6.852: Distributed Algorithms Fall, 2015

Lecture 2

Today's plan

- Leader election in a synchronous ring:
 - Lower bound for comparison-based algorithms.
- r
 - Leader election
 - Breadth-first search
 - Broadcast and convergecast
 - Shortest paths (Bellman-Ford)
- Reading: Sections 3.6, 4.1-4-3
- Next time:
 - Shortest paths, continued
 - Minimum Spanning Tree
 - Maximal Independent Set
 - Reading: Sections 4.3-4.5, related papers (see last slide)

Leader Election in a Synchronous Ring



Last time

- Model for synchronous networks
- Leader election problem, in simple ring networks
- Algorithms:
 - [LeLann], [Chang, Roberts]
 - Pass UID tokens one way, elect max
 - Proofs, using invariants
 - Time complexity: *n* for a ring of size *n*
 - Communication (message) complexity: $O(n^2)$
 - [Hirshberg, Sinclair]
 - Send UIDs to successively-doubled distances, in both directions.
 - Message complexity: $O(n \log n)$
 - Time complexity: O(n) (dominated by the final phase)

Last time

- Q: Can the message complexity be lowered still more?
- Non-comparison-based algorithms
 - r
 - Message complexity: O(n)
 - Time complexity: $O(u_{min} n)$ if n is known, $O(n 2^{u_{min}})$ if n is unknown

Lower bounds for leader election

- Q: Can we get time complexity less than n?
- Easy n/2 lower bound (n unknown)
 - Suppose an algorithm always elects a leader in time < n/2.
 - Consider two separate rings of size n (n odd), R_1 and R_2 .
 - Algorithm elects processes i_1 and i_2 respectively, each in time < n/2.



- Now cut R_1 and R_2 at points furthest from the leaders, paste them together to form a new ring R of size 2n.
- Then in R, both i₁ and i₂ get elected, because the time until they get elected is less than the time needed for information about the pasting to propagate from the pasting points to i₁ or i₂.

Lower bounds for leader election

- Q: Can we get message complexity less than O(n log n), for comparison-based algorithms?
- We can prove an $\Omega(n \log n)$ lower bound.
- Assumptions:
 - Comparison-based algorithm.
 - Bidirectional ring.
 - Known *n*.
 - Deterministic.

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- All decisions are determined only by comparisons of UIDs:
 - :
 - Manipulate UIDs only by copying, sending, receiving, and comparing them (<, =, >).
 - r
 - State transitions,
 - What (if anything) to send to your neighbors,
 - Whether to elect yourself leader.

Lower bound theorem

- Theorem 1: Let A be a comparison-based algorithm that elects a leader in rings of size n. Then A has an execution in which Ω(n log n) messages are sent by the time the leader is elected.
- This holds for any *n*.
- Proof overview:
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 - $\Omega(n)$ "active" rounds (in which messages are sent).
 - $\Omega(n / i)$ messages sent in the i^{th} active round.
 - So, $\Omega(n \log n)$ total messages.
 - The key is to choose ring R_n with a lot of symmetry in the ordering pattern of UIDs.

Proof overview, cont'd

- Choose ring R_n with a lot of symmetry in the ordering pattern of UIDs.
- Informal lemma statements:
- Lemma 2: Processes whose neighborhoods have the same ordering pattern act the same, until information from outside their neighborhoods reaches them.
- Lemma 3: If two processes have large order-equivalent neighborhoods, then many active rounds are needed to break symmetry between them.
- Lemma 4: If the ring has enough processes with large-enough order-equivalent neighborhoods, then during each active round many processes send messages.
- Now, the details...

Definitions

- A round is active if some process sends a (non-null) message in that round.
- k-neighborhood of a process: The 2k + 1 processes within distance k on both sides.
- Tuples $(u_1, u_2, ..., u_k)$ and $(v_1, v_2, ..., v_k)$ are order-equivalent provided that $u_i \leq u_j$ iff $v_i \leq v_j$ for all pairs i, j.
 - Implies the same (<, =, >) relationships for all corresponding pairs.
 - Example: (1365279) vs. (279841011)
- Two process states s and t correspond with respect to

 (u₁, u₂, ..., u_k) and (v₁, v₂, ..., v_k) if they are identical except
 that occurrences of u_i in s are replaced by v_i in t, for every i.
- Analogous definition for corresponding messages.

Key Lemma: Lemma 2

 Lemma 2: Suppose A is a comparison-based algorithm on a synchronous ring network. Suppose i and j are processes whose sequences of UIDs in their k-neighborhoods are order-equivalent.

Then at any point after at most k active rounds, the states of i and j correspond wrt their k-neighborhoods' UID sequences.

- That is, processes with order-equivalent k-neighborhoods are indistinguishable until after "enough" active rounds.
- Enough: Information has had a chance to reach the processes from outside the *k*-neighborhoods.
- Example: 5 and 8 have order-equivalent 3-neighborhoods, so must remain in corresponding states through 3 active rounds.



Proof of Lemma 2

 Lemma 2: Suppose *i* and *j* are processes whose sequences of UIDs in their *k*-neighborhoods are order-equivalent. Then at any point after ≤ *k* active rounds, the states of *i* and *j* correspond wrt their *k*-neighborhoods' UID sequences.

• Proof:

- Induction on r = number of completed rounds (for each r, consider every i, j, and every $k \ge 0$).
- Base: r = 0
 - Start states of i and j are identical except for UIDs.
 - Correspond with respect to their k-neighborhoods, for every k.
- Inductive step: Assume for r 1, show for r.

Proof of Lemma 2

- Lemma 2: Suppose *i* and *j* have order-equivalent *k*neighborhoods. Then at any point after ≤ *k* active rounds, *i* and *j* are in corresponding states wrt their *k*-neighborhoods.
- Inductive step:
 - Assume this is true after round r 1, for all i, j, k.
 - Prove it's true after round r, for all i, j, k.
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 - Assume $i \neq j$ (trivial otherwise).
 - Assume at most k of the first r rounds are active.
 - We must show that, after r rounds, i and j are in corresponding states wrt their k-neighborhoods.
 - By inductive hypothesis, after r 1 rounds, i and j are in corresponding states wrt their k-neighborhoods.
 - If neither *i* nor *j* receives a non-null message at round *r*, they make corresponding transitions, to corresponding states (wrt their *k*-neighborhoods), so the conclusion is true.
 - So suppose that at least one of *i*, *j* receives a message at round *r*.

Proof of Lemma 2

- Lemma 2: Suppose *i* and *j* have order-equivalent *k*-neighborhoods. Then at any point after ≤ *k* active rounds, *i* and *j* are in corresponding states wrt their *k*-neighborhoods.
- Inductive step, cont'd:
 - So assume at least one of *i*, *j* receives a message at round *r*.
 - Then round r is active, and the first r 1 rounds include at most k 1 active rounds.
 - The (k-1) -neighborhoods of i-1 and j-1 are order-equivalent, since they are included within the k-neighborhoods of i and j.
 - By inductive hypothesis, after r 1 rounds, i 1 and j 1 are in corresponding states wrt their (k 1) -neighborhoods, and thus wrt the k-neighborhoods of i and j.
 - Thus, messages from i 1 to i and from j 1 to j at round r correspond.
 - Similarly for messages from i + 1 to i and from j + 1 to j.
 - So, i and j start round r in corresponding states and receive corresponding messages at round r, so they make corresponding transitions and end up in corresponding states at the end of round r.
 - As needed.

Proof of Theorem 1, cont'd

- We have shown:
- Lemma 2: Suppose *i* and *j* have order-equivalent *k*neighborhoods. Then at any point after ≤ *k* active rounds, *i* and *j* are in corresponding states wrt their *k*-neighborhoods.
- Lemma 2 implies that many active rounds are needed to break symmetry, if there are large order-equivalent neighborhoods.
- It remains to show:
 - There are rings with many, and large, order-equivalent neighborhoods.
 - Having all these order-equivalent neighborhoods implies high communication complexity.
- First, let's see how order-equivalent neighborhoods yield high communication complexity...

Lemma 3

- Lemma 3: Suppose A is a comparison-based leader-election algorithm on a synchronous ring network, and k is an integer.
 Suppose that, for every process i, there is another process j such that i and j have order-equivalent k-neighborhoods.
 Then A has more than k active rounds.
- **Proof**: By contradiction.
 - Suppose *A* elects *i* in at most *k* active rounds.
 - By assumption, there is a distinct process j with an order-equivalent kneighborhood.
 - By Lemma 2, *i* and *j* are in corresponding states, so *j* is also elected—a contradiction.

Lemma 4

• Lemma 4: Suppose A is a comparison-based algorithm on a synchronous ring network, and k, m are integers.

Suppose that the (k - 1)-neighborhood of every process is order-equivalent to that of at least m - 1 other processes. Then at least m messages are sent in A's k^{th} active round.

- Proof:
 - By definition, some process sends a message in the k^{th} active round.
 - By assumption, at least m-1 other processes have order-equivalent (k-1)-neighborhoods.
 - By Lemma 2, immediately before this round, all these processes are in corresponding states wrt their (k-1) —neighborhoods. Thus, they all send messages in this round, so at least m messages are sent.

Proof of Theorem 1, cont'd

- We have shown:
- Lemma 3: Suppose that, for every process *i*, there is another process *j* such that *i* and *j* have order-equivalent *k*-neighborhoods. Then A has more than k active rounds.
- Lemma 4: Suppose the (k 1)-neighborhood of any process is order-equivalent to that of at least m 1 other processes. Then at least m messages are sent in A's kth active round.
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 - Lemma 3 says there are many active rounds.
 - Lemma 4 says that each active round has many messages.
- To finish the proof of Theorem 1, it is enough to show the existence of rings with many, large order-equivalent neighborhoods.
- Example special case: *n* a power of 2.

n a power of 2

- Bit-reversal ring
 - UID is bit-reversed process number.
- Example:



- For every segment of length $n/2^b$, there are (at least) 2^b orderequivalent segments (including the given segment).

n a power of 2

- Bit-reversal ring.
- For every segment of length n/2^b, there are (at least) 2^b order-equivalent segments (including the given segment).
- Implies that every process i has at least n/(4k) processes (including i) with order-equivalent k-neighborhoods, for $k \le n/4$.



- More than n/8 active rounds, by Lemma 3.
- Number of messages $\geq n/4 + n/8 + n/12 + n/16 + ... + 2$, by Lemma 4, which is $\Omega(n \log n)$.
- Calculations LTTR.

Proof idea for arbitrary n

- c-symmetric ring: For every *l* such that √n < l < n, and every sequence of length *l* in the ring, there are at least [*cn* /*l*] order-equivalent occurrences.
- [Frederickson-Lynch] There exists *c* such that for every positive integer *n*, there is a *c*-symmetric ring of size *n*.
- Given *c*-symmetric ring, argue similarly to before.

Basic Computation in General Synchronous Networks (not just rings)



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• Not just rings, but arbitrary digraphs.



- Today: Consider simple algorithms, for basic tasks like broadcasting messages, collecting responses, setting up communication structures.
- These algorithms are simplified versions of algorithms that work in asynchronous networks. We will revisit them in a few weeks.
- Soon: Maximal Independent Set, coloring.

Assumptions

- Digraph G = (V, E):
 - -V = set of processes
 - E = set of communication channels
 - distance(i, j) = shortest distance from *i* to *j*
 - $diam = \max distance(i, j)$ for all i, j
 - Assume: Strongly connected (*diam* is finite), UIDs
- Set *M* of messages
- Each process has *states*, *start*, *msgs*, *trans*.
- Processes communicate only over digraph edges.
- Generally don't know the entire network, just local neighborhood.
- Local names for neighbors.
 - No particular order for neighbors, in general.
 - But (technicality) if incoming and outgoing edges connect to same neighbor, the names are the same (so the node "knows" this).



Leader election in general synchronous networks

• Assume:

- UIDs with comparisons only.
- No constraints on which UIDs appear, or where they are in the graph.
- Processes know the graph diameter (or a good upper bound).
- Required: Everyone should eventually set *status* ∈ {leader, non-leader}, exactly one leader.
- We will:
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 - Show an optimized version, sketch a proof that relates it formally to the basic algorithm (new idea: simulation relations).
- Basic flooding algorithm, any process:
 - Every round: Send max UID you have seen so far to all your neighbors.
 - Stop after *diam* rounds.
 - Elect yourself iff your own UID is the max you have seen.

- states
 - *u*, initially UID
 - *maxuid*, initially UID
 - $status \in \{?, leader, not-leader\}, initially ?$
 - round, initially 0
- msgs
 - if *round < diam* then send *maxuid* to all *outnbrs*
- trans
 - increment round
 - maxuid := max (maxuid, UIDs received)
 - if round = diam then
 - *status* := leader if maxuid = u, not-leader otherwise
























- Algorithm:
 - Assume diameter is known (*diam*).
 - Every round: Send the max UID you have seen to all neighbors.
 - Stop after *diam* rounds.
 - Elect self iff your own UID is the max you have seen.
- Complexity:
 - Time complexity (rounds): *diam*
 - Message complexity: *diam* |*E*|
- Correctness proof?

Key invariant

- Invariant: Just after round r, if $distance(i, j) \leq r$ then $maxuid_j \geq UID_i$.
- Proof:
 - Induction on *r*.
 - Base: r = 0
 - distance(i, j) = 0 implies i = j, and $maxuid_i = UID_i$.
 - Inductive step: Assume for r 1, prove for r.
 - Assume $distance(i, j) \leq r$.
 - Then there is a node $k \in innbrs_i$ with $distance(i, k) \leq r 1$.
 - By inductive hypotheses, after round r 1, $maxuid_k \ge UID_i$.
 - Since k sends its maxuid to j at round r, maxuid_j ≥ UID_i after round r.

Reducing the message complexity

- Slightly improved algorithm:
 - Don't send same UID twice.
 - Additional state variable: *newinfo*, a Boolean, initially true
 - Send *maxuid* only if *newinfo* = true
 - Set *newinfo* := true iff the max UID received at this round > *maxuid*.

























- Improved algorithm:
 - Don't send same UID twice.
 - New state variable: *newinfo*, a Boolean, initially true
 - Send maxuid only if newinfo = true
 - newinfo := true iff the max UID received at this round is strictly greater than maxuid
- Algorithm sometimes improves communication cost significantly, but the worst-case bound is the same, diam |E|.
- Correctness Proof:
 - Can prove this similarly to before.
 - Or, we can use another important method for proving correctness of distributed algorithms: Simulation Relations.

Simulation relation

- Relates a new algorithm formally to an original one that has already been proved correct.
- Correctness then carries over from the old algorithm to the new algorithm.
- Often used to show correctness of optimized algorithms.
- Can repeat this in several stages, adding more optimizations.
- "Run the two algorithms side by side and relate them."
- Define a simulation relation between states of the two algorithms:
 - Satisfied by start states.
 - Preserved by every transition.
 - Outputs should be the same from related states.

Simulation relation between the improved and basic algorithms

- Key invariant of the improved algorithm:
 - If $i \in innbrs_i$ and $maxuid_i > maxuid_j$ then $newinfo_i = true$.
 - That is, if *i* has better information than j, then *i* is planning to send it to *j* on the next round.
 - Can prove this by induction on the number of rounds.
- Simulation relation: All state variables of the basic algorithm (all but *newinfo*) have the same values in both algorithms.
- Start condition: By definition.
- Preserved by every transition:
 - Key property: *maxuid*s are always the same in the two algorithms.
 - Consider $i \in innbrs_i$.
 - If $newinfo_i$ = true before the step, then the two algorithms behave the same with respect to (i, j).
 - Otherwise, only the basic algorithm sends a message. However, by the key invariant, this means that $maxuid_i \leq maxuid_j$ before the step, and so the message has no effect in the basic algorithm anyway.

Why all these proofs?

- Distributed algorithms can be very subtle and complicated.
- Easy to make mistakes.
- Careful reasoning about algorithm steps is generally needed.
- It's more necessary here than for sequential algorithms.
- Moreover, we prefer proofs that are systematic, like invariant and simulation relation proofs.
- Structure makes it easier to design (and read) new proofs.
- Makes it possible to keep track of numerous details.
- Proofs lend themselves to machine assistance, using theoremprovers, model-checkers, etc.

Now, other problems besides leader election...

- This week:
 - Breadth-First Search (BFS), B-F spanning trees
 - Shortest-paths spanning treed
 - Minimum Spanning Trees (MSTs)
 - Maximal Independent Sets (MISs)
- Next week (Stephan Holzer):
 - MIS, revisited
 - Graph coloring
 - MST, revisited

Breadth-First Search



• Assume:

- Strongly connected digraph, UIDs.
- No knowledge of size or diameter of the network.
- Distinguished source node (leader) i_0 .
- Required: Breadth-first spanning tree, rooted at source node i₀.
 - Branches are directed paths in the given digraph.
 - Spanning: Includes every node.
 - Breadth-first: Node at distance d from i_0 appears at depth d in tree.
 - Output: Each node (except i_0) sets a *parent* variable to indicate its parent in the tree.





Breadth-first search algorithm

- Mark nodes as they get incorporated into the tree.
- Initially, only i_0 is marked.
- Round 1: *i*₀ sends *search* message to out-nbrs.
- At every round: An unmarked node that receives a search message:
 - Marks itself.
 - Designates one process from which it received *search* as its parent.
 - Sends *search* to out-nbrs at the next round.
- Q: What state variables do we need?
- Q: Why does this yield a BFS tree?






























Breadth-first search algorithm

- Mark nodes as they get incorporated into the tree.
- Initially, only i_0 is marked.
- Round 1: *i*₀ sends *search* message to out-nbrs.
- At every round: An unmarked node that receives a search message:
 - Marks itself.
 - Designates one process from which it received *search* as its parent.
 - Sends *search* to out-nbrs at the next round.
- Yields a BFS tree because all the branches are created synchronously.
- Time complexity: diam + 1
- Message complexity: |E|

Adding child pointers to BFS

- Each *search* message receives a response, *parent* or *not parent*.
- Easy with bidirectional communication.
- Harder with unidirectional communication:
- E.g. could use BFS again to search for parents.
 High message bit complexity.

Termination for BFS

- Suppose i_0 wants to know when the BFS tree is completed.
- Assume each *search* message receives a response, *parent* or *not parent*.
- After a node has received responses to all its outgoing search messages, it knows who its children are, and knows they are all marked.
- The leaves of the tree discover who they are (they receive only *not - parent* responses).
- Convergecast:
 - Starting from the leaves, the nodes fan in *complete* messages to i_0 , along the edges of the BFS tree.
 - A node can send a *complete* message to its parent after:
 - It has received responses to all its outgoing *search* messages (so it knows who its children are), and
 - It has received *complete* messages from all its children.
- When i₀ has received complete messages from all its children, it knows that the BFS tree is completed.

Convergecast



Applications of BFS

- Message broadcast:
 - Can broadcast a message while setting up the BFS tree ("piggyback" the message).
 - Or, first establish a BFS tree, with child pointers, then use it for broadcasting.
 - Can reuse the tree for many broadcasts
 - Each takes time only O(diameter), messages O(n).
- Now assume bidirectional edges (undirected graph).

Applications of BFS

- Global computation:
 - Sum, max, or any kind of data aggregation: Convergecast on BFS tree.
 - Complexity: Time O(diam); Messages O(n)
- Leader election (without knowing diameter)
 - Everyone starts BFS, determines max UID.
 - Complexity: Time O(diam); Messages O(n |E|) (actually, O(diam |E|)).
- Compute diameter:
 - All do BFS.
 - Convergecast to find height of each BFS tree.
 - Convergecast again to find max of all heights.

Shortest Paths

Shortest paths

- Motivation: Establish a structure for efficient communication.
 - Generalizes Breadth-First Search.
 - Now edges have associated costs (weights), w_{ij} for edge (i, j).
- Assume:
 - Strongly connected digraph, root i_0 .
 - Weights (nonnegative reals) on edges.
 - Weights represent some type of communication cost, e.g. latency.
 - UIDs.
 - Nodes know weights of incident edges.
 - Nodes know *n* (use this just for termination).
- Required:
 - Shortest-paths tree, giving shortest path from i_0 to every other node.
 - Shortest path = path with minimum total weight.
 - Each node should output:
 - Its weighted distance from i_0 , and
 - Its parent on a shortest path from i_0 .

Shortest paths



Shortest paths



Shortest paths algorithm

- Bellman-Ford (adapted from sequential Bellman-Ford algorithm)
- Each process maintains:
 - *dist*, shortest distance it knows about so far, from i_0
 - *parent*, its parent in some path with total weight = *dist*
 - round
- Initially:
 - $-i_0$ has dist = 0, all others have $dist = \infty$.
 - Everyone's *parent* = \perp .
- At each round, each process:
 - Sends *dist* to all *outnbrs*
 - Relaxation step:
 - Compute new $dist = min(dist, min_j(dist_j + w_{ji})).$
 - If *dist* decreases then reset *parent* to the corresponding *innbr*.
- Stop after n 1 rounds.
- Then (claim) each process's *dist* contains its distance from i_0 , *parent* contains the parent on a shortest path from i_0 .

Next time

- More distributed algorithms for general synchronous networks:
 - Shortest paths, Bellman-Ford algorithm, continued
 - Minimum spanning tree, Gallager-Humblet-Spira algorithm
 - Maximal independent set, Luby's algorithm
- Readings:
 - Sections 4.3-4.5.
 - [Gallager, Humblet, Spira] (optional)
 - [Luby] (optional)
 - [Metivier, Robson,...] (optional)