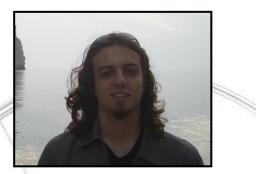
# Dynamics of language competition: social consensus in complex networks



### Xavi Castelló



Victor M. Eguíluz



Maxi San Miguel

- X. Castelló, V. Eguíluz and M. San Miguel. New Journal of Physics, 8, 308 (2006)
- + Dietrich Stauffer, *Physica A*, **374**, 835-842 (2007)
- + Lucía Loureiro Porto Advancing Social Simulation: The First World Congress. Takahashi, Shingo; Sallach, David; Rouchier, Juliette (Eds.) (2007)
- + R. Toivonen, J. Saramäki, K. Kaski Europhysics Letters 79, 66066 (2007)

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+ R. Toivonen, J. Saramäki, K. Kaski Physical Review E 79, 016109 (1-8) (2009)



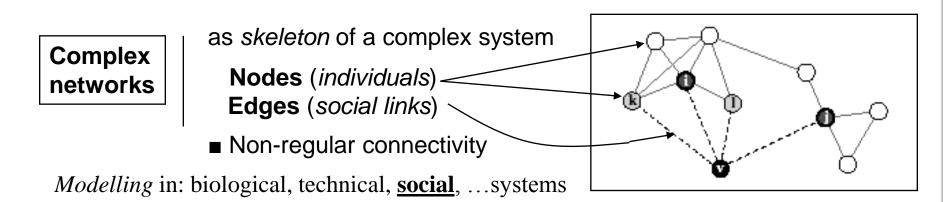


## **COLLECTIVE PHENOMENA:** physics and social sciences

**Statistical physics and Complex Systems** 

novel approach to collective emergent phenomena in social systems

micro-Macro, non-linear interactions, non-equilibrium dynamics, coarsening, phase transitions, bifurcations





# Motivation: dynamics of language competition

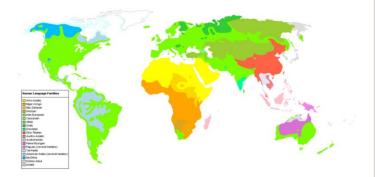
Language competition:

dynamics of language use due to social interactions, modelled in a complex social network.

## Languages in the world today

There exist around 6000 languages in the world.

- Over 50% of them are endangered (UNESCO).
  4% of languages account for 96% of people.
- 25% of languages have less than 1000 speakers.



D. Crystal. Language Death (Cambridge CUP 2000)

INFORMATION on languages in the world:

http://portal.unesco.org/culturehttp://www.ethnologue.com/

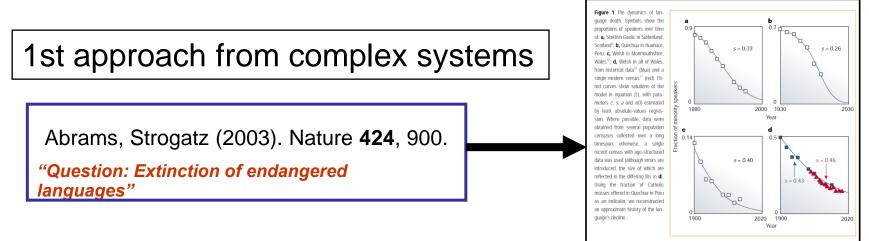


# Social networks in sociolinguistics

► L. Milroy Language and social networks. Oxford: Blackwell, 2nd ed (1987)

Monographic issue on role of social networks in language competition/shift: K. De Bot and S. Stoessel, editors. International Journal of the Sociology of Language, volume 153 (2002)

INTRODUCTION: "...while researchers agree intuitively that social networks should play a role in questions relating to language change, and several qualitative studies have shown what kind of role they play, there is very little, if any, quantitative support for a direct relation between social network characteristics and language use."



NATURE VOL 424 21 AUGUST 2003 www.nature.com/n

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-VOTER MODEL

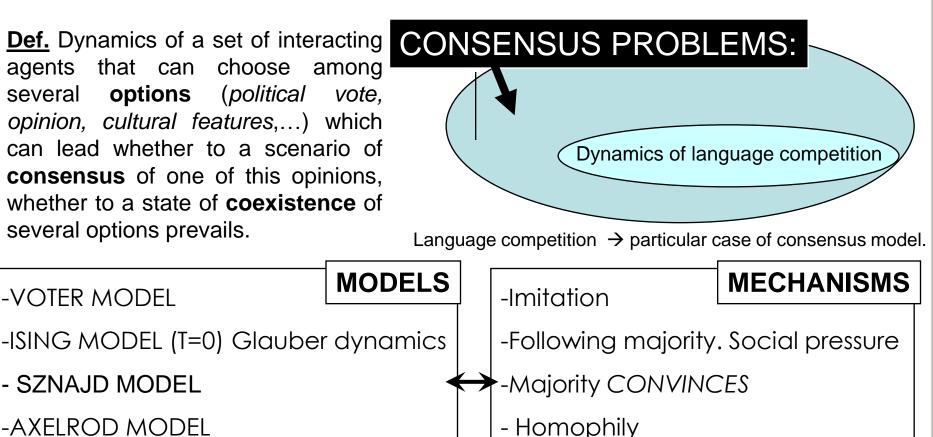
- SZNAJD MODEL

-AXELROD MODEL

-GRANOVETTER'S MODEL

# **MODELS of CONSENSUS:**

**<u>Def.</u>** Dynamics of a set of interacting agents that can choose among several **options** (*political* vote. opinion, cultural features,...) which can lead whether to a scenario of consensus of one of this opinions, whether to a state of coexistence of several options prevails.

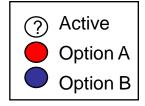


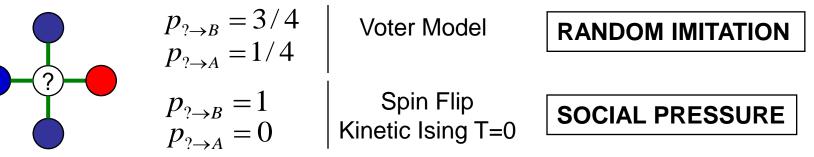
- Threshold for social pressure



# MODELS of CONSENSUS with TWO OPTIONS :

- Prototype models with excluding options: VOTER MODEL
  - SPIN FLIP KINETIC ISING MODEL T=0





New issue/class of models: AB agents with coexisting options
 Example: Bilingual agents in the dynamics of two competing languages
 General: Coexistence of social norms at the individual level (linux or windows)



### ORDERING DYNAMICS WITH TWO NON-EXCLUDING OPTIONS

### • GENERAL QUESTION:

Which are possible **mechanisms to stabilize the coexistence** of two (equivalent) competing options (languages)? Which is the role of AB-agents (bilingual individuals) and social structure in this process?

### PARTICULAR QUESTIONS:

 Mechanisms of growth of spatial domains (monolingual). Dynamics at the interfaces (linguistic borders). Metastable states

<u>regular networks</u>

Effect of the degree of disorder in the social network and time scales for consensus.

small world networks

Effects of social structure with communities in the dynamics <u>community-networks</u>



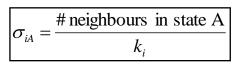
### Agent-Based ABRAMS-STROGATZ model

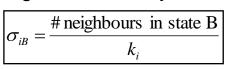
N agents within a network:

nodes  $\rightarrow$  agents links  $\rightarrow$  social interaction

-States of the agents: -using language A: belonging to a monolingual community A. -using language B: belonging to a monolingual community B.

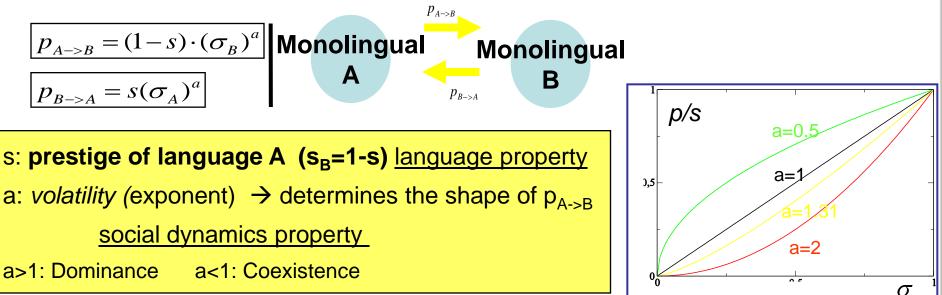
- Local density of speakers:





Abrams, Strogatz (2003). Nature 424, 900.

- Dynamics of interaction: choose randomly an agent,

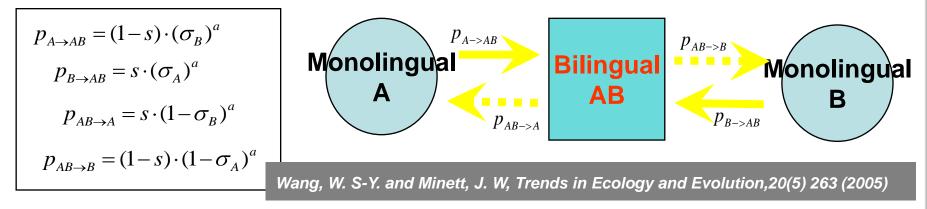


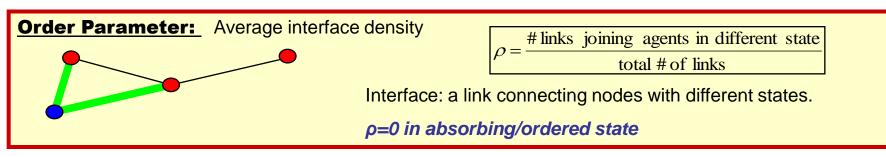


### MINETT-WANG MODEL

-States of the agents: - using language A: belonging to a monolingual community A.

- using language B: belonging to a monolingual community B
- using both, A & B: belonging to the bilingual community AB.
- Dynamics of interaction: choose randomly an agent,







### **MEAN-FIELD** analysis of Agent-Based ABRAMS-STROGATZ model

$$General case$$

$$\frac{d\sigma_A}{dt} = (1 - \sigma_A)\sigma_A(\sigma_A^{a-1}s - (1 - \sigma_A)^{a-1}(1 - s))$$

$$\sigma_B(t) = 1 - \sigma_A(t)$$

Fixed points :

	DOMINANCE a > 1	<b>COEXISTENCE</b> <i>a</i> <1
$(\sigma_A, \sigma_B) = (1,0)$ $= (0,1)$	stable	unstable
$(\sigma_{\scriptscriptstyle A}^{\;\;*},\sigma_{\scriptscriptstyle B}^{\;\;*})$	unstable	▶ stable

s>0.5  $\rightarrow$  state A favoured s<0.5  $\rightarrow$  state B favoured D. Abrams, S. Strogatz. Nature 424 (2003) 900

a=1: Marginal case

$$\frac{d\sigma_A}{dt} = (1 - \sigma_A)\sigma_A(2s - 1)$$

Logistic-Verhulst equation

$$\begin{cases} \frac{d\sigma_A}{dt} = 0\\ \sigma_B(t) = 1 - \sigma_A(t) \end{cases}$$

Any proportion of A-agents is a marginally stable solution **IMP! Magnetization is conserved** 



### **MEAN-FIELD** analysis of **MINETT-WANG** model

### General case

$$\frac{d\sigma_A}{dt} = (1 - \sigma_A - \sigma_B)(1 - \sigma_B)^a s - \sigma_A \sigma_B^a (1 - s)$$

$$\frac{d\sigma_B}{dt} = (1 - \sigma_A - \sigma_B)(1 - \sigma_A)^a (1 - s) - \sigma_B \sigma_A^a s$$

$$\sigma_{AB}(t) = 1 - \sigma_A(t) - \sigma_B(t)$$

Fixed points:	<b>DOMINANCE</b> $a \ge 0.63$	<b>COEXISTENCE</b> <i>a</i> < 0.63
$(\sigma_{A}, \sigma_{B}, \sigma_{AB}) = (1,0,0)$ = (0,1,0)	stable	unstable
$(\sigma_A^* \neq 0, \sigma_B^* \neq 0, \sigma_{AB}^* \neq 0)$	unstable	▶ stable
s>0.5 $\rightarrow$ state A is favoured s<0.5 $\rightarrow$ state B is favoured		

<u>AB-model</u> (a=1, s=1/2)

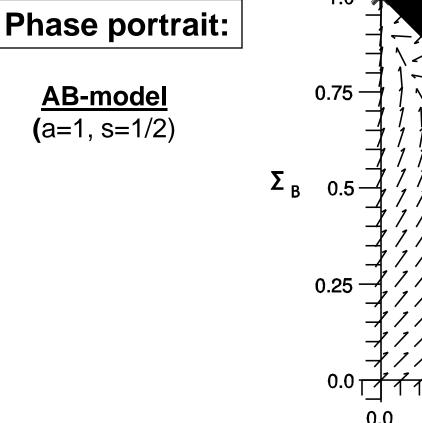
$$\begin{cases} \frac{d\sigma_A}{dt} = \frac{1}{2} \left[ \left( -\sigma_A + (\sigma_B)^2 - 2\sigma_B \right) \right] \\ \frac{d\sigma_B}{dt} = \frac{1}{2} \left[ \left( -\sigma_B + (\sigma_A)^2 - 2\sigma_A \right) \right] \\ \sigma_{AB}(t) = 1 - \sigma_A(t) - \sigma_B(t) \end{cases}$$

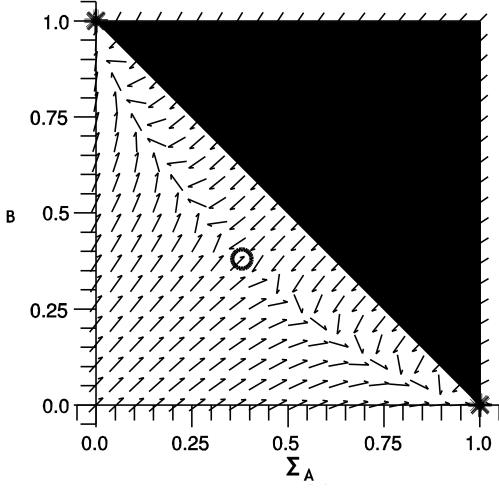
### Fixed points:

Two stable points, corresponding to total dominance of one of the states:

 $(\sigma_{A}, \sigma_{B}, \sigma_{AB}) = (1,0,0)$ = (0,1,0) Unstable coexistence  $(\sigma_{A}^{*}, \sigma_{B}^{*}, \sigma_{AB}^{*}) \cong (0.4, 0.4, 0.2)$ 

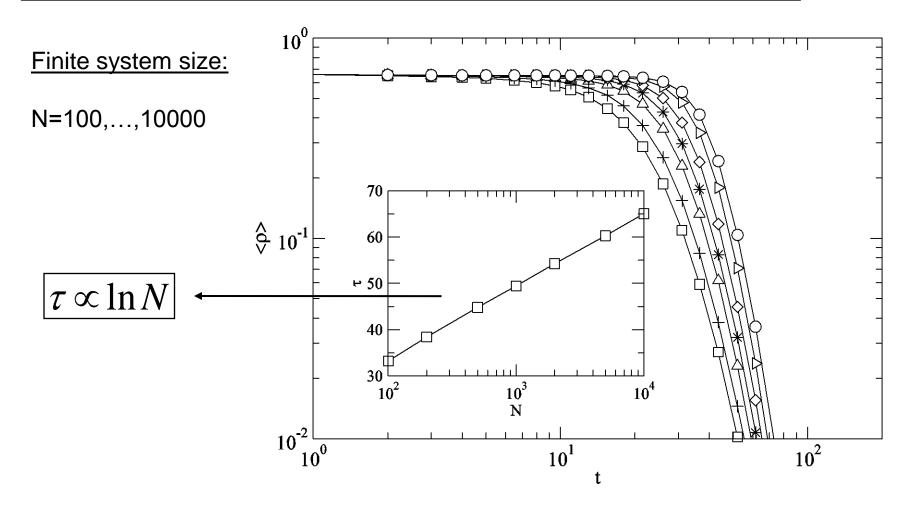








# <u>AB-model</u> (a=1, s=1/2). Fully connected networks





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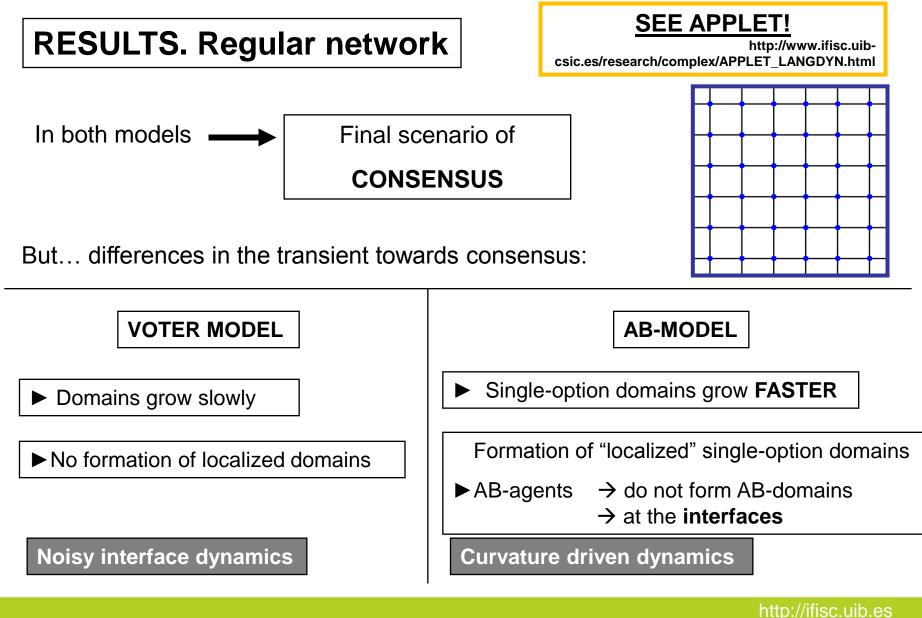
# **RESULTS 1:**

# Voter model VS AB-model in regular networks

→ Castelló et al. New Journal of Physics, 8, 308 (2006)

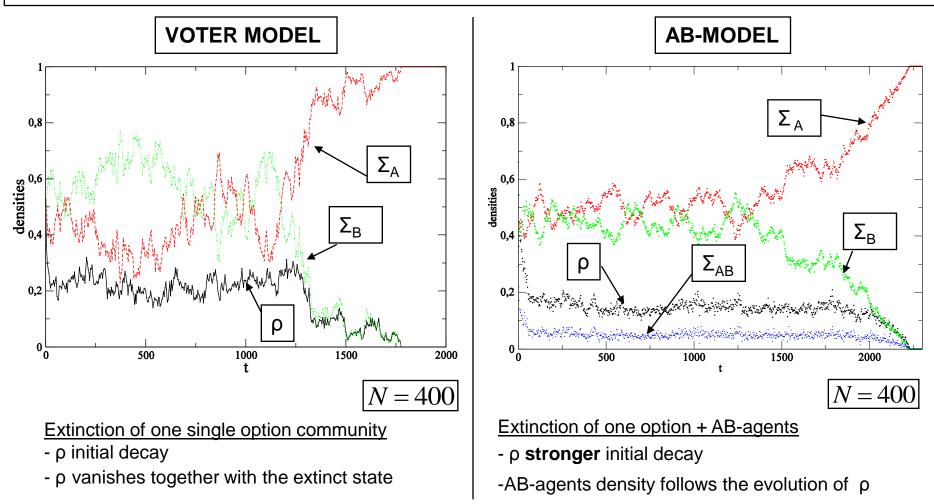
+ Dietrich Stauffer, Physica A, 374, 835-842 (2007)







### LOCAL EFFECTS: Typical realization in a 2-d regular lattice:

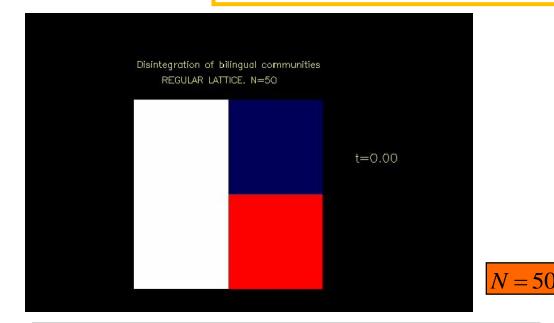




### **Disintegration of AB-domains**

SEE APPLET! http://www.ifisc.uib-

csic.es/research/complex/APPLET\_LANGDYN.html



Within the assumptions of our model: Societies with possibility of **sharing two options at the individual level** 

tend to end up splitting into single-option communities, even if the options are ideally socially equivalent.

 Disintegration of AB-domains

**AB- MODEL** 

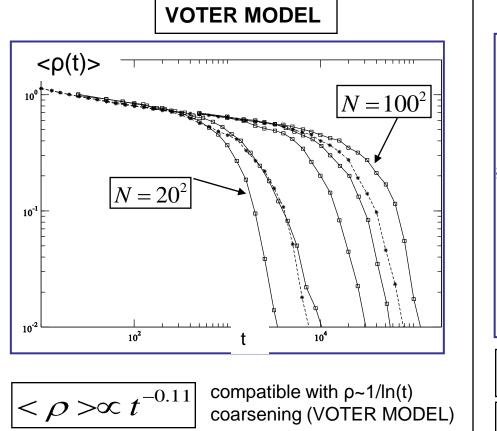
State A

State B

**AB-state** 

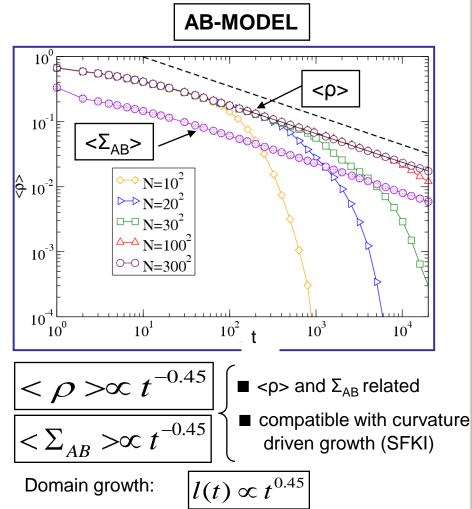


# LOCAL EFFECTS: domain growth



Domain growth:

 $|l(t) \propto t^{0.11}$ 





# DYNAMICAL METASTABLE STATES:

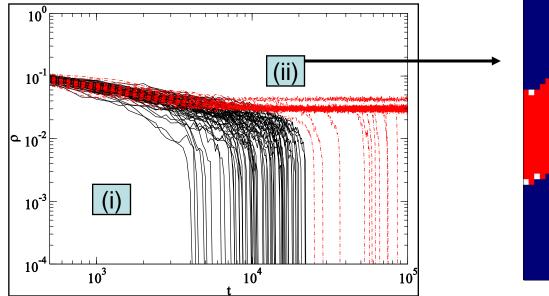
On a closer inspection ...

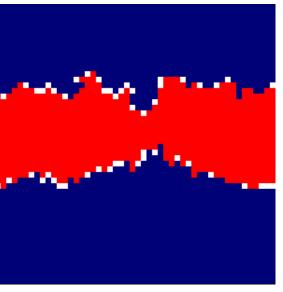




p=2/3 i) coarsening stage + finite size fluctuation towards consensus

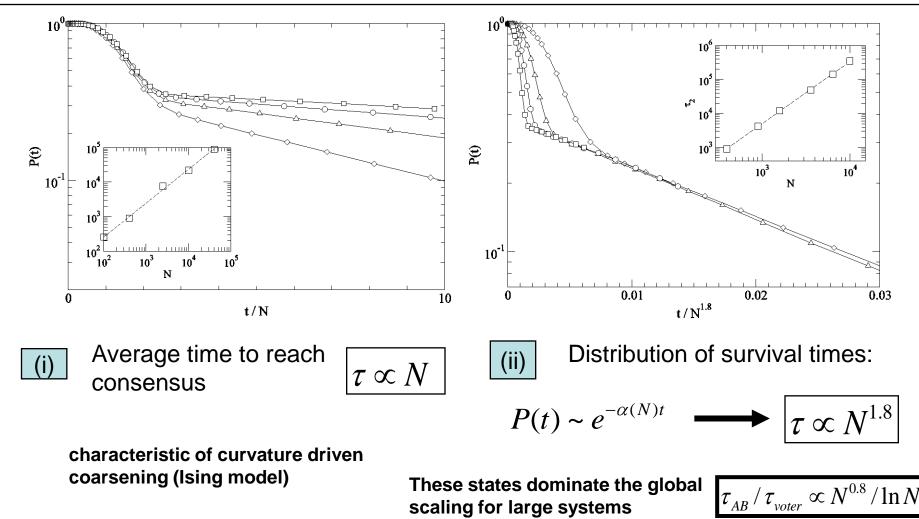
p=1/3 ii) coarsening + long-lived metastable state ( $p \approx cte$ )+finite size fluctuation towards consensus







### **DYNAMICAL METASTABLE STATES:** P(t) fraction alive runs





Dynamics of language competition: social consensus in complex networks

# **RESULTS 2:**

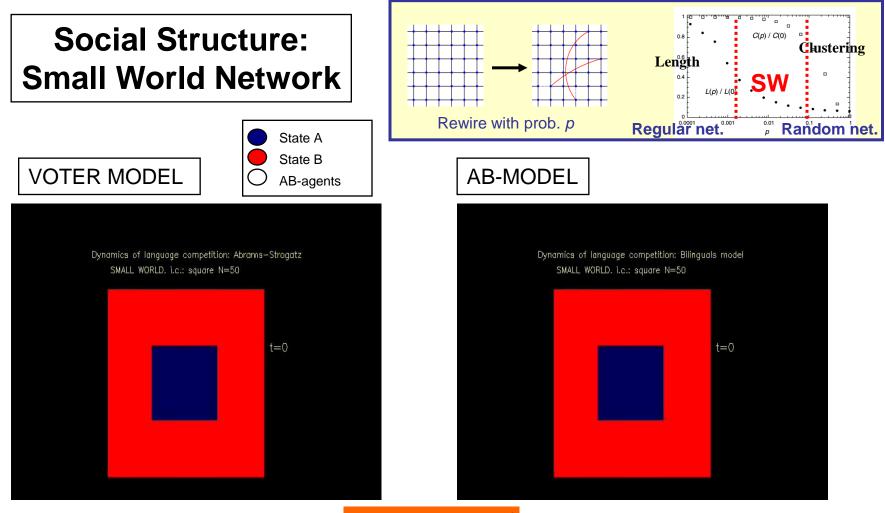
# Voter model VS AB-model in small world networks



Castelló et al. New Journal of Physics, 8, 308 (2006)



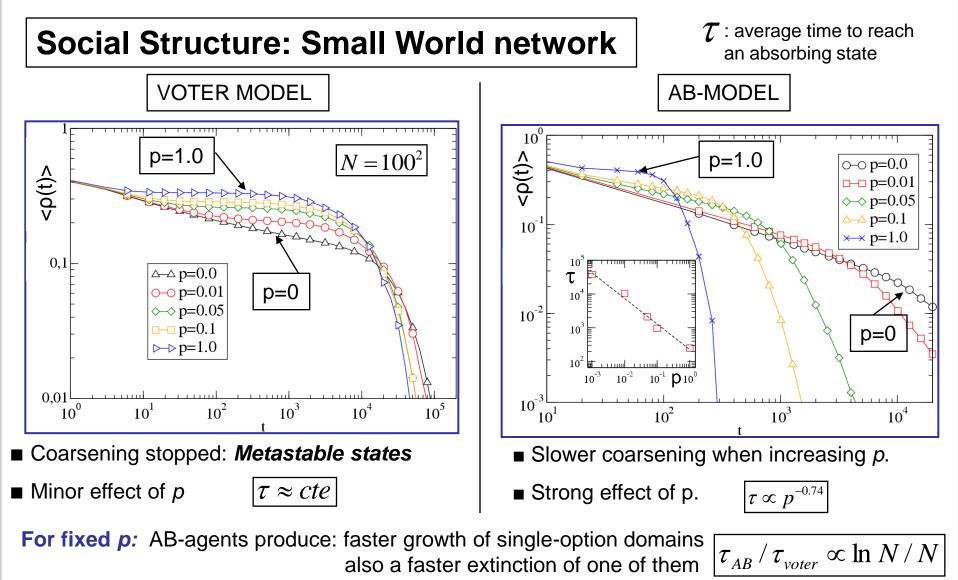




### p = 0.1 $N = 50^2$

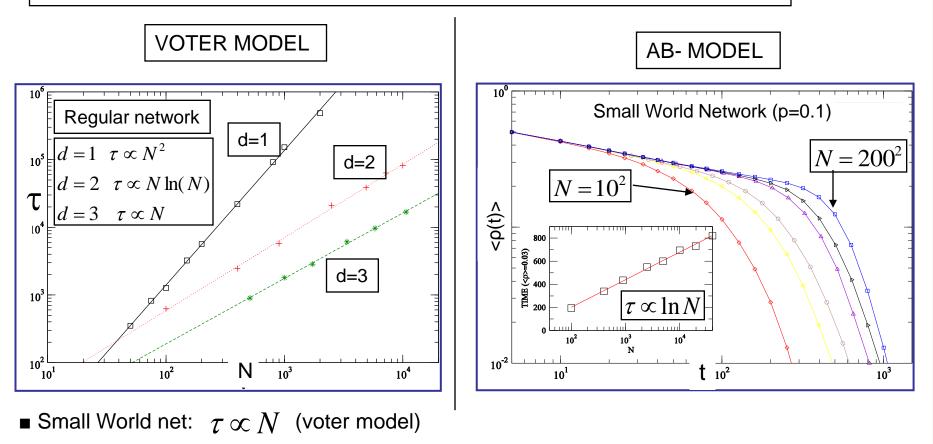
AB-agents + Small World produce faster path to consesus







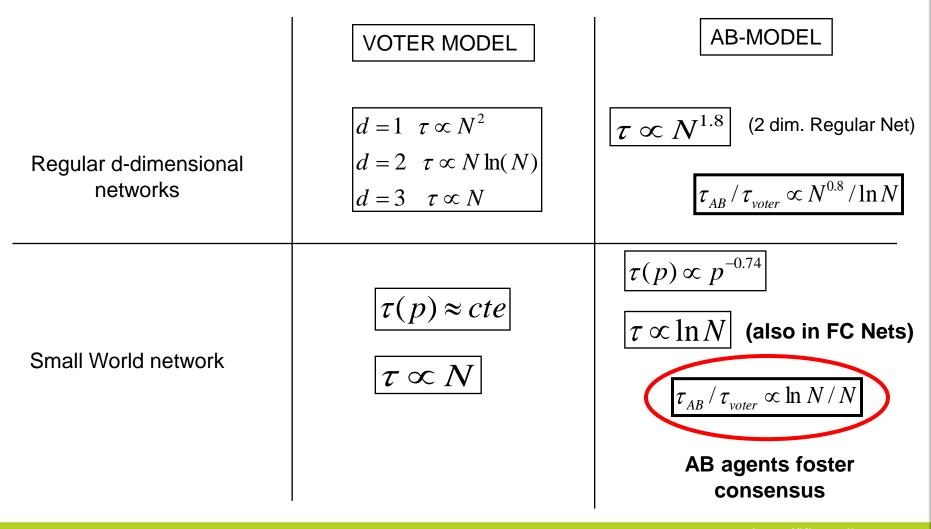
### Time to consensus: dependence on system size.



In a **smW network** bilingual agents cause a faster extinction:  $\tau_{AB} / \tau_{voter} \propto \ln N / N$ 



### Characteristic times to consensus. Summary





# **CONCLUSIONS I**

**AB-model** (extension of the *voter model*): **AB-agents** is **NOT** effective mechanism in stabilizing the coexistence of two competing options. **Consensus ALWAYS** reached.

**Role of AB-agents:** - *AB-agents* → at the *interfaces* 

- no formation of AB-domains

-dynamical metastable states (stripe-like configurations)

Noisy interface dynamics → Curvature driven

Role of Small World social structure (large systems): consensus earlier when AB-agents are present!!!

**LANGUAGE COMPETITION**. Within the assumptions and limited framework of current models:

*bilingualism* is **NOT** an effective mechanism in stabilizing the coexistence of two competing languages, and extinction is accelerated when a **small world social structure** is considered



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# **RESULTS 3(a)**

# Voter model VS AB-model in community networks



Castelló, X.;Toivonen, R.; Eguíluz, V. M.; Saramäki, J.; Kaski, K.; San Miguel, M. Europhysics Letters 79, 66066 (2007)



# **NETWORKS WITH COMMUNITY STRUCTURE**

<u>Definition of *community*</u>: set of nodes more interconnected with one another, than with the rest of the network

### EXAMPLE

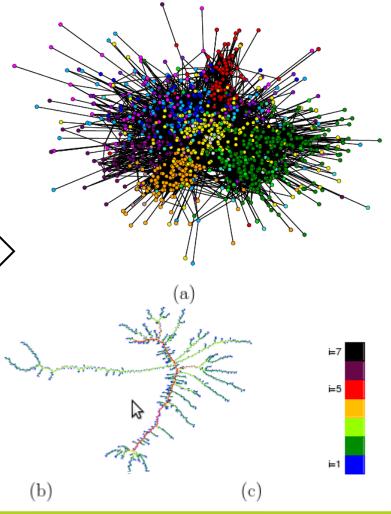
E-mail network of Universitat Rovira i Virgili (Tarragona)

R. Guimerà, L. Danon, A. Díaz-Guilera, F. Giralt and A. Arenas, Journal of Economic Behaviour and Organization, 61(4), 653-667, (2006)

### **Detection algorithm used:**

 $\rightarrow$  removal of high betweeness links

Newman M E J and Girvan M, Phys. Rev. E 69 026113 (2004)





## **DYNAMICAL EFFECTS**

Impact on the dynamics already found in:

- synchronization
- information transfer
- emergence of cooperation

A. Arenas, A. Díaz-Guilera, and C. J. Pérez-Vicente, Phys. Rev. Lett. 96, 114102 (2006)

J.-P. Onnela, J. Saramäki, J. Hyvönen, G. Szabó, D. Lazer, K. Kaski, J. Kertész, and A.-L. Barabási, PNAS. (USA) 104, 7332 (2007)

S. Lozano, A. Arenas, and A. Sánchez, PLoS ONE 3, e1892 (2008)

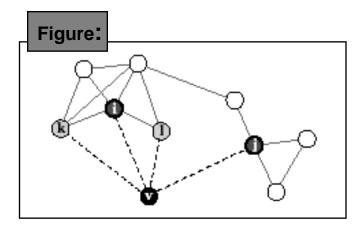


Algorithm:

mimics features found in real social networks

- i) Communities
- ii) Hubs
- iii) Assortativity
- iv) High clustering

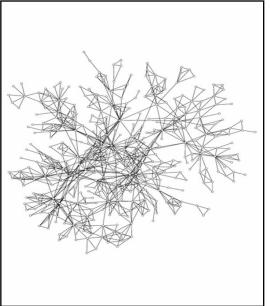
- i) Start with seed network of N<sub>0</sub> nodes.
- ii) Add a new node v.
- iii) Pick on average m<sub>r</sub>≥1 random vertices as initial contacts. (*I,j in figure*)
- iv) Pick on average m<sub>s</sub>≥0 random neighbours of each initial contact as second contacts. (*I*, *k* in figure)

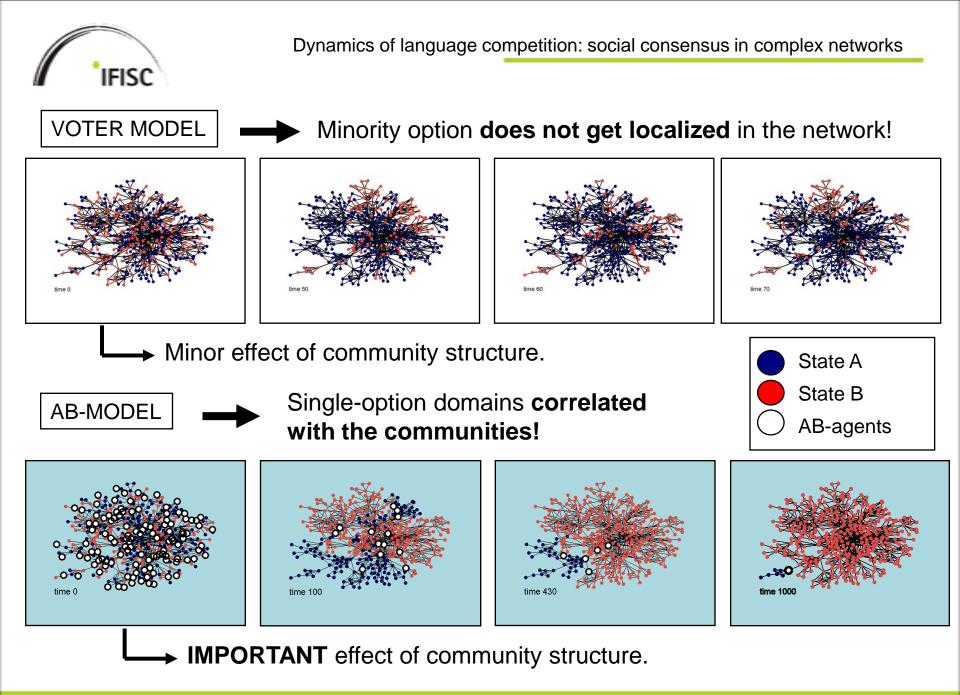


Standard parameters: 1st contacts: p<sub>1</sub>=0.95; p<sub>2</sub>=0.05

• 2nd contacts from U(0,3)

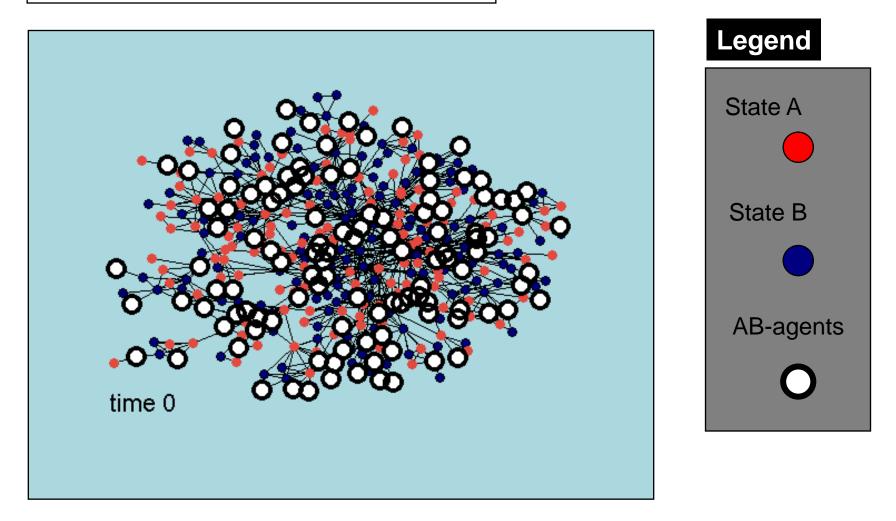








### AB-model in CommNet: time evolution

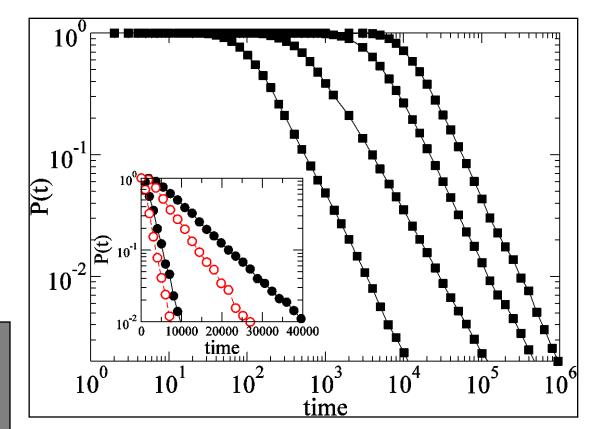




### Analysis of the distribution of "alive" runs, P(t)

$$P(t) = 1 - \int_{0}^{t} p(t')dt'$$

p(t): probability distribution of life times



for the distribution of "alive" runs (*inset*)

**Exponential** decay

**VOTER MODEL** 

AB-MODEL

**Power law** decay for the distribution of "alive" runs

$$P(t) \propto t^{-\alpha}, \alpha \approx 1,3$$

<T> does not define a characteristic time scale!
alive runs at any time scale

N=100, 400, 2500, 10000



### **Closer inspection: analysis of single runs in the AB-model**

### CLASSES OF REALIZATIONS:

(i)

Ordering stage + extinction

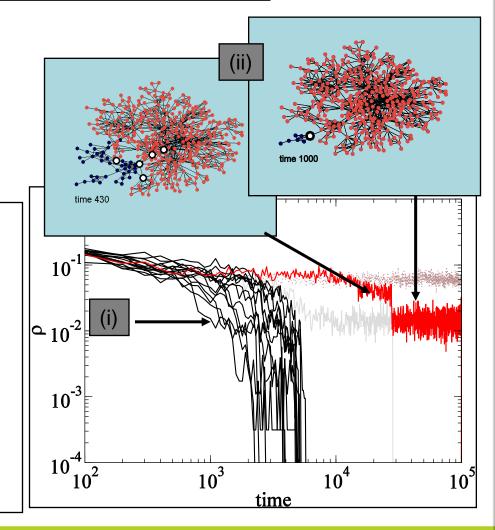
(ii)

Ordering + fall into long-lived **trapped metastable states** 

# NO characteristic time scale

scenario of coexistence at any time scale

# Hierarchical levels

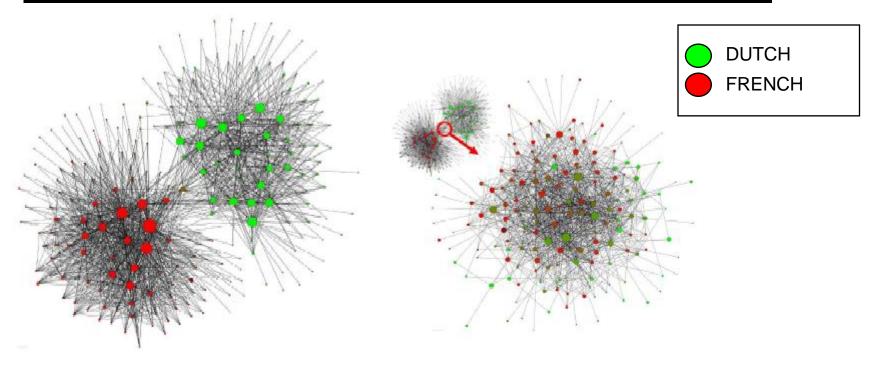




## DATA on LANGUAGE USE

analysis of a Belgian mobile phone network of 2.6 million customers

### V. D. Blondel, J.-L. Guillaume, R. Lambiotte, E. Lefebvre arXiv:0803.0476v1 [physics.soc-ph] (March 2008)





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# RESULTS 3(b)

# AB-model in *clique-like* community networks



Toivonen, R.; Castelló, X.; Eguíluz, V. M.; Saramäki, J.; Kaski, K; San Miguel, M. Physical Review E 79, 016109 (1-8) (2009)



# MECHANISMS AT WORK AT MESOSCALE LEVEL

Which are the minimal (sufficient) ingredients for the existence of a PL distribution for P(t) such that a characteristic time scale does not exist in the dynamics??

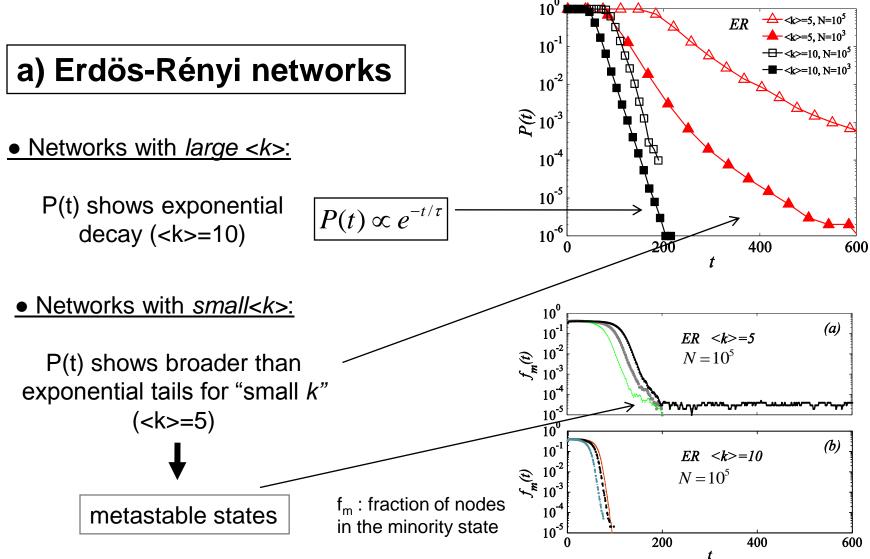
IDEA: build up a simple "controllable" community structure

→ complex networks with cliques as super-nodes (clique: set of nodes which are all interconnected)

Topologies studied:

- a) Erdös Renyi random networks (no communities)
- b) Clique-community networks







## What happens for small <k>?

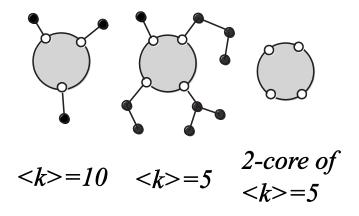
### The role of branches:

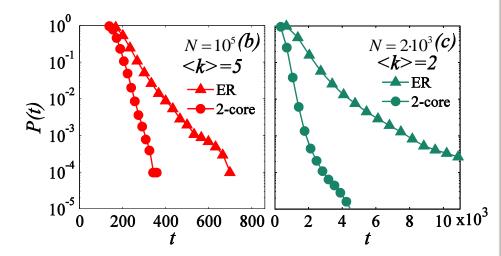
Get the 2-core of the network

(remove nodes *i* with  $k_i = 1$  until all nodes have  $k_i \ge 2$ )

► Except for very sparse networks (<k>=2), an exponential tail is recovered.

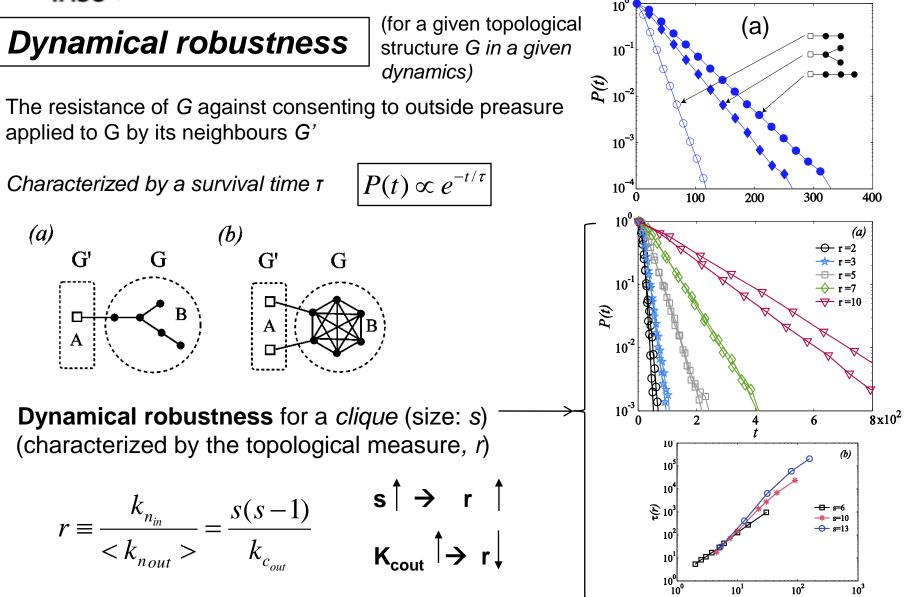
Branches are responsible for the longest-lived metastable states.







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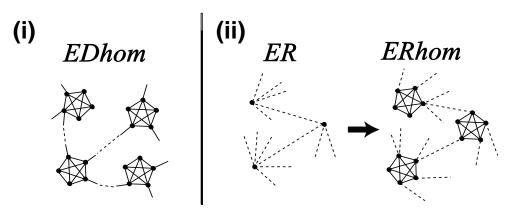




# b) Clique-community networks

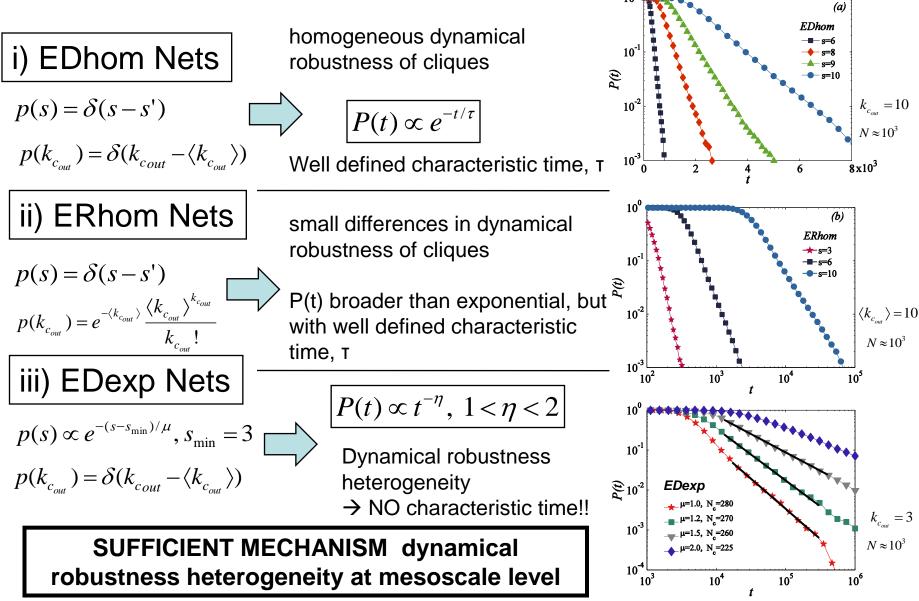
random networks (degree  $k_{\text{c,out}}$ ) with **cliques** as super-nodes

- ► Equally sized cliques (s: clique size):  $p(s) = \delta(s-s')$
- i) Equal out-degree random network  $p(k_{c_{out}}) = \delta(k_{c_{out}} \langle k_{c_{out}} \rangle)$  (EDhom nets)
- ii) Erdös-Rényi networks (ERhom nets)
- ► Exponential distribution of clique sizes  $p(s) \propto e^{-(s-s_{\min})/\mu} \longrightarrow \begin{cases} heterogeneous \\ cliques \end{cases}$
- iii) Equal out-degree random network  $p(k_{c_{out}}) = \delta(k_{c_{out}} \langle k_{c_{out}} \rangle)$  (EDexp nets)





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Dynamics of language competition: social consensus in complex networks

4000

2000

3000

## **Metastable states**

## ■ ERHom (*s*=10)

 $n_{m}$ : number of agents in the minority state  $\rho$ : interface density

- Cliques rarely convert to the minority state

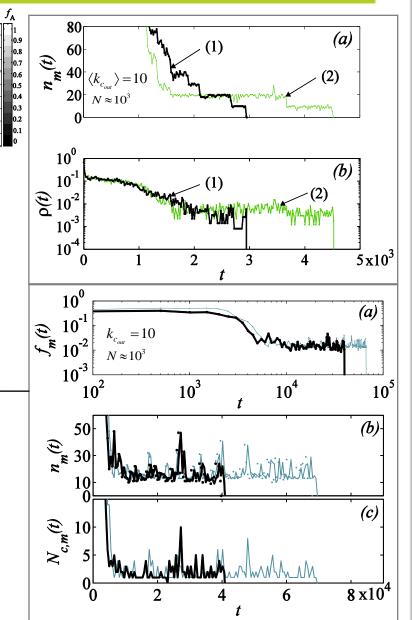
- Role of branches : cliques that remain in the minority state have a relatively small number of out-links (hence are slightly more dynamically robust).

## EDexp

 $f_{\rm m}$ : fraction of agents in the minority state  $N_{\rm c,m}$ : number of cliques in which more than 90% were in the minority state

<u>Buffering effect</u>: a relatively big cluster converts its less dynamically robust neighbouring cliques

 $\rightarrow N_{c,m}$  fluctuating around 1





# **CONCLUSIONS II**

Final scenario (Voter Model & AB-model) **CONSENSUS** in *A* or *B* option (absorbing states)

Important: **TRANSITION** towards **consensus** 

depends on NETWORK STRUCTURE

### **Role of Community Structure in the ordering dynamics:**

- Voter Model : not significantly sensitive to mesoscale structure
- AB-model: LONG extinction times. NO characteristic time scale ..!!
  - we find scenario of coexistence of the options at any time scale
  - single-option domains correlated with community structure!! (+hierarchical levels)

#### → <u>Sufficient mechanism</u>: dynamical robustness heterogeneity at the mesoscale level

Within the assumptions and limited framework of current models for socially equivalent languages:

Language coexistence is favoured by social structures with **heterogeneous mesoscale structure** when **bilingual agents** are considered in the modelling (effect of *curvature driven dynamics*)

 $\rightarrow$  contrary to *smW*, they favour minority language to be resilient in dynamically robust communities



# Other works

Consider languages within a viability/resilience problem.

effects on the tuning of prestige (s)  $\rightarrow$  actions of the government

Bernard, Chapel, Castelló et al. et al. (2008) preprint

Explore the whole **parameter space** (a,s): transitions from scenarios of coexistence  $\rightarrow$  dominance

→ MW-model has a generalized voter model transition shifted compared to AS-model

work in progress... with F. Vázquez

**Link dynamics**: language modelled as a property of the interaction (LINK) rather than of the agent (NODE)

bilingual agents emerge naturally + dynamics in the associated line graph

work in progress... with V. Eguíluz & M. San Miguel

Explore new dynamics allowing for the emergence of a NEW language due to language contact

(preliminary results using the Naming Game framework)

→ towards creolization

Castelló, Baronchelli, Loreto (2009) preprint

+ work in progress ...



## LINK Dynamics: Language is a link, not an agent property

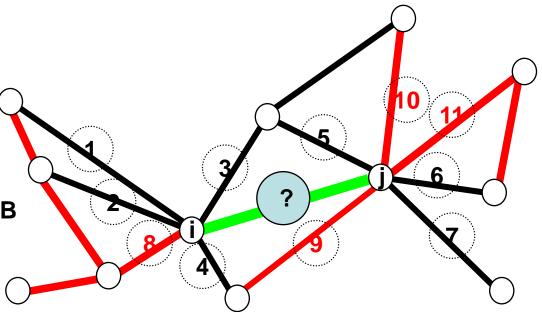


 $\sigma_m$  proportion of m-links of contacts from i and j. m=A, B

$$p_{? \to B} = \sigma_B = 4/11$$
$$p_{? \to A} = \sigma_A = 7/11$$

a=1, s=0.5

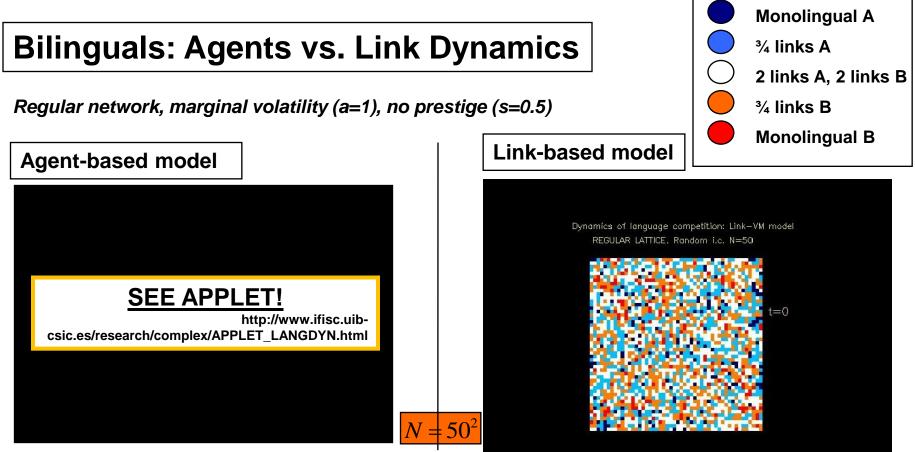
Types of agents



Monolingual A100% A-linksMonolingual B100% B-linksBilingual agentq % A-links100-q % B-links

→ different degrees of bilingualism





Coarsening: Growth of monolingual spatial domains. No bilingual domains

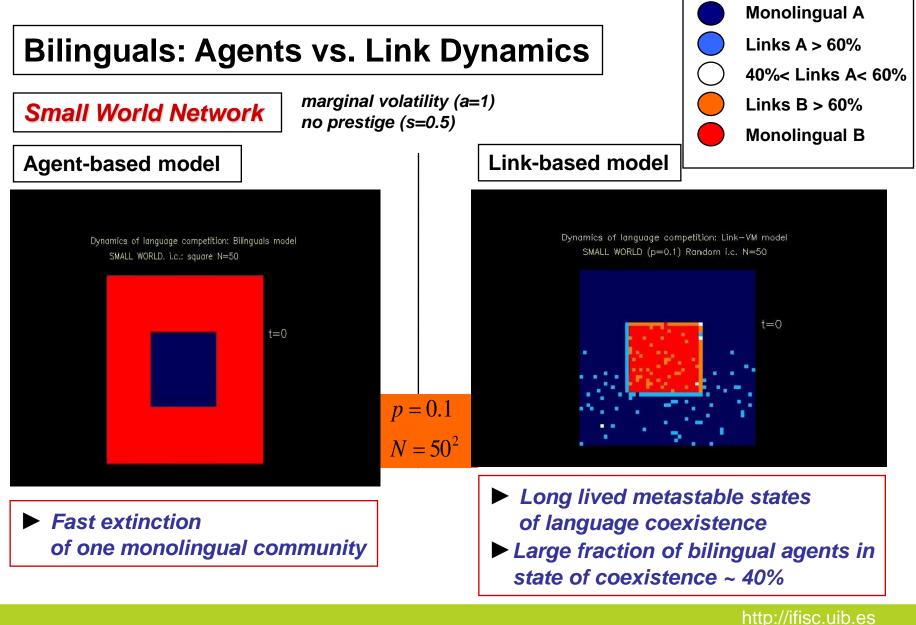
Bilinguals are the interfaces (linguistic borders)

Dynamics: Curvature driven
 FASTER growth of the monolinguistic domains.

**Broad linguistic borders** 

 Dynamics: Interfacial noise SLOWER growth of the monolinguistic domains.







# THANK YOU FOR YOUR ATTENTION!

### List of publications:

X. Castelló, V. Eguíluz and M. San Miguel. New Journal of Physics, 8, 308 (2006)

- + Dietrich Stauffer, *Physica A*, **374**, 835-842 (2007)
- + Lucía Loureiro Porto Advancing Social Simulation: The First World Congress. Takahashi, Shingo; Sallach, David; Rouchier, Juliette (Eds.) (2007)
- + R. Toivonen, J. Saramäki, K. Kaski Europhysics Letters 79, 66066 (2007)
- + R. Toivonen, J. Saramäki, K. Kaski Physical Review E 79, 016109 (1-8) (2009)