

## Chapter 2

# Diffusion under organic dynamics

In this chapter, we study diffusion processes under organic dynamics that are motivated by information discovery in large-scale distributed networks such as peer-to-peer and social networks. A well-studied problem in peer-to-peer networks is *resource discovery*, where the goal for nodes is to discover all other nodes in the network. For example, a node may want to know the IP addresses of all the other hosts in the network. In social networks, nodes (people) discover new nodes through exchanging contacts with their neighbors (friends). In both cases the discovery of new nodes changes the underlying network — new edges are added to the network — and the process continues in the changed network.

We study and analyze two natural gossip-based diffusion/discovery processes. In the *push discovery* or *triangulation* process, each node repeatedly chooses two random neighbors and connects them (i.e., “pushes” their mutual information to each other). In the *pull discovery* process or the *two-hop walk*, each node repeatedly requests or “pulls” a random contact from a random neighbor and connects itself to this two-hop neighbor. Both processes are lightweight in the sense that the amortized work done per node is constant per round, local, and naturally robust due to the inherent randomized nature of gossip.

Our main result is an almost-tight analysis of the time taken for these two randomized processes to converge. We show that in any undirected  $n$ -node graph both processes take  $O(n \log^2 n)$  rounds to connect every node to all other nodes with high probability, whereas  $\Omega(n \log n)$  is a lower bound. We also study the two-hop walk in directed graphs, and show that it takes  $O(n^2 \log n)$  time with high probability, and

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that the worst-case bound is tight for arbitrary directed graphs, whereas  $\Omega(n^2)$  is a lower bound for strongly connected directed graphs. A key technical challenge that we overcome in our work is the analysis of a randomized process that itself results in a constantly changing network leading to complicated dependencies in every round.

In Section 2.1 we list the notations and prove some common lemmas we will use in the proofs. We show the upper and lower bounds of the push discovery and the pull discovery in Section 2.2 and 2.3 respectively. Then we give the proofs of upper and lower bound of the pull discovery in directed graph in Section 2.4. Finally, we conclude in Section 2.5.

### 2.1 Preliminaries

In this section, we define the notations used in our proofs, and prove some common lemmas for Section 2.2 and Section 2.3. Let  $G$  denote a connected graph,  $d(u)$  denote the degree of node  $u$ , and  $N^i(u)$  denote the set of nodes that are at distance  $i$  from  $u$ . Let  $\delta$  denote the minimum degree of  $G$ . We note that  $G$ ,  $d(u)$ , and  $N^i(u)$  all change with time, and are, in fact, random variables. For any nonnegative integer  $t$ , we use subscript  $t$  to denote the random variable at the start of time  $t$ ; for example  $G_t$  refers to the graph at the start of step  $t$ . For convenience, we list the notations in Table 2.1.

**Table 2.1:** Notation table

Notation	description
$\delta_t$	minimum degree of graph $G_t$
$N_t^i(u)$	set of nodes that are at distance $i$ from $u$ in $G_t$
$ N_t^i(u) $	number of nodes in $N_t^i(u)$
$d_t(u)$	degree of node $u$ in $G_t$
$d_t(u, N_t^i(v))$	number of edges from $u$ to nodes in $N_t^i(v)$ , i.e., degree induced on $N_t^i(v)$

We present two lemmas that are used in the proofs in Section 2.2 and Section 2.3. Lemma 1 gives a lower bound on the number of neighbors within distance 4 for any node  $u$  in  $G_t$  while Lemma 2 is a standard analysis of a sequence of Bernoulli experiments.

**Lemma 1.**  $|\cup_{i=1}^4 N_t^i(u)| \geq \min \{2\delta_t, n - 1\}$  for all  $u$  in  $G_t$ .

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*Proof.* If  $N_t^3(u)$  is not an empty set, consider node  $v \in N_t^3(u)$ . Since  $d_t(v) \geq \delta_t$ , we have  $|\cup_{i=2}^4 N_t^i(u)| \geq \delta_t$ .  $|N_t^1(u)| \geq \delta_t$  because  $d_t(u) \geq \delta_t$ . We also know  $N_t^1(u)$  and  $\cup_{i=2}^4 N_t^i(u)$  are disjoint. Thus,  $|\cup_{i=1}^4 N_t^i(u)| \geq 2\delta_t$ . If  $N_t^3(u)$  is an empty set, then  $N_t^1(u) \cup N_t^2(u) = n - 1$  because  $G_t$  is connected. Thus  $|\cup_{i=1}^4 N_t^i(u)| = n - 1$ . Combine the above 2 cases, we complete the proof of this lemma.  $\square$

**Lemma 2.** *Consider  $k$  Bernoulli experiments, in which the success probability of the  $i$ th experiment is at least  $i/m$  where  $m \geq k$ . If  $X_i$  denotes the number of trials needed for experiment  $i$  to output a success and  $X = \sum_{i=1}^k X_i$ , then*

$$\Pr[X > (c + 1)n \ln n] < \frac{1}{n^c}$$

*Proof.* Since  $X$  only increases with  $k$ , with out loss of generality assume that  $k = m$ . Now we can view this as *coupon collector problem* [104] where  $X_{m+1-i}$  is the number of steps to collect the  $i$ th coupon. Consider the probability of not obtaining the  $i$ th coupon after  $(c + 1)n \ln n$  steps. This probability is

$$\left(1 - \frac{1}{n}\right)^{(c+1)n \ln n} < e^{-(c+1) \ln n} = \frac{1}{n^{c+1}}$$

By union bound, the probability that some coupon has not been collected after  $(c + 1)n \ln n$  steps is less than  $1/n^c$ . And this completes the proof of this lemma.  $\square$

## 2.2 The triangulation: Discovery through push

In this section, we analyze the triangulation process on undirected connected graphs, which is described by the following simple iteration: In each round, for each node  $u$ , we add edge  $(v, w)$  where  $v$  and  $w$  are drawn uniformly at random from  $N_t^1(u)$ . The triangulation process yields the following push-based resource discovery protocol. In each round, each node  $u$  introduces two random neighbors  $v$  and  $w$  to one another. The main result of this section is that the triangulation process transforms an arbitrary connected  $n$ -node graph to a complete graph in  $O(n \log^2 n)$  rounds with high probability. We also establish an  $\Omega(n \log n)$  lower bound on the triangulation process for almost all  $n$ -node graphs.

### 2.2.1 Upper bound

We obtain the  $O(n \log^2 n)$  upper bound by proving that the minimum degree of the graph increases by a constant factor (or equals  $n - 1$ ) in  $O(n \log n)$  steps. Towards this

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objective, we study how the neighbors of a given node connect to the two-hop neighbors of the node. We say that a node  $v$  is **weakly tied** to a set of nodes  $S$  if  $v$  has less than  $\delta_0/2$  edges to  $S$  (i.e.,  $d_t(v, S) < \delta_0/2$ ), and **strongly tied** to  $S$  if  $v$  has at least  $\delta_0/2$  edges to  $S$  (i.e.,  $d_t(v, S) \geq \delta_0/2$ ). Recall that  $\delta_0$  is the minimum degree at start of round 0. Then, we have the following two lemmas.

**Lemma 3.** *If  $\delta_0 \leq d_t(u) < (1 + 1/4)\delta_0$  and  $w \in N_0^1(u)$  is strongly tied to  $N_t^2(u)$ , then the probability that  $u$  connects to a node in  $N_t^2(u)$  through  $w$  in round  $t$  is at least  $2/(7n)$ .*

*Proof.* Since  $w$  is strongly tied to  $N_t^2(u)$ ,  $d_t(w, N_t^2(u)) \geq \delta_0/2$ . Therefore, the probability that  $u$  connects to a node in  $N_t^2(u)$  through  $w$  in round  $t$  is

$$\begin{aligned} &= \frac{d_t(w, N_t^2(u))}{d_t(w)} \cdot \frac{1}{d_t(w)} \geq \frac{d_t(w, N_t^2(u))}{d_t(w)} \cdot \frac{1}{n} \geq \frac{d_t(w, N_t^2(u))}{|N_t^1(u)| + d_t(w, N_t^2(u))} \cdot \frac{1}{n} \\ &\geq \frac{d_t(w, N_t^2(u))}{(1 + 1/4)\delta_0 + d_t(w, N_t^2(u))} \cdot \frac{1}{n} \geq \frac{\delta_0/2}{(1 + 1/4)\delta_0 + \delta_0/2} \cdot \frac{1}{n} = \frac{2}{7n}. \end{aligned}$$

□

**Lemma 4.** *If  $\delta_0 \leq d_t(u) < (1 + 1/4)\delta_0$ ,  $w \in N_0^1(u)$  is weakly tied to  $N_t^2(u)$ , and  $v \in N_0^2(u) \cap N_0^1(w)$ , then the probability that  $u$  connects to  $v$  through  $w$  in round  $t$  is at least  $1/(4\delta_0^2)$ .*

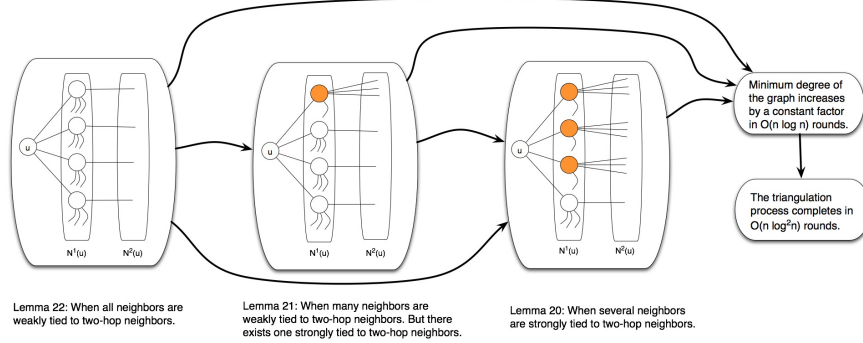
*Proof.* Since  $w$  is weakly tied to  $N_t^2(u)$ , we know that  $d_t(w)$  equals  $|N_t^1(u)| + d_t(w, N_t^2(u))$ , which is at most  $(1 + 1/4)\delta_0 + \delta_0/2$ . Therefore, the probability that  $u$  connects to  $v$  through  $w$  in round  $t$  is

$$= \frac{1}{d_t(w)^2} \geq \frac{1}{((1 + 1/4)\delta_0 + \delta_0/2)^2} \geq \frac{1}{(7\delta_0/4)^2} \geq \frac{1}{4\delta_0^2}.$$

□

For analyzing the growth in the degree of a node  $u$ , we consider two overlapping cases. The first case is when more than  $\delta_0/4$  nodes of  $N_t^1(u)$  are strongly tied to  $N_t^2(u)$ , and the second is when less than  $\delta_0/3$  nodes of  $N_t^1(u)$  are strongly tied to  $N_t^2(u)$ . The analysis for the first case is relatively straightforward: when several neighbors of a node  $u$  are strongly tied to  $u$ 's two-hop neighbors, then their triangulation steps connect  $u$  to a large fraction of these two-hop neighbors.

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**Figure 2.1:** This figure illustrates the different cases and relations between lemmas used in the proof of Theorem 8. The shaded nodes in  $N_t^1(u)$  are strongly tied to  $N_t^2(u)$ . Others are weakly tied to  $N_t^2(u)$ .

**Lemma 5 (When several neighbors are strongly tied to two-hop neighbors).**

There exists  $T = O(n \log n)$  such that if more than  $\delta_0/4$  nodes in  $N_t^1(u)$  are strongly tied to  $N_t^2(u)$  for all  $t < T$ , then  $d_T(u) \geq (1 + 1/4)\delta_0$  with probability at least  $1 - 1/n^2$ .

*Proof.* If at any round  $t < T$ ,  $d_t(u) \geq (1 + 1/4)\delta_0$ , then the claim of the lemma holds. In the remainder of this proof, we assume  $d_t(u) < (1 + 1/4)\delta_0$  for all  $t < T$ . Let  $w \in N_t^1(u)$  be a node that is strongly tied to  $N_t^2(u)$ . By Lemma 3 we know that

$$\Pr[u \text{ connects to a node in } N_t^2(u) \text{ through } w \text{ in round } t] \geq \frac{2}{7n} > \frac{1}{6n}$$

We have more than  $\delta_0/4$  such  $w$ 's in  $N_t^1(u)$ , each of which independently executes a triangulation step in any given round. Consider a run of  $T_1 = 72n \ln n / \delta_0$  rounds. This implies at least  $18n \ln n$  attempts to add an edge between  $u$  and a node in  $N_t^2(u)$ . Thus,

$$\begin{aligned} & \Pr[u \text{ connects to a node in } N_t^2(u) \text{ after } T_1 \text{ rounds}] \\ & \geq 1 - \left(1 - \frac{1}{6n}\right)^{18n \ln n} \\ & \geq 1 - e^{-3 \ln n} = 1 - \frac{1}{n^3}. \end{aligned}$$

Therefore, in  $T = T_1 \delta_0 / 4 = O(n \log n)$  rounds,  $u$  will connect to at least  $\delta_0/4$  new nodes with probability at least  $1 - 1/n^2$ , i.e.,  $d_T(u) \geq (1 + 1/4)\delta_0$ .  $\square$

We next consider the second case where less than  $\delta_0/3$  neighbors of a given node  $u$  are strongly tied to the two-hop neighborhood of  $u$ . This case is more challenging since

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the neighbors of  $u$  that are weakly tied may not contribute many new edges to  $u$ . We break the analysis of this part into two subcases based on whether there is at least one neighbor of  $u$  that is strongly tied to  $N_0^2(u)$ . Figure 2.1 illustrates the different cases and lemmas used in the proof of Theorem 8.

**Lemma 6 (When few neighbors are strongly tied to two-hop neighbors).** *There exists  $T = O(n \log n)$  such that if less than  $\delta_0/3$  nodes in  $N_t^1(u)$  are strongly tied to  $N_t^2(u)$  for all  $t < T$ , and there exists a node  $v_0 \in N_0^1(u)$  that is strongly tied to  $N_0^2(u)$ , then  $d_T(u) \geq (1 + 1/8)\delta_0$  with probability at least  $1 - 1/n^2$ .*

*Proof.* If at any point  $t < T$ ,  $d_T(u) \geq (1 + 1/8)\delta_0$ , then the claim of the lemma holds. In the remainder of this proof, we assume  $d_T(u) < (1 + 1/8)\delta_0$  for all  $t < T$ . Let  $S_t^0$  denote the set of  $v_0$ 's neighbors in  $N_t^2(u)$  which are strongly tied to  $N_t^1(u)$  at time  $t$ ,  $W_t^0$  denote the set of  $v_0$ 's neighbors in  $N_t^2(u)$  which are weakly tied to  $N_t^1(u)$  at time  $t$ .

Consider any node  $v$  in  $S_t^0$ . Less than  $\delta_0/3$  nodes in  $N_t^1(u)$  are strongly tied to  $N_t^2(u)$ , thus more than  $\delta_0/2 - \delta_0/3 = \delta_0/6$  neighbors of  $v$  in  $N_t^1(u)$  are weakly tied to  $N_t^2(u)$ . Let  $w$  be one such weakly tied node. By Lemma 4, the probability that  $u$  connects to  $v$  through  $w$  in round  $t$  is at least  $1/(4\delta_0^2)$ . We have at least  $\delta_0/6$  such  $w$ 's, each of which executes a triangulation step each round. Consider  $T = 72\delta_0 \ln n$  rounds of the process. Then the probability that  $u$  connects to  $v$  in  $T$  rounds is at least

$$1 - \left(1 - \frac{1}{4\delta_0^2}\right)^{12\delta_0^2 \ln n} \geq 1 - e^{-3 \ln n} = 1 - \frac{1}{n^3}.$$

Thus, if  $|S_t^0| \geq \delta_0/8$ , in an additional  $O(n \log n)$  time,  $d_T(u) \geq (1 + 1/8)\delta_0$  with probability at least  $1 - 1/n^2$ .

Therefore, in the remainder of the proof we consider the case where  $|S_t^0| < \delta_0/8$ . Define  $R_t^0 = R_{t-1}^0 \cup W_t^0$ ,  $R_0^0 = W_0^0$ . If at least  $\delta_0/8$  nodes in  $R_t^0$  are connected to  $u$  at any time, then the claim of the lemma holds. Thus, in the following we consider the case where  $|R_t^0 \cap N_t^1(u)| < \delta_0/8$ . From the definition of  $R_t^0$ , we can derive

$$|R_t^0| \geq |W_t^0| = d_t(v_0, N_t^2(u)) - |S_t^0| \geq d_t(v_0, N_t^2(u)) - \delta_0/8$$

At time 0,  $v_0$  is strongly tied to  $N_0^2(u)$ , i.e.,  $d_0(v_0, N_0^2(u)) \geq \delta_0/2$ . Since  $\delta_0 \leq d_t(u) < (1 + 1/8)\delta_0$ , we have

$$d_t(v_0, N_t^2(u)) \geq d_t(v_0, N_0^2(u)) - \delta_0/8 \geq 3\delta_0/8$$

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Let  $e_1$  denote the event  $\{u \text{ connects to a node in } R_t^0 \setminus N_t^1(u) \text{ through } v_0 \text{ in round } t\}$ .

$$\begin{aligned}
\Pr[e_1] &= \frac{|R_t^0 \setminus N_t^1(u)|}{d_t(v_0)} \cdot \frac{1}{d_t(v_0)} = \frac{|R_t^0| - |R_t^0 \cap N_t^1(u)|}{d_t(v_0)} \cdot \frac{1}{d_t(v_0)} \\
&\geq \frac{|R_t^0| - |R_t^0 \cap N_t^1(u)|}{d_t(v_0)} \cdot \frac{1}{n} = \frac{|R_t^0| - |R_t^0 \cap N_t^1(u)|}{|N_t^1(u)| + d_t(v_0, N_t^2(u))} \cdot \frac{1}{n} \\
&\geq \frac{|R_t^0| - \delta_0/8}{|N_t^1(u)| + d_t(v_0, N_t^2(u))} \cdot \frac{1}{n} \geq \frac{d_t(v_0, N_t^2(u)) - \delta_0/8 - \delta_0/8}{|N_t^1(u)| + d_t(v_0, N_t^2(u))} \cdot \frac{1}{n} \\
&\geq \frac{3\delta_0/8 - \delta_0/8 - \delta_0/8}{|N_t^1(u)| + 3\delta_0/8} \cdot \frac{1}{n} \geq \frac{3\delta_0/8 - \delta_0/8 - \delta_0/8}{(1 + 1/8)\delta_0 + 3\delta_0/8} \cdot \frac{1}{n} = \frac{1}{12n}
\end{aligned}$$

Let  $X_1$  be the number of rounds it takes for  $e_1$  to occur. When  $e_1$  occurs, let  $v_1$  denote a witness for  $e_1$ . We know  $v_1$  is in  $W_{t_1}^0$  for some  $t_1$ , i.e.,  $v_1$  is strongly tied to  $N_{t_1}^2(u) \cap N_{t_1}^3(u)$ . If  $d_t(v_1, N_{t_1}^2(u)) < 3\delta_0/8$  at any point, then  $d_t(u) \geq (1 + 1/8)\delta_0$ . Thus, in the remainder of the proof, we consider the case where  $d_t(v_1, N_{t_1}^2(u)) \geq 3\delta_0/8$ . Let  $S_t^1$  (resp.,  $W_t^1$ ) denote the set of  $v_1$ 's neighbors in  $N_t^2(u)$  that are strongly tied (resp., weakly tied) to  $N_t^1(u)$ . If  $|S_t^1| \geq \delta_0/8$ , then as we did for the case  $|S_t^0| \geq \delta_0/8$ , we argue that in  $O(n \log n)$  rounds, the degree of  $u$  is at least  $(1 + 1/8)\delta_0$  with probability at least  $1 - 1/n^2$ .

Thus, in the remainder, we assume that  $|S_t^1| < \delta_0/8$ . Define  $R_t^1 = R_{t-1}^1 \cup W_t^1$ ,  $R_{t_1}^1 = W_{t_1}^1$ . Let  $e_2$  denote the event  $\{u \text{ connects to a node in } R_t^0 \setminus N_t^1(u) \text{ (or } R_t^1 \setminus N_t^1(u)) \text{ through } v_0 \text{ (or } v_1)\}$ . By the same calculation as for  $v_0$ , we have  $\Pr[e_2] \geq 1/6n$ . Similarly, we can define  $e_3, X_3, e_4, X_4, \dots, e_{\delta_0/4}, X_{\delta_0/4}$ , and obtain that  $\Pr[e_i] \geq i/(12n)$ . The total number of rounds for  $u$  to gain  $\delta_0/4$  edges is bounded by  $T = \sum_i X_i$ . By Lemma 2,  $T \leq 36n \ln n$  with probability at least  $1 - 1/n^2$ , completing the proof of this lemma.  $\square$

**Lemma 7 (When all neighbors are weakly tied to two-hop neighbors).** *There exists  $T = O(n \log n)$  such that if all nodes in  $N_t^1(u)$  are weakly tied to  $N_t^2(u)$  for all  $t < T$ , then  $d_T(u) \geq \min\{(1 + 1/8)\delta_0, n - 1\}$  with probability at least  $1 - 1/n^2$ .*

*Proof.* If at any point  $t < T$ ,  $d_t(u) \geq \min\{(1 + 1/8)\delta_0, n - 1\}$ , then the claim of this lemma holds. In the remainder of this proof, we assume  $d_t(u) < \min\{(1 + 1/8)\delta_0, n - 1\}$  for all  $t < T$ . In the following, we first show, any node  $v \in N_0^2(u)$  will have at least  $\delta_0/4$  edges to  $N_{T_1}^1(u)$ , where  $T_1 = O(n \log n)$ . After that,  $v$  will connect to  $u$  in  $T_2 = O(n \log n)$  rounds. Therefore, the total number of rounds used for  $v$  to connect to  $u$  is  $T_3 = T_1 + T_2 = O(n \log n)$ .

Node  $v$  at least connects to one node in  $N_0^1(u)$ . Call it  $w_1$ . Because all nodes in  $N_t^1(u)$  are weakly tied to  $N_t^2(u)$ , we have  $d_t(w_1, N_t^1(u)) \geq \delta_0 - \delta_0/2 = \delta_0/2$ . If  $d_t(w_1, N_t^1(u) \setminus N_t^1(v)) < \delta_0/4$ , then  $v$  already has  $\delta_0/4$  edges to  $N_t^1(u)$ . Thus, in the

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following we consider the case where  $d_t(w_1, N_t^1(u) \setminus N_t^1(v)) \geq \delta_0/4$ . Let  $e_1$  denote the event  $\{v \text{ connects to a node in } N_t^1(u) \setminus N_t^1(v) \text{ through } w_1\}$ .

$$\begin{aligned} \Pr[e_1] &= \frac{d_t(w_1, N_t^1(u) \setminus N_t^1(v))}{d_t(w_1)} \cdot \frac{1}{d_t(w_1)} \geq \frac{d_t(w_1, N_t^1(u) \setminus N_t^1(v))}{|N_t^1(u)| + d_t(w_1, N_t^2(u))} \cdot \frac{1}{d_t(w_1)} \\ &\geq \frac{\delta_0/4}{(1+1/8)\delta_0 + \delta_0/2} \cdot \frac{1}{d_t(w_1)} \geq \frac{2}{13} \cdot \frac{1}{n} > \frac{1}{7n} \end{aligned}$$

Let  $X_1$  be the number of rounds needed for  $e_1$  to occur. When  $e_1$  occurs, let  $w_2$  denote a witness for  $e_1$ . Notice  $w_2$  is also weakly tied to  $N_t^2(u)$ . By similar argument, we have  $d_t(w_2, N_t^1(u) \setminus N_t^1(v)) \geq \delta_0/4$ . Let  $e_2$  denote the event  $\{v \text{ connects to a node in } N_t^1(u) \text{ through } w_1 \text{ or } w_2\}$ . We have  $\Pr[e_2] \geq 2/(7n)$ . Let  $X_2$  be the number of rounds needed for  $e_2$  to occur. Similarly, we can define  $e_3, X_3, \dots, e_{\delta_0/4}, X_{\delta_0/4}$  and show  $\Pr[e_i] \geq i/(7n)$ . Set  $T_1 = \sum_i X_i$ , which is the bound on the number of rounds needed for  $v$  to have at least  $\delta_0/4$  neighbors in  $N_t^1(u)$ . By Lemma 2, we know  $T_2 \leq 28n \ln n$  with probability at least  $1 - 1/n^3$ . Now we show  $v$  will connect to  $u$  in  $T_2$  time after this. Notice that, all  $w_i$ 's are still weakly tied to  $N_t^2(u)$ . By Lemma 4, the probability that  $u$  connects to  $v$  through  $w_i$  in round  $t$  is at least  $1/(4\delta_0^2)$ . We have  $w_1, w_2, \dots, w_{\delta_0/4}$  independently executing a triangulation step each round. Consider  $T_2 = 48\delta_0 \ln n$  rounds of the process. Then,

$$\Pr[u \text{ connects to } v \text{ in } T_2 \text{ rounds}] \geq 1 - \left(1 - \frac{1}{4\delta_0^2}\right)^{12\delta_0^2 \ln n} \geq 1 - \frac{1}{n^3}.$$

Combine the two steps. We have shown for any node  $v \in N_0^2(u)$ , it will connect to  $u$  in time  $T_3 = T_1 + T_2$  with probability at least  $1 - 1/n^3$ . This implies in time  $T_3$ ,  $u$  will connect to all nodes in  $N_0^2(u)$  with probability at least  $1 - |N_0^2(u)|/n^3$ . Then,  $N_0^2(u) \subseteq N_{T_3}^1(u), N_0^3(u) \subseteq N_{T_3}^1(u) \cup N_{T_3}^2(u), N_0^4(u) \subseteq N_{T_3}^1(u) \cup N_{T_3}^2(u) \cup N_{T_3}^3(u)$ . Now we apply the above analysis twice, and obtain that in time  $T = 3T_3 = O(n \log n)$ ,  $N_0^2(u) \cup N_0^3(u) \cup N_0^4(u) \subseteq N_T^1(u)$  with probability at least  $1 - |N_0^2(u) \cup N_0^3(u) \cup N_0^4(u)|/n^3 \geq 1 - 1/n^2$ . By Lemma 1, we know  $|N_0^2(u) \cup N_0^3(u) \cup N_0^4(u)| \geq \min\{2\delta_0, n-1\}$ . Thus, we complete the proof of this lemma.  $\square$

**Theorem 8 (Upper bound for triangulation process).** *For any connected undirected graph, the triangulation process converges to a complete graph in  $O(n \log^2 n)$  rounds with high probability.*

*Proof.* We first show that in  $O(n \log n)$  rounds, either the graph becomes complete or the minimum degree of the graph increases by a factor of at least  $1/12$ . Then we apply this argument  $O(\log n)$  times to complete the proof of this theorem.



## 2.2 The triangulation: Discovery through push

For each  $u$  where  $d_0(u) < \min\{(1 + 1/8)\delta_0, n - 1\}$ , we consider the following 2 cases. The first case is if more than  $\delta_0/3$  nodes in  $N_0^1(u)$  are strongly tied to  $N_0^2(u)$ . By Lemma 5, there exists  $T = O(n \log n)$  such that if at least  $\delta_0/4$  nodes in  $N_t^1(u)$  are strongly tied to  $N_t^2(u)$  for  $t < T$ , then  $d_T(u) \geq (1 + 1/8)\delta_0$  with probability at least  $1 - 1/n^2$ . Whenever the condition is not satisfied, i.e., less than  $\delta_0/4$  nodes in  $N_t^1(u)$  are strongly tied to  $N_t^2(u)$ , it means more than  $\delta_0/3 - \delta_0/4 = \delta_0/12$  strongly tied nodes became weakly tied. By the definitions of strongly tied and weakly tied, this implies  $d_T(u) \geq (1 + 1/12)\delta_0$ .

The second case is if less than  $\delta_0/3$  nodes in  $N_0^1(u)$  are strongly tied to  $N_0^2(u)$ . By Lemmas 6 and 7, we know that there exists  $T = O(n \log n)$  such that if we remain in this case for  $T$  rounds, then  $d_T(u) \geq \min\{(1 + 1/8)\delta_0, n - 1\}$  with probability at least  $1 - 1/n^2$ . Whenever the condition is not satisfied, i.e., more than  $\delta_0/3$  nodes in  $N_t^1(u)$  are strongly tied to  $N_t^2(u)$ , we move to the analysis in the first case, and  $d_T(u) \geq (1 + 1/8)\delta_0$  in  $T = O(n \log n)$  time with probability at least  $1 - 1/n^2$ .

Combining the above 2 cases and applying a union bound, we obtain  $\delta_T \geq \min\{(1 + 1/8)\delta_0, n - 1\}$  in  $T = O(n \log n)$  rounds with probability at least  $1 - 1/n$ . We now apply the above argument  $O(\log n)$  times to obtain the desired  $O(n \log^2 n)$  upper bound.  $\square$

### 2.2.2 Lower bound

**Theorem 9 (Lower bound for triangulation process).** *For any connected undirected graph  $G$  that has  $k \geq 1$  edges less than the complete graph the triangulation process takes  $\Omega(n \log k)$  steps to complete with probability at least  $1 - O\left(e^{-k^{1/4}}\right)$ .*

*Proof.* We first observe that during the triangulation process there is a time  $t$  when the number of missing edges is at least  $m = O(\sqrt{k})$  and the minimum degree is at least  $n/3$ . If  $k < \frac{2}{3}n$  then this is true initially and for larger  $k$  this is true at the first time  $t$  the minimum degree is large enough. The second case follows since the degree of a node (and thus also the minimum degree) can at most double in each step guaranteeing that the minimum degree is not larger than  $\frac{2}{3}n$  at time  $t$  also implying that at least  $\frac{n}{3} = \Omega(\sqrt{k})$  edges are still missing.

Given the bound on the minimum degree any missing edge  $\{u, v\}$  is added by a fixed node  $w$  with probability at most  $\frac{9}{2n^2}$ . Since there are at most  $n - 2$  such nodes the probability that a missing edge gets added is at most  $\frac{9}{2n}$ . To analyze the time needed for all missing edges to be added we denote with  $X_i$  the random variable counting the number of steps needed until the  $i$ th of the  $m$  missing edges is added. We would like to analyze  $\Pr[X_1 \leq T, X_2 \leq T, \dots, X_m \leq T]$  for an appropriately chosen number of steps

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$T$ . Note that the events  $X_i < T$  and  $X_j < T$  are not independent and indeed can be positively or negatively correlated. Nevertheless, independent of the conditioning onto any of the events  $X_j < T$ , we have that  $\Pr[X_1 \leq T] \leq 1 - (1 - \frac{9}{2n})^T \leq 1 - \frac{1}{\sqrt{m}}$  for an appropriately chosen  $T = \Omega(n \log m)$ , where  $m$  is again the number of missing edges at time  $t$ . Thus,

$$\begin{aligned} & \Pr[X_1 \leq T, X_2 \leq T, \dots, X_m \leq T] = \\ &= \Pr[X_1 \leq T | X_2 \leq T, \dots, X_m \leq T] \cdot \Pr[X_2 \leq T | X_3, \dots, X_m \leq T] \cdot \dots \cdot \Pr[X_m \leq T] \\ & \leq \left(1 - \frac{1}{\sqrt{m}}\right)^m = O\left(e^{-\sqrt{m}}\right) = O\left(e^{-k^{1/4}}\right) \end{aligned}$$

This shows that the triangulation process takes with probability at least  $1 - O\left(e^{-k^{1/4}}\right)$  at least  $\Omega(n \log m) = O(n \log k)$  steps to complete.  $\square$

### 2.3 The two-hop walk: Discovery through pull

In this section, we analyze the two-hop walk process on undirected connected graphs, which is described by the following simple iteration: In each round, for each node  $u$ , we add edge  $(u, w)$  where  $w$  is drawn uniformly at random from  $N_t^1(v)$ , where  $v$  is drawn uniformly at random from  $N_t^1(u)$ . The two-hop walk yields the following pull-based resource discovery protocol. In each round, each node  $u$  contacts a random neighbor  $v$ , receives the identity of a random neighbor  $w$  of  $v$ , and sends its identity to  $w$ . The main result of this section is that the two-hop walk process transforms an arbitrary connected  $n$ -node graph to a complete graph in  $O(n \log^2 n)$  rounds with high probability. We also establish an  $\Omega(n \log n)$  lower bound on the two-hop walk for almost all  $n$ -node graphs.

#### 2.3.1 Upper bound

As for the triangulation process, we establish the  $O(n \log^2 n)$  upper bound by showing that the minimum degree of the graph increases by a constant factor (or equals  $n - 1$ ) in  $O(n \log n)$  rounds with high probability. For analyzing the growth in the degree of a node  $u$ , we consider two overlapping cases. The first case is when the two-hop neighborhood of  $u$  is not too large, i.e.,  $|N_t^2(u)| < \delta_0/2$ , and the second is when the two-hop neighborhood of  $u$  is not too small, i.e.,  $|N_t^2(u)| \geq \delta_0/4$ . As in the analysis of the triangulation process, we also use the notions of strongly and weakly tied based on how many edges connect a node to a given set; it is more convenient to work with

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a different threshold. We say that a node  $v$  is *weakly tied* to a set of nodes  $S$  if  $v$  has less than  $\delta_0/4$  edges to  $S$  (i.e.  $d_t(v, S) < \delta_0/4$ ), and *strongly tied* to  $S$  if  $v$  has at least  $\delta_0/4$  edges to  $S$  (i.e.  $d_t(v, S) \geq \delta_0/4$ ).

**Lemma 10 (When the two-hop neighborhood is not too large).** *There exists  $T = O(n \log n)$  such that either  $|N_T^2(u)| \geq \delta_0/2$  or  $d_T(u) \geq \min\{2\delta_0, n-1\}$  with probability at least  $1 - 1/n^2$ .*

*Proof.* By the definition of  $\delta_0$ ,  $d_0(w) \geq \delta_0$  for all  $w$  in  $N_0^1(u)$ . Let  $X$  be the first round at which  $|N_X^2(u)| \geq \delta_0/2$ . We consider two cases. If  $X$  is at most  $cn \log n$  for a constant  $c$  to be specified later, then the claim of the lemma holds. In the remainder of this proof we consider the case where  $X$  is greater than  $cn \log n$ ; thus, for  $0 \leq t \leq cn \log n$ ,  $|N_t^2(u)| < \delta_0/2$ .

Consider any node  $w$  in  $N_0^1(u)$ . Since  $d_0(w) \geq \delta_0$  and  $|N_t^2(u)| < \delta_0/2$ ,  $w$  has at least  $\delta_0/2$  edges to nodes in  $N_0^1(u)$ . Fix a node  $v$  in  $N_0^2(u)$ . In the following, we first show that in  $O(n \log n)$  rounds,  $v$  is strongly tied to the neighbors of  $u$  with probability at least  $1 - 1/n^3$ . Let  $T_1$  denote the first round at which  $v$  is strongly tied to  $N_{T_1}^1(u)$ , i.e., when  $|N_{T_1}^1(v) \cap N_{T_1}^1(u)| \geq \delta_0/4$ . We know that  $v$  has at least one neighbor, say  $w_1$ , in  $N_0^1(u)$ . Consider any  $t < T_1$ . Since  $v$  is weakly tied to  $N_0^1(u)$  at time  $t$ ,  $w_1$  has at least  $\delta_0/4$  neighbors in  $N_0^1(u)$  which do not have an edge to  $v$  at time  $t$ . This implies

$$\Pr[v \text{ connects to a node in } N_0^1(u) \text{ through } w_1 \text{ in round } t] \geq \frac{1}{n} \cdot \frac{1}{4} = \frac{1}{4n}$$

Let  $e_1$  denote the event  $\{v \text{ connects to a node in } N_0^1(u)\}$ , and  $X_1$  be the number of rounds for  $e_1$  to occur. When  $e_1$  occurs, let  $w_2$  denote a witness for  $e_1$ . We note that  $w_1, w_2 \in N_0^1(u) \subseteq N_{X_1}^1(u)$ . If  $v$  is weakly tied to  $N_{X_1}^1(u)$ , both  $w_1$  and  $w_2$  have at least  $\delta_0/4$  neighbors in  $N_{X_1}^1(u)$  that do not have an edge to  $v$  yet. Let  $e_2$  denote the event  $\{v \text{ connects to a node in } N_{X_1}^1(u)\}$ , and  $X_2$  be the number of rounds for  $e_2$  to occur. Then  $\Pr[e_2] = 2 \Pr[e_1] \geq 1/2n$ . Similarly, we define  $e_3, X_3, \dots, e_{\delta_0/4}, X_{\delta_0/4}$  and obtain  $\Pr[e_i] \geq i/(4n)$ . We now apply Lemma 2 to obtain that  $X_1 + X_2 + \dots + X_{\delta_0/4}$  is at most  $16n \ln n$  with probability at least  $1 - 1/n^3$ . Thus, with probability at least  $1 - |N_0^2(u)|/n^3$ ,  $T_1 \leq 16n \ln n$ . After  $T_1$  rounds, we obtain that for any  $v \in N_0^2(u)$ ,

$$\Pr[u \text{ connects to } v \text{ in a single round}] \geq \frac{\delta_0/4}{2\delta_0} \cdot \frac{1}{n} = \frac{1}{8n}.$$

which implies that with probability at least  $1 - 1/n^3$ ,  $u$  has an edge to every node in  $N_0^2(u)$  in another  $T_2 \leq 24n \ln n$  rounds.

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Let  $T_3$  equal  $T_1 + T_2$ ; we set  $c$  to be at least  $120 \ln 2$  so that  $X > 3T_3$ . We thus have  $N_0^2(u) \subseteq N_{T_3}^1(u)$ ,  $N_0^3(u) \subseteq N_{T_3}^1(u) \cup N_{T_3}^2(u)$ , and  $N_0^4(u) \subseteq N_{T_3}^1(u) \cup N_{T_3}^2(u) \cup N_{T_3}^3(u)$ . We now repeat the above analysis again twice and obtain that at time  $T = 3T_3$ ,  $N_0^2(u) \cup N_0^3(u) \cup N_0^4(u) \subseteq N_T^1(u)$  with probability at least  $1 - |N_0^2(u) \cup N_0^3(u) \cup N_0^4(u)|/n^3 \geq 1 - 1/n^2$ . By Lemma 1, we have  $|N_T^1(u)| \geq \min\{2\delta_0, n - 1\}$ , thus completing the proof of the lemma.  $\square$

**Lemma 11 (When the two-hop neighborhood is not too small).** *There exists  $T = O(n \log n)$  such that either  $|N_T^2(u)|$  is less than  $\delta_0/4$  or  $d_T(u)$  is at least  $\min\{(1 + 1/8)\delta_0, n - 1\}$ , with probability at least  $1 - 1/n^2$ .*

*Proof.* Let  $X$  be the first round at which  $N_X^2(u) < \delta_0/4$ . We consider two cases. If  $X$  is at most  $cn \log n$  for a constant  $c$  to be specified later, then the claim of the lemma holds. In the remainder of this proof we consider the case where  $X$  is greater than  $cn \log n$ ; thus, for  $0 \leq t \leq cn \log n$ ,  $|N_t^2(u)| \geq \delta_0/4$ . If  $v \in N_0^2(u)$  is strongly tied to  $N_0^1(u)$ , then

$$\Pr[u \text{ connects to } v \text{ in a single round}] \geq \frac{d_t(v, N_0^1(u))}{|N_t^1(u)|} \cdot \frac{1}{n} \geq \frac{\delta_0/4}{(1 + 1/8)\delta_0} \cdot \frac{1}{n} = \frac{2}{9n}$$

Thus, in  $T = 13.5n \ln n$  rounds,  $u$  will add an edge to  $v$  with probability at least  $1 - 1/n^3$ . If there are at least  $\delta_0/8$  nodes in  $N_0^2(u)$  that are strongly tied to  $N_0^1(u)$ , then  $u$  will add edges to all these nodes in  $T$  rounds with probability at least  $1 - 1/n^2$ .

In the remainder of this proof, we focus on the case where the number of nodes in  $N_0^2(u)$  that are strongly tied to  $N_0^1(u)$  at the start of round 0 is less than  $\delta_0/8$ . In this case, because  $|N_t^2(u)| \geq \delta_0/4$ , more than  $\delta_0/8$  nodes in  $N_0^2(u)$  are weakly tied to  $N_0^1(u)$ , and, thus, have at least  $3\delta_0/4$  edges to nodes in  $N_0^2(u) \cup N_0^3(u)$ .

In the following we show  $u$  will connect to  $\delta_0/8$  nodes in  $O(n \log n)$  rounds with probability at least  $1 - 1/n^2$ . For any round  $t$ , let  $W_t$  denote the set of nodes in  $N_t^2(u)$  that are weakly tied to  $N_t^1(u)$ . We refer to a length-2 path from  $u$  to a node two hops away as an *out-path*. Let  $P_0$  denote the set of out-paths to  $W_0$ . Since we have at least  $\delta_0/8$  nodes in  $N_0^2(u)$  that are weakly tied to  $N_0^1(u)$ ,  $|P_0|$  is at least  $\delta_0/8$  at time  $t = 0$ . Define  $e_1 = \{u \text{ picks an out-path in } P_0 \text{ and connects to node } v_1 \text{ in } N_0^2(u)\}$ , and  $X_1$  to be the number of rounds for  $e_1$  to occur. When  $0 \leq t \leq X_1$ , for each  $w_i \in N_t^1(u)$ , let  $f_i$  be the number of edges from  $w_i$  to nodes in  $N_t^1(u) \cup N_t^2(u)$ , and  $p_i$  be the number

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of edges from  $w_i$  to nodes in  $N_0^2(u)$  that are weakly tied to  $N_0^1(u)$ .

$$\begin{aligned} \Pr[e_1] &= \sum_i \frac{1}{d_t(u)} \cdot \frac{p_i}{f_i} \geq \sum_i \frac{1}{d_t(u)} \cdot \frac{p_i}{n-1} = \frac{\sum_i p_i}{(1+1/8)\delta_0(n-1)} \\ &= \frac{|S|}{(1+1/8)\delta_0(n-1)} \geq \frac{\delta_0/8}{(1+1/8)\delta_0(n-1)} \geq \frac{1}{9n}. \end{aligned}$$

After  $X_1$  rounds,  $u$  will pick an out-path in  $P_0$  and connect such a  $v_1$ . Define  $P_1$  to be a set of out-paths from  $u$  to  $W_{X_1}$ . We now place a lower bound on  $|P_1 \setminus P_0|$ . Since  $v_1 \in N_0^2(u)$  is added to  $N_{X_1}^1(u)$ , those out-paths in  $P_0$  consisting of edges from  $v_1$  to nodes in  $N_0^1(u)$  are not in  $P_1$ . The number of out-paths we lose because of this is at most  $\delta_0/4$ . But  $v_1$  also has at least  $3\delta_0/4$  edges to  $N_0^2(u) \cup N_0^3(u)$ . The end points of these edges are in  $N_{X_1}^1(u) \cup N_{X_1}^2(u)$ . If more than  $\delta_0/8$  of them are in  $N_{X_1}^1(u)$ , then  $d_{X_1}(u) \geq (1+1/8)\delta_0$ . Now let's consider the case that less than  $\delta_0/8$  such end points are in  $N_{X_1}^1(u)$ . This means the number of edges from  $v_1$  to  $N_{X_1}^2(u)$  is at least  $3\delta_0/4 - \delta_0/4 - \delta_0/8 = 3\delta_0/8$ . Among the end points of these edges, if more than  $\delta_0/8$  of them are strongly tied to  $N_{X_1}^1(u)$ , then the degree of  $u$  will become at least  $(1+1/8)\delta_0$  in  $O(n \log n)$  rounds with probability  $1 - 1/n^2$  by our earlier argument. If not, we know that more than  $\delta_0/4$  newly added edges are pointing to nodes that are weakly tied to  $N_{X_1}^1(u)$ . Thus,  $|P_1 \setminus P_0|$  is by at least  $\delta_0/4$ .  $|S| \geq 2 \cdot \delta_0/8$ . Define  $e_2 = \{u \text{ picks an out-path in } P_1 \text{ and connects to node } v_2\}$ , and  $X_2$  to be the number of rounds for  $e_2$  to occur. During time  $X_1 \leq t \leq X_2$ ,  $\Pr[e_2]$  is at least  $2 \cdot \frac{1}{9n}$ . Similarly, we define  $e_3, X_3, \dots, e_{\delta_0/8}, X_{\delta_0/8}$  and derive  $\Pr[e_i] \geq i/(9n)$ . By Lemma 2, the number of rounds for  $d_t(u) \geq (1+1/8)\delta_0$  is bounded by

$$T = X_1 + X_2 + \dots + X_{\delta_0/8} \leq (2+1)9n \ln n = 27n \ln n$$

with probability at least  $1 - 1/n^2$ , completing the proof of this lemma.  $\square$

**Theorem 12 (Upper bound for two-hop walk process).** *For connected undirected graphs, the two-hop walk process completes in  $O(n \log^2 n)$  rounds with high probability.*

*Proof.* We first show that in time  $T = O(n \log n)$  time, the minimum degree of the graph increases by a factor of  $1/8$ , i.e.,  $\delta_T \geq \min\{(1+1/8)\delta_0, n-1\}$ . Then we can apply this argument  $O(\log n)$  times, and thus, complete the proof of this theorem.

For each  $u$  where  $d_0(u) < \min\{(1+1/8)\delta_0, n-1\}$ , we analyze by the following 2 cases. First, if  $|N_0^2(u)| \geq \delta_0/2$ , by Lemma 11 we know as long as  $|N_t^2(u)| \geq \delta_0/4$  for all  $t \geq 0$ ,  $d_T(u) \geq \min\{(1+1/8)\delta_0, n-1\}$  with probability  $1 - 1/n^2$  where  $T = O(n \log n)$ . Whenever the condition is not satisfied, we know at least  $\delta_0/4$  nodes in  $N_0^2(u)$  has been moved to  $N_T^1(u)$ , which means  $d_T(u) \geq \min\{(1+1/4)\delta_0, n-1\}$ .

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Second, if  $|N_0^2(u)| < \delta_0/2$ , by Lemma 10 we know as long as  $|N_t^2(u)| < \delta_0/2$  for all  $t \geq 0$ ,  $d_T(u) \geq \min\{(1 + 1/8)\delta_0, n - 1\}$  with probability  $1 - 1/n^2$  where  $T = O(n \log n)$ . Whenever the condition is not satisfied, we are back to the analysis in the first case, and the minimum degree will become  $\min\{(1 + 1/8)\delta_0, n - 1\}$  with probability  $1 - 1/n^2$ .

Combine the above 2 cases, since we at most have  $n$  nodes whose degree is between  $\delta_0$  and  $\min\{(1 + 1/8)\delta_0, n - 1\}$ , the minimum degree of  $G$  will become at least  $\min\{(1 + 1/8)\delta_0, n - 1\}$  in  $O(n \log n)$  rounds with probability  $1 - 1/n$ .

Now we can apply the above argument  $O(\log n)$  times, and have shown the two-hop walk process completes in  $O(n \log^2 n)$  with high probability.  $\square$

### 2.3.2 Lower bound

**Theorem 13 (Lower bound for two-hop walk process).** *For any connected undirected graph  $G$  that has  $k \geq 1$  edges less than the complete graph the two-hop process takes  $\Omega(n \log k)$  steps to complete with probability at least  $1 - O(e^{-k^{1/4}})$ .*

The proof of Theorem 13 is essentially the same as Theorem 9, and is omitted here.

## 2.4 Two-hop walk in directed graphs

In this section, we analyze the two-hop walk process in directed graphs. We say that the process terminates at time  $t$  if for every node  $u$  and every node  $v$ ,  $G_t$  contains the edge  $(u, v)$  whenever  $u$  has a path to  $v$  in  $G_0$ .

**Theorem 14.** *On any  $n$ -node directed graph, the two-hop walk terminates in  $O(n^2 \log n)$  rounds with high probability. Furthermore, there exists a (weakly connected) directed graph for which the process takes  $\Omega(n^2 \log n)$  rounds to terminate.*

*Proof.* Consider any pair of nodes,  $u$  and  $v$ . Consider a shortest path from  $u$  to  $v$   $(v_0, v_1, v_2, \dots, v_m)$ , where  $v_0 = u$ ,  $v_m = v$  and  $m \leq n$ . Fix a time step  $t$ . Let  $e_i$  denote the event an edge is added from  $v_i$  to  $v_{i+2}$  in step  $t$ . The probability of occurrence of  $e_i$  is  $\Pr[e_i] \geq 1/n^2$ . All the  $e_i$ 's are independent from one another.

$$\begin{aligned}
 \Pr[\cup_i e_i] &\geq \sum_i \Pr[e_i] - \sum_i \sum_j \Pr[e_i \cap e_j] \\
 &= \sum_i \Pr[e_i] - \sum_i \sum_j \Pr[e_i] \Pr[e_j] \\
 &\geq m \frac{1}{n^2} - m(m-1) \frac{1}{n^4} \\
 &\geq \frac{m}{n^2}
 \end{aligned}$$

## 2.4 Two-hop walk in directed graphs

Let  $X_1$  denote the number of steps it takes for the length of the above path to decrease by 1. It is clear that  $E[X_1] \leq n^2/m$ . In general, let  $X_i$  denote the number of steps it takes for the length of the above path to decrease by  $i$ . By Lemma 2, the number of steps it takes for the above path to shrink to an edge is at most  $4n^2 \ln n$  with probability  $1/n^3$ . Taking a union bound over all the edges yields the desired upper bound.

For the lower bound, consider a graph  $G_0$  with the node set  $\{1, 2, \dots, n\}$  and the edge set

$$\{(3i, j), (3i+1, j) : 0 \leq i < n/4, 3n/4 \leq j < n\} \cup \{(3i, 3i+1), (3i+1, 3i+2) : 0 \leq i < n/4\}.$$

The only edges that need to be added by the two-hop process are the edges  $(3i, 3i+2)$  for  $0 \leq i < n/4$ . The probability that node  $3i$  adds the edge  $(3i, 3i+2)$  in any round is at most  $16/n^2$ . The probability that edge  $(3i, 3i+2)$  is not added in  $(n^2 \ln n)/32$  rounds is at least  $1/\sqrt{n}$ . Since the events associated with adding each of these edges are independent, the probability that all the  $n/3$  edges are added in  $(n^2 \ln n)/32$  rounds is at most  $(1 - 1/\sqrt{n})^{n/3} \leq e^{-\sqrt{n}/3}$ , completing the lower bound proof.  $\square$

The lower bound in the above theorem takes advantage of the fact that the initial graph is not strongly connected. Extending the above analysis for strongly connected graphs appears to be much more difficult since the events corresponding to the addition of new edges interact in significant ways. We present an  $\Omega(n^2)$  lower bound for a strongly connected graph by a careful analysis that tracks the event probabilities with time and takes dependencies into account.

**Theorem 15.** *There exists a strongly connected directed graph  $G_0$  for which the expected number of rounds taken by the two-hop process is  $\Omega(n^2)$ .*

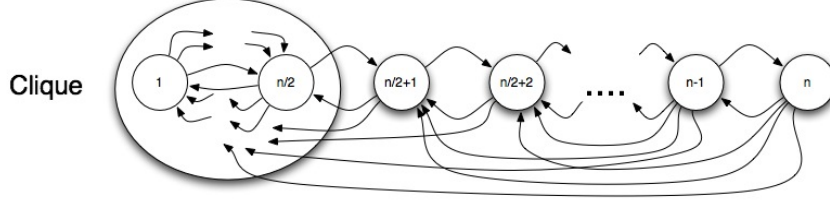
*Proof.* The graph  $G_0 = (V, E)$  is depicted in Figure 2.2 and formally defined as  $G_0 = (V, E)$  where  $V = \{1, 2, \dots, n\}$  with  $n$  being even, and

$$E = \{(i, j) : 1 \leq i, j \leq n/2\} \cup \{(i, i+1) : n/2 \leq i < n\} \cup \{(i, j) : i > j, i > n/2, i, j \in V\}.$$

We first establish an upper bound on the probability that edge  $(i, i+h)$  is added by the start of round  $t$ , for given  $i$ ,  $1 \leq i \leq n-h$ . Let  $p_{h,t}$  denote this probability. The following base cases are immediate:  $p_{h,0}$  is 1 for  $h = 1$  and  $h < 0$ , and 0 otherwise. Next, the edge  $(i, i+h)$  is in  $G_{t+1}$  if and only if  $(i, i+h)$  is either in  $G_{t-1}$  or added in round  $t$ . In the latter case,  $(i, i+h)$  is added by a two-hop walk  $i \rightarrow i+k \rightarrow i+h$ ,

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**Figure 2.2:** Lower bound example for two-hop walk process in directed graphs

where  $-i < k \leq n - i$ . Since the out-degree of every node is at least  $n/2$ , for any  $k$  the probability that  $i$  takes such a walk is at most  $4/n^2$ .

$$\begin{aligned}
 p_{h,t+1} &\leq p_{h,t} + \frac{4}{n^2} \sum_{k>-i}^{n-i} p_{k,t} p_{h-k,t} \\
 &= p_{h,t} + \frac{4}{n^2} \left( \sum_{k=1}^{i-1} p_{h+k,t} + \sum_{k=1}^{h-1} p_{k,t} p_{h-k,t} + \sum_{k=h+1}^{n-i} p_{k,t} \right) \quad (2.1)
 \end{aligned}$$

We show by induction on  $t$  that

$$p_{h,t} \leq \left( \frac{\alpha t}{n^2} \right)^{h-1}, \text{ for all } t \leq \epsilon n^2 \quad (2.2)$$

where  $\alpha$  and  $\epsilon$  are positive constants that are specified later.

The induction base is immediate. For the induction step, we use the induction hypothesis for  $t$  and Equation 2.1 and bound  $p_{h,t+1}$  as follows.

$$\begin{aligned}
 p_{h,t+1} &\leq \left( \frac{\alpha t}{n^2} \right)^{h-1} + \frac{4}{n^2} \left( \sum_{k=1}^{i-1} \left( \frac{\alpha t}{n^2} \right)^{h+k-1} + \sum_{k=1}^{h-1} \left( \frac{\alpha t}{n^2} \right)^{k-1} \left( \frac{\alpha t}{n^2} \right)^{h-k-1} + \sum_{k=h+1}^{n-i} \left( \frac{\alpha t}{n^2} \right)^{k-1} \right) \\
 &\leq \left( \frac{\alpha t}{n^2} \right)^{h-1} + \frac{4}{n^2} \left( (h-1) \left( \frac{\alpha t}{n^2} \right)^{h-2} + \left( \frac{\alpha t}{n^2} \right)^h \frac{2}{1 - \alpha t/n^2} \right) \\
 &\leq \left( \frac{\alpha t}{n^2} \right)^{h-1} + (h-1) \left( \frac{\alpha t}{n^2} \right)^{h-2} \frac{1}{n^2} \left( 4 + \frac{4\epsilon^2}{(1 - \alpha\epsilon)} \right) \\
 &\leq \left( \frac{\alpha t}{n^2} \right)^{h-1} + (h-1) \left( \frac{\alpha t}{n^2} \right)^{h-2} \frac{\alpha}{n^2} \\
 &\leq \left( \frac{\alpha(t+1)}{n^2} \right)^{h-1}.
 \end{aligned}$$

(In the second inequality, we combine the first and third summations and bound them by their infinite sums. In the third inequality, we use  $t \leq \epsilon n^2$ . For the fourth inequality,



## 2.4 Two-hop walk in directed graphs

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we set  $\alpha$  sufficiently large so that  $\alpha \geq 4 + 4/(1 - \alpha\epsilon)$ . The final inequality follows from Taylor series expansion.)

For an integer  $x$ , let  $C_x$  denote the cut  $(\{u : u \leq x\}, \{v, v > x\})$ . We say that a cut  $C_x$  is *untouched* at the start of round  $t$  if the only edge in  $G_t$  crossing the cut  $C_x$  is the edge  $(x, x + 1)$ ; otherwise, we say  $C_x$  is *touched*. Let  $X$  denote the smallest integer such that  $C_X$  is untouched. We note that  $X$  is a random variable that also varies with time. Initially,  $X = n/2$ .

We divide the analysis into several phases, numbered from 0. A phase ends when  $X$  changes. Let  $X_i$  denote the value of  $X$  at the start of phase  $i$ ; thus  $X_0 = n/2$ . Let  $T_i$  denote the number of rounds in phase  $i$ . A new edge is added to the cut  $C_{X_i}$  only if either  $X_i$  selects edge  $(X_i, X_i + 1)$  as its first hop or a node  $u < X_i$  selects  $u \rightarrow X_i \rightarrow X_i + 1$ . Since the degree of every node is at least  $n/2$ , the probability that a new edge is added to the cut  $C_i$  is at most  $2/n + n(4/n^2) = 6/n$ , implying that  $E[T_i] \geq n/6$ .

We now place a bound on  $X_{i+1}$ . Fix a round  $t \leq \epsilon n^2$ , and let  $E_x$  denote the event that  $C_x$  is touched by round  $t$ . We first place an upper bound on the probability of  $E_x$  for arbitrary  $x$  using Equation 2.2.

$$\Pr[E_x] \leq \sum_{h \geq 2} h \left( \frac{\alpha t}{n^2} \right)^{h-1} \leq \frac{\alpha t (4 - 3(\alpha t)/n^2 + (\alpha t)^2/n^4)}{n^2 (1 - (\alpha t)/n^2)^3},$$

for  $t \leq \epsilon n^2$ , where we use the inequality  $\sum_{h \geq 2} h^2 \delta^h = \delta(4 - 3\delta + \delta^2)/(1 - \delta)^3$  for  $0 < \delta < 1$ . We set  $\epsilon$  sufficiently small so that  $(4 - 3\epsilon + \epsilon^2)/(1 - \epsilon)^3 \leq 5$ , implying that the above probability is at most  $5\epsilon$ .

If  $E_x$  were independent from  $E_y$  for  $x \neq y$ , then we can invoke a straightforward analysis using a geometric probability distribution to argue that  $E[X_{i+1} - X_i]$  is at most  $1/(1 - 5\epsilon) = O(1)$ . The preceding independence does not hold, however; in fact, for  $y > x$ ,  $\Pr[E_y \text{ mod } E_x] > \Pr[E_y]$ . We show that the impact of this correlation is very small when  $x$  and  $y$  are sufficiently far apart. We consider a sequence of cuts  $C_{x_1}, C_{x_2}, \dots, C_{x_\ell}, \dots$  where  $x_0 = X_i + 2$  and  $x_\ell = x_{\ell-1} + c\ell$ , for a constant  $c$  chosen sufficiently large. We bound the conditional probability of  $E_{x_\ell}$  given  $E_{x_{\ell-1}} \cap E_{x_{\ell-2}} \cdots E_{x_1}$

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as follows.

$$\begin{aligned}
& \Pr[E_{x_\ell} | E_{x_{\ell-1}} \cap E_{x_{\ell-2}} \cdots E_{x_1}] \\
= & \frac{\Pr[E_{x_\ell} \cap E_{x_{\ell-1}} \cap E_{x_{\ell-2}} \cdots E_{x_1}]}{\Pr[E_{x_{\ell-1}} \cap E_{x_{\ell-2}} \cdots E_{x_1}]} \\
\leq & \frac{\Pr[E_{x_{\ell-1}} \cap E_{x_{\ell-2}} \cdots E_{x_1} \cap (C_{x_\ell} \cap (C_{x_{\ell-1}} \cup \cdots \cup C_{x_1}) = \emptyset)]}{\Pr[E_{x_{\ell-1}} \cap E_{x_{\ell-2}} \cdots E_{x_1}]} + \\
& \frac{\Pr[E_{x_{\ell-1}} \cap E_{x_{\ell-2}} \cdots E_{x_1} \cap (C_{x_\ell} \cap (C_{x_{\ell-1}} \cup \cdots \cup C_{x_1}) \neq \emptyset)]}{\Pr[E_{x_{\ell-1}} \cap E_{x_{\ell-2}} \cdots E_{x_1}]} \\
\leq & \frac{\Pr[E_{x_{\ell-1}} \cap E_{x_{\ell-2}} \cdots E_{x_1}] \Pr[\text{a new edge is added from } (x_{\ell-1} + 1, x_\ell) \text{ to } (x_\ell + 1, n)]}{\Pr[E_{x_{\ell-1}} \cap E_{x_{\ell-2}} \cdots E_{x_1}]} \\
& \frac{\Pr[\text{an edge spanning at least } c\ell \text{ hops is added across } C_{x_\ell}]}{\Pr[E_{x_{\ell-1}} \cap E_{x_{\ell-2}} \cdots E_{x_1}]} \\
\leq & \Pr[E_{x_\ell}] + \frac{((\alpha t)/n^2)^{c\ell-1}}{(1 - \alpha t/n^2)^2 (t/n^2)^\ell} \\
\leq & 5\epsilon + \epsilon = 6\epsilon,
\end{aligned}$$

where we set  $c$  sufficiently large in the last step. Since  $X_{i+1}$  is at most the smallest  $x_\ell$  such that  $C_{x_\ell}$  is untouched, we obtain that

$$E[X_{i+1} - X_i] \leq 2 + \sum_{\ell \geq 2} (6\epsilon)^\ell c\ell^2 = O(1).$$

We thus obtain that after  $\epsilon' n$  phases,  $E[X]$  is  $O(n)$ , where  $\epsilon'$  is chosen sufficiently small so that  $n - E[X]$  is  $\Omega(n)$ . Since the expected length of each phase is at least  $n/6$ , it follows that the expected number of rounds it takes for the two-hop process to complete is  $\Omega(n^2)$  rounds. □

### 2.5 Conclusion

We have analyzed two natural gossip-based discovery processes in networks and showed almost-tight bounds on their convergence in arbitrary networks. Our processes are motivated by the resource discovery problem in distributed networks as well as by the evolution of social networks. We would like to study variants of the processes that take into account failures associated with forming connections, the joining and leaving of nodes, or having only a subset of nodes to participate in forming connections. We believe our techniques can be extended to analyze such situations as well. From a technical standpoint, the main problem left open by our work is to resolve the logarithmic

## 2.5 Conclusion

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factor gap between the upper and lower bounds. It is not hard to show that from the perspective of increasing the minimum degree by a constant factor, our analysis is tight up to constant factors. It is conceivable, however, that a sharper upper bound can be obtained by an alternative analysis that uses a “smoother” measure of progress.