

## APPROACHING CONSENSUS CAN BE DELICATE WHEN POSITIONS HARDEN

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A model of consensus leads to examples in which the ergodic behavior of a nonstationary product of random nonnegative matrices depends discontinuously on a continuous parameter. In these examples, a product of random matrices, each of which is a scrambling stochastic matrix, changes from being weakly ergodic (asymptotically of rank 1) with probability 1 to being weakly ergodic with probability 0 as a parameter of the process changes smoothly.

products of random nonnegative matrices \* ergodicity \* inhomogeneous products \* zeta function \* strong limit laws \* zero-one laws

### 1. Introduction

Suppose  $n$  experts are trying to evaluate some quantity that can be described by a real scalar or real vector. Their initial estimates are respectively  $F_i^1$ ,  $i = 1, \dots, n$ . They share and discuss their estimates and form new estimates  $F_i^2$ . The process then iterates to yield further estimates  $F_i^k$ ,  $k = 1, 2, \dots$ ,  $i = 1, \dots, n$ .

Suppose (DeGroot, 1974; Chatterjee and Seneta, 1977) that at each stage  $k+1$  of the process, the  $i$ th expert forms his or her new estimate as a weighted mean of all prior estimates at stage  $k$ :

$$F_i^{k+1} = \sum_{j=1}^n a_{ij}^{(k)} F_j^k, \quad \sum_{j=1}^n a_{ij}^{(k)} = 1, \quad k = 1, 2, \dots, \quad i = 1, \dots, n.$$

The weighting coefficients  $a_{ij}^{(k)}$  may depend on the trial  $k$ . If each expert pays no attention to the estimates of the other experts, the weights are given by the identity matrix,  $A_k = I$  for all  $k$ . The model is open to empirical testing because if any expert's estimate at stage  $k+1$  falls outside the convex hull of all estimates at stage  $k$ , the model is wrong. Writing  $F^k$  for the  $n$ -vector with elements  $F_i^k$  and  $A_k = (a_{ij}^{(k)})$ ,

we have for all  $k \geq 2$ ,  $F^k = A_{k-1}A_{k-2} \cdots A_1 F^1$ . We shall say that  $\{A_k\}_1^\infty$  is *consensual* if for every  $F^1$  the experts will approach consensus, i.e.  $|F_i^k - F_j^k| \rightarrow 0$  for all  $i, j = 1, \dots, n$  as  $k \uparrow \infty$ . If  $\{A_k\}_1^\infty$  is not consensual, then there exist initial estimates  $F^1$  such that consensus will not occur, i.e. such that, for some  $i$  and  $j$ ,  $i \neq j$ ,  $|F_i^k - F_j^k| \not\rightarrow 0$ .

To allow for the possibility that the evaluation process begins at stage  $j > 1$  with some  $F^j$  not obtained from an earlier  $F^{j-1}$ , define (see Hajnal, 1958)  $\{A_k\}_1^\infty$  to be (left) *weakly ergodic* if, for each  $j$ ,  $\{A_k\}_j^\infty$  is consensual. A more detailed definition will be given below in Section 2. Note that  $\{A_k\}_1^\infty$  may be consensual but not weakly ergodic when, for example, a single  $A_k$  has all its rows equal.

DeGroot (1974) gives necessary and sufficient conditions for  $\{A_k\}_1^\infty$  to be consensual when  $A_k = A$  for all  $k \geq 1$ . When  $A_k = A$ , Berger (1981) observes that, for some initial estimates  $F^1$ , the experts will approach consensus even when  $\{A_k\}_1^\infty$  is not consensual (for example, if all the experts happen to agree at the outset). Berger gives necessary and sufficient conditions on  $A$  and  $F^1$  for the experts to approach consensus. He admits (p. 417) that it is "hard to imagine" that the conditions required of  $F^1$  would be satisfied when  $A$  is such that  $\{A_k\}$  is *not* consensual.

Chatterjee and Seneta (1977) point out that the experts may approach consensus even if they gradually *harden their positions* by increasing the weight they assign to their own estimates and decreasing the weight they assign to the other estimates.

The purpose of this paper is to show by examples that, when experts harden their positions, a very small change in the process of weighting other experts' estimates can divert the process from moving toward consensus almost surely to remaining in dissension almost surely, or vice versa. More generally, the ergodic behavior of a product of random nonnegative matrices, including e.g. a Markov chain in random environments, can depend discontinuously on a continuous parameter. In the examples to be described, a nonstationary product of random matrices changes from being weakly ergodic with probability 1 (w.p. 1) to being weakly ergodic with probability 0 (w.p. 0) as a parameter of the process changes smoothly.

Other aspects of the dependence on a parameter of the asymptotic behavior of a product of random matrices have been investigated by Kingman (1976), Goldsheid (1980), Cohen (1980), and Kifer (1982). Models of consensus among experts are reviewed by Seneta (1981, Ch. 4) (along with the relevant matrix theory), Wagner and Lehrer (1981), Zidek (1983) and, most comprehensively, Genest and Zidek (1986).

Sections 2 and 3 relate ergodic behavior to zero-one laws for random versions of Riemann's zeta function and give some special examples of discontinuity in ergodic behavior. Section 4 interprets the results of Sections 2 and 3 in terms of the DeGroot-Chatterjee-Seneta model of consensus.

## 2. Weak ergodicity of stochastic matrix products

All matrices in this paper will be assumed to be  $n \times n$ ,  $1 < n < \infty$ , and nonnegative, i.e. having every element nonnegative.

If  $A_1, A_2, \dots$  is a sequence of matrices, define  $L\{A_k\}$  to be the doubly indexed family of matrices  $\{L_{k,m}; k, m = 1, 2, \dots\}$  where

$$L_{k,m} = A_{k+m}A_{k+m-1} \cdots A_{k+2}A_{k+1}, \quad k, m = 1, 2, \dots \tag{1}$$

is the product of  $m$  matrices from the sequence  $\{A_k\}_1^\infty$  starting from  $A_{k+1}$  and multiplying successive factors on the left ( $L$  for “left”). We denote the element in row  $i$  and column  $j$  of  $L_{k,m}$  by  $(L_{k,m})_{ij}$ .

Similarly, define  $R\{A_k\} = \{R_{k,m}; k, m = 1, 2, \dots\}$  where  $R_{k,m} = A_{k+1}A_{k+2} \cdots A_{k+m-1}A_{k+m}$ ,  $k, m = 1, 2, \dots$ , with  $i, j$  element  $(R_{k,m})_{ij}$ .

For any  $n \times n$  stochastic matrix  $P = (p_{ij})$ ,  $1 < n < \infty$ , define

$$\gamma(P) = \frac{1}{2} \max_{i,j} \sum_{k=1}^n |p_{ik} - p_{jk}| \tag{2}$$

Then  $0 \leq \gamma(P) \leq 1$  and  $\gamma(P) = 0$  if and only if all rows of  $P$  are identical, i.e.  $P$  has rank 1.

A sequence  $\{A_k\}_1^\infty$  of stochastic matrices  $A_k$  is defined to be left (or right) weakly ergodic if, for all  $k$ ,  $L_{k,m}$  (or  $R_{k,m}$ ) asymptotically has rank 1 as  $m \rightarrow \infty$ ; i.e. if for all  $k \geq 1$ ,  $\lim_{m \rightarrow \infty} \gamma(L_{k,m}) = 0$  (or the same with  $L$  replaced by  $R$ ).

Hajnal (1958) discusses only rightward products. Leftward products are introduced and compared to rightward products by Chatterjee and Seneta (1977). For brevity we shall henceforth replace “left and right weakly ergodic” by “ergodic”. Chatterjee and Seneta prove that for leftward products of stochastic matrices strong and weak ergodicity are equivalent.

Let  $\{B_k\}_{k=1}^\infty$  be a sequence of random stochastic matrices. The ergodicity of  $\{B_k\}$  is an asymptotic property which is unaffected by any single  $B_k$ , unlike the consensuality of  $\{B_k\}_1^\infty$ . Let  $\{W_k\}_{k=1}^\infty$  be any deterministic or random sequence of permutation matrices. Clearly  $\{W_k\}$  is not ergodic.

Let  $\{X_k\}_{k=1}^\infty$  be a sequence of real-valued random variables concentrated on  $[1, \infty)$ . Define the random variable

$$\zeta = \sum_{k=1}^\infty k^{-X_k} \tag{3}$$

**Theorem 1.** *Suppose there exists positive constants  $c_1$  and  $c_2$  and a positive integer  $k_0$  such that for  $k \geq k_0$  and for all  $i, j$ ,*

$$0 < c_1 k^{-X_k} \leq |(B_k)_{ij} - (W_k)_{ij}| \leq c_2 k^{-X_k} \quad \text{w.p. 1.} \tag{4}$$

Then

$$P(\{B_k\} \text{ is ergodic}) = P(\zeta = \infty). \tag{5}$$

**Proof.** Let  $d_k = \min_{i,j} |(B_k)_{ij} - (W_k)_{ij}|$ ,  $e_k = \max_{i,j} |(B_k)_{ij} - (W_k)_{ij}|$ . Then, by (4),  $c_1 k^{-X_k} \leq d_k \leq e_k \leq c_2 k^{-X_k}$ . Thus  $\zeta < \infty$  implies  $\sum e_k < \infty$ . By Hajnal’s (1958, p. 244) Theorem 6,  $\{B_k\}$  then shares the nonergodicity of  $\{W_k\}$ , i.e.  $\zeta < \infty$  implies  $\{B_k\}$  is not ergodic.

On the other hand,  $\zeta = \infty$  implies  $\sum d_k = \infty$ , which easily implies  $\sum \min_{i,j} (B_k)_{ij} = \infty$ , which in turn implies  $\{B_k\}$  is ergodic, by the Corollary to Theorem 4 of Chatterjee and Seneta (1977, p. 93).  $\square$

This theorem reduces the question of ergodicity for models which satisfy (4) to the question of the divergence of the random zeta function (3), which is the topic of section 3. When the divergence of the series (3) is governed by a zero-one law of probability theory, it comes as no surprise, in the light of (5), that the ergodic behavior of  $\{B_k\}$  is discontinuous.

### 3. Discontinuity in ergodic behavior

We now give conditions under which  $\zeta$ , defined in (3), converges or diverges almost surely. Define the moment generating function of  $X_k$  to be  $\phi_k(t) = E(\exp[tX_k])$ . If  $X_k$  is concentrated on the positive integers only, denote  $P[X_k = s] = p_{sk}$ , for all positive integers  $s$  and  $k$ . The next theorem, which concerns independent  $X_k$ 's, is a direct consequence of Kolmogorov's three-series theorem (Loeve, 1977, I:24a) applied to  $Y_k = k^{-X_k} = \exp[-(\ln k)X_k]$ . It will be followed by some specific examples.

**Theorem 2.** *Let  $X_1, X_2, \dots$  be mutually independent. Then (i)  $\zeta < \infty$  w.p. 1 if and only if  $\Phi \equiv \sum_{k=1}^{\infty} \phi(-\ln k) < \infty$ .  $\zeta = \infty$  w.p. 1 if and only if  $\Phi = \infty$ . (ii) If, for every  $k$ ,  $X_k$  is concentrated on the positive integers, then  $\zeta < \infty$  w.p. 1 if and only if  $\rho \equiv \sum_{k=1}^{\infty} p_{1k} k^{-1} < \infty$ .  $\zeta = \infty$  w.p. 1 if and only if  $\rho = \infty$ .*

We now turn to some specific examples of  $\{X_k\}$ . Since the convergence of  $\zeta$  depends on the distribution of  $X_k$  only as  $k \rightarrow \infty$ , we need to specify the distributions only for large  $k$ . The criteria given in the examples follow from Theorem 2 and the standard facts that

$$\begin{aligned} \sum_{k=2}^{\infty} [k(\ln k)^a]^{-1} &< \infty \quad \text{if } a > 1, \\ &= \infty \quad \text{if } a \leq 1; \end{aligned}$$

$$\begin{aligned} \sum_{k=3}^{\infty} [k(\ln k)(\ln k)^a]^{-1} &< \infty \quad \text{if } a > 1, \\ &= \infty \quad \text{if } a \leq 1. \end{aligned}$$

In Example 1, we use in addition the formula for exponential random variables (e.g. Johnson and Kotz, 1970, p. 210)  $\phi_k(-\ln k) = [k(1 + \sigma_k \ln k)]^{-1}$ .

**Example 1.** Let  $\{X_k\}_1^\infty$  be a sequence of independent exponentially distributed random variables concentrated on  $[1, \infty)$  with probability density functions  $f_k(x) = 0, x < 1, f_k(x) = \sigma_k^{-1} \exp[-(x-1)/\sigma_k], x \geq 1, \sigma_k > 0$ . (i) Then  $\zeta = \infty$  w.p. 1 if for some  $c > 0$ , and for all  $k \geq 3, \sigma_k \leq c \ln \ln k$ . In particular  $\zeta = \infty$  w.p. 1 if  $\sigma_k \leq c$  with  $c > 0$  independent of  $k$  or if  $\sigma_k \leq c(\ln k)^b$  with  $b \leq 0$ . (ii) Also  $\zeta < \infty$ , w.p. 1 if, for  $k \geq 3$  and for  $c > 0, a > 1, \sigma_k \geq c(\ln \ln k)^a$ . In particular,  $\zeta < \infty$  w.p. 1 if  $\sigma_k \geq ck^b$  with  $b > 0$  or if  $\sigma_k \geq c(\ln k)^b$  with  $b > 0$ .

If  $X_k$  has density  $f_k(x)$  concentrated on  $[1, \infty)$ , asymptotically  $\phi_k(-\ln k)$  depends on  $f_k(x)$  for  $x$  near 1 only. For example, if for some  $\varepsilon > 0, b > 0$ , and  $0 < c < \infty, f_k(x) \leq c(x-1)^b$  for  $1 \leq x \leq 1 + \varepsilon$  and all large  $k$ , it can be shown that  $\Phi < \infty$  so that  $\zeta < \infty$  w.p. 1. This follows easily from the estimate

$$\begin{aligned} \phi_k(-t) &= \int_1^\infty e^{-tx} f_k(x) dx \leq \int_1^\infty e^{-tx} c(x-1)^b dx + e^{-t(1+\varepsilon)} \int_{1+\varepsilon}^\infty f_k(x) dx \\ &\leq c\Gamma(b+1) e^{-t}/t^{b+1} + e^{-t(1+\varepsilon)}. \end{aligned}$$

**Example 2.** Let  $\{X_k\}_1^\infty$  be a sequence of independent random variables concentrated on the positive integers  $1, 2, \dots$  with  $P[X_k = s] = p_{sk}$  as before. (i) Then  $\zeta = \infty$  w.p. 1 if, for  $k > 3$  and some  $c > 0, p_{1k} \geq c[(\ln k)(\ln \ln k)]^{-1}$ , and in particular if  $p_{1k} \geq c > 0$  with  $c$  independent of  $k$ ; or  $p_{1k} \geq c(\ln k)^{-a}$  with  $a \leq 1$ ; or  $p_{1k} \geq c[(\ln k)(\ln \ln k)^a]^{-1}$  with  $a \leq 1$ . (ii) Also  $\zeta < \infty$  w.p. 1 if, for some  $c > 0, a > 1$ , and all  $k \geq 3, p_{1k} \leq c[(\ln k)(\ln \ln k)^a]^{-1}$ , and in particular if  $p_{1k} \leq ck^{-b}$  with  $b > 0$  or if  $p_{1k} \leq c(\ln k)^{-a}$  with  $a > 1$ .

As a referee points out, Theorem 2 can be illustrated by an example in which  $\{X_k\}$  are independently and *identically* distributed on  $(1, \infty)$ . However, such  $\{X_k\}$  have no interpretation in terms of the hardening of positions in an approach to consensus, which is the main application of the theory here, so we omit the example.

The next theorem concerns  $X_k$ 's which form a positive-integer valued homogeneous Markov chain. If we denote by  $S_j$  the "time" of the  $j$ th occurrence of the value or state 1 ( $S_j = \infty$  if 1 occurs fewer than  $j$  times), then it is easy to see that  $\zeta < \infty$  if and only if  $\sum (S_j)^{-1} < \infty$ . The transient and positive recurrent cases of the theorem follow directly from this observation. The null recurrent case requires the additional result that for i.i.d. strictly positive  $T_i$ 's,  $\sum (T_1 + \dots + T_j)^{-1}$  converges (or diverges) w.p. 1 if and only if  $\int_0^1 [1 - E(e^{-tT})]^{-1} dt < \infty$  (or  $= \infty$ ). The proof of this fact, which we have not found stated in the literature, is straightforward but lengthy. We follow a referee's request to omit it from the paper; details are available directly from the authors.

**Theorem 3.** Let  $\{X_k\}$  be a homogeneous Markov chain with state space equal to the positive integers. Let  $T$  be the (positive) random interval between the first and second occurrences of state 1, i.e. if  $X_i = 1, X_j = 1, i < j$ , and  $X_k \neq 1$  for  $0 < k < i$  and for  $i < k < j$ , then  $T = j - i$ . Let  $g(t) = E(e^{-tT})$ . (i) If the state 1 is transient, then  $\zeta < \infty$  w.p. 1. (ii) If the state 1 is positive recurrent, then  $\zeta = \infty$  w.p. 1. (iii) If the

state 1 is null recurrent, then  $\zeta < \infty$  (or  $= \infty$ ) w.p. 1 if and only if

$$\int_0^1 [1 - g(t)]^{-1} dt < \infty \text{ (or } = \infty).$$

**Example 3.** Let  $X_1 = 1$  w.p. 1. For positive integers  $i, j$  and  $n$ , let

$$\begin{aligned} P(X_{n+1} = j | X_n = i) &= p_i > 0 && \text{if } j = i + 1, \\ &= q_i = 1 - p_i && \text{if } j = 1, \\ &= 0 && \text{otherwise.} \end{aligned}$$

Except for a translation by 1 in the numbering of states, this defines the transition matrix of "the basic example" of Kemeny, Snell and Knapp (1966, p. 83). Let

$$\beta_k = \prod_{j=1}^k p_j, \quad k \geq 1; \quad T = \min\{k \geq 2: X_k = 1\} - 1.$$

Then  $P(T \geq k) = P(X_1 = 1, X_2 = 2, \dots, X_k = k) = \beta_k$ . It is known (Kemeny, Snell and Knapp, 1966, p. 161) that the chain is recurrent if and only if  $\lim_{k \rightarrow \infty} \beta_k = 0$ , which is equivalent to  $\sum_{j=1}^{\infty} q_j = \infty$ ; and that, when the chain is recurrent, it is positive recurrent if  $E(T) = \sum_{k=1}^{\infty} \beta_k < \infty$  and null recurrent if  $\sum_{k=1}^{\infty} \beta_k = \infty$ .

It is not difficult to show that the chain  $\{X_k\}$  is thus (i) positive recurrent, (ii) null recurrent, or (iii) transient, if for some  $a > 1$ ,  $C$  in  $(0, \infty)$  and integer  $K < \infty$ , we have, for all  $j \geq K$ ,

- (i)  $j^{-1} + a/(j \ln j) \leq q_j$ ;
- (ii)  $C/(j \ln j) \leq q_j \leq j^{-1} + 1/(j \ln j)$ ;
- (iii)  $q_j \leq C/[j(\ln j)^a]$ .

To analyze the null recurrent case using Theorem 3, one can establish, using elementary but long arguments, that if  $1/j \leq q_j \leq 1/j + 1/(j \ln j)$ , then the chain  $\{X_k\}$  is null recurrent with  $\zeta = \infty$  w.p. 1, while if, for some  $a < 0$  and  $c > 0$ ,  $c/(j \ln j) \leq q_j \leq 1/j + a/(j \ln j)$ , then  $\{X_k\}$  is null recurrent with  $\zeta < \infty$  w.p. 1. Thus if  $q_j = 1/j + a/(j \ln j)$ ,  $a \leq 0$ , the chain is null recurrent;  $\zeta = \infty$  w.p. 1 if  $a = 0$  but  $\zeta < \infty$  w.p. 1 if  $a < 0$ .

#### 4. Consensus: Hardening positions

In the model of consensus, suppose, for a very simple example, that on the  $k$ th round each expert gives his or her own opinion a weight of  $1 - k^{-1-\varepsilon}$  and the opinion of every other expert a weight of  $k^{-1-\varepsilon}/(n-1)$ , where  $\varepsilon$  is a nonnegative-valued random variable that may depend on  $k$ . Let  $p_k$  be the probability that  $\varepsilon = 0$ . Then consensus will be approached, in spite of the hardening of positions, if  $p_k$  is a positive constant for all  $k$  or at least does not decrease too rapidly with increasing  $k$ . Our theorems give a precise meaning to the phrase "too rapidly."

More generally, suppose that the weights that an expert attaches to the opinions of other experts are on the  $k$ th round uniformly bounded below by  $c_1 k^{-X_k}$  and above by  $c_2 k^{-X_k}$ , with  $0 < c_1 < c_2 < \infty$ . Here  $X_k$  is a random variable characterizing the environment, mood or climate of the experts and of the estimation process. Low values of  $X_k$  might reflect amiability among the experts, high values hostility. The behavior of  $\{X_k\}$  assumed in the Markov chain of Section 3 might describe an initial "honeymoon," followed by alternating gradual freezes and abruptly renewed thaws. As time  $k$  increases, for a given environmental condition  $X_k$ , the upper and lower bounds on the weights attached to other experts' estimates gradually decrease, reflecting a hardening of positions. Within these bounds, the actual weight may be complicated functions of the different information available to each expert, of the conflicting interests they serve, of their own prior histories, etc. Theorem 1 considered in conjunction with the examples of Section 3 shows that the line between converging to consensus or not may be remarkably delicate, and the long-run difference may be remarkably sharp.

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