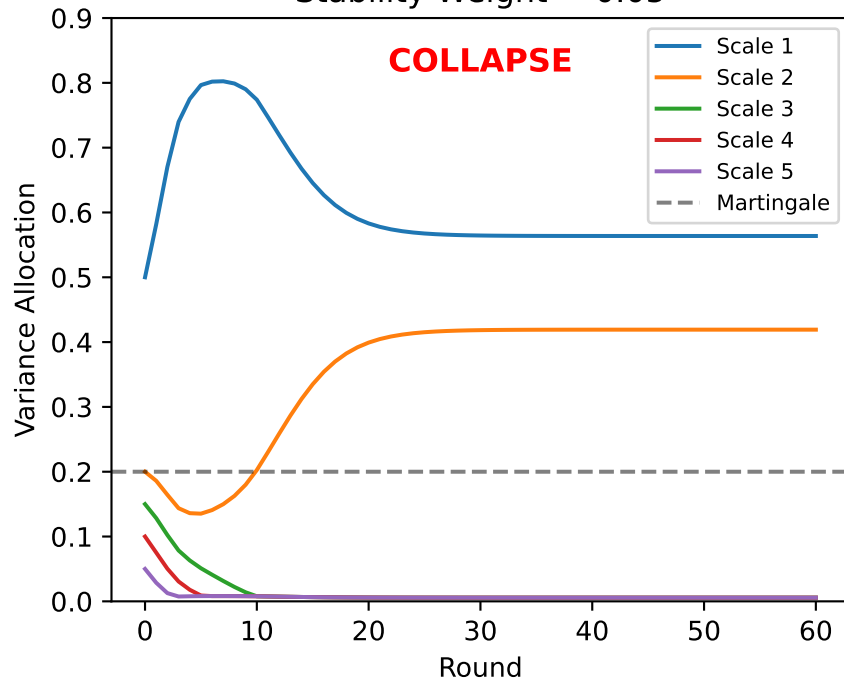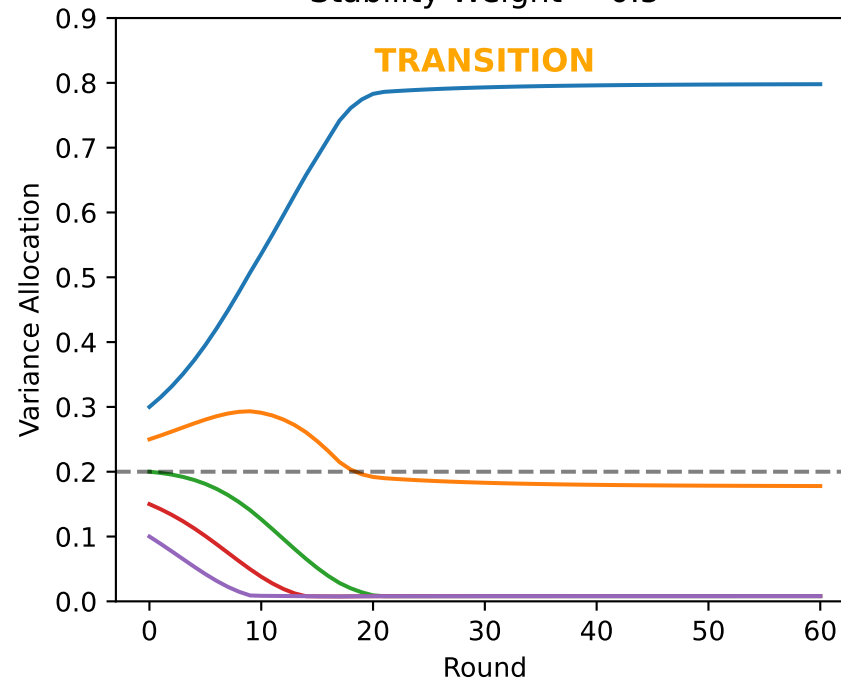Multiscale Coordination Game: From Collapse to Coheren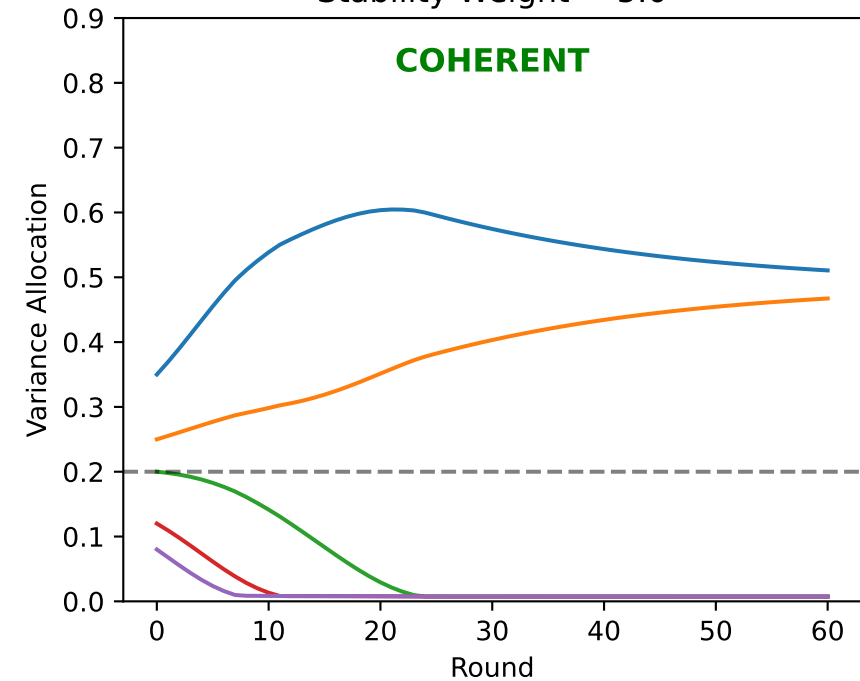ce