

# Collective Intelligence Under a Volatile Task Environment: a Behavioral Experiment Using Social Networks and Computer Simulations

Tatsuya Kameda (✉ [tkameda@l.u-tokyo.ac.jp](mailto:tkameda@l.u-tokyo.ac.jp))

University of Tokyo

Aoi Naito

University of Tokyo

Naoki Masuda

University at Buffalo, State University of New York

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## Research Article

### Keywords:

**Posted Date:** January 13th, 2022

**DOI:** <https://doi.org/10.21203/rs.3.rs-1230730/v1>

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**Collective intelligence under a volatile task environment:**

**A behavioral experiment using social networks and computer simulations**

Aoi Naito<sup>1,2</sup>, Naoki Masuda<sup>3,4</sup> and Tatsuya Kameda<sup>1,5,6\*</sup>

<sup>1</sup>Department of Social Psychology, The University of Tokyo, Tokyo, Japan

<sup>2</sup>Japan Society for the Promotion of Science, Tokyo, Japan

<sup>3</sup>Department of Mathematics, University at Buffalo, State University of New York, NY, USA

<sup>4</sup>Computational and Data-Enabled Sciences and Engineering Program, University at Buffalo,  
State University of New York, NY, USA

<sup>5</sup>Brain Science Institute, Tamagawa University, Tokyo, Japan

<sup>6</sup>Center for Experimental Research in Social Sciences, Hokkaido University, Hokkaido, Japan

\*Corresponding author at Department of Social Psychology, The University of Tokyo, 7-3-1 Hongo, Bunkyo-ku, Tokyo 113-0033, Japan. Email address: [tkameda@l.u-tokyo.ac.jp](mailto:tkameda@l.u-tokyo.ac.jp) (T. Kameda)

22 **Abstract**

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23 Collective intelligence in our highly-connected world is a topic of interdisciplinary interest.

24 Previous research has demonstrated that social network structures can affect collective

25 intelligence, but the potential network impact is unknown when the task environment is

26 volatile (i.e., optimal behavioral options can change over time), a common situation in

27 modern societies. Here, we report a laboratory experiment in which a total of 250 participants

28 performed a “restless” two-armed bandit task either alone, or collectively in a centralized or

29 decentralized network. Although both network conditions outperformed the solo condition,

30 no sizable performance difference was detected between the centralized and decentralized

31 networks. To understand the absence of network effects, we analyzed participants’ behavior

32 parametrically using an individual choice model. We then conducted exhaustive agent-based

33 simulations to examine how different choice strategies may underlie collective performance

34 in centralized or decentralized networks under volatile or stationary task environments. We

35 found that, compared to the stationary environment, the difference in network structure had a

36 much weaker impact on collective performance under the volatile environment across broad

37 parametric variations. These results suggest that structural impacts of networks on collective

38 intelligence may be constrained by the degree of environmental volatility.

39

## 40 **Introduction**

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41 Collective intelligence is an emergent phenomenon whereby a group of individuals  
42 provide a better solution to a cognitive problem than any single individual can<sup>1,2</sup>. Since  
43 Francis Galton's demonstration that a simple statistical aggregation of lay people's numeric  
44 estimates outperformed experts' individual estimates<sup>3</sup>, collective intelligence has attracted  
45 broad interest across social<sup>4-6</sup>, biological<sup>7-9</sup> and information sciences<sup>10,11</sup>.

46 Research on human group decision-making has revealed several key factors  
47 underlying collective intelligence<sup>1</sup>. One critical factor is the degree of mutual independence  
48 between members. Previous laboratory studies using the Galtonian paradigm have often  
49 asked participants to independently provide estimates of a target quantity (e.g., the number of  
50 marbles in a jar) first, then aggregated them statistically into a collective estimate to compare  
51 its accuracy with the best individual's estimate. Aggregation via mode<sup>12,13</sup>, mean<sup>14,15</sup>, or  
52 median<sup>16</sup> typically outperforms the best individual in the group. Theories explaining  
53 mechanisms of such collective intelligence, including the Condorcet jury theorem in social  
54 sciences<sup>13,17</sup>, the many wrongs principle<sup>18</sup>, and the information center hypothesis<sup>19</sup> in biology,  
55 all agree that cancellation of individual informational errors via aggregation underpins  
56 improved decision-making accuracy at the group level. In real life, however, it is implausible  
57 to assume that people's judgements are independent from each other, particularly in modern  
58 societies where people are connected closely and influence each other through various  
59 information and communication technologies. Indeed, available evidence remains equivocal  
60 about when and how social influence through interaction can yield collective intelligence  
61 above and beyond the mere aggregation of independent inputs, with some studies reporting  
62 no or negative impacts<sup>20-22</sup>, while others report positive impacts<sup>6,23</sup>.

63           Becker and colleagues pointed out that social network structure may serve as an  
64 important mediator of the emergence of collective intelligence in the real world<sup>24</sup>. In their  
65 experiments, differences in distributions of members' interaction opportunities between  
66 centralized and decentralized networks had a large impact on the average accuracy of  
67 individual estimates. In the decentralized network, individuals generally improved their  
68 estimates by observing the estimates of direct neighbors. On the other hand, in the centralized  
69 network, the average accuracy of individual estimates depended critically on the performance  
70 of the person who occupied the single node (which we will call the central node), which had  
71 far more connections than the other nodes (which we will call the peripheral nodes). Other  
72 recent studies also demonstrated that social network structure can affect collective  
73 intelligence by constraining patterns of social influence<sup>25-27</sup>. However, it still remains unclear  
74 how such network effects are underpinned by micro-level decision processes of the  
75 individuals inhabiting the network, who may adjust their strategies depending on the task<sup>28</sup>.

76           To shed light on such computational processes that may underlie individual decision  
77 making in the network, we focus on a situation where people work collectively on a  
78 temporally volatile task. Here, temporal volatility means that the decision environment and  
79 optimal choice behavior are not stationary but can change over time, as is often the case in  
80 political, economic, and natural situations. We conjecture that, in a volatile environment,  
81 decision makers must use social information more carefully than in a stationary  
82 environment<sup>29</sup>. In a stationary decision environment (e.g., estimating the weight of an ox as  
83 investigated in Galton, 1907), group-level aggregation often cancels out random noise in  
84 individual estimates<sup>16,18</sup>. Hence, using social information generally helps to refine an  
85 individual's estimate, particularly in a large group<sup>5,13</sup>. On the other hand, this is not

86 necessarily the case in a volatile environment, where social information can become outdated  
87 due to subsequent changes in the environment. Thus, individuals must flexibly adjust their  
88 decision strategy according to the degree of volatility. Specifically, in volatile environments,  
89 they may need to decrease reliance on social information and increase the weight given to  
90 individual learning<sup>29-33</sup>.

91 In this study, we examined the emergence of collective intelligence in different social  
92 network structures in a volatile task setting. We conjectured that decision makers would  
93 decrease their reliance on social information in the volatile environment as compared to the  
94 static environment, and that, as a result, the impacts of different social network structures on  
95 collective intelligence, which have been repeatedly observed in the previous research using  
96 static tasks, may be lessened. Here, we tested this conjecture by combining a behavioral  
97 experiment and agent-based simulations.

98 First, we examined the effect of network structure using a laboratory experiment in  
99 which participants worked collectively on a modified version of the two-armed bandit task  
100 (“restless” two-armed bandit<sup>33,34</sup>). In this laboratory task, participants repeatedly chose  
101 between two “slot machines” and obtained rewards from their individual choices (Fig. 1a).  
102 We introduced volatility by changing the mean reward of one slot machine several times over  
103 the trials (Fig. 1b). As in the previous study<sup>24</sup>, we implemented two networks composed of  
104 10 nodes in the laboratory — centralized and decentralized, in terms of the degree  
105 distribution of the nodes (i.e., the number of neighbors that each node has). Participants also  
106 performed the task individually, which provided a baseline performance (Fig. 1c). Besides  
107 comparing performance across the three conditions, we also introduced a decision model  
108 inspired by a standard reinforcement learning model<sup>33,35-37</sup>. This modeling approach allowed

109 us to assess the decision strategies of each participant in each network under the volatile  
110 environment.

111         Next, we conducted a series of agent-based simulations to explore the robustness of  
112 our behavioral results for different task settings. We compared the performance patterns  
113 observed under the volatile environment (the restless two-armed bandit task) and those under  
114 the stationary environment (the regular two-armed bandit task). We explored possible  
115 interaction of the network structure (centralized vs. decentralized) and the task environment  
116 (volatile vs. stationary) using simulations in which we systematically varied the parameter  
117 values of the individual decision model.

118

## 119 **Results**

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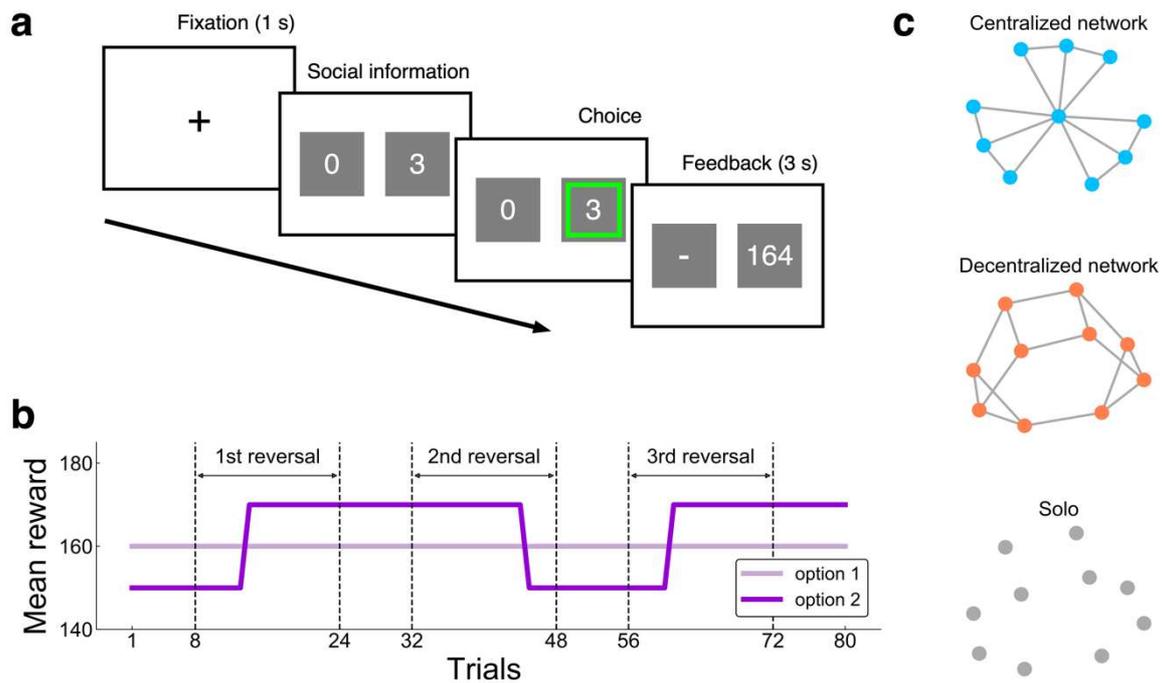
### 120 Behavioral experiment

121 In each laboratory session, ten participants worked on a restless two-armed bandit  
122 task. Participants chose between two “slot machines” and obtained rewards from their  
123 individual choices repeatedly over a total of 80 trials (Fig. 1a). The total number of trials was  
124 unknown to the participants. As shown in Fig. 1b, the mean reward from one “slot machine”  
125 (hereafter option) changed during the 80 trials, whereas the mean reward from the other  
126 option was held constant throughout the 80 trials. Participants were initially informed that the  
127 relative monetary rewards of the two slot machines would change over trials but were not  
128 informed about how often or when. Accordingly, participants had to repeatedly consider  
129 which slot machine would be better during the 80 trials to maximize their total reward.

130 In each laboratory session, we ran three within-participant conditions: the solo,  
131 centralized network, and decentralized network conditions (Fig. 1c). We counterbalanced the  
132 order of the three conditions across sessions. In the solo condition, the participants performed  
133 the task alone without information about others’ choices. In the centralized and decentralized  
134 network conditions, the participants were randomly assigned to the 10 nodes of each network.  
135 In each trial except the first, the participants in the network conditions were provided with  
136 social information in the form of the count of their immediate neighbors who had chosen  
137 each of the two options in the preceding trial. The participants received this social  
138 information before making choices in the current trial (Fig. 1a). The participants had no  
139 bird’s-eye knowledge about the network structure and remained anonymous to each other  
140 throughout the experiment. The total number of edges was equal between the centralized and  
141 decentralized networks. In the decentralized network, the number of neighbors was identical

142 (= 3) for all 10 nodes. In the centralized network, one central node had 9 neighbors, and the  
143 other nine peripheral nodes had either 2 or 3 neighbors (Fig. 1c; see Methods).

144



145

146 **Fig. 1 | Design of the behavioral experiment. (a)** Flow within each trial. The two shaded  
 147 boxes on the display represent two choice options (“slot machines”). In the two network  
 148 conditions (panel (c)), participants were first shown the frequencies of their immediate  
 149 neighbors who had chosen each option in the last trial. In this example, the participant had  
 150 three neighbors, all of whom had chosen option 2. No social information was provided in the  
 151 solo condition. Each participant then proceeded to the choice stage, made their choice, and  
 152 the chosen option was highlighted with the green frame. In the present example, the  
 153 participant chose option 2 in the current trial, and received a reward (164 points) in the  
 154 feedback stage. This process was repeated for a total of 80 trials in each condition. **(b)** Time  
 155 course of the mean reward of the two options. In this example, the mean reward from option  
 156 1 was constant, whereas that from option 2 changed three times during the 80 trials. In option  
 157 2, we generated the timings of the change randomly from a uniform distribution, with the  
 158 restriction that the first reversal in the relative payoffs of the two options occurred between

159 the 8th and the 24th trials, the second reversal between the 32nd and the 48th trials, and the  
160 third reversal between the 56th and 72nd trials. (c) Three conditions in the experiment. The  
161 order of the three conditions was counterbalanced across laboratory sessions.

162

163           **Overall performance.** We defined a participant's overall performance in each  
164 condition as the number of trials (out of 80) in which the participant selected the option with  
165 the larger mean reward. We first compared the participants' performance in the three  
166 conditions using a binomial GLMM (see Methods for details). Figure 2a indicates that the  
167 participants performed better in the two network conditions than in the solo condition on  
168 average ( $z = 2.97, p < 0.05$  for the centralized network;  $z = 3.99, p < 0.05$  for the  
169 decentralized network). This result confirms that opportunities for social learning improved  
170 collective performance in the volatile environment, which is in line with the results of  
171 previous studies using stationary environments<sup>24,26,38</sup>. However, no significant difference was  
172 detected between the centralized and decentralized network conditions ( $z = 1.02, p = 0.31$ ).  
173 Figure 2b further indicates that the number of neighbors of a participant in the centralized  
174 network (2, 3, or 9; see Fig. 1c) had no significant impact on performance ( $z = 0.03, p =$   
175  $0.57$ ). These behavioral results suggest that social-learning opportunities improved collective  
176 performance under the volatile environment as well, but that its effect was not dependent on  
177 the network structure or the number of neighbors (or position in the network) for each  
178 participant.

179

180           **Individual participants' decision strategies.** To examine more closely how social  
181 information affected participants' decisions, we analyzed their trial-by-trial behaviors using  
182 the following choice model<sup>33–35,39</sup>. We assume that participant  $i$  chooses option 1 and option 2  
183 at trial  $t$  with probability  $P_{i,1,t}$  and  $1 - P_{i,1,t}$ , respectively. We also assume that  $P_{i,1,t}$  is a  
184 weighted sum of two conditional choice probabilities, one using social information, and the

185 other using participant  $i$ 's own past experience (i.e., reinforcement learning implemented as  
186 Q-learning):

187

$$P_{i,1,t} = \gamma P_{i,1,t}^{soc} + (1 - \gamma) P_{i,1,t}^{rein}, \quad (1)$$

188

189 where  $\gamma \in [0, 1]$ . In Eq. (1), we assume that  $P_{i,1,t}^{soc}$  (i.e., the choice probability conditioned on  
190 the participant using social information) increases monotonically with the number of the  
191 neighbors of  $i$  choosing option 1 in the  $(t-1)$ th trial (see Eqs. (2) and (3) in Methods). This  
192 part of the model represents a social learning mechanism. We also assume that  $P_{i,1,t}^{rein}$  (i.e., the  
193 choice probability conditioned on the participant using their own past experience) follows a  
194 standard reinforcement learning model<sup>40</sup> (see Eqs. (4) and (5) in Methods).

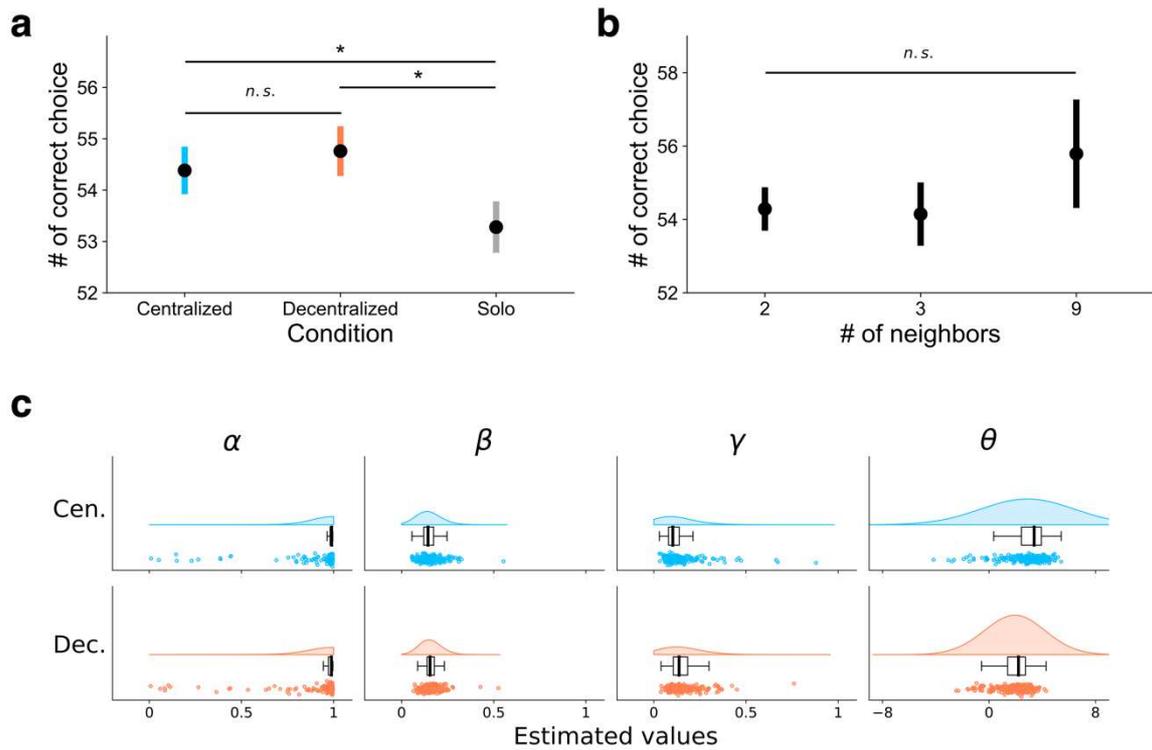
195 Under these assumptions, the model has four parameters, denoted by  $\alpha$ ,  $\beta$ , and  $\theta$ ,  
196 besides the aforementioned  $\gamma$  that regulates the weighting between social information and  
197 past experience (see Methods for details). In the social learning part of the model (Eqs. (2)  
198 and (3)),  $\theta$  represents conformity bias<sup>41</sup> such that a participant with a larger  $\theta$  favors the  
199 option chosen by the majority in the last trial disproportionately more than expected from its  
200 proportion among neighbors. In the reinforcement-learning part of the model (Eqs. (4) and  
201 (5)),  $\alpha$  specifies the learning rate, i.e., the speed at which the participant updates the value of  
202 the selected option<sup>42</sup>, and  $\beta$  reflects the amount of noise when the participant makes a choice,  
203 also known as the “inverse temperature” parameter<sup>43</sup>.

204 We first compared our model (which we refer to as the full model hereafter) and four  
205 sub-models with reduced sets of parameters to identify the best model that predicted the  
206 behavioral data (see Supplementary Information for details). We fitted all candidate models

207 using a hierarchical Bayesian model-fitting method (HBM), with which we estimated the  
208 parameter values for the individual participants by drawing them from a group-level  
209 distribution that constrained the range of each parameter for the individual participants. This  
210 procedure allowed us to simultaneously estimate the group-level estimates of the parameters  
211 and the estimates for the individual participants. We compared the five models by their  
212 widely applicable information criterion (WAIC) values. In line with the previous  
213 literature<sup>33,34</sup>, we found that the full model provided the best fit to the behavioral data in  
214 terms of the WAIC (see Supplementary Table S2). To assess the fit of the full model, we  
215 endowed all agents with the group-level means of the four estimated parameters and ran  
216 agent-based simulations under the same setup as in the behavioral experiment. We found that  
217 the two network conditions yielded similar mean performance values and that the mean  
218 performance under these two conditions was larger than under the solo condition (see  
219 Supplementary Fig. S1), qualitatively replicating the behavioral results. Therefore, we used  
220 the full model in the following analyses and agent-based simulations.

221         The HBM allowed us to directly compare parameter values between the two network  
222 conditions through the estimation of the group-level parameters in each condition. For each  
223 of the four group-level parameters, the distribution was not significantly different between  
224 the centralized and decentralized network conditions, as summarized in Table 1. To further  
225 support this result, Fig. 2c shows the estimate of the four parameters for each individual and  
226 their posterior distributions in each of the two network conditions. We also found that, for the  
227 individual participants, all four parameters were significantly correlated between the two  
228 network conditions, although the correlation values were small except for  $\alpha$  ( $\alpha$ :  $r = 0.61$ ,  $p =$   
229  $0.00$ ;  $\beta$ :  $r = 0.27$ ,  $p = 0.00$ ;  $\gamma$ :  $r = 0.16$ ,  $p = 0.01$ ;  $\theta$ :  $r = 0.21$ ,  $p = 0.00$ ; the Pearson's

230 correlation coefficient and its p value are denoted by  $r$  and  $p$ , respectively; see Supplementary  
231 Fig. S1). This result implies that the participants adopted significantly similar decision  
232 strategies under the two network conditions.  
233



234

235 **Fig. 2 | Results from the behavioral experiment. (a)** Mean performance (i.e., the number of

236 trials in which a participant chose the option with the larger mean reward) in the three

237 conditions. The filled circle indicates the mean. The error bar indicates the standard error of

238 the mean. \*  $p < 0.05$ . **(b)** Mean performance of the participant conditioned on the number of

239 neighbors (2, 3, or 9) in the centralized network condition. **(c)** Results of parameter

240 estimations. The probability density functions are those of the group-level parameters

241 estimated by the HBM. Each circle represents the estimate for one participant. Box plots

242 show five-number summaries of the distributions; these quantities are the first quartile ( $Q_1$ ),

243 the median, the third quartile ( $Q_3$ ), the minimum without outliers ( $Q_1 - 1.5 \times \text{IQR}$ ), and the

244 maximum without outliers ( $Q_3 + 1.5 \times \text{IQR}$ ), where  $\text{IQR} = Q_3 - Q_1$ . We abbreviated the

245 centralized and decentralized networks as Cen. and Dec., respectively.

246

247 **Table 1 | Mean and 95% confidence intervals of the posterior distributions of group-**  
 248 **level parameter values.** The upper rows in each cell show the mean values, and the lower  
 249 rows show the 95% confidence intervals (CIs). When the interval does not cross zero, the  
 250 parameter is significantly different between the two conditions.

	Network		Difference
	Centralized	Decentralized	
$\alpha$ (i.e., learning rate)	0.996 [0.993, 0.999]	0.996 [0.992, 0.999]	0.000 [-0.007, 0.008]
$\beta$ (i.e., inverse temperature)	0.139 [0.129, 0.150]	0.151 [0.140, 0.161]	-0.011 [-0.025, 0.005]
$\gamma$ (i.e., social learning weight)	0.094 [0.071, 0.117]	0.128 [0.103, 0.152]	-0.034 [-0.066, 0.0003]
$\theta$ (i.e., conformity coefficient)	3.08 [1.472, 4.696]	1.95 [1.336, 2.558]	1.137 [-0.634, 3.068]

251

252

## 253 Agent-based simulations

254 Thus far, the behavioral experiment and the model analyses have yielded two major  
255 results. First, social learning opportunities improved collective performance. Second, the two  
256 network conditions (centralized and decentralized) revealed no sizable difference in terms of  
257 the collective performance and the values of the estimated decision parameters under the  
258 volatile task. The latter result is in stark contrast to the results of previous studies of  
259 stationary tasks<sup>24,26</sup>. In these previous studies, participants who worked collectively on  
260 stationary tasks (e.g., estimating a target numerical quantity) exhibited different group  
261 performance depending on the network structure (centralization<sup>24</sup>; efficiency<sup>26</sup>).

262 To further investigate the effects of the network structure, task environment, and the  
263 individual participant's choice strategies (i.e., how to combine social information and past  
264 experience) on collective performance, we carried out a series of agent-based simulations.

265

### 266 *Comparing the volatile and stationary environments for the effect of network*

267 *centralization on collective performance.* We assessed how the participants' behavior in the  
268 volatile task in our experiment may relate to behavior when the task is stationary. We note  
269 that a previous experimental study with a stationary task used the same centralized and  
270 decentralized networks as those in the present study<sup>24</sup>. We implemented the stationary task  
271 using a two-armed bandit task with a fixed mean reward for each option:  $150 \pm 10$  (mean  $\pm$   
272 std) for option 1 and  $160 \pm 10$  for option 2. In the simulations of the volatile task, we used the  
273 same task settings as in the behavioral experiment (Fig. 1b). Each agent was assumed to  
274 independently select either option with the same probability (i.e.,  $P_{i,1,1} = P_{i,2,1} = 1/2$ ) in the  
275 first trial, and then obeyed the full model in the remaining 79 trials.

276 We compared the mean performance of the agents between the centralized and  
277 decentralized networks (Fig. 1c), under the stationary and volatile environments and for  
278 various parameter values of the individual choice model (Eqs. (1)-(5)). Of the four  
279 parameters of our full model, we focused on  $\alpha$  (the rate of learning from the agent's own  
280 experience) and  $\gamma$  (reliance on social learning). To recall, when  $\alpha \in [0, 1]$  is large, an agent  
281 updates the Q-value for each option rapidly (Eq. (4)). When  $\gamma \in [0, 1]$  is large, an agent tends  
282 to rely on other agents' decisions in the preceding round (Eq. (1)). In the social learning  
283 literature, people are known to adjust these two parameters in response to whether the task is  
284 volatile or stationary<sup>29-32</sup>. Accordingly, we scanned the full range of both parameters, i.e.,  
285 from 0 to 1 with a step size of 0.1, yielding a total of 121 (= 11×11) combinations of the  
286 parameter values. We assigned the same  $\alpha$  and  $\gamma$  values to all agents. We ran 1,000  
287 simulations for each of the 121 combinations of the parameter values, each network  
288 (centralized and decentralized), and each task environment (volatile and stationary). Then, we  
289 calculated the average of the collective performance over the 1,000 simulations for each  
290 combination of the  $\alpha$  and  $\gamma$  values. For the other two parameters (i.e.,  $\beta$  and  $\theta$ ), we used the  
291 population mean of the estimates observed from the experiment (Table 1), which we averaged  
292 over the two network conditions. We also ran a full factorial (11×11×11×11) simulation by  
293 varying the values of all four parameters to check the robustness of the following results (see  
294 the Additional Simulations section in Supplementary Information).

295 The mean performance of the 10 agents in the volatile and stationary environments  
296 are shown in Figs. 3a and 3b, respectively. In each figure, the left panel shows the results for  
297 the centralized network, the middle panel for the decentralized network, and the right panel

298 for the performance ratio defined by the performance of the decentralized network divided by  
299 that of the centralized network. We make the following three observations.

300 First, not surprisingly, for both networks, the mean performances under the volatile  
301 environment (see the left and middle panels in Fig. 3a) were generally lower than those under  
302 the stationary environment (see the left and middle panels in Fig. 3b; see also Supplementary  
303 Fig. S2).

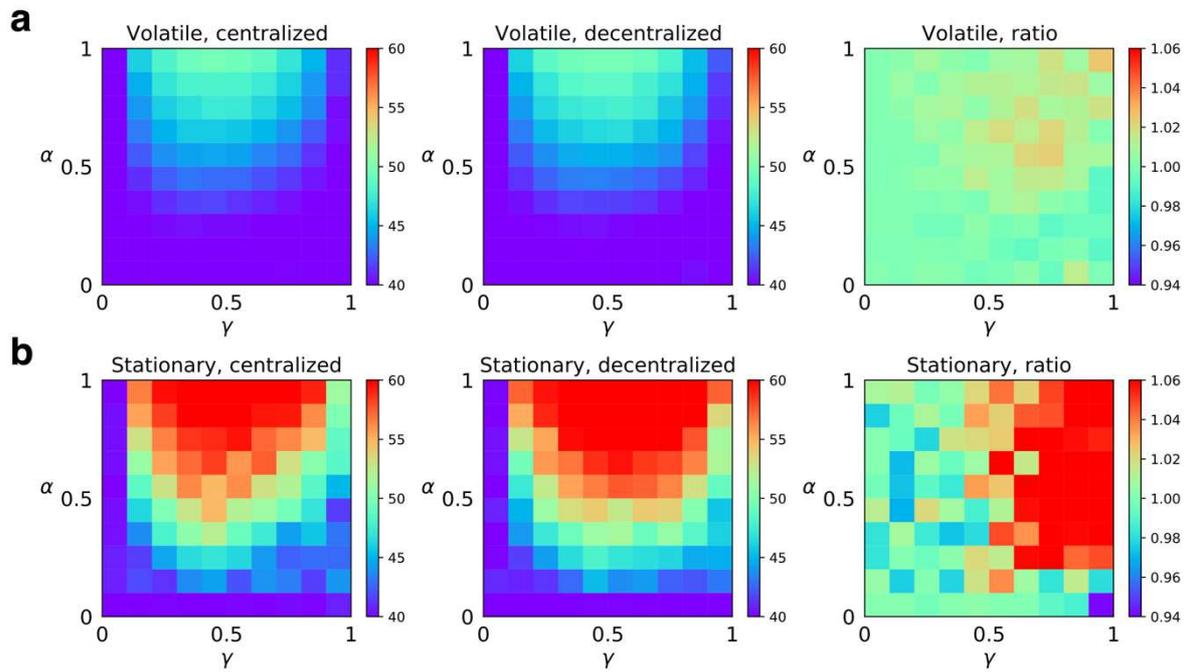
304 Second, in both volatile and stationary environments, and in both centralized and  
305 decentralized networks, the mean performance was large when  $\alpha$  was large and  $\gamma$  was  
306 intermediate. This result suggests that the combination of relatively rapid value-updating (i.e.,  
307 a large  $\alpha$  value) and a roughly equal frequency of using social learning and individual  
308 learning (i.e., an intermediate  $\gamma$  value) enhances collective performance. In the behavioral  
309 experiment with the volatile task, we observed that the group-level mean of  $\alpha$  was  
310 approximately equal to 0.996 for both centralized and decentralized networks and that the  
311 group-level means of  $\gamma$  were 0.094 and 0.128 for the centralized and decentralized network,  
312 respectively (see Table 1). Therefore, according to our simulation results, participants in the  
313 experiment could have improved their performances slightly if they had relied more on social  
314 information, both in the centralized and decentralized networks. Nonetheless, we point out  
315 that their actual performances were fairly good, if not optimal, as shown in the comparison  
316 with the full-factorial simulation; see Supplementary Fig. S2.

317 Third, the simulations revealed different magnitudes of the network effect between  
318 the volatile and stationary tasks, as shown in the right panels of Figs. 3a and 3b. The figures  
319 show the ratio of the performance in the decentralized network to that in the centralized  
320 network. A ratio far from 1 implies that the impact of the network structure on collective

321 performance is large. We find that the network structure has a much weaker impact on  
322 collective performance (i.e., the ratio is closer to 1) under the volatile environment (see the  
323 right panel in Fig. 3a) than the stationary environment (see the right panel in Fig. 3b) in a  
324 broad parameter region. See also Supplementary Fig. S2 for the same observation in the full-  
325 factorial simulation. Furthermore, in the volatile environment, the impact of the network  
326 structure is negligible for small  $\gamma$  values. This numerical result is consistent with the results  
327 of our behavioral experiment, in which most participants relied little on social information,  
328 yielding small  $\gamma$  values (see the distribution of  $\gamma$  in Fig. 2c), and the collective performance  
329 was negligibly different between the centralized and decentralized networks.

330         Taken together, these simulation results may provide a possible explanation for the  
331 lack of sizable difference in terms of collective performance between the centralized and  
332 decentralized networks in the behavioral experiment under the volatile task (Fig. 2a), in  
333 contrast to the sizable network effect reported in the previous study<sup>24</sup> using a stationary task.

334



335

336 **Fig. 3 | Results of agent-based simulations.** Mean performance for the two network

337 conditions in (a) the volatile task environment and (b) the stationary task environment. In

338 both task environments, we ran 1,000 simulations for each value of  $\alpha$  and  $\gamma$ . The left panel

339 shows the mean performance in the centralized network, the middle panel shows that in the

340 decentralized network, and the right panel shows the ratio of the performance in the

341 decentralized network to that in the centralized network.

342

## 343 **Discussion**

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344 A volatile task environment, in which changes occur often and the optimal behavior  
345 “yesterday” may not be even appropriate anymore, is a characteristic feature of many social,  
346 economic, and political domains. At the same time, rapid advancement of communication  
347 technologies has been modifying people’s connectivity in various networks. Understanding  
348 how collective intelligence may emerge under such volatile environments in relation to social  
349 network structures is thus a practical concern. Here, we approached this question using a  
350 laboratory behavioral experiment, statistical modeling of behavioral data, and agent-based  
351 simulations.

352 In the behavioral experiment, participants worked on a restless two-armed bandit task  
353 either alone, or collectively in a centralized or decentralized network. We found that,  
354 although the benefits of collective intelligence emerged in the networks compared to the solo  
355 situation, no sizable performance difference was detected between the centralized and  
356 decentralized networks (Fig. 2a). Using an individual decision model inspired by a standard  
357 reinforcement learning model<sup>33,35,37</sup>, we observed that distributions of the behavioral  
358 parameters were indistinguishable between the centralized and decentralized network  
359 conditions (Fig. 2c). This absence of network effect is in stark contrast to the results of  
360 previous studies in which participants working on stationary tasks showed different group  
361 performance depending on the network structure (on centralization<sup>24</sup>, and on efficiency<sup>26</sup>).

362 To understand this discrepancy between volatile and stationary task environments, we  
363 conducted a series of agent-based simulations. In the numerical simulations, we focused on  
364 possible interactions of the environment (volatile vs. stationary), network structure  
365 (centralized vs. decentralized), and individual choice strategies (how to use social  
366 information and past experience). The simulations led to three main observations (Figs. 3a

367 and 3b). Firstly, irrespective of network centralization, collective performance was generally  
368 better in the stationary case than in the volatile case. Secondly, again irrespective of network  
369 centralization, the combination of relatively rapid value-updating through the agent's own  
370 experience (i.e., a large  $\alpha$  value) and roughly equally weighted mixtures of social learning  
371 and individual learning (i.e., an intermediate  $\gamma$  value) yields superior collective performance.  
372 Lastly, the difference in centralization of the network has a much weaker impact on collective  
373 performance in the volatile environment (Fig. 3a right) than in the stationary environment  
374 (Fig. 3b right) across a broad parameter region (see also Supplementary Fig. S2).

375         The past behavioral studies that employed the “restless” multi-armed bandit task<sup>33,34,44</sup>  
376 have consistently shown that groups can perform better than solo individuals. Emergence of  
377 such collective intelligence through interaction was replicated consistently in the present  
378 behavioral experiment as well as in the agent-based simulations. These consistent patterns  
379 confirm that opportunities for social learning are indeed beneficial not only in the stationary  
380 task but also in the volatile task. However, our results suggest that the known effect of  
381 network structure (e.g., centralization) on collective performance may be quite limited in  
382 volatile task environments.

383         Several questions remain unanswered in the current study.

384         Firstly, we tested collective performance only under a volatile task environment in the  
385 behavioral experiment. While our simulation results suggested that the difference in network  
386 centralization could impact collective performance more under the stationary task than the  
387 volatile task, we did not provide empirical evidence of this finding. Although the impacts of  
388 network structure in stationary tasks have been documented<sup>24,26</sup>, it is desirable to replicate

389 such a network effect directly in an experiment using the two-armed bandit task with the  
390 fixed mean rewards as used in the simulation.

391 Secondly, our reinforcement learning model is an arbitrary choice. It could be  
392 replaced with other models such as Bayesian learning<sup>45</sup>. Although we conjecture that  
393 different statistical modeling would yield similar observations in both behavioral and  
394 numerical experiments, it would be worthwhile to conduct a robustness check with other  
395 learning algorithms.

396 Lastly, it remains unknown whether and how collective intelligence may be improved  
397 if individuals are allowed to modify their connections to other individuals. To our knowledge,  
398 empirical research on the relationship between collective intelligence and dynamic formation  
399 of social networks has begun only recently. For example, using a perceptual decision-making  
400 task, Almaatouq *et al.* (2020) has shown that individuals strengthened their connections with  
401 competent individuals and improved their performances<sup>46</sup>. As seen in Almaatouq *et al.*  
402 (2020), understanding how implicit or explicit coordination may facilitate efficient  
403 aggregation of inputs from members with different skills or expertise is becoming a key  
404 agenda in research on group decision making. Yet, the ways in which dynamic formation of  
405 networks in collective decision-making tasks<sup>46-49</sup>, including networking with artificial bots in  
406 human-machine ensembles<sup>50,51</sup>, may interact with adjustments of individual-level decision  
407 strategies remains largely unexplored. Given the high fluidity of communication patterns in  
408 modern networks through mobility and advanced technologies<sup>52-54</sup>, addressing these  
409 questions should be important not only theoretically but also to help address urgent societal  
410 problems, including the spread of infectious disease, destructive political propaganda, and  
411 unfounded or malicious rumors, all of which are impacting people's welfare in the digital era.

412

## 413 **Methods**

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### 414 **Participants**

415           A total of 250 undergraduate students (183 males and 67 females; mean  $\pm$  s.d. age:  
416 20.76  $\pm$  2.12 years) participated in the behavioral experiment. We recruited 130 participants  
417 at random from the subject pool of Hokkaido University (Hokkaido, Japan) and 120  
418 participants from the University of Tokyo (Tokyo, Japan). The experiment was approved by  
419 the Ethics Committee of Hokkaido University and the Ethics Committee of the University of  
420 Tokyo. Written informed consent was obtained from each participant before the experiment.

421

### 422 **Experimental procedure**

423           There were a total of 25 laboratory sessions with 10 participants each. Upon arrival,  
424 participants were seated in a semi-private cubicle with a computer terminal connected  
425 through a local area network. All instructions were displayed on a computer monitor and  
426 were simultaneously read aloud by the Japanese voice synthesizer software “Voice  
427 Sommelier Neo” (Hitachi Solutions Create, Ltd.). No direct communication was allowed  
428 between participants, who remained completely anonymous to each other throughout the  
429 experiment. A laboratory session lasted about 90 minutes. We developed the code to run the  
430 experiments using Python and the Psychopy<sup>55</sup> package.

431           In each laboratory session, there were three within-participant conditions: the solo,  
432 centralized network, and decentralized network conditions (see Fig. 1c for a schematic  
433 illustration). Ten participants worked on the restless two-armed bandit task over 80 trials  
434 under each of the three conditions, for a total of 240 trials per session. We counterbalanced

435 the order of the three conditions according to a  $3 \times 3$  Latin square design (see Supplementary  
436 Table S1). Participants were asked to choose between two options (“slot machines”) to  
437 maximize their individual cumulative reward over the 80 trials. The exact number of trials in  
438 each condition was not known to the participants in advance.

439 As shown in Fig. 1a, each trial started with the presentation of a crossbar on the  
440 display for 1 second. Next, two boxes representing the two options appeared on the display,  
441 one on the left side and the other on the right side. Participants chose either box by pressing a  
442 corresponding key on a keyboard. The selected option was highlighted by a green frame,  
443 followed by the reward from the choice whose value appeared on the display for 3 seconds,  
444 after which the next trial started.

445 In each trial, we generated a reward for each participant by independently drawing a  
446 value from a normal distribution, rounding it up to an integer value if it was positive, and  
447 truncating it to 0 if negative. The two options had different means but the same standard  
448 deviation (= 10 points). For one option, which we refer to as option 1, we fixed its mean  
449 reward at 160 points., while the mean reward for the other option, which we refer to as option  
450 2, switched between 150 and 170 points three times during the 80 trials. At the start of the  
451 experiment under each condition, we randomly determined which of the two options was  
452 displayed to the left or right on the display with equal probability (i.e.,  $1/2$ ), which remained  
453 the same for all participants throughout the 80 trials. For option 2, the first switch occurred in  
454 a trial that we uniformly randomly selected between the 8th and the 24th trial (i.e.,  
455 probability  $1/17$  each), the second switch between the 32nd and the 48th trial, and the third  
456 switch between the 56th and 72nd trial (see Fig. 1b). We told the participants in advance that  
457 the relative average profitability of the two options would be reversed several times over the

458 trials. However, they were not informed of the total number of trials, the distributions of the  
459 reward, when and how often the reversals would occur, or the exchange rate of the  
460 accumulated points for compensation.

461 For compensation, we used different schemes between Hokkaido University and the  
462 University of Tokyo due to regional hourly wage differences. Participants from Hokkaido  
463 University were paid 1,182 JPY on average (max: 2,000; min: 1,000) and participants from  
464 the University of Tokyo were paid 1,763 JPY on average (max: 2,500; min: 1,500).

465

## 466 Network structure

467 We assigned 10 participants in each laboratory session uniformly at random to the 10  
468 nodes of the network for the centralized and decentralized network conditions. We did not  
469 give the participants bird's eye knowledge about their network locations. In each trial, they  
470 were informed about the number of their immediate neighbors who had chosen each option in  
471 the preceding trial (Fig. 1a).

472 For the decentralized network condition, we used the configuration model to  
473 uniformly randomly wire edges such that each of the 10 nodes had exactly three edges. This  
474 network is known as a regular random graph. For the centralized network condition, we used  
475 a star-like network, which consisted of a single node, denoted by  $v$ , that was directly  
476 connected to all other nine nodes; each of the nine nodes had two or three neighbors  
477 including  $v$ . We uniformly randomly wired the nine nodes except for the edges formed with  $v$   
478 a la mode de the configuration model. Accordingly, the centralized and decentralized  
479 networks had the same numbers of nodes and edges, implying that the average number of  
480 neighbors per node was the same between the two networks.

481

## 482 Statistical analysis

483 We analyzed participant performance with a binomial generalized linear mixed model  
484 (binomial-GLMM). The dependent variable was the overall performance, i.e., the number of  
485 trials in which the participant selected the currently superior option. Fixed effects included  
486 those of the decentralized network condition (yes = 1 / no = 0) and the centralized network  
487 condition (yes = 1 / no = 0) against the solo (control) condition, and the number of neighbors  
488 in the network. We entered the participant ID and the group ID as random effects.

489

## 490 Computational model

491 We fitted the following choice model to each participant's behavioral data, separately  
492 for the two network conditions<sup>27,28,31</sup>. We denote the probability that participant  $i$  selects  
493 option 1 at trial  $t$  by  $P_{i,1,t}$ . We assume that  $P_{i,1,t}$  is a weighted average of two conditional  
494 choice probabilities, i.e.,

495

$$P_{i,1,t} = \gamma_i P_{i,1,t}^{soc} + (1 - \gamma_i) P_{i,1,t}^{rein} \quad (1)$$

496

497 where  $\gamma_i \in [0, 1]$ . Variables  $P_{i,1,t}^{soc}$  and  $P_{i,1,t}^{rein}$  represent the probability with which participant  $i$   
498 selects option 1 in the  $t$ th trial when using social information and when using past experience,  
499 respectively.

500 The participant was assumed to adopt a frequency-dependent copying strategy when  
 501 using social information<sup>33–35</sup>, with which the participant stochastically copies its neighbors’  
 502 choices. Specifically, we set

$$P_{i,1,t}^{soc} = \frac{(F_{i,1,t-1}+0.1)^{\theta_i}}{(F_{i,1,t-1}+0.1)^{\theta_i} + (F_{i,2,t-1}+0.1)^{\theta_i}}, \quad (2)$$

504  
 505 where  $F_{i,k,t-1}$  (with  $k = 1, 2$ ) is the number of participant  $i$ 's neighbors choosing option  $k$  in  
 506 the  $(t - 1)$ th trial ( $t \geq 2$ ). The probability that the  $i$ th participant using social information  
 507 selects option 2 in trial  $t$ , denoted by  $P_{i,2,t}^{soc}$ , is given by

$$P_{i,2,t}^{soc} = \frac{(F_{i,2,t-1}+0.1)^{\theta_i}}{(F_{i,1,t-1}+0.1)^{\theta_i} + (F_{i,2,t-1}+0.1)^{\theta_i}}. \quad (3)$$

509  
 510 It should be noted that  $P_{i,1,t}^{soc} + P_{i,2,t}^{soc} = 1$ . Parameter  $\theta_i \in (-\infty, \infty)$  quantifies participant  $i$ 's  
 511 conformity bias, which is also known as positive frequency dependence<sup>29</sup>. When  $\theta_i > 0$ , the  
 512 option chosen by more neighbors has a disproportionately greater influence on  $i$ 's choice. In  
 513 contrast, when  $\theta_i < 0$ , the option supported by fewer neighbors has a greater influence on  $i$ 's  
 514 choice. We added 0.1 to  $F_{i,1,t-1}$  and  $F_{i,2,t-1}$  in Eqs. (2) and (3) to allow the participant to  
 515 choose an option chosen by nobody in the preceding trial.

516 When using past experience, the participant is assumed to follow standard  
 517 reinforcement learning according to the Rescola-Wagner<sup>32</sup> rule. Let us denote by  $Q_{i,1,t}$  and  
 518  $Q_{i,2,t}$  the values of options 1 and 2 that the  $i$ th participant perceives at the  $t$ th trial,

519 respectively. When the  $i$ th participant selects option 1 in the  $(t-1)$ th trial, the value of option 1  
520 is updated by

521

$$Q_{i,1,t} = (1 - \alpha_i)Q_{i,1,t-1} + \alpha_i R_{i,1,t-1}, \quad (4)$$

522

523 where  $\alpha_i \in [0, 1]$  is the learning rate (i.e., the weight given to new experience) for the  $i$ th  
524 participant, and  $R_{i,1,t-1}$  is the reward that the  $i$ th participant obtained by selecting option 1 in  
525 the  $(t-1)$ th trial. In this case, we do not update  $Q_{i,2,t}$  (i.e.,  $Q_{i,2,t} = Q_{i,2,t-1}$ ). When the  
526 participant selects option 2 in the  $(t-1)$ th trial, we update  $Q_{i,2,t}$  in the same manner as in Eq.  
527 (4), and  $Q_{i,1,t}$  remains the same (i.e.,  $Q_{i,1,t} = Q_{i,1,t-1}$ ). We assumed that all participants had  
528 no prior preference for either option at the outset (i.e.,  $Q_{i,1,0} = 0$  and  $Q_{i,2,0} = 0$ ).

529 When the participant uses the reinforcement learning rule, the probability of choosing  
530 option 1 at trial  $t$  is assumed to follow the softmax rule given by

531

$$P_{i,1,t}^{rein} = \frac{\exp(\beta_i Q_{i,1,t})}{\exp(\beta_i Q_{i,1,t}) + \exp(\beta_i Q_{i,2,t})}, \quad (5)$$

532

533 where  $\beta_i \in (0, \infty)$ , called the inverse temperature or noise parameter, determines the amount  
534 of stochasticity in the choice on the basis of  $Q_{i,1,t}$  and  $Q_{i,2,t}$ . As  $\beta_i \rightarrow 0$ , the choice is  
535 independent of  $Q_{i,1,t}$  and  $Q_{i,2,t}$  such that the participant is maximally exploratory. As  $\beta_i \rightarrow \infty$ ,  
536 participant  $i$  always selects the option with the higher value such that the participant is  
537 maximally exploitative. Therefore,  $\beta_i$  regulates the individual's exploration tendency<sup>34</sup>.

538

539 Hierarchical Bayesian model-fitting (HBM)

540 Following examples in the literature<sup>33,56</sup>, we fit all candidate models using a  
541 hierarchical Bayesian model-fitting method (HBM). With HBM, we can estimate the  
542 parameter values for the individual participants by assuming that they are drawn from a  
543 common group-level distribution<sup>57,58</sup>. Therefore, this procedure allows us to simultaneously  
544 estimate the parameter values for the group and the individuals. The concept of the group-  
545 level distribution also enables us to directly compare the parameter estimates in the two  
546 network conditions.

547 As explained in the results section, we adopted the full model. For each condition,  $c$   
548 (centralized or decentralized network condition), we obtained  $R_{i,1,t-1}$  (the reward given to  
549 participant  $i$  on the  $(t - 1)$ th trial),  $Ch_{i,t}$  (the choice of participant  $i$  on the  $t$ th trial), and  
550  $F_{i,1k,t-1}$  (the number of  $i$ 's neighbors choosing option  $k$  in the  $(t - 1)$ th trial) from the  
551 behavioral data. For the sake of simplicity, we have omitted the subscript  $c$  and will continue  
552 to do so in the following text. There are four parameters per participant, namely,  $\alpha_i$ ,  $\beta_i$ ,  $\gamma_i$ ,  
553 and  $\theta_i$ . We estimate  $\alpha_i^*$  ( $-\infty < \alpha_i^* < \infty$ ),  $\gamma_i^*$  ( $-\infty < \gamma_i^* < \infty$ ), and  $\beta_i^*$  ( $-\infty < \beta_i^* < \infty$ ),  
554 which are defined by

555

$$\alpha_i = \frac{1}{1 + \exp(-\alpha_i^*)}, \quad (6)$$

556

$$\gamma_i = \frac{1}{1 + \exp(-\gamma_i^*)}, \quad (7)$$

557 and

$$\beta_i = \exp(\beta_i^*), \quad (8)$$

558

559 respectively, instead of  $\alpha_i$  ( $0 < \alpha_i < 1$ ),  $\gamma_i$  ( $0 < \gamma_i < 1$ ), and  $\beta_i$  ( $0 < \beta_i < \infty$ ) to stabilize  
 560 estimation of the parameters.

561 To estimate  $\alpha_i^*$ ,  $\beta_i^*$ ,  $\gamma_i^*$ , and  $\theta_i$ , we assumed Student's  $t$ -distributions for individual  
 562 random effects to accommodate outliers, because Student's  $t$ -distribution has a longer tail  
 563 than a normal distribution<sup>33</sup>. To estimate  $\alpha_i^*$ , for example, we used the following  
 564 reparameterization:

565

$$\alpha_i^* = \mu_{\alpha_i^*} + \nu_{\alpha_i^*} \varepsilon_i, \quad (9)$$

566

567 where  $\mu_{\alpha_i^*}$  is a group-level mean of  $\alpha_i^*$ , and  $\nu_{\alpha_i^*}$  is a group-level scale parameter<sup>33,56</sup>; we  
 568 estimated  $\mu_{\alpha_i^*}$  and  $\nu_{\alpha_i^*}$  separately for each network condition. In Eq. (9),  $\varepsilon_i$  is a standardized  
 569 individual-level random variable, which we drew from a Student's  $t$ -distribution with degrees  
 570 of freedom equal to 4, location parameter equal to 0, and scale parameter equal to 1. We drew  
 571  $\mu_{\alpha_i^*}$  from a normal prior distribution with mean 0 and standard deviation 5, and  $\nu_{\alpha_i^*}$  from a  
 572 half-normal prior distribution with mean 0 and standard deviation 3. We estimated  $\beta_i^*$ ,  $\gamma_i^*$ , and  
 573  $\theta_i$  in the same way. Therefore, there are eight group-level parameters (i.e., 4  $\mu$ s and 4  $\nu$ s) for  
 574 each network condition.

575

576 **Data availability**

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577 The data used in the current study is available from the corresponding author on  
578 reasonable request.

579

580

581 **References**

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## 708 **Acknowledgements**

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We thank W. Toyokawa for helpful feedback about the computational model analysis.

710 This study was supported by the Japan Society for the Promotion of Science (20J20900 to  
711 A.N. and JP16H0632 to T.K.), AFOSR European Office (FA9550-19-1-7024 to N.M.), and  
712 Japan Science and Technology Agency CREST (JPMJCR17A4 (17941861) to T.K.). We

713 appreciate support from the Center for Experimental Social Sciences at Hokkaido University  
714 and UTokyo Center for Integrative Science of Human Behavior.

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### 717 **Author contributions**

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718 A.N., N.M., and T.K. designed the study, discussed the methods and results, and wrote  
719 the manuscript. A.N. collected and analyzed the data. T.K. supervised the entire process of  
720 the study.

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### 723 **Additional Information**

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724 **Competing interests**

725 The authors declare no competing interests.

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## Supplementary Files

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