

Meeting of Random Walks & Consensus Dynamics on Random Directed Graphs

LUCA AVENA (DIMAI, Florence)



UNIVERSITÀ
DEGLI STUDI
FIRENZE

DIMAI
DIPARTIMENTO DI
MATEMATICA E INFORMATICA
"ULISSE DINI"

**NET
WORKS**

**ICTS-NETWORKS workshop "Challenges in Networks",
Bengaluru, January 30, 2024.**

●
**joint work with Federico Capannoli, Rajat Hazra
and Matteo Quattropani**

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- ▶ **Voter model:** Markov process $(\eta_t)_{t \geq 0}$ with state space $\{0, 1\}^V$,

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and infinitesimal generator, acting on $f : \{0, 1\}^V \rightarrow \mathbb{R}$, given by

$$L_{\text{voter}} f(\eta) = \sum_{x \in V} \sum_{y \sim x} \frac{1}{d_x} [f(\eta^{x \leftarrow y}) - f(\eta)],$$

with $d_x =$ (out-)degree of x and

$$\eta^{x \leftarrow y}(z) = \begin{cases} \eta(y), & \text{if } z = x, \\ \eta(z), & \text{otherwise.} \end{cases}$$

Each vertex $x \in V$ has an exponential clock of rate 1, when this rings, vertex x chooses a uniform neighbour and adopts its opinion.

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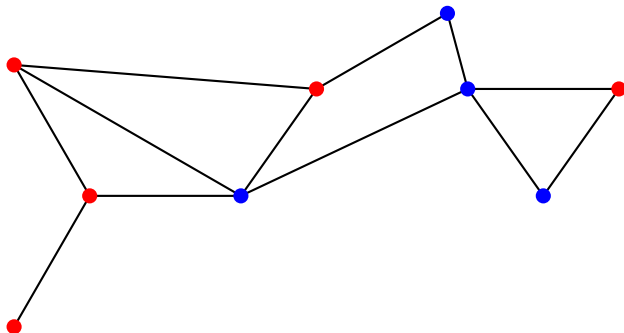
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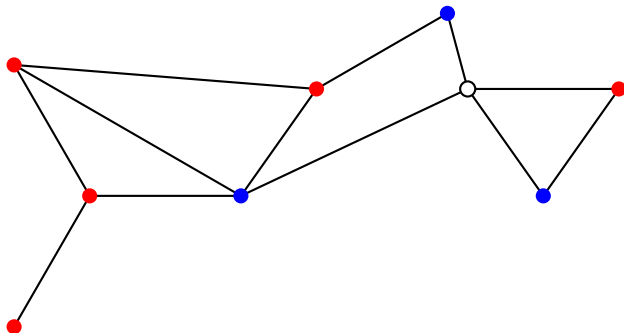


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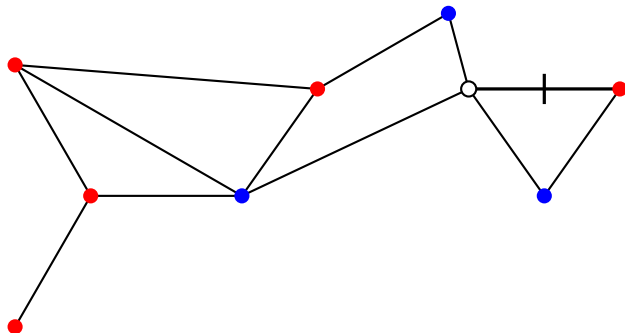


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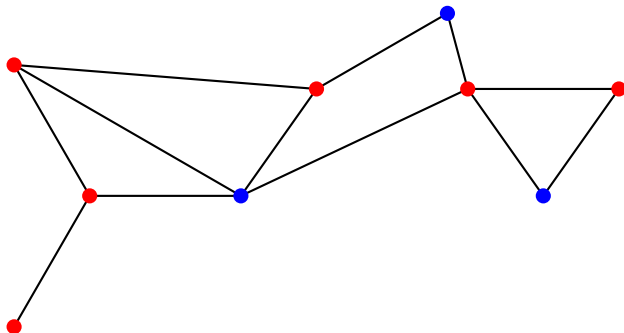


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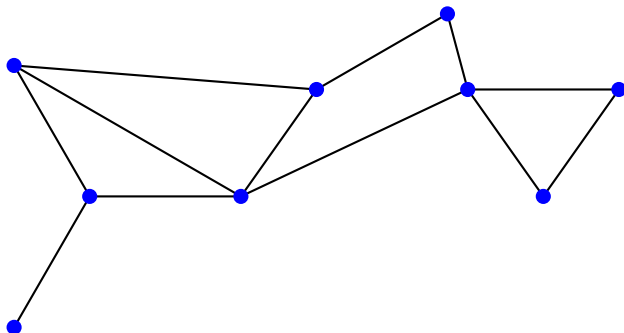


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Two absorbing states: monochromatic configurations $\bar{1}, \bar{0} \in \{0, 1\}^V$.

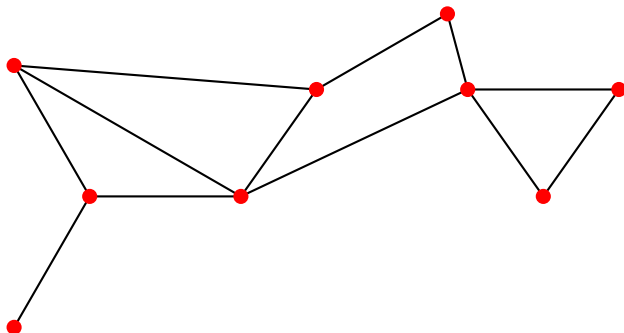
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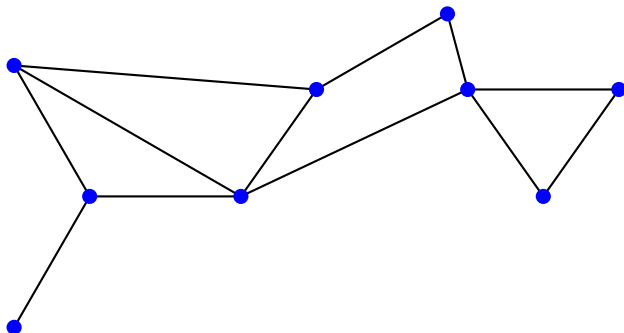
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How does the system reach consensus?

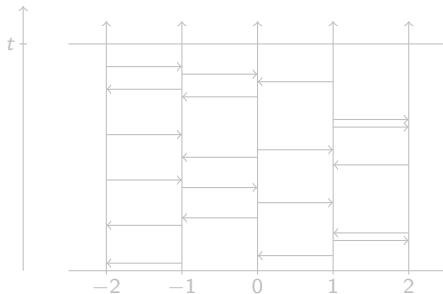
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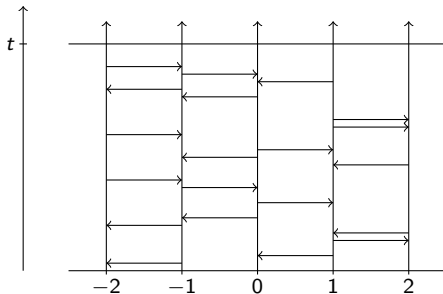
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- ▶ Assign an independent Poisson clock $\mathcal{P}_{\vec{e}}$ of rate 1 to every oriented edge $\vec{e} = (x, y)$.
- ▶ When a clock at $\vec{e} = (x, y)$ rings, vertex y receives the opinion of x .
- ▶ Determine η_t from η_0 “following backwards the Poisson arrows” .



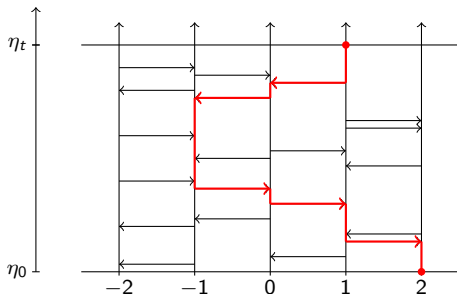
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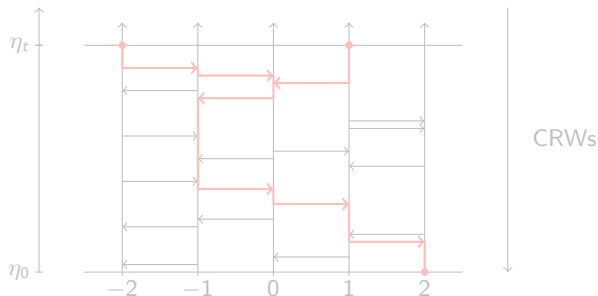


Example: The **red path** says that $\eta_t(1)$ is equal to $\eta_0(2)$.

Voter: dual system of Coalescing Random Walks

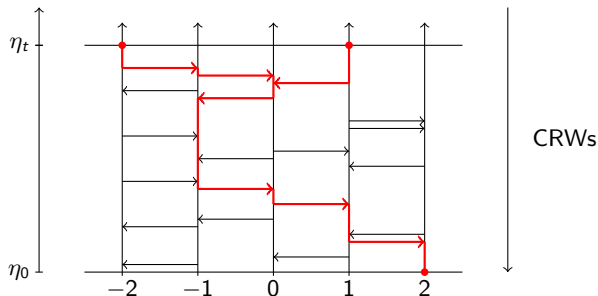
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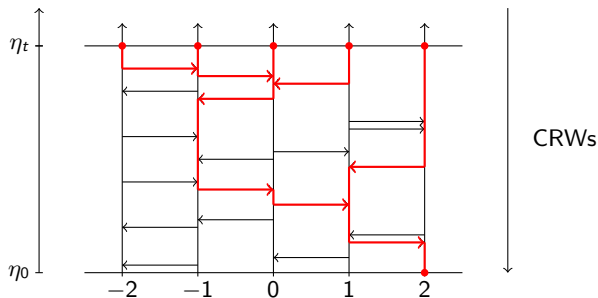
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n -Coalescence & Consensus times:

On G finite, any two RWs meet in finite time. Thus, a.s., the *coalescence time*

$$\tau_{\text{coal}} := \inf\{t \geq 0: n\text{-RWs coalesce}\} < \infty, \quad \& \quad \tau_{\text{cons}} \leq \tau_{\text{coal}} < \infty.$$

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Mean-field geometries (beyond complete K_n): graphs seq. $(G_n)_{n \geq 1}$ such that

1. "Mixing before meeting": $t_{\text{mix}} / \mathbf{E}[\tau_{\text{meet}}^{\pi \otimes \pi}] \rightarrow 0$
2. invariant π not too concentrated.

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Theorem (**Meeting** = $\tau_{\text{meet}}^{\pi \otimes \pi}$, **Coalescence** = τ_{coal} , **Consensus** = τ_{cons})

► (Coalescence Vs Meeting -**Oliveira(2014)**):

$$\frac{\tau_{\text{coal}}}{\mathbf{E}[\tau_{\text{meet}}^{\pi \otimes \pi}]} \Rightarrow Z := \bigoplus_{k \geq 2} \exp \binom{k}{2}, \quad \frac{\mathbf{E}[\tau_{\text{coal}}]}{\mathbf{E}[\tau_{\text{meet}}^{\pi \otimes \pi}]} \rightarrow 2.$$

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$$\frac{1}{n} \sum_{x \in [n]} \eta_{t \mathbf{E}[\tau_{\text{meet}}^{\pi \otimes \pi}]}(x) \Rightarrow Y_t, \quad dY_t = \sqrt{Y_t(1 - Y_t)} dB_t, \quad B_t = \text{Brownian motion}$$

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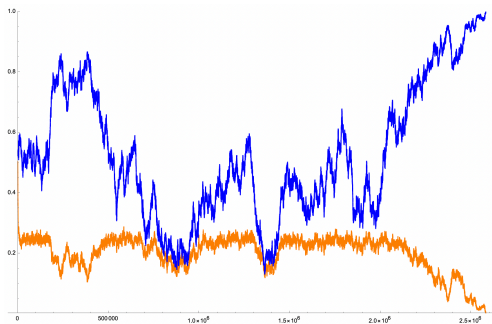
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Wright-Fisher approx.: Voter on d -regular Random Graphs

Evolution until Consensus (“at time-scale $E[\tau_{\text{meet}}^{\pi \otimes \pi}]$ ”)



Simulation with: time-steps $\approx 10^6$, graph size = 10^3 , $u = 0.5$, $d = 3$.

- ▶ **Blue curve:** density of Blue opinions $\sum_{x \in [n]} \eta_t(x)/n$, with starting η_0 sampled from i.i.d. Bernoulli's of density u .
- ▶ **Orange curve:** density of discordant edges.

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Remarks:

- (Aldous, Durrett, etc...) For graphs with local weak limit being a supercritical Galton-Watson to be expected order n meeting with pre-constant given by mean observable of G-W limit.
- Recent works offer for various geometries bounds and/or other implicit characterizations: see e.g. Fernley, Ortgiese (2019) Hermon et al (2021)

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$$\mathbf{E}[\mathcal{T}_{\text{meet}}^{\pi \otimes \pi}] \stackrel{\mathbb{P}}{\sim} \begin{cases} \frac{d-1}{d-2} n, & d\text{-regular, -Cooper et al(2010) Chen(2021)} \\ n, & \text{out-}d\text{-regular (CA), -Quattropani, Sau(2023) .} \\ \vec{\theta}(d^\pm) n, & \text{Sparse Digraphs, -A.C.H.Q.(2023).} \end{cases}$$

Remarks:

- (Aldous, Durrett, etc...) For graphs with local weak limit being a supercritical Galton-Watson to be expected order n meeting with pre-constant given by mean observable of G-W limit.
- Recent works offer for various geometries bounds and/or other implicit characterizations: see e.g. Fernley, Ortgiese (2019) Hermon et al (2021)

Meetings of Random Walks
 $\mathbf{E} \left[\tau_{\text{meet}}^{\pi \otimes \pi} \right]$
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(Directed Configuration Model)

(Sparse) Directed Configuration Model - DCM(\mathbf{d}^\pm)

Consider a fixed bi-degree sequence $\mathbf{d}^\pm = (d_x^+, d_x^-)_{x \in [n]}$ such that

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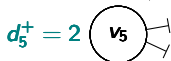
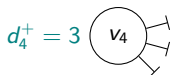
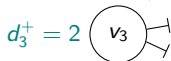
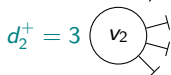
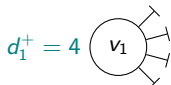


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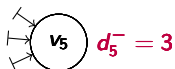
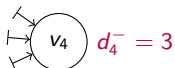
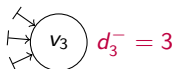
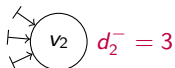
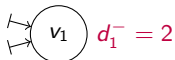
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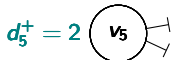
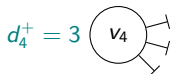
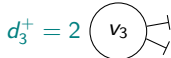
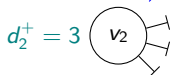
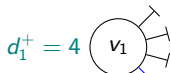


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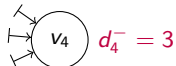
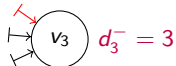
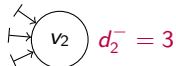
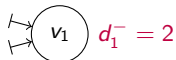
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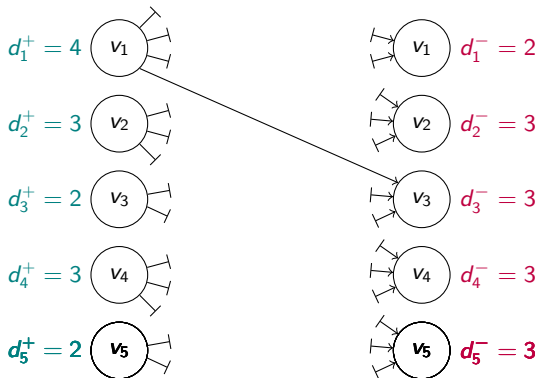
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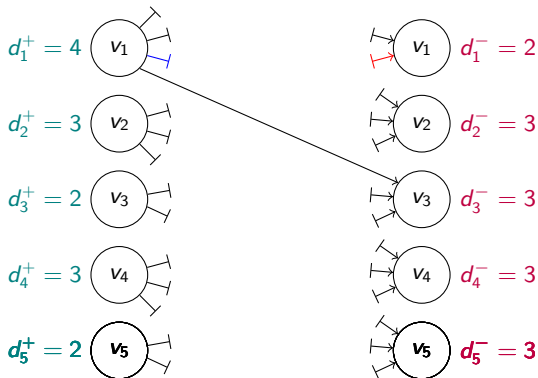
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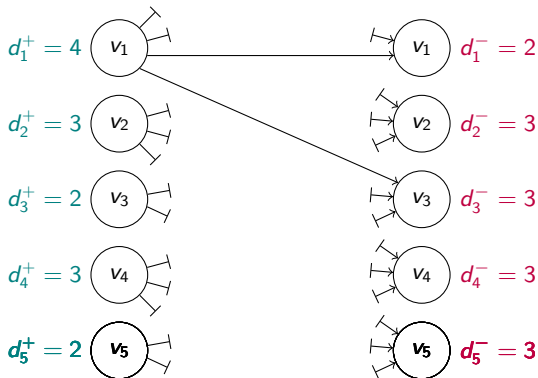
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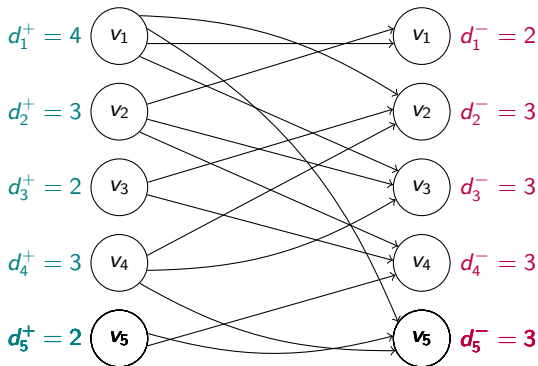
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Consider the sparse DCM with law \mathbb{P} and bi-degree sequence \mathbf{d}^\pm . Then, there exists an (explicit) functional of the in and out degree sequences:

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- ▶ with $\sqrt{\frac{d}{d-1}} = \vec{\theta}_n(d)$ the **constant for the directed d -regular case**.
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**\Rightarrow “Among the out- d -regular,
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General effects of in and out degrees

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General effects of in and out degrees

Set $\alpha := \frac{\gamma - \rho}{1 - \rho} \in [1, \infty)$, then

$$\vec{\theta}_n(\mathbf{d}^\pm) = \frac{\delta}{(1 - f(\rho))\alpha + \beta - 1} \in \left(0, \sqrt{\frac{d}{d-1}}\right],$$

- ▶ with $\alpha =$ **measure of correlation** between in and out degrees
($\alpha = 1$ in the **Eulerian** case)
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Take two copies of realized graph $G := ([n], E)$, to generate the product graph

$$G^{\otimes 2} := G \times G = (V^{\otimes 2}, E^{\otimes 2})$$

with $V^{\otimes 2} = \{(x, y) : x, y \in [n]\}$ and $E^{\otimes 2}$ such that

$$(x, y) \rightarrow (w, z) \iff \begin{cases} x \rightarrow w \text{ and } y = z, \text{ or} \\ y \rightarrow z \text{ and } x = w. \end{cases}$$

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such that $\tilde{V} = \{(x, y) \in V^{\otimes 2} : x \neq y\} \cup \Delta$ and all vertices in Δ retain the *in*- and *out*-stubs with their multiplicity.

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Given $(X_t)_{t \in \mathbb{N}}$ on V with matrix P , define $(\tilde{X}_t)_{t \in \mathbb{N}}$ on \tilde{V} with matrix \tilde{P} as follows:

- ▶ (Product chain out of Δ)

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First-Visit-Time-Lemma: “hitting times from stationarity”

“Given a chain \tilde{X} and a target state Δ , if the chain mixes fast compared to the stationary mass of Δ , then the hitting time of Δ is well approximated by a geometric whose parameter depends only on $\tilde{\pi}(\Delta)$ and on the local geometry around Δ .”

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Lemma (Cooper, Frieze (2005) Manzo, Quattropani, Scoppola (2021))

Consider a sequence of irreducible Markov chains on N states with transition matrices \tilde{P}_N and invariant measures $\tilde{\pi}_N$. Assume that

1. There exists some sequence of times $T = T(N)$ such that

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2. $\min_{x \in [N]} N^2 \tilde{\pi}_N(x) \rightarrow \infty$.

Then, for any fixed target $\Delta \in [N]$, its first hitting time H_Δ satisfies:

$$\sup_{t \geq 0} \left| \frac{\tilde{P}_{\tilde{\pi}_N}(H_\Delta > t)}{(1-\lambda)^t} - 1 \right| \rightarrow 0, \quad \frac{\lambda}{\tilde{\pi}_N(\Delta)/R_\Delta^T} \rightarrow 1,$$

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Number of Returns R_{Δ}^T up to mixing via Coupled Rooted Forest

We want to compute local time at Δ up to $T = \log^4 n (\geq \tilde{t}_{\text{mix}})$:

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“annealed non-Markov process ” that generates locally graph and walk steps (for non-random μ).

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▶ Building blocks:

$$\mathbb{P}_\mu^{\text{ann}} (H_\Delta = 2t), \quad t \in \mathbb{N},$$

Number of Returns R_Δ^T up to mixing via Coupled Rooted Forest

We want to compute local time at Δ up to $T = \log^4 n (\geq \tilde{t}_{\text{mix}})$:

$$\mathbb{E} \left[R_\Delta^T \right] = 1 + \sum_{t=1}^T \mathbb{E} \left[\tilde{P}_\Delta \left(\tilde{X}_t \in \Delta \right) \right].$$

▶ Via local exploration

$$\mathbb{E} \left[\tilde{P}_\Delta \left(\tilde{X}_t \in \Delta \right) \right] = \mathbb{P}_\mu^{\text{ann}} \left(\tilde{X}_t \in \Delta \right)$$

“annealed non-Markov process ” that generates locally graph and walk steps (for non-random μ).

▶ For short times \tilde{X}_t trajectories (do not see cycles!) can be coupled to a Rooted Forest where **sequentially only fresh nodes and edges are sampled**

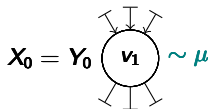
▶ Building blocks:

$$\mathbb{P}_\mu^{\text{ann}} (H_\Delta = 2t), \quad t \in \mathbb{N},$$

Idea: Tree Construction for 1st Return in Coupled Rooted Forest

Start from the empty matching of the graph (Eulerian case)

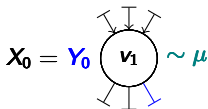
Ex. $\mathbb{P}_\mu^{\text{ann}}(H_\Delta = 4)$



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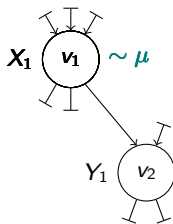
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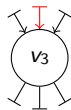
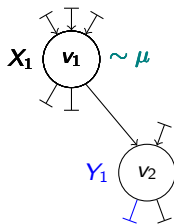
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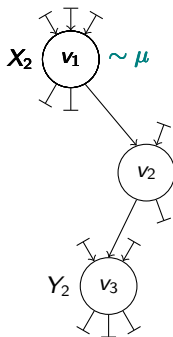
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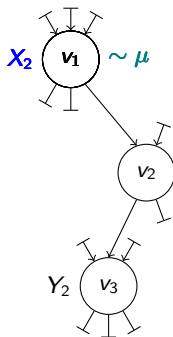
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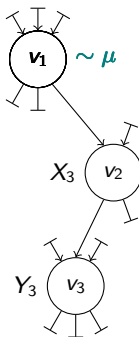
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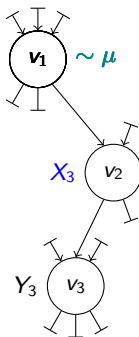
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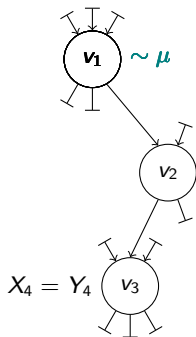
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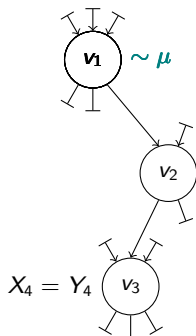
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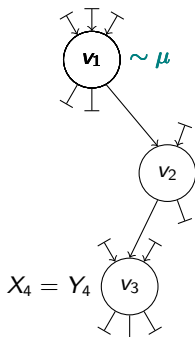
Denoting by D_i the out-offspring distribution of v_i , $D_1 \sim \mu$ and $D_i \sim \mu_{\text{biased}}^+$, $i \neq 1$.



$$\mathbb{P}_{\mu}^{\text{ann}}(H_{\Delta} = 2t) = 2^{-2t+1} \frac{1}{t} \binom{2t-2}{t-1} f(\{D_i\}_{i \leq t-1}).$$

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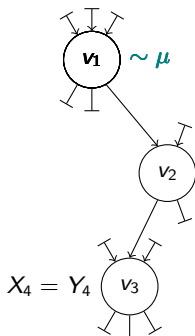


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Thanks !

