# Supplementary Information Modelling influence and opinion evolution in online collective behaviour

Corentin Vande Kerckhove, Samuel Martin, Pascal Gend, Peter J. Rentfrow, Julien M. Hendrickx, Vincent D. Blondel

## A Derivation of the measure of unpredictability

#### A.1 Proof that $\eta$ has zero mean

In section Intrinsic unpredictability estimation, we used that  $\eta$  has zero mean. This fact is proven in the sequel. Assume, to show a contradiction that  $m = \mathbb{E}(\eta) \neq 0$ . Denote  $\tilde{x}_i(2) = f_i^1(x_i(1), x_{others}(1), picture)$ . Then, we can show that  $\tilde{x}_i(2) + m$  would be a better model for  $x_i(2)$  than  $\tilde{x}_i(2)$ . This would contradict the definition of  $f_i^1$  as the best model. Indeed, the expected square prediction error would be

$$\mathbb{E}\left(\left(x_{i}(2) - (\tilde{x}_{i}(2) + m)\right)^{2}\right) = \mathbb{E}\left(\left(x_{i}(2) - \tilde{x}_{i}(2)\right)^{2}\right) - 2m\mathbb{E}\left(x_{i}(2) - \tilde{x}_{i}(2)\right) + m^{2} \\
= \mathbb{E}\left(\left(x_{i}(2) - \tilde{x}_{i}(2)\right)^{2}\right) - m^{2} \\
< \mathbb{E}\left(\left(x_{i}(2) - \tilde{x}_{i}(2)\right)^{2}\right),$$

where we used the fact that  $\eta = x_i(2) - \tilde{x}_i(2)$ . The same reasoning allows to show that the prediction error  $\bar{\eta}$  at round 3 also has zero mean.

### A.2 Derivation of equation (3)

Equation (3) is derived using the following reasoning. The judgments made in two replicated games of a control experiment by a same participants are described as

$$\begin{aligned} x_i(2) &= f_i^1(x_i(1), x_{others}(1), picture) + \eta, \\ x_i'(2) &= f_i^1(x_i'(1), x_{others}'(1), picture) + \eta', \end{aligned}$$

where the prime notation is taken for judgments from the second replicated game and  $\eta$  and  $\eta'$  are two independent draws of the random intrinsic variation. By design, the set of judgments are all shifted by the same constant :

$$x'_{i}(1) = x_{i}(1) + s,$$
  
$$y'_{others}(1) = x_{others}(1) + s,$$

where  $s = x'_i(1) - x_i(1)$  is known. According the assumption made on function  $f_i^1$ ,

X

$$\begin{aligned} x_i(2) &= \lambda g_i^1(x_i(1), x_{others}(1)) + (1-\lambda) h_i^1(picture) + \eta, \\ x_i'(2) &= \lambda g_i^1(x_i'(1), x_{others}'(1)) + (1-\lambda) h_i^1(picture) + \eta', \end{aligned}$$

the second round judgment made in the second replicate is then

$$x_{i}'(2) = \lambda \left( g_{i}^{1}(x_{i}(1), x_{others}(1)) + s \right) + (1 - \lambda) h_{i}^{1}(picture) + \eta',$$

where the invariance by translation of  $g_i^1$  was used. Taking the difference makes the unknown terms  $g_i^1(x_i(1), x_{others}(1))$  and  $h_i^1(picture)$  vanish to obtain

$$x'_{i}(2) - x_{i}(2) = \lambda s + \eta' - \eta.$$
(6)

Since  $\eta$  and  $\eta'$  have zero mean and are assumed to have equal variance, the theoretical variance of  $\eta$  is

$$\mathbb{E}(\eta^{2}) = \frac{1}{2} \left( \mathbb{E}(\eta^{2}) + \mathbb{E}(\eta^{\prime 2}) \right) 
= \frac{1}{2} \left( \mathbb{E}(\eta^{\prime 2}) - 2\mathbb{E}(\eta^{\prime}\eta) + \mathbb{E}(\eta^{2}) + 2\mathbb{E}(\eta^{\prime}\eta) \right) 
= \frac{1}{2} \left( \mathbb{E}(\eta^{\prime 2} - 2\eta^{\prime}\eta + \eta^{2}) \right) + \mathbb{E}(\eta^{\prime}\eta) 
= \frac{1}{2} \mathbb{E}((\eta^{\prime} - \eta)^{2}) + \mathbb{E}(\eta^{\prime}\eta).$$
(7)

Moreover  $\eta$  and  $\eta'$  are assumed to be independent with zero mean, *i.e.*,  $\mathbb{E}(\eta) = \mathbb{E}(\eta') = 0$ , therefore, their covariance is null :  $\mathbb{E}(\eta\eta') = \mathbb{E}(\eta)\mathbb{E}(\eta') = 0$ . Consequently,  $\mathbb{E}(\eta^2) = \frac{1}{2}\mathbb{E}((\eta' - \eta)^2)$ and using equation (6), the variance of  $\eta$  is empirically measured as the average of

$$\frac{1}{2}(x_i'(2) - x_i(2) - \lambda s)^2$$

over all repeated games and all participants. This corresponds to equation (3).

#### A.3 Discussion on the assumptions on $\eta$ and $\eta'$

The only assumption used to derive equation (6) is that  $\eta$  and  $\eta'$  have the same variance and are independent for each participant. Since function  $f_i^1$  is unknown, it is not possible to directly test these assumptions. However, since pairs of replicates in the control experiment are related to the same picture, it is unlikely that the covariance between  $\eta$  and  $\eta'$  would be negative. If the covariance was positive, the quantity given in equation (6) would become a lower bound on the unpredictability threshold, as shown through equation (7). Finally, if  $\eta$  and  $\eta'$  did not satisfy the assumption of equal variance, the quantity in equation (6) would still correspond to the average variance  $\frac{1}{2} (\mathbb{E}(\eta^2) + \mathbb{E}(\eta'^2))$  which also represents the average intrinsic unpredictability, as seen in equation (7).

## **B** Circumstances of the wisdom of the crowd

The wisdom of the crowds may not always occur. The present section recalls one important hypothesis underlying the wisdom of the crowds. The hypothesis is then tested against the empirical data from the study. In the context of the present study, the wisdom of the crowd corresponds to the following fact: the mean opinion is most often *much* closer to the true answer than the individual

opinions are. Denoting  $\bar{x}$  the mean of n opinions  $x_i$  and T the corresponding true answer, this is formally expressed as

$$|\bar{x} - T| << \frac{1}{n} \sum_{i=1}^{n} |x_i - T|,$$
(8)

where << stands for significantly smaller than. The wisdom of the crowd given by equation 8 does not always take place. It only occurs if the opinions  $x_i$  are distributed sufficiently symmetrically around the true answer. When the distribution is largely biased above or below the true answer, equation 8 fails to hold. To understand this fact, the group of individual is split in two :  $i \in \mathcal{N}^+$  if  $x_i(1) > T$  and  $i \in \mathcal{N}^-$  if  $x_i(1) < T$ . Then, the distance of the mean opinion to truth rewrites as

$$\begin{aligned} |\bar{x} - T| &= \left| \left( \frac{1}{n} \sum_{i=1}^{n} x_i \right) - T \right| = \frac{1}{n} \left| \sum_{i=1}^{n} (x_i - T) \right| = \frac{1}{n} \left| \sum_{i \in \mathcal{N}^+} (x_i - T) + \sum_{i \in \mathcal{N}^-} (x_i - T) \right| \\ &= \frac{1}{n} \left| D^+ - D^- \right| \end{aligned}$$

where  $D^+ = \sum_{i \in \mathcal{N}^+} |x_i - T| \ge 0$  is the contribution from opinions above truth and  $D^- = \sum_{i \in \mathcal{N}^-} |x_i - T| \ge 0$  is the contribution from opinions below truth. Using these notation, the average distance to truth is  $\frac{1}{n} \sum_{i=1}^{n} |x_i - T| = \frac{1}{n} (D^+ + D^-)$ . As a consequence, the wisdom of the crowd described in equation 8 translates to

$$|D^{+} - D^{-}| << (D^{+} + D^{-}).$$
(9)

Two extreme cases are possible :

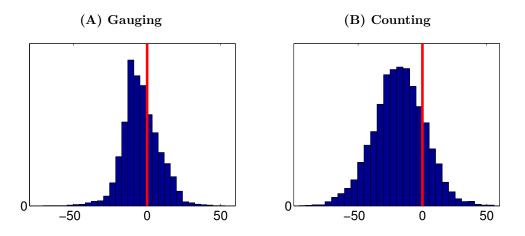
- Perfect wisdom of the crowd : opinions are homogeneously distributed around the true answer and  $D^+ = D^-$  so that  $|\bar{x}(1) T| = 0$ .
- No wisdom of the crowd : opinions either totally overestimate or totally underestimate the correct answer and either  $D^- = 0$  or  $D^+ = 0$ , so that  $|\bar{x} T| = \frac{1}{n} \sum_{i=1}^{n} |x_i T|$ .

We now turn to the empirical data. Only the first round is discussed here because, in the subsequent rounds, the opinions are no longer independent, a criterion required for the wisdom of the crowd to occur. Fig A displays how opinions are distributed around the true value for the gauging game (A) and the counting game (B). Both distributions fall between the two extreme cases with most opinions underestimating the true value. However, the bias is more important in the counting game which explains that the wisdom of the crowd is more prominent in the gauging game in the first round. This explains the differences between mean opinion errors and individual errors observed in Fig 5.

## C Testing the linearity of the consensus model

The consensus model (1) assumes that the opinion change  $x_i(t+1) - x_i(t)$  grows linearly with the distance between  $x_i(t)$  and the mean opinion  $\bar{x}(t)$ . This assumption is tested against the alternative

$$x_i(t+1) - x_i(t) = \beta_0 + \alpha_1(\bar{x}(t) - x_i(t))^{\gamma}$$

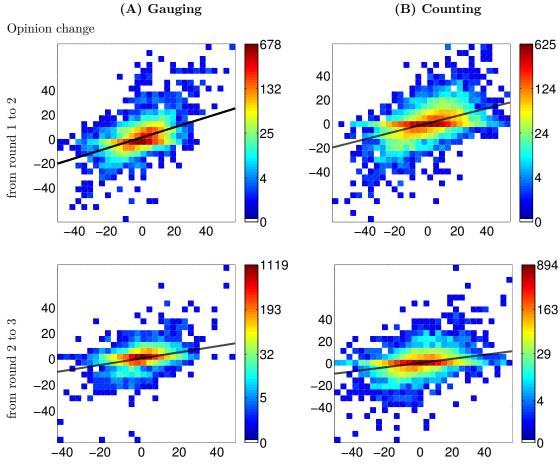


**Figure A.** Deviation of opinions to truth during the lone round 1. Red vertical lines split the histogram into the opinions contributing negatively to the distance between mean opinion and truth (left) and the opinions contributing positively to the distance between mean opinion and truth (right). (A) gauging game; (B) counting game.

with  $\gamma \neq 1$ . The numerical statistics values are reported for the opinion change between rounds 1 and 2 for the gauging game. The same conclusions hold for the counting game and for the opinion change between rounds 2 and 3. The linearity test provided in [66] applied to our data gives a statistics P = -1.4E7 with empirical variance var(P) = 4E14 so that we fail to reject the null hypothesis  $\gamma = 1$  (p-val=0.5). Fig B displays the evolution  $x_i(t+1) - x_i(t)$  against the distance to the mean  $\bar{x}(t) - x_i(t)$  along with the result of the linear regression assuming  $\gamma = 1$ .

## D Influenceability and personality

Is influenceability related to personality? To answer this question, we required the participants to provide information regarding their personality, gender, highest level of education, and whether they were native English speaker. The questionnaire regarding personality comes from a piece of work by Gosling and Rentfrow [39] and was used to estimate the five general personality traits. The questionnaire page is reported in Fig F. For each of the five traits, the participants rated how well they feel in adequacy with a set of synonyms (rating  $s \in \{1, \ldots, 7\}$ ) and with a set of antonyms (rating  $a \in \{1, \ldots, 7\}$ ). This redundancy allows for testing the consistency of the answer of each participants. The participants who had a distance (8 - a) - s too far away from 0 were discarded (threshold values were found using Iglewicz and Hoaglin method based on median absolute deviation [47]). Partial Pearson's linear correlations are first reported between the individual traits measured by the questionnaire (see table A). The correlation signs are found to be consistent with the related literature on the topic [67]. This indicates that our measure of the big five factors is trustworthy. Partial correlations are then provided to link the personal traits to influenceability. As shown in Table B, none of the measured personal traits is able to explain the variability in the influenceability parameter. The only exceptions concern gender and being English native speaker, with weak level of significance (p-val  $\in [0.01, 0.05]$ ). However, these relations are consistent neither



Difference between mean and own opinion

**Figure B.** Opinion change  $x_i(t+1) - x_i(t)$  versus difference between mean and individual opinion  $\bar{x}(t) - x_i(t)$ . The color in each cell corresponds to the number of data points falling in the cell. The color scale is logarithmic. The black strait line represents the linear regression  $x_i(t+1) - x_i(t) = \beta_0 + \alpha(t)(\bar{x}(t) - x_i(t))$ . Top : opinion change from round 1 to 2; bottom : opinion change from round 2 to 3. (A) gauging game; (B) counting game.

between types of tasks nor over rounds, so that they cannot be trusted. We conclude that the big five personality factors and the other measured individual traits are not relevant to explain the influenceability parameter. Finding appropriate individual traits to explain the influenceability remains an open question.

(A) Participants from the counting game

	С	Е	А	Ν	Gen	Eng	Edu
0	0.45***	$0.38^{***}$	0.31***	-0.35***	0.03	-0.08	0.09
С		0.11	0.29***	-0.41***	-0.02	-0.06	0.29***
Е			0.03	-0.15*	0.02	-0.05	0
Α				-0.48***	0.11	-0.16*	$0.15^{*}$
Ν					0.2**	0.08	-0.23***
Gen						0	0.01
Eng							-0.12

(B) Participants from the gauging game

	(L	<i>y</i> <b>i</b> ai thei	pants no	m une guo	iyiniy yu		
	С	Е	A	N	Gen	Eng	Edu
0	0.37***	0.24***	0.29***	-0.4***	0.06	0.15*	0.16**
С		$0.2^{***}$	0.22***	-0.29***	0.15**	0.12*	0.11
Е			-0.12*	-0.12*	0.04	0.04	-0.03
А				-0.34***	0.01	-0.07	0.08
Ν					0.18**	-0.02	-0.16**
Gen						-0.03	0
Eng							-0.02

**Table A.** Partial Pearson's linear correlations among the big five factors of personality (O: openness, C: calmness, E: extroversion, A: agreeableness, N: neuroticism), gender (Gen), native English speaker (Eng) and highest level of education (Edu). Significance : \*p-val< 0.05, \*\*p-val< 0.01,\*\*\*p-val< 0.001.

(A) Gauging			(B) Counting			
	$\alpha(1)$	$\alpha(2)$	$\alpha(1)$	$\alpha(2)$		
0	-0.1	-0.04	0.07	-0.05		
С	0.08	-0.06	-0.05	-0.09		
Е	-0.1	0.02	-0.01	-0.01		
Α	0	-0.02	0.1	0.07		
Ν	-0.06	0.03	-0.1	0.01		
Gen	-0.14*	-0.05	0.03	0.12*		
Eng	-0.09	0.02	-0.03	-0.12*		
Edu	0.05	-0.1	-0.04	-0.1		

**Table B.** Partial Pearson's linear correlations linking influenceability to the big five factors of personality (O: openness, C : calmness, E : extroversion, A : agreableness, N : neuroticism), gendre (Gen), native English speaker (Eng) and highest level of education (Edu). Significance : \*p-val< 0.05, \*\*p-val< 0.01, \*\*\*p-val< 0.001.

# References

- 66. Niermann S. Testing for linearity in simple regression models. AStA Advances in Statistical Analysis. 2007;91(2):129–139.
- 67. Van der Linden D, te Nijenhuis J, Bakker AB. The general factor of personality: A metaanalysis of Big Five intercorrelations and a criterion-related validity study. Journal of research in personality. 2010;44(3):315–327.

## E Additional figures for prediction accuracy

#### E.1 Confidence intervals for prediction errors

Fig C displays error bars for 95% confidence interval of the RMSEs. This figure reveals that the two methods depending on training set size do not perform significantly better than the consensus model with one couple of typical influenceabilities, even for large training set sizes. This is an argument to favor the model in which the whole population has a unique couple of influenceabilities ( $\alpha(1), \alpha(2)$ ).

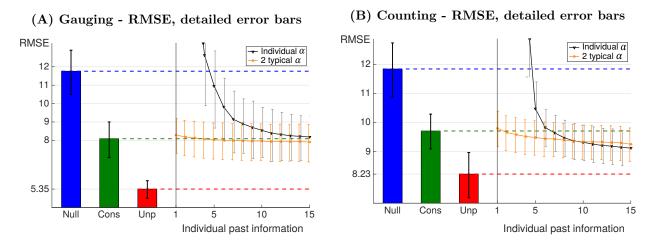


Figure C. Root mean square error (RMSE) of the predictions with detailed error bars for the final round.

### E.2 Prediction accuracy in terms of Mean Absolute Errors

Measuring prediction accuracy in terms of MAEs may appear more intuitive for comparing prediction methods. Fig D. assesses the models using an absolute linear scale, where the errors are deliberately unscaled for the *counting game*. The prediction methods rank equally when measured in terms of MAE or RMSE. Notice that, due to nonlinear relation between RMSE and MAE, on this alternative scale, the consensus models errors are now closer from the null model than from the unpredictability error. For comparison, recall that for the *gauging game*, the judgments range between 0 and 100 while they range between 0 and 500 for the *counting game*.

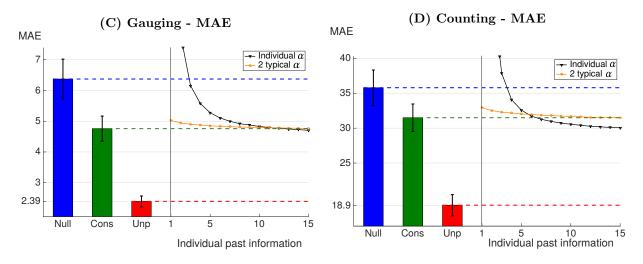


Figure D. Mean absolute error (MAE) of the predictions (unscaled) for the final round.



Figure E. Login page.

Before we proceed to the instructio mportant that you trustfully answe							tions. It
Here are a number of personality ndicate the extent to which you ag	gree or dis	sagree with	that state	ment. You should	rate th		
pair of traits applies to you, even if o see myself as	one charao	teristic app	lies more :	strongly than the o	ther.		
	Disagree	Disagree	Disagree	Neither agree nor	Agree	Agree	Agree
		moderately		disagree		moderately	
Extraverted, enthousiastic	•	•	•	•		•	•
Critical, quarrelsome	•	•	•	•		•	
Reliable, self-disciplined		•	•	•		•	•
Anxious, easily upset		•	•			•	
Open to new experiences, complex	•	•	•	•		•	•
Reserved, quiet	•	•	•	•		•	•
Sympathetic, warm	•	•	•	•		•	•
Disorganized, careless	•	•	•	•		•	•
Calm, emotionally stable	•	•	•	•		•	•
Conventional, uncreative	•	•	•	•		•	•
Are you a?	Man 🔘 W	Joman 🔘 de	on't want	to answer			
Are you a native	Yes 🔿 No						
English speaker?			High sch	ool 🔵 College 🔵	Gradu	ate	

Figure F. Questionnaire form.

#### Instructions

#### Description of the experiment

During the experiment, you will participate in several games. At the beginning of a game, you will see 3 different images. Your goal is to find the number of items (for instance peanuts in explanations below) in each image.

Each game is composed of **3 rounds**: 1 "lone" and 2 "social" round(s). Each round of a game gives you an opportunity to do a new estimate and earn more points. You must click on the Submit button after you entered your decisions. You have a limited time to do so. You have to do your first decision on your own. Afterward, you will receive information from other players.

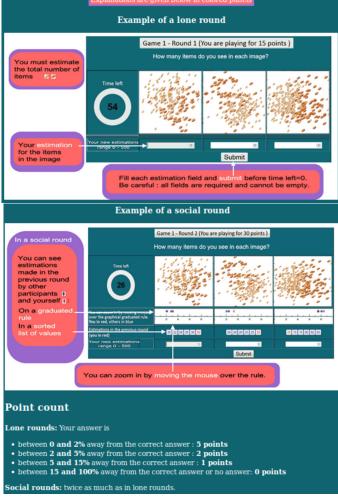
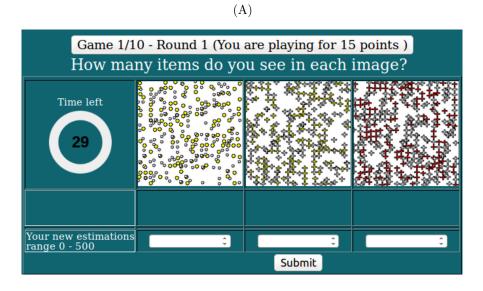


Figure G. Instruction page.



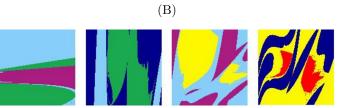


Figure H. (A) Interface of the first round for the *counting game*, played alone. (B) Instances of pictures for the *gauging game*.



Figure I. Interface of the second and third rounds for the *counting game*, social rounds



Figure J. Debrief page.