Probabilistic Pursuits
in Discrete Spaces

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This talk is dedicated to the blessed memory of Metropolitan Kirill of Plovdiv a Righteous Among the Nations
In 1991: Why the Ant Trails look so Straight & Nice?
(Math Intelligencer, 1993)

RESULT: Chain Pursuit, where $A_{n+1}$ chases $A_n$
via: \[
\frac{dP_{A_{n+1}}(t)}{dt} = v \frac{P_{A_n}(t) - P_{A_{n+1}}(t)}{||P_{A_n}(t) - P_{A_{n+1}}(t)||} \quad (v = 1)
\]
yields $P_{A_n}(t) \xrightarrow{n \to \infty} \text{Best Route (exponentially fast)}$
**Cyclic Pursuit:**

**RESULT:**

Cyclic Pursuit, where $A_1$ chases $A_2$ chases $A_3$ ... $A_n$ chases $A_1$, yields that all ants meet at a "point of encounter" in finite time, for any $n$ and any initial configuration.
This is Nice because

the Ant-Swarm solves a geometric optimization problem with Agents that have "no global view" and interact locally.

In the first case - Geodesics (straight lines)
In the second case - Geometric Agreement or "gathering" somewhere in the plane.

The field of Ant/Swarm Robotics

deals with questions like:

- given local interactions what type of global behaviors can arise
- how to design local interactions for desired emergent global behaviors of swarms

Our results: Pursuit is a possible local interaction with nice consequences.
SPECIAL ISSUE: The Year in Science

THE TOP 50 SCIENCE STORIES

1993

Supernova
Missing Link

The Year in Genes

The First Reusable Rocket

Revenge of the Red Planet

Pre-Mayan Writing

Healing Power of Sharks

YEAR OF THE NEANDERTHALS
Did they really die out? Were they cannibals?
SPECIAL ISSUE

1993
The Year in Science

32 Earth Sciences
Earth's greatest hits, rivers in the sky, nuclear seismology, Siberian deluge, and a fire beneath the ice.

39 Human Origins
Tales of the Neanderthals: where they came from, what they were, and who they ate.

42 Animals
Warm-blooded fish, and a new cow under the sun.

46 AIDS
The few who are resistant, and a mouse that, fortunately, isn't.

50 Paleontology
Earliest dino, claws of a weird bird, claws of an early bird, pint-size mammoths, and older-than-dino DNA.

56 Space
The undead station, a still-dead observer, Delta dawn, Russian space mirror, and a star in the east—and west and north and south.

61 Math
Fermat laid to rest, inescapable order, and the way of the ant.

CONTINUED ON PAGE 6
Ants and Their Antecedents

The legendary physicist Richard Feynman once spent an entire afternoon watching ants crawl around his bathtub. How, he wondered, could such tiny creatures, who can see only a few inches ahead of themselves, march in such a straight line? To find an answer, young Feynman placed a clump of sugar at one end of the bathtub and waited for an ant to find it. As this pioneer ant returned home with news of the feast, Feynman used a colored pencil to follow its wiggly path. He then traced the path of each successive ant to follow the trail. The successive ants, he found, didn’t stick exactly to the trail; they did better, cutting corners until the trail became a straight line. “It’s something like sketching,” Feynman observed in his autobiography, “Surely You’re Joking, Mr. Feynman!” “You draw a lousy line at first; then you go over it a few times and it makes a nice line after a while.”

But these musings stayed just that until last spring, when Israeli computer scientist Alfred Bruckstein of the Technion in Haifa—inspired by Feynman—proved mathematically that successive followers really do make a wiggly line straight. Bruckstein considered an infinite number of idealized ants following one another toward a common goal (a clump of sugar, for instance). Each ant, he stipulated, heads directly toward its predecessor, no matter how winding the predecessor’s path.

Since each ant makes a beeline toward its leader, Bruckstein reasoned, the distance between successive ants either stays the same or decreases. If the pioneer ant travels a straight path, its successor will follow the same straight line and—assuming all ants travel at the same speed—will remain a constant distance away. Any turns by the lead ant, however, allow its successor to cut a corner and narrow its following distance. Therefore, as successive ants follow each other, a winding path from point A to point B can only decrease in length. After a certain number of ants, the path length shrinks to some minimum value: to the shortest possible distance between two points—namely, a straight line.

How do the real insects do it? “Well, they have these mathematician ants... just joking,” says Carl Rettemeyer, director of the Connecticut State Museum of Natural History and an ant expert. “They put down chemical trails. The first ant is very hesitant because it’s following nothing—it’s an explorer. So it puts down a wiggly trail. But the next ant coming along finds that trail, and it doesn’t have to track it for the entire length. It will put down a chemical trail that is straighter than the initial one,” and so on. In other words, Feynman and Bruckstein are right. But ant biologists have known that for a while, and the mathematical proof that what ants do really works will be of no great import to them.

It may be more useful in robotics; teaching a robot to navigate the shortest path around obstacles is a difficult and important problem. Instead of equipping a single robot with a complex navigation system, Bruckstein says, researchers may do better to build a swarm of simple robots that could forage for the best route and communicate their findings to one another. Bruckstein has even found biblical justification for seeing ants as robot role models, in Proverbs 6:6: “Go to the ant, thou sluggard; consider her ways, and be wise.” —Scott Faber
Question: How do we discretize the ANT-PURSUIT?

Clearly:

1) We can discretize the Agents' motion and keep the environment $\mathbb{R}^2$.

2) We can discretize the environment on which the Ants move.

**DISCRETE ENVIRONMENTS**

- $\mathbb{R}^2 \rightarrow \mathbb{Z}^2$ the grid (with given neighborhood connections)
- A set of locations (and edges connecting them): a graph environment (like the internet!)
Probabilistic Pursuits on the Grid

The space is the grid graph.

Ants move on the grid jumping from point to point "chasing" each other according to the rule:

Jump here with probability $\frac{|dx|}{|dx| + |dy|}$

Jump here with probability $\frac{|dx|}{|dx| + |dy|}$
\[ \text{Pr(up)} = \frac{dy}{d} \]
\[ \text{Pr(right)} = \frac{dx}{d} \]
\[ d = dx + dy \]
CHAIN PURSUIT:

Then at some intervals \( \Delta \) (integer) agents \( A_1, A_2, \ldots, A_n \) leave the source \( S \), so that \( A_{n+1} \) chases \( A_n \) according to the probabilistic rule given making jumps (synchronously) each time unit!

RESULT: \( A_n \) will move from \( S \) to \( T \) on the shortest path on the grid, and this will happen very fast!
Indeed, denote the length of the walk of agent $A_n$ by $L(A_n)$. Then we can show that

$$L(A_{m+1}) \leq L(A_m)$$

and for $n > m_0(\varepsilon) = k_1 + k_2 \log(1/\varepsilon)$

$$\Pr \left\{ \frac{L(A_m) = |x_T-x_s| + |y_T-y_s|}{1-\varepsilon} \right\} > 1-\varepsilon.$$

i.e. $A_n$ does the shortest path.

But, there are many shortest path from $S$ to $T$ on the grid. Which one will be the limiting path?

Answer: All shortest path will be traversed, with equal probability once the agents attain the path-length of $|x_T-x_s| + |y_T-y_s|$!

The Markov chain of the paths that the agents travers in chain pursuit is an ergodic chain with Uniform Stationary Distribution.
This yields that

- The "average path" taken by agents (after reaching stationarity) is the straight line between S and T.

- In the stationary chain pursuit regime, agents are found with high probability near the average path.*

- The stationary regime is attained exponentially fast.

*most of the time agents are here

\[ \text{Euclidean Geodesic} \]

Width is \( \frac{1}{m} \) if pixel size is \( \frac{1}{m} \)
Probabilistic chain pursuit of 100 ants from (0, 0) to (20, 20)
Gray level - Distribution of sites visited by sample ants
Bold lines - the average path in 200 simulation runs
Initial Manhattan distance = 5
Probabilistic chain pursuit of 240 ants from (0, 0) to (20, 20)
Gray level - Distribution of sites visited by sample ants
Bold lines - the average path in 100 simulation runs
Initial Manhattan distance = 5
Probabilistic chain pursuit of 100 ants from (0, 0) to (20, 20)
Gray level - Distribution of sites visited by sample ants
Bold lines - the average path in 200 simulation runs
Initial Manhattan distance = 5
Stationary distribution of paths from $(0, 0)$ to $(2n, n)$

Gray level - Distribution of sites visited by sample ants

Width defines the strip where 80% of the probability is concentrated
**Cyclic Pursuit:**

If $A, A_2 \ldots A_n$ are located at $P_{A_i}(0) = [x_{A_i}(0), y_{A_i}(0)]$ for $i = 1, 2 \ldots n$

we define:

$$L(t) = \sum_{i=1}^{n} \left\| \frac{P_{A_i}(t) - P_{A_{(i+1)} \mod n}}{\text{Manhattan Distance}} \right\|_1$$

**Result:** If $A_1$ chases $A_2$, chases $A_3$, $A_k$ chases $A_1$, the agents will converge to a limit-cycle with

$$L_\infty = \sum_{i=1}^{n} (\|P_{A_i}(t) - P_{A_{(i+1) \mod n}}\|_{\text{mod2}})$$

exponentially fast.

(Hence if all initial distances are even then $L_\infty = 0$, and all agents will be gathered to a point.)
Cyclic ants pursuit
Number of Ants=8; Time=100
Number of experiments=50;
Cyclic ants pursuit

Number of Ants=8; Time=100

Result of one experiment out of 50;

Initial $M$-distances=$[13 \ 14 \ 13 \ 20 \ 47 \ 54 \ 27 \ 40]$

Final $M$-distances=$[1 \ 0 \ 1 \ 0 \ 1 \ 0 \ 1 \ 0]$
Cyclic ants pursuit
Number of Ants=8; Time=120
Number of experiments=50;
Cyclic ants pursuit
Number of Ants = 8; Time = 120
Result of one experiment out of 50;
Initial $M$-distances = [20 20 20 20 20 20 20 20]
Final $M$-distances = [0 0 0 0 0 0 0 0]
Cyclic ants pursuit
Number of Ants=8; Time=120
Number of experiments=50;
Cyclic ants pursuit
Number of Ants=8; Time=120
Result of one experiment out of 50;
Initial $M$-distances$=\begin{bmatrix} 39 & 41 & 39 & 39 & 41 & 39 & 38 & 38 \end{bmatrix}$
Final $M$-distances$=\begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 0 & 0 \end{bmatrix}$
The results described so far are from papers published in 1993 and 1997. Where do we go from there?

- Generalized discrete spaces

Pursuit on a graph.
On a graph the pursuit rule can be:

Determine for the pair of agents A chaser and A target at each time t all the shortest paths from chaser location to target location.

For each neighbour of A chaser denote by $m_k$ the number of shortest paths from chaser to target going via that neighbour $k$. Then move to neighbour $k$ with probability

$$\Pr\{ p_{A\text{chaser}} \rightarrow k \} = \frac{m_k}{m_1 + m_2 + \ldots + m_k}$$

(i.e. select at random, with equal probability one of the shortest paths from chaser to target and make the first jump!)
The question is: Given the graph environment a Start vertex and a Target vertex, will the Agents \( A_n \) that chase each other find a shortest path from \( S \) to \( T \), for any initial path taken by \( A_0 \) (when \( A_1, A_2, \ldots A_n \) leave \( S \) at intervals of \( \Delta > 1 \))?

The answer is: it's complicated!

Some recent results

(M. Amir & AMB,
Probabilistic Pursuits on Graphs
preprint, 2017)

Given a graph and the vertices \( S \) \& \( T \) define \( \mathcal{M}_\Delta (S, T) \) the Markov chain of the ant-walks in chain pursuit, with transition probabilities

\[
\Pr \{ P_2 = \text{PA}_i | P_1 = \text{PA}_j \}
\]
Define by $C_*$ the communicating classes of $M_\Delta(s,T)$ as the sets of walks that have the property that the chain allows transitions from each walk to every other walk in the class, and no walk outside the set is reachable.

Pictorially

(Note that transitions are Ant-Pursuits that enable going from walk $P_i$ to walk $P_j$ in one or more phases of pursuit!)
The Results:

- Walks of a closed comm. class have equal lengths
- Walks of a c.c.c are $\Delta$-optimal, i.e., distance on walk between vertices $V_i$ and $V_{i+\Delta}$ is always $\Delta$!

- A $\Delta$-deformation of a walk is a small local change (replacing at most $\Delta$-1 vertices) of a walk in a graph. ($\Delta$-deformations can be carried out by chain pursuits!)

- A graph $G$ is called $\Delta$-convergent iff it induces for every $(S,T)$ pair, closed c. classes with shortest paths from $S$ to $T$ for a given $\Delta$
Figure 1: The behavior over time of chain pursuit where the graph environment is a grid with two "holes".
A graph is called stable iff, for every (S,T) pair, it induces a single closed communicating class with shortest paths from S to T, for a given Δ.

Observation:
if G is Δ=2 stable then it is stable w.r.t all Δ ≥ 2

**ONLY ON A 2-Stable Graph G all our wishes come true:**
for any S and T and any Δ ≥ 2 and any initial walk from S to T taken by ant A, the chain pursuit will lead the ants to have paths P_{An}(t) that are shortest paths from S to T as n → ∞.

All shortest path communicate!
Main Results:

1) Pseudo-Modular Graphs
   (any three pairwise intersecting disks have a non-empty intersection)
   are 2-STABLE.

2) Iff $G_1 \cap G_2$ are 2-STABLE
   then $G_1 \square G_2$ is 2-STABLE
   (cartesian product of graphs, grid)

3) Iff $G_1 \Delta G_2$ are 2-STABLE
   then $G_1 \boxtimes G_2$ is 2-STABLE
   (strong product of graphs, grid + diagonals)

4) Chordal graphs are Convergent
   Maximal Outerplanar graphs are convergent.
   (i.e. we go to shortest path, but not to all of them!)
One more important result:

Once a shortest paths (ccc) has been arrived at, the chain pursuit rule ensures that all shortest path will have equal probabilities as the limiting stationary distribution like in the case of the grid-graph.

If G is a 2-stable graph the limiting distribution of $M_\Delta(S_{rt})$ for any $\Delta$ is the uniform distribution over all shortest paths.
Use grid pursuits to develop a Probabilistic Discrete Geometry

(recent work by:
I.A. Najman & AMB

On the grid we have seen that probabilistic pursuit enabled us to connect discrete to Euclidean geometry.

Idea: Use Ants walking around in various stochastic pursuits to generate

- good discrete versions of
  - straight lines
  - segments
  - circles

as geometric entities realized as "visit frequency maps"
(a) Binomial distribution  (b) Hypergeometric distribution  (c) Most probable line/segment