

Supplementary Information:

Influence of the number of topologically interacting neighbors on swarm dynamics

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Proof for Theorem A. The proof will be divided into two parts. In part 1 we show the almost guaranteed consensus, while in part 2 we address the rate of convergence of consensus.

Part 1. In the framework of our study, the condition $k \geq 1$ is always fulfilled as topologically interacting agents are considered. Since reaching consensus for the dynamical system governed by Eq. (3) is a monotone increasing property with respect to the number of edges of $G(t)$ [1], it suffices to show the case $k = 1$.

Let $\xi_{ij}(t)$ be a random variable representing the connection between agent i and agent j at time t . More specifically, $P(\xi_{ij}(t) = 1) = k/(N - 1)$ and $P(\xi_{ij}(t) = 0) = 1 - k/(N - 1)$ for all $i, j \in \{1, \dots, N\}$ ($i \neq j$) and $t \geq 0$. Let $M \geq 1$ be an integer. By the law of large numbers, we have

$$\begin{aligned}
 & P\left(\sum_{m=1}^M \xi_{ij}(m) \leq \frac{Mk}{2(N-1)}\right) \\
 &= P\left(\frac{1}{M} \sum_{m=1}^M \xi_{ij}(m) - \frac{k}{N-1} \leq -\frac{k}{2(N-1)}\right) \\
 &\leq P\left(\left|\frac{1}{M} \sum_{m=1}^M \xi_{ij}(m) - \frac{k}{N-1}\right| \geq \frac{k}{2(N-1)}\right) \\
 &\leq \frac{4(N-1-k)}{Mk}.
 \end{aligned} \tag{1}$$

Hence, we obtain

$$\begin{aligned}
 & P\left(\bigcap_{i \neq j} \left\{ \sum_{m=1}^M \xi_{ij}(m) > \frac{Mk}{2(N-1)} \right\}\right) \\
 &= 1 - P\left(\bigcup_{i \neq j} \left\{ \sum_{m=1}^M \xi_{ij}(m) \leq \frac{Mk}{2(N-1)} \right\}\right) \\
 &\geq 1 - \frac{4N(N-1)(N-1-k)}{Mk},
 \end{aligned} \tag{2}$$

which tends to the unity as $M \rightarrow \infty$.

Now define a graph \tilde{G} of order N whose adjacency matrix (a_{ij}) is given by

$$a_{ij} = \begin{cases} 1, & \int_0^\infty \xi_{ij}(t) dt = \infty; \\ 0, & \int_0^\infty \xi_{ij}(t) dt < \infty. \end{cases} \tag{3}$$

Note that $\int_0^M \xi_{ij}(t) dt = \sum_{m=1}^M \xi_{ij}(m)$. Thus, Eq. (2) implies that \tilde{G} is a completely connected digraph for almost all sequences $G_1, G_2, \dots, G_m, \dots$.

Fix any such sequence $G_1, G_2, \dots, G_m, \dots$, we will show that the consensus can be reached for the dynamical system governed by Eq. (3). Let $\Phi(t) = [\phi_1(t), \dots, \phi_N(t)]^T$ be a rearrangement of the vector $\Theta(t) = [\theta_1(t), \dots, \theta_N(t)]^T$ such that

$$\phi_1(t) \leq \phi_2(t) \leq \dots \leq \phi_N(t). \tag{4}$$

Note that this new vector still satisfies the governing equation for the dynamics of the system

$$\dot{\Phi}(t) = \frac{1}{k}(-L(t))\Phi(t) = -L(t)\Phi(t), \tag{5}$$

except that, now, the matrix $L(t)$ is the result of some conjugation transform made by some permutation matrix at time t . To avoid introducing unnecessary new notations, it still appears as $L(t)$ in Eq. (5). It is clear that $\dot{\phi}_1(t) = \sum_j \xi_{1j}(\phi_j(t) - \phi_1(t)) \geq 0$ and $\dot{\phi}_N(t) = \sum_j \xi_{Nj}(\phi_j(t) - \phi_N(t)) \leq 0$. Recall from Eq. (4) that $\phi_1(t) \leq \phi_N(t)$. Therefore, $\phi_1(t)$ and $\phi_N(t)$ are monotonic and bounded functions. We hence obtain the existence of some ϕ_1^* and ϕ_N^* such that

$$\phi_1(t) \rightarrow \phi_1^* \quad \text{and} \quad \phi_N(t) \rightarrow \phi_N^*, \quad (6)$$

as t tends to infinity.

Define $\Psi(t) = [\psi_1(t), \dots, \psi_N(t)]^T$ and recall that $k = 1$. Then, the k -nearest neighbor model entails that the outdegree of any vertex in $G(t)$ is equal to 1. Hence, it is easy to see that there exists a diagonal matrix B with diagonal elements equal to 1 or -1 such that

$$\Psi(t) = B\Phi(t), \quad (7)$$

and $\dot{\psi}_i(t) \geq 0$ for all i . Since $\psi_i(t) \leq |\phi_N(0)|$ (i.e., bounded), $\psi_i(t)$ converges for all i . It follows from (7) that $\phi_i(t)$ also converges. We write

$$\Phi(t) \rightarrow \Phi^* = [\phi_1^*, \dots, \phi_N^*]^T. \quad (8)$$

Next, we claim that $\theta_i(t)$ converges for $i = 1, \dots, N$. This can be shown as follows. Note that there exists an $\varepsilon_0 > 0$, such that for any $\varepsilon < \varepsilon_0$, any pair of intervals in the family $\{(\phi_i^* - \varepsilon, \phi_i^* + \varepsilon)\}_{i=1}^N$ is either coincident or disjoint. For such ε , there exists $T > 0$ such that for $t > T$,

$$\{\theta_i(t)\}_{i=1}^N = \{\phi_i(t)\}_{i=1}^N \in \cup_{i=1}^N (\phi_i^* - \varepsilon, \phi_i^* + \varepsilon), \quad (9)$$

by invoking (8). Since $\theta_i(t)$ is continuous, for any $t_1, t_2 > T$ we obtain $|\theta_i(t_1) - \theta_i(t_2)| < 2\varepsilon$. Therefore, by the Cauchy convergence criterion we have

$$\Theta(t) \rightarrow \Theta^* = [\theta_1^*, \dots, \theta_N^*]^T, \quad (10)$$

for some θ_i^* ($i = 1, \dots, N$).

Finally, we need to show that all the above θ_i^* are equal. From Eq. (3) we have

$$\dot{\theta}_i = \sum_{j=1}^N \xi_{ij}(\theta_j - \theta_i). \quad (11)$$

In the following, we will use the method of proof by contradiction. Without loss of generality, we assume that

$$\theta_{j_0}^* > \theta_{i_0}^*. \quad (12)$$

Then there exists some $T > 0$ such that

$$\theta_{j_0}(t) - \theta_{i_0}(t) \geq \frac{\theta_{j_0}^* - \theta_{i_0}^*}{2} := \delta > 0, \quad (13)$$

holds for any $t > T$. Using Eqs. (11) and (13) we obtain

$$\begin{aligned} \int_T^\infty \xi_{i_0 j_0} dt &\leq \frac{1}{\delta} \int_T^\infty \xi_{i_0 j_0} (\theta_{j_0} - \theta_{i_0}) dt \\ &= \frac{1}{\delta} \int_T^\infty \dot{\theta}_{i_0} dt \\ &= \frac{\theta_{i_0}^* - \theta_{i_0}(T)}{\delta}. \end{aligned} \quad (14)$$

It then follows from the definition (3) that $a_{i_0 j_0} = 0$, and hence $\{i_0, j_0\}$ is not an edge in \tilde{G} . This yields a contradiction since we know that \tilde{G} is a complete digraph. Therefore, we have $\theta_1^* = \dots = \theta_N^*$, which is the final consensus value for all the agents.

Part 2. To determine the rate of convergence, we will look at the system via a Lyapunov function's point of view [2, 3]. Define the agreement subspace as

$$\text{span}\{\mathbf{1}\} := \{x = (x_1, \dots, x_N) \in \mathbb{R}^N \mid x_i = x_j \text{ for all } i, j\}, \quad (15)$$

where $\mathbf{1} = (1, \dots, 1)^T \in \mathbb{R}^N$.

For $t \in [m-1, m)$, rewrite $L_m := L(t)$, which is the Laplacian of the digraph G_m . The trajectory of (3) can be viewed as [4, 5]

$$\Theta(m+1) = e^{-\frac{1}{k}L_m} \Theta(m), \quad m = 0, 1, 2, \dots \quad (16)$$

Let $\{\Theta^\perp(m)\}_{m \geq 1}$ be the projection of $\{\Theta(m)\}_{m \geq 1}$ on the subspace $(\text{span}\{\mathbf{1}\})^\perp$ orthogonal to the agreement subspace $\text{span}\{\mathbf{1}\}$. Hence, $\Theta^\perp(m)^T \mathbf{1} = 0$. We aim to estimate the convergence rate of $\Theta^\perp(m)^T \Theta^\perp(m) \rightarrow 0$, as m tends to infinity.

Let us define the Lyapunov function as

$$V(\Theta^\perp(m)) = \frac{1}{N} \Theta^\perp(m)^T \hat{L} \Theta^\perp(m), \quad (17)$$

where $\hat{L} = NI_N - \mathbf{1}\mathbf{1}^T$, I_N being the N -dimensional identity matrix. Using Eqs. (16) and (17), we obtain

$$\begin{aligned} & E [V(\Theta^\perp(m+1)) - V(\Theta^\perp(m)) \mid \Theta^\perp(m)] \\ &= \frac{1}{N} E [\Theta^\perp(m)^T e^{-\frac{1}{k}L_m^T} \hat{L} e^{-\frac{1}{k}L_m} \Theta^\perp(m) \\ &\quad - \Theta^\perp(m)^T \hat{L} \Theta^\perp(m) \mid \Theta^\perp(m)] \\ &= E \left[\Theta^\perp(m)^T e^{-\frac{1}{k}(L_m^T + L_m)} \Theta^\perp(m) \right. \\ &\quad - \frac{1}{N} \Theta^\perp(m)^T (e^{-\frac{1}{k}L_m^T} \mathbf{1})(e^{-\frac{1}{k}L_m} \mathbf{1})^T \Theta^\perp(m) \\ &\quad - \Theta^\perp(m)^T \Theta^\perp(m) \\ &\quad \left. + \frac{1}{N} \Theta^\perp(m)^T \mathbf{1}\mathbf{1}^T \Theta^\perp(m) \mid \Theta^\perp(m) \right] \\ &= \Theta^\perp(m)^T E \left[e^{-\frac{1}{k}(L_m^T + L_m)} - \frac{1}{N} \left\| e^{-\frac{1}{k}L_m} \mathbf{1} \right\|^2 I_N - I_N \right] \\ &\quad \cdot \Theta^\perp(m), \end{aligned} \quad (18)$$

where in the last equation above we used the property $\Theta^\perp(m)^T \mathbf{1} = 0$.

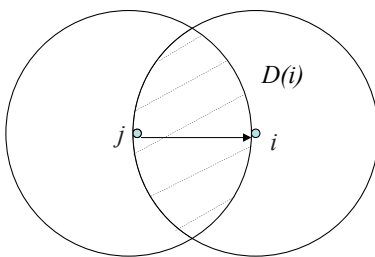


FIG. 1. An illustration that node i belongs to the set of k -nearest neighbors of node j . $D(i)$ is the disk of radius ij center at i .

We claim that almost all graphs in $G(N, k)$ have balanced induced subgraphs [2] when $k \geq 3$ and N is large. Indeed, we note that the probability that $G \in G(N, k)$ contains a balanced induced subgraph is lower bounded by the probability that G contains a bidirectional edge. The latter one can be estimated as follows. For any node $j \in G$, we can pick a node i such that $\{j, i\}$ is an edge in G starting from j ending at i . In other words, i belongs to the set of k -nearest neighbors of j . Since the area of shaded region constitutes more than one-third of the area of the disk $D(i)$ (see Fig. 1), we conclude that, on average, there will be at least 3 nodes within the disk $D(i)$ when N is large.

Therefore, $\{i, j\}$ must be an edge when $k \geq 3$ and thus $\{i, j\}$ and $\{j, i\}$ form a bidirectional edge in G . We have $P(G \text{ contains a balanced induced subgraph}) \geq P(G \text{ contains a bidirectional edge}) = 1$.

Note that $L_m^T + L_m$ is symmetric and hence has real eigenvalues. First, we assume that G_m itself is balanced. We have $L_m^T \mathbf{1} = 0$ and $L_m^T + L_m$ can be viewed as the Laplacian for the disoriented version of the digraph G_m [1, 6]. We know that the spectrum of $e^{-\frac{1}{k}(L_m^T + L_m)}$ can be ordered as

$$\begin{aligned} e^{-\frac{1}{k}\lambda_N(L_m^T + L_m)} &\leq e^{-\frac{1}{k}\lambda_{N-1}(L_m^T + L_m)} \leq \dots \\ &\leq e^{-\frac{1}{k}\lambda_2(L_m^T + L_m)} \leq 1. \end{aligned} \quad (19)$$

The vector $\mathbf{1}$ is the eigenvector corresponding to the largest eigenvalue 1 of the matrix exponential $e^{-\frac{1}{k}(L_m^T + L_m)}$ (This can easily be seen by expanding the matrix exponential [7]). Noting that $e^{-\frac{1}{k}L_m^T} \mathbf{1} = 0$ and applying the Courant–Fischer theorem to (18), we obtain

$$\begin{aligned} &E [V(\Theta^\perp(m+1)) - V(\Theta^\perp(m)) | \Theta^\perp(m)] \\ &\leq \left(\lambda_{N-1} \left(E[e^{-\frac{1}{k}(L_m^T + L_m)}] \right) - 1 \right) \\ &\quad \cdot \Theta^\perp(m)^T \Theta^\perp(m). \end{aligned} \quad (20)$$

Let $R(N, k)$ be the cardinality of the set of k -nearest neighbor digraphs on N vertices, $L^{(i)}$ be the Laplacian matrix associated with the i -th graph in this set, and $p^{(i)}$ be the probability that the i -th graph appears in the $G(N, k)$ model. Using the Courant–Fischer theorem again gives

$$\begin{aligned} &\lambda_{N-1} \left(E[e^{-\frac{1}{k}(L_m^T + L_m)}] \right) \\ &= \max_{\substack{\|\Theta\|=1 \\ \Theta \perp \mathbf{1}}} \sum_{i=1}^{R(N, k)} p^{(i)} \Theta^T e^{-\frac{1}{k}(L^{(i)T} + L^{(i)})} \Theta \\ &\leq E \left[e^{-\frac{1}{k}\lambda_2(L_m^T + L_m)} \right]. \end{aligned} \quad (21)$$

If the disoriented version of G_m is connected, we have $0 < e^{-\frac{1}{k}\lambda_2(L_m^T + L_m)} < 1$; otherwise, we have $e^{-\frac{1}{k}\lambda_2(L_m^T + L_m)} = 1$. Hence

$$0 < E \left[e^{-\frac{1}{k}\lambda_2(L_m^T + L_m)} \right] < 1. \quad (22)$$

Combining (20) and (21), we get

$$\begin{aligned} &E [V(\Theta^\perp(m+1)) - V(\Theta^\perp(m)) | \Theta^\perp(m)] \\ &\leq \left(E \left[e^{-\frac{1}{k}\lambda_2(L_m^T + L_m)} \right] - 1 \right) \|\Theta^\perp(m)\|^2. \end{aligned} \quad (23)$$

By using the Markov inequality and (23), we obtain for any $\varepsilon > 0$,

$$\begin{aligned} &P \left(\sup_{m \geq M} \Theta^\perp(m)^T \Theta^\perp(m) \geq \varepsilon \right) \\ &\leq \frac{\left(E \left[e^{-\frac{1}{k}\lambda_2(L_m^T + L_m)} \right] \right)^M}{\varepsilon} \Theta^\perp(0)^T \Theta^\perp(0). \end{aligned} \quad (24)$$

In view of (22) and (24), we obtain that the rate of convergence is dictated by the quantity $E \left[e^{-\frac{1}{k}\lambda_2(L^T + L)} \right]$.

When G_m is not balanced, $\mathbf{1}$ is not the eigenvector corresponding to the largest eigenvalue 1 of the matrix exponential $e^{-\frac{1}{k}(L_m^T + L_m)}$. Similarly as in (20), by applying the Courant–Fischer theorem to (18) we now get

$$\begin{aligned} &E [V(\Theta^\perp(m+1)) - V(\Theta^\perp(m)) | \Theta^\perp(m)] \\ &\leq \left(\lambda_N \left(E[e^{-\frac{1}{k}(L_m^T + L_m)}] \right) - E \left\| e^{-\frac{1}{k}L_m^T} \mathbf{1} \right\|^2 - 1 \right) \\ &\quad \cdot \Theta^\perp(m)^T \Theta^\perp(m). \end{aligned} \quad (25)$$

Arguing as in (21) and using the interlacing theorem [8], we have

$$\begin{aligned}
0 &< \lambda_N \left(E \left[e^{-\frac{1}{k}(L_m^T + L_m)} \right] \right) \\
&= \max_{\|\Theta\|=1} \sum_{i=1}^{R(N,k)} p^{(i)} \Theta^T e^{-\frac{1}{k}(L^{(i)T} + L^{(i)})} \Theta \\
&\leq E \left[e^{-\frac{1}{k} \lambda_1(L_m^T + L_m)} \right] \\
&\leq E \left[e^{-\frac{1}{k} \mu_1(L_m^T + L_m)} \right] = 1,
\end{aligned} \tag{26}$$

where $\mu_1(L_m^T + L_m)$ represents the smallest eigenvalue of the Laplacian matrix for the disoriented version of \hat{G}_m , and \hat{G}_m is a balanced induced subgraph of G_m .

On the other hand, by directly expanding the matrix exponential and noting that $N > k$, we have $0 < \left\| e^{-\frac{1}{k} L_m^T} \mathbf{1} \right\|^2 < 1$. Therefore, arguing as in (24) we obtain for any $\varepsilon > 0$,

$$\begin{aligned}
&P \left(\sup_{m \geq M} \Theta^\perp(m)^T \Theta^\perp(m) \geq \varepsilon \right) \\
&\leq \frac{\left(1 - E \left\| e^{-\frac{1}{k} L_m^T} \mathbf{1} \right\|^2 \right)^M}{\varepsilon} \Theta^\perp(0)^T \Theta^\perp(0).
\end{aligned} \tag{27}$$

Combining (24) and (27), we conclude that the rate of convergence to consensus is dictated by the quantity $\nu = \max \left\{ E \left[e^{-\frac{1}{k} \lambda_2(L^T + L)} \right], 1 - E \left\| e^{-\frac{1}{k} L^T} \mathbf{1} \right\|^2 \right\}$. \square

Proof for Corollary B. It suffices to show that $\nu(k) > \nu(k+1)$ for all k . For $i \geq 0$ and $k < N$, a straightforward calculation shows that

$$\left(-\frac{1}{k} L^T \right)^i \mathbf{1} \prec \left(-\frac{1}{k+1} L^T \right)^i \mathbf{1}, \tag{28}$$

where \prec means ‘‘entry-wise less than’’. Hence, we obtain

$$1 - E \left\| e^{-\frac{1}{k} L^T} \mathbf{1} \right\|^2 > 1 - E \left\| e^{-\frac{1}{k+1} L^T} \mathbf{1} \right\|^2. \tag{29}$$

We rewrite the graph Laplacian L as $L^{k,N}$ to stress the dependence on both k and N . We claim that for all $N \geq 3$, the following holds:

$$\frac{k+1}{k} < \frac{\lambda_2((L^{k+1,N})^T + L^{k+1,N})}{\lambda_2((L^{k,N})^T + L^{k,N})}. \tag{30}$$

From Eq. (30), we know that

$$\begin{aligned}
E \left[e^{-\frac{1}{k} \lambda_2((L^{k,N})^T + L^{k,N})} \right] \\
> E \left[e^{-\frac{1}{k+1} \lambda_2((L^{k+1,N})^T + L^{k+1,N})} \right],
\end{aligned} \tag{31}$$

which together with Eq. (29) yields the desired result, namely $\nu(k) > \nu(k+1)$.

It remains to show the claim (30). This can be shown by induction on N . Suppose Eq. (30) holds for N , and we will show it holds for $N+1$ (the fact that it holds for any finite N can be very easily be tested numerically as is shown below). Since the second smallest Laplacian eigenvalue of a star graph S is zero, we obtain

$$\lambda_2((L^{k+1,N})^T + L^{k+1,N}) \leq \lambda_2((L^{k+1,N+1})^T + L^{k+1,N}),$$

by working analogously to Property 3.1 in [9]. Similarly, we obtain

$$\lambda_2((L^{k,N})^T + L^{k,N}) \geq \lambda_2((L^{k,N+1})^T + L^{k,N}) - 1/n,$$

by using an argument similar to the one used in Property 3.3 [9]. Therefore, by using Eq. (30) we have

$$\begin{aligned} \frac{k+1}{k} &< \frac{\lambda_2((L^{k+1,N})^T + L^{k+1,N})}{\lambda_2((L^{k,N})^T + L^{k,N})} \\ &\leq \frac{\lambda_2((L^{k+1,N+1})^T + L^{k+1,N+1})}{\lambda_2((L^{k,N+1})^T + L^{k,N+1}) - \frac{1}{N}}. \end{aligned} \quad (32)$$

When N is large enough, we get from Eq. (32)

$$\frac{k+1}{k} < \frac{\lambda_2((L^{k+1,N+1})^T + L^{k+1,N+1})}{\lambda_2((L^{k,N+1})^T + L^{k,N+1})}, \quad (33)$$

which concludes the induction step. \square

Continuous-time Markovian Process.

Formally, the random network $G(t)$ in (1) switches among m topologies G_1, \dots, G_m in $G(N, k)$, and $G(t) = G_i$ if and only if the switching signal $s(t) = i \in \mathcal{M} := \{1, \dots, m\}$. The random process $\{s(t), t \geq 0\}$ is ruled by a Markov process with state space \mathcal{M} and infinitesimal generator $\Gamma = (\gamma_{ij})$ given by

$$\mathbb{P}(s(t+h) = j | s(t) = i) = \begin{cases} \gamma_{ij}h + o(h), & \text{when } s(t) \text{ jumps from } i \text{ to } j, \\ 1 + \gamma_{ii}h + o(h), & \text{otherwise.} \end{cases}$$

Here, \mathbb{P} is the probability measure of interest, γ_{ij} is the transition rate from state i to state j with $\gamma_{ij} \geq 0$ if $i \neq j$, $\gamma_{ii} = -\sum_{j \neq i} \gamma_{ij}$, and $o(h)$ represents an infinitesimal of higher order than h . For practical implementation, we may set γ_{ij} large (thus more likely) if G_i and G_j differ only locally, while set γ_{ij} small (thus less likely) if G_i and G_j widely differ.

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