Escaping Saddle Points in Constant Dimensional Spaces: an Agent-based Modeling Perspective

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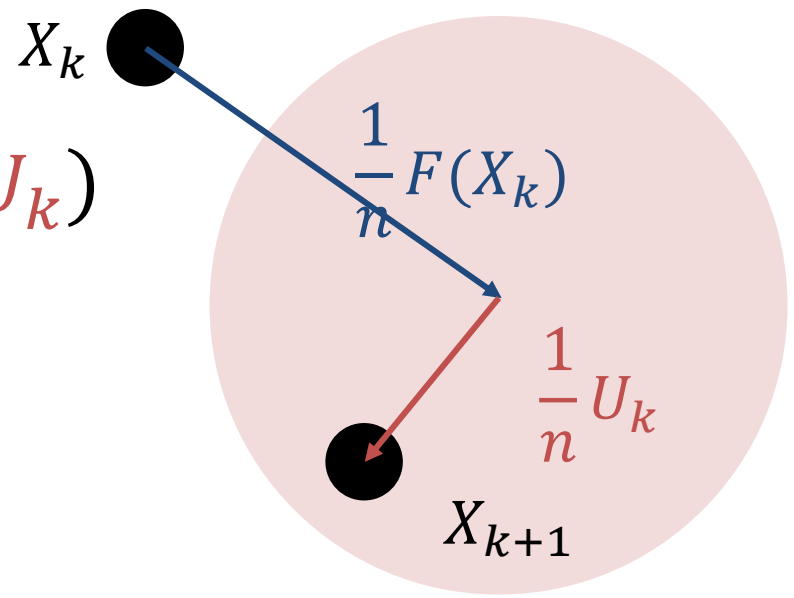
Reinforced random walk with F

A discrete time stochastic process $\{X_k : k = 0, 1, \dots\}$ in $\mathbb{R}^d$ that admits the following representation,

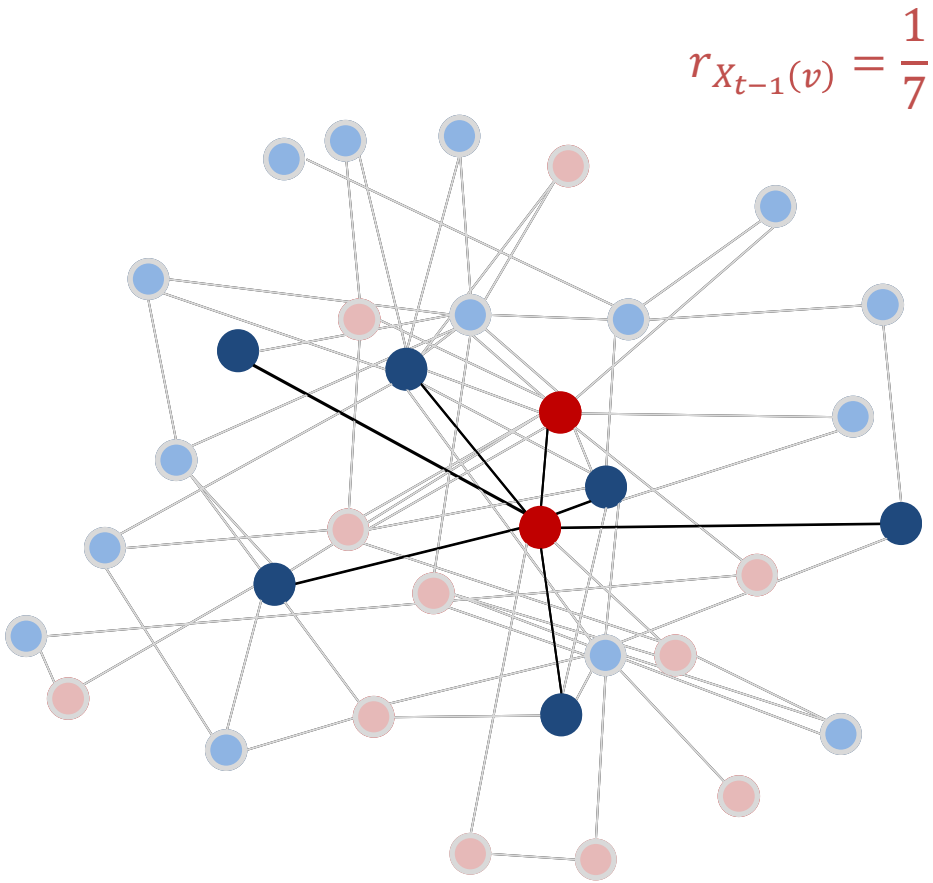
$$X_{k+1} - X_k = \frac{1}{n}\left(F(X_k) + U_k\right)$$



- Agent based models with n agents
  - Evolutionary games
  - Dynamics on social networks
- Heuristic local search algorithms with uniform step size $1/n$

Node Dynamic ND(G, f_{ND}, X_0)[SY18]

- Fixed a (weighted) graph $G = (V, E)$ opinion set $\{0,1\}$, **an update function** $\boldsymbol{f_{ND}}$
- Given an initial configuration $X_0 : V \mapsto \{0,1\}$
- At round t,
  - A node v is picked uniformly at random
  - $\boldsymbol{X_t(v) = 1}$ ***w.p.*** $\boldsymbol{f_{ND}}\left(r_{X_{t-1}(v)}\right)$**;**
    $= 0$ otherwise



Gradient-like dynamics

Converges to an attracting fixed-point region in $O(n \log n)$ steps.

If

- Noise, U_k
  - Martingale difference
  - bounded
  - Noisy
- Expected difference, $F \in \mathcal{C}^2$
  - Fixed points are hyperbolic
  - Potential function