Ising-PageRank model of opinion formation on social networks

Klaus M. Frahm, Dima L. Shepelyansky *

Laboratoire de Physique Théorique, IRSAMC, Université de Toulouse, CNRS, UPS, 31062 Toulouse, France

HIGHLIGHTS

- Ising-PageRank model of opinion formation on directed networks is proposed.
- It provide the local mechanism of vote of red and blue opinions.
- It is tested on networks of Oxford University and English Wikipedia.
- The elite electors at top of PageRank significantly change the final vote.
- Dependence of finite vote on elite parameters is determined.

ARTICLE INFO

ABSTRACT

We propose a new Ising-PageRank model of opinion formation on a social network by introducing an Ising- or spin-like structure of the corresponding Google matrix. Each elector or node of the network has two components corresponding to a red or blue opinion in the society. Also each elector propagates either the red or the blue opinion on the network so that the links between electors are described by two by two matrices favoring one or the other of the two opinions. An elector votes for red or blue depending on the dominance of its red or blue PageRank vector components. We determine the dependence of the final society vote on the fraction of nodes with red (or blue) influence allowing to determine the transition for the election outcome border between the red or blue option. We show that this transition border is significantly affected by the opinion of society elite electors composed of the top PageRank, CheiRank or 2DRank nodes of the network even if the elite fraction is very small. The analytical and numerical studies are preformed for the networks of English Wikipedia 2017 and Oxford University 2006.

© 2019 Elsevier B.V. All rights reserved.

1. Introduction

The understanding of opinion formation in democratic societies is an outstanding challenge for scientific research [1]. In the last decade the development of social networks like Facebook [2], Twitter [3] and VKONTAKTE [4], with hundreds of millions of users, demonstrated the growing influence of these networks on social and political life. Their growing influence on democratic elections is well recognized and highly debated [5,6]. This makes the scientific analysis of opinion formation on social networks of primary importance.

---

* Corresponding author.
E-mail address: dima@irsamc.ups-tlse.fr (D.L. Shepelyansky).
URL: http://www.quantware.ups-tlse.fr/dima (D.L. Shepelyansky).

The small-world and scale-free structures of social networks (see e.g. [7,8]), combined with modern rapid communication facilities, leads to a rapid information propagation over networks of electors, consumers and citizens generating their instantaneous active reaction on social events. This puts forward a request for new theoretical models allowing to understand the opinion formation process in modern society.

Opinion formation was analyzed in the framework of various interesting voter models described in detail in [9–16]. This research area became known as sociophysics [9,11,13–15] for which a recent overview of various models is given in [17].

Another type of model, called PageRank opinion formation (PROF) model, was proposed in [18–20]. In this model each node of a directed network may have *red* or *blue* opinion and the opinion of a each node is determined by its neighboring nodes (on one link distance) taken with the weight of PageRank probability in the global network. Thus the PROF model takes into account the PageRank concept developed by Brin and Page [21] which is now broadly used for various types of networks (see reviews in [22,23]). This model leads to a number of interesting properties of opinion formation for various examples of directed networks. However, a weak point of the PROF model is that it assumes that the PageRank probabilities are known to the electors (nodes). This may be partially true since the electors know approximately their social positions in the society which can be assumed to be proportional to the PageRank probability. But the exact global PageRank probabilities of neighbors are most probably not known for a given local node. Thus a new model based on PageRank properties and keeping the locality of knowledge about the network structure is highly desirable.

With this aim we propose here a modified model, called Ising-PageRank opinion formation model (Ising-PROF), which corrects the above weak point of the PROF model determining a more natural local process of opinion formation still being based on the PageRank concept. In this model an elector (node) has two opinions (red or blue component) being similar to a spin up or down state in the Ising model [24,25]. A fraction w_r of red oriented nodes transfer their red influence via links to other nodes while a fraction w_b of blue oriented nodes propagates their blue influence ($w_r + w_b = 1$). In this way the size of the Google matrix is doubled since each node has now red and blue components (up or down states of an Ising spin). As a result the PageRank vector also has two components per node (of the original network) and its elector vote is determined by its largest PageRank components (red or blue). We assume that the top nodes of PageRank correspond to a political elite of the social network whose opinion influences the opinions of other members of the society [1]. Our results show that the elite influence, related to the top PageRank electors, can significantly affect the final vote on such a social network.

In our studies we consider as typical examples two types of real directed networks. The first one is the English Wikipedia network of the year 2017 with $N = 5\,416\,537$ nodes and $N_l = 122\,232\,932$ links, studied recently in [26], and the second one is the WWW network of Oxford University from the year 2006 with $N = 200\,823$ nodes and $N_l = 1\,831\,542$ links, studied in [27]. We use these two real networks to study the opinion formation governed by the PageRank vector of a network of double size which describes a random distribution of red and blue opinions with a fixed fraction of red (and blue) opinion on network nodes. We use 10 random realizations to average the results for each given fraction or red (and blue) nodes. We model the interactions of red and blue opinions by the spin-1/2-matrix as described below.

The paper is composed as follows: the Ising-PROF model is formally introduced in Section 2, numerical and analytical results for the model without elite are given in Section 3, numerical results for the elite influence are presented in Section 4, the polarization of opinion for individual nodes and the effect of resistance in opinion formation are studied in Sections 5, 6. The discussion of the results is presented in Section 7.

2. Description of Ising-PageRank opinion formation model

We first remind the usual rules for the construction of the Google matrix G from a given directed network with N nodes and N_l links described in detail in [21–23] (we use here the notations of [23]). For this one first defines the adjacency matrix A_{ij} with elements 1 if node (elector) j points to node (elector) i and zero otherwise. In this case, the elements of the Google matrix take the standard form $G_{ij} = \alpha S_{ij} + (1 - \alpha) v(i)$ [21–23], where S is the matrix of Markov transitions with elements $S_{ij} = A_{ij}/d_j$, $d_j = \sum_{i=1}^{N} A_{ij} \neq 0$ being the node j out-degree (number of outgoing links from node j) and with $S_{ij} = v(i)$ if j has no outgoing links (dangling node). Here the vector v (with $\sum_i v(i) = 1$ and $v(i) \geq 0$) is also called personalization or teleportation vector [21,22]. Furthermore the parameter $0 < \alpha < 1$ is the damping factor which for a random surfer determines the probability $(1 - \alpha)$ to jump (or "teleport") to any node i (with relative weight $v(i)$). The usual standard values are $v(j) = 1/N$ and $\alpha = 0.85$. For the teleportation vector it is possible to choose a different vector and one may also choose two different vectors for the dangling node columns of S and the columns of the contribution proportional to $(1 - \alpha)$.

The PageRank is the right eigenvector of the Google matrix ($GP = \lambda P$, $\lambda = 1$) of the largest eigenvalue $\lambda = 1$. It has positive components $P(j)$ normalized to unity ($\sum_j P(j) = 1$). We note that the largest unit eigenvalue is not degenerate for $\alpha < 1$ and the PageRank can be efficiently computed from the power iteration method with a convergence rate $\sim \alpha^t$ (with t being the iteration time).

We now introduce the Google matrix for the Ising-PageRank opinion formation model (Ising-PROF). First, each node of the original network is doubled into a pair of red and blue nodes giving a total network size of $2N$. Furthermore, we attribute randomly to each node (of the original network) either a vote preference for red with probability w_r or blue with probability $w_b = 1 - w_r$ where $0 \leq w_r \leq 1$ is a global parameter for the overall vote preference. Therefore for
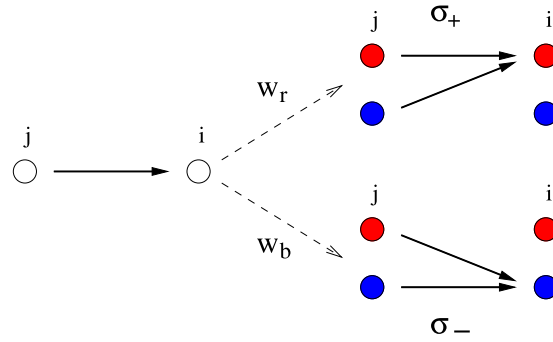
Fig. 1. Schematic description of the construction of the Ising-network from a given directed network. Each node of the original network is doubled in a red and blue node and gets either (with probability w_r) a preference to point to other red nodes or (with probability $w_b = 1 - w_r$) a preference to point to other blue nodes. Each link $j \to i$ of the original network is replaced by the two links $j_{\text{red}} \to i_{\text{red}}$ and $j_{\text{blue}} \to i_{\text{red}}$ (if j has a red preference) or the two links $j_{\text{red}} \to i_{\text{blue}}$ and $j_{\text{blue}} \to i_{\text{blue}}$ (if j has a blue preference); j_{red} (j_{blue}) designate the index of the red or blue node of the Ising-network with j being the node index of the original network.

each random realization there is approximately a fraction w_r of nodes with red preference and a fraction w_b with blue preference. The links are also doubled: for each link from a node j to i of the original network we will have two links from both j nodes (blue and red) to the red node i if j has a preference for red or to the blue node of i if j has a preference for blue. This scheme is also illustrated in Fig. 1 and mathematically it implies that in the (original) adjacency matrix each unit entry A_{ij} is replaced either by a certain 2×2 matrix σ_+ if j has a red preference or by another 2×2 matrix σ_- if j has a blue preference where the 2×2 matrices $\sigma_\pm$ are given by:

$$\sigma_+ = \begin{pmatrix} 1 & 1 \\ 0 & 0 \end{pmatrix} \quad , \quad \sigma_- = \begin{pmatrix} 0 & 0 \\ 1 & 1 \end{pmatrix} . \tag{1}$$

This provides a larger $2N \times 2N$ adjacency matrix A_2 from which we construct the $2N \times 2N$ Google matrix, noted as G_2 in the usual way as described above. However, we choose a particular teleportation vector $v_r(i) = w_r/N$ ($v_b(i) = w_b/N$) for the red (blue) component $v_r(i)$ ($v_b(i)$) (instead of the uniform choice $1/(2N)$ for both components).

The above procedure determines our model and interactions of red and blue nodes described by the matrices in Eq. (1). Thus all links on the network of doubled size are defined for a given initial distribution of red and blue nodes. Then by the standard iteration algorithm we numerically determine the PageRank vector with $2N$ components [21–23]. From these vector components we determine the final vote for red or blue opinions as described below.

The PageRank vector P of G_2 (defined by $G_2 P = P$) has red (blue) components $P_r(i)$ ($P_b(i)$) where i belongs to the set of original nodes and the sum normalization reads $\sum_i [P_r(i) + P_b(i)] = 1$. In this work we study in particular two quantities derived from this PageRank vector which is the total PageRank probability for red (or the partial PageRank norm for red nodes) given by:

$$P_r = \sum_{i=1}^{N} P_r(i) \tag{2}$$

and the total vote for red given by

$$V_r = \frac{1}{N} \# \left\{ \text{nodes } i \text{ with } P_r(i) > P_b(i) \right\} \tag{3}$$
$$+ \frac{1}{2N} \# \left\{ \text{nodes } i \text{ with } P_r(i) = P_b(i) \right\}$$

which is the fraction of nodes i such that $P_r(i) > P_b(i)$ (rare cases of $P_r(i) = P_b(i)$ count with a relative weight of $1/2$). The complementary vote for blue is given by $V_b = 1 - V_r$. The red opinion wins the global society vote if the sum over all red votes of electors is larger than 50%.

We note that the convergence to the exact PageRank eigenvector is obtained by the iterative algorithm starting from a random vector and multiplying it by G matrix iteratively. This algorithm is described in detail in [21–23]. The convergence rate is determined by the damping factor α and it takes place in about 150 iterations. We analyze here only the final exact PageRank vector and do not discuss the convergence process which is rather standard. In a sense it is assumed that the time interval, from the moment when two candidate names are known to the moment of vote, is sufficiently long so that the opinions of society members are converged and final.
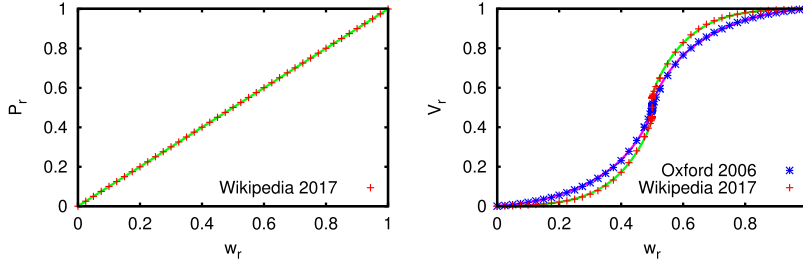
Fig. 2. *Left panel:* Total PageRank probability P_r for red nodes depending on w_r for English Wikipedia of 2017; the straight line corresponds to the theoretical expression $P_r = w_r$. The data for Oxford 2006, not shown, are on graphical precision identical to the data of Wikipedia of 2017. *Right panel:* The vote quantity V_r given as the fraction of nodes where $P_r(i) > P_b(i)$ depending on w_r for English Wikipedia of 2017 and Oxford 2006. The full lines correspond to the rescaled expression $V_r^{(th)}(5/6(w_r - 0.5) + 0.5)$ where $V_r^{(th)}(w_r)$ is the theoretical expression (10) based on the assumption Gaussian distributed $P_r(i)$. All discrete data points in this figure (and in all subsequent figures except Fig. 6) were obtained from an ensemble average over 10 different realizations of different attributions of $\sigma+$ or $\sigma-$ for each node i and the resulting statistical error bars are below 10^{-3} (below size of data points) for both quantities P_r and V_r.

3. Analytical results and estimates

As in the above section we denote by $P_r(i)$ and $P_b(i)$ the PageRank components for red or blue nodes of G_2. Furthermore, we denote by $P(i)$ the PageRank vector of the Google matrix G of the original network with N nodes. Furthermore let $\tilde{P}(i) = P_r(i) + P_b(i)$. We first show that for our model we have exactly $\tilde{P}(i) = P(i)$. The PageRank equation of G_2 for red nodes reads:

$$P_r(i) = \alpha \sum_{j \in L_i} \frac{n_j}{d_j} \tilde{P}(j) + \alpha \frac{w_r}{N} \sum_{j \in D} \tilde{P}(j) + (1 - \alpha) \frac{w_r}{N} \sum_{j=1}^{N} \tilde{P}(j) \tag{4}$$

where L_i is the set of nodes j such that there is a link $j \to i$ (this set may be empty), D is the set of dangling nodes, d_j is the outdegree of node j being the number nodes k such there is a link $j \to k$. All these quantities refer to the original network. Furthermore, w_r is the overall vote preference for red introduced in the last section. n_j is a random number being either 1 (with probability w_r) for nodes j with red preference or 0 (with probability $w_b = 1 - w_r$) for nodes j with blue preference. The average and variance of n_j are obviously given by:

$$\langle n_j \rangle = w_r \quad , \quad \langle \delta n_j^2 \rangle = \langle n_j^2 \rangle - \langle n_j \rangle^2 = w_r(1 - w_r) \tag{5}$$

since $n_j^2 = n_j$. We also have $\langle \delta n_j \delta n_k \rangle = 0$ if $j \neq k$. The second and third sum terms in (4) take into account our particular choice for the teleportation vector for the Ising-PROF model introduced in the last section.

The equation for $P_b(i)$ is similar with the replacement $n_j \to 1 - n_j$ and $w_r \to 1 - w_r$. We note that on the right hand side only the sum $\tilde{P}(j) = P_r(j) + P_b(j)$ appears due to the structure of $\sigma_{\pm}$. If we add the equations for $P_r(i)$ and $P_b(i)$ we obtain for $\tilde{P}(i)$ the exact PageRank equation of the original network such that exactly $\tilde{P}(i) = P(i)$ and $\tilde{P}(i)$ is no longer random which gives a great simplification. We have also numerically verified that this property holds up to numerical precision (10^{-13}).

Using (5) we can analytically compute the ensemble average of (4) which gives $\langle P_r(i) \rangle = w_r P(i)$ and therefore we obtain exactly $\langle P_r \rangle = \sum_i \langle P_r(i) \rangle = w_r$ which is numerically clearly confirmed by the left panel of Fig. 2.

Furthermore, $P_r(i)$ is a sum of random variables n_j (with some coefficients). If we assume that there are many terms (if $\#L_i \gg 1$, i.e. many incoming links) then the central limit theorem implies that $P_r(i)$ is approximately Gaussian distributed (however, in realistic networks with modest numbers in the sets L_i this is probably not very exact). Also the variance of $P_r(i)$ can be computed from (4) and (5):

$$\langle \delta P_r(i)^2 \rangle = \alpha^2 w_r(1 - w_r) \sum_{j \in L_i} \frac{P(j)^2}{d_j^2} \quad . \tag{6}$$

If the assumption of $P_r(i)$ being a Gaussian variable is valid the known mean $\langle P_r(i) \rangle = w_r P(i)$ and variance (6) are sufficient to characterize the full distribution $p_{\text{gauss}}(P_r(i))$. The node i contributes to a red vote if $P_r(i) > P_b(i) = P(i) - P_r(i) \Leftrightarrow P_r(i) > P(i)/2$. Therefore the probability $V_r(i)$ of a red vote of node i can be obtained as

$$V_r(i) = \int_{P(i)/2}^{\infty} dP_r(i) \, p_{\text{gauss}}(P_r(i)) \tag{7}$$

which gives with the help of (6) and the average $\langle P_r(i) \rangle = w_r P(i)$:

$$V_r(i) = \frac{1}{2} \left(1 - \text{erf}\left(\frac{0.5 - w_r}{\alpha \, a_i \sqrt{w_r(1 - w_r)}} \right) \right) \tag{8}$$

where

$$a_i = \frac{1}{P(i)} \sqrt{2 \sum_{j \in L_i} \frac{P(j)^2}{d_j^2}} \tag{9}$$

is a quantity that can be efficiently computed (for all nodes i simultaneously). We remind that in (6) and (8) the parameter $\alpha = 0.85$ is the damping factor. Note that it is possible that L_i is an empty set (if row i of the adjacency matrix is empty, i.e. if node i is a dangling node for G^*). In this case $a_i = 0$ and in (8) we obtain the Heaviside function $V_r(i) = H(w_r - 0.5)$ which is not a problem. It turns out that for English Wikipedia 2017 and Oxford 2006 the quantity a_i has a maximal value of about 1.66 and is typically between 0.2 and 1 for most nodes. The average and variance (with respect to the node index) of a_i are $\langle a_i \rangle = 0.338$, $\langle \delta(a_i)^2 \rangle = 0.062$ ($\langle a_i \rangle = 0.523$, $\langle \delta(a_i)^2 \rangle = 0.121$) and there is also a finite fraction of nodes with $a_i = 0$ which is 9.68×10^{-2} (2.14×10^4) for Wikipedia 2017 (Oxford 2006).

Averaging (8) with respect to all nodes gives the theoretical expression for the total vote:

$$V_r^{(\text{th})}(w_r) = \frac{1}{N} \sum_i V_r(i) \tag{10}$$

which can be computed numerically with a modest effort. The expression (8) corresponds roughly to a smoothed step function with $V_r(i)$ being 0 (or 1) for $w_r = 0$ (or $w_r = 1$) and a nonlinear shape such that the slope at $w_r = 0.5$ is proportional to the parameter a_i^{-1}. Even though the value of a_i depends on the node index i the total vote (10) has a similar nonlinear shape close to a smoothed step function. However, due to the small but finite fraction about 0.1 (0.0002) for Wikipedia (Oxford) of nodes with $a_i = 0$ (i.e. nodes with empty sets L_i) there is a small vertical finite step (with infinite slope) in the curve of V_r versus w_r at $w_r = 0.5$. The vertical size of this step corresponds exactly to this fraction.

The overall shape and also the small vertical finite step are confirmed by the numerical data visible in the right panel of Fig. 2 for Wikipedia 2017 and the WWW-network of Oxford 2006. However there is not a perfect agreement of (10) with the numerical data but if we apply a slight rescaling by using $V_r^{(\text{th})}\big(5/6(w_r - 0.5) + 0.5\big)$ (instead of $V_r^{(\text{th})}(w_r)$) there is a very good matching with the numerical data. It seems that the Gaussian assumption underestimates slightly the probability of having $P_r(i)$ values far from its average $w_r P(i)$. Most likely the number of terms in the set L_i is too small for many nodes i such that there is not a perfect justification for the use of the central limit theorem. Since the distribution of each n_i has only two values we have indeed to add very many terms to obtain a nice Gaussian. Furthermore, the coefficients ($P(j)/d_j$) also fluctuate with the node index j such that even less terms contribute effectively in the sum of random variables.

One can also try the expression (8) as fit expression for the numerical data of the total vote (using a_i as fit parameter). It turns out that this does not work very well. However if we add two such functions (with three fit parameters: two a_i values and the weight between both terms) there is a quite good (but not really perfect) fit.

4. Results for elite influence in Ising-PROF model

The results presented above are rather natural and bring no surprise. However, the Ising-PROF model introduced in Section 2 is local and thus has advantages in comparison to the PROF model proposed in [18]. In particular, it can be generalized to study the influence of elite opinion on the final vote. We select three types of elite on our social network based on different rankings. For the first ranking type all nodes are ordered in decreasing order of PageRank probability (of the original network) noted by the index $K(j)$ ($1 \leq K(j) \leq N$) with the highest probability $P(j)$ if $K(j) = 1$ and smallest probability at $P(j)$ if $K(j) = N$. Thus the nodes j with $K(j) = 1, 2, 3...$ are considered as the most influential electors (nodes) corresponding to party leaders, government members etc. The second type of elite is determined from the CheiRank probabilities $P^*(j)$ (of the original network) giving the ordering index $K^*(j)$. The CheiRank vector is the PageRank vector of the original network with inverted direction of all links (see detailed description in [23,28,29]). While the PageRank probability is on average proportional to the number of ingoing links the CheiRank probability is on average proportional to the number of outgoing links. In a certain sense we can consider the top CheiRank electors j with $K^*(j) = 1, 2, 3...$ to be analogous to press and television. The third type of elite is given by the top nodes of 2DRank which represents a combination of PageRank and CheiRank top nodes j with index $K_2(j) = 1, 2, \ldots, N$ (see description in [23,29]).

To determine the influence of elite on the society final vote we modify the model of Section 2 such that for N_{el} elite notes j with $1 \leq K(j), K^*(j), K_2(j) \leq N_{\text{el}}$ the probability of vote preference for red is modified to $w_{r,\text{el}}$ which is different from w_r which applies to the remaining nodes. (We keep however, since the elite fraction is very small, the same values $v_r(i) = w_r/N$ and $v_b(i) = w_b/N$ for all nodes i for the teleportation vector as in the initial uniform Ising-PROF model.) Therefore $w_{r,\text{el}}$ will be the approximate fraction of red nodes in the set of elite nodes while w_r is the fraction of red nodes in the set of remaining nodes. We consider for $w_{r,\text{el}}$ values between 0 and 0.5 and w_r values between 0 and 1 (since red and blue can be interchanged there is no reason to consider $w_{r,\text{el}} > 0.5$). Thus for $w_{r,\text{el}} = 0$ all elite nodes belong to the blue fraction ($w_{b,\text{el}} = 1 - w_{r,\text{el}} = 1$). Usually we consider $N_{\text{el}} \ll N$ so that these elite nodes should not affect the global vote V_r if they were randomly and homogeneously distributed over the whole network of N nodes. But we show that this small fraction distributed only over elite electors significantly affects the final V_r vote. To characterize the influence of elite we introduce the variation of the total PageRank probability on red nodes $\Delta P_r = P_{r,\text{el}} - P_r$ induced by elite and
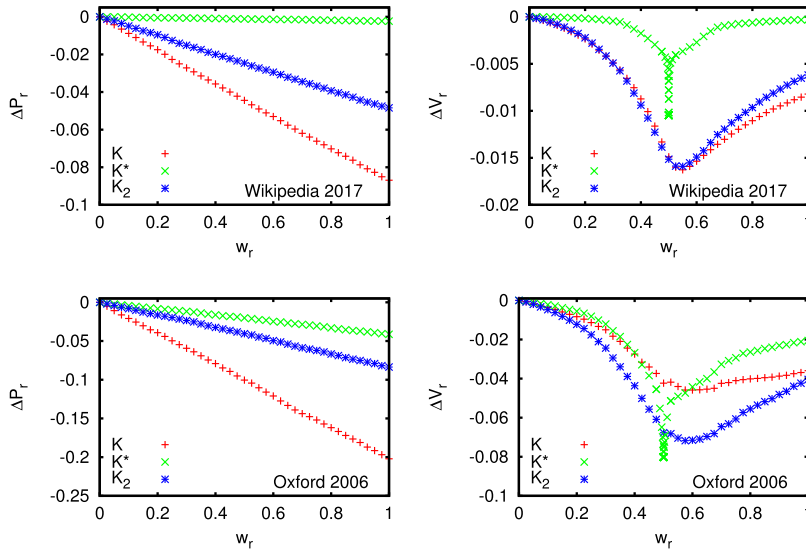
Fig. 3. Dependence of elite induced variation of red PageRank probability ΔP_r and red vote ΔV_r on fraction w_r of red nodes in the whole network. The variations $\Delta P_r = P_{r,el} - P_r$ (left panels) and $\Delta V_r = V_{r,el} - V_r$ (right panels) are shown in dependence of w_r where $P_{r,el}$ and $V_{r,el}$ are obtained from a model of $N_{el} = 1000$ elite nodes with $w_{r,el} = 0$ while the other nodes correspond the probability w_r. Top (bottom) panels correspond to English Wikipedia 2017 (Oxford 2006). In each panel the three different type of data points correspond to the cases where the elite nodes are obtained as the top 1000 nodes according to K-rank (red plus symbols), K^*-rank (green crosses) or K_2-rank (blue stars).
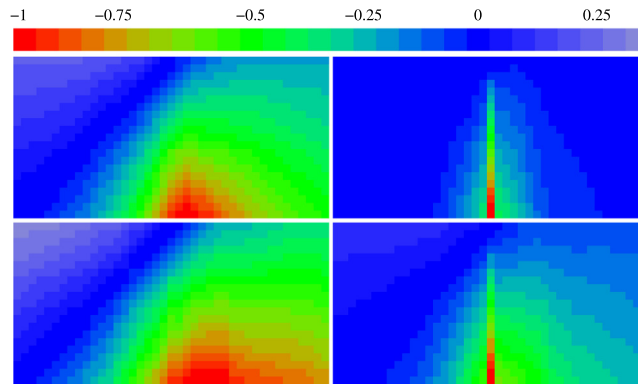

Fig. 4. Elite induced variation of red vote $\Delta V_r = V_{r,elite} - V_r$ is shown by color for different values of w_r (corresponding to horizontal axis with $w_r \in [0, 1]$) and of $w_{r,el}$ (corresponding to vertical axis with $w_{r,el} \in [0, 0.5]$). The numerical values of the top color bar correspond to the fraction $\Delta V_r/V_{max}$ with V_{max} being the maximum of $|\Delta V_r|$ in the range of considered w_r and $w_{r,el}$ values. Left (right) panels correspond to elite nodes given as the top $N_{el} = 1000$ nodes for PageRank index K (CheiRank index K^*). Top (bottom) panels correspond to English Wikipedia 2017 (Oxford 2006). The values of V_{max} for each panel are 0.016 (top left), 0.011 (top right), 0.046 (bottom left), 0.080 (bottom right).

respectively the variation of the global red vote $\Delta V_r = V_{r,el} - V_r$ where P_r and V_r are obtained from the Ising-PROF model without elite for which analytical and numerical results were given in the last section.

In principle, the analytical argument for $\tilde{P}(i) = P(i)$ also holds for the case of elite nodes and we can also try to compute the average and variance of $P_r(i)$ which requires in (5) to replace w_r by w_j where w_j now depends on the node j and takes either the value $w_{r,el}$ if j is an elite node or w_r otherwise. The resulting expressions are therefore more complicated and depend more strongly on the particular network structure and also on the type of elite nodes chosen. Therefore they do not allow a simple evaluation and in this section will we concentrate on the numerical results.

The dependence of ΔP_r and ΔV_r on w_r is shown in Fig. 3 for Wikipedia 2017 and the WWW-network of Oxford 2006 for the case when all $N_{el} = 1000$ nodes of elite have a blue preference $w_{r,el} = 0$ (all three types of elite are shown). Here we have $N_{el} \ll N$ so that a random distribution of these $N_{el} = 1000$ nodes over the whole network gives a negligible variation of ΔP_r and δV_r. However, when N_{el} occupies the top rank positions of K, K^*, K_2 we obtain significant changes of ΔP_r and ΔV_r. The dependence of ΔP_r on w_r remains approximately linear but the red component probability is reduced in comparison to the P_r value in elite absence (see Fig. 2 left panel). The change of red vote ΔV_r has a rather nontrivial dependence on w_r with a maximum absolute value being about 0.016 for Wikipedia and 0.075 for Oxford networks. For the
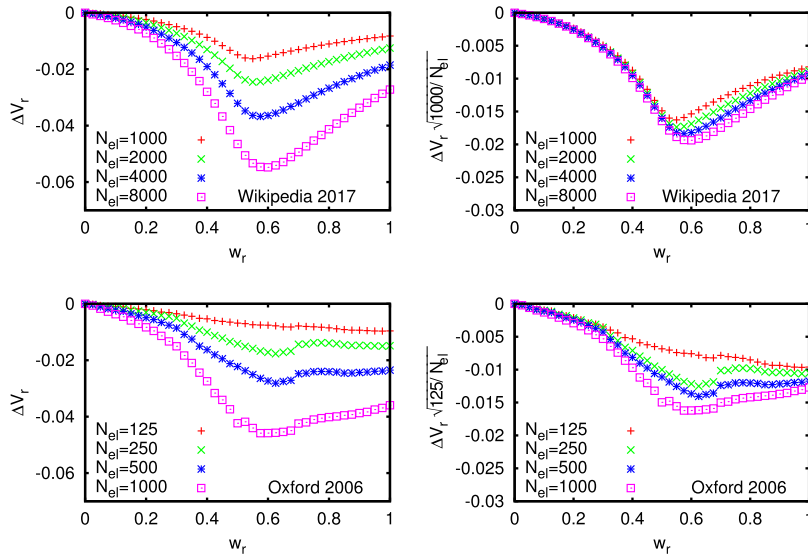
Fig. 5. The dependence of $\Delta V_r = V_{r,\text{el}} - V_r$ on w_r for $w_{r,\text{elite}} = 0$ and for various values of elite nodes N_{el} obtained as top N_{el} nodes from K rank. Top (bottom) panels correspond to English Wikipedia 2017 (Oxford 2006). Left panels show directly ΔV_r versus w_r and right panels show the rescaled quantity $\Delta V_r \sqrt{1000/N_{\text{el}}}$ (top) or $\Delta V_r \sqrt{125/N_{\text{el}}}$ (bottom) versus w_r indicating an approximate dependence $\Delta V_r \sim \sqrt{N_{\text{el}}}$ for sufficiently small values of w_r.

critical point with $w_r \approx 0.5$ the blue elite induces a vote gain for the blue party with about an 1.5% advantage for Wikipedia PageRank or 2DRank elite and a 7.5% advantage for Oxford PageRank elite (4% for 2DRank elite). The cases of PageRank and 2DRank elite have a smooth dependence $\Delta V_r(w_r)$ while for the CheiRank elite this dependence is significantly peaked near $w_r \approx 0.5$. For the Wikipedia case the behavior of $\Delta V_r(w_r)$ is rather similar between PageRank and 2DRank elite cases while the CheiRank elite produces a smaller change of vote. For the Oxford network the situation is a bit different: the CheiRank elite gives a bit stronger variation of the vote being strongly peaked near $w_r \approx 0.5$, the 2DRank elite gives slightly smaller changes of the vote as compared to the PageRank elite with a factor of about 0.7 between the maximal amplitudes for both (at $w_r \approx 0.6$).

This shows that the network structure plays a certain role in the elite vote influence even if the difference between the three elite types is only about 30%–40%. Of course, in the case of Oxford the fraction of elite nodes is larger than for Wikipedia ($N_{\text{el}}/N \approx 1/200$ and $1/5000$ respectively) and due to this the change of vote ΔV_r is larger for Oxford. We investigate the dependence on N_{el}/N below.

In Fig. 3 we considered the case when all elite nodes have blue vote preference, i.e. $w_{r,\text{el}} = 0$. The variation of ΔV_r with $w_{r,\text{el}}$ is shown in Fig. 4. We see that for the PageRank elite the variation of red vote ΔV_r being close to its maximum value of about 1.5% can be reached also at $w_{r,\text{el}} \approx 0.25$. For larger values $w_{r,\text{el}} > 0.25$ the variation ΔV_r approaches zero at $w_{r,\text{el}} = 0.5$. For the case of CheiRank elite the distribution of the variation of ΔV_r is mainly concentrated in a vicinity of the critical probability $w_r \approx 0.5$ in agreement with the peaked minima visible in Fig. 3.

We note that ΔV_r may also have positive values in the region $w_{r,\text{el}} > w_r$ (top left triangle in the panels of Fig. 4) since in this case nodes with red preference in the elite fraction increase a bit the global red vote. However, in this region the red vote is small and this variation does not play an important role.

The dependence of ΔV_r on N_{el} is shown in Fig. 5 for $w_r = 0$. The are well described by a square-root dependence $\Delta V_r \propto \sqrt{N_{\text{el}}/N}$ for sufficiently small values of w_r. To be more precise, from our numerical data in the vicinity of $w_r \approx 0.5$ we obtain the dependence

$$\Delta V_r = -B(1 - 2w_{r,\text{el}})\sqrt{N_{\text{el}}/N} \tag{11}$$

with a numerical constant $B \approx 1.114 \pm 0.003$ for Wikipedia and $B \approx 0.611 \pm 0.003$ for Oxford in the case of PageRank elite. For 2DRank (CheiRank) elite we have approximately $B \approx 1.116 \pm 0.003$ ($B \approx 0.773 \pm 0.002$) for Wikipedia and $B \approx 0.960 \pm 0.002$ ($B \approx 1.145 \pm 0.003$) for Oxford. The numerical values of B were obtained from a fit at $N_{\text{el}} = 1000$. For Wikipedia it also applies to other values of N_{el} as can be seen in the top right panel of Fig. 5 confirming the above square-root dependence of ΔV_r also at $w_r = 0.5$. For Oxford there are at $w_r = 0.5$ already visible modest deviations (see bottom right panel of Fig. 5). However, here the square-root dependence is still rather correct for $w_r < 0.2$.

We explain the square-root dependence by the fact of diffusive accumulation of fluctuations, like in the central limit theorem, as discussed in Eqs. (7)–(9). However, an exact analytic derivation of the dependence (11) still needs to be obtained.
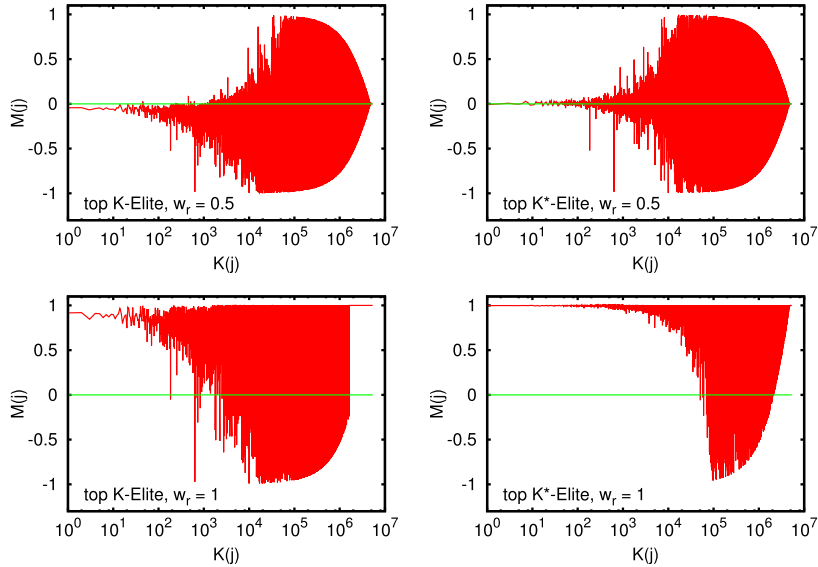
Fig. 6. Dependence of $M(j) = (P_r(j) - P_b(j))/(P_r(j) + P_b(j))$ on rank K index of node j for $w_{r,el} = 0$ of top 1000 rank nodes for English Wikipedia 2017 (all panels) and for one individual random realization of attribution of $\sigma_\pm$ matrices to nodes. Top (bottom) panels correspond to $w_r = 0.5$ ($w_r = 1$). Left (right) panels correspond to elite nodes as top 1000 nodes from PageRank K index (CheiRank K^* index). The green line shows zero polarization; the horizontal axis shows the PageRank index K (of the original network) in log scale for *all* panels.

5. Polarization of opinion for individual nodes

It is interesting to analyze the polarization of individual nodes in presence of elite influence. For this we determine the polarization of a node j defined as

$$M(j) = \frac{P_r(j) - P_b(j)}{P_r(j) + P_b(j)} \ . \tag{12}$$

The influence of elite (with parameters $w_{r,el} = 0$, $N_{el} = 1000$) for Wikipedia on this polarization is shown in Fig. 6 for $w_r = 0.5$ (top panels) and $w_r = 1$ (bottom panels) with PageRank elite (left panels) or CheiRank elite (right panels).

In all four cases the typical value of the polarization M for the first top PageRank nodes (with $K(j)$ below 10^2 for PageRank elite or below 10^3 for CheiRank elite) are rather close to the ideal values $M \approx 0$ for $w_r = 0.5$ or $M \approx 1$ for $w_r = 1$ with only weak fluctuations. For larger values of $K(j)$ the value of M strongly fluctuates between -1 and 1.

However, for $w_r = 0.5$ and PageRank elite the top PageRank nodes still remain mostly blue but only with a weak polarization $M \approx -0.1$ (there are only 8 PageRank elite nodes which change the polarization from blue to red) while the value $w_{r,el} = 0$ should suggest $M \approx -1$ for these elite nodes. Apparently the influence of the bulk value $w_r = 0.5$ from the other nodes reduces strongly the polarization of the top PageRank (or elite) nodes but is not sufficient to change the sign.

For the case of CheiRank elite the elite nodes do not coincide with the top PageRank nodes and their positions are quasi-randomly distributed on the full horizontal axis (which shows for all elite cases the K rank in logarithmic representation). Directly inspecting the numerical data we find that there are (for the case $w_r = 0.5$) 305 nodes out of the 1000 CheiRank elite nodes which change polarization from blue to red (i.e. the sign of M from negative to blue) but otherwise their values of M strongly fluctuate between -1 and 1.

For $w_r = 1$ and both elite cases we have more or less $M \approx 1$ for the top PageRank nodes and also strongly fluctuating values $-1 \leq M \leq M$ for larger values of $K(j)$ with a preference for positive polarization $M > 0$ in the crossover regime (and also very large K rank values). The crossover regimes start roughly at $K(j) \approx 10^2$ for PageRank elite or $K(j) \approx 10^3$ for CheiRank elite.

We note that there are nodes which were considered as initially blue ones and that some of them change their polarization within the network of doubled size from blue to red. In such cases it may be argued that their influence matrix of (1) should also be updated from blue to red preference. However, this corresponds to some kind of time dependent model which is more complicated for analytical and numerical analysis. Therefore, we assume in this work that the memory of the original blue (or red) preference is preserved and such a node continues to propagate its blue (or red) influence with the matrix transitions as described in Fig. 1. The dynamical variation of influence, depending on the actual polarization of nodes, will be considered in further studies.
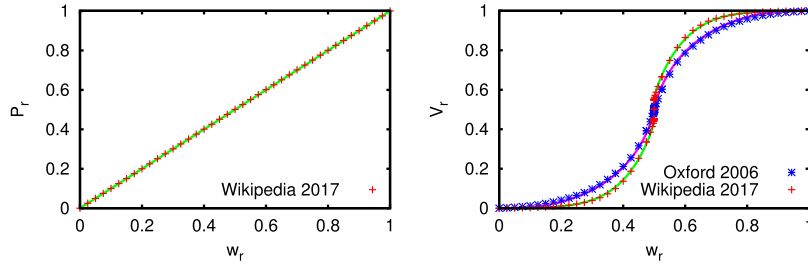
Fig. 7. Same as Fig. 2 for the modified Ising-PROF model based on (13); here in the right panel the full curves correspond directly to the theoretical expression $V_r^{(th)}(w_r)$ given in (10) without any rescaling.

6. Effect of resistance in opinion formation

Above we considered the influence matrix described by Fig. 1 and (1). In these relations it is assumed that a node with red preference propagates 100% red influence on red and blue components of other nodes. However, we can also consider the situation in which for the blue component there is not a 100% red influence but e.g. only a 80% influence. This means that a blue component realizes a certain resistance to red influence and vise verse a red component has a similar resistance to blue influence. This is modeled by a modified form of the transition matrices which instead of (1) take the form

$$\sigma_+ = \begin{pmatrix} 1 & 0.8 \\ 0 & 0.2 \end{pmatrix} \quad , \quad \sigma_- = \begin{pmatrix} 0.2 & 0 \\ 0.8 & 1 \end{pmatrix} . \tag{13}$$

This modification corresponds to a 20% resistance to influence another color. We construct the Google matrix G_2 in the same way as described in Section 2 but using the matrices $\sigma_\pm$ of (13) to replace the unit elements of the adjacency matrix (of the original network). (The teleportation vector is the same as in Section 2.) We call this model the modified Ising-PROF model. Due to the modification of the $\sigma_\pm$ matrices we obtain in (4) additional contributions proportional to the difference $P_r(j) - P_b(j)$ and the analytical argument that provided the relation $P_r(j) + P_b(j) = P(j)$ is no longer valid for the modified Ising-PROF model.

The dependence of total red PageRank probability P_r and vote V_r on w_r are shown in Fig. 7. They are very similar to those of Fig. 2. For V_r the theoretical expression for $V_r^{(th)}(w_r)$ given in (10) directly fits the numerical data without rescaling even though this theoretical expression was derived on the assumption of $P_r(j) + P_b(j) = P(j)$ which is no longer valid. We believe that this is due to statistical fluctuations of the quantity $\tilde{P}(j) = P_r(j) + P_b(j)$, which qualitatively replaces $P(j)$ in (6) and (9), such that the conditions to apply the central limit theorem are better fulfilled (for the sum of a modest number of random variables). Of course, this argument is not rigorous since especially in (6) the fluctuations of $\tilde{P}(j)$ should produce additional contributions which are very complicated to determine analytically.

The elite influence for the modified Ising-PROF model is shown in Fig. 8. We see that in this case the variation of vote induced by elite is rather similar to the initial Ising-PROF model. Only for Wikipedia 2017 (and PageRank and 2DRank elite) the maximal variation is increased from 1.6% for the Ising-PROF model to 2.2% for the modified Ising-PROF model. On the basis of these results we conclude that the particular form of the influence matrices of (1) or (13) does not affect the general nature of the obtained results.

7. Discussion

In this work we proposed the Ising-PageRank model of opinion formation which generates the opinion formation of a directed social network using only the local information about the neighbors of a given elector (node).

For the homogeneous model without elite we obtain for the vote quantity a smooth step function as a function of the parameter w_r and the finite effective width of the transition around $w_r \approx 0.5$ from $V_r = 0$ (for $w_r < 0.5$) to $V_r = 1$ (for $w_r > 0.5$) is roughly the typical value of the parameter a_i given in (9) :

$$a_i = \frac{1}{P(i)} \sqrt{2 \sum_{j \in L_i} \frac{P(j)^2}{d_j^2}} \tag{14}$$

which takes an average value of about 0.3 (0.5) for Wikipedia 2017 (Oxford 2006). The right panels of Figs. 2 and 7 clearly confirm the ratio of this effective width between the two networks and its overall size.

The most interesting feature of our results in this model is the existence of the strong influence of elite, which is given as a small number of top nodes of PageRank, CheiRank or 2DRank. Even a small fraction of elite electors produces a significant influence on the final vote on a society which is close to a 50–50 distribution of opinions between red and
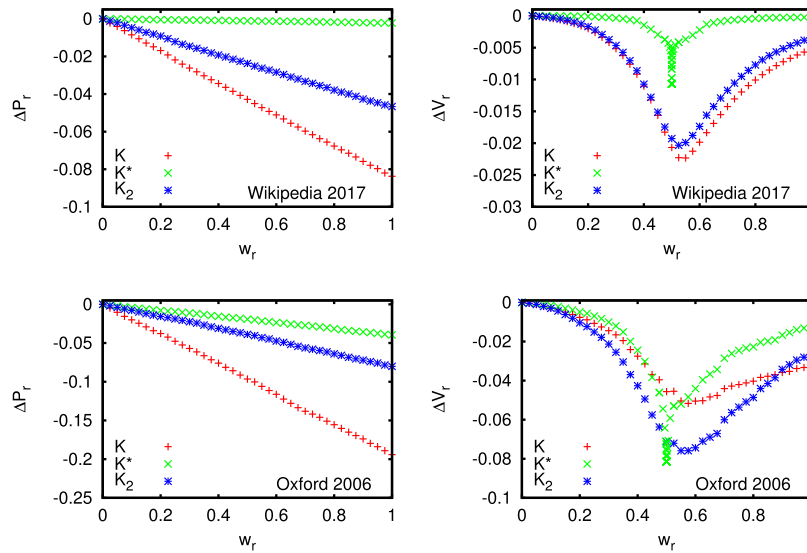
Fig. 8. Same as Fig. 3 for the modified Ising network model based on (13).

blue options. Thus a small insignificant fraction of elite nodes can push the outcome of the final vote to either a blue or a red majority. The variation of vote induced by elite nodes is expressed through the analytical relation (11).

In the last years the opinion formation process has become a hot topic and attracts a significant interest of researchers from various areas of science (see e.g. [14,15,17,30,31]). The development of mathematical concepts which allow to take into account positive and negative interactions on complex networks is very important and interesting (see e.g. [31] and Refs. therein on signed networks). Our Ising-PageRank approach allows to perform the mathematical analysis of formation of two opinions on complex directed networks. We believe that the proposed Ising-PROF model can describe important features of opinion formation in social networks.

Acknowledgments

References

[1] J.R. Zaller, The Nature and Origins of Mass Opinion, Cambridge University Press, Cambridge UK, 1999.
[2] Wikipedia, Facebook, March 9, 2012 http://en.wikipedia.org/wiki/Facebook.
[3] Wikipedia, Twitter, March 9, 2012 http://en.wikipedia.org/wiki/Twitter.
[4] Wikipedia, VK (social network), March 9, 2012 http://en.wikipedia.org/wiki/VK_(social_network).
[5] The Guardian, Revealed: 50 million Facebook profiles harvested for Cambridge Analytica in major data breach, https://www.theguardian.com/news/2018/mar/17/cambridge-analytica-facebook-influence-us-election. (Accessed 4 November 2018).
[6] The New York Times, Facebook identifies an active political influence campaign using fake accounts, https://www.nytimes.com/2018/07/31/us/politics/facebook-political-campaign-midterms.html. (Accessed 4 November 2018).
[7] S. Dorogovtsev, Lectures on Complex Networks, Oxford University Press, Oxford, 2010.
[8] L. Backstrom, P. Boldi, M. Rosa, J. Ugander, S. Vigna, Four degrees of separation, in: Proc. 4th ACM Web Sci. Conf, ACM, N.Y., 2012, p. 33.
[9] S. Galam, Majority rule hierarchical structures and democratic totalitarianism: a statistical approach, J. Math. Psychol. 30 (1986) 426.
[10] T.M. Liggett, Stochastic Interacting Systems: Contact, Voter and Exclusion Processes, Springer, Berlin, 1999.
[11] S. Galam, Local dynamics vs social mechanisms: a unifying frame, Europhys. Lett. 70 (2005) 705.
[12] D.J. Watts, P.S. Dodds, Influentials, networks, and public opinion formation, J. Consum. Res. 34 (4) (2007) 441.
[13] S. Galam, Sociophysics: a review of Galam models, Internat. J. Modern Phys. C 19 (2008) 409.
[14] C. Castellano, S. Fortunato, V. Loreto, Statistical physics of social dynamics, Rev. Modern Phys. 81 (2009) 591.
[15] P.L. Krapivsky, S. Redner, E. Ben-Naim, A Kinetic View of Statistical Physics, Cambridge University Press, Cambridge UK, 2010.
[16] B. Schmittmann, A. Mukhopadhyay, Opinion formation on adaptive networks with intensive average degree, Phys. Rev. E 82 (2010) 066104.
[17] Y. Dong, M. Zhan, G. Kou, Z. Ding, H. Liang, A survey on the fusion process in opinion dynamics, Inf. Fusion 43 (2018) 57.
[18] V. Kandiah, D.L. Shepelyansky, PageRank model of opinion formation on social networks, Physica A 391 (2012) 5779.
[19] L. Chakhmakhchyan, D.L. Shepelyansky, PageRank model of opinion formation on Ulam networks, Phys. Lett. A 377 (2013) 3119.
[20] Y.-H. Eom, D.L. Shepelyansky, Opinion formation driven by PageRank node influence on directed networks, Physica A 436 (2015) 707.
[21] S. Brin, L. Page, The anatomy of a large-scalehypertextual web search engine, Comput. Netw. ISDN Syst. 30 (1998) 107.
[22] A.M. Langville, C.D. Meyer, Google's PageRank and Beyond: The Science of Search Engine Rankings, Princeton University Press, Princeton, 2006.
[23] L. Ermann, K.M. Frahm, D.L. Shepelyansky, Google matrix analysis of directed networks, Rev. Modern Phys. 87 (2015) 1261.

[24] E. Ising, Beitrag zur theorie des ferromagnetismus, Z. Phys. 31 (1925) 253.
[25] L.D. Landau, E.M. Lifshitz, Statistical Physics, Part 1, Vol. 5, third ed., Butterworth–Heinemann, Oxford, 1980.
[26] S. El Zant, K.M. Frahm, K. Jaffres-Runser, D.L. Shepelyansky, Analysis of world terror networks from the reduced Google matrix of Wikipedia, Eur. Phys. J. B 91 (2018) 7.
[27] K.M. Frahm, B. Georgeot, D.L. Shepelyansky, Universal emergence of PageRank, J. Phys. A 44 (2011) 465101.
[28] A.D. Chepelianskii, Towards physical laws for software architecture, 2010, arXiv:1003.5455 [cs.SE].
[29] A.O. Zhirov, O.V. Zhirov, D.L. Shepelyansky, Two-dimensional ranking of Wikipedia articles, Eur. Phys. J. B 77 (2010) 523.
[30] Y. Dong, Z. Ding, L. Martinez, F. Herrera, Managing consensus based on leadership in opinion dynamics, Inform. Sci. 187 (2017) 397–398.
[31] J. Leskovec, D. Huttenlocher, J. Kleinberg, Signed networks in social media, in: Proc. SIGCHI Conf. Human Factors in Computing Systems, ACM, N.Y., 2010, p. 1361, http://dx.doi.org/10.1145/1753326.1753532.