## Natural Distributed Algorithms

- Lecture 5 -

Ant-Inspired Density Estimation
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## Ants are symbol of Biological Distributed Algorithm

Lots of work going on:

- T. Radeva, "A Symbiotic Perspective on Distributed Algorithms and Social Insects," PhD Thesis, MIT, 2017.
- A. Cornejo, A. Dornhaus, N. Lynch, and R. Nagpal, "Task Allocation in Ant Colonies," in Distributed Computing, Springer, 2014, pp. 46-60.
- Y. Afek, R. Kecher, and M. Sulamy, "Faster task allocation by idle ants," arXiv:1506.07118 [cs], Jun. 2015.
- Y. Emek, T. Langner, D. Stolz, J. Uitto, and R.

Wattenhofer, "How Many Ants Does It Take to Find the Food?," in SIROCCO, Springer , 2014, pp. 263-278.

- O. Feinerman and A. Korman, "The ANTS problem," Distrib. Comput., pp. 1-20, Oct. 2016.
- L. Boczkowski, O. Feinerman, A. Korman, and E. Natale, "Limits of Rumor Spreading in Stochastic Populations," in ITCS, 2018.


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Today we talk about

- C. Musco, H.-H. Su, and N. Lynch, "Ant-Inspired Density Estimation via Random Walks: Extended Abstract," In PODC 2016, pp. 469-478.
- C. Musco, H.-H. Su, and N. A. Lynch, "Ant-inspired density estimation via random walks," In PNAS, vol. 114, no. 40, pp. 10534-10541, Oct. 2017.


## Density Estimation Problem



A graph (say a grid) of size $\sqrt{A} \times \sqrt{A}, n$ ants.
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- The estimator of ant $v$ after $T$ steps is $\tilde{d}=\frac{1}{T} \sum_{t=1}^{T} c(t)$. What is $\mathbb{E}[\tilde{d}]$ ?

Lemma. $\mathbb{E}[\tilde{d}]=d$.
Goal. If $t \geq \Theta($ ? ) then $\operatorname{Pr}(|\tilde{d}-d|>\epsilon d) \leq \delta$.

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The mathematical challenge: after two ants meet, they are more likely to meet again.

$c\left(t^{\prime}\right)$ and $c\left(t^{\prime \prime}\right)$ are not independent!

## Recall on of Concentration Inequalities

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Markov inequality. $X$ nonnegative r.v., then $\operatorname{Pr}(X \geq t) \leq \mathbb{E}[X] / t$.

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For any non-decreasing function $\psi$,
$\operatorname{Pr}(X \geq t)=\operatorname{Pr}(\psi(X) \geq \psi(t)) \leq \mathbb{E}[\psi(X)] / \psi(t)$.
$X \leftarrow|X-\mathbb{E} X|$ and $\psi(x)=x^{2} \Longrightarrow$ Chebyshev inequality.
$X \leftarrow \sum_{i} X_{i}$ indip. and $\psi(X)=e^{-\lambda X} \Longrightarrow$ Chernoff bounds.

## Warm-up: Complete Graph

At each round each ants position is i.u.a.r.
$\Longrightarrow c\left(t^{\prime}\right)$ and $c\left(t^{\prime \prime}\right)$ are independent!


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Chernoff bound. Let $X_{1}, \ldots, X_{N}$ be independent $0-1$ random variables with $\operatorname{Pr}\left(X_{i}=1\right)=p$, then for any $\epsilon \in(0,1)$, $\operatorname{Pr}\left(\left|\sum_{i} X_{i}-N p\right|>\epsilon N p\right) \leq 2 e^{-\frac{\epsilon^{2}}{3} N p}$.


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Let $c(t)=\sum_{j \neq v} c_{j}(t)$ where $c_{j}(t)=1$ eff ant $j$ is on $v$ 's node at time $t$.


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$$
\begin{aligned}
& N=t n, X_{j, r}=c_{j}(r), p=1 / A, \text { hence } \\
& \operatorname{Pr}(|\tilde{d}-d|>\epsilon d) \leq 2 e^{-\frac{\epsilon^{2}}{3} t d} \leq \delta \Longrightarrow t=3 \log \frac{2}{\delta} /\left(d \epsilon^{2}\right)
\end{aligned}
$$

## Main Result

## Algorithm 1. Encounter Rate-Based Density Estimator

input: number of time steps $T$

```
\(c:=0\)
    for \(r=1, \ldots, t\) do
    position \(=\) position \(+\operatorname{rand}\{(0,1),(0,-1),(1,0),(-1,0)\}\)
    \(c:=c+\operatorname{count}(\) 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 $\epsilon=\sqrt{\frac{\log \frac{1}{\delta} \log T}{T d}}$. In other words, for any $\epsilon, \delta \in(0,1)$, if $T=\Theta\left(\frac{\log \frac{1}{\delta} \log \log \frac{1}{\delta} \log \frac{1}{d \epsilon}}{d \epsilon^{2}}\right), \tilde{d}$ is a $(1 \pm \epsilon)$ multiplicative estimate of $d$ with probability $1-\delta$.

## A General Chernoff bound

General Chernoff bound (Chung-Lu). Let $X_{1}, \ldots, X_{n}$ be independent and $X_{i} \leq M$ for all $i$, then

$$
\operatorname{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.

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

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

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We have

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\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(\lambda M)\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(\lambda M)} \\
& =e^{\lambda \mathbb{E}\left(\sum_{i} X_{i}\right)+\frac{1}{2} \lambda^{2} g(\lambda M) \sum_{i} \mathbb{E}\left(X_{i}^{2}\right)}
\end{aligned}
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Hence, for $\lambda$ satisfying $\lambda M<3$, we have...

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& =\operatorname{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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& \leq e^{-\lambda \Delta+\frac{1}{2} \lambda^{2} g(\lambda M) \sum_{i} \mathbb{E}\left(X_{i}^{2}\right)} \underbrace{\leq} g(\lambda M) \leq \frac{1}{1-\frac{\lambda M}{3}} \\
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Choosing $\lambda=\frac{\Delta}{\sum_{i} \mathbb{E}\left(X_{i}^{2}\right)+M \Delta / 3}$, we have $\lambda M<3$ and

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$\square$

## Proof Ingredients of Theorem 1

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 $\mathcal{O}\left(\frac{1}{m+1}\right)+\mathcal{O}\left(\frac{1}{A}\right)$.

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

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Bernstein Inequality. If $\left|E\left[c_{j}^{k}\right]\right| \leq \frac{1}{2} k!\sigma^{2} b^{k-2}$ for each $k \geq 2$, then

$$
\operatorname{Pr}\left(\sum_{i} X_{i}-\sum_{i} \mathbb{E} X_{i} \geq t\right) \leq e^{-\frac{t^{2}}{2\left(\sigma^{2}+b t\right)}}
$$

## Proof Ingredients of Theorem 1

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 $\mathcal{O}\left(\frac{1}{m+1}\right)+\mathcal{O}\left(\frac{1}{A}\right)$.

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

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

Bernstein Inequality. If $\left|E\left[c_{j}^{k}\right]\right| \leq \frac{1}{2} k!\sigma^{2} b^{k-2}$ for each $k \geq 2$, then

$$
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$$

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

## Proof of Re-collision Lemma

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 $\mathcal{O}\left(\frac{1}{m+1}\right)+\mathcal{O}\left(\frac{1}{A}\right)$.

Two random walkers, $a_{1}$ and $a_{2}$.
Let $M_{x}$ and $M_{y}$ be the steps on $x$ and $y$ direction $\left(M_{x}+M_{y}=2 m\right)$. 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 $y$.

## Proof of Re-collision Lemma

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 $\mathcal{O}\left(\frac{1}{m+1}\right)+\mathcal{O}\left(\frac{1}{A}\right)$.

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$\operatorname{Pr}\left(\mathcal{C} \mid M_{x}=m_{x}, M_{y}=m_{y}\right)=\operatorname{Pr}\left(\mathcal{C}_{x} \mid M_{x}=m_{x}\right) \operatorname{Pr}\left(\mathcal{C}_{y} \mid M_{y}=m_{y}\right)$.

## Proof of Re-collision Lemma

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 $\mathcal{O}\left(\frac{1}{m+1}\right)+\mathcal{O}\left(\frac{1}{A}\right)$.

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$\operatorname{Pr}\left(\mathcal{C} \mid M_{x}=m_{x}, M_{y}=m_{y}\right)=\operatorname{Pr}\left(\mathcal{C}_{x} \mid M_{x}=m_{x}\right) \operatorname{Pr}\left(\mathcal{C}_{y} \mid M_{y}=m_{y}\right)$.
Wlog, we look at $\mathcal{C}_{x}$.
Let $\mathcal{C}_{x}^{1}$ and $\mathcal{C}_{x}^{2}$ be the events "same $x$ without displacement" and "same $x$ with displacement" (displacement=wrapping around torus), so
$\operatorname{Pr}\left(\mathcal{C}_{x} \mid M_{x}=m_{x}\right)=\operatorname{Pr}\left(\mathcal{C}_{x}^{1} \mid M_{x}=m_{x}\right)+\operatorname{Pr}\left(\mathcal{C}_{x}^{2} \mid M_{x}=m_{x}\right)$.

## Proof of Re-collision Lemma

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 $\mathcal{O}\left(\frac{1}{m+1}\right)+\mathcal{O}\left(\frac{1}{A}\right)$.

Two random walkers, $a_{1}$ and $a_{2}$.
Let $M_{x}$ and $M_{y}$ be the steps on $x$ and $y$ direction $\left(M_{x}+M_{y}=2 m\right)$. 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 $y$.
$\operatorname{Pr}\left(\mathcal{C} \mid M_{x}=m_{x}, M_{y}=m_{y}\right)=\operatorname{Pr}\left(\mathcal{C}_{x} \mid M_{x}=m_{x}\right) \operatorname{Pr}\left(\mathcal{C}_{y} \mid M_{y}=m_{y}\right)$.
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$\operatorname{Pr}\left(\mathcal{C}_{x} \mid M_{x}=m_{x}\right)=\operatorname{Pr}\left(\mathcal{C}_{x}^{1} \mid M_{x}=m_{x}\right)+\operatorname{Pr}\left(\mathcal{C}_{x}^{2} \mid M_{x}=m_{x}\right)$.
The first summand means that the random walk comes back to the origin: $\operatorname{Pr}\left(\mathcal{C}_{x}^{1} \mid M_{x}=m_{x}\right)=\binom{m_{x}}{m_{x} / 2}\left(\frac{1}{2}\right)^{m_{x}}=\frac{m_{x}!}{\left(\left(m_{x} / 2\right)!\right)^{2}}\left(\frac{1}{2}\right)^{m_{x}}$.

## Proof of Re-collision Lemma

Assuming $m_{x}$ even and using Stirling $n!=\sqrt{2 \pi n}\left(\frac{n}{e}\right)^{n}\left(1+\mathcal{O}\left(\frac{1}{n}\right)\right)$, we get $\operatorname{Pr}\left(\mathcal{C}_{x}^{1} \mid M_{x}=m_{x}\right)=\Theta\left(1 / \sqrt{m_{x}+1}\right)$.

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As for $C_{x}^{2}, \operatorname{Pr}\left(\mathcal{C}_{x}^{2} \mid M_{x}=m_{x}\right)=2\left(\frac{1}{2}\right)^{m_{x}} \sum_{c=1}^{\left\lfloor\frac{m_{x}}{\sqrt{A}}\right\rfloor}\binom{m_{x}}{\left(m_{x}-c \sqrt{A}\right) / 2}$.

## Proof of Re-collision Lemma

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For $i \in[1, \ldots, \sqrt{A}-1]$,
let $\mathcal{D}_{x}^{i}=$ "the walk is $i$ steps clockwise from start after $m_{x}$ steps". It holds

$$
\begin{aligned}
& \operatorname{Pr}\left[\mathcal{D}_{x}^{i} \mid M_{x}=m_{x}\right\rfloor=\left(\frac{1}{2}\right)^{m_{x}} \cdot \sum_{c=-\left\lfloor\frac{m_{x}+i}{\sqrt{A}}\right\rfloor}^{\left\lfloor\frac{m_{x}-i}{\sqrt{A}}\right\rfloor}\binom{m_{x}}{\frac{m_{x}+i+c \sqrt{A}}{2}} \\
\geq & \left(\frac{1}{2}\right)^{m_{x}} \cdot \sum_{c=-\left\lfloor\frac{m_{x}+i}{\sqrt{A}}\right\rfloor}^{-1}\binom{m_{x}}{\frac{m_{x}+i+c \sqrt{A}}{2}}=\left(\frac{1}{2}\right)^{m_{x}} \cdot \sum_{c=1}^{\left\lfloor\frac{m_{x}}{\sqrt{A}}\right\rfloor}\binom{m_{x}}{\frac{m_{x}+i-c \sqrt{A}}{2}} \cdot
\end{aligned}
$$

## Proof of Re-collision Lemma

For any $i \in[1, \ldots, \sqrt{A}-1]$, and any $c \geq 1, \frac{m_{x}+i-c \sqrt{A}}{2}$ 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 $\operatorname{Pr}\left[\mathcal{D}_{x}^{i} \mid M_{x}=m_{x}\right]$ using $\operatorname{Pr}\left[\mathcal{C}_{x}^{2} \mid M_{x}=m_{x}\right]$. 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:

$$
\begin{aligned}
& \operatorname{Pr}\left[\mathcal{C}_{x}^{2} \mid M_{x}=m_{x}\right]+\sum_{i=1}^{\sqrt{A}-1} \operatorname{Pr}\left[\mathcal{D}_{x}^{i} \mid M_{x}=m_{x}\right] \quad \leq 1 \\
& \operatorname{Pr}\left[\mathcal{C}_{x}^{2} \mid M_{x}=m_{x}\right]+\left(\frac{1}{2}\right)^{m_{x}} \cdot \sum_{i=1}^{\sqrt{A}-1}\left(\sum_{c=1}^{\left\lfloor\frac{m_{x}}{\sqrt{A}}\right\rfloor}\binom{m_{x}}{\frac{m_{x}+i-c \sqrt{A}}{2}}\right) \leq 1
\end{aligned}
$$

## Proof of Re-collision Lemma

$$
\begin{aligned}
& \operatorname{Pr}\left[\mathcal{C}_{x}^{2} \mid M_{x}=m_{x}\right]+\left(\frac{1}{2}\right)^{m_{x}} \cdot \sum_{i=1}^{\sqrt{A}-1}\left(\sum_{c=1}^{\left\lfloor\frac{m_{x}}{\sqrt{A}}\right\rfloor}\binom{m_{x}}{\frac{m_{x}+i-c \sqrt{A}}{2}}\right) \leq 1 \\
& \Perp \\
& \operatorname{Pr}\left[\mathcal{C}_{x}^{2} \mid M_{x}=m_{x}\right]+\left(\frac{1}{2}\right)^{m_{x}} \cdot \sum_{c=1}^{\left\lfloor\frac{m_{x}}{\sqrt{A}}\right\rfloor}\left(\binom{m_{x}}{\frac{m_{x}-c \sqrt{A}}{2}} \cdot \sum_{i=1}^{\sqrt{A}-1} \mathcal{E}_{i, c}\right) \leq 1 \\
& \operatorname{Pr}\left[\mathcal{C}_{x}^{2} \mid M_{x}=m_{x}\right] \cdot \Theta(\sqrt{A}) \leq 1 .
\end{aligned}
$$

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

## Proof of Re-collision Lemma

Combining our bounds for $\mathcal{C}_{x}^{1}$ and $\mathcal{C}_{x}^{2}$,
$\operatorname{Pr}\left[\mathcal{C}_{x} \mid M_{x}=m_{x}\right]=\Theta\left(\frac{1}{\sqrt{m_{x}+1}}\right)+O\left(\frac{1}{\sqrt{A}}\right)$.

## Proof of Re-collision Lemma

Combining our bounds for $\mathcal{C}_{x}^{1}$ and $\mathcal{C}_{x}^{2}$,
$\operatorname{Pr}\left[\mathcal{C}_{x} \mid M_{x}=m_{x}\right]=\Theta\left(\frac{1}{\sqrt{m_{x}+1}}\right)+O\left(\frac{1}{\sqrt{A}}\right)$.

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

$$
\begin{aligned}
\operatorname{Pr}\left[\mathcal{C} \mid M_{x}=m_{x},\right. & \left.M_{y}=m_{y}\right]=\Theta\left(\frac{1}{\sqrt{\left(m_{x}+1\right)\left(m_{y}+1\right)}}\right) \\
& +O\left(\frac{1}{\sqrt{A\left(m_{x}+1\right)}}+\frac{1}{\sqrt{A\left(m_{y}+1\right)}}\right)+O\left(\frac{1}{A}\right) .
\end{aligned}
$$

## Proof of Re-collision Lemma

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:

$$
\operatorname{Pr}\left[M_{x} \leq m / 2\right] \leq 2 e^{-(1 / 2)^{2} \cdot m / 2}=O\left(\frac{1}{m+1}\right)
$$

(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:

$$
\begin{aligned}
\operatorname{Pr}[\mathcal{C}]=\Theta\left(\frac{1}{m+1}\right) & +O\left(\frac{1}{\sqrt{A(m+1)}}\right)+O\left(\frac{1}{A}\right) \\
& =\Theta\left(\frac{1}{m+1}\right)+O\left(\frac{1}{A}\right) .
\end{aligned}
$$

## Proof of First Collision Lemma

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

Using the fact that $c_{j}$ is identically distributed for all $j$,

$$
\mathbb{E}[\tilde{d}]=d=\frac{1}{t} \cdot \mathbb{E}\left[\sum_{i=1}^{n} c_{i}\right]=\frac{n}{t} \cdot \mathbb{E}\left[c_{j}\right]=\frac{n}{t} \cdot \operatorname{Pr}\left[c_{j} \geq 1\right] \cdot \mathbb{E}\left[c_{j} \mid c_{j} \geq 1\right],
$$

that is

$$
\frac{n}{A}=d=\frac{n}{t} \cdot \operatorname{Pr}\left[c_{j} \geq 1\right] \cdot \mathbb{E}\left[c_{j} \mid c_{j} \geq 1\right] .
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## Proof of First Collision Lemma

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$$

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$$
\frac{n}{A}=d=\frac{n}{t} \cdot \operatorname{Pr}\left[c_{j} \geq 1\right] \cdot \mathbb{E}\left[c_{j} \mid c_{j} \geq 1\right] .
$$

Rearranging gives:

$$
\operatorname{Pr}\left[c_{j} \geq 1\right]=\frac{t}{A \cdot \mathbb{E}\left[c_{j} \mid c_{j} \geq 1\right]}
$$

## Proof of First Collision Lemma

To compute $\mathbb{E}\left[c_{j} \mid c_{j} \geq 1\right]$, 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:

$$
\mathbb{E}\left[c_{j} \mid c_{j} \geq 1\right]=\sum_{m=0}^{t-r} \Theta\left(\frac{1}{m+1}\right)=\Theta(\log (t-r))
$$

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$$
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$$

- 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, $\mathbb{E}\left[c_{j} \mid c_{j} \geq 1\right]=\Theta(\log (t-t / 2))=\Theta(\log t)$, hence $\operatorname{Pr}\left[c_{j} \geq 1\right]=\Theta\left(\frac{t}{A \cdot \log t}\right)$, completing the proof. $\square$

## Proof of Collision Moment Lemma

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

We expand $\mathbb{E}\left[\bar{c}_{j}^{k}\right]=\operatorname{Pr}\left[c_{j} \geq 1\right] \cdot \mathbb{E}\left[\bar{c}_{j}^{k} \mid c_{j} \geq 1\right]+\operatorname{Pr}\left[c_{j}=0\right] \cdot \mathbb{E}\left[\bar{c}_{j}^{k} \mid c_{j}=0\right]$, and so by First Collision Lemma:

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

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We expand $\mathbb{E}\left[\bar{c}_{j}^{k}\right]=\operatorname{Pr}\left[c_{j} \geq 1\right] \cdot \mathbb{E}\left[\bar{c}_{j}^{k} \mid c_{j} \geq 1\right]+\operatorname{Pr}\left[c_{j}=0\right] \cdot \mathbb{E}\left[\bar{c}_{j}^{k} \mid c_{j}=0\right]$, and so by First Collision Lemma:

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

$\mathbb{E}\left[\bar{c}_{j}^{k} \mid c_{j}=0\right]=\left(\mathbb{E} c_{j}\right)^{k}=(t / A)^{k} \leq \frac{t}{A} k!\log ^{k-1} t$ for all $k \geq 2$.
Moreover $\mathbb{E}\left[\bar{c}_{j}^{k} \mid c_{j} \geq 1\right] \leq \mathbb{E}\left[c_{j}^{k} \mid c_{j} \geq 1\right]$, since $\mathbb{E} c_{j}=\frac{t}{A} \leq 1$.
To prove the lemma, it just remains to show that
$\mathbb{E}\left[c_{j}^{k} \mid c_{j} \geq 1\right]=O\left(k!\log ^{k} t\right)$.

## Proof of Collision Moment Lemma

Conditioning on $c_{j} \geq 1$, we know the agents have an initial collision in some round $t^{\prime} \leq t$. We split $c_{j}$ over rounds:
$c_{j}=\sum_{r=t^{\prime}}^{t} c_{j}(r) \leq \sum_{r=t^{\prime}}^{t^{\prime}+t-1} c_{j}(r)$. To simplify notation we relabel round $t^{\prime}$ round 1 and so round $t^{\prime}+t-1$ becomes round $t$. Expanding $c_{j}^{k}$ out fully using the summation:

$$
\begin{aligned}
\mathbb{E}\left[c_{j}^{k}\right] & =\mathbb{E}\left[\sum_{r_{1}=1}^{t} \sum_{r_{2}=1}^{t} \ldots \sum_{r_{k}=1}^{t} c_{j}\left(r_{1}\right) c_{j}\left(r_{2}\right) \ldots c_{j}\left(r_{k}\right)\right] \\
& =\sum_{r_{1}=1}^{t} \sum_{r_{2}=1}^{t} \ldots \sum_{r_{k}=1}^{t} \mathbb{E}\left[c_{j}\left(r_{1}\right) c_{j}\left(r_{2}\right) \ldots c_{j}\left(r_{k}\right)\right] .
\end{aligned}
$$

## Proof of Collision Moment Lemma

$\mathbb{E}\left[c_{r_{1}}(j) c_{r_{2}}(j) \ldots c_{r_{k}}(j)\right]$ is just the probability that the two agents collide in each of rounds $r_{1}, r_{2}, \ldots r_{k}$. Assume w.l.o.g. that $r_{1} \leq r_{2} \leq \ldots \leq r_{k}$. By Re-collision Lemma this is:
$O\left(\frac{1}{r_{1}\left(r_{2}-r_{1}+1\right)\left(r_{3}-r_{2}+1\right) \ldots\left(r_{k}-r_{k-1}+1\right)}\right)$. So we can rewrite, by linearity of expectation:
$\left.{ }_{i}^{i}\right]=k!\sum_{r_{1}=1}^{t} \sum_{r_{2}=r_{1}}^{t} \ldots \sum_{r_{k}=r_{k-1}}^{t} O\left(\frac{1}{r_{1}\left(r_{2}-r_{1}+1\right)\left(r_{3}-r_{2}+1\right) \ldots\left(r_{k}-r_{k-1}+1\right)}\right)$

## Proof of Collision Moment Lemma

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

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

so rearranging the sum and simplifying gives:

$$
\begin{aligned}
\mathbb{E}\left[c_{j}^{k}\right] & =k!\sum_{r_{1}=1}^{t} \frac{1}{r_{1}} \sum_{r_{2}=r_{1}+1}^{t} \frac{1}{r_{2}-r_{1}} \cdots \sum_{r_{k}=r_{k-1}+1}^{t} \frac{1}{r_{k}-r_{k-1}} \\
& =k!\sum_{r_{1}=1}^{t} \frac{1}{r_{1}} \sum_{r_{2}=r_{1}}^{t} \frac{1}{r_{2}-r_{1}+1} \ldots \sum_{r_{k-1}=r_{k-2}}^{t} \frac{1}{r_{k-2}-r_{k-1}+1} \cdot O(\log t) .
\end{aligned}
$$

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

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 $\mathbb{E}\left[c_{j}^{k}\right]=O\left(k!\log ^{k} t\right)$ giving the lemma.

