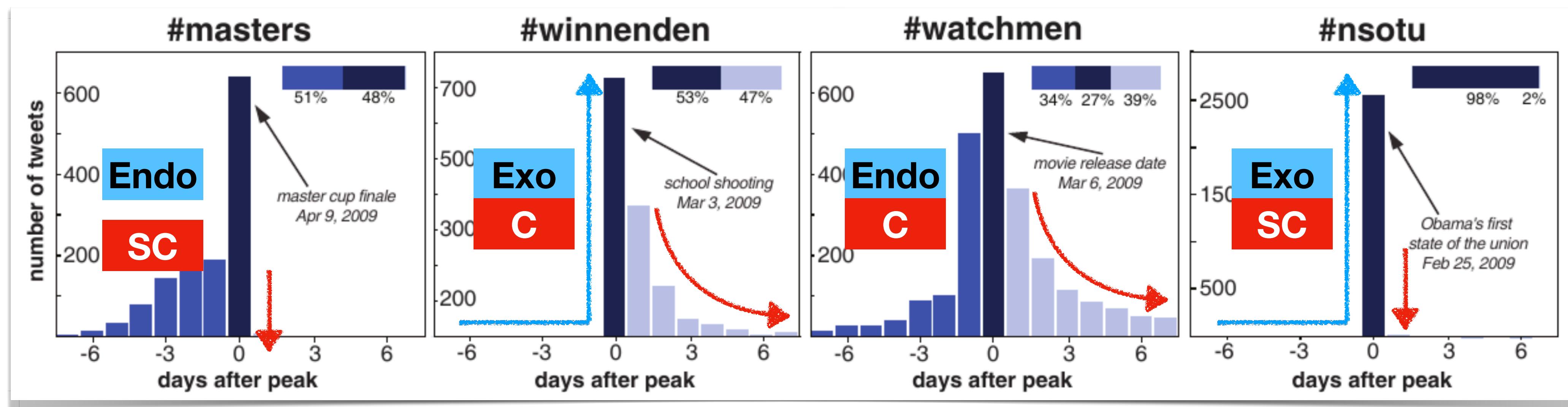
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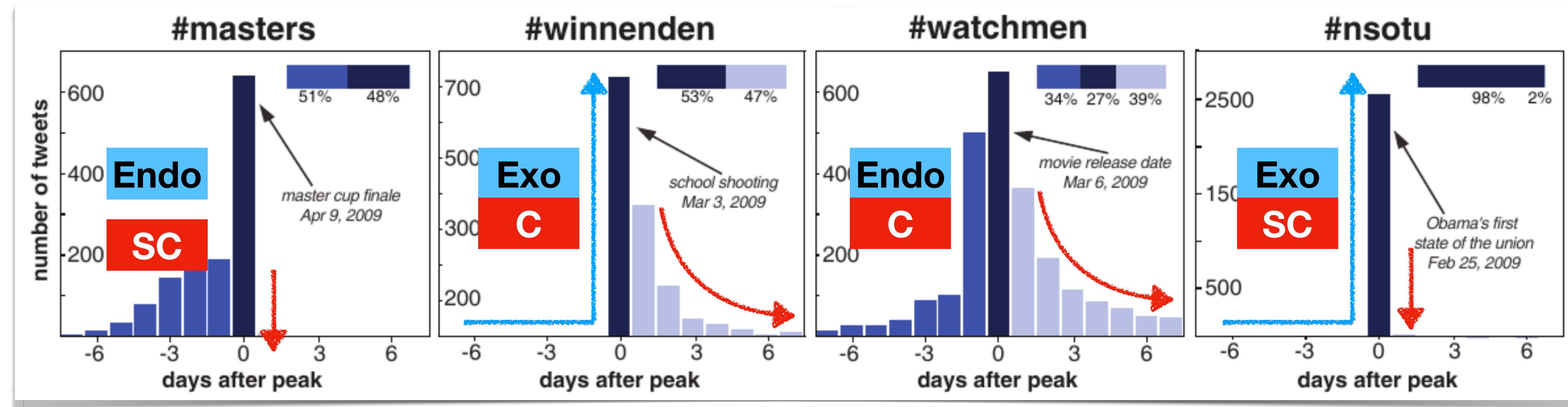
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Gathering this kind of volume data is best done by using the Twitter API v2 (<https://developer.x.com/en/docs/x-api/rate-limits>)

- Free access: up to 1500 tweets per month
- Basic (100 USD/month): up to 10K tweets per month
- Pro (5000 USD/month): up to 1M tweets per month

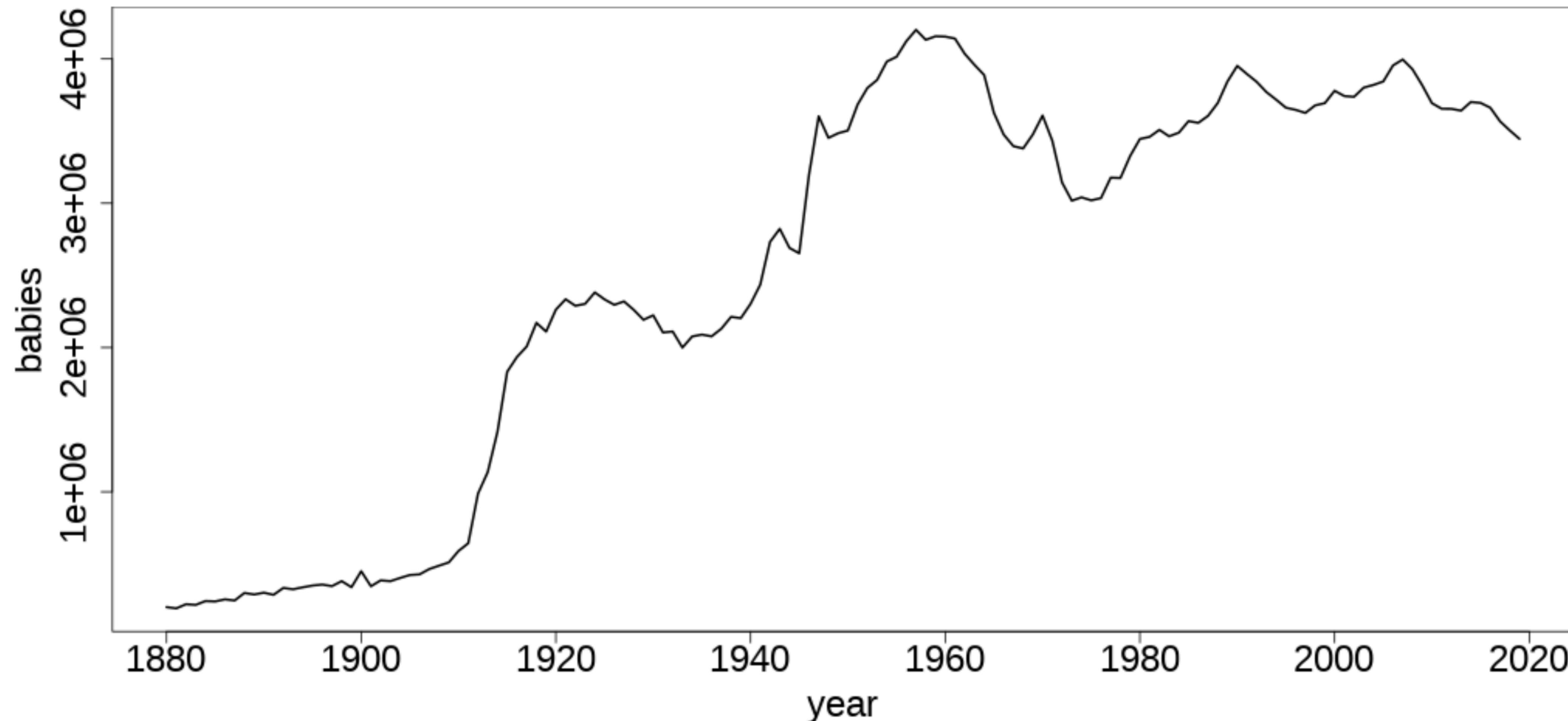
# Old BigData

Baby name trends



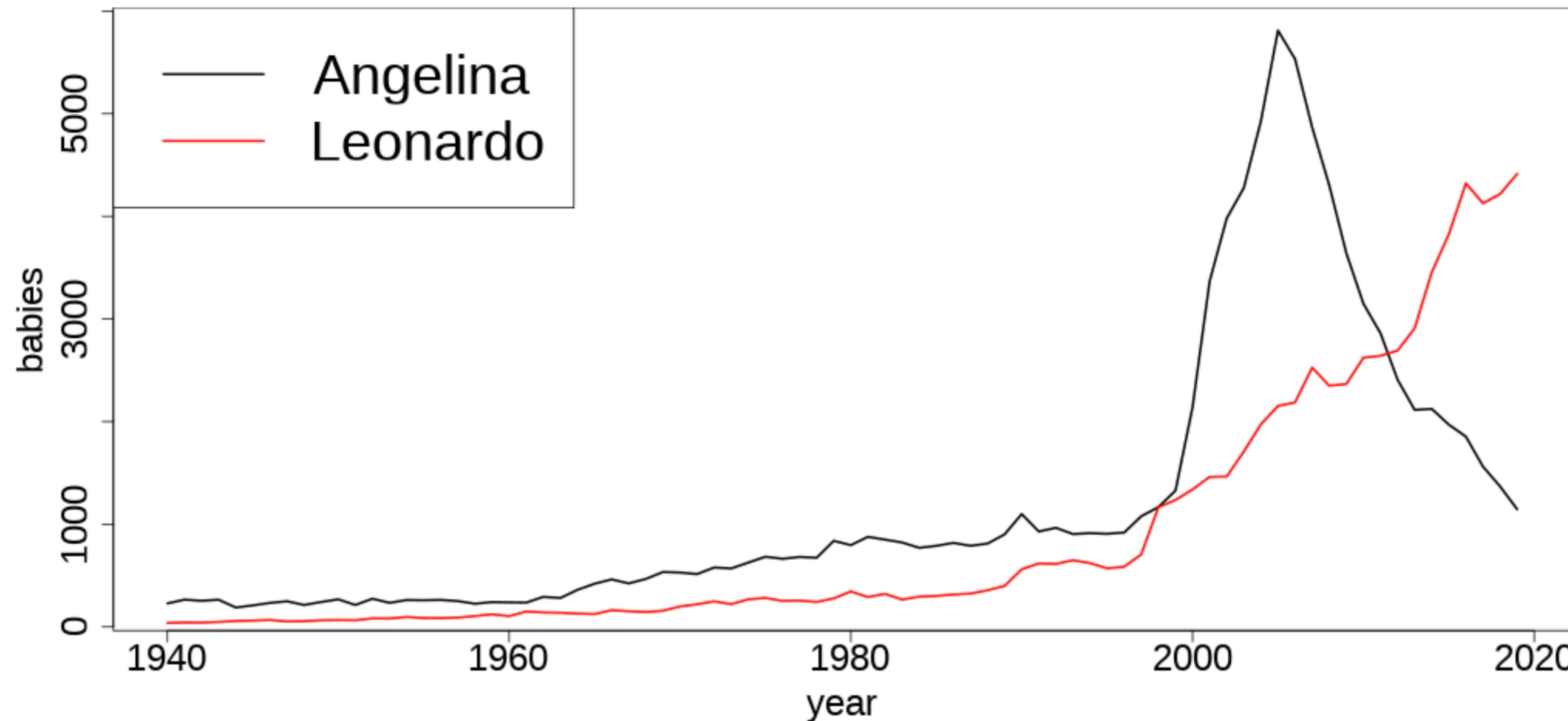
# USA SSA baby name data

(Social Security Administration)



# Baby name trends

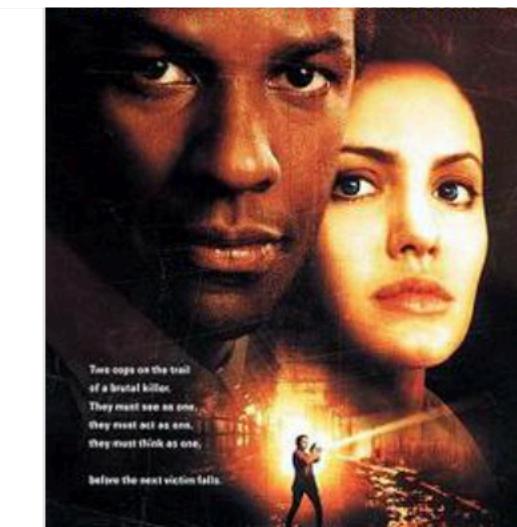
Examples



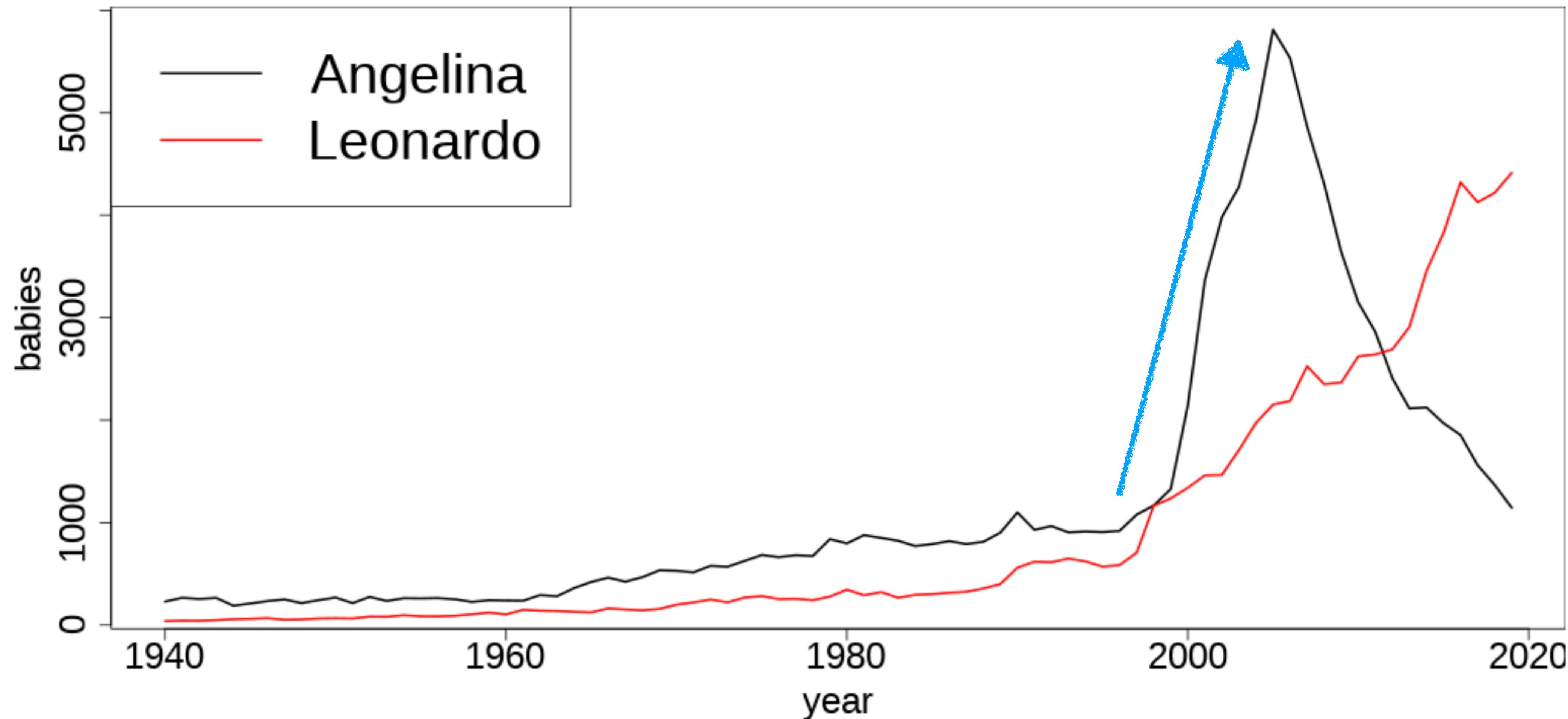
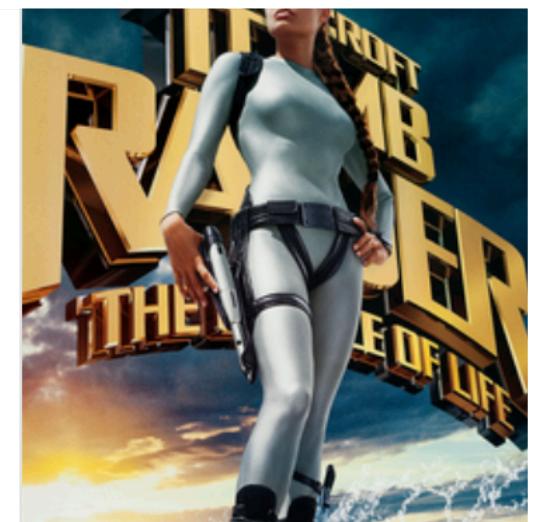
# Baby name trends

## Examples

**The Bone Collector** is a 1999 American crime thriller film directed by Phillip Noyce and starring Denzel Washington and Angelina Jolie. The film is based on the 1997 crime novel of the same name written by Jeffery Deaver, concerning the tetraplegic detective Lincoln Rhyme.

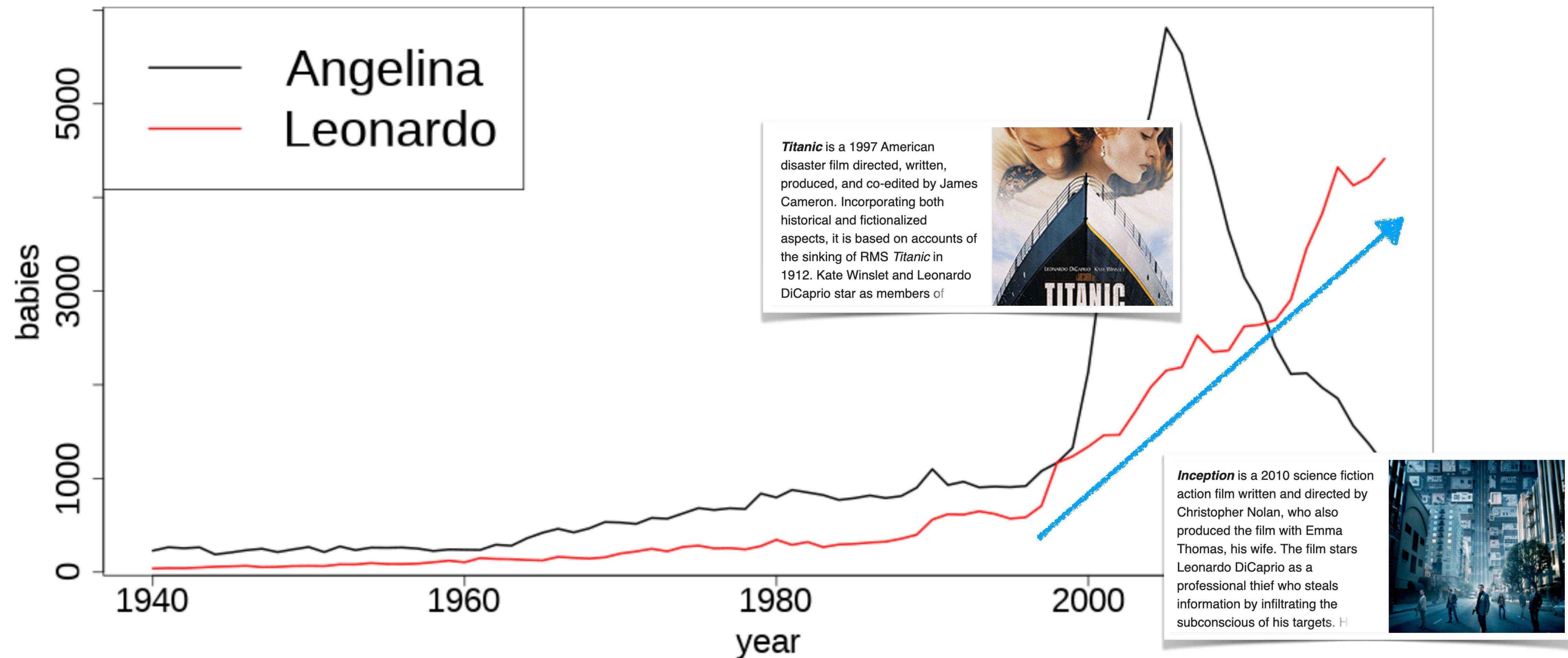


**Lara Croft: Tomb Raider – The Cradle of Life** is a 2003 action adventure film directed by Jan de Bont and based on the *Tomb Raider* video game series. Angelina Jolie stars as the titular character Lara Croft with supporting performances from Gerard Butler, Ciarán Hinds, C



# Baby name trends

## Examples



# The QWERTY effect in baby names

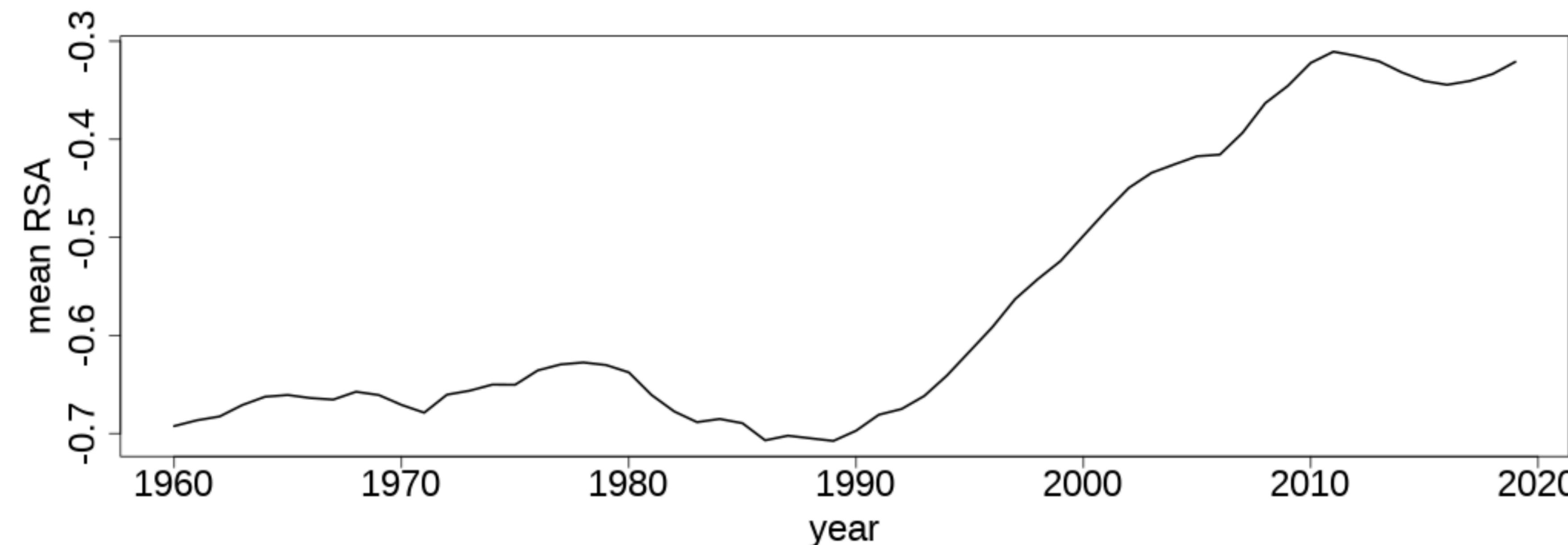
[Casasanto et al. 2014]

- The QWERTY effect is a hypothesis in Psychology that postulates that words that are written with more **right-hand** letters of the keyboard are, on average, **more positive** than words that are written with more left-hand letters of the keyboard. The fraction of right-hand letters in US baby names has been increasing:

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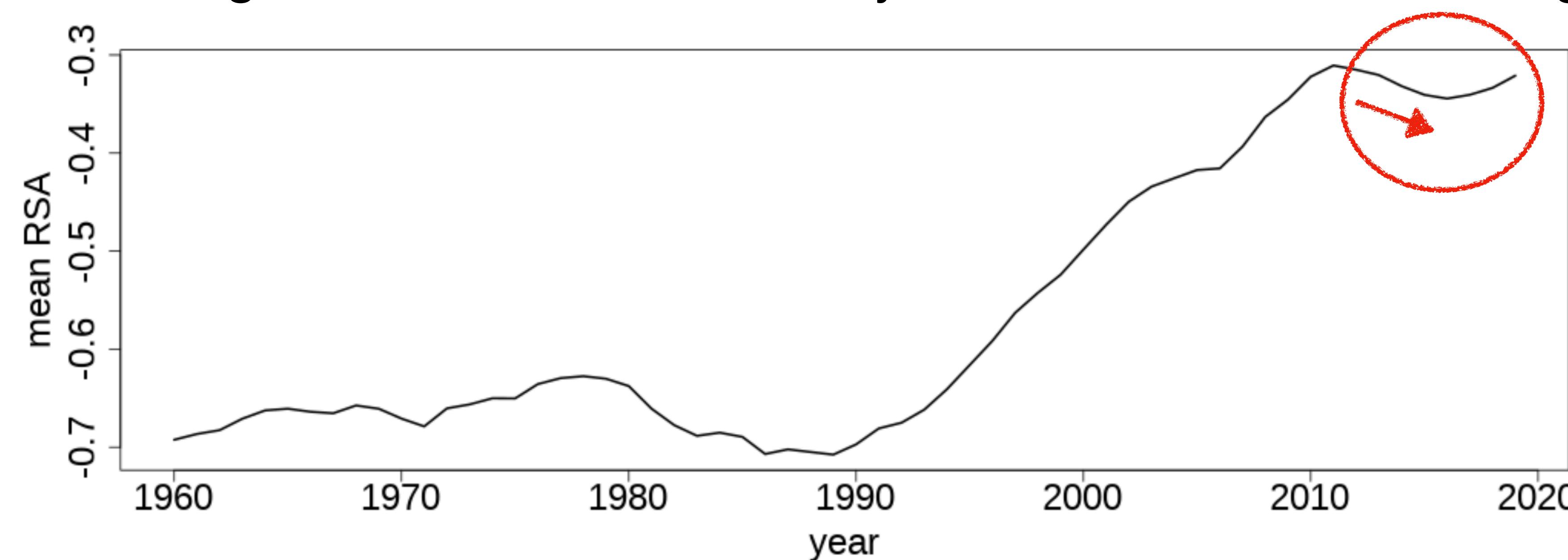


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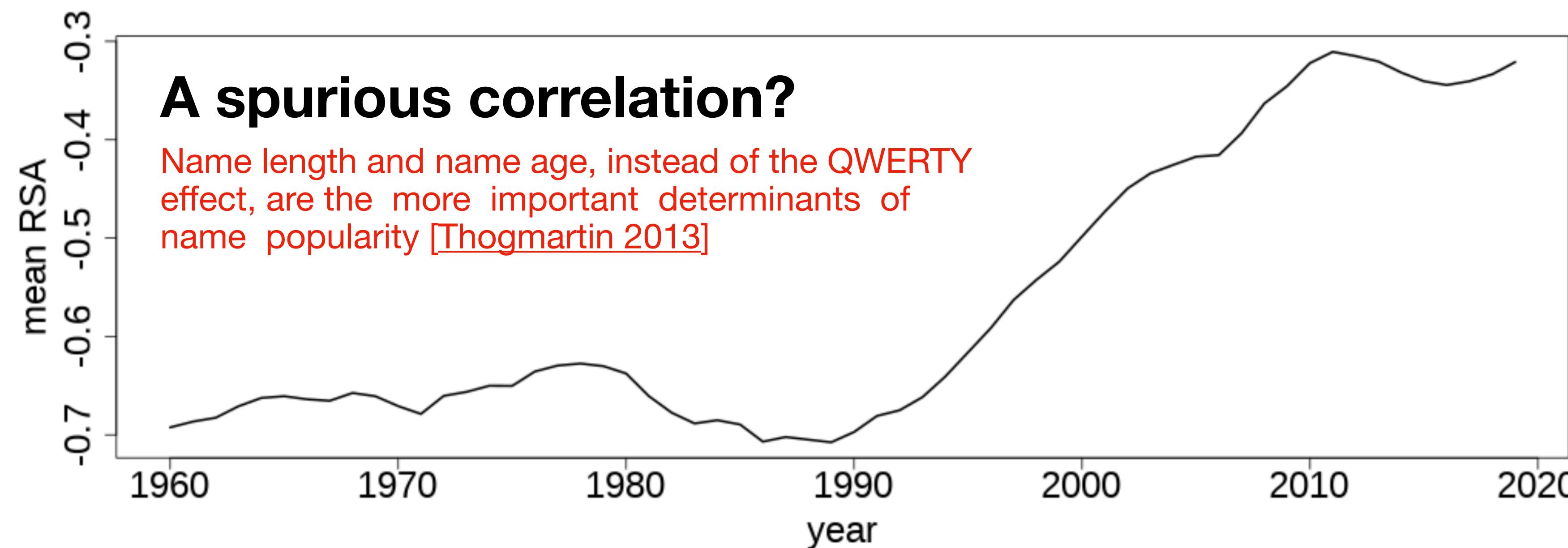


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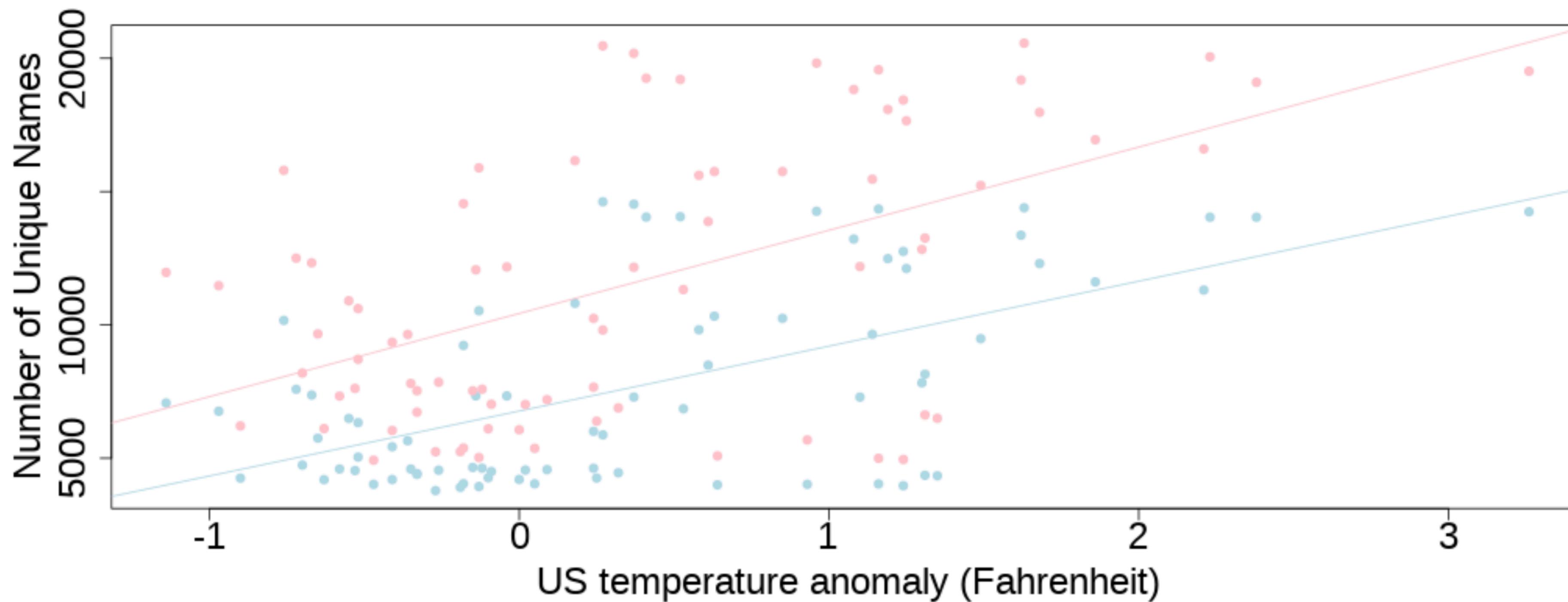


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# Wacky baby name research

Proceedings of the Natural Institute of Science (a real parody)

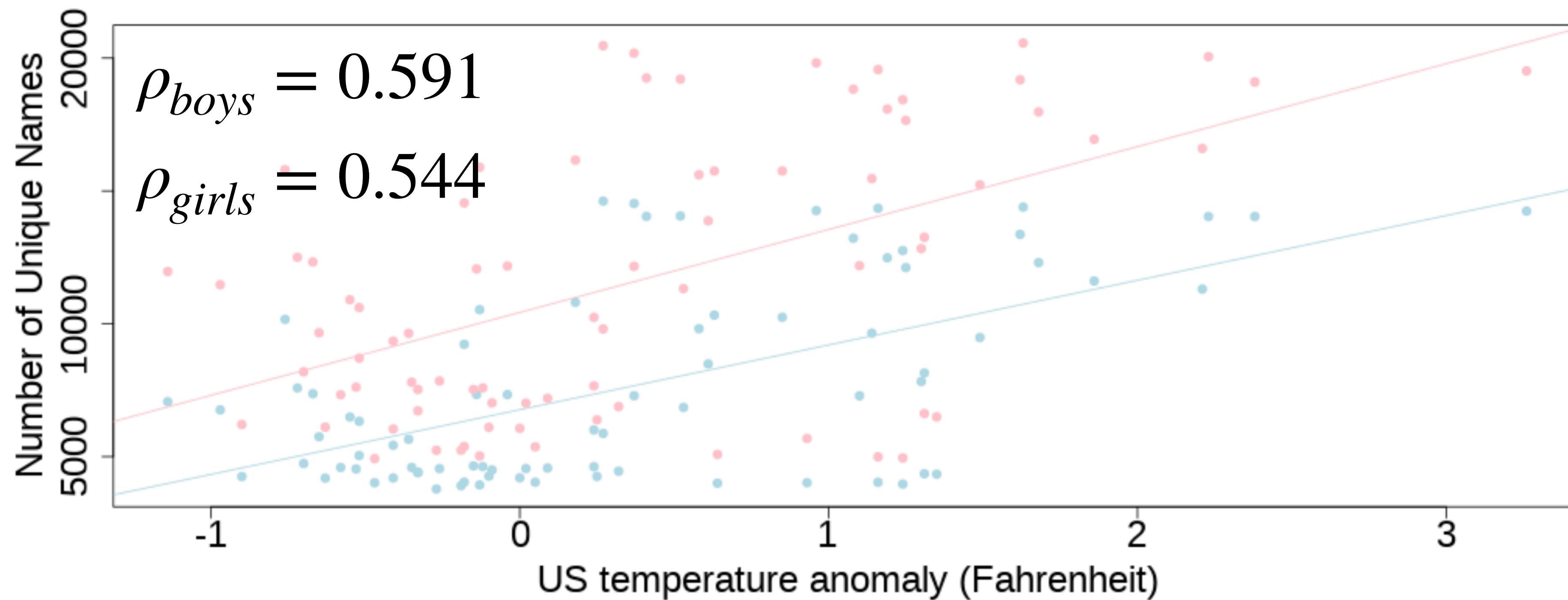
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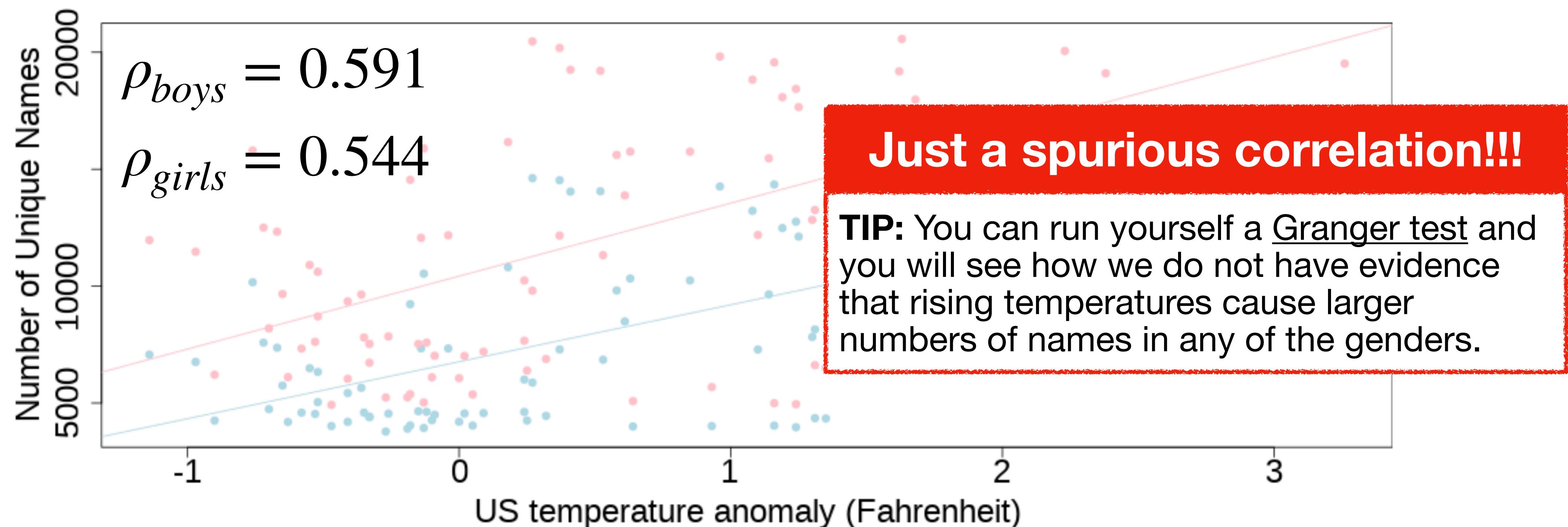
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# The limits of baby name predictability

Simmel effect in baby name popularity

- The book Freakonomics (2004) explains the **imitation** part of the **Simmel effect** and explains how **people imitate their richer neighbors when naming their babies**. The book goes as far as making a prediction of what will be the top US baby names in 2015, based on a data analysis exercise that is never explained in detail in the article. Here is the prediction:

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MOST POPULAR GIRLS' NAMES OF 2015?				MOST POPULAR BOYS' NAMES OF 2015?			
Annika	Eleanora	Isabel	Maya	Aidan	Bennett	Johan	Reagan
Ansley	Ella	Kate	Philippa	Aldo	Carter	Keyon	Sander
Ava	Emma	Lara	Phoebe	Anderson	Cooper	Liam	Sumner
Avery	Fiona	Linden	Quinn	Ansel	Finnegan	Maximilian	Will
Aviva	Flannery	Maeve	Sophie	Asher	Harper	McGregor	
Clementine	Grace	Marie-Claire	Waverly	Beckett	Jackson	Oliver	

# The limits of baby name predictability

Most popular girl names in 2015 (and the prediction)

Annika	Clementine	Flannery	Linden	Phoebe
Ansley	Eleanora	Grace	Maeve	Quinn
Ava	<b>Ella</b>	<b>Isabel</b>	Marie-Claire	<b>Sophie</b>
Avery	<b>Emma</b>	Kate	Maya	Waverly
Aviva	Fiona	Lara	Philippa	

Prediction

Abigail	<b>Avery</b>	Emily	<b>Isabella</b>	<b>Sofia</b>
Addison	Charlotte	<b>Emma</b>	Madison	<b>Sophia</b>
Amelia	Chloe	Evelyn	Mia	Victoria
Aubrey	Elizabeth	Grace	Olivia	Zoey
Ava	<b>Ella</b>	Harper	Scarlett	

Real

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					$acc = \frac{7}{24} = 0,29$
Abigail	<b>Avery</b>	Emily	<b>Isabella</b>	<b>Sofia</b>	
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Aldo	Bennett	<b>Jackson</b>	McGregor	<b>Will</b>
Anderson	<b>Carter</b>	Johan	<b>Oliver</b>	
Ansel	Cooper	Keyon	Reagan	
Asher	Finnegan	<b>Liam</b>	Sander	

Prediction

Aiden	David	Jacob	Logan	Noah
Alexander	Elijah	James	Lucas	<b>Oliver</b>
Benjamin	Ethan	Jayden	Mason	Samuel
<b>Carter</b>	Gabriel	Joseph	Matthew	<b>William</b>
Daniel	<b>Jackson</b>	<b>Liam</b>	Michael	

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Anderson	<b>Carter</b>	Johan	<b>Oliver</b>		
Ansel	Cooper	Keyon	Reagan		
Asher	Finnegan	<b>Liam</b>	Sander		

$$acc = \frac{6}{22} = 0,27$$

<b>Aiden</b>	David	Jacob	Logan	Noah	
Alexander	Elijah	James	Lucas	<b>Oliver</b>	
Benjamin	Ethan	Jayden	Mason	Samuel	
<b>Carter</b>	Gabriel	Joseph	Matthew	<b>William</b>	
Daniel	<b>Jackson</b>	<b>Liam</b>	Michael		

Prediction

Real

# Predicting is hard

Prediction vs. Explanation

# Predicting is hard

## Prediction vs. Explanation

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- What you see is that predicting which names in particular will be the most popular is a very difficult task. **The Simmel effect describes forces that create observable patterns, but that does not mean that the model is predictive to tell us which of all names will become popular ten years from now**, even if we had data of the social status of parents.

# Predicting is hard

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- This is the difference between **explanatory** and **predictive** power of a model. A model can explain phenomena without being useful to make predictions, as in this case, but can also be predictive without giving explanations, like in the case of deep learning or other black-box approaches.

# Predicting is hard

## Prediction vs. Explanation

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**Take home message:** understanding does not imply predictive power and vice versa

# To recap...

Today's class

## BLOCK 1

### Social Behavior

1. Social Science
2. CSS
3. Digital Traces
4. Examples

## BLOCK 2

### Social Trends

1. Google Trends
2. The Future Orientation Index
3. Culture and Economy

## BLOCK 3

### Quantifying Trends

1. Correlation
2. Causation
3. Regression

## BLOCK 4

### Behavior & Trend Dynamics

1. The Theory of Fashion
2. The Endo-Exo model
3. Examples

# Summary

## Part 1 & 2: Behavior and trends

Social behavior and trends are both important aspects of human behavior that involve the interactions of individuals, and are influenced by societal and environmental factors.

Social **behavior** focuses on the interactions of individuals (between them, or between external factors such as a website, a technology, etc.)

Social **trends** are more broad and can be observed at the group or societal level, focusing on the larger patterns and changes in behavior or attitudes.

# Summary

Part 3: Correlation, causation, and linear regression

The Future Orientation Index (FOI) measures the relationship between culture (Google Search Trends) and the economy (GDP)

Correlation measures the strength and direction of the relationship between two variables, but it does not explain “why” (correlation is not causation)

A regression model formalizes how one quantity depends on a linear combination of others. We can evaluate its “goodness-of-fit”.

# Summary

## Part 4: Simmel effect and baby names

Fashion always changes but there is always a fashion.  
It is explained by imitation and distinctiveness.

The endo-exo model to explain social trends in online platforms.

Trends are hard to predict but show patterns of behavior.

# Summary

Today's class

BLOCK 1

BLOCK 2

BLOCK 3

BLOCK 4

Social Behavior	Social Trends	Quantifying Trends	Behavior & Trend Dynamics
<ul style="list-style-type: none"><li>1. Social Science</li><li>2. CSS</li><li>3. Digital Traces</li><li>4. Examples</li></ul>	<ul style="list-style-type: none"><li>1. Google Trends</li><li>2. The Future Orientation Index</li><li>3. Culture and Economy</li></ul>	<ul style="list-style-type: none"><li>1. Correlation</li><li>2. Causation</li><li>3. Regression</li></ul>	<ul style="list-style-type: none"><li>1. The Theory of Fashion</li><li>2. The Endo-Exo model</li><li>3. Examples</li></ul>

# References

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- Thogmartin, W. E. (2013). The qwerty effect does not extend to birth names. [[Names](#)]
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# Resources

Other materials used to prepared these slides

- Digital traces [[GESIS](#)]
- Correlation and Causation [[KhanAcademy](#)] [[icecream-crime](#)]
- Establishing Causality by Brian Anderson [[Blog](#)]
- Foundations of CSS by David Garcia [[GitHub](#)]
- Correlational research [[University of Central Florida](#)]
- Graphs in Statistical Analysis by J. S. Anscombe [[article](#)] [[matplotlib](#)]
- The datasaurus R package [[website](#)]
- Fashion trends [[white sneakers](#)] [[jeans](#)] [[UK baby names](#)]
- Linear regression [[ChelseaParlett](#)] [[R Tutorial](#)]

# Backups

# Granger test

Using python

```
import statsmodels.api as sm
from statsmodels.tsa.stattools import grangercausalitytests
import numpy as np
data = sm.datasets.macrodata.load_pandas()
data = data.data[["realgdp", "realcons"]].pct_change().dropna()
gc_res = grangercausalitytests(data, [4])
```

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<https://www.statsmodels.org/dev/generated/statsmodels.tsa.stattools.grangercausalitytests.html>  
<https://www.statsmodels.org/dev/datasets/generated/macrodata.html>

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```

```
Granger Causality
number of lags (no zero) 4
ssr based F test:      F=10.9646 , p=0.0000 , df_denom=189, df_num=4
ssr based chi2 test:   chi2=45.9467 , p=0.0000 , df=4
likelihood ratio test: chi2=41.3192 , p=0.0000 , df=4
parameter F test:      F=10.9646 , p=0.0000 , df_denom=189, df_num=4
{4: ({'ssr_ftest': (10.964552417824168, 5.124118568651298e-08, 189.0, 4),
      'ssr_chi2test': (45.94669584612032, 2.526564876838052e-09, 4),
      'lrtest': (41.31917679499497, 2.308367546679231e-08, 4),
      'params_ftest': (10.964552417824136, 5.1241185686514934e-08, 189.0, 4.0)},
     [
```

<https://www.statsmodels.org/dev/generated/statsmodels.tsa.stattools.grangercausalitytests.html>

<https://www.statsmodels.org/dev/datasets/generated/macrodatal.html>