

# Distributed Optimization for Machine Learning

## Lecture 12 - Gossip and Push-sum Protocols

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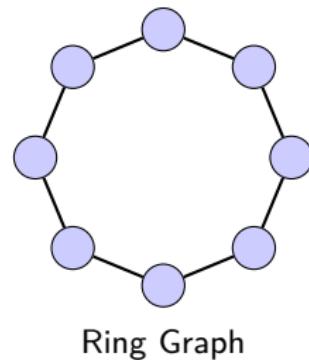
# Last-lecture: In-class average consensus game

**Each student:**

- Receives a random integer between 1-10.
- Writes it on a piece of paper (your  $x_i(0)$ ).

**Network topologies:**

- **Circle:** Talk to your left and right neighbor.

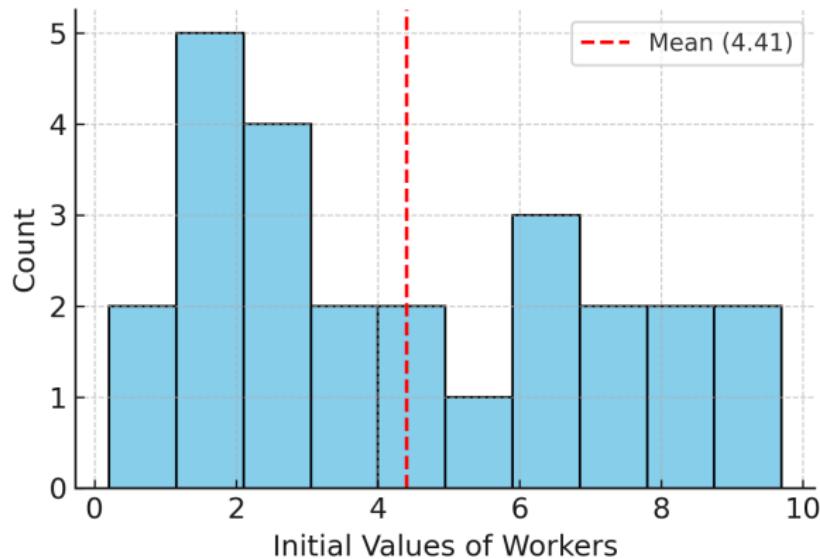


**Goal:** After 4-5 **synchronous rounds** of the consensus game, everyone's number should approach the same value.



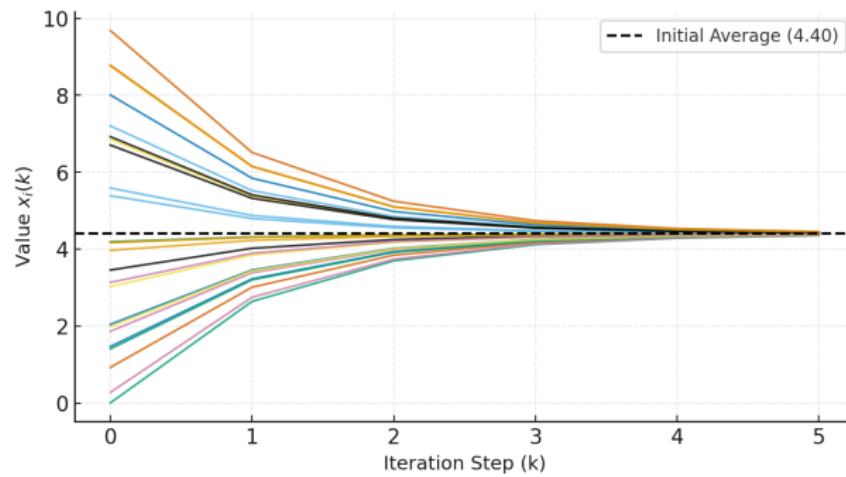
## Results: Initial values of the whole class

- Histogram of the workers' initial values (randomly between 0-10, mean  $\approx 4.4$ )



# Results: Achieve consensus among the class average

- Reach average consensus after 5 rounds of synchronous communications



# Today: In-class gossip consensus game

## Each student:

- Receives a random integer between 1-10.
- Writes it on a piece of paper (your  $x_i(0)$ ).

## Network topologies:

- In each round, students randomly select **one student** as a neighbor.
- Those two students exchange and update to their **average**.

**Goal:** After several **asynchronous rounds** of the pairwise consensus game, everyone's number should approach the same value.



# Discussion and takeaways

## Compare both parts:

- How many rounds happened today?
- Which converged faster – synchronous or gossip?
- Which felt more realistic to how devices communicate?
- What if some nodes were disconnected?

**Local communication → Global consensus!**



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Gossip Protocol: Model and Theory

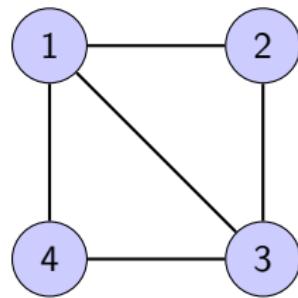
Analysis of Gossip Convergence Speed

Push-sum Consensus in Dynamic Networks



# Review: Graph description of a network

- **Setup:** A network of  $N$  nodes connected by a graph  $\mathcal{G} = (\mathcal{V}, \mathcal{E})$ .
- **Goal:** Each node  $i$  has a copy of the average  $\frac{1}{N} \sum_{i=1}^N x_i(0)$ .



- **Node set  $\mathcal{V}$ :**

$$\mathcal{V} = \{1, 2, 3, 4\}$$

- **Edge set  $\mathcal{E}$ :**

$$\mathcal{E} = \{(1, 2), (1, 3), (1, 4), (2, 3), (3, 4)\}$$

- **Average consensus protocol:**

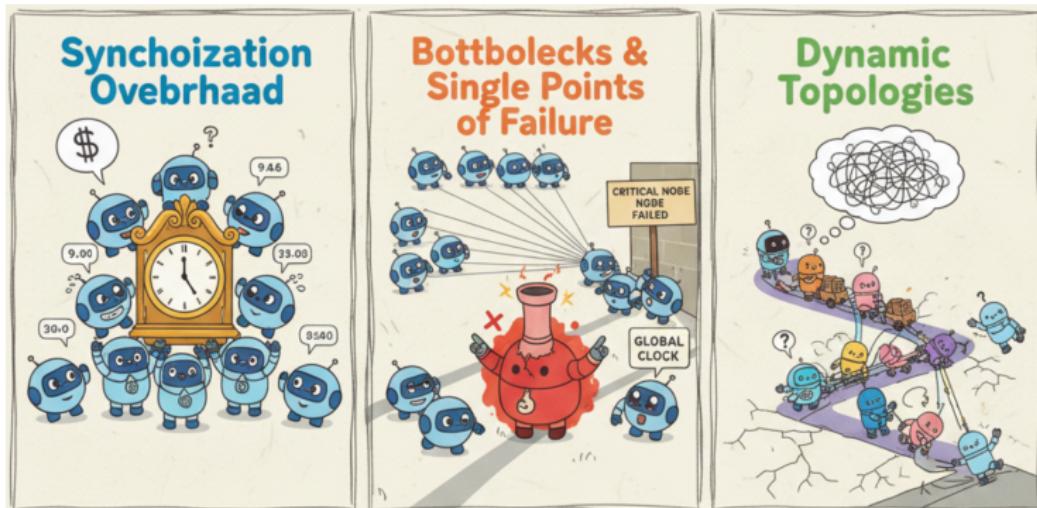
$$x_i(k+1) = \sum_{\{j:(i,j) \in \mathcal{E}\}} w_{ij} x_j(k)$$



# Problem with synchronous consensus

Average consensus has several limitations:

- Synchronization overhead: global clock is challenging and expensive.
- Bottlenecks and single points of failure
- Lack of robustness to dynamic topologies



# Moving beyond synchronous updates



**Gossip:** A **randomized**, and **asynchronous** average consensus protocol.



# Randomized gossip protocol

- Realize consensus using only local, asynchronous communication.
- Converge to the global average "in expectation" and with similar rates as synchronous consensus.

## Broadcast Gossip Algorithms for Consensus

Tuncer Can Aysal, *Member, IEEE*, Mehmet Ercan Yildiz, *Student Member, IEEE*, Anand D. Sarwate, *Member, IEEE*, and Anna Scaglione, *Senior Member, IEEE*

**Abstract**—Motivated by applications to wireless sensor, peer-to-peer, and ad hoc networks, we study distributed broadcasting algorithms for exchanging information and computing in an arbitrarily connected network of nodes. Specifically, we study a broadcasting-based gossiping algorithm to compute the (possibly weighted) average of the initial measurements of the nodes at every node in the network. We show that the *broadcast gossip algorithm* converges al-

all nodes to eventually agree on a parameter [6]. The work in [13] provided the theoretical explanation for behavior observed in these reported simulation studies. This paper focuses on a prototypical example of agreement in asynchronous networked systems, namely, the randomized average consensus problem in a wireless broadcast communication network.



# Pairwise randomized gossip

- Consider the basic gossip protocol: only two nodes become active.

## Pairwise randomized gossip:

- At time  $k$ , a single edge  $(i, j) \in \mathcal{E}$  is chosen **uniformly at random**.
- Nodes  $i$  and  $j$  exchange and update their states:

$$\text{For } \ell \in \{i, j\} : \quad x_\ell(k+1) = \frac{1}{2}x_i(k) + \frac{1}{2}x_j(k)$$

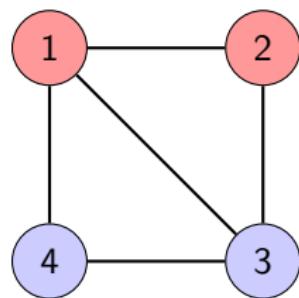
All other nodes remain inactive:  $x_m(k+1) = x_m(k)$  for  $m \notin \{i, j\}$ .

- Weight matrices are important. **What is the weight matrix here?**



# Weight matrix of pairwise gossip

- The weight matrix  $\mathbf{W}(k)$  is **time-varying** and **random**, e.g.,



$$\mathbf{W}(k) = \begin{bmatrix} 1/2 & 1/2 & 0 & 0 \\ 1/2 & 1/2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

- $\mathbf{W}(k)$  is **doubly stochastic** ( $\mathbf{1}^T \mathbf{W}(k) = \mathbf{1}^T$  and  $\mathbf{W}(k)\mathbf{1} = \mathbf{1}$ ).



## Random weight matrix

- At each time,  $\mathbf{W}(k)$  is selected **randomly** from a set of matrices,

$$\mathbf{W}^{(1,2)} = \begin{bmatrix} 1/2 & 1/2 & 0 & 0 \\ 1/2 & 1/2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$\mathbf{W}^{(1,3)} = \begin{bmatrix} 1/2 & 0 & 1/2 & 0 \\ 0 & 1 & 0 & 0 \\ 1/2 & 0 & 1/2 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$\mathbf{W}^{(1,4)} = \begin{bmatrix} 1/2 & 0 & 0 & 1/2 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 1/2 & 0 & 0 & 1/2 \end{bmatrix}$$

$$\mathbf{W}^{(2,3)} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1/2 & 1/2 & 0 \\ 0 & 1/2 & 1/2 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$\mathbf{W}^{(3,4)} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1/2 & 1/2 \\ 0 & 0 & 1/2 & 1/2 \end{bmatrix}$$



# Why does randomized pairwise gossip ensure consensus?

- If we choose  $\mathbf{W}(k)$  uniformly from all 5 pairwise gossip matrices,

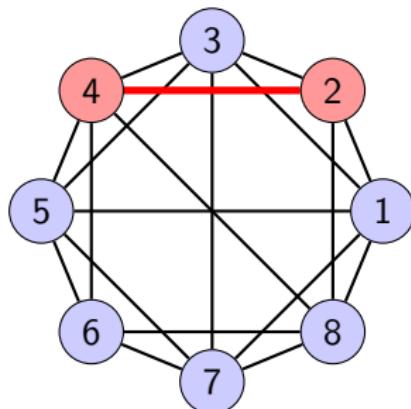
$$\mathbb{E}[\mathbf{W}(k)] = \bar{\mathbf{W}} = \frac{1}{|\mathcal{E}|} \left( \sum_{(i,j) \in \mathcal{E}} \mathbf{w}^{(i,j)} \right) = \begin{bmatrix} 7/10 & 1/10 & 1/10 & 1/10 \\ 1/10 & 8/10 & 1/10 & 0 \\ 1/10 & 1/10 & 7/10 & 1/10 \\ 1/10 & 0 & 1/10 & 8/10 \end{bmatrix}$$

- $\bar{\mathbf{W}}$  is **doubly stochastic**.
- Reach consensus “**in expectation**”!
- Of course, activating more nodes could be beneficial...

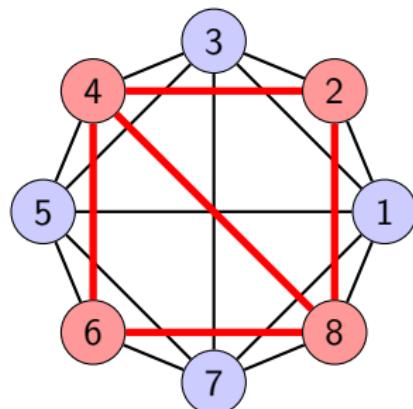


# “Denser” activation

- Pairwise randomized gossip protocol: only two nodes become active.
- If resources allow, we can activate a subset of nodes  $\mathcal{S}(k) \subseteq \mathcal{V}$ .



Pairwise Gossip: activate 2 and 4



Set-averaging Gossip:  
 $\mathcal{S}(k) = \{2, 4, 6, 8\}$



# Set-averaging randomized gossip

## Set-Averaging Gossip Protocol

At each round  $k$ ,

1. Randomly activate a subset of nodes  $\mathcal{U}(k) \subseteq \mathcal{V}$ .
2. Construct a doubly stochastic weight matrix  $\mathbf{W}(k)$
3. All nodes in  $\mathcal{U}(k)$  exchange and update their states.

$$x_i(k+1) = \begin{cases} \sum_{j \in \mathcal{U}(k)} w_{ij}(k)x_j(k), & \text{if } i \in \mathcal{U}(k) \\ x_i(k), & \text{if } i \notin \mathcal{U}(k) \end{cases}$$

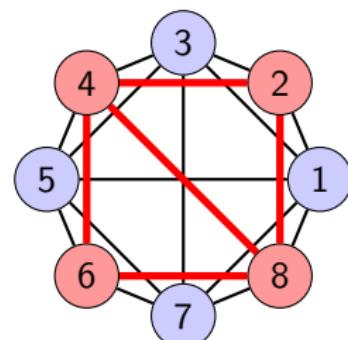
- **Set-averaging randomized gossip** enables faster information mixing and more flexible protocol design.
- Larger activated sets can accelerate consensus speed.



# Weight matrix of set-averaging randomized gossip

- Set-averaging randomized gossip has a time-varying and randomized weight matrix.

$$\mathbf{W}(k) = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1/2 & 0 & 1/4 & 0 & 0 & 0 & 1/4 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1/4 & 0 & 1/4 & 0 & 1/4 & 0 & 1/4 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1/4 & 0 & 1/2 & 0 & 1/4 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 1/4 & 0 & 1/4 & 0 & 1/4 & 0 & 1/4 \end{bmatrix}$$



Set-averaging Gossip:  
 $S(k) = \{2, 4, 6, 8\}$



# Does the randomized algorithm ensure average consensus?

- **Update equation:** The state vector  $\mathbf{x}(k) \in \mathbb{R}^n$  evolves via a product of random matrices:

$$\mathbf{x}(k+1) = \mathbf{W}(k)\mathbf{x}(k) = \prod_{j=0}^k \mathbf{W}(j)\mathbf{x}(0)$$

- $\mathbf{W}(k)$  are randomly chosen from a set of doubly stochastic matrices.
- **Consensus guarantee? Speed?**



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## Review: Convergence rate of consensus

- Recall the average consensus algorithm (constant weight matrix)

$$\mathbf{x}(k+1) = \mathbf{W}\mathbf{x}(k) = \mathbf{W}^k\mathbf{x}(0) \quad \text{where } \mathbf{x}(0) = \mathbf{z} \in \mathbb{R}^N$$

### Theorem 1 (Convergence rate of average consensus)

If  $\mathbf{W}$  is doubly stochastic, it holds for the average consensus protocol that

$$\left\| \mathbf{x}(k) - \frac{\mathbf{1}\mathbf{1}^T \mathbf{z}}{N} \right\| \leq \rho^k \|\mathbf{z}\|,$$

where  $\rho = \max_{i \geq 2} |\lambda_i(\mathbf{W})| < 1$ .

**Q:** Does randomized gossip protocol converge in the same rate?



# Expected evolution of randomized gossip

- Gossip protocol generates a random sequence  $\{\mathbf{x}(k)\}$

$$\mathbf{x}(k+1) = \mathbf{W}(k)\mathbf{x}(k) = \prod_{j=0}^k \mathbf{W}(j)\mathbf{x}(0)$$

- It is natural to consider its **expected behavior**, e.g.,

$$\mathbb{E}[\mathbf{W}(j)] = \bar{\mathbf{W}} = \frac{1}{|\mathcal{E}|} \left( \sum_{(i,j) \in \mathcal{E}} \mathbf{W}^{(i,j)} \right) = \begin{bmatrix} 1/2 & 1/6 & 1/6 & 1/6 \\ 1/6 & 1/2 & 1/6 & 1/6 \\ 1/6 & 1/6 & 1/2 & 1/6 \\ 1/6 & 1/6 & 1/6 & 1/2 \end{bmatrix}$$



# Expected evolution of randomized gossip

- Consider an independent and identically distributed (i.i.d.) sequence  $\mathbf{W}(k)$ . Define  $\bar{\mathbf{W}} = \mathbb{E}[\mathbf{W}(k)]$ :

$$\mathbb{E}[\mathbf{x}(k+1)] = \mathbb{E} \left[ \prod_{j=0}^k \mathbf{W}(j) \right] \mathbf{x}(0) = (\bar{\mathbf{W}})^{k+1} \mathbf{x}(0)$$

- That's crucial** - it iterates like weight matrix is constant.



# Convergence metric for randomized gossip

- Review: we used the consensus error in average consensus:

$$\mathbf{e}(k) = \mathbf{x}(k) - \frac{1}{N} \mathbf{1} \mathbf{1}^T \mathbf{x}(0)$$

- **Convergence metric:** norm of the error vector

$$\|\mathbf{e}(k)\| = \left\| \mathbf{x}(k) - \frac{\mathbf{1} \mathbf{1}^T \mathbf{x}(0)}{N} \right\|$$

- **$\|\mathbf{e}(k)\|$  is a random variable!**



# Convergence metric

- For randomized protocols, we often consider the expected error:

$$\mathbb{E} [\|\mathbf{e}(k)\|^2]$$

- By variance decomposition:

$$\mathbb{E} [\|\mathbf{e}(k)\|^2] = \|\mathbb{E}[\mathbf{e}(k)]\|^2 + \text{Var}(\mathbf{e}(k))$$

- $\mathbb{E} [\|\mathbf{e}(k)\|^2] \rightarrow 0$  implies both **expectation** and **variance** of the consensus error vanish.



# Convergence rate of gossip

## Theorem 2 (Convergence rate of gossip)

If  $\bar{\mathbf{W}}$  is doubly stochastic, it holds for the gossip protocol that

$$\mathbb{E} \left[ \left\| \mathbf{x}(k) - \frac{\mathbf{1}\mathbf{1}^T \mathbf{z}}{N} \right\|^2 \right] \leq (\bar{\rho})^{2k} \|\mathbf{z}\|^2,$$

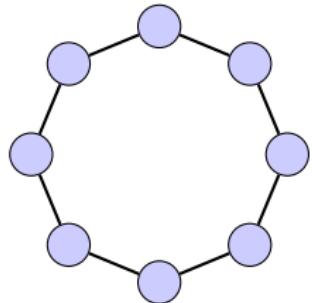
where  $\bar{\rho} = \max_{i \geq 2} |\lambda_i(\bar{\mathbf{W}})| < 1$ .

**Has the same order as average consensus.**

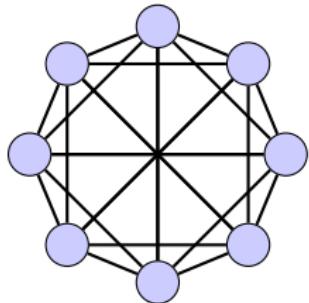
**The conclusion from last lecture can be applied here!**



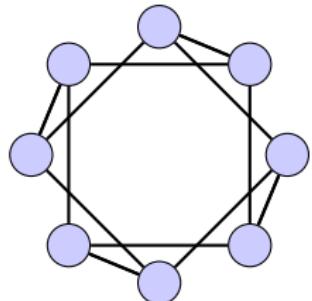
# Various graph topologies



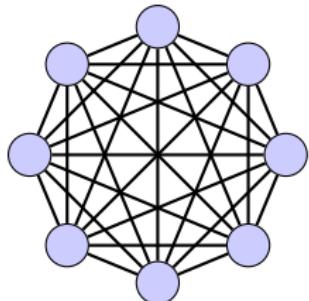
Ring Graph:  $T(\epsilon) \sim \mathcal{O}(N^2)$



Expander Graph:  $T(\epsilon) \sim \mathcal{O}(\log(N))$



Torus Graph:  $T(\epsilon) \sim \mathcal{O}(N)$

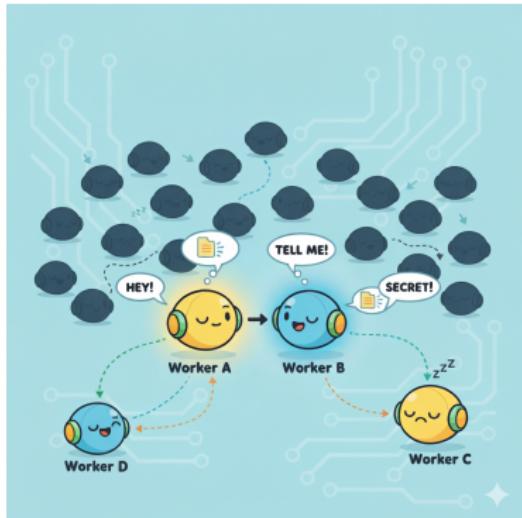


Complete Graph:  $T(\epsilon) \sim \mathcal{O}(1)$



# Summary of randomized gossip protocol

- **Principle:** In each time step, a small subset of nodes (often just two) communicate and update their states.
- **Benefit:** High fault tolerance and robustness to network failures or communication delays; similar consensus rates in expectation.



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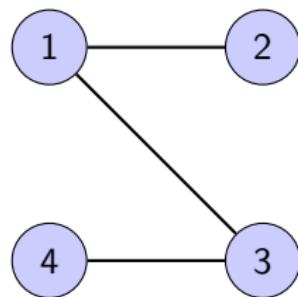
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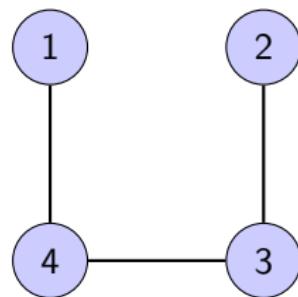


# Dynamic network model

- Randomized gossip protocols induce network **dynamics**, since active set varies randomly at each round.
- **Setup:**  $N$  nodes connected by a varying graph  $\mathcal{G}(k) = (\mathcal{V}, \mathcal{E}(k))$ .



$$\mathcal{E}(k) = \{(1, 2), (1, 3), (3, 4)\}$$



$$\mathcal{E}(k) = \{(1, 4), (2, 3), (3, 4)\}$$



# Applications of dynamic networks

- **Dynamic networks are common:** network topology often changes over time due to node mobility, failures, or intermittent connectivity.



Figure: Example of dynamic networks: Internet of Things (IoT).



# Challenge: Construct doubly stochastic weight matrices

- Graph topology changes  $\Rightarrow$  weight matrix  $\mathbf{W}(k)$  changes over time.

## Set-averaging gossip protocol

At each round  $k$ ,

1. Randomly activate a subset of nodes  $\mathcal{U}(k) \subseteq \mathcal{V}$ .
2. **Construct a doubly stochastic weight matrix  $\mathbf{W}(k)$**
3. All nodes in  $\mathcal{U}(k)$  exchange and update their states.

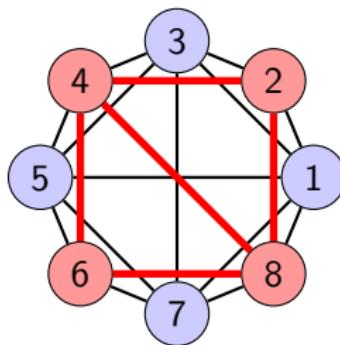
$$x_i(k+1) = \begin{cases} \sum_{j \in \mathcal{U}(k)} w_{ij}(k)x_j(k), & \text{if } i \in \mathcal{U}(k) \\ x_i(k), & \text{if } i \notin \mathcal{U}(k) \end{cases}$$

- Constructing  $\mathbf{W}(k)$  requires global info. (e.g., graph Laplacian).



## Challenge: Doubly stochastic weight matrices (cont.)

- Constructing  $\mathbf{W}(k)$  at each round is **computationally expensive** and **not scalable**.
- **Q:** Can we compute the average without constructing  $\mathbf{W}(k)$ ?



Set-averaging Gossip:  $S(k) = \{2, 4, 6, 8\}$



# Consensus without doubly stochastic weights

We will introduce a **physically inspired** gossip protocol:

## Gossip-Based Computation of Aggregate Information

David Kempe\*, Alin Dobra, and Johannes Gehrke†

Department of Computer Science, Cornell University

Ithaca, NY 14853, USA

{kempe,dobra,johannes}@cs.cornell.edu

### Abstract

*Over the last decade, we have seen a revolution in connectivity between computers, and a resulting paradigm shift from centralized to highly distributed systems. With massive scale also comes massive instability, as node and link fail-*

our physical environment with sensor networks consisting of hundreds of thousands of small sensor nodes [24, 28, 35]. Applications for such large-scale distributed systems have three salient properties that distinguish them from traditional centralized or small-scale distributed systems.

First, the dynamics of large-scale distributed systems are

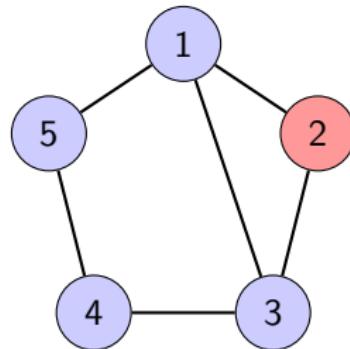
- **Information diffusion is analogous to mass diffusion.**



# Rethinking gossip from the “transfer of mass” perspective

- **Example:** a non-doubly stochastic matrix

$$\mathbf{W}(k) = \begin{bmatrix} 1/4 & 1/4 & 1/4 & 0 & 1/4 \\ 1/3 & 1/3 & 1/3 & 0 & 0 \\ 1/4 & 1/4 & 1/4 & 1/4 & 0 \\ 0 & 0 & 1/3 & 1/3 & 1/3 \\ 1/3 & 0 & 0 & 1/3 & 1/3 \end{bmatrix}$$



- Interpret  $x_i(k)$  as "**node  $i$  possesses material of mass  $x_i(k)$** ".
- Node 1:

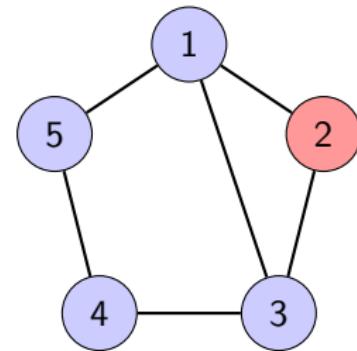
$$x_1(k+1) = \frac{1}{4} \cdot x_1(k) + \frac{1}{4} \cdot x_2(k) + \frac{1}{4} \cdot x_3(k) + 0 \cdot x_4(k) + \frac{1}{4} \cdot x_5(k)$$

- $w_{12} = 1/4$  means **node 2 sends 1/4 of its mass to node 1**.



# Rethinking the doubly stochastic requirement

$$\mathbf{W}(k) = \begin{bmatrix} 1/4 & \textcolor{blue}{1/4} & 1/4 & 0 & 1/4 \\ 1/3 & \textcolor{blue}{1/3} & 1/3 & 0 & 0 \\ 1/4 & \textcolor{blue}{1/4} & 1/4 & 1/4 & 0 \\ 0 & \textcolor{blue}{0} & 1/3 & 1/3 & 1/3 \\ 1/3 & \textcolor{blue}{0} & 0 & 1/3 & 1/3 \end{bmatrix}$$



- Node 2 sends  $1/4$  of its value to node 1 and 3, leaves  $1/3$  to itself

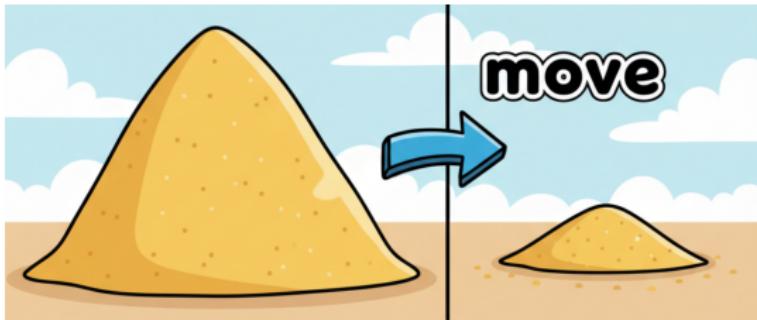
$$w_{12} + w_{22} + w_{32} + w_{42} + w_{52} = \textcolor{blue}{1/4} + 1/3 + 1/4 + 0 + 0 = \textcolor{blue}{5/6} < 1$$

- **1/6 of  $x_2(k)$  is lost!**



## Rethinking the doubly stochastic requirement (con't)

- In the previous example,  $j = 2$ ,  $\sum_{i=1}^N w_{ij} < 1$ : **mass is lost!**



- Column stochastic (but not necessarily row stochastic) weight matrix  $\mathbf{W}(k)$  ensures **mass conservation!**



# Interpret communication as mass diffusion

- Consider a column stochastic weight matrix:

$$\mathbf{W}(k) = \begin{bmatrix} 1/4 & 1/3 & 1/4 & 0 & 1/4 \\ 1/4 & 1/3 & 1/4 & 0 & 0 \\ 1/4 & 1/3 & 1/4 & 1/4 & 0 \\ 0 & 0 & 1/4 & 1/4 & 1/4 \\ 1/4 & 0 & 0 & 1/3 & 1/4 \end{bmatrix}$$

- Node 2 sends  $1/3$  of its mass to node 1, 3, and leaves  $1/3$  to itself.
- No mass is lost!



# Doubly stochastic matrix ensures conservation law

- **Conservation of mass** holds in the whole network

$$\begin{aligned}\frac{1}{N} \sum_{i=1}^N x_i(k+1) &= \frac{1}{N} \sum_{j=1}^N \left( \sum_{i=1}^N w_{ij} \right) x_j(k) = \frac{1}{N} \sum_{i=1}^N x_i(k) \\ &= \dots = \frac{1}{N} \sum_{i=1}^N x_i(0) \quad (\text{total mass})\end{aligned}$$

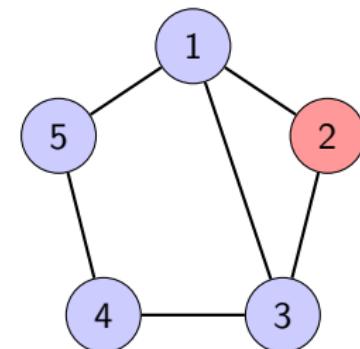
- **Goal:** estimate how much mass is in the network.



# Mass reallocation via diffusion: The push-sum protocol

- At each round  $k$ , a subset of nodes  $\mathcal{U}(k) \subseteq \mathcal{V}$  is randomly activated.
- Each node  $i \in \mathcal{U}(k)$  **evenly separates  $x_i(k)$  into  $(d_i + 1)$  parts** and sends it to its neighbors, where  $d_i$  is the number of  $i$ 's neighbors.

$$\mathbf{W}(k) = \begin{bmatrix} 1/4 & \textcolor{blue}{1/3} & 1/4 & 0 & 1/3 \\ 1/4 & \textcolor{blue}{1/3} & 1/4 & 0 & 0 \\ 1/4 & \textcolor{blue}{1/3} & 1/4 & 1/3 & 0 \\ 0 & 0 & 1/4 & 1/3 & 1/3 \\ 1/4 & 0 & 0 & 1/3 & 1/3 \end{bmatrix}$$



- Column stochastic, **not row stochastic**. **No consensus** among  $x_i(k)$ !



# Recover the average from stationary distribution

- Each state  $x_i(k)$  converges to

$$\lim_{k \rightarrow \infty} x_i(k) = \left( \sum_{i=1}^N x_i(0) \right) \pi_i$$

- If node  $i$  knows  $\pi_i$ , it can recover the average:

$$\frac{1}{N} \sum_{i=1}^N x_i(0) = \frac{1}{N\pi_i} \lim_{k \rightarrow \infty} x_i(k)$$

- **How to find the distribution  $\pi_i$ ?**



# Compute the stationary distribution

- **How to find  $\pi_i$ ?** Leverage the mass conservation property again.
- Each node  $i$  maintains a state  $s_i(k)$ , initialized as  $s_i(0) = 1/N$ .
- Each node diffuses the  $s_i(k)$  as  $x_i(k)$  and it converges to

$$\lim_{k \rightarrow \infty} s_i(k) = \left( \sum_{i=1}^N s_i(0) \right) \pi_i = \pi_i$$

- $\pi_i$  can be found by the same push-sum diffusion as well!



# Push-sum gossip protocol

At each round  $k$ ,

1. Randomly activate a subset of nodes  $\mathcal{U}(k) \subseteq \mathcal{V}$ .
2. All nodes in  $\mathcal{U}(k)$  compute number of  $j$ 's active neighbors.

$$d_j(k) = |\{i : (i,j) \in \mathcal{E} \text{ and } i, j \in \mathcal{U}(k)\}|$$

3. All nodes in  $\mathcal{U}(k)$  evenly push a part of their state to their neighbors

$$x_i(k+1) = \begin{cases} \sum_{j \in \mathcal{U}(k)} x_j(k) / (d_j(k) + 1), & \text{if } i \in \mathcal{U}(k) \\ x_i(k), & \text{if } i \notin \mathcal{U}(k) \end{cases}$$

$$s_i(k+1) = \begin{cases} \sum_{j \in \mathcal{U}(k)} s_j(k) / (d_j(k) + 1), & \text{if } i \in \mathcal{U}(k) \\ s_i(k), & \text{if } i \notin \mathcal{U}(k) \end{cases}.$$



**Return:**  $\frac{x_i(k)}{N \cdot s_i(k)}$  as the estimate of the average.

# Column stochastic weight matrix of push-sum

- The number of  $j$ 's active neighbors is defined as

$$d_j(k) = |\{i : (i, j) \in \mathcal{E} \text{ and } i, j \in \mathcal{U}(k)\}|$$

- The weight matrix  $\mathbf{W}(k)$  of push-sum gossip protocol is defined as

$$w_{ij}(k) = \begin{cases} 1/(d_j(k) + 1), & \text{if } (i, j) \in \mathcal{E} \text{ and } i, j \in \mathcal{U}(k) \\ 1/(d_j(k) + 1), & \text{if } j = i, \\ 0, & \text{otherwise} \end{cases}$$

## Lemma 2

The dynamic weight matrix  $\mathbf{W}(k)$  is a column-stochastic matrix.



## Proof: Column stochastic weight matrix of push-sum

- By construction, we have

$$w_{ij}(k) = \begin{cases} 1/(d_j(k) + 1), & \text{if } (i, j) \in \mathcal{E} \text{ and } i, j \in \mathcal{U}(k) \\ 1/(d_j(k) + 1), & \text{if } j = i, \\ 0, & \text{otherwise} \end{cases}$$

- By definition, for all  $j \in \mathcal{V}$  and  $k \geq 0$ , we have

$$\begin{aligned} \sum_{i=1}^N w_{ij}(k) &= \frac{1}{d_j(k) + 1} \times \cancel{d_j(k)} + \frac{1}{d_j(k) + 1} \times \cancel{1} + 0 \\ &= 1 \end{aligned}$$

- $\mathbf{W}(k)$  is column stochastic for each  $k$ .



## Recap and fine-tuning

- What we have talked about **today**?
  - ⇒ **Randomized gossip** avoids costly global clock synchronization.
  - ⇒ **Randomized gossip** achieves the same consensus rate as average.
  - ⇒ **Push-sum** achieves this without doubly stochastic matrices.



Welcome anonymous survey!

