Brief paper

Distributed algebraic connectivity estimation for undirected graphs with upper and lower bounds

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ABSTRACT

The algebraic connectivity of the graph Laplacian plays an essential role in various multi-agent control systems. In many cases a lower bound of this algebraic connectivity is necessary in order to achieve a certain performance. Lately, several methods based on distributed Power Iteration have been proposed for computing the algebraic connectivity of a symmetric Laplacian matrix. However, these methods cannot give any lower bound of the algebraic connectivity and their convergence rates are often unclear. In this paper, we present a distributed algorithm for estimating the algebraic connectivity for undirected graphs with symmetric Laplacian matrices. Our method relies on the distributed computation of the powers of the adjacency matrix and its main interest is that, at each iteration, agents obtain both upper and lower bounds for the true algebraic connectivity. Both bounds successively approach the true algebraic connectivity with the convergence speed no slower than $O(1/k)$.

1. Introduction

The diverse applications of multi-agent systems, e.g., sensor fusion, flocking, formation, or rendezvous (Olfati-Saber, Fax, & Murray, 2007), have led to tremendous research interest in the past decade. A typical multi-agent system is a network of cooperative agents targeting a collective aim using the distributed control design and local information exchange. An underlying communication graph is thus naturally associated with any given multi-agent network. The second smallest eigenvalue of the Laplacian matrix of this graph, known as the algebraic connectivity, plays an important role in various multi-agent applications and in many cases serves as a fundamental performance measure (Bullo, Cortés, & Martínez, 2009).

The magnitude of the algebraic connectivity determines the connectivity of the communication graph. We first remark some efforts in the literature on maintaining or computing the connectivity of the graph. Control laws for rendezvous and formation control that keep the initial topology have been proposed in Dimarogonas and Johansson (2010) and Ji and Egerstedt (2007). Then in Zavlanos and Pappas (2005), it was shown how to compute the $k$-hop connectivity matrix of the graph in a centralized fashion. Several distributed methods were then proposed on computing spanning subgraphs (Zavlanos & Pappas, 2008), specifying Laplacian eigenvectors (Qu, Li, & Lewis, 2011), estimating moments of the Laplacian eigenvalue spectrum (Preciado, Zavlanos, Jadbabaie, & Pappas, 2010), or maximizing the algebraic connectivity through motion control (Simonetto, Keviczky, & Babuska, 2011).

How to estimate the value of this algebraic connectivity becomes an intriguing problem for the study of multi-agent networks. In Franceschelli, Gasparri, Giua, and Seatzu (2009), the Laplacian eigenvalues were estimated by making the agents execute a local interaction rule that makes their states oscillate at frequencies corresponding to these eigenvalues and then agents use the Fast Fourier Transform (FFT) on their states to identify these

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Table 1

<table>
<thead>
<tr>
<th>Notation</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>n</td>
<td>Number of agents.</td>
</tr>
<tr>
<td>i, j</td>
<td>Agent indices.</td>
</tr>
<tr>
<td>k</td>
<td>Iteration, k ∈ N.</td>
</tr>
</tbody>
</table>

Special matrices and vectors

| 1       | Identity matrix. |
| 0, 1    | Vectors with all entries equal to 0 and 1. |
| A       | Adjacency matrix of the graph. |
| L       | Laplacian matrix, \(L = \text{diag}(A) - A\). |
| D       | Perron matrix \(D = I - \beta L\). |
| C       | Deflated matrix, \(C = D - 11^T/\beta\). |

Matrix operations, eigenvalues and eigenvectors

| \(A_0[A]_{i0}\) | (i, j) entry of matrix A. |
| \(\text{diag}(b_1, \ldots, b_n)\) | Matrix A with \(A_0 = b_0\) and \(A_0 = 0\). |
| \(\lambda_i(A)\) | ith eigenvalue of A. |
| \(\psi(A)\) | ith eigenvector of A. |
| \(\lambda_i(L)\) | Algebraic connectivity. |
| \(|A|_\infty\) | Induced ∞-norm, \(\max\sum_{j=1}^{n}|A_{ij}|\). |
| \(|A|_2\) | Spectral norm, \(\max_k \sqrt{\lambda_k(A^T A)}\). |
| \(\rho(A)\) | Spectral radius, \(\max_k \lambda_k(A)\). |

eigenvalues. A framework for computing the algebraic connectivity was then introduced in Montijano, Montijano, and Sagues (2011) by iteratively bisecting the interval where it is supposed to belong to. Most of the remaining Laplacian spectra estimation solutions relied on the Power Iteration method or variations (De Gennaro & Jadbabaie, 2008; Kempe & Sherry, 2008; Li & Qu, 2013; Orshtkin, Coates, & Rabbat, 2010; Sabattini, Chopra, & Secchi, 2011; Yang et al., 2010). Power Iteration (Householder, 1964) selects an initial vector and then repeatedly multiplies it by a matrix and normalizes it. This vector converges to the eigenvector associated to the leading eigenvalue (the one with the largest absolute value). The original matrix can be previously deflated so that a particular eigenvalue becomes the leading one. The distributed implementations of the power iteration method let each agent maintain one entry of the state vector. The operations that require global knowledge (normalization and deflation) are usually replaced with averaging iterations, as in Sabattini et al. (2011) and Yang et al. (2010) for continuous-time systems, and in De Gennaro and Jadbabaie (2006) and Li and Qu (2013) for discrete-time systems. A brief summary of the power iteration method can be found in Appendix.

Most of these existing algebraic connectivity estimation methods have asymptotic convergence. However, in order to combine in parallel these methods with some other algorithms or control laws that require the knowledge of the algebraic connectivity, it is necessary to have accurate lower and upper bounds as well as the convergence rate of the algebraic connectivity estimation algorithms (see, e.g., Seyboth, Dimarogonas, & Johansson, 2013), which are typically missing in the literature (Oreshtkin et al., 2010; Sabattini et al., 2011; Yang et al., 2010).

In this paper, we present an alternative distributed method for computing the algebraic connectivity (Section 3), whose main interest is that it provides upper and lower bounds for the true algebraic connectivity at each iteration. We prove that both bounds converge to the true algebraic connectivity, with a convergence speed no slower than \(O(1/k)\).

2. Preliminaries

We use the notation defined in Table 1.

Consider a set of \(n \in \mathbb{N}\) agents with indices \(i \in \{1, \ldots, n\}\). The agents can exchange information with nearby nodes. This information is represented by an undirected graph \(\mathcal{G} = (\mathcal{V}, \mathcal{E})\), where \(\mathcal{V} = \{1, \ldots, n\}\) are the agents, and \(\mathcal{E}\) are the edges. There is an edge \((i, j) \in \mathcal{E}\) between nodes \(i\) and \(j\) if they can exchange data. We assume that \(\mathcal{G}\) is connected. We use \(N_i\) for the set of neighbors of a node \(i\) with whom \(i\) can exchange data, \(N_i = \{j \mid (i, j) \in \mathcal{E}\}\), and we let \(d_i\) be the degree of node \(i\) defined as the cardinality of \(N_i\), and \(d_{\text{max}} = \max_{i \in \mathcal{V}} d_i\). We say an \(n \times n\) matrix \(A\) is compatible with \(\mathcal{G}\) if \(C_{ij} = 0\) iff \((i, j) \notin \mathcal{E}\) for \(j \neq i\); we let the elements in the diagonal \(C_{ii}\) be either equal or different from 0. The adjacency matrix \(A = \{0, 1\}^{n \times n}\) of \(\mathcal{G}\) is

\[ A_{ij} = \begin{cases} 1 & \text{if } (i, j) \in \mathcal{E}, \\ 0 & \text{otherwise, for } i, j \in \mathcal{V}. \end{cases} \]

The Laplacian matrix \(L = \text{diag}(A) - A\), where \(1\) is as in Table 1. Note that the same Laplacian \(L\) is obtained for graphs with \((i, i) \notin \mathcal{E}\) and without \((i, i) \notin \mathcal{E}\) self-loops. Both \(A\) and \(L\) are compatible with the graph. We sort the eigenvalues \(\lambda_i(L)\) of \(L\) as follows,

\[ \lambda_1(L) \leq \lambda_2(L) \leq \cdots \leq \lambda_n(L), \]

The Laplacian matrix \(L\) has the following well known properties, see e.g., Olfati-Saber et al. (2007): (i) its eigenvalues are upper bounded by \(\lambda_n(L) \leq 2d_{\text{max}}\); (ii) it has an eigenvector \(v_1(L) = 1/\sqrt{n}\) with associated eigenvalue \(\lambda_1(L) = 0\); \(L1/\sqrt{n} = 0\); and (iii) when \(\mathcal{G}\) is connected, all the other eigenvalues are strictly greater than zero.

The algebraic connectivity of \(\mathcal{G}\) denoted by \(\lambda_\alpha(L)\) is defined as the second-smallest eigenvalue \(\lambda_2(L)\) of the Laplacian \(L\). Usually, the distributed algorithms that estimate the algebraic connectivity have asymptotic convergence, i.e., if we let \(\hat{\lambda}_i(k)\) be the estimated algebraic connectivity after \(k\) iterations of the algorithm, then \(\lim_{k \to \infty} \hat{\lambda}_i(k) = \lambda_\alpha(L)\), but for a finite \(k\), we have \(\hat{\lambda}_i(k) \neq \lambda_\alpha(L)\). If we do not know how \(\lambda_\alpha(L)\) approaches \(\lambda_\alpha(L)\), then the selection of the number of steps \(k\) and the adjust of a parameter \(\alpha\) satisfying \(\alpha < \lambda_\alpha(L)\) are non-trivial. Instead, if we know that our estimate approaches \(\lambda_\alpha(L)\) satisfying \(\hat{\lambda}_i(k) \leq \lambda_\alpha(L)\) for all \(k\), then we can just choose \(\alpha < \lambda_\alpha(L)\) at any step \(k\).

Problem 2.1. Our goal is to design distributed algorithms to allow the agents to compute \(\lambda_\alpha(L)\), and/or a lower bound of \(\lambda_\alpha(L)\) in a distributed fashion.

From now on, we let \(C\) be the following deflated version of the Perron matrix of the Laplacian \(L\) (Aragues, Shi, Dimarogonas, Sagues, & Johansson, 2012; Olfati-Saber et al., 2007; Xiao & Boyd, 2004; Yang et al., 2010)

\[ C = 1 - \beta L - 11^T/n, \]

where the eigenvalues \(\lambda_1(L), \ldots, \lambda_n(L)\) of the Laplacian and of \(C\) are related by

\[ \lambda_i(C) = 0, \quad \lambda_{i} = 1 - \beta \lambda_i(L), \quad \text{for } i \in \{2, \ldots, n\}, \]

so that the spectral radius \(\rho(C)\) of \(C\) is associated to the algebraic connectivity \(\lambda_\alpha(L)\) by

\[ \lambda_\alpha(L) = (1 - \rho(C))/\beta, \quad \text{if } 0 < \beta < 1/\lambda_\alpha(L). \]

We let \(D\) be the not-deflated matrix,

\[ D = 1 - \beta L, \quad \text{so that } C = D - 11^T/n. \]

3. Distributed computation of the algebraic connectivity

We present a distributed method for estimating the algebraic connectivity \(\lambda_\alpha(L)\) of an undirected graph, which is not only convergent but also provides lower and upper bounds at each step \(k\). We begin with a brief summary of the method, which is then discussed in detail along this section. The method computes the spectral radius of the deflated matrix \(C\), which is related to the Laplacian \(L\) by Eqs. (2), (3). Agents compute the induced ∞-norm \(\|\cdot\|_\infty\) of matrix \(C\), which is the maximum absolute row sum of
the matrix,
\[ ||C^k||_\infty = \max_{v \in V} ||[C^k]_v + \cdots + [C^k]_m||. \] (5)

This can be easily obtained by the agents using a distributed maximum-consensus algorithm, provided that each agent \( i \) knows the \( i \)th row of \( C \). The following properties (Horn & Johnson, 1985, Chap. 5.6) relating \( \rho(C) \) and the spectral \( || \cdot ||_2 \) and induced \( || \cdot ||_\infty \) norms of symmetric matrices \( C \) allow us to give lower and upper bounds for our estimated algebraic connectivity at each step:

\[ \rho(C) \leq ||C||_\infty, \quad \rho(C) = ||C||_2 = ||C^k||_2^{1\over 2}, \]
\[ ||C^k||_\infty \leq \sqrt{n}||C^k||_2, \quad \rho(C) = \lim_{k \to \infty} ||C^k||^{1\over 2}. \]

Observing Eq. (5), agents must compute the powers \( C^k \) of matrix \( C \) which is not compatible with the graph. As the following result shows, \( C^k \) can be easily obtained if agents know the powers \( D^k \) of matrix \( D = I - \beta L = C + 11^t/n \) in Eq. (4), which is compatible with \( g \).

**Proposition 3.1.** Consider a symmetric Laplacian matrix \( L \), let \( D = I - \beta L \), with \( \beta > 0 \), and let \( C = D - 11^t/n \). The \( k \)th powers of matrices \( C \) and \( D \) are related as follows, for all \( k \geq 1 \):

\[ C^k = (D - 11^t/n)^k = D^k - 11^t/n. \] (6)

**Proof.** Since \( 1/\sqrt{n} \) is the eigenvector \( v_1(C) \) of \( C \) associated to the eigenvalue \( \lambda_1(C) = 0, D + 11^t/n \) and \( C \) have the same eigenvectors \( v_i(C) = v_i(D) \) for all \( i \in \{1, \ldots, n\} \), and all the eigenvalues \( \lambda_i(C) = \lambda_i(D) \) for all \( i \in \{2, \ldots, n\} \), but the first one being \( \lambda_1(C) = 0 \) whereas \( \lambda_1(D) = 1 \). Thus, their \( k \)th powers have the following expressions:

\[ C^k = (D - 11^t/n)^k = D^k - 11^t/n, \]
\[ D^k = (1/\sqrt{n})^k \leq \rho(C), v_i(C) v_i(C)^T, \]
\[ D^k = (1/\sqrt{n})^k \leq \rho(C), v_i(C) v_i(C)^T, \]
\[ (D^k)^{1/2} = \sum_{j=1}^n D_{ij}^{1/2} D_{ij}^{1/2} = \sum_{j=1}^n D_{ij}^{1/2} D_{ij}^{1/2} = \sum_{j=1}^n D_{ij}^{1/2} D_{ij}^{1/2}. \]

\[ \rho(D) \leq \rho(C), v_1(D) \leq \rho(C), v_1(D). \]

The powers \( D^k \) of a matrix \( D \) compatible with the graph can be computed in a distributed fashion by letting each agent \( i \) store the \( i \)th row of \( D^k \) and update each element \( [D^k]_{ij} \), for all \( j \in \mathcal{N}_i \cup \{i\} \) and its neighbors' data,

\[ D_{ij} = \sum_{j \in \mathcal{N}_i \cup \{i\}} D_{ij} D_{ij}^{1/2}. \] (7)

Since \( D \) is compatible with \( g \), \( D_{ij} = 0 \) for non-neighbor agents \( j \not\in \mathcal{N}_i \cup \{i\} \) and Eq. (7) gives

\[ D_{ij}^{1/2} = \sum_{j \in \mathcal{N}_i \cup \{i\}} D_{ij} D_{ij}^{1/2}. \] (8)

which is exactly the expression for computing the powers of a matrix, i.e., agents obtain exactly \( D^k \) at each step \( k \). Observing Eq. (7), when agent \( i \) receives \( [D^k]_{ij} \) from its neighbor \( j \), it needs to know to which agent \( j \) (possibly a non-neighbor) this information refers to, for combining it with its own \( [D^k]_{ij} \). The following algorithm is a more flexible version of (7), where each agent keeps a list \( l_i(k) \) of the identifiers \( j \) associated to each of its elements \( [D^k]_{ij} \) (in real implementations, these identifiers can be, e.g., the IP addresses). Agents exchange these identifiers \( l_i(k) \) together with their elements \( [D^k]_{ij} \). Moreover, when agent \( i \) discovers in its neighbors' data \( j \in \mathcal{N}_i \), the identifier of a new agent \( j \in l_i(k) \), it initializes a new variable \( D^k \) and updates \( l \) accordingly.

**Algorithm 3.2 (Distributed Power Matrix Computation).** Each node \( i \in V \) maintains a set of node identifiers \( l_i(k) \) and an estimate \( \hat{D}_i(k) \) of the \((i,j)\) entries of the \( k \)th power of \( D \), \([D^k]_{ij}\), associated to the nodes \( j \) such that \( j \in l_i(k) \).

1: At \( k = 0 \), each node \( i \in V \) initializes a single variable \( \hat{D}_i(k) \) and a single identifier,

\[ \hat{D}_i(0) = 1, \quad l_i(0) = \{i\}. \] (9)

and sends this data to its neighbors \( \mathcal{N}_i \).

2: At each step \( k \geq 1 \), node \( i \) first looks for new nodes in the information \( l_j(k) \) received from its neighbors \( j \in \mathcal{N}_i \) and updates its identifiers \( l_i(k) \) accordingly,

\[ l_i(k + 1) = \bigcup_{j \in \mathcal{N}_i \cup \{i\}} l_j(k). \] (10)

3: Then, node \( i \) creates a new variable \( \hat{D}_i(k) \) initialized with \( \hat{D}_i(k) = 0 \), for each recently discovered node \( j \).

4: Finally, node \( i \) updates all its variables \( \hat{D}_i(k) \),

\[ \hat{D}_i(k + 1) = \sum_{j \in \mathcal{N}_i \cup \{i\}, j \not\in l_i(k)} D_{ij} \hat{D}_j(k), \] (11)

for each \( j \in l_i(k + 1) \), and sends to its neighbors these variables \( \hat{D}_i(k + 1) \) and the identifiers \( l_i(k + 1) \).

**Proposition 3.3.** When \( D \) is compatible with the graph, (i) the outcomes \( \hat{D}_i(k) \) of Algorithm 3.2 at step \( k \geq 0 \), with \( j \in l_i(k) \), are exactly the entries of the \( k \)th power of \( D \), \([D^k]_{ij}\), and (ii) for \( j \not\in l_i(k) \), the entries of the \( k \)th power of \( D \), \([D^k]_{ij}\), equal zero, \([D^k]_{ij} \equiv 0 \).

**Proof.** We first prove (ii). Note that \( l_i(k) \) contains the identifiers of the nodes \( j \) which are at \( k \) or less hops from node \( i \). Thus, if \( j \not\in l_i(k) \), then agents \( i \) and \( j \) are farther than \( k \) hops and, since matrix \( D \) is compatible with the graph, \([D^k]_{ij} = 0 \) (Bullo et al., 2009, Lemma 1.32).

Thus, at step \( k \), agent \( i \) has variables \( \hat{D}_i(k) \) for all the agents \( j \in l_i(k) \) that are at \( k \) or less hops from \( i \). For the remaining agents \( j \not\in l_i(k) \), agent \( i \) does not have variables \( \hat{D}_i(k) \) yet, but this is not important because their value \([D^k]_{ij} \equiv 0 \). Now we focus in (i). For \( k = 0 \), it is straightforward to see that it is true, since \( D^0 = I \), and each agent \( i \in \{1, \ldots, n\} \) has a single variable \( \hat{D}_i = 0 \) (Eq. (9)). For \( k \geq 1 \), we consider Eq. (7) that contains the explicit expression for \( D^{k+1} = DD^k \), with \( D \) compatible with the graph. From (ii), when agents \( j \) are farther than \( k \) hops, i.e., when \( j \not\in l_i(k) \), the entry \([D^k]_{ij} = 0 \). Thus, each \((i,j)\) entry of \( D^{k+1} \) can be expressed as

\[ [D^{k+1}]_{ij} = \sum_{j \in \mathcal{N}_i \cup \{i\}, j \not\in l_i(k)} D_{ij} [D^k]_{ij}. \]

which is the update rule for \( \hat{D}_i(k + 1) \) in Eq. (11)
agents execute Algorithm 3.2 for computing the powers of matrix $D = I - \beta L$. Then, at each step $k \geq 1$, each node $i \in V$ has variables $\hat{D}_i(k)$, for $j \in I(k)$, containing the $(i, j)$ entries of the $k$th power of matrix $D$. 

At each step $k$, each node $i$ locally computes
\begin{equation}
\hat{c}_i(k) = \sum_{j \in I(k)} |\hat{D}_{ij}(k) - 1/n| + (n - |l_i(k)|)/n.
\end{equation}
and starts a max-consensus (Tahbaz-Salehi & Jadbabaie, 2006) to get $\max_{i \in V} \hat{c}_i(k)$. The algebraic connectivity $\hat{\lambda}_i(k)$ estimated by each agent $i \in V$ at step $k \geq 1$ is given by
\begin{equation}
\hat{\lambda}_i(k) = \frac{1 - \hat{\rho}_i(k)}{\beta}, \quad \hat{\rho}_i(k) = (\max_{j \in V} \hat{c}_j(k))^\frac{1}{2}.
\end{equation}

The execution of Eq. (12) starts a new max-consensus process, indicating in the messages the new step number $k$. At every time instant, in addition to Algorithm 3.2, there are up to diam($\mathcal{G}$) max-consensus processes that run simultaneously in the network. Agents keep on executing new iterations of Algorithm 3.2 for $\hat{A}^{k+1}, \hat{A}^{k+2} \ldots$, etc., and simultaneously, they update the max values associated to the last diaM steps.

**Theorem 3.5.** Let each node $i$ execute Algorithm 3.4 with $\mathcal{G}$ undirected and connected. As $k \to \infty$, the variables $\hat{\lambda}_i(k)$ converge to the Laplacian algebraic connectivity $\lambda_\mathcal{G}(\mathcal{L})$ for all $i \in \mathcal{V}$,
\begin{equation}
\lim_{k \to \infty} \hat{\lambda}_i(k) = \lambda_\mathcal{G}(\mathcal{L}),
\end{equation}
and for all $i \in \mathcal{V}$ and all $k$ we have lower and upper bounds for $\lambda_\mathcal{G}(\mathcal{L})$:
\begin{equation}
\lambda_\mathcal{G}(\mathcal{L}) \leq \hat{\lambda}_i(k) \leq n \hat{\lambda}_i(k) + \left(1 - n^{-\frac{2}{k}}\right)/\beta.
\end{equation}

**Proof.** First note that $\beta = \epsilon/(2n)$ satisfies $0 < \beta < 1/\lambda_\mathcal{G}(\mathcal{L})$ since $\epsilon \in (0, 1)$ and $\lambda_\mathcal{G}(\mathcal{L}) \leq 2d_{\text{max}} < 2n$, where $d_{\text{max}}$ is the maximum degree in the graph. Therefore, the algebraic connectivity is related to the spectral radius of matrix $C$ as in Eq. (3), $\lambda_\mathcal{G}(\mathcal{L}) = (1 - \rho(C))/\beta$. From Proposition 3.3, for all $i \in \mathcal{V}$, the variables $\hat{D}_i(k)$ are equal to $D_i^{D_i(k)}$ for $j \in I(k)$, whereas $D_i^{D_i(k)} = 0$ for $j \not\in I(k)$. Linking this with the fact that $C^k = \hat{D}^k - 1/n$ (Proposition 3.1) yields
\begin{equation}
C^k = \hat{D}^k - 1/n,
\end{equation}
for $j \in I(k)$,
\begin{equation}
C^k = -1/n,
\end{equation}
for $j \not\in I(k)$, for all $i \in \mathcal{V}$, $k \geq 1$. When $\mathcal{G}$ is connected, $c_i(k)$ in Eq. (12) is the absolute ith row sum of $C^k$, and $\hat{\rho}_i(k)$ in Eq. (13) is
\begin{equation}
\hat{\rho}_i(k) = \|C^k\|_{\text{row}}^\frac{1}{2},
\end{equation}
for all $i \in \{1, \ldots, n\}$, $k \geq 1$.

For any induced norm, in particular for the $\infty$-norm, it holds (Horn & Johnson, 1985, Chap. 5.6),
\begin{equation}
\rho(C) = \lim_{k \to \infty} \|C^k\|_{\text{row}}^\frac{1}{2} = \lim_{k \to \infty} \hat{\rho}_i(k),
\end{equation}
and $\rho(C) \leq \|C\|_\infty$; therefore,
\begin{equation}
\rho(C) = (\hat{\rho}_i(k))^\frac{1}{2} \leq \|C^k\|_{\text{row}}^\frac{1}{2} = \hat{\rho}_i(k).
\end{equation}
Since $C$ is symmetric, its spectral norm $\|C\|_2 = \max_i \|\lambda_i(C)\|$ equals $\rho(C) = \max_i \|\lambda_i(C)\|$. Consequently, $\rho(C) = \|C\|_2 = \|C^k\|_{\infty}^\frac{1}{2}$.

\[ \boxed{\text{The spectral } \|C^k\|_2 \text{ and computing infinite } \|C\|_\infty \text{ norms of } C^k \text{ are related by } (\sqrt{n})^{-1} \|C^k\|_\infty \leq \|C^k\|_2, \text{ (Horn & Johnson, 1985, Chap. 5.6), which combined with Eq. (19) give}} \]
\begin{equation}
n^{-\frac{1}{k}} \hat{\rho}_i(k) = n^{-\frac{1}{k}} \|C^k\|_{\text{row}}^\frac{1}{2} \leq \|C^k\|_2^\frac{1}{2} = \rho(C).
\end{equation}
From Eqs. (17)–(20),
\begin{equation}
\rho(C) = \lim_{k \to \infty} \hat{\rho}_i(k), \quad n^{-\frac{1}{k}} \hat{\rho}_i(k) \leq \rho(C) \leq \hat{\rho}_i(k),
\end{equation}
which combined with Eqs. (3) and (13) give
\begin{equation}
\lim_{k \to \infty} (1 - \beta \hat{\lambda}_i(k)) = 1 - \beta \lambda_\mathcal{G}(\mathcal{L}), \quad \text{and}
\end{equation}
\begin{equation}
\left(n^{-\frac{1}{k}} - \beta n^{-\frac{1}{k}} \hat{\lambda}_i(k)\right) \leq (1 - \beta \lambda_\mathcal{G}(\mathcal{L})) \leq (1 - \beta \hat{\lambda}_i(k)),
\end{equation}
which lead to Eqs. (14) and (15). \[ \fbox{Corollary 3.6. Let each node $i$ execute Algorithm 3.4 with $\mathcal{G}$ undirected and connected. The estimation errors, between the estimated $\hat{\lambda}_i(k)$ and the true Laplacian algebraic connectivity $\lambda_\mathcal{G}(\mathcal{L})$, evolve according to:}
\begin{equation}
|\lambda_\mathcal{G}(\mathcal{L}) - \hat{\lambda}_i(k)| \leq \frac{1}{k} \log \sqrt{n} (1/\beta - \lambda_\mathcal{G}(\mathcal{L})) + O(1/k^2).
\end{equation}

**Proof.** Noticing
\begin{equation}
|\lambda_\mathcal{G}(\mathcal{L}) - \hat{\lambda}_i(k)| \leq \left(\sqrt{n^2 - 1}\right) (1/\beta - \lambda_\mathcal{G}(\mathcal{L}))
\end{equation}
\begin{equation}
= \left(e^{\frac{1}{2} \log \sqrt{n^2 - 1}}\right) (1/\beta - \lambda_\mathcal{G}(\mathcal{L}))
\end{equation}
the desired conclusion becomes clear in light of the Taylor series of $e^{\frac{1}{2} \log \sqrt{n^2 - 1}} - 1$ with respect to $1/k$. \[ \fbox{Remark 3.7 (Knowledge of n). Our method requires knowing $n$ for: (i) computing $\beta = \epsilon/(2n)$ satisfying $0 < \beta < 1/\lambda_\mathcal{G}(\mathcal{L})$, and for (ii) executing Eqs. (12)–(13). For (i), it is enough to know an upper bound of $n$ or to compute the max degree $d_{\text{max}}$ with a max-consensus algorithm on the node degrees. In fact, this is common to all the methods deflating $L$ (Oreshkin et al., 2010; Sabattini et al., 2011; Yang et al., 2010). However, (ii) requires the exact value of $n$, like, e.g., in De Gennaro and Jadbabaie (2006). If $\mathcal{G}$ is fixed and connected, agents can automatically obtain $n$ as follows. Note that each agent $i$ can always compute the powers of matrix $D$ (Algorithm 3.2) within Algorithm 3.4; let $k_i$ be the first instant for which agent $i$ has discovered the identifiers of all the agents in the network, and thus $l_i(k)$ stops changing, $k_i = \min\{k | l_i(k) = l_i(k - 1)\}$; then, $n = |l_i(k)|$. At this moment, agent $i$ can proceed with Eqs. (12)–(13). Moreover, it can stop executing steps 2 to 3 in Algorithm 3.2 and exchanging variables $l_i(k)$. Alternatively, $n$ can be computed in an initial phase.} \]
A method that does not require n at all is Franceschelli et al. (2009); however, it assumes continuous communication, and it is unclear if the discrete versions will require knowing n to choose the step size or to determine triggering conditions.

**Remark 3.8 (Essential Spectral Radius).** The essential spectral radius \( \rho_{ess}(W) = \rho(W - \mathbf{I}/n) \) plays an important role in systems that rely on stochastic weight matrices W, such as the Metropolis weights (Xiao et al., 2005). Algorithm 3.4 can be adapted for computing \( \rho_{ess}(W) \) by replacing matrices \( C \) (Eq. (2)) and \( D \) (Eq. (4)) with
\[
C = W - \mathbf{1}/n, \quad D = W, \quad \text{so that } \rho_{ess}(W) = \rho(C).
\]
The essential spectral radius \( \hat{\rho}_i(k) \) (Eq. (13)) estimated at step \( k \) by agent \( i \) converges to the true \( \rho_{ess}(W) \), with upper and lower bounds, as in Eq. (21).

**Remark 3.9 (Complexity).** Our method has memory, computational, and communication complexities order \( n \) per agent and iteration. This is a benefit compared with De Cenaro and Jadabaie (2006), whose complexities are order \( n^2 \). Other algebraic connectivity estimation algorithms (Franceschelli et al., 2009; Sabattini et al., 2011; Yang et al., 2010) have lighter memory costs, constant per agent. However, they assume continuous communication whereas messages are sent at discrete time instances in real multi-agent systems. To ensure that the discrete-time version of the system properly resembles the original one, a small step size should be chosen, giving rise to high communication costs. The most efficient method is Oreshkin et al. (2010), which considers discrete-time communication, and that has memory, computational, and communication complexities constant per agent and iteration. In Section 4 we compare the performance of our method and Oreshkin et al. (2010) experimentally, concluding that we achieve similar speed rates, with the additional benefit that we give upper and lower bounds.

4. Simulations

We have performed a set of simulations with \( n = 20 \) nodes placed as in the two scenarios in Fig. 1.

Fig. 2 shows the results of our Distributed Algebraic Connectivity method (Algorithm 3.4). The estimated algebraic connectivity \( \hat{\lambda}_i(k) \) at step \( k \) (Fig. 2, dac, dark red dashed) is the same for all the agents \( i \in V \); it lower bounds the true algebraic connectivity \( \lambda_i(L) \) (black solid) and asymptotically converges to \( \lambda_i(L) \). The expression \( (\sqrt{n}/2) \hat{\lambda}_i(k) + (1 - (\sqrt{n}/2))/\beta \) (dac up, red solid) upper bounds \( \lambda_i(L) \) and asymptotically converges to \( \lambda_i(L) \). The rates of convergence for the random and string graphs are very similar.

Fig. 3 compares our method (Algorithm 3.4) against the Centralized Power Iteration (Algorithm A.1), which converges exponentially (order \( r^k \), where \( r \) is the rate between the two largest modulus eigenvalues); thus it is expected to exhibit a fast convergence, whereas our method has a convergence rate order \( 1/k \).

Fig. 4 analyzes the estimates (y-axis) versus the total size of messages sent per agent (x-axis), for our method (\( \hat{\lambda}_i(k) \), dac, dark red dashed), and for two distributed versions of the power iteration. In the first one, the normalization and deflation operations in Eq. (A.1) are replaced with \( T_{cons} = \{20, 50, 100\} \) averaging steps, using the discrete-time rule \( \mathbf{w}(t+1) = \mathbf{Ww}(t) \), with \( \mathbf{W} \) the Metropolis weight matrix (Xiao et al., 2005). As \( T_{cons} \) increases, the estimates (api, blue solid) converge to a value closer to \( \lambda_i(L) \) (black solid), but the communication load increases. The second method (Oreshkin et al., 2010) avoids the deflation by building a zero-average initial vector, and it normalizes using the \( \infty \)-norm (computed with max-consensus). Its estimates (mpi, green solid) converge to the true \( \lambda_i(L) \) (black solid), using a similar number of messages as our method \( \hat{\lambda}_i(k) \) (dac, dark red dashed), although without giving any bounds. A similar behavior has been observed for scenarios with different network sizes.

5. Conclusions

We have presented a distributed method to compute the algebraic connectivity \( \lambda_i(L) \) and the essential spectral radius \( \rho_{ess}(W) \) for networked agent systems with limited communication. At each iteration, the algorithm produces both upper and lower bound estimates of \( \lambda_i(L) \). We have proved theoretically and experimentally...
that both estimates asymptotically converge to the true \( \lambda_*(L) \). This ability to give upper and lower bounds has a great importance for combining this method with higher level algorithms, executing both processes simultaneously. Although our agents send messages of size \( n \) at each step, we have shown that our method has similar communication load as distributed implementations of the Power Iteration method.

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Appendix. Power iteration

Algorithm A.1 (Centralized Power Iteration). Let \( z(k) \in \mathbb{R}^n \) be an estimate of the leading eigenvector, initialized with any value, and updated at each step \( k \) with

\[
z(k+1) = Cz(k)/\|Cz(k)\|
\]

\[
= (Dz(k) - T^n z(k)/n)/(Dz(k) - nTz(k)/n) \tag{A.1}
\]

The estimate \( \hat{\rho}_{\text{cpi}}(k) \) of the leading eigenvalue \( \rho(C) \) at step \( k \) is given by the Rayleigh quotient, and the estimated algebraic connectivity \( \hat{\lambda}_{\text{cpi}}(k) \) is as in Eq. (3),

\[
\hat{\rho}_{\text{cpi}}(k) = \frac{z(k)^T C z(k)}{z(k)^T z(k)} \quad \hat{\lambda}_{\text{cpi}}(k) = \frac{1 - \hat{\rho}_{\text{cpi}}(k)}{\beta} \tag{A.2}
\]

Symbol \( \| \cdot \| \) in Eq. (A.1) denotes a vector norm. In fact, the same \( \hat{\rho}_{\text{cpi}}(k) \), \( \hat{\lambda}_{\text{cpi}}(k) \) are obtained regardless of the specific values used for normalizing.

This method upper bounds \( \lambda_*(L) \) whereas our goal was to obtain a lower bound (Problem 2.1), i.e., if we consider the estimate after a finite number of steps \( k \), the method believes that the network has a connectivity slightly higher than the actual one.

Lemma A.2. The algebraic connectivity \( \hat{\lambda}_{\text{cpi}}(k) \) estimated with Algorithm A.1 for a symmetric matrix \( C \) is related to the true Laplacian algebraic connectivity \( \lambda_*(L) \) as follows, for all \( k \geq 0 \):

\[
\hat{\lambda}_{\text{cpi}}(k) \geq \lambda_*(L) \tag{A.3}
\]

Proof. Consider \( \hat{\rho}_{\text{cpi}}(k) \) in Eq. (A.2),

\[
\hat{\rho}_{\text{cpi}}(k) = \frac{\|z(k)^T C z(k)\|^2}{\|z(k)\|^2} \leq \frac{\|z(k)^T C z(k)\|}{\|z(k)\|} \|z(k)\| = \frac{\|C z(k)\|^2}{\|z(k)\|^2}.
\]

and for symmetric matrices, \( \|C\| \leq \rho(C) \), and

\[
\|C z(k)\|^2 = \rho(C^{1/2})^2 = \rho(C).
\]

giving \( \hat{\lambda}_{\text{cpi}}(k) = (1 - \hat{\rho}_{\text{cpi}}(k))/\beta \geq (1 - \rho(C))/\beta = \lambda_*(L) \).

References


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Fig. 4. Estimates (y-axis) vs. messages exchanged (x-axis) for our method \( \hat{\lambda}_{\text{cpi}}(k) \) (dac, dark red dashed); and for the Dist. Power Iter. with max-consensus (mpi, blue solid) and with averaging (apl, blue dashed) with \( \Gamma_{\text{cons}} = (20, 50, 100) \). (For interpretation of the references to colour in this figure legend, the reader is referred to the web version of this article.)
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