### 6.852: Distributed Algorithms Fall, 2015

## Lecture 2

## Today's plan

- Leader election in a synchronous ring:
- Lower bound for comparison-based algorithms.
- Basic computation in general synchronous networks:
- 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: $O\left(n^{2}\right)$
- [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
- Wait quietly until it's your "turn", determined by UID.
- Message complexity: $O(n)$
- Time complexity: $O\left(u_{\min } n\right)$ if $n$ is known, $O\left(n 2^{u_{\min }}\right)$ 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 $2 n$.
- Then in $R$, both $i_{1}$ and $i_{2}$ 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 $i_{1}$ or $i_{2}$.


## 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.


## Comparison-based algorithms

- All decisions are determined only by comparisons of UIDs:
- All processes are identical, except that they have different UIDs in their start states.
- Manipulate UIDs only by copying, sending, receiving, and comparing them $(<,=,>)$.
- Use results of comparisons to decide what to do:
- 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 $\Omega(n \log n)$ messages are sent by the time the leader is elected.
- This holds for any $n$.
- Proof overview:
- For any $n$, define a ring $R_{n}$ of size $n$ in which any leader election algorithm has:
- $\Omega(n)$ "active" rounds (in which messages are sent).
- $\Omega(n / i)$ messages sent in the $i^{t h}$ 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 $2 k+1$ processes within distance $k$ on both sides.
- Tuples $\left(u_{1}, u_{2}, \ldots, u_{k}\right)$ and $\left(v_{1}, v_{2}, \ldots, v_{k}\right)$ 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. (2 798410 11)
- Two process states $s$ and $t$ correspond with respect to $\left(u_{1}, u_{2}, \ldots, u_{k}\right)$ and ( $v_{1}, v_{2}, \ldots, v_{k}$ ) 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 $\leq k$ 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 $k \geq 0$ ).
- 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 $\leq k$ 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 $i, j, k$.
- Fix $i, j, k$, where $i$ and $j$ have order-equivalent $k$-neighborhoods.
- 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 $\leq k$ 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 $\leq k$ 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 $k$ neighborhood.
- 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 $k^{t h}$ active round.
- Proof:
- By definition, some process sends a message in the $k^{t h}$ 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 $k^{\text {th }}$ active round.
- Lemmas 3 and 4 together imply that order-equivalent neighborhoods yield high communication complexity:
- 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 $n /(4 k)$ processes (including $i$ ) with
 order-equivalent $k$-neighborhoods, for $k \leq n / 4$.
- More than $n / 8$ active rounds, by Lemma 3.
- Number of messages $\geq n / 4+n / 8+n / 12+n / 16+$ $\ldots+2$, by Lemma 4 , which is $\Omega(n \log n)$.
- Calculations LTTR.


## Proof idea for arbitrary n

- c-symmetric ring: For every $l$ such that $\sqrt{n}<l<n$, and every sequence of length $l$ in the ring, there are at least $\lfloor c n / l\rfloor$ 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)



## General synchronous networks

- 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 $\in\{l e a d e r$, nonleader\}, exactly one leader.
- We will:
- Show a basic flooding algorithm, sketch a proof using invariants.
- 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.


## Basic flooding algorithm

- 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


## Basic flooding algorithm



## Basic flooding algorithm



## Basic flooding algorithm



## Basic flooding algorithm



## Basic flooding algorithm



## Basic flooding algorithm



## Basic flooding algorithm



## Basic flooding algorithm



## Basic flooding algorithm



## Basic flooding algorithm



## Basic flooding algorithm



## Basic flooding algorithm



## Basic flooding algorithm

- 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 $_{j} \geq U I D_{i}$.
- Proof:
- Induction on $r$.
- Base: $r=0$
- distance $(i, j)=0$ implies $i=j$, and maxuid $_{i}=U D_{i}$.
- Inductive step: Assume for $r-1$, prove for $r$.
- Assume distance $(i, j) \leq r$.
- Then there is a node $k \in$ innbrs $_{j}$ with distance $(i, k) \leq r-1$.
- By inductive hypotheses, after round $r-1$, maxuid $_{k} \geq U I D_{i}$.
- Since $k$ sends its maxuid to $j$ at round $r$, maxuid $_{j} \geq U I D_{i}$ 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



## Improved algorithm



## Improved algorithm



## Improved algorithm



## Improved algorithm



## Improved algorithm



## Improved algorithm



## Improved algorithm



## Improved algorithm



## Improved algorithm



## Improved algorithm



## Improved algorithm



## Improved algorithm

- 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 $_{j}$ 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: maxuids are always the same in the two algorithms.
- Consider $i \in$ innbrs $_{j}$.
- If newinf $o_{i}=$ 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



## 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 $i_{0}$.
- 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



## Breadth-first search



## 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



Round 1 (start)

## Breadth-first search



Round 1 (msgs)

## Breadth-first search



Round 1 (trans)

## Breadth-first search



Round 2 (start)

## Breadth-first search



Round 2 (msgs)

## Breadth-first search



## Breadth-first search



Round 3 (start)

## Breadth-first search



Round 3 (msgs)

## Breadth-first search



## Breadth-first search



Round 4 (start)

## Breadth-first search



## Breadth-first search



## Breadth-first search



Round 5 (start)

## Breadth-first search



## Breadth-first search



## 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 $i_{0}$ 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, $O(\operatorname{diam}|E|))$.
- 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), $w_{i j}$ 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 $=\min \left(\right.$ dist min $_{j}\left(\right.$ dist $\left.\left._{j}+w_{j i}\right)\right)$.
- 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)

