Distributed size estimation in anonymous networks

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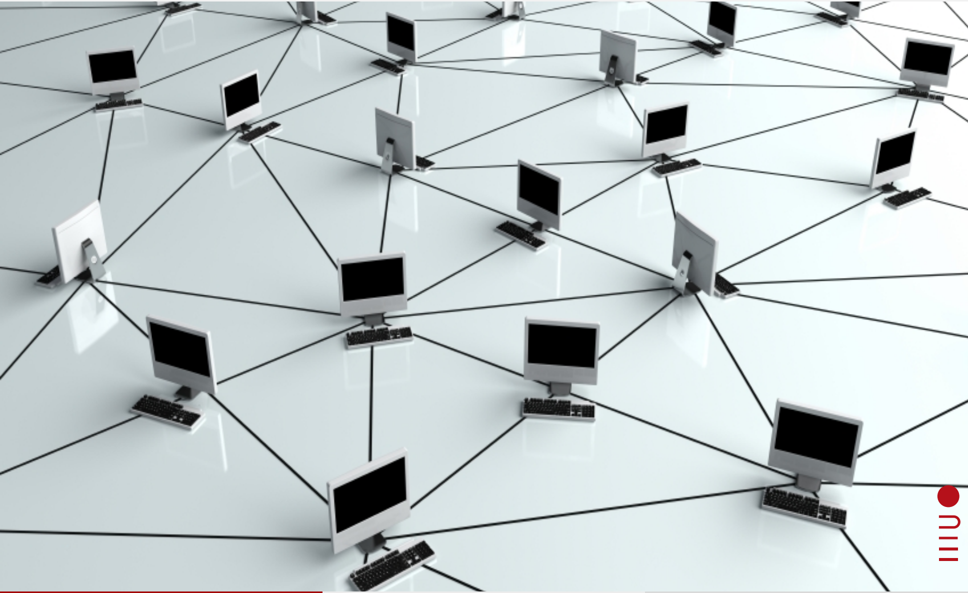
Focus of this talk:

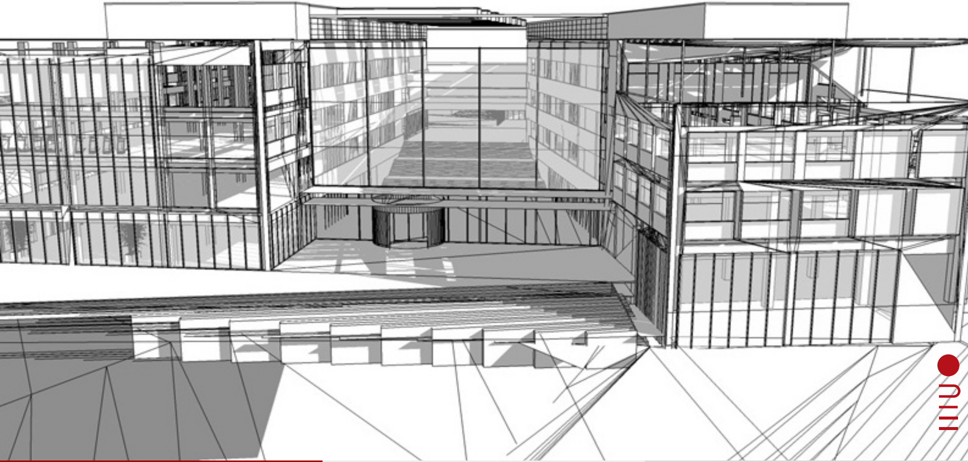
distributed estimation
of the size S of a network

$\rightarrow$ *i.e. let the agents know how many they are*

Motivations (1/3): network maintenance purposes

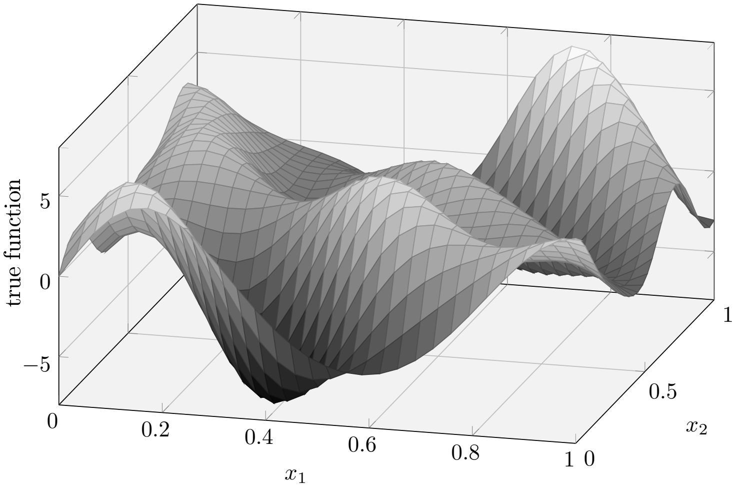


Motivations (2/3): smart buildings management



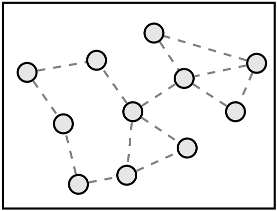
Motivations (3/3): estimation purposes

(also S^{-1} may be interesting!!)



Problem definition

hypotheses



- $S :=$ network size
- S deterministic and constant in time
- agents have *limited computational / memory / communication capabilities*
- network is *anonymous*

  (no IDs or IDs not assured to be unique)

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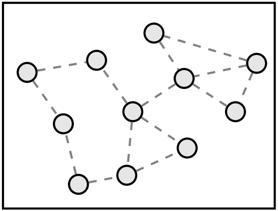

- $S :=$ network size
- S deterministic and constant in time
- agents have *limited computational / memory / communication capabilities*
- network is *anonymous*

  (no IDs or IDs not assured to be unique)

Goal: develop a distributed estimator $\widehat{S}$ of S satisfying the constraints

Literature review

network size estimation = not a new problem!!

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Deterministic scenario: theoretical limit for anonymous networks

$\nexists$ algorithm (with bounded average bit complexity) guaranteed to return the correct answer for every (finite) execution

Cidon, Shavitt (1995), Information Processing Letters

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Stochastic scenario: some existing approaches

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Stochastic scenario: some existing approaches

- random walk strategies

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Stochastic scenario: some existing approaches

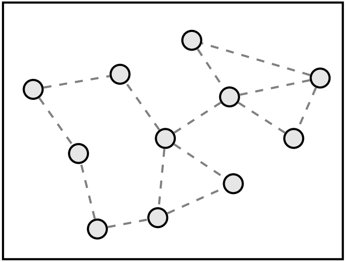
- random walk strategies
- capture-recapture strategies

Random walks

Massoulié, Le Merrer, Kermarrec, Ganesh (2006)

Peer counting and sampling in overlay networks: random walk methods

ACM symposium on Principles of distributed computing



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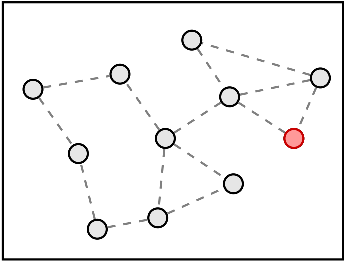

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1. generate a "seed"

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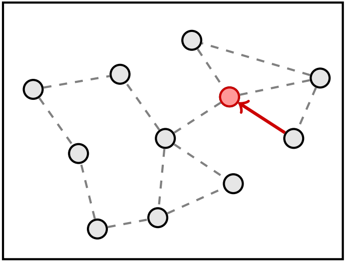

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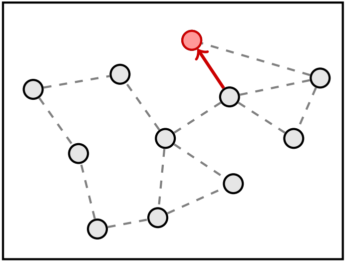

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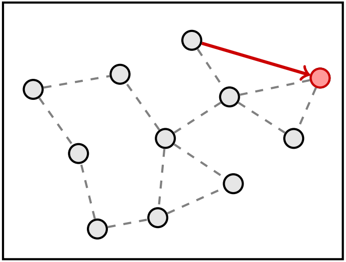

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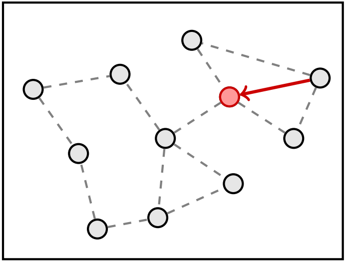

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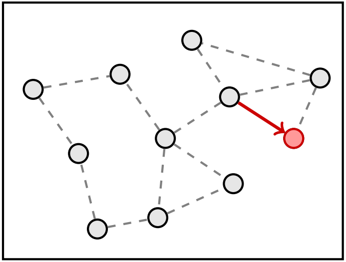

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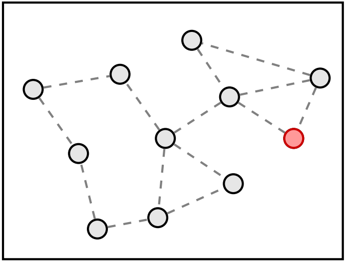

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3. # of jumps → statistically dependent on S

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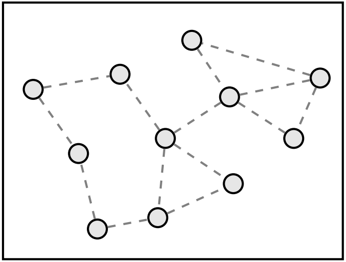


Algorithm

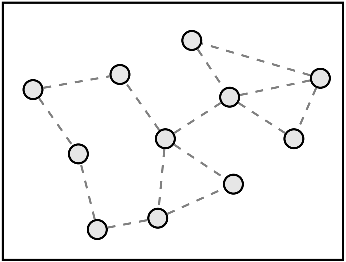
1. generate a "seed"
2. randomly propagate it
3. # of jumps $\rightarrow$ statistically dependent on S
4. variance of the error: $\propto$ (# of generated seeds)$^{-1}$

Capture-recapture

Seber (1982)

The estimation of animal abundance and related parameters

London: Charles Griffin & Co.



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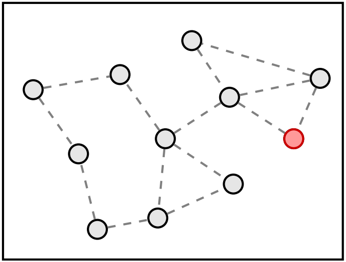

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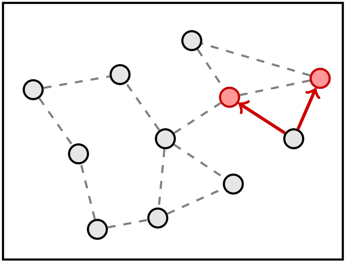

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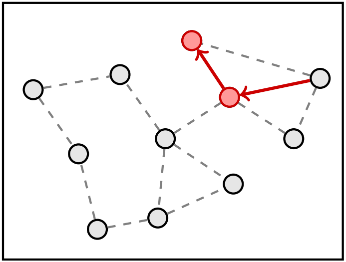

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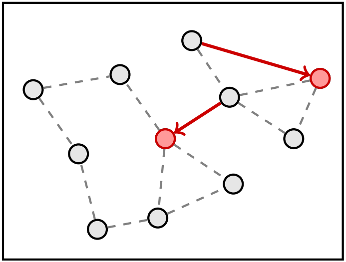

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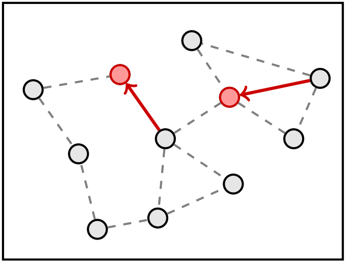

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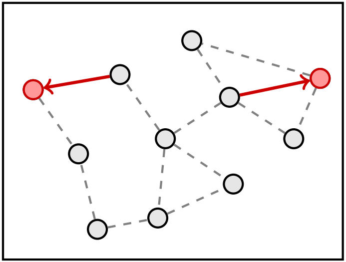

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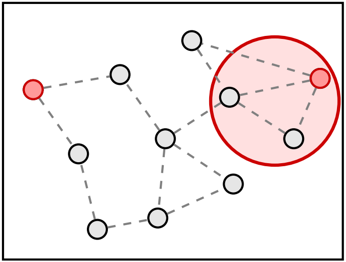

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1. generate N seeds
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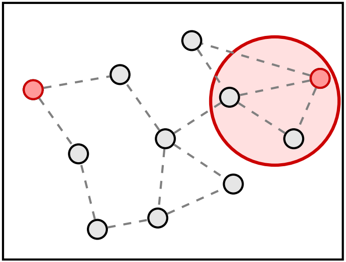

Algorithm

1. generate N seeds
2. propagate them
3. capture and infer
4. variance of the error: $\propto$ # of captured seeds (polynomially)

Our algorithm

several peculiarities
w.r.t. existing literature

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- full parallelism → *every agent will have an estimate at the same time*

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- full parallelism $\rightarrow$ *every agent will have an estimate at the same time*
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- nice mathematical properties

the idea: generate random numbers $\rightarrow$ combine them with consensus $\rightarrow$ exploit statistical inference

Cohen (1997), Journal of Computer and System Sciences,
Size-estimation framework with applications to transitive closure and reachability

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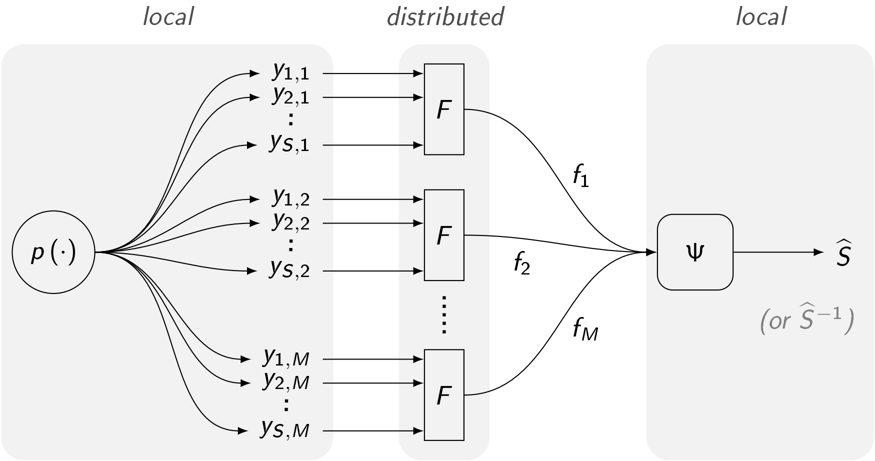
Block representation of our strategy



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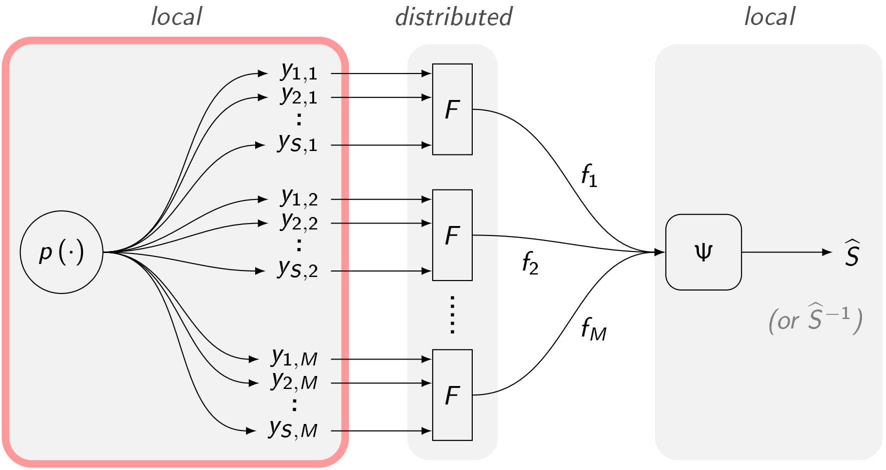
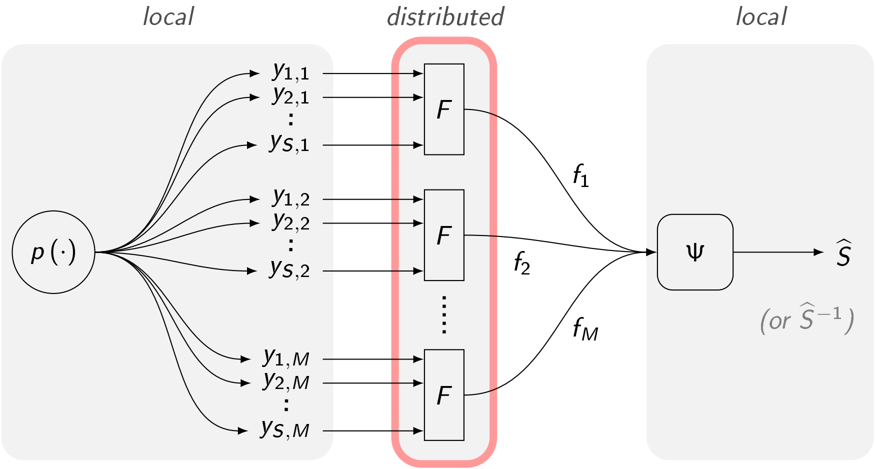


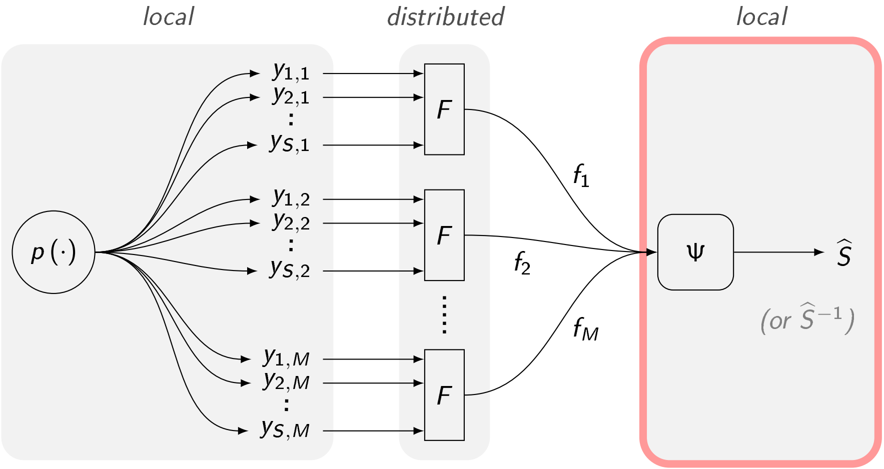
every agent i generates a M-tuple $\{y_{i,1}, \ldots, y_{i,M}\}$, $\quad y_{i,m} \sim p(\cdot)$

Block representation of our strategy



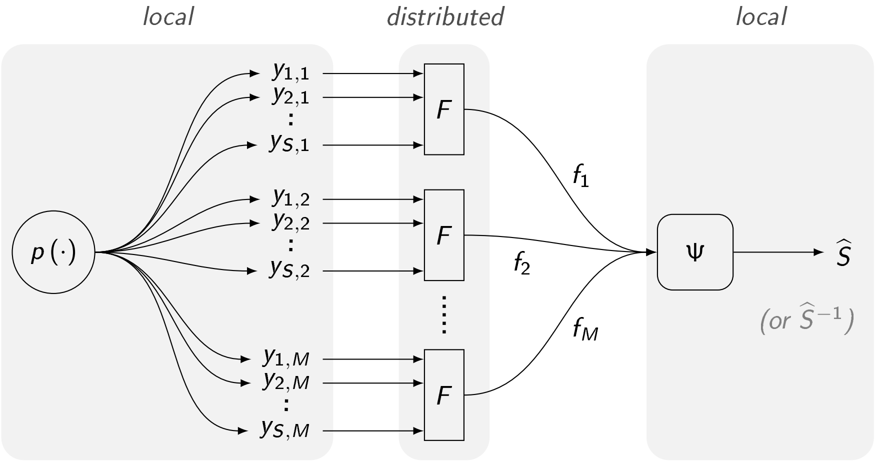
the S-tuples $\{y_{1,m}, \ldots, y_{S,m}\}$ are converted into a scalar f_m through F
(e.g. F = average, F = max)

Block representation of our strategy



the M-tuple $\{f_1, \ldots, f_M\}$ is converted into an estimate $\widehat{S}$ through Ψ
(e.g. Ψ = Maximum Likelihood)

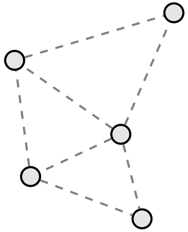
Block representation of our strategy



cost function: $J(p, F, \Psi) := \mathbb{E}\left[\left(S - \widehat{S}\right)^2\right]$

An example

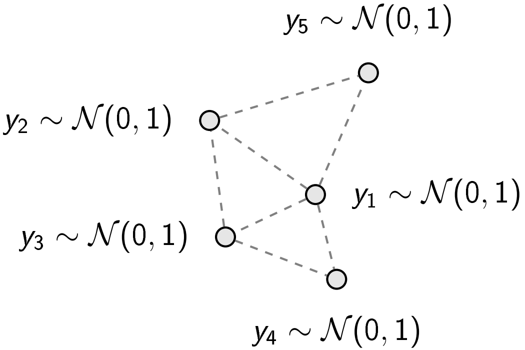
Algorithm ($M = 1$):



An example

Algorithm ($M = 1$):

local generation with $p = \mathcal{N}(0,1)$



An example

Algorithm ($M = 1$):

local generation with $p = \mathcal{N}(0,1)$

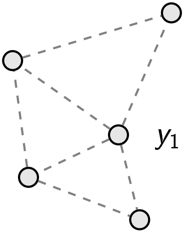
↓

F = average consensus

$$y_5 \rightarrow \frac{1}{S}\sum_{i=1}^{S} y_i$$

$$y_2 \rightarrow \frac{1}{S}\sum_{i=1}^{S} y_i$$

$$y_3 \rightarrow \frac{1}{S}\sum_{i=1}^{S} y_i$$



$$y_1 \rightarrow \frac{1}{S}\sum_{i=1}^{S} y_i$$

$$y_4 \rightarrow \frac{1}{S}\sum_{i=1}^{S} y_i$$

An example

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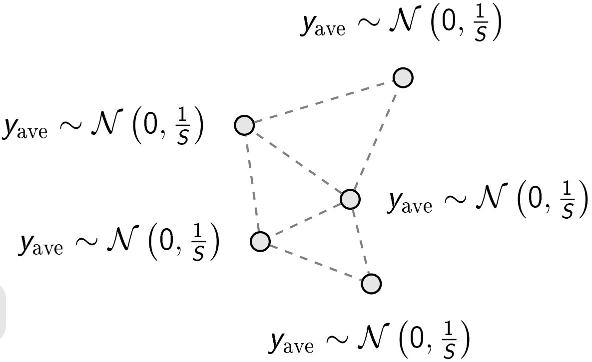

An example

Algorithm ($M = 1$):

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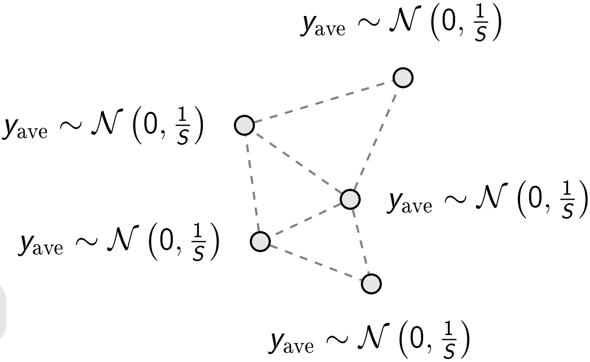
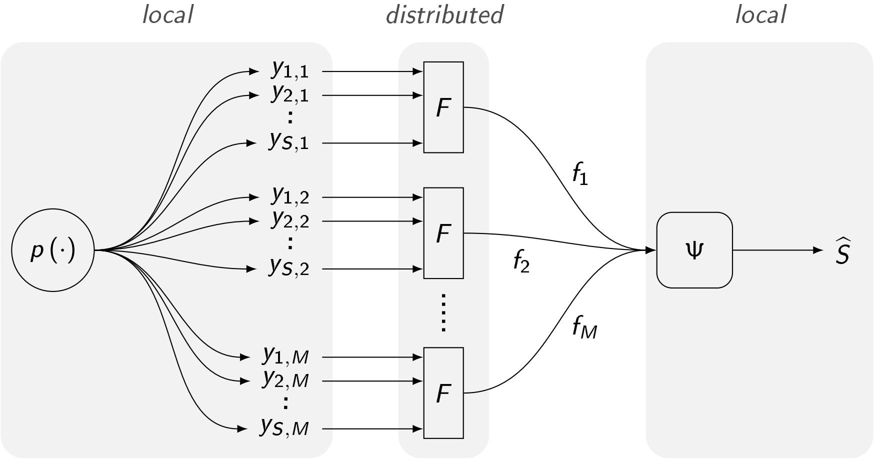
F = average consensus

↓

Ψ = Maximum Likelihood → $\widehat{S} = y_{\text{ave}}^{-2}$



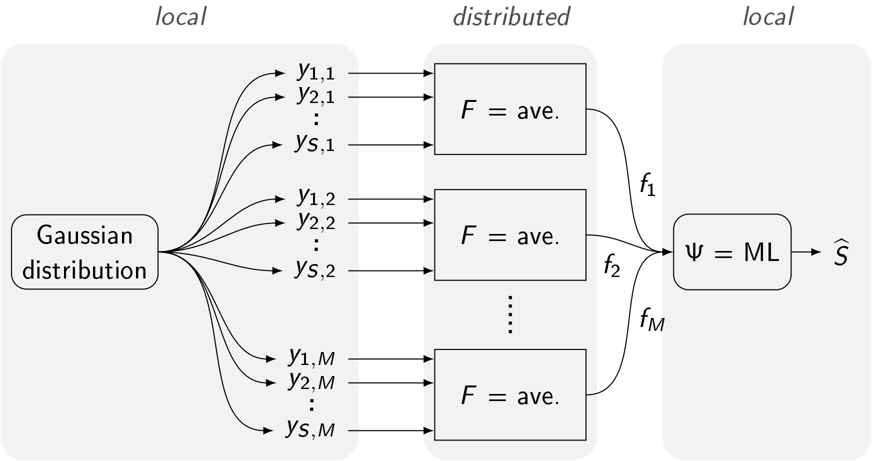
A formidable infinite-dimensional problem



$$\arg\min_{p,F,\Psi} J(p, F, \Psi) = ?? \qquad J(p, F, \Psi) := \mathbb{E}\left[\left(S - \widehat{S}\right)^2\right]$$

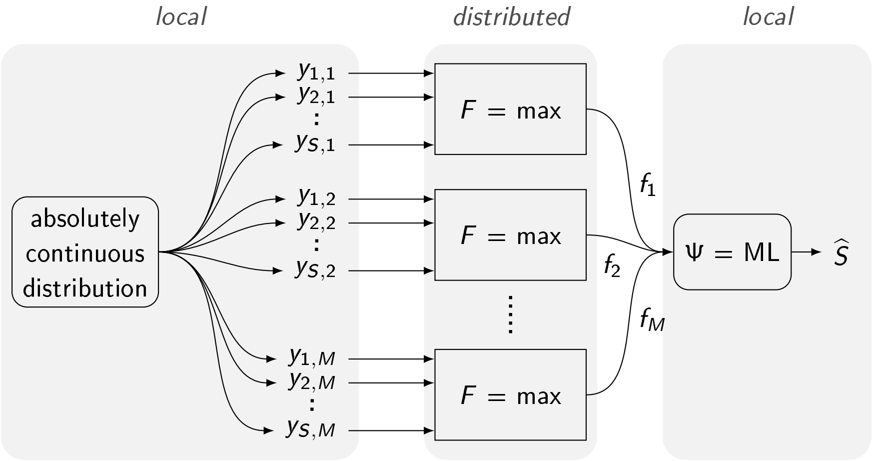
Our case studies

Case 1:



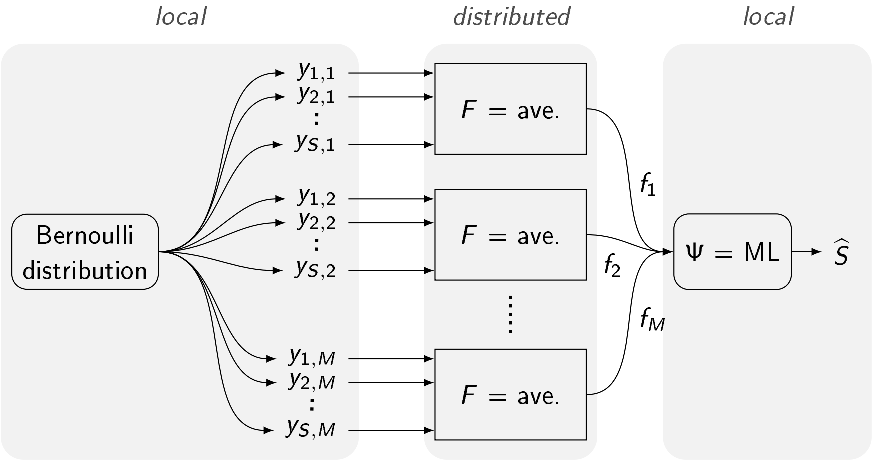
Our case studies

Case 2:



Our case studies

Case 3:



An historical case study

The German Tank problem

infer tanks production from serial numbers analysis

(June 1940 → September 1942)

intelligence	statisticians	actual
1400	256	

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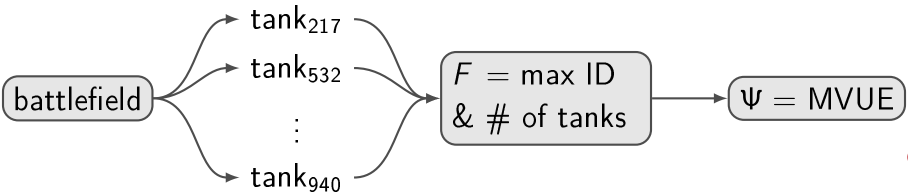

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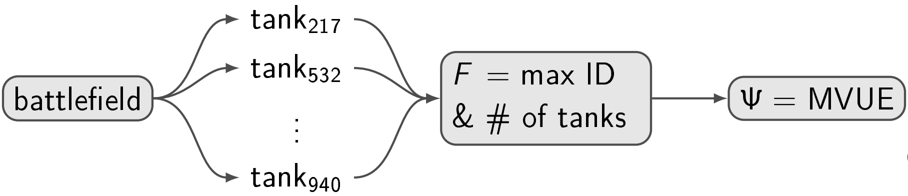
1400	256	**255**



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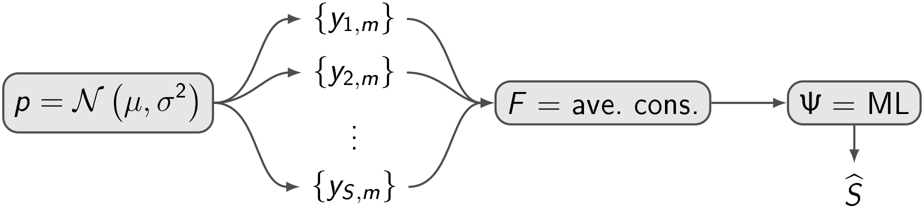
Case 1: (p Gaussian) + (F = average) + (Ψ = ML)



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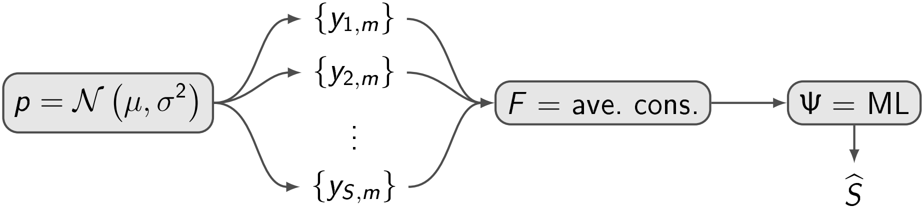
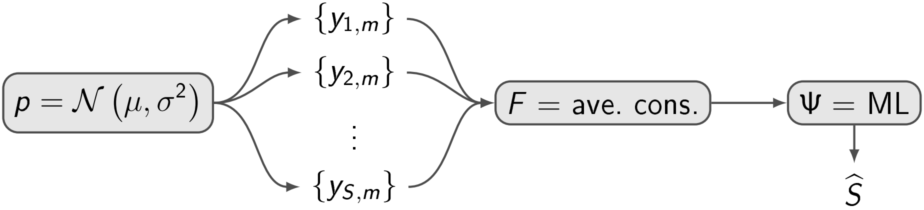


Results: (1 / 2) (independent of μ and σ^2)

- $\widehat{S} = \left(\frac{1}{M} \sum_{m=1}^{M} y_{\mathrm{ave},m}^2 \right)^{-1}$ $\qquad (MS)^{-1}\widehat{S} \sim \mathrm{Inv} - \chi^2(M)$
- $\mathbb{E}\left[\frac{\widehat{S}}{S} \right] = \frac{M}{M-2}$ $\qquad \mathrm{var}\left(\frac{\widehat{S} - S}{S} \right) \approx \frac{2}{M}$

Case 1: (p Gaussian) + (F = average) + (Ψ = ML)

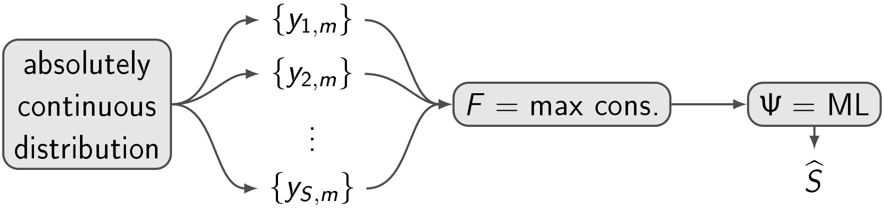


Results: (2 / 2)

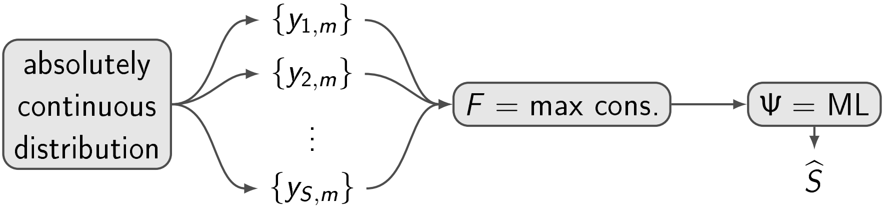
- $\left(\widehat{S}\right)^{-1} = \widehat{S^{-1}}$ *and* $\widehat{S^{-1}}$ is MVUE for S^{-1}
- for generic regular $p(\cdot)$, $S \uparrow \; \Rightarrow \; \frac{1}{S}\sum y_i \xrightarrow{\text{dist.}} \mathcal{N}\left(0, \frac{1}{S}\right)$

  implication: performances tend to become independent of $p(\cdot)$

Case 2: (p continuous) + (F = max) + (Ψ = ML)



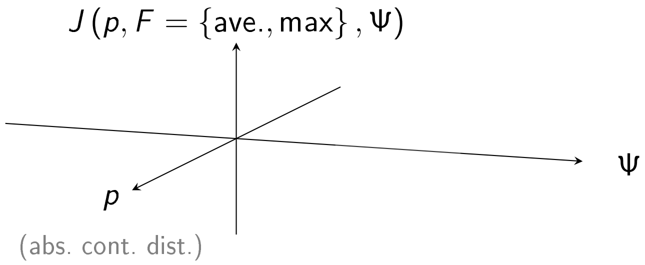
Case 2: (p continuous) + ($F = \max$) + ($\Psi = \mathrm{ML}$)



Results: ***independent of*** $p(\cdot)$

- $\widehat{S} = \left(\frac{1}{M}\sum_{m=1}^{M} -\log\left(\mathbb{P}\left[y_{\mathrm{ave},m}\right]\right)\right)^{-1}$ $\quad (MS)^{-1}\widehat{S} \sim \mathrm{Inv} - \Gamma(M, 1)$
- $\mathbb{E}\left[\frac{\widehat{S}}{S}\right] = \frac{M}{M-1}$ $\quad \mathrm{var}\left(\frac{\widehat{S}-S}{S}\right) \approx \frac{1}{M}$ $\quad$ ($\times\frac{1}{2}$ ***w.r.t. average***)
- $\left(\widehat{S}\right)^{-1} = \widehat{S^{-1}}$ *and* $\widehat{S^{-1}}$ is MVUE for S^{-1}

A graphical summary



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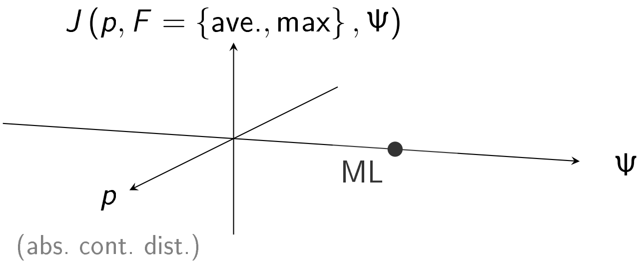

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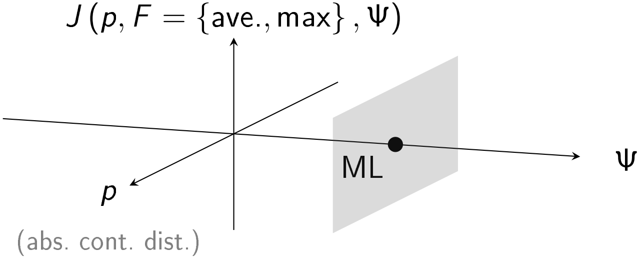

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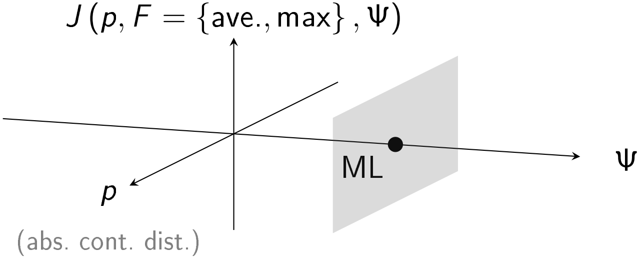

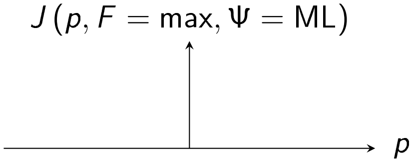

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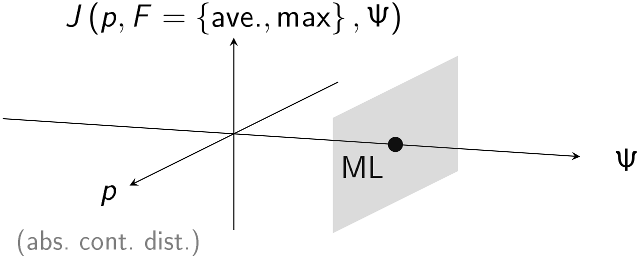

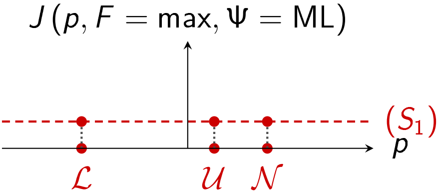

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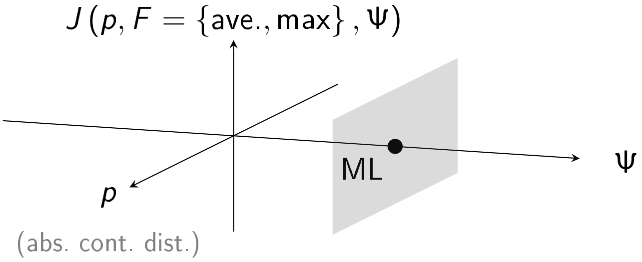

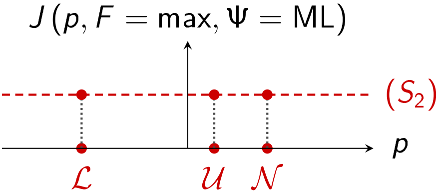

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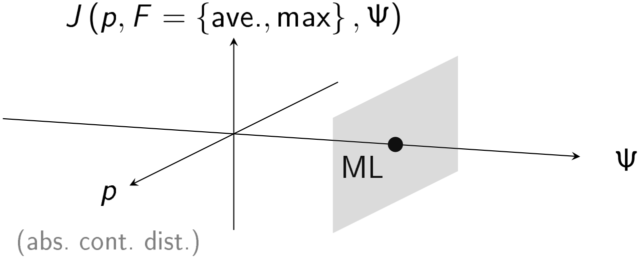

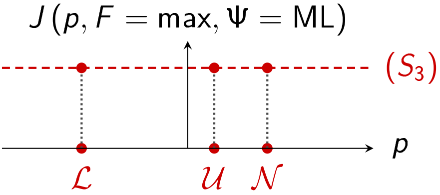

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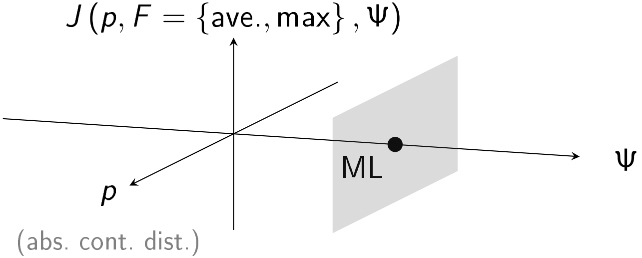

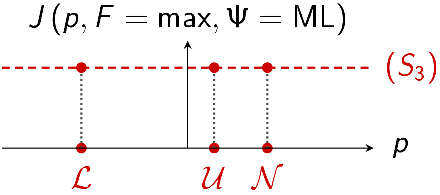

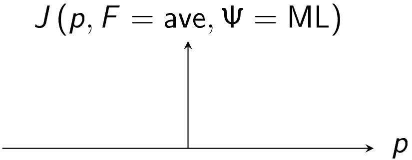

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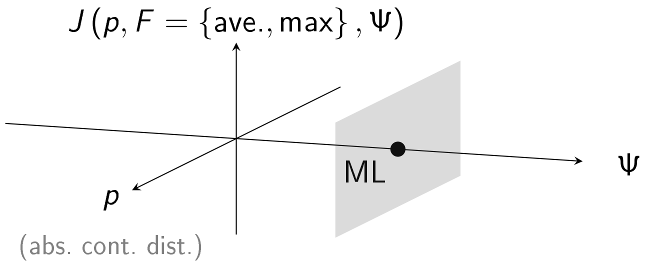

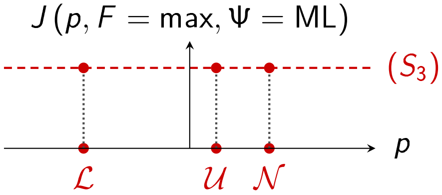

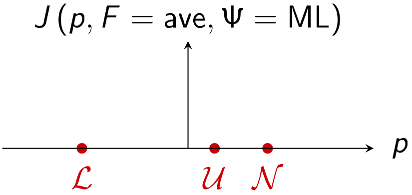

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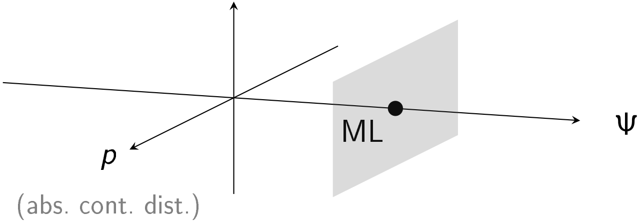
$$J\left(p, F = \{\text{ave.}, \max\}, \Psi\right)$$



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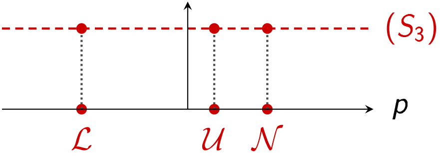

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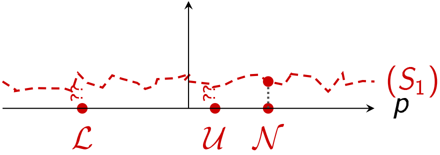

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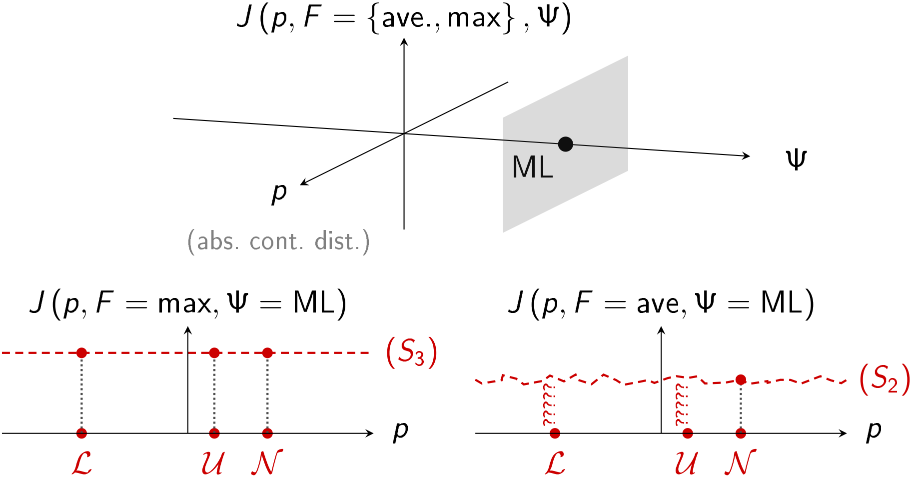

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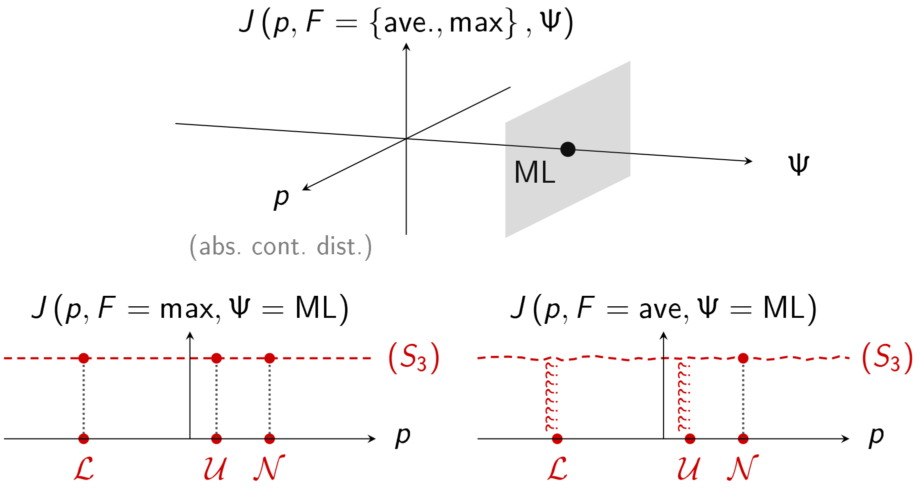

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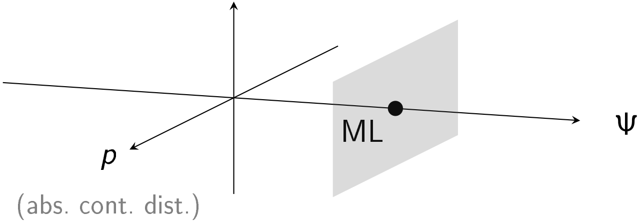

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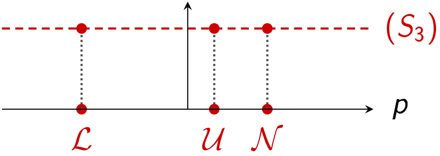

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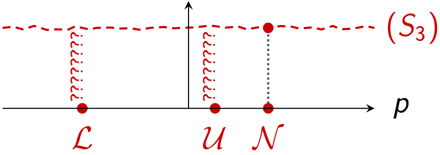


is it possible to do better using discrete distributions?

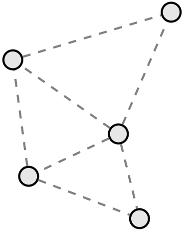
Table of Contents

Example with Bernoulli trials

disclaimer: finite precision will be handled later

Example with Bernoulli trials

Algorithm ($M = 1$):



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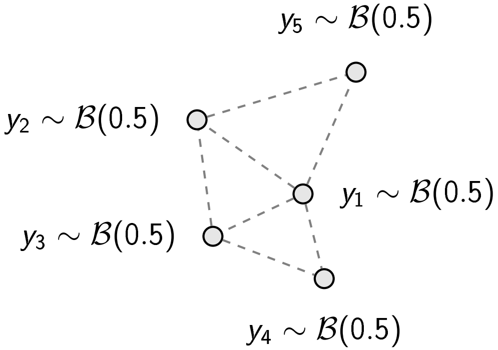

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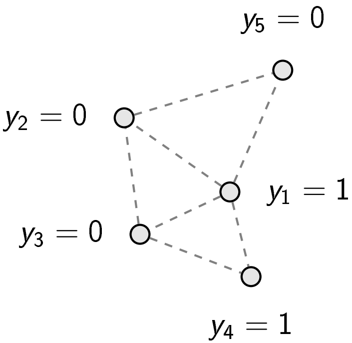

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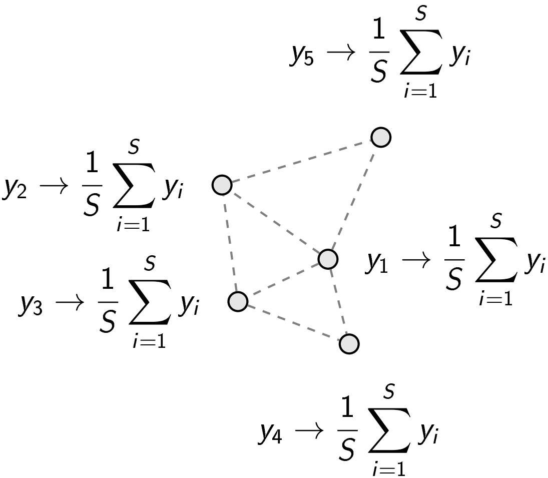

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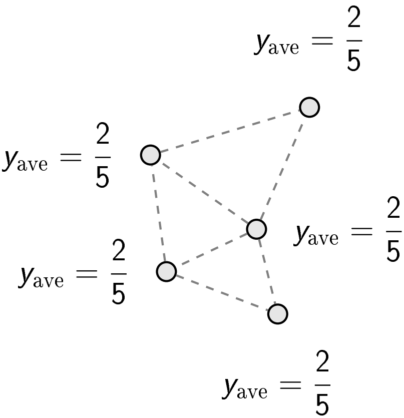

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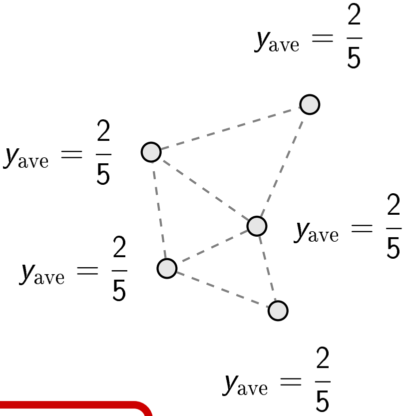
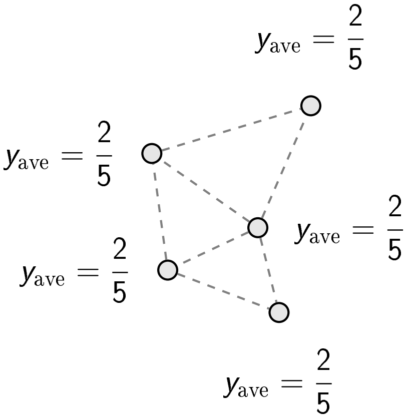


idea: estimator $\widehat{S}$ = denominator!

Example with Bernoulli trials - insights



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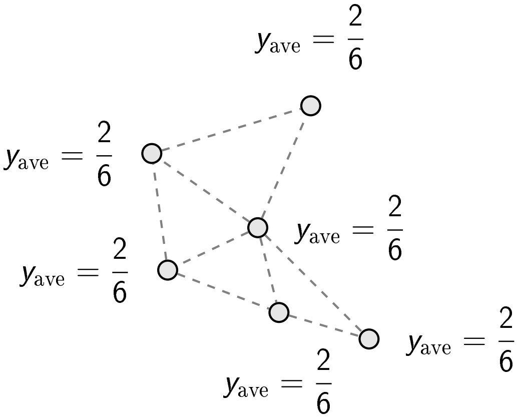

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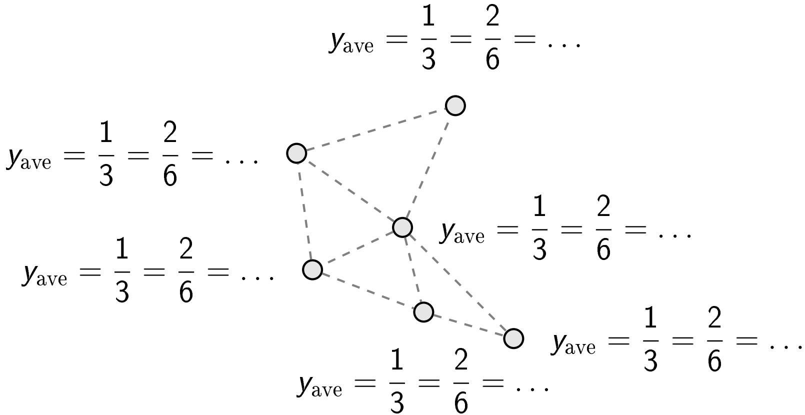

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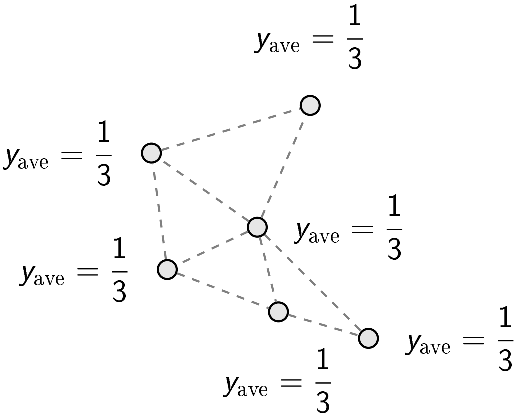

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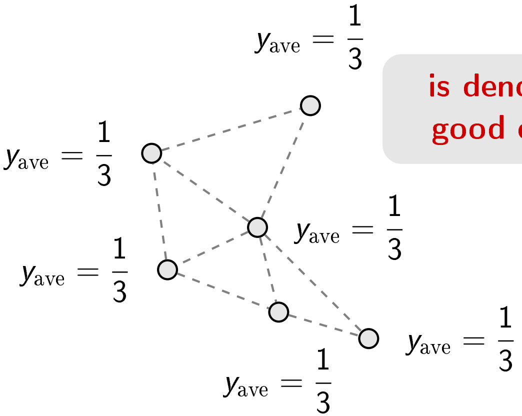

is denominator a good estimator?

assumption: agents compute only coprime representations

Statistical characterization of the estimator

Proposition

Hypotheses:

- $y_i \sim \mathcal{B}(p)$
- $y_{\text{ave}} = \frac{1}{S}\sum_{i=1}^{S} y_i = \frac{\widehat{k}}{\widehat{S}}$ ***coprime***

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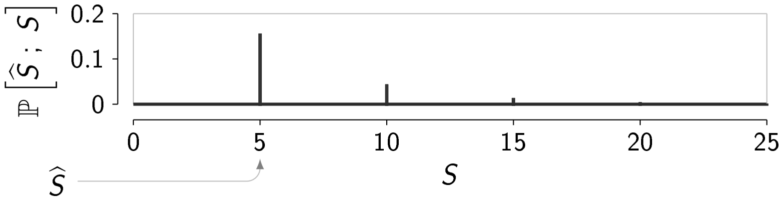
Thesis:

$\widehat{S}$ = ML estimate of S for every p



Intuition behind the ML property

Ockham's razor (William of Ockham, c. 1288 - c. 1348)

"select from among competing hypotheses the one that makes the fewest new assumptions"

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the simplest network / hypothesis

An historical and related question

The Newton-Pepys problem (Isaac Newton, 1643 - 1727; Samuel Pepys, 1633 - 1703)

Which one is the most likely event?

1. have at least 1 six when rolling 6 dice
2. have at least 2 sixes when rolling 12 dice
3. have at least 3 sixes when rolling 18 dice

Our result:

$$\mathbb{P}\left[\text{have exactly } k \text{ sixes when rolling } kN \text{ dice}\right]$$

decreases when increasing k

Essential question: performances?

recap

$$\text{measured } y_{\text{ave}} = \frac{\widehat{k}}{\widehat{S}} \text{ coprime}, \qquad \text{estimator} = \widehat{S}$$

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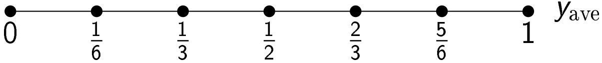
will develop intuitions

The nonlinear behavior of the estimator

assumption:
S known,
$S = 6$



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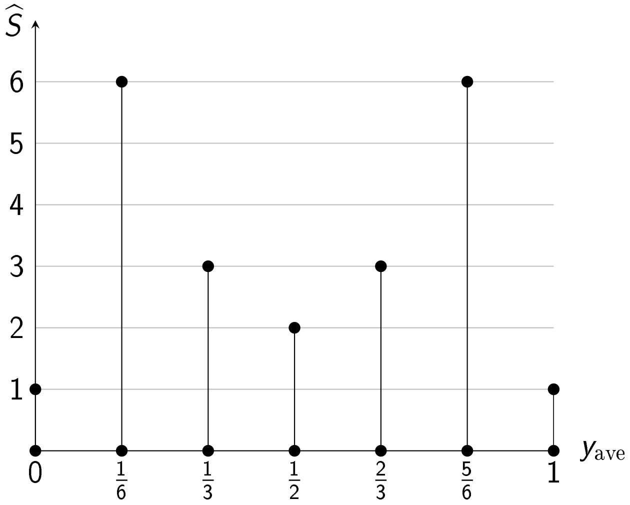

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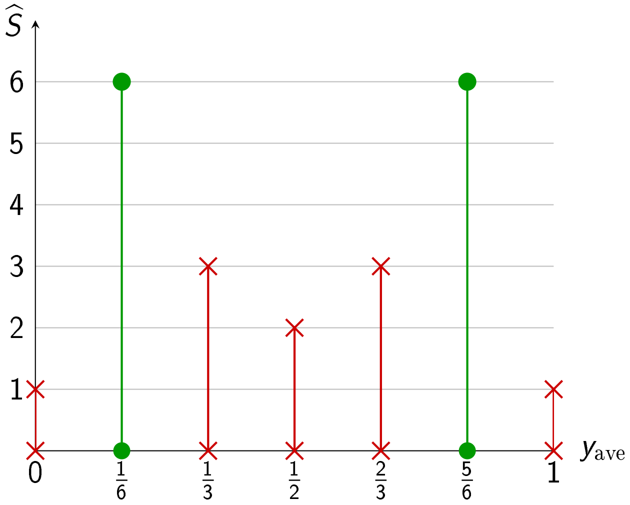

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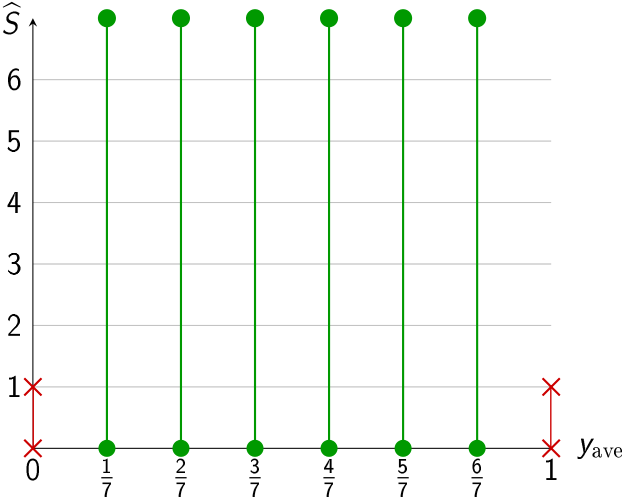

Connections with number theory

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a positive integer $k \leq S$ which is also relatively prime to S

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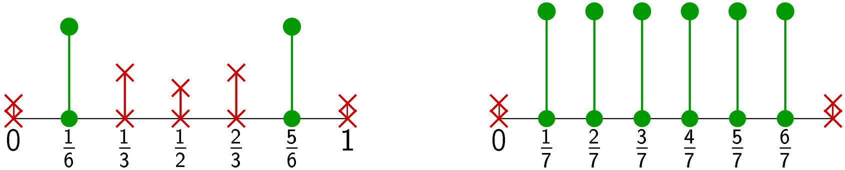
for our purposes, $\phi(S) = \text{number of good values}$



Totatives' characteristics (1/2)

Distribution: $\approx$ uniform on $\mathbb{N}$

$S = 10$: (40%)

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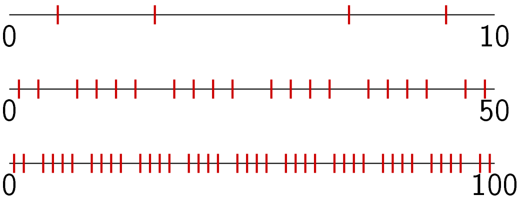
$S = 100$: (40%)



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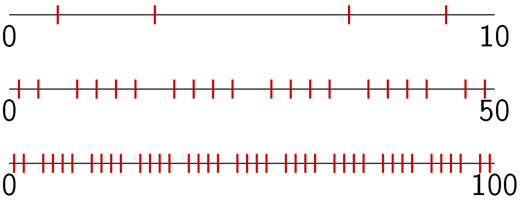
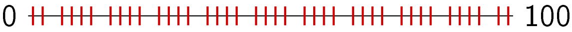


very important: Bernoulli's p **has not** key roles



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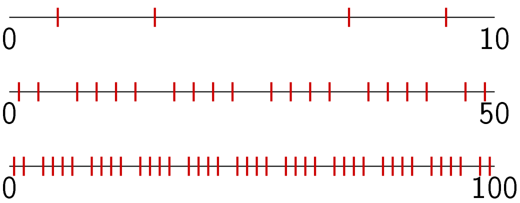

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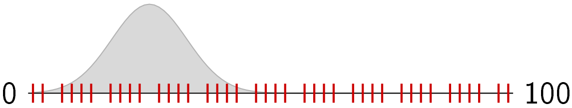

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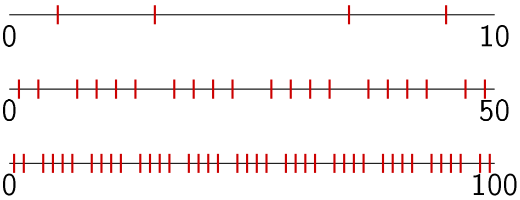

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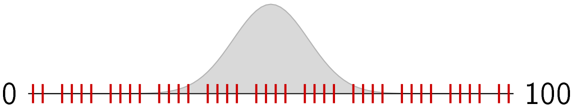

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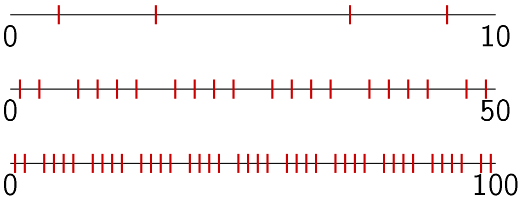

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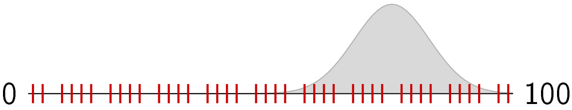

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How many?

$$\phi(S) > \frac{S}{e^{\gamma} \log\log S + \frac{3}{\log\log S}} \qquad \text{i.e.} \qquad \frac{\phi(S)}{S} > 0.15 \quad \forall\, S \in [2,\ 10^{10}]$$

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only 15%??

Extension to the multiple-generations case

y_1:	0	1	0	1	1	0	1	0	0	0
y_2:	1	1	1	0	0	1	1	1	0	1
y_3:	0	0	1	0	0	0	0	1	1	0
y_4:	1	1	0	0	1	1	1	1	1	1
y_5:	0	0	1	1	1	0	0	1	0	0

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y_4:	1	1	0	0	1	1	1	1	1	1
y_5:	0	0	1	1	1	0	0	1	0	0

locally generated
(size $= M$)

Extension to the multiple-generations case

y_1:	0	1	0	1	1	0	1	0	0	0
y_2:	1	1	1	0	0	1	1	1	0	1
y_3:	0	0	1	0	0	0	0	1	1	0
y_4:	1	1	0	0	1	1	1	1	1	1
y_5:	0	0	1	1	1	0	0	1	0	0

component-wise consensus

Extension to the multiple-generations case

y_1:	0	1	0	1	1	0	1	0	0	0
y_2:	1	1	1	0	0	1	1	1	0	1
y_3:	0	0	1	0	0	0	0	1	1	0
y_4:	1	1	0	0	1	1	1	1	1	1
y_5:	0	0	1	1	1	0	0	1	0	0
	$\widehat{S}_1$	$\widehat{S}_2$	$\widehat{S}_3$	$\widehat{S}_4$	$\widehat{S}_5$	$\widehat{S}_6$	$\widehat{S}_7$	$\widehat{S}_8$	$\widehat{S}_9$	$\widehat{S}_{10}$

Extension to the multiple-generations case

y_1:	0	1	0	1	1	0	1	0	0	0
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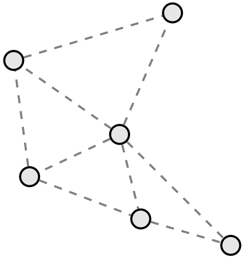
y_4:	1	1	0	0	1	1	1	1	1	1
y_5:	0	0	1	1	1	0	0	1	0	0
	$\widehat{S}_1$	$\widehat{S}_2$	$\widehat{S}_3$	$\widehat{S}_4$	$\widehat{S}_5$	$\widehat{S}_6$	$\widehat{S}_7$	$\widehat{S}_8$	$\widehat{S}_9$	$\widehat{S}_{10}$

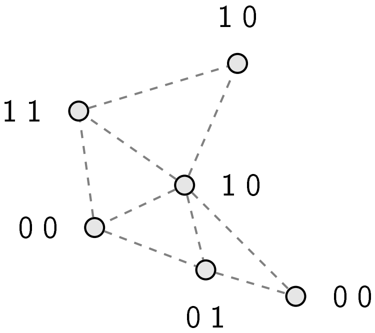
ML

$$\widehat{S} = \mathrm{LCM}\left(\left\{\widehat{S}_m\right\}\right)$$

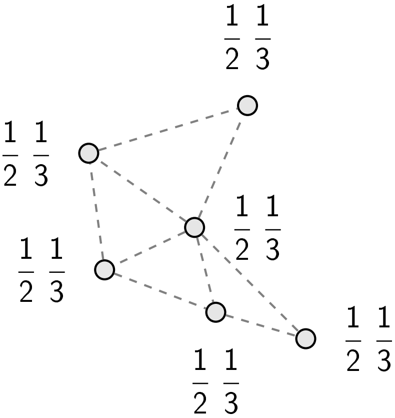
Intuition behind the $\mathrm{LCM}(\cdot)$ operation



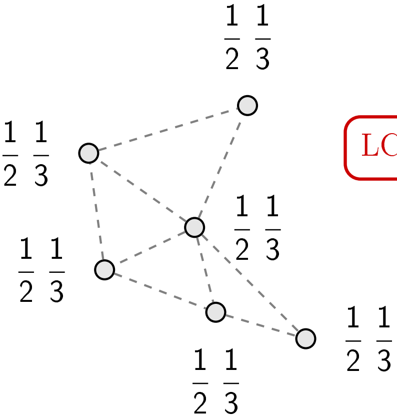
Intuition behind the $\mathrm{LCM}(\cdot)$ operation



Intuition behind the $\mathrm{LCM}(\cdot)$ operation



Intuition behind the $\mathrm{LCM}(\cdot)$ operation



$\mathrm{LCM}(2,3) = 6$

Estimation performance

Main result

$$(0.5)^{S_{\max} M} \leq \mathbb{P}\left[\widehat{S} \neq S \; ; \; M\right] \leq (0.85)^{M}$$

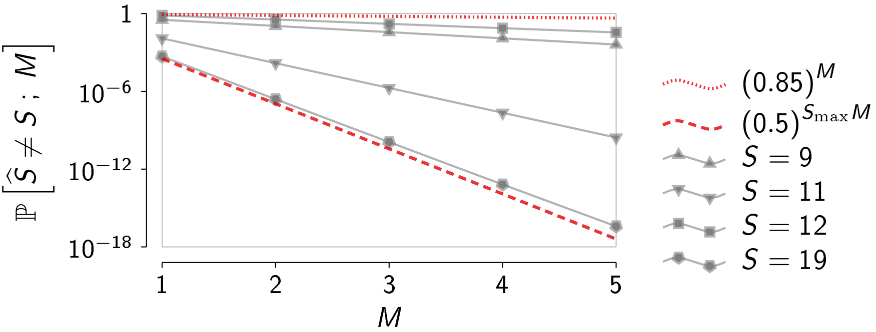


Table of Contents

Robustness issues

need to take into account several non-idealities

- quantization errors
- consensus errors

robustness properties of the various strategies are ***very different***

Robustness: Gaussian + average

Assumptions and definitions

- $y_{\text{ave}}^{\text{actual}} = (1+\delta) y_{\text{ave}}^{\text{ideal}} + \Delta$
- $\dfrac{\Delta \widehat{S}}{\widehat{S}}$:= relative error btw. ***ideal case*** and ***actual estimate***

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First-order approximation

$$\left| \frac{\Delta \widehat{S}}{\widehat{S}} \right| \lesssim 2\delta_{\max} + 2\sqrt{S}\Delta_{\max}$$

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well posed map

Robustness: absolutely continuous dist. + max

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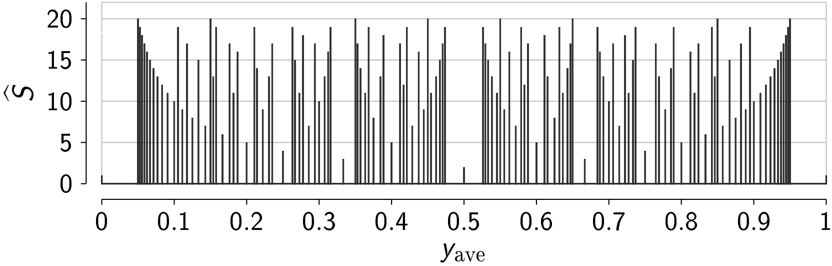
tradeoff robustness vs. performance

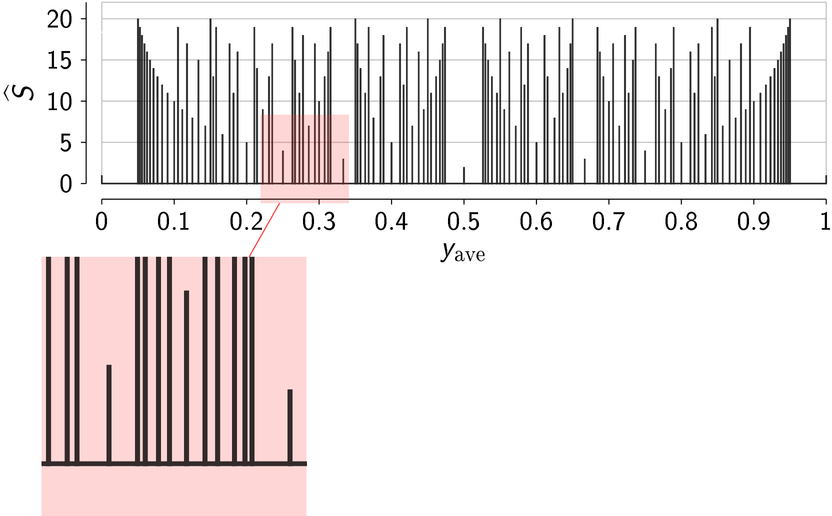
Robustness: Bernoulli + average

Extremely non-linear map (**requires $S_{\max}$**):



Robustness: Bernoulli + average

Extremely non-linear map (**requires $S_{\max}$**):



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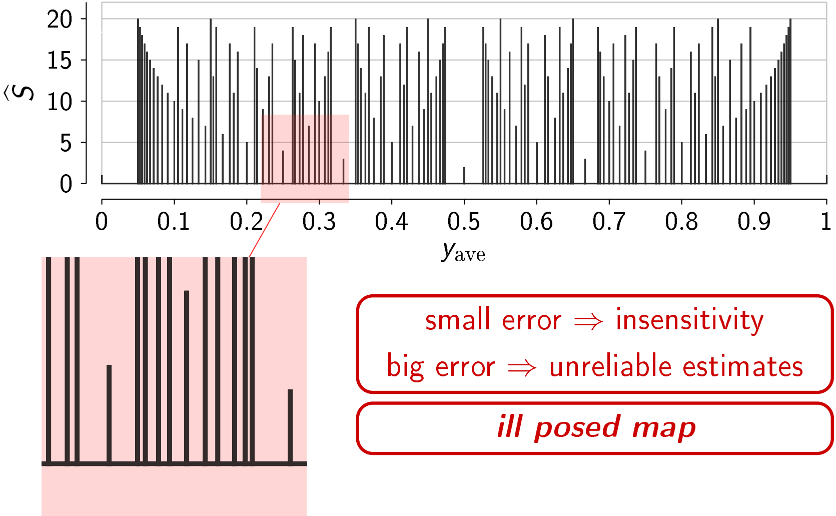


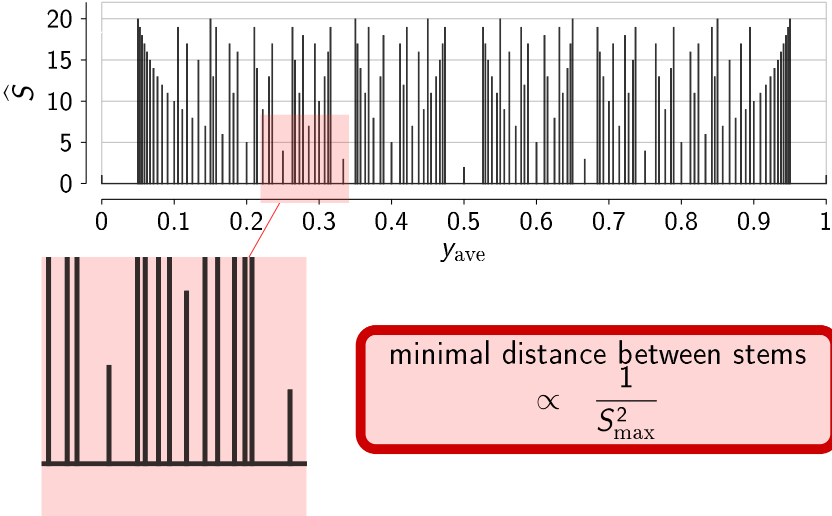
small error ⇒ insensitivity

big error ⇒ unreliable estimates

ill posed map

Robustness: Bernoulli + average

Extremely non-linear map (**requires $S_{\max}$**):



minimal distance between stems $\propto \dfrac{1}{S^2_{\max}}$

Concluding comments (1/2)

Summary of discussed points

- proposed various easily implementable distributed estimators
- mathematically characterized their statistical properties
- shown tradeoffs between *estimation error performances* and *robustness to errors*

Concluding comments (1/2)

Summary of discussed points

- proposed various easily implementable distributed estimators
- mathematically characterized their statistical properties
- shown tradeoffs between *estimation error performances* and *robustness to errors*

Summary of novel contributes

- full statistical descriptions of the estimators
- independence of performances on generation distributions
- novel Bernoulli-based estimator with exponential performance

Concluding comments (2/2)

Future works

- extensions to dynamic networks
- applications to network topology estimation
  - generate some data (locally)
  - transform them (distributedly)
  - compute hypotheses' likelihood (locally)

Vision

develop algorithms able to detect

network faults

and give indications

for self-reconfiguration purposes

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Distributed size estimation in anonymous networks

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