Randomized algorithms 4 Distributed computing

CS240

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Distributed computing

- Distributed system
 - Set of autonomous nodes, working independently of each other.
 - □ Nodes may be able to communicate, at a cost.
 - □ Ex Internet, computer cluster, sensor network.
- Nodes need to coordinate to solve some problem.
- Coordination can be done using communication. But communication is expensive.
- By making nodes randomized, they can coordinate with minimal communication.
- Randomization also simplifies symmetry breaking between nodes.
- Today we'll look at randomized contention resolution and maximal independent set.



Contention resolution

- Set of n nodes (e.g. cellphones) want to send each other messages.
- Only one node can send at a time.
 - ☐ If two nodes send at same time, their signals interfere and both transmissions fail.
- Nodes can't communicate.
 - □ Communicating requires sending messages, which is the problem we're trying to solve!
 - Nodes can't coordinate to work out a schedule. They have to randomize.



Contention resolution

- Assume system is synchronous.
 - Nodes work in rounds.
 - □ Each node can try to send once per round. It succeeds if and only if it's the only node to try to send in that round.

Algorithm Each node tries to send with probability 1/n in every round.

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- How many rounds before all the nodes can send?
- Let S_{i,t} be the event that node i successfully sends in t'th round.
 - □ S_{i,t} occurs iff i tries to send in t'th round and all other nodes do not.
- $Arr Pr[S_{i,t}]=1/n^*(1-1/n)^{n-1}.$
 - □ i tries to send with prob. 1/n, and each of i's n-1 neighbors don't send with prob. 1-1/n.
- Fact For all $n \ge 2$, $1/e \le (1-1/n)^{n-1} \le \frac{1}{2}$, and $\frac{1}{4} \le (1-1/n)^n \le 1/e$.
- So $Pr[S_{i,t}] \ge 1/en$.
- Pr[i fails to send in t'th round] = 1- $Pr[S_{i,t}] \le 1-1/en$.

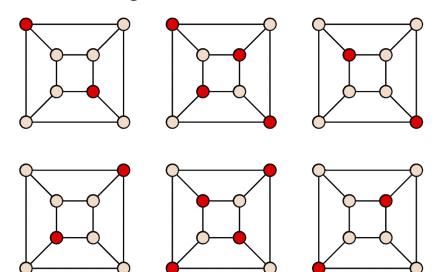
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- Thm After 2e*n In(n) rounds, all nodes succeed sending with probability ≥ 1-1/n.
- Proof Let F_i denote event that node i fails to send after 2e*n ln(n) rounds, and let F denote event that any node fails to send after 2e*n ln(n) rounds.
 - $\square \Pr[F_i] \le (1-1/en)^{2e^*n \ln(n)} \le (1/e)^{2 \ln(n)} \le 1/n^2.$
 - In each round i fails independently with prob. ≤ (1-1/en).
 - \square Pr[F] $\leq \sum_{i}$ Pr[F_i] \leq n*1/n²=1/n, by the union bound.
 - □ So all nodes succeed with prob. ≥ 1-1/n.



Maximal independent set

- Given a graph, an independent set is a set of vertices, none of which are connected to each other.
- A maximal independent set (MIS) is an independent set such that if we add any other vertex, it would be connected to some vertex in the independent set.
 - □ I.e. An MIS can't be made any larger.
- A maximum independent set (MaxIS) is an independent set of maximum cardinality in the graph.
- Note that an MIS might not be a MaxIS. An MIS is a "local" max, while a MaxIS is the "global" max.



All 6 MIS's of the cube graph. Note only the two center MIS's are MaxIS.



Distributed MIS

Compute an MIS on a network of n nodes.

The MIS nodes can be "leaders", used to coordinate the other nodes in some distributed computation.

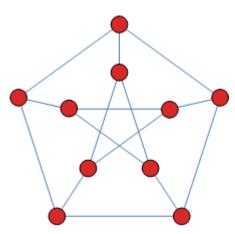
A simple algorithm is to continually add a node to the MIS, then remove its neighboring nodes and edges, then repeat.

- This algorithm takes O(n) time.
- It's also sequential. We have to remove all the neighbors of a selected node before we select the next node.
 - Otherwise we can add two neighboring nodes both to the MIS.
- We want a fast, distributed MIS algorithm.



Distributed MIS

- Again consider synchronous model where all nodes work in rounds.
- Each node can broadcast a message to its neighbors in each round.
- Each node v chooses a random number r(v)∈[0,1] and sends it to its neighbors.
- If r(v)<r(w) for all neighbors w of v, then v adds itself to the MIS and informs its neighbors.
- If v or one of its neighbors entered the MIS, v terminates. Remove all of v's edges.
- Otherwise go back to first step, until graph is empty.
- Call these three steps a phase.
- Assume no ties, i.e. for any u,v, either r(u)<r(v) or vice versa.</p>

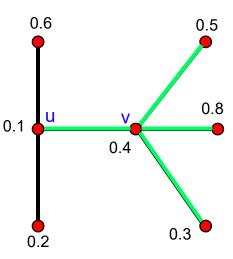




- We show this algorithm outputs an MIS, and terminates quickly.
- The output is an independent set.
 - □ For every two neighbors, only the one with smaller r value can join MIS.
 - □ When a node joins the MIS, all its neighbors are removed and can't join the MIS.
- It's a maximal IS because we only ever take away a node if its neighbor is in the MIS.

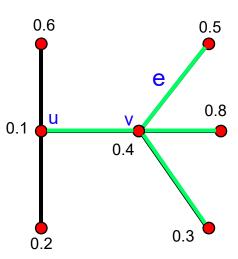
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- How many rounds does it take to terminate?
- Lemma In each phase, at least half the edges are removed in expectation.
 - □ We'll prove this after proving Claims 1-4.
- Def Let u, v be two nodes. Say u preemptively removes v if u∈N(v), and r(u)<r(u') for all u'∈N(u)∪N(v).</p>
 - □ Denote as u<<v.
 - ☐ Given an edge e=(v,w), we say e is preemptively removed by u if u<<v.
- Claim 1 For any v, there's at most one u s.t. u<<v.</p>
 - □ Proof If u<<v, then u is the neighbor of v with min r value.</p>



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- Let P = {all preemptively removed edges in phase}, R = {all edges removed in phase}.
- Claim 2 P⊂R
 - □ Let $e=(v,w) \in P$. Then v has nbr u s.t. r(u) < r(u') for all $u' \in N(u) \cup N(v)$.
 - □ So u will get removed.
 - So v is also removed. All edges incident to v, including e, are also removed. So e∈R.
- Let $X_{u < v} = 1$ if u < v and 0 otherwise.
- If X_{u<<v}=1, all edges incident to v are removed.
 - □ So if $X_{u < v} = 1$, d(v) edges get removed, where d(v) is degree v.



- - □ Given any edge e=(v,w), the sum counts e once each time e is preemptively removed by some other node u.
 - □ How many such u's are there?
 - u preemptively removes e only if u<<v or u<<w.</p>
 - By claim 1, there's only at most one u that << v, and at most one that << w.</p>
 - So e is preemptively removed by at most 2 other nodes.
 - So any e in the sum is a preemptively removed edge that's counted at most twice.
 - Since P is set of all preemptively removed edges, then the sum ≤ 2*|P|.
- Cor 1 $\sum_{u} \sum_{v \in N(u)} X_{u < v}^* d(v) \le 2^* |R|$.
 - □ Because P⊆R by Claim 2.

- Claim 4 E[$\sum_{v \in N(u)} X_{v < v}^* d(v)$] \geq |H|, where H={edges}.
 - \square For any u and $v \in N(u)$, $E[X_{u < v}^* d(v)] = Pr[u < v]^* d(v)$.
 - \square u<<v only if r(u)<r(u') for all u' \in N(u) \cup N(v).
 - □ There are at most d(u)+d(v) nodes in $N(u)\cup N(v)$.
 - □ Each node picks a random value r. Probability it's min among \leq d(u)+d(v) random values is \geq 1/(d(u)+d(v)).
 - □ So $Pr[u << v] \ge 1/(d(u)+d(v))$.
 - □ So $E[X_{u < v}^*d(v)] \ge d(v)/(d(u)+d(v))$.
 - $$\begin{split} & \square \ E[\sum_{u} \sum_{v \in N(u)} X_{u < v} ^* d(v)] = \\ & \sum_{e = (u,v) \in H} \left(E[X_{u < v} ^* d(v)] + E[X_{v < u} ^* d(u)] \right) \geq \\ & \sum_{e = (u,v) \in H} d(v) / (d(u) + d(v)) + d(u) / (d(u) + d(v)) = \end{split}$$

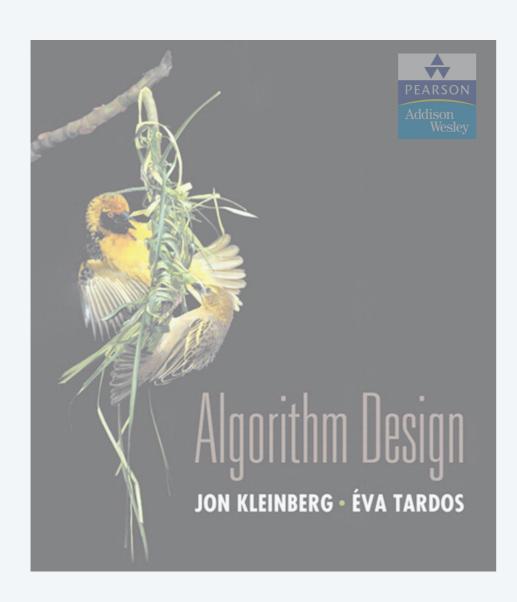
$$\sum_{e=(u,v)\in H} 1 = |H|.$$

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- Proof of Lemma
 - □ By Claim 4 and Cor. 1, $|H| \le 2*E[|P|] \le 2*E[|R|]$.
 - So E[|R|] ≥ |H|/2, i.e. half the edges get removed in expectation every phase.
- Cor 2 With probability ≥ 1/3, at least 1/4 the edges get removed in every phase.
 - □ Otherwise, the probability less than 1/4 edges get removed every phase is greater than 2/3.
 - □ So expected number of edges removed in the phase is < 2/3*|E|/4+1/3*|E| = |E|/2, contradicting the lemma.
- Thm The algorithm computes an MIS in 42*ln(n) phases with probability ≥ 1-1/n.

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- Proof Say a phase is good if ≥ 1/4 the edges get removed.
 - So Pr[phase is good] ≥ 1/3 by Cor 2. Also, these probabilities are independent.
 - □ In 42*In(n) phases, we expect $\geq \mu$ =14*In(n) good phases .
 - □ Pr[< 7*In(n) good phases in 42*In(n) rounds] = Pr[number good rounds < ½ expectation] ≤ e^{-14*In(n)/8} < 1/n, by Chernoff bounds.
 - □ If we get 7*ln(n) good phases, then fraction of remaining edges is $\leq (3/4)^{7*ln(n)} = n^{7*ln(3/4)} \approx n^{-2.01}$.
 - □ Since there are O(n²) edges, all the edges get removed after 7*ln(n) good phases.
 - □ We get 7*ln(n) good phases in 42*ln(n) phases with probability > 1-1/n.



13. RANDOMIZED ALGORITHMS

- contention resolution
- global min cut
- ▶ linearity of expectation
- max 3-satisfiability
- universal hashing
- Chernoff bounds
- load balancing

Global minimum cut

Global min cut. Given a connected, undirected graph G = (V, E), find a cut (A, B) of minimum cardinality.

Applications. Partitioning items in a database, identify clusters of related documents, network reliability, network design, circuit design, TSP solvers.

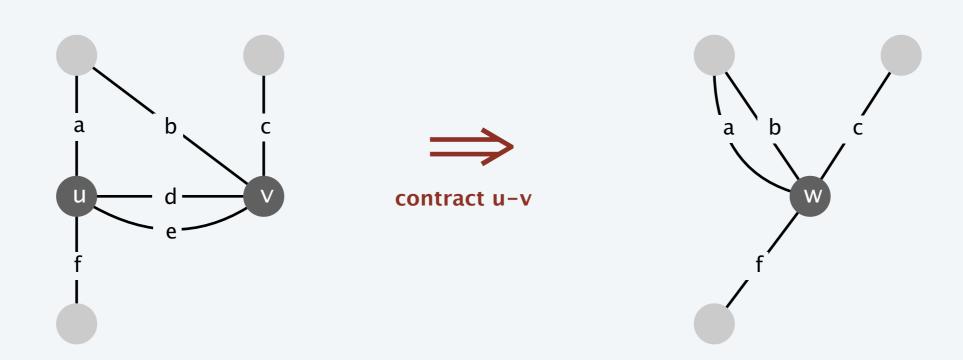
Network flow solution.

- Replace every edge (u, v) with two antiparallel edges (u, v) and (v, u).
- Pick some vertex s and compute min s-v cut separating s from each other node $v \in V$.

False intuition. Global min-cut is harder than min s-t cut.

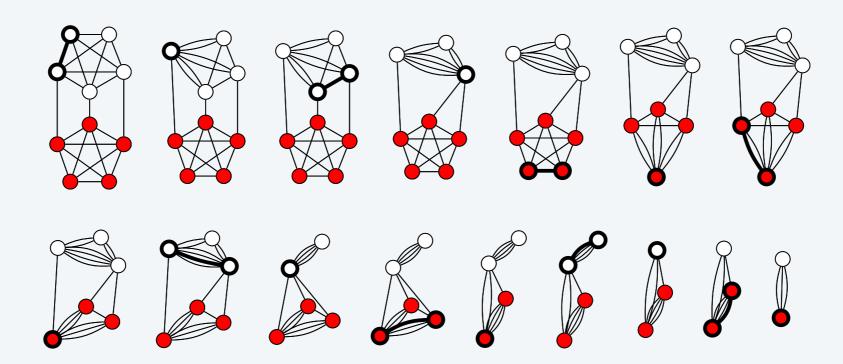
Contraction algorithm. [Karger 1995]

- Pick an edge e = (u, v) uniformly at random.
- Contract edge *e*.
 - replace *u* and *v* by single new super-node *w*
 - preserve edges, updating endpoints of u and v to w
 - keep parallel edges, but delete self-loops
- Repeat until graph has just two nodes u_1 and v_1 .
- Return the cut (all nodes that were contracted to form v_1).



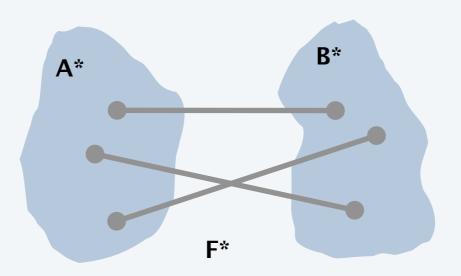
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Claim. The contraction algorithm returns a min cut with prob $\geq 2/n^2$.

- Pf. Consider a global min-cut (A^*, B^*) of G.
 - Let F^* be edges with one endpoint in A^* and the other in B^* .
 - Let $k = |F^*| = \text{size of min cut.}$
 - In first step, algorithm contracts an edge in F^* probability k/|E|.
 - Every node has degree $\ge k$ since otherwise (A^*, B^*) would not be a min-cut $\Rightarrow |E| \ge \frac{1}{2} k n \Leftrightarrow k/|E| \le 2/n$.
 - Thus, algorithm contracts an edge in F^* with probability $\leq 2/n$.



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- Pf. Consider a global min-cut (A^*, B^*) of G.
 - Let F^* be edges with one endpoint in A^* and the other in B^* .
 - Let $k = |F^*| = \text{size of min cut.}$
 - Let G' be graph after j iterations. There are n' = n j supernodes.
 - Suppose no edge in F^* has been contracted. The min-cut in G' is still k.
 - Since value of min-cut is k, $|E'| \ge \frac{1}{2} k n' \iff k/|E'| \le \frac{2}{n'}$.
 - Thus, algorithm contracts an edge in F^* with probability $\leq 2/n'$.
 - Let E_j = event that an edge in F^* is not contracted in iteration j.

$$\Pr[E_1 \cap E_2 \cdots \cap E_{n-2}] = \Pr[E_1] \times \Pr[E_2 \mid E_1] \times \cdots \times \Pr[E_{n-2} \mid E_1 \cap E_2 \cdots \cap E_{n-3}]$$

$$\geq \left(1 - \frac{2}{n}\right) \left(1 - \frac{2}{n-1}\right) \cdots \left(1 - \frac{2}{4}\right) \left(1 - \frac{2}{3}\right)$$

$$= \left(\frac{n-2}{n}\right) \left(\frac{n-3}{n-1}\right) \cdots \left(\frac{2}{4}\right) \left(\frac{1}{3}\right)$$

$$= \frac{2}{n(n-1)}$$

$$\geq \frac{2}{n^2}$$

Amplification. To amplify the probability of success, run the contraction algorithm many times.

with independent random choices,

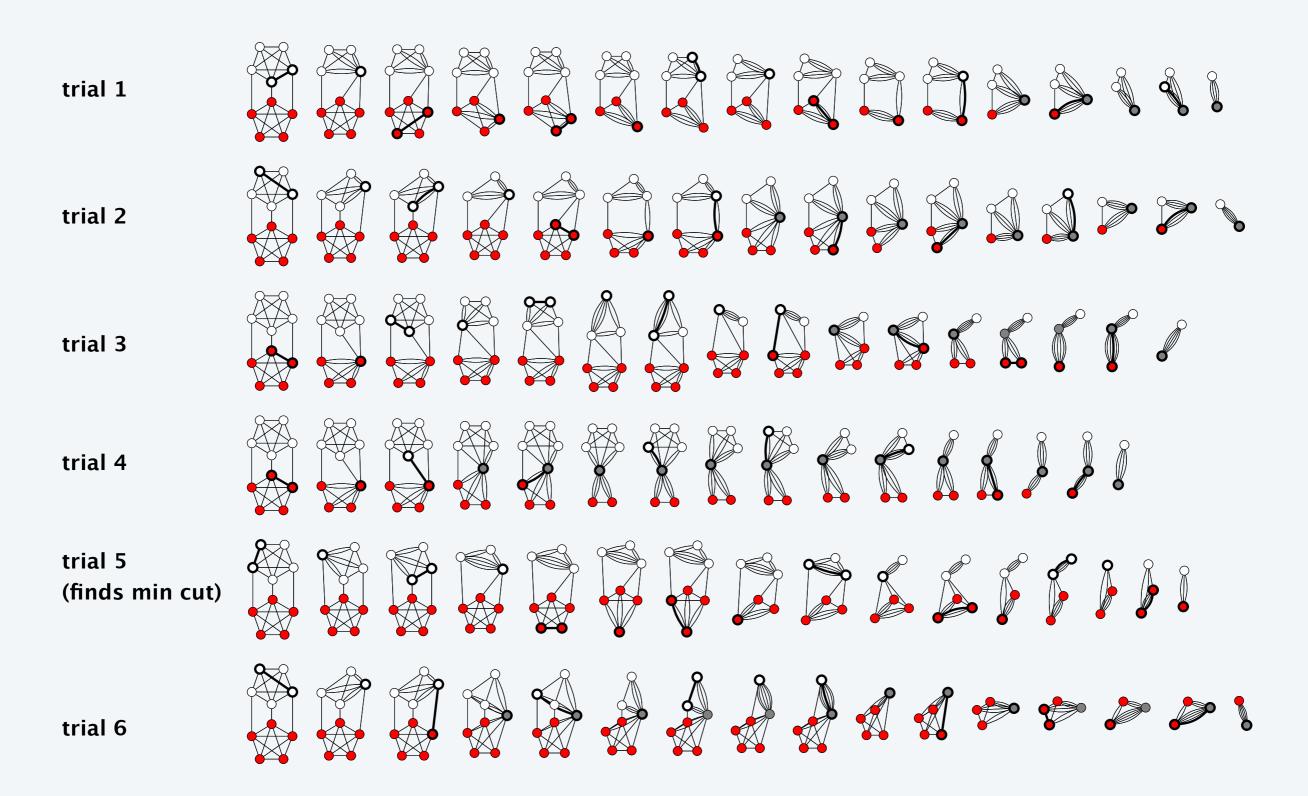
Claim. If we repeat the contraction algorithm $n^2 \ln n$ times, then the probability of failing to find the global min-cut is $\leq 1/n^2$.

Pf. By independence, the probability of failure is at most

$$\left(1 - \frac{2}{n^2}\right)^{n^2 \ln n} = \left[\left(1 - \frac{2}{n^2}\right)^{\frac{1}{2}n^2}\right]^{2\ln n} \le \left(e^{-1}\right)^{2\ln n} = \frac{1}{n^2}$$

$$(1 - 1/x)^x \le 1/e$$

Contraction algorithm: example execution



Global min cut: context

Remark. Overall running time is slow since we perform $\Theta(n^2 \log n)$ iterations and each takes $\Omega(m)$ time.

Improvement. [Karger–Stein 1996] $O(n^2 \log^3 n)$.

- Early iterations are less risky than later ones: probability of contracting an edge in min cut hits 50% when $n/\sqrt{2}$ nodes remain.
- Run contraction algorithm until $n / \sqrt{2}$ nodes remain.
- Run contraction algorithm twice on resulting graph and return best of two cuts.

Extensions. Naturally generalizes to handle positive weights.

Best known. [Karger 2000] $O(m \log^3 n)$.



faster than best known max flow algorithm or deterministic global min cut algorithm