# Social learning strategies regulate the wisdom and madness of interactive online crowds

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#### Abstract

2	Decentralised social interactions can generate swarm intelligence, but may concurrently
3	increase the risk of maladaptive herding. Here we present an individual-based model anal-
4	ysis suggesting that the conflict between the 'wisdom' and 'madness' of interactive crowds
5	is regulated by selectively choosing which social learning strategy to use. We used an in-
6	teractive online experiment with 699 participants to measure the patterns of human social-
7	information use, varying both task uncertainty and group size. Hierarchical Bayesian anal-
8	yses identified the individual learning strategies, revealing that conformity bias increased
9	with the task's uncertainty, whereas reliance on social learning increased with group size.
10	Mapping individual strategies onto collective behaviour, we show that maladaptive herding
11	occurred more frequently when larger groups were engaged in more uncertain tasks. Our
12	computational modelling approach provides novel evidence that the likelihood of swarm
13	intelligence versus herding can be predicted using knowledge of social learning strategies.
14	(currently 144 words)
15	Keywords: swarm intelligence, herding, social learning, computational modelling, web-

16 based experiment, hierarchical Bayesian approach

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# 17 **1** Introduction

Understanding the mechanisms that account for accurate collective decision-making amongst 18 groups of animals has been a central focus of animal behaviour research (Bonabeau et al., 1999; 19 Camazine et al., 2001; Sumpter, 2010). There are a large number of biological examples showing 20 that collectives of poorly informed individuals can achieve a high performance in solving cog-21 nitive problems under uncertainty (Krause et al., 2010). Examples of such 'swarm intelligence' 22 - the emergent wisdom of interactive crowds - have been found in a broad range of biological 23 systems (Table 1). Although these findings suggest fundamental cognitive benefits of grouping 24 (Krause and Ruxton, 2002), there is also a long-standing recognition, especially for humans, that 25 interacting individuals may sometimes be overwhelmed by the 'extraordinary popular delusions 26 and madness of crowds' (Mackay, 1841). Herd behaviour (i.e. an alignment of thoughts or be-27 haviours of individuals in a group) occurs because individuals imitate each others (Kameda and 28 Hastie, 2015; Le Bon, 1896; Raafat et al., 2009), and it is thought to be a cause of financial 29 bubbles (Chari and Kehoe, 2004; Mackay, 1841), 'groupthink' (Janis, 1972) and volatility in 30 cultural markets (Muchnik et al., 2013; Salganik et al., 2006). More generally, herding is known 31 to undermine the wisdom of crowds effect (Lorenz et al., 2011), whilst maladaptive aspects of 32 information transfer are well-recognised in the biological literature (e.g. Giraldeau et al., 2002). 33 It seems that information transmission among individuals, and making decisions collectively, is 34 a double-edged sword: combining decisions may provide the benefits of swarm intelligence, but 35 at the same time, increase the risk of maladaptive herding. Collectively, an understanding of 36 whether and, if so, how it is possible to prevent or reduce the risk of maladaptive herd behaviour, 37

<sup>38</sup> while concurrently keeping or enhancing swarm intelligence, is largely lacking.

#### Table 1

Examples of swarm intelligence in diverse biological systems

Taxonomic families	Examples and references
Slime moulds	Finding conditions favorable to spore survival and dispersal (Reid and Latty, 2016)
Social insects	Collective foraging (Seeley et al., 1991; Shaffer et al., 2013) and nest-site selection
	(Franks et al., 2003; Sasaki and Pratt, 2012; Sasaki et al., 2013; Seeley and Visscher,
	2004)
Fish	Collective sensing (Berdahl et al., 2013; Sumpter et al., 2008), predator avoidance
	(Ward et al., 2011) and foraging decisions (Webster et al., 2017)
Birds	Collective foraging (Liker and Bokony, 2009; Morand-Ferron and Quinn, 2011) and
	homing decisions (Sasaki and Biro, 2017)
Non-human primates	Group coordination in where and when to move (King and Sueur, 2011)
Humans	Decision-making in an estimation task (Krause et al., 2011; Rosenberg and Pescetelli,
	2017) and in a multi-armed bandit task (Toyokawa et al., 2014)

A balance between using individual and social information may play a key role in determining the trade-off between collective wisdom and maladaptive herding (List et al., 2009). If individuals are too reliant on copying others' behaviour, any ideas, even a maladaptive one, can propagate in the social group (i.e. the 'informational cascade'; Bikhchandani et al., 1992; Giraldeau et al., 2002; Richerson and Boyd, 2005). On the other hand, however, if individuals completely ignore social information so as to be independent, they will fail to exploit the benefits of aggregating information through social interactions. The extent to which individuals should use social information should fall between these two extremes. Theoretical models predict that the balance between independence and interdependence in collective decision-making may be changeable, contingent upon the individual-level flexibility and inter-individual variability associated with the social learning strategies deployed in diverse environmental states (e.g. Arbilly et al., 2011; Boyd and Richerson, 1985; Feldman et al., 1996; Laland, 2004).

Animals (including humans) are reported to increase their use of social information as re-51 turns from asocial learning become more unreliable (e.g. Kameda and Nakanishi, 2002; Kendal 52 et al., 2004; Morgan et al., 2012; Toyokawa et al., 2017; Webster and Laland, 2008, 2011). In 53 addition, individuals are predicted to be more likely to rely on social learning larger the number 54 of individuals that share information (Boyd and Richerson, 1989; Bond, 2005; Kline and Boyd, 55 2010; Morgan et al., 2012; Muthukrishna et al., 2014; Street et al., 2017). This selectivity in the 56 predicted use of social information may have a substantial impact on collective decision-making 57 because only a slight difference in the parameter values of social information use is known to 58 be able to alter qualitatively the collective behavioural dynamics (e.g. Bonabeau et al., 1999; 59 Camazine et al., 2001; Nicolis and Deneubourg, 1999; Pratt and Sumpter, 2006). Therefore, re-60 searchers should expect populations to exhibit a higher risk of being trapped with maladaptive 61 behaviour with increasing group size and decreasing reliability of asocial learning (and concomi-62 tant increased reliance on social learning). 63

<sup>64</sup> From the viewpoint of the classic wisdom of crowds theory, increasing group size may in-<sup>65</sup> crease collective accuracy (List, 2004; King and Cowlishaw, 2007; Wolf et al., 2013; Becker

et al., 2017; Laan et al., 2017). The relative advantage of the collective over solitary individuals may also be highlighted by increased task difficulty, because there would be more room in the performance to be improved compared to easier tasks in which high accuracy can already be achieved by asocial learning only (Cronin, 2016). To understand the potential conflict between swarm intelligence and the risk of maladaptive herding requires fine-grained quantitative studies of social learning strategies and their relations to collective dynamics, linked to sophisticated computational analysis.

The aims of this study were twofold. First, we set out to examine whether altering both the 73 reliability of asocial learning and group size would induce heavier use of social information in 74 humans, and thereby alter the balance between swarm intelligence and the risk of maladaptive 75 herding. To do this, we focused on human groups exposed to a simple gambling task, where 76 both asocial and social sources of information were available. Second, we sought to conduct a 77 detailed analysis of the complex relationship between individual-level decision, learning strate-78 gies and population-level behavioural outcomes. Our use of an abstract decision-making task 79 allowed us to implement a computational modelling approach, which has been increasingly de-80 ployed in quantitative studies of animal social learning strategies (Ahn et al., 2014; Aplin et al., 81 2017; Barrett et al., 2017; McElreath et al., 2005, 2008; Toyokawa et al., 2017). In particular, 82 computational modelling allowed us to conduct a parametric description of different information-83 gathering processes and to estimate these parameter values at an individual-level resolution. 84

Below, we firstly described our experimental task and summarise the computational model.
Then, we deploy agent-based simulation to illustrate how the model parameters relating to social
learning can in principle affect the collective-level behavioural dynamics. The simulation pro-

vides us with precise, quantitative predictions on the complex relationship between individual behaviour and group dynamics. Finally, we present the findings of a multi-player web-based experiment with human participants that utilises the gambling task framework. Applying a hierarchical Bayesian statistical method, we estimated the model's parameters for each of 699 different individuals, allowing us to (*i*) examine whether and, if so, how social information use is affected by different group size and task uncertainty, and (*ii*) whether and how social-information use affects the balance between swarm intelligence and maladaptive herding.

#### 95 1.1 Task overview

To study the relationship between social information use and collective behavioural dynamics, we 96 focused on a well-established learning-and-decision problem called a 'multi-armed bandit' task, 97 represented here as repeated choices between three slot machines (Figure S1, Video 1, for detail 98 see Materials and methods). Individuals play the task for 70 rounds. The slots paid off money 99 noisily, varying around two different means during the first 40 rounds such that there was one 100 'good' slot and two other options giving poorer average returns. From the round 41st, however, 101 one of the 'poor' slots abruptly increased its mean payoff to become 'excellent' (i.e. superior 102 to 'good'). The purpose of this environmental change was to observe the effects of maladaptive 103 herding by potentially trapping groups in the out-of-date suboptimal (good) slot, as individuals 104 did not know whether or how an environmental change would occur. Through making choices 105 and earning a reward from each choice, individuals could gradually learn which slot generated 106 the highest rewards. 107

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In addition to this asocial learning, we provided social information for each member of the

group specifying the frequency with which group members chose each slot. All group members played the same task with the same conditions simultaneously, and all individuals had been instructed that this was the case, and hence understood that the social information would be informative.

Task uncertainty was experimentally manipulated by changing the difference between the mean payoffs for the slot machines. In the task with the least uncertainty, the distribution of payoffs barely overlapped, whilst in the task with the greatest uncertainty the distribution of payoffs overlapped considerably (Figure S3).

#### 117 **1.2** Overview of the computational learning-and-decision-making model

<sup>118</sup> We modelled individual behavioural processes by assuming that individual *i* makes a choice for <sup>119</sup> option *m* at round *t*, in accordance with the choice-probability  $P_{i,t}(m)$  that is a weighted average <sup>120</sup> of social and asocial influences:

$$P_{i,t}(m) = \sigma_{i,t} \times Social \ influence_{i,m,t} + (1 - \sigma_{i,t}) \times Asocial \ influence_{i,m,t}, \tag{1}$$

where  $\sigma_{i,t}$  is the social learning weight  $(0 \le \sigma_{i,t} \le 1)$ .

For the social influence, we assumed a frequency-dependent copying strategy by which an individual copies others' behaviour in accordance with the distribution of social frequency information (McElreath et al., 2005, 2008; Aplin et al., 2017; Barrett et al., 2017):

Social influence<sub>*i*,*m*,*t*</sub> = 
$$\frac{\left(frequency_{m,t-1}\right)^{\theta_i}}{\sum_{k \in options} \left(frequency_{k,t-1}\right)^{\theta_i}},$$
 (2)

where  $frequency_{m,t-1}$  is a number of choices made by other individuals for the option m in the 125 preceding round t - 1 ( $t \ge 2$ ). The exponent  $\theta_i$  is individual *i*'s conformity exponent ( $-\infty \le 1$ ) 126  $\theta_i \leq +\infty$ ). When this exponent is larger than zero ( $\theta_i > 0$ ), higher social influence is afforded to 127 an option chosen by more individuals (i.e. positive frequency bias), with conformity bias arising 128 when  $\theta_i > 1$ , such that disproportionally more social influence is given to the most common 129 option (Boyd and Richerson, 1985). When  $\theta_i < 0$ , on the other hand, higher social influence is 130 afforded to the option that fewest individuals chose in the preceding round t - 1 (i.e. negative 131 frequency bias). Note, there is no social influence when  $\theta_i = 0$  because in this case the 'social 132 influence' favours an uniformly random choice, i.e., Social influence<sub>*i*,*m*,*t*</sub> =  $f_m^0/(f_1^0 + f_2^0 + f_3^0) =$ 133 1/3, independent of the social frequency distribution. 134

For the asocial influence, we used a standard 'softmax' choice rule well-established in the reinforcement-learning literature (Sutton and Barto, 1998) and widely applied in human social learning studies (e.g. McElreath et al., 2005, 2008; Toyokawa et al., 2017).

In summary, the model has two key social learning parameters, the social learning weight  $\sigma_{i,t}$ 138 and the conformity exponent  $\theta_i$ , with  $\sigma_{i,t}$  a time-dependent variable (i.e. individuals could modify 139 their reliance on social learning as the task proceeded). Varying these parameters systematically, 140 we conducted an individual-based simulation so as to establish quantitative predictions concern-141 ing the relationship between social information use and collective behaviour. We then fitted this 142 model to our experimental data using a hierarchical Bayesian approach. This method allows 143 us to specify with precision how each individual subject learns (i.e. which learning strategy or 144 strategies they deploy), and thereby to describe the range and distribution of learning strategies 145 deployed across the sample, and to investigate their population-level consequences. 146

## 147 **2 Results**

## 148 2.1 The relationship between social information use and the collective behaviour

Figure 1 shows the relationship between the average decision accuracy and individual-level social information use obtained from our individual-based model simulations. Figure 1a and 1c show that individuals in larger groups perform better both before and after the environmental change when the mean conformity exponent  $\bar{\theta}$  is small (i.e.  $\bar{\theta} = (\sum_i \theta_i)/individuals = 1$ ). In the absence of conformity, even when the average social learning weight is very high (i.e.  $\bar{\sigma} = (\sum_i \sum_i \sigma_{i,t})/(individuals \times rounds) = 0.9$ ), larger groups are still able to recover the decision accuracy after the location of the optimal option has been switched.

On the other hand, when the mean conformity exponent is large (i.e.  $\bar{\theta} = 3$ ; strong confor-156 mity bias), the group dynamics become less flexible, and become vulnerable to getting stuck on 157 a suboptimal option after environmental change. Here, the recovery of performance after envi-158 ronmental change takes more time in larger compared to smaller groups (Figure 1b). When both 159 the conformity exponent  $\bar{\theta}$  and the social learning weight  $\bar{\sigma}$  are large (Figure 1d), performance 160 is no longer monotonically improving with increasing group size, and it is under these circum-161 stances that the strong herding effect becomes prominent. Figure 2c and 2d indicate that when 162 both  $\bar{\theta}$  and  $\bar{\sigma}$  are large the collective choices converged either on the good option or on one of the 163 poor options almost randomly, regardless of the option's quality, and that once individuals start 164 converging on an option the population gets stuck. As a result, the distribution of the groups' 165 average performance over the replications becomes a bimodal 'U-shape'. Interestingly, however, 166 the maladaptive herding effect remains relatively weak in smaller groups (see Figure 2c; the black 167

histograms). This is because the majority of individuals in smaller groups (i.e. two individuals
out of three) are more likely to break the cultural inertia by simultaneously exploring for another
option than the majority in larger groups (e.g. six out of ten). As expected, herding does not
occur in the absence of conformity (Figure 2a, 2b).

In summary, the model simulation suggests an interaction between social learning weight  $\bar{\sigma}$ and conformity exponent  $\bar{\theta}$  on decision accuracy and the risk of maladaptive herding: When the conformity exponent is not too large, swarm intelligence is prominent across a broad range of the mean social learning weights (i.e. increasing group size can increase decision accuracy while concurrently retaining decision flexibility). When the conformity bias becomes large, however, the risk of maladaptive herding arises, and, when both social learning parameters are large, swarm intelligence is rare and maladaptive herding dominates.



**Figure 1:** Findings of the individual-based model showing the effects of social information use on the average decision accuracy over replications. The x-axis gives the round and y-axis gives the proportion of individuals expected to choose the optimal slot (i.e. decision accuracy) averaged over all replications. The vertical dashed line indicates the timing of environmental (i.e. payoff) change (at t = 41). Different group sizes are shown by different styles (black (dotted): n = 3, orange (dashed): n = 10, red (solid): n = 30). We set the average slopes for the *social learning weight* to be equal to zero for the sake of simplicity; namely,  $\mu_{\delta} = 0$ . Other free parameter values (i.e.  $\mu_{\alpha}$ ,  $\mu_{\beta_{\alpha}^{*}}$ ,  $\mu_{e}$ ,  $v_{\alpha}$ ,  $v_{\beta_{\alpha}^{*}}$ ,  $v_{e}$ ,  $v_{\sigma}$ ,  $v_{\delta}$  and  $v_{\theta}$ ) are best approximates to the experimental fitted values (see Table 2 and Table S1).



**Figure 2:** Results from the individual-based model simulations showing the distribution of each group's mean accuracy before environmental change. The x-axis gives the mean decision accuracy over the first 40 rounds (i.e. the environment 1) for each replication. Different group sizes are shown by different styles (black (dotted): n = 3, orange (dashed): n = 10, red (solid): n = 30). Again,  $\mu_{\delta} = 0$ , and other free parameter values (i.e.  $\mu_{\alpha}, \mu_{\beta_0^*}, \mu_{\varepsilon}, v_{\alpha}, v_{\beta_0^*}, v_{\varepsilon}, v_{\sigma}, v_{\delta}$  and  $v_{\theta}$ ), we approximated using experimental data (see Table 2 and Table S1).

## 179 2.2 Estimation of human social information use

- Table 2 reveals how the *social learning weight*  $\sigma_{i,t}$  and *conformity exponent*  $\theta_i$  were influenced
- 181 by task uncertainty in our behavioral experiment. It gives posterior estimation values for each of
- the global means of the learning model parameters, obtained by the hierarchical Bayesian model
- 183 fitting method applied to the experimental data (see the Materials and methods). The fitted global
- variance parameters (i.e.  $\nu$ ) are shown in the Supporting Table S1.

Table 2

The mean and the 95% Bayesian credible intervals of the posterior global means for the parameter values. The number of participants (N) for each experimental

condition are also shown.

		Group condition			Solitary condition	
		Uncertainty			Uncertainty	
Parameters	Low	Moderate	High	Low	Moderate	High
$\mu_{\alpha^*}$ (learning rate)	0.99	0.90	0.61	0.85	-0.17	0.46
	[0.34, 1.73]	[0.43, 1.44]	[0.21, 1.03]	[-0.07, 1.95]	[-1.27, 0.89]	[-0.39, 1.36]
$\mu_{eta_0^*}$ (inv. temp.)	1.84	1.68	1.38	1.10	1.44	0.85
	[1.15, 2.70]	[1.25, 2.18]	[1.16, 1.62]	[0.69, 1.54]	[0.80, 2.07]	[0.46, 1.22]
$\mu_{\epsilon}$ (inv. temp.)	3.70	3.01	2.97	2.39	2.81	2.27
	[1.98, 5.71]	[1.88, 4.27]	[2.37, 3.60]	[1.46, 3.53]	[1.64, 4.07]	[1.40, 3.31]
$\mu_{\sigma_0^*}$ (soc. wight)	-1.55	-2.37	-2.16	I	Ι	Ι
	[-2.71, -0.71]	[-4.12, -1.01]	[-2.81, -1.63]	I	I	I
$\mu_{\delta}$ (soc. wight)	-1.39	-1.55	-1.87	I	I	Ι
	[-2.66, -0.03]	[-4.29, 0.91]	[-3.04, -0.81]	I	Ι	Ι
$\mu_{\theta}$ (conformity coeff.)	1.65	3.00	2.67	I	Ι	Ι
	[0.83, 2.82]	[1.57, 4.85]	[1.80, 3.73]	I	I	I
Ν	ΤT	98	398	36	34	56

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We were able to categorize the participants as deploying three different learning strategies 185 based on their fitted conformity exponent values; namely, the 'positive frequency-dependent 186 copying' strategy ( $\theta_i \gg 0$ ), the 'negative-frequency dependent copying' strategy ( $\theta_i \ll 0$ ) and 187 the 'random choice' strategy ( $\theta_i \approx 0$ ). Note that we could not reliably detect the 'weak positive' 188 frequency-dependent strategy ( $0 < \theta_i \le 1$ ) due to the limitation of statistical power (Figure S10 189 and \$17). Some individuals whose 'true' conformity exponent fell between zero and one would 190 have been categorised as exhibiting a random choice strategy (Figure S10). Individuals identi-191 fied as exhibiting a positive frequency-dependent copiers were mainly those whose conformity 192 exponent was larger than one  $(\theta_i > 1)$ . 193

Figure 3a-c show the estimated frequencies of different learning strategies. Generally speak-194 ing, participants were more likely to utilize a positive frequency-dependent copying strategy 195 than the other two strategies (the 95% Bayesian CI of the intercept of the GLMM predicting the 196 probability to use the positive frequency-dependent copying strategy is above zero, [1.05, 2.50]; 197 Table S2). We found that positive frequency-dependent copying decreased with increasing task 198 uncertainty (the 95% Bayesian CI of task uncertainty effect is below zero, [-1.88, -0.25]; Table 199 S2). We found no clear effects of either the group size, age or gender on adoption of the positive 200 frequency-dependent copying strategy, except for the negative interaction effect between age and 201 task uncertainty (the 95% Bayesian CI of the age  $\times$  uncertainty interaction = [-1.46, -0.15]; Table 202 S2). 203

We also investigated the effects of group size and task uncertainty on the fitted individual parameter values. We found that the individual mean *social learning weight* parameter (i.e.  $\bar{\sigma}_i = (\sum_t \sigma_{i,t})/70$ ) increased with group size (the 95% Bayesian CI = [0.15, 0.93]; Figure 3d-f;

Table S3), and decreased with uncertainty (the 95% Bayesian CI = [-0.98, -0.22]), and age of 207 subject (the 95% Bayesian CI = [-0.36, -0.02]). However, the negative effects of task uncertainty 208 and age disappeared when we focused only on  $\bar{\sigma}_i$  of the positive frequency-dependent copying 209 individuals, and only the positive effect of the group size was confirmed (Table S4; Figure S16). 210 It is worth noting that the meaning of the social learning weight is different between these three 211 different strategies: The social learning weight regulates positive reactions to the majorities' be-212 haviour for positive frequency-dependent copiers, whereas it regulates avoidance of the majority 213 for negative-frequency dependent copiers, and determines the probability of random decision-214 making for the random choice strategists. 215

The individual *conformity exponent* parameter  $\theta_i$  increased with task uncertainty (the 95% Bayesian CI = [0.38, 1.41]), but we found no significant effects of group size, age, gender or interactions (Figure 3g-i; Table S5). These results were qualitatively unchanged when we focused only on the positive frequency-dependent copying individuals (Table S6; Figure S16).

We observed extensive individual variation in social information use. The greater the task's uncertainty, the larger were individual variances in both the mean social learning weight and the conformity exponent (the 95% Bayesian CI of the GLMM's variation parameter for  $\bar{\sigma}_i$  was [1.11, 1.62] (Table S3) and for  $\theta_i$  was [1.07, 1.54] (Table S5)). This was confirmed when focusing only on the positive frequency-dependent copying individuals: The Bayesian 95% CIs were [1.14, 1.80] (Table S4) and [0.71, 1.10] (Table S6), respectively.

The manner in which individual variation in social-information use of positive frequencydependent copying individuals changes over time is visualised in Figure 4a-c. The social learning weights generally decreased with experimental round. However, some individuals in the <sup>229</sup> Moderate- and the High-uncertain conditions accelerated rather than decreased their reliance on <sup>230</sup> social learning over time. Interestingly, those accelerating individuals tended to have a larger <sup>231</sup> conformity exponent (Figure S18). In addition, the time-dependent  $\theta_{i,t}$  in our alternative model <sup>232</sup> generally increased with experimental round in the Moderate- and the High-uncertainty condi-<sup>233</sup> tions (see the appendix; Figure S26), although the fitting of  $\theta_{i,t}$  in the alternative model was <sup>234</sup> relatively unreliable (Figure S20). These findings suggest that conformists tended to use asocial <sup>235</sup> learning at the outset but increasingly started to conform as the task proceeded.

Extensive variation in the temporal dynamics of the social learning weight  $\sigma_{i,t}$  was also found for the negative-frequency dependent copying individuals but not found for the random choice individuals (Figure S14). Individuals deploying a random choice strategy exhibited a  $\sigma_{i,t}$  that approached to zero, indicating that their decision-making increasingly relied exclusively on asocial reinforcement learning as the task proceeded.

No significant fixed effects were found in other asocial learning parameters such as the learning rate  $\alpha_i$  and the mean inverse temperature  $\bar{\beta}_i = (\sum_t \beta_{i,t})/70$  (Table S7, Table S8 and Figure S15).

In summary, our experiments on adult humans revealed asymmetric influences of increasing task uncertainty and increasing group size on the social learning parameters. The conformity exponent increased with task uncertainty on average but the proportion of positive frequencydependent copying individuals showed a corresponding decrease, due to the extensive individual variation emerging in the High-uncertain condition. Conversely, group size had a positive effect on the mean social learning weight, but did not affect conformity (Figure 3, 4a-c).



**Figure 3:** Model fitting for the three different task's uncertain conditions (the Low-, Moderate- and High-uncertainty) and the different group size. Three different learning strategies are shown in different styles (red-triangle: positive frequency-dependent learning, blue-circle: negative frequency-dependent learning; grey-circle: nearly random choice strategy). (a-c) Frequencies of three different learning strategies. Note that a sum of the frequencies of these three strategies in the same group size does not necessarily equal to 1, because there are a small number of individuals eliminated from this analysis due to insufficient data. (d-f) Estimated social learning weight, and (g-i) estimated conformity exponent, for each individual shown for each learning strategy. The 50% Bayesian CIs of the fitted GLMMs are shown by dashed lines and shaded areas. The horizontal lines in (g-i) show a region  $-1 < \theta_i < 1$ .



Figure 4: (a-c) Change in fitted values (i.e. median of the Bayesian posterior distribution) of the social learning weight  $\sigma_{i,i}$  with time for each individual, for each level of task uncertainty. Thick dashed lines are the median values of  $\sigma_{i,i}$  across the subjects for each uncertainty condition. Individual conformity exponent values  $\theta_i$  are shown in different colours (higher  $\theta_i$  is darker). (d-f) Change in average decision accuracy of the individual-based post-hoc model simulations using the experimentally fit parameter values (main panels). The inner panels show the average decision accuracies of the experimental participants. Each line indicates different group-size categories (red-solid: large groups, orange-halfdashed: small groups, grey-dashed: lone individuals). All individual performances were averaged within the same size category. The large or small groups were categorised using the median sizes for each experimental condition, i.e. small groups were:  $n \le 9$ ,  $n \le 6$  and  $n \le 11$  for the Low-, Moderate- and High-uncertain conditions, respectively.

## 250 2.3 A balance between the collective decision accuracy and the herding effect

Figure 4d-f show the change over time in performance with different group sizes and different uncertainty conditions, generated by the post-hoc simulations of the parameter-fitted model. The mean decision accuracies of the experimental groups are shown in the inner windows. Because the post-hoc simulations were run for 5,000 replications for each group size, which should generate more robust pattern than the raw experimental data basing only on a limited number of experimental replications, and given the correspondence between simulations and data, below we concentrate our interpretation on the simulated results.

Prior to the environmental change (Round 1 to 40), larger groups performed better on average 258 than did both smaller groups and lone individuals across all the uncertainty levels, suggesting 259 swarm intelligence was operating. However, after the environmental change (i.e. from Round 41) 260 performance differed between the conditions. In the Low-uncertain condition, where we found 261 that the participants were most likely to have a relatively weak positive frequency-dependence 262 (i.e.  $\bar{\theta} = 1.65$ ), large groups again made more accurate decisions than small groups (Figure 4d, 263 from Round 41). However, in the Moderate- and the High-uncertain condition, where we found 264 that participants were most likely to have strong positive frequency dependence ( $\bar{\theta} = 3.00$  and 265 2.67, c.f. 1.65 in the Low-uncertainty condition), the large groups seemed to get stuck on the 266 suboptimal option after the change (Figure 4e and 4f, from Round 41), although the decision 267 accuracy did not substantially differ with group size in the High-uncertain condition. 268

Lone individuals in the Low-uncertain condition recovered performance more quickly than did both the small and large groups even though the lone individuals performed worse in the firsthalf of the task (Figure 4d), suggesting that asocial learners are more capable of detecting the

environmental change than individuals in groups. This might be due to the higher exploration rate of lone individuals (both  $\mu_{\beta_0^*}$  and  $\mu_{\epsilon}$  of solitary individuals were smaller than those of grouping individuals; Table 2).

Overall, the pattern of results was broadly consistent with our predictions (Figure 1). We 275 confirmed that in the Low-uncertainty condition, where individuals have weaker positive fre-276 quency bias, larger groups were more accurate than smaller groups while retaining flexibility 277 in their decision-making (i.e. swarm intelligence dominates). However, in the Moderate- and 278 the High-uncertain conditions, larger groups performed better prior to environmental change but 279 were vulnerable to getting stuck with an out-dated maladaptive option due to the larger estimated 280 conformity exponent, thereby generating the conflict between swarm intelligence and maladap-281 tive herding. 282

## 283 **3** Discussion

We investigated whether and how human social learning strategies regulate the conflict between 284 swarm intelligence and herding behaviour using a collective learning-and-decision-making task 285 combined with simulation and model fitting. We examined whether manipulating the reliability 286 of asocial learning and group size would affect the use of social information, and thereby alter the 287 collective decision dynamics, as suggested by our computational model simulation. Although a 288 theoretical study has suggested that reliance on social learning and conformity bias would play a 289 role in collective dynamics (Kandler and Laland, 2013), thus far no empirical studies have quan-290 titatively investigated the population-level consequences of these two different social learning 291 processes. Our high-resolution, model-based behavioural analysis using a hierarchical Bayesian 292

statistics enabled us to identify individual-level patterns and variation of different learning parameters and to explore their population-level outcomes. The results provide strong support for
our hypothesis that the conflict between the swarm intelligence effect and maladaptive herding
can be predicted with knowledge of human social learning strategies.

Consistent with previous empirical findings (e.g., Morgan et al., 2012; Muthukrishna et al., 297 2014), adult human participants were increasingly likely to make a conformity-biased choice as 298 the uncertainty of the task went up (i.e. as it became more difficult to determine the best option. 299 Figure 3g-i). The fitted global mean values of the conformity exponent parameters were 3.0 and 300 2.7 in the Moderate- and the High-uncertain conditions, respectively (Table 2), and these values 301 were sufficiently high to cause larger populations to get stuck on a suboptimal option following 302 environmental change (Figure 1b; Figure 4e, 4f). Conversely, in the Low-uncertain condition 303 individuals exhibited relatively weak conformity (i.e.  $\bar{\theta} \approx 1.65$ ), allowing larger groups to escape 304 the suboptimal option, and retain their swarm intelligence (Figure 1a; Figure 4d). Although 305 the social learning weight was also found to be contingent upon the environmental factors, the 306 estimated mean value was  $\bar{\sigma}_i = 0.3$  (Figure 3d-f; Figure S14). This implies a weaker social 307 than asocial influence on decision-making as reported in several other experimental studies (e.g. 308 Efferson et al., 2008; McElreath et al., 2005; Mesoudi, 2011; Toyokawa et al., 2017). Thanks to 309 this relatively weak reliance of social learning, the kind of herding that would have blindly led a 310 group to any option regardless of its quality (like the 'symmetry breaking' known in social insect 311 collective foraging systems. Figure 2c,d; Camazine et al., 2001; Sumpter, 2010), did not occur. 312 Research that explores the factors that can induce higher social learning weights in humans, 313 in order to understand under which circumstances herd behaviour would dominate, would be 314

315 valuable.

Individual differences in exploration might also play a crucial role in shaping collective de-316 cision dynamics. Although a majority of participants adopted a positive frequency-dependent 317 copying strategy, some individuals exhibited negative frequency dependent or random decision-318 making strategy (Figure 3a-c). It is worth noting that the random choice strategy was associated 319 with more exploration than the other strategies, because it led to an almost random choice at a 320 rate  $\sigma_i$ , irrespective of the options' quality. In addition, negative-frequency dependent copying 321 individuals could also be highly exploratory. These individuals tended to avoid choosing an op-322 tion upon which the other people had converged and would explore the other two 'unpopular' 323 options. Interestingly, in the High-uncertain condition the mean social learning weights of the 324 negative-frequency dependent copying individuals ( $\bar{\sigma}_i \approx 0.5$ ) were larger than that of the other 325 two strategies ( $\bar{\sigma}_i \approx 0.1$ , Figure S14), indicating that these individuals engaged in such majority-326 avoiding exploration relatively frequently. Such high exploratory tendencies would prevent in-327 dividuals from converging on a better option, leading to a diminishing of swarm intelligence in 328 high-uncertainty circumstances (Figure 4f). 329

Individual differences have received increasing attention in both collective behaviour and animal social learning studies (e.g. Jolles et al., 2018; Michelena et al., 2010; Planas-sitja et al., 2015), and across the human behavioural sciences (e.g. Gray et al., 2017; Mesoudi et al., 2016). Our finding that the effects of individual variation depend on uncertainty implies that human subjects' use of social learning strategies is deployed plastically, and is not a fixed propensity (i.e. personality trait), that differs rigidly between individuals (Dingemanse et al., 2010; Toyokawa et al., 2017). Our approach of combining with individual-based simulation and experimentation

could potentially prove a powerful tool with which to explore decision-making in other animals. 337 Another methodological advantage of using computational models to study social learn-338 ing strategies is its explicitness of assumptions about the temporal dynamics of behaviour. It 339 has been argued that just observing the final frequencies of learned behaviour does not provide 340 enough information to determine what asocial and/or social learning processes might have been 341 used because multiple learning-and-decision mechanisms are equally likely to produce the same 342 population-level patterns (Barrett, 2018; Hoppitt and Laland, 2013). For example, very exploita-343 tive associal reinforcement learners (i.e. exploitation parameter  $\beta_{i,t}$  is large and the social learning 344 weight  $\sigma_{i,t}$  is nearly zero) and conformity-biased social learners (conformity exponent  $\theta_i$  is large 345 and  $\sigma_{i,t}$  is positive) would eventually converge on the same option, resulting in the same final 346 behavioural steady state. However, how they explored the environment, as well as how they re-347 acted to the other individuals in the same group, are significantly different and they could produce 348 qualitatively different collective temporal dynamics. A time-depth perspective is crucially im-349 portant in order to model the relationship between individual behavioural mechanisms and group 350 behavioural dynamics (Biro et al., 2016). 351

The Internet-based experimentation allowed us to conduct a real-time interactive behavioural task with larger subject pools than a conventional laboratory-based experiment. This enabled us not only to quantify the individual-level learning-and-decision processes (e.g. Ahn et al., 2014; Daw et al., 2006) but also to map these individual-level processes on to the larger-scale collective behaviour (Raafat et al., 2009; Salganik et al., 2006; Sumpter, 2010). Although there are always questions about the validity of participants' behaviour when deploying the web-based method, we believe that the computational modelling approach coupled with higher statistical

power due to the large sample size, compensates for any drawbacks. The fact that our learning model could approximate the participants' decision trajectories effectively suggest that most of the participants engaged seriously with solving the task. An increasing body of evidence supports the argument that web-based behavioural experiments are as reliable as results from the laboratory (e.g. Dandurand et al., 2008; Hergueux and Jacquemet, 2015).

The diverse effects of social influence on the collective wisdom of a group has been drawing 364 substantial attention (e.g. Becker et al., 2017; Jayles et al., 2017; Lorenz et al., 2011; Lorge et al., 365 1958; Muchnik et al., 2013). The bulk of this literature, including many jury models and elec-366 tion models (Hastie and Kameda, 2005; List, 2004), has focused primarily on the static estimation 367 problem, where the 'truth' is fixed from the outset. However, in reality, there are many situations 368 under which the state of the true value is changing over time so that monitoring and tracking 369 the pattern of change is a crucial determinant of decision performance (Payzan-Lenestour and 370 Bossaerts, 2011). In such temporally dynamic environments, decision-making and learning are 371 coordinated to affect future behavioural outcomes recursively (Sutton and Barto, 1998). Our 372 experimental task provides a simple vehicle for exploring collective intelligence in a dynamic 373 situation, which encompasses this learning-and-decision-making feedback loop. Potentially, in-374 tegrating the wisdom of crowds with social learning and collective dynamics research will facil-375 itate the more tractable use of swarm intelligence in a temporary changing world. 376

# **377 4 Material and methods**

## 378 4.1 Computational learning-and-decision model

<sup>379</sup> We modelled a learning and decision process based on standard reinforcement-learning theory <sup>380</sup> (Sutton and Barto, 1998). Following previous empirical studies of social learning strategies in <sup>381</sup> humans (e.g. McElreath et al., 2005, 2008; Toyokawa et al., 2017), our model consists of two <sup>382</sup> steps. First, an individual *i* updates the estimated average reward associated with an option *m* at <sup>383</sup> round *t*, namely Q-value ( $Q_{i,t}(m)$ ), according to the Rescorla-Wagner rule (Trimmer et al., 2012) <sup>384</sup> as follows:

$$Q_{i,t+1}(m) = Q_{i,t}(m) + \alpha_i \mathbb{1}(m, m_{i,t}) \Big( r_{i,t}(m) - Q_{i,t}(m) \Big),$$
(3)

where  $\alpha_i$  ( $0 \le \alpha_i \le 1$ ) is a *learning rate* parameter of individual *i* determining the weight given to new experience and  $r_{i,t}(m)$  is the amount of monetary reward obtained from choosing the option *m* in round *t*.  $\mathbb{1}(m, m_{i,t})$  is the binary action-indicator function of individual *i*, given by

$$\mathbb{1}(m, m_{i,t}) = \begin{cases} 1, & \text{if } m_{i,t} = m \text{ or } t = 1, \\ 0, & \text{otherwise.} \end{cases}$$
(4)

Therefore,  $Q_{i,t}(m)$  is updated only when the option *m* was chosen; when the option *m* was not chosen,  $Q_{i,t}(m)$  is not updated (i.e.  $Q_{i,t+1}(m) = Q_{i,t}(m)$ ). Note that, only in the first round t = 1, all Q-values are updated by using the chosen option's reward  $r_{i,1}(m)$ , so that the individual can set a naive 'intuition' about the magnitude of reward values she/he would expect to earn from a choice in the task; namely,  $Q_{i,t=2}(1) = Q_{i,t=2}(2) = Q_{i,t=2}(3) = \alpha_i r_{i,t=1}(m)$ . In practical terms,

this prevents the model from being overly sensitive to the first experience. Before the first choice,

individuals had no prior preference for either option (i.e.  $Q_{i,1}(1) = Q_{i,1}(2) = Q_{i,1}(3) = 0$ ).

Second, a choice is made for an option *m* by individual *i* at the choice probability  $P_{i,t}(m)$  that is determined by a weighted average of social and asocial influences:

$$P_{it}(m) = \sigma_{it} S_{it}(m) + (1 - \sigma_{it}) A_{it}(m),$$
(5)

where  $\sigma_{i,t}$  is the *social learning weight* ( $0 \le \sigma_{i,t} \le 1$ ), and  $S_{i,t}(m)$  and  $A_{i,t}(m)$  are social and asocial influences on the choice probability, respectively ( $0 \le S_{i,t}(m) \le 1$  and  $0 \le A_{i,t}(m) \le 1$ ). Note that the sum of choice probabilities, the sum of social influences and the sum of asocial influences are all equal to 1; namely,  $\sum_{k \in options} P_{i,t}(k) = 1$ ,  $\sum_k S_{i,t}(k) = 1$  and  $\sum_k A_{i,t}(k) = 1$ . As for the asocial influence  $A_{i,t}$ , we assumed the so-called softmax (or logit choice) function, which is widely used in the reinforcement-learning literature:

$$A_{i,t}(m) = \frac{\exp\left(\beta_{i,t}Q_{i,t}(m)\right)}{\sum_{k \in options} \exp\left(\beta_{i,t}Q_{i,t}(k)\right)},\tag{6}$$

where  $\beta_{i,t}$ , called *inverse temperature*, manipulates individual *i*'s sensitivity to the Q-values (in 403 other words, controlling the proneness to explore). As  $\beta_{i,t}$  goes to zero, asocial influence approx-404 imates to a random choice (i.e. highly explorative). Conversely, if  $\beta_{i,t} \to +\infty$ , the asocial influ-405 ence leads to a deterministic choice in favour of the option with the highest Q-value (i.e. highly 406 exploitative). For intermediate values of  $\beta_{i,t}$ , individual *i* exhibits a balance between exploration 407 and exploitation (Daw et al., 2006; Toyokawa et al., 2017). We allowed for the possibility that 408 the balance between exploration-exploitation could change as the task proceeds. To depict such 409 time dependence in exploration, we used the equation:  $\beta_{i,t} = \beta_{i,0}^* + \epsilon_i t/70$ . If the slope  $\epsilon_i$  is 410

<sup>411</sup> positive (negative), asocial influence  $A_{i,t}$  becomes more and more exploitative (explorative) as <sup>412</sup> round *t* increases. For a model fitting purpose, the time-dependent term  $\epsilon_i t$  is scaled by the total <sup>413</sup> round number 70.

We modelled the social influence (i.e. the frequency-dependent copying) on the probability that individual *i* chooses option *m* at round *t* as follows (McElreath et al., 2005, 2008; Aplin et al., 2017; Barrett et al., 2017):

$$S_{i,t}(m) = \frac{\left(F_{t-1}(m) + 0.1\right)^{\theta_i}}{\sum_{k \in options} \left(F_{t-1}(k) + 0.1\right)^{\theta_i}},$$
(7)

where  $F_{t-1}(m)$  is a number of choices made by other individuals (excluding her/his own choice) 417 for the option m in the preceding round t - 1 ( $t \ge 2$ ).  $\theta_i$  is individual i's conformity exponent, 418  $-\infty \leq \theta_i \leq +\infty$ . When this exponent is larger than zero, higher social influence is given to 419 an option which was chosen by more individuals (i.e. positive frequency bias). When  $\theta_i < 0$ , 420 on the other hand, higher social influence is given to an option that fewer individuals chose in 421 the preceding round t - 1 (i.e. negative frequency bias). To implement the negative frequency 422 dependence, we added a small number 0.1 to F so that an option chosen by no one (i.e.  $F_{t-1} = 0$ ) 423 could provide the highest social influence when  $\theta_i < 0$ . Note, there is no social influence when 424  $\theta_i = 0$  because in this case the 'social influence' favours an uniformly random choice,  $S_{i,t}(m) =$ 425 1/(1 + 1 + 1) = 1/3, independent of the social frequency distribution. Note also that, in the 426 first round t = 1, we assumed that the choice is only determined by the asocial softmax function 427 because there is no social information available. 428

We considered that the social learning weight  $\sigma_{i,t}$  could change over time as assumed in the inverse temperature  $\beta_{i,t}$ . To let  $\sigma_{i,t}$  satisfy the constraint  $0 \le \sigma_{i,t} \le 1$ , we used the following

431 sigmoidal function:

$$\sigma_{i,t} = \frac{1}{1 + \exp(-(\sigma_{i,0}^* + \delta_i t/70))}.$$
(8)

If the slope  $\delta_i$  is positive (negative), the social influence increases (decreases) over time. We set the social learning weight equal to zero when group size is one (i.e. when an individual participated in the task alone and/or when  $\sum_{k \in options} F_{t-1}(k) = 0$ ).

We modelled both the inverse temperature  $\beta_{i,t}$  and the social learning weight  $\sigma_{i,t}$  as a time 435 function since otherwise it would be challenging to distinguish different patterns of learning in 436 this social learning task (Barrett, 2018). The parameter recovery test confirmed that we were 437 able to differentiate such processes under these assumptions (Figure S8-S12). While we also 438 considered the possibility of the conformity exponent being time-dependent (i.e.  $\theta_{i,t} = \theta_{i,0}^* +$ 439  $\gamma_i t/70$ ), the parameter recovery test suggested that the individual slope parameter  $\gamma_i$  was not 440 reliably recovered (Figure S20 and S21), and hence we concentrated our analysis on the time-441 independent  $\theta_i$  model. We confirmed that instead using the alternative model where both social 442 learning parameters were time-dependent (i.e.  $\sigma_{i,t}$  and  $\theta_{i,t}$ ) did not qualitatively change our results 443 (Figure S25 and S26). 444

In summary, the model has six free parameters that were estimated for each individual human participant; namely,  $\alpha_i$ ,  $\beta_{i,0}^*$ ,  $\epsilon_i$ ,  $\sigma_{i,0}^*$ ,  $\delta_i$ , and  $\theta_i$ . To fit the model, we used a hierarchical Bayesian method (HBM), estimating the global means ( $\mu_{\alpha}$ ,  $\mu_{\beta_0^*}$ ,  $\mu_{\epsilon}$ ,  $\mu_{\sigma_0^*}$ ,  $\mu_{\delta}$ , and  $\mu_{\theta}$ ) and the global variations ( $v_{\alpha}$ ,  $v_{\beta_0^*}$ ,  $v_{\epsilon}$ ,  $v_{\sigma_0^*}$ ,  $v_{\delta}$ , and  $v_{\theta}$ ) for each of the three experimental conditions (i.e. the Low-, Moderate- and High-uncertain condition), which govern overall distributions of individual parameter values. It has become recognised that the HBM can provide more robust and reliable

<sup>451</sup> parameter estimation than conventional maximum likelihood point estimation in complex cogni<sup>452</sup> tive models (e.g. Ahn et al., 2014), a conclusion with which our parameter recovery test agreed
<sup>453</sup> (Figure S10-S12).

## 454 4.2 Agent-based model simulation

We ran a series of individual-based model simulations assuming that a group of individuals play 455 our three-armed bandit task (under the Moderate-uncertainty condition) and that individuals be-456 have in accordance with the computational learning-and-decision model. We varied the group 457 size  $(n \in \{3, 10, 30\})$ , the mean social learning weight  $(\bar{\sigma} \in \{0.01, 0.1, 0.2, 0.3, ..., 0.9\})$  and 458 the mean conformity exponent ( $\bar{\theta} \in \{0.5, 1, 3, 6\}$ ), running 10,000 replications for each of the 459 possible parameter x group size combinations. As for the other parameter values (e.g. the aso-460 cial reinforcement learning parameters;  $\alpha$ ,  $\beta_0^*$ ,  $\epsilon$ ), here we used the experimentally fitted global 461 means (Table 2 and Table S1). Relaxation of this assumption (i.e. using a different set of aso-462 cial learning parameters) does not qualitatively change our story (e.g. Figure S4-S7). Note that 463 each individual's parameter values were randomly drawn from the distributions centred by the 464 global mean parameter values fixed to each simulation run. Therefore, the actual composition 465 of individual parameter values were different between individuals even within the same social 466 group. 467

## **468 4.3 Participants in the online experiment**

A total of 755 subjects (354 females, 377 males, 2 others and 22 unspecified; mean age (1 *s.d.*) = 34.33 (10.9)) participated in our incetivised economic behavioural experiment (Figure S2). The

experimental sessions were conducted in December 2015 and in January 2016. We excluded 471 subjects who disconnected to the online task before completing at least the first 30 rounds from 472 our learning model fitting analysis, resulted in 699 subjects (573 subjects entered the group (i.e. 473  $n \ge 2$ ) condition and 126 entered the solitary (i.e. n = 1) condition). The task was advertised 474 using Amazon's Mechanical Turk (AMT; https://www.mturk.com; see Video S1; Video S2), 475 so that the participants could enter anonymously through their own internet browser window. 476 Upon connecting to the experimental game web page, the participants might be required to wait 477 on other participants at the virtual 'waiting room' for up to 5 minutes or until the requisite number 478 of participants arrived, whichever was sooner, before the task starts. The participants were payed 479 25 cents for a show-up fee plus a waiting-bonus at a rate of 12 cents per minute (i.e. pro rata 480 to 7.2 USD per hour) and a game bonus (mean  $\pm 1s.d. = 1.7 \pm 0.79$  USD) depending on their 481 performance in the task. The total time, including net time spent in the waiting room, tended to 482 be less than 10 minutes. 483

#### **484 4.4** The online three-armed bandit task

The participants performed a three-armed bandit task for 70 rounds. Each round started with the choice stage at which three slot machines appeared on the screen (Figure S1; Video 1). Participants chose a slot by clicking the mouse pointer (or tapping it if they used a tablet computer). Participants had a maximum of 8 seconds to make their choices. If no choice was made during the choice stage, a 'TIME OUT' message appeared in the centre of the screen without a monetary reward (average number of missed rounds per participant was 0.18 out of 70 rounds). Participants were able to know the rest of the choice time by seeing a 'count-down bar' shown at the

<sup>492</sup> top of the experimental screen.

Each option yielded monetary rewards randomly drawn from a normal probability distribu-493 tion unique to each slot, rounded up to the next integer, or truncated to zero if it would have been a 494 negative value (Figure S3). The standard deviations of the probabilistic payoff distributions were 495 identical for all slots and did not change during the task (the s.d. = 0.55; although it actually was 496 slightly smaller than 0.55 due to the zero-truncation). The mean values of the probabilistic pay-497 off were different between the options. 'Poor', 'good' and 'excellent' slots generated the lowest, 498 intermediate and the highest rewards on average, respectively. In the first 40 rounds, there were 499 two poor and one good options. After the round 40th, one of the poor option abruptly changed to 500 an excellent option (i.e. environmental change), and from the 41st round there were poor, good 501 and excellent options. 502

Once all the participants in the group made a choice (or had been time-outed), they proceeded to the feedback stage in which they could see their own payoff from the current choice for two seconds ('0' was shown if they had been time-outed), while they could not see others' reward values. After this feedback stage, subjects proceeded to the next round's choice stage. From the second round, a distribution of choices made by all participants in the group at the preceding round (i.e. the social frequency information) was shown below each slot.

Before the task started, participants had read an illustrated instruction which told them that they would play 70 rounds of the task, that the payoff would be randomly generated per choice but associated with a probability distribution unique to each slot machine, i.e. the profitability of the slot might be different from each other, that the environment might change during the task so that the mean payoff from the slots might secretly change during the task, and that their total payout were decided based on the sum of all earnings they achieved in the task. We also explicitly informed subjects that all participants in the same group played the identical task so that they could infer that the social information was informative. However, we did not specify either the true mean payoff values associated with each option, or when and how the mean payoff would actually change. After reading these instructions, participants proceeded to a 'tutorial task' without any monetary reward and without the social frequency information, so as to become familiar with the task.

After they completed the behavioural task or were excluded from the task due to a bad internet connection or due to opening another browser window during the task (see the 'Reducing the risk of cheating' section in the appendix), subjects proceeded to a brief questionnaire page asking about demographic information, which were skippable. Finally, the result screen was shown, informing the total monetary reward she/he earned as well as a confirmation code unique for each participant. Participants could get monetary reward through AMT by inputting the confirmation code into the form at the AMT's task page.

## 528 4.5 Manipulating the group size and uncertainty

To manipulate the size of each group, we varied the capacity of the waiting room from 10 to 30. Because the task was being advertised on the Worker website at AMT for approximately 2 hours, some participants occasionally arrived after the earlier groups had already started. In that case the participant entered the newly opened waiting room which was open for the next 5 minutes. The number of participants arriving declined with time because newly posted alternative tasks were advertised on the top of the task list, which decreased our task's visibility. This meant that <sup>535</sup> a later-starting session tended to begin before reaching maximum room capacity, resulting in the
 <sup>536</sup> smaller group size. Therefore, the actual size differed between groups.

To investigate the effect of the task uncertainty, we manipulated the closeness of each option's 537 mean payoff value, setting three different conditions in a between-group design. The three condi-538 tions were: Low-uncertainty condition (differences between mean payoffs were 1.264; N = 113), 539 Moderate-uncertainty condition (differences between mean payoffs were 0.742; N = 132) and 540 High-uncertainty condition (differences between mean payoffs were 0.3; N = 454). The mean 541 payoff associated with the 'excellent' slot in all three conditions was fixed to 3.1 cents (Figure 542 S3). These conditions were randomly assigned for each experimental session. However, we re-543 cruited more participants in the High-uncertainty condition compared to the other two because 544 we expected that larger group sizes would be needed to generate the collective wisdom in noisier 545 environments. 546

#### 547 4.6 Statistical analysis

We used a hierarchical Bayesian method (HBM) to estimate the free parameters of our statis-548 tical models, including the computational learning-and-decision-making model. The HBM al-549 lows us to estimate individual differences, while ensures these individual variations are bounded 550 by the group-level global parameters. The HBM was performed under Stan 2.16.2 (http: 551 //mc-stan.org) in R 3.4.1 (https://www.r-project.org) software. The models contained 552 at least 4 parallel chains and we confirmed convergence of the MCMC using both the Gelman-553 Rubin statistics and the effective sample sizes. Full details of the model fitting procedure and 554 prior assumptions are shown in the appendix. 555

#### 556 4.6.1 Parameter recovery test

To check the validity of our model-fitting method, we conducted a 'parameter recovery test' 557 so as to examine how well our model fitting procedure had been able to reveal true individual 558 parameter values. To do this, we generated synthetic data by running a simulation with the 559 empirically fitted global parameter values, and then re-fitted the model with this synthetic data 560 using the same procedure. The parameter recovery test showed that the all true global parameter 561 values were fallen into the 95% Bayesian credible interval (Figure S8), and at least 93% of the 562 true individual parameter values were correctly recovered (i.e. 96% of  $\alpha_i$ , 93% of  $\beta_{i,0}^*$ , 95% of 563  $\epsilon_i$ , 97% of  $\sigma_{i0}^*$ , 96% of  $\delta_i$  and 97% of  $\theta_i$  values were fallen into the 95% Bayesian CI. Figure 564 S9-S12). 565

#### 566 4.6.2 Categorisation of individual learning strategies

Based on the 50% CI of the individual conformity exponent parameter values  $\theta_i$ , we divided 567 the participants into the following three different social learning strategies. If her/his 50% CI 568 of  $\theta_i$  fell above zero ( $\theta_{lower} > 0$ ), below zero ( $\theta_{upper} < 0$ ) or including zero ( $\theta_{lower} \le 0 \le 0$ ) 569  $\theta_{upper}$ ), she/he was categorised as a 'positive frequency-dependent copier', a 'negative frequency-570 dependent copier', or a 'random choice individual', respectively. We used the 50% Bayesian CI 571 to conduct this categorisation instead of using the more conservative 95% CI because the latter 572 would cause much higher rates of 'false negatives', by which an individual who applied either a 573 positive frequency-dependent copying or a negative-frequency dependent copying strategy was 574 falsely labelled as an asocial random choice individual (Figure S10d). Four hundred agents out 575 of 572 ( $\approx$  70%) were falsely categorised as a random choice learner in the recovery test when we 576
<sup>577</sup> used the 95% criterion (Figure S10d). On the other hand, the 50% CI criterion seemed to be much <sup>578</sup> better in terms of the false negative rate which was only 18.5% (i.e. 106 agents), although it might <sup>579</sup> be slightly worse in terms of 'false positives': Thirty-seven agents (6.5%) were falsely labelled <sup>580</sup> as either a positive frequency-dependent copier or a negative-frequency dependent copier by the <sup>581</sup> 50% CI, whereas the false positive rate of the 95% CI was only 0.2% (Figure S10e). To balance <sup>582</sup> the risk of false positives and false negatives, we decided to use the 50% CI which seemed to <sup>583</sup> have more strategy detecting power.

#### 584 4.6.3 Generalised linear mixed models

To examine whether increasing group size and increasing task uncertainty affected individual use of the positive frequency-dependent copying strategy, we used a hierarchical Bayesian logistic regression model with a random effect of groups. The dependent valuable was whether the participant used the positive frequency-dependent copying (1) or not (0). The model includes fixed effects of group size (standardised), task uncertainty (0: Low, 0.5: Moderate, 1: High), age (standardised), gender (0: male, 1: female, NA: others or unspecified), and possible two-way interactions between these fixed effects.

We also investigated the effects of both group size and the task's uncertainty on the fitted values of the learning parameters. We used a hierarchical Bayesian gaussian regression model predicting the individual fitted parameter values. The model includes effects of group size (standardised), task uncertainty (0: Low, 0.5: Moderate, 1: High), age (standardised), gender (0: male, 1: female, NA: others or unspecified), and two-way interactions between these fixed effects. We assumed that the variance of the individual parameter values might be contingent upon

task uncertainty because we had found in the computational model-fitting result that the fitted global variance parameters (i.e.  $v_{\sigma_0^*}$ ,  $v_{\delta}$  and  $v_{\theta}$ ) were larger in more uncertain conditions (Table S1).

#### 601 4.6.4 Post-hoc model simulation for Figure 4d-f

So as to evaluate how accurately our model can generate observed decision pattern in our task 602 setting, we ran a series of individual-based model simulation using the fitted individual param-603 eter values (i.e. means of the individual posterior distributions) for each group size for each 604 uncertainty condition. At the first step of the simulation, we assigned a set of fitted parameters 605 of a randomly-chosen experimental subject from the same group size and the same uncertain 606 condition to an simulated agent, until the number of agents reaches the simulated group size. We 607 allowed duplicate choice of experimental subject in this parameter assignment. At the second 608 step, we let this synthetic group of agents play the bandit task. We repeated these steps 5,000 609 times for each group size, task uncertainty. 610

#### 611 4.7 Code and data availability

The browser based online task was built by Node.js (https://nodejs.org/en/) and socket.io (https://socket.io), and the code are available on a GitHub repository (https://github. com/WataruToyokawa/MultiPlayerThreeArmedBanditGame). Analyses were conducted in R (https://www.r-project.org) and simulations of individual based models were conducted in Mathematica (https://www.wolfram.com), both of which including data are available on an online repository (URL will appear after acceptance from a journal).

# **518** 5 Ethics statement

<sup>619</sup> This study was approved by University of St Andrews (BL10808).

## 620 6 Competing interest

621 We have no competing interest.

## 622 7 Authors' contributions

<sup>623</sup> WT, AW and KNL planned the study and built the computational model. WT ran simulations.

<sup>624</sup> WT and AW made the experimental material, ran the web-base experiment, and collected the

experimental data. WT, AW and KNL analysed the data and wrote the manuscript.

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## **1 1** Appendix 1 Supplementary experimental procedure

#### 2 1.1 Amazon Mechanical Turk

The online task was advertised as a 'HIT (Human Intelligence Task)' entitled 'Lottery Choice Experiment (about 15 mins + fun + bonus!)' in Amazon Mechanical Turk (AMT). The HIT was only available for individuals whose 'HIT Approval Rate' was greater than or equal to 90% and who live in the US.

On the advertisement page, we stressed that there could be extra payoff to subjects depending
on their performance in the task; that stability of their Internet connection was necessary; and
that they could participate in the task only once (Video S1).

At the bottom of the advertisement page, an URL link to our experimental server would appear. The link was not shown until the participants decided to join the task. There were also text forms into which the participants could input their own confirmation code, which they would get by finishing the experimental task, and where they could add comments on the task. By clicking the submit button below they could complete the task, allowing the monetary reward to be paid through Amazon system.

#### 16 **1.2** A written consent form and an instruction for the task

On clicking the URL link shown at the bottom of the HIT advertisement page, participants proceeded to a consent form that emphasised data anonymity and asked them not to interact with anyone during the task (Video S1). Scrolling this consent form page, participants proceeded to sign the form. After answering all the YES/NO questions and inputting the CAPTCHA, partici21 pants could proceed to instructions.

On the first page of the instructions participants were informed that the study was split into
two parts: an interactive economic decision-making game and a short survey. On the second
page of the instructions the details of the decision task were explained with illustrations.
Full details and code of the task are available in GitHub (https://github.com/WataruToyokawa/

26 MultiPlayerThreeArmedBanditGame).

### 27 **1.3** Reducing the risk of cheating

To minimise the risk of multiple accesses from the same person, we introduced the restriction that a single 'worker ID' associated with participants' AMT accounts, could participate only once in the experiment. We rejected access from the same IP address: If a participant's IP address had already been stored in our database, the participant directly proceeded from the instruction page to the questionnaire page. In that case, 25 cents show-up fee was still paid because it was possible that different persons might use the same IP address.

To minimise the risk of opening other browser windows during the task (for example, brows-34 ing other websites), we used 'Page Visibility API' (https://developer.mozilla.org/en-US/ 35 docs/Web/API/Page\_Visibility\_API) to track whether the experimental browser window 36 was always active and not hidden by other browser windows or tabs for more than 1 second. If it 37 was detected that the experimental window was in a hidden state, the participant was automati-38 cally redirected to the questionnaire page. In that case, 25 cents show-up fee plus a waiting-bonus 39 (if applicable) and a game-bonus earned so far were paid. In the instruction, participants were 40 warned not to open any other browser windows/tabs during the task and were informed that they 41



**Figure S1.** The three-armed bandit task. (a) Illustration of the user interface of the task. Participants could choose an option by clicking one of the slot machines. The frequency distribution of choices made by participants in the same group in the preceding round (i.e. the social frequency information) is shown by red numbers below each option. The lengths of the red bars are proportional to the social frequency distributions. Participants could also see their current total earnings (0.96 cents in this example) as well as the current round number (Round 2 in this example). (b) Example of mean payoffs for each option in the task. The payoff received for a particular choice is drawn from a Gaussian distribution with noise around each mean (with a fixed standard deviation: 1S.D. = 0.55). Note that the most profitable slot (the 'optimal option') was switched (i.e. environmental change) after 40 rounds: One 'poor' slot (slot-2 in this example) changed to an 'excellent' one at the beginning of the 41st round, while the other machines' expected returns were not changed. The association between each option's number and its payoff was randomly assigned across experimental sessions. would be eliminated from the session if they did so.

### 43 2 Appendix 2 Supplementary computational modelling procedure

#### 44 2.1 Hierarchical Bayesian parameter estimation

We used hierarchical Bayesian method (HBM) to estimate the free parameters of our learning model. HBM allows us to estimate individual differences, while this individual variation is bounded by the group-level (i.e. hyper) parameters. To perform HBM, we used Stan 2.16.2 in R 3.4.1.

In our model, there are 6 individual parameters; namely,  $\alpha_i$ ,  $\beta_{i,0}^*$ ,  $\epsilon_i$ ,  $\sigma_{i,0}^*$ ,  $\delta_i$ , and  $\theta_i$ . Because the learning rate  $\alpha_i$  is bounded between 0 and 1, we estimated  $\alpha_i^*$  rather than  $\alpha_i$  itself ( $-\infty \leq \alpha_i^* \leq +\infty$ ), which is given by the following sigmoidal function:

$$\alpha_i = \frac{1}{1 + \exp(-\alpha_i^*)}.\tag{1}$$

We assumed the Student's t distributions for individual random effects of each parameter so as to allow a few 'outliers', because the Student's t distribution has a longer tail compared to a normal distribution. To do so, we used the following reparameterization for each *parameter*(.)  $\in$ { $\alpha_i^*, \beta_{i,0}^*, \epsilon_i, \sigma_{i,0}^*, \delta_i, \theta_i$ }:

$$parameter(.)_i = \mu_{(.),c} + v_{(.),c} * parameter(.)_raw_i,$$
(2)

where  $\mu_{(.),c}$  is a global mean of the *parameter*(.) in the condition  $c \ (c \in \{\text{Low-}, \text{Moderate-}, \text{High-uncertainty condition}\})$ , and  $v_{(.),c}$  is a global scale parameter of the individual variations in

<sup>58</sup> condition c, which is multiplied by a standardised individual random variable parameter(.)\_ $raw_i$ 

59 drawn from

$$parameter(.)\_raw_i \sim Student\_t(df = 4, location = 0, scale = 1).$$
(3)

As for the global parameters, we used a normal and a half-normal prior distributions for  $\mu_{(.),c}$ and  $v_{(.),c}$ , respectively:

$$\mu_{(.),c} \sim Normal(mean = 0, sd = 5), \tag{4a}$$

$$v_{(.),c} \sim Normal^+ (mean = 0, sd = 3).$$
(4b)

In summary, there are 36 global free parameters (= 6  $\mu$ s and 6 vs for 3 different conditions 62 each). A total of 2000 iterations were performed after 1000 warm-up with thin = 5 for each of 63 8 chains (= 2000 samples / 5 steps  $\times$  8 chains = a total of 3200 samples). We used the Gelman-64 Rubin statistics (as known as  $\hat{R}$ ) as well as the effective sample sizes (ESS) so as to check the 65 convergence of the MCMC samples. All global parameter values had  $\hat{R} \approx 1.00 \le 1.10$  indicating 66 that chains are converged to the target distributions. The ESS of model parameters were typically 67 greater than 500 (out of 3200 total samples). The minimum ESS of global-parameters was 233 68 (on  $v_{e Low}$ ). Visual inspection of the parameters with smaller ESSs confirmed their convergence 69 to target distributions. We confirmed that changing both df (i.e. broadness of the tail) of the 70 Student's t prior distributions and sd of the Normal prior distributions did not change our findings. 71

#### 72 2.2 Parameter recovery test

To assess the adequacy of the hierarchical Bayesian model-fitting method, we tested how well the HBM could recover 'true' parameter values that were used to simulate synthetic data. We simulated participants' behaviour assuming that they behave according to the model with each parameter setting. We generated 'true' parameter values for each simulated agent based on the experimentally fit global parameters (Table 1 in the main text). We then simulated synthetic behavioural data and recovered their parameter values using the HBM described above.

### 79 **2.3** Time-dependent conformity exponent $\theta_{i,t}$ model

We also considered the possibility of the conformity exponent being time-dependent (i.e.  $\theta_{i,t} = \theta_{i,0}^* + \gamma_i t/70$ ). If the slope  $\gamma_i$  is positive (negative), the frequency-dependent bias increases (decreases) over time. In this model, there are 7 individual parameters; namely,  $\alpha_i$ ,  $\beta_{i,0}^*$ ,  $\epsilon_i$ ,  $\sigma_{i,0}^*$ ,  $\delta_i$ ,  $\theta_{i,0}^*$  and  $\gamma_i$ . We fitted this model to the experimental data using the HBM descried above.

### 84 2.4 Other figures related to the methods



**Figure S2.** Histograms of the participants' age and gender. The mean age is indicated by a blue dashed line. Note that these data were inputted by participants themselves on the questionnaire forms.



**Figure S3.** The distributions of payoffs generated by each of the slot machines for each condition. The poor, good and excellent slot are indicated by grey, red and blue, respectively. The payoff was truncated to zero if it would have been a negative value.

# **3** Appendix 3 Supplementary results

#### 86 3.1 Individual-based simulation using other parameter sets

Individual-based model simulations using a different set of asocial learning parameters suggest
that our main findings from the simulation (Figure 1, 2 in the main text) are broadly robust in a
range of parameter combinations (Figure S4, S5, S6, S7).



Figure S4. The same figure as Figure 1 in the main text, except for the asocial learning parameter settings (i.e.

 $\mu_{\alpha} = 0.7, \, \mu_{\beta_0^*} = 2, \, \mu_{\varepsilon} = 4, \, \nu_{\alpha} = 1, \, \nu_{\beta_0^*} = 1, \, \nu_{\varepsilon} = 1, \, \nu_{\sigma} = 1, \, \text{and} \, \nu_{\theta} = 1).$ 



**Figure S5.** The same figure as Figure 2 in the main text, except for the asocial learning parameter settings. Parameter values were the same in Figure S4.



**Figure S6.** The same figure as Figure 1 in the main text, except for the asocial learning parameter settings (i.e.  $\mu_{\alpha} = 0.8, \mu_{\beta_0^*} = 0.5, \mu_{\epsilon} = 3, \nu_{\alpha} = 1, \nu_{\beta_0^*} = 2, \nu_{\epsilon} = 2, \nu_{\sigma} = 2, \text{ and } \nu_{\theta} = 2$ ).



**Figure S7.** The same figure as Figure 2 in the main text, except for the asocial learning parameter settings.

Parameter values were the same in Figure S6.

### 90 3.2 Parameter recovery test



**Figure S8.** The parameter recovery performance on the global parameters. The black points are the true values and the red triangles are the mean posterior values (i.e. recovered values). The 95% Bayesian credible intervals are shown by the error bars.



**Figure S9.** The parameter recovery performance on the individual parameters. The x-axis is the true value and the y-axis is the fitted (i.e. the mean posterior) value. The differences between the true value and the fitted value are shown in different colours. The correlation coefficients between the true value and the fitted value are shown.



Figure S10. The parameter recovery performance on the individual parameters. (a,b,c,f,g) The red points are the true individual parameter values, the blue points are the mean posterior fitted values and the black lines are the 95% Bayesian CI. (d) The categorisation of three different strategies based on the 95% Bayesian CI and (e) on the 50% Bayesian CI of individual  $\theta_i$  values. The red coloured individuals are categorised as the positive frequency-dependent copiers (positive frequency-biased choice), the blue coloured individuals are categorised as the negative frequency-dependent copiers (negative frequency-biased choice) and the grey individual are categorised as the asocial random copiers (nearly random decision-making). The black points are the true  $\theta_i$  values. The horizontal lines indicate the categorisation threshold where  $\theta_i = 0$ .



**Figure S11.** The temporal evolution of (a) the true individual *inverse temperature*  $\beta_{i,t}$  parameters and (b) the recovered  $\beta_{i,t}$  value. The magnitude of individual slope parameter  $\epsilon_i$  are shown in different colours.



Figure S12. The temporal evolution of (a) the true individual *social learning weight*  $\sigma_{i,t}$  parameters and (b) the recovered  $\sigma_{i,t}$  value. The magnitude of individual conformity exponent  $\theta_i$  are shown in different colours.

### 91 3.3 Model fitting to our experimental data



Figure S13. Individual inverse temperature  $\beta_{i,t}$  fit for each experimental participant.



Figure S14. Individual social learning weights  $\sigma_{i,t}$  fit for each experimental participant.



**Figure S15.** (a) Estimated learning rate  $\alpha_i$  and (b) estimated mean inverse temperature  $\bar{\beta}_i = (\sum_i \beta_{i,i})/70$  for each individual shown for each different learning strategy (red-triangle: positive frequency-biased choice, blue-diamond: negative frequency-biased choice; grey open circle: nearly random decision-making). Predictions from the fitted generalised mixed models are shown by dashed lines (the shaded areas indicate 50% Bayesian credible intervals).



**Figure S16.** (a) Estimated social learning weight and (b) estimated conformity exponent for each individual shown for each different learning strategy (red-triangle: positive frequency-biased choice, blue-diamond: negative frequency-biased choice; grey open circle: nearly random decision-making). The dashed lines show regressions of the fitted generalised mixed models for only the positive frequency-biased choice individuals (the shaded areas indicate 50% Bayesian credible intervals).



**Figure S17.** Model fitting for the three different task's uncertain conditions (the Low-, Moderate- and High-uncertainty) and the different group size. Frequencies of four different learning strategies are shown in different styles (red-triangle: strong positive frequency-dependent learning  $\theta_i > 1$ , orange-triangle: weak positive frequency-dependent learning  $0 < \theta_i \le 1$ , blue-circle: negative frequency-dependent learning; grey-circle: nearly random choice strategy).



**Figure S18.** The relationship between  $\theta_i$  and the slope of social learning weight  $\delta_i$ . The horizontal dashed lines indicate a threshold at which  $\sigma_{i,t}$  does not change with time (i.e.  $\delta_i = 0$ ).

Table S1

The mean and the 95% Bayesian credible intervals of the posterior global variance parameters governing the magnitude of individual variations in each free paran

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		Group condition			Solitary condition	
		Uncertainty			Uncertainty	
Parameters	Low	Moderate	High	Low	Moderate	High
$v_{\alpha^*}$ (learning rate)	1.88	1.61	2.69	1.79	2.37	2.34
	[1.20, 2.82]	[1.14, 2.23]	[2.23, 3.21]	[0.98, 3.03]	[1.46, 3.58]	[1.39, 3.77]
$v_{eta_0^*}$ (inv. temp.)	1.45	0.64	0.79	0.77	0.96	0.71
	[0.91, 2.16]	[0.34, 1.00]	[0.61, 1.00]	[0.42, 1.25]	[0.46, 1.61]	[0.40, 1.08]
$v_e$ (inv. temp.)	1.73	2.04	2.36	1.75	1.76	2.23
	[0.41, 3.34]	[1.27, 2.96]	[1.89, 2.85]	[0.85, 2.94]	[0.85, 2.87]	[1.43, 3.08]
$v_{\sigma_0^*}$ (soc. wight)	0.79	1.98	1.67	I	I	Ι
	[0.17, 1.50]	[1.17, 3.15]	[1.26, 2.18]	I	I	Ι
$v_{\delta}$ (soc. wight)	0.84	3.66	4.22	I	I	Ι
	[0.05, 1.94]	[1.92, 5.78]	[3.30, 5.40]	I	I	Ι
$v_{\theta}$ (conformity coeff.)	1.54	2.69	3.53	I	I	Ι
	[0.87, 2.61]	[1.60, 4.32]	[2.67, 4.65]	I	I	I
Ν	LL	98	398	36	34	56

### 92 **3.4** Results of a time-dependent conformity model $(\theta_{i,t})$

#### 93 3.4.1 Parameter recovery test

The parameter recovery test showed that the all true global parameter values were fallen into the 95% Bayesian credible interval (Figure S19). Correlations between individual true parameters and recovered parameters were all positive, while the correlation coefficients of both  $\theta_{i,0}^*$  and  $\gamma_i$ were lower than other parameters (Figure S20). At least 89% of the true individual parameter values were correctly recovered (i.e. 97% of  $\alpha_i$ , 96% of  $\beta_{i,0}^*$ , 97% of  $\epsilon_i$ , 96% of  $\sigma_{i,0}^*$ , 94% of  $\delta_i$ , 96% of  $\theta_{i,0}^*$  and 89% of  $\gamma_i$  were fallen into the 95% Bayesian CI; Figure S21).

Figure S22, S23 and S24 show that overall patterns of temporal dynamics of these parameters
were well recovered.

#### 102 3.4.2 Fitting to our experimental data

In order to compared the findings from the time-independent  $\theta_i$  model (see Results section in the main text), we again categorized the participants as deploying three different learning strategies based on their mean fitted conformity exponent values; namely, the 'positive frequencydependent copying' strategy ( $\bar{\theta}_i \gg 0$ ), the 'negative-frequency dependent copying' strategy ( $\bar{\theta}_i \ll 0$ ) and the 'random choice' strategy ( $\bar{\theta}_i \approx 0$ ). Note, the conformity exponent here is averaged over time:  $\bar{\theta}_i = (\sum_t \theta_{i,t})/70$ . Figure S25 suggests that the patterns were consistent with Figure 3 in the main text, and hence our conclusion was not changed.

Individual frequency dependence changed over time (Figure S26). The conformity exponents
 generally increased with experimental round, while some individuals in the High-uncertain con-



Figure S19. The parameter recovery performance on the global parameters. The black points are the true values and the ref triangles are the mean posterior values (i.e. recovered values). The 95% Bayesian credible intervals are shown by the error bars.


**Figure S20.** The parameter recovery performance on the individual parameters. The x-axis is the true value and the y-axis is the fitted (i.e. the mean posterior) value. The differences between the true value and the fitted value are shown in different colour. The correlation coefficients between the true value and the fitted value are shown.



Figure S21. The parameter recovery performance on the individual parameters. (a,b,c,e,g) The red points are the trues individual parameter values, the blue points are the mean posterior fitted values and the black lines are the 95% Bayesian CI. (d) The categorisation of three different strategies based on the 95% Bayesian CI and (e) on the 50% Bayesian CI of individual  $\theta_i$  values. The red coloured individuals are categorised as the positive frequency-dependent copiers (positive frequency-biased choice), the blue coloured individuals are categorised as the negative frequency-dependent copiers (negative frequency-biased choice) and the grey individual are categorised as the asocial random copiers (nearly random decision-making). The black points are the true  $\theta_i$  values. The horizontal lines indicate the categorisation threshold where  $\theta_i = 0$ .



**Figure S22.** The temporal evolution of (a) the true individual *inverse temperature*  $\beta_{i,t}$  parameters and (b) the recovered  $\beta_{i,t}$  value. The magnitude of individual slope parameter  $\epsilon_i$  are shown in different colours.



**Figure S23.** The temporal evolution of (a) the true individual *social learning weight*  $\sigma_{i,t}$  parameters and (b) the recovered  $\sigma_{i,t}$  value. The magnitude of individual conformity exponent  $\theta_i$  are shown in different colours.



**Figure S24.** The temporal evolution of (a) the true and (b) the recovered individual *conformity exponent*  $\theta_{i,t}$  value. The magnitude of individual social learning weights  $\sigma_{i,t}$  are shown in different colours.

ditions decreased rather than accelerated their frequency dependence over time. However, note that the fitting of slope parameter  $\gamma_i$  was relatively unreliable (i.e. only 89% of individual parameters were recovered correctly). Extensive variation in both the social learning weigh  $\sigma_{i,t}$  and the conformity exponent  $\theta_{i,t}$  found in high-uncertain circumstances are consistent with the main findings (Figure 3g-i, Figure 4a-c).



**Figure S25.** Model fitting for the three different task uncertainty conditions (the Low-, Moderate- and High-uncertainty) and the different group size. Three different learning strategies are shown in different styles (red-triangle: positive frequency-dependent learning, blue-circle: negative frequency-dependent learning; grey-circle: nearly random choice strategy). Note, we averaged individual conformity exponent  $\theta_{i,t}$  over time to categorise individual strategies. (Top row) Frequencies of three different learning strategies. (Middle row) Estimated social learning weight, and (Bottom row) estimated mean conformity exponent, for each individual shown for each learning strategy. The 50% Bayesian CIs of the fitted GLMMs are shown by dashed lines and shaded areas. The horizontal lines in (g-i) show a region  $-1 < \overline{\theta_i} < 1$ .



Figure S26. Change in fitted values (i.e. median of the Bayesian posterior distribution) of (Top row) the conformity exponent  $\theta_{i,t}$  and (Middle row) the social learning weight  $\sigma_{i,t}$  with time for each individual, for each level of task uncertainty. Thick dashed lines are the median values across the subjects for each uncertainty condition. (Bottom row) Change in average decision accuracy of the individual-based post-hoc model simulations using the experimentally fit parameter values of the alternative model (main panels). The inner panels show the average decision accuracies of the experimental participants. Each line indicates different group-size categories (red-solid: large groups, orange-halfdashed: small groups, grey-dashed: lone individuals). All individual performances were averaged within the same size category. The large or small groups were categorised using the median sizes for each experimental condition, i.e. small groups were:  $n \le 9$ ,  $n \le 6$  and  $n \le 11$  for the Low-, Moderate- and High-uncertain conditions, respectively.

# **117 3.5** Statistical analyses for the experimental data

### Table S2

Mean and the 95% Bayesian credible intervals of the fixed effects in the GLMM predicting the probability to become a positive frequency-dependent copier. The sized effects whose CI are either below or above zero (i.e. significant) are shown in bold face.

Effect	2.5%	50%	97.5%	Effective sample size	Rhat
$\beta_1$ (intercept)	1.05	1.71	2.50	667	1.01
$\beta_2$ (group size)	-0.94	-0.05	0.87	2744	1.00
$\beta_3$ (uncertainty)	-1.88	-1.02	-0.25	1548	1.00
$\beta_4$ (age)	-0.12	0.43	1.10	925	1.01
$\beta_5$ (gender)	-1.06	-0.13	0.84	3154	1.00
$\beta_6$ (size*uncrtn)	-0.72	0.24	1.19	2880	1.00
$\beta_7$ (size*age)	-0.16	0.08	0.32	1869	1.01
$\beta_8$ (size*gndr)	-0.37	0.03	0.44	4875	1.00
$\beta_9$ (uncrtn*age)	-1.46	-0.73	-0.15	3167	1.00
$\beta_{10}$ (uncrtn*gndr)	-1.10	0.02	1.09	3661	1.00
$\beta_{11}$ (age*gndr)	-0.39	-0.02	0.37	2712	1.00

### Table S3

Mean and the 95% Bayesian credible intervals of the fixed effects in the GLMM predicting individual parameter values of the social learning weight  $\bar{\sigma}_i$ . The sized effects whose CI are either below or above zero (i.e. significant) are shown in bold face.

Effect	2.5%	50%	97.5%	nEff	Rhat
$\beta_1$ (intercept)	-2.32	-2.09	-1.84	4959	1.00
$\beta_2$ (group size)	0.15	0.52	0.93	5230	1.00
$\beta_3$ (uncertainty)	-0.98	-0.59	-0.22	4784	1.00
$\beta_4$ (age)	-0.36	-0.18	-0.02	2126	1.00
$\beta_5$ (gender)	-0.45	-0.16	0.13	4513	1.00
$\beta_6$ (size*uncrtn)	-0.57	-0.10	0.34	5440	1.00
$\beta_7$ (size*age)	-0.19	-0.02	0.14	5359	1.00
$\beta_8$ (size*gndr)	-0.32	-0.01	0.30	4127	1.00
$\beta_9$ (uncrtn*age)	-0.17	0.07	0.32	4088	1.00
$\beta_{10}$ (uncrtn*gndr)	-0.37	0.12	0.62	4205	1.00
$\beta_{11}$ (age*gndr)	-0.09	0.12	0.35	4963	1.00
$\gamma$ (uncertainty effct on variance)	1.11	1.38	1.62	3067	1.00

### Table S4

Mean and the 95% Bayesian credible intervals of the fixed effects in the GLMM predicting the social learning weight  $\bar{\sigma}_i$  for the positive frequency-biased choice individuals only. The sized effects whose CI are either below or above zero (i.e. significant) are shown in bold face.

Effect	2.5%	50%	97.5%	nEff	Rhat
$\beta_1$ (intercept)	-2.42	-2.17	-1.91	5601	1.00
$\beta_2$ (group size)	0.09	0.47	0.90	4509	1.00
$\beta_3$ (uncertainty)	-0.75	-0.28	0.17	6011	1.00
$\beta_4$ (age)	-0.33	-0.14	0.04	5796	1.00
$\beta_5$ (gender)	-0.36	-0.03	0.30	6075	1.00
$\beta_6$ (size*uncrtn)	-0.55	-0.01	0.49	5410	1.00
$\beta_7$ (size*age)	-0.27	-0.06	0.14	6022	1.00
$\beta_8$ (size*gndr)	-0.42	-0.05	0.33	6174	1.00
$\beta_9$ (uncrtn*age)	-0.36	-0.04	0.29	6483	1.00
$\beta_{10}$ (uncrtn*gndr)	-0.75	-0.13	0.49	4746	1.00
$\beta_{11}$ (age*gndr)	-0.16	0.10	0.36	5927	1.00
$\gamma$ (uncertainty effct on variance)	1.14	1.50	1.80	5729	1.00

#### Table S5

Mean and the 95% Bayesian credible intervals of the fixed effects in the GLMM predicting individual parameter values of the conformity exponent  $\theta_i$ . The sized effects whose CI are either below or above zero (i.e. significant) are shown in bold face.

Effect	2.5%	50%	97.5%	nEff	Rhat
$\beta_1$ (intercept)	1.30	1.64	2.01	2571	1.00
$\beta_2$ (group size)	-0.69	-0.17	0.35	5443	1.00
$\beta_3$ (uncertainty)	0.38	0.90	1.41	2602	1.00
$\beta_4$ (age)	-0.19	0.07	0.33	2967	1.00
$\beta_5$ (gender)	-0.34	0.10	0.54	3557	1.00
$\beta_6$ (size*uncrtn)	-0.40	0.19	0.79	5317	1.00
$\beta_7$ (size*age)	-0.27	-0.06	0.14	5172	1.00
$\beta_8$ (size*gndr)	-0.24	0.13	0.50	5167	1.00
$\beta_9$ (uncrtn*age)	-0.59	-0.26	0.07	3436	1.00
$\beta_{10}$ (uncrtn*gndr)	-0.86	-0.21	0.45	3509	1.00
$\beta_{11}$ (age*gndr)	-0.30	-0.02	0.27	4885	1.00
$\gamma$ (uncertainty effct on variance)	1.07	1.31	1.54	4178	1.00

#### Table S6

Mean and the 95% Bayesian credible intervals of the fixed effects in the GLMM predicting the conformity exponent  $\theta_i$  for the positive frequency-biased choice individuals only. The sized effects whose CI are either below or above zero (i.e. significant) are shown in bold face.

Effect	2.5%	50%	97.5%	nEff	Rhat
$\beta_1$ (intercept)	1.74	2.00	2.29	4922	1.00
$\beta_2$ (group size)	-0.40	0.03	0.42	5695	1.00
$\beta_3$ (uncertainty)	1.20	1.64	1.04	4381	1.00
$\beta_4$ (age)	-0.32	-0.13	0.05	6046	1.00
$\beta_5$ (gender)	-0.40	-0.07	0.26	5988	1.00
$\beta_6$ (size*uncrtn)	-0.47	0.00	0.50	4458	1.00
$\beta_7$ (size*age)	-0.24	-0.07	0.11	5716	1.00
$\beta_8$ (size*gndr)	-0.12	0.19	0.51	5349	1.00
$\beta_9$ (uncrtn*age)	-0.15	0.10	0.37	6424	1.00
$\beta_{10}$ (uncrtn*gndr)	-0.53	-0.01	0.51	5710	1.00
$\beta_{11}$ (age*gndr)	-0.14	0.09	0.33	6545	1.00
$\gamma$ (uncertainty effct on variance)	0.71	0.91	1.10	6545	1.00

# Table S7

Mean and the 95% Bayesian credible intervals of the fixed effects in the GLMM predicting individual parameter values of the learning rate  $\alpha_i$ . The sized effects whose CI are either below or above zero (i.e. significant) are shown in bold face.

Effect	2.5%	50%	97.5%	nEff	Rhat
$\beta_1$ (intercept)	0.12	0.67	1.23	4887	1.00
$\beta_2$ (group size)	-0.49	0.24	0.96	5413	1.00
$\beta_3$ (uncertainty)	-0.93	-0.27	0.38	4827	1.00
$\beta_4$ (age)	-0.48	-0.03	0.40	5794	1.00
$\beta_5$ (gender)	-0.40	0.38	1.17	4908	1.00
$\beta_6$ (size*uncrtn)	-1.24	-0.48	0.29	5423	1.00
$\beta_7$ (size*age)	-0.25	-0.04	0.17	6157	1.00
$\beta_8$ (size*gndr)	-0.25	0.15	0.54	6305	1.00
$\beta_9$ (uncrtn*age)	-0.09	0.38	0.85	6085	1.00
$\beta_{10}$ (uncrtn*gndr)	-1.21	-0.29	0.65	4699	1.00
$\beta_{11}$ (age*gndr)	-0.35	-0.01	0.34	5824	1.00

# Table S8

Mean and the 95% Bayesian credible intervals of the fixed effects in the GLMM predicting individual parameter values of the average inverse temperature  $\bar{\beta}_i$ . The sized effects whose CI are either below or above zero (i.e. significant) are shown in bold face.

Effect	2.5%	50%	97.5%	nEff	Rhat
$\beta_1$ (intercept)	3.09	3.47	3.85	5906	1.00
$\beta_2$ (group size)	-0.48	0.03	0.54	5707	1.00
$\beta_3$ (uncertainty)	-0.87	-0.43	0.02	5863	1.00
$\beta_4$ (age)	-0.49	-0.21	0.08	4498	1.00
$\beta_5$ (gender)	-0.35	0.16	0.67	5845	1.00
$\beta_6$ (size*uncrtn)	-0.73	-0.17	0.37	5503	1.00
$\beta_7$ (size*age)	-0.20	-0.06	0.08	6454	1.00
$\beta_8$ (size*gndr)	0.02	0.26	0.50	6492	1.00
$\beta_9$ (uncrtn*age)	0.01	0.33	0.63	6167	1.00
$\beta_{10}$ (uncrtn*gndr)	-1.19	-0.58	0.02	5718	1.00
$\beta_{11}$ (age*gndr)	-0.33	-0.10	0.12	5558	1.00