Social norms and the paradox of elections' turnout *

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Abstract. People vote although their marginal gain from voting is zero. We contribute to the resolution of this paradox by presenting a model for equilibrium configuration of attitudes regarding the decision to vote. Each individual is seen as an element of a social network, within which pairs of individuals express ideas and attitudes, exerting mutual influence. We model the role of such networks in propagating the mutual influence across pairs of individuals. We show that it may suffice that a small set of individuals have a strong feeling about showing up to vote to generate a significant turnout in elections.

1. Introduction

It has long been recognized that high turnout in elections presents a basic puzzle: the marginal impact of each individual's vote is negligible and yet people vote. The voter-participation paradox can be traced back to Downs (1957). Several explanations have been put forward to explain it. Among others, we can mention Tullock (1967), Frey (1971), Gooding and Roberts (1975), Palfrey and Rosenthal (1983, 1985), and Ledyard (1984).

In a brief account of these contributions, Tullock (1967) considers voters who obtain utility from voting and Gooding and Roberts (1975) allow for to ethical voting. In both cases, an additional benefit is added to the action of voting. Frey (1971) discusses a different issue. He makes the argument the jobs of high-income voters endow them with superior information. This, in turn, motivates higher participation. More recently, the game theoretic approach of Palfrey and Rosenthal (1983, 1985) and Ledyard (1984) offers an explanation to the voter-participation paradox. In a world of rational voters, the crucial element is the expected benefit from voting. Since this expected benefit hinges upon the probability of a voter casting the decisive vote, expectations about other people's vote are relevant. Thus, it is not surprising that most con-

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tributions have focused on the benefit definition, and in particular, identifying benefits that do not depend on the outcome of the election (or decision). Sieg and Schulz (1995) take a different route. They question the full rationality and strong information requirements. In an attempt to cope with bounded rationality and incomplete information of voters, they use evolutionary game theory to address the issue. Shachar and Nalebuff (1999) put forward the idea that political leaders will exert more effort in bringing people to vote in close elections. Yet, no social mechanism of influence interchange is made explicit. More recently, Castanheira (1999) uses a generalized model of Poisson games (Myerson, 1994) to explain turnout rates and why they might be decreasing in population size. In his model, voters are rational and costs of voting, the information set of voters and the institutional framework are presented in a more general way than in previous works. Finally, Coate and Conlin (2002) present a distinct framework, in which voting turnout results from a contest between two opposing groups. The starting point of their theory is Harsanyi (1980)'s work. Harsanyi (1980) suggests that voting turnout can be understood by people acting according to rule-utilitarianism. That is, each individual takes the action that, if adopted by all society members, maximizes social welfare, defined by the sum of individual utilities.² Coate and Conlin (2003) provide an empirical analysis, based on liquor laws referenda. To our purposes, the significant point to note is that the fraction of supporters of a platform, which will be a driving force for election turnout in their model, is exogenously given and characterized by a statistical distribution. Thus, explicit social interaction, the focus of our paper, is also absent.

Overall, these are "warm glow" explanations of voting. This type of explanation, implicitly or explicitly, assumes that voting is a consumption good, although Downs (1957) is probably closer to seeing voting as an investment.

This takes us to the empirical evidence. In a recent paper, Guttman, Hilger, and Schachmurove (1994) found evidence that voters see the act of voting as a consumption good.³ Voters obtain utility from casting a vote, independently of who wins. Of course, utility is higher if the preferred candidate (or platform) wins. The implication of this empirical finding is that there is less to the voting paradox than one may have thought at first. However, the foundations of this utility are not well known. That is, current economics literature does not address the reasons why voting may be a consumption good.⁴

In a new and different direction, Ianni and Corrodi (2000) present a model with interaction between agents – each voter has an incentive to conform with the perceived winning side. This information is conveyed by an electoral poll, freely available. In this case, there are no social contacts at the individual level, which is the mechanism we focus on, though there is social pressure.

We contribute to the resolution of the paradox by presenting, up to our knowledge, a new complementary explanation. We see each individual as being part of a social network. Each member of society has a set of social relations, more or less extensive. Within this network, people express ideas and attitudes, exerting mutual influence across each pair of individuals. Society is just the set of all social-relations networks of each person. Thus, if a set of members has a positive attitude towards voting, they influence their social links, which in turn exert influence upon others, and so on, in a domino effect of social relations. We show that it may suffice that a small set of individuals have a strong feeling about voting to create a process that leads to massive turnout in elections.

We should stress from the outset that our model addresses only the decision of casting a vote, or not. Other features associated with the voting decision, namely how decisive the outcome is for policy making in a society and its impact on individual welfare are beyond the scope of the paper. One may see our model as also related to the "social norms" literature, though our explicit treatment of individual interactions as part of a "social norm" related to voting is novel.⁶

In the model of interdependent decision making that we develop here, the utility of voting or not voting for an individual depends on the decisions made by the individuals in his/her given social-relations network. This interactions-based approach to socioeconomic behavior, and in particular the way we implement it, is very much in the spirit of recently developed literature based on Statistical Mechanics modeling (see, e.g., Durlauf, 1999, and references therein).

The model does not explain each individual's direction of vote, just the decision to vote rather than abstain. On this respect, it is quite distinct from previous explanations. The benefit from voting is independent of whom or what the individual voted for.

The conditions for our explanation to work require that, at the start, the majority of people are neutral about voting (that is, they are indifferent between voting or not) and remaining population has a strong interest in voting.

The neutral voters can be identified with all rational voters who understand how negligible their vote's impact really is (in the absence of coordination or coalition formation among voters). The second group can be identified with those people who have something to gain from the vote.

Thus, we do not need a society-wide "warm-glow", or a detailed computation of costs and benefits of voting (seen as either consumption or investment or both). The paper is organized in the following way. Section 2 describes individual voting attitudes, making a distinction between social norms, social interaction and personal values. Next, Section 3 presents the equilibrium of the model. Section 4 explores the economic implications. Finally, Section 5 concludes.

2. Individual voting attitudes

Consider a system of N individuals, each one willing, or not, to vote. This willingness defines a voting attitude. We assume that attitudes evolve due to the influence that agents exert over each other, until an equilibrium set of attitudes is reached.⁷ After that point, attitudes are assumed not to change anymore until there is some action based upon the attitudes.

Fix some point in time and let the voting attitude of individual i be expressed by a statement "yes" or "no" which is modelled as a binary variable $s_i = \pm 1, i = 1, ..., N$. These statements are interpreted to have the following meaning. If $s_i = +1$, individual i is willing to vote, if $s_i = -1$, individual i does not wish to vote, and abstains.

2.1. The effect of social norms

Total social interaction can be decomposed in two major effects: direct interaction between agents, and indirect interaction in the form of what we call social norms. Under the absence of social interaction (no type of interaction between individuals), we assume that an isolated individual will not discriminate between a positive and a negative statement, and will decide with equal probability in favor of $s_i = +1$ (vote) or $s_i = -1$ (abstain). Given no social interaction these choices are independent of other individuals' choices. Let the mean choice in the set of the N individuals be denoted by

$$m = \frac{\Sigma_i s_i}{N}.$$
 (1)

Notice that the fraction of people saying that they are willing to vote is given by

$$f = \frac{m+1}{2}. (2)$$

Clearly, the average value of m is zero.

Consider now a setting with no direct interaction between individuals, but where each individual faces a social pressure to conform. By social pressure to conform, we understand any form of pressure that is originated neither by the direct interaction with other individuals, nor by any idiosyncratic factor – that could be seen as the direct influence of an individual over himself. This social coercion we are talking about may be exerted by a majority, the existence of leaders, communication media and/or other factors, like ethical values or social norms, that may influence the direction of voter's voting attitude. Let h_c denote the intensity of this coercion. Its sign defines whether this coercion is in the direction of inducing voting, in which case $h_c > 0$, or in the direction of inducing people not to vote, in which case $h_c < 0$. We assume that isolated individuals conform with these social forces and each of them will choose the attitude that maximizes his utility

$$u_{1i} = h_c s_i. (3)$$

No matter how small h_c is, a small degree of coercion induces massive voting or massive abstention. This individual's utility component will be combined with utilities resulting from social interaction and personal values.

2.2. The effect of social interaction

We now turn to the effect of interactions, exchanges and contacts between individuals, abstracting from the effects of external coercion and personal values. Considering a pair of individuals i and j, they can either agree with respect to the voting attitude, in which case $s_i s_j = +1$, or disagree, coming into conflict, in which case $s_i s_j = -1$. We introduce J > 0 as a measure, in utility terms, of the degree of interaction or exchange. The level of agreement for a given pair (i, j) is thus measured, in utility units, by

$$Js_is_j$$
. (4)

The utility accruing from social interaction with individual j is +J in case of agreement and –J in case of disagreement. A given individual i interacts with, say, n other individuals, labeled i_1, i_2, \ldots, i_n , with a set of given attitudes $\{s_j\}_{j\in\mathcal{I}i}$, where $\mathcal{I}_i=\{i_1,i_2,\ldots,i_n\}$. We assume that, in the absence of external coercion, individual i chooses his/her attitude such as to maximize the degree of agreement (the attitude is kept constant over all social contacts)

$$u_{2i} = J \sum_{j \in I_i} s_i s_j. \tag{5}$$

In fact, the decision we are considering is whether to vote or not to vote. The attitude is defined with respect to this decision, not to the content of a possible vote. Conformity is therefore observable for those with whom the individual interacts.⁹

Let us now determine what happens when both effects, social external coercion and interactions between individuals, occur simultaneously. In that case, it is obvious that every agent will choose the attitude that is aligned with h_c , that is to say, choose the attitude with the same signal as h_c . In that way, each individual i maximizes the sum

$$G_i = u_{1i} + u_{2i} = J \sum_{j \in I_i} s_i s_j + h_c s_i$$
 (6)

and, at the same time, maximizes each of its components. 10

2.3. The effect of personal values

Until now we have discussed two effects: the tendency to conform with social external norms and the interaction with other individuals. We now turn to a third relevant factor, namely the fact that each person, in her or his capacity as a group member, is a priori bound to a certain attitude by his/her idiosyncratic preferences. An additional factor is then required in order to convey all that is incultated in each person by the culture in which he or she lives, leading the person to be 'personally' inclined to opt, for example, for a positive rather than a negative attitude. This factor should act on each individual like the external coercion factor, except that it is person specific. If, for individual i, the intensity of this factor is h_i , the isolated influence of this additional factor leads him or her to maximize

$$u_{3i} = h_i s_i. (7)$$

Here, h_i may vary in sign and intensity from individual to the other. Depending on the nature of the model to be implemented, one may use either a configuration of known $\{h_i\}$ or else, assume a probability distribution $p\{h_i\}$. Taking all factors together, we assume that individual i choose his/her attitude s_i so as to maximize

$$H_i = u_{1i} + u_{2i} + u_{3i} = J \sum_{j \in I_i} s_i s_j + h_c s_i + h_i s_i.$$
 (8)

3. The voting outcome

Our model assumes that each individual chooses the attitude in order to maximize his/her utility function (8). However, the value attained depends on the others' attitudes. In other words, this maximization is conditional on other individuals' optimal choices.

To generate the equilibrium values of utility, we assume a dynamic process of voting attitudes, in which we take as primitives the behavioral specifications previously introduced. Equilibrium is attained when the aggregated utility is maximized given all these constraints.¹¹

3.1. Aggregating utilities

In this section we shall make an important simplifying assumption in order to solve the model and understand the possible equilibria of this system. Our main assumption is that individuals that take seriously into account the influence of others in the determination of their attitude, tend to adopt the same attitude as what they predict the average voting attitude to be. In a quite different context, but in the same vein, Keynes (1934) describes how professional investors behave in the market. In his view, they prefer to analyze how the crowd of investors is likely to behave in the future, rather than devoting their energy estimating fundamental values. He used the example of a beauty contest to illustrate this point. In order to predict the winner of a beauty contest, objective beauty is not as important as the knowledge (or prediction) of others' prediction of beauty.

Similarly, Galam and Moscovici (1991), in a social-psychological context, formalize the emergence of a group as such, and assume that, in equilibrium, the interaction of individual i with each of his/her neighbors with attitude s_j can be replaced with the interaction with an *average attitude*. That is done by replacing each s_j in equation (8) by

$$s_{j} = \frac{1}{N-1} \sum_{k=1, k \neq j}^{N-1} s_{k}$$
 (9)

If this is the case, the n neighbors become identical and

$$\sum_{j\in \textbf{1}_i} s_j = \frac{n}{N-1} \sum_{k=1, k\neq j}^{N-1} s_k.$$

Notice that, as N increases without bound, the sum above tends to nm. Defining h_i as

$$h_J = J \sum_{i \in \mathcal{I}_i} s_j \to Jnm$$

and substituting the sum above in the expression (8) for H_i we get

$$H_i = h_J s_i + h_c s_i + h_i s_i$$
$$= \tilde{h}_i s_i.$$

where

$$\tilde{h}_i = h_I + h_c + h_i$$

In other words, the result of the assumption underlying (9) is that, when N increases without bound, the attitudes become asymptotically uncoupled. Notice, however, that this is not the same asymptotic system as if J=0 from the beginning. In fact, H_i above resembles very much to u_{3i} in equation (7), with h_i replaced by \tilde{h}_i . But, as opposed to h_i , this last factor depends on J, the coupling constant. Hence, each agent will maximize H_i above by choosing $s_i = \text{sign } \tilde{h}_i$. Thus, when N is arbitrarily large, the aggregate utility may be written as

$$\begin{split} \mathcal{H}(\{s_i\}, J, h_c, \{h_i\}) \; &= \; \sum_{i=1}^N H_i \\ &= \; Nm(h_J + h_c) + \sum_{i=1}^N h_i s_i \end{split}$$

Using the fact that $m=(\sum_{i=1}^N s_i)/N$ and that h_J tends to Jnm as N tends to infinity, for large enough N we may write

$$\mathcal{H}(\{s_i\}, J, h_c, \{h_i\}) = \frac{Jn}{N} \left(\sum_{i=1}^{N} s_i\right)^2 + h_c \sum_{i=1}^{N} s_i + \sum_{i=1}^{N} h_i s_i.$$
 (10)

Thus, given $\{s_i\}$, J, j_c and $\{h_i\}$, the value of aggregated utility \mathcal{H} is a function only of the mean attitude m. Clearly, the optimal value of \mathcal{H} must be associated with a unique value of m. A value of m, however, is not associated with a unique configuration of attitudes $\{s_i\}$. Several different configurations may lead to the same value of m. In that sense, equilibrium is not unique. Also, because the solution of our model comes only within the decoupling context, and this requires an asymptotic system, the number of possible configurations compatible with one given value of m may become very large. In order to have the relative weight of different values of m, a probability measure describing its asymptotic distribution is required.

3.2. The probability distribution of m

In this section we derive the probability distribution of m in equilibrium. In order to do that, we assume that there is a constant D such that the probability of a configuration $\{s_i\}$ is proportional to exp \mathcal{H}/D ,

$$Pr(\{s_i\}) = \frac{1}{Z} exp\{\mathcal{H}(\{s_i\})/D\}.$$

We work out for now the case of a homogeneous non-random field, considering that $h_i = 0$, for all i. We also denote $B = h_c/D$. Thus, the proportionality constant Z should correspond to the sum over all states (all possible configurations)

$$Z = \sum_{\{s_i\}} \exp\{\mathcal{H}(\{s_i\})/D\}.$$

With the help of equation (10), Z may be rewritten as

$$Z = \sum_{\{s_i\}} \exp\left\{ \frac{Jn}{ND} \left(\sum_{i=1}^{N} s_i \right)^2 + B \sum_{i=1}^{N} s_i \right\}.$$
 (11)

It then follows that the expected value of m can be written as

$$E(m) = \frac{1}{Z} \sum_{\{s_i\}} \left(\frac{\sum_{i=1}^N s_i}{N} \right) exp\{\mathcal{H}(\{s_i\})/D\},$$

or still,

$$E(m) = \frac{1}{N} \frac{\partial}{\partial B} \ln Z \tag{12}$$

Hence the expected mean statement m can be directly obtained from Z. In the appendix we show that 1/N ln Z can be written asymptotically as

$$\lim_{N \to \infty} \frac{1}{N} \ln Z - = -\min_{\eta} f(\eta)$$

where

$$f(\eta) = \eta^2 \frac{\nu}{2} - \ln \cosh(\eta \nu + B)$$

implying that all the probabilistic mass is concentrated at the minima of the above function satisfying the first-order conditions

$$\eta = \tanh(\eta \nu + B).$$

The value of η that solves this equation is thus a function of B, to be denoted by $\eta(B)$. From equation (12) we can now write

$$E(m) = \frac{\partial}{\partial B} [\max_{\eta} f(\eta)]$$

$$= \frac{\partial}{\partial B} \left\{ -\eta(B)^2 \frac{\nu}{2} + \ln \cosh[\eta(B)\nu + B] \right\}$$

$$= \eta(B).$$

Since the probability distribution of η is degenerated in the considered limit, it follows that E(m) = m with probability 1 and thus

$$m = \tanh[(nJm + h_c)/D].$$

In order to consider the contribution of the idiosyncratic influences h_i , we should replace the expression $nJm+h_c$, reflecting the limit value of h_J+h_c , by the effective total influence $nJm+h_c+h_i$. Noticing that the right hand side of the expression would depend on the specific realizations of the idiosyncratic influences h_i , the solution for the mean statement must read

$$m = \int p(h_i) \tanh[(nJm + h_c + h_i)/D] dh_i.$$
 (13)

This equation gives the implicit equilibrium value of m.

4. Voting pattern

In the absence of h_c and $\{h_i\}$, a simple geometrical interpretation can be made for the equilibrium value of m. Equation (13) becomes

$$m = \tanh (am), \qquad a = \frac{nJ}{D}.$$
 (14)

Graphical analysis of the intersection of the two functions, y = m and y = tanh (am), show that if $a \le 1$, there is only one solution, namely m = 0. If a > 1, however, a positive solution $m^*(a)$ and a negative (symmetric) solution $-m^*(a)$ exist. Notice that $m^*(a)$ is increasing with a and that m = 0 is still a solution of the first-order condition. However, if a > 1, the solution m = 0 no longer yields to a maximum.

From this interpretation, it follows that consensus is more easily reached with small D. It is interesting to notice that consensus is not the typical outcome of these equilibria. Rather than pushing to assimilate individuals to one another, the process leading to equilibrium emphasizes those features which differentiate them from each other. The mean attitude m that is attained will depend therefore on the degree of allowance for divergence. Since consensus is attained for small D, we associate a high D to people that may diverge more freely with their attitudes. In this sense, let D denote to a certain extent the degree of 'democracy'. On the other hand, a higher degree of voting attitudes can be obtained as J increases, reflecting the intensity of the influence due to exchange among the individuals.

An interesting effect is the one associated with D. Suppose that the ability to accommodate divergence within society increases (that is, D increases),

then the equilibrium turnout at elections is smaller. It becomes less important to comply with the social norm, which leads to a lower voting level. This is a clear testable prediction.

The model can also generate other empirical implications. For example, if the ability to allow for divergence without affecting social cohesion is greater among young people, then we should see a higher abstention rate for the younger than for the older groups of the population.

It is also clear that an increase in the number of social contacts, n, has the same qualitative impact of an increase in J, that is, a higher turnout at elections. This prediction is compatible with the empirical findings in Coate and Conlin (2002). They obtain a higher probability of voting in more densely populated areas. Thus, a higher turnout is associated with a larger network of social contacts, under the assumption that people in more densely populated areas are influenced by the attitudes of a greater number of their fellow citizens.

Most of these effects do carry on to the (analytically) more complex cases of positive h_c and $\{h_i\}$. While taking h_c and h_i to be zero is useful to provide some insight into the basic working of the model, it is hardly satisfying. We now extend our analysis by way of numerical simulations. We take h_i to have a uniform distribution on [-1, 10).

Taking first the case of $h_i \in [-1, 1]$ and $h_c = 0$, the equilibrium condition entails three possible equilibria: one at 50with a low turnout (close to 0). Thus, in the absence of social norms (as measured by h_c) three very different equilibria are possible.

Take now $h_c > 0$. A positive social attitude towards voting increases, naturally, the equilibrium number of votes (in all types of equilibrium). Moreover, if h_c is sufficiently large, the abstention-dominant equilibrium disappears. For a sufficiently high value of h_c multiple equilibria cease to exist and only the high-voting equilibrium survives.

Another interesting implication can be derived. If the new information and communication technologies broaden each individual's network of influences, then equilibrium turnouts become closer to the all vote or no one votes. It also leads to a multiple equilibria environment, all other factors constant.

A final issue to explore is whether a stronger positive attitude by a fraction of the population can act as a substitute for the number of people with such a positive attitude.

It turns out that at least a certain number of individuals favoring voting must exist, irrespective of the intensity of preference for voting, in order to generate the high turnout equilibrium. This minimum fraction of the population with a positive attitude can be understood as a requirement for a

Table 1. Percentage of people voting

a↓/p→	0.1	0.25	0.5	0.75
0.25	9.9	24.2	46.0	65.7
0.5	14.3	32.7	56.6	75.0
0.75	24.9	47.5	69.3	83.3
1.00	52.2	67.3	80.8	89.5
1.25	76.5	82.0	88.8	93.7

minimum number of social interactions needed to set into move a general preference towards voting.

Formally, assume that a fraction (1-p) of the population is neutral with regard to voting, while fraction p has positive attitude $h_i = h^* > 0$ towards voting (and take $h_c = 0$). For a = nJ/D very large, whatever p the equilibrium value of m will be either 1 or -1. That is, either massive voting or huge abstention. We therefore concentrate on low values for a (for example, $a \le 1$). The value p compatible with m being an equilibrium value is given by

$$p = \frac{m - \tanh(am)}{\tanh(am + \frac{h_i}{D}) - \tanh(am)}$$
(15)

From this,

$$\lim_{h_i \to \infty} p = \underline{p} \in]0, 1] \tag{16}$$

Thus, as claimed, a high turnout equilibrium requires that at least a fraction \underline{p} of the population has a positive attitude towards voting (in the absence of a general social norm in that direction). Note that \underline{p} is not necessarily a small number, depending of the parameter values (Table 1).

As an illustration, the following turnout rates are obtained for nJ/D = 30, and highlight how different combinations of a and p lead to distinct voting levels.

5. Final remarks

In this work, we present a novel explanation for high turnouts at elections, despite the apparent negative cost-benefit assessment of such decision. Other motives have been proposed in the literature, which require a high level of rationality or elements outside economics to characterize voters' decisions.

Our explanation is complementary to the previous work in the following sense. It is sufficient that a small sub-set of the population decides to vote, based on any of the motivations that appeared previously in the literature, coupled with social networks and a mass of 'neutral' population to induce high turnouts at elections.

To a certain extent, this means that benefits from voting are not independent from each person's social links. We can relate our model to previous work. In Palfrey and Rosenthal (1983, 1985) and Sieg and Schulz (1995), voters indifferent between two alternatives do not vote whenever they face strictly positive costs of voting. We suggest that even individuals ex-ante indifferent between two platforms (or two candidates) may end up voting, due to social network influence. Relating to the empirical evidence of voting as a consumption good (Guttman, Hilger, and Schachmurove, 1995), our framework provides a foundation for their findings: participation has some value due to each voter's social network. As to the Frey (1971) argument of better information of high-income people, we provide an alternative route. High-income voters may have a larger social network, exposing them to a stronger pressure to vote. In equilibrium, they will be more likely to vote. In regression analysis, income may just be a proxy for network size. At the least, this raises an empirically interesting issue, calling for further testing. In a sense, our explanation is a formalization of the notion of a "warm glow" reason for voting.

An interesting question is why we do not see as an outcome of the model a huge volume of abstention. If initial strong feelings against voting exist, we can obtain such result. Moreover, such outcomes are not uncommon in real elections. Of course, our model is also able to generate low turnout elections. We did not emphasize this side of our results, as it is quite difficult to design an empirical test to distinguish our explanation, built on the working of social networks, from a more standard high cost–low benefit explanation.

Notes

- 1. Riker and Ordeshook (1968) pointed out that instrumental voting, that is, voting to influence decisions and policy, is hardly rational.
- 2. This idea is further developed in Feddersen and Sandroni (2001).
- 3. Earlier work of Ashenfelter and Kelley (1975) also offers empirical support for the consumption good theory of voting. Another early study is due to Silver (1973). Reviews of evidence on voting participation can be found in Matsusaka (1993) and Struthers and Young (1989). See also Matsusaka and Palda (1999).
- 4. Other related works are due to Aldrich (1993,1997) and Feddersen and Pesendorfer (1996).
- 5. Harbaugh (1996) justifies turnout at elections by peer pressure, which is close in spirit to our analysis.

- See, for example, Akerlof (1980), Lindbeck, Nyberg, and Weibull (1999), Kübler (2001), Manski (2000), among others.
- 7. Equilibrium is characterized as a configuration of attitudes that attains a fixed point of the dynamics that describes their evolution in time. We do not describe the dynamic transition process. Only the fixed point describing the equilibrium is characterized. For a (different) model of "norms" where the dynamics are detailed, see Young (1993).
- Social norms can be defined in different ways. Others have termed social norms what we preferred to call direct interaction.
- Would we address the particular platform selected by the individual and conformity with attitude would be hardly observable.
- 10. In a seminal paper about social customs, Akerlof (1980) develops a model to explain how a social norm can subsist in equilibrium, even if it hurts each of the individual agents. The argument requires social interaction since it assumes that if an agent does not conform to the norm, then he/she is punished with a reduction of reputation. Social interaction (reputation) may thus be seen as the reason for the existence of otherwise unstable social pressures to conform. In the theoretical context of this paper, different lines of research have been developed as, for instance, the paper by Kübler (2001) focusing on the mechanism underlying the creation or destruction of social norms.
- 11. We follow Galam and Moscovici (1991) and the traditional literature in equilibrium statistical mechanics, e.g., Thompson (1972), on equilibrium derivation.
- 12. See also Blume and Durlauf (2002), Brock and Durlauf (2000), Durlauf (1997) and Ioannides (2001) for a similar methodology.
- Similar qualitative results are obtained under a normal distribution for h_i. Details available from the authors upon request.

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Rewriting the sum over states Z

In order to rewrite the expression (11) for Z in a more suitable way, we use the trivial identity

$$\exp\left(\frac{\alpha}{2}\right) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} \exp\left(-\frac{x^2}{2} + \sqrt{\alpha x}\right) dx,$$

with

$$\frac{\alpha}{2} = \frac{Jn}{ND} \left(\sum_{i=1}^{N} s_i \right)^2,$$

so that it follows that the sum over states Z can be written as

$$\begin{split} Z \; &=\; \sum_{\{s_i\}} \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} \exp\left[-\frac{x^2}{2} + \left(\sqrt{\frac{2Jn}{ND}}x + B\right) \sum_{i=1}^N s_i\right] dx \\ &=\; \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} \exp\left(-\frac{x^2}{2}\right) \left\{ 2\cosh\left[x\sqrt{\frac{2Jn}{ND}} + B\right] \right\}^N \,. \end{split}$$

Making the change of variables v = 2Jn/D and

$$\eta = x(\nu N)^{-1/2}$$

the expression for Z can be rewritten as

$$Z = \sqrt{\frac{\nu N}{2\pi}} 2^{N} \int_{-\infty}^{+\infty} \exp\left[-Nf(\eta)\right] d\eta$$

where

$$f(\eta) = \eta^2 \frac{\nu}{2} - \ln \cosh (n\nu + B).$$

Using the Laplace asymptotic method, we can now study the asymptotic probability properties of the mean statement m. In fact,

$$\lim_{N \to \infty} \frac{1}{N} ln \, \int_{-\infty}^{+\infty} \exp{[Nf(\eta)]} d\eta = \min_{\eta} \, f(\eta).$$

That is to say, asymptotically the sum over all states Z has its probabilistic mass fully concentrated over the configurations leading to the minimum value of f and thus satisfying the first-order conditions

$$\eta = \tanh (\eta \nu + B).$$