Local Distributed Sampling *from*Locally-Defined Distribution

Yitong Yin
Nanjing University

Counting and Sampling

RANDOM GENERATION OF COMBINATORIAL STRUCTURES FROM A UNIFORM DISTRIBUTION

Mark R. JERRUM

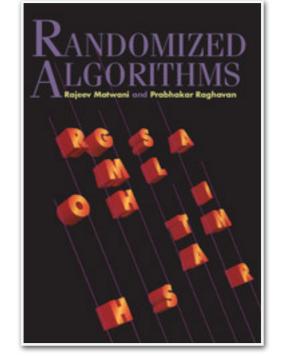
Department of Computer Science, University of Edinburgh, Edinburgh EH9 3JZ, United Kingdom

Leslie G. VALIANT *

Aiken Computation Laboratory, Harvard University, Cambridge, MA 02138, U.S.A.

Vijay V. VAZIRANI **

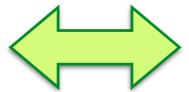
Computer Science Department, Cornell University, Ithaca, NY 14853, U.S.A.



[Jerrum-Valiant-Vazirani '86]:

(For self-reducible problems)

approx. counting is tractable



(approx., exact) sampling is tractable

Computational Phase Transition

Sampling almost-uniform independent set in graphs with maximum degree Δ :

- [Weitz 2006]: If $\Delta \leq 5$, poly-time.
- [Sly 2010]: If $\Delta \ge 6$, no poly-time algorithm unless NP=RP.

A phase transition occurs when $\Delta: 5 \rightarrow 6$.

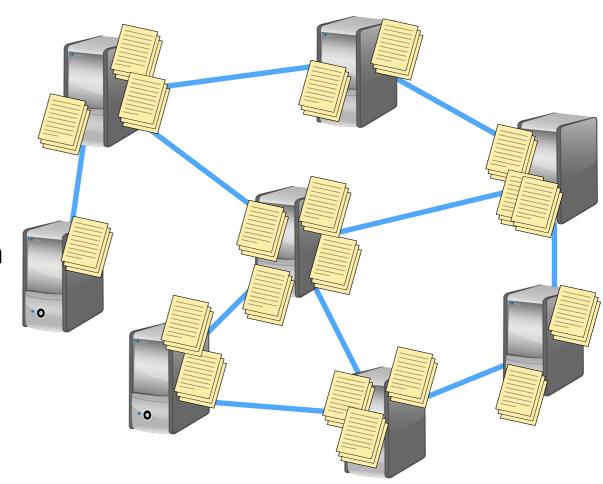
Local Computation?

Local Computation

"What can be computed locally?" [Naor, Stockmeyer '93]

the LOCAL model [Linial '87]:

- Communications are synchronized.
- In each round: each node can exchange unbounded messages with all neighbors, perform unbounded local computation, and read/write to unbounded local memory.
- Complexity: # of rounds to terminate in the worst case.

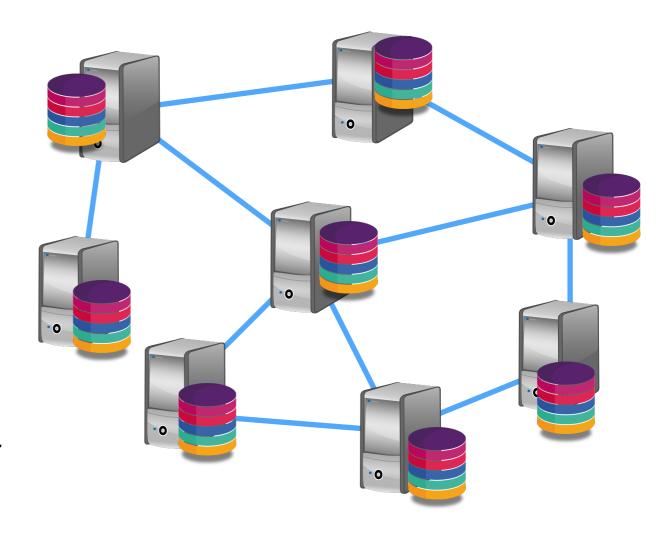


• In t rounds: each node can collect information up to distance t.

PLOCAL: t = polylog(n)

A Motivation: Distributed Machine Learning

- Data are stored in a distributed system.
- Distributed algorithms for:
 - sampling from a joint distribution (specified by a probabilistic graphical model);
 - inferring according to a probabilistic graphical model.

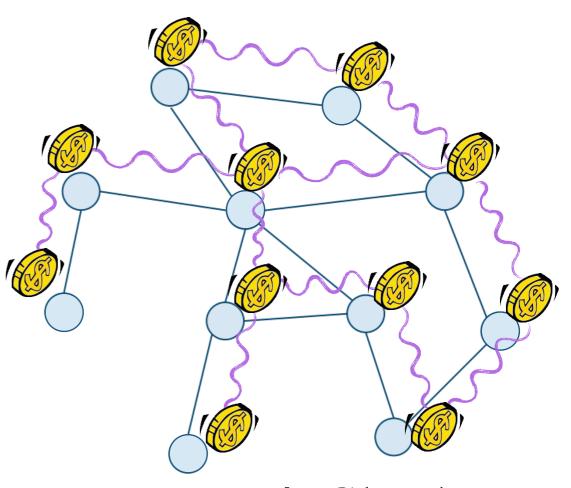


Example: Sample Independent Set

 μ : uniform distribution of independent sets in G.

 $Y \in \{0,1\}^V$ indicates an independent set

- Each $v \in V$ returns a $Y_v \in \{0,1\}$, such that $Y = (Y_v)_{v \in V} \sim \mu$
- Or: $d_{\text{TV}}(Y, \mu) < 1/\text{poly}(n)$



network G(V,E)

Inference (Local Counting)

 μ : uniform distribution of independent sets in G.

 μ_v^{σ} : marginal distribution at v conditioning on $\sigma \in \{0,1\}^{S}$.

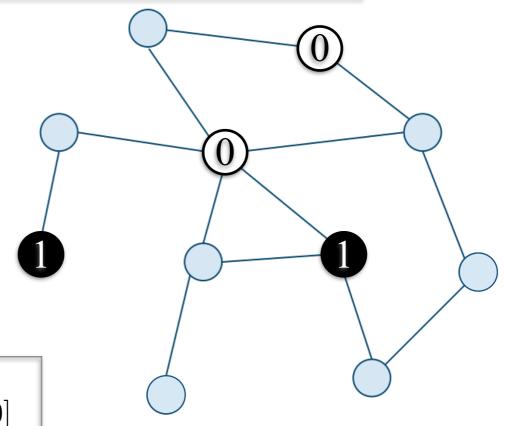
$$\forall y \in \{0, 1\}: \quad \mu_v^{\sigma}(y) = \Pr_{\mathbf{Y} \sim \mu} [Y_v = y \mid Y_S = \sigma]$$

- Each $v \in S$ receives σ_v as input.
- Each $v \in V$ returns a marginal distribution $\hat{\mu}_v^{\sigma}$ such that:

$$d_{\text{TV}}(\hat{\mu}_v^{\sigma}, \mu_v^{\sigma}) \le \frac{1}{\text{poly}(n)}$$

$$\frac{1}{Z} = \mu(\emptyset) = \prod_{i=1}^{n} \Pr_{\mathbf{Y} \sim \mu} [Y_{v_i} = 0 \mid \forall j < i : Y_{v_j} = 0]$$

Z: # of independent sets



network G(V,E)

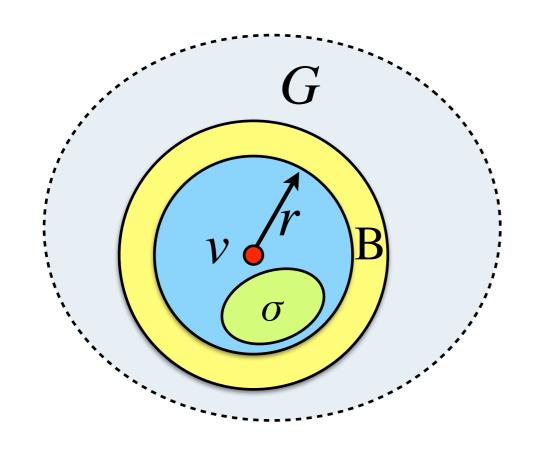
Decay of Correlation

 μ_v^{σ} : marginal distribution at v conditioning on $\sigma \in \{0,1\}^{S}$.

strong spatial mixing (SSM):

 \forall boundary condition $B \in \{0,1\}^{r-\text{sphere}(v)}$:

$$d_{\text{TV}}(\mu_v^{\sigma}, \mu_v^{\sigma, B}) \leq \text{poly}(n) \cdot \exp(-\Omega(r))$$



SSM (iff $\Delta \leq 5$ when μ is uniform distribution of ind. sets)

approx. inference is solvable in $O(\log n)$ rounds in the \mathcal{LOCAL} model

Gibbs Distribution

(with pairwise interactions)

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

$$A_e$$
: $[q] \times [q] \rightarrow [0,1]$

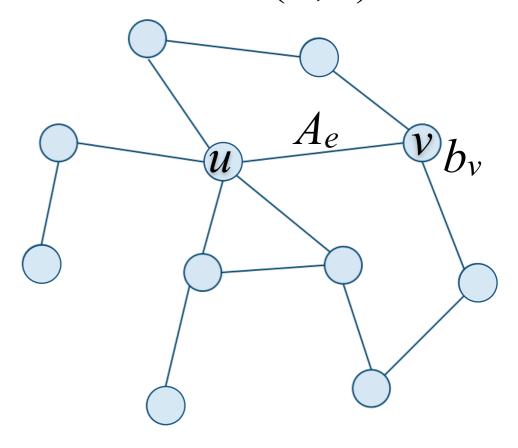
 Each vertex v∈V has a vector (unary constraint):

$$b_{v}: [q] \to [0,1]$$

• 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):



Gibbs Distribution

(with pairwise interactions)

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

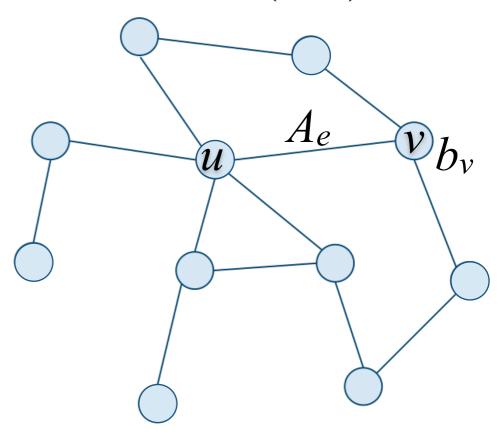
$$\mu(\sigma) \propto \prod_{e=(u,v)\in E} A_e(\sigma_u,\sigma_v) \prod_{v\in V} b_v(\sigma_v)$$

independent set:

$$A_e = \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix} \quad b_v = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

coloring:

network G(V,E):



$$A_e$$
: $[q] \times [q] \rightarrow [0,1]$
 b_v : $[q] \rightarrow [0,1]$

Gibbs Distribution

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

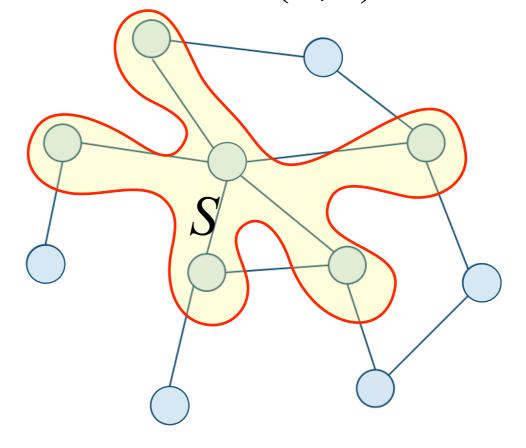
$$\mu(\sigma) \propto \prod_{(f,S)\in\mathcal{F}} f(\sigma_S)$$

each $(f, S) \in \mathcal{F}$ is a *local* constraints (factors):

$$f: [q]^S \to \mathbb{R}_{\geq 0}$$

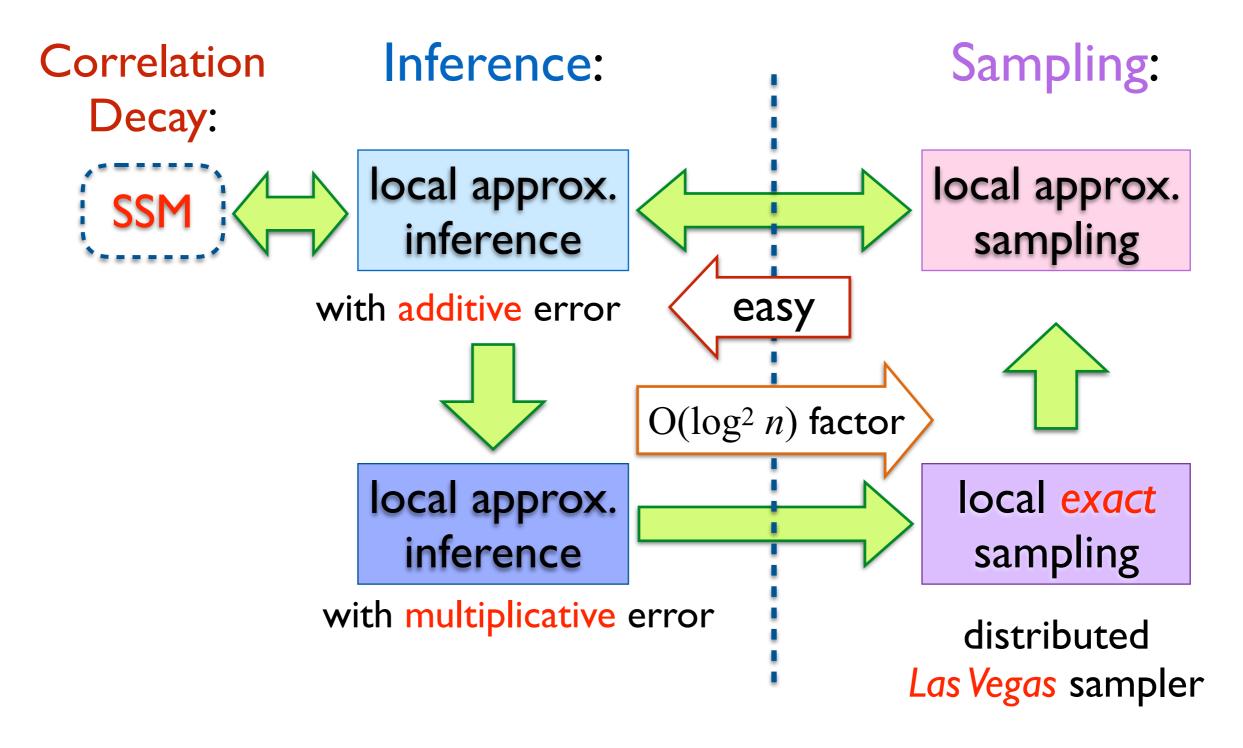
$$S \subseteq V$$
 with $diam_G(S) = O(1)$

network G(V,E):



Locality of Counting & Sampling

For Gibbs distributions (defined by *local* factors):



Locality of Sampling

Correlation

Inference:

Sampling:

Decay:



local approx. inference



local approx. sampling

each v can compute a $\hat{\mu}_v^{\sigma}$ within $O(\log n)$ -ball

s.t.
$$d_{\mathrm{TV}}\left(\hat{\mu}_v^{\sigma}, \mu_v^{\sigma}\right) \leq \frac{1}{\mathrm{poly}(n)}$$

return a random $Y = (Y_v)_{v \in V}$ whose distribution $\hat{\mu} \approx \mu$

$$d_{\text{TV}}(\hat{\mu}, \mu) \le \frac{1}{\text{poly}(n)}$$

sequential $O(\log n)$ -local procedure:

- scan vertices in V in an arbitrary order $v_1, v_2, ..., v_n$
- for i=1,2,...,n: sample Y_{v_i} according to $\hat{\mu}_{v_i}^{Y_{v_1},...,Y_{v_{i-1}}}$

Network Decomposition

C colors

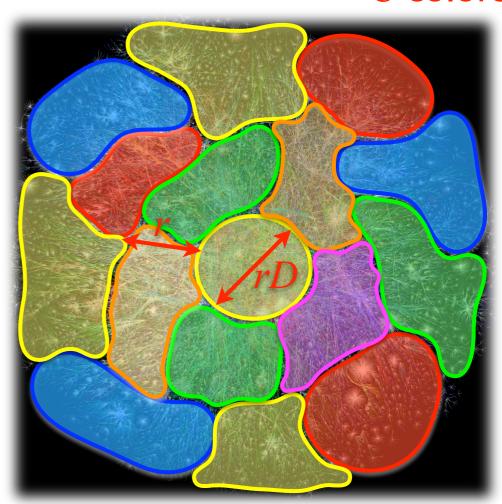
(C,D) -network-decomposition of G:

- classifies vertices into clusters;
- assign each cluster a color in [C];
- each cluster has diameter <D;
- clusters are properly colored.

$$(C,D)^r$$
-ND: (C,D) -ND of G^r

Given a $(C,D)^r$ - ND:

sequential r-local procedure: $r = O(\log n)$



$$r = O(\log n)$$

- scan vertices in V in an arbitrary order $v_1, v_2, ..., v_n$
- for i=1,2,...,n: sample Y_{v_i} according to $\hat{\mu}_{v_i}^{Y_{v_1},...,Y_{v_{i-1}}}$

can be simulated in O(CDr) rounds in LOCAL model

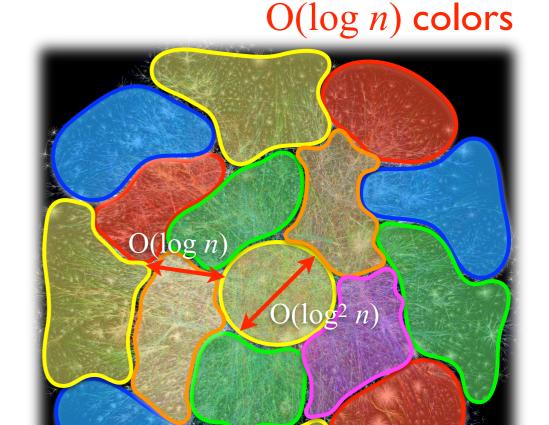
Network Decomposition

(*C*,*D*) -network-decomposition of *G*:

- classifies vertices into clusters;
- assign each cluster a color in [C];
- each cluster has diameter $\leq D$;
- clusters are properly colored.

$$(C,D)^r$$
-ND: (C,D) -ND of G^r

 $(O(\log n), O(\log n))^r$ -ND can be constructed in $O(r \log^2 n)$ rounds w.h.p.



[Linial, Saks, 1993] — [Ghaffari, Kuhn, Maus, 2017]:

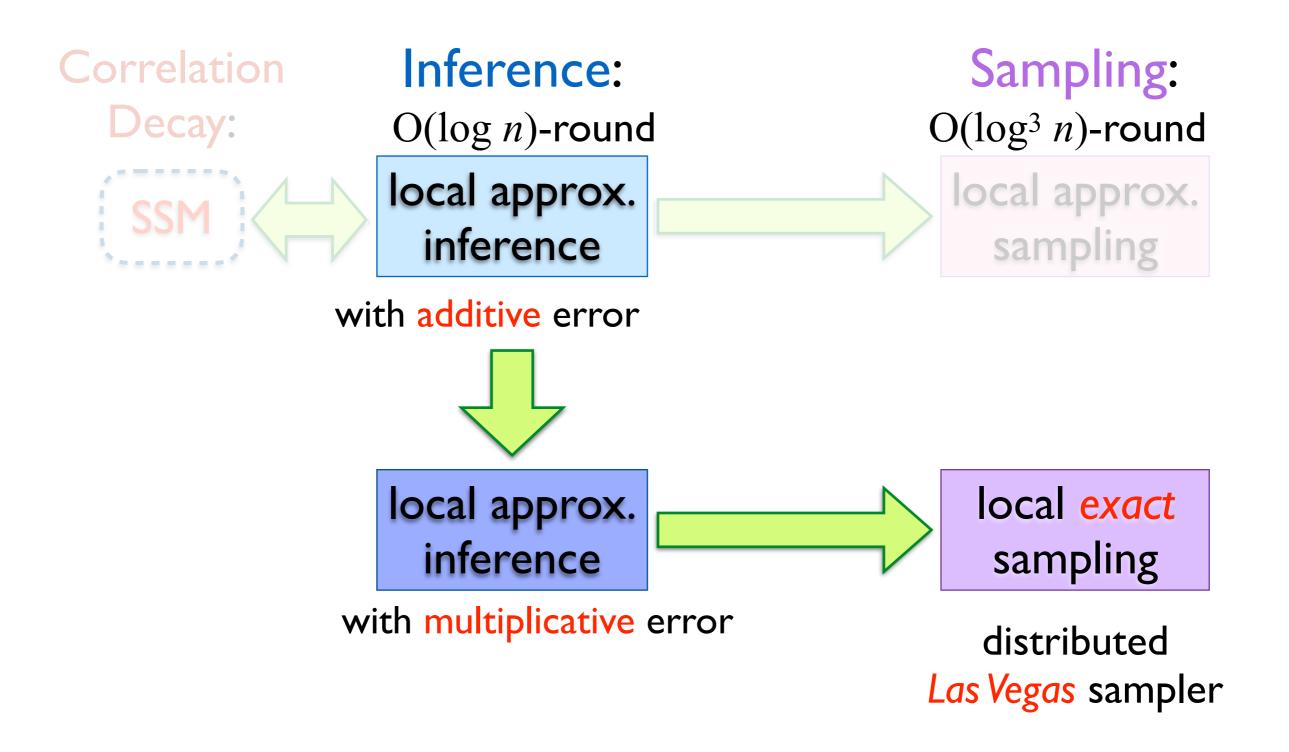
r-local SLOCAL algorithm: \forall ordering $\pi=(v_1, v_2, ..., v_n)$,

returns random vector $Y^{(\pi)}$



 $O(r log^2 n)$ -round LOCAL alg.: returns w.h.p. the $Y^{(\pi)}$ for some ordering π

Locality of Sampling



An LLL-like Framework

independent random variables: $X_1, ..., X_n$ with domain Ω

A: a set of bad events

 $\begin{array}{l} \text{each } A \in \mathcal{A} \text{ is associated with } \left\{ \begin{array}{l} \text{variable set} & \text{vbl}(A) \subseteq [n] \\ \\ \text{function} & q_A : \Omega^{\text{vbl}(A)} \to \{0,1\} \end{array} \right. \end{aligned}$

variable-framework Lovász local lemma

Rejection sampling: (with conditionally mutually independent filters)

- $X_1, ..., X_n$ are drawn independently;
- each $A \in \mathcal{A}$ occurs independently with prob. $1 q_A(X_{\mathsf{vbl}(A)})$;
- ullet the sample is accepted if none of $A\in\mathcal{A}$ occurs.

Target distribution D^* : $X_1, ..., X_n$ conditioned on accepted

Partial rejection sampling [Guo-Jerrum-Liu'17]: resample not all variables

Resample variables local to the errors? (Moser-Tardos)

Local Rejection Sampling

- draw independent samples of $X = (X_1, ..., X_n)$;
- each $A \in \mathcal{A}$ occurs (violated) ind. with $\Pr[A]=1-q_A(X_{\mathsf{vbl}(A)})$;
- while there is a violated bad event $A \in \mathcal{A}$: $X^{\text{old}} \leftarrow \text{current } X$
 - resample all variables in vbl(A) for violated A;
 - for violated A: violate A with $Pr[A] = 1 q_A(X_{vbl(A)})$;
 - for non-violated A that shares variables with violated event: violate A with $\Pr[A] = 1 - q_A^* \cdot q_A \left(X_{\mathsf{vbl}(A)}\right) / q_A \left(X_{\mathsf{vbl}(A)}^{\mathsf{old}}\right)$

where q_A^* is a worst-case lower bound for $q_A()$:

$$\forall X_{\mathsf{vbl}(A)}: q_A\left(X_{\mathsf{vbl}(A)}\right) \ge q_A^*$$

soft filters:
$$\forall A \in \mathcal{A}, \ q_A^* > 0$$



$$(X_1, ..., X_n) \sim D^*$$
 (target distribution) upon termination

Only the variables local to the violated events are resampled.

(work even for dynamic filters)

By a resampling table argument.

Local Ising Sampler

$$\begin{array}{ll} 0<\beta<1\\ \lambda>0 \end{array} \qquad \begin{array}{ll} \text{ferro: } A=\begin{bmatrix}1&\beta\\\beta&1 \end{bmatrix} \quad \text{anti-ferro: } A=\begin{bmatrix}\beta&1\\1&\beta \end{bmatrix} \quad \begin{array}{ll} \text{external}\\ \text{field} \end{array} \quad b=\begin{bmatrix}\lambda\\1 \end{bmatrix}$$

- each vertex $v \in V$ ind. samples a spin state $\sigma_v \in \{0,1\} \propto b$;
- each edge $e=(u,v) \in E$ fails ind. with prob. 1- $A(\sigma_u,\sigma_v)$;
- while there is a failed edge: $\sigma^{\text{old}} \leftarrow \text{current } \sigma$
 - resample σ_v for all vertices v involved in failed edges;
 - each failed e=(u,v) is revived ind. with prob. $A(\sigma_u,\sigma_v)$;
 - each non-failed e=(u,v) that is incident to a failed edge, fails ind. with prob. $1 \beta \cdot A(\sigma_u, \sigma_v) / A(\sigma_u^{\text{old}}, \sigma_v^{\text{old}})$;

Pros:

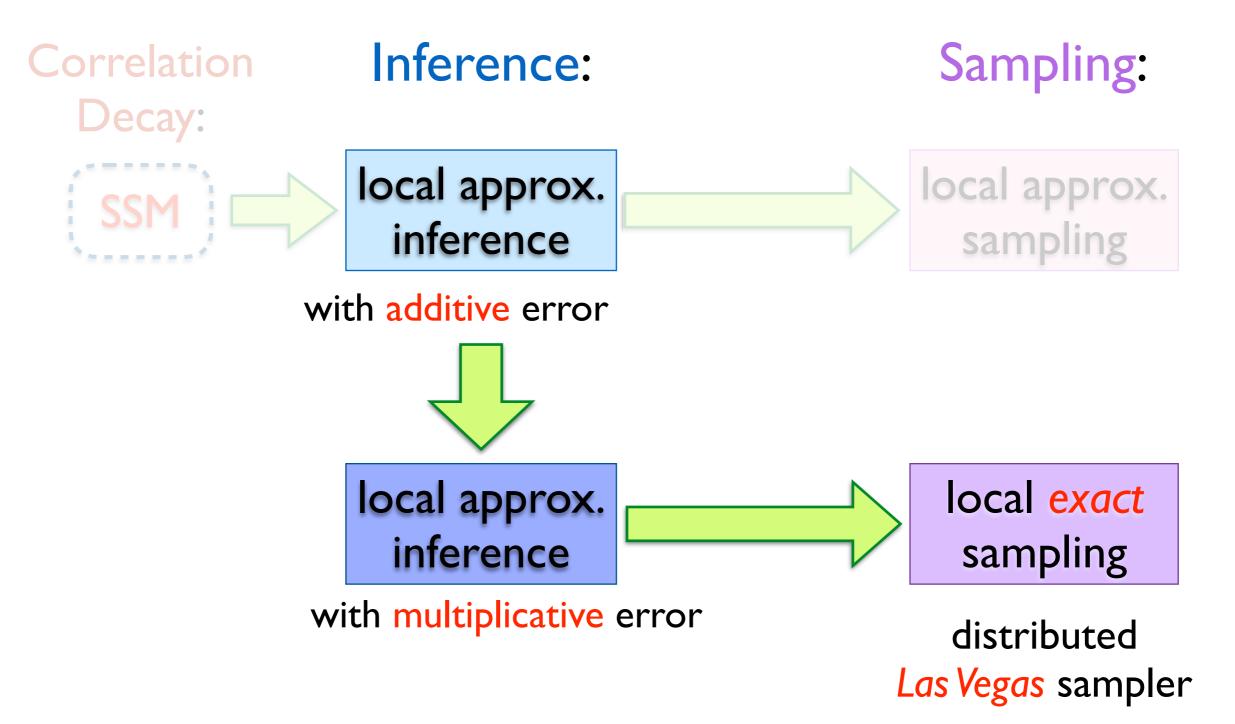
- local & parallel
- dynamic graph
- exact sampler
- certifiable termination

Cons:

- convergence is hard to analyze
- regime is not tight $\beta > 1 \Theta(\frac{1}{\Delta})$
- soft constraints

Locality of Sampling

For Gibbs distributions (distributions defined by local factors):



Jerrum-Valiant-Vazirani Sampler

[Jerrum-Valiant-Vazirani '86]

 \exists an efficient algorithm that samples from $\,\hat{\mu}\,$ and evaluates $\,\hat{\mu}(\sigma)$ given any $\sigma\in\{0,1\}^V$

multiplicative error: $\forall \sigma \in \{0,1\}^V: e^{-1/n^2} \leq \frac{\hat{\mu}(\sigma)}{\mu(\sigma)} \leq e^{1/n^2}$

Self-reduction:

$$\mu(\sigma) = \prod_{i=1}^{n} \mu_{v_i}^{\sigma_1, \dots, \sigma_{i-1}}(\sigma_i) = \prod_{i=1}^{n} \frac{Z(\sigma_1, \dots, \sigma_i)}{Z(\sigma_1, \dots, \sigma_{i-1})}$$

let
$$\hat{\mu}_{v_i}^{\sigma_1, ..., \sigma_{i-1}}(\sigma_i) = \frac{\hat{Z}(\sigma_1, ..., \sigma_i)}{\hat{Z}(\sigma_1, ..., \sigma_{i-1})} \approx e^{\pm 1/n^3} \cdot \mu_{v_i}^{\sigma_1, ..., \sigma_{i-1}}(\sigma_i)$$

where
$$e^{-1/2n^3} \leq \frac{\hat{Z}(\cdots)}{Z(\cdots)} \leq e^{1/2n^3}$$
 by approx. counting

Jerrum-Valiant-Vazirani Sampler

[Jerrum-Valiant-Vazirani '86]

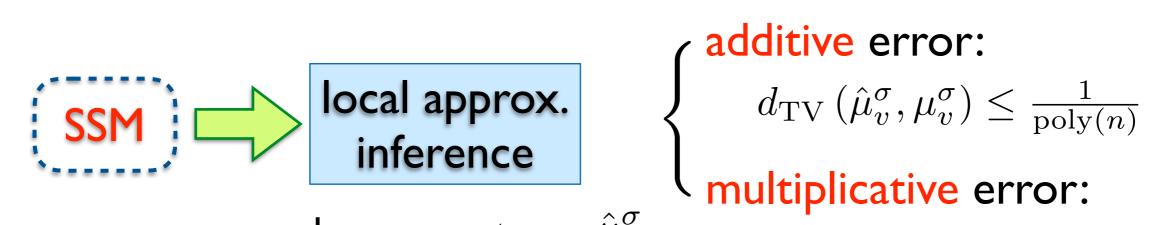
 \exists an efficient algorithm that samples from $\,\hat{\mu}\,$ and evaluates $\,\hat{\mu}(\sigma)$ given any $\sigma\in\{0,1\}^V$

multiplicative error: $\forall \sigma \in \{0,1\}^V: e^{-1/n^2} \leq \frac{\hat{\mu}(\sigma)}{\mu(\sigma)} \leq e^{1/n^2}$

Sample a random $Y \sim \hat{\mu}$; pick $Y_0 = \emptyset$; accept Y with prob.: $q = \frac{\hat{\mu}(Y_0)}{\hat{\mu}(Y)} \cdot \mathrm{e}^{-\frac{3}{n^2}} \in \left[\mathrm{e}^{-5/n^2}, 1\right]$ fail if otherwise;

 $\forall \sigma \in \{0, 1\}^{V}:$ $\Pr[\mathbf{Y} = \sigma \land \text{ accept}] = \hat{\mu}(\sigma) \cdot \frac{\hat{\mu}(\emptyset)}{\hat{\mu}(\sigma)} \cdot e^{-\frac{3}{n^{2}}} \propto \begin{cases} 1 & \sigma \text{ is ind. set} \\ 0 & \text{otherwise} \end{cases}$

Boosting Local Inference



each v computes a $\hat{\mu}_v^{\sigma}$ within r-ball

$$d_{\text{TV}}\left(\hat{\mu}_v^{\sigma}, \mu_v^{\sigma}\right) \le \frac{1}{\text{poly}(n)}$$

$$\frac{\hat{\mu}_v^{\sigma}(0)}{\mu_v^{\sigma}(0)}, \frac{\hat{\mu}_v^{\sigma}(1)}{\mu_v^{\sigma}(1)} \in \left[e^{-1/\text{poly}(n)}, e^{1/\text{poly}(n)} \right]$$



both are achievable with $r = O(\log n)$

boosted sequential r-local sampler: $r = O(\log n)$

- scan vertices in V in an arbitrary order $v_1, v_2, ..., v_n$
- for i=1,2,...,n: sample Y_{v_i} according to $\hat{\mu}_{v_i}^{Y_{v_1},...,Y_{v_{i-1}}}$

multiplicative error: $\forall \sigma \in \{0,1\}^V: e^{-1/n^2} \leq \frac{\hat{\mu}(\sigma)}{\mu(\sigma)} \leq e^{1/n^2}$

SLOCAL JVV

Scan vertices in V in an arbitrary order $v_1, v_2, ..., v_n$:

pass 1: sample $Y \in \{0,1\}^V$ by boosted sequential r-local sampler $\hat{\mu}$;

$$\forall \sigma \in [q]^V : e^{-1/n^2} \le \frac{\hat{\mu}(\sigma)}{\mu(\sigma)} \le e^{1/n^2}$$
 $r = O(\log n)$

pass 1': construct a sequence of ind. sets $\emptyset = Y_0, Y_1, ..., Y_n = Y$;

- s.t. $\forall 0 \le i \le n$: Y_i agrees with Y over $v_1, ..., v_i$
 - Y_i and Y_{i-1} differ only at v_i

each v_i : bad event A_{v_i} occurs independently with $\Pr[A_{v_i}] = 1 - q_{v_i}$

where
$$q_{v_i} = \frac{\hat{\mu}(\mathbf{Y}_{i-1})}{\hat{\mu}(\mathbf{Y}_i)} \cdot e^{-3/n^2} \in [e^{-5/n^2}, 1]$$

 $O(\log n)$ -local to compute

 $Y=(Y_v)_{v\in V}$ is accepted if no bad event occurs

Scan vertices in V in an arbitrary order $v_1, v_2, ..., v_n$:

pass 1: sample $Y \in \{0,1\}^V$ by boosted sequential r-local sampler $\hat{\mu}$;

$$\forall \sigma \in [q]^V : e^{-1/n^2} \le \frac{\hat{\mu}(\sigma)}{\mu(\sigma)} \le e^{1/n^2}$$
 $r = O(\log n)$

pass 1': construct a sequence of ind. sets $\emptyset = Y_0, Y_1, ..., Y_n = Y$;

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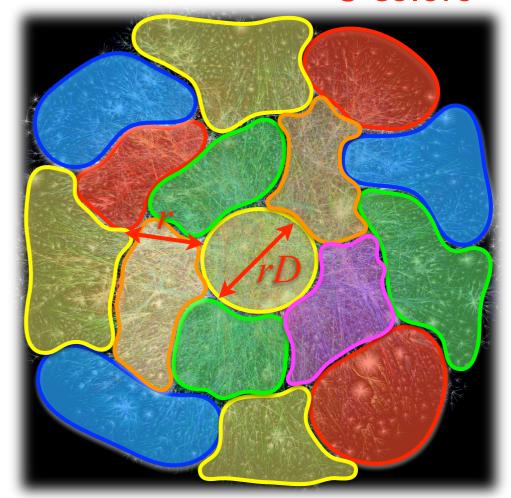
 $\forall \sigma \in \{0,1\}^V:$

$$\Pr[\mathbf{Y} = \sigma \land \text{accept}] = \hat{\mu}(\sigma) \prod_{i=1}^{n} q_{v_i} = \hat{\mu}(\sigma) \prod_{i=1}^{n} \left(\frac{\hat{\mu}(\mathbf{Y}_{i-1})}{\hat{\mu}(\mathbf{Y}_i)} \cdot e^{-3/n^2} \right) \Big|_{\mathbf{Y}_n = \mathbf{Y} = \sigma}$$

$$= \hat{\mu}(\sigma) \cdot \frac{\hat{\mu}(\emptyset)}{\hat{\mu}(\sigma)} \cdot e^{-\frac{3}{n}} \quad \propto \begin{cases} 1 & \sigma \text{ is ind. set} \\ 0 & \text{otherwise} \end{cases}$$

$(C,D)^r$ -network-decomposition of G:

- classifies vertices into clusters;
- assign each cluster a color in [C];
- each cluster has diameter $\leq D$ in G^r ;
- clusters with same color are >r distance away from each other.



Given a $(C,D)^r$ - ND:

- each vertex v has an ind. local random source X_v ;
- each v assigned with color c in ND can compute in O(rcD) rounds:
 - a random indicator $Y_{\nu} \in \{0,1\}$
 - the local function q_v to determine bad event A_v

even with access only to the part of ND with colors $\leq c$

Y conditioned on no A_{ν} 's occurring follows Gibbs distribution μ .

An LLL-like Framework

Each v holds: an ind. random variable X_v with domain Ω a bad event A_v

```
each A_v is associated with  \begin{cases} \text{variable set} & \mathsf{vbl}(v) \subseteq [n] \\ \text{function} & q_v : \Omega^{\mathsf{vbl}(v)} \to [0,1] \end{cases}
```

Each v maps random sources $X_{vbl(v)}$ to final output Y_v by a local function.

Rejection sampling:

- Each v draws an ind. sample of X_v and maps $X_{vbl(v)}$ to Y_v ;
- each A_v occurs independently with prob. 1- $q_v(X_{vbl(v)})$;
- the sample $Y = (Y_v)_{v \in V}$ is accepted if no A_v occurs.

Target distribution μ^* : Y conditioned on accepted

Local Rejection Sampling

- Each v draws ind. sample of X_v and computes Y_v from $X_{vbl(v)}$.
- Each v violates A_v ind. with $Pr[A_v]=1-q_v(X_{vbl(v)})$.
- In each iteration: for each v with A_v violated:
 - resample all variables in vbl(v) and update Y_v ;
 - resample A_v with $\Pr[A_v] = 1 q_v(X_{\text{vbl}(v)})$;
 - for non-violated A_u that shares variables with A_v : resample A_u with $\Pr[A_u] = 1 - e^{-5/n^2} \cdot q_u \left(X_{\mathsf{vbl}(u)}\right) / q_u \left(X_{\mathsf{vbl}(u)}^{\mathsf{old}}\right)$.

Given a $(C,D)^r$ - ND: $r = O(\log n)$ determined by SSM decay rate

- each iteration costs O(rCD) rounds in LOCAL model;
- terminates in O(1) iterations w.h.p.;
- upon termination: $Y \sim \mu$.

$(C,D)^r$ -network-decomposition of G:

- classifies vertices into clusters;
- assign each cluster a color in [C];
- each cluster has diameter $\leq D$ in G^r ;
- clusters with same color are >r distance away from each other.

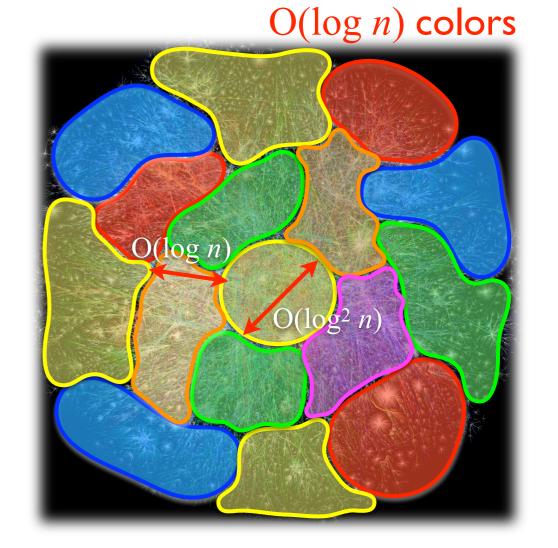
[Linial, Saks, 1993]

 $(C, D)^r$ - ND constructed in O(rCD) rounds by a Las Vegas process

with fixed $D=O(\log n)$ and random $C=O(\log n)$ w.h.p.

- each vertex v has an ind. local random source X_v ;
- each v assigned with color c in ND can compute in O(rcD) rounds:
 - o a random indicator $Y_{\nu} \in \{0,1\}$
 - the local function q_v to determine bad event A_v

even with access only to the part of ND with colors $\leq c$



Local Rejection Sampling

- Each v draws ind. sample of X_v and computes Y_v from $X_{vbl(v)}$.
- Each v violates A_v ind. with $Pr[A_v]=1-q_v(X_{vbl(v)})$.
- In each iteration: for each v with A_v violated:
 - resample all variables in vbl(v) and update Y_v ;
 - resample A_v with $\Pr[A_v] = 1 q_v(X_{\text{vbl}(v)})$;
 - for non-violated A_u that shares variables with A_v :
 resample A_u with $\Pr[A_u] = 1 e^{-5/n^2} \cdot q_u \left(X_{\mathsf{vbl}(u)}\right) / q_u \left(X_{\mathsf{vbl}(u)}^{\mathsf{old}}\right)$.

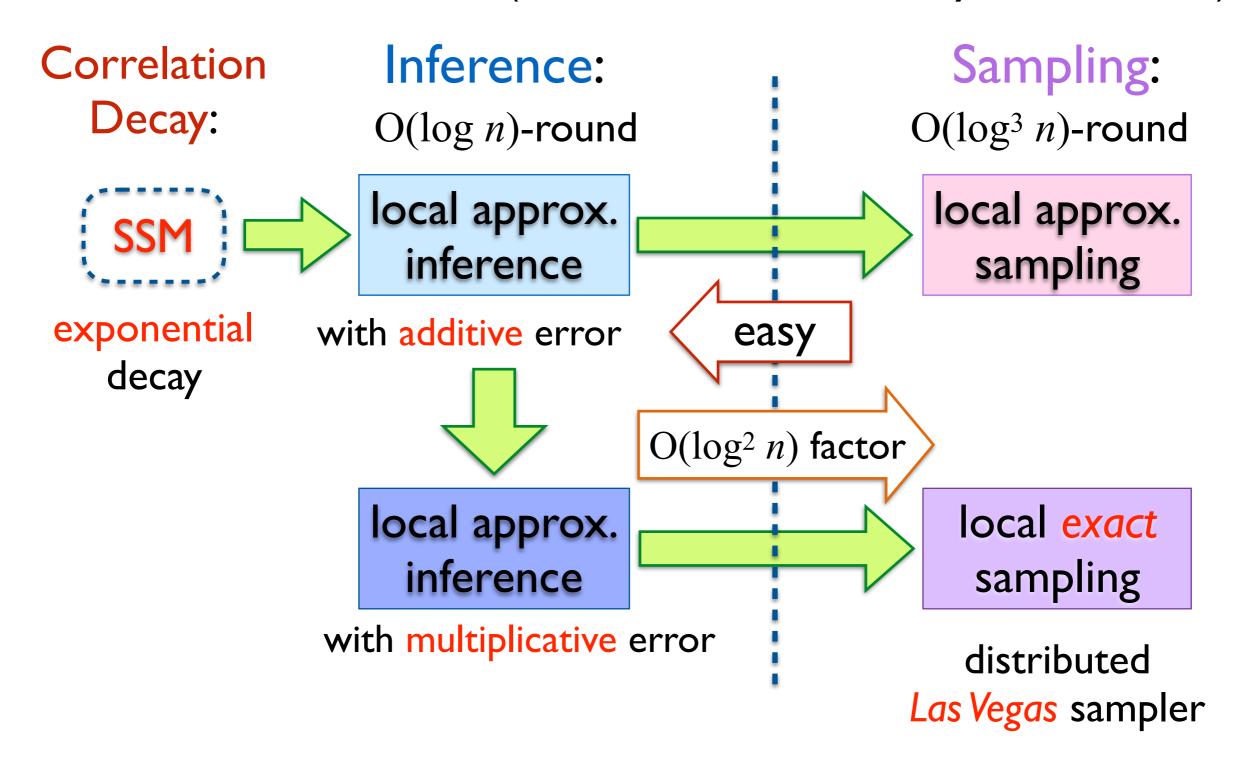
work even for dynamically incoming bad events

 $(O(\log n), O(\log n))^{O(\log n)}$ ND is constructed: one color c at a time

- each iteration costs $O(c \log^2 n)$ rounds in LOCAL model;
- terminates in O(1) iterations w.h.p.; $O(\log^3 n)$ rounds w.h.p.
- upon termination: $Y \sim \mu$.

Locality of Sampling

For Gibbs distributions (distributions defined by local factors):



Algorithmic Implications

(due to the state-of-the-arts of strong spatial mixing)

- $O(\sqrt{\Delta} \log^3 n)$ -round distributed algorithm for sampling matchings in graphs with max-degree Δ ;
- $O(\log^3 n)$ -round distributed algorithms for sampling:
 - hardcore model (weighted independent set) in the uniqueness regime;
 - antiferromagnetic Ising model in the uniqueness regimes;
 - antiferromagnetic 2-spin systems in the uniqueness regimes;
 - weighted hypergraph matchings in the uniqueness regimes;
 - uniform q-coloring/list-coloring when $q>1.763...\Delta$ in triangle-free graphs with max-degree Δ ;

•

Local Exact Sampler

Uniform sampling ind. set in graphs with max-degree Δ :

When $\Delta \leq 5$:

- SSM holds;
- $\exists O(\log^3 n)$ -round distributed Las Vegas sampler.

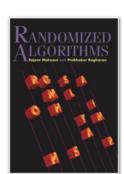
[Feng, Sun, Y., PODC'17]:

If $\Delta \geq 6$, there is an infinite sequence of graphs G with $diam(G) = n^{\Omega(1)}$ such that even approx. sampling ind. set requires $\Omega(diam)$ rounds.

Counting and Sampling

RANDOM GENERATION OF COMBINATORIAL STRUCTURES

Vijay V. VAZIRANI **



[Jerrum-Valiant-Vazirani '86]:

(For self-reducible problems)

is tractable



approx. counting (approx., exact) sampling is tractable

Computational Phase **Transition**

Sampling almost-uniform independent set in graphs with maximum degree Δ :

- [Weitz, STOC'06]: If $\Delta \leq 5$, poly-time.
- [Sly, FOCS'10]: If $\Delta \ge 6$, no poly-time algorithm unless NP=RP.

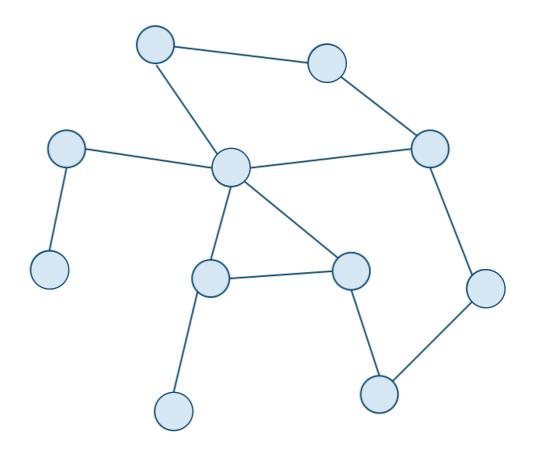
A phase transition occurs when Δ : $5\rightarrow6$.

Hold for Local Computation!

Message-Passing Algorithms

(LOCAL model with bounded memory/communication)

- Communications are synchronized.
- Each node v has an independent random source X_v .
- In each round, each node can:
 - exchange messages with neighbors
 - perform local computation
 - read/write to local memory
- msg/memory size = $O(\log n)$ or even O(1) bits.



Distributed Gibbs Samplers that may work in practice

- Parallelization of Glauber dynamics:
 - "Hogwild!" —— biased
 - chromatic scheduler $\Omega(\Delta \log n)$ rounds
- O(log n) (lazy) Local Metropolis. approximate

 Local Rejection Sampling. exact, dynamic

Local Rejection Sampling

$$A_e: [q] \times [q] \to [\beta, 1]$$
 $b_v: [q] \to \mathbb{R}_{\geq 0}$

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

- each vertex $v \in V$ ind. samples a spin state $\sigma_v \in [q] \propto b_v$;
- each edge $e=(u,v) \in E$ fails ind. with prob. 1- $A_e(\sigma_u,\sigma_v)$;
- while there is a failed edge: $\sigma^{\text{old}} \leftarrow \text{current } \sigma$
 - resample σ_v for all vertices v involved in failed edges;
 - each failed e=(u,v) is revived ind. with prob. $A_e(\sigma_u,\sigma_v)$;
 - each non-failed e=(u,v) that is incident to a failed edge, fails ind. with prob. 1 - $\beta \cdot A_e(\sigma_u, \sigma_v)/A_e(\sigma_u^{\text{old}}, \sigma_v^{\text{old}})$;

Pros:

- local & parallel
- dynamic graph
- exact sampler
- certifiable termination

Cons:

- convergence is hard to analyze
- regime is not tight
- soft constraints

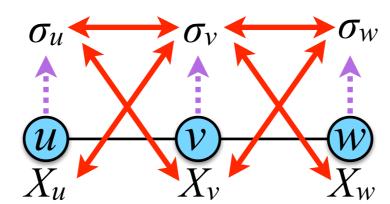
Local Metropolis

[Feng, Sun, Y. '17] [Feng, Y. '18]

$$A_e$$
: $[q] \times [q] \rightarrow [0,1]$

$$b_{v}: [q] \to [0,1]$$

proposals:



current:

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

- each vertex $v \in V$ ind. proposes a spin state $\sigma_v \in [q] \propto b_v$;
- each edge fails ind. with prob. $1-A_e(X_u,\sigma_v)A_e(\sigma_u,X_v)A_e(\sigma_u,\sigma_v)$;
- each vertex $v \in V$ accepts its proposal and update X_v to σ_v if none of its edge fails.

Thank you!

Feng, Liu, Y. Local rejection sampling with soft filters. arxiv: 1807.06481.

Feng, Hayes, Y. Distributed Symmetry Breaking in Sampling (Optimal Distributed Randomly Coloring with Fewer Colors). arxiv: 1802.06953.

Feng, Y. *On local distributed sampling and counting*. In PODC'18. arxiv: 1802.06686.

Feng, Sun, Y. What can be sampled locally? In PODC'17. arxiv: 1702.00142.