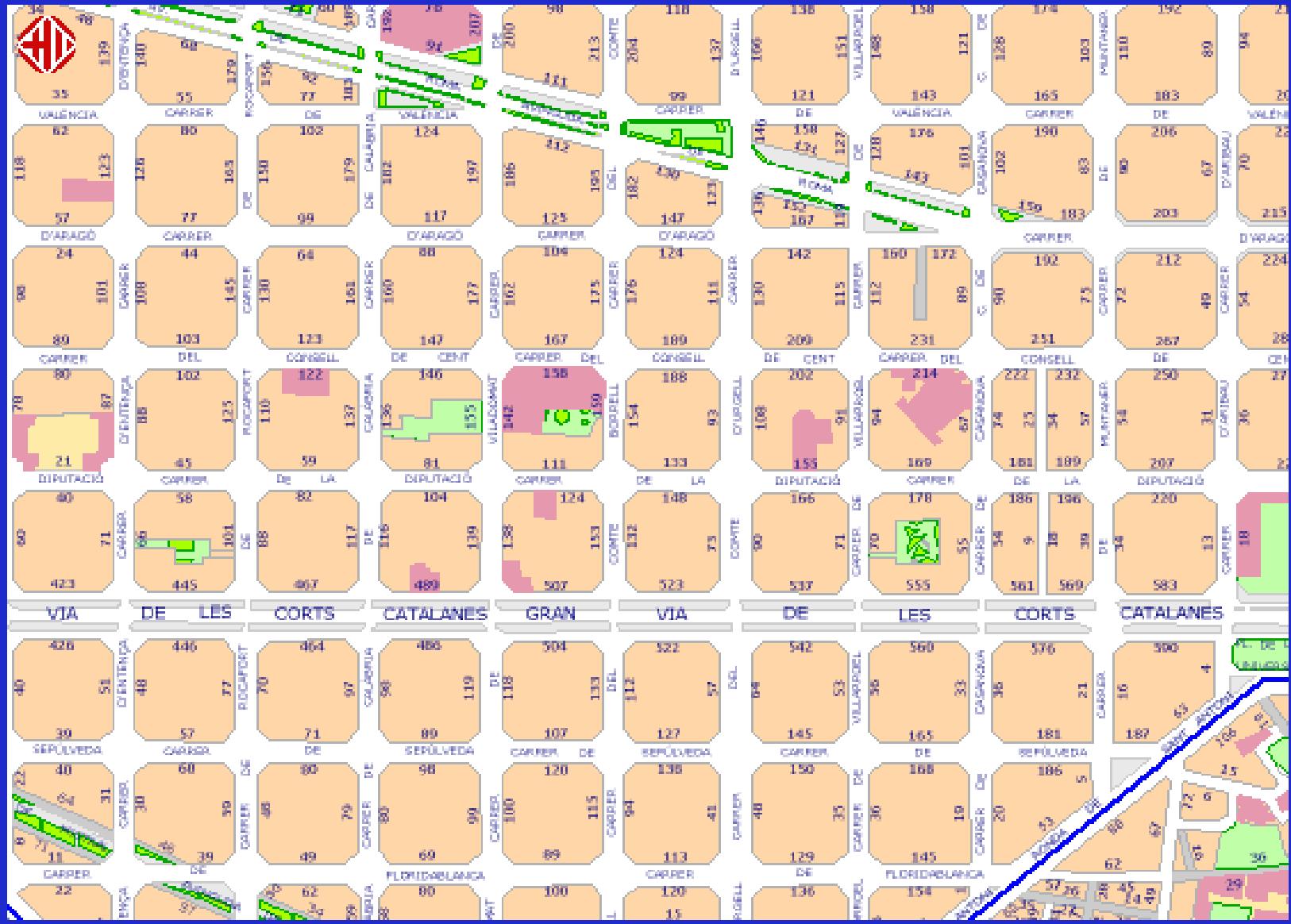
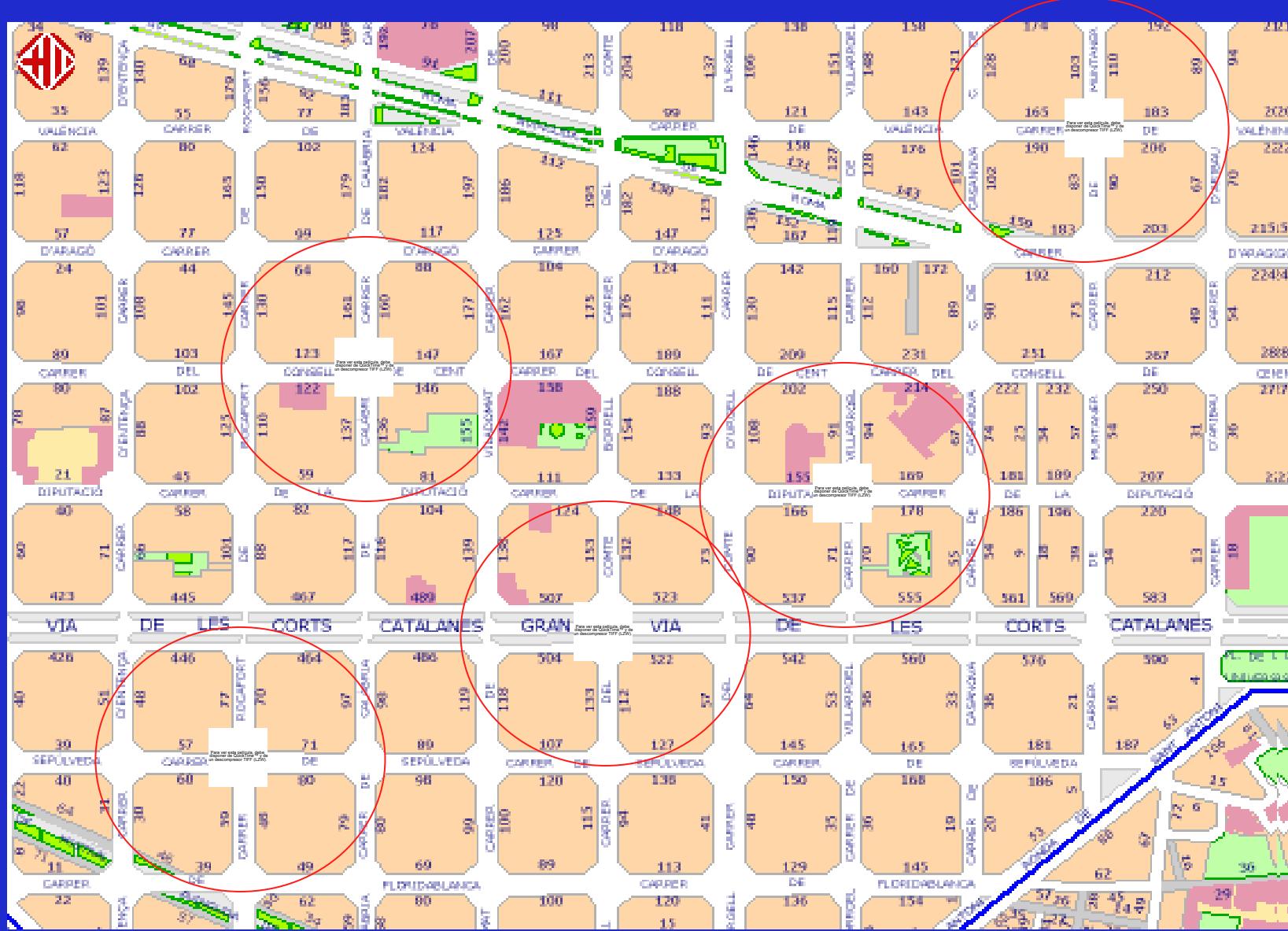


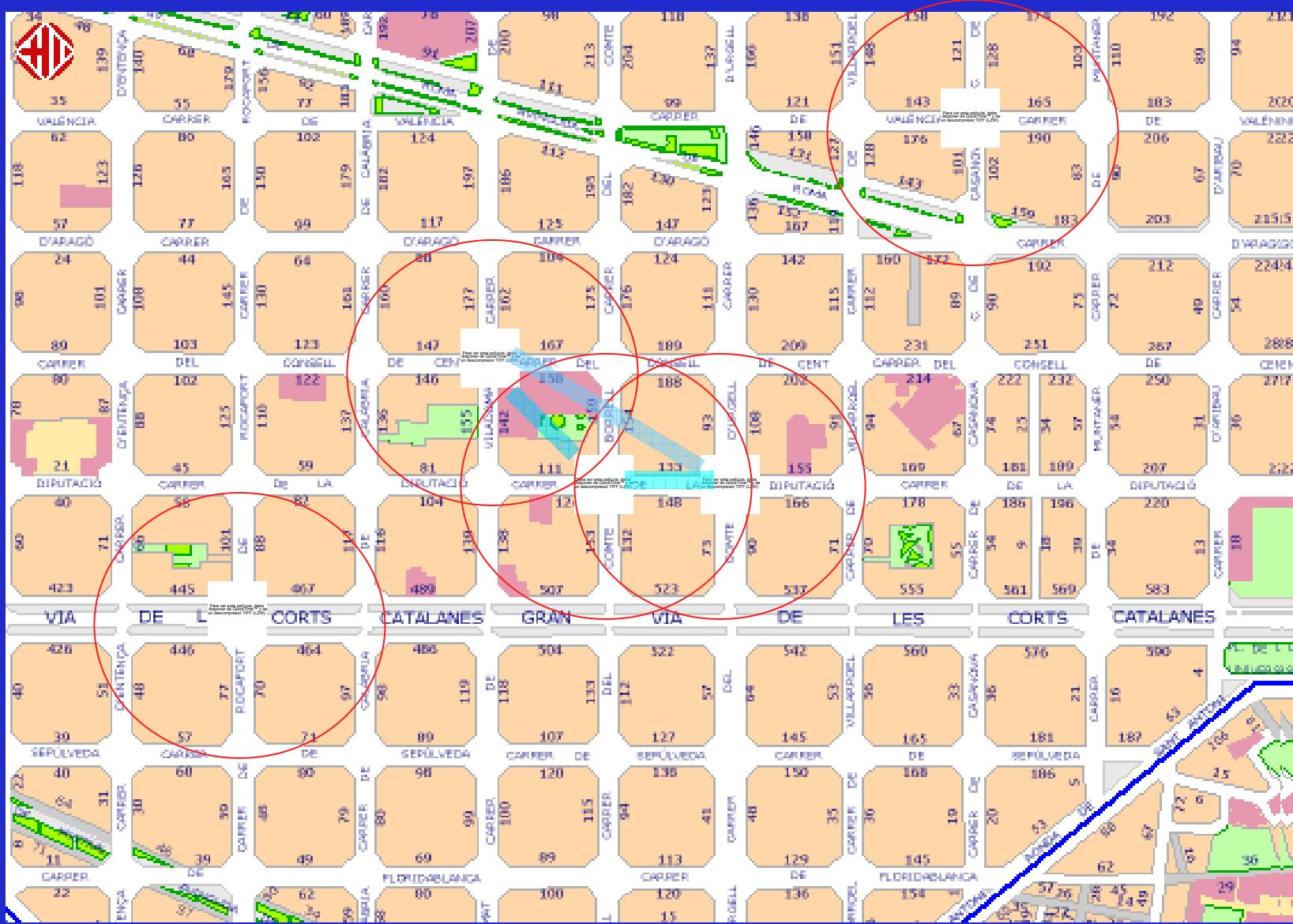
# The walkers problem

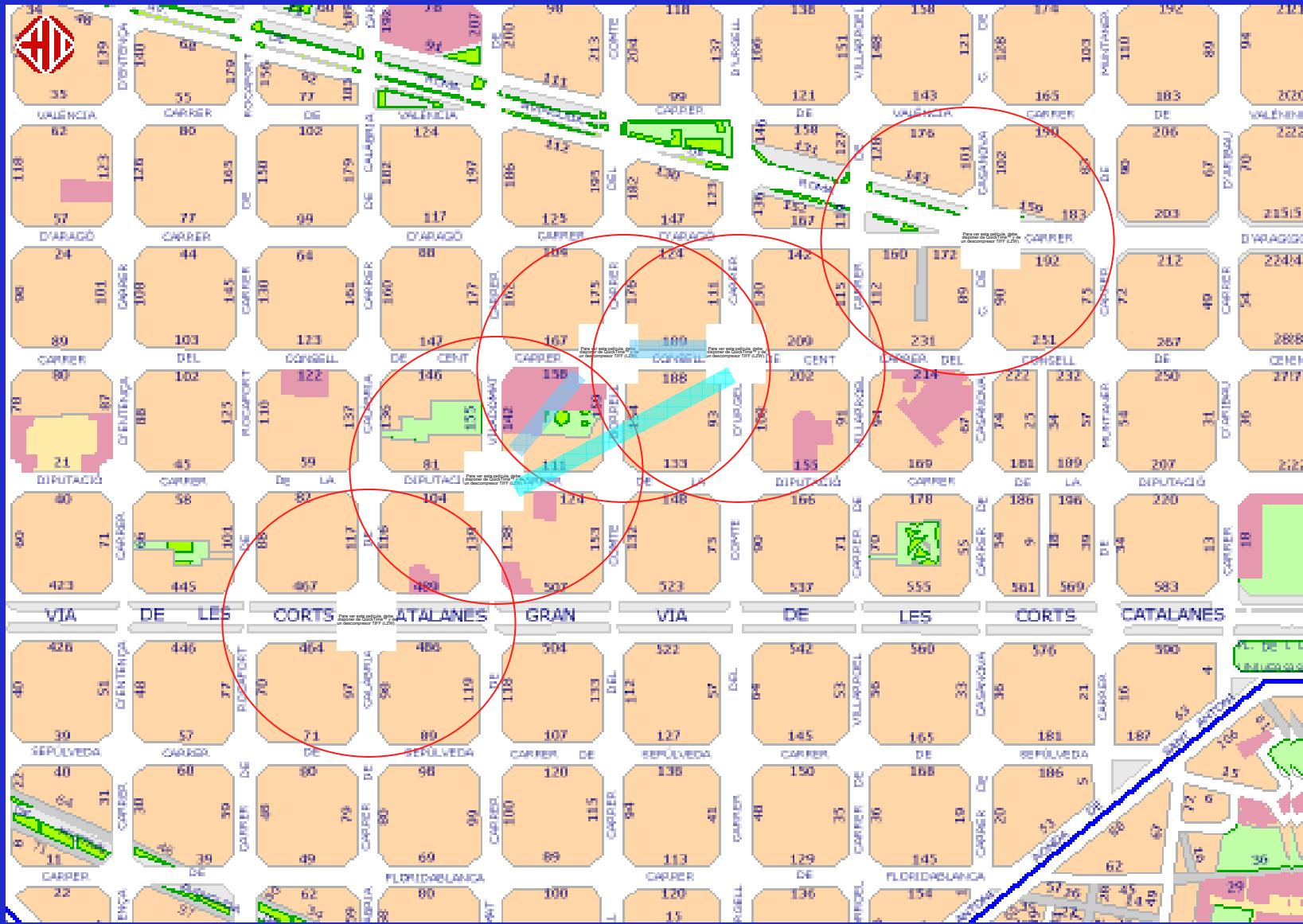
J.D., X.Perez, M.Serna, N.Wormald

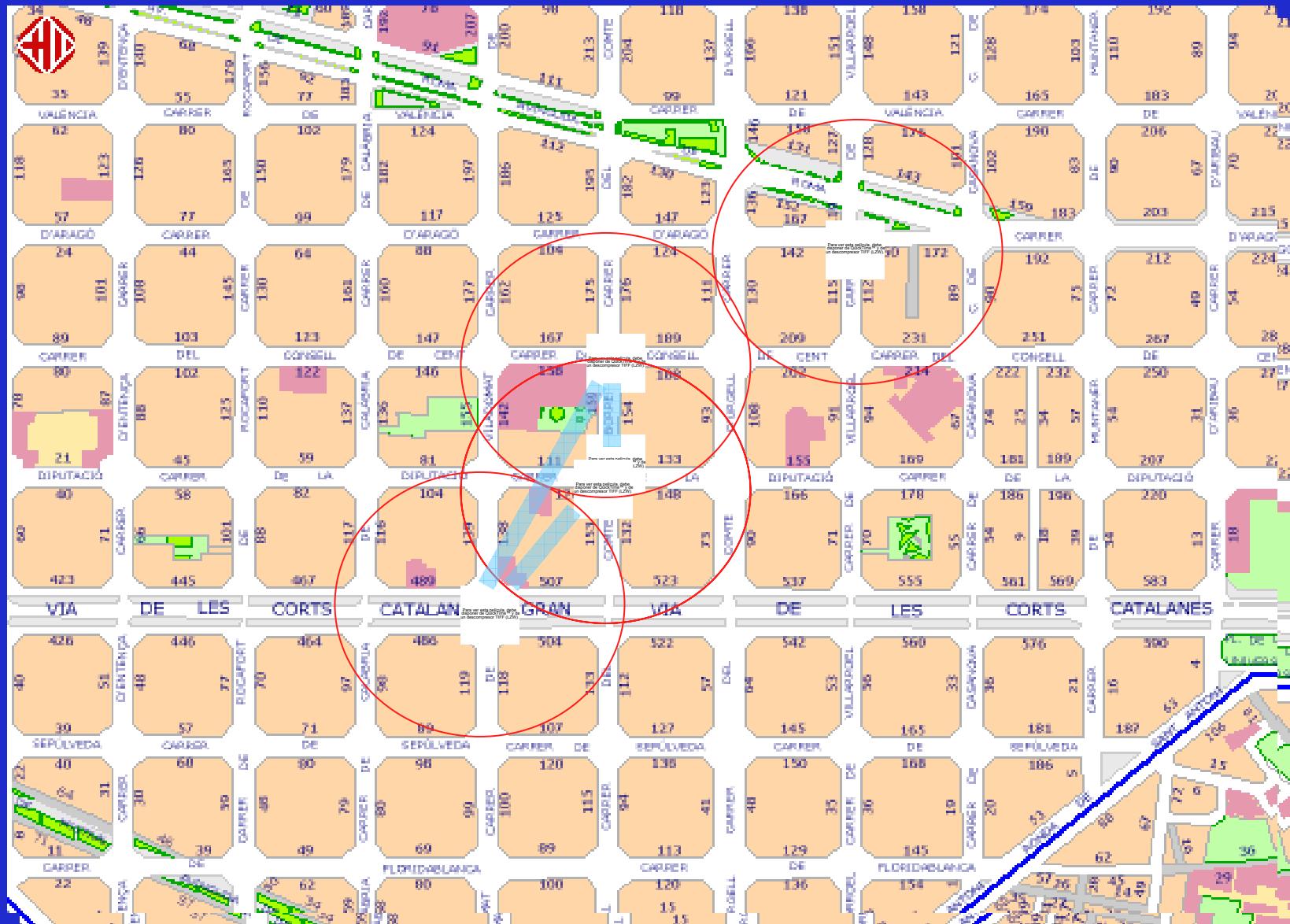
Partially supported by the EC 6th FP 001907: DELIS











# GOAL

STUDY THE CONNECTIVITY OF THE AD-HOC NETWORK STABILISHED BETWEEN THE AGENTS, AS THESE MOVE FOLLOWING THE EDGES OF A GRAPH:

- Cycle
- Grid
- Hypercube
- Random Geometric graph

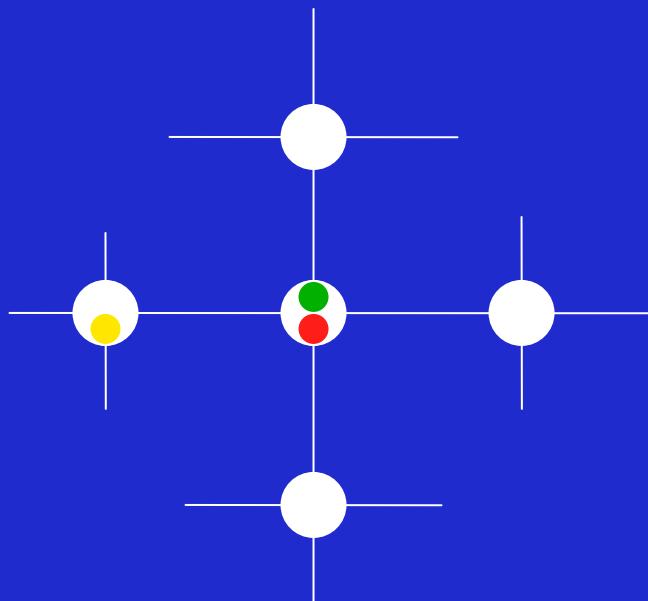
# GOAL

STUDY THE INTERACTIONS OF  
SIMULTANEOUS RANDOM WALKS ON  
DIFFERENT TOPOLOGIES.

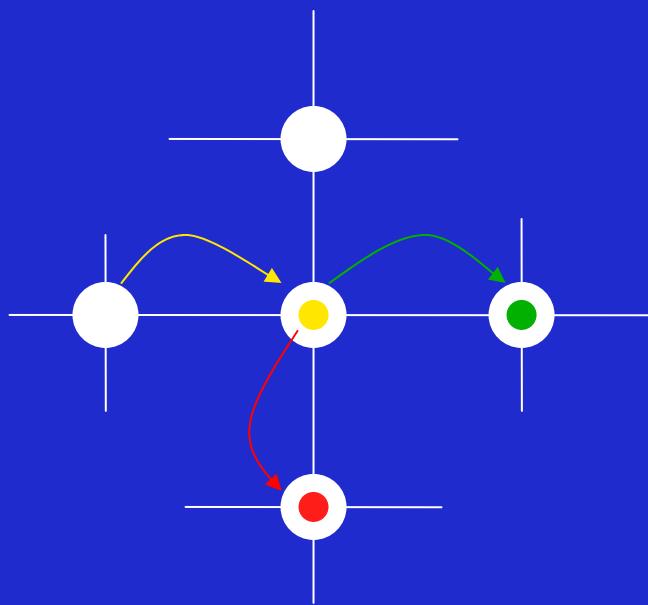
# Walkers in the toroidal grid

- Given a set  $W$  ( $|W|=w$ ) of walkers (agents, robots,...) which at each step, they can move N/S/E/W on the edges of a toroidal grid  $T_N$ , with  $N=n^2$ , the walkers have RF communication within a distance  $d$  (Manhattan, euclidian, etc.), we wish to study the evolution of the connectivity graph  $G_t[W]$ , as the walkers move.

- At step  $t=0$ , the  $w$  walkers are sprinkled u.a.r. on  $T_N$ .  $f: W \rightarrow V(T_N)$  (static case)
- At each step  $t$ , every walker is forced to move

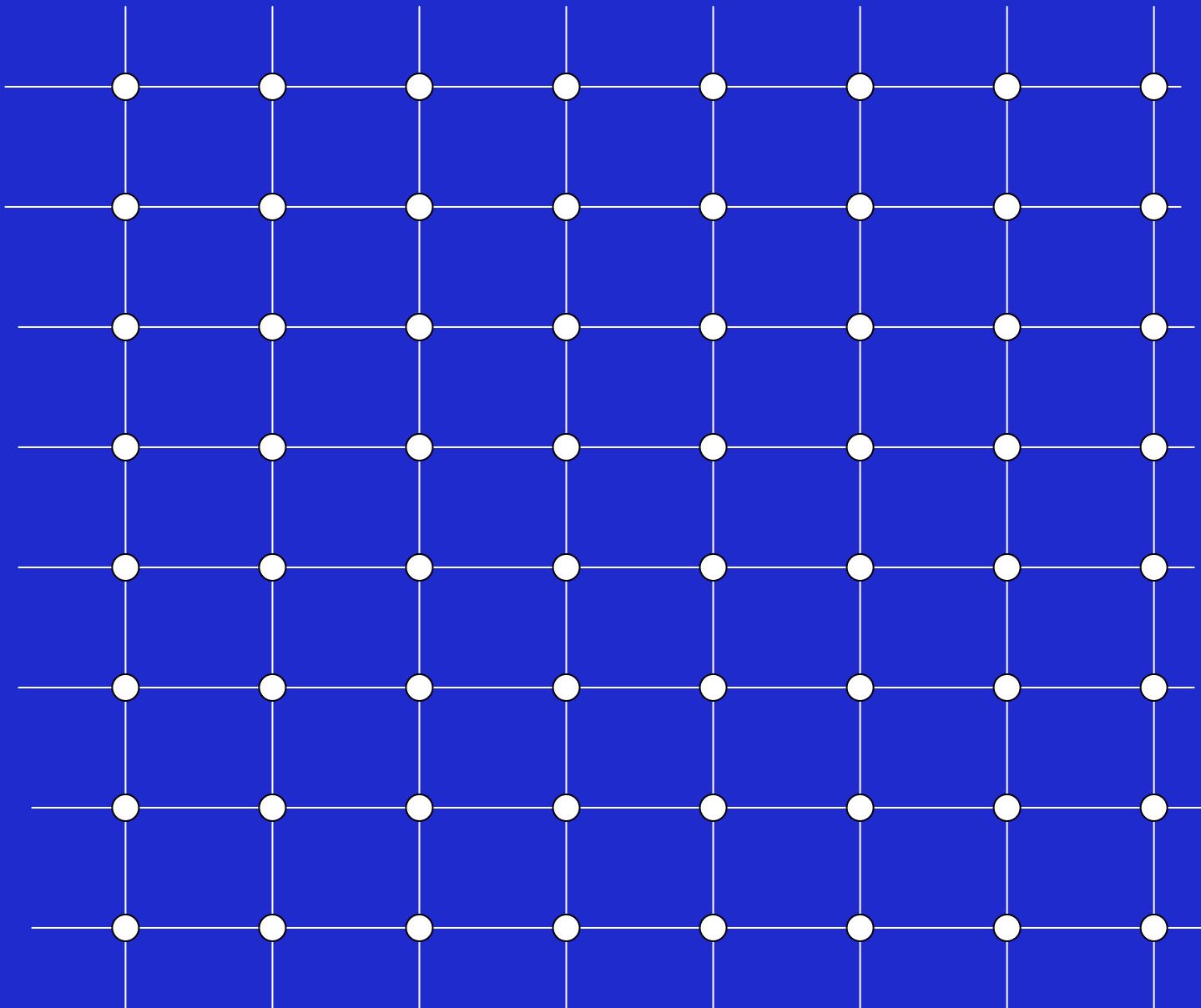


- At step  $t+1$ , every walker is forced to move



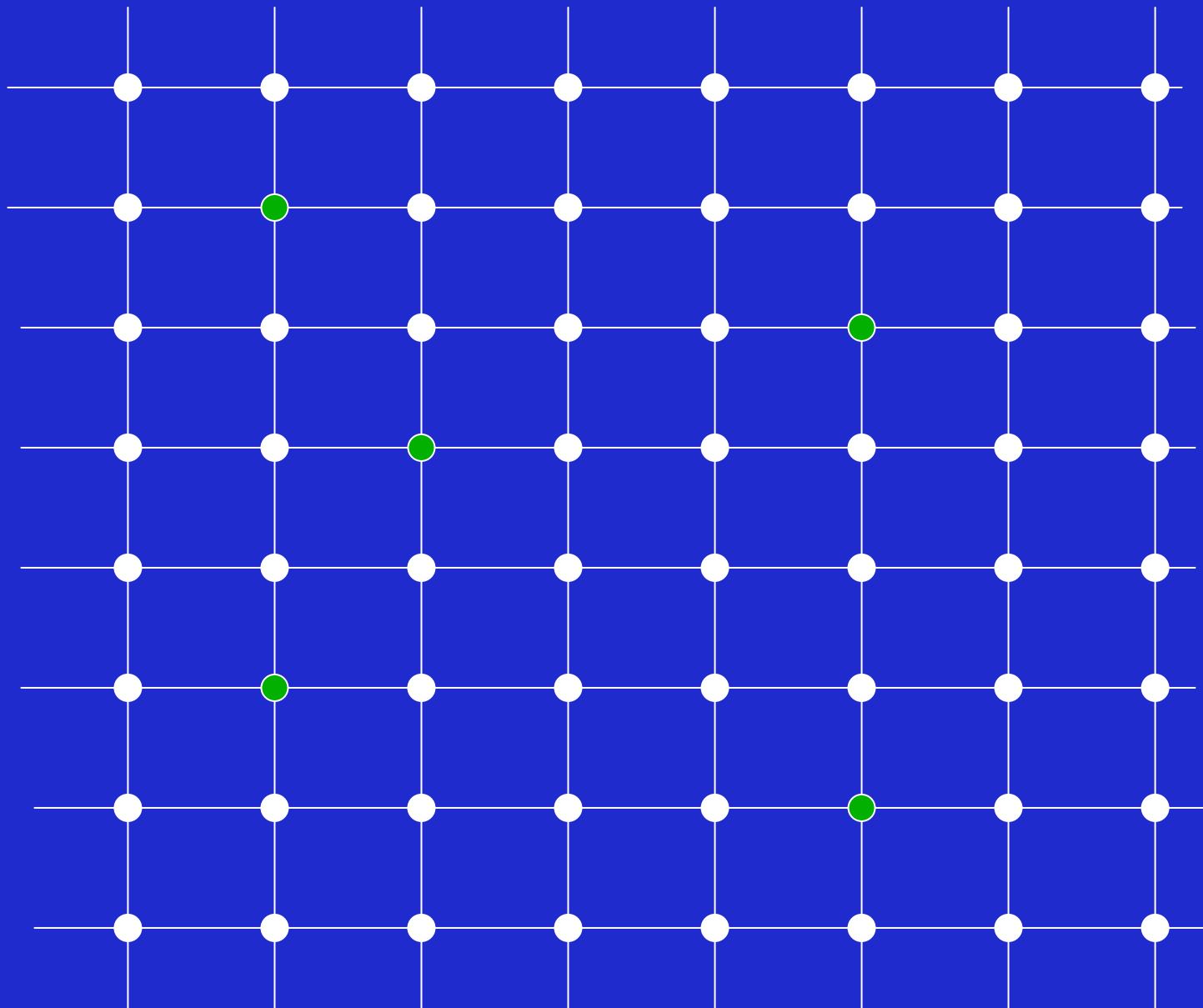
# Toy example

- At  $t=0$ , sprinkle 5 walkers in a  $nxn$  grid, with a max communication distance  $d=3$  (in the  $l^2$  norm)
- Look evolution of  $G_t[W]$  up to  $t=4$ .

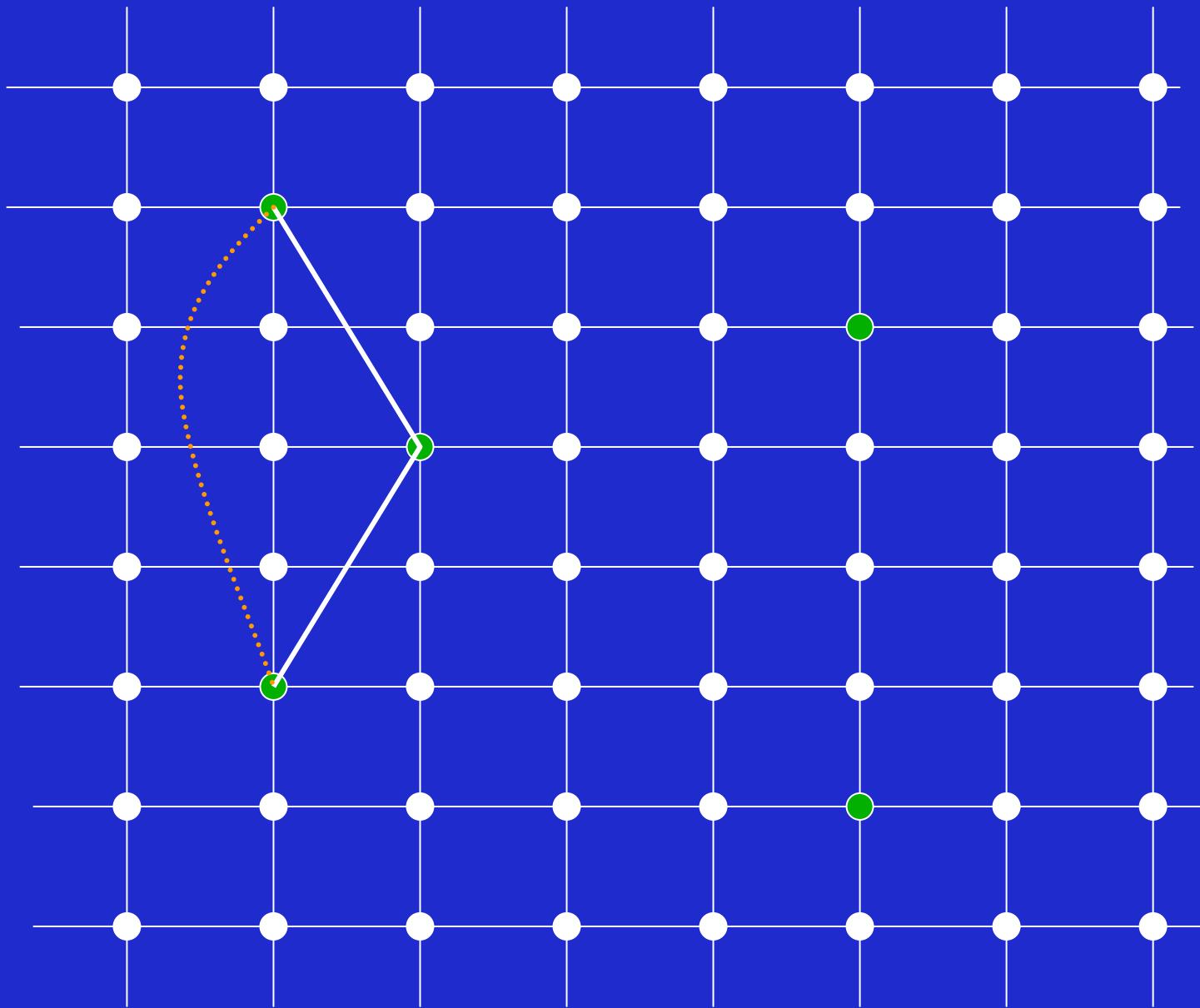


$t=0$

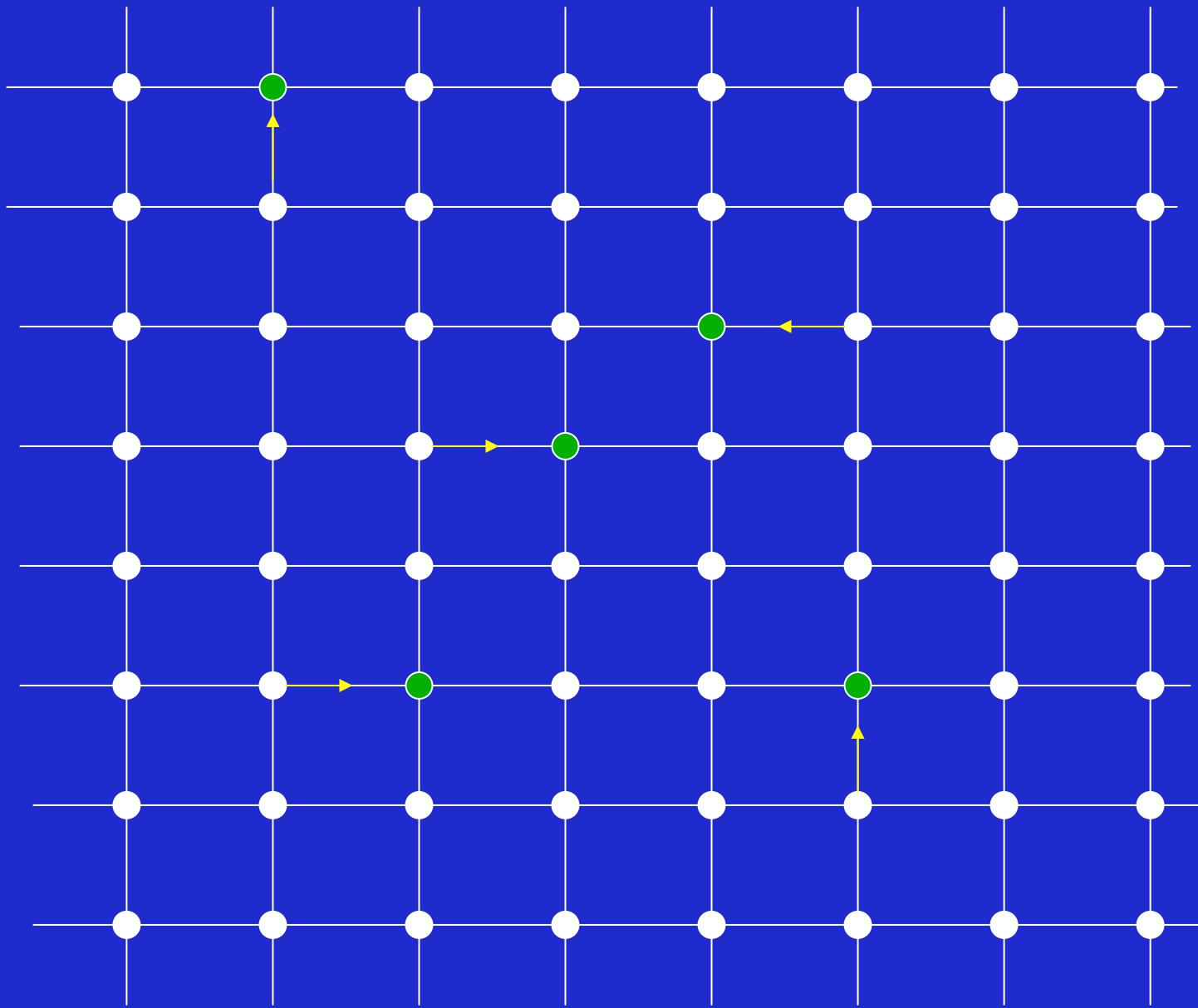
$f$



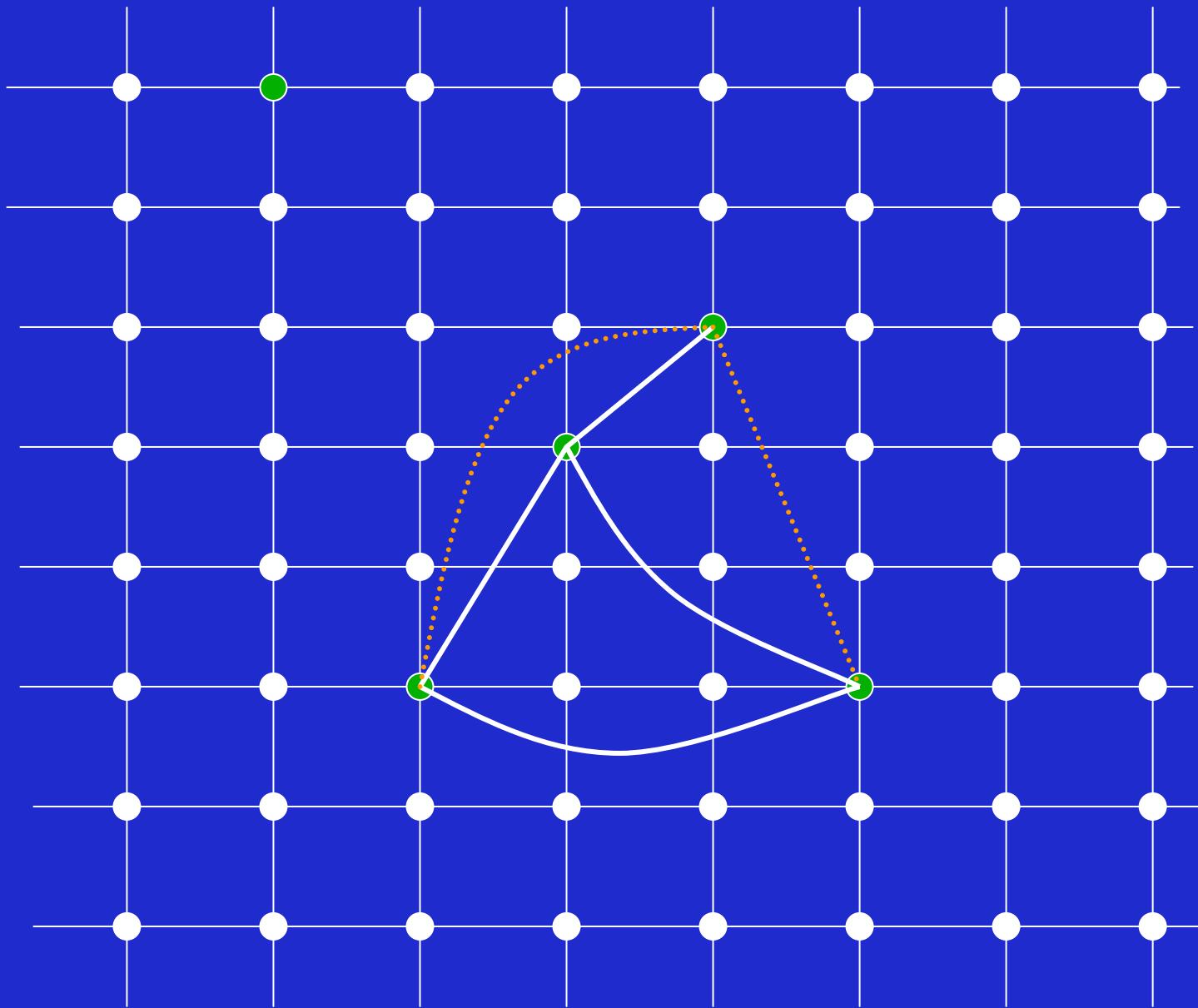
$t=0$



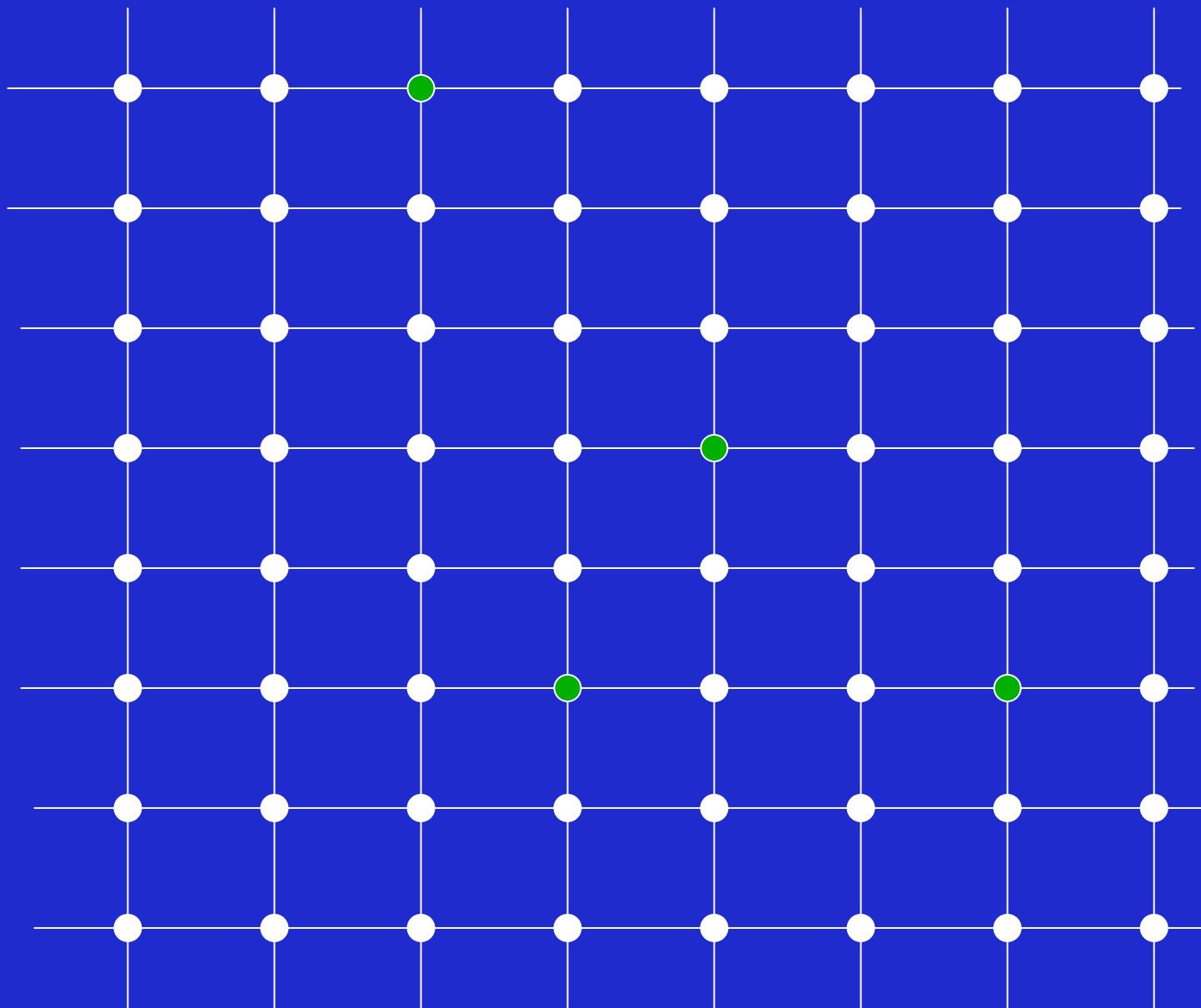
$t=1$



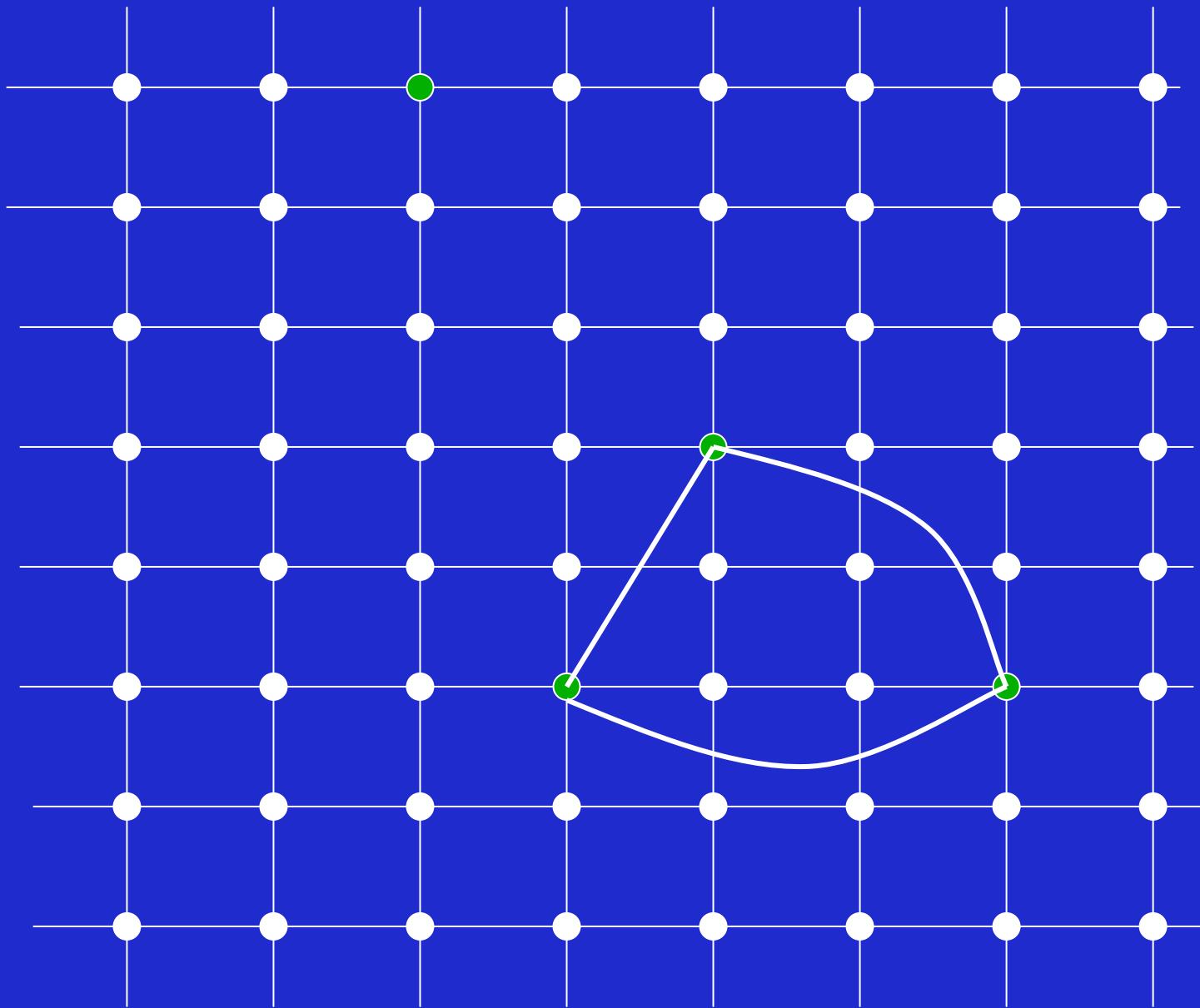
$t=1$



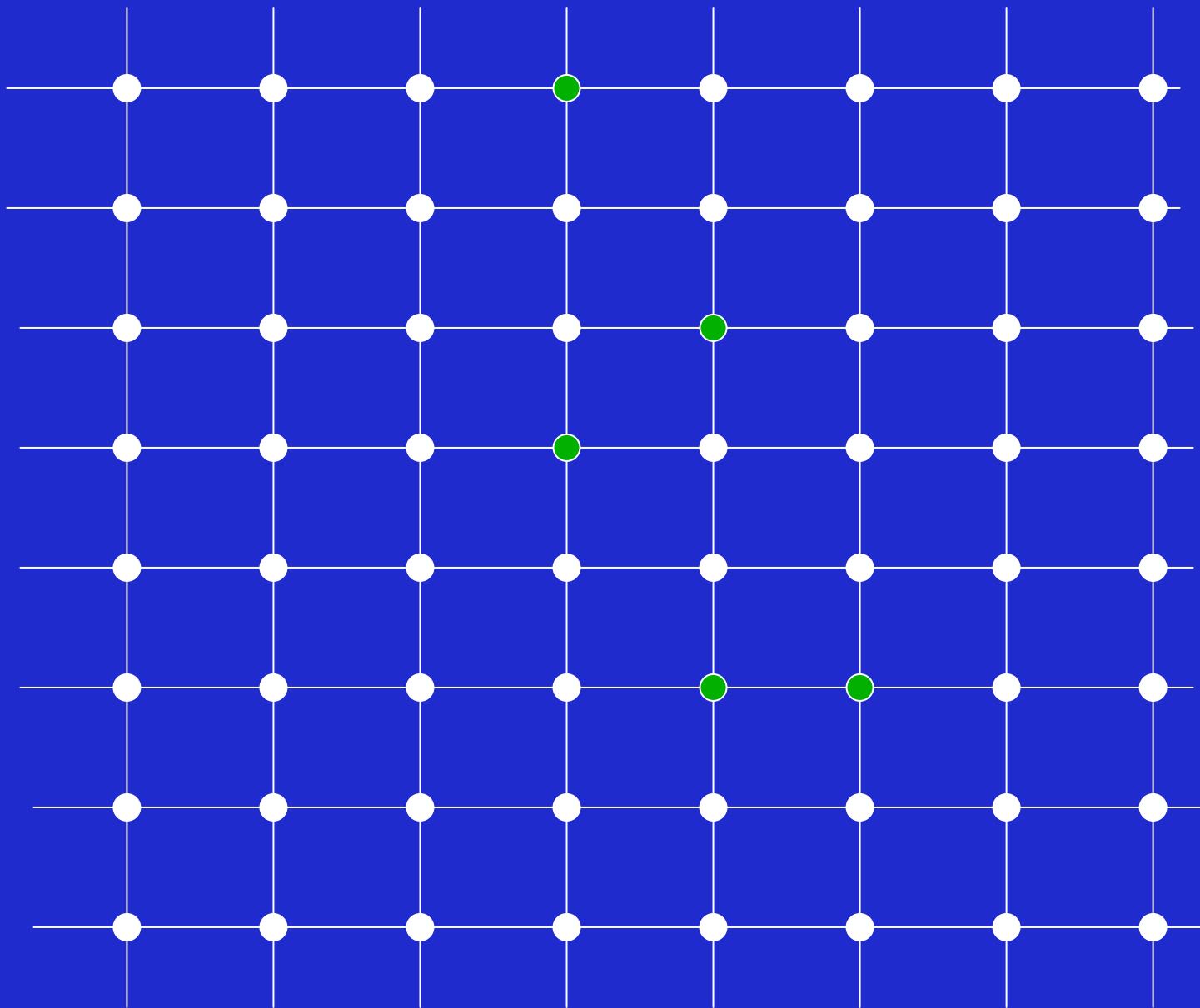
$t=2$



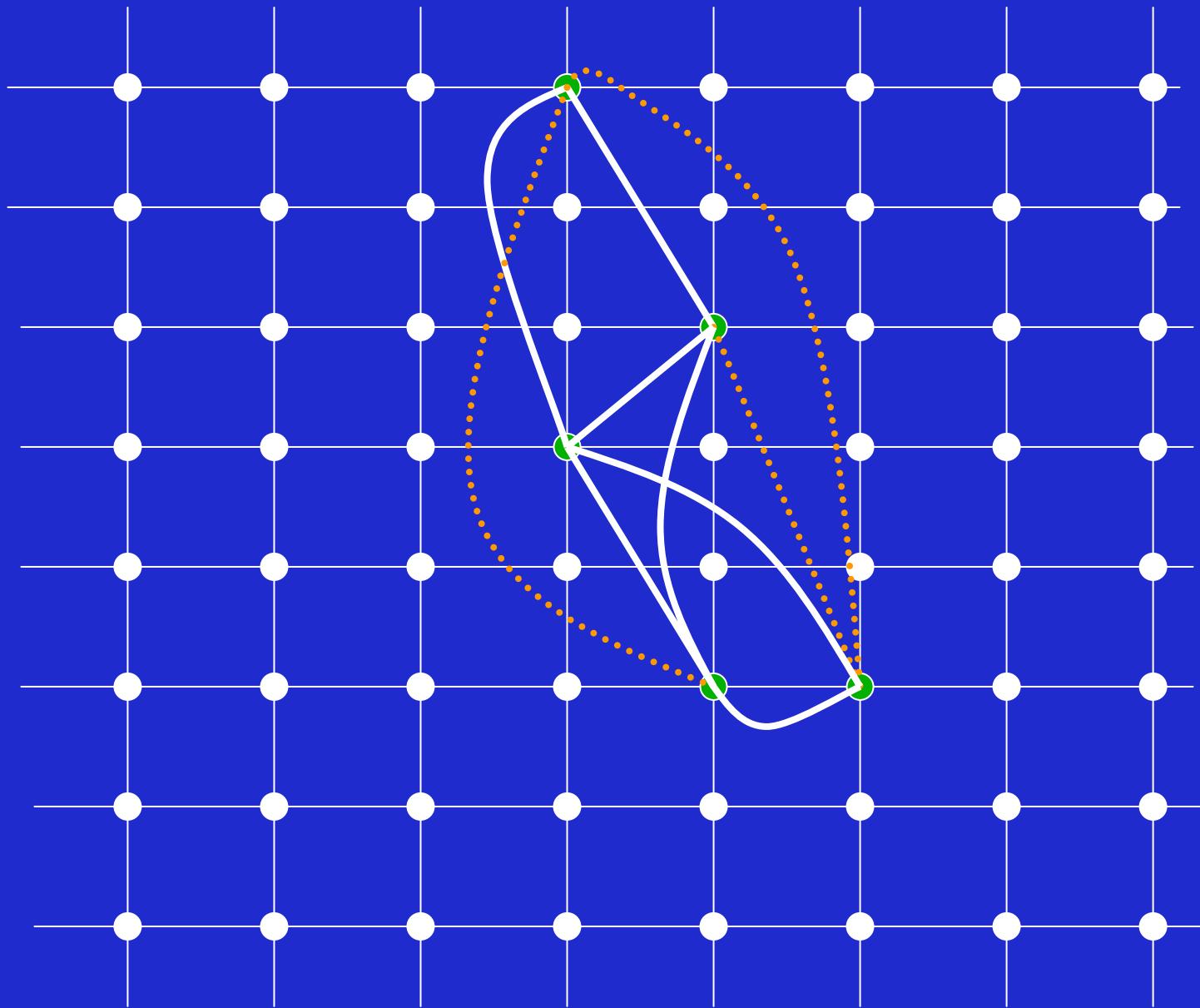
$t=2$



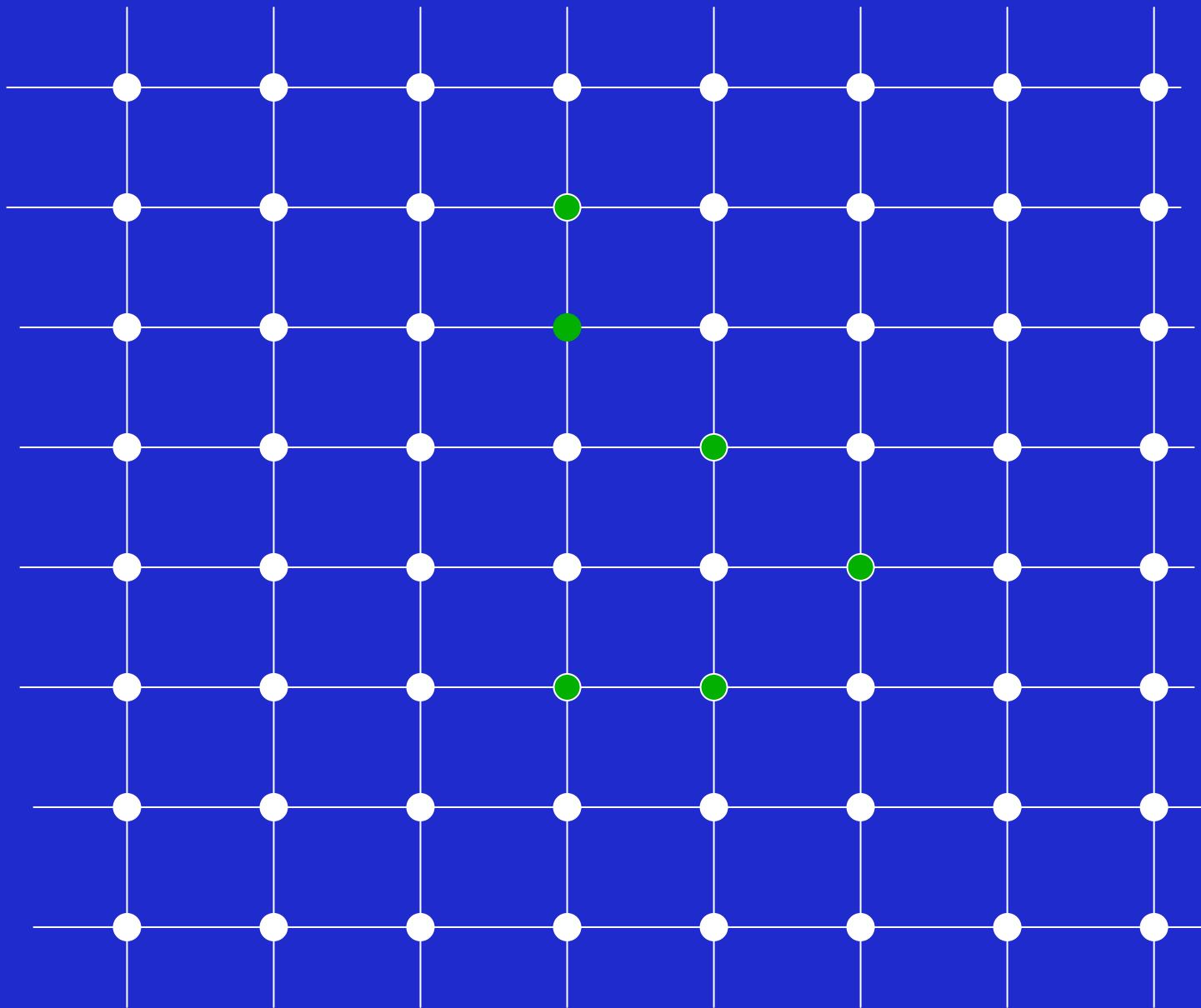
$t=3$



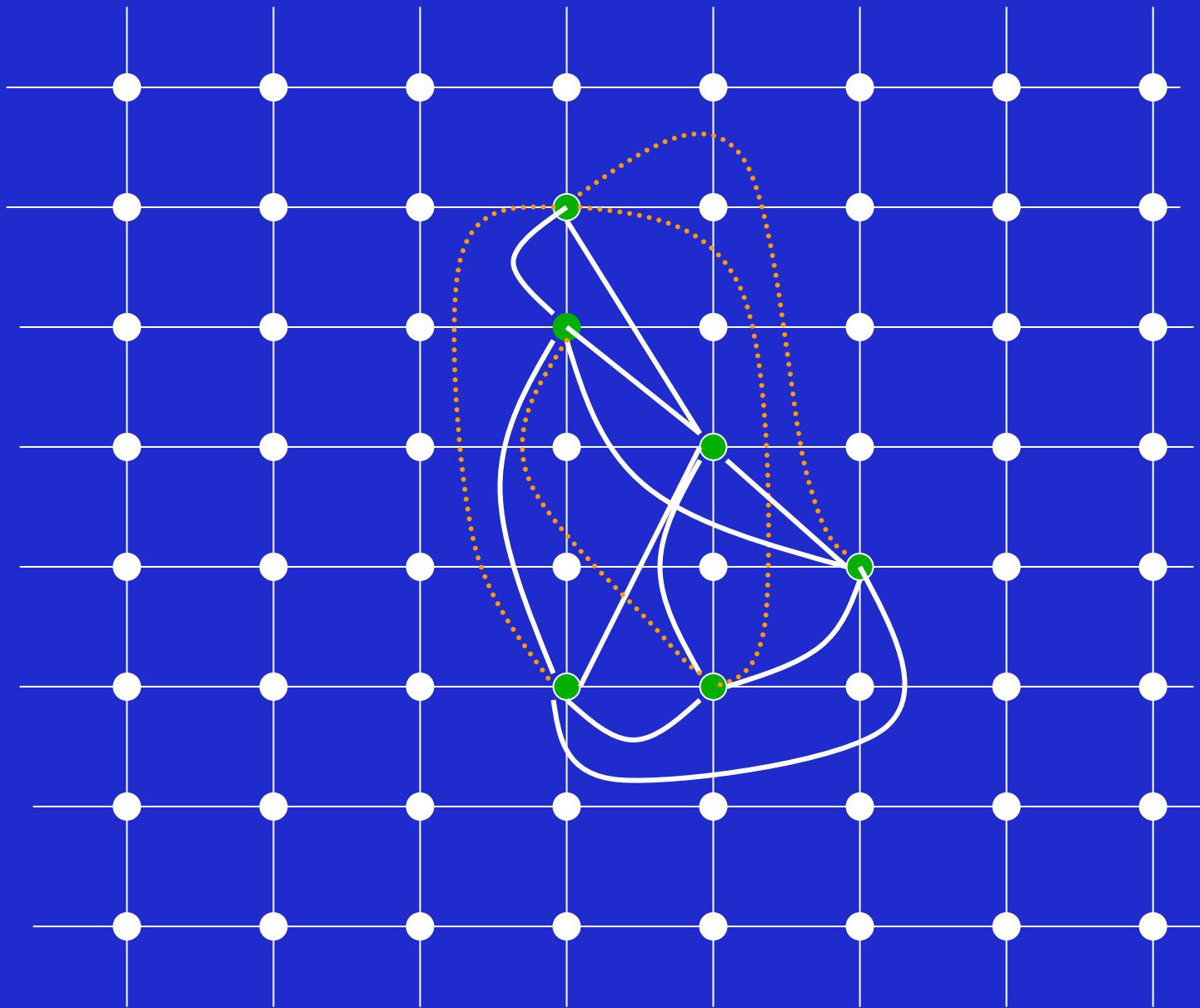
$t=3$



$t=4$



$t=4$

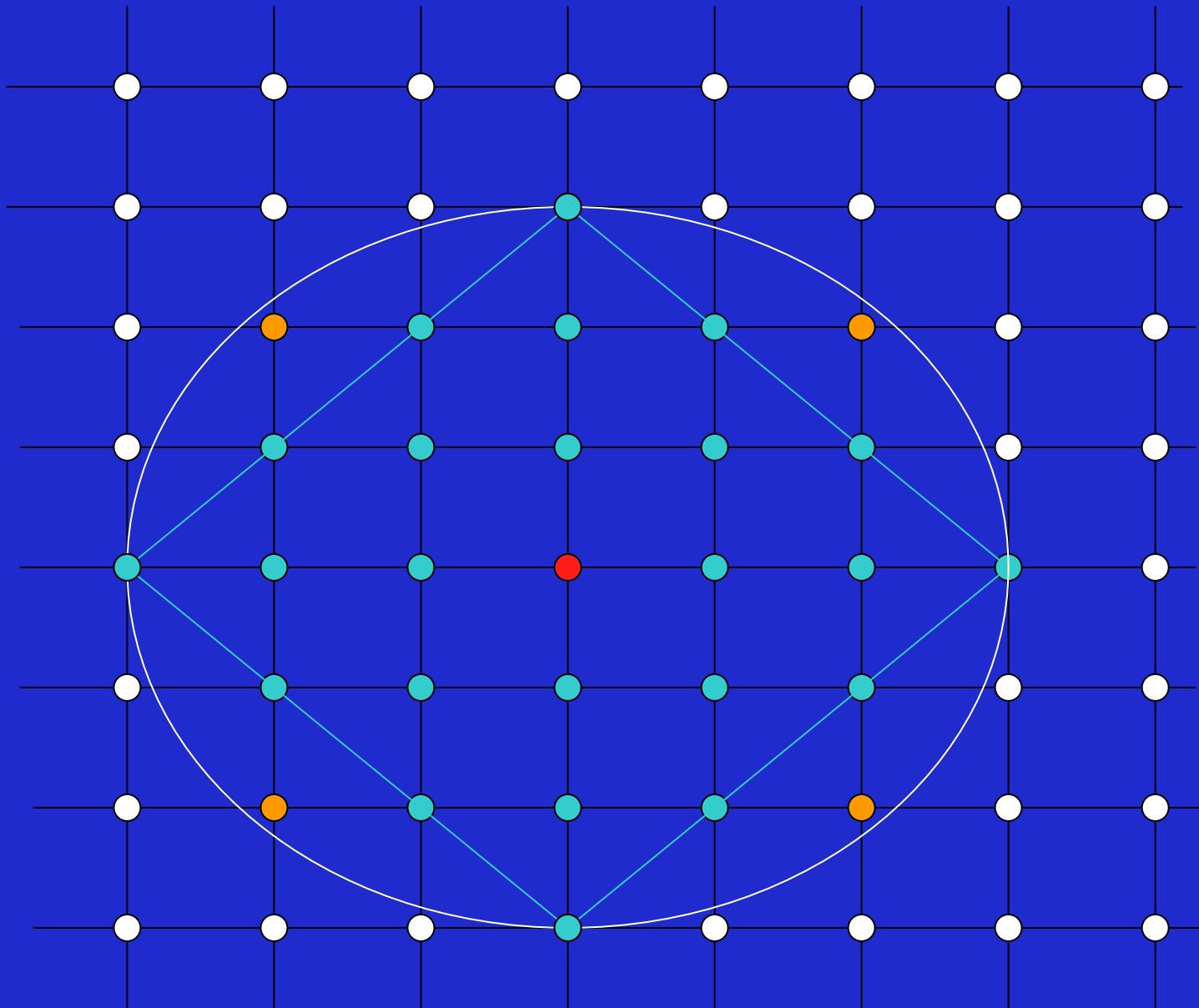


# Static case

# Some parameters

- $K = \#$  connected components in  $G_f[W]$   
 $\rho = w/N$  (expected walkers per node)
- $h =$  minimum number vertices around a simple component.
- Simple component: isolated vertex in  $G_f[W]$

$h$  for  $l^1$  and  $l^2$  distances (for  $d=3$ )



# Some values for $h$

$$l^1 \quad h=2d(d+1)$$

$$l^2 \quad h \sim \pi d^2 \text{ for large } d$$

$$l^\infty \quad h=4d(d+1)$$

# Observation

- If  $d \geq 2n$   $\rightarrow G_f[W]$  is connected
- If  $d^2 = \Omega(N/\sqrt{w})$   $\rightarrow G_f[W]$  connected  
a.a.s.  $\rightarrow$
- Interesting case of study:  $d^2 = o(N/\sqrt{w})$   
 $d = o(n)$

# Random variables

- $X$  = number simple components
- $K$  = number connected components

Let  $\mu = N(1-e^{-\rho}) e^{-h\rho}$ . Then

$$\mu \sim w e^{-h\rho} \quad \text{if } \rho = w/N \rightarrow 0,$$

$$\mu \sim N(1-e^{-\rho}) e^{-h\rho} \quad \text{if } \rho = w/N \rightarrow c,$$

$$\mu \sim N e^{-h\rho} \quad \text{if } \rho = w/N \rightarrow \infty.$$

# Shape distribution of $X$

**Theorem** The expected number of simple Components satisfy  $E[X] = N(1-e^{-\rho})(1-h/N)^w$

Moreover

- If  $\mu \rightarrow 0$  then  $E[X] \rightarrow 0$ , there are no simple components a.a.s.
- If  $\mu \rightarrow \infty$  there are simple components a.a.s.
- If  $\mu = \Theta(1)$  then  $X$  is Poisson with mean  $\mu$

Corollary. The probability of not having simple Components is

$$\Pr[X=0] = e^{-\mu} + o(1).$$

## Sketch of proof

Compute the  $K$ -th moment:

$$\mu_k = E[[X]_k] = \sum Pr[S_{v1}=1 \wedge \dots \wedge S_{vk}=1]$$

where  $S_{vi}=1$  if  $v_i$  is the center of a simple component, otherwise  $S_{vi}=0$ , and the sum is over all  $k$ -tuples of vertices which occupy different walkers.

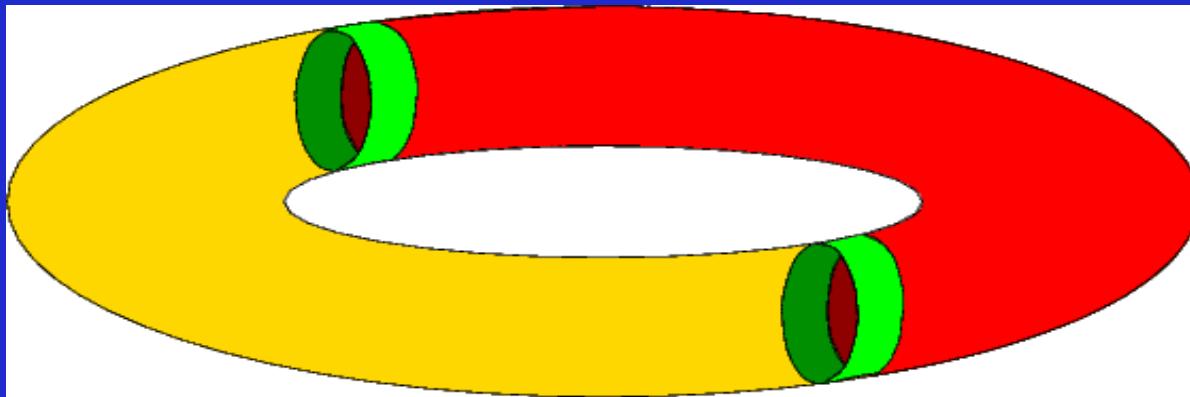
Use inclusion-exclusion

..

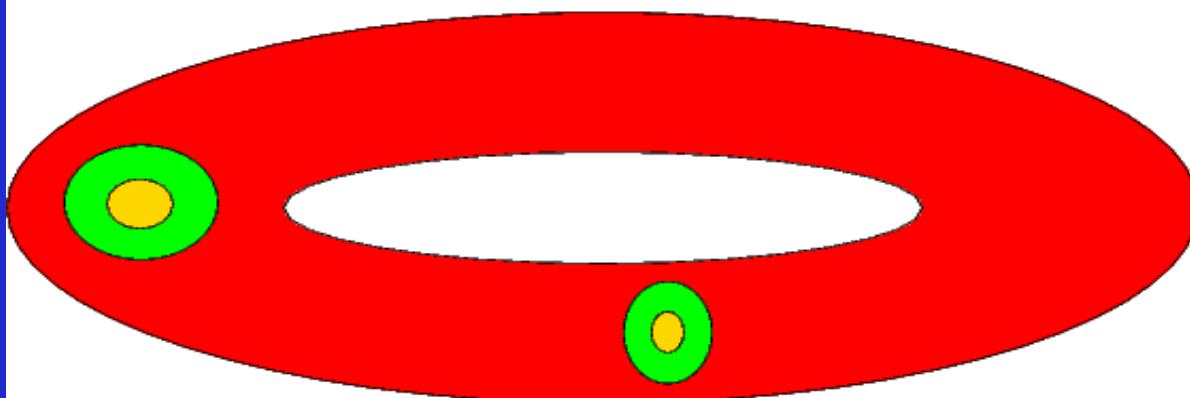
- A r-component a non-simple component which can be embedded in a  $i'j$  grid ( $i,j < n$ )
- A nr-component a non-simple component which is not r-component

# nr-components

Type 2

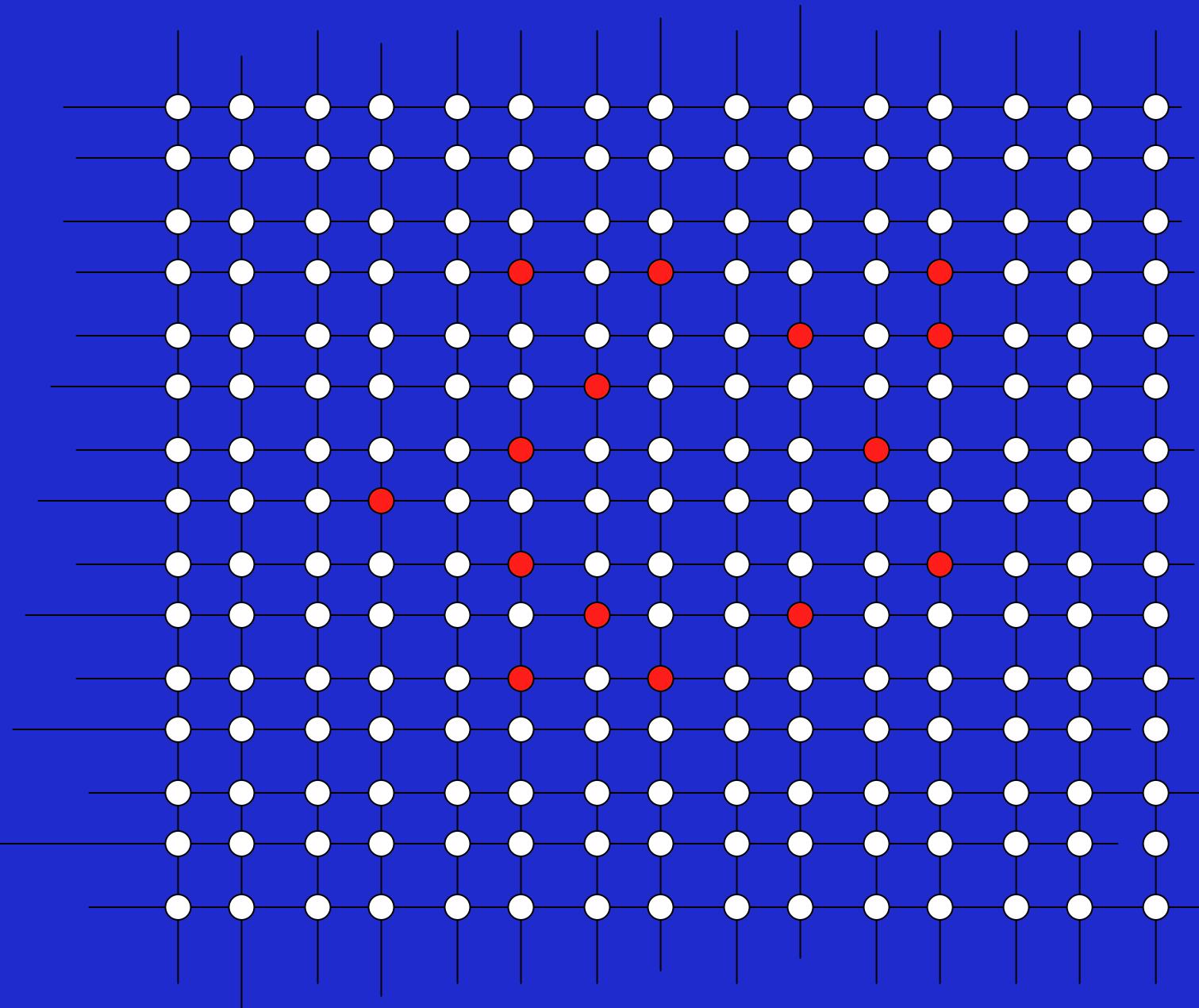


Type 1

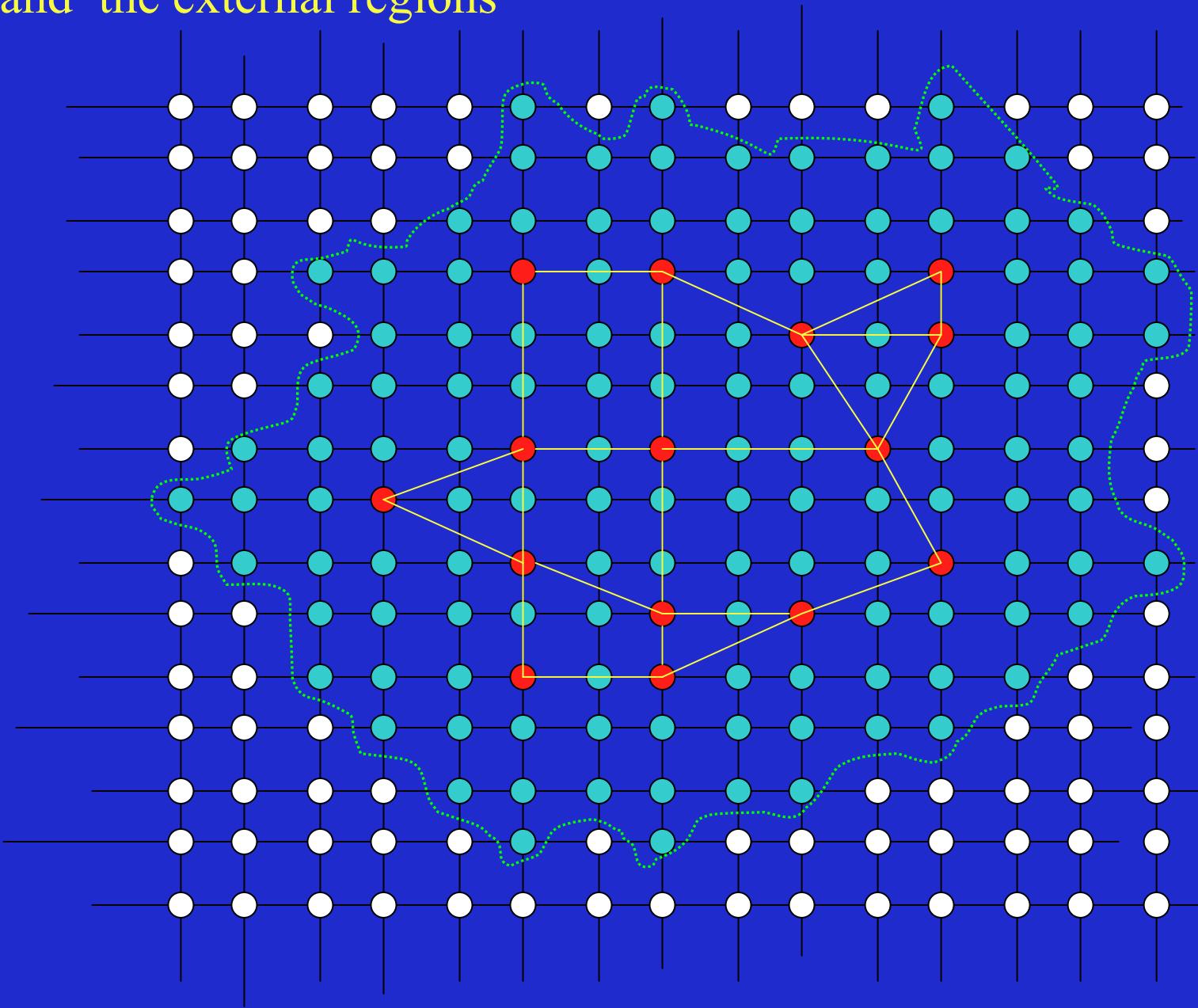


- $X = \#$  simple components
- $Y = \#$  r-components
- $Z_1 = \#$  nr-components which can not coexists with other nr-components
- $Z_2 = \#$  non type 1 nr-components

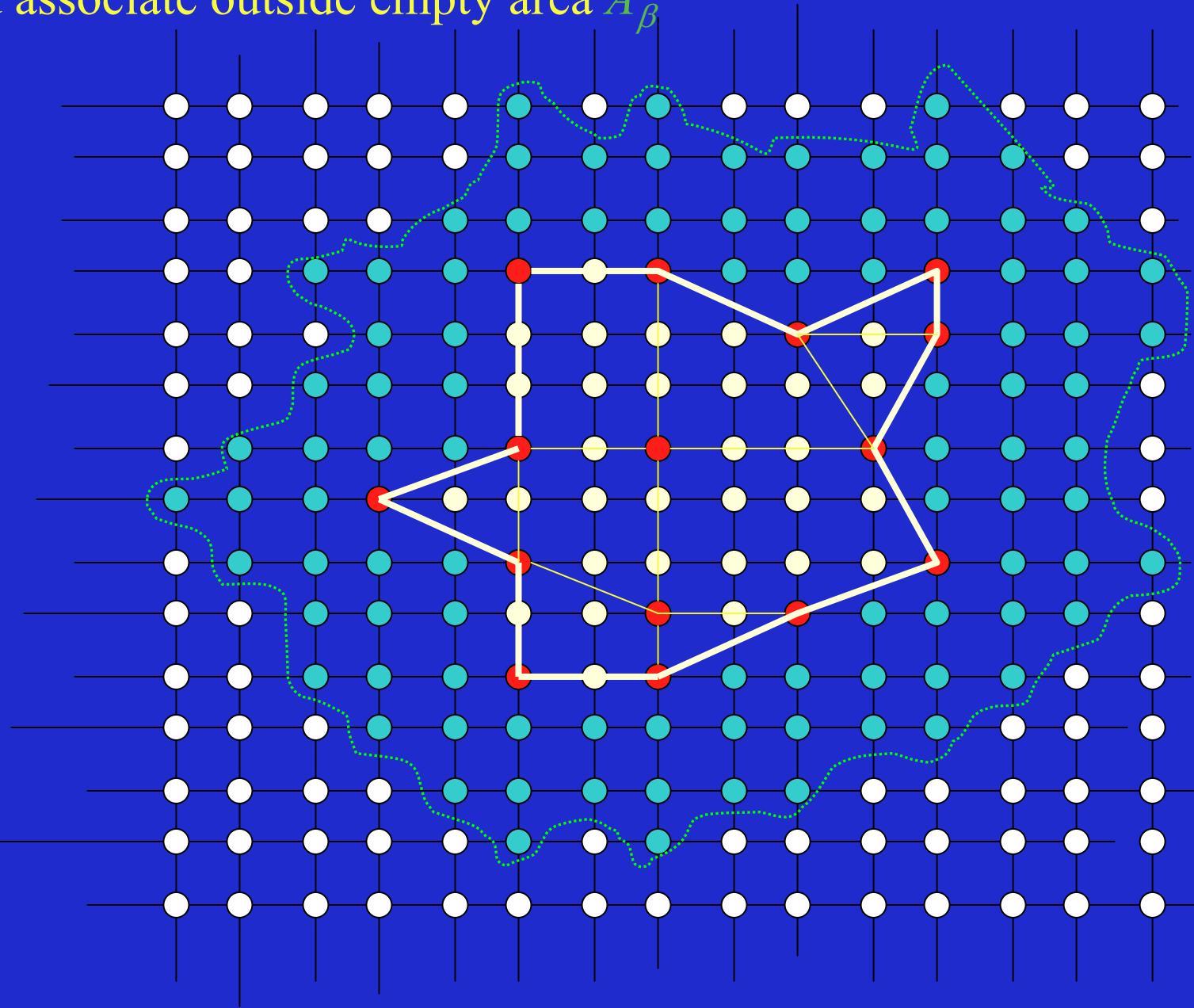
$$K = X + Y + Z_1 + Z_2$$



Connected component  $C$  with the edges of  $C$ , the associated empty area  $A_C$  and the external regions



Connected component  $C$ , maximal boundary walk  $\beta$   
and associate outside empty area  $A_\beta$



# Geometric Lemma

Let  $C$  be a component in  $T_N$  with  $\beta$  a max. boundary walk of length  $l$ . Then

$$|A_\beta| > dl/10^{10}$$

If  $C$  is rectangular, then  $|A_\beta| > h + dl/10^{10}$

Simple components are predominant a.a.s. in  $T_N$

## Lemma

If  $h\rho=hw/N\rightarrow\infty$ , then

- $E[Y]=o(E[X])$
- $E[Z_2]=o(E[X])$

# Connectivity of $G_f[W]$

## Theorem

For  $\mu \rightarrow \Theta(1)$ , a.s.  $G_f[W]$  consists of simple components and a giant connected component

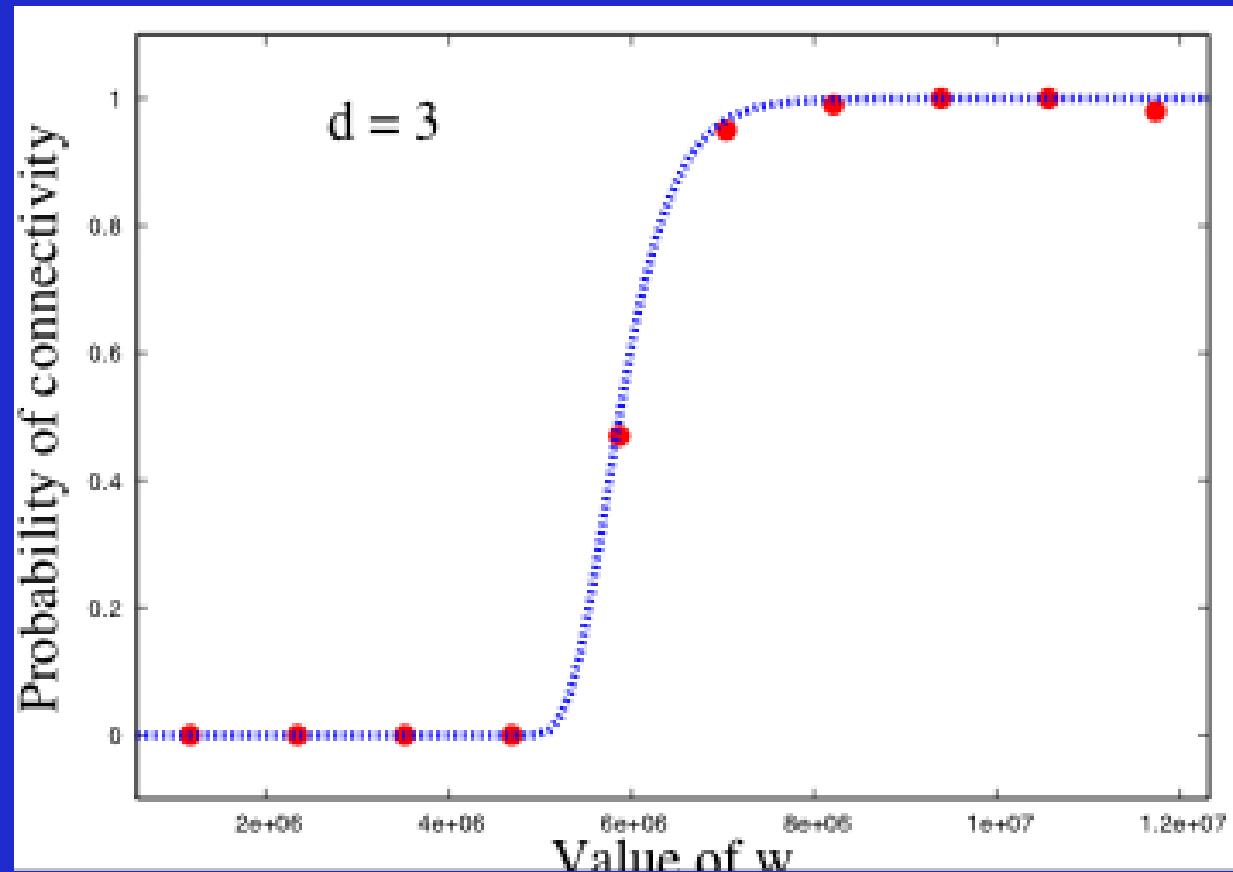
**Corollary.** If  $w$  walkers are placed uar on  $T_N$ , the probability that  $G_f[W]$  is connected is  $e^{-\mu} + o(1)$ .

# Threshold for connectivity $d$ vs $w$

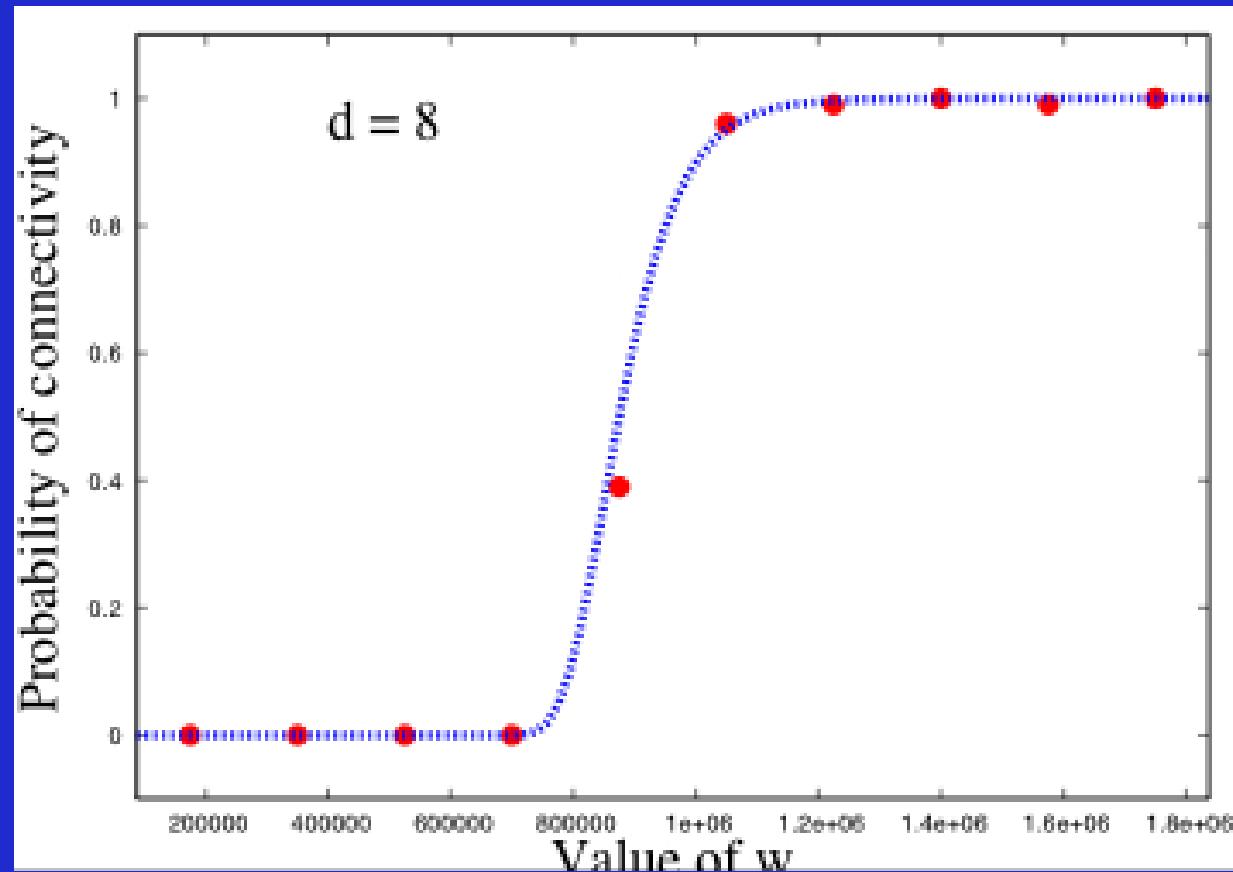
**Corollary.** If  $\mu = \Theta(1)$ :

- If  $h = \Theta(1)$  iff  $w = \Theta(N \log N)$
- If  $h = \Theta(\log N)$  iff  $w = \Theta(N)$
- If  $h = \Theta(N^c \log N)$  iff  $w = \Theta(N^{1-c})$
- If  $h = \Theta(N/\log N)$  iff  $w = \Theta(\log N \log \log N)$

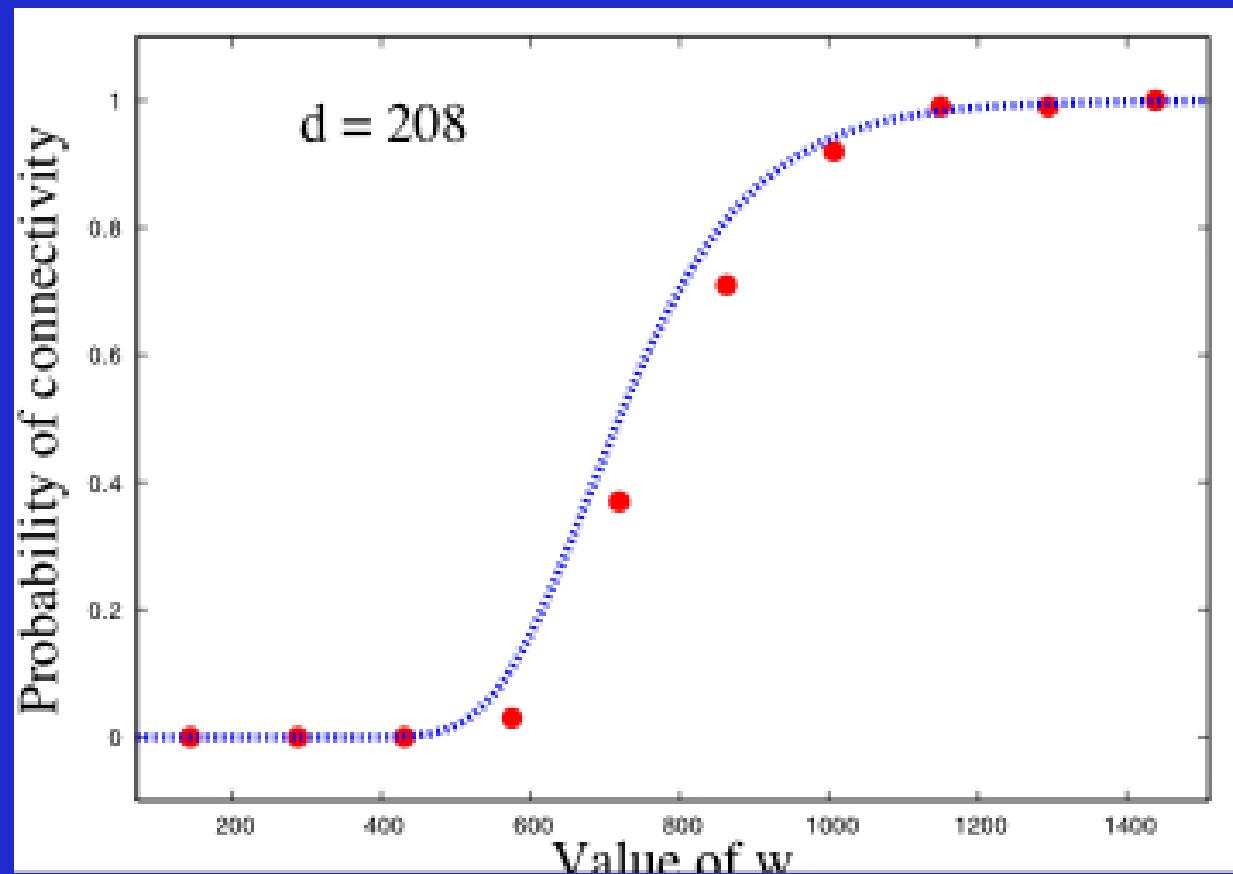
3000x3000; d=cte



3000x3000;  $d = \log n$   $w = 875018$



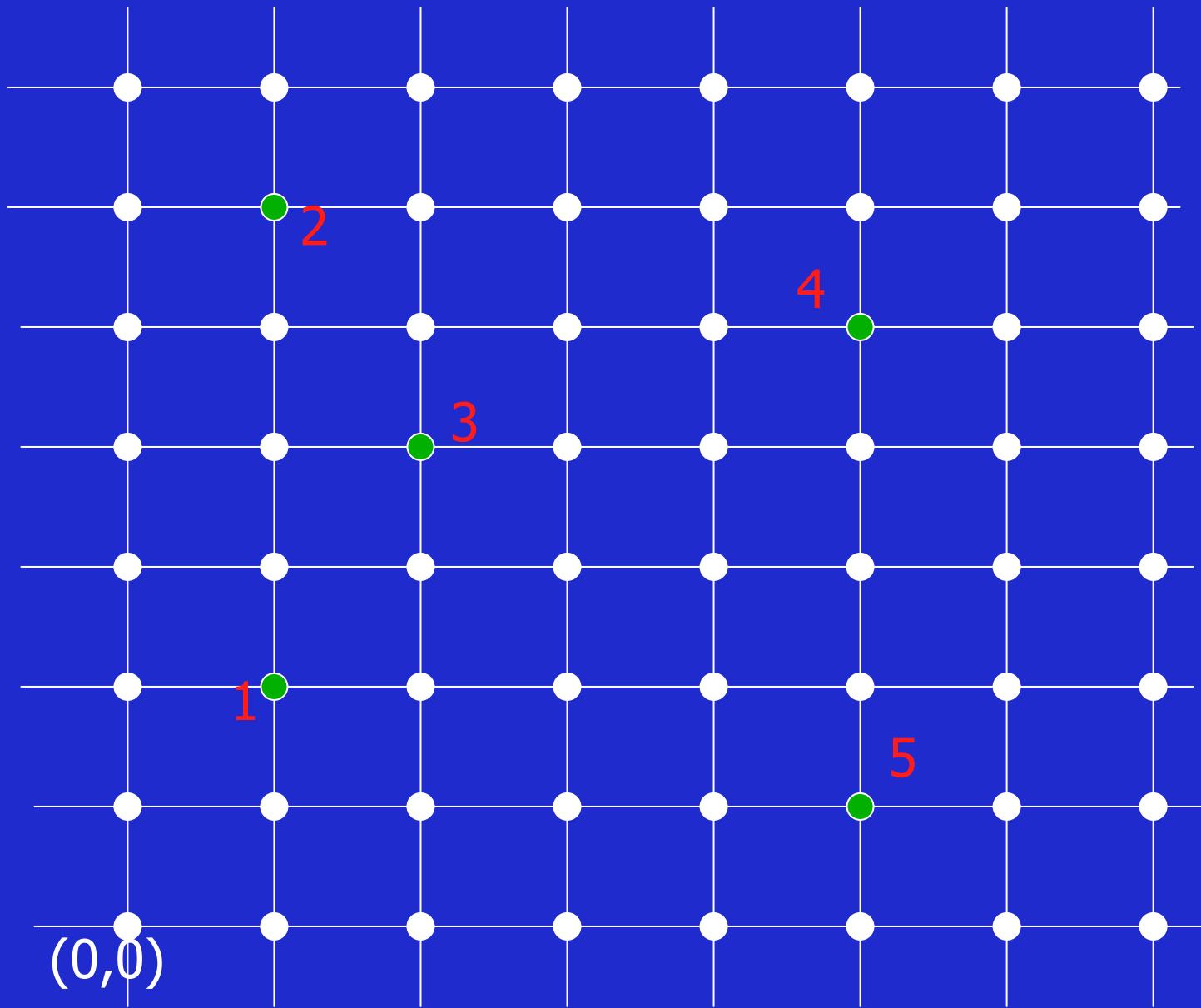
$3000 \times 3000; n^{2/3} w = 719$



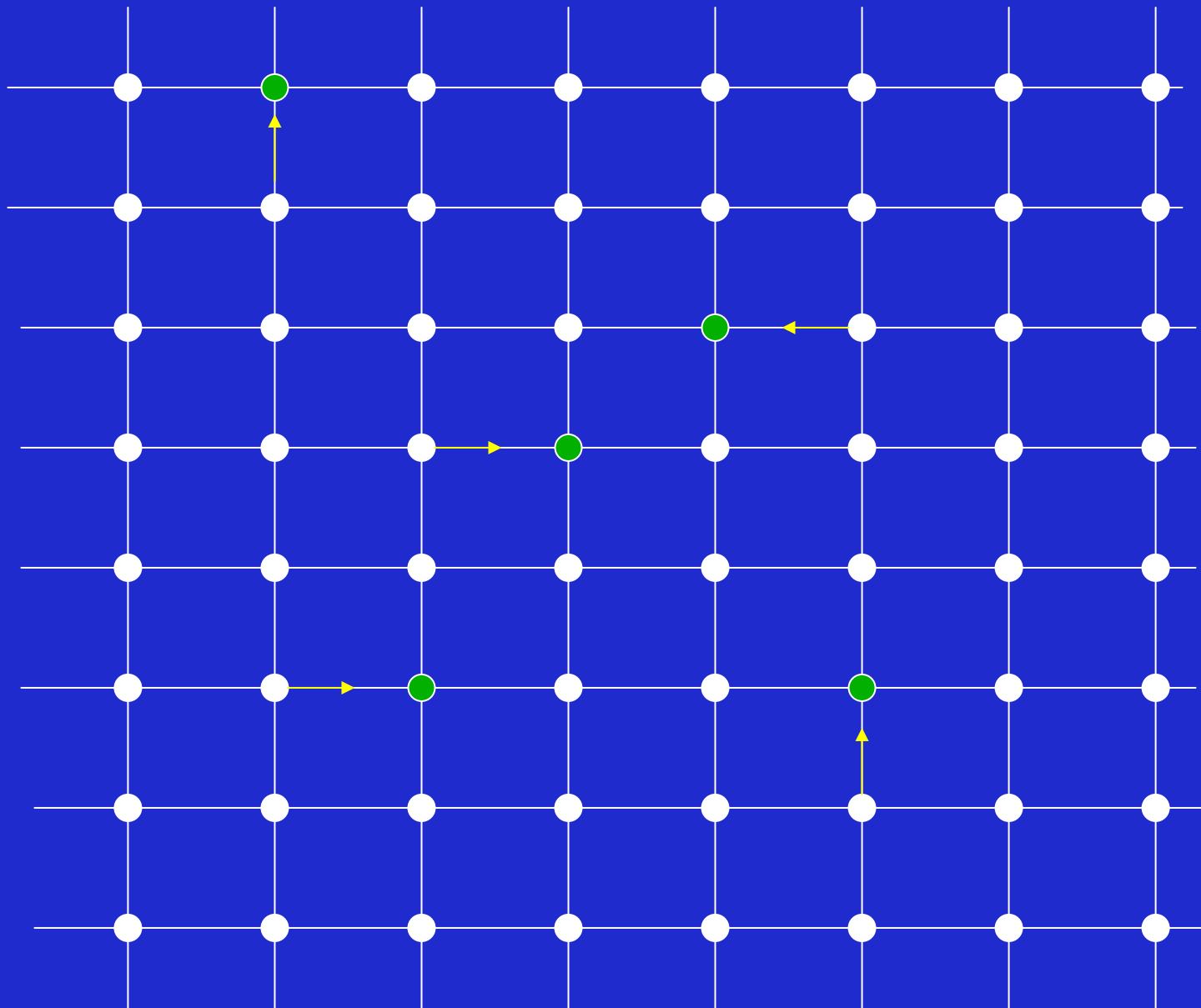
# Dynamic properties

Consider labelled  $(x,y)$  all vertices in  $T_N$   
Given  $f$  of  $\{1, \dots, w\}$  on  $T_N$ , a configuration  
(as  $t$  evolves) is a vector  $\mathbf{a} = (a_1, a_2, \dots, a_w)$ ,  
where  $a_i = (a_{ix}, a_{iy})$  is the label of vertex  
in which walker  $i$  is.

$$\mathbf{a} = ((1,2), (1,6), (3,4), (5,1), (5,5))$$



**b=((1,7),(2,2),(3,4),(4,5),(5,2))**



Let the graph  $\mathbb{M}$ :

$V(\mathbb{M}) = \{\text{configurations}\}$  and

$(a, b)$  in  $E(\mathbb{M})$  if  $\exists i \text{ dist}(a_i, b_i) = 1$

Notice:  $\delta(a) = 4^w$ .

The dynamic process is a random walk  
on  $\mathbb{M}$ .

## Hitting time $h_{ab}$ in $\mathbb{M}$

If  $N$  is even,  $a$  and  $b$  have the same parity iff  $\square i,j$

$$(a_{ix} - a_{jx}) + (a_{iy} - a_{jy}) = (b_{ix} - b_{jx}) + (b_{iy} - b_{jy}) \pmod{2}.$$

**Lemma** Given  $a, b$  in  $\mathbb{M}$ ,

If  $N$  is odd,  $\mathbb{M}$  is ergodic and  $h_{ab}$  is finite.

If  $N$  is even,  $\mathbb{M}$  is not ergodic but if  $a$  and  $b$  have the same parity,  $h_{ab}$  is finite.

Therefore, the system always reaches a state representing a single connected component, within finite expected time

**Notice** The initial uniform distribution stays invariant as  $t$  evolves.

So we need to consider only the case  $\mu=\Theta(1)$ .

(if  $\mu \rightarrow 0$  then  $G_t[W]$  aas connected  
if  $\mu \rightarrow \infty$  then  $G_t[W]$  aas disconnected)

# Dynamic random variables

- $X(t)$  = number simple components at time  $t$
- $S(t)$  = number simple components surviving between  $t$  and  $t+1$
- $B(t)$  = number simple components born between  $t$  and  $t+1$
- $D(t)$  = number simple components dying between  $t$  and  $t+1$

**Theorem.**  $S(t)$ ,  $B(t)$ ,  $D(t)$  are asymptotically jointly independent Poisson and

$$E[S(t)] \sim \mu$$

$$E[S(t)] \sim \mu - \lambda$$

$$E[S(t)] \sim 4\mu(1-e^{-\rho/4})/(1-e^{-\rho})$$

---

$$E[B(t)] = E[D(t)] \sim d\mu\rho$$

$$E[B(t)] = E[D(t)] \sim \lambda$$

$$E[B(t)] = E[D(t)] \sim \mu$$

$$\text{with } \lambda = (1 - e^{-d\rho})\mu.$$

if  $dw/N \rightarrow 0$ ,

if  $dw/N \rightarrow c$ ,

if  $dw/N \rightarrow \infty$ ,

if  $dw/N \rightarrow 0$ ,

if  $dw/N \rightarrow c$ ,

if  $dw/N \rightarrow \infty$ ,

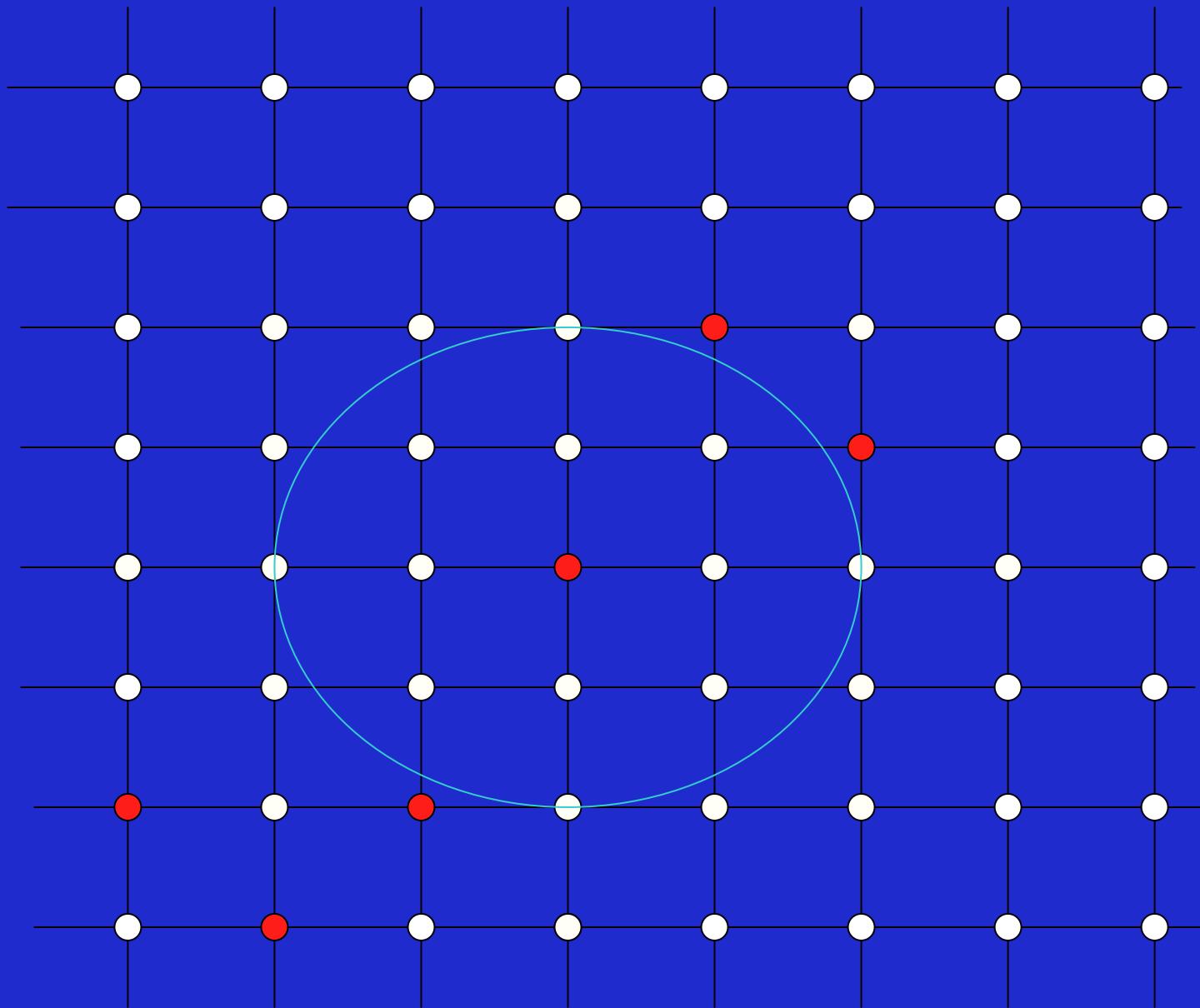
Sketch of proof: consider all cases of S, B, D

Show that S, B, D are jointly asymptotic  
Poisson

$$E[[S]_q.[B]_r[D]_p] = \mu_I^q \cdot \mu_I^r \cdot \mu_I^p$$

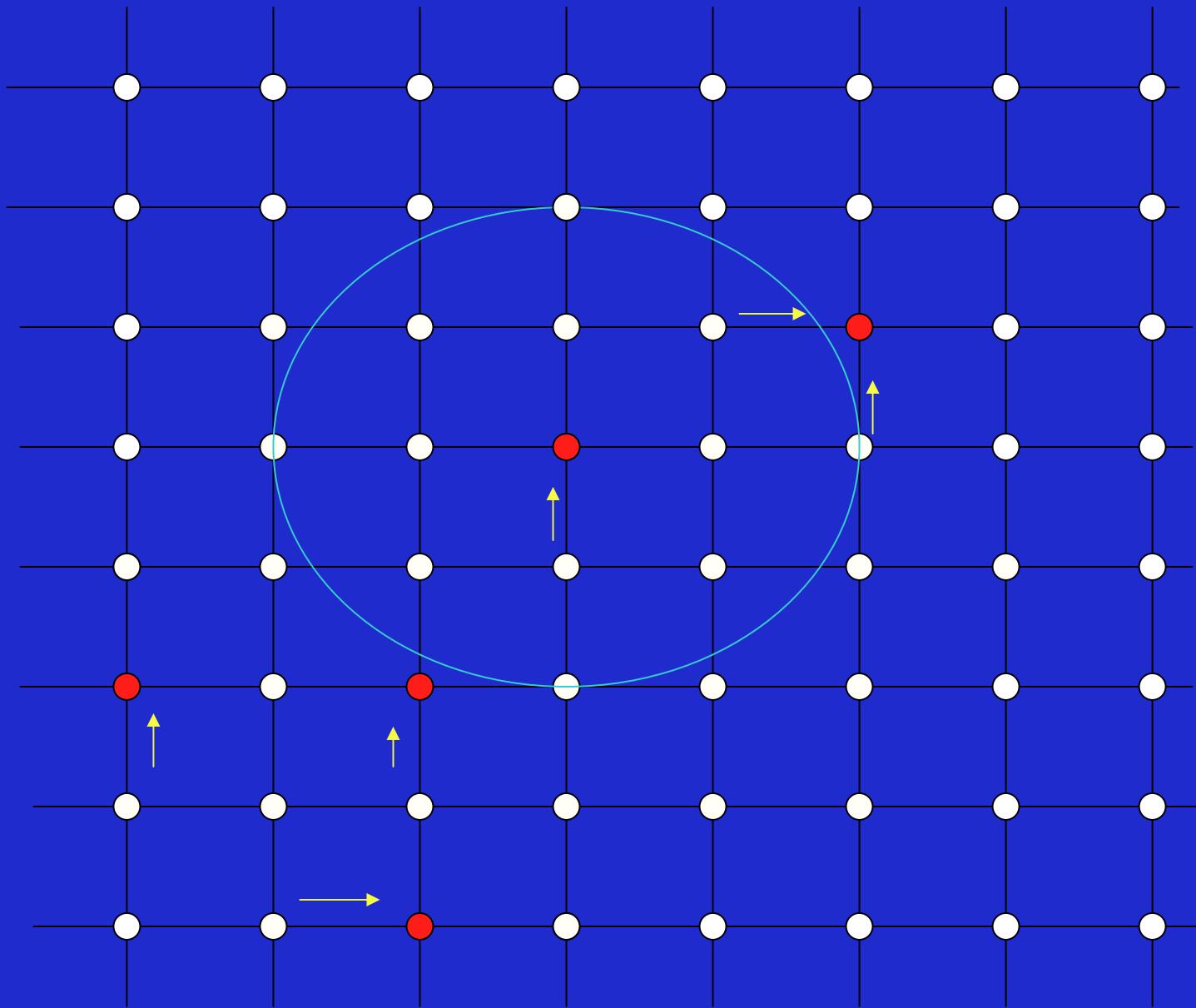
*t*

## Survival sc in $\ell^2$ (for $d=2$ )



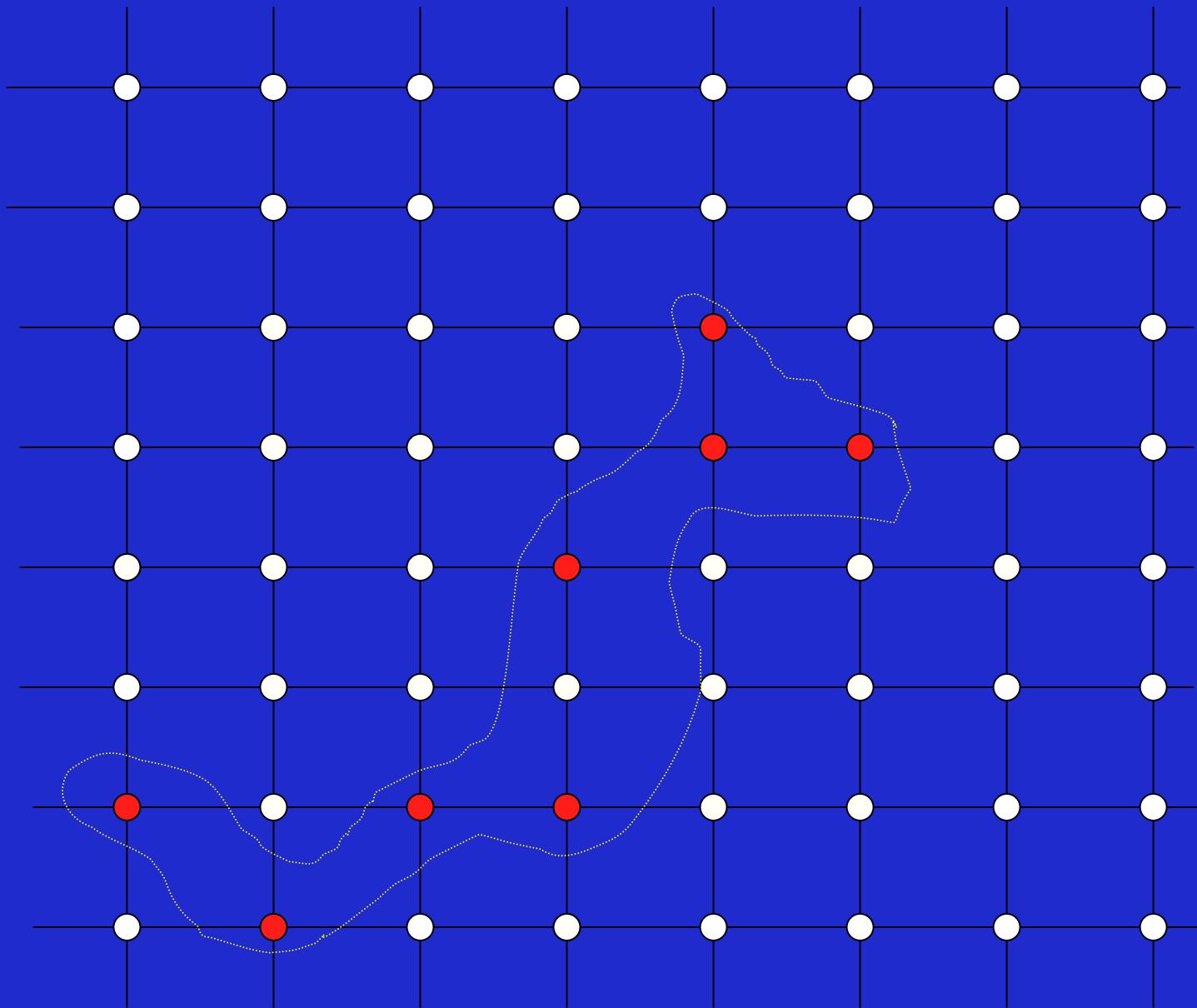
$t+1$

## Survival sc in $\ell^2$ (for $d=2$ )



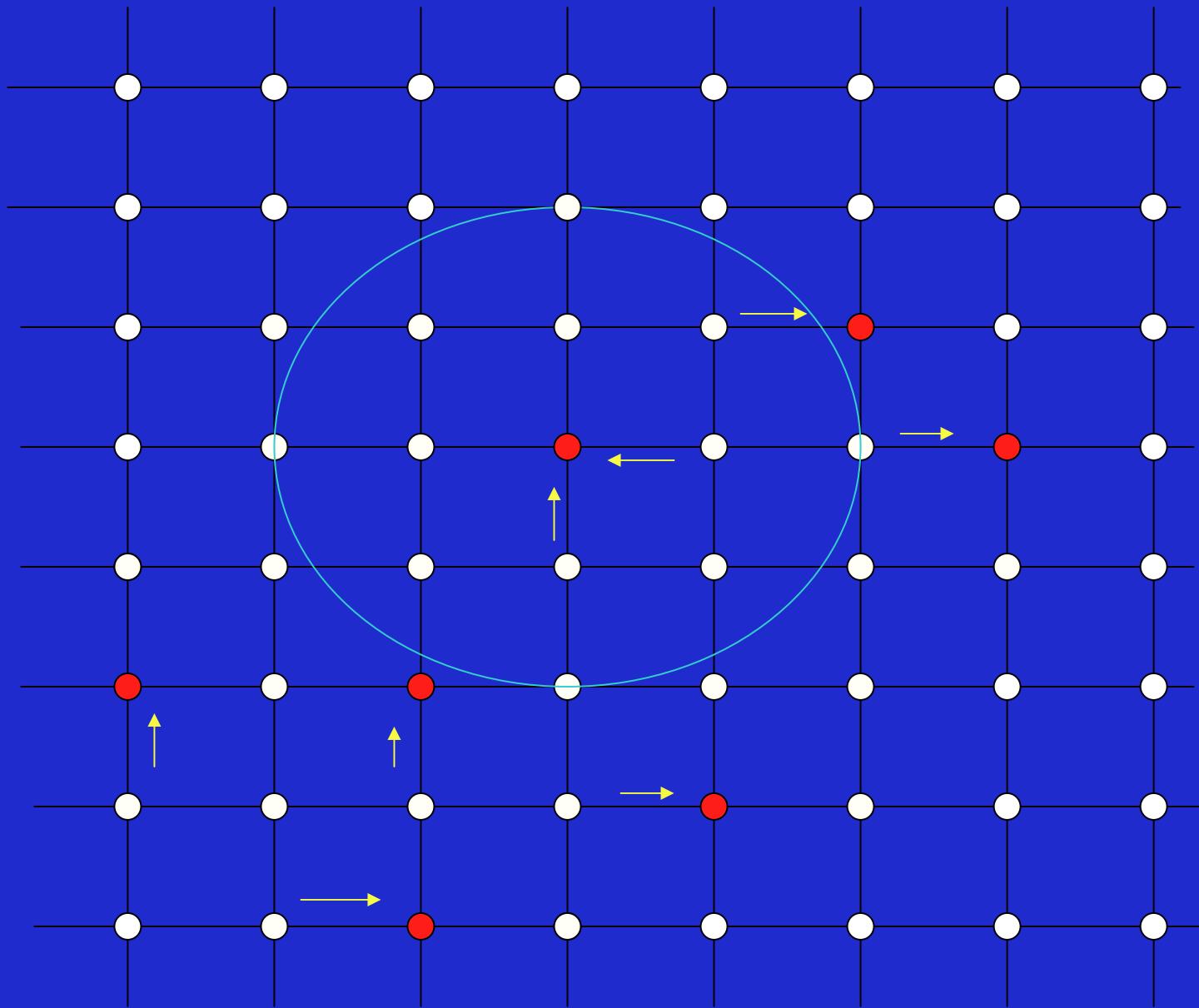
*t*

## Creation sc in $\ell^2$ (for $d=2$ )



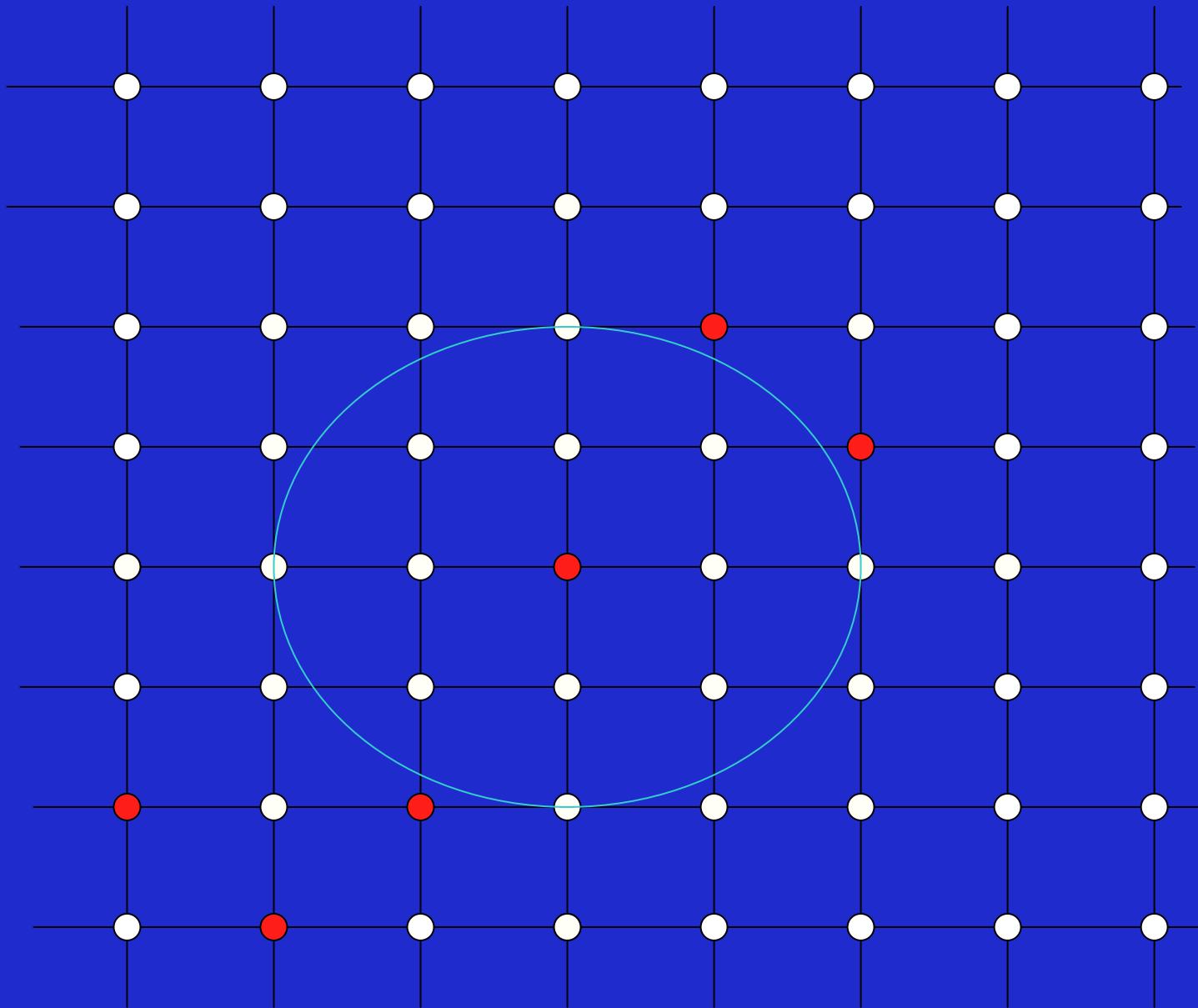
$t+1$

## Survival sc in $\ell^2$ (for $d=2$ )



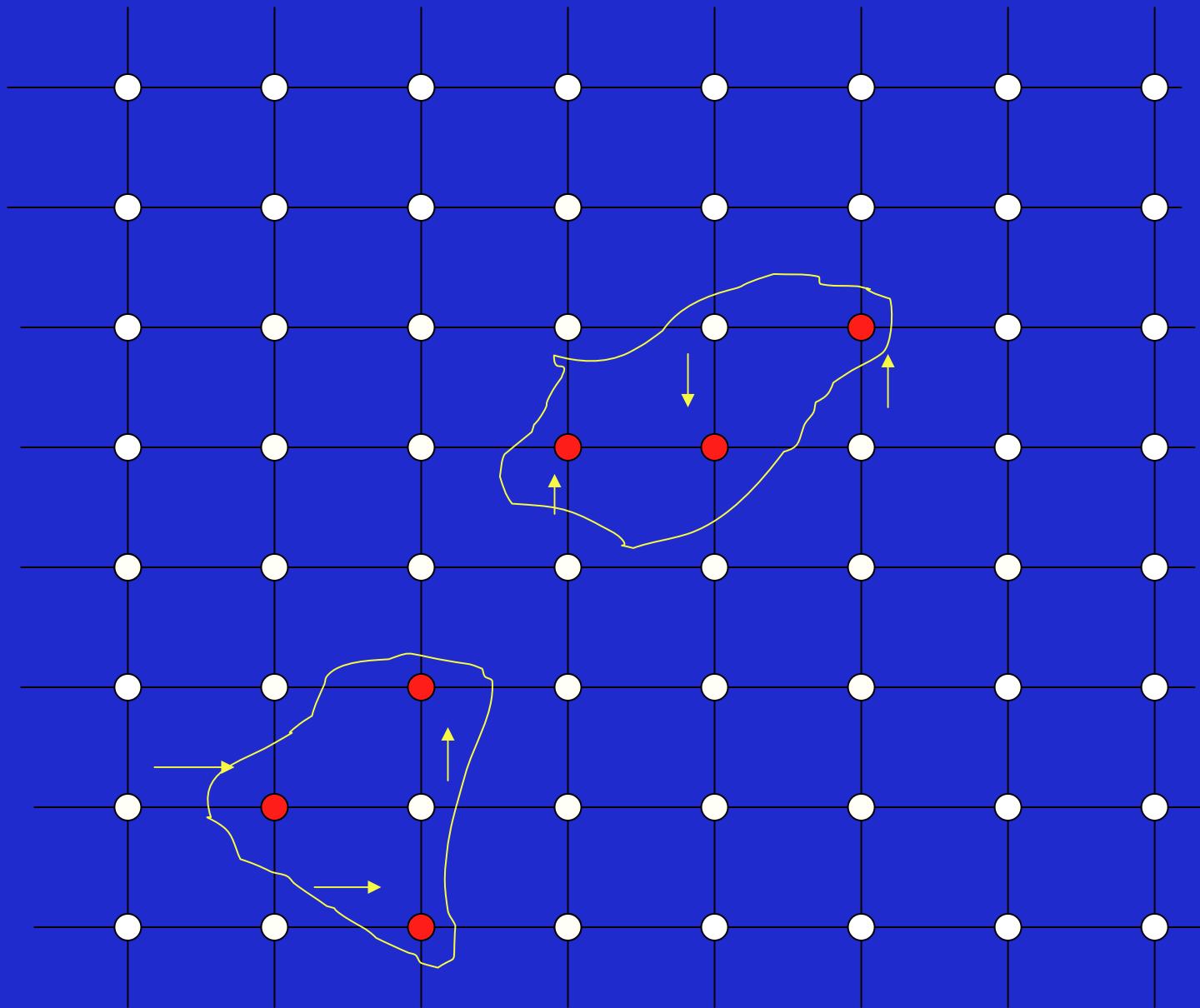
*t*

## Destruction sc in $\ell^2$ (for $d=2$ )



$t+1$

## Destruction sc in $\ell^2$ (for $d=2$ )



Prob  $G_t[W]$  connected and  
 $G_{t+1}[W]$  disconnected

**Theorem.**

$$\Pr[X(t+1) \geq l \text{ and } X(t) = 0] \sim$$
$$\begin{aligned} \mu e^{-\mu} b\rho & \quad \text{if } d\rho \rightarrow 0, \\ e^{-\mu} (1 - e^{-\lambda}) & \quad \text{if } d\rho \rightarrow c, \\ e^{-\mu} (1 - e^{-\mu}) & \quad \text{if } d\rho \rightarrow \infty. \end{aligned}$$

# Average lifespan of simple component

Lifespan of simple component: number of steps from creation to destruction.

$L_{vt}$ : lifespan simple component at  $v$ , between  $t$  and  $t+1$ .

Average lifespan  $L_T$  of simple components born in  $[0, T-1]$

$$L_T = (\sum_t \sum_v L_{vt}) / |\{(v, t) : L_{vt} > 0\}|$$

# Average lifespan of simple component

## Theorem

$$L \sim 1/d\rho \text{ if } d\rho \rightarrow 0$$

$$L \sim \mu/\lambda \text{ if } d\rho \rightarrow c$$

$$L \sim 1 \text{ if } d\rho \rightarrow \infty$$

# Average connectiveness

Let  $C$  be the average connectivity of  $G_f[W]$

The random variable counting the expected length of any connected period

## Theorem

$$C \sim 1/d\rho\mu \quad \text{if } d\rho \rightarrow 0$$

$$C \sim 1/(1 - e^{-\lambda}) \quad \text{if } d\rho \rightarrow c$$

$$C \sim 1/(1 - e^{-\mu}) \quad \text{if } d\rho \rightarrow \infty$$

# Average disconnectiveness

Let  $D$  be the average disconnectivity of  $G_f[W]$

## Theorem

$$D \sim (e^{-\mu} - 1)/d\rho\mu \quad \text{if } d\rho \rightarrow 0$$

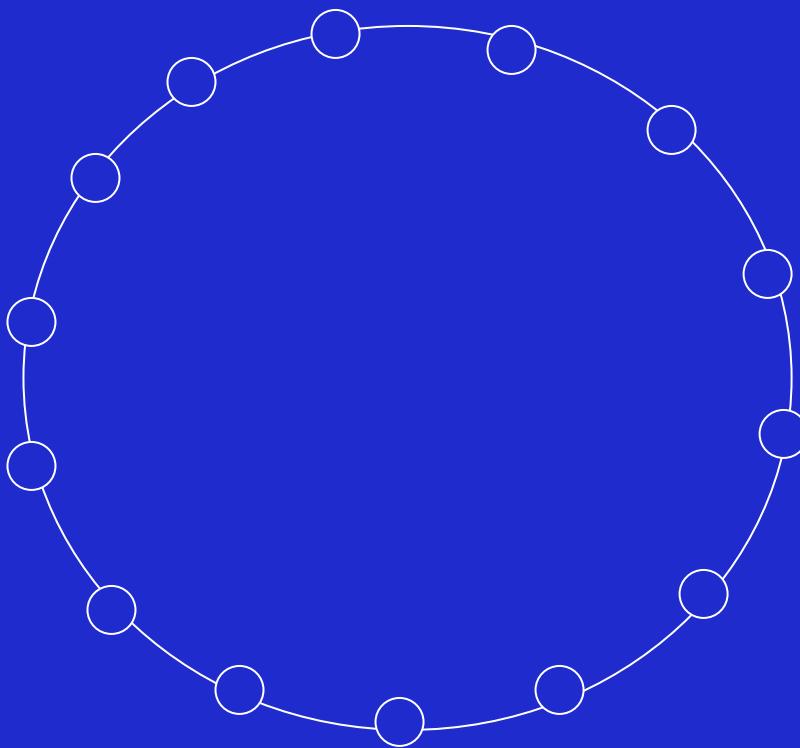
$$D \sim (e^{-\mu} - 1)/(1 - e^{-\lambda}) \quad \text{if } d\rho \rightarrow c$$

$$D \sim e^{-\mu} \quad \text{if } d\rho \rightarrow \infty$$

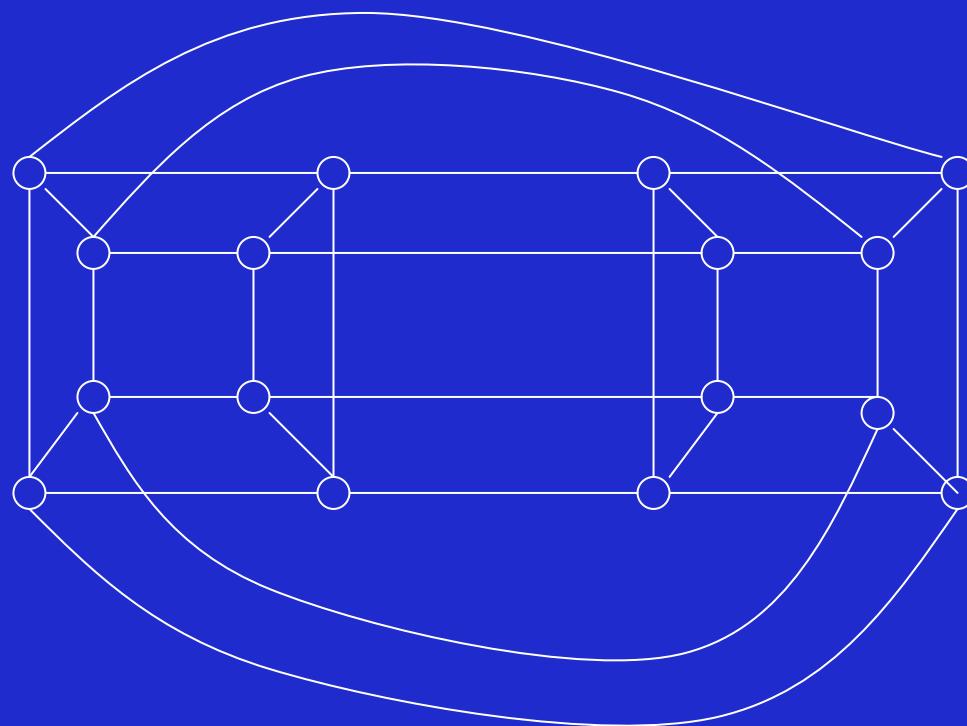
$N = 1000 \times 1000$		Experimental average	Modified prediction
$d = 3$ $w = 555377$	Time $G_{f_t}[W]$ stays connected	1.93	2.08
	Time $G_{f_t}[W]$ stays disconnected	2.14	2.02
$d = 7$ $w = 106128$	Time $G_{f_t}[W]$ stays connected	2.05	2.01
	Time $G_{f_t}[W]$ stays disconnected	2.70	2.88
$d = 10$ $w = 50804$	Time $G_{f_t}[W]$ stays connected	2.28	2.20
	Time $G_{f_t}[W]$ stays disconnected	3.17	2.49
$d = 32$ $w = 4113$	Time $G_{f_t}[W]$ stays connected	4.89	4.97
	Time $G_{f_t}[W]$ stays disconnected	7.56	8.15
$d = 100$ $w = 301$	Time $G_{f_t}[W]$ stays connected	14.14	15.26
	Time $G_{f_t}[W]$ stays disconnected	27.86	33.42
$d = 145$ $w = 122$	Time $G_{f_t}[W]$ stays connected	18.97	21.35
	Time $G_{f_t}[W]$ stays disconnected	55.20	63.51

Similar results obtained for:

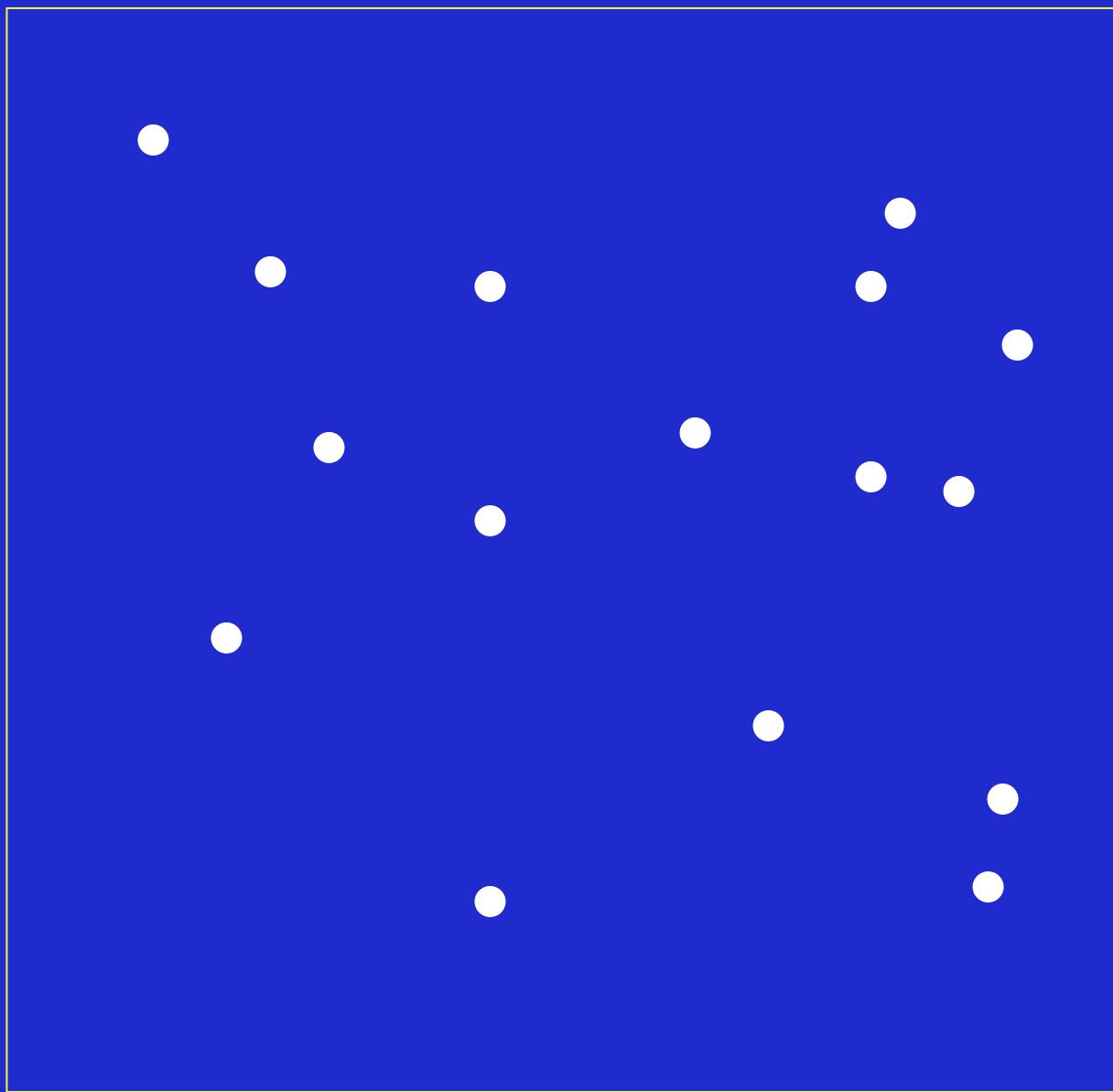
# Cycle $C_N$

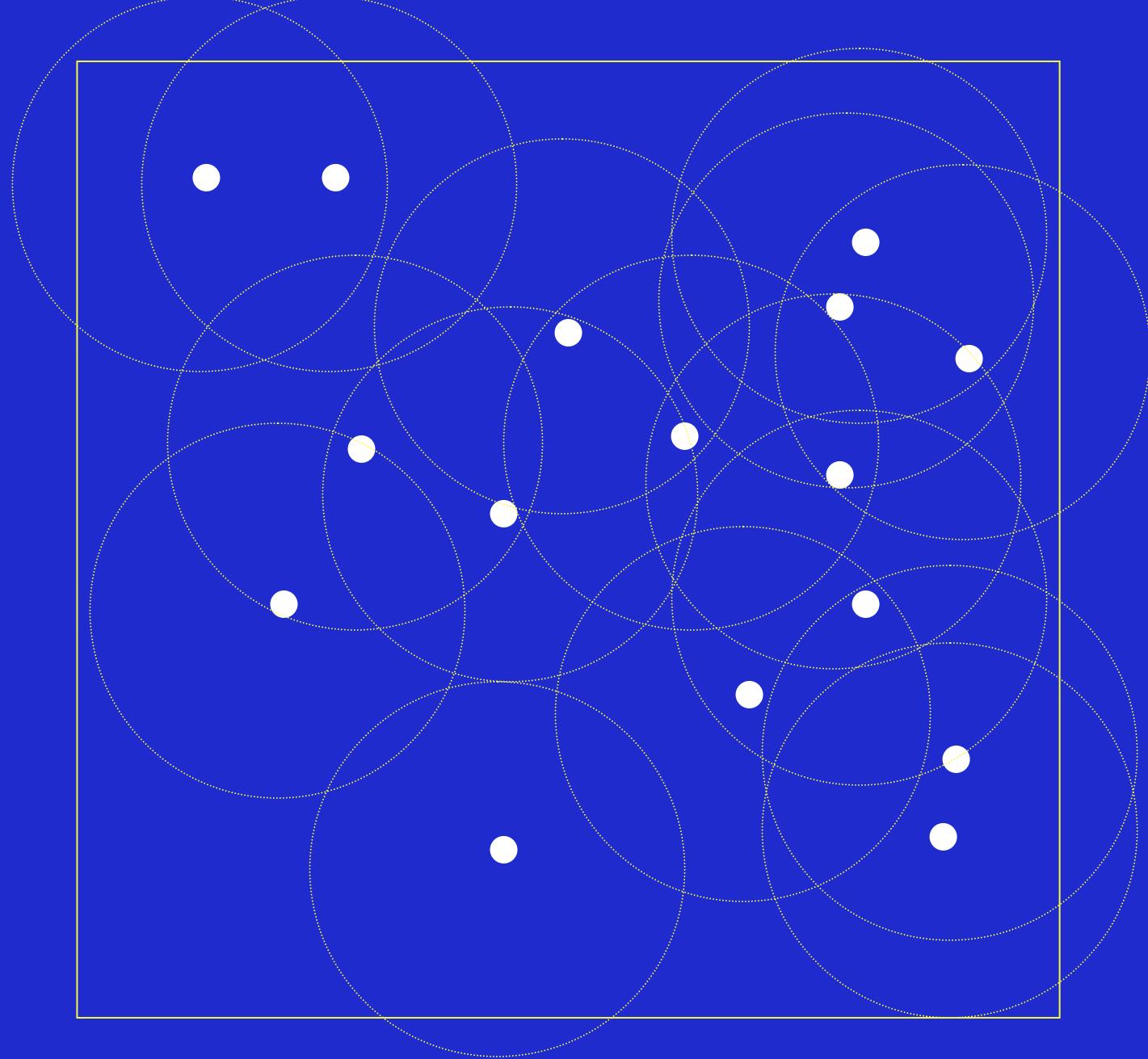


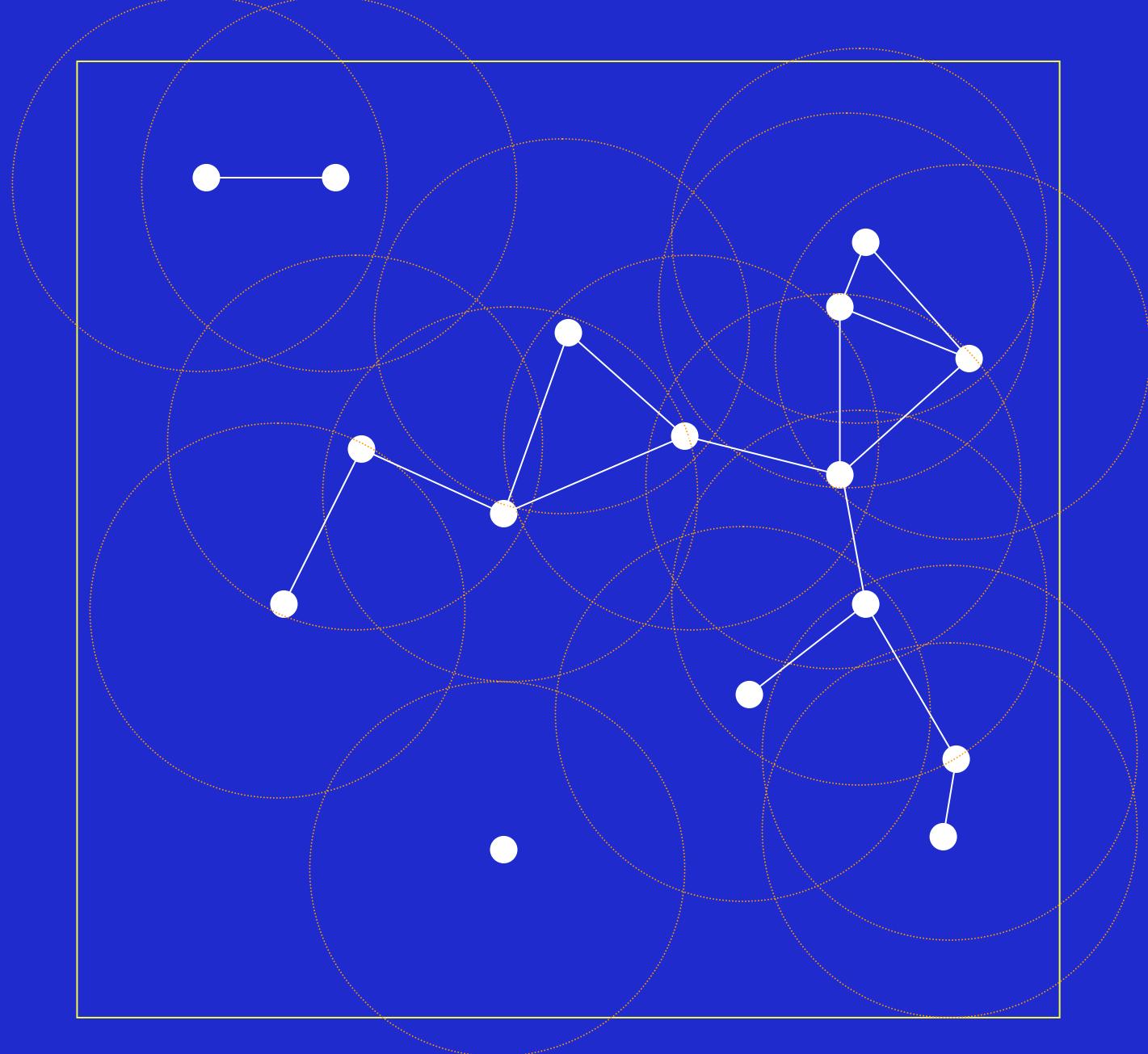
# n-dimensional hypercube: $H_N$

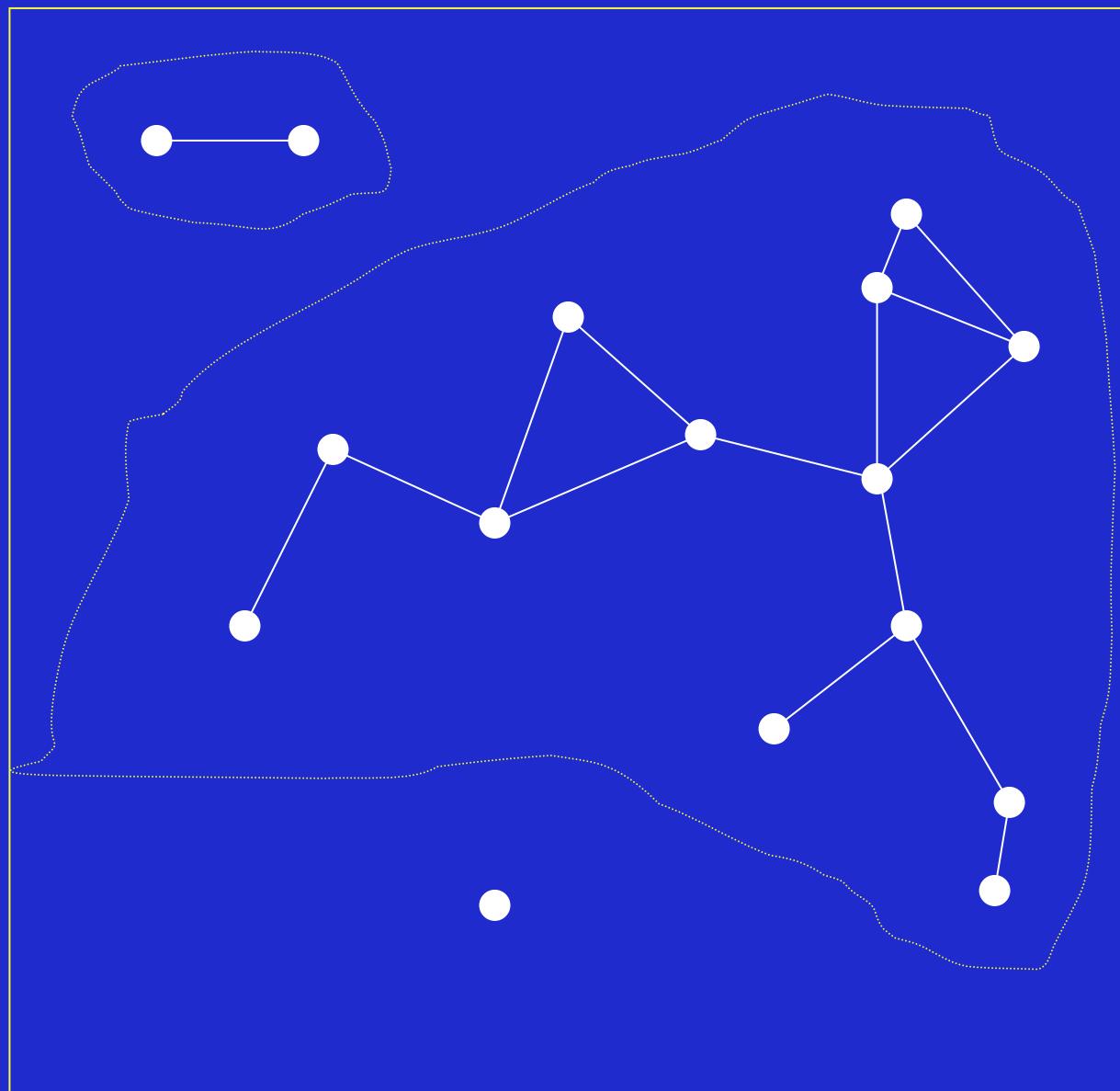


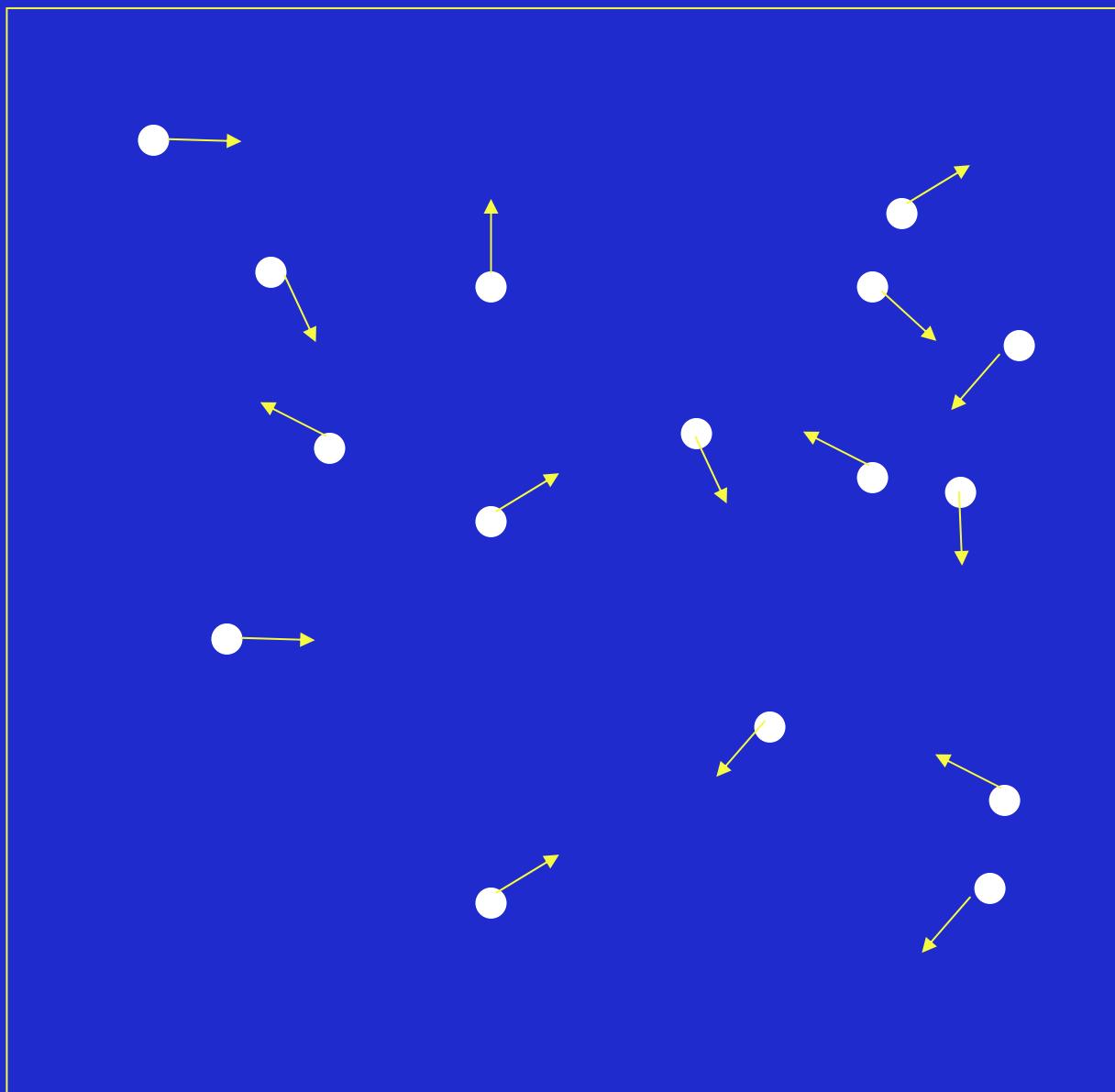
Future work on Random Geometric  
Graphs

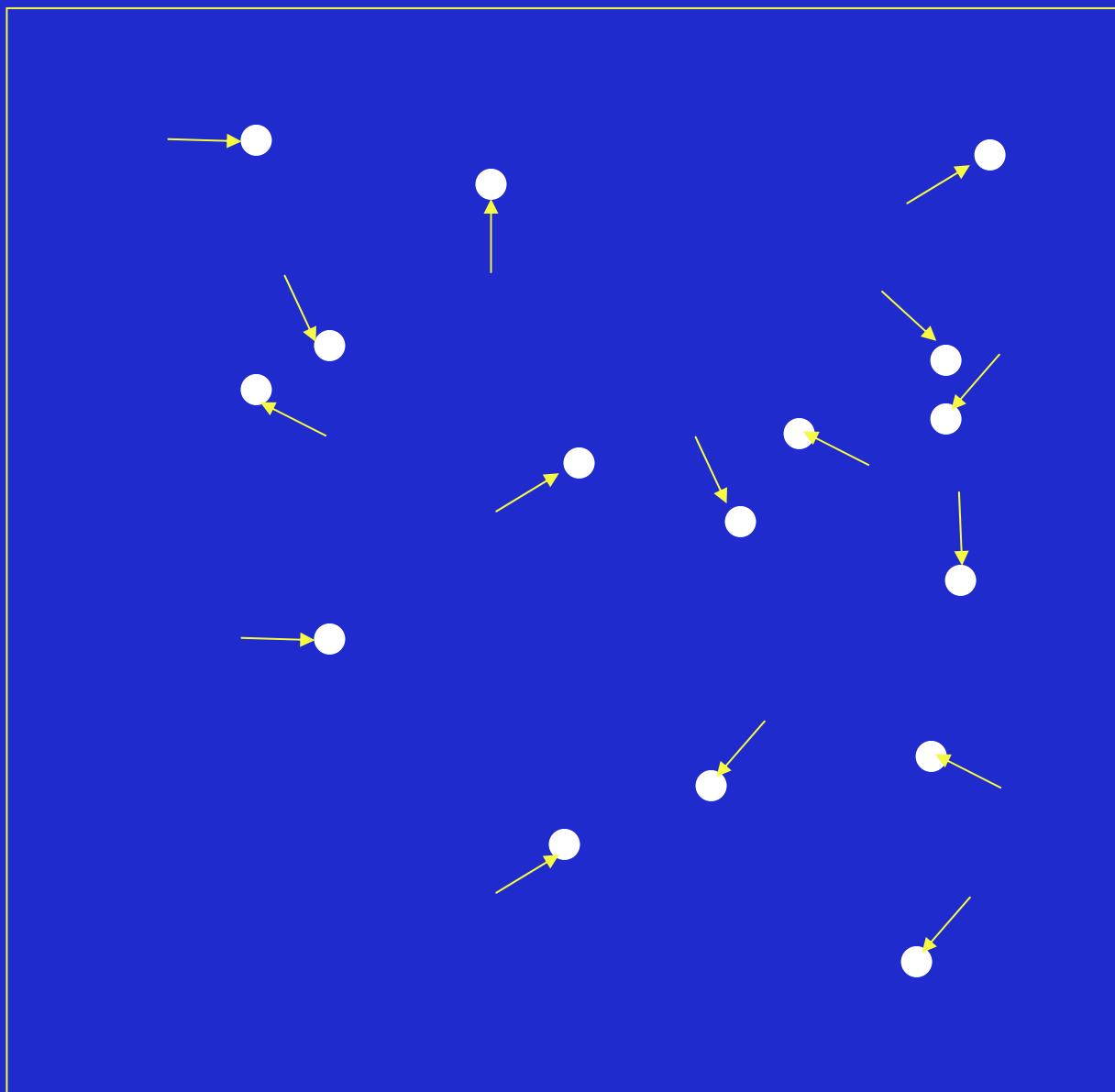


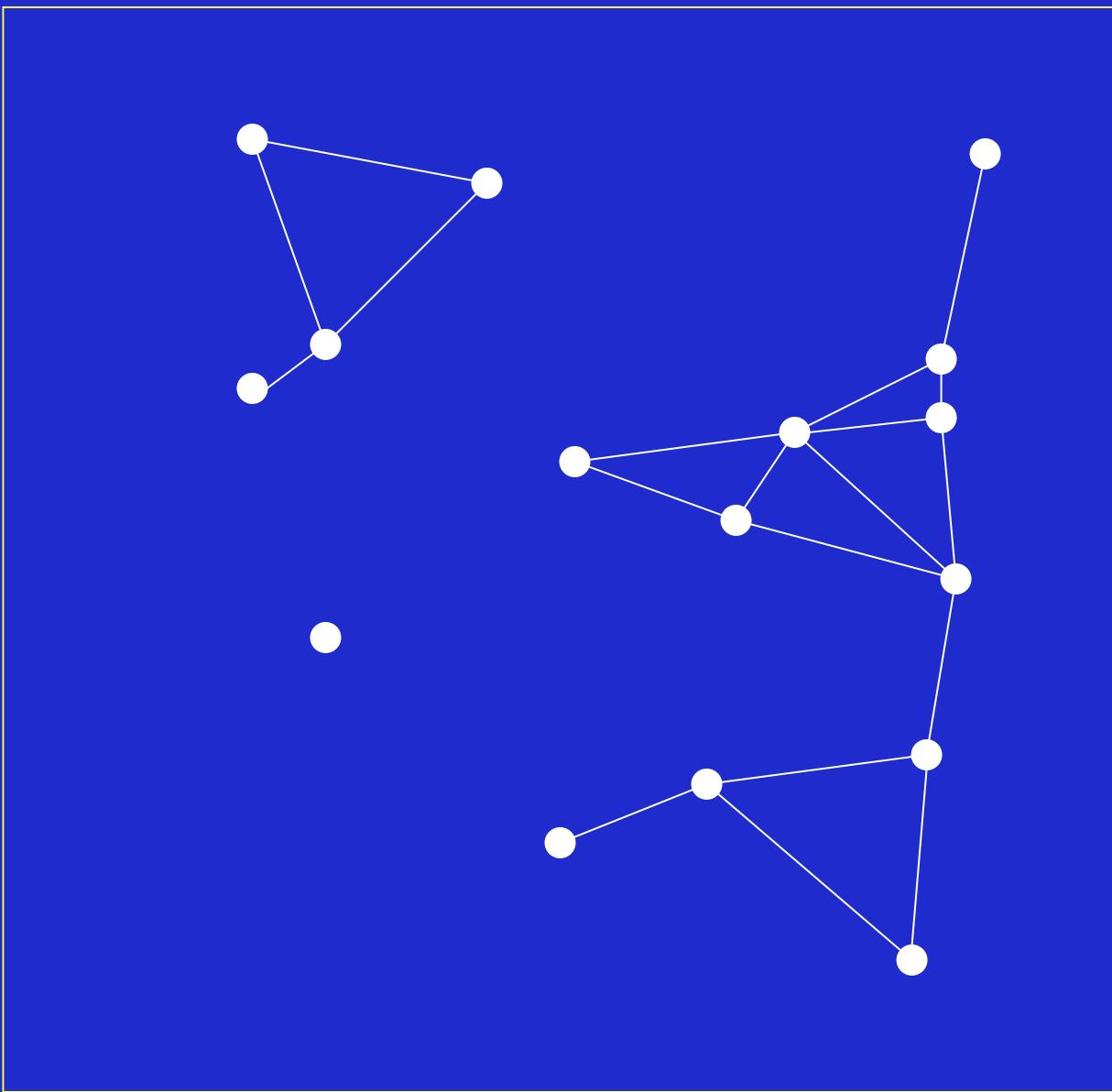












ありがとう