MAP554 – Networks, PC9

November 29, 2016

Push-Pull Gossip

Consider on a complete graph the following mechanism for disseminating information: Each node i, at the instants of its own Poisson λ process contacts a uniformly selected target node j. If either i or j was infected then after this contact they both are.

1.1 Determine the average time till total infection, when started from a single infected source. Show that the push-pull mechanism is twice as fast as the corresponding pull mechanism (standard SI process).

1.2 Compare this push-pull mechanism to the *targeted* push mechanism where each node, at the instants of its Poisson process, infects one previously healthy node.

2. Computing averages with gossip

Nodes indexed by [n] communicate over a network G = (V, E). Each node *i* initially holds a personal value $x_i(0) \in \mathbb{R}$. At (Poisson) rate $q_{ij} = q_{ji} = \mathbf{1}_{i \sim j}$, node *i* contacts node *j*, after which they perform a local average of their personal value through the update

$$(x_i(t^+), x_j(t^+)) \leftarrow \left(\frac{x_i(t^-) + x_j(t^-)}{2}, \frac{x_i(t^-) + x_j(t^-)}{2}\right).$$

We will consider the symmetric matrix L defined by $L_{ij} = -q_{ij}$, $i \neq j$ and $L_{ii} = \sum_{j\neq i} q_{ij}$, also known as the Laplacian of the graph.

2.1 Show that L is such that for each $x \in \mathbb{R}^n$, $x^T L x = \frac{1}{2} \sum_i \sum_{j \neq i} q_{ij} (x_i - x_j)^2$. We will call λ_2 the second smallest eigenvalue of L and assume $\lambda_2 > 0$.

2.2 For each t > 0, we consider the quantity $y(t) := \mathbb{E}||x(t) - \bar{x}e||^2$, where $\bar{x} = n^{-1} \sum_i x_i(0)$ and e is the all-ones vector. Reasoning on the events that may occur during [t, t + h], establish that

$$\frac{d}{dt}y(t) = -\mathbb{E}\left[(x(t) - \bar{x}e)^T L(x(t) - \bar{x}e)\right]$$

2.3 Deduce that $y(t) \leq y(0)e^{-\lambda_2 t}, t \geq 0$.

2.4 Deduce that for all $\epsilon > 0$,

$$\mathbb{P}(\exists i \in [n] : |x_i(t) - \bar{x}| \ge \epsilon) \le \frac{||x(0) - \bar{x}e||^2 e^{-\lambda_2 t}}{\epsilon^2}.$$

2.5 Application: estimation of network size. Assume that initially, $x_1(0) = 1$ and $x_i(0) = 0$, $i \neq 1$. Determine as a function of a parameter δ a time T such that for $t \geq T$, with probability at least $1 - \delta$, for each node i one has $|x_i(t) - 1/n| \leq 0.1/n$ (say).

The interpretation is that by that time, each node *i* can form an estimate $\hat{n}_i := 1/x_i(t)$ of total system size *n* that will be off by at most 10%.

3. Simple model of influence dynamics

Assume that n individuals have a binary opinion, say -1 or +1. Each individual, at the instants of a unit rate Poisson process, succeeds in convincing an individual of previously opposite opinion to change her mind. Let X(t) denote the number of individuals at time t of opinion -1.

3.1 Write recurrence equations on the quantity π_x that conditional on X(0) = x, the +1 opinion prevails in the end.

3.2 Solve these equations. How quickly does π_x converge to zero or 1 as x deviates from n/2?