Natural Distributed Algorithms

- Lecture 5 -Ant-Inspired Density Estimation



Emanuele Natale CNRS - UCA

CdL in Informatica Università degli Studi di Roma "Tor Vergata"





Ants are symbol of *Biological Distributed Algorithm*

Lots of work going on:

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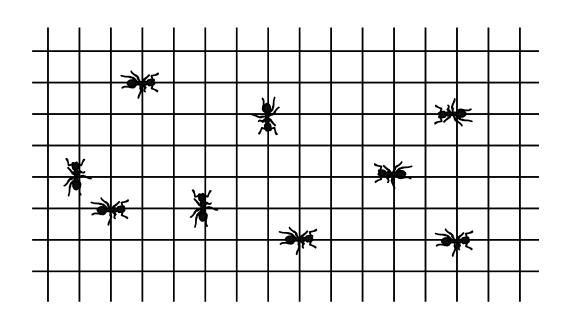
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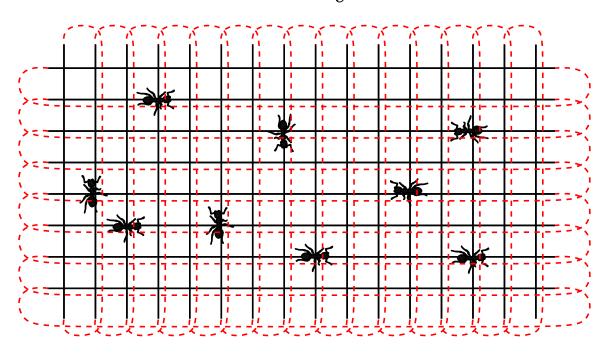


Today we talk about

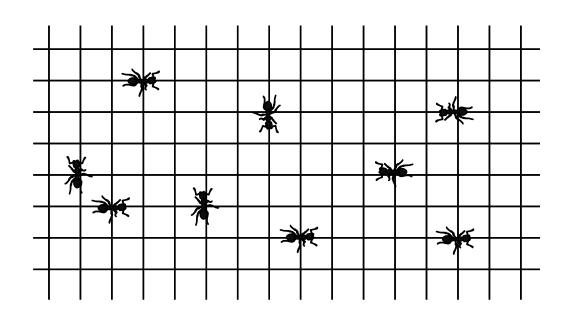
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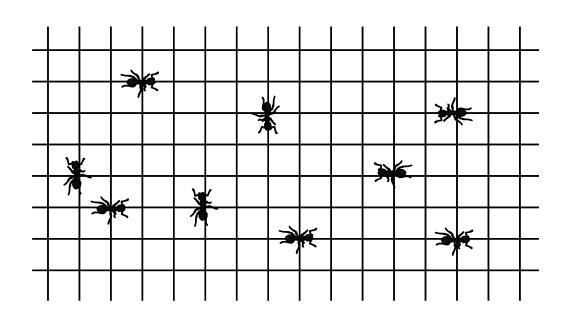


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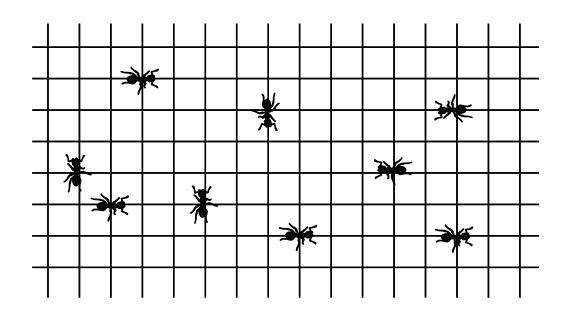
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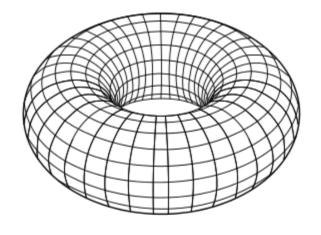
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Applications: Size estimation for social networks, random-walk based sampling for sensor networks, density estimation for robot swarms.

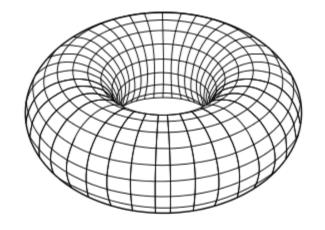




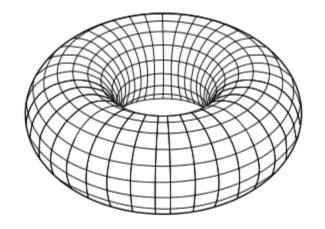
• Underlying graph G (2-D torus).



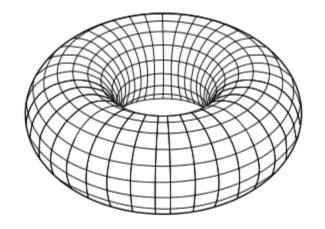
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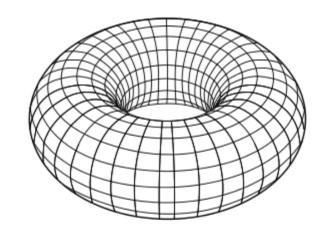
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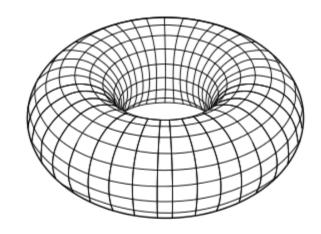


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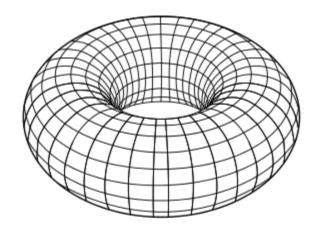
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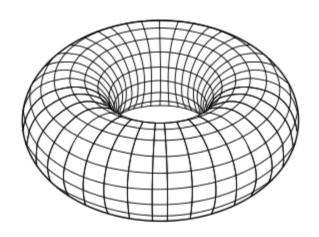
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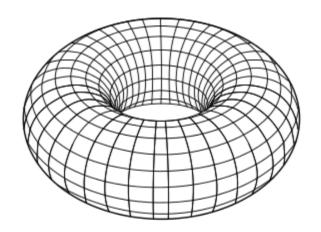


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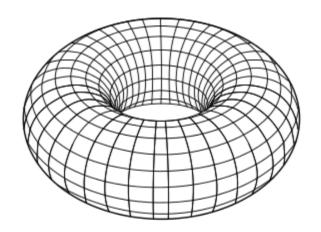
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The mathematical challenge: after two ants meet, they are more likely to meet again. c(t') and



c(t') and c(t'') are not independent!

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For any non-decreasing function ψ ,

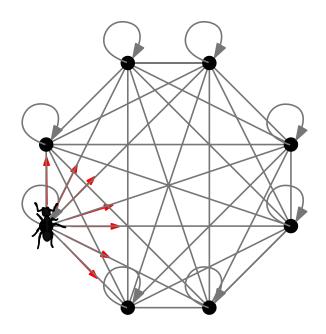
$$\Pr(X \ge t) = \Pr(\psi(X) \ge \psi(t)) \le \mathbb{E}[\psi(X)]/\psi(t).$$

 $X \leftarrow |X - \mathbb{E}X|$ and $\psi(x) = x^2 \implies$ Chebyshev inequality.

 $X \leftarrow \sum_{i} X_{i}$ indip. and $\psi(X) = e^{-\lambda X} \implies$ Chernoff bounds.

At each round each ants position is i.u.a.r.

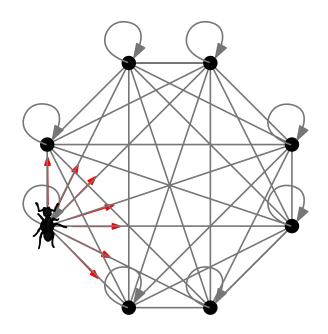
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Chernoff bound. Let X_1, \ldots, X_N be independent 0-1 random variables with $\Pr(X_i = 1) = p$, then for any $\epsilon \in (0, 1)$, $\Pr(|\sum_i X_i - Np| > \epsilon Np) \le 2e^{-\frac{\epsilon^2}{3}Np}$.

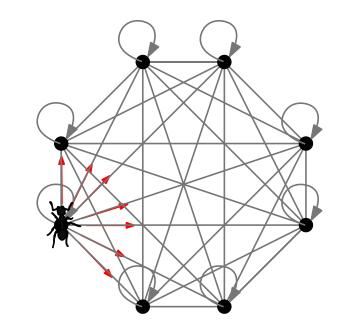


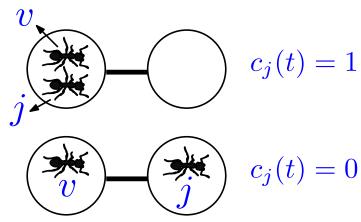
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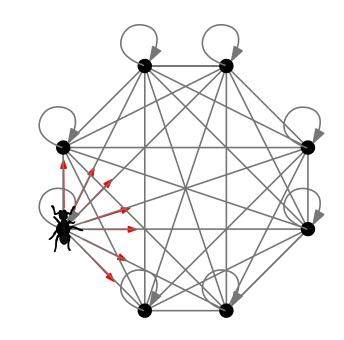


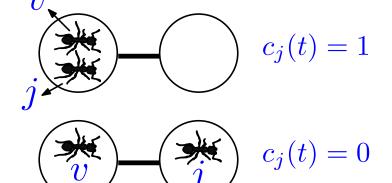
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$$N = tn, X_{j,r} = c_j(r), p = 1/A, \text{ hence}$$

 $\Pr(|\tilde{d} - d| > \epsilon d) \le 2e^{-\frac{\epsilon^2}{3}td} \le \delta \implies t = 3\log\frac{2}{\delta}/(d\epsilon^2).$

Main Result

Algorithm 1. Encounter Rate-Based Density Estimator

```
input: number of time steps T
c := 0
for r = 1, ..., t do
position = position + rand\{(0, 1), (0, -1), (1, 0), (-1, 0)\}
c := c + count(position)
end for
return \ \tilde{d} = \frac{c}{T}
```

Theorem. After running for T rounds, $T \leq A$, Algorithm 1 returns \tilde{d} such that, for any $\delta > 0$, with prob $1 - \delta$, $\delta d \in [(1 - \epsilon)d, (1 + \epsilon)d]$ for $\epsilon = \sqrt{\frac{\log \frac{1}{\delta} \log T}{Td}}$. In other words, for any $\epsilon, \delta \in (0, 1)$, if $T = \Theta(\frac{\log \frac{1}{\delta} \log \log \frac{1}{\delta} \log \frac{1}{d\epsilon}}{d\epsilon^2})$, \tilde{d} is a $(1 \pm \epsilon)$ multiplicative estimate of d with probability $1 - \delta$.

General Chernoff bound (Chung-Lu). Let $X_1, ..., X_n$ be independent and $X_i \leq M$ for all i, then

$$\Pr\left(\sum_{i} X_{i} \geq \mathbb{E}\left(\sum_{i} X_{i}\right) + \Delta\right) \leq e^{-\frac{\Delta^{2}}{2\left(\sum_{i} \mathbb{E}\left(X_{i}^{2}\right) + M\Delta/3\right)}}.$$

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Proof.

$$P(\sum_{i} X_{i} - \sum_{i} \mathbb{E}X_{i} > \Delta) \leq \mathbb{E}e^{\lambda \sum_{i} X_{i}} / e^{\Delta}.$$
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Let
$$g(y) = 2 \sum_{k=2}^{\infty} \frac{y^{k-2}}{k!} = \frac{2(e^y - 1 - y)}{y^2}$$
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It holds g(0) = 1, $g(y) \le 1$ for y < 0 and g(y) is increasing for $y \ge 0$.

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Since
$$k! \ge 2 \cdot 3^{k-2}$$
, $g(y) = 2 \sum_{k=2}^{\infty} \frac{y^{k-2}}{k!} \le \sum_{k=2}^{\infty} \frac{y^{k-2}}{3^{k-2}} = \frac{1}{1-\frac{y}{3}}$ for $y < 3$.

We have

$$\mathbb{E}\left(e^{\lambda \sum_{i} X}\right) = \prod_{i} \mathbb{E}\left(e^{\lambda X_{i}}\right) = \prod_{i} \mathbb{E}\left(\sum_{k=0}^{\infty} \frac{\lambda^{k} X_{i}^{k}}{k!}\right)$$

$$= \prod_{i} \mathbb{E}\left(1 + \lambda X_{i} + \frac{1}{2}\lambda^{2} X_{i}^{2} g\left(\lambda X_{i}\right)\right)$$

$$\leq \prod_{i} \left(1 + \lambda \mathbb{E}\left(X_{i}\right) + \frac{1}{2}\lambda^{2} \mathbb{E}\left(X_{i}^{2}\right) g\left(\lambda M\right)\right)$$

$$\leq \prod_{i} e^{\lambda \mathbb{E}\left(X_{i}\right) + \frac{1}{2}\lambda^{2} \mathbb{E}\left(X_{i}^{2}\right) g\left(\lambda M\right)}$$

$$= e^{\lambda \mathbb{E}\left(\sum_{i} X_{i}\right) + \frac{1}{2}\lambda^{2} g\left(\lambda M\right)} \sum_{i} \mathbb{E}\left(X_{i}^{2}\right).$$

Hence, for λ satisfying $\lambda M < 3$, we have...

$$\Pr\left(\sum_{i} X_{i} \geq \mathbb{E}\left(\sum_{i} X_{i}\right) + \Delta\right)$$

$$= \Pr\left(e^{\lambda X} \geq e^{\lambda \mathbb{E}\left(\sum_{i} X_{i}\right) + \lambda \Delta}\right)$$

$$\leq e^{-\lambda \mathbb{E}\left(\sum_{i} X_{i}\right) - \lambda \Delta} \mathbb{E}\left(e^{\lambda X}\right)$$

$$\leq e^{-\lambda \Delta + \frac{1}{2}\lambda^{2}g(\lambda M) \sum_{i} \mathbb{E}\left(X_{i}^{2}\right)}$$

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Choosing $\lambda = \frac{\Delta}{\sum_{i} \mathbb{E}(X_{i}^{2}) + M\Delta/3}$, we have $\lambda M < 3$ and

$$\Pr\left(\sum_{i} X_{i} \geq \mathbb{E}\left(\sum_{i} X_{i}\right) + \Delta\right) \leq e^{-\lambda \Delta + \frac{1}{2}\lambda^{2} \frac{\sum_{i} \mathbb{E}\left(X_{i}^{2}\right)}{1 - \lambda M/3}}$$

$$< e^{-\frac{\Delta^{2}}{2\left(\sum_{i} \mathbb{E}\left(X_{i}^{2}\right) + M\Delta/3\right)}}$$

Re-collision Lemma. Consider two agents a_1 and a_2 randomly walking on a $\sqrt{A} \times \sqrt{A}$ torus. If a_1 and a_2 collide at time t, the prob. that they collide again in round m + t is $\mathcal{O}(\frac{1}{m+1}) + \mathcal{O}(\frac{1}{A})$.

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Bernstein Inequality. If $|E[\bar{c}_j^k]| \leq \frac{1}{2}k!\sigma^2b^{k-2}$ for each $k \geq 2$, then

$$\Pr(\sum_{i} X_i - \sum_{i} \mathbb{E}X_i \ge t) \le e^{-\frac{t^2}{2(\sigma^2 + bt)}}.$$

Re-collision Lemma. Consider two agents a_1 and a_2 randomly walking on a $\sqrt{A} \times \sqrt{A}$ torus. If a_1 and a_2 collide at time t, the prob. that they collide again in round m + t is $\mathcal{O}(\frac{1}{m+1}) + \mathcal{O}(\frac{1}{A})$.

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Remark. Proofs can be revisited to estimate probability that single random walk return on a given node (equalization).

Re-collision Lemma. Consider two agents a_1 and a_2 randomly walking on a $\sqrt{A} \times \sqrt{A}$ torus. If a_1 and a_2 collide at time t, the prob. that they collide again in round m + t is $\mathcal{O}(\frac{1}{m+1}) + \mathcal{O}(\frac{1}{A})$.

Two random walkers, a_1 and a_2 .

Let M_x and M_y be the steps on x and y direction $(M_x + M_y = 2m)$. Let \mathcal{C} = "they re-collide after t steps", and \mathcal{C}_x , and \mathcal{C}_y , the event that they end with same x, and y.

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$$\Pr(\mathcal{C} \mid M_x = m_x, M_y = m_y) = \Pr(\mathcal{C}_x \mid M_x = m_x) \Pr(\mathcal{C}_y \mid M_y = m_y).$$

Re-collision Lemma. Consider two agents a_1 and a_2 randomly walking on a $\sqrt{A} \times \sqrt{A}$ torus. If a_1 and a_2 collide at time t, the prob. that they collide again in round m + t is $\mathcal{O}(\frac{1}{m+1}) + \mathcal{O}(\frac{1}{A})$.

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Wlog, we look at \mathcal{C}_x .

Let C_x^1 and C_x^2 be the events "same x without displacement" and "same x with displacement" (displacement=wrapping around torus), so $\Pr(C_x \mid M_x = m_x) = \Pr(C_x^1 \mid M_x = m_x) + \Pr(C_x^2 \mid M_x = m_x)$.

Re-collision Lemma. Consider two agents a_1 and a_2 randomly walking on a $\sqrt{A} \times \sqrt{A}$ torus. If a_1 and a_2 collide at time t, the prob. that they collide again in round m + t is $\mathcal{O}(\frac{1}{m+1}) + \mathcal{O}(\frac{1}{A})$.

Two random walkers, a_1 and a_2 .

Let M_x and M_y be the steps on x and y direction $(M_x + M_y = 2m)$. Let \mathcal{C} = "they re-collide after t steps", and \mathcal{C}_x , and \mathcal{C}_y , the event that they end with same x, and y.

$$\Pr(\mathcal{C} \mid M_x = m_x, M_y = m_y) = \Pr(\mathcal{C}_x \mid M_x = m_x) \Pr(\mathcal{C}_y \mid M_y = m_y).$$

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The first summand means that the random walk comes back to the origin: $\Pr(\mathcal{C}_x^1 \mid M_x = m_x) = \binom{m_x}{m_x/2} (\frac{1}{2})^{m_x} = \frac{m_x!}{((m_x/2)!)^2} (\frac{1}{2})^{m_x}$.

Assuming m_x even and using Stirling $n! = \sqrt{2\pi n} (\frac{n}{e})^n (1 + \mathcal{O}(\frac{1}{n}))$, we get $\Pr(\mathcal{C}_x^1 \mid M_x = m_x) = \Theta(1/\sqrt{m_x + 1})$.

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As for
$$C_x^2$$
, $\Pr(C_x^2 \mid M_x = m_x) = 2(\frac{1}{2})^{m_x} \sum_{c=1}^{\lfloor \frac{m_x}{\sqrt{A}} \rfloor} {m_x \choose (m_x - c\sqrt{A})/2}$.

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For $i \in [1, ..., \sqrt{A} - 1]$,

let \mathcal{D}_x^i ="the walk is i steps clockwise from start after m_x steps". It holds

$$\Pr[\mathcal{D}_x^i | M_x = m_x] = \left(\frac{1}{2}\right)^{m_x} \cdot \sum_{c=-\left\lfloor\frac{m_x+i}{\sqrt{A}}\right\rfloor}^{\left\lfloor\frac{m_x-i}{\sqrt{A}}\right\rfloor} {\binom{m_x}{\frac{m_x+i+c\sqrt{A}}{2}}}$$

$$\geq \left(\frac{1}{2}\right)^{m_x} \cdot \sum_{c=-\left\lfloor \frac{m_x+i}{\sqrt{A}} \right\rfloor}^{-1} {m_x \choose \frac{m_x+i+c\sqrt{A}}{2}} = \left(\frac{1}{2}\right)^{m_x} \cdot \sum_{c=1}^{\left\lfloor \frac{m_x}{\sqrt{A}} \right\rfloor} {m_x \choose \frac{m_x+i-c\sqrt{A}}{2}}.$$

For any $i \in [1, ..., \sqrt{A} - 1]$, and any $c \ge 1$, $\frac{m_x + i - c\sqrt{A}}{2}$ is closer to $\frac{m_x}{2}$ than $\frac{m_x - c\sqrt{A}}{2}$ is, so $\binom{m_x}{\frac{m_x + i - c\sqrt{A}}{2}} > \binom{m_x}{\frac{m_x - c\sqrt{A}}{2}}$

as long as $\frac{m_x+i-c\sqrt{A}}{2}$ is an integer. This allows us to lower bound $\Pr[\mathcal{D}_x^i|M_x=m_x]$ using $\Pr[\mathcal{C}_x^2|M_x=m_x]$. Let $\mathcal{E}_{i,c}$ equal 1 if $\frac{m_x+i-c\sqrt{A}}{2}$ is an integer and 0 otherwise. Since \mathcal{C}_x^2 and each \mathcal{D}_x^i are disjoint events:

$$\Pr\left[\mathcal{C}_x^2 | M_x = m_x\right] + \sum_{i=1}^{\sqrt{A}-1} \Pr\left[\mathcal{D}_x^i | M_x = m_x\right] \leq 1$$

$$\Pr\left[\mathcal{C}_x^2 | M_x = m_x\right] + \left(\frac{1}{2}\right)^{m_x} \cdot \sum_{i=1}^{\sqrt{A}-1} \left(\sum_{c=1}^{\left\lfloor \frac{m_x}{\sqrt{A}} \right\rfloor} {m_x \choose \frac{m_x + i - c\sqrt{A}}{2}}\right) \leq 1$$

The last step follows from combining the last with the fact that
$$\sum_{i=1}^{\sqrt{A}-1} \mathcal{E}_{i,c} = \Theta\left(\sqrt{A}\right)$$
 for all c since $\frac{m_x+i-c\sqrt{A}}{2}$ is integral for half the possible $i \in [1, ..., \sqrt{A}-1]$. Rearranging, we have $\Pr\left[\mathcal{C}_x^2 \middle| M_x = m_x\right] = O\left(\frac{1}{\sqrt{A}}\right)$.

 $\Pr\left[\mathcal{C}_x^2|M_x=m_x\right]\cdot\Theta(\sqrt{A})\leq 1.$

Combining our bounds for C_x^1 and C_x^2 , $\Pr[C_x|M_x = m_x] = \Theta\left(\frac{1}{\sqrt{m_x+1}}\right) + O\left(\frac{1}{\sqrt{A}}\right)$.

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Identical bounds hold for the y direction and by saparating horizantal/vertical axis we have:

$$\Pr\left[C|M_x = m_x, M_y = m_y\right] = \Theta\left(\frac{1}{\sqrt{(m_x + 1)(m_y + 1)}}\right) + O\left(\frac{1}{\sqrt{A(m_x + 1)}} + \frac{1}{\sqrt{A(m_y + 1)}}\right) + O\left(\frac{1}{A}\right).$$

Our final step is to remove the conditioning on M_x and M_y . Since direction is chosen independently and uniformly at random for each step, $\mathbf{E}[M]_x = \mathbf{E}[M]_y = m$. By a standard Chernoff bound:

$$\Pr[M_x \le m/2] \le 2e^{-(1/2)^2 \cdot m/2} = O\left(\frac{1}{m+1}\right).$$

(using m + 1 instead of m to cover the m = 0 case).

An identical bound holds for M_y , and so, except with probability $O\left(\frac{1}{m+1}\right)$ both are $\geq m/2$. We get:

$$\Pr\left[\mathcal{C}\right] = \Theta\left(\frac{1}{m+1}\right) + O\left(\frac{1}{\sqrt{A(m+1)}}\right) + O\left(\frac{1}{A}\right)$$
$$= \Theta\left(\frac{1}{m+1}\right) + O\left(\frac{1}{A}\right). \quad \Box$$

First-collision Lemma. Assuming $t \leq A$, for all $j \in [1, ..., n]$, $\Pr[c_j \geq 1] = \Theta(\frac{t}{A \log t})$.

Using the fact that c_j is identically distributed for all j,

$$\mathbb{E}[\tilde{d}] = d = \frac{1}{t} \cdot \mathbb{E}[\sum_{i=1}^{n} c_i] = \frac{n}{t} \cdot \mathbb{E}[c_j] = \frac{n}{t} \cdot \Pr[c_j \ge 1] \cdot \mathbb{E}[c_j | c_j \ge 1],$$

that is

$$\frac{n}{A} = d = \frac{n}{t} \cdot \Pr[c_j \ge 1] \cdot \mathbb{E}[c_j | c_j \ge 1].$$

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Rearranging gives:

$$\Pr\left[c_j \ge 1\right] = \frac{t}{A \cdot \mathbb{E}\left[c_j | c_j \ge 1\right]}.$$

To compute $\mathbb{E}[c_j|c_j \geq 1]$, we use Re-collision Lemma and linearity of expectation. Since $t \leq A$, the $O\left(\frac{1}{A}\right)$ term in Re-collision Lemma is absorbed into the $\Theta\left(\frac{1}{m+1}\right)$. Let $r \leq t$ be the first round that the two agents collide. We have:

$$\mathbb{E}[c_j|c_j \ge 1] = \sum_{m=0}^{t-r} \Theta\left(\frac{1}{m+1}\right) = \Theta\left(\log(t-r)\right).$$

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- After any round the agents are located at uniformly and independently chosen positions, so collide with probability exactly 1/A.
- The probability that the *first* collision between the agents happens in a given round can only decrease as we consider a round later in time.
- At least 1/2 of the time that $c_j \geq 1$, there is a collision in the first t/2 rounds.

Thanks to the previous calculations, $\mathbb{E}[c_j|c_j \geq 1] = \Theta\left(\log(t - t/2)\right) = \Theta\left(\log t\right), \text{ hence}$ $\Pr\left[c_j \geq 1\right] = \Theta\left(\frac{t}{A \cdot \log t}\right), \text{ completing the proof. } \square$

Collision Moment Lemma. For $j \in [1, ..., n]$, let $\bar{c}_j \stackrel{def}{=} c_j - \mathbb{E}c_j$. For all $k \geq 2$, assuming $t \leq A$, $\mathbb{E}[\bar{c}_j^k] = \mathcal{O}(\frac{t}{A}k! \log^{k-1} t)$.

We expand $\mathbb{E}[\bar{c}_j^k] = \Pr[c_j \geq 1] \cdot \mathbb{E}[\bar{c}_j^k | c_j \geq 1] + \Pr[c_j = 0] \cdot \mathbb{E}[\bar{c}_j^k | c_j = 0]$, and so by First Collision Lemma:

$$\mathbb{E}\left[\bar{c}_{j}^{k}\right] = O\left(\frac{t}{A \log t} \cdot \mathbb{E}\left[\bar{c}_{j}^{k} | c_{j} \geq 1\right] + \mathbb{E}\left[\bar{c}_{j}^{k} | c_{j} = 0\right]\right).$$

Collision Moment Lemma. For $j \in [1, ..., n]$, let $\bar{c}_j \stackrel{def}{=} c_j - \mathbb{E}c_j$. For all $k \geq 2$, assuming $t \leq A$, $\mathbb{E}[\bar{c}_j^k] = \mathcal{O}(\frac{t}{A}k! \log^{k-1} t)$.

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$$\mathbb{E}\left[\bar{c}_j^k|c_j=0\right] = \left(\mathbb{E}c_j\right)^k = (t/A)^k \le \frac{t}{A}k! \log^{k-1} t \text{ for all } k \ge 2.$$

Moreover
$$\mathbb{E}\left[\bar{c}_j^k|c_j\geq 1\right]\leq \mathbb{E}\left[c_j^k|c_j\geq 1\right]$$
, since $\mathbb{E}c_j=\frac{t}{A}\leq 1$.

To prove the lemma, it just remains to show that

$$\mathbb{E}\left[c_j^k|c_j\geq 1\right] = O\left(k!\log^k t\right).$$

Conditioning on $c_j \geq 1$, we know the agents have an initial collision in some round $t' \leq t$. We split c_j over rounds:

 $c_j = \sum_{r=t'}^t c_j(r) \le \sum_{r=t'}^{t'+t-1} c_j(r)$. To simplify notation we relabel round t' round 1 and so round t'+t-1 becomes round t. Expanding c_j^k out fully using the summation:

$$\mathbb{E}\left[c_{j}^{k}\right] = \mathbb{E}\left[\sum_{r_{1}=1}^{t} \sum_{r_{2}=1}^{t} \dots \sum_{r_{k}=1}^{t} c_{j}(r_{1})c_{j}(r_{2})\dots c_{j}(r_{k})\right]$$

$$= \sum_{r_{1}=1}^{t} \sum_{r_{2}=1}^{t} \dots \sum_{r_{k}=1}^{t} \mathbb{E}\left[c_{j}(r_{1})c_{j}(r_{2})\dots c_{j}(r_{k})\right].$$

 $\mathbb{E}\left[c_{r_1}(j)c_{r_2}(j)...c_{r_k}(j)\right]$ is just the probability that the two agents collide in each of rounds $r_1, r_2, ... r_k$. Assume w.l.o.g. that $r_1 \leq r_2 \leq ... \leq r_k$. By Re-collision Lemma this is: $O\left(\frac{1}{r_1(r_2-r_1+1)(r_3-r_2+1)...(r_k-r_{k-1}+1)}\right)$. So we can rewrite, by linearity of expectation:

$$\begin{bmatrix} \frac{t}{t} \end{bmatrix} = k! \sum_{r_1=1}^{t} \sum_{r_2=r_1}^{t} \dots \sum_{r_k=r_{k-1}}^{t} O\left(\frac{1}{r_1(r_2-r_1+1)(r_3-r_2+1)\dots(r_k-r_{k-1}+1)}\right).$$

The k! comes from the fact that in this sum we only have <u>ordered</u> k-tuples and so need to multiple by k! to account for the fact that the original sum is over <u>unordered</u> k-tuples. We can bound:

$$\sum_{r_k=r_{k-1}}^{t} \frac{1}{r_k - r_{k-1} + 1} = 1 + \frac{1}{2} + \dots + \frac{1}{t} = O(\log t)$$

so rearranging the sum and simplifying gives:

$$\mathbb{E}\left[c_{j}^{k}\right] = k! \sum_{r_{1}=1}^{t} \frac{1}{r_{1}} \sum_{r_{2}=r_{1}+1}^{t} \frac{1}{r_{2}-r_{1}} \dots \sum_{r_{k}=r_{k-1}+1}^{t} \frac{1}{r_{k}-r_{k-1}}$$

$$= k! \sum_{r_{1}=1}^{t} \frac{1}{r_{1}} \sum_{r_{2}=r_{1}}^{t} \frac{1}{r_{2}-r_{1}+1} \dots \sum_{r_{k-1}=r_{k-2}}^{t} \frac{1}{r_{k-2}-r_{k-1}+1} \cdot O(\log t).$$

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$$= k! \sum_{r_{1}=1}^{t} \frac{1}{r_{1}} \sum_{r_{2}=r_{1}}^{t} \frac{1}{r_{2}-r_{1}+1} \dots \sum_{r_{k-1}=r_{k-2}}^{t} \frac{1}{r_{k-2}-r_{k-1}+1} \cdot O(\log t).$$

We repeat this simplification for each level of summation replacing $\sum_{r_i=r_{i-1}}^t \frac{1}{r_i-r_{i-1}+1}$ with $O(\log t)$. Iterating through the k levels gives $\mathbb{E}\left[c_i^k\right] = O(k! \log^k t)$ giving the lemma.