Spreading Rumors Rapidly Despite an Adversary

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Abstract

In the collect problem [32], n processors in a shared-memory system must each learn the values of n registers. We give a randomized algorithm that solves the collect problem in $O(n \log^3 n)$ total read and write operations with high probability, even if timing is under the control of a content-oblivious adversary (a slight weakening of the usual adaptive adversary). This improves on both the trivial upper bound of $O(n^2)$ steps and the best previously known bound of $O(n^{3/2} \log n)$ steps, and is close to the lower bound of $\Omega(n \log n)$ steps. Furthermore, we show how this algorithm can be used to obtain a multi-use cooperative collect protocol that is $O(\log^3 n)$-competitive in the latency model of Ajtai et al. [3] and $O(n^{1/2} \log^{3/2} n)$-competitive in the throughput model of Aspnes and Waarts [10]; in both cases the competitive ratios are within a polylogarithmic factor of optimal.

1 Introduction

Rumor spreading. The simplest problem we will consider is the following: each of n people knows a rumor. At each point in time, an adversary chooses one of the n people and hands him or her a telephone. The only restriction on the adversary’s choice is that he cannot choose a person who already knows all n rumors (intuitively, we assume that such a person goes
off to do something else). The person chosen by the adversary may call up any one other person (possibly choosing the other person using randomization) and will learn all the rumors that the other person currently knows. The process continues until all participants know all of the rumors. Our goal is to minimize the total number of steps (i.e., the total number of telephone calls).

One can think of this problem as an asynchronous version of the well-known gossip problem [24]. In the gossip problem, $n$ persons wish to distribute $n$ rumors among themselves; however, which persons communicate at each time is fixed in advance by the designer of the algorithm. By contrast, in our problem, the choice of who receives information at each time is under the control of an adversary. Furthermore, the algorithm used by each process to choose where it will look for more information can only make that choice based on the information obtained so far.

The collect problem. The rumor-spreading problem above is closely related to the collect problem [32]. In the collect problem, each of $n$ processes in a shared-memory system possesses some piece of information, which it stores in one of a set of single-writer multi-reader atomic registers. We would like each of the processes to learn the values of all of the others while performing as few total read and write operations as possible. Again, we assume that timing is under the control of an adversary scheduler, which has near-total knowledge of all events in the system, and which may start and stop processes at will. The essential difference between the rumor-spreading problem above and the collect problem is that in the collect problem the operations of choosing someone to read, reading his or her values, and adding them to one’s own register do not take place as a single atomic action.

The description above is of the simplest version of the collect problem, in which all values are present at the start and each process gathers the values only once. For this version of the problem, the naive solution is to have each of the $n$ processors read each of the $n$ registers directly, for a total cost of $n^2$ operations. However, the naive solution is not the best possible, as processors can learn values indirectly from other processors, thus sharing the work of reading the registers. Indeed, Saks, Shavit, and Woll [32] describe a collect algorithm that finishes quickly when most processors are running concurrently, and Ajtai et al. [3] observed that the Certified Write-All algorithm of Anderson and Woll [5] could be modified in a straightforward way to solve the collect problem in $O(n^{3/2} \log n)$ total operations. This is
a substantial improvement on an upper bound of $n^2$, but still far from the best known lower bound of $\Omega(n \log n)$ [3].

Repeated collects. The collect problem is motivated by its frequent appearance in other algorithms. Many algorithms in the wait-free shared-memory model [1, 2, 4, 6, 7, 8, 9, 12, 13, 15, 16, 17, 19, 20, 21, 22, 23, 27, 25, 26, 28, 29, 30, 34] have an underlying structure in which processes repeatedly collect values using the cooperative collect primitive. In the cooperative collect primitive, first abstracted by Saks, Shavit, and Woll [32], processes perform the collect operation—an operation in which each process learns the values of a set of $n$ registers, with the guarantee that each value learned is fresh: it was present in the register at some point during the collect. In a sense the cooperative collect primitive is a multi-use version of the simple collect problem, with the added difficulty of guaranteeing freshness.

Interestingly, most of these algorithms (which include nearly all algorithms in the wait-free shared-memory literature for consensus, snapshots, coin flipping, bounded round numbers, timestamps, and multi-writer registers) use the naive algorithm for performing collects in which each processor reads every register directly, at a cost of $n$ reads per collect.\(^1\) One reason (beyond the simplicity of the naive algorithm) may be that if one considers the performance of collect algorithms in traditional worst-case terms, the naive algorithm appears to be optimal: since the adversary can always choose to halt all but one of the processors, that lone processor running in isolation cannot carry out a collect without reading all the other processor's registers.

Competitive collect algorithms The apparent optimality of the naive algorithm for repeated collects is surprising given the superior performance of other algorithms for the one-time collect problem. Indeed, one would expect that an algorithm that solved the one-time problem quickly could be extended to an algorithm that would give better performances in many circumstances. Ajtai et al. [3] provided a tool, known as latency competitiveness, that can be used to show the superiority of more sophisticated algorithms. In their model the performance of a distributed algorithm is

\(^1\) [32, 34] present collect algorithms that do not follow the pattern of the naive algorithm. Both works, however, consider models that involve considerably stronger assumptions that either the standard wait-free shared memory model or the slightly weaker model considered here.
not measured in absolute terms against the worst possible schedule, but instead is measured on each schedule relative to the performance of another distributed algorithm chosen to be optimal for that schedule. In order to have good latency competitiveness, an algorithm must not only perform acceptably in hard situations (for collect, this is generally when there is little or no concurrency) but must also perform well in easy situations. More details of the latency competitiveness measure, and of the related throughput competitiveness measure [10], can be found in Sections 4.1 and 4.2.

1.1 Our results

We describe (Section 2) an algorithm for the rumor-spreading game which requires only $O(n \log^2 n)$ steps with high probability, slightly more than the lower bound of $\Omega(n \log n)$. Based on this algorithm, we construct (Section 3) a randomized algorithm for the collect problem that requires only $O(n \log^3 n)$ steps with high probability; the extra $O(\log n)$ factor comes from the technique we use to simulate an atomic transfer of information from one processor's register to another's. This is the first solution to the problem that comes within a polylogarithmic factor of the lower bound of $\Omega(n \log n)$. Furthermore, we show (Section 4) that our algorithm can be extended in a natural way to yield an implementation of the cooperative collect primitive that is $O(\log^3 n)$-competitive in the latency model and $O(\sqrt{n} \log^{3/2} n)$-competitive in the throughput model. Both of these ratios are also within a polylogarithmic factor of the best known lower bounds, and substantially improve on the best previously known ratios of $O(\sqrt{n} \log n)$ [3] and $O(n^{3/4} \log n)$ [10].

1.2 The model

All of our results are carried out in a model where the algorithm is allowed to generate a random value and write it out as a single atomic operation. This assumption appears frequently in early work on consensus; it is the "weak model" of Abrahamson [1] and was used in the consensus paper of Chor, Israeli, and Li [19]. In general, the weak model in its various incarnations permits much better algorithms (e.g., [11, 18]) for such problems as consensus than the best known algorithms in the more traditional "strong model". The assumption that the adversary cannot see coin-flips before they are written is justified by an assumption that in a real system failures, page faults, and similar disastrous forms of asynchrony are likely to be affected
by where each processor is reading and writing values but not by what values are being read or written.

It is not clear whether this assumption can be removed while still permitting an $O(n \log^2 n)$ solution to the collect problem.

2 Spreading rumors

Recall from the introduction that in the rumor-spreading problem a processor may choose what processor it will read, read that processor's state, and add the information thus obtained to its own visible state as a single atomic operation. The algorithm we analyze in this case is deceptively simple: when a processor $a$ is chosen to move by the adversary, it reads from a processor $b$ chosen uniformly at random from the set of all $n$ processors. (It is possible that $b = a$.) We will refer to one of these atomic operations as a move.

Intuitively it seems unlikely that this is the best algorithm. For example, if $a$ has obtained the information from $n-1$ processors, it is clear that $a$ should examine the sole processor whose information $a$ does not already possess. Also if $b = a$ then no information can possibly be gained. But this algorithm has the great advantage that it is impossible for the adversary to bias $a$’s selection of $b$. This makes it much easier to analyze the performance of this algorithm than it otherwise might be.

Some notation: in the following, we will use $K^P_t$ for the set of rumors possessed by processor $P$ at time $t$. We will say that a processor $P$ knows a set of rumors $S$ at time $t$ when $S \subseteq K^P_t$. The effect of $P$ reading $Q$ at time $t$ is to set $K^P_{t+1}$ to $K^P_t \cup K^Q_t$.

Let us look at some set of rumors $S$ and consider how they spread through the processors. For each $S$, we will divide moves into two classes:

- Moves by processors that already know $S$. We will call these moves unproductive (with respect to $S$).

- Moves by processors that do not already know $S$. We will call these moves productive (again, with respect to $S$).

Where it will not cause confusion we will omit a specific reference to $S$. Note however that a move might be unproductive with respect to some $S$ but productive with respect to a different $S'$. 


The following lemma shows that, with high probability, the information known by any single processor spreads to all of the processors after only \( O(n \log n) \) productive moves:

**Lemma 1** Fix a starting time \( s \) and let \( S = K^P_s \). Let \( T \) be the number of productive moves after \( s \) before every processor knows \( S \) and let \( k \) be a positive constant. Then

\[
\Pr[T \geq kn \ln n] \leq \frac{1}{n^{k-2}}
\]

**Proof:** If \( r \) processors know \( S \) prior to a productive call, then the probability that \( r + 1 \) processors know \( S \) after the call is \( r/n \). Thus the total waiting time \( T \) is given by the sum of a set of independent, geometrically distributed random variables \( T_1, T_2, \ldots, T_{n-1} \) with expectations \( n, n/2, \ldots, n/(n-1) \). This gives a total expected time of \( n \sum_{i=1}^{n-1} \frac{1}{i} \) which is approximately \( n \ln n \).

However, we wish to establish a stronger claim, by bounding the tail of this sum’s distribution. We do this by using moment generating functions. Let \( t > 2n - 2 \) and define \( d \) and \( c \) by

\[
d = \frac{n}{n-1} \cdot \frac{t-n+1}{t-n+2} \quad \text{and} \quad c = \ln d.
\]

The lower bound on \( t \) ensures that \( d > 1 \) and so \( c > 0 \). Because \( c > 0 \) we have by Markov’s inequality that

\[
\Pr[T \geq t] = \Pr[e^{ct} \geq e^{ct}] \leq \frac{E[e^{cT}]}{e^{ct}}.
\]

Since the \( T_i \) are independent

\[
E[e^{cT}] = E[\prod_{i=1}^{n-1} e^{cT_i}] = \prod_{i=1}^{n-1} E[e^{cT_i}].
\]

We can evaluate \( E[e^{cT_i}] \) directly. Let \( p = i/n \) and \( q = 1 - i/n \). Because \( qe^c = qd < 1 \) we get,

\[
E[e^{cT_i}] = p \sum_{j=1}^{\infty} q^{j-1} e^{cj} = pe^c \sum_{j=0}^{\infty} (qe^c)^j = \frac{pe^c}{1 - qe^c} = \frac{pd}{1 - qd}.
\]
Thus

\[
\Pr[T \geq t] \leq \frac{1}{d^t} \prod_{i=1}^{n-1} \frac{i d}{1 - (1 - \frac{i}{n})d}
\]

\[
= \frac{1}{d^t} \prod_{i=1}^{n-1} \frac{i d}{i d + n - d n}
\]

\[
= \frac{(n - 1)!}{d^{t-n+1}} \prod_{i=1}^{n-1} \frac{1}{i d + n - d n}.
\]

Because \(1 < d < n/(n - 1)\) we have that when \(1 < i < n\),

\[
\frac{1}{i d + n - d n} < \frac{n - 1}{i n + n(n - 1) - n^2} < \frac{1}{i - 1}.
\]

Hence

\[
\Pr[T \geq t] \leq \frac{(n - 1)!}{d^{t-n+1}} \cdot \frac{1}{n - 1} \cdot \frac{1}{(n - 2)!} \cdot \frac{1}{n - n(n - 1)}
\]

\[
= \frac{(n - 1)!}{d^{t-n+1}(d + n - d n)}.
\]

Let \(s = t - n + 1\). Then

\[
\Pr[T \geq t] \leq \frac{(n - 1)d^{-s}}{n - d(n - 1)}
\]

Let \(\lambda = s/(n \ln n)\). Then

\[
\Pr[T \geq t] \leq \frac{n - 1}{n} \left( \frac{n - 1}{n} \right)^{\lambda \ln n} \left( \frac{s + 1}{s} \right)^{s} (s + 1)
\]

\[
\leq n^{-\lambda} e(\lambda \ln n + 1).
\]

Now let \(t = k n \ln n\) for \(k\) some positive constant. Then \(k \geq \lambda \geq k - 1\). Assuming that \(n\) is large enough that \(n^2 \geq e(k n \ln n + 1)\) we conclude

\[
\Pr[T \geq k n \ln n] \leq \frac{1}{n^{k-3}}
\]  

(1)
What Lemma 1 tells us is that with high probability, after $\ln n$ productive moves $K^P_s$ will spread to all of the processors. Thereafter any further moves must be unproductive moves. So if $3\ln n$ moves are performed, at least $\frac{2}{3}$ of them are unproductive — in other words, most of these $3\ln n$ moves are made by processors that know $K^P_s$. That this intuition is true simultaneously for all $P$ with high probability is captured in the following lemma:

**Lemma 2** Let $s$ be a time and let $t = s + 3\ln n$. For each processor $P$ and time $t'$, let $V_{t'}^P$ be the set of processors $Q$ for which $K^Q_{t'} \supseteq K^P_s$. (Thus $V_t^P$ will consist of all processors that know after an interval of $3\ln n$ steps everything that $P$ knew at the beginning.) For any set of processors $A$, define $w(A)$ to be the number of moves made by processors in $A$ between $s$ and $t$. Then

$$\Pr[\exists P, w(V_t^P) < 2\ln n] \leq \frac{1}{n^{k-1}}$$

**Proof:** The proof works by showing an upper bound on the number of moves not done by processors in $V_t^P$. Let $\overline{V_t^P}$ be the complement of $V_t^P$. Since any processor in $\overline{V_t^P}$ does not know $K^P_s$ at time $t$, it cannot have known $K^P_s$ at any time before $t$, and thus all of its moves prior to $t$ are productive moves with respect to $K^P_s$. Using Lemma 1 we get

$$\Pr[w(\overline{V_t^P}) \geq \ln n] \leq 1/n^{k-3}.$$ 

Thus:

$$\Pr[\exists P, w(V_t^P) < 2\ln n] \leq \sum_{i=0}^{n} \Pr[w(V_t^P) < 2\ln n] = n \Pr[w(\overline{V_t^P}) \geq \ln n] \leq \frac{1}{n^{k-4}}.$$

Because it is likely that $V_t^P$ and $\overline{V_t^Q}$ both do at least $\frac{2}{3}$ of the work, it is likely that these sets overlap for any $P$ and $Q$, i.e., that the information known by any pair of processors at time $s$ is known to a single processor at time $s + 3\ln n$:

**Corollary 3** Using the notation of Lemma 2,

$$\Pr[\exists P, Q, V_t^P \cap V_t^Q = \emptyset] \leq 1/n^{k-4}.$$ 

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Proof: Suppose \( w(V_i^P) \geq 2kn \ln n \) and \( w(V_i^Q) \geq 2kn \ln n \) Then \( w(V_i^Q) < kn \ln n \) and so \( V_i^P \nsubseteq V_i^Q \) implying that \( V_i^P \cap V_i^Q \neq \emptyset \). By Lemma 2 the probability that the supposition does not hold is at most \( 1/n^{k-4} \). The result follows.

In particular, if at time \( s \) there is some set \( A \) of \( r \) processors that between them know all the rumors (i.e., \( \bigcup_{P \in A} K_s^P \supseteq \bigcup_P K_s^P \)), then at time \( s + 3kn \ln n \) there will be a set of \([r/2]\) processors that between them know all the rumors. Initially there are \( n \) processors that between them know all the rumors. Therefore after at most \( 1 + \log_2 n \) intervals of length \( 3kn \ln n \) there will be a single processor that knows all of the rumors, i.e. one that has completed its task.

The adversary cannot move a processor that knows everything, so all moves made after a processor has completed are necessarily made by processors that have not completed. So applying Lemma 1 shows that after \( kn \ln n \) additional moves every processor will know everything with high probability. In summary we have the following:

Theorem 4 Let \( n \) be at least 3, let \( k \) be some constant, and let the adversary and processors behave as described earlier in this section. Let \( c = 3(\log_2 e + 1) = 7.32 \cdots \). Then the probability that there is a processor that does not know every rumor after \( ckn \ln^2 n \) moves is at most \( \frac{1}{n^{k-5}} \).

Proof: Start with \( (1 + \log_2 n) \) intervals of length \( 3kn \ln n \). During each one of these intervals, the size of the smallest set of processors that collectively know all the rumors halves, except for a “failure case” whose probability is at most \( \frac{1}{n^{k-5}} \) (from Corollary 3). If no failures occur, at the end of these \( (1 + \log_2 n)(3kn \ln n) \) steps some single processor knows all the rumors. The probability that the rest of the processors fail to learn all the rumors after an additional \( kn \ln n \) steps is at most \( \frac{1}{n^{k-5}} \) by Lemma 1.

Summing up the all the steps gives \( 4kn \ln n + 3 \log_2 ekn \ln^2 n \), which is less than \( ekn \ln^2 n \) since \( n \geq 3 \). Summing up the probabilities of failure gives \( (1 + \log_2 n) \frac{1}{n^{k-5}} + \frac{1}{n^{k-5}} \), which is less than \( n \cdot \frac{1}{n^{k-5}} = \frac{1}{n^{k-5}} \), again provided \( n \geq 3 \).

Note that the requirement that \( n \) be at least 3 is not very confining; if \( n \) is two or less each processor can complete its collect with a single read.
3 The collect problem

In the rumor-spreading problem we assumed that all of the knowledge of any particular processor was available to any other processor that wished to read it. In the collect problem this is not the case; the adversary can stop a processor in between reading new information from another processor’s register and writing that information to its own register. Furthermore, we allow the adversary to stop a processor between making a random choice of which register to read and the actual read operation. (This rule corresponds to an assumption that not all reads are equal; some might involve cache misses, network delays, and so forth.) However, as mentioned in Section 1.2, we will permit a processor to make a random choice and write the result of this choice to its own register as an atomic operation. (This rule corresponds to an assumption that the timing of a write is not affected by the value being written.)

Overall, the approach will be similar to that taken for the rumor-spreading problem. But it is no longer enough for each processor to simply keep reading randomly selected registers. An adversary strategy that defeats this simple algorithm is to make one of the registers a “poison pill”: any processor that attempts to read this register will be halted. Since on average only one read out of every \( n \) would attempt to read the poisoned register, close to \( n/2 \) reads would be made before the adversary would be forced to let some processor actually swallow the poison pill.

We will avoid this problem by having each processor use the following algorithm, which we call “Follow the Bodies.” The essential idea is that before attempting to read a register, a processor will leave a note saying where it is going;\(^1\) poison pills can thus be detected easily by the trail of corpses leading in their direction. The distance that a processor will pursue this trail will be \( \lambda \ln n \), where \( \lambda \) is constant chosen to guarantee that the processor reaches its target with high probability.

In the pseudocode given below, we assume that each processor stores in its output register both the set of values \( S \) it has collected so far and its successor, the processor it selected to read from most recently.

- While some values are unknown:
  - Set \( p \) to be a random processor, and write out \( p \) as our successor.
    (We will call this the \textit{selection step}).

\(^1\)It is here that we use the assumption that we can flip a coin and write the outcome atomically.
– Repeat $\lambda \ln n$ times:
  * Read the register of $p$. Set $S$ to be the union of $S$ and the values field. Set $p$ to the successor field.
  * Write out the new $S$.

We would like to prove an analogue of Lemma 2 for this more sophisticated algorithm. Let us fix a starting time $s$. For each processor $P$ and time $t \geq s$, define $U^P_t$ recursively as follows. Let $U^P_s = \{P\}$. If at time $t$, a processor $Q$ chooses a processor in $U^P_t$, then $U^P_{t+1} = U^P_t \cup \{Q\}$; otherwise $U^P_{t+1} = U^P_t$. Note that the sets $U^P_t$ are built up by exactly the same random process as the sets $V^P_t$ defined in Lemma 1, and so we can use Lemma 1 to show a high-probability bound on how many times the selection step can be executed by a processor not already in $U^P$. This bound translates into a bound on the number of operations because the number of operations executed by any processor is at most $2\lambda \ln n + 1$ times the number of times it executes the body of the outer loop, i.e., the number of times the selection step is executed.

However, it is not enough to show that many processors will be in $U^P$; we must also show that these processors will eventually follow the trail of successor fields to obtain $K_P^P$. To show this fact we view $U^P_t$ as a rooted tree, whose root is the original node $P$. As each new node $a$ is added to $U^P$ it must select one of the processors $b$ already in $U^P$; in this case we draw an edge between $a$ and $b$. Notice that (conditioning on the fact that $a$ selects a processor already in $U^P$) the processor $b$ is chosen uniformly from the nodes already in $U^P$. In Section 3.1 we investigate the random variable $M_x$, which is defined to be the depth of a tree containing $x + 1$ nodes generated in precisely this fashion. We prove (equation (10)):

**Lemma 5** Let $\lambda \geq 2$, then

$$\Pr[M_{x-1} \geq \lambda \ln x] \leq \frac{1}{x^{\lambda\ln\lambda-\lambda-1}}$$

Intuitively, the depth of the tree is likely to be bounded by the logarithm of its size because on average the $i$-th node to be added to the tree will choose as a parent the $(i/2)$-th node. The importance of bounding the depth of the tree is that it gives an immediate bound on the length of a trail that any processor in $U^P$ must follow to learn $K_P^P$:

**Lemma 6** Suppose that the depth of the $U^P$ tree does not exceed $\lambda \ln n$. Let $Q$ be a processor that has completed the inner loop following its first selection of a processor in $U^P$. Then $Q$ knows $K_P^P$. 


Proof: The result follows by induction on the size of $U^P$. If $Q$ is a processor newly added to $U^P$, either $Q$ successfully follows a chain of successor edges until it reaches $P$, or at some point it follows an edge leaving some processor $R$ that is not an edge in $U^P$. But then $R$ must have chosen a new successor after its entry into $U^P$ and thus must have completed its inner loop following its entry into $U^P$. It follows by the induction hypothesis that $R$ knows $K_s^P$, and thus $Q$ learns it when it reads $R$'s register.

Now we have the following extension of lemma 2.

**Lemma 7** Let the powers of the adversary and the algorithms of the processors be as defined earlier in this section. Fix a starting time $s$, let $t = s + 3(kn \ln n + n)(2\lambda \ln n + 1)$, and define $V_t^P$ as the set of processors that know $K_s^P$ at time $t$ and $w(A)$ to be the total number of operations executed by processors in $A$ between $s$ and $t$. Then

$$\Pr[\exists P \ w(V_t^P) \leq 2(kn \ln n + n)(2\lambda \ln n + 1)] \leq \frac{1}{n^{k-4}} + \frac{1}{n^{\lambda \ln n - \lambda - 2}}$$

**Proof:** We use an argument similar to that used for Lemma 2. Suppose that $w(V_t^P) \geq (kn \ln n + n)(2\lambda \ln n + 1)$. Then by Lemma 1 after $(kn \ln n)(2\lambda \ln n + 1)$ operations every processor in $V_t^P$ is in $U^P$. So by Lemmas 5 and 6 after the remaining $n(2\lambda \ln n + 1)$ operations all of them will have followed their trails back and read the information. The probability of these events not occurring for some $P$ is the value given in the statement of the lemma.

This lemma can be used in exactly the same way as in Section 2 to prove the following theorem:

**Theorem 8** Let $k, \lambda$ be constants, $k \geq 1$, $\lambda \geq 2$, and let the adversary and processors behave as described earlier in this section. Assume that $n \geq 3$ and let $c = 37$. Then the probability that the cooperative collect is incomplete after $c(\ln n)^3 n$ moves is at most $\frac{1}{n^{k-4}} + \frac{1}{n^{\lambda \ln n - \lambda - 2}}$.

**Proof:** The argument is essentially the same as used for Theorem 4. The resulting cost is given by

$$3(kn \ln n)(2\lambda \ln n + 1)(\log_2 n + 1)$$

which is at most $37k\lambda n(\ln n)^3 n$ under the assumptions (needed for the lemmas) that $k \geq 1$ and $\lambda \geq 2$, and the further assumption that $n \geq 3 > e$ (implying $\ln n > \ln^2 n > \ln n$).
In particular if we take \( k = \lambda \geq 9 \) we can combine the terms in the probability bound to get as a special case that the probability that the cooperative collect is incomplete after \( c k^2 n \ln^3 n \) moves is at most \( \frac{2}{n^{3.7}} \) (where \( c = 37 \) as in the theorem).

### 3.1 Proof of Lemma 5

In this section we investigate the expected depth of a rooted tree which is built by adjoining each new vertex to one of the existing vertices chosen at random. We will show that with high probability the depth of the tree of \( i \) vertices is at most \( O(\log i) \).

Let \( T_i \) be a random variable whose value is a rooted tree with \( i + 1 \) vertices, including the root vertex. So \( T_0 \) consists of the root vertex only. Let \( T_{i+1} \) be defined by uniformly selecting one of the \( i + 1 \) vertices in \( T_i \) and attaching a new vertex to the selected vertex.

Define random variables \( D_i \) to be the depth of the \( i \)th vertex, where the root has depth \(-1\), a vertex adjacent to the root has depth \( 0 \) and so on. Let \( M_i \) be the depth of the tree \( T_i \), so

\[
M_i = \max_{j \leq i} D_j.
\]

Now define indicator variables for \( i \geq 0, d \geq -1, \)

\[
X_{i,d} = \begin{cases} 
1 & \text{if } D_i = d \\
0 & \text{otherwise}
\end{cases}
\]

Let \( x_{i,d} = \Pr[D_i = d] = \Pr[X_{i,d} = 1] = E[X_{i,d}] \).

From the construction of the tree we have for \( i \geq 1 \) and \( d \geq 0 \)

\[
\Pr[X_{i,d} = 1] = \frac{1}{i} \sum_{j=0}^{i-1} X_{j,d-1}.
\]

Taking expectations we get

\[
E[X_{i,d}] = \frac{1}{i} \sum_{j=0}^{i-1} E[X_{j,d-1}].
\]

So the \( x_{i,d} \) are defined by the recurrence equation

\[
x_{i,d} = \begin{cases} 
\frac{1}{i} \sum_{j=0}^{i-1} x_{j,d-1} & \text{if } i \geq 1 \text{ and } d \geq 0 \\
1 & \text{if } i = 0 \text{ and } d = -1 \\
0 & \text{otherwise.}
\end{cases}
\]
From (2) we can derive two further recurrence equations, for \( i \geq 1, d \geq 0 \)

\[
x_i d = \frac{i-1}{i} x_{i-1} d + \frac{1}{i} x_{i-1, d-1}
\]

(3)

and

\[
x_i d = \frac{1}{i} \sum_{0 < i_1 < i_2 < \cdots < i_d < i} \prod_{j=1}^{d} \frac{1}{i_j}
\]

(4)

Now we can use (3) to find the expectation of \( D_i \), since

\[
E[D_i] = \sum_{d=0}^{\infty} dx_i d = \sum_{d=0}^{\infty} d \left( \frac{i-1}{i} x_{i-1} d + \frac{1}{i} x_{i-1, d-1} \right)
\]

\[
= \frac{i-1}{i} \sum_{d=0}^{\infty} dx_{i-1} d + \frac{1}{i} \sum_{d=0}^{\infty} (d-1) x_{i-1, d-1} + \frac{1}{i} \sum_{d=0}^{\infty} x_{i-1, d-1}
\]

\[
= \frac{i-1}{i} E[D_{i-1}] + \frac{1}{i} E[D_{i-1}] + \frac{1}{i} - 1
\]

\[
= E[D_{i-1}] + \frac{1}{i}
\]

Since \( E[D_0] = -1 \) we get

\[
E[D_i] = \sum_{j=2}^{i} \frac{1}{j} \leq \ln i
\]

(5)

This shows that in a tree with \( r \) vertices the expected depth of any particular vertex is at most \( \ln r \), which suggests that the expected depth of the entire tree is also of the order of \( \ln r \). To prove this we will need to get an upper bound on \( x_i d \).

By comparing the identity

\[
\left( \sum_{j=1}^{i-1} \frac{1}{j} \right)^d = \sum_{i_1=1}^{i-1} \sum_{i_2=1}^{i-1} \cdots \sum_{i_d=1}^{i-1} \prod_{j=1}^{d} \frac{1}{i_j}
\]

with (4) we see that

\[
\left( \sum_{j=1}^{i-1} \frac{1}{j} \right)^d = ix_i d! + \text{terms involving squares.}
\]

(6)

Hence

\[
x_i d \leq \frac{\left( \sum_{j=1}^{i-1} \frac{1}{j} \right)^d}{i \cdot d!} \leq \frac{(1 + \ln(i - 1))^d}{i \cdot d!}
\]

(7)
In fact we can show that as \( i \to \infty \), \( x_{i,d} \to \ln^d i / (id!) \). That is, the \( D_i \) are asymptotically Poisson distributed with parameter \( \ln i \).

Let \( h = d / \ln i \). Then using Stirling’s formula we have

\[
\frac{(1 + \ln i)^d}{d!} = \left( \frac{d}{h} \right)^d \left( \frac{1 + \frac{1}{d}}{d^d} \right) \leq 2 \left( \frac{d}{h} \right)^d e^{h / d!} \\
\leq \frac{2e^h}{\sqrt{2\pi d}} \left( \frac{d}{h} \right)^d \left( \frac{e}{d} \right)^d \leq e^h e^{h(1 - \ln h) \ln i} \\
\leq \frac{1}{t^{k \ln k - k - 1}}
\]

assuming that \( i \geq 3 \). Let \( k \geq 2 \). By combining (7) and (8) we obtain

\[
x_{i,d} \leq \frac{1}{t^{k \ln k - k}} \text{ provided } i \geq 3 \text{ and } d \geq k \ln i
\]

Suppose \( M_t \geq d \) for some \( t \) and \( d \). If there is a node with depth bigger than \( d \) there must be a node of depth exactly \( d \). Thus using (2) we have that

\[
\Pr[M_t \geq d] \leq \sum_{i \leq t} \Pr[D_i = d] = \sum_{i \leq t} x_{i,d} = (t + 1)x_{t+1,d+1}.
\]

So by applying (9) we can conclude since \( k \geq 2 \)

\[
\Pr[M_{t-1} \geq k \ln t] \leq \frac{1}{t^{k \ln k - k - 1}}
\]

In particular if \( k \geq 9 \) we have that \( k \ln k - k - 1 \geq k \) so

\[
\Pr[M_{t-1} \geq k \ln t] \leq \frac{1}{t^k} \text{ for } k \geq 9.
\]

4 Repeated collects

In this section we consider an extension of the algorithm from Section 3, which implements the cooperative collect primitive. For this primitive, a processor must not only be able to collect a set of values that are initially present in the registers; it must also be able to repeatedly carry out collect operations that gather \( n \) new values that are guaranteed to be fresh in the sense that they were present in the registers at some time during the collect operation.
Our algorithm ensures freshness by a simple timestamp scheme. Upon starting a collect a processor writes out a new timestamp. Timestamps spread through the processor’s registers in parallel to register values. When a processor reads a value *directly* from its original register, it tags that value by the most recent timestamp it has from each of the other processors. Thus if a processor sees a value tagged with its own most recent timestamp, it can be sure that that value was present in the registers after the processor started its most recent collect, i.e. that the value is fresh.

The algorithm can be summarized as follows. Below, $S$ tracks the set of values (together with their tags) known to the processor. The array $T$ lists each processor’s most recent timestamps. Both $S$, $T$, and the current successor are periodically written to the processor’s output register.

- Choose a new timestamp $\tau$ and set our entry in $T$ to $\tau$.
- While some values are unknown:
  - Set $p$ to be a random processor, write out $p$ as our successor and $T$ as our list of known timestamps.
  - Repeat $\lambda \ln n$ times:
    * Read the register of $p$. Set $S$ to be the union of $S$ and the values field. Update $T$ to include the most recent timestamps for each processor. Set $p$ to the successor field.
    * Write out the new $S$ and $T$.
- Return $S$.

We can characterize the performance of this algorithm by describing its *collective latency* [3], an upper bound on the amount of work needed to complete all collects in progress at some time $t$:

**Theorem 9** Fix a starting time $s$. Let $k$, $\lambda$, $n$, and $c$ be as in Theorem 8. Each process carries out a certain number of steps between $s$ and the time at which it completes the collect it was working on at time $s$. Let $T$ be the sum over all processors of these numbers. Then

$$
\Pr[T > 2c\lambda kn \ln^3 n] \leq 2 \left( \frac{1}{n^{1-\delta}} + \frac{1}{n \lambda \ln \lambda - 3} \right).
$$

(12)
Proof: Divide the steps contributing to $T$ into two classes: (i) steps taken by processors that do not yet know timestamps corresponding to all of the collects in progress at time $s$; and (ii) steps taken by processes that know all $n$ of these timestamps. To bound the number of steps in class (i), observe that the behavior of the algorithm in spreading the timestamps during these steps is equivalent to the behavior of the algorithm in Section 3. Similarly, steps in class (ii) correspond to an execution of the algorithm in Section 3 when we consider the spread of values tagged by all $n$ current timestamps. Thus the total time for both classes of steps is bounded by twice the bound from Theorem 8, except for a case whose probability is at most twice the probability from Theorem 8.

It is important to note that the probability bound given in the above theorem does not depend on the state of the protocol at time $s$, though obviously if many collects are nearly finished at time $s$, the collective latency will in fact be lower.

For some applications it is more convenient to have a bound on the expected collective latency:

Corollary 10 The expected value of $T$ as defined in Theorem 9 is $O(n \log^3 n)$.

Proof: Fix constants $k, \lambda$ large enough that the probability on the right-hand side of (12) is bounded above by some constant $p$. Then for each $m$ the probability that $T$ exceeds $m \cdot 2e\lambda kn \ln^3 n$ is at most $p^m$, and thus $E[T] \leq \frac{1}{p} 2e\lambda kn \ln^3 n = O(n \log^3 n)$.

Having a bound on the collective latency of our repeated-collect algorithm is important because it allows us to show that the algorithm is competitive against other distributed algorithms. The competitive ratio that we obtain depends on the particular competitive model chosen; there are two natural possibilities for the collect problem, described in the following two sections.

4.1 Latency competitiveness

The competitive latency model of Ajtai et al. [3] is a mechanism for applying the technique of competitive analysis, originally developed to deal with the unknown sequences of user inputs in on-line algorithms [33], to unknown patterns of system behavior as found in fault-tolerant distributed
algorithms. In the context of the repeated collect problem, it is assumed that the adversary controls the execution of an algorithm by generating (possibly in response to the algorithm’s behavior) a schedule that specifies when collects start and when each processor is allowed to take a step (see Figure 1). A processor halts when it finishes a collect; it is not charged for opportunities to take a step in between finishing one collect and starting another (intuitively, we imagine that it is off doing something else). The *competitive latency* of a candidate algorithm is the least constant $k$, if any, that guarantees that the expected total number of operations carried out by the candidate on a given schedule $\sigma$ is at most $k$ times the cost of an optimal distributed algorithm (called the *champion* by [3]) running on the
same schedule.

Ajtai et al. show that if an algorithm has a maximum collective latency of $L$ at all times, then its competitive ratio in the latency model is at most $L/n + 1$. Unfortunately, this result is stated only for deterministic algorithms, and in any case the upper bound on the collective latency of our algorithm is only a high-probability guarantee and not absolute.

However, as we show below, the proof in [3] of the relationship between collective latency and competitive latency does not really depend on these details, and works equally well to bound the expected latency competitiveness of a randomized algorithm given a bound on the expected collective latency.

**Theorem 11** The expected competitive latency of the repeated collect algorithm is $O(\log^3 n)$. 

**Proof:** The proof is essentially identical to the proof in [3], except that an absolute bound $L$ on the total work done to finish any collects in progress at any given time must be replaced by a bound on the expected work. We will assume without loss of generality that the adversary has chosen some fixed strategy, and that all expectations and probabilities are conditioned on the adversary following this strategy.

In [3] it is shown that any schedule can be divided into a sequence of intervals $I_1, I_2, \ldots, I_k$ such that:

1. In the optimal champion algorithm, at least $n$ operations are performed during each interval except the last.

2. In the candidate algorithm, at most $n$ operations are performed during $I_j$ (where $j < k$) as part of collects that start during $I_j$. (Additional work may be done during $I_j$ to finish collects that started earlier, but this work will be charged to earlier intervals as described below.)

3. In the last interval $I_k$, all algorithms perform the same number of operations $m \leq n$ as part of collects starting in $I_k$.

Note that with a randomized candidate algorithm, $k$, $m$, and the endpoints of the intervals are all random variables that depend on the candidate algorithm's random choices and the adversary's response to them. So in order to use the above facts to show an $L/n + 1$ ratio for the competitive latency, we must be very careful about issues of dependence.
Let $X_j$ be the indicator variable for the event that $k$ is greater than $j$, i.e., for the event that $I_j$ is an interval in which the champion does at least $n$ work. Then the cost of the champion algorithm is at least $n \sum_j X_j + m$, where $m$ is the random variable corresponding to the work done in the last interval $I_k$.

To bound the cost of the candidate, consider the total work performed as part of collects starting in some interval $I_j$ where $j < k$ (i.e., $X_j = 1$). At most $n$ work is performed as part of these collects during $I_j$. From Theorem 9, the expected additional work done by these collects after the end of $I_j$ is $L = O(n \log^3 n)$. This expected value is conditioned on the fact that $X_j = 1$, but it is not otherwise affected by the fact that $X_j = 1$ since the determination that $X_j = 1$ occurs before the end of the interval $I_j$. On the other hand, if $X_j = 0$, no work is done after $I_j$ on behalf of collects starting in $I_j$. So in either case we have that the expected work done as part of collects starting in $I_j$, conditioned on $X_j$, is at most $(n + L)X_j$. In addition, there will be a cost of $m$ for work done in the last interval $I_k$.

Summing over all $j$ and taking expectations then shows that the expected work of the champion is at least $n E[\sum_j X_j] + E[m]$ while the expected work of the candidate is at most $(n + L) E[\sum_j X_j] + E[m]$. Since $E[m]$ is at most $n$, we can absorb it into the additive constant and the ratio between the remaining terms, giving the competitive latency, is $(n + L)/n = L/n + 1$.

For the Follow-the-Bodies algorithm, $L = O(n \log^3 n)$, so the competitive latency $L/n + 1$ is $O(\log^3 n)$ as claimed.

Since the lower bound on the cost of the champion is a function only of the structure of the schedule, the theorem holds even against an adaptive off-line adversary [14], which is allowed to choose the champion algorithm after seeing a complete execution of the candidate.

### 4.2 Throughput competitiveness

More recently, Aspnes and Waarts [10] have proposed a different measure for the competitive performance of a distributed algorithm. This measure, which they call the competitive throughput, removes the adversary control over the starting times of collects; instead, both the candidate and the champion try to complete as many collects as possible in the time available (see Figure 2). It also distinguishes between the schedule (the timing of events in the system), which is shared between a candidate algorithm and the champion it is competing against, and the input (the specification of what tasks to
perform), which is assumed to be worst-case for the candidate and best-case for the champion. (In analyzing just the cooperative collect primitive, the input is irrelevant since the cooperative collect algorithm can only perform one type of task). The throughput competitiveness is a bound on the ratio of the number of high-level tasks (e.g., collects) completed by the champion to the number of high-level tasks completed by the candidate.

The motivation for these changes from the earlier latency model is that they permit competitive algorithms to be constructed modularly; they allow the competitive ratio of a subroutine and a function that calls it to be computed separately, with the competitive ratio of the combined algorithm simply being the product of the ratios of its components.

Unfortunately, the throughput model does not permit as good a competitive ratio for cooperative collect as the latency model: Aspnes and Waarts give a lower bound of \( \Omega(\sqrt{n}) \). However, it is an indication of the merits of our algorithm that (with a slight modification) it comes very close to this bound. Again, the key property is its low collective latency. By having each processor alternate between running one step of our algorithm and one step of the naive algorithm that simply reads all registers directly, we get an algorithm whose collective latency is still \( O(n \log^3 n) \) and which guarantees to finish any single processor's collect in at most 2\( n \) work done by that processor. In [10] it is shown that any algorithm with a collective latency of \( L \) and an absolute bound of 2\( n \) operations on any single collect will have a competitive ratio of at most \( 4\sqrt{L + 2n} \); as with the competitive latency bound, this bound is stated only for deterministic algorithms, but with a bit of tinkering its proof can be made to apply to our algorithm as well. The result is:

**Theorem 12** The expected competitive throughput of the repeated collect algorithm, modified so that no collect takes more than 2\( n \) steps, is \( O(n^{1/2} \log^{3/2} n) \).

**Proof:** The proof is a straightforward modification of the proof given for deterministic algorithms in [10]. We will give the outline of that proof below (much of which is taken from [10]), indicating where it must be modified to deal with a randomized algorithm. As in the proof of Theorem 11, we will assume without loss of generality that the adversary has chosen some fixed strategy, and that all expectations and probabilities are conditioned on the adversary using this strategy.

The key idea is to define a potential function \( T \) called the *fractional throughput*. The fractional throughput is the sum of two terms for each
process that can be thought of as measuring how much each step uses up of the bound $L$ of the collective latency and of the bound $2n$ on the process’s own maximum cost per collect.

The potential function is given in two parts corresponding to these two different bounds. Write $C_p(t)$ for the first part (the fractional collective throughput) charged to a process $p$ at time $t$. Set $C_p(0) = 0$. Suppose some process $q$ (possibly equal to $p$) performs a step at time $t$ as part of a collect operation $C$. Then $C_p(t) = C_p(t-1) + \frac{1}{L+2n}$ if at least one of the following holds:

1. $p$ is performing a collect operation that started no earlier than $C$ started;
2. This step of $q$ is the last step it performs before $p$ starts a new collect operation; or
3. This step of $q$ is the first step it performs after the last collect completed by $p$.

If none of these conditions hold, then $C_p(t) = C_p(t-1)$.

Write $P_p(t)$ for the second part (the fractional private throughput). This term is defined to be the number of steps carried out by $p$ up to and including time $t$, divided by $2n$.

The fractional throughput $T(t)$ is given by $\sum_p \frac{1}{2}(C_p(t) + P_p(t))$. In [10] it is shown that:

1. For a deterministic algorithm with collective latency $L$, at least $T(t)-n$ collect operations have finished by $t$.
2. In any interval during which $n$ steps are carried out by $m$ processes, $T$ rises by at least $\frac{1}{4} + \frac{m^2}{4(L+2n)}$. (Sketch of proof: each of the $n$ steps contributes $\frac{1}{2n}$ to $P_p$ for some $p$; and for each of the roughly $m^2/2$ pairs of not necessarily distinct active processors $p$ and $q$, each step contributes $\frac{1}{L+2n}$ to either $C_p$ or $C_q$. These contributions do not depend on the behavior of the algorithm but only on the definitions of $P_p$ and $C_p$, and so are not affected by using a randomized algorithm.)
3. No algorithm completes more than $m$ collects in any interval in which $n$ steps are carried out by $m$ processes. (Proof: at most $m$ processes finish collects during the interval since finishing a collect requires at least one operation; but no process finishes two consecutive collects during the interval because at least $n$ reads are needed between them.)
The last two facts are then used to show that the ratio between the rise in $T$ between the start and end of the execution and the number of collects completed by a champion algorithm is at least $\frac{1}{4\sqrt{L+2n}}$, which implies the full claim for deterministic algorithms using the relation between $T$ and the number of completed collects given by the first fact. Since the bound on the ratio between $T$ and the champion’s payoff does not depend on having a deterministic candidate algorithm, we can still use it. But it is not immediate that we can still use $T - n$ as a lower bound on the expected number of collects completed by a randomized algorithm.

It is necessary to look closely at the proof that $T - n$ is a lower bound on the number of collects. In [10] it is shown that $T_p = \frac{1}{2}(C_p + P_p)$ rises by at most 1 during any single collect operation carried out by $p$. We will show that the expected increase in $\frac{1}{2}(C_p + P_p)$ during any single collect is at most 1, provided we are using a candidate algorithm whose expected collective latency is bounded by $L$.

Let $S_k$ be the starting time of $p$’s $k$-th collect. For a randomized algorithm $S_k$ is a random variable, and we will set it to infinity if $p$ starts fewer than $k$ collects. We would like to show that $T_p(S_{k+1}) - T_p(S_k) \leq 1$, conditioned on $S_k$ being finite. To do so, observe first that $P_p$ (which counts the number of steps taken by $p$, divided by $2n$) rises by at most 1 during any single collect, because no collect operation takes more than $2n$ steps. To show a bound on the rise in $C_p$, note that there are three categories of steps that can increase $C_p$ by $\frac{1}{2\sqrt{L+2n}}$:

1. All steps that a process $q$ (possibly equal to $p$) performs between $S_k$ and $S_{k+1}$ as part of a collect that started before $S_k$. There is at most one such collect for each $q$ and the expected total work required for these collects is at most $L$. (Note that conditioning on $S_k$ being finite does not affect this bound, because the fact that $S_k$ is finite is determined before the starting time $S_k$, and the bound depends only on events after $S_k$.)

2. The last step that each process $q$ performs before $S_k$. There are at most $n$ such steps (one for each process).

3. The first step, if any, that each process $q$ performs between the time at which $p$ finishes the collect starting at $S_k$ and the time $S_{k+1}$. Again, there are at most $n$ such steps.

Summing over all three categories gives at most $L + 2n$ steps on average, each of which raises $C_p$ by $\frac{1}{2\sqrt{L+2n}}$. Thus the expected increase in $C_p$ is at
most 1, and since $T_p$ is the average of $C_p$ and $P_p$, the expected value of $T_p(S_{k+1}) - T_p(S_k)$ is also at most 1.

The bound on the increase in $T_p$ is conditioned on $S_k$ being finite. If $S_k$ is infinite, $p$ performs no $k$-th collect, and $T_p(S_{k+1}) - T_p(S_k) = 0$. If we let $X_k$ be the indicator variable for the event that $p$ starts its $k$-th collect, the conditional expectation $E[T_p(S_{k+1}) - T_p(S_k)|X_k]$ is at most $X_k$. Taking expectations of both sides gives $E[T_p(S_{k+1}) - T_p(S_k)] \leq E[X_k]$. Summing over all $k$ on both sides thus shows that the expected value of $E[T_p(\infty)]$ is a lower bound on the expected number of collects started by $p$, and a second summation shows $E[T(\infty)]$ is a lower bound on the expected number of collects started by all processes. But we know from [10] that $T(\infty)$ is at least $\frac{1}{4\sqrt{L + 2n}}$ times the number of collects completed by the champion in any schedule, so $E[T(\infty)]$ is at least $\frac{1}{4\sqrt{L + 2n}}$ times the expected number of collects completed by the champion. Thus the expected competitive throughput of an algorithm with expected collective latency $L$ is at most $4\sqrt{L + 2n}$.

For the modified Follow-the-Bodies algorithms, $L = O(n \log^3 n)$, so the expected competitive throughput is $O(n^{1/2} \log^{3/2} n)$. ■

References


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