

Proof of Belief Convergence

Weakly Connected - Classic Update

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\min^t and \max^t definition

Definition

Let's call \min^t and \max^t the minimum and maximum of the beliefs in the time t , respectively:

$$\min^t = \min_{a_i \in A} Bel_p^t(a_i) \text{ and } \max^t = \max_{a_i \in A} Bel_p^t(a_i)$$

Lemma

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$$\lim_{t \rightarrow \infty} \min^t = L \text{ and } \lim_{t \rightarrow \infty} \max^t = U \text{ for some } L, U \in [0, 1].$$

Proof main idea

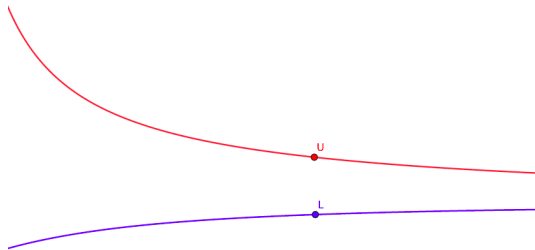
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- Thus we now must show that $L = U$, otherwise a situation like this could occur:



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Let's denote by $P(a_i \rightarrow a_j)$ a path from a_i to a_j and let's call $|P(a_i \rightarrow a_j)|$ the size of this path.

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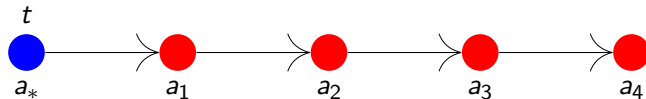
Theorem

$\forall t$ and $\forall a_i \in A$:

$$\text{Bel}_p^{t+|P(a_*^t \rightarrow a_i)|}(a_i) \leq \max^t - \delta^t, \text{ with } \delta^t = \left(\frac{\ln_{\min}}{|A|}\right)^{|P(a_*^t \rightarrow a_i)|} \cdot (U - L).$$

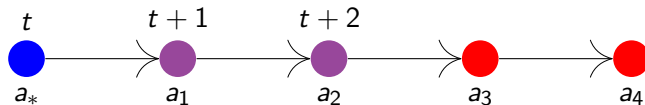
But what the theorem means?

- It means that, by the time $t + |P(a_*^t, a_i)|$, a_i will be influenced by a_*^t by a factor of δ^t .



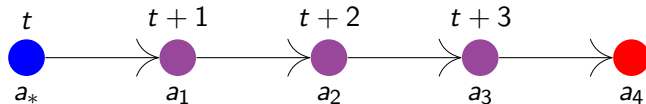
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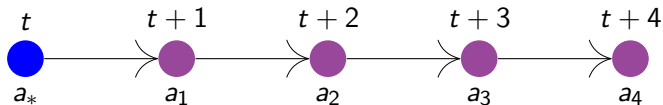
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- But we can use two important informations to acquire an idea about the agents in the same time step.

Lemma

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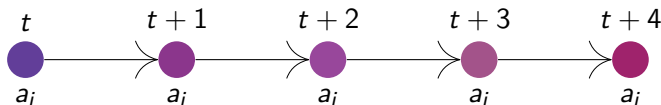
- Thus, $\forall a_i, a_j$ will be influenced by a_*^t in $|A| - 1$ steps maximum.

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$$\forall a_i \in A: \max^t - Bel_p^{t+|A|-1}(a_i) \geq \epsilon, \text{ with } \epsilon = \left(\frac{ln_{min}}{|A|}\right)^{|A|-1} \cdot (U - L).$$

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- a_*^t (the agent who holds the belief min^t) influenced every agent by δ^t in some time step between t and $t + |A| - 1$.
- Since every agent influences itself throughout time, we can find an ϵ which is a common factor of influence of a_*^t over every agent in the time $t + |A| - 1$.

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- The part inside the parenthesis is elevated to the $|A|-1^{th}$ power because it is the maximum amount the influence of a_*^t must travel to reach a node.

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- Now the most important: the influence is proportional to the difference of U and L , which are the limits of max and min .
- The intuition behind it is that, even when min_t is closer to max_t (which happens when $min_t = L$ and $max_t = U$), a_*^t still influences the agent that holds the belief max_t , since this is the “worst case scenario”, this is a bound ϵ that we holds in every case.

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Corollary

$$\max^t - \max^{t+|A|-1} \geq \epsilon$$

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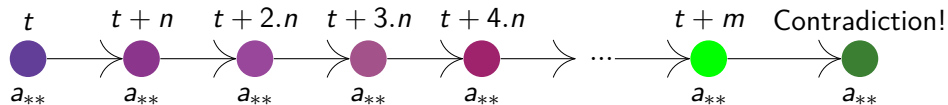
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- Since all beliefs must be between min and max , if their limits to infinity are equal, all limits of the beliefs to infinity are equal, as we wanted to prove.