Computing through Dynamics: Principles for Distributed Coordination

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Examples of "Natural" Algorithms





How Physarum polycephalum finds shortest paths [BBDKM '14]



How birds of flocks synchronize their flight [Chazelle '09]

> How are sensory organ precursor cells selected in a fly's nervous system [AABHBB '11]



How do ants decide where to relocate their nest? [GMRL '15]



How ants perform collective navigation [FHBGKKF '16]









Schools of fish [Sumpter et al. '08]

Insects colonies [Franks et al. '02]





Flocks of birds Ben-Shahar et al. '10]



Unstructured Communication Models

Requirements:

- Chaotic
- Anonymous
- Parsimonious

- Uni-directional (Passive/Active)
- Noisy

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Requirements:ChaoticAnonymousParsimonious

 $\mathcal{PULL}(h, \ell)$ model [1]: at each round each agent can observe h other agents chosen independently and uniformly at random, and shows ℓ bits to her observers.



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Natural Algorithms for Consensus



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Very simple distributed algorithms: For every graph G = (V, E), agent $u \in V$ and round $t \in \mathbb{N}$, states are updated according to fixed rule $f(\sigma(u), \sigma(S))$ of current state $\sigma(u)$ and symmetric function of states $\sigma(S)$ of a random sample S of neighbors.

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Examples of Dynamics

• Voter dynamics



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- Voter dynamics
- 2-Median dynamics



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- Voter dynamics
- 2-Median dynamics
- 2-Choice dynamics
- 3-Majority dynamics
- Undecided-State dynamics
- Averaging dynamics (asynchronous)



We ask 4 Questions

- Can dynamics be used to perform algorithmically-interesting tasks?
- What are the minimal model requirements which allow effective information spreading?
- Can we develop a *comparative* approach to dynamics?
- Can dynamics solve problems which are *non-trivial* even in centralized setting?

The Simplest One: Voter Dynamics

Widely studied process since '70s.

Martingale argument shows probability color wins \propto its initial volume.



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Martingale argument shows probability color wins \propto its initial volume.

Polynomial convergence time, even on good expanders.





A random walk starts at each node. When two walkers meet, they *coalesce*. This process, observed *backwards*, is distributed like the Voter dynamics.

Question 1/4

Can dynamics, other than the few studied in physics, be rigorously analyzed and used to perform algorithmically-interesting tasks?

The Power of Dynamics: Plurality Consensus

Computing the Median

2-Median dynamics [1]. Converge to $\mathcal{O}(\sqrt{n \log n})$ approximation of median of system in $\mathcal{O}(\log n)$ rounds w.h.p., even if $\mathcal{O}(\sqrt{n})$ states are arbitrarily changed at each round ($\mathcal{O}(\sqrt{n})$ -bounded adversary).



[1] B. Doerr, Leslie A. Goldberg, L. Minder, T. Sauerwald, and C. Scheideler, "Stabilizing Consensus with the Power of Two Choices," in Proc. of 23rd ACM SPAA, 2011.

[2] L. Becchetti, A. Clementi, E. Natale, F. Pasquale, R. Silvestri, and L. Trevisan, "Simple dynamics for plurality consensus," Distrib. Comput., pp. 1–14, Nov. 2016.

[3] L. Becchetti, A. Clementi, E. Natale, F. Pasquale, and L. Trevisan, "Stabilizing Consensus with Many Opinions," in Proc. of 27th ACM-SIAM SODA, 2016.

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Computing the Majority

3-Majority dynamics [2,3]. If plurality has **bias** $\mathcal{O}(\sqrt{kn \log n})$, converges to it in $\mathcal{O}(k \log n)$ rounds w.h.p., even against $o(\sqrt{n/k})$ -bounded adversary. Without bias, converges in poly(k). h-majority converges in $\Omega(k/h^2)$.

 B. Doerr, Leslie A. Goldberg, L. Minder, T. Sauerwald, and C. Scheideler, "Stabilizing Consensus with the Power of Two Choices," in Proc. of 23rd ACM SPAA, 2011.
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What if we have no bias?



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Stationary-in-expectation random walk:



Folklore Lemma [1].

 $\{X_t\}_t \text{ a Markov chain with finite state space } \Omega, \\ f: \Omega \to \mathbf{N}, Y_t = f(X_t), \\ m \in [n] \text{ a "target value" and} \\ \tau = \inf\{t \in \mathbb{N} : Y_t \ge m\}. \\ \text{If } \forall x \in \Omega \text{ with } f(x) \le m - 1, \text{ it holds} \\ 1. \text{ Positive drift: } \mathbf{E}[Y_{t+1} \mid X_t = x] \ge f(x) + \psi \\ (\psi > 0), \\ 2. \text{ Bounded jumps: } \Pr\{Y_\tau \ge \alpha m\} \le \alpha m/n \ (\alpha > 1), \end{cases}$

then

$$\mathbf{E}[au] \leq 2lpha rac{m}{\psi}.$$

[1] L. Becchetti, A. Clementi, E. Natale, F. Pasquale, and L. Trevisan, "Stabilizing Consensus with Many Opinions," in Proc. of 27th ACM-SIAM SODA, 2016.

A Global Measure of Bias

3-Majority converges in $\tilde{\Theta}(k)$ rounds...

Undecided-State dynamics [1]. If majority/second-majority $(c_{maj}/c_{2^{nd}maj})$ is at least $1 + \epsilon$, system converges to plurality within $\tilde{\Theta}(\mathrm{md}(\mathbf{c}))$ rounds w.h.p.



[1] L. Becchetti, A. Clementi, E. Natale, F. Pasquale, and R. Silvestri, "Plurality Consensus in the Gossip Model," in Proc. of 26th ACM-SIAM SODA, 2015.

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Evolution of Undecided-State Dynamics


From Consensus to Information Spreading



From Consensus to Information Spreading



Question 2/4

What are the minimal model requirements with respect to achieving basic information dissemination tasks under conditions of increased uncertainty?

Sources' bits (and other agents' states) may change in response to *external environment*.



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More generally, system is initialized in *arbitrary state* (self-stabilization).





























Self-stablizing algorithms converge from any initial configuration





2-Choices dynamics. Converge to consensus in $\mathcal{O}(\log n)$ rounds with high probability.



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The Message Reduction Lemma



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Results: 3 Bits suffice...

Theorem (Clock Syncronization) [1]. There is a *self-stabilizing* clock synchronization protocol which synchronizes a clock modulo T in $\tilde{\mathcal{O}}(\log n \log T)$ rounds w.h.p. using 3-bit messages.

Corollary (Self-stabilizing Majority Infromation Spreading) [1]. There is a self-stabilizing Majority Information Spreading protocol which converges in $\tilde{\mathcal{O}}(\log n)$ rounds w.h.p using 3-bit messages, provided majority is supported by $(\frac{1}{2} + \epsilon)$ -fraction of source agents.

[1] L. Boczkowski, A. Korman, and E. Natale, "Minimizing Message Size in Stochastic Communication Patterns: Fast Self-Stabilizing Protocols with 3 bits," in Proc. of 28th ACM-SIAM SODA, 2017.

Communication model: \mathcal{PUSH} model [1]: at each round each agent can **send** a bit to another one chosen uniformly at random.



[1] B. Pittel, "On Spreading a Rumor," SIAM J. Appl. Math., vol. 47, no. 1, pp. 213–223, Mar. 1987.

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trivial strategy

blue vs red: 1/0



trivial strategy

blue vs red: 2/0



trivial strategy

blue vs red: 3/1



trivial strategy

blue vs red: 9/6 = 1.5



trivial strategy

blue vs red: $18/13 \approx 1.4$



trivial strategy

blue vs red: $35/29 \approx 1.2$




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Stage 1: Spreading

blue vs red: 1/0

Idea: the "hops" a message does from source to agent deteriorate it; number of hops can be reduced with phases of waiting before spreading.



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blue vs red: $40/24 \approx 1.7$

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Noise Matrix: $P = \begin{pmatrix} p_{\bullet,\bullet} & p_{\bullet,\bullet} & p_{\bullet,\bullet} \\ p_{\bullet,\bullet} & p_{\bullet,\bullet} & p_{\bullet,\bullet} \\ p_{\bullet,\bullet} & p_{\bullet,\bullet} & p_{\bullet,\bullet} \end{pmatrix}$



Majority-Preserving Matrix



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 (ε, δ) -majority-preserving noise matrix: $(\mathbf{c}P)_{\diamond} - (\mathbf{c}P)_{\diamond} > \varepsilon \delta$ $(\mathbf{c}P)_{\diamond} - (\mathbf{c}P)_{\diamond} > \varepsilon \delta$

Main Result

Theorem [1]. Let *S* be the initial set of agents with opinions in [*k*]. Suppose that *S* is $\delta =$ $\Omega(\sqrt{\log n/|S|})$ -majority-biased with $|S| = \Omega(\frac{\log n}{\epsilon^2})$ and the noise matrix *P* is (ϵ, δ) -majority-preserving. Then the plurality consensus problem can be solved in $O(\frac{\log n}{\epsilon^2})$ rounds w.h.p., with $O(\log \log n + \log \frac{1}{\epsilon})$ memory per node.

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$$P = \begin{pmatrix} 1/2 + \varepsilon & 1/2 - \varepsilon \\ 1/2 - \varepsilon & 1/2 + \varepsilon \end{pmatrix} \implies \text{Feinerman et al.}$$

Probability Amplification: Binomial vs Beta

A dice with k faces is thrown ℓ times.





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 $\mathcal{M} := \text{most frequent face in the } \ell \text{ throws (breaking ties at random).}$ For any $j \neq 1$ $\Pr(\mathcal{M} = 1) - \Pr(\mathcal{M} = j) \geq \text{const} \cdot \sqrt{\ell} \gamma (1 - \gamma^2)^{\frac{\ell-1}{2}}$

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Open Problem: Multinomial vs Dirichlet?

Noisy \mathcal{PUSH} : \checkmark . Noisy \mathcal{PULL} ?

 δ -uniform noise criterion. Any time some agent uobserves an agent v holding some message $m \in \Sigma$, the probability that u actually receives a message m' is at least δ , for any $m' \in \Sigma$.

Theorem [1]. For any rumor spreading protocol in the Noisy \mathcal{PULL} model with δ -uniform noise, no agent can have a guess on the source's opinion which is correct with probability $\geq \frac{2}{3}$ in less than $\Omega(\frac{n\delta}{(1-2\delta)^2})$ rounds.

Ideas: Pearson's Lemma + Pinsker's inequality + chain rule for KL div. = hypothesis testing bounds for adaptive coin tossing

^[1] L. Boczkowski, O. Feinerman, A. Korman, and E. Natale, "Limits for Rumor Spreading in stochastic populations," in Proc. of 9th ITCS, 2018.

Question 3/4

The techniques to study dynamics are ad-hoc arguments which do not generalize.

Can we perahps develop techniques to *compare* dynamics?

Voter vs 2-Choice vs 3-Majority



[1] P. Berenbrink, A. Clementi, R. Elsässer, P. Kling, F. Mallmann-Trenn, and E. Natale, "Ignore or Comply?: On Breaking Symmetry in Consensus," in Proc. of ACM PODC, 2017.

Voter vs 2-Choice vs 3-Majority



Theorem (simplified) [1] . In the 2-Choice process, from the *n*-color conf., w.h.p. no color has support larger than $\gamma \log n$ for $\frac{n}{\gamma^2 \log n}$ rounds. Starting from *any* conf. $c \in C$, 3-Majority reaches consensus w.h.p. in $\mathcal{O}(n^{3/4} \log^{7/8} n)$ rounds.

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Key theorem. Consider Voter and 3-Majority dynamics started from same initial conf c. There is a coupling s.t., after any round, the number of colors in Voter is at least that of 3-Majority.

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Majorization Theory and Strassen's Theorem

Folklore: $Pr(X > t) \ge Pr(Y > t)$ then there is a coupling s.t. $Pr(X \ge Y) = 1$. Majorization Theory and Strassen's Theorem

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Strassen's Theorem (finite case). Given a DAG G and $X, Y \in V$ r.v.s, if $Pr(X \text{ descendant of } u) \geq$ Pr(Y descendant of u) for each $u \in V$, then there is a coupling s.t. Pr(X descendant of Y) = 1.



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Using tools from Majorization Theory: $\forall \text{conf } c$, Pr(Conf. c' given by 3-Majority majorizes c) \geq Pr(Conf. c' given by Voter majorizes c) where majorize means, $\forall i$, $\sum_{j}^{i} c'_{j} \geq \sum_{j} c_{j}$ with colors in c'ordered decreasingly.

Question 4/4

Dynamics can solve Consensus, Median, Majority, in a robust way, but this is trivial in centralized setting..

Can dynamics solve a problem non-trivial in centralized setting?

Community Detection

Min. Bisection Problem.

Given a graph G with 2n nodes. Find $S = \arg \min_{\substack{S \subset V \\ |S|=n}} E(S, V - S).$

Min. Bisection is NP-Complete [1].



[1] M. R. Garey, D. S. Johnson, and L. Stockmeyer, "Some simplified NP-complete graph problems," Theoretical Computer Science, vol. 1, no. 3, pp. 237–267, Feb. 1976.

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Stochastic Block Model. Two "communities" of equal size V_1 and V_2 , each edge inside a community included with probability p, each edge across communities included with probability q < p.



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Reconstruction problem. Given graph generated by SBM, find original partition.





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Asynchronous Averaging Protocol:

At each round a random edge is chosen.

- At the first activation, each node picks at random +1 or -1.
- (Dynamics) At each activation, the nodes averages their values.



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Theorem (Corollary of [1]). There exist τ_1, τ_2 s.t., if each node labels itself with the sign of the difference of its value at two activation times τ_1 and τ_2 , then with prob. $1 - \epsilon$, after $O_{\varepsilon}(n \log n + \frac{n}{\lambda_2})$ rounds, we get a correct reconstruction up to an ϵ -fraction of nodes.

Al nodes at the same time:

- At t = 0, randomly pick value $x^{(t)} \in \{+1, -1\}$.
- Then, at each round

1. Set value $x^{(t)}$ to lazy average of neighbors,

2. Set label to **blue** if $x^{(t)} < x^{(t-1)}$, red otherwise.



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Community Detection via (Parallel) Averaging



Theorem (Informal) [1]. $G = (V_1 \bigcup V_2, E)$ s.t. i) $\chi = \mathbf{1}_{V_1} - \mathbf{1}_{V_2}$ close to right-eigenvector of eigenvalue λ_2 of transition matrix of G, and ii) gap between λ_2 and λ_3 sufficiently large, then Averaging (approximately) identifies (V_1, V_2) .



We provide 4 Answers

- Can dynamics be used to perform algorithmically-interesting tasks?
 They can efficiently compute median, majority, average. (Problem: quantiles?)
- What are the minimal model requirements which allow effective information spreading?
 Self-stabilizing scenarios can allow very small messages.
 When noisy, active or passive communication is a big deal.
- Can we develop a *comparative* approach to dynamics? We can ensure the existence of a coupling among some dynamics. Work in progress on generalizing techniques.
- Can dynamics solve problems which are *non-trivial* even in centralized setting?

The averaging dynamics *shows* denser clusters. Doing the same for 3-Majority would be the first rigorous result on Label Propagation Algorithms.

(More on analyzing LPAs)

Averagins is a "linearization" of Label Propagation Algorithms:

- Each node initially sample a random color, then
- at each round, each node switch to the majority label of a sample of neighbors.



Conclusions

It is important to study systems in-between interacting-particle systems and human-made ones.

TCS can analyze dynamics, helping to understand principles behind complex systems' ability to compute in simple chaotic ways.