



MASTER OF SCIENCE  
IN ENGINEERING

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# Master of Science HES-SO in Engineering

Orientation: Information and Communication Technologies (ICT)

## IMPROVING COSTS, SAFETY AND LIVENESS IN BLOCKCHAIN SYSTEMS

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# Abstract

The Ethereum blockchain is meant to move from a Proof-of-Work consensus protocol to a Proof-of-Stake one. Correct-by-Construction Casper delivers an abstract family of mathematical Proof-of-Stake consensus protocols but does not provide block production strategies for nodes which this project aims to cater to and compare them. A testing framework based on an existing Casper library has been implemented in order to simulate blockchains ruled by the proposed basic strategies and latency, node count and overhead were measured during the simulations. The implemented framework has been validated using the basic strategies and permits the implementation of more complex ones through a generic code architecture. The proposed model offers a good way to compare latency and overhead for strategies but is not efficient to evaluate the way a strategy scales with the number of nodes in the network.

**Keywords:** Algorithms; Blockchain; Distributed Systems; Sharing Economy



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# 1 | Introduction

## 1.1 Context

The Ethereum blockchain aims to move from the current Proof of Work (PoW) consensus protocol to a Proof of Stake (PoS) one. Multiple teams are currently researching ways to describe, and implement such a protocol. One of these teams, lead by Vlad Zamfir, is working on a protocol family called Correct by Construction (CBC) Casper. CBC-Casper describes an abstract set of protocols that can achieve consensus between nodes on any kind of value, for example an integer, a vote, or a blockchain. This project aims to find and compare block publishing strategies for a CBC-Casper blockchain consensus.

## 1.2 Objectives

As the CBC-Casper paper only describes an abstract way of constructing PoS consensus protocols, and does not make any assumptions on synchrony, one of the main challenges of the actual implementation is to find incentive mechanisms and strategies telling the nodes when to produce blocks. The main goals of this project are:

- to propose multiple block producing strategies;
- to create a model that allows one to easily compare said strategies;
- to discuss the advantages and disadvantages of each strategy.

## 1.3 Contents

TODO: explain what is in this



## 2 | Background

### 2.1 PoW and PoS

In Ethereum, PoS is aiming to replace PoW as a distributed consensus algorithm. This section succinctly describes both methods, their main differences, and which problems arise when you replace PoW with PoS.

#### 2.1.1 What is PoW?

PoW is the current consensus protocol used to decide between blockchains in Ethereum. In order to create a new valid block, a node has to solve a cryptographic puzzle and include its solution in the newly created block. The difficulty of the puzzle is parametrized in order to output a block on an average time interval and a reward is given to the creator of each block. The consensus rule states that the chain with the greatest total difficulty is to be considered the main one which incentivizes miners to build on the main chain if they want to get rewards for their work. The fact that the difficulty changes to keep a certain interval between blocks means that work is a proxy for timing; a miner cannot create an arbitrarily large number of blocks in a short time because it's inherent to the protocol.

#### 2.1.2 What is PoS?

PoS selects a new block creator according to their weight -or stake- which is determined through the node's age, wealth, etc. In this report, we will mainly discuss a specific PoS protocol, CBC-Casper.

#### 2.1.3 CBC-Casper

CBC-Casper [1] [2] is an abstract consensus protocol family which is PoS-ready. Nodes, called validators in this context, send messages to each other, acknowledging they saw other messages by including them in a *justification*, that is attached to each message. Based on its justification as well as a weighted list of validators, each message defines an *estimate*, which is the consensus value proposed by the sender of the message. In the case of a blockchain, messages each point to one older message as their estimate and form a *block-Directed Acyclic Graph (DAG)*. Running a slightly modified version of the Greedy Heaviest Observed Sub-Tree (GHOST) algorithm on the DAG [1] [3] returns a blockchain.

Fig. 2.1 shows a small example of a CBC execution over a blockchain. Four nodes are pictured. Colored circles are messages sent by validators, dotted arrows show their justifications. The selected blockchain is depicted with blue arrows. It is obtained by running the GHOST algorithm on the pictured view of the network, and would be the estimate of a new message sent by an honest validator that has this view.

Fig. 2.3 exemplifies validator  $v_1$  producing a new message and the resulting new blockchain. An honest node includes all the latest messages it has received (including its own last message). When a validator does not include its own messages in its justification, it is considered as an *equivocator*, does not follow the protocol, and could be punished by the network for such a behavior. Note that validator  $v_1$  does not equivocate because its first message is in the justification of  $v_2$ 's first message, and  $v_1$  has this message in the justification of its second message. It is said that  $v_1$ 's first message is in the *dependency* of its later messages.

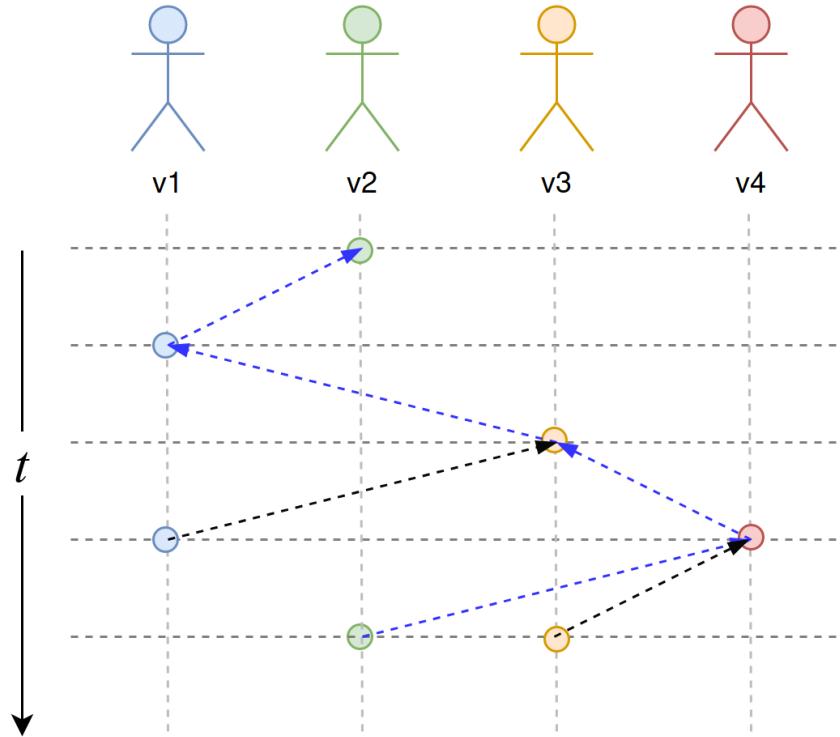


Figure 2.1 CBC blockchain example

*Finality* is a key concept to understand for this project. A block is considered as finalized in a view if it cannot be removed from the blockchain by receiving new messages from honest nodes. In this project, a block is considered as finalized when a *safety oracle* [1] is detected on it. Without entering into too much detail, the safety oracle that is used marks blocks as safe when at least 50% of the validators acknowledge that they saw the block in their chosen blockchain. **TODO: more details, more precise?**

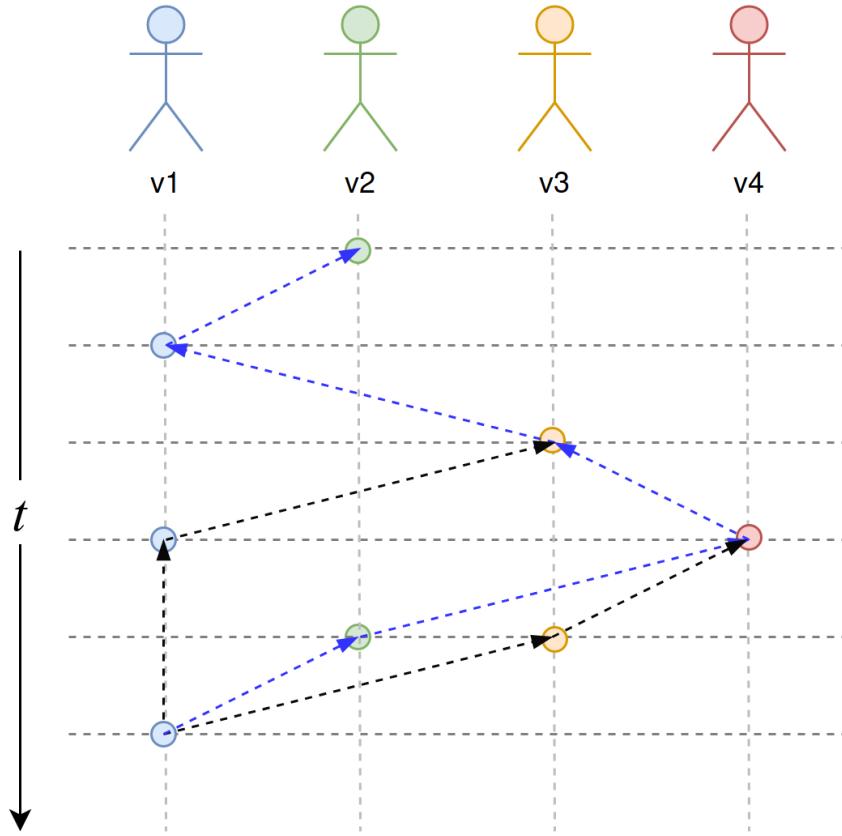


Figure 2.2 CBC blockchain example 2

#### 2.1.4 Differences between CBC Casper and PoW

##### Block production

In a PoW[4] setting, a miner can broadcast any block to the network, but the block will only be picked up by the other nodes if it is valid. As the miner has to work to produce a valid block, it cannot create blocks on the fly at any time, whereas in a CBC Casper setting, a node can broadcast blocks at any time.

##### Timing assumption

In a PoW protocol, the work a miner has to do to create a block is parametrized by the difficulty of the cryptographic puzzle it has to solve. This difficulty is set in such a way that it takes a certain time -on average- to solve the puzzle. On the contrary, the CBC Casper protocol family does not make any timing assumption.

##### Spam

The two previous points imply that spamming issues are mitigated by the need to work to produce blocks in a PoW chain. However, as there is a negligible computational cost to produce Casper messages, a node could easily spam the whole network.

##### Economic majority

**TODO: cite ref, and better explanation** As machines that are better at solving the cryptographic puzzle in a PoW context are more expensive to buy and to operate, **TODO: nah** Economic majority is however built in the CBC Casper protocol, in the form of the weight that validators have.

### Building strategy

In order to receive a reward for its work, a miner wants a block it has produced to be included in the main chain. A PoW protocol usually states that the chain with the most total difficulty is the main one. Therefore, a miner is incentivised to build on top of the main chain. In a Casper setting, as there is no such incentive, a validator could build on any chain, or even on its own chain.

|                   | PoW  | CBC Casper  |
|-------------------|--|---|
| Block production  | Miners can publish blocks if they can prove they worked for it                                 | Nodes can publish blocks at any time                                  |
| Timing assumption | Work is a proxy for timing   | None  |
| Spam              | Work removes the possibility to spam   | Negligible computational costs to produce blocks imply potential spam |
| Economic majority | Work is a proxy for economic majority  | Economic majority   |
| Building strategy | Nodes are incentivised to build on the longest chain because they have to work to build blocks | No clear incentive to build on the longest chain                      |

Table 2.1 Summary of key differences between PoW and PoS

## 2.2 Main problematic

**TODO: rename section** As seen in Subsec. 2.1.4, many real-life implementation points are still to define in order to have a practical CBC Casper blockchain. One main problem that arises is the selection of a block building strategy. This project will try to propose a model to compare strategies, as well as a framework that allows one to easily implement new strategies and discuss their performances based on the proposed model. Basic strategies that have predictable outputs will be implemented as well, in order to validate the functionality of the framework.

## 2.3 core\_cbc

`core_cbc` a Rust implementation of the CBC-Casper, made by TrueLevel **TODO: introduce somewhere**. It implements the consensus algorithms proposed in the paper and offers an abstract structure that can be used to create consensus on any value.

## 2.4 Parity Ethereum

**TODO: remove redundancy in this chapter** **TODO: parity networking/gossiping layer research?** Parity is a Rust Ethereum client. It includes a *Pluggable Consensus* module that allows one to easily add new consensus protocols by implementing an interface. At first, the goal of this project was to implement a small bridge between the Parity module and the `core_cbc` implementation to test block creation strategies in a pseudo real-like manner. The implementation of the bridge was not as straight forward as planned so it has been decided to cut it out and test strategies without mimicking the network and client settings.

### 2.4.1 Background work

During the early stages of this project, a clear objective was set: to be able to run a Casper *testnet* with Parity custom nodes. Some work has been done for the implementation of the `core-cbc` library into Parity, but that was left to people that had a better understanding of the underlying library. Furthermore, **TODO: rephrase "a lot of"** a lot of effort had been injected in the creation of a Docker infrastructure in order to easily deploy, connect and monitor multiple custom Parity nodes on a single machine in order to experiment with different message building strategies. The choice of using Docker was made because there was a possibility to work on the UniNE clusters, which happen to work well with containerized software. After seeing that the Parity implementation would take too much time to be completed, and therefore might be unusable for this thesis, it has been decided to evaluate strategies inside the `core-cbc` library instead of the more real-life-like setting that is a Parity testnet. The core library was still being implemented at the time and further testing was needed. The main disadvantage of doing the experimentations in the library is that the whole network latencies and topology are not taken into account. However, a non-negligible advantage of implementing strategies in the core library is that it will be easier to test them on consensus values that are not only blockchains.

### 2.4.2 Local testnet

Scripts that create and manage two local nodes have been written. They launch 2 Parity instances with the CBC-Casper consensus engine, and connect them to each other. Each node has a user account to send transactions, as well as a sender account, that can act as a validator in a Casper sense. Currently, each node produces a block every 10 seconds. This is a basic strategy that enabled further testing of the Parity inclusion of the `core-cbc`.

### 2.4.3 Docker testnet

Testing at a larger scale than two local instances was needed. The possibility to access a cluster at the UniNE was discussed and the more straightforward way to run programs on the cluster is to have containers. It was therefore decided to create a more complex infrastructure using Docker containers. `docker-compose` scripts were created to achieve this goal. An arbitrary number of containers can be created at once and inter-connected in two different ways:

- fully connected;
- ring.

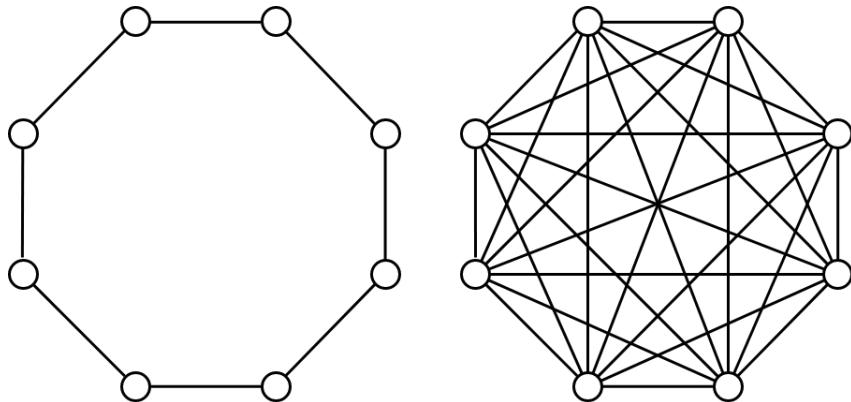


Figure 2.3 Parity nodes topologies implemented in the Docker testnet. Ring layout (left), fully connected (right)

The created nodes have the same types of accounts as for the local testnet. In the fully connected setting, each node is connected to every other node. In the ring case, each node is connected to two other nodes in a circular manner. Those were the two first layouts that were implemented for simplicity. It was thought to add new layouts afterwards in order to match more precisely the real network topology of the Ethereum *mainnet*. However, because the Parity implementation was deemed too time consuming to be used before the end of this project, no further efforts have been put in that direction. Nevertheless, the software architecture is in such a state than adding and removing topologies is easily done through abstract structures.

# 3 | Testing Framework Implementation

This chapter describes the modelisation of the problem, the block building strategies that have been implemented in order to validate the correctness of the proposed model as well as the methodology that has been employed to test the framework.

## 3.1 Modelisation

### 3.1.1 Metrics

A way to rationally compare strategies is needed in order to discuss their relative strengths and weaknesses. Three main characteristics will be used for that:

- latency;
- number of nodes;
- overhead.

#### Latency

The latency is the number of messages needed to finalize a block. Ideally, you want to have a latency as low as possible to reach finality as soon as possible. The latency is a way to measure liveness in a blockchain system. If it is low, then the system is considered more "live", as fewer messages are needed in order to confirm a transaction, and therefore less time.

#### Number of nodes

The number of nodes is quite straightforward; it is the number of nodes that are in the validator set. This number should be as high as possible to guarantee decentralization and therefore safety.

#### Overhead

The overhead is the number of messages that are sent over the network between one step of the consensus and the next. It should be as low as possible to keep the costs in bandwidth low.

#### Example

Fig. 3.1 describes how the computation of the metrics takes place. The left half of the figure shows an initial view of the system. At time  $t_1$ , message  $m_1$  is finalized. The right half of the figure shows a view of the system at  $t_2$ , time at which  $m_2$  is finalized. The latency of  $m_2$  is  $l_2$ , the difference of heights between  $m_3$  and  $m_2$ . In this example,  $l_2 = 4$ .  $o_2$ , the overhead for  $m_2$ , is the number of messages that have been sent between  $t_1$  and  $t_2$ ,  $t_1$  being the time at which the previous message has been finalized and  $t_2$  the time at which the current message is finalized. In the example,  $o_2 = 3$ .

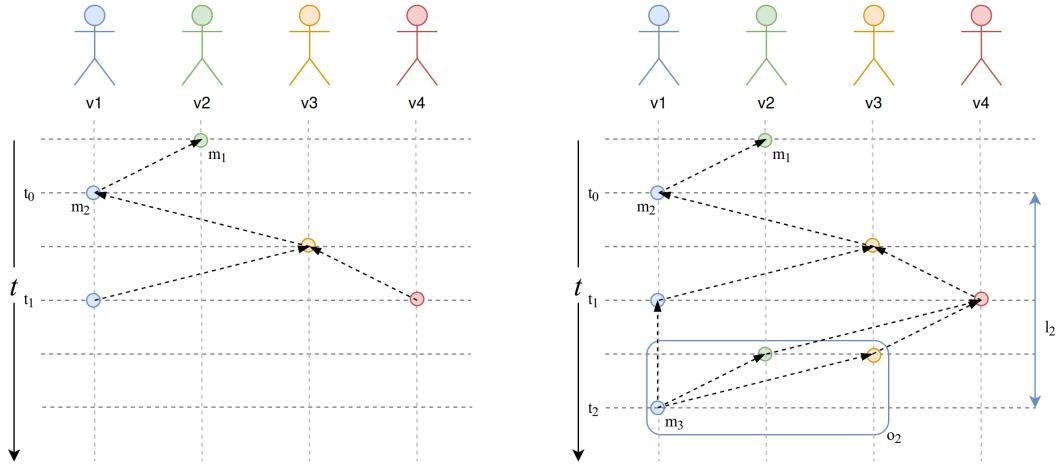


Figure 3.1 Metrics computation example

### 3.1.2 Tradeoff triangle/Trilemma

In a standard consensus protocol, the three metrics form a trade-off triangle in kind of a “pick two” fashion. **TODO: not a pick two** CBC-Casper has no assumptions on timings, sources, contents, destinations of the messages that are exchanged, and can therefore explore the whole trade-off space. This project aims to find strategies that span the entirety of the triangle and **TODO: finish sentence what**

### 3.1.3 Basic model

The first model that has been chosen for the evaluation is the following:

$$1 = s_n \cdot \frac{1}{n} + s_l \cdot l + s_o \cdot o$$

This model binds 3 scores  $s_x$  to their respective variables  $x$ . Variables are as follows:

- $n$  the number of nodees;
- $l$  the latency;
- $o$  the overhead.

The higher the score  $s_x$  is, the more its related variable is dominant in the strategy and therefore the closer to a corner of the triangle the strategy is.  $\frac{1}{n}$  is used because a large number of nodes is wanted. This model is a basic one, where everything is linear. It is probably not accurate but will serve as a base for a closer to reality one once data have been plotted using this model.

### 3.1.4 Model Evaluation

After running the strategies in the simulation environment, metrics for  $n$ ,  $l$  and  $o$  will be recorded. Then, for multiple runs, a linear regression will be performed in order to find the scores  $s_x$ .

## 3.2 Strategies

The following strategies were proposed in order to visit know parts of the trade-off triangle:

- round-robin;
- double round-robin;
- triple round-robin;
- overhead;
- arbitrary.

These strategies should allow one to visit the whole triangle and to discuss their respective strength and weaknesses. The following sections describe the strategies as well as their expected locations in the triangle.

### 3.2.1 Round-robin

The first strategy that comes to mind is a simple round-robin. Nodes send messages one after the other, in a fixed order. The expected overhead for this strategy should be the lowest of all the strategies, as only one message is sent at a time, and each sent message should finalize a new block. The latency on the other hand should be quite high because as seen in Subsec. 2.1.3, 50% of the validators have to acknowledge the messages to finalize them and since the round-robin has a fixed rotation order for the message production, this only happens after making one and a half rotations (the first one to acknowledge the messages existence and the next half to confirm the acknowledgment).

### 3.2.2 Double Round-robin

In this setting, two nodes send messages at the same time, in a fixed order. If the two nodes that send messages at the same step are as far as possible from each other in the set of validators, the latency to finality is supposedly half as much as the simple round-robin strategy, as the whole validator set sends a message in half the number of steps. The overhead is however doubled because two messages are sent at each step.

### 3.2.3 Triple Round-robin

This strategy is similar to the Double round-robin, except that three nodes send a message a each step. It was decided to add this strategy at a later stage of the project in order to have intermediate comparison points between the Double round-robin and the Maximal overhead strategy. As for the Double round-robin strategy, the latency should be divided by three compared to the simple round-robin and the overhead should be three times higher. Note that a N-uple round-robin could be implemented in order to change the position in the trade-off triangle but it would lose meaning for a number of nodes smaller than N so there is no quadruple (or bigger) round-robin implementation.

### 3.2.4 Maximal Overhead

This strategy is the most expensive in terms of bandwidth; at each step, each validator sends a message to the others. This example strategy should give a baseline value for the maximum overhead that is reachable in the tradeoff triangle. It also minimizes the latency as only two steps are needed in order to finalize a block. This strategy is similar to the pBFT[5] protocol, as each node sends a message to every other one over two steps.

### 3.2.5 Arbitrary

The Arbitrary strategy is the simplest to think of: complete randomness. Using fixed probability density functions, one node is arbitrarily selected at each step to create a message. This strategy could be modified in the same way the simple Round-robin has evolved into the Double and Triple round robin strategies to show the evolution of the metrics with the number of messages sent at each step.

### 3.2.6 Bottom-up strategies

All the previous strategies (except the Arbitrary one) can be viewed as “top-down” strategies, as there has to be a way for nodes to be synchronized. Bottom-up strategies are more likely to be implemented from a real-life point of view. Each node has its own view of the messages and acts in its own interest based on that view. For example, a node could keep track of the whole state of the finalization of messages, and only publish a message itself when it facilitates the finalization. That kind of strategy has not been implemented but the testing and scoring framework allows one to easily add them.

Such strategies should implement incentives for the nodes not to spam the network and include mechanisms to slash nodes not following some rules the strategies dictate.

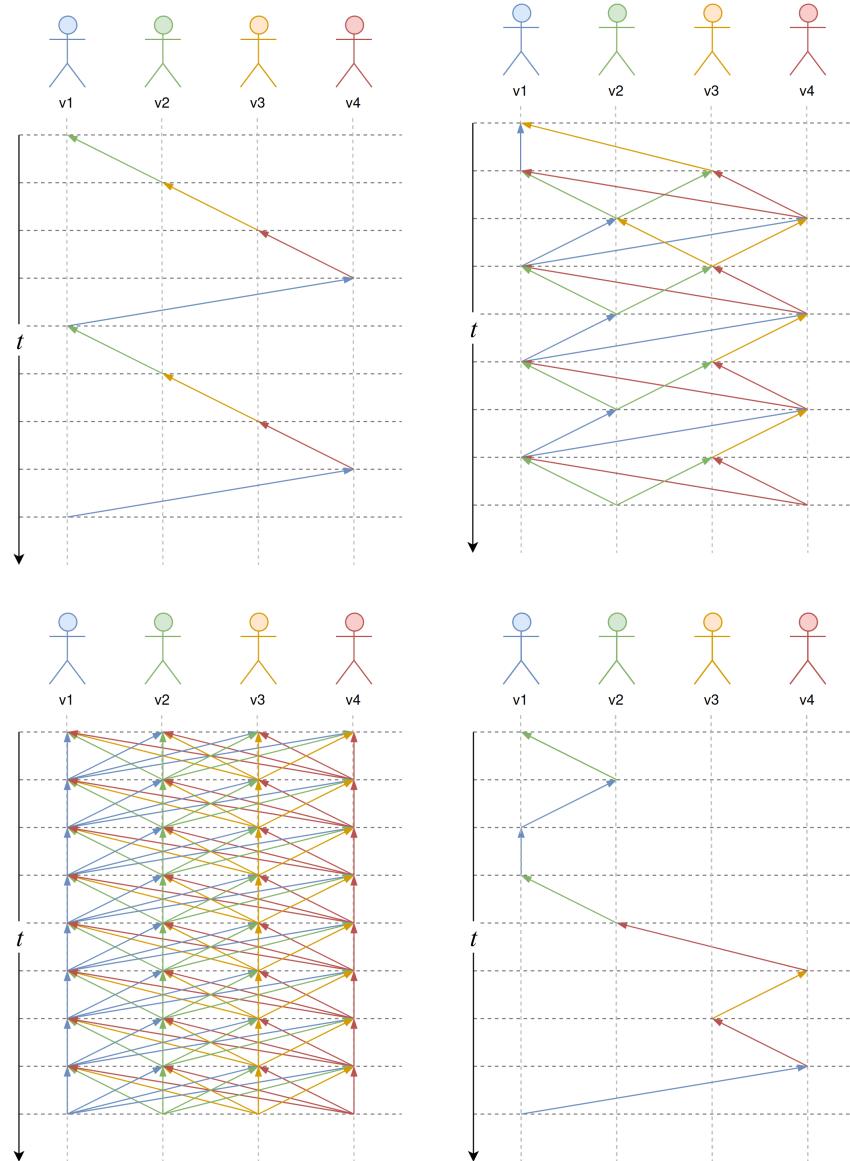


Figure 3.2 Strategies examples with 4 validators. Top-left: Round-robin. Top-right: Double round-robin. Bottom-left: Maximal overhead. Bottom-right: Arbitrary. Arrows here show justifications for all messages.

### 3.3 Methodology

Over the duration of this thesis, the `core-cbc` library has included a test framework called `proptest`. The testing framework that has been implemented includes ways to simulate the behavior of the Casper protocol over multiple nodes and thousands of blocks. At the time of the writing, the simulations do not include networking latencies.

#### 3.3.1 proptest

The `proptest` implementation is able to run blockchain simulations off the following parameters:

- Number of validators;
- Terminating condition;
- Sender strategy;
- Receiver strategy.

##### Number of validators

This parameter is quite straightforward, it is the number of nodes that can validate blocks.

##### Terminating condition

The terminating condition is a predicate that tells whether or not the simulation has reached an end. In our case, the end of the simulation is reached when at least one node finds a safety oracle for a blockchain that has a height of 4. This height was chosen because it offered a balance between the computation speed and the variance in output values. If the chosen value was smaller, the generated blockchains would all look alike and some side effects would have been observed near the genesis block. A bigger value would imply more computation time.

##### Sender strategy

The sender strategy selects one or more nodes that will create new messages and forward them to the rest of the network. All the basic strategies that have been presented in Sec. 3.2 are implemented as Sender strategies. New strategies (including bottom-up ones) can be easily implemented as well.

##### Receiver strategy

Receiver strategies select a set of validators that receive messages created by Sender strategies. Three strategies have been implemented for now:

- All receivers;
- Half receivers;
- Some receivers.

The *all receivers* strategy broadcasts messages to each other validator. The *some receivers* strategy sends a message to 1 or more validator, using an uniform probability density function. As of now, none of the implemented strategies are a good modelisation of a typical Ethereum network and this will be fixed at a later iteration. Nonetheless, these strategies offer two extreme points on the spectrum of the network topology: a fully connected one without latency (*all receivers*), and a random one (*some receivers*) and will be both taken into account to compare the sender strategies. The *half receivers* strategy sends a message to half the validator set, chosen at random. It has been implemented at a later stage of the project because the *some receivers* strategy ended up modifying multiple parameters at once rendering the analysis of the output data too complex for the proposed model and tools.

#### **3.3.2 Metrics measurements**

Metrics are not computed as-is in the `proptest` implementation. Simpler data are logged into `csv` files, and are processed by a `Python` script. The recorded data are:

- the number of nodes;
- the identity of the current node;
- the height of the chain;
- the height of the higher finalized block;
- and the total number of messages that have been sent.

This two steps processing permitted the generation of data before having a precise definition of the metrics. It also permits to vary the way metrics are recorded. For example, from the same log file, you could extract metrics only when the last step of the consensus is reached, or have an average of the metrics at each step of the consensus.



# 4 | Framework and Strategies Evaluation

This chapter shows visualizations of the data collected through tests run with the proposed strategies. The first part of the chapter explains the data obtained and compares them to the expected results for each strategy described in Sec. 3.2. The second part of the chapter shows the scores of the strategies when the obtained data are fitted to the model discussed in Subsec. 3.1.3. The latter part of the chapter describes improvements to the model for a better comparison between strategies.

## 4.1 Tests

Tests that cover all the combinations between sending strategies and receivers strategies have been run. All of them have the same terminating condition, which is reached when at least one node finds a safety oracle at height 4 (in other words, that the block at height 4 in a node's view is finalized). The number of nodes is chosen at random in the interval  $[2, 20[$ . It has been decided to perform tests on this interval because it is large enough to give an insight on the behavior of the relations between all the metrics, and small enough to reach the terminating condition in a reasonable time (1 run with a number of nodes chosen at random takes on average 1 hour with the Maximal overhead strategy). Because the Maximal overhead strategy takes way more time than the others to give results, this strategy has first been run with a number of nodes in the interval  $[2, 10[$ , then with the whole  $[2, 20[$  a lower number of times to confirm the tendencies observed with the lower number of nodes.

## 4.2 Visualization I: All receivers

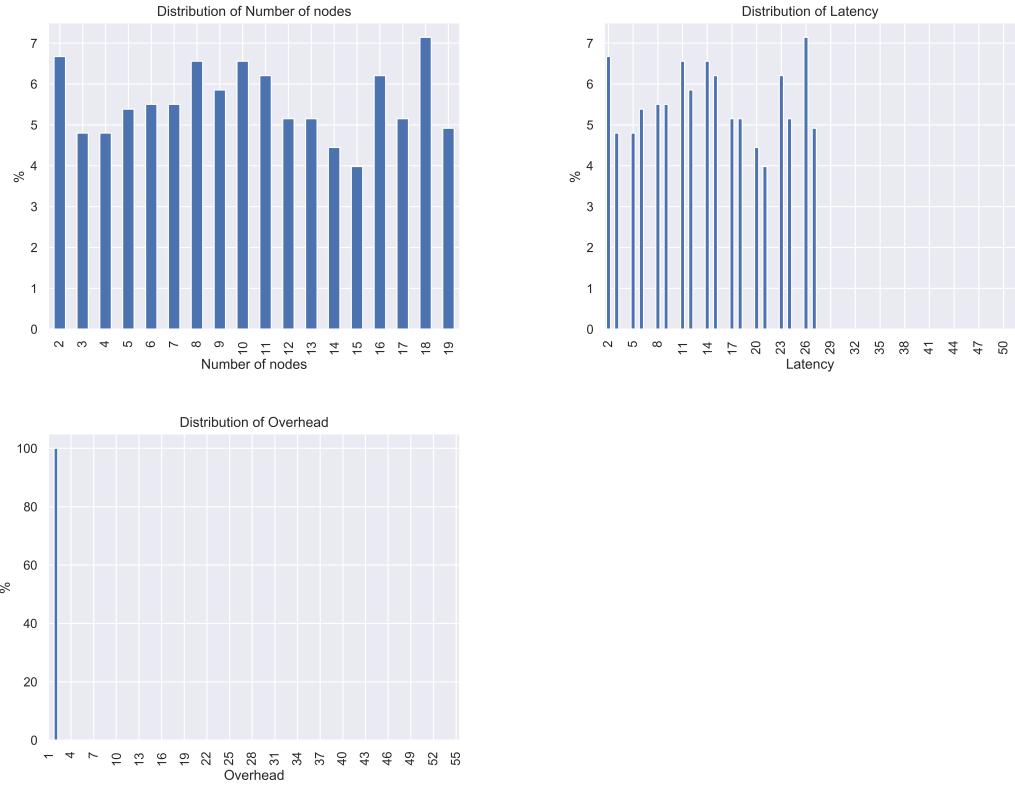
This section presents a visualization of the data obtained through the multiple test runs with the All receivers strategy. Each subsection shows the results using 3 histograms, representing the raw data, followed by 3 scatter plots picturing each metric against each other. These graphs also show a simple linear regression as an attempt to find a relation between each metric. At the end of the discussion of each strategy a linear regression is performed in order to find the scores of each variable according to the model presented in Subsec. 3.1.3.

### 4.2.1 Round-robin

The distributions of the number of nodes and the latency (Fig. 4.1 left and center) have the same shapes except for the gaps every 3 steps. The resemblance in shape is explained by the fact that the latency is strictly correlated to the number of nodes, as expected. The gaps will be explained at the end of the section, using the graphs that show relations between variables.

The histogram for the overhead is easy to analyse as well; the overhead is expected to be 1 because once consensus is obtained for the genesis block, only one message from the next validator is needed to finalize the next block.

The right and center graphs on Fig. 4.2 do not give more insight on the data, as the Overhead is always 1. On the other hand, the graph on the left shows a clear linear relationship between the latency and the number of nodes. The fitted line has



*Figure 4.1 Distributions of the dataset for the round-robin strategy and all receivers. As the latency (top-right) presents a linear correlation with the number of nodes (top-left), the shapes of the histograms are similar. The overhead (bottom) always equals to 1 because only one message is sent per step, and each step finalizes a block.*

the following equation:

$$l = 1.403402 \cdot n$$

The latency is expected to be around  $1.5 \cdot n$  because the finality is reached when at least 50% of the network has acknowledged that the whole network has the finalized message in its justification. As pictured in the top-left graph of Fig. 4.2, the fitted line has a slightly small slope compared to the data points due to the fact that the line is fitted to be linear and the data points are close to the origin. **TODO: insert line with  $1.5 \cdot n$  ?** The gaps in the histogram for latency showed in Fig. 4.1 are explained by the fact that we expect the relation to be  $l = 1.5 \cdot n$ , and therefore the span of the latency distribution is bigger than the one for the number of nodes. The regularity of the gaps (which appear to be every 3 units of latency), is caused by the regularity of the sending and receiving strategies. As all nodes receive the messages at the same time, they all finalize the same blocks together, and there cannot be a non-integer average value for the latency in this case.

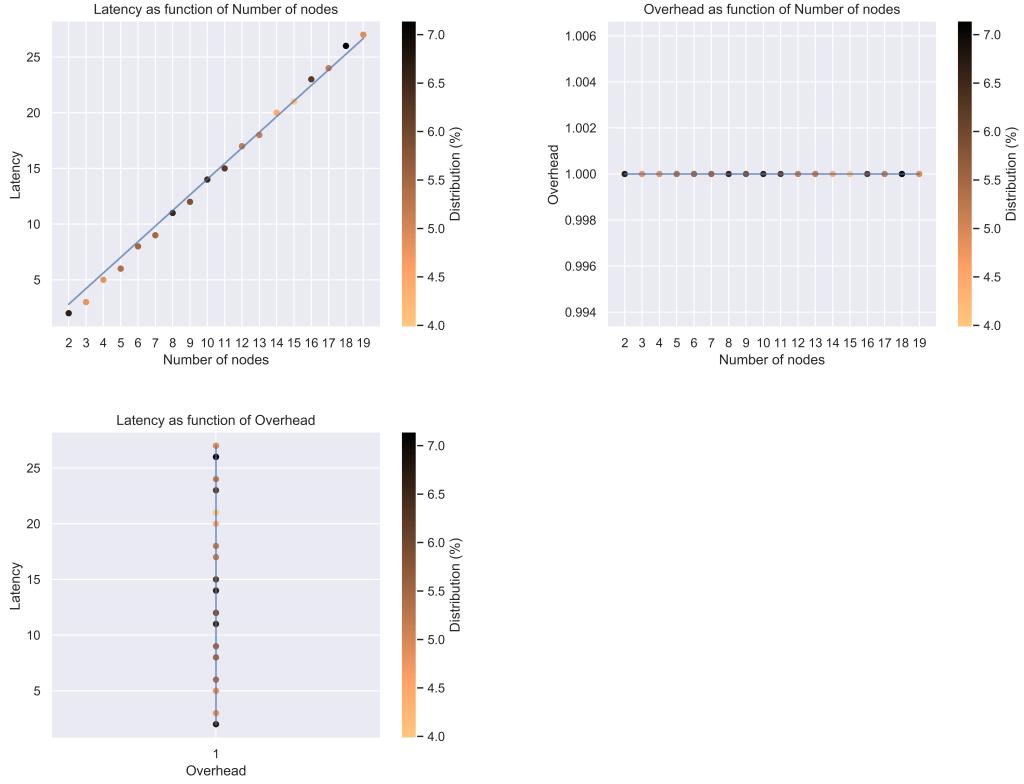


Figure 4.2 The round-robin strategy shows a linear relation between the number of nodes and the latency (top-left). The overhead is a constant for this strategy (top-right, bottom).

### 4.2.2 Double round-robin

As for the simple round-robin case, the latency and number of nodes distributions show a similar shape. The latency is less spread than for the single round-robin, which explains some dissimilarities between the distributions. The distribution of the overhead presents a peak at 2, which is expected but also shows that there are some messages that have double this overhead, at 4. The appearance of these outliers is explained further in Subsec. 4.2.5.

As for the simple round-robin strategy, the plots including the Overhead are not of much use here, except they show that its value is 2, as it is expected. On the other hand, the plot on the top-left of Fig. 4.4 shows a linear relation between the number of nodes and the latency:

$$l = 0.721750 \cdot n$$

This value is about half of the slope obtained for the same relation with the round-robin strategy. The double round-robin strategy was supposed to show half the latency with respect to the simple round-robin and this value is therefore correct. The value of 2 for the overhead is also twice the overhead for the single round-robin and confirms the hypothesis.

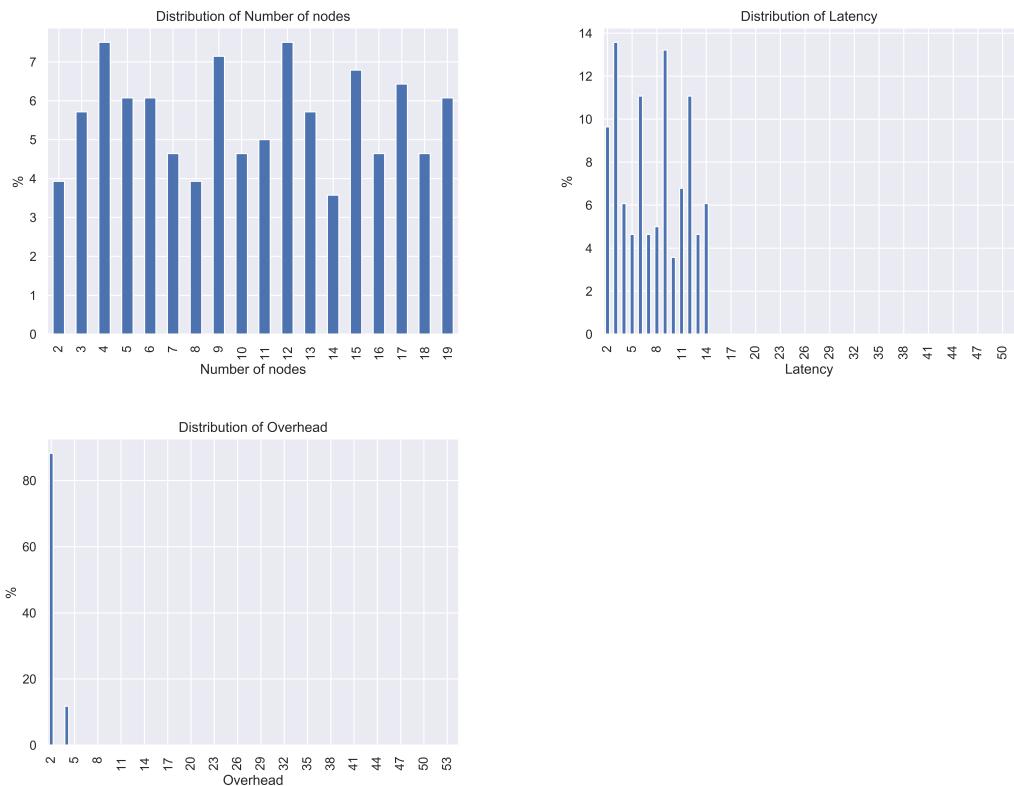


Figure 4.3 Distributions of the dataset for the double round-robin strategy and all receivers. As the latency (top-right) and the number of nodes (top-left) are linearly correlated, their distributions are of similar shapes. The overhead (bottom) equals 2, as expected and shows an outlying value at 4.

## 4.2. Visualization I: All receivers

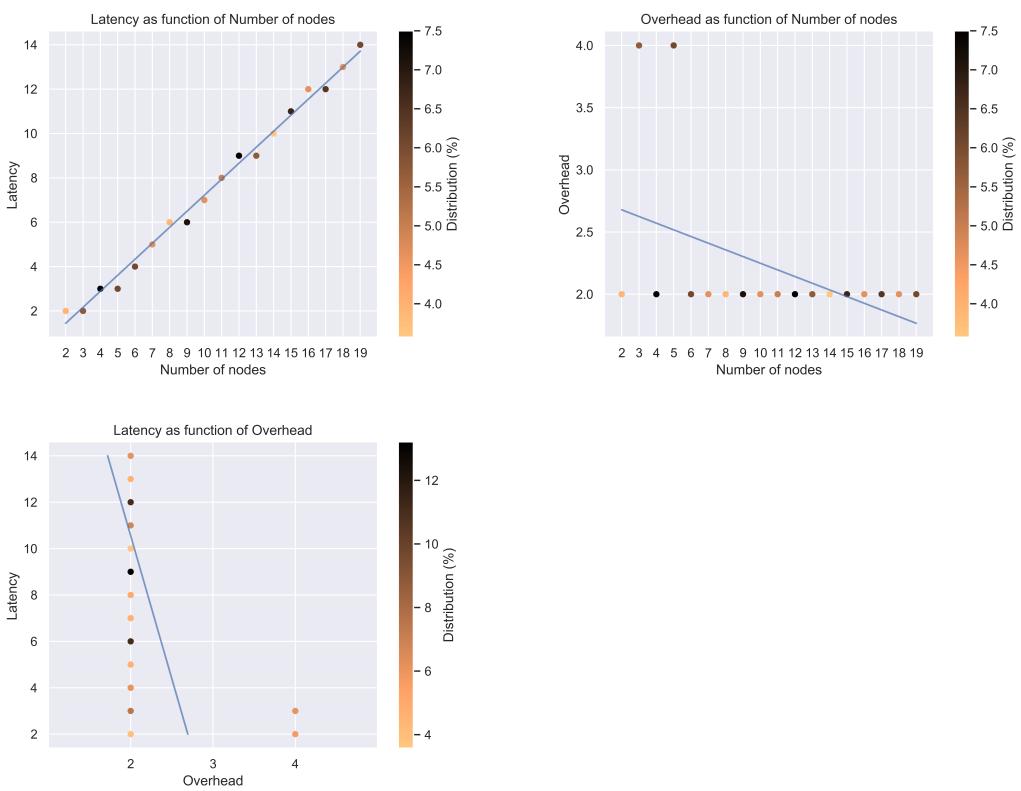


Figure 4.4 The double round-robin strategy shows a linear relation between the number of nodes and the latency (top-left). The overhead is a constant for this strategy (top-right, bottom). The top-right plot indicates that the outliers only emerge when the tests are run with 3 or 5 nodes.

### 4.2.3 Triple round-robin

The triple round-robin strategy shows the same kind of information as the double round-robin one. The overhead is 3 for almost all cases (this will be discussed later), and the number of nodes and latency are linearly correlated.

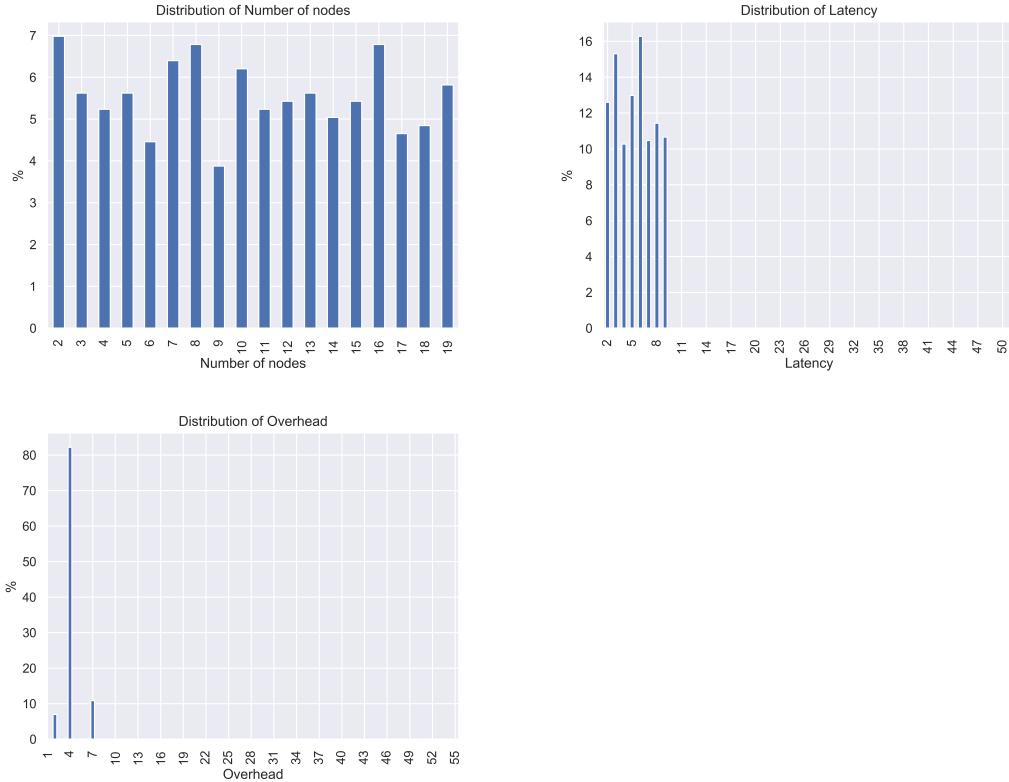


Figure 4.5 Distributions of the dataset for the triple round-robin strategy and all receivers. As the latency (top-right) and the number of nodes (top-left) are linearly correlated, their distributions are of similar shapes. The overhead (bottom) equals 3, as expected and shows two outlying values at 1 and 6.

The relationship with the overhead are again not of much use because its value is always 3. Again, there is a linear relationship between the latency and the number of nodes, which follows this equation:

$$l = 0.496152 * n$$

The slope is a third as the slope for the simple round-robin strategy. Moreover the overhead is three times larger for the triple round-robin than it is for the simple. Fig. 4.6 shows clear outliers for the overhead value when running 2, 5 and 11 nodes. When running 2 nodes, which is an obvious edge case for this strategy (as there are only 2 nodes and there should be at least 3 to send different messages), the overhead is only 1 because only one node sends a message in this case. The appearance of the other two outliers is explained further in Subsec. 4.2.5.

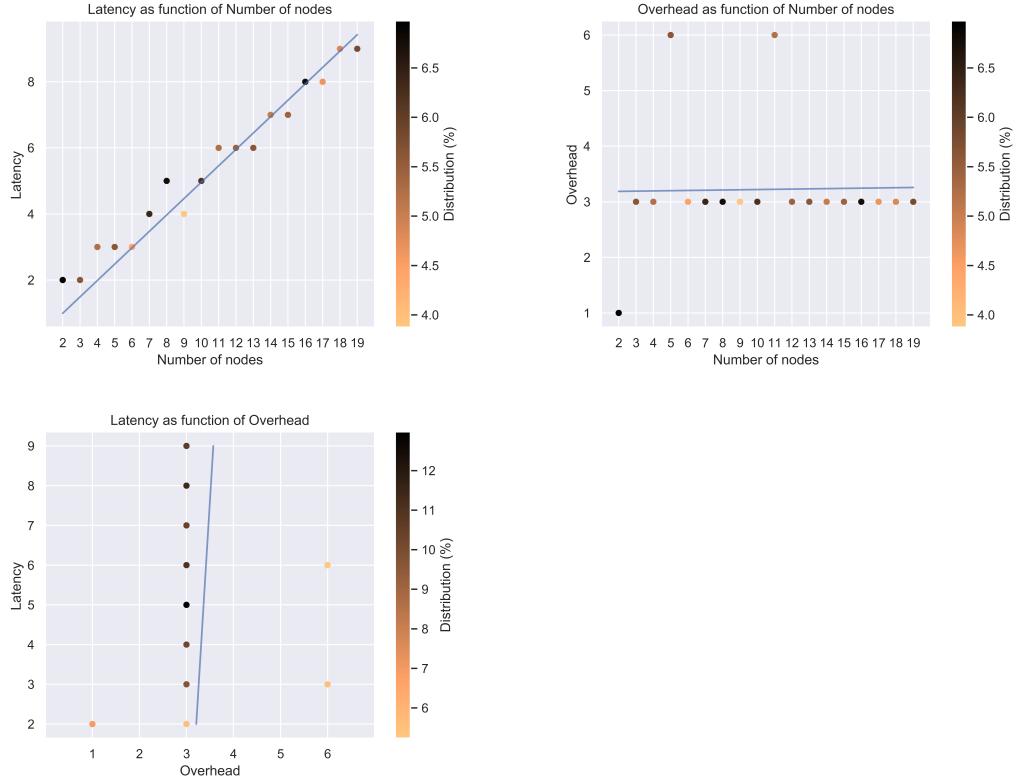


Figure 4.6 The triple round-robin strategy shows a linear relation between the number of nodes and the latency (top-left). The overhead is a constant for this strategy (top-right, bottom) except for some outliers. The top-right plot indicates that the overhead is lower for 2 nodes, which is expected because fewer than 3 messages are sent in this case. Outliers are also found when running 5 and 11 nodes.

#### 4.2.4 Maximal overhead

This strategy aims to reduce latency to its minimum, which is shown in the top-right plot on Fig. 4.7. The distributions of the number of nodes and overhead are of the same shape because they are linearly correlated, as will be shown in the next paragraph. Note that the experiments have been run with a lower number of nodes because the simulations for a large number of nodes takes a large amount of time. The simulations are currently implemented following the mathematical formulae found in [1] and not yet optimized. For completeness's sake, a few runs have been performed with the same amount of nodes as for the other experiments to show whether or not there were divergences. It turned out that there was not such divergences.

The top-right plot on Fig. 4.8 clearly shows a linear dependency between the number of nodes and the overhead. The relation is  $o = n$ , as it is expected. The two other plots on the same Figure only confirm that the latency equals 2, which is the minimum that can be reached, as there needs to be two steps to finalize a message. During the first step, all nodes acknowledge they have seen a message, and the second step confirms that everyone has seen the other nodes acknowledgments.

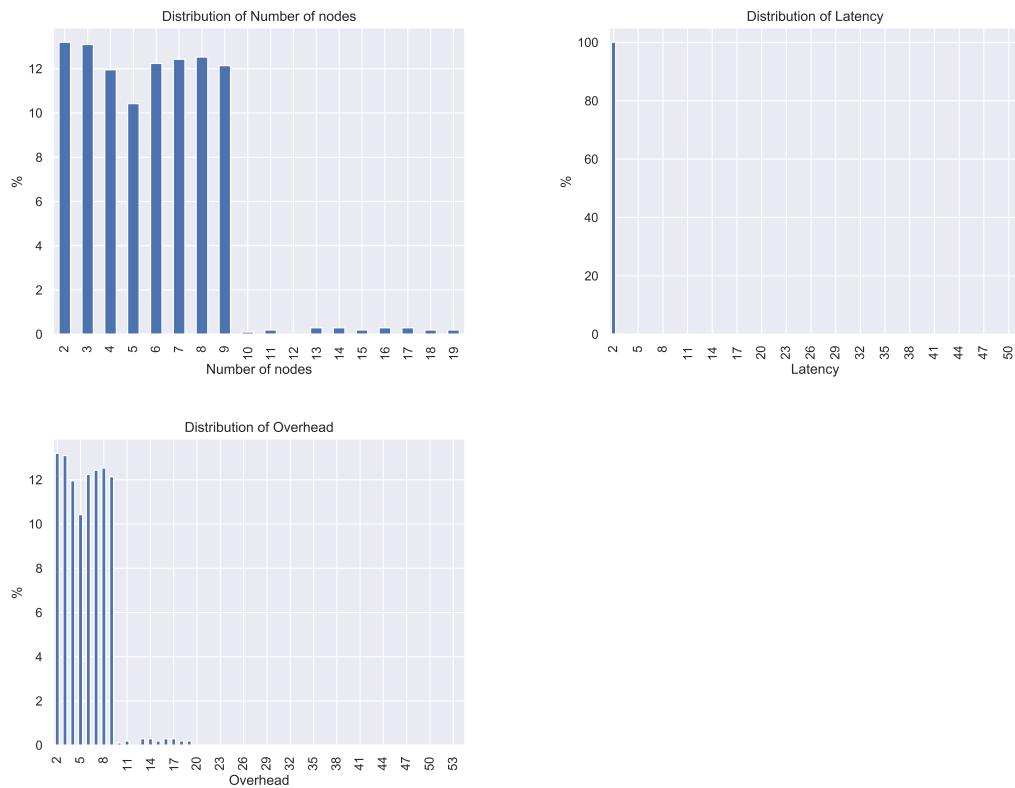


Figure 4.7 Distributions of the dataset for the maximal overhead strategy and all receivers. As the overhead (bottom) and the number of nodes (top-left) are linearly correlated, their distributions are of similar shapes. The latency (top-right) equals 2, as expected. Note that because the maximal overhead strategy is computationally heavy, tests were run for 10 nodes and a few of them were run for 19 nodes, which is reflected in the shapes of the bottom and top-left histograms.

## 4.2. Visualization I: All receivers

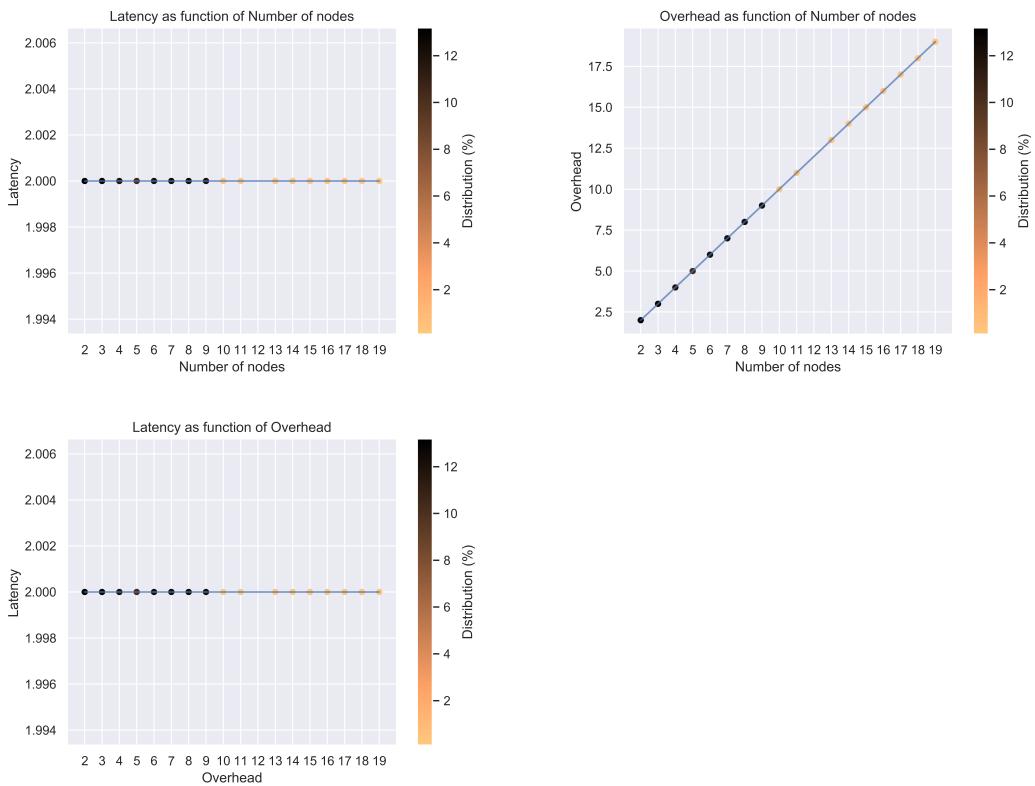


Figure 4.8 The maximal overhead strategy shows a linear relation between the number of nodes and the overhead (top-right). The latency is a constant for this strategy (top-left, bottom).

#### 4.2.5 Arbitrary

This strategy is the only one that uses a random factor and that can be considered as a "bottom-up" strategy. The main goal of this strategy is to have a reference point when comparing new strategies. The overhead distribution **TODO: what is this shape? how to compute characteristics?**

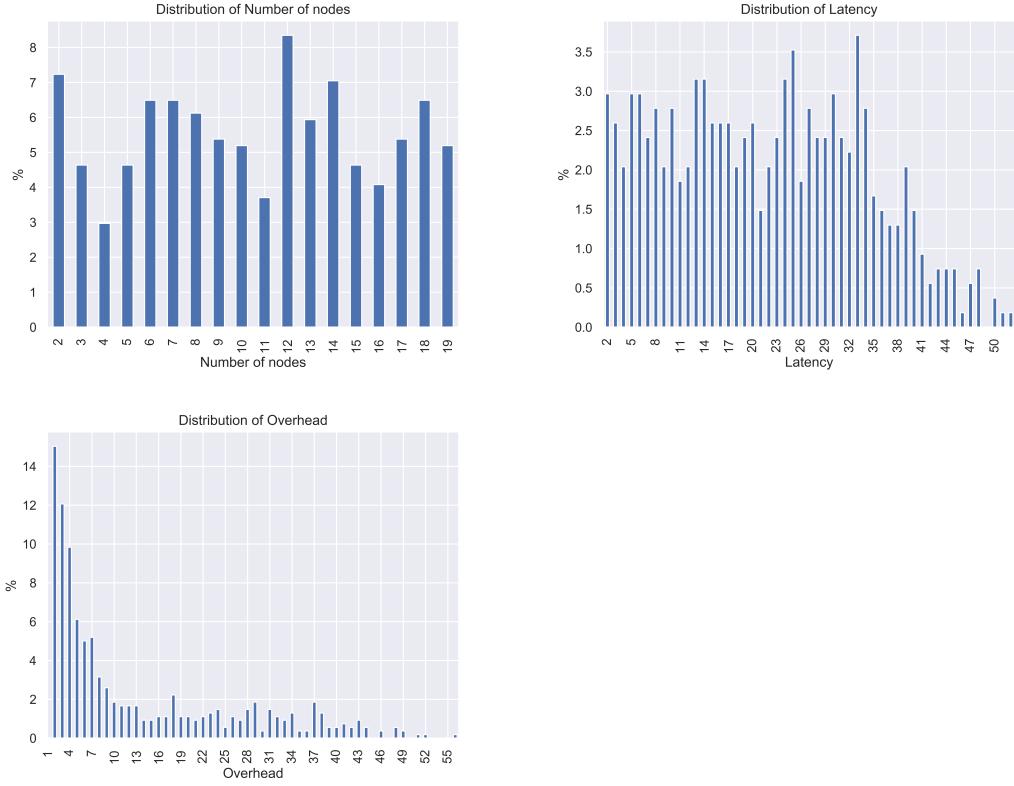


Figure 4.9 Distributions of the dataset for the arbitrary strategy and all receivers. Only the overhead seems to be distributed in a **TODO: name of distrib** manner.

The top-left graph on Fig. 4.10 shows a linear relationship between the latency and the number of nodes. The equation of the fitted line is

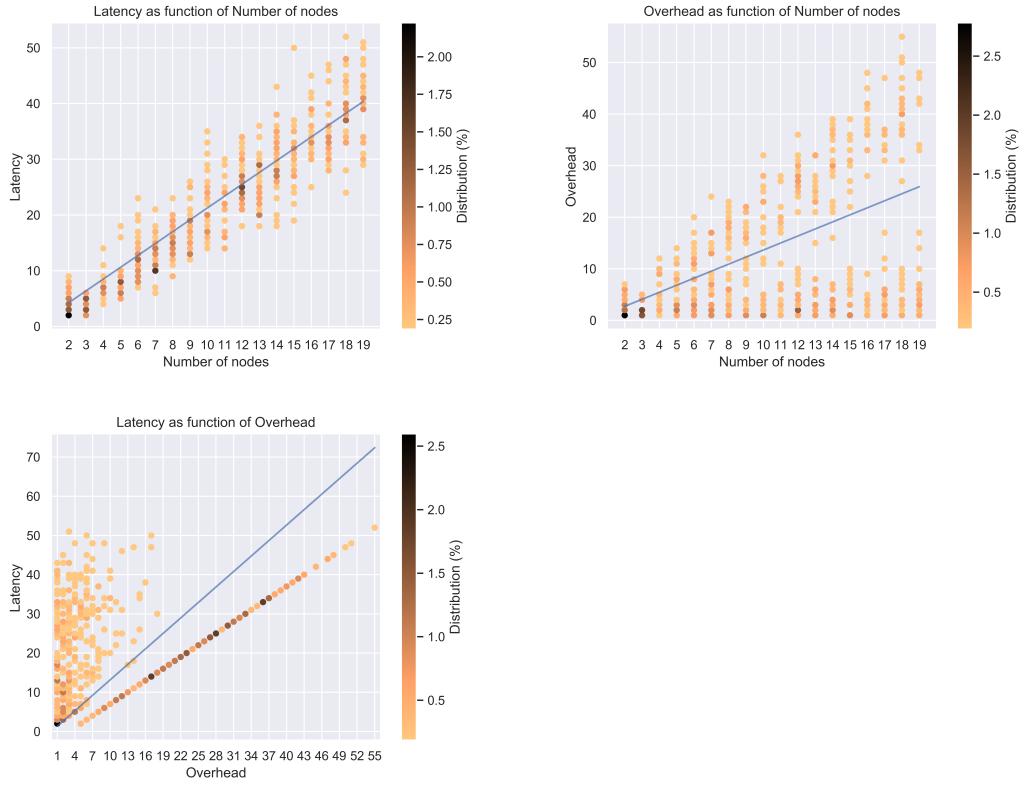
$$l = 2.091255 \cdot n$$

. Even tough it shows some variance, the slope is not that far from a simple round-robin strategy. **TODO: rephrase <-**

The two other graphs on the Figure are less straightforward to explain than the previous strategies'. The plot that pictures the relationship between the overhead and the number of nodes shows two linear branches that split quite clearly, and the same goes for the plot of the latency against the overhead. The latter one shows an even weirder artifact:

During the analysis phase of this strategy and particularly when trying to explain the straight line appearing on the bottom-left graph on Fig. 4.10, a critical bug was discovered. This bug happens when two or more messages are finalized during the

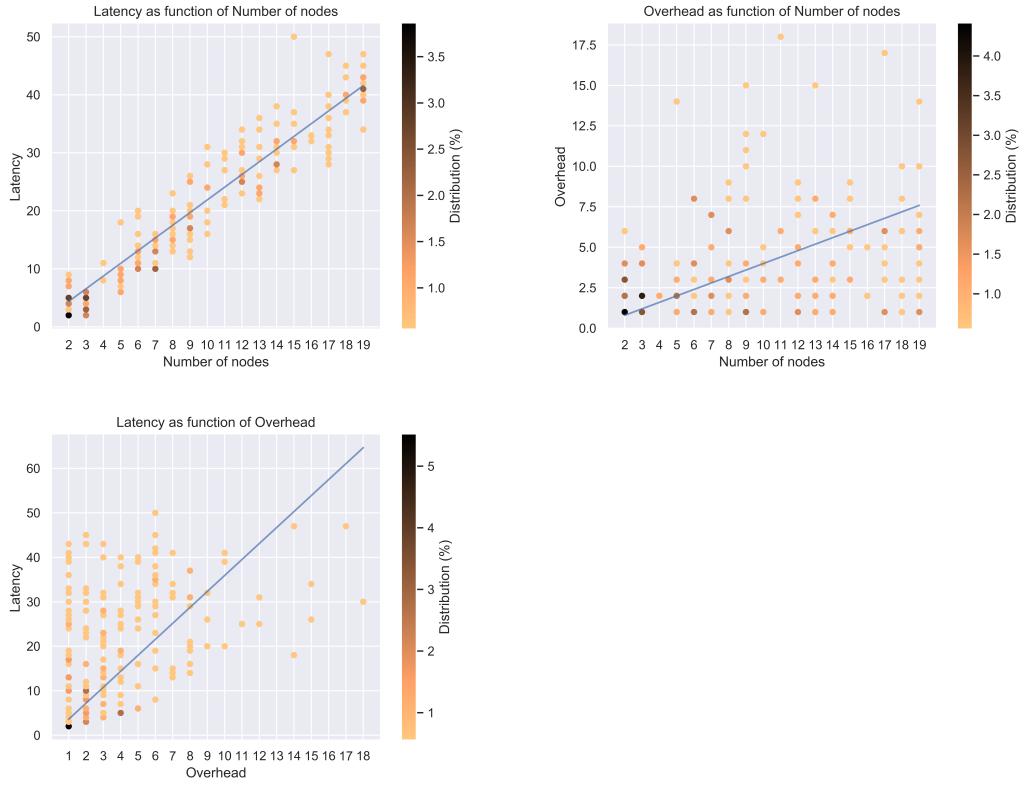
## 4.2. Visualization I: All receivers



*Figure 4.10* The arbitrary strategy shows a linear relation between the number of nodes and the latency (top-left). However, the other relations between variables both seem to be split into two linear functions with a clear gaps between them.

last step of the simulation. As the bug was discovered at the near end of the project, it has not been corrected, but it will have to be fixed for the further research that is planned on the subject. As the data collection process is segregated from the metrics computations (Subsec. 3.3.2), data that has already been generated are not lost and can be used again when the bug is corrected. Note that this bug also explains the outliers observed for the Double round-robin and Triple round-robin strategies as well (Subsec. 4.2.2 and Subsec. 4.2.3). Nonetheless, a version of the graphs with the edge cases filtered out was made in order to better picture the performances of the strategy (Fig. 4.11).

TODO: finish analysis



*Figure 4.11* The arbitrary strategy shows a linear relation between the number of nodes and the latency (top-left). However, the other relations between variables both seem to be split into two linear functions with a clear gaps between them.

#### 4.2.6 Fitting of the basic model

Fitting the basic model described in Subsec. 3.1.3 ( $1 = s_n \cdot \frac{1}{n} + s_l \cdot l + s_o \cdot o$ ) to the data using a simple linear regression gives the results as shown as raw values on Table 4.1 and in a bar graph on Fig. 4.12.

The scores obtained for the round-robin and the maximal overhead strategies are the expected ones. The round-robin strategy optimizes the overhead (one message per new finalized block) and the latency evolves linearly with the number of nodes and is therefore bad. The score for the number of nodes will be discussed later in this chapter. The maximal overhead strategy shows that it maximizes the latency (which is 2, the minimal value for the latency) and therefore the rest of the scores are non influential. For the double and triple round-robin strategies, the variation for the overhead and the latency scores, compared to the ones for the round-robin are also in accordance with what is expected; the latency decreases when the number of rounds augments and the overhead increases along with the number of nodes sending messages in a single round.

| Sending Strategy   | $s_n$ | $s_l$ | $s_o$ | RMSE  |
|--------------------|-------|-------|-------|-------|
| Round-robin        | 0.000 | 0.000 | 1.000 | 0.000 |
| Double round-robin | 1.435 | 0.055 | 0.162 | 0.141 |
| Triple round-robin | 1.686 | 0.084 | 0.091 | 0.115 |
| Maximal overhead   | 0.000 | 0.500 | 0.000 | 0.000 |
| Arbitrary          | 2.556 | 0.026 | 0.002 | 0.233 |

Table 4.1 Raw fitted values for the simple model, rounded to the 3rd decimal place. The RMSE column shows the error value for the linear regression. The rows for both round-robin and maximal overhead are both expected; the round robin strategy maximizes the overhead score and the maximal overhead strategy maximizes the latency score. The score for the latency increases with the number of message per step as the score for the overhead decreases. The score for the number of nodes seems to be a buffer that depends on how bad the two other scores are, which is confirmed by the error that increases with it.

### Number of nodes

The main problem with these results is the evolution of the score for the number of nodes, particularly for the arbitrary strategy. Based on the observations made in Subsec. 4.2.5, the arbitrary strategy clearly is worse than the other ones for the latency and overhead. That is reflected with the values obtained for their respective scores. The main issue with it is that the score for the number of nodes is used as a buffer for how well the two other variables perform in a set strategy. Indeed, the model forces the relation between the scores and the variables, and if the scores for both the latency and the overhead are low, the score for the number of nodes is forced to be high. This is confirmed by looking at the error column in Table 4.1; the bigger the score for number of nodes is, the higher the error. **TODO: explain why 2.5; number of nodes is the one with lower variance therefore the linear regression fits using only it as a preponderant variable. the mean number of nodes is roughly 10.5. when fitting the model, it is therefore reduced to  $1 = s_n/n = 2.5/$**

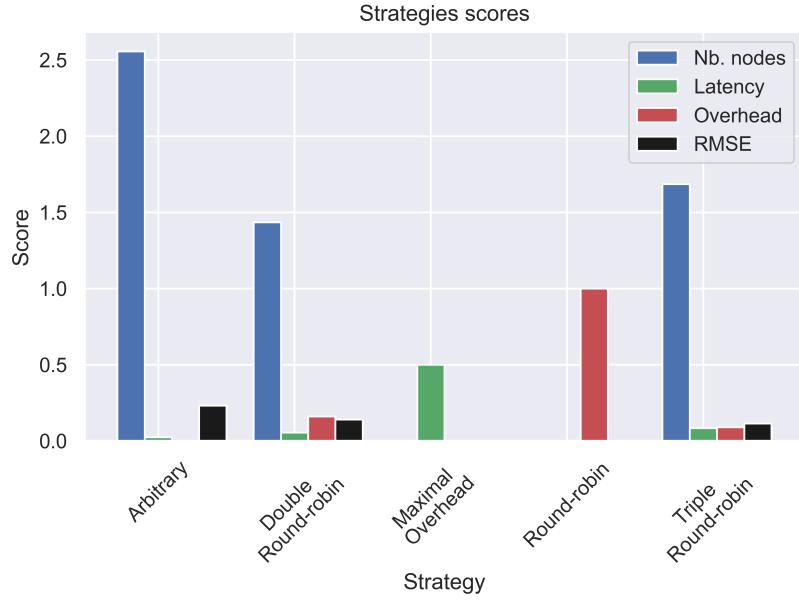


Figure 4.12 Raw fitted values for the simple model. The strategies are listed on the x-axis and their scores are plotted along the y-axis. The RMSE column shows the error value for the linear regression. The rows for both round-robin and maximal overhead are both expected; the round robin strategy maximizes the overhead score and the maximal overhead strategy maximizes the latency score. The score for the latency increases with the number of message per step as the score for the overhead decreases. The score for the number of nodes seems to be a buffer that depends on how bad the two other scores are, which is confirmed by the error that increases with it.

#### 4.2.7 Normalized model

Fig. 4.13 presents a normalized visualization of the same data. The normalization is made per-class, i. e. each class is normalized against the best score for this class. This normalization mainly permits to better visually compare the strategies on a per-class basis. It also shows a correlation between the scores for the number of nodes and the error values, which further confirms that the score for the number of nodes is used as a buffer when the two other scores are bad and don't fit the model.

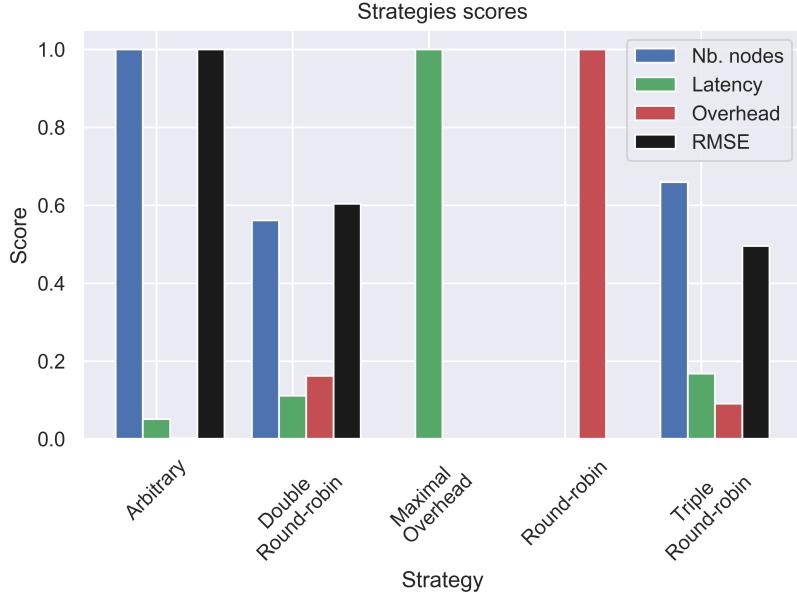


Figure 4.13 Normalized fitted values for the simple model. The strategies are listed on the x-axis and their scores are plotted along the y-axis. This per-class normalization facilitates the comparison of strategies on one particular score. The correlation between the error score and the score for the number of nodes is also clearer when presented this way than, compared to the raw values.

#### 4.2.8 Improvements of the basic model and new fitting

Now that there are exploitable results for the basic model, some obvious improvements can be made. The first step is to have the same scale, because it offers a better visual comparison. The chosen scale is  $[0, 1]$ . The next step is to try to give a meaning to relative values for the same score when comparing two strategies. This is obtained by finding better exponents for the variables in the model.

##### Improving factors

As seen in Subsec. 4.2.6, the best score for the latency is 0.5, which is due to the fact that latency is at least 2. A 0.5 factor can therefore be added to the model to obtain a value of 1 as the maximum score for the latency:

$$1 = s_n \cdot \frac{1}{n} + \frac{1}{2} s_l \cdot l + s_o \cdot o$$

In the same manner, to scale the possible scores for the number of nodes to the chosen interval of  $[0, 1]$ , a factor of 2.556 can be added to the model:

$$1 = 2.556 \cdot s_n \cdot \frac{1}{n} + \frac{1}{2} s_l \cdot l + s_o \cdot o$$

Both models are represented on Fig. 4.14

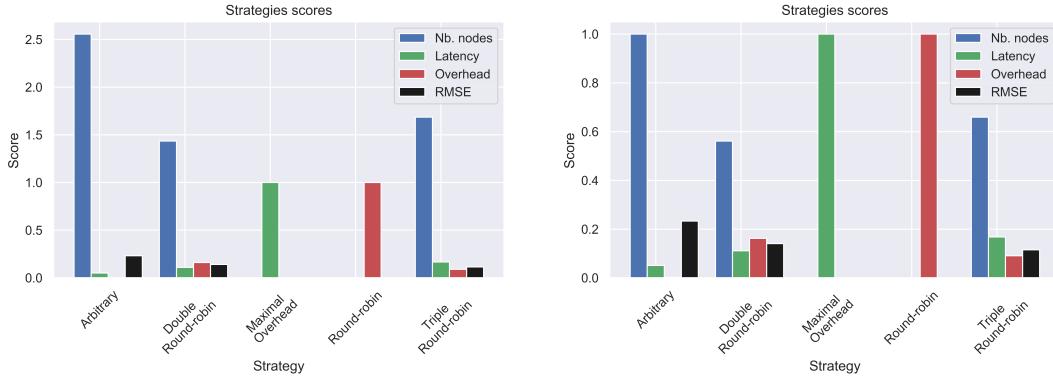


Figure 4.14 Improvement of the factors of the basic model. On the left, the latency score has a maximum of 1.0. On the right, the score for the number of nodes is also normalized to a maximum of 1.0.

### Improving exponents

Now that the model gives a normalized output, it is possible to improve it by changing the exponents applied to the variables. Modifying the exponents could give scores that are easier to reason about. For example, it is known that the overhead for the double-round robin is  $2/3$  of the overhead for the triple round-robin, and therefore its score should be  $3/2$  of the overhead score for the triple round-robin. However, by looking at the scores in Table 4.1, we see it is not the case. **TODO: numbers?** By performing a simple bisection, an exponent of  $\frac{1}{2}$  is found. As showed in Fig. 4.15 and Table 4.2, not only using this exponent gives a better ratio between the overhead score for the double and triple round-robin strategies, but it also gives a better ratio between the simple and double and between the single and triple round-robin strategies. Indeed, the overhead score for the single round-robin strategy should be twice the one for the double round robin strategy and three times as much as the score for the triple round-robin. By looking at the error values obtained by the fitting of the new model on the data (Fig. 4.3), it can be seen that those are marginally lower than the original basic model, which means the model better fits the data that output predictable results.

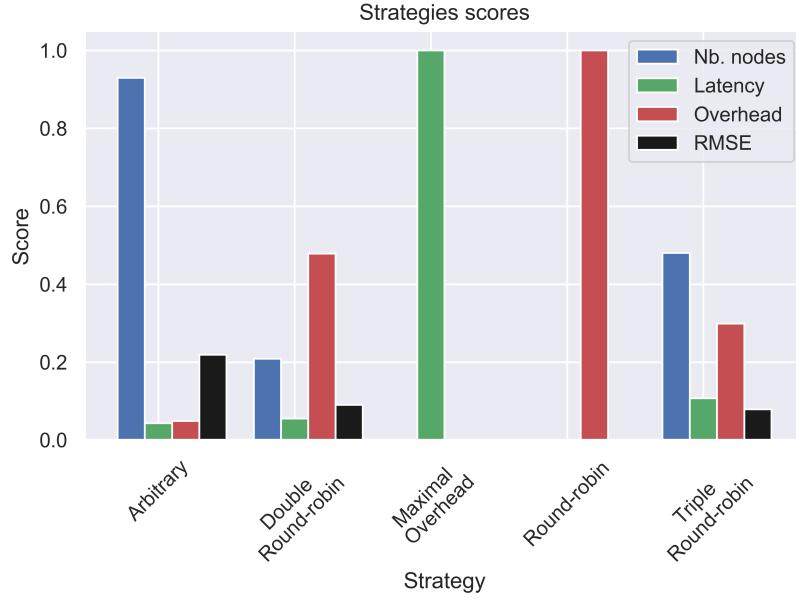
The exponent for the latency is not to be changed because the scores already match the expectations (the score for the triple round-robin is  $3/2$  of the score for the double round-robin strategy).

Again, the exponent for the number of nodes will not be modified because of the buffer role the score has in the model.

The final model is therefore:

$$1 = 2.556 \cdot s_n \cdot \frac{1}{n} + \frac{1}{2} s_l \cdot l + s_o \cdot \sqrt{o}$$

## 4.2. Visualization I: All receivers



*Figure 4.15* Raw fitted values for the simple model, rounded to the 3rd decimal place. The RMSE column shows the error value for the linear regression. The scores are now normalized to the [0, 1] interval. The new model also improves the relatives values for the overhead score, the double round-robin score is roughly half the one for the simple round-robin and the triple round-robin score is roughly a third of the overhead score for the simple round-robin strategy.

| Sending Strategy   | $s_n$ | $s_l$ | $s_o$ | RMSE  |
|--------------------|-------|-------|-------|-------|
| Round-robin        | 0.000 | 0.000 | 1.000 | 0.000 |
| Double round-robin | 0.209 | 0.055 | 0.478 | 0.090 |
| Triple round-robin | 0.480 | 0.107 | 0.299 | 0.079 |
| Maximal overhead   | 0.000 | 1.000 | 0.000 | 0.000 |
| Arbitrary          | 0.929 | 0.043 | 0.049 | 0.219 |

*Table 4.2* Raw fitted values for the simple model, rounded to the 3rd decimal place. The RMSE column shows the error value for the linear regression. The scores are now normalized to the [0, 1] interval. The new model also improves the relatives values for the overhead score, the double round-robin score is roughly half the one for the simple round-robin and the triple round-robin score is roughly a third of the overhead score for the simple round-robin strategy.

| Sending Strategy   | RMSE Basic model | RMSE Improved model |
|--------------------|------------------|---------------------|
| Round-robin        | 0.000            | 0.000               |
| Double round-robin | 0.141            | 0.090               |
| Triple round-robin | 0.115            | 0.079               |
| Maximal overhead   | 0.000            | 0.000               |
| Arbitrary          | 0.233            | 0.219               |

*Table 4.3 Raw error values for the simple and improved models, rounded to the 3rd decimal place. The error values are lower for the improved model which implies that it better fits the data.*

## 4.3 Further research

### 4.3.1 Resolve edge case bug

As discussed in Subsec. 4.2.5, an edge case bug has been discovered at the near end of the project. It is necessary to fix this implementation error before researching further on the subject.

### 4.3.2 Half set strategy

A new sending strategy that could be interesting to implement is a strategy where half the validator set sends a message at each step. That would give a new comparison point with a fixed latency and an overhead that would be half the one for the Maximal overhead strategy. It would be useful to have it to find better coefficients for the refined model.

### 4.3.3 Bottom up strategies

Now that the framework is functional and can give some reference points and has ways to compare strategies, one obvious next step would be to implement bottom up strategies (see Subsec. 3.2.6) that could include rewarding/slashing the stake of the nodes.

### 4.3.4 Optimize and simplify model

As seen in the final comparison plots **TODO: section**, the model might be too restrictive for the actual problem. It might be worth trying to find a better fitting model to better reproduce the real life use case. One could argue that tying the number of nodes to the rest of the variables might be too restrictive, and getting rid of the parameter could offer other insights while comparing strategies.

### 4.3.5 Better network modeling

Currently, the `proptest` implementation does not include a good model for the network layer. The three proposed receiving strategies are naive but permitted to validate the framework, from the metrics measurements to the actual model fitting. A step forward would be to create better models for the network, based on real life network topologies, latencies, number of nodes, ...

### 4.3.6 Further analyse the data

As seen in Subsec. 3.3.1, more than one sending strategy have been implemented, but only one has been thoroughly analysed. The some receivers strategy was implemented early in the project for other purposes but it turned out during the analysis phase that choosing both the number of nodes that receive the message as well as which ones get them was too many varying parameters added at once. The half receivers strategy was then implemented but data points were generated too late into the project's lifetime to fully analyse them as well. A next step would therefore to use the half receivers strategy to validate that the chosen model does not overfit the all receivers strategy data.



## 5 | Conclusion

This project aimed at finding a way to compare block building strategies for a CBC Casper blockchain protocol. Based on a core library implementing the abstract structure for a CBC Casper blockchain, a testing framework has been built. The framework is generic enough to allow one to implement new block building strategies as well as new network message passing topologies and improved termination condition. Three main variables have been selected to compare strategies: latency, number of nodes and overhead. The framework has been validated using basic strategies and the explicit relative performances they are expected to show. By slightly adapting the model to the expected performances of the strategies, a new model has been proposed. The new model shows a better comparison mean than the first one and but is still weak to estimate the scaling of the number of nodes of the different strategies, even though its importance is lower than the simpler model.

The main improvements that are still to be added are a better modelisation with respect to the number of nodes variable, a network topology implementation that reflects a real-life setting, as well as “bottom-up” strategies, that are more likely to be implemented in a real blockchain than the basic ones used to validate the framework. Furthermore, data that has been generated with other sending strategies have not been analyzed yet and could be used to optimize the model.



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| 4.3 | Raw error values for the simple and improved models, rounded to the 3rd<br>decimal place. The error values are lower for the improved model which<br>implies that it better fits the data. . . . .  | 34 |



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# Glossary

**CBC** Correct by Construction. 1, 3–7, 10, 35, 37

**DAG** Directed Acyclic Graph. 3

**GHOST** Greedy Heaviest Observed Sub-Tree. 3

**PoS** Proof-of-Stake. vii, 1, 3, 5, 6, 39

**PoW** Proof-of-Work. vii, 1, 3, 5, 6, 39