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The truncated geometric election algorithm: Duration of the election

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ABSTRACT

The present paper makes three distinct improvements over an earlier investigation of Kalpathy and Ward. We analyze the length of the entire election process (not just one participant's duration), for a randomized election algorithm, with a truncated geometric number of survivors in each round. We not only analyze the mean and variance; we analyze the asymptotic distribution of the entire election process. We also introduce a new variant of the election that guarantees a unique winner will be chosen; this methodology should be more useful in practice than the previous methodology. The method of analysis includes a precise analytic (complex-valued) approach, relying on singularity analysis of probability generating functions.

1. Motivation

This is a sequel paper to Kalpathy and Ward (2014), which also appears in Statistics and Probability Letters. The earlier paper introduces a randomized leader election algorithm, in which a truncated geometric number of participants survive from round to round. (Louchard and Prodinger (2009), constitutes a good starting point for readers who are unfamiliar with randomized leader election algorithms; they also have extensive references, to provide a broader context.)

Kalpathy and Ward (2014) precisely analyze the number of rounds that a *particular* contestant survives in the election. That analysis, however, had three key shortcomings. (1) It also focused on only the duration of a particular contestant; it did not analyze the length of the entire election (which should be more interesting and more useful in practice). (2) It only analyzed the mean and variation of the duration of a particular contestant (who was not necessarily the winner), but it did not discuss the asymptotic distribution of the duration (the analysis contained in the present investigation is more informative and useful). (3) The method of election in the earlier paper did not guarantee a unique winner.

The present paper addresses all three of these issues with the earlier paper. We focus on the duration of the entire election, not just of one participant. We go beyond the mean and variance, and analyze also the asymptotic distribution of the entire election. We also analyze two variants of the election, namely, the version from the original paper, and also a new style of election in which a unique winner is guaranteed to appear at the end of the election process.

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As another point of motivation for this sequel paper, the authors discover (in the proofs of Theorems 3.1 and 3.4) that the total length of each of these styles of election, when starting with n participants, can be decomposed into a sum of $n-1$ independent random variables that do not have identical distributions. This surprising point about the decomposition of the length of the whole election is enlightened in the analysis by using moment generating functions. More precisely (in the proof of Theorem 3.1), from the representation of $\phi_n(t) := \mathbb{E}(e^{tX_n})$ for $n \geq 2$, shown in Eq. (1), it is surprising to see a decomposition of X_n in a sum of $n-1$ independent random variables. Indeed, we see that X_n has the same distribution as $Z_2 + Z_3 + \cdots + Z_n$, where the Z_j's are independent, non-negative random variables, and Z_2 has moment generating function $\phi_2(t) = \frac{e^t p(1+q)}{1-q^2(q+e^t p)}$, while Z_j has moment generating function $\frac{1-q^j}{1-q^j(q+e^t p)}$ (for $3 \leq j \leq n$). An analogous decomposition holds in the proof of Theorem 3.4, because as we see in Eq. (5), we have a decomposition of Y_n into a sum of $n-1$ independent, non-negative random variables that do not have identical distributions.

2. Definitions

We consider elections for which, if n contestants are present in a round, then K_n contestants proceed to the next round, where K_n is a *truncated geometric random variable* with parameters p and $q := 1-p$. So the mass of K_n is

$$\mathbf{P}(K_n = \ell) = \frac{pq^\ell}{1-q^{n+1}}, \quad \text{for } \ell = 0, 1, \ldots, n.$$

We study the number of rounds needed for the election is two distinct situations. The difference occurs in how the one of the base conditions is handled, namely, what happens when $K_n = 0$.

1. **Setup #1.** As in Kalpathy and Ward (2014), if $K_n = 0$ in one of the rounds, the election stops, and the remaining n participants can all be treated as winners, or (alternatively) all considered as losers, but the main point is that no additional rounds of the election take place. (It is easy to show that the Kalpathy–Ward election, starting with n participants, will end without a unique winner with probability $\frac{1}{1+q}\prod_{j=3}^{n}\frac{1-q^j}{(1-pq^j-q^{j+1})}$.)
2. **Setup #2.** In the literature, it is very common that, when all of the current participants fail to advance to the next round, all of them are given another chance to participate in one more (renewal) round.

We define X_n and Y_n as the number of rounds, when starting with n participants, for the elections given in setups #1 and #2, respectively.

For example, consider an election with 20 initial participants. If 8 survive in round 1 (and 12 are eliminated), and 5 survive in round 2 (and 3 are eliminated), and 0 survive in round 3 (all 5 are eliminated), then $X_{20} = 3$ because 3 rounds were needed for the election. On the other hand, in such a situation, setup #2 mandates that the 5 participants from round 3 are all resurrected and get to continue for subsequent rounds. Suppose that these 5 participants are resurrected, and exactly 1 of the 5 survives in round 4. Then $Y_{20} = 4$ because 4 rounds were needed for the election.

3. Main results

First we give some results about the Kalpathy–Ward model from Kalpathy and Ward (2014) (Setup #1).

Theorem 3.1. *The expected number of rounds* $\mathbf{E}(X_n)$ *in an election (in setup #1), for* $n \geq 2$, *is*

$$\mathbf{E}(X_n) = p + \sum_{\ell=1}^{\infty}\frac{pq^\ell}{1-q^\ell} - \sum_{k=0}^{\infty}\frac{pq^{n+k+1}}{1-q^{n+k+1}}.$$

The variance $\mathbf{Var}(X_n)$ *is*

$$\mathbf{Var}(X_n) = \sum_{\ell=1}^{\infty}\frac{pq^\ell(1-q^{\ell+1})}{(1-q^\ell)^2} - q(q+1) - \sum_{k=0}^{\infty}\frac{pq^{n+k+1}(1-q^{n+k+2})}{(1-q^{n+k+1})^2}.$$

Remark 3.1. Since $C_1 := p + \sum_{\ell=1}^{\infty}\frac{pq^\ell}{1-q^\ell}$ is a constant (depending only on p an q, but not on n), we have

$$\mathbf{E}(X_n) = C_1 - q^{n+1} + \Theta(q^{2n}).$$

Similarly, because $C_2 := \sum_{\ell=1}^{\infty}\frac{pq^\ell(1-q^{\ell+1})}{(1-q^\ell)^2} - q(q+1)$ is a constant, then we have

$$\mathbf{Var}(X_n) = C_2 - q^{n+1} + \Theta(q^{2n}).$$

Using Maple (with some human guidance), we can derive more terms in the asymptotic expansion, if desired. We can also analyze higher moments of X_n with the methods found in the proofs section.