

Sampled-Data Consensus over Random Networks

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Abstract

This paper considers the consensus problem for a network of nodes with random interactions and sampled-data control actions. We first show that consensus in expectation, in mean square, and almost surely are equivalent for a general random network model when the inter-sampling interval and network size satisfy a simple relation. The three types of consensus are shown to be simultaneously achieved over an independent or a Markovian random network defined on an underlying graph with a directed spanning tree. For both independent and Markovian random network models, necessary and sufficient conditions for mean-square consensus are derived in terms of the spectral radius of the corresponding state transition matrix. These conditions are then interpreted as the existence of critical value on the inter-sampling interval, below which global mean-square consensus is achieved and above which the system diverges in mean-square sense for some initial states. Finally, we establish an upper bound on the inter-sampling interval below which almost sure consensus is reached, and a lower bound on the inter-sampling interval above which almost sure divergence is reached. Some numerical simulations are given to validate the theoretical results and some discussions on the critical value of the inter-sampling intervals for the mean-square consensus are provided.

Keywords: Consensus; Markov chain; sampled-data; random networks

1 Introduction

In the traditional consensus algorithm, each node exchanges information with a few neighbors, typically given by their relative states, and then updates its own state according to a weighted average. It turns out that with suitable (and rather general) connectivity conditions imposed on the communication graph, all nodes asymptotically reach an agreement in which the nodes' initial values are encoded [1,2]. Various consensus algorithms have been proposed in the literature. The most common continuous-time consensus algorithm is given by an ordinary differential equation

in terms of the relative states of each agent with respect to its neighboring agents [2, 3]. The agent state is driven towards the states of its neighbors, so eventually the algorithm ensures that the whole network reaches an agreement provided that the network is jointly connected. In [4, 5], the authors developed discrete-time consensus algorithms. In such an algorithm, each agent updates its states as a convex combination of the state of itself and that of its neighboring agents. Due to the fact that most algorithms are implemented by a digital device and that the communication channels are unreliable and often subject to limited transmission capacity, sampled-data consensus algorithms have also been proposed [6–9]. In a sampled-data setting, the agent dynamics are continuous and the control input is piecewise continuous. The closed-loop system is transformed into discrete-time dynamics and conditions on uniform or nonuniform sample periods are critical to ensure consensus.

Consensus over random networks has drawn much attention since communication networks are naturally random. In [10, 11], the authors studied distributed average consensus in sensor networks with quantized data and independent, identically distributed (i.i.d.) symmetric random topologies. The authors of [12] evaluated the mean-square convergence of consensus algorithms with random asymmetric topologies. Mean-square performance for consensus algorithms over i.i.d. random graphs was studied in [13], and the impact of random packet drops was investigated in [14]. Recently, the i.i.d. assumption was relaxed in [15, 16] to the case where the communication graph is modeled by a finite-state Markov chain. Probabilistic consensus has also been investigated in the literature. It was shown in [17] that for a random network generated by i.i.d. stochastic matrices, almost sure, in probability, and L^p ($p \geq 1$) consensus are equivalent. In [18], the authors showed that almost sure convergence is reached for i.i.d. random graphs, and Erdős-Rényi random graphs. The analysis was later extended to directed graphs and more general random graph processes [19, 20]. In [21], the authors showed that asymptotic almost sure consensus over i.i.d. random networks is reached if and only if the graph contains a directed spanning tree in expectation. Divergence in random consensus networks has also been considered, as representing asymptotic disagreement in social networks. Almost sure divergence of consensus algorithms was considered in [22, 23].

In this paper, we consider sampled-data consensus problems over random networks. We analyze the convergence of the consensus algorithm with a sampled-data controller under two random network models. In the first model, each node independently samples its neighbors in a random manner over the underlying graph. In the second model, each node samples its

neighbors by following a Markov chain. The impact of the sampling intervals on consensus convergence and divergence is studied. We consider consensus in expectation, mean-square, and almost sure sense. We believe that the models considered in this paper is applicable to some applications since they incorporate sampling by digital devices, limited node connections, and random interactions imposed by unreliable networks. The main contributions of this paper are summarized as follows. For both independent and Markovian random network models, necessary and sufficient conditions for mean-square consensus are derived in terms of the spectral radius of the corresponding state transition matrix. These conditions can be interpreted as critical thresholds on the inter-sampling interval and we show that they can be computed by a generalized eigenvalue problem, which can be stated as a quasi-convex optimization problem. For each random network model, we obtain an upper bound on the inter-sampling interval below which almost sure convergence is reached, and a lower bound on the inter-sampling interval above which almost sure divergence is reached. To the best of our knowledge, this is the first time that almost sure consensus convergence and divergence are studied for sampled-data systems, and also the first time that almost sure divergence is considered for Markovian random graphs.

The remainder of the paper is organized as follows. Section 2 provides the problem formulation, and introduces the probabilistic consensus notions. Their relations are also discussed. Section 3 focuses on independent random networks. In this section, we present necessary and/or sufficient conditions for expectation consensus, mean-square consensus, almost sure consensus, and almost sure divergence. The same problems are addressed under a Markovian network in Section 4. Compared with random networks, Markovian networks allow each link to be a channel with “memory”. In Section 5, we illustrate our theoretical results through numerical simulations. Finally, some concluding remarks are drawn in Section 6.

Notations: $\mathbb{N}$, $\mathbb{C}$, $\mathbb{R}$ and $\mathbb{R}_+$ are the sets of nonnegative integers, complex numbers, real numbers and positive real numbers, respectively. For $x, y \in \mathbb{R}$, $x \vee y$ and $x \wedge y$ stand for the maximum and minimum of x and y respectively. The set of n by n positive semi-definite (positive definite) matrices over the field $\mathbb{C}$ is denoted as $\mathbb{S}_+^n$ ($\mathbb{S}_{++}^n$). For a matrix $X = [x_1 \ x_2 \ \cdots \ x_n] \in \mathbb{R}^{m \times n}$, $\|X\|$ represents the spectral norm of X ; X^* and X' are the Hermitian conjugate and the transpose of X respectively. The Kernel of X is defined as $\text{Ker}(X) = \{v \in \mathbb{R}^n : Xv = 0\}$. $\text{vec}(X)$ is the vectorization of X , i.e., $\text{vec}(X) := [x'_1, x'_2, \dots, x'_n]' \in \mathbb{R}^{mn}$. $\otimes$ denotes a Kronecker product of two matrices. If $m = n$, $\rho(X)$ and $\text{Tr}(X)$ are the spectral radius and the trace of X respectively. For vectorization and Kronecker product, the following properties are frequently

used in this work: *i)* $\text{vec}(ABC) = (C' \otimes A)\text{vec}(B)$; *ii)* $(A \otimes B)(C \otimes D) = (AC) \otimes (BD)$, where A, B, C and D are matrices of compatible dimensions. For vectors $x, y \in \mathbb{R}^n$, $x \perp y$ is a short hand for $\langle x, y \rangle = 0$, where $\langle \cdot, \cdot \rangle$ denotes Euclidean inner product. The indicator function of a subset $\mathcal{A} \subset \Omega$ is a function $1_{\mathcal{A}} : \Omega \rightarrow \{0, 1\}$, where $1_{\mathcal{A}}(\omega) = 1$ if $\omega \in \mathcal{A}$, and $1_{\mathcal{A}}(\omega) = 0$ if $\omega \notin \mathcal{A}$. The notation $\sigma(\cdot)$ represents the σ -algebra generated by random variables. Depending on the argument, $|\cdot|$ stands for the absolute value of a real number, or the cardinality of a set.

2 Problem Formulation

2.1 Sampling and Random Networks

Consider a network of N nodes indexed in the set $V = \{1, 2, \dots, N\}$. Each node i holds a value $x_i(t) \in \mathbb{R}$ for $t \in [0, \infty)$. The evolution of $x_i(t)$ is described by

$$\dot{x}_i(t) = u_i(t), \quad (1)$$

where $u_i \in \mathbb{R}$ is the control input.

The directed interaction graph $G = (V, E)$ describes underlying information exchange. Here $E \subseteq V \times V$ is an arc set and $(j, i) \in E$ means there is a (possibly unreliable) communication link from node j to node i . The set of neighbors of node i in the underlying graph G is denoted as $\mathcal{N}_i := \{j : (j, i) \in E\}$. The Laplacian matrix $L := [l_{ij}] \in \mathbb{R}^{N \times N}$ associated with G is defined as

$$l_{ij} = \begin{cases} -1, & \text{if } i \neq j \text{ and } (j, i) \in E \\ \sum_{m \neq i} 1_{\{(m, i) \in E\}}, & \text{if } i = j. \end{cases}$$

A directed *path* from node i_1 to node i_l is a sequence of nodes $\{i_1, \dots, i_l\}$ such that $(i_j, i_{j+1}) \in E$ for $j = 1, \dots, l-1$. A directed tree is a directed subgraph of $G = (V, E)$ such that every node has exactly one parent, except a single root node with no parents. Therefore, there must exist a directed path from the root to every other node. A directed spanning tree is a directed tree that contains all the nodes of G .

Let $\mathcal{G}$ be associated with G and the set containing all subgraphs of G and $\{G_k = (V, E_k)\}_{k \in \mathbb{N}}$ be a sequence of random graphs, in which by definition each G_k is a random variable taking values in $\mathcal{G}$. The Laplacian matrix $L(k) := [l_{ij}(k)] \in \mathbb{R}^{N \times N}$ associated with G_k is defined as

$$l_{ij}(k) = \begin{cases} -1, & \text{if } i \neq j \text{ and } (j, i) \in E_k \\ \sum_{m \neq i} 1_{\{(m, i) \in E_k\}}, & \text{if } i = j. \end{cases}$$

The set of neighbors of node i is denoted as $\mathcal{N}_i(k) := \{j : (j, i) \in E_k\}$. Let the triple $(\mathcal{G}^{\mathbb{N}}, \mathcal{F}, \mathbb{P})$ denote the probability space capturing the randomness contained in the random graph sequence, where $\mathcal{F}$ is the set of all subsets of $\mathcal{G}^{\mathbb{N}}$. Furthermore, we define a filtration $\mathcal{F}_k = \sigma(G_0, \dots, G_k)$ for $k \in \mathbb{N}$.

We define a sequence of node sampling instants as $0 = t_0 < \dots < t_k < t_{k+1} < \dots$ with $\tau_k = t_{k+1} - t_k$ representing the inter-sampling interval. The sampled-data consensus scheme associated with the random graph sequence $\{G_k\}_{k \in \mathbb{N}}$ is given by

$$u_i(t) = \sum_{j \in \mathcal{N}_i(k)} [x_j(t_k) - x_i(t_k)], \quad t \in [t_k, t_{k+1}). \quad (2)$$

The closed-loop system can then be written in the compact form

$$x(t_{k+1}) = [I - \tau_k L(k)]x(t_k) := W(k)x(t_k) \quad (3)$$

with $W(k) := [w_{ij}(k)]$.

Remark 1 *In the sampled-data algorithm (3), each node samples its own state at the sampling instants $\{t_k\}_{k=0}^{\infty}$. If each node has continuous access to its own state for all $t \geq 0$, we can introduce the algorithm*

$$u_i(t) = \sum_{j \in \mathcal{N}_i(t_k)} [x_j(t_k) - x_i(t)], \quad t \in [t_k, t_{k+1}), \quad (4)$$

as considered in [24]. The corresponding closed-loop system is then

$$x(t_{k+1}) = [I - (1 - e^{-\tau_k})L(k)]x(t_k). \quad (5)$$

By replacing τ_k in (3) with $1 - e^{-\tau_k}$ in (5), all the conclusions in this paper for (3) throughout the paper can thus be readily translated into those for (4).

2.2 Consensus Metrics

Define $x_{\max}(t_k) := \max_{i \in V} x_i(t_k)$ and $x_{\min}(t_k) := \min_{i \in V} x_i(t_k)$ and the agreement measure $\mathfrak{X}(k) := x_{\max}(t_k) - x_{\min}(t_k)$. We have the following definitions for consensus convergence and divergence.

Definition 1 *(i) Algorithm (3) achieves (global) consensus in expectation if for any initial state $x(t_0) \in \mathbb{R}^N$ there holds $\lim_{k \rightarrow \infty} \mathbb{E}[\mathfrak{X}(k)] = 0$.*

- (ii) Algorithm (3) achieves (global) consensus in mean square if for any initial state $x(t_0) \in \mathbb{R}^N$ there holds $\lim_{k \rightarrow \infty} \mathbb{E}[\mathfrak{X}^2(k)] = 0$.
- (iii) Algorithm (3) achieves (global) consensus almost surely if for any initial state $x(t_0) \in \mathbb{R}^N$ there holds $\mathbb{P}(\lim_{k \rightarrow \infty} \mathfrak{X}(k) = 0) = 1$.
- (iv) Algorithm (3) diverges almost surely if there holds $\mathbb{P}\left(\limsup_{k \rightarrow \infty} \mathfrak{X}(k) = \infty\right) = 1$ for any initial state $x(t_0) \in \mathbb{R}^N$ except for $x(t_0) \perp \mathbf{1}$.

2.3 Relations of Consensus Notions

The following lemma suggests that if the inter-sampling interval is small enough, the consensus notations in Definition 1 are equivalent.

Lemma 1 Suppose $\tau_k \in (0, (N-1)^{-1}]$ for all k . Then expectation consensus, mean-square consensus, and almost sure consensus are all equivalent for Algorithm (3).

Proof. We begin with the observation that $W(k)$ is a row stochastic matrix for all $k \in \mathbb{N}$ when $\tau_k \in (0, (N-1)^{-1}]$, where a row stochastic matrix means a nonnegative square matrix with each row summing to 1. Therefore,

$$x_{\max}(t_{k+1}) = \max_{i \in V} \sum_{j=1}^N w_{ij}(k) x_j(t_k) \leq \max_{i \in V} \sum_{j=1}^N w_{ij}(k) (x_j(t_k) \vee x_{\max}(t_k)) = x_{\max}(t_k),$$

implying that $x_{\max}(t_k)$ is non-increasing in k . We show that $x_{\min}(t_k)$ is non-decreasing in k in precisely the same way. The foregoing two observations together suggest that $\mathfrak{X}(k)$ is non-increasing in k . Finally, the conclusion follows by showing the following implications:

- (i) Expectation consensus $\implies$ mean-square consensus. Since $\mathfrak{X}(k)$ is non-increasing, we have $\mathbb{E}[\mathfrak{X}^2(k)] \leq \mathfrak{X}(0)\mathbb{E}[\mathfrak{X}(t)]$. By the hypothesis, $\mathbb{E}[\mathfrak{X}^2(k)] \leq \mathfrak{X}(0)\mathbb{E}[\mathfrak{X}(k)] \rightarrow 0$ as $k \rightarrow \infty$.
- (ii) Mean-square consensus $\implies$ almost sure consensus. According to Chebyshev's inequality [25],

$$\mathbb{P}(|\mathfrak{X}(k)| < \epsilon) \leq \frac{\mathbb{E}[\mathfrak{X}^2(k)]}{\epsilon^2}$$

holds for any $\epsilon > 0$. If $\lim_{k \rightarrow \infty} \mathbb{E}[\mathfrak{X}^2(k)] = 0$, consequently $\lim_{k \rightarrow \infty} \mathbb{P}(|\mathfrak{X}(k)| < \epsilon) = 0$. As a result, there exists a subsequence of $\{\mathfrak{X}(k)\}_{k \in \mathbb{N}}$ that converges to 0 almost surely [26]. Since $\{\mathfrak{X}(k)\}_{k \in \mathbb{N}}$ is non-increasing, $\lim_{k \rightarrow \infty} \mathfrak{X}(k) = 0$ almost surely.

- (iii) Almost sure consensus $\implies$ expectation consensus. Since the sequence $\{\mathfrak{X}(k)\}_{k \in \mathbb{N}}$ is non-negative and non-increasing, by the Monotone Convergence Theorem [26], $\lim_{k \rightarrow \infty} \mathbb{E}[\mathfrak{X}(k)] = 0$.

□

Remark 2 In [27], the equivalence of L^p consensus, consensus in probability, and almost sure consensus was obtained over a random network generated by i.i.d. stochastic matrices. In Lemma 1, we show that this equivalence holds regardless of the type of random process the row stochastic matrices are generated by. The equivalence relation follows from the monotonicity of $\{\mathfrak{X}(k)\}_{k \in \mathbb{N}}$.

3 Independent Random Networks

In this section, we investigate sampled-data consensus when the random graph G_k is obtained by each node independently sampling its neighbors in a random manner over G . Regarding the connectivity of the underlying graph G , we adopt the following assumption:

(A1) *The underlying graph G has a directed spanning tree.*

We also impose the following assumption.

(A2) *The random variables $1_{\{(j,i) \in E_k\}}$, $(j,i) \in E$, $k \in \mathbb{N}$, are i.i.d. Bernoulli with mean $q > 0$.*

The techniques developed in this section also apply when $q = q(i)$ is a function of node index i .

In order to simplify the notation used in the derivation of the results through this section, we also make the following assumption.

(A3) Let $\tau_k = \tau_*$ for all k with $\tau_* > 0$.

When each node samples its neighbors as Assumption (A2) describes, $\{L(k)\}_{k \in \mathbb{N}}$ are i.i.d. random variables, whose randomness originates from the primitive random variables $1_{\{(j,i) \in E_k\}}$'s. We denote the sample space of $L(k)$ by $\mathcal{L} := \{L^{(1)}, L^{(2)}, \dots, L^{(M)}\}$ where $M = |\mathcal{G}|$ and $L^{(l)} := [l_{ij}^{(l)}] \in \mathbb{R}^{N \times N}$ is the Laplacian matrix associated with a subgraph $G^{(l)} \in \mathcal{G}$. By counting how many edges are present in G_k and how many are absent from G_k , respectively, the distribution of $L(k)$ is computed by

$$\mathbb{P}(L(k) = L^{(i)}) = q^{\text{Tr}(L^{(i)})} (1 - q)^{\text{Tr}(L - L^{(i)})} := \pi_i, \quad i = 1, \dots, M. \quad (6)$$

When $\tau_k = \tau_*$, $W(k)$ inherits the same distribution as $L(k)$ from G_k . Then, we denote $W^{(l)} =: I - \tau_* L^{(l)}$.

3.1 Conjunction of Various Consensus Metrics

When the inter-sampling interval is small enough (to be precise $\tau_* < (N - 1)^{-1}$), each node recursively updates its state as a convex combination of the previous states of its own and its neighbors. Every update drives nodes' states closer to each other and can be thought of as attraction of the nodes' states. Under the independent random network model, we show in the following theorem that, as long as G has a directed spanning tree, Algorithm (3) achieves consensus, simultaneously in expectation, in mean square, and in almost sure sense.

Theorem 1 *Let Assumptions (A1), (A2), and (A3) hold. Then expectation consensus, mean-square consensus, and almost sure consensus are achieved under Algorithm (3) if $\tau_* \in (0, (N - 1)^{-1})$.*

Proof. By Lemma 1, it suffices to show that Algorithm (3) achieves consensus in expectation.

Fix a directed spanning tree G_T of graph G and a sampling time t_k . Let the root of G_T be $i_1 \in V$, and define a set of nodes $\mathcal{M}_1 := \{i_1\}$. Denote

$$\eta := (\tau_*) \wedge (1 - (N - 1)\tau_*).$$

Then, there holds $\eta > 0$ when $\tau_* \in (0, (N - 1)^{-1})$. We first assume $x_{i_1}(t_k) \leq 1/2(x_{\max}(t_k) + x_{\min}(t_k))$ while the other case for $x_{i_1}(t_k) > 1/2(x_{\max}(t_k) + x_{\min}(t_k))$ will be discussed later.

Choose a node $i_2 \in V$ such that $i_2 \notin \mathcal{M}_1$ and $(i_1, i_2) \in G_T$. Define $\mathcal{M}_2 := \mathcal{M}_1 \cup \{i_2\}$. Consider the event $\mathcal{E}_2 := \{(i_1, i_2) \in E_{k+1}\}$. When $\mathcal{E}_2$ happens, $x_{i_2}(t_{k+1})$ evolves as follows:

$$\begin{aligned} x_{i_2}(t_{k+1}) &= w_{i_2 i_1}(k)x_{i_1}(t_k) + \sum_{j \neq i_1} w_{i_2 j}(k)x_j(t_k) \\ &\leq \frac{1}{2}w_{i_2 i_1}(k)(x_{\min}(t_k) + x_{\max}(t_k)) + (1 - w_{i_2 i_1}(k))x_{\max}(t_k) \\ &\leq \frac{1}{2}\eta x_{\min}(t_k) + (1 - \frac{1}{2}\eta)x_{\max}(t_k), \end{aligned}$$

where the last inequality holds because $\eta \leq w_{i_2 i_1}(k)$. Since $\eta \leq w_{i_1 i_1}(k)$, we show that $x_{i_1}(t_{k+1})$ is bounded by

$$x_{i_1}(t_{k+1}) \leq \frac{1}{2}\eta x_{\min}(t_k) + (1 - \frac{1}{2}\eta)x_{\max}(t_k).$$

At time t_{k+2} ,

$$\begin{aligned} x_{i_2}(t_{k+2}) &= w_{i_2 i_2}(k+1)x_{i_2}(t_{k+1}) + \sum_{j \neq i_1} w_{i_2 j}(k+1)x_j(t_{k+1}) \\ &\leq w_{i_2 i_2}(k+1) \left[\frac{1}{2}\eta x_{\min}(t_k) + (1 - \frac{1}{2}\eta)x_{\max}(t_k) \right] + (1 - w_{i_2 i_2}(k+1))x_{\max}(t_{k+1}) \\ &\leq \frac{1}{2}\eta^2 x_{\min}(t_k) + (1 - \frac{1}{2}\eta^2)x_{\max}(t_k), \end{aligned}$$

where the last inequality is due to $x_{\max}(t_{k+1}) \leq x_{\max}(t_k)$ and $\eta \leq w_{i_2 i_2}(k+1)$. The same is true of node i_1 , i.e., $x_{i_1}(t_{k+2}) \leq \frac{1}{2}\eta^2 x_{\min}(t_k) + (1 - \eta^2)x_{\max}(t_k)$. Recursively, we see that

$$x_{i_1}(t_{k+n}) \leq \frac{1}{2}\eta^n x_{\min}(t_k) + (1 - \frac{1}{2}\eta^n)x_{\max}(t_k)$$

and

$$x_{i_2}(t_{k+n}) \leq \frac{1}{2}\eta^n x_{\min}(t_k) + (1 - \frac{1}{2}\eta^n)x_{\max}(t_k).$$

holds for $n = 1, 2, \dots$

Again, choose a node $i_3 \in V$ such that $i_3 \notin \mathcal{M}_2$ and there exists a node $j \in \mathcal{M}_2$ satisfying $(j, i_3) \in G_T$. Define $\mathcal{M}_3 := \mathcal{M}_2 \cup \{i_3\}$. Consider the event $\mathcal{E}_3 := \{(j, i_3) \in E_{k+2} : (j, i_3) \in G_T, j \in \mathcal{M}_2\}$. If $\mathcal{E}_3$ happens, we obtain a similar result for node i_3 :

$$\begin{aligned} x_{i_3}(t_{k+2}) &\leq \eta(x_{i_1}(t_{k+1}) \vee x_{i_2}(t_{k+1})) + (1 - \eta)x_{\max}(t_{k+1}) \\ &\leq \frac{1}{2}\eta^2 x_{\min}(t_k) + (\eta - \frac{1}{2}\eta^2)x_{\max}(t_k) + (1 - \eta)x_{\max}(t_k) \\ &= \frac{1}{2}\eta^2 x_{\min}(t_k) + (1 - \frac{1}{2}\eta^2)x_{\max}(t_k). \end{aligned}$$

From the same argument as above,

$$x_{i_3}(t_{k+n}) \leq \frac{1}{2}\eta^n x_{\min}(t_k) + (1 - \frac{1}{2}\eta^n)x_{\max}(t_k)$$

holds for $n = 2, 3, \dots$

We choose nodes $i_1, \dots, i_N$ in sequel and accordingly define $\mathcal{M}_1, \dots, \mathcal{M}_N$ and $\mathcal{E}_2, \dots, \mathcal{E}_N$. Consider $\mathcal{E}_2, \dots, \mathcal{E}_N$ sequentially happen, then

$$x_{i_m}(t_{k+n}) \leq \frac{1}{2}\eta^n x_{\min}(t_k) + (1 - \frac{1}{2}\eta^n)x_{\max}(t_k)$$

holds for all $1 \leq m \leq N$ and $n \geq N - 1$, which entails

$$x_{\max}(t_{k+N-1}) = \max_i x_i(t_{k+N-1}) \leq \frac{1}{2}\eta^{N-1}x_{\min}(t_k) + (1 - \frac{1}{2}\eta^{N-1})x_{\max}(t_k).$$

In this case, the relationship between $\mathfrak{X}(t_{k+N-1})$ and $\mathfrak{X}(k)$ is given by

$$\begin{aligned}\mathfrak{X}(k+N-1) &= x_{\max}(t_{k+N-1}) - x_{\min}(t_{k+N-1}) \\ &\leq \frac{1}{2}\eta^{N-1}x_{\min}(t_k) + (1 - \frac{1}{2}\eta^{N-1})x_{\max}(t_k) - x_{\min}(t_k) \\ &= \left(1 - \frac{1}{2}\eta^{N-1}\right)\mathfrak{X}(k).\end{aligned}$$

If $x_{i_1}(t_k) > 1/2(x_{\max}(t_k) + x_{\min}(t_k))$ is assumed, a symmetric analysis leads to that, when $\mathcal{E}_2, \dots, \mathcal{E}_N$ sequentially occur, $x_{\min}(t_{k+N-1}) \geq \frac{1}{2}\eta^{N-1}x_{\max}(t_k) + (1 - \frac{1}{2}\eta^{N-1})x_{\min}(t_k)$. Then $\mathfrak{X}(k+N-1)$ is bounded by

$$\begin{aligned}\mathfrak{X}(k+N-1) &= x_{\max}(t_{k+N-1}) - x_{\min}(t_{k+N-1}) \\ &\leq x_{\max}(t_k) - \frac{1}{2}\eta^{N-1}x_{\max}(t_k) - (1 - \frac{1}{2}\eta^{N-1})x_{\min}(t_k) \\ &= \left(1 - \frac{1}{2}\eta^{N-1}\right)\mathfrak{X}(k),\end{aligned}$$

exactly the same result as when $x_{i_1}(t_k) \leq 1/2(x_{\max}(t_k) + x_{\min}(t_k))$ is assumed. Therefore, the above inequality holds irrespective of the state of $x_{i_1}(t_k)$.

In addition, we know that probability that the events $\mathcal{E}_2, \dots, \mathcal{E}_N$ sequentially occur is

$$\mathbb{P}\left(1_{\cap_{i=2}^N \mathcal{E}_i} = 1\right) = \prod_{i=2}^N \mathbb{P}(1_{\mathcal{E}_i} = 1) \geq q^{N-1}.$$

Combining all the above analysis,

$$\begin{aligned}\mathbb{E}[\mathfrak{X}(k+N-1)] &\leq q^{N-1} \left(1 - \frac{1}{2}\eta^{N-1}\right) \mathbb{E}[\mathfrak{X}(k)] + (1 - q^{N-1})\mathbb{E}[\mathfrak{X}(k)] \\ &= \left(1 - \frac{1}{2}(q\eta)^{N-1}\right) \mathbb{E}[\mathfrak{X}(k)].\end{aligned}\tag{7}$$

Since $0 < q\eta < 1$, then $\lim_{k \rightarrow \infty} \mathbb{E}[\mathfrak{X}(k)] = 0$, which completes the proof. $\square$

When the inter-sampling interval τ_* is too large, then $W(k)$ may have negative entries. Consequently, some nodes may repel, so consensus of Algorithm (3) may not be achieved. When repulsive actions exist, expectation consensus, mean-square consensus, and almost sure consensus are not equivalent in general since the Monotone Convergence Theorem cannot be applied. Of course, consensus in mean square still implies expectation consensus as consistent with L^p convergence for a sequence of random variables. In the subsequent two subsections, mean-square consensus and almost sure consensus/divergence will be separately analyzed.

3.2 The Mean-square Consensus Threshold

In this part, we focus on mean-square consensus. First of all, we give a necessary and sufficient mean-square consensus condition in terms of the spectral radius of a matrix that depends on τ_* , G and q , by studying the spectral property of a linear system. Note that the analysis is carried out on the spectrum restricted to the smallest invariant subspace containing $I - \frac{1}{N}\mathbf{1}\mathbf{1}'$. The condition is then interpreted as the existence of a critical threshold on the inter-sampling intervals, below which Algorithm (3) achieves mean-square consensus and above $\mathfrak{X}(k)$ diverges in mean-square sense for some initial state $x(t_0)$. This translation relies on the relationship between the stability of a certain matrix and the feasibility of a linear matrix inequality.

Proposition 1 *Let Assumptions (A1), (A2), and (A3) hold. Then the following statements are equivalent:*

(i) *Algorithm (3) achieves mean-square consensus;*

(ii) *There holds $\rho\left(\mathbb{E}[W(0) \otimes W(0)](J \otimes J)\right) < 1$, where*

$$J := I - \frac{1}{N}\mathbf{1}\mathbf{1}'; \quad (8)$$

(iii) *There exists a matrix $S > 0$ such that*

$$\phi(S) := \sum_{i=1}^M \pi_i J W^{(i)} J S J (W^{(i)})' J < S, \quad (9)$$

where π_i is defined in (6).

Proof. The proof needs the following lemma.

Lemma 2 (Lemma 2 in [28]) *For any $G \in \mathbb{C}^{n \times n}$ there exist $G_i \in \mathbb{S}_+^n$, $i = 1, 2, 3, 4$, such that*

$$G = (G_1 - G_2) + (G_3 - G_4)\mathbf{i}$$

where $\mathbf{i} = \sqrt{-1}$.

Define the difference between the state $x(t_k)$ and its average as

$$d(k) := x(t_k) - \frac{1}{N}\mathbf{1}\mathbf{1}'x(t_k). \quad (10)$$

Evidently, $d(k) = Jx(t_k)$. Since

$$\begin{aligned}
 \mathfrak{X}(k) &= x_{\max}(k) - \frac{1}{N} \mathbf{1}' x(t_k) - \left[x_{\min}(t_k) - \frac{1}{N} \mathbf{1}' x(t_k) \right] \\
 &\leq \left| x_{\max}(t_k) - \frac{1}{N} \mathbf{1}' x(t_k) \right| + \left| x_{\min}(t_k) - \frac{1}{N} \mathbf{1}' x(t_k) \right| \\
 &\leq \sqrt{2 \sum_{i=1}^N \left[x_i(t_k) - \frac{1}{N} \mathbf{1}' x(t_k) \right]^2} \\
 &= \sqrt{2} \|d(k)\|
 \end{aligned} \tag{11}$$

and

$$\mathfrak{X}(k) = N^{-1/2} \sqrt{N(x_{\max}(t_k) - x_{\min}(t_k))^2} \geq N^{-1/2} \sqrt{\sum_{i=1}^N \left[x_i(t_k) - \frac{1}{N} \mathbf{1}' x(t_k) \right]^2} = N^{-1/2} \|d(k)\|, \tag{12}$$

$\lim_{k \rightarrow \infty} \mathbb{E}[\mathfrak{X}^2(k)] = 0$ is equivalent to $\lim_{k \rightarrow \infty} \mathbb{E}\|d(k)\|^2 = 0$. From the Cauchy-Schwarz inequality, $\mathbb{E}[d_i(k)d_j(k)] \leq \mathbb{E}[d_i(k)^2]^{1/2} \mathbb{E}[d_j(k)^2]^{1/2}$ holds for any $1 \leq i, j \leq N$, which furthermore implies the equivalence between $\lim_{k \rightarrow \infty} \mathbb{E}\|d(k)\|^2 = 0$ and $\lim_{k \rightarrow \infty} \mathbb{E}[d(k)d(k)^*] = 0$. Thus, to study the mean-square consensus, we only need to focus on whether $\mathbb{E}[d(k)d(k)^*]$ converges to a zero matrix.

Observe that

$$\begin{aligned}
 d(k) &= JW(k-1)x(t_{k-1}) \\
 &= JW(k-1)x(t_{k-1}) - \frac{1}{N} JW(k-1)\mathbf{1}\mathbf{1}' x(t_{k-1}) \\
 &= JW(k-1)d(k-1)
 \end{aligned} \tag{13}$$

holds for $k = 1, 2, \dots$, where the second equality is due to $JW(k)\mathbf{1} = J\mathbf{1} = 0$. It entails

$$\mathbb{E}[d(k)d(k)^*] = \mathbb{E}[JW(k-1)d(k-1)d(k-1)^*W(k-1)'J].$$

Taking vectorization on both sides yields

$$\begin{aligned}
 \text{vec}(\mathbb{E}[d(k)d(k)^*]) &= \mathbb{E}[(JW(k-1)) \otimes (JW(k-1)) \text{vec}(d(k-1)d(k-1)^*)] \\
 &= \mathbb{E}[(JW(0)) \otimes (JW(0))] \text{vec}(\mathbb{E}[d(k-1)d(k-1)^*]) \\
 &= (J \otimes J) \mathbb{E}[W(0) \otimes W(0)] \text{vec}(\mathbb{E}[d(k-1)d(k-1)^*]) \\
 &= \left((J \otimes J) \mathbb{E}[W(0) \otimes W(0)] \right)^k \text{vec}(d(0)d(0)^*) \\
 &= \left((J \otimes J) \mathbb{E}[W(0) \otimes W(0)] \right)^k (J \otimes J) \text{vec}(x(t_0)x(t_0)^*) \\
 &= (J \otimes J) \left(\mathbb{E}[W(0) \otimes W(0)] (J \otimes J) \right)^k \text{vec}(x(t_0)x(t_0)^*),
 \end{aligned} \tag{14}$$

where the first equality is based on the property $\text{vec}(ABC) = (C' \otimes A)\text{vec}(B)$ for matrices A , B and C of compatible dimensions, and the separation of expectations in the second equality is due to the independence of the random interconnections.

The implications from one statement to the next is provided as follows.

(i) $\Rightarrow$ (ii). If $\rho(\mathbb{E}[W(0) \otimes W(0)](J \otimes J)) \geq 1$, there exist a number λ with $|\lambda| \geq 1$ and a non-zero vector $v \in \mathbb{C}^{N^2}$ corresponding to λ satisfying $\mathbb{E}[W(0) \otimes W(0)](J \otimes J)v = \lambda v$. Let $v_1, \dots, v_l$ be all the eigenvectors corresponding to the eigenvalue 0 of $J \otimes J$. Since $\mathbb{E}[W(0) \otimes W(0)](J \otimes J)v_i = 0$ for any $i = 1, \dots, l$, there holds $v \neq \sum_{i=1}^l a_i v_i$ for any $a_i \in \mathbb{R}$ and $(J \otimes J)v \neq 0$. Therefore

$$\lim_{k \rightarrow \infty} (J \otimes J) \left(\mathbb{E}[W(0) \otimes W(0)](J \otimes J) \right)^k v = \lim_{k \rightarrow \infty} \lambda^k (J \otimes J)v \neq 0. \quad (15)$$

In order to show that mean-square consensus is not achieved for Algorithm (3), it remains to prove that v can be expressed as a linear combination of different initial states. Note that there exist $G \in \mathbb{C}^{N \times N}$ and $G_1, \dots, G_4 \in \mathbb{S}_+^N$ such that $v = \text{vec}(G)$ and $G = G_2 - G_4 + (G_3 - G_1)\mathbf{i}$ by Lemma 2 (the order of G_1 , G_2 , G_3 and G_4 is immaterial in this lemma). Since each G_i can be expressed as

$$G_i = \sum_{j=1}^N \lambda_j^{(i)} u_j^{(i)} (u_j^{(i)})^*,$$

where $G_i = U^{(i)} \text{diag}\{\lambda_1^{(i)}, \dots, \lambda_N^{(i)}\} (U^{(i)})^*$ with $\lambda_j^{(i)} \in \sigma(G_i)$ and $U^{(i)} =: [u_1^{(i)}, \dots, u_N^{(i)}]$ unitary.

Then, we have

$$v = \sum_{i=1}^4 \sum_{j=1}^N -\lambda_j^{(i)} \mathbf{i}^i \text{vec}(u_j^{(i)} (u_j^{(i)})^*).$$

By letting $x(t_0) = u_j^{(i)}$, $i = 1, \dots, 4$ and $j = 1, \dots, N$, respectively, we see from (15) that mean-square consensus is not achieved for some $x(t_0)$.

(ii) $\Rightarrow$ (iii). Denote $R := (J \otimes J) \mathbb{E}[W(0) \otimes W(0)](J \otimes J)$. From (ii),

$$\begin{aligned} \rho(R) &= \rho(\mathbb{E}[W(0) \otimes W(0)](J \otimes J)^2) \\ &= \rho(\mathbb{E}[W(0) \otimes W(0)](J \otimes J)) < 1. \end{aligned}$$

Then, $(I - R)^{-1}$ exists and is nonsingular, $(I - R)^{-1} = \sum_{j=0}^{\infty} R^j$. For any given positive definite matrix $V \in \mathbb{R}^{N \times N}$, there corresponds a unique matrix $S \in \mathbb{R}^{N \times N}$ such that

$$\text{vec}(V) = (I - R) \text{vec}(S). \quad (16)$$

Then,

$$\begin{aligned}\text{vec}(V) &= \left(I - \mathbb{E}[(JW(0)J) \otimes (JW(0)J)] \right) \text{vec}(S) \\ &= \text{vec}(S - \phi(S)),\end{aligned}$$

where $\phi(\cdot)$ is defined in (9), which implies $S - \phi(S) > 0$ by the one-to-one correspondence of the vectorization operator. The positive definiteness of S follows from

$$\begin{aligned}\text{vec}(S) &= (I - R)^{-1} \text{vec}(V) \\ &= \sum_{i=0}^{\infty} R^i \text{vec}(V) \\ &= \text{vec} \left(\sum_{i=0}^{\infty} \phi^i(V) \right),\end{aligned}$$

implying $S = \sum_{i=0}^{\infty} \phi^i(V) \geq V > 0$, again by the one-to-one correspondence of the vectorization operator.

(iii) $\Rightarrow$ (i). By the hypothesis, there always exists a $\mu \in (0, 1)$ satisfying $\phi(S) < \mu S$. Fix any given $X \in \mathbb{S}_+^N$ and then choose a $c > 0$ satisfying $X \leq cS$. Then, by the linearity and non-decreasing properties of $\phi(X)$ in X over the positive semi-definite cone,

$$\phi^k(X) \leq \phi^k(cS) = c\phi^k(S) < c\phi^{k-1}(\mu S) = c\mu\phi^{k-1}(S) < \dots < c\mu^k S$$

holds for all $k \in \mathbb{N}$. It leads to $\lim_{k \rightarrow \infty} \phi^k(X) = 0$, which means

$$\lim_{k \rightarrow \infty} R^k \text{vec}(X) = 0. \quad (17)$$

In light of Lemma 2, for any $G \in \mathbb{R}^{n \times n}$ there exist $X_1, X_2, X_3, X_4 \in \mathbb{S}_+^n$ such that $G = (X_1 - X_2) + (X_3 - X_4)\mathbf{i}$. Then, we see from (17)

$$\begin{aligned}& \lim_{k \rightarrow \infty} R^k \text{vec}(G) \\ &= \lim_{k \rightarrow \infty} R^k \left(\text{vec}(X_1) - \text{vec}(X_2) + \text{vec}(X_3)\mathbf{i} - \text{vec}(X_4)\mathbf{i} \right) \\ &= 0.\end{aligned}$$

Since G is arbitrarily chosen, we have $\rho\left(\mathbb{E}[W(0) \otimes W(0)](J \otimes J)\right) = \rho(R) < 1$. Then,

$$\lim_{k \rightarrow \infty} \text{vec}(\mathbb{E}[d(k)d(k)^*]) = (J \otimes J) \lim_{k \rightarrow \infty} \left(\mathbb{E}[W(0) \otimes W(0)](J \otimes J) \right)^k \text{vec}(x(t_0)x(t_0)^*) = 0$$

holds for any $x(t_0) \in \mathbb{R}^N$, which means $\lim_{k \rightarrow \infty} \mathbb{E}[d(k)d(k)^*] = 0$. $\square$

The following result holds.

Theorem 2 *Let Assumptions (A1), (A2), and (A3) hold. Then Algorithm (3) achieves mean-square consensus if and only if $\tau_* \leq \tau_\dagger$, where $\tau_\dagger$ is given by the following quasi-convex optimization problem:*

$$\begin{aligned} & \arg \min_{\tau} -\tau \\ \text{subject to } & \begin{bmatrix} JZJ + \mathbf{1}\mathbf{1}' & \sqrt{\pi_1}(JZ - JL^{(1)}JY) & \dots & \sqrt{\pi_M}(JZ - JL^{(M)}JY) \\ * & Z & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ * & * & \dots & Z \end{bmatrix} > 0, \end{aligned} \quad (18)$$

$$Y, Z > 0, \quad (19)$$

$$Y - \tau Z \geq 0, \quad (20)$$

with $*$'s standing for entries that are the Hermitian conjugates of entries in the upper triangular part.

Proof. Necessity: Suppose that mean-square consensus is achievable for Algorithm (3), or equivalently there exists a matrix $S > 0$ such that $\phi(S) < S$ holds by Proposition 1. First we shall show $\sum_{i=1}^M \pi_i JW^{(i)}JSJ(W^{(i)})'J < JSJ + \mathbf{1}\mathbf{1}'$. Without loss of generality, choose for $(v_1, \dots, v_N)$ an orthonormal basis of $\mathbb{R}^N$ with $v_1 = \frac{1}{N}\mathbf{1}$. Then, any vector $0 \neq x \in \mathbb{R}^n$ can be expressed as $x = \sum_{i=1}^N a_i v_i$ with coefficients $a_1, \dots, a_N$ not all 0. We have

$$x' \phi(S) x = \left(\sum_{i=2}^N a_i v_i \right)' \phi(S) \left(\sum_{i=2}^N a_i v_i \right)$$

and

$$x'(JSJ + \mathbf{1}\mathbf{1}')x = \left(\sum_{i=2}^N a_i v_i \right)' S \left(\sum_{i=2}^N a_i v_i \right) + a_1^2.$$

Since $a_1, \dots, a_N$ are not all 0 and $\phi(S) < S$, there holds $\sum_{i=1}^M \pi_i JW^{(i)}JSJ(W^{(i)})'J < JSJ + \mathbf{1}\mathbf{1}'$. Finally, let $Z = S$ and $Y = \tau_* S$. By Schur complement lemma, we see that (18) and (20) hold. In addition, the optimization is a generalized eigenvalue problem, which is quasiconvex [29].

Sufficiency: For any given $\tau_* \leq \tau_\dagger$, there always exist Y and Z such that (18), (19) and (20) hold. According to Schur complement lemma, (18) is equivalent to

$$JZJ + \mathbf{1}\mathbf{1}' - \sum_{i=1}^M \pi_i (JZ - JL^{(i)}JY)Z^{-1}(JZ - JL^{(i)}JY)^* > 0,$$

which gives

$$\begin{aligned}
 JZJ + \mathbf{1}\mathbf{1}' &> JZJ + \sum_{i=1}^M \pi_i \left[JL^{(i)} JY Z^{-1} Y J(L^{(i)})' J - JY J(L^{(i)})' J - JL^{(i)} JY J \right] \\
 &\geq JZJ + \sum_{i=1}^M \pi_i \left[\tau_* JL^{(i)} JY J(L^{(i)})' J - JY J(L^{(i)})' J - JL^{(i)} JY J \right] \\
 &\geq JZJ - \tau_*^{-1} JY J + \tau_*^{-1} \phi(Y),
 \end{aligned} \tag{21}$$

where the second inequality holds by substituting Z^{-1} with $\tau_* Y^{-1}$ in accordance with (20).

Therefore, it leads to $JYJ + \tau_* \mathbf{1}\mathbf{1}' > \phi(Y)$. Letting $S = JYJ + \tau_* \mathbf{1}\mathbf{1}'$, we have

$$\phi(Y) = \sum_{i=1}^M \pi_i J W^{(i)} J (JYJ + \tau_* \mathbf{1}\mathbf{1}') J (W^{(i)})' J = \phi(S)$$

and $S > \phi(S)$. In addition, the positive definiteness of S can be seen from the following lemma.

Lemma 3 *There holds $JMJ + \epsilon \mathbf{1}\mathbf{1}' > 0$ for all $M > 0$ and $\epsilon > 0$, where J is defined in (8).*

Proof. Choose for $(v_1, \dots, v_N)$ an orthonormal basis with $v_1 = \frac{1}{N} \mathbf{1}$. For any nonzero vector $x = \sum_{i=1}^N a_i v_i$,

$$x'(MJM + \epsilon \mathbf{1}\mathbf{1}')x = \left(\sum_{i=2}^N a_i v_i \right)' M \left(\sum_{i=2}^N a_i v_i \right) + \epsilon a_1^2.$$

Since $a_1, \dots, a_N$ are not all 0 and $M > 0$, we have $x'(MJM + \epsilon \mathbf{1}\mathbf{1}')x > 0$. $\square$

By Proposition 1, Algorithm (3) achieves mean-square consensus, which completes the proof. $\square$

3.3 Almost Sure Consensus/Divergence

In this part, we focus on the impact of sampling intervals on almost sure consensus and almost sure divergence of Algorithm (3). The following theorem gives the relationships between τ_* and almost sure consensus/divergence: almost sure divergence is achieved when τ_* exceeds an upper bound and almost sure consensus is guaranteed when τ_* is sufficiently small. Also note these two boundaries are not equal in general.

Theorem 3 *Let Assumptions (A1), (A2), and (A3) hold.*

- (i) *If $\tau_* \leq \tau_{\dagger}$ with τ_* given in Theorem 2, Algorithm (3) achieves almost sure consensus.*

(ii) If $\tau_* > \tau_{\dagger}$, where $\tau_{\dagger} \in \mathbb{R}_+$ is given by

$$\tau_{\dagger} := \inf \left\{ \tau : \log \frac{2N(\tau - 1)}{N - 1} > \frac{(1 - q) \log(2N)}{q_* q}, s(\tau) \geq 0 \right\}$$

with $q_* := \min\{(1 - q)^{|\mathcal{N}_i| + |\mathcal{N}_j|} : (j, i) \in E\}$ and $s(\tau) := \min \left\{ \lambda_{\min}(\tau(L^{(i)})' J L^{(i)} - J L^{(i)} - (L^{(i)})' J) : L^{(i)} \in \mathcal{L} \right\}$, Algorithm (3) diverges almost surely for any initial state $x(t_0) \in \mathbb{R}^N$ except $x(t_0) \perp \mathbf{1}$.

Proof. We start by presenting supporting lemmas.

Lemma 4 (Lemma (5.6.10) in [30]) Let $A \in \mathbb{C}^{n \times n}$ and $\epsilon > 0$ be given. There is a matrix norm $\|\cdot\|_{\dagger}$ such that $\rho(A) \leq \|A\|_{\dagger} \leq \rho(A) + \epsilon$.

Lemma 5 (Borel-Cantelli Lemma) Let $(\mathcal{S}, \mathcal{S}, \mu)$ be a probability space. Assume that events $\mathcal{A}_i \in \mathcal{S}$ for all $i \in \mathbb{N}$. If $\sum_{i=0}^{\infty} \mu(\mathcal{A}_i) < \infty$, then $\mu(\mathcal{A}_i \text{ i.o.}) = 0$, where “ $\mathcal{A}_i$ i.o.” means $\mathcal{A}_i$ occurs infinitely often. In addition, assuming that events $\mathcal{A}_i$, $i \in \mathbb{N}$, are independent, then $\sum_{i=0}^{\infty} \mu(\mathcal{A}_i) = \infty$ implies $\mu(\mathcal{A}_i \text{ i.o.}) = 1$.

Proof of (i): Note that

$$\mathbb{E}[\|d(k)\|^2] = \text{Tr}(\mathbb{E}[d(k)d(k)^*]) \leq N^{1/2} \|\text{vec}(\mathbb{E}[d(k)d(k)^*])\|.$$

The inequality results from the fact that, for any $X := [x_{ij}] \in \mathbb{S}_+^n$, $\|\text{vec}(X)\|^2 = \sum_{i=1}^n \sum_{j=1}^n x_{ij}^2 \geq \sum_{i=1}^n x_{ii}^2 \geq \frac{1}{n} (\sum_{i=1}^n x_{ii})^2 = \frac{1}{n} (\text{Tr}(X))^2$. If $\tau_* < \tau_{\dagger}$ or equivalently $\rho(\mathbb{E}[W(0) \otimes W(0)](J \otimes J)) < 1$ by Theorem 2, there exists a matrix norm $\|\cdot\|_{\dagger}$ such that $\|\mathbb{E}[W(0) \otimes W(0)](J \otimes J)\|_{\dagger} < \lambda < 1$ by Lemma 4. Moreover, by the equivalence of norms on a finite-dimensional vector space, for the two norms $\|\cdot\|$ and $\|\cdot\|_{\dagger}$, there exists a real number $c \in \mathbb{R}_+$ implying

$$\|X\| \leq c \|X\|_{\dagger}$$

for all $X \in \mathbb{R}^{n \times n}$. From the forgoing observations, (14) and the submultiplicativity of a matrix norm,

$$\begin{aligned} & \mathbb{E}[\|d(k)\|^2] \\ & \leq N^{1/2} \left\| (J \otimes J) \left(\mathbb{E}[W(0) \otimes W(0)](J \otimes J) \right)^k \text{vec}(x(t_0)x(t_0)^*) \right\| \\ & \leq N^{1/2} c \left\| \left(\mathbb{E}[W(0) \otimes W(0)](J \otimes J) \right)^k \right\|_{\dagger} \|\text{vec}(x(t_0)x(t_0)^*)\| \\ & \leq N^{1/2} c \left\| \mathbb{E}[W(0) \otimes W(0)](J \otimes J) \right\|_{\dagger}^k \|\text{vec}(x(t_0)x(t_0)^*)\| \\ & < c \lambda^k N^{1/2} \|\text{vec}(x(t_0)x(t_0)^*)\|. \end{aligned}$$

Therefore,

$$\sum_{k=0}^{\infty} \mathbb{E}[\|d(k)\|^2] < c(1-\lambda)^{-1} \mathbf{N}^{1/2} \|\text{vec}(x(t_0)x(t_0)^*)\| < \infty, \quad (22)$$

together with Markov's inequality resulting in that,

$$\sum_{k=0}^{\infty} \mathbb{P}(\|d(k)\| > \delta) \leq (1/\delta^2) \sum_{k=0}^{\infty} \mathbb{E}[\|d(k)\|^2] < \infty$$

holds for any $\delta > 0$. According to Lemma 5, $\lim_{k \rightarrow \infty} \|d(k)\| = 0$ almost surely for any initial state $x(t_0) \in \mathbb{R}^{\mathbf{N}}$. Then, $\mathbb{P}(\lim_{k \rightarrow \infty} \mathfrak{X}(k) = 0) = 1$ follows from (11) and (12).

Proof of (ii): The rest of the proof consists of three steps. In the first two steps, we construct a sequence of i.i.d. random variables and give a lower bound of the averaged rate of divergence for this sequence. In the third step, the strong law of large numbers is applied to deduce the divergence result.

Step 1. First of all, observe that for all $k \in \mathbb{N}$ and $\omega \in \mathcal{G}^{\mathbf{N}}$

$$\begin{aligned} \|d(k+1, \omega)\|^2 &= d(k, \omega)^* W(k, \omega)' J J W(k, \omega) d(k, \omega) \\ &\geq \min_{\substack{\|v\|=1, \\ v \perp \mathbf{1}}} \|v^* W(k, \omega)' J W(k, \omega) v\| \|d(k, \omega)\|^2, \end{aligned}$$

where the inequality holds because $d(k, \omega) \perp \mathbf{1}$. If $\lambda_{\min}(W(k, \omega)' J W(k, \omega) + \frac{1}{\mathbf{N}} \mathbf{1} \mathbf{1}') \geq 1$ for any $k \in \mathbb{N}$ and $\omega \in \mathcal{G}^{\mathbf{N}}$, then $\min_{\substack{\|v\|=1, \\ v \perp \mathbf{1}}} \|v^* W(k, \omega)' J W(k, \omega) v\| \geq 1$, which together with (11) and (12) implies that

$$\mathbb{P}\left(\mathfrak{X}^2(k) \geq \frac{\mathfrak{X}^2(k-1)}{2\mathbf{N}}\right) = 1 \quad (23)$$

holds for all $k \in \mathbb{N}$. Therefore, $\mathfrak{X}(k) > 0$ for all $k \in \mathbb{N}$ provided that $\mathfrak{X}(0) > 0$. The following random variables are well defined:

$$\xi(k) := \frac{\mathfrak{X}^2(k+1)}{\mathfrak{X}^2(k)}, \quad k \in \mathbb{N}.$$

One condition guaranteeing $\lambda_{\min}(W(k, \omega)' J W(k, \omega) + \frac{1}{\mathbf{N}} \mathbf{1} \mathbf{1}') \geq 1$ is established as follows. Note that for any $L^{(i)} \in \mathcal{L}$,

$$\lambda_{\min}\left(W(k, \omega)' J W(k, \omega) + \frac{1}{\mathbf{N}} \mathbf{1} \mathbf{1}'\right) \quad (24)$$

$$\begin{aligned} &= \lambda_{\min}\left(\tau^2(L^{(i)})' J L^{(i)} - \tau J L^{(i)} - \tau(L^{(i)})' J + I\right) \\ &= \tau \lambda_{\min}\left(\tau(L^{(i)})' J L^{(i)} - J L^{(i)} - (L^{(i)})' J\right) + 1. \end{aligned} \quad (25)$$

Introduce

$$\tau_{\sharp} = \inf \left\{ \tau : \lambda_{\min} \left(\tau (L^{(i)})' J L^{(i)} - J L^{(i)} - (L^{(i)})' J \right) \geq 0, \forall L^{(i)} \in \mathcal{L} \right\}. \quad (26)$$

A basic but vital observation is that $\tau_{\sharp} < \infty$, which makes $\tau_{\sharp}$ well defined. To see this, choose a positive number τ_i associated with any given $L^{(i)} \in \mathcal{L}$. If $\lambda_{\min} \left(\tau (L^{(i)})' J L^{(i)} - J L^{(i)} - (L^{(i)})' J \right) \geq 0$ for any $L^{(i)}$, we are done. Otherwise let $v \in \mathbb{C}^N$ with $\|v\| = 1$ be any vector such that

$$v^* \left(\tau_i (L^{(i)})' J L^{(i)} - J L^{(i)} - (L^{(i)})' J \right) v < 0. \quad (27)$$

Using the property $\text{Ker}((L^{(i)})' J L^{(i)}) = \text{Ker}(J L^{(i)})$, we deduce from (27) $v \notin \text{Ker}((L^{(i)})' J L^{(i)})$ and $v^* (L^{(i)})' J L^{(i)} v > 0$. Let τ_i take a new value satisfying

$$\tau_i > \frac{\max_{\|v\|=1} v^* (J L^{(i)} + (L^{(i)})' J) v}{\min_{\|v\|=1, v \notin \text{Ker}(J L^{(i)})} v^* (L^{(i)})' J L^{(i)} v} \geq \sup_{\|v\|=1, v \notin \text{Ker}(J L^{(i)})} \frac{v^* (J L^{(i)} + (L^{(i)})' J) v}{v^* (L^{(i)})' J L^{(i)} v}.$$

Then, $\lambda_{\min} \left(\tau_i (L^{(i)})' J L^{(i)} - J L^{(i)} - (L^{(i)})' J \right) \geq 0$. Finally, letting $\tau_0 = \max_{1 \leq i \leq n} \tau_i$, we have $\tau_{\sharp} \leq \tau_0 < \infty$. According to Weyl Theorem (Theorem 4.3.1 in [30]), $\lambda_{\min} \left(\tau (L^{(i)})' J L^{(i)} - J L^{(i)} - (L^{(i)})' J \right) \geq 0$ whenever $\tau > \tau_{\sharp}$ for each $L^{(i)} \in \mathcal{L}$. Recalling that $L(k, \omega) \in \mathcal{L}$, we see that $\tau > \tau_{\sharp}$ guarantees $\lambda_{\min} \left(W(k, \omega)' J W(k, \omega) + \frac{1}{N} \mathbf{1} \mathbf{1}' \right) \geq 1$ for all $k \in \mathbb{N}$ and $\omega \in \mathcal{G}^{\mathbb{N}}$.

Step 2. First, we propose the following claim.

Claim. There always exist two (random) nodes $i, j \in V$ at each time k such that $(j, i) \in E$ and $|x_i(t_k) - x_j(t_k)| \geq \frac{1}{N-1} \mathfrak{X}(k)$.

To prove the claim, fix any time instance k . Without loss of generality, index all the nodes in the graph such that $x_{\min}(t_k) = x_{i_1}(t_k) \leq x_{i_2}(t_k) \leq \dots \leq x_{i_N}(t_k) = x_{\max}(t_k)$. Then, there at least exists a node $i_n \in \{i_2, \dots, i_N\}$ satisfying $x_{i_n}(t_k) - x_{i_{n-1}}(t_k) \geq \frac{1}{N-1} \mathfrak{X}(k)$; otherwise $x_{i_N}(t_k) - x_{i_1}(t_k) = \sum_{l=2}^N (x_{i_l}(t_k) - x_{i_{l-1}}(t_k)) < \mathfrak{X}(k)$, reaching a contradiction. If $|x_i(t_k) - x_j(t_k)| < \frac{1}{N-1} \mathfrak{X}(k)$ for all $(j, i) \in E$, then neither $(i, j) \notin E$ nor $(j, i) \notin E$ for any $i = i_1, \dots, i_{n-1}$ and $j = i_n, \dots, i_N$, since $x_{i_n}(t_k) - x_{i_{n-1}}(t_k) \geq \frac{1}{N-1} \mathfrak{X}(k)$, contradicting with the hypothesis that G has a directed spanning tree.

In view of this claim, for each $\omega \in \mathcal{G}^{\mathbb{N}}$, we choose two nodes $i_k(\omega), j_k(\omega) \in V$ at time k such that $(j_k(\omega), i_k(\omega)) \in E$ and $|x_{i_k(\omega)}(t_k) - x_{j_k(\omega)}(t_k)| \geq \frac{1}{N-1} \mathfrak{X}(k, \omega)$. The dependence of the node selections on a specific sample path gives rise to a challenge in the subsequent analysis. To get rid of this, we introduce an additional sequence of random variables. Let $\{z_k\}_{k \in \mathbb{N}}$ be a sequence of i.i.d. random variables defined on $((0, 1)^{\mathbb{N}}, (\mathcal{B}(0, 1))^{\mathbb{N}}, \ell)$, where $\mathcal{B}(0, 1)$

denotes the Borel algebra on $(0, 1)$, with $z_k(\zeta) = \zeta_k$ for all $\zeta \in (0, 1)^{\mathbb{N}}$ and each z_k uniformly distributed in $(0, 1)$. Let $z_0, z_1, \dots$ and $G_0, G_1, \dots$ be independent. Formally, we are allowed to define a product probability space $(\mathcal{S}, \mathcal{S}, \mu)$ where $\mathcal{S} = \mathcal{G}^{\mathbb{N}} \times (0, 1)^{\mathbb{N}}$, $\mathcal{S}$ is the σ -algebra generated by $\{\mathcal{A} \times \mathcal{B} : \mathcal{A} \in \mathcal{F}, \mathcal{B} \in (\mathcal{B}(0, 1))^{\mathbb{N}}\}$, and μ is the probability measure satisfying $\mu(\mathcal{A} \times \mathcal{B}) = \mathbb{P}(\mathcal{A})l(\mathcal{B})$. Define $\mathcal{S}_k = \sigma((G_0, z_0), \dots, (G_k, z_k))$. Introduce a sequence of events associated with $i_k(\omega)$, $j_k(\omega)$ and z_k :

$$\mathcal{D}(k) = \left\{ \cup_{\omega \in \mathcal{G}^{\mathbb{N}}} (\omega \times \mathcal{B}_k(\omega)) : \mathcal{N}_{i_k(\omega)}(k, \omega) = \{j_k(\omega)\}, \mathcal{N}_{j_k(\omega)}(k, \omega) = \emptyset \right\}$$

with $\mathcal{B}_k(\omega) = \left\{ \zeta \in (0, 1)^{\mathbb{N}} : z_k(\zeta) < q_*/(1 - q)^{|\mathcal{N}_{i_k(\omega)}| + |\mathcal{N}_{j_k(\omega)}|} \right\}$. Since $i_k(\omega), j_k(\omega) \in \mathcal{F}_{k-1}$, one can verify $\mathcal{D}(k) \in \mathcal{S}_k$. If $\tau_* > 1$, for all $(\omega, \zeta) \in \mathcal{D}(k)$ and $k \in \mathbb{N}$,

$$\begin{aligned} \mathfrak{X}(k+1, \omega) &\geq |x_{i_k(\omega)}(t_{k+1}) - x_{j_k(\omega)}(t_{k+1})| \\ &= (\tau_* - 1) |x_{i_k(\omega)}(t_k) - x_{j_k(\omega)}(t_k)| \\ &\geq \frac{\tau_* - 1}{\mathbf{N} - 1} \mathfrak{X}(k, \omega). \end{aligned} \tag{28}$$

Direct calculation yields

$$\mu((\omega, \zeta) \in \mathcal{D}(k)) = \frac{q_* q}{1 - q}. \tag{29}$$

Step 3. Now we define random variables

$$\mathfrak{M}(k) = \begin{cases} \frac{\tau_* - 1}{\mathbf{N} - 1}, & \text{if } (\omega, \zeta) \in \mathcal{D}(k), \\ \frac{1}{2\mathbf{N}}, & \text{otherwise;} \end{cases} \tag{30}$$

which together with (28) leads to

$$\mu \left(\xi_k = \frac{\mathfrak{X}^2(k+1)}{\mathfrak{X}^2(k)} \geq \mathfrak{M}^2(k) \right) = 1.$$

Therefore,

$$\mu \left(\prod_{k=0}^t \xi_k = \frac{\mathfrak{X}^2(t+1)}{\mathfrak{X}^2(0)} \geq \prod_{k=0}^t \mathfrak{M}^2(k) \right) = 1,$$

which gives

$$\mu \left(\log \mathfrak{X}(t+1) - \log \mathfrak{X}(0) \geq \sum_{k=0}^t \log \mathfrak{M}(k) \right) = 1. \tag{31}$$

Since each node samples the neighbors independently, where the “independence” is in both spatial and temporal sense (Assumption (A2)), therefore, for any $k \in \mathbb{N}$,

$$\mu((\omega, \zeta) \in \mathcal{D}(k) \mid \mathcal{S}_{k-1}) = \frac{p_* p}{1 - p} = \mu((\omega, \zeta) \in \mathcal{D}(k)),$$

indicating that $\mathfrak{M}(k)$'s are independent random variables for $\mathcal{D}(0), \dots, \mathcal{D}(k-1) \in \mathcal{S}_{k-1}$. By induction, we eventually have $\{\mathfrak{M}(k)\}_{k \in \mathbb{N}}$ are i.i.d. with the mean computed as

$$\mathbb{E}[\log \mathfrak{M}(k)] = \frac{q_* q}{1-q} \log \frac{\tau_* - 1}{\mathbf{N} - 1} + (1 - \frac{q_* q}{1-q}) \log \frac{1}{2\mathbf{N}} := m(\tau_*). \quad (32)$$

Additionally, since $\mathfrak{M}(k)$'s have uniformly bounded covariances, Kolmogorov's strong law of large numbers [31] shows that

$$\mu \left(\lim_{t \rightarrow \infty} \frac{1}{t} \sum_{k=0}^t \log \mathfrak{M}(k) = m(\tau_*) \right) = 1, \quad (33)$$

which together with (31) implies that, when $m(\tau_*) > 0$, $\mathbb{P}(\liminf_{k \rightarrow \infty} \mathfrak{X}(k) = \infty) = 1$. Notice that $m(\tau_*)$ is increasing in τ_* . Defining $\tau_b = \inf \{\tau : m(\tau_*) > 0\}$ and choosing $\tau_* > \tau_\# \vee \tau_b := \tau_\natural$, the conclusion follows. $\square$

4 Markovian Random Networks

In this section, we continue to investigate the sampled-data consensus when each node samples the neighbors following a Markov chain. The following assumption is imposed.

(A4) *Independently among $(j, i) \in \mathbf{E}$, the random variables $\mathbf{1}_{\{(j,i) \in \mathbf{E}_k\}}$, $k = 0, 1, \dots$, are a binary Markov chain with the failure rate $\mathbb{P}(\mathbf{1}_{\{(j,i) \in \mathbf{E}_{k+1}\}} = 0 \mid \mathbf{1}_{\{(j,i) \in \mathbf{E}_k\}} = 1) := p$ and the recovery rate $\mathbb{P}(\mathbf{1}_{\{(j,i) \in \mathbf{E}_{k+1}\}} = 1 \mid \mathbf{1}_{\{(j,i) \in \mathbf{E}_k\}} = 0) := q$ positive and strictly less than one.*

Note that the techniques developed in this section also apply when $p(i)$ and $q(i)$ vary depending on the node index i .

Under Assumption (A4), $\{L(k)\}_{k \in \mathbb{N}}$ are a sequence of random variables taking values from $\mathcal{L}$, governed by a finite-state time-homogeneous Markov chain. The transition probability of $\{L(k)\}_{k \in \mathbb{N}}$ is induced from the transition of edges between the “on” state and the “off” state, which is

$$\mathbb{P}(L(k) = L^{(j)} \mid L(k-1) = L^{(i)}) = p^{s_1} (1-p)^{s_2} q^{s_3} (1-q)^{s_4} := \pi_{ij}. \quad (34)$$

where $s_1 = \sum_{(n,m) \in \mathbf{E}} \mathbf{1}_{\{l_{mn}^{(i)} \neq 0, l_{mn}^{(j)} = 0\}}$, $s_2 = \sum_{(n,m) \in \mathbf{E}} \mathbf{1}_{\{l_{mn}^{(i)} \neq 0, l_{mn}^{(j)} \neq 0\}}$, $s_3 = \sum_{(n,m) \in \mathbf{E}} \mathbf{1}_{\{l_{mn}^{(i)} = 0, l_{mn}^{(j)} \neq 0\}}$, and $s_4 = \sum_{(n,m) \in \mathbf{E}} \mathbf{1}_{\{l_{mn}^{(i)} = 0, l_{mn}^{(j)} = 0\}}$.

For convenience, we denote $\Pi := [\pi_{ij}]$ as the *transition probability matrix* of $L(k)$. Again, $W(k)$ inherits the same distribution from $L(k)$. The positiveness of the recovery and failure rates in Assumption (A4) makes $L(k)$ an ergodic Markov chain and Π a positive matrix.

4.1 Conjunction of Various Consensus Metrics

In this part, we show that an analog of Theorem 1 holds over a Markovian random network. From the probabilistic point of view, the difference between independent model and Markovian model can be interpreted using a finite permutation argument as follows. Let q be a finite permutation from $\mathbb{N}$ onto $\mathbb{N}$ such that $q(i) \neq i$ for finitely many i . For any given $\omega \in \mathcal{G}^{\mathbb{N}}$, we define a finite permutation as $(q\omega)_i = \omega_{q(i)}$ for all $i \in \mathbb{N}$. In the i.i.d. model, the probability measure is invariant with respect to a finite permutation of the sample path, i.e., $\mathbb{P}(\omega \in \mathcal{F}) = \mathbb{P}(\omega \in q\mathcal{F})$; while in the Markovian model this property is absent because of the Markov property. Nevertheless, if $\tau_k = \tau_* \in (0, (\mathbf{N} - 1)^{-1})$ for all k , the difference does not play any key role in whether or not $\mathfrak{X}(k)$ converges in expectation for Algorithm (3). Moreover, Lemma 1 guarantees mean-square consensus, and almost sure consensus regardless of the random network model.

Theorem 4 *Let Assumptions (A1), (A3), and (A4) hold. Then expectation consensus, mean-square consensus, and almost sure consensus are achieved for Algorithm (3) if $\tau_* \in (0, (\mathbf{N} - 1)^{-1})$.*

Proof. The proof is similar to that of Theorem 1. Here we only provide a sketch. Fix a directed spanning tree G_T of graph G and a sampling time t_k . We choose $i_1, \dots, i_{\mathbf{N}}$ and define $\mathcal{M}_1, \dots, \mathcal{M}_{\mathbf{N}}$ in sequel by the following iterated algorithm: 1) Set i_1 as the root node of G_T , $\mathcal{M}_1 := \{i_1\}$ and $l = 2$; 2) Choose a node $i_l \in V$ such that there exists a node $j \in \mathcal{M}_{l-1}$ satisfying $(j, i_l) \in G_T$ and $i_l \notin \mathcal{M}_{l-1}$; 3) Update $\mathcal{M}_l := \mathcal{M}_{l-1} \cup \{i_l\}$; 4) If $l \leq \mathbf{N}$, set $l = l + 1$ and go to step 2); otherwise stop. Consider a sequence of events $\mathcal{E}_2, \dots, \mathcal{E}_{\mathbf{N}}$ where $\mathcal{E}_l := \left\{ L(k + l - 1) \in \{L^{(j)} \in \mathcal{L} : l_{ii_{l-1}}^{(j)} \neq 0\} \right\}$ for $l = 2, 3, \dots, \mathbf{N}$. If $\mathcal{E}_2, \dots, \mathcal{E}_{\mathbf{N}}$ sequentially occur, similar to the proof of Theorem 1, we see that

$$\mathfrak{X}(k + \mathbf{N} - 1) \leq \left(1 - \frac{1}{2}\eta^{\mathbf{N}-1}\right) \mathfrak{X}(k) \quad (35)$$

where $\eta := (\tau_*) \wedge (1 - (\mathbf{N} - 1)\tau_*) > 0$. Then, we estimate the probability of the sequential occurrence of $\mathcal{E}_2, \dots, \mathcal{E}_{\mathbf{N}}$ by

$$\begin{aligned} \mathbb{P}\left(1_{\cap_{i=2}^{\mathbf{N}} \mathcal{E}_i} = 1 \mid L(k - 1) \in \mathcal{L}\right) &= \mathbb{P}(1_{\mathcal{E}_{\mathbf{N}}} = 1 \mid 1_{\mathcal{E}_{\mathbf{N}-1}} = 1) \cdots \mathbb{P}(1_{\mathcal{E}_2} = 1 \mid L(k - 1) \in \mathcal{L}) \\ &\geq \pi^{\mathbf{N}-1}, \end{aligned}$$

where $\pi := \min_{1 \leq i, j \leq M} \pi_{ij} > 0$. Therefore,

$$\begin{aligned}
 & \mathbb{E}[\mathfrak{X}(k + N - 1)] \\
 &= \sum_{\gamma=0,1} \mathbb{E} \left[\mathbb{P}(\mathbf{1}_{\cap_{i=2}^N \mathcal{E}_i} = \gamma \mid L(k-1)) \mathbb{E}[\mathfrak{X}(k + N - 1) \mid \mathbf{1}_{\cap_{i=2}^N \mathcal{E}_i} = \gamma, L(k-1)] \right] \\
 &\leq (1 - \pi^{N-1}) \mathbb{E}[\mathbb{E}[\mathfrak{X}(k) \mid L(k-1)]] + \pi^{N-1} \left(1 - \frac{1}{2} \eta^{N-1} \right) \mathbb{E}[\mathbb{E}[\mathfrak{X}(k) \mid L(k-1)]] \\
 &= \left(1 - \frac{1}{2} (\pi \eta)^{N-1} \right) \mathbb{E}[\mathfrak{X}(k)],
 \end{aligned}$$

which implies $\lim_{k \rightarrow \infty} \mathbb{E}[\mathfrak{X}(k)] = 0$ and therefore consensus in expectation is achieved. Finally, the conclusion follows from Lemma 1. $\square$

Remark 3 *The assumption of a uniform inter-sampling interval τ_k simplifies the notations used in Theorems 1 and 4. It should be emphasized that the techniques used in the proof of Theorems 1 and 4 also apply to the non-uniform inter-sampling interval case. To make the conclusion hold, we require $\lim_{k \rightarrow \infty} \log(\mathbb{E}[\mathfrak{X}(k(N-1))]/\mathbb{E}[\mathfrak{X}(0)]) = -\infty$, which can be guaranteed by $\sum_{k=0}^{\infty} \prod_{j=0}^{N-2} \eta_{k+j} = \infty$ with $\eta_k = (\tau_k) \wedge (1 - (N-1)\tau_k)$ for $k \in \mathbb{N}$. This is seen from (7) and the fact that, for a sequence $\{a_k\}_{k \in \mathbb{N}}$ with $a_k \in [0, 1)$, $\sum_{k=1}^{\infty} a_k = \infty$ if and only if $\prod_{k=1}^{\infty} (1 - a_k) = 0$ [32].*

4.2 The Mean-square Consensus Threshold

Now, we are interested in establishing a necessary and sufficient condition on τ_* for mean-square consensus of Algorithm (3). We first present an implicit condition in terms of the spectral radius of a certain matrix. Then, this stability condition is translated to a threshold on τ_* . The analysis in this section is based on the techniques using in the proof of Proposition 1 as well as the tools from the theory of Markov jump linear systems.

Proposition 2 *Let Assumptions (A1), (A3), and (A4) hold and, for each $(j, i) \in \mathbb{E}$, $\mathbf{1}_{\{(j,i) \in \mathbb{E}_0\}}$ starts at any initial distribution. Then the following statements are equivalent:*

- (i) *Algorithm (3) achieves mean-square consensus;*
- (ii) *There holds $\rho(\Gamma\Theta) < 1$, where*

$$\Gamma := \text{diag}(W^{(1)} \otimes W^{(1)}, \dots, W^{(M)} \otimes W^{(M)}) \quad (36)$$

and

$$\Theta := \Pi' \otimes (J \otimes J) \quad (37)$$

with J defined in (8) and Π defined in (34);

(iii) There exist matrices $S_1, \dots, S_M > 0$ such that

$$\varphi_j(S) := \sum_{i=1}^M \pi_{ij} J W^{(j)} J S_i J (W^{(j)})' J < S_j \quad (38)$$

holds for all $1 \leq j \leq M$, where $S := (S_1, \dots, S_M)$.

Proof. Recall $d(k)$ from (10). Obviously, (11) to (13) still hold. In what follows, we consider a linear space over the complex field $\mathbb{C}$: $\mathbb{H}^M := \{(M_1, \dots, M_M) : M_i \in \mathbb{C}^{N \times N}, i = 1, \dots, M\}$ and a convex cone in $\mathbb{H}^M$: $\mathbb{H}_+^M := \{(G_1, \dots, G_M) : G_i \in \mathbb{S}_N^+, i = 1, \dots, M\}$. Define

$$H(k) := \left(d(k)d(k)^* 1_{\{L(k)=L^{(1)}\}}, \dots, d(k)d(k)^* 1_{\{L(k)=L^{(M)}\}} \right) \in \mathbb{H}_+^M.$$

Since

$$\mathbb{E}[d(k)d(k)^*] = \mathbb{E}[H(k)] \underbrace{[I_N, \dots, I_N]'}_{M \text{ times}},$$

it follows from (11) and (12) that $\lim_{k \rightarrow \infty} \mathbb{E}[\mathfrak{X}^2(k)] = 0$ is equivalent to $\lim_{k \rightarrow \infty} \mathbb{E}[H(k)] = 0$.

Taking vectorization on both side of $\mathbb{E}[H(k)]$ gives

$$\begin{aligned} \text{vec}(\mathbb{E}[H(k)]) &= \begin{bmatrix} \pi_{11} & \cdots & \pi_{M1} \\ \vdots & \ddots & \vdots \\ \pi_{1M} & \cdots & \pi_{MM} \end{bmatrix} \otimes \begin{bmatrix} (JW^{(1)}) \otimes (JW^{(1)}) & & \\ & \ddots & \\ & & (JW^{(M)}) \otimes (JW^{(M)}) \end{bmatrix} \\ &\quad \cdot \begin{bmatrix} \text{vec}(\mathbb{E}[d(k-1)d(k-1)^* 1_{\{L(k-1)=L^{(1)}\}}]) \\ \vdots \\ \text{vec}(\mathbb{E}[d(k-1)d(k-1)^* 1_{\{L(k-1)=L^{(M)}\}}]) \end{bmatrix} \\ &= \left((\Pi' \otimes I_{N^2})(I_M \otimes (J \otimes J)) \Gamma \right) \text{vec}(\mathbb{E}[H(k-1)]) \\ &= \left((\Pi' \otimes I_{N^2})(I_M \otimes (J \otimes J)) \Gamma \right)^k \text{vec}(\mathbb{E}[H(0)]) \\ &= \left((I_M \otimes (J \otimes J)) (\Pi' \otimes I_{N^2}) \Gamma \right)^k (I_M \otimes (J \otimes J)) \text{vec}(\mathbb{E}[\mathfrak{h}(x(t_0), L(0))]) \\ &= (I_M \otimes (J \otimes J)) \left((\Pi' \otimes I_{N^2}) \Gamma (I_M \otimes (J \otimes J)) \right)^k \text{vec}(\mathbb{E}[\mathfrak{h}(x(t_0), L(0))]), \end{aligned}$$

where $\mathfrak{h}(x(t_0), L(0)) := (x(t_0)x(t_0)^* 1_{\{L(0)=L^{(1)}\}}, \dots, x(t_0)x(t_0)^* 1_{\{L(0)=L^{(M)}\}}) \in \mathbb{H}_+^M$. The fourth equality holds because $(A \otimes B)(C \otimes D) = (AC) \otimes (BD)$ for matrices A, B, C and D of compatible dimensions. In addition, $\rho((P' \otimes I_{N^2}) \Gamma (I_M \otimes (J \otimes J))) = \rho(\Gamma \Theta)$.

It follows from Lemma 2 that for any $H \in \mathbb{H}^M$, there exist $H_1, \dots, H_4 \in \mathbb{H}_+^M$ such that $H = (H_1 - H_2) + (H_3 - H_4)\mathbf{i}$. Moreover, for each $H_i = (G_1^{(i)}, \dots, G_M^{(i)})$,

$$H_i = \sum_{m=1}^M \sum_{n=1}^N \lambda_{m,n}^{(i)} h(u_{m,n}^{(i)}, L^{(m)})$$

with $U_m^{(i)} = [u_{m,1}^{(i)}, \dots, u_{m,N}^{(i)}]$ unitary and $G_m^{(i)} = U_m^{(i)} \text{diag}\{\lambda_{m,1}^{(i)}, \dots, \lambda_{m,N}^{(i)}\} (U_m^{(i)})^*$ for $m = 1, \dots, M$, which means that, for any $H \in \mathbb{H}^M$, $\text{vec}(H)$ can be expressed as a linear combination of different initial states.

The rest of the proof follows from the arguments used in the proof of Theorem 1 and the theory of Markov jump linear systems [33]. $\square$

The following theorem holds based on Theorem 2 and the theory of Markov jump linear systems, so the proof is omitted.

Theorem 5 *Let Assumptions (A1), (A3), and (A4) hold. Then Algorithm (3) achieves mean-square consensus if and only if $\tau_* \leq \tilde{\tau}_\dagger$, where $\tilde{\tau}_\dagger$ is given by the following quasi-convex optimization problem:*

$$\begin{aligned} & \arg \min_{\tau} -\tau \\ \text{subject to } & \begin{bmatrix} JZ_j J + \mathbf{1}\mathbf{1}' & \sqrt{\pi_{1j}}(JZ_1 - JL^{(j)}JY_1) & \dots & \sqrt{\pi_{Mj}}(JZ_M - JL^{(j)}JY_M) \\ * & Z_1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ * & * & \dots & Z_M \end{bmatrix} > 0, \\ & Y_j, Z_j > 0, \\ & Y_j - \tau Z_j \geq 0, \quad j = 1, \dots, M. \end{aligned}$$

4.3 Almost Sure Consensus/Divergence

In this part, we explore the almost sure consensus/divergence condition for Algorithm (3) over Markovian random networks. The following theorem exhibits a correlation between τ_* and the asymptotic behavior of every sample path, that is, a small τ_* guarantees almost sure consensus while a large τ_* tends to result in almost sure divergence. In the following theorem, the almost sure divergence analysis is restricted to complete graphs. The assumption of complete graph simplifies the analysis. However, we believe that the techniques used in developing almost sure

divergence results in Theorems 3 and 6 can also deal with general directed graphs. We plan to remove this restriction and consider more general graphs in future work.

Theorem 6 *Let Assumptions (A1), (A3), and (A4) hold and, for each $(j, i) \in \mathbf{E}$, $\mathbf{1}_{\{(j,i) \in \mathbf{E}_0\}}$ starts at any initial distribution.*

(i) *If $\tau_* \leq \tilde{\tau}_\dagger$, then Algorithm (3) achieves almost sure consensus.*

(ii) *If $\mathbf{G}$ is a complete graph and $\tau_* > \tilde{\tau}_\dagger$, where $\tilde{\tau}_\dagger$ is given by*

$$\tilde{\tau}_\dagger := \inf \left\{ \tau : \tilde{q}_* \log \frac{2N(\tau - 1)}{N - 1} + \log \frac{1}{2N} > 0, s(\tau) \geq 0 \right\},$$

with $\tilde{q}_ := (1 - p) \wedge q$ and $s(\tau) := \min \{ \lambda_{\min}(\tau(L^{(i)})'JL^{(i)} - JL^{(i)} - (L^{(i)})'J) : L^{(i)} \in \mathcal{L} \}$, then Algorithm (3) diverges almost surely for any initial state $x(t_0) \in \mathbb{R}^N$ except $x(t_0) \perp \mathbf{1}$.*

Proof. To show (i), note that

$$\mathbb{E}[\|d(k)\|^2] = \text{Tr} \left(\mathbb{E}[H(k)] \underbrace{[I_N, \dots, I_N]'}_{\text{M times}} \right) \leq (MN)^{1/2} \|\text{vec}(\mathbb{E}[H(k)])\|.$$

When $\rho(\Gamma\Theta) < 1$, by using the same argument as in (22), we know that $\sum_{k=0}^{\infty} \mathbb{E}[\|d(k)\|^2] < \infty$ holds for any initial state $x(t_0) \in \mathbb{R}^N$ and any initial distribution of $\mathbf{1}_{\{(j,i) \in \mathbf{E}_0\}}$ for each $(j, i) \in \mathbf{E}$. By Markov's inequality and Lemma 5, $\lim_{k \rightarrow \infty} \|d(k)\| = 0$ almost surely.

Next, we shall prove (ii). Similar to the proof of Theorem 3, the analysis is divided into three steps.

Step 1. Suppose $\tau > \tau_\dagger$, where $\tau_\dagger \in \mathbb{R}_+$ is defined in (26). Adopting the analysis used in the proof of Theorem 3, we define

$$\xi(k) := \frac{\mathfrak{X}^2(k+1)}{\mathfrak{X}^2(k)},$$

and conclude that

$$\mathbb{P} \left(\mathfrak{X}^2(k+1) \geq \frac{\mathfrak{X}^2(k)}{2N} \right) = 1 \quad (39)$$

holds for all $k \in \mathbb{N}$.

Step 2. In the first place, for each $\omega \in \mathcal{G}^{\mathbb{N}}$, we choose two (random) nodes $i_k(\omega), j_k(\omega) \in V$ at time k such that $|x_{i_k(\omega)}(t_k) - x_{j_k(\omega)}(t_k)| = \mathfrak{X}(k, \omega)$. Let $\{z_k\}_{k \in \mathbb{N}}$ be a sequence of i.i.d. random variables defined on $((0, 1)^{\mathbb{N}}, (\mathcal{B}(0, 1))^{\mathbb{N}}, \ell)$ with $z_k(\zeta) = \zeta_k$ for all $\zeta \in (0, 1)^{\mathbb{N}}$ and each z_k uniformly distributed in $(0, 1)$, and let $z_0, z_1, \dots$ and $G_0, G_1, \dots$ be independent. Formally, we are allowed to define a product probability space $(\mathcal{S}, \mathcal{S}, \mu)$ with μ the product probability

measure satisfying $\mu(\mathcal{A} \times \mathcal{B}) = \mathbb{P}(\mathcal{A})\ell(\mathcal{B})$ for any $\mathcal{A} \in \mathcal{F}$ and $\mathcal{B} \in (\mathcal{B}(0, 1))^{\mathbb{N}}$. Define $\mathcal{S}_k = \sigma((G_0, z_0), \dots, (G_k, z_k))$. Introduce a sequence of events associated with $i_k(\omega)$, $j_k(\omega)$ and z_k :

$$\mathcal{D}(k) = \left\{ \cup_{\omega \in \mathcal{G}^{\mathbb{N}}} (\omega \times \mathcal{B}_k(\omega)) : (j_k(\omega), i_k(\omega)) \in E_k \right\}$$

with $\mathcal{B}_k(\omega)$ given by

$$\mathcal{B}_k(\omega) = \begin{cases} \{\zeta \in (0, 1)^{\mathbb{N}} : z_k(\zeta) < ((1-p) \wedge q)/(1-p)\}, & \text{if } (j_k(\omega), i_k(\omega)) \in E_{k-1}(\omega); \\ \{\zeta \in (0, 1)^{\mathbb{N}} : z_k(\zeta) < ((1-p) \wedge q)/q\}, & \text{if } (j_k(\omega), i_k(\omega)) \notin E_{k-1}(\omega). \end{cases}$$

We have the following claim due to a complete underlying graph G .

Claim. Suppose $\tau_* > 1$. There holds $\mathfrak{X}(k+1, \omega) \geq (\tau_* - 1)\mathfrak{X}(k, \omega)$ for all $(\omega, \zeta) \in \mathcal{D}(k)$ and $k \in \mathbb{N}$.

Step 3. We define random variables

$$\mathfrak{M}(k) = \begin{cases} \frac{\tau_* - 1}{\mathbb{N} - 1}, & \text{if } (\omega, \zeta) \in \mathcal{D}(k); \\ \frac{1}{2\mathbb{N}}, & \text{otherwise.} \end{cases} \quad (40)$$

Similar to the proof of Theorem 3, for any $t \in \mathbb{N}$,

$$\mu \left(\log \mathfrak{X}(t+1) - \log \mathfrak{X}(0) \geq \sum_{k=0}^t \log \mathfrak{M}(k) \right) = 1. \quad (41)$$

Since each node independently samples among its neighbors, for any $k \in \mathbb{N}$,

$$\mu((\omega, \zeta) \in \mathcal{D}(k) \mid \mathcal{S}_{k-1}) = (1-p) \wedge q = \mu((\omega, \zeta) \in \mathcal{D}(k)) := \tilde{q}_*,$$

indicating that $\mathfrak{M}(k)$'s are independent random variables for $\mathcal{D}(0), \dots, \mathcal{D}(k-1) \in \mathcal{S}_{k-1}$. By induction, we eventually have $\{\mathfrak{M}(k)\}_{k \in \mathbb{N}}$ are i.i.d. with the mean computed as

$$\mathbb{E}[\log \mathfrak{M}(k)] \geq \tilde{q}_* \log \frac{\tau_* - 1}{\mathbb{N} - 1} + (1 - \tilde{q}_*) \log \frac{1}{2\mathbb{N}} := \tilde{m}(\tau_*) \quad (42)$$

In addition, since $\mathfrak{M}(k)$'s have uniformly bounded covariances, again by Kolmogorov strong law of large numbers [31],

$$\mu \left(\lim_{t \rightarrow \infty} \frac{1}{t} \sum_{k=0}^t \log \mathfrak{M}(k) = \mathbb{E}[\log \mathfrak{M}(k)] \right) = 1, \quad (43)$$

together with (31) implying that, when $\tilde{m}(\tau_*) > 0$, $\mathbb{P}(\liminf_{k \rightarrow \infty} \mathfrak{X}(k) = \infty) = 1$. Notice that $\tilde{m}(\tau_*)$ is increasing in τ_* . The proof is completed by defining $\tilde{\tau}_b = \inf \{\tau : \tilde{m}(\tau_*) > 0\}$ and choosing $\tau_* > \tau_{\sharp} \vee \tilde{\tau}_b := \tilde{\tau}_{\sharp}$. $\square$

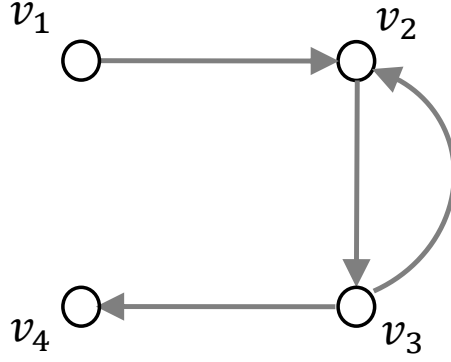


Figure 1: A underlying graph G consisting of four nodes.

5 Numerical Examples

In this section, we provide numerical examples to validate the theoretical results. We first illustrate the existence of the threshold on τ_* , which decides the mean-square convergence or divergence (see Theorems 2 and 5). We then discuss and illustrate how this threshold depends on the number of nodes with cyclic underlying graphs, for i.i.d. and Markovian network models, respectively.

5.1 Mean-square Convergence vs. Divergence

We consider a network consisting of $N = 4$ nodes indexed by $V = \{v_1, v_2, v_3, v_4\}$. Let $E = \{(v_1, v_2), (v_2, v_3), (v_3, v_2), (v_3, v_4)\}$. The underlying graph $G = (V, E)$ is illustrated in Figure 1. Evidently, G has a directed spanning tree. The random variables $\mathbf{1}_{\{(j,i) \in E_k\}}$, $(j,i) \in E$ and $k \in \mathbb{N}$, are i.i.d. Bernoulli ones with $\mathbb{P}((j,i) \in E_k) = 0.5$. We choose a uniform inter-sampling interval, i.e., $\tau_k = \tau_*$ for all k . Then Algorithm (3) is given by

$$x(t_{k+1}) = [I - \tau_* L(k)] x(t_k). \quad (44)$$

According to Theorem 2, we compute that system (44) achieves consensus in mean square if and only if $\tau_* \leq 1.07$. We next illustrate this conclusion using simulations. Choose $x(t_0) = [5 \ 2 \ 1 \ 1]'$, run 10^6 Monte Carlo simulations, and then use the average as an approximation of $\mathbb{E}[\mathfrak{X}^2(k)]$. Figure 2 illustrates that $\mathbb{E}[\mathfrak{X}^2(k)]$ converges to 0 as k becomes large when $\tau_* = 1$ and diverges as k increases when $\tau_* = 1.14$, validating the conclusion of Theorem 2.

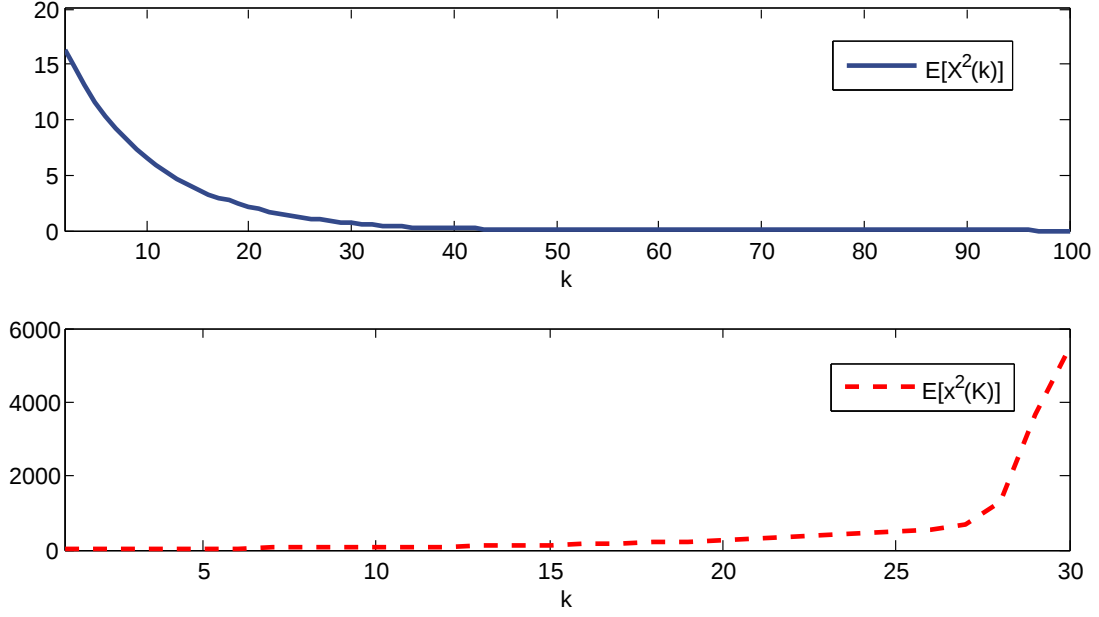


Figure 2: The evolutions of $\mathbb{E}[\mathfrak{X}^2(k)]$ for different sample periods over an independent random network with $q = 0.5$. In the upper figure, $\mathfrak{X}^2(k)$ converges to 0 as $k \rightarrow \infty$ when $\tau_* = 1$. In the bottom figure, $\mathfrak{X}^2(k)$ diverges as $k \rightarrow \infty$ when $\tau_* = 1.14$.

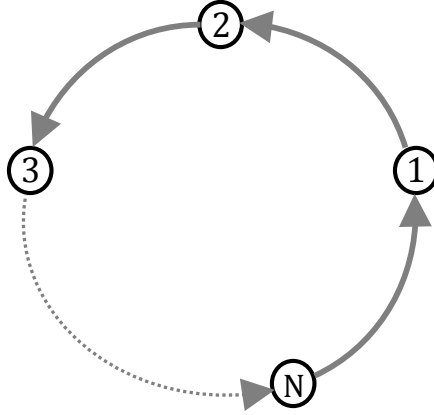


Figure 3: An illustration of a directed cycle graph.

5.2 Independent and Markovian Random Graphs

Consider a network of N nodes connected by a directed cycle graph as the underlying graph, see Figure 3. We choose $q = 0.6$ for the i.i.d. model. The relationship between the number of nodes N and the critical sampling interval $\tau_{\dagger}$ is plotted in Figure 4. As for the Markovian model, we

choose $p = 0.4$ and $q = 0.7$. The relationship between N and $\tau_{\dagger}$ is plotted in Figure 5. Note that each $\mathbf{1}_{\{(j,i) \in E_k\}}$ has a stationary distribution identical to the distribution of $\mathbf{1}_{\{(j,i) \in E_k\}}$ in the independent model.

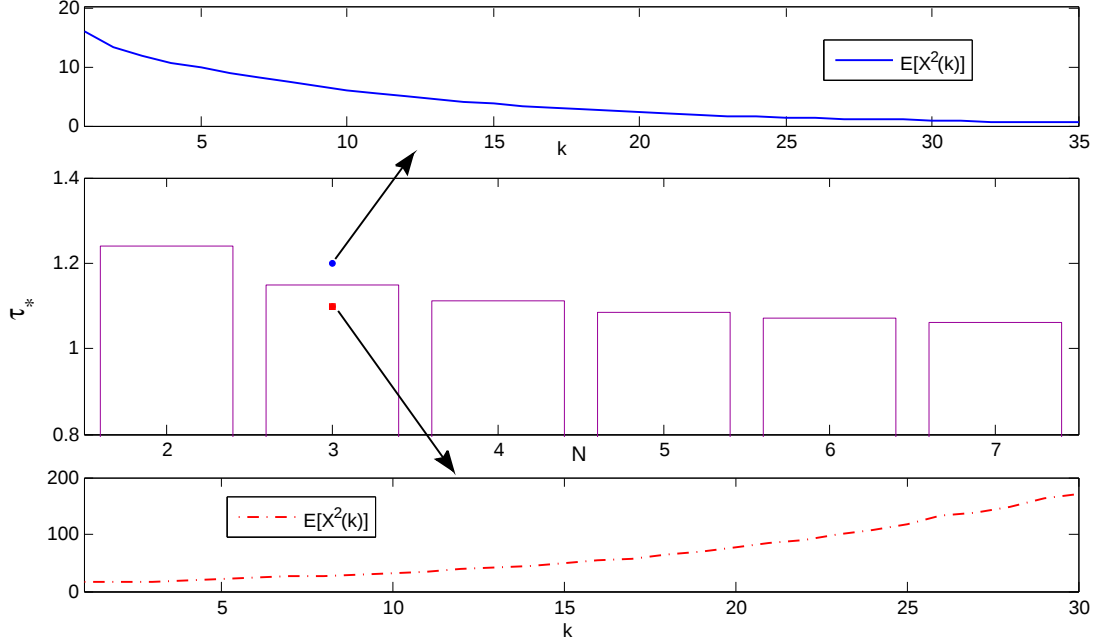


Figure 4: The relationship between N and $\tau_{\dagger}$ over cycle graphs over independent random networks ($q = 0.6$). For $N = 3$, two sample periods, $\tau_* = 1.1$ (the red rectangle) and $\tau_* = 1.2$ (the blue circle), are chosen to illustrate the divergence and convergence behaviors of $\mathbb{E}[\mathfrak{X}^2(k)]$ respectively.

6 Conclusions

In this paper, we have considered sampled-data consensus problem over random networks. We first defined three types of random consensus notions and established the equivalence of these consensus notions provided a sufficient condition in terms of the inter-sampling interval and the size of the network. Under this condition, three types of consensus were shown to be simultaneously achieved if the underlying graph contains a directed spanning tree. Both independent and Markovian random networks are then considered. In either network model, necessary and sufficient conditions for mean-square consensus were derived in terms of the inter-sampling interval. Sufficient conditions for almost sure convergence/divergence were also provided, respectively, in

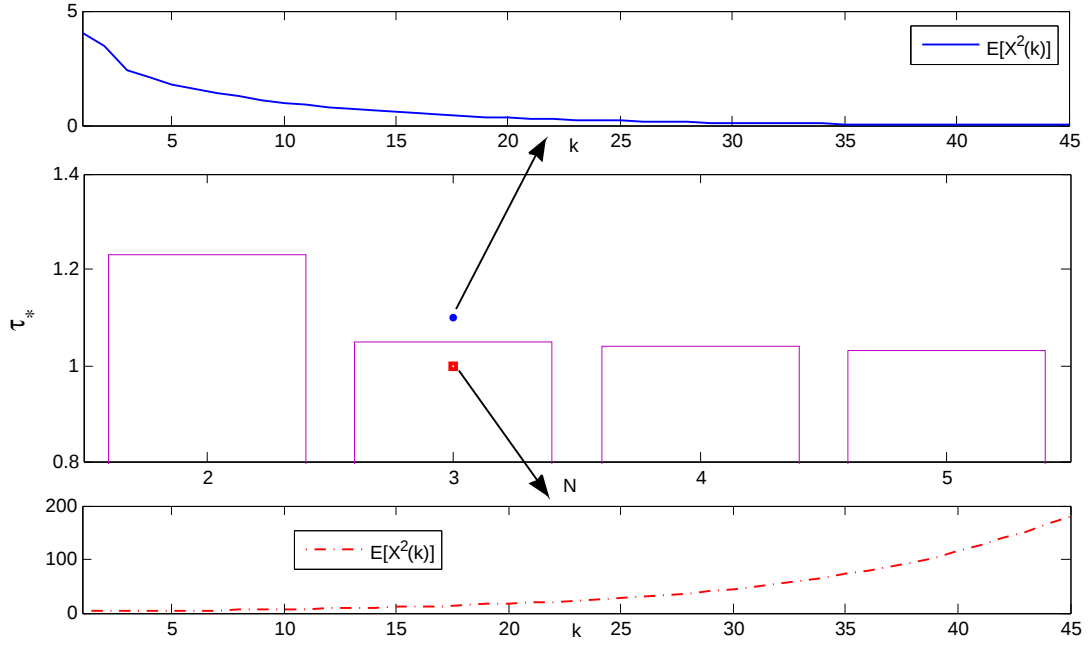


Figure 5: The relationship between N and τ_* over cycle graphs over Markovian random networks ($p = 0.6$, $q = 0.9$). For $N = 3$, two sample periods, $\tau_* = 1.0$ (the red rectangle) and $\tau_* = 1.1$ (the blue circle), are chosen to illustrate the divergence and convergence behaviors of $\mathbb{E}[x^2(k)]$ respectively.

terms of the size of the inter-sampling interval. The results for the independent and Markovian random networks are summarized in the following table. It is quite surprising that the phase transition phenomenon of mean-square consensus exists for both types of random networks.

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	Mean-square Consensus	Mean-square Divergence	Almost Sure Consensus	Almost Sure Divergence
Independent Sampling	$\tau_* \leq \tau_{\dagger}$	$\tau_* > \tau_{\dagger}$	$\tau_* \leq \tau_{\dagger}$	$\tau_* > \tau_{\dagger}$
Markovian Sampling	$\tau_* \leq \tilde{\tau}_{\dagger}$	$\tau_* > \tilde{\tau}_{\dagger}$	$\tau_* \leq \tilde{\tau}_{\dagger}$	$\tau_* > \tilde{\tau}_{\dagger}$

Table 1: Summary of the consensus results for the independent and Markovian random networks.

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