What can be sampled *locally*?

Yitong Yin
Nanjing University

Joint work with: Weiming Feng, Yuxin Sun

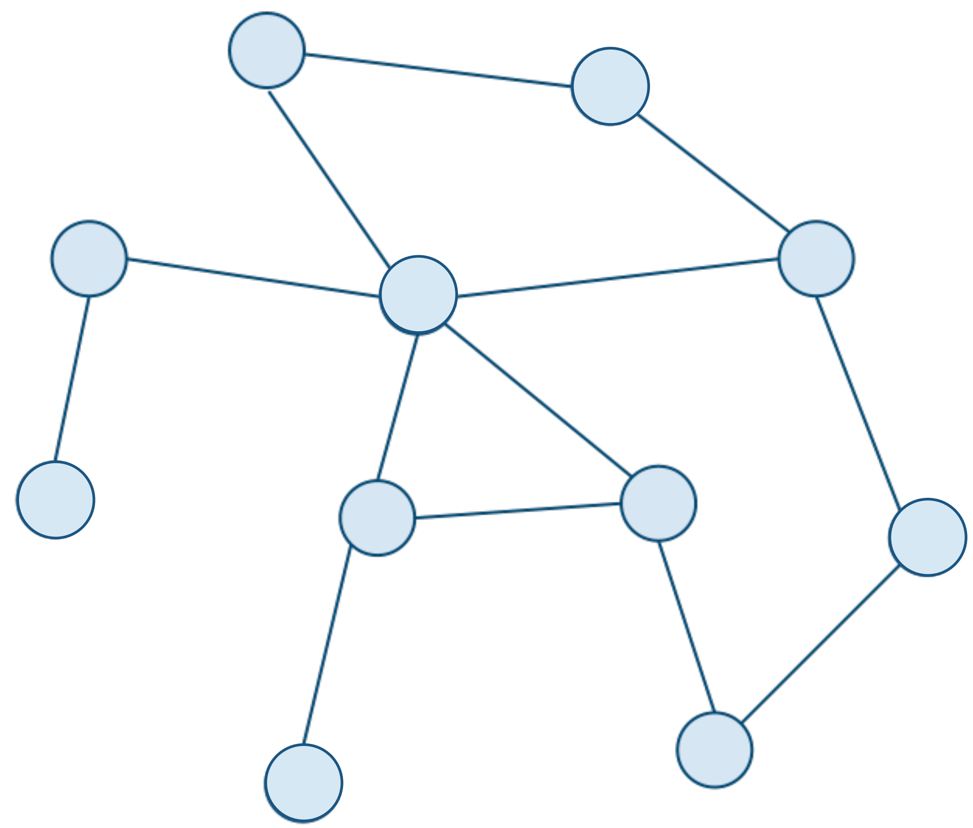
Local Computation

"Locality in distributed graph algorithms."

[Linial, FOCS'87, SICOMP'92]

the $\mathcal{LOCAL}$ model:

network $G(V,E)$:



- Communications are synchronized.
- In each round: each node can send messages of unbounded sizes to all its neighbors.
- Local computations are free.
- Complexity: # of rounds to terminate in the worst case.
- In t rounds: each node can collect information up to distance t.

Local Computation

> *"What can be computed locally?"*
>
> [Noar, Stockmeyer, STOC'93, SICOMP'95]

- Locally Checkable Labeling (LCL) problems:
  - CSPs with local constraints.
- Construct a feasible solution: vertex/edge coloring, maximal independent set (MIS), Lovász local lemma
  - Find a local optimum: MIS, maximal matching
  - Approximate the global optimum: maximum matching, minimum vertex cover, minimum dominating set

> Q: "Which locally definable problems are locally computable?"

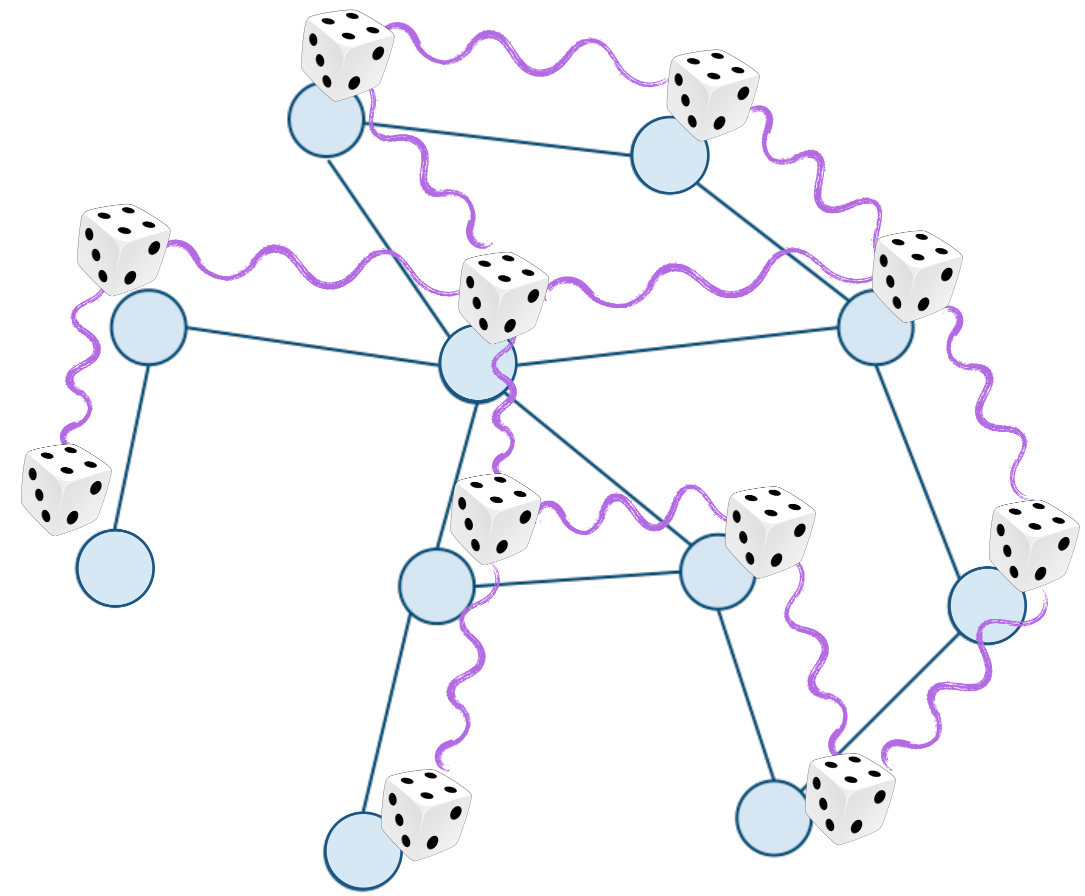
by local constraints

in $O(1)$ rounds
or in small number of rounds

"What can be *sampled* locally?"

- CSP with local constraints on the network:
  - proper q-coloring;
  - independent set;
- Sample a uniform random feasible solution:
  - distributed algorithms (in the $\mathcal{LOCAL}$ model)

network $G(V,E)$:



Q: "Which locally definable joint distributions are locally sample-able?"

Markov Random Fields

(MRF)

- Each vertex corresponds to a variable with finite domain $[q]$.
- Each edge $e=(u,v)\in E$ imposes a *weighted* binary constraint:

$$A_e : [q]^2 \to \mathbb{R}_{\geq 0}$$

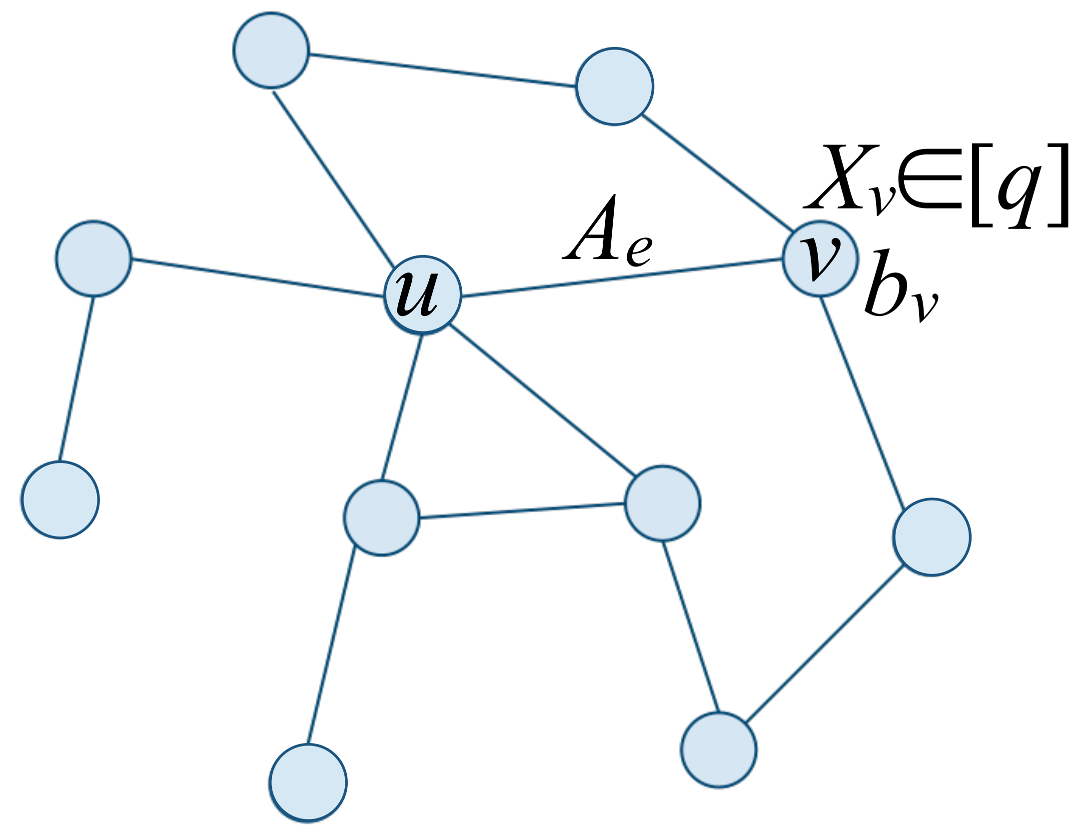
- Each vertex $v\in E$ imposes a *weighted* unary constraint:

$$b_v : [q] \to \mathbb{R}_{\geq 0}$$

- Gibbs distribution μ : $\forall \sigma\in[q]^V$

$$\mu(\sigma) \propto \prod_{e=(u,v)\in E} A_e(\sigma_u, \sigma_v) \prod_{v\in V} b_v(\sigma_v)$$

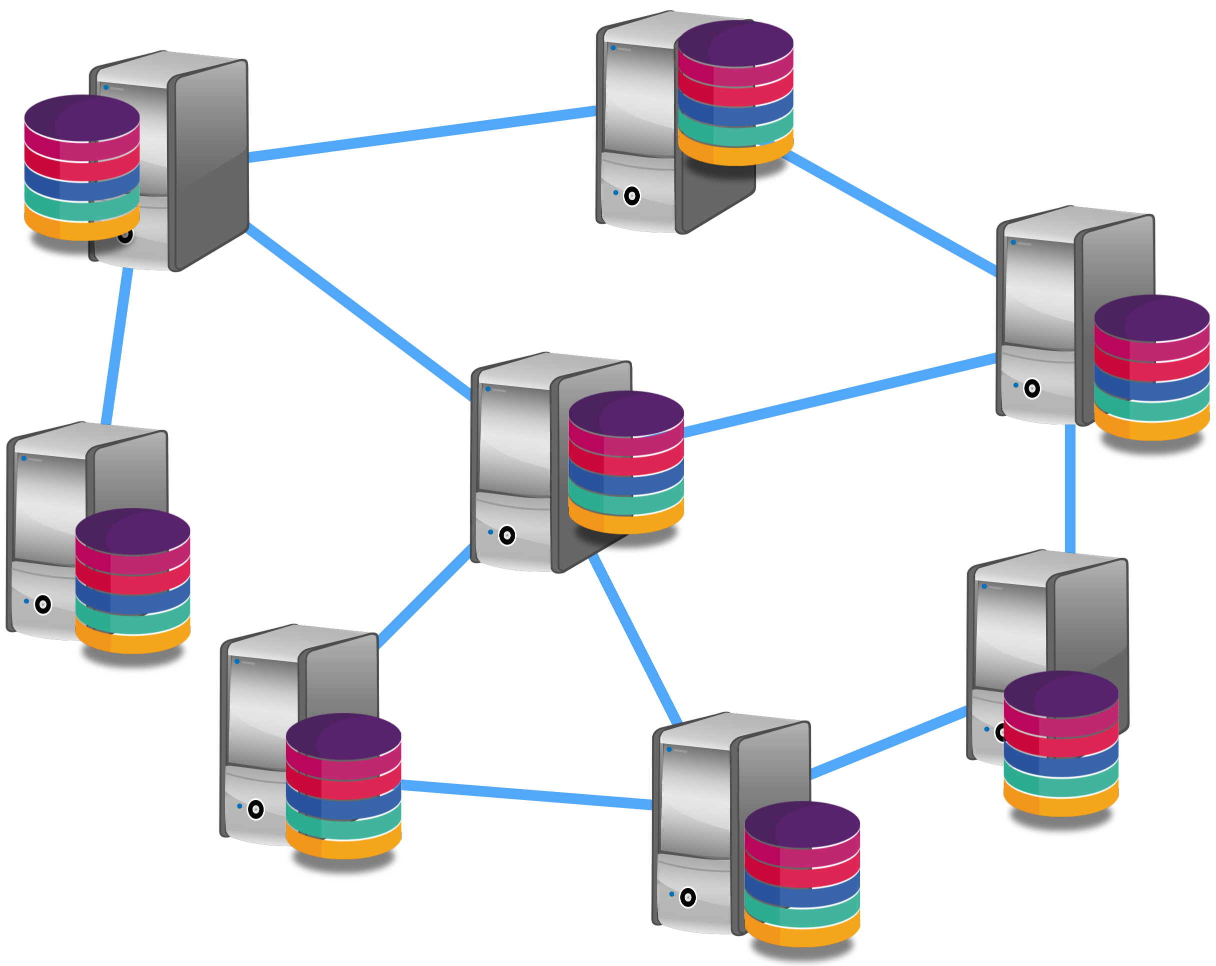
network $G(V,E)$:



$\vec{X} \in [q]^V$ follows μ

A Motivation:
Distributed Machine Learning

- Data are stored in a distributed system.
- Sampling from a *probabilistic graphical model* (e.g. the *Markov random field*) by distributed algorithms.



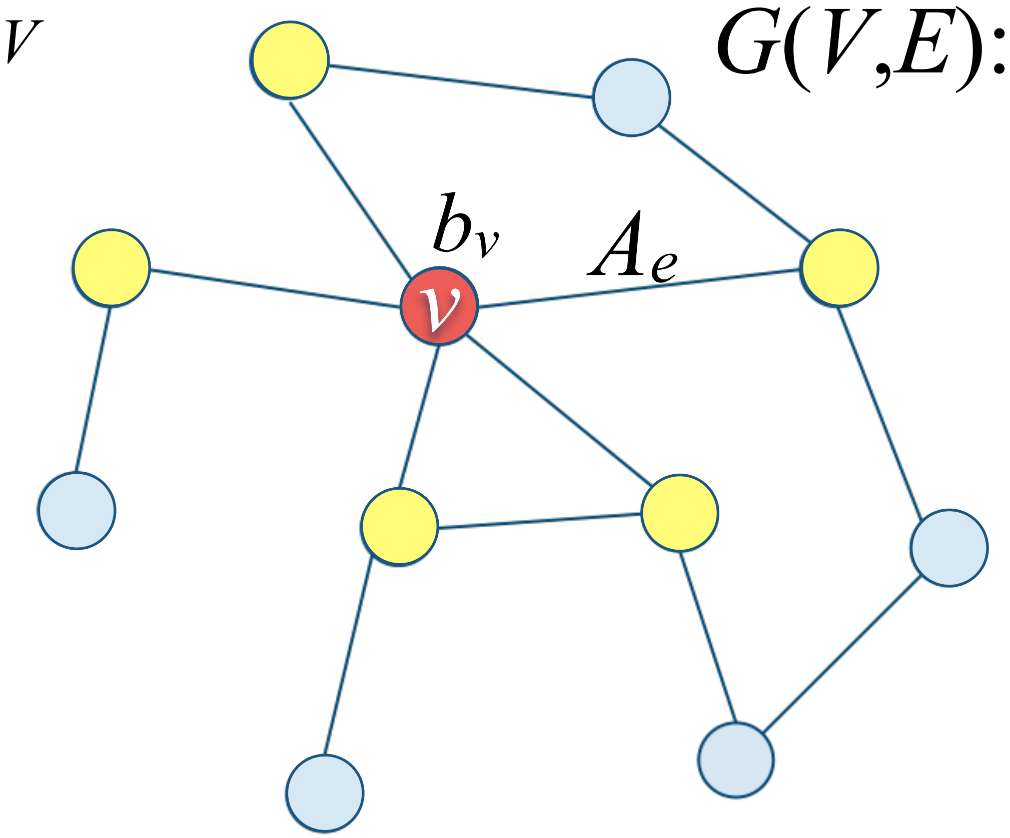
Glauber Dynamics

starting from an arbitrary $X_0 \in [q]^V$

transition for $X_t \to X_{t+1}$:

pick a uniform random vertex v;

resample $X(v)$ according to the marginal distribution induced by μ at vertex v conditioning on $X_t(N(v))$;



marginal distribution:

$$\Pr[X_v = x \mid X_{N(v)}] = \frac{b_v(x)\prod_{u\in N(v)} A_{(u,v)}(X_u, x)}{\sum_{y\in[q]} b_v(y)\prod_{u\in N(v)} A_{(u,v)}(X_u, y)}$$

MRF: $\forall \sigma \in [q]^V$,

$$\mu(\sigma) \propto \prod_{e=(u,v)\in E} A_e(\sigma_u, \sigma_v) \prod_{v\in V} b_v(\sigma_v)$$

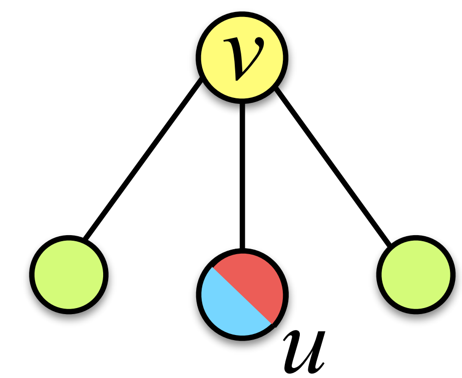
stationary distribution: μ

mixing time: $\tau_{\text{mix}} = \max_{X_0} \min \left\{ t \mid d_{\text{TV}}(X_t, \mu) \le \frac{1}{2\mathrm{e}} \right\}$

Mixing of Glauber Dynamics

influence matrix $\{\rho_{v,u}\}_{v,u\in V}$:

$\rho_{v,u}$: max discrepancy (in total variation distance) of marginal distributions at v caused by any pair σ,τ of boundary conditions that differ only at u



Dobrushin's condition:

$$\|\boldsymbol{\rho}\|_\infty = \max_{v\in V}\sum_{u\in V}\rho_{v,u} \le 1-\epsilon$$

contraction of one-step optimal coupling in the worst case w.r.t. Hamming distance

Theorem (Dobrushin '70; Salas, Sokal '97):

Dobrushin's condition $\Rightarrow$ $\tau_{\text{mix}} = O(n\log n)$ for Glauber dynamics

for q-coloring: Dobrushin's condition $\Leftrightarrow$ $q \ge (2+\varepsilon)\Delta$

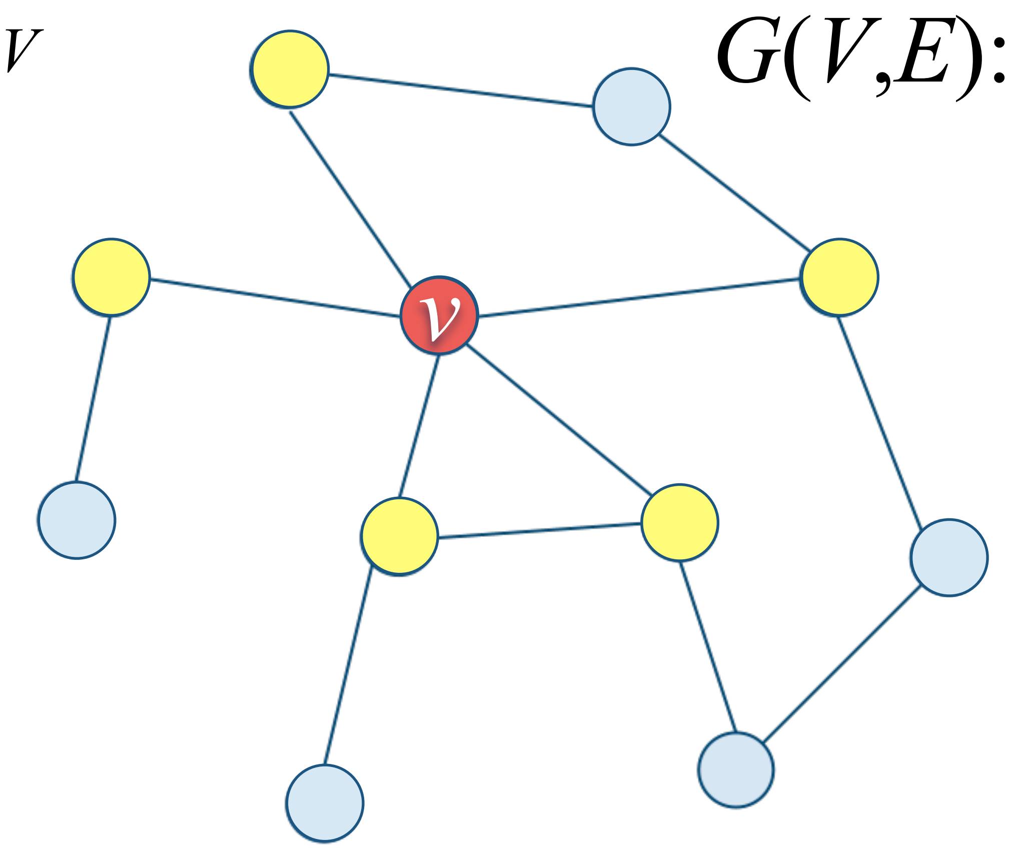
Δ = max-degree

Parallelization

Glauber dynamics:

starting from an arbitrary $X_0 \in [q]^V$
transition for $X_t \to X_{t+1}$:

> pick a uniform random vertex v;
>
> resample $X(v)$ according to the marginal distribution induced by μ at vertex v conditioning on $X_t(N(v))$;



Parallelization:

- Chromatic scheduler [folklore] [Gonzalez *et al.*, AISTAT'11]: Vertices in the same color class are updated in parallel.
- "Hogwild!" [Niu, Recht, Ré, Wright, NIPS'11][De Sa, Olukotun, Ré, ICML'16]: All vertices are updated in parallel, ignoring concurrency issues.

Warm-up: *When Luby meets Glauber*

starting from an arbitrary $X_0 \in [q]^V$

at each step, for each vertex $v \in V$:

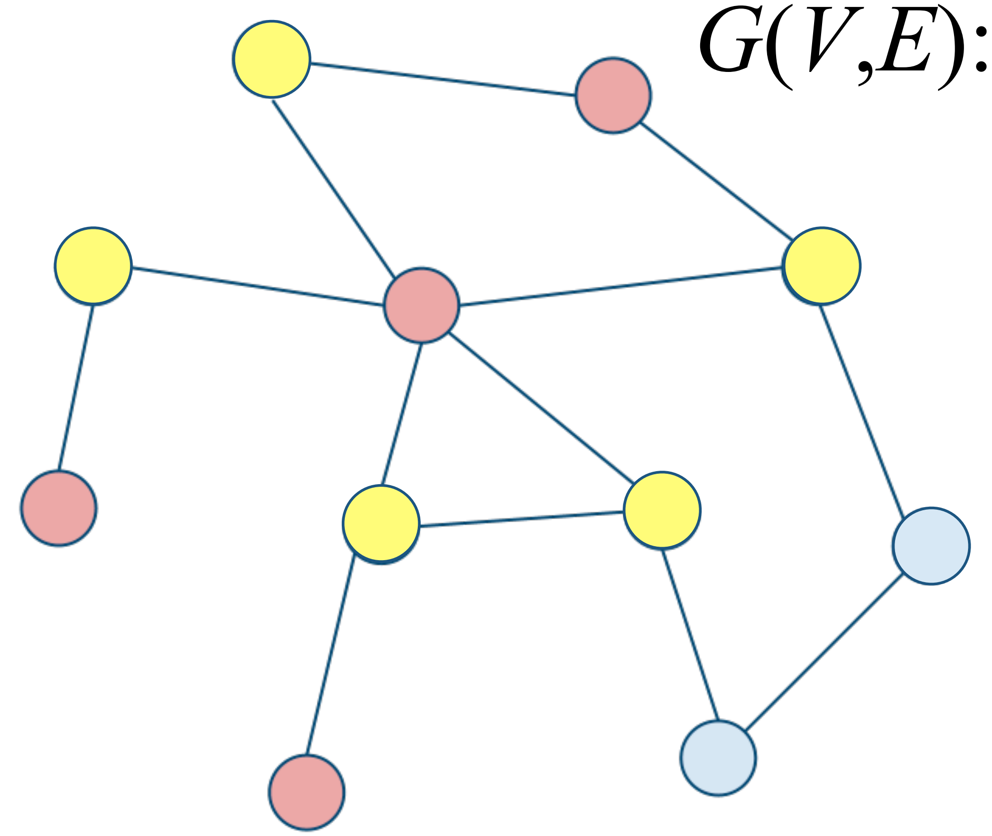
Luby step

independently sample a random number $\beta_v \in [0,1]$;

if β_v is locally maximum among its neighborhood $N(v)$:

Glauber step

resample $X(v)$ according to the marginal distribution induced by μ at vertex v conditioning on $X_t(N(v))$;



- Luby step: Independently sample a random independent set.
- Glauber step: For independent set vertices, update correctly according to the current marginal distributions.
- Stationary distribution: the Gibbs distribution μ.

influence matrix $\{\rho_{v,u}\}_{v,u\in V}$

Dobrushin's condition:

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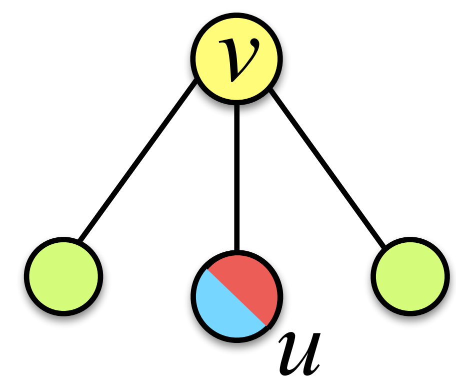


Dobrushin's condition $\Rightarrow$ $\tau_{\text{mix}} = O\left(\Delta \log n\right)$ for the *LubyGlauber* chain

Proof (similar to [Hayes'04] [Dyer-Goldberg-Jerrum'06]):

in the one-step optimal coupling (X_t, Y_t), let $p_v^{(t)} = \Pr[X_t(v) \neq Y_t(v)]$

$$\mathbf{p}^{(t+1)} \le M\mathbf{p}^{(t)}$$

where $M = (I-D) + D\boldsymbol{\rho}$

D is diagonal and

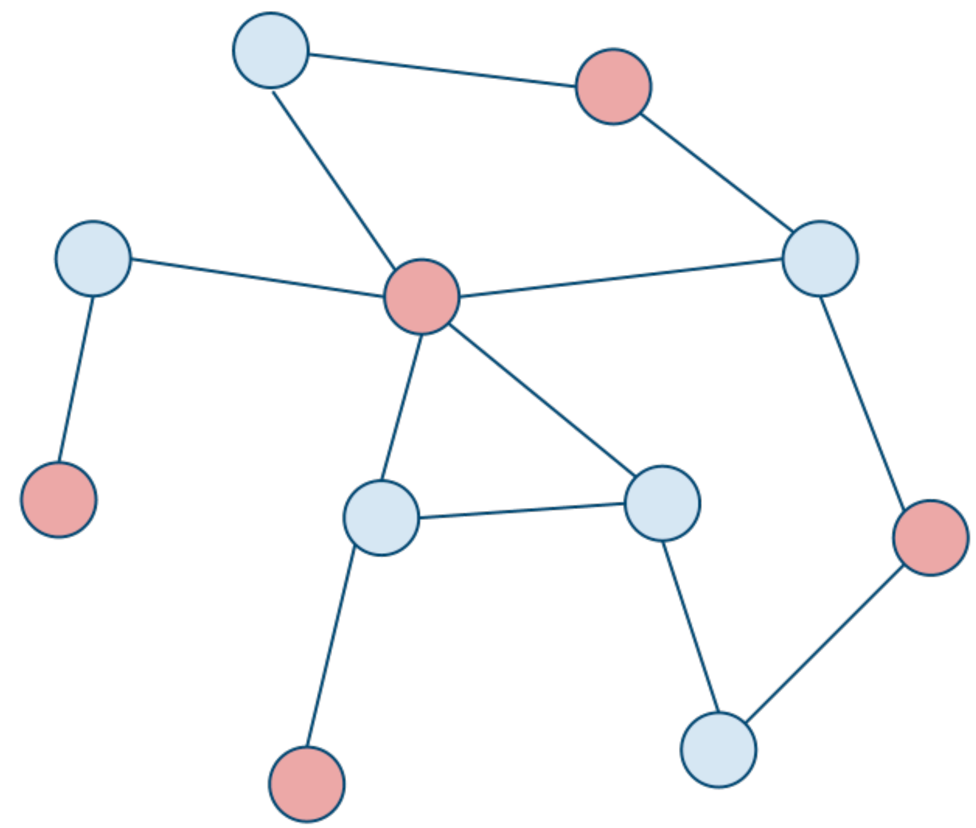
$$D_{v,v} = \Pr[v \text{ is picked in Luby step}] \ge \frac{1}{\deg(v)+1}$$

$$\begin{aligned}\Pr[X_t \neq Y_t] &\le \|\mathbf{p}^{(t)}\|_1\\ &\le n\|\mathbf{p}^{(t)}\|_\infty\\ &\le n\|M\|_\infty^t\|\mathbf{p}^{(0)}\|_\infty\\ &\le n\left(1-\frac{\epsilon}{\Delta+1}\right)^t\end{aligned}$$

Crossing The Chromatic No. Barrier

Glauber $O(n \log n)$ → ***LubyGlauber*** $O(\Delta \log n)$

parallel speedup $= \theta(n/\Delta)$



Δ = max-degree

χ = chromatic no.

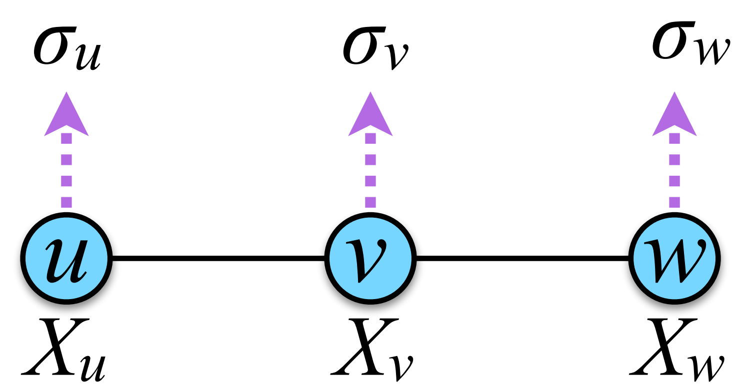
Do not update adjacent vertices simultaneously.

It takes $\geq \chi$ steps to update all vertices at least once.

Q: "How to update all variables simultaneously and still converge to the correct distribution?"

The *LocalMetropolis* Chain

proposals:



current:

starting from an arbitrary $X \in [q]^V$, at each step:

each vertex $v \in V$ independently proposes a random $\sigma_v \in [q]$ with probability $b_v(\sigma_v)/\sum_{i\in[q]} b_v(i)$;

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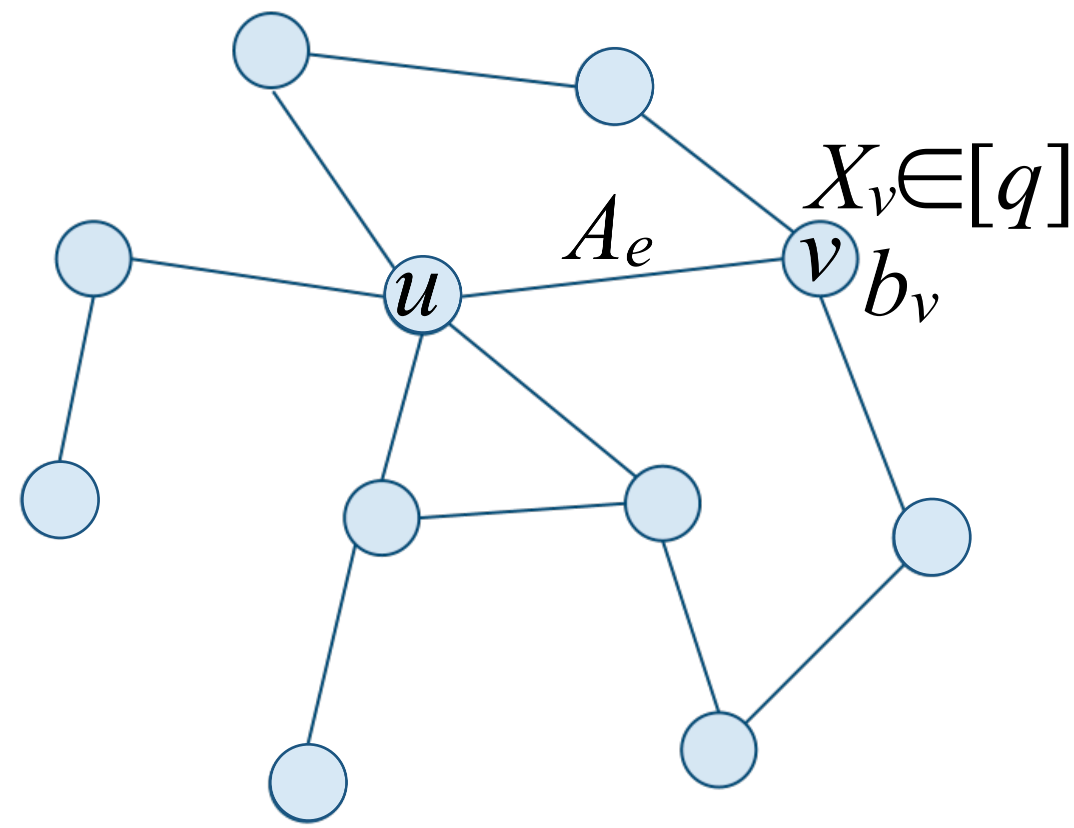

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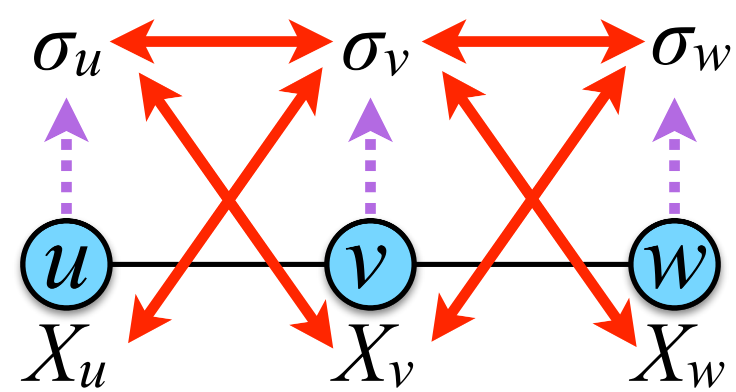


starting from an arbitrary $X \in [q]^V$, at each step:

each vertex $v \in V$ independently proposes a random $\sigma_v \in [q]$ with probability $b_v(\sigma_v) / \sum_{i \in [q]} b_v(i)$;

each edge $e=(u,v)$ passes its check independently with prob. $A_e(X_u, \sigma_v) A_e(\sigma_u, X_v) A_e(\sigma_u, \sigma_v) / \max_{i,j \in [q]} (A_e(i,j))^3$;

each vertex $v \in V$ accepts its proposal and update X_v to σ_v if *all incident edges pass their checks*;

a collective coin flipping made between u and v

- [Feng, Sun, Y. '17]: the *LocalMetropolis* chain is *time-reversible* w.r.t. the MRF Gibbs distribution μ.

Detailed Balance Equation:

$$\forall X, Y \in [q]^V, \qquad \mu(X)P(X,Y) = \mu(Y)P(Y,X)$$

$\sigma \in [q]^V$: the proposals of all vertices

$\mathcal{C} \in \{0,1\}^E$: indicates whether each edge $e \in E$ passes its check

$$\Omega_{X\to Y} \triangleq \{(\sigma, \mathcal{C}) \mid X \to Y \text{ when the random choice is } (\sigma, \mathcal{C})\}$$

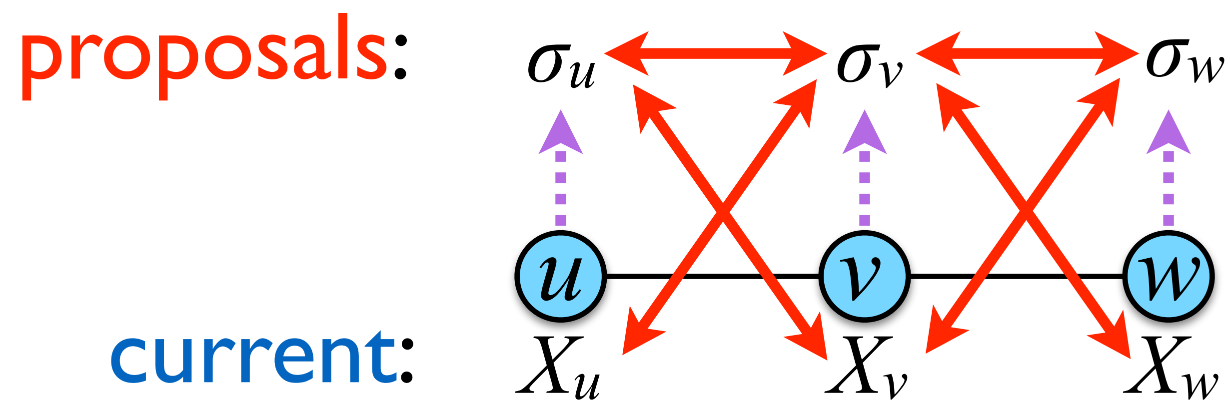
$$\frac{P(X,Y)}{P(Y,X)} = \frac{\sum_{(\sigma,\mathcal{C})\in\Omega_{X\to Y}} \Pr(\sigma)\Pr(\mathcal{C} \mid \sigma, X)}{\sum_{(\sigma,\mathcal{C})\in\Omega_{Y\to X}} \Pr(\sigma)\Pr(\mathcal{C} \mid \sigma, Y)} = \frac{\mu(Y)}{\mu(X)}$$

Bijection $\phi_{X,Y} : \Omega_{X\to Y} \to \Omega_{Y\to X}$ is constructed as:

$(\sigma, \mathcal{C}) \overset{\phi_{X,Y}}{\longmapsto} (\sigma', \mathcal{C}')$ s.t. $\begin{cases} \mathcal{C} = \mathcal{C}' \\ \text{if } \mathcal{C}_e = 1 \text{ for all } e \text{ incident with } v\text{, then } \sigma'_v = X_v \\ \text{otherwise } \sigma'_v = \sigma_v \end{cases}$

$$\Rightarrow \quad \frac{\Pr(\sigma)\Pr(\mathcal{C} \mid \sigma, X)}{\Pr(\sigma')\Pr(\mathcal{C}' \mid \sigma', Y)} = \prod_{v\in V} \frac{b_v(Y_v)}{b_v(X_v)} \prod_{e=uv\in E} \frac{A_e(Y_u, Y_v)}{A_e(X_u, X_v)} = \frac{\mu(Y)}{\mu(X)}$$

The *LocalMetropolis* Chain



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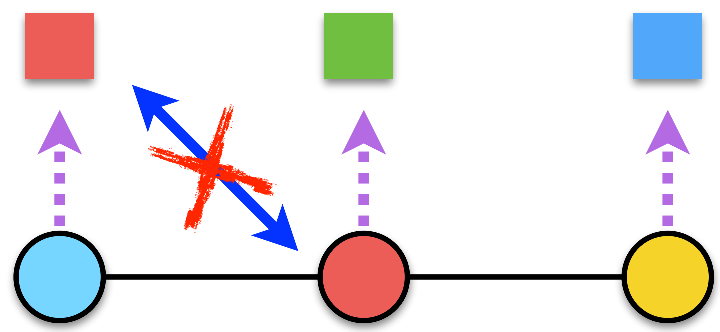
LocalMetropolis for q-Coloring



starting from an arbitrary $X \in [q]^V$, at each step, each vertex $v \in V$:

proposes a color $\sigma_v \in [q]$ uniformly and independently at random;

accepts the proposal and update X_v to σ_v if for all v's neighbors u:

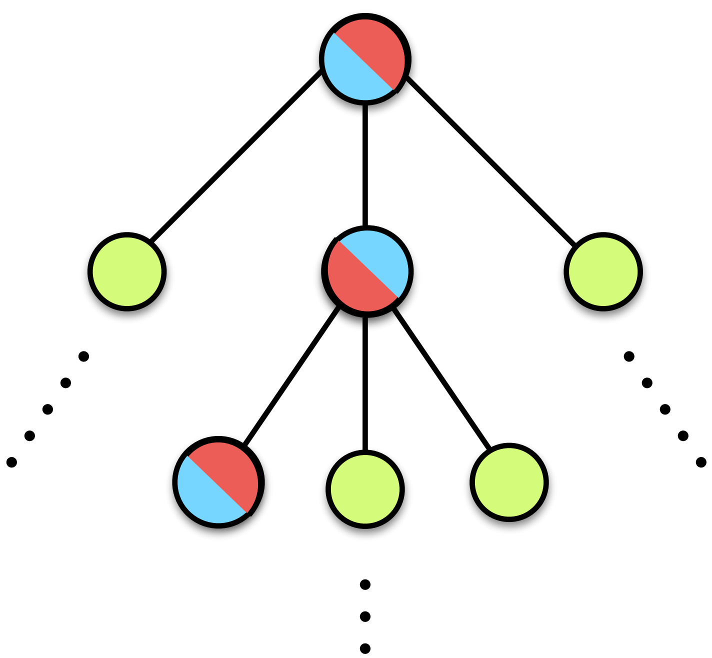
$$X_u \neq \sigma_v \wedge \sigma_u \neq X_v \wedge \sigma_u \neq \sigma_v;$$

Theorem (Feng, Sun, Y. '17):

$q \geq (2 + \sqrt{2} + \epsilon)\Delta \Longrightarrow \tau_{\text{mix}} = O(\log n)$

for *LocalMetropolis* on q-coloring

The $O(\log n)$ mixing time bound holds even for *unbounded* Δ and q.



each v:

proposes a uniform random color $\sigma_v \in [q]$;
update X_v to σ_v if for all v's neighbors u:
$X_u \neq \sigma_v \wedge \sigma_u \neq X_v \wedge \sigma_u \neq \sigma_v$;

X_{root} = red , Y_{root} = blue

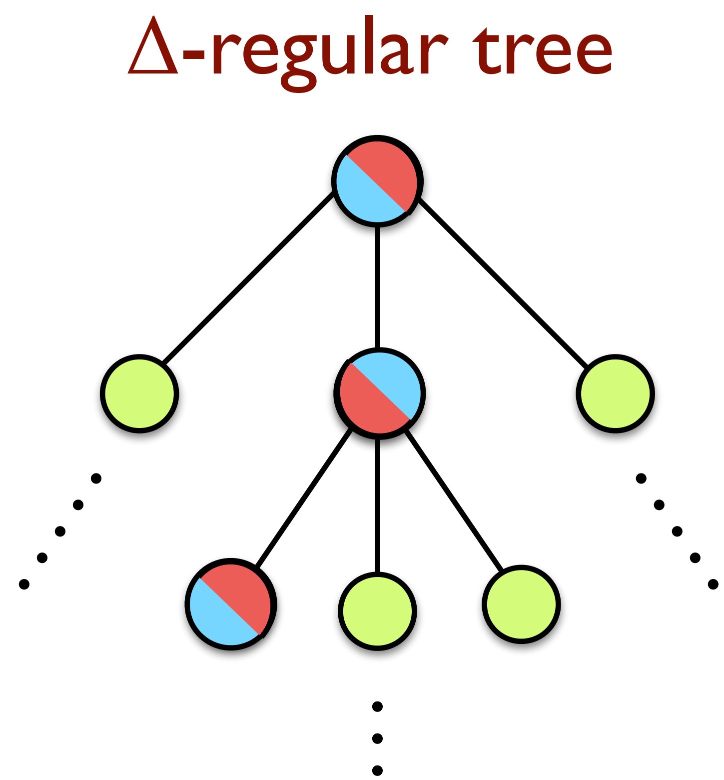
$\forall$ non-root v, $X_v = Y_v \notin \{\text{red}, \text{blue}\}$

coupling: coupling the proposals (σ^X, σ^Y) so that $(X, Y) \xrightarrow{(\sigma^X, \sigma^Y)} (X', Y')$

vertex v proposes consistently: $\sigma_v^X = \sigma_v^Y$

vertex v proposes bijectively: $\sigma_v^X = \begin{cases} \texttt{red} & \text{if } \sigma_v^Y = \texttt{blue} \\ \texttt{blue} & \text{if } \sigma_v^Y = \texttt{red} \\ \sigma_v^Y & \text{otherwise} \end{cases}$

1. the root proposes consistently;
2. each child of the root proposes bijectively;
3. each vertex of depth ≥2 proposes bijectively if its parent proposed different colors in the two chains, and proposes consistently if otherwise;



each v:

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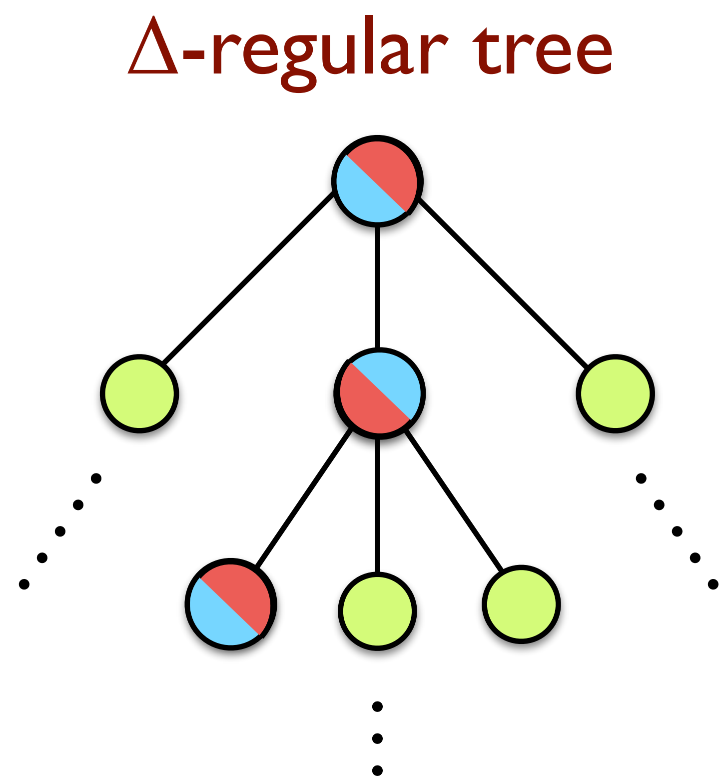
root: $\Pr[X'_{\text{root}} \neq Y'_{\text{root}}] \leq 1 - \left(1 - \frac{\Delta}{q}\right)\left(1 - \frac{2}{q}\right)^{\Delta}$

non-root u at level l: $\Pr[X'_u \neq Y'_u] \leq \frac{1}{q}\left(1 - \frac{2}{q}\right)^{\Delta-1}\left(\frac{2}{q}\right)^{\ell-1}$

$$\Pr[X'_{\text{root}} \neq Y'_{\text{root}}] + \sum_{\text{non-root } u} \Pr[X'_u \neq Y'_u] \leq 1 - \left(1 - \frac{\Delta}{q}\right)\left(1 - \frac{2}{q}\right)^{\Delta} + \frac{\Delta}{q - 2\Delta}\left(1 - \frac{2}{q}\right)^{\Delta-1}$$

(assume $q \geq \alpha\Delta$) $\qquad \leq 1 - \mathrm{e}^{-2/\alpha}\left(1 - \frac{1}{\alpha} - \frac{1}{\alpha - 2}\right)$



each v:

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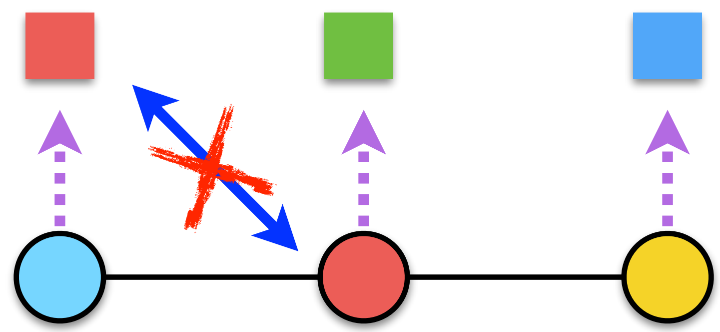
X_{root} = red , Y_{root} = blue

$\forall$ non-root v, $X_v = Y_v \notin \{\text{red}, \text{blue}\}$

for general graph:

1. deal with irregularity by the path coupling metric;
2. deal with cycles by the *self-avoiding walks*;
3. deal with red/blue non-root vertices by a monotone argument;

LocalMetropolis for q-Coloring



starting from an arbitrary $X \in [q]^V$, at each step, each vertex $v \in V$:

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$$X_u \neq \sigma_v \wedge \sigma_u \neq X_v \wedge \sigma_u \neq \sigma_v ;$$

$$q \geq (2+\sqrt{2}+\epsilon)\Delta \quad \Rightarrow \quad \tau_{\mathrm{mix}} = O(\log n)$$

- $q \geq (1+\varepsilon)\Delta$: each vertex is updated at $\Omega(1)$ rate in *LocalMetropolis*

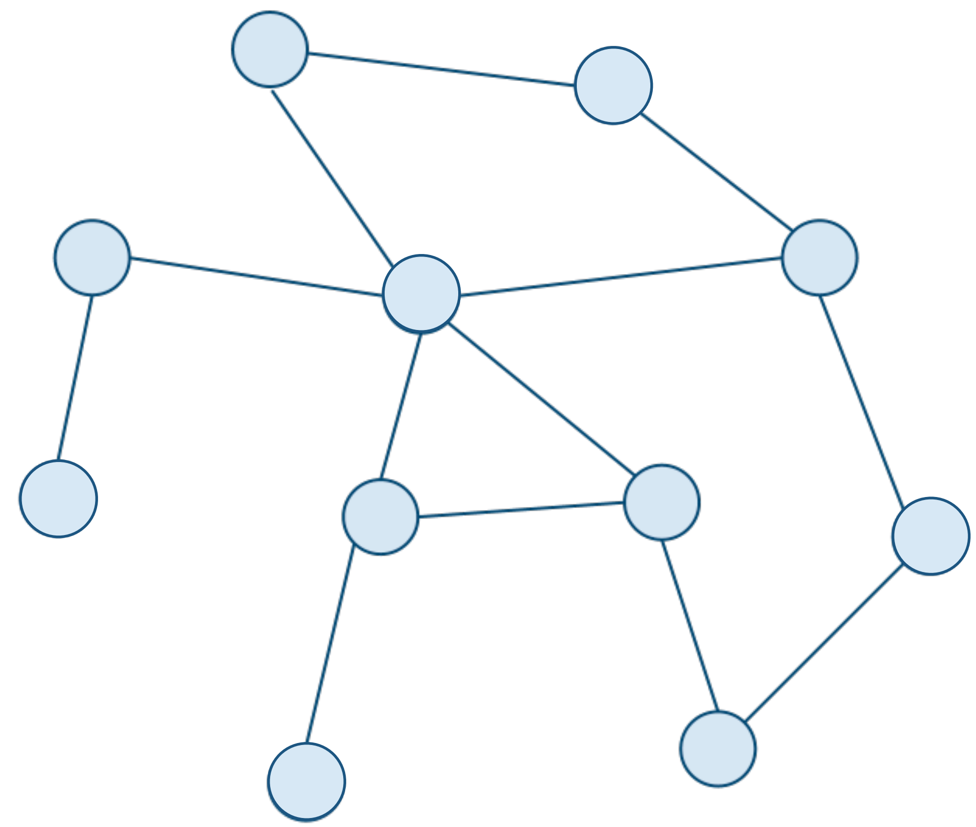
Lower Bounds

Q: “How local can a distributed sampling algorithm be?”

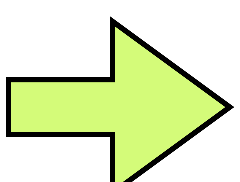
Q: “What *cannot* be sampled locally?”

The $\mathcal{LOCAL}$ Model

- Communications between adjacent nodes are synchronized.
- In each round: each node can send messages of unbounded sizes to all its neighbors.
- Local computations are free.
- Complexity: # of rounds to terminate in the worst case.



- In t rounds: each node can collect information up to distance t.



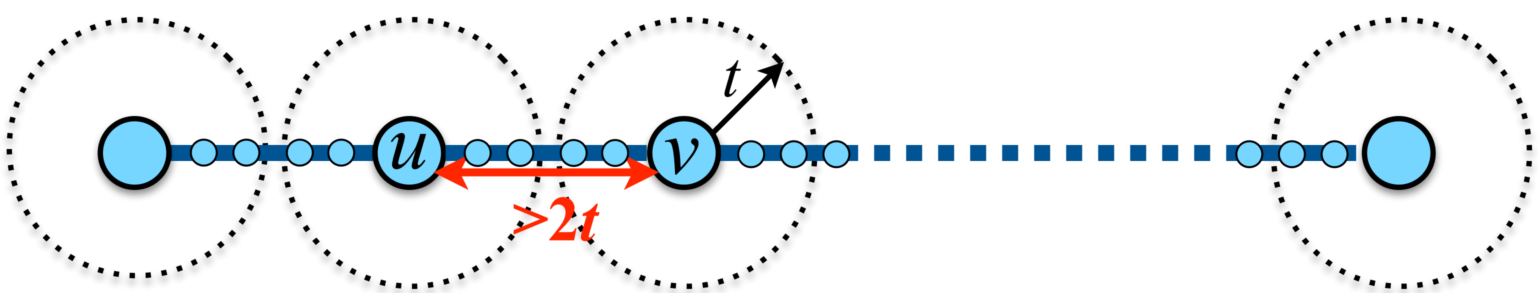
Outputs returned by vertices at distance $>2t$ from each other are mutually independent.

Theorem (Feng, Sun, Y. '17):

For any non-degenerate MRF, any distributed algorithm that samples from its distribution μ within bounded total variation distance requires $\Omega(\log n)$ rounds of communications.

outputs of t-round algorithm: mutually independent $\widetilde{X}_v$'s

path:



Gibbs distribution μ: exponential correlation between X_v's

$$\sigma_u \neq \tau_u : \quad \|\mu_v^{\sigma_u} - \mu_v^{\tau_u}\|_{\mathsf{TV}} \geq \exp(-O(t)) > n^{-1/4}$$

for a $t = \mathrm{O}(\log n)$

$d_{\mathsf{TV}}(\boldsymbol{X}, \widetilde{\boldsymbol{X}}) > \frac{1}{2\mathrm{e}}$ for *any* product distribution $\widetilde{\boldsymbol{X}}$

Theorem (Feng, Sun, Y. '17):

For any non-degenerate MRF, any distributed algorithm that samples from its distribution μ within bounded total variation distance requires $\Omega(\log n)$ rounds of communications.

- The $\Omega(\log n)$ lower bound holds for all MRFs with exponential correlation:
  - non-trivial spin systems with $O(1)$ spin states.
- $O(\log n)$ is the new criteria of "*being local*" for distributed sampling algorithms.

Theorem (Feng, Sun, Y. '17):

For any $\Delta \geq 6$, any distributed algorithm that samples uniform independent set within bounded total variation distance in graphs with max-degree Δ requires $\Omega(diam)$ rounds of communications.

Sampling almost uniform independent set in graphs with max-degree Δ by by poly-time Turing machines:

- [Weitz'06] If $\Delta \leq 5$, there are poly-time algorithms.
- [Sly'10] If $\Delta \geq 6$, there is no poly-time algorithm unless **NP**=**RP**.

The $\Omega(diam)$ lower bound holds for sampling from the hardcore model with *fugacity* $\lambda > \lambda_c(\Delta) = \frac{(\Delta-1)^{\Delta-1}}{(\Delta-2)^{\Delta}}$

Theorem (Feng, Sun, Y. '17):

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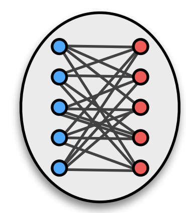
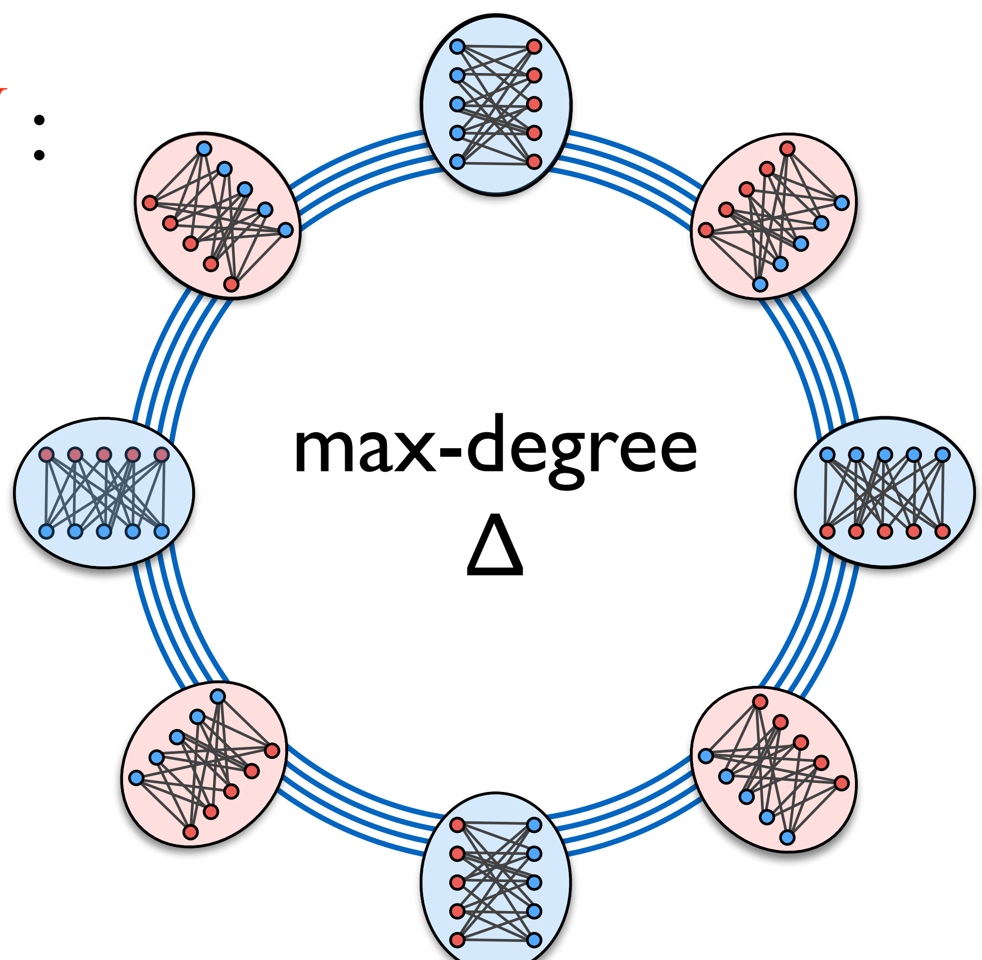
G: even cycle

H: random Δ-regular bipartite gadget  of [Sly'10]

G^H :



if $\Delta \geq 6$:

sample nearly uniform independent set in G^H

sample nearly uniform max-cut in even cycle G

(long-range correlation!)

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A **strong separation** of *sampling* from other local computation tasks:

- Independent set is trivial to construct locally (because $\varnothing$ is an independent set).
- The $\Omega(diam)$ lower bound for sampling holds even when every vertex knows the entire graph:
  - The lower bound holds not because of the locality of input information, but because of the locality of randomness.

Open Problems

- Better analysis of *LocalMetropolis*.
- Distributed sampling of:
  - matchings;
  - ferromagnetic Ising model on graphs of unbounded degree;
  - anti-ferromagnetic 2-spin systems in the uniqueness regime on graphs of unbounded degree;
- Self-reducible sampling in the LOCAL model?
- Complexity hierarchy for distributed sampling?
- New ideas for distributed sampling: e.g. the *LLL* sampler for hardcore model of Guo-Jerrum-Liu.

Weiming Feng, Yuxin Sun, Yitong Yin. *What can be sampled locally?* To appear in PODC'17. arxiv: 1702.00142.

Thank you!

Any questions?