Discordant voting processes on finite graphs.*

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Abstract

We consider an asynchronous voting process on graphs called discordant voting, which can be described as follows. Initially each vertex holds one of two opinions, red or blue. Neighbouring vertices with different opinions interact pairwise along an edge. After an interaction both vertices have the same colour. The quantity of interest is the time to reach consensus, i.e. the number of steps needed for all vertices have the same colour. We show that for a given initial colouring of the vertices, the expected time to reach consensus, depends strongly on the underlying graph and the update rule (push, pull, oblivious).

1 Introduction

The process of reaching consensus in a graph by means of local interactions is known as voting. It is an abstraction of human behavior, and can be implemented in distributed computer networks. As a consequence voting processes have been widely studied.

In the simplest case each vertex has a colour (e.g. red, blue etc), and neighbouring vertices interact pairwise in a fixed way to update their colours. After this interaction both vertices have the same colour. In randomized voting, three basic ways to make an update are:

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Push: Pick a random vertex and push its colour to a random neighbour.
Pull: Pick a random vertex and pull the colour of a random neighbour.
Oblivious: Pick a random edge and push the colour of one randomly chosen endpoint to the other one.
In the case of asynchronous voting, all three methods are well defined. For synchronous voting the push and oblivious processes are not well defined, as more than one colour could be pushed to a vertex at a given step.

A common discrete voting model is \textit{randomized synchronous pull voting}. In this model, at each step, each vertex synchronously adopts the opinion of a randomly chosen neighbour. The model has been extensively studied. Hassin and Peleg [13] and Nakata et al. [18] proved that on connected non-bipartite graphs the probability a given opinion $A$ wins is $\frac{d(A)}{2m}$ where $d(A)$ is the degree of the vertices initially holding opinion $A$, and $m$ is the number of edges. For the time to consensus, if the colours of the vertices are all initially distinct, the process takes $\Theta(n)$ expected steps to reach consensus on many classes of expander graphs on $n$ vertices. This is proved for the complete graph $K_n$ by Aldous and Fill [1]), and for $r$-regular random graphs by Cooper, Frieze and Radzik [5]. Results for general graphs based on the eigenvalue gap and variance of the degree sequence are given by Cooper et al. in [6]. They find an expected consensus time of $O\left(\frac{n}{\nu(1-\lambda)}\right)$, where $\nu$ measures the regularity of the degree sequence, and ranges from 1 for regular graphs to $\Theta(n)$ for the star graph. It is given by $\nu = \sum_{v \in V} \frac{d^2(v)}{d(n)}$, $d(v)$ is the degree of vertex $v$, and $d = d_{ave} = 2m/n$ is the average degree. For regular graphs, the result of [6] achieves an upper bound of $O(n^3)$ in the worst case. Using a different approach, Berenbrink et al. [4] proved a consensus time of $O\left(\frac{d_{ave}/d_{min}}{(n/\Phi)}\right)$. Here $d_{ave}$, $d_{min}$ are the average and minimum degrees respectively. $\Phi$ is the graph conductance, $\Phi = \min_{S \subseteq V} \frac{E(S,S^c)}{\min\{d(S),d(S^c)\}}$, where $E(S:S^c)$ are the edges between $S$ and $S^c$, and $S \neq \emptyset, V$.

Much of the analysis of \textit{asynchronous pull voting} has been made in the continuous-time model, where edges or vertices have exponential waiting times between events. An example is the work by Cox [8] for toroidal grids. For detailed coverage see Liggett [16]. More recently Oliveira [19] shows that the expected consensus time is $O(H_{\max})$, where $H_{\max} = \max_{v,u \in V} H(v,u)$ and $H(v,u)$ is the expected hitting time of $u$ by a random walk starting at vertex $v$. Asynchronous pull voting is less studied in a discrete setting. It was shown in [7] that the expected time to consensus for asynchronous pull voting is

$$\text{ET} = O(nm/d_{min}\Phi),$$

where $m$ is the number of edges, $d_{min}$ is minimum degree and $\Phi$ is graph conductance. Thus $\text{ET} = O(n^5)$ for any connected graph, and $O(n^2)$ for regular expanders.

In this paper we consider a different asynchronous voting process, \textit{discordant voting}, which can be described as follows. Initially each vertex holds one of two opinions, red or blue. Neighbouring vertices of different colours, interact pairwise along a discordant edge. We reserve the term asynchronous voting for the ordinary case discussed previously. This paper is a fundamental study of the expected time to consensus in discordant voting. We find the performance of the discordant voting process varies considerably both with the structure of the underlying graph, and the protocol used (push, pull, oblivious) and sometimes in a quite counter-intuitive way (see Table 2). This behavior is in stark contrast to that of the ordinary asynchronous case.

Discordant voting originated in the complex networks community as a model of social evol-
tion (see e.g. [12], [20]). The general version of the model allows for rewiring. The interacting vertices can break edges joining them and reconnect elsewhere. This serves as a model of social behavior in which vertices either change their opinion or their friends.

Holme and Newman [14] investigated discordant voting as a model of a self-organizing network which restructures based on the acceptance or rejection of differing opinions among social groups. At each step, a random discordant edge $uv$ is selected, and an endpoint $x \in \{u, v\}$ chosen with probability $1/2$. With probability $1 - \alpha$ the opinion of $x$ is pushed to the other endpoint $y$, and with probability $\alpha$, vertex $y$ breaks the edge and rewires to a random vertex with the same opinion as itself. Simulations suggest the existence of threshold behavior in $\alpha$. This was investigated further by Durrett et al. [10] for sparse random graphs of constant average degree 4 (i.e. $G(n, 4/n)$). The paper studies two rewiring strategies, rewire-to-random, and rewire-to-same, and finds experimental evidence of a phase transition in both cases. Basu and Sly [3] made a formal analysis of rewiring for Erdos-Renyi graphs $G(n, 1/2)$ with $1 - \alpha = \beta/n$, $\beta > 0$ constant. They found that for either strategy, if $\beta$ is sufficiently small the network quickly disconnects maintaining the initial proportions. As $\beta$ increases the minority proportion decreases, and in rewire-to-random a positive fraction of both opinions survive. A subsequent paper by Durrett et al. [2] examines the rewiring phase transitions for the intermediate case of thick graphs $G(n, 1/n^a)$ where $0 < a < 1$.

Although discordant voting seems a natural model of local interaction, its behavior is not well understood even in the simplest cases. Moreover, the analysis of rewiring is highly problematic. Firstly there is no natural model for the space of random graphs derived from the rewiring. Secondly the voting and rewiring interactions condition the degree sequence in a way which makes subsequent analysis difficult.

In this paper we assume there is no rewiring, and evaluate the performance of discordant voting as a function of the graph structure. Discordant voting always chooses an edge between the opposing red and blue sets, so intuitively it should finish faster than ordinary asynchronous voting which ignores this discordancy information.

Perhaps surprisingly, for discordant voting using the oblivious protocol, the expected time to consensus is the same for any connected $n$–vertex graph. It is independent of graph structure and of the number of edges, and depends only on the initial number of vertices of each colour (red, blue). Whichever discordant edge is chosen, the number of blue vertices in the graph increases (resp. decreases) by one with probability $1/2$ at each step. This is equivalent to an unbiased random walk on the line $(0, 1, \ldots, n)$ with absorbing barriers (see Feller [11, XIV.3]).

**Remark 1. Oblivious protocol.** Let $T$ be the time to consensus in the two-party asynchronous discordant voting process starting from any initial coloring with $R(0) = r, B(0) = n - r$ red and blue vertices respectively. For any connected $n$ vertex graph, $\mathbf{E}T(\text{Oblivious}) = r(n - r)$.

Starting with an equal number of red and blue vertices the oblivious protocol takes $\mathbf{E}T \sim n^2/4$ steps for any connected graph. For ordinary asynchronous voting, the performance of the oblivious protocol can also depend on the number of edges $m$. In the worst case expected wait to hit the last red-blue edge is $m$, so the ordinary case takes $\mathbf{E}T = O(mn^2)$ steps.

In contrast to the oblivious case, discordant push and pull protocols can exhibit very different expected times to consensus, which depend strongly on the underlying graph in question.
Theorem 1. Let $T$ be the time to consensus of the asynchronous discordant voting process starting from any initial coloring with an equal number of red and blue vertices $R = B = n/2$. For the complete graph $K_n$, $ET(Push) = \Theta(n \log n)$, and $ET(Pull) = \Theta(2^n)$.

Thus for the complete graph $K_n$ the different protocols give very different expected completion times, which vary from $\Theta(n \log n)$ for push, to $\Theta(n^2)$ for oblivious, to $\Theta(2^n)$ for pull. On the basis of this evidence, our initial view was that there should be a meta-theorem of the ‘push is faster than oblivious, oblivious is faster than pull’ type. Intuitively, this is supported by the following argument. Suppose red ($R$) is the larger colour class. Choosing a discordant vertex uniformly at random, favors the selection of the larger class. In the push process, red vertices push their opinion more often, which tends to increase the size of $R$. Conversely, the pull process tends to re-balance the set sizes. If $R$ is larger, it is recoloured more often.

For the cycle $C_n$, we prove that all three protocols have similar expected time to consensus; a result which is consistent with the above meta-theorem.

Theorem 2. Let $T$ be the time to consensus of the asynchronous discordant voting process starting from any initial coloring with an equal number of red and blue vertices $R = B = n/2$. For the cycle $C_n$, the Push, Pull and Oblivious protocols have $ET = \Theta(n^2)$.

At this point we are left with a choice. Either to produce evidence for a relationship of the form $ET(Push) = O(ET(Pull))$ for general graphs, or to refute it. Mossel and Roch [17] found slow convergence of the iterated prisoners dilemma problem (IPD) on caterpillar trees. Intuitively push voting is aggressive, whereas pull voting is altruistic, and thus similar to cooperation in the IPD. Motivated by this, we found simple counter examples, namely the star graph $S_n$ and the double star $S_n^*$.

Theorem 3. Let $T$ be the time to consensus in the two-party asynchronous discordant voting process starting from any initial coloring with an equal number of red and blue vertices $R = B = n/2$.

For the star graph $S_n$, $ET(Push) = \Theta(n^2 \log n)$, and $ET(Pull) = O(n^2)$.

For the double star $S_n^*$ with the initial colouring of Figure 1, $ET(Push) = \Omega(2^{n/5})$, and $ET(Pull) = O(n^4)$.

\begin{figure}
\centering
\includegraphics[width=\textwidth]{double_star.png}
\caption{Double star $S^*$ with half of the vertices coloured red and half coloured blue.}
\end{figure}
At this point little remains of the possibility of a meta-theorem except a vague hope that at least one of the push and pull protocols always has polynomial time to consensus. However, this is disproved by the example of the barbell graph, which consists of two cliques of size \(n/2\) joined by a single edge.

**Theorem 4.** Let \(T\) be the time to consensus in the two-party asynchronous discordant voting process starting from any initial coloring with an equal number of red and blue vertices \(R = B = n/2\).

For the barbell graph, \(E_T(Push) = \Omega(2^{n/5})\), and \(E_T(Pull) = \Theta(2^n)\).

A summary of these results is given in the table below.

<table>
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<tr>
<th>Discarding voting</th>
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<tbody>
<tr>
<td></td>
<td>Push</td>
</tr>
<tr>
<td>Complete graph (K_n)</td>
<td>(\Theta(n \log n))</td>
</tr>
<tr>
<td>Cycle (C_n)</td>
<td>(\Theta(n^2))</td>
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<tr>
<td>Star graph (S_n)</td>
<td>(\Theta(n^2 \log n))</td>
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<td>Double star (S_n^*)</td>
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</tr>
<tr>
<td>Barbell graph</td>
<td>(\Omega(2^{n/10}))</td>
</tr>
</tbody>
</table>

Fig. 2: Comparison of expected time to consensus (\(ET\)) for discordant and ordinary asynchronous voting protocols on connected \(n\)-vertex graphs, starting from \(R = B = n/2\).

The column for ordinary asynchronous pull voting in Table 2 follows from (1). The column for ordinary asynchronous pull voting from \(ET = O(n^2m)\) (see below Remark 1). To complete the column for ordinary asynchronous push voting, we used a result of [7]. For any graph \(G = (V(G), E(G))\),

\[
ET(push) = O(1/\Psi(G)),
\]

where

\[
\Psi(G) = \frac{2C(G)}{nd_{max}} \min_{S \subseteq V(G)} \frac{1}{\min\{J(S), J(S^c)\}} \sum_{(v, w) \in E(S; S^c)} \frac{1}{d(v)d(w)}.
\]

The expression is evaluated over sets \(S \neq \emptyset, V(G)\), and \(d_{max}\) is maximum degree, \(C(G) = (\sum_{v \in V} 1/d(v))^{-1}\), \(E(S : S^c)\) are the edges between \(S\) and \(S^c\), and \(J(S) = \sum_{v \in S} d(v)^{-1}\). The parameter \(\Psi\) does not seem related to the classical graph parameters, but can be directly evaluated for the graphs we consider. For regular graphs,

\[
\Psi = \frac{2}{n^2}\Phi,
\]

in which case \(ET = O(n^2/\Phi)\), which agrees with the asynchronous pull model in (1).
Asynchronous discordant voting model

We next give a formal definition of the discordant voting process. Given a graph \( G = (V, E) \), with \( n = |V| \). Each vertex \( v \in V \) is labelled with an opinion \( X(v) \in \{0, 1\} \). We call \( X \) a configuration of opinions. We can think of the opinions as having colours; e.g. red (0) and blue (1), or black (0) and white (1). An edge \( e = uv \in E \) is discordant if \( X(u) \neq X(v) \). Let \( K(X) \) denote the set of discordant edges at time \( t \). A vertex \( v \) is discordant if it is incident with any discordant edge, and \( D(X) \) will denote the set of discordant vertices in \( X \). We consider three random update rules for opinions \( X_t \) at time \( t \).

**Push:** Choose \( v_t \in D(X_t) \), uniformly at random, and a discordant neighbour \( u_t \) of \( v_t \) uniformly at random. Let \( X_{t+1}(u_t) \leftarrow X_t(v_t) \), and \( X_{t+1}(w) \leftarrow X_t(w) \) otherwise.

**Pull:** Choose \( v_t \in D(X_t) \), uniformly at random, and a discordant neighbour \( u_t \) of \( v_t \) uniformly at random. Let \( X_{t+1}(v_t) \leftarrow X_t(u_t) \), and \( X_{t+1}(w) \leftarrow X_t(w) \) otherwise.

**Oblivious:** Choose \( \{u_t, v_t\} \in K(X_t) \) uniformly at random. With probability \( \frac{1}{2} \), \( X_{t+1}(v_t) \leftarrow X_t(u_t) \), with probability \( \frac{1}{2} \), \( X_{t+1}(u_t) \leftarrow X_t(v_t) \), and \( X_{t+1}(w) \leftarrow X_t(w) \) otherwise.

These three processes are Markov chains on the configurations in \( G \), in which the opinion of exactly one vertex is changed at each step. Assuming \( G \) is connected, there are two absorbing states, when \( X(v) = 0 \) for all \( v \in V \), or \( X(v) = 1 \) for all \( v \in V \), where no discordant vertices exist. When the process reaches either of these states, we say that is has converged. Let \( T \) be the step at which convergence occurs. Our object of study is \( ET \).

Structure of the paper.

A major obstacle in the analysis discordant voting, is that the effect of recoloring a vertex is not always monotone. For each of the graphs studied, the way to bound \( ET \) differs. The proof of the pull voting result for the cycle \( C_n \) in particular, is somewhat delicate, and requires an analysis of the optimum of a linear program based on a potential function.

The general proof methodology is to map the process to a biased random walk on the line \( 0, ..., n \). In Section 2 we prove results for a Birth-and-Death chain which we call the Push chain. This chain can be coupled with many aspects of the discordant voting process. We then prove Theorems 1, 2, 3 and 4 in that order.

2 Birth-and-Death chains

A Markov chain \( (X_t)_{t \geq 0} \) is said to be a Birth-and-Death chain on state space \( S = \{0, \ldots, N\} \) if given \( X_t = i \) then the possible values of \( X_{t+1} \) are \( i + 1 \), \( i \) or \( i - 1 \) with probability \( p_i \), \( r_i \) and \( q_i \) respectively. Note that \( q_0 = p_N = 0 \). In this section we assume that \( r_1 = 0 \), \( p_0 = 1 \), \( q_N = 1 \), \( p_i > 0 \) for \( i \in \{0, \ldots, N-1\} \) and \( q_i > 0 \) for \( i \in \{1, \ldots, N\} \). We denote \( E_iY \) the expected value of random variable \( Y \) when the chain starts in \( i \) (i.e., \( X_0 = i \)). Finally, we define the (random) hitting time of state \( i \) as \( T_i = \min\{t \geq 0 : X_t = i\} \).
We summarize the results we require on Birth-and-Death chains (see Peres, Levin and Wilmer [15, 2.5]).

Say that a probability distribution $\pi$ satisfies the detailed balance equations, if

$$\pi(i)P(i,j) = \pi(j)P(j,i), \text{ for all } i, j \in S. \quad (3)$$

Birth-and-Death chains with $p_i = P(i, i+1), q_i = P(i, i-1)$ can be shown to satisfy the detailed balance equations. It follows from this, (see e.g. [15]) that

$$E_{i-1}T_i = \frac{1}{q_i\pi(i)} \sum_{k=0}^{i-1} \pi(k) \quad (4)$$

An equivalent formulation (see [15]) is $E_0T_1 = 1/p_0 = 1$ and in general

$$E_{i-1}T_i = \sum_{k=0}^{i-1} \frac{1}{p_k p_{k+1} \cdots p_{i-1}} \quad \text{for } i \in \{1, \ldots, N\}. \quad (5)$$

In writing this expression we follow the convention that if $k = i - 1$ then $\frac{q_{k+1} \cdots q_{i-1}}{p_{k+1} \cdots p_{i-1}} = 1$ so that the last term is $1/p_{i-1}$. Note also that the final index $k$ on $p_k$ is $k = N - 1$, i.e. we never divide by $p_N = 0$.

Starting from state 0, let $T_M$ be the number of transitions needed to reach state $M$ for the first time. For any $M \leq N$, we have that $E_0T_M = \sum_{i=1}^{M} E_{i-1}T_i$. For example, $E_0T_1 = \frac{1}{p_0} = 1$ and $E_0T_2 = 1 + \frac{1}{p_1} + \frac{q_1}{p_0 p_1}$ etc. Thus, for $M \geq 1$

$$E_0T_M = \sum_{i=1}^{M} E_{i-1}T_i = \sum_{i=1}^{M} \sum_{k=0}^{i-1} \frac{1}{p_k} \prod_{j=k+1}^{i-1} \frac{q_j}{p_j}. \quad (6)$$

We define two Birth-and-Death chains which feature in our analysis. The chains have states $\{0, 1, \ldots, i, \ldots, N\}$ where $N = n/2$ (assume $n \geq 2$ even). The transition probabilities from state $i$ given by $P(i, i+1), Q(i, i+1) = 1 - P(i, i+1)$. We refer to these chain as the push chain, and pull chain respectively.

**Push Chain.** Let $Z_t$ be the state occupied by the push chain at step $t \geq 0$. Let $\delta \in \{-1, 0, +1\}$ be fixed. When applying results for the push chain in our proofs, we will state the value of $\delta$ we use. The transition probability $p_i = P(i, i+1)$ from $Z_t = i$, is given by

$$p_i = \begin{cases} 
1, & \text{if } i = 0 \\
1/2 + i/n + \delta/n, & \text{if } i \in \{1, \ldots, n/2 - 1\} \\
0, & \text{if } i = n/2
\end{cases} \quad (7)$$
**Pull Chain.** Let \( Z_t \) be the state occupied by the pull chain at step \( t \geq 0 \). Given that \( Z_t = i \), the transition probability \( \overline{p}_t = \overline{P}(i, i + 1) \) is given by

\[
\overline{p}_t = \begin{cases} 
1, & \text{if } i = 0 \\
\frac{1}{2} - i/n - \delta/n, & \text{if } i \in \{1, \ldots, n/2 - 1\} \\
0, & \text{if } i = n/2.
\end{cases}
\]  

(8)

For \( 1 \leq i \leq N - 1 \) the pull chain is the push chain with the probabilities reversed, i.e. \( \overline{p}_t = q_i \).

**Push Chain: Bounds on hitting time**

**Push Chain: Upper bound on hitting time.**

**Lemma 5.** For any \( M \leq N \), let \( E_0 T_M \) be the expected hitting time of \( M \) in the push chain \( Z_t \) starting from state 0. Then

\[ E_0 T_M \leq 2N \log M + O(1). \]

**Proof.** Using (6) and recalling the notational convention given below (5) we can change the order of summation to give

\[
E_0 T_M = \sum_{k=0}^{M-1} \sum_{i=k+1}^M \frac{1}{p_k} \cdots \frac{1}{p_{i-1}} = \frac{1}{p_{M-1}} + \sum_{k=0}^{M-2} \sum_{i=k+1}^{M-1} \frac{1}{p_k} \cdots \frac{1}{p_{i-1}}.
\]  

(9)

Using (7), we see that for \( 1 \leq k \leq N - 2 \) we see that \( q_k/p_k \geq q_{k+1}/p_{k+1} \), \( q_1/p_1 \leq 1 \), and for \( 2 \leq k \leq N - 1 \) that \( q_k/p_k < 1 \). As \( p_0 = 1 \), we upper bound \( E_0 T_M \) by

\[
E_0 T_M \leq M + \sum_{k=1}^{M-2} \frac{1}{p_k} \sum_{i=k+1}^{M-1} \left( \frac{q_{k+1}}{p_{k+1}} \right)^{i-k-1},
\]  

(10)

and

\[
\sum_{k=1}^{M-2} \frac{1}{p_k} \sum_{\ell=0}^{\infty} \left( \frac{q_{k+1}}{p_{k+1}} \right)^{\ell} = \sum_{k=1}^{M-2} \frac{1}{p_k} \frac{1}{1 - \frac{q_{k+1}}{p_{k+1}}} = \sum_{k=1}^{M-2} \frac{p_{k+1}}{p_k} \frac{1}{p_{k+1} - \frac{q_{k+1}}{p_k}}.
\]  

(11)

As \( q_k = 1 - p_k \), \( p_k - q_k = 2p_k - 1 > 0 \) for all \( k \in \{2, \ldots, N - 1\} \), then \( \frac{1}{p_k - q_k} = \frac{N}{k+1} \). For all \( k \in \{1, \ldots, N - 2\} \) we have \( \frac{p_{k+1}}{p_k} \leq 2 \). Using (10) with the upper bounds given in (11), we obtain the required conclusion.

**Push Chain: Lower bound on hitting time.**

**Lemma 6.** Let \( \delta = 0 \) in (7). Let \( E_0 T_M \) be the expected hitting time of \( M \) in the push chain \( Z_t \) starting from state 0. There exists a constant \( C \) such that, for any \( \sqrt{N} \leq M = o(N^{3/4}) \),

\[
E_0 T_M \geq C(N \log M/\sqrt{N} + \sqrt{N}).
\]
Proof. For $0 < x < 1$, 
\[
\frac{1 - x}{1 + x} = \exp \left\{ -2 \left( x + \frac{x^3}{3} + \cdots + \frac{x^{2\ell+1}}{2\ell + 1} + \cdots \right) \right\}.
\]
Thus with $N = n/2$

\[
\prod_{j=k+1}^{i-1} \frac{q_j}{p_j} = \prod_{j=k+1}^{i-1} \frac{1 - j/N}{1 + j/N}
= \exp \left\{ -2 \left( \sum_{j=k+1}^{i-1} \frac{j}{N} + \sum \frac{(j/N)^3}{3} + \cdots + \sum \frac{(j/N)^{2\ell+1}}{2\ell + 1} + \cdots \right) \right\} 
= \exp\{-2\Phi\},
\quad (13)
\]
say. If $f(s)$ is non-negative and monotone increasing, then $\sum_{s=k+1}^{i-1} f(s) \leq \int_k^i f(s) \, ds$. Thus, the sum of terms in $(j/N)^3$ and above in $\Phi$ can be bounded above by

\[
\sum_{\ell \geq 1} \sum_{j=k+1}^{i-1} \frac{(j/N)^{2\ell+1}}{2\ell + 1} \leq \sum_{\ell \geq 1} \frac{1}{(2\ell + 1)N^{2\ell+1}} \int_k^i x^k \, dx
\leq \sum_{\ell \geq 1} \frac{1}{(2\ell + 1)N^{2\ell+1}} \cdot \frac{i^{2\ell+2}}{2\ell + 2}
= O\left(\frac{i^4}{N^3}\right) \sum_{\ell \geq 1} \frac{1}{(2\ell + 1)(2\ell + 2)}
= O\left(\frac{i^4}{N^3}\right).
\]
Thus, using our assumption that $M = o(N^{3/4})$,

\[
\Phi = \frac{i(i-1)}{2N} - \frac{k(k+1)}{2N} + O\left(\frac{i^4}{N^3}\right) 
= \frac{i^2}{2N} - \frac{k^2}{2N} - \frac{i + k}{2N} - o(1).
\]
Replacing $\Phi$ in (13) with the upper bound given above, gives a lower bound on the term (13) in (6). Thus

\[
E_0 T_M \geq (1 - o(1)) \sum_{i=0}^{M} \sum_{k=0}^{i-1} \frac{1}{p_k} \exp\left( -\frac{i^2}{N} \right) \exp\left( \frac{k^2}{N} \right) 
\quad (14)
\]
For $i \leq M$ the last term on the righthand side of (14) is bounded below by a positive constant. Let

\[
\sigma(i) = \sum_{k=0}^{i-1} \exp\left( \frac{k^2}{N} \right).
\quad (15)
\]
Let $\beta = \log 2 \approx 0.34$. We claim that, if $i \geq \sqrt{N}$ then

\[
\sigma(i) \geq \beta N e^{i^2/N}.
\quad (16)
\]
Let $a = \beta N/i$ then for $i \geq \sqrt{N}$, $i - a > 0$. For $k \geq i - a$

$$\frac{k^2}{N} \geq \frac{i^2}{N} - \frac{2ia}{N} + \frac{a^2}{N} = \frac{i^2}{N} - \frac{2i\beta N}{i} + \frac{\beta N}{i^2} \geq \frac{i^2}{N} - 2\beta.$$ 

If $k \geq i - a$, then $\exp\{k^2/N\} \geq \frac{1}{2} \exp\{i^2/N\}$. As there are at least $a$ such values of $k$, it follows that $\sigma(i) \geq \beta N/2ie^i/N$.

Let $\sqrt{N} \leq i \leq M = o(N^{3/4})$. Replace (15) in (14) with (16). Noting that $p_0 = 1$ and for $1 \leq k \leq M$, $p_k \sim 1/2$, we can assume $(1 - o(1))/p_k \geq 1/2$ to give

$$E_0T_M \geq \sum_{i<\sqrt{N}} e^{-i} + \sum_{i=\sqrt{N}}^M \frac{\beta N}{2i} \geq \sqrt{N}/6 + \frac{\beta N}{3} \log \frac{M}{\sqrt{N}}.$$ 

\[\square\]

3 Voting on the complete graph $K_n$.

For the complete graph $K_n$, the probability $B$ increases at a given step is $B(t)/n$, whereas in the pull process it is $R(t)/n = 1 - B(t)/n$. The chain defined by $Y_t = \max\{R(t), B(t)\} - n/2$ is a Birth-and-Death chain. We study the time that takes $Y_t$ to reach $N = n/2$ starting from 0.

**Theorem 1: Push process.** For the push model, the process $Y_t$ is identical to the push chain $Z_t$ with transitions given by (7) with $\delta = 0$. This was analysed Section 2.

**Theorem 1: Pull process.** For the pull model, the process $Y_t$ is identical to the pull chain $Z_t$ with transitions given by (8) with $\delta = 0$

For the pull model, the process $Y_t$ is identical to the pull chain $Z_t$ with transitions given by (8). To begin with, observe that $w_k = \binom{n}{N+k}, k = 0, 1, \ldots, N$ satisfies the detailed balance equation (3). Hence we have $\pi(k) = w_k/W$, where $W = w_0 + w_1 + \cdots + w_N$.

It follows from (4) that

$$E_{i-1}T_i = \frac{2n}{n+2i} \cdot \frac{1}{\binom{n}{N+i}} \cdot \sum_{k=0}^{i-1} \binom{n}{N+k}.$$ 

Putting $i = N$ we have

$$E_{N-1}T_N = \sum_{k=0}^{N-1} \binom{n}{N+k} = \frac{1}{2} \left(2^n - 2 + \binom{n}{N}\right) = \Omega(2^n). \quad (17)$$

On the other hand, an upper bound

$$\sum_{i=1}^{N} E_{i-1}T_i \leq 2 \cdot 2^n \cdot \sum_{i=1}^{N} \frac{1}{\binom{n}{N+i}} = O(2^n),$$
follows from a result of Sury [21], that

\[
\sum_{i=1}^{N} \frac{1}{\binom{n}{N+k}} = \frac{n+1}{2^n} \sum_{i=0}^{n} \frac{2^i}{i+1} = O(1).
\]

4 Voting on the cycle

An \(n\)-cycle \(G\), with \(V = [n]\), has \(E = \{(i, i+1) : i \in [n]\}\), where we identify vertex \(n + i\) with vertex \(i\). See Fig. 3.

Let \(X = X(t)\) denote the (configuration of opinions) of the voting process at time \(t\), Let \(K(X)\) denote the set of discordant edges of \(X\) and let \(k(X) = |K|\). Let \(D(X)\) denote the set of discordant vertices in \(X\).

We say \(i+1, i+2, \ldots, j\) is a run of length \((j-i)\) \((1 \leq j-i < n)\) if \(X(i) \neq X(i+1) = X(i+2) = \cdots = X(j) \neq X(j+1)\). A singleton is a run of length 1, a single vertex. These vertices require special treatment, since they lie in two discordant edges. Note that the number of runs, \(k(X)\), in \(X\) is equal to the number of discordant edges. Also \(k\) is even, since red and blue runs must alternate, so we will write \(r(X) = \frac{1}{2}k(X)\), and \(k_0 = 2r_0 = k(X_0)\). Thus \(r(X)\) is the number of paths of a given colour. Then \(T\) is the first \(t\) for which \(k(X_t) = r(X_t) = 0\), (a cycle is not a path).

Let the \(k\) runs in \(X\) have lengths \(\ell_1, \ell_2, \ldots, \ell_k\) respectively, and let \(s(X)\) denote the number of singletons. Clearly \(\sum_{i=1}^{k} \ell_i = n\), and there are \(\kappa = 2k - s\) discordant vertices, so \(k \leq \kappa \leq 2k\).

We wish to determine the convergence time \(T\) for an arbitrary configuration \(X_0\) of the push or pull process to reach an absorbing state \(X_T\) with \(X_T(i) = X_T(1)\) \((i \in [n])\). In these processes, the run lengths behave rather like symmetric random walks on the line. However, an analysis using classical random walk techniques [11] seems problematic. There are two main difficulties. Firstly, the \(k\) “walks” (run lengths) are correlated. If a run is long, the adjacent runs are likely to be shorter, and vice versa. Secondly, when the change vertex is

Fig. 3: Cycle with \(n = 18\)
a singleton, the lengths of three adjacent runs are combined, so three walks suddenly merge into one. One of the three runs is a singleton, but the other two may have arbitrary lengths. Therefore, we will use the random walk view only to give a lower bound on the convergence time. For the upper bound, we use a different approach. We will define a potential function

$$\psi(X) = \sum_{i=1}^{k} \sqrt{\ell_i},$$

where $$\psi(X) = 0$$ if and only if $$k(X) = 0$$. The important feature of $$\psi$$ is that it is a separable and strictly concave function of the $$\ell_i (i \in [k])$$. Almost any other function with these properties would give similar results.

**Lemma 7.** For any configuration $$X$$ on the $$n$$-cycle with $$k$$ runs, $$\psi(X) \leq \sqrt{kn}$$.

**Proof.** If $$k = 0$$, this is clearly true. Otherwise, if $$k \geq 2$$, by concavity we have $$\psi(X)/k = \frac{1}{k} \sum_{i=1}^{k} \sqrt{\ell_i} \leq \sqrt{\frac{1}{k} \sum_{i=1}^{k} \ell_i} = \sqrt{n/k}$$, so $$\psi(X) \leq \sqrt{kn}$$. \(\square\)

Observe that $$k(X_{t+1}) = k(X_t)$$ at step $$t$$ of either the push or pull process, unless the change vertex is a singleton, in which case we may have $$k(X_{t+1}) = k(X_t) - 2$$. Thus $$\{t : k(X_t) = 2r\}$$ is an interval $$[t_r, t_{r-1})$$, which we will call phase $$r$$ of the process.

Let $$v_t = v \in D(X_t)$$ be the active vertex, i.e. the vertex selected to push in the push rule, or pull in the pull rule. Let $$\delta_v$$ be the expected change in $$\psi$$, i.e.

$$\delta_v = \mathbb{E}[\psi(X_{t+1}) - \psi(X_t) | v_t = v].$$

If there are $$\kappa = 2k - s$$ discordant vertices, the total expected change $$\Delta$$ in $$\psi$$ is

$$\Delta = \mathbb{E}[\psi(X_{t+1}) - \psi(X_t)] = \frac{1}{\kappa} \sum_{v \in D} \delta_v.$$

We will show that $$\Delta$$ is negative, so $$\psi(X_t)$$ is monotonically decreasing with $$t$$, in expectation. Unfortunately we cannot simply bound $$\delta_v$$ for each $$v \in D$$, since it is possible to have $$\delta_v > 0$$. Thus we will consider discordant edges. We partition the set $$K$$ of discordant edges $$uv$$ into three subsets:

(A) $$A = \{uv : u \text{ and } v \text{ not singleton}\};$$
(B) $$B = \{uv : u \text{ not singleton, } v \text{ singleton}\};$$
(C) $$C = \{uv : u \text{ and } v \text{ both singleton}\}.$$

See Fig. 4, where $$\ell_z$$ is the length of the run containing discordant vertex $$z$$, for $$z \in \{u, v, w, q\}$$. 

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Note that $k$ can change only if $uv \in B \cup C$. Now let

$$
\lambda_{uv} = \begin{cases} 
\sqrt{\ell_u + \ell_v}, & uv \in A; \\
\sqrt{\ell_u + \frac{1}{2} \ell_v}, & uv \in B; \\
\frac{1}{2} \sqrt{\ell_u + \frac{1}{2} \ell_v}, & uv \in C.
\end{cases}
$$

$$
\delta_{uv} = \begin{cases} 
\delta_u + \delta_v, & uv \in A; \\
\delta_u + \frac{1}{2} \delta_v, & uv \in B; \\
\frac{1}{2} \delta_u + \frac{1}{2} \delta_v, & uv \in C.
\end{cases}
$$

Each singleton is in two discordant edges, all other discordant vertices in one, and each run is bounded by two discordant vertices. Therefore

$$
\psi = \frac{1}{2} \sum_{v \in D} \sqrt{\ell_v} = \sum_{uv \in K} \lambda_{uv}, \quad \delta = \frac{1}{\kappa} \sum_{v \in D} \delta_v = \frac{1}{\kappa} \sum_{uv \in K} \delta_{uv}.
$$

We will show that $\delta_{uv} < 0$ for all $uv \in K$. We consider cases (A), (B) and (C) separately. So far, the analysis is identical for pull and push voting. Now we must distinguish them. First we consider the push process.

**Push voting**

(A)

$$
\delta_v = \sqrt{\ell_v + 1} - \sqrt{\ell_v - 1} + \sqrt{\ell_u - 1} - \sqrt{\ell_u},
$$

$$
\delta_u = \sqrt{\ell_u - 1} - \sqrt{\ell_v + 1} + \sqrt{\ell_u + 1} - \sqrt{\ell_v}.
$$

Hence

$$
\delta_{uv} = (\sqrt{\ell_v + 1} + \sqrt{\ell_v - 1} - 2 \sqrt{\ell_v}) + (\sqrt{\ell_u + 1} + \sqrt{\ell_u - 1} - 2 \sqrt{\ell_u}) \leq -\frac{1}{4} (\ell_v^{-3/2} + \ell_u^{-3/2}),
$$

using Lemma 8.

**Lemma 8.** For all $\ell \geq 1$, $\sqrt{\ell + 1} + \sqrt{\ell - 1} \leq 2 \sqrt{\ell} - \frac{1}{4} \ell^{-3/2}$.

**Proof.** First, we prove the inequality $\sqrt{1 + x} + \sqrt{1 - x} \leq 2 - \frac{1}{4} x^2$, for all $x \leq 1$. By squaring both sides, the inequality is true if $2 + 2 \sqrt{1 - x^2} \leq 4 - x^2 + \frac{1}{16} x^4$. This is true if $\sqrt{1 - y} \leq 1 - \frac{1}{2} y$, with $y = x^2$. Squaring both sides, this is $1 - y^2 \leq 1 - y^2 + \frac{1}{4} y^4$, which is clearly true. Now, letting $x = 1/\ell$, $\sqrt{\ell + 1} + \sqrt{\ell - 1} \leq 2 \sqrt{\ell} - \frac{1}{4} \ell^{-3/2}$ is equivalent to $\sqrt{1 + x} + \sqrt{1 - x} \leq 2 - \frac{1}{4} x^2$ with $x \leq 1$. 

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(B) Let $u, w$ be the discordant neighbours of $v$. Then
\[
\delta_v = \frac{1}{2} (\sqrt{\ell_u - 1} - \sqrt{\ell_u + \sqrt{2} - 1} + \sqrt{\ell_w - 1} - \sqrt{\ell_w + \sqrt{2} - 1})
\]
Since $\sqrt{\ell - 1} \leq \sqrt{\ell}$, $\delta_v \leq \sqrt{2} - 1$. Also
\[
\delta_u = \sqrt{\ell_w + \ell_u + 1} - \sqrt{\ell_w} - \sqrt{\ell_u} - 1 \leq \sqrt{3} - 3,
\]
using Lemma 9. Thus
\[
\delta_{uv} \leq \frac{1}{2} (\sqrt{2} - 1) + \sqrt{3} - 3 < -1 \leq \frac{1}{2} (\ell_v^{-3/2} + \ell_u^{-3/2}).
\]

**Lemma 9.** For all $\ell_1, \ell_2 \geq 1$, $\sqrt{\ell_1 + \sqrt{\ell_2} + 1} \geq \sqrt{\ell_1 + \ell_2 + 1 + (3 - \sqrt{3})}$.

**Proof.** Consider $f(\ell_1, \ell_2) = \sqrt{\ell_1 + \sqrt{\ell_2} + 1} - \sqrt{\ell_1 + \ell_2 + 1 + (3 - \sqrt{3})}$. Then, for all $\ell_1, \ell_2 > 0$,
\[
\frac{\partial f}{\partial \ell_i} = \frac{1}{2\sqrt{\ell_i}} - \frac{1}{2\sqrt{\ell_i + \ell_2 + 1}} > 0 \quad (i = 1, 2).
\]
Hence $f(\ell_1, \ell_2) \geq f(1, 1) = 0$ for all $\ell_1, \ell_2 \geq 1$. \hfill \Box

(C) Let $u, w$ be the discordant neighbours of $v$, and $v, q$ the discordant neighbours of $u$. Then
\[
\delta_v = \frac{1}{2} (\sqrt{\ell_w - 1} - \sqrt{\ell_w + \sqrt{2} - 1} + \sqrt{\ell_q + 2} - \sqrt{\ell_q - 2}).
\]
Now $\sqrt{\ell - 1} \leq \sqrt{\ell}$ and $\sqrt{\ell + 2} - \sqrt{\ell - 2} \leq \sqrt{3} - 3$, using Lemma 9 with $\ell_1 = 1$. Thus
\[
\delta_v \leq \frac{1}{2} (\sqrt{2} - 1 + \sqrt{3} - 3) < -0.425.
\]
Similarly $\delta_u < -0.425$, so $\delta_{uv} < -0.425 \leq -\frac{1}{5} (\ell_v^{-3/2} + \ell_u^{-3/2})$.

Hence we have $\delta_{uv} < -\frac{1}{5} (\ell_v^{-3/2} + \ell_u^{-3/2})$ for all $uv \in K$, so
\[
\delta = \frac{1}{\kappa} \sum_{v \in D} \delta_v = \frac{1}{\kappa} \sum_{uv \in K} \delta_{uv} \leq -\frac{1}{5\kappa} \sum_{uv \in K} (\ell_v^{-3/2} + \ell_u^{-3/2}) < -\frac{1}{5\kappa} \sum_{v \in D} \ell_v^{-3/2}.
\]

Thus
\[
\mathbb{E}[\psi(X_{t+1})] < \psi(X_t) - \frac{1}{5\kappa} \sum_{v \in D} \ell_v^{-3/2}.
\]
Since $f(x) = x^{-3}$ is a convex function, $\mathbb{E}[f(X)] \geq f(\mathbb{E}[X])$ by Jensen’s inequality [22, 6.6], so
\[
\frac{1}{\kappa} \sum_{v \in D} \ell_v^{-3/2} \geq \left( \frac{1}{\kappa} \sum_{v \in D} \sqrt{\ell_v} \right)^{-3} = \left( \frac{\kappa}{2\psi(X_t)} \right)^3 \geq \left( \frac{k}{2\psi(X_t)} \right)^3,
\]
Therefore,
\[
\mathbb{E}[\psi(X_{t+1})] < \psi(X_t) - \frac{1}{5} \left( \frac{k}{2\psi(X_t)} \right)^3 = \psi(X_t) - \frac{k^3}{40\psi(X_t)^3}.
\]
Hence, using Lemma 7,
\[
\mathbb{E}[\psi(X_{t+1})] - \mathbb{E}[\psi(X_t)] \leq -\frac{1}{40} k^3/(kn)^{3/2} = -\frac{1}{40}(k/n)^{3/2}.
\] (19)

Recall that phase $r$ of the process, during which the number of runs is $k = 2r$, is the interval $[t_r, t_{r-1})$, for $r \in [r_0]$, and let $\varphi_r = \mathbb{E}[\psi(X_{t_r})]$. Since $r_0 = \frac{1}{2}k(X_0)$, $t_{r_0} = 0$ and, since $r(X_T) = k(X_T) = 0$, $t_0 = T$ and $\varphi_0 = 0$. Let $m_r = \mathbb{E}[t_{r-1} - t_r]$, for $r \in [r_0]$ and $\gamma_r = \frac{1}{40} m_r (2r/n)^{3/2}$. Then (7) implies that $\psi(X_r) + (t - t_{r-1}) \gamma_r$ is a supermartingale [22, 10.3] during phase $r$, and $t_r$ is a stopping time. Then the optional stopping theorem [22, 10.10] implies that
\[
\varphi_{r-1} + \gamma_r m_r = \mathbb{E}[\psi(X_{t_{r-1}})] + \gamma_r (t_r - t_{r-1}) \leq \mathbb{E}[\psi(X_{t_r})] = \varphi_r,
\]
which implies
\[
\varphi_r - \varphi_{r-1} \geq \gamma_r m_r = \frac{1}{40} m_r (2r/n)^{3/2} \quad (r \in [r_0]).
\] (20)

Note, in particular, that $\varphi_r \geq \varphi_{r-1}$ for all $r \in [r_0]$.

From Lemma 7, $\varphi_r \leq \sqrt{2rn}$. Then, from (20), we have $m_r \leq 40\sqrt{2rn}(2r/n)^{-3/2} = 20n^2/r$.

Thus
\[
\mathbb{E}[T] = \sum_{j=1}^{r_0} m_j \leq 20n^2 \sum_{j=1}^{r_0} 1/j < 20n^2(\ln r_0 + 1).
\]

Since $r_0 \leq n/2$, this gives an absolute bound of $20n^2 \ln(en/2) = O(n^2 \log n)$. However, we can improve this with a more careful analysis.

Let $x_r = \varphi_r - \varphi_{r-1} \geq 0$, for $r \in [r_0]$, so $\varphi_r = \sum_{j=1}^{r} x_j \leq \sqrt{2rn}$. Also, from (20), we have $m_r \leq 40x_r(n/2r)^{3/2} = 10\sqrt{2} n^{3/2} x_r r^{-3/2}$, so $\mathbb{E}[T] = \sum_{j=1}^{r_0} m_j < 10\sqrt{2} n^{3/2} \sum_{j=1}^{r_0} x_r r^{-3/2}$.

Thus $\mathbb{E}[T]$ is bounded above by $T^*$, the optimal value of the following linear program.

\[
T^* = \max \quad 10\sqrt{2} n^2 \sum_{r=1}^{r_0} x_r r^{-3/2}
\]

\[
\text{such that } \sum_{j=1}^{r} x_j \leq \sqrt{2rn} \quad (r \in [r_0])
\]

\[
x_j \geq 0 \quad (j \in [r_0]).
\]

This linear program can be solved easily by a greedy procedure. In fact, it is a polymatroidal linear program [9], but we will give a self-contained proof for this simple case, using linear programming duality.

**Lemma 10.** Let $0 < b_1 < b_2 < \cdots < b_\nu$ and $c_1 > c_2 > \cdots > c_\nu > 0$. Then the linear program $\max \sum_{j=1}^{\nu} c_j x_j$ subject to $\sum_{j=1}^{r} x_j \leq b_r$, $x_r \geq 0$ ($r \in [\nu]$) has optimal solution $x_1 = b_1$, $x_j = b_j - b_{j-1}$ ($j = 2, 3, \ldots, \nu$).

**Proof.** This solution has objective function value $c_1 b_1 + c_2 (b_2 - b_1) + \cdots + c_\nu (b_\nu - b_{\nu-1})$.

The dual linear program is $\min \sum_{i=1}^{\nu} b_i y_i$ subject to $\sum_{j=1}^{\nu} y_i \geq c_j$, $y_j \geq 0$ ($j \in [\nu]$), and has feasible solution $y_\nu = c_\nu$, $y_j = c_j - c_{j+1}$ ($j \in [\nu - 1]$). Then the dual objective function has value $b_\nu c_\nu + b_{\nu-1}(c_{\nu-1} - c_\nu) + \cdots + b_1 (c_1 - c_2)$. However,

\[
c_1 b_1 + c_2 (b_2 - b_1) + \cdots + c_\nu (b_\nu - b_{\nu-1}) = b_\nu c_\nu + b_{\nu-1}(c_{\nu-1} - c_\nu) + \cdots + b_1 (c_1 - c_2).
\]

Since the objective function values are equal, it follows that the two solutions are optimal in the primal and dual respectively. \qed
Thus, the optimal solution to (21) is
\[ x_r = \sqrt{2r - \sqrt{2(r - 1)}} = \sqrt{2r(1 - \sqrt{1 - 1/r})} \leq \sqrt{2/r}, \]
for \( r \in [r_0] \), since \( 1 - y \leq \sqrt{1 - y} \) for \( 0 \leq y \leq 1 \). Thus
\[
T^* \leq 10\sqrt{2} n^2 \sum_{j=1}^{r_0} \frac{x_r}{r^{3/2}} \leq 10\sqrt{2} n^2 \sum_{j=1}^{r_0} \frac{1/r^2}{(\sqrt{2} r^{3/2})} = 20 n^2 \sum_{r=1}^{r_0} 1/r^2 < (10\pi^2/3)n^2,
\]
since \( \sum_{r=1}^{\infty} 1/r^2 = \pi^2/6 \). Thus we have an absolute bound of \( E[T] = O(n^2) \).

Pull voting

The case of pull voting is similar, but the calculations for cases (A)–(C) are changed as follows.

(A') The analysis for this case is identical to (A), except that \( \delta_u \) and \( \delta_v \) are interchanged. Hence \( \delta_{uv} \leq -\frac{1}{4}(\ell_v^{-3/2} + \ell_u^{-3/2}) \), as before.

(B') \( \delta_v = \sqrt{\ell_u + \ell_w + 1} - \sqrt{\ell_u - \sqrt{\ell_w - 1}} \leq \sqrt{3} - 3 \), using Lemma 9. Also \( \delta_u = \sqrt{2} + \sqrt{\ell_u - 1} - \sqrt{\ell_u - 1} \leq \sqrt{2} - 1 \). Thus \( \delta_{uv} \leq \sqrt{2} - 1 + \frac{1}{2}(\sqrt{3} - 3) < -0.22 \leq -\frac{1}{10}(\ell_v^{-3/2} + \ell_u^{-3/2}) \).

(C') \( \delta_v = \sqrt{\ell_w + 2} - \sqrt{\ell_w - 2} < \sqrt{3} - 3 \), from Lemma 9 with \( \ell = 1 \). Similarly \( \delta_u < \sqrt{3} - 3 \), so \( \delta_{uv} \leq \sqrt{3} - 3 < -1.25 < -\frac{1}{2}(\ell_v^{-3/2} + \ell_u^{-3/2}) \).

Hence we have \( \delta_{uv} < -\frac{1}{10}(\ell_v^{-3/2} + \ell_u^{-3/2}) \) for all \( uv \in K \), whereas we had \( \delta_{uv} < -\frac{1}{5}(\ell_v^{-3/2} + \ell_u^{-3/2}) \) for push voting. Thus the estimated rate of convergence is only half that for push voting. The rest of the analysis follows the same lines as before, except that the convergence time estimates are doubled. However, we may still conclude that \( E[T] = O(n^2) \).

Lower bound

Suppose \( G \) is an \( n \)-cycle, with \( n = 2\nu \) even, and the push or pull process starts with \( X_0(i) = 0 \) \( (i = 1, \ldots, \nu) \), \( X_0(i) = 1 \) \( (i = \nu + 1, \ldots, n) \). Thus \( k = 2 \) and \( \ell_1 = \ell_2 = \nu \). See Fig. 5. At each step before convergence, there are two discordant edges, four discordant vertices, and the push and pull processes proceed identically.

![Fig. 5: Lower bound configuration](image)
Let $L_t$ be the length of (say) the red run at step $t$, so $L_0 = \nu$, $L_T \in \{0, n\}$. At each step before convergence, we have $k(X_t) = 2$, $L_{t+1} \leftarrow L_t - 1$ with probability $1/2$, and $L_{t+1} \leftarrow L_t + 1$ with probability $1/2$. Thus $L_t$ is a symmetric simple random walk. The number of runs $k(X_t)$ can only be reduced from two to zero if either $L_t = 1$ or $L_t = n - 1$, when one of the runs is a singleton. Thus $E[T]$ is bounded below by the expected time for a symmetric simple random walk started at $\nu$ to reach either 1 or $(n - 1)$. This is well known [11, XIV.3], and is exactly $(\nu - 1)^2 = \Omega(n^2)$. Therefore the expected convergence time for either the push or pull process is $\Theta(n^2)$.

5 Voting on the star graph $S_n$

Let $(r, b, X)$ denote the coloring of the star graph $S_n$ on $n$ vertices in which there are $r$ red vertices $b = n - r$ blue vertices. The central vertex has colour $X \in \{R, B\}$.

Push voting on the star

In the case of the push process, the transitions from state $(r, b, R)$ are to state $(r + 1, b - 1, R)$ with probability $1/(b + 1)$ and to state $(r - 1, b + 1, B)$ with probability $b/(b + 1)$. The transitions from state $(r - 1, b + 1, B)$ are to $(r, b, R)$ with probability $(r - 1)/r$ and to $(r - 2, b + 2, B)$ with probability $1/r$. For the purposes of discussion we group the states $(r, R) = (r, b, R)$ and $(r - 1, B) = (r - 1, b + 1, B)$ into a single pseudo-state $S(r)$. The transitions probabilities within or between $S(r + 1)$ or $S(r - 1)$ are shown in Figure 6, and are derived as follows:

Let $X, Y \in \{R, B\}$. For a particle occupying a state (of colour) $X$ in $S(r)$ let $P_X(Y, r)$ be the probability of exit from $S(r)$ via state $Y$. For example $P_R(R, r)$ is the probability that a particle starting at $(r, R)$ eventually exits from $S(r)$ via state $(r, R)$ to state $(r + 1, R)$ in $S(r + 1)$. Thus

$$P_R(R, r) = \frac{1}{b + 1} \left( 1 + \frac{b}{b + 1} \frac{r - 1}{r} + \cdots + \left( \frac{b}{b + 1} \frac{r - 1}{r} \right)^k + \cdots \right),$$
so that

\[ P_R(R, r) = \frac{1}{b+1} - \frac{1}{b(r-1)/(b+1)r} = \frac{r}{n}. \]

Similarly let \( P_B(R, r) \) be the probability that a particle currently at \((r-1, B)\) in \(S(r)\) moves from \(S(r)\) to \((r+1, R)\) in \(S(r+1)\). Then

\[ P_B(R, r) = \frac{r-1}{r} P_R(R, r) = \frac{r-1}{n}. \]

In summary, starting from state \(X \in \{R, B\}\) of \(S(r)\), for \(1 \leq r \leq n - 1\) the transition probability \(p_X(r)\) from \(S(r)\) to \(S(r+1)\) (resp. transition probability \(p_X(b)\) from \(S(r)\) to \(S(r-1)\)) is given by

\[ p_X(r) = \frac{r - 1}{n}, \quad p_X(b) = \frac{b + 1}{n}. \tag{22} \]

States \((0, B)\) (i.e. \(S(0)\)) and \((n, R)\) (i.e. \(S(n)\)) are absorbing.

Let \(i = \max(r, b) - n/2\). To obtain lower and upper bounds on the number of transitions between pseudo-states \(S(r)\) before absorption, we can couple the process with a biased random walk on the line \(L = \{0, 1, \ldots, n/2\}\) with a reflecting barrier at 0 and an absorbing barrier at \(n/2\). We assume \(n\) is even here. For \(0 < i < n/2\), let \(p_i\) be the probability of a transition from \(i\) to \(i + 1\) on \(L\), and let \(q_i = 1 - p_i\) be the probability of a transition from \(i\) to \(i - 1\). It follows from (22) that to obtain bounds on the number of transitions between pseudo-states \(S(r)\) before absorption we can use a value of \(p_i\) given by

\[ p_i = 1/2 + (i + 1)/n \quad \text{Lower bound}, \quad p_i = 1/2 + (i - 1)/n \quad \text{Upper bound.} \tag{23} \]

We next consider the number of loops, for example \((r, R) \rightarrow (r-1, B) \rightarrow (r, R)\), made within \(S(r)\) before exit. For a particle starting from state \(X\) of \(S(r)\) let \(C_{XY} = C_{XY}(r)\) be the number of loops before exit at state \(Y\). Let \(\lambda = \frac{b}{b+1} - \frac{r-1}{r}\) and \(\rho = \lambda/(1 - \lambda)^2\), then

\[ \mathbb{E}C_{RR} = \sum_{k \geq 0} \frac{1}{b+1} k \lambda^k = \frac{1}{b+1} \frac{\lambda}{(1 - \lambda)^2} = \frac{1}{\rho b + 1}. \]

Similarly,

\[ \mathbb{E}C_{BR} = \rho \frac{r - 1}{r(b+1)}, \quad \mathbb{E}C_{RB} = \rho \frac{b}{r(b+1)}, \quad \mathbb{E}C_{BB} = \rho \frac{1}{r}. \]

The conditional expectations \(\mu_{XY}(r) = \mathbb{E}C_{XY}(r)/P_X(Y, r)\) are given by

\[ \mu_{XY}(r) = \begin{cases} \rho \frac{1}{b+1}, & XY = RR \\ \rho \frac{1}{b+1}, & XY = BR \\ \rho \frac{b}{r(b+1)}, & XY = RB \\ \rho \frac{1}{n-r(r+1)}, & XY = BB \end{cases}. \tag{24} \]

The value of \(\rho = (rb(r-1)(b+1))/n^2\). In particular if \(b, r = (1 + o(1))n/2\) then, whatever colours \(X, Y\)

\[ \mu_{XY}(r) = (1 + o(1)) \frac{n}{4}. \tag{25} \]
Let \( N = n/2 \). Starting from \( r = b = n/2 \) let \( T'_N \) be the number of transitions between states \( S(r) \) to reach \( \max(r, b) = N + n/2 \). Referring to (23), we consider a biassed random walk with transition probabilities of \( Z = \max\{r, b\} - n/2 \) given by

\[
p_i = \begin{cases} 
1, & \text{if } i = 0 \\
1/2 + i/n + \delta/n, & \text{if } i \in \{1, \ldots, n/2 - 1\} \\
0, & \text{if } i = n/2 
\end{cases}
\]

(26)

where we set \( \delta = 1 \) for a lower bound on the number of steps \( T' \) to absorption, and \( \delta = -1 \) for an upper bound.

The walk in (26) is the push chain \( Z_t \) with transitions given by (7) as analysed Section 2. Referring to (7) and (6) we set \( \delta = 0 \) for a lower bound on \( E_0 T_M \). For \( M = N^{3/4} \), from Lemma 6,

\[
E_0 T_M \geq \Theta(1) \sum_{i=\sqrt{N}}^{M} \frac{N}{i} \geq \Theta(N) \log \frac{M}{\sqrt{N}} = \Theta(n \log n).
\]

For all states \( i = \sqrt{N}, \ldots, N^{3/4} \), the corresponding value of \( r = (1 + o(1))n/2 \). Referring to (25), whatever the type of transition XY between \( S(r) \) and neighbouring states, \( \mu_{XY}(r) = (1 + o(1))n/4 \). Let \( \mu = \min_{X,Y}(\mu_{XY}(r) : n/2 \leq r \leq M) \), then \( \mu \geq n/5 \). As \( E_0 T_N \geq E_0 T_M = \Theta(n \log n) \) we have that

\[
ET(Push) \geq \mu E_0 T_M = \Omega(n^2 \log n).
\]

The upper bound follows by a similar argument. Put \( \delta = -1 \) in (7), and use Lemma 5.

**Pull voting on the star**

As before, we group the states \( (r, R) = (r, b, R) \) and \( (r-1, B) = (r-1, b+1, B) \) into a single pseudo-state \( S(r) \). The transitions probabilities within or between \( S(r+1) \) or \( S(r-1) \) are shown in Figure 7, and are obtained by calculations similar to the push case. In the final pseudo-state \( S(n) \) on the left, the state \( (n, 0, R) \) is absorbing, and so the state \( (n-1, 1, B) \) cannot be reached. As an initial state, \( (n-1, 1, B) \) goes to \( (n-2, 2, B) \) with probability 1.
The pull process seems much easier to analyse. Suppose the star currently has a red central vertex, and we are in state \((r, b, R)\) of \(S(r)\). The probability of a direct transition from \((r, b, R)\) to \((r + 1, b - 1, R)\) is \(b/\ell\). This occurs when a blue leaf vertex is chosen and pulls the colour of the red central vertex. We say a run is a sequence of transitions which leave the colour of the central vertex unchanged. Let \(\rho(r, x, R)\) be a run given by the sequence of transitions

\[(r, b, R) \rightarrow (r + 1, b - 1, R) \rightarrow \cdots \rightarrow (x - 1, n - x + 1, R) \rightarrow (x, n - x, R).\]

Then

\[\Pr(\rho(r, x, R)) = \frac{n - r}{n - r + 1} \cdot \frac{n - r - 1}{n - r} \cdots \frac{n - x + 1}{n - r + 1}.\]

The probability a run starting at \((r, n - r, R)\) run finishes by absorption at \((n, 0, R)\) is

\[\Pr(\rho(r, n, R)) = 1 \cdot \frac{n - r + 1}{n} \geq \frac{1}{n}.\]

Each run is terminated by absorption, or by a change of colour of the central vertex, say from \(R\) to \(B\). In the latter case, this marks the start of a new run (possibly of length zero) in the opposite direction. Starting from \((r, n - r, R)\), let \(X\) be the number of changes of colour of the central vertex from \(R\) to \(B\), or vice versa, before absorption at \((n, 0, R)\) or \((0, n, B)\). Let \(Y\) be the winning step for a sequence of independent trials with success probability \(p = 1/n\). Then \(EX \leq EY = n\). Each run has a length between zero and \(n\), so \(ET(Pull) = O(n^2)\).

6 Voting on the double star

Push voting on the double star

A double star \(S^*_{2n+2}\) comprises two stars \(S_1, S_2\), each with \(n\) leaves, and their central vertices \(c_1, c_2\) joined by an edge. Let \(X_t : V \rightarrow \{R, B\}\) identify the colours of the vertices \(v \in V\) at time \(t\). See Fig. 1. We will show that the convergence time for the push process on \(S^*_{2n+2}\) can be exponential in \(n\).

**Theorem 11.** The push process on the double star with \(2n + 2\) vertices has worst case convergence time \(\Omega(2^{2n/5})\).

**Proof.** We will assume that the initial configuration for the process has \(X_0(v) = B\) \((v \in S_1)\), and \(X_0(v) = R\) \((v \in S_2)\). Then, for convergence to occur, we must have either \(X(v) = R\) \((\forall v \in S_1)\), or \(X(v) = B\) \((\forall v \in S_2)\). Without loss of generality, we suppose \(S_1\) that must be recoloured \(R\), and temporarily restrict attention to \(S_1\).

Let \(r_t = |\{v \in S_1 \mid c_1 : X_t(v) = R\}\) be the number of leaves in \(S_1\) which are coloured \(R\), and hence \((n - r_t)\) leaves are coloured \(B\). We make no assumption about \(X_t(c_1)\) or \(X_t(c_2)\). See Fig. 8.
Now, if \( r_{t-1} = r \), at step \( t \) either \( r_t \leftarrow r + 1 \), \( r_t \leftarrow r - 1 \), \( c_1 \) changes colour, or the step involves \( S \). We discard all steps which involve \( S \) or \( c_1 \), and consider the time \( t \) as changing only when either \( r_{t+1} \leftarrow r_t + 1 \) or \( r_{t+1} \leftarrow r_t - 1 \). Thus \( t \) is a lower bound on the duration of the process.

We will upper bound \( \Pr(r_{t+1} = r + 1) \), when \( r_t = r \). This event occurs only when \( c_1 \) is chosen, and will be maximised when \( X_t(c_1) = R \), since otherwise \( c_1 \) must first change colour. It is also maximised when \( X_t(c_2) = R \), since then \( c_1 c_2 \) cannot be chosen as a discordant edge.

However, \( c_1 \) may be recoloured \( B, R \) any number of times, \( k \) say, between \( t \) and \( t + 1 \). The probability that \( c_1 \) is recoloured \( B \) is at most \( \left( \frac{n - r + 1}{n - r + 2} \right)^k \), when \( c_2 \) is coloured \( B \).

Subsequent to this, the probability that \( c_1 \) is recoloured \( R \) is at most \( \left( \frac{r + 1}{r + 2} \right) \), when \( c_2 \) is coloured \( R \).

\[
\Pr(r_{t+1} = r + 1 \mid r_t = r) \leq \frac{1}{n - r + 1} \sum_{k=0}^{\infty} \left( \frac{r + 1}{r + 2} \right)^k \frac{n - r + 1}{n - r + 2}
\]

\[
= \frac{1}{n - r + 1} \left( 1 - \frac{r + 1}{r + 2} \right)^{-1}
\]

\[
= \frac{(r + 2)(n - r + 2)}{(n + 3)(n - r + 1)}
\]

\[
\leq \frac{r + 3}{n + 3}, \text{ if } r \leq (n - 1)/2.
\]

Since the only alternative is that \( r_{t+1} = r - 1 \), when \( r \leq (n - 1)/2 \), we also have

\[
\Pr(r_{t+1} = r - 1 \mid r_t = r) = 1 - \Pr(r_{t+1} = r + 1) \geq 1 - \frac{r + 3}{n + 3} = \frac{n - r}{n + 3}.
\]

Now \( \Pr(r_{t+1} = r + 1 \mid r_t = r) \leq (r + 3)/(n + 3) \leq 1/5 \) if \( r \leq (n - 12)/5 \). Let \( \nu = \lfloor (n - 12)/5 \rfloor \).

Thus, in the range \( 0 \leq r_t \leq \nu \), the process \( r_t \) is dominated by a random walk \( Z_t \) with \( \Pr(Z_{t+1} = r + 1 \mid Z_t = r) = 1/5 \), \( \Pr(Z_{t+1} = r - 1 \mid Z_t = r) = 4/5 \). Let a trial of this process be the sequence of \( T \) steps, starting with \( Z_0 = 1 \), until either of the events \( E_0 : Z_T = 0 \) or \( E_\nu : Z_T = \nu \) occurs. From [11, p.314], we have

\[
\Pr(E_\nu) = \frac{3}{4^\nu - 1} \leq 4^{1-\nu} \text{ for } \nu > 1.
\]
Let $E_{\nu}^{1,k}$ be the event that $E_{\nu}$ ever occurs in $k$ trials. Thus $\Pr(E_{\nu}^{1,k}) \leq k4^{1-\nu} = 4k/4^\nu$. The corresponding event $E_{\nu}^{2,k}$ in $S_2$ is that $n - r_t = \nu$ occurs in $k$ trials, and so similarly $\Pr(E_{\nu}^{2,k}) \leq k4^{1-\nu}$. Let $E_{\nu} = E_{\nu}^{1,k} \lor E_{\nu}^{2,k}$, so

$$\Pr(E_{\nu}) = \Pr(E_{\nu}^{1,k} \lor E_{\nu}^{2,k}) \leq \Pr(E_{\nu}^{1,k}) + \Pr(E_{\nu}^{2,k}) \leq 8k/4^\nu = k/2^{2\nu - 3}.$$  

Clearly convergence requires $E_{\nu}^k$ to have occurred. However, if $k \leq 2^{2(\nu - 5)}$, $E_{\nu}^k$ occurs with probability at most $1/4$. Thus we need at least $\Omega(4^\nu) = \Omega(2^{2n/5})$ trials before there is any appreciable probability of convergence. Hence $\Omega(2^{2n/5})$ is a lower bound on the time for convergence with high probability.

For a double star $S_N^*$ on $N = 2n + 2$ vertices, it follows that for the push process $ET = \Omega(2^{N/5})$, as stated in Theorem 3.

**Pull voting on the double star**

**Lemma 12.** Let $T$ be the expected time to complete discordant pull voting on the double star of $2n + 2$ vertices. Then for any starting configuration $ET = O(n^4)$.

*Proof.* Our proof mimics that for pull voting on the star graph. If the centers $c_1, c_2$ are the same colour (say red) we call the central edge monochromatic. If the central vertices are both red (e.g.), a run is a sequence of steps in which a blue leaf vertex is chosen at each step and pulls the red colour from one of the central vertices.

Let $r_1, b_1$ be the red and blue leaves in $S_1$ (resp. $r_2, b_2$ in $S_2$). Let $b_1 + b_2 = b$. Let $\rho(b, k \mid R)$ be the probability of a run of length at least $k \geq 0$ given the central vertices are red. The probability that a central vertex is recoloured at the next step is $\rho(b, 0 \mid R) = 2/(b + 2)$. The required probabilities are

$$
\rho(b, k \mid R) = \begin{cases} 
\frac{b}{b+2} & k = 1 \\
\frac{b(b-1)}{(b+2)(b+1)} & k = 2 \\
\frac{(b-k+2)(b-k+1)}{(b+2)(b+1)} & k = 3, \ldots, b - 1 \\
\frac{2}{(b+1)(b+2)} & k = b
\end{cases}
$$

Before cancelation of terms, for $k \geq 3$ the expression for $\rho(b, k \mid R)$ is

$$
\frac{b}{b+2} \cdot \frac{b-1}{b+1} \cdot \frac{b-2}{b} \cdots \frac{b-(k-3)}{b} \cdot \frac{b-(k-2)}{b} \cdot \frac{b-(k-1)}{b} = \frac{b}{b+2} \cdot \frac{b-1}{b+1} \cdot \frac{b-2}{b} \cdots \frac{b-(k-3)}{b} + \frac{b-(k-2)}{b} + \frac{b-(k-1)}{b} + 2.
$$

The cases $k = 1, 2$ are given by the first two terms of this expression.

If the central edge monochromatic, then the probability $P$ to finish voting without recoloring either of $c_1, c_2$ is $P = \rho(b, b \mid R) \geq 1/n^2$. Let $\mu'$ be an upper bound on the expected number
of runs required for an exit (i.e. for the entire colouring to be monochromatic). Then \( \mu' \leq 1/P = n^2 \).

If the central edge is not monochromatic, e.g. \( c_1 \) is red and \( c_2 \) is blue, let the probability of becoming monochromatic in a given step be \( \phi(r_1, b_1, r_2, b_2) \). Thus

\[
\phi(r_1, b_1, r_2, b_2) \geq \min \left\{ \frac{2}{b_1 + r_2 + 2}, \frac{2}{r_1 + b_2 + 2} \right\} \geq \frac{2}{2n + 2} = \frac{1}{n + 1}.
\]

Let \( \mu \) be an upper bound on the expected wait for the central edge to become monochromatic. Then \( \mu \leq n + 1 \).

The number of steps in any run is at most \( s = 2n + 1 \). Thus for the pull process

\[
ET \leq \mu \mu' s = (n + 1) n^2 (2n + 1) = O(n^4).
\]

\[ \square \]

7 Voting on the barbell graph

The barbell or dumbbell graph of \( n \) vertices, \( B_{2n} \), is given by two disjoint cliques \( S_1 \) and \( S_2 \) of size \( n \) joined by a single edge \( e \). It has \( N = 2n \) vertices and \( 2\binom{n}{2} + 1 \) edges.

Push voting on the barbell

We start with the following configuration: all vertices in \( S_1 \) are red, and all vertices in \( S_2 \) are blue. Let \( T \) the first time when the whole of \( S_1 \) is blue (or \( S_2 \) is red). Clearly \( T \) is less than (or equal to) the time to reach consensus. For simplicity, we just look at \( S_1 \) and assume the final colour of \( S_1 \) (and \( S_2 \)) is blue. Suppose that \( N_t \) is the number of blue vertices in \( S_1 \), where initially \( N_0 = 0 \). Let \( M_t \) be the number of discordant vertices, where \( M_0 = 2 \). When \( 1 \leq N_t \leq n/5 - 9 \) then \( M_t \geq n \), and

\[
\Pr(N_{t+1} = N_t + 1|N_t) \leq (N_t + 1)/M_t \leq (N_t + 1)/n \leq 1/5,
\]

\[
\Pr(N_{t+1} = N_t - 1|N_t) = (n - N_t)/M_t \geq 2/5.
\]

In the regime \( 1 \leq N_t \leq n/5 - 9 \), \( N_t \) is dominated by a process \( N'_t \) with

\[
\Pr(N'_{t+1} = N'_t + 1|N'_t) = 1/5,
\]

\[
\Pr(N'_{t+1} = N'_t - 1|N'_t) = 2/5,
\]

\[
\Pr(N'_{t+1} = N'_t|N'_t) = 2/5.
\]

(27)

Let \( Z \) be \( N'_t \) observed when \( N' \) changes, and thus we ignore the loop steps given by (27). In which case, the probability \( p \) that \( Z \) increases by one is \( p = 1/3 \), and the probability \( q \) that \( Z \) decreases by one is \( q = 2/3 \). We now follow the analysis for push voting on the double
star. Let a trial of this process be the sequence of $T$ steps, starting with $Z_0 = 1$, until either of the events $E_0 : Z_T = 0$ or $E_\nu : Z_T = \nu$ occurs. From [11, p.314], we have

$$\Pr(E_\nu) = \frac{1}{2^\nu - 1} \leq 2^{1-\nu} \text{ for } \nu > 1.$$ 

From now on, the same argument used for the double star works here. We just repeat the conclusion that $\mathbf{ET} = \Omega(2^\nu) = \Omega(2^n/5) = \Omega(2^{N/10})$, where $N = 2n$ is the total number of vertices.

**Pull voting on the barbell**

We suppose we have reached a configuration in which all vertices except one are red. Suppose the unique blue vertex is in $S_1$. We modify our process so that the system reaches consensus faster. To do that, in each round we only select vertices in $S_1$, and assume the final colour will be red. If the final colour would be blue, then we must also recolor all of $S_2$. Even if the vertex $c_1$ of the bridge edge $e = (c_1, c_2)$ is blue, the interaction between $S_1$ and $S_2$ does not affect the outcome. If $S_1$ is not in consensus then each vertex in $S_1$ has at least one discordant neighbour in $S_1$, so the (red) opinions in $S_2$ will not affect the outcome.

We use a result from the proof of Theorem 1 for $K_n$ as given in Section 3. Inequality (17) shows that the expected time for pull voting to reach consensus in $K_n$, when all but one vertex is red is $\Omega(2^n)$. So, the time to finish in our modified process is $\Omega(2^n) = \Omega(2^{N/2})$.

**References**


