

# Social-related ABM

## First session

Yérali Gandica

Contemporary Issue Module. International Bachelor B3.  
CY Cergy Paris Université

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# Transitions on Agent-based models

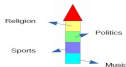
Vol. 48(25) August 2009

nature

## OPINION

### The economy needs agent-based modelling

The leaders of the world are flying the economy by the seat of their pants, say **J. Doyle Farmer** and **Duncan Foley**. There is, however, a better way to help guide financial policies.



### Axelrod Model

- (1) Choose randomly two nearest neighbor agents  $i$  and  $j$ ,
- (2) calculate the number of shared features (cultural overlap) between the agents  $\ell_{ij}$ .  
If  $0 < \ell_{ij} < F$ :  
then (3) with probability  $\ell_{ij}/F$ , set  $C_{ik} = C_{jk}$ , pick up randomly a feature  $k$  such that  $C_{ik} = C_{jk}$ .

## Bounded confidence Models

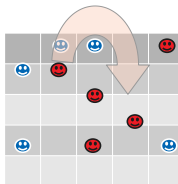
FOR EACH AGENT:  $\theta_i \in [-1, 1]$



**CONFIRMATION BIAS** if  $|\theta_i - \theta_j| < \varepsilon$

**COGNITIVE DISSONANCE**  $\langle \theta \rangle_{i,j} = (\theta_i + \theta_j)/2$   
 $\theta_i = \theta_j = \langle \theta \rangle_{i,j}$

## Schelling model (model for segregation)



# Transitions on Agent-based models

## It is about transitions

NATURE vol 455 26 October 2008

OPINION

### ESSAY

#### Economics needs a scientific revolution

Financial engineers have put too much faith in untested axioms and faulty models, says **Jean-Philippe Bouchaud**. To prevent economic havoc, that needs to change.

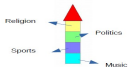
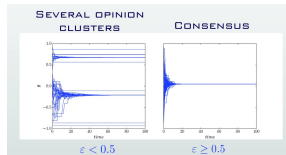
Compared with physics, it seems fair to say that the quantitative success of the economic sciences has been disappointing. Richard Feynman's famous remark is instructive: "In the sciences, energy is conserved from minute

instabilities over the past few decades, they seem to have forgotten the methodology of the natural sciences as they

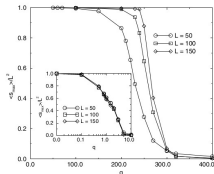


"wild" markets, even though I have written a book on this. The famous Physicist on the other hand, has developed several

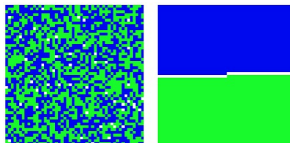
## Bounded confidence Models



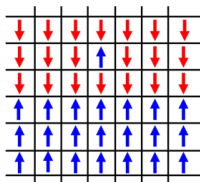
## Axelrod Model



## Schelling model (model for segregation)



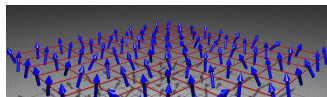
# Origin of interacting particle systems in Physics



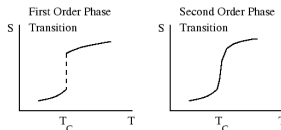
**Ising model**

$$\mathcal{H}(\Gamma) = -J \sum_{k,h}^* s_k s_h - H \sum_k s_k$$

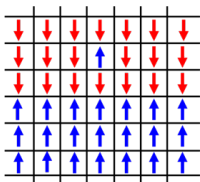
**Interaction in terms of a Hamiltonian**



**Potts model**



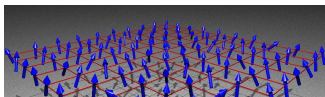
# Origin of interacting particle systems in Physics



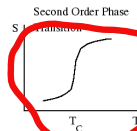
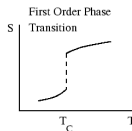
**Ising model**

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**Interaction in terms of a Hamiltonian**



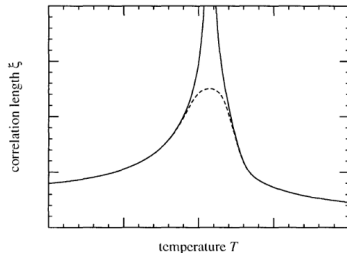
**Potts model**



*Criticality*

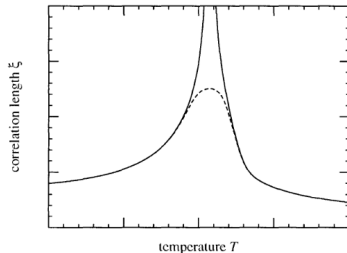
# What does Criticality mean?

- The so-called critical transitions are structural transitions characterised by the divergence of the correlation length.
- That means that at the critical point all the elements of the system are correlated.
- So, if one element changes its state, another very far element will feel it.



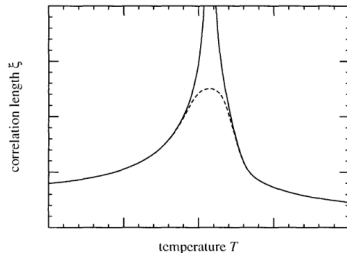
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# Why is criticality so important?

- Because of the increase (ideally divergence) in the correlation length, important simplifications take place on the other functions of the systems.
- Those simplifications are consequence of power-laws shape of the correlation length.
- Different phenomena in nature have a behaviour which only depends on the dimensionality, the internal dimension of the system and the symmetry of the interactions.
- This is the reason for the similarity of different processes.
- And, this is why power-laws are so commun.

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# I. Axelrod Model: A self-reinforcing social dynamic

Who is Axelrod and what was the motivation for his model?



- Robert Axelrod is an American political scientist. He is Professor of Political Science and Public Policy at the University of Michigan where he has been since 1974. He is best known for his interdisciplinary work on the evolution of cooperation.
- His current research interests include complexity theory (especially agent-based modeling), international security, and cyber security.

# I. Axelrod Model: A self-reinforcing social dynamic

## **The Dissemination of Culture: A Model with Local Convergence and Global Polarization**

Robert Axelrod

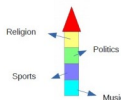
*The Journal of Conflict Resolution*, Volume 41, Issue 2 (Apr., 1997), 203-226.



“If people tend to become more alike in their beliefs, attitudes, and behavior when they interact, why do not all such differences eventually disappear? ”

## II. Axelrod Model: A self-reinforcing social dynamic

The more culturally similar the people, the greater the chance of interaction with each other, and that interaction increases their similarity



Each agent is a vector



Agents placed in a square lattice of  $L \times L$  sites

The state of the  $i$ th agent is defined by a set of  $F$  cultural features ( $F$ -dimensional vector)

All the features are randomly assigned with an uniform distribution of the integers in the interval  $[1, q]$

- (1) Choose randomly two nearest neighbor agents  $i$  and  $j$ ,
- (2) calculate the number of shared features (cultural overlap) between the agents  $\ell_{ij}$ . If  $0 < \ell_{ij} < F$ :  
then (3) with probability  $\ell_{ij}/F$  set  $C_{ik} = C_{jk}$ , pick up randomly a feature  $k$  such that  $C_{ik} = C_{jk}$ .



# I. Axelrod Model: A self-reinforcing social dynamic

VOLUME 85, NUMBER 16

PHYSICAL REVIEW LETTERS

16 OCTOBER 2000

## Nonequilibrium Phase Transition in a Model for Social Influence

Claudio Castellano,<sup>1,\*</sup> Matteo Marsili,<sup>2</sup> and Alessandro Vespignani<sup>3</sup>

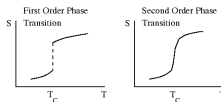
<sup>1</sup>*Fachbereich Physik, Universität GH Essen, D-45117 Essen, Germany*

<sup>2</sup>*Istituto Nazionale per la Fisica della Materia (INFN), Trieste-SISSA Unit, Via Beirut 2-4, I-34014 Trieste, Italy*

<sup>3</sup>*The Abdus Salam International Centre for Theoretical Physics, P.O. Box 586, I-34014 Trieste, Italy*

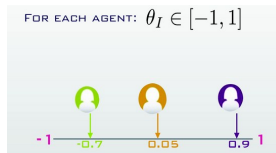
(Received 6 March 2000)

Absorbing state over grids: Continuous order-disorder transition in  $F = 2$ ,  
and abrupt one in  $F > 2$



## II. Bounded confidence Model (model for Opinion Dynamics)

Compromise strategy: after a constructive debate, the positions of the interacting agents get closer to each other.



Continuous opinions

## II. Bounded confidence Model (model for Opinion Dynamics)

In practice, there is a real discussion only if the opinions of the people involved are sufficiently close to each other

CONFIRMATION  
BIAS

$$\text{if } |\theta_I - \theta_J| < \varepsilon$$

COGNITIVE  
DISSONANCE

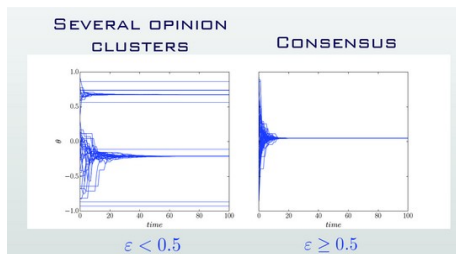
$$\langle \theta \rangle_{IJ} = (\theta_i + \theta_J)/2$$

$$\theta_I = \theta_J = \langle \theta \rangle_{IJ}$$

$\varepsilon$  : tolerance threshold

## II. Bounded confidence Model (model for Opinion Dynamics)

The final configuration can be approximated by the expression  $1/2\epsilon$ .



On complete graphs, regular lattices, random graphs, and scale-free networks, for  $\epsilon > \epsilon_c = 1/2$ , all agents share the same opinion  $\rightarrow$  complete consensus.

### III. Schelling model (model for segregation)

Thomas Schelling (April 14, 1921 – December 13, 2016) was an American economist and professor of foreign policy, national security, nuclear strategy, and arms control at the School of Public Policy at University of Maryland, College Park. He was also co-faculty at the New England Complex Systems Institute. He was awarded the 2005 Nobel Memorial Prize in Economic Sciences (shared with Robert Aumann) for "having enhanced our understanding of conflict and cooperation through game-theory analysis".

### III. Schelling model (model for segregation)



He wanted to understand why professors' offices in his university were completely segregated by group of friends, as well as the strong segregation in The United States. He showed that even a small preference to have the same number of wanted neighbours can lead to total global segregation.

### III. Schelling model (model for segregation)

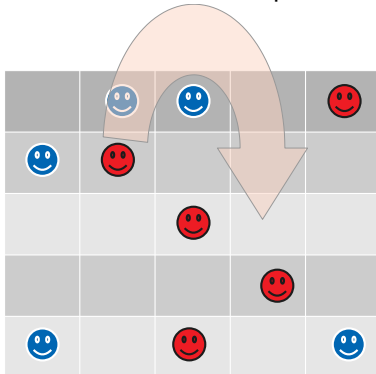
The model has a tolerance parameter,  $T$ .



Rule: Stay if at least  $T$  of the neighbors are “kin ”

### III. Schelling model (model for segregation)

The model has a tolerance parameter,  $T$ .



If  $T=0.5$  the agent will move



### III. Schelling model (model for segregation)

The model has a tolerance parameter,  $T$ .



Whether checking out or not the destination before moving is part of the model's version