

Search via Parallel Lévy Walks on \mathbb{Z}^2

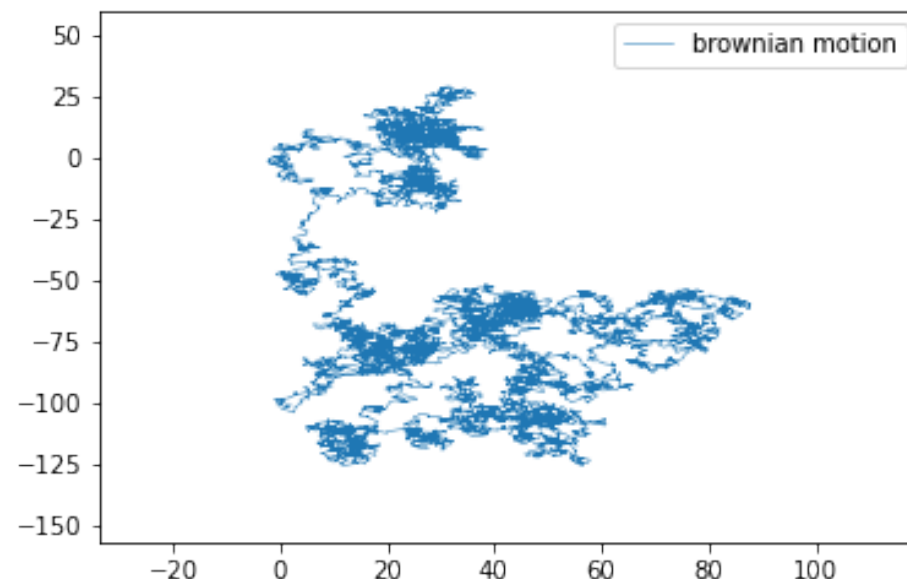
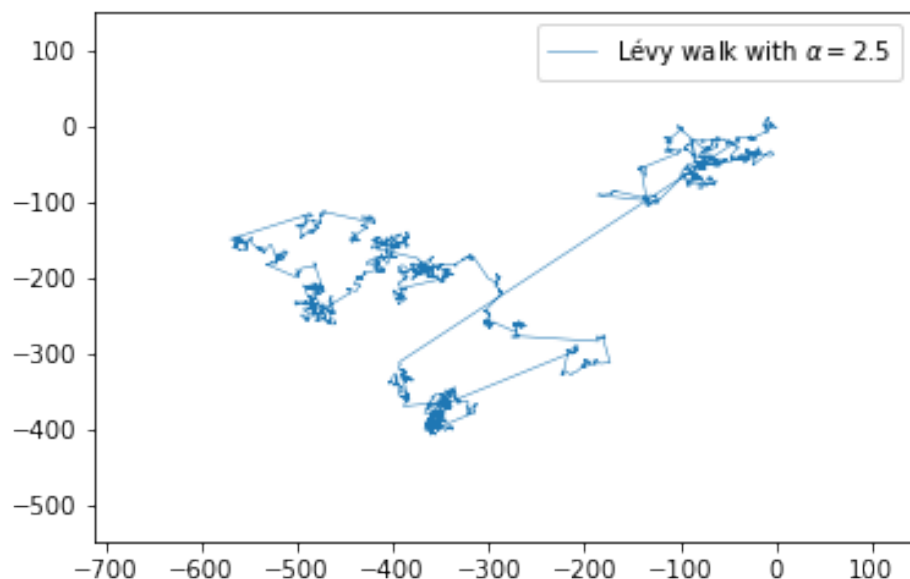
Francesco d'Amore



Joint work with **Andrea Clementi**, **George Giakkoupis**,
and **Emanuele Natale**

PODC 2021
University of Salerno
Virtual Event
26-30 July 2021

What are Lévy walks?



Lévy walk (informal):

A Lévy walk is a random walk whose step-length density distribution is proportional to a power-law, namely, for each $d \in \mathbb{R}$, $f(d) \sim 1/d^\alpha$, for some $\alpha > 1$

Note: the **speed** of the walk is **constant**

Movement models and foraging theory

Lévy walks are used to model **movement patterns** [Reynolds, Biology Open 2018]

Examples:

- T cells within the brain
- swarming bacteria
- midge swarms
- termite broods
- schools of fish
- Australian desert ants
- a variety of molluscs



Rhytidoponera mayri workers.
Credit: Associate Professor
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Widely employed in the **Foraging theory**

Lévy walk optimality

Foraging theory

- distribution of food locations in \mathbb{R}^n
- uninformed walker searching for food

[Viswanathan et al., Nature 1999]: Lévy walk with exponent $\alpha = 2$ is optimal in any dimension, with some assumptions



maximum expected food discovery rate

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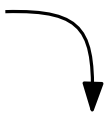


Other search problems

- a **target** in the bidimensional **thorus** \mathbf{T}
- **uninformed walker** searching for it

[Guinard et Korman, Sciences Advances 2021]: (truncated) **Lévy walk** with exponent $\alpha = 2$ is **optimal**

as fast as possible



The Lévy flight foraging hypothesis

Formulation of an evolutionary hypothesis

The Lévy flight foraging hypothesis [Viswanathan et al., Physics of Life Reviews 2008]: since Lévy flights/walks **optimize random searches**, **biological organisms** must have therefore **evolved** to exploit Lévy flights/walks

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We focus on one **search problem**:

- the **ANTS problem**



The ANTS problem

Introduced by [Feinerman et al., PODC 2012]

- Setting:
- k (mutually) **independent walkers** (agents) start moving on \mathbb{Z}^2 from the origin
 - time is **synchronous** and marked by a global clock
 - one special node $\mathcal{P} \in \mathbb{Z}^2$, the **target**, placed by an **adversary** at unknown (Manhattan) distance ℓ from the origin

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Task: **find** the target **as fast as possible**

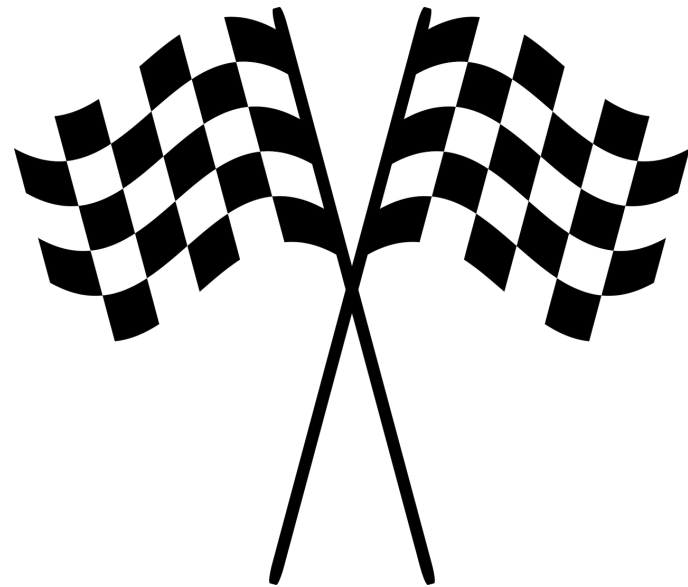


Image by OpenClipart-Vectors from Pixabay

A lower bound on the hitting time

[Feinerman et al., PODC 2012] shows the following:

Lemma: for any $k \geq 1$, and for any search algorithm \mathcal{A} , the hitting time to find \mathcal{P} is $\Omega(\ell^2/k + \ell)$ both with constant probability and in expectation

Proof:

A lower bound on the hitting time

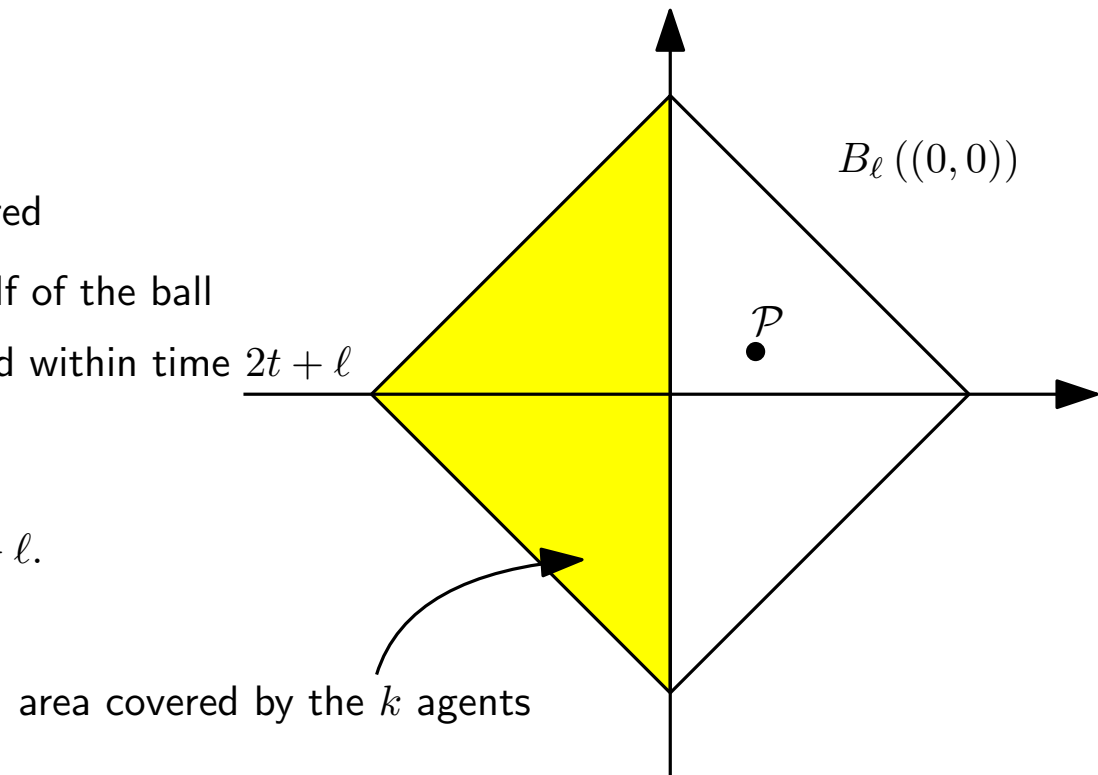
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Proof:

- $|B_\ell((0,0))| = \ell^2$
- set $t = \ell^2/(4k)$
- within time $2t$, at most $2kt = \ell^2/2$ nodes covered
- the adversary locates the target in the other half of the ball
- probability at least $1/2$ the treasure is not found within time $2t + \ell$
- H = first hitting time for the treasure, then

$$\mathbb{E}[H] \geq 2t \cdot \frac{1}{2} + \ell = \ell^2/(4k) + \ell.$$



No advice, no communication

[Feinerman et Korman, DC 2017] proposes many solutions to the problem

Many considered settings, in which

- agents exchange information at the source node
- agents receive some advice on the number of agents k
- there is no communication and no advice

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We focus on the case **no advice, no communication**

Their **best algorithm** in this case achieves **expected hitting time**

$$\mathcal{O} \left(\left(\ell^2 / k + \ell \right) \log^{1+\epsilon} \ell \right) ,$$

for any fixed constant $\epsilon > 0$

No advice, no communication

Uniform algorithm proposed in [Feinerman et Korman, DC 2017]
(idea)

- i fix a **ball** of some radius ℓ_i
- ii agents go to **random nodes** in the ball
- iii agents perform a **spiral search** of length d_i around the chosen nodes
- iv agents **return** to the source node
- v increase ℓ_i and d_i , and repeat (i)-(v)

However, the above algorithm is not that **natural**

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[Feinerman et Korman, DC 2017] proposes a more natural algorithm, the **Harmonic search algorithm** (HSA)

- uses **power-law** jump length distribution
- **worsens performance**, but **increases probability**: for any fixed constants $0 < \delta, \epsilon < 1$, with probability $1 - \epsilon$ the **hitting time** is

$$\mathcal{O}(\ell^{2+\delta}/k + \ell)$$

Our contributions

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- (i) we give the **first definition** of Lévy walk in the **discrete setting** in \mathbb{Z}^2 , which is **natural** and **time-homogeneous**
- (ii) to the best of our knowledge, we give the **first analysis** of the **hitting time** distribution of k parallel walks
- (iii) we show how the Lévy walks can be employed to give a natural, **almost-optimal** solution to the **ANTS problem** (no advice, no communication)

Our contributions

(i) DEFINITION OF DISCRETE LÉVY WALK

(ii) ANALYSIS OF THE PARALLEL HITTING TIME

(iii) ALGORITHM FOR THE ANTS PROBLEM

Defining the discrete Lévy walk

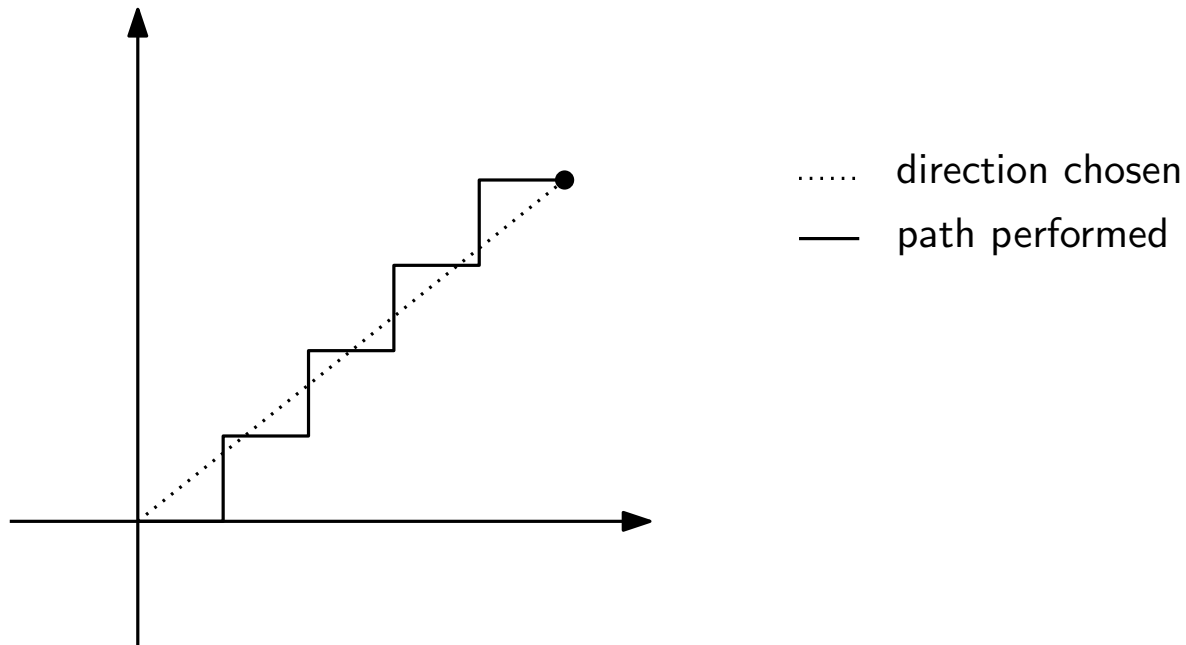
Two choices to make:

- define the **jump-length distribution**
- define a **notion** of **approximating** a **line-segment**

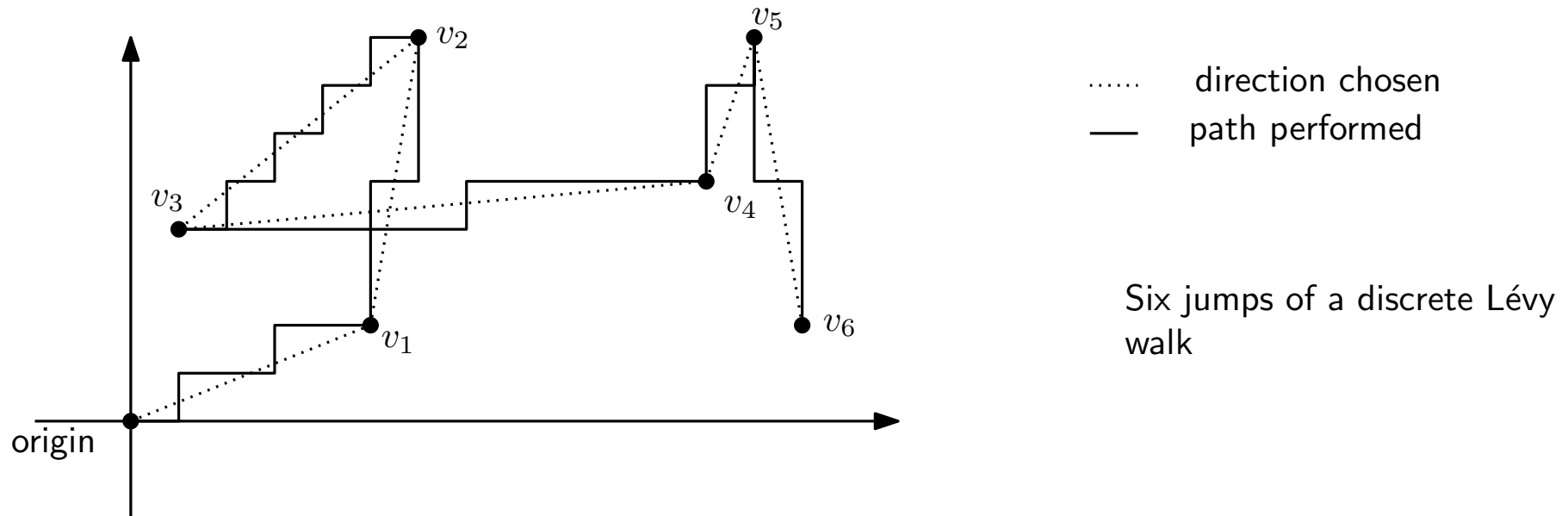
Jump length distribution

- $d = 0$ with probability $1/2$
- $d \geq 1$ with probability c_α/d^α

Approximation of a line-segment



Discrete Lévy walk



Let $\alpha > 1$ be a real constant

Lévy walk: the agent

- chooses a **distance** $d \in \mathbb{N}$ as follows: $d = 0$ w.p. $1/2$, and $d \geq 1$ w.p. c_α/d^α
- chooses a **destination** u.a.r. among those at distance d
- walks along an **approximating path** for d steps, one edge at a time, crossing d nodes
- repeats** the procedure

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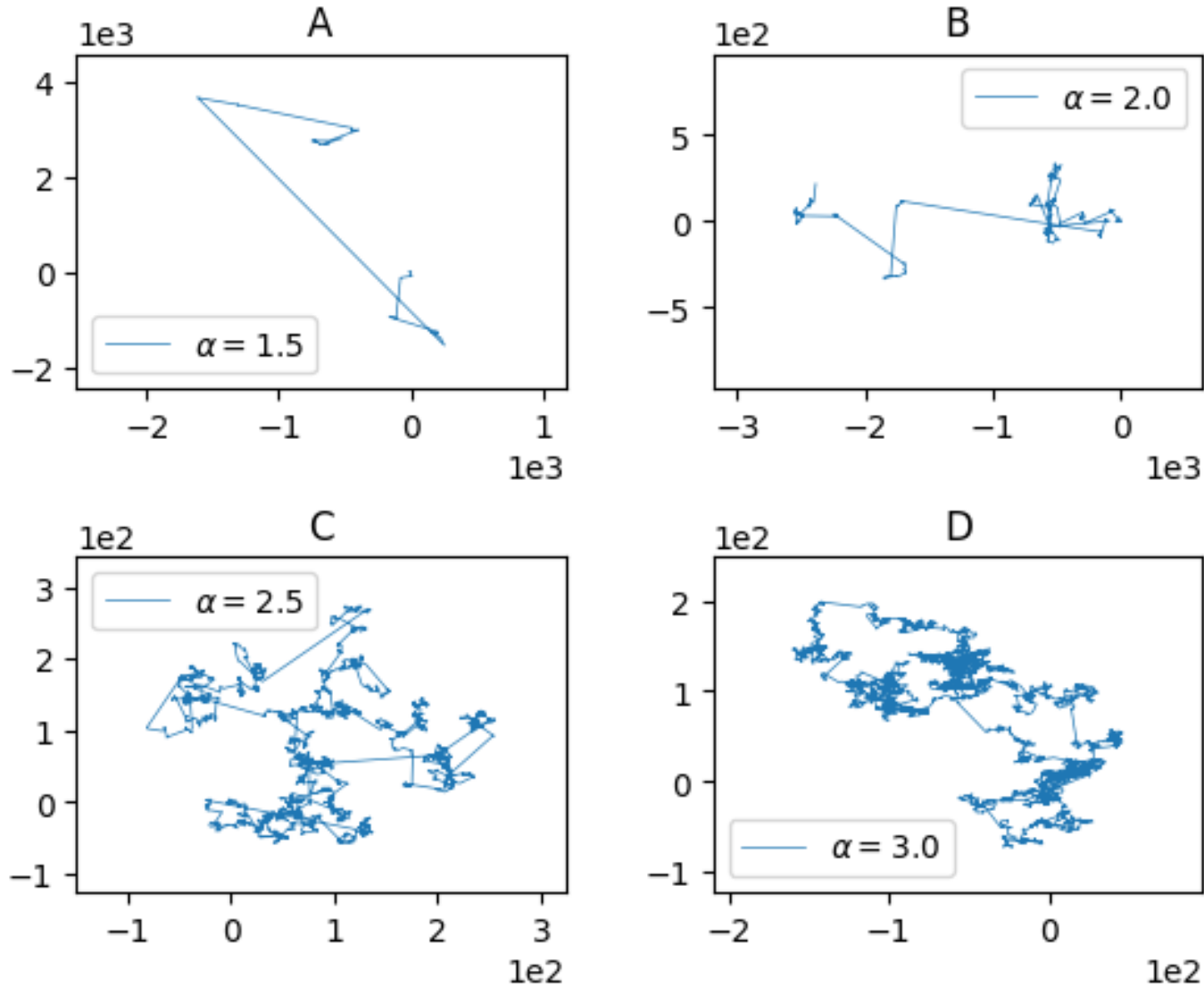
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Known facts about the continuous Lévy walk

- $1 < \alpha \leq 2$ ballistic diffusion (fig.s A and B)
- $2 < \alpha < 3$ super diffusion (fig. C)
- $3 \leq \alpha$ normal diffusion (fig. D)



Other known facts

Expected jump-length

- $1 < \alpha \leq 2$: $\int_1^\infty x^{-\alpha+1} dx = \infty$
- $2 < \alpha$: $\int_1^\infty x^{-\alpha+1} dx = \Theta(1)$

Jump-length second moment

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The secret lies in the range $2 < \alpha < 3...$

Three ranges for k and ℓ

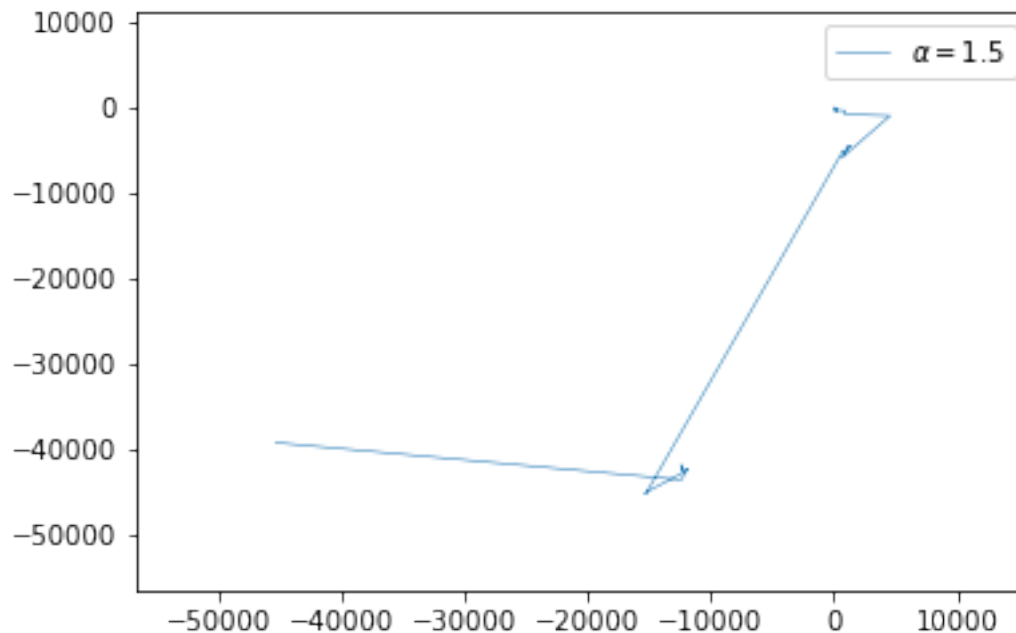
Recall: ℓ target distance, k number of agents

Three different possible settings:

1. **close target:** $\ell \leq k/\text{polylog}(k)$
2. **far target:** $k/\text{polylog}(k) \leq \ell \leq \exp(k^{\Theta(1)})$
3. **very far target:** $\exp(k^{\Theta(1)}) \leq \ell$

Close target: $\ell \leq k/\text{polylog}(k)$

Best strategy = **ballistic walks**: any α in $(1, 2]$

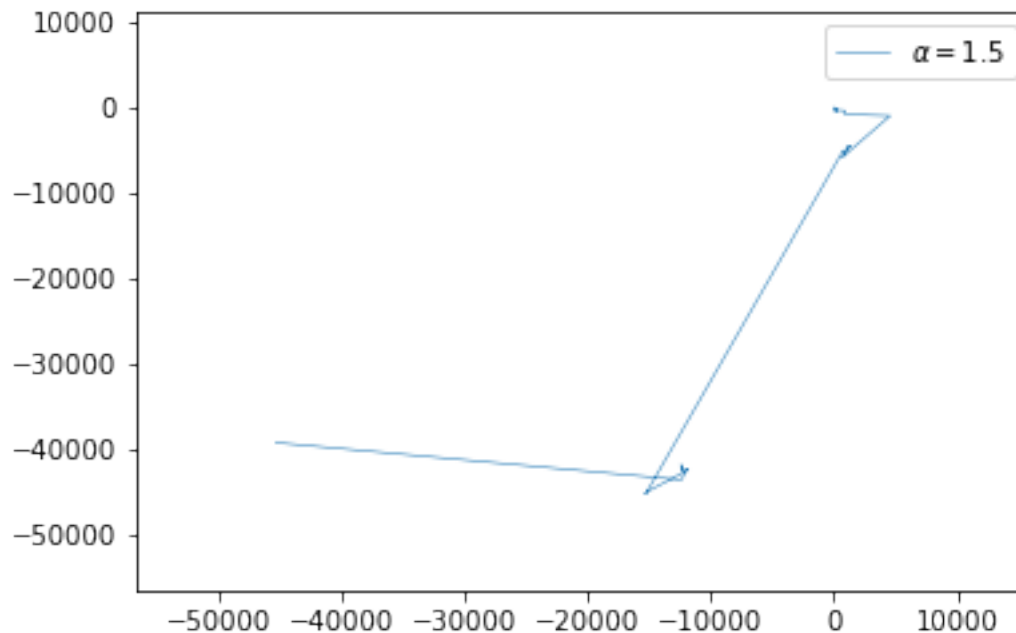


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With high probability in ℓ , the hitting time is

$$\mathcal{O}(\ell \text{polylog}(\ell))$$



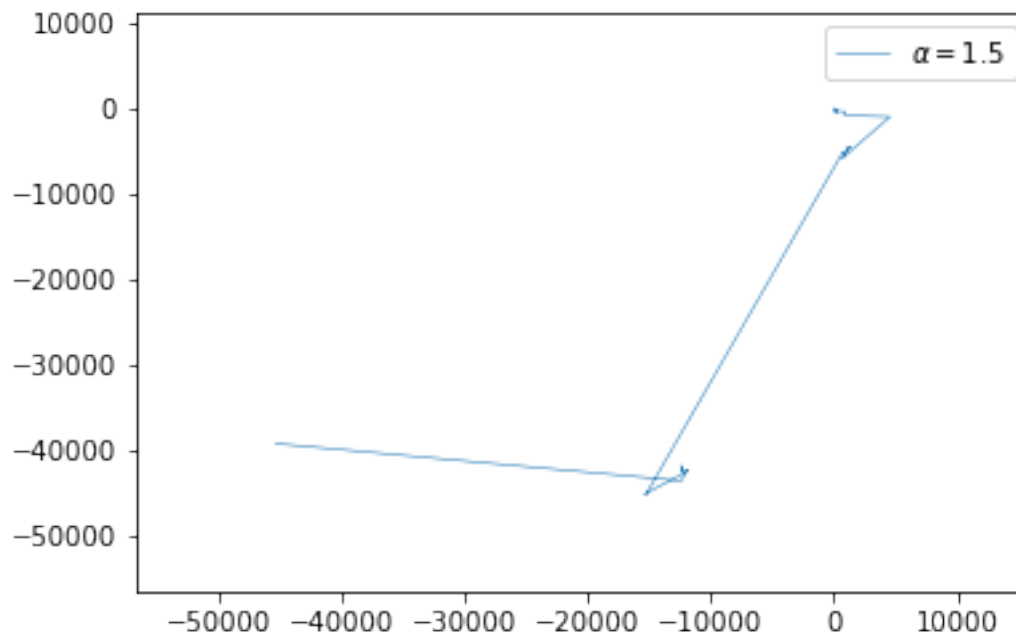
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Recall: an event E depending on a parameter ℓ holds **with high probability** in ℓ if $\mathbb{P}(E) \geq 1 - \ell^{-\Theta(1)}$



Vey far target: $\exp(k^{\Theta(1)}) \leq \ell$

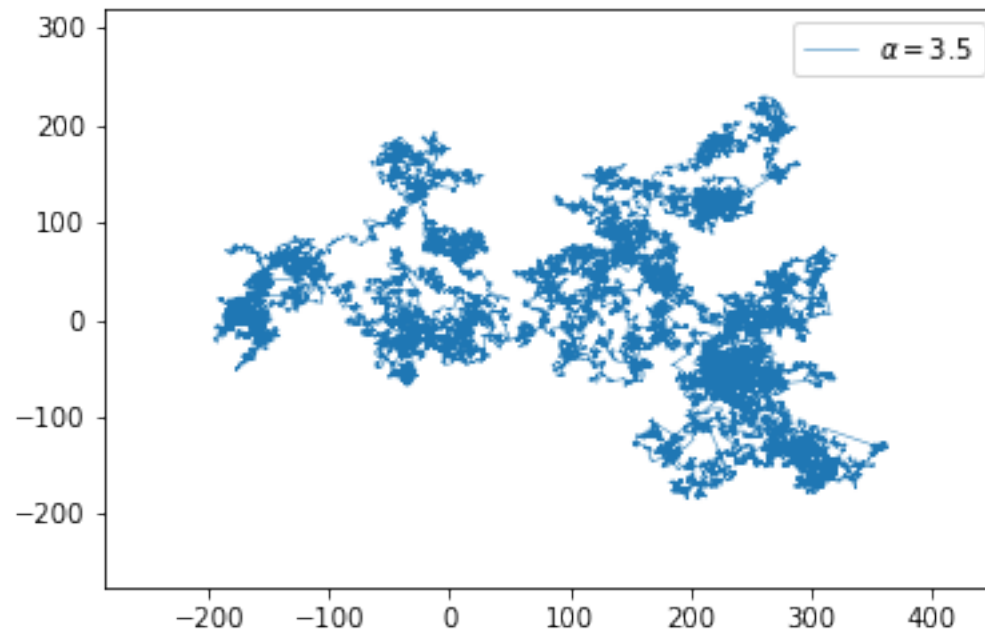
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Best strategy = **diffusive walks**: any α in $[3, +\infty)$ (brownian-like behavior)

With probability 1, the walks will **eventually** find the target

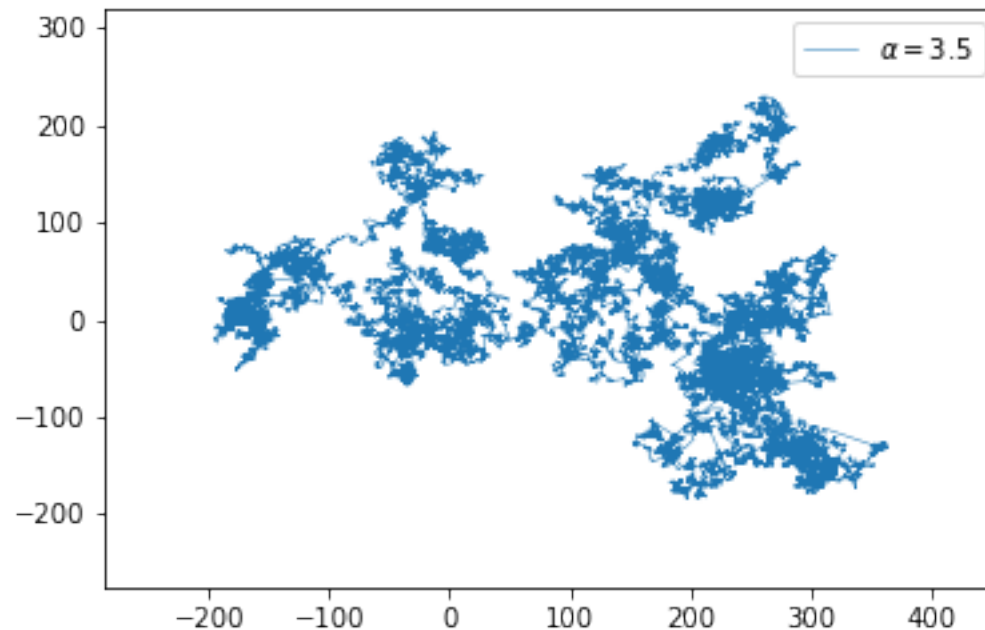


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If $\alpha = 3 - \epsilon$, with high probability the target **is not found**

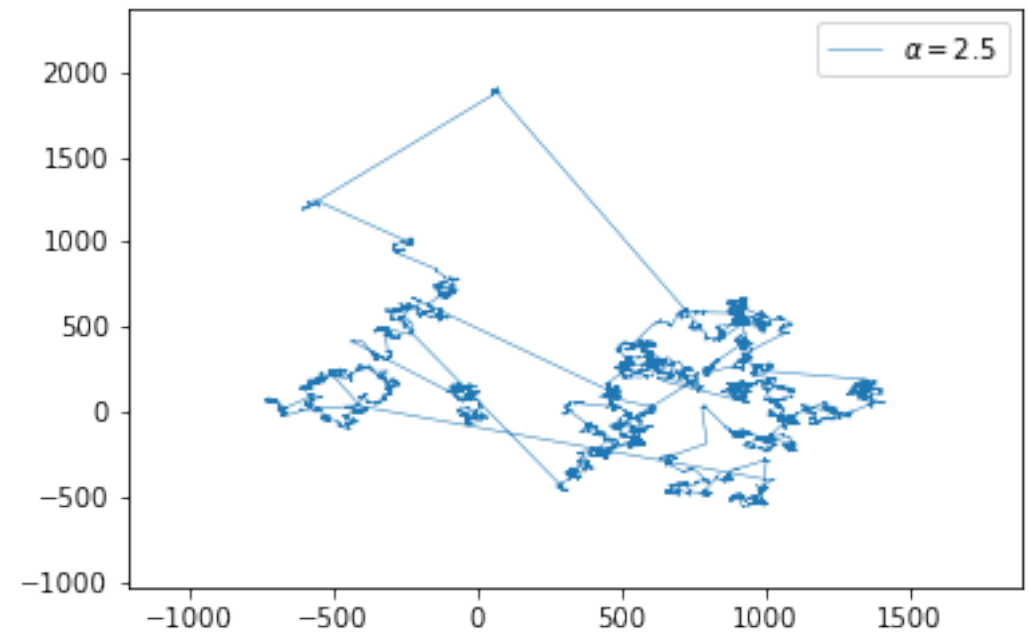
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Fix $\alpha^* = 3 - \log k / \log \ell$: **super-diffusive** range



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The followings hold w.h.p. in ℓ

- if $\alpha = \alpha^* + \mathcal{O}(\log \log \ell / \log \ell)$,
the hitting time is

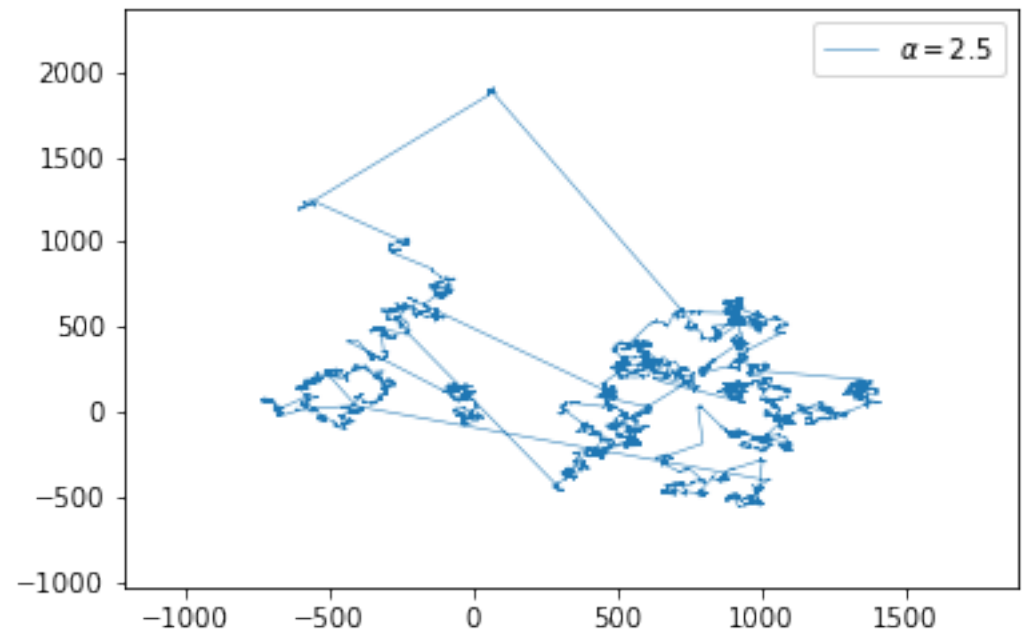
$$\mathcal{O}\left((\ell^2/k + \ell) \text{polylog}(\ell)\right)$$

- if $\alpha = \alpha^* + \epsilon$, the hitting time is

$$\Omega\left((\ell^2/k + \ell) \ell^c\right),$$

for some constant $c > 0$

- if $\alpha = \alpha^* - \epsilon$ the hitting time is
infinite



But... No advice, no communication!

How can we find α^* ?

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We don't have to!

Algorithm: each agent u *samples* u.a.r. a real number $\alpha_u \in (2, 3)$.
Then, it *performs* a discrete *Lévy walk* with *exponent* α_u

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If $\ell \leq \exp(k^{\Theta(1)})$, the hitting time is $\mathcal{O}((\ell^2/k + \ell) \text{polylog}(\ell))$ w.h.p.

The idea behind the algorithm

Fix some $\epsilon = \mathcal{O}(\log \log \ell / \log \ell)$

We use: $\ell < \exp(k^{\Theta(1)})$ ($\iff k \geq \text{polylog}(\ell)$) + Chernoff bound

\implies at least $\Theta(\epsilon k)$ agents choose an exponent in the range $(\alpha^* - \epsilon, \alpha^* + \epsilon)$ w.h.p.

$\Theta(\epsilon k)$ agents are sufficient to ensure high probability to find the target fast enough

Recap

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In this work, we

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- analyze the **hitting time** of k parallel **Lévy walks**
- show that for any choices of k and ℓ from a wide range, **Lévy walks** are an **almost-optimal search strategy** for the ANTS problem

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 - **improves** the HSA (just polylog factor worse than optimum, not polynomial)
 - does **not** improve their **optimal** solution

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 - very **natural** and **time-homogeneous** random process
 - **improves** the HSA (just polylog factor worse than optimum, not polynomial)
 - does **not** improve their **optimal** solution
- argue the non (universal) optimality of exponent $\alpha = 2$

Questions?

THANK YOU FOR YOUR
ATTENTION

