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Service Oriented Computing

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#### Abstract

Service-oriented Architectures (SOA)


 facilitate the dynamic and seamless integration of services offered by different service providers which in addition can be located in different trust domains. Especially for business integration scenarios, Federated Identity Management emerged as a possibility to propagate identity information as security assertions across company borders in order to secure the interaction between different services. Although this approach guarantees scalability regarding the integration of identity-based services, it exposes a service provider to new security risks. These security risks result from the complex trust relationships within a federation. In a federation the authentication of a user is not necessarily performed within the service provider's domain, but can be performed in the user's local domain. Consequently, the service provider has to rely on authentication results received from a federation partner to enforce access control. This implies that the quality of the authentication process is out of control by the service provider and therefore becomes a factor which needs to be considered in the access control step. In order to guarantee a designated level of security, the quality of the authentication process should be part of the access control decision. To ease this process, we propose in this paper a method to rate authentication information by a level of trust which describes the strength of an authentication method. Additionally, in order to support the concept of a two-factor authentication, we also present a mathematical model to calculate the trust level when combining two authentication methods. Quantitative Trust Management (QTM) provides a dynamic interpretation of authorization policies for access control decisions based on upon evolving reputations of the entities involved. QuanTM, a QTM system, selectively combines elements from trust management and reputation management to create a novel method for policy evaluation. Trust management, while effective in managing access with delegated credentials (as in PolicyMaker and KeyNote), needs greater flexibility in handling situations of partial trust. Reputation management provides a means to quantify trust, but lacks delegation and policy enforcement. This paper reports on QuanTM's design decisions and novel policy evaluation procedure. A representation of quantified trust relationships, thetrustdependency graph, and a sample QuanTM application specific to the KeyNote trust management language, are also proposed.

Keywords- Trust management, Trust levels, Authentication and Access Control, Web Service Federation, Federated Identity Management

## I. INTRODUCTION

Creating software which is flexible and highly customizable to adapt to fast changing business needs has moved into the main focus of software developers. Enterprises demand a seamless communication between applications independent from the platform on which they run and even across domain boundaries. Service-oriented Architectures and XML Web Services have been designed to meet these concerns, allowing a flexible integration of services provided by independent business partners. However, the seamless and straightforward integration of cross-organisational services conflicts with the need to secure and control access to these services. The traditional approach to restrict service access is based on user authentication performed by the service provider itself, cf. [18]. Since credentials (e.g. user name and password) needed to access a service are issued and managed by the service provider, this approach is referred to as isolated identity management as stated in [13]. It requires service users to register a digital identity at each involved service provider and to authenticate separately for each service access. Federated Identity Management as a new identity model provides solutions for these problems by enabling the propagation of identity information to services located in different trust domains. It enables service users to access all services in a federation using the same identification data. Several frameworks and standards for Federated Identity Management have been specified (e.g. WS-Federation [1] and Liberty Identity Web Services Framework (ID-WSF) 2.0 [31]). The key concept in a federation is the establishment of trust whereby all parties in a federation are willing to rely on asserted claims about a digital identity such as SAML assertions [24]. As Service-oriented Architectures move from an isolated identity management scheme to a federated identity management, service providers are exposed to new risks. In a federation the authentication of a user is not necessarily performed within the service provider's domain, but can be done within the user's local domain. Consequently,

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the service provider has to trust the authentication performed by the user's identity provider. In terms of security this is a critical situation since authorization and access control of the service are highly dependent on the authentication results. A weak authentication jeopardises the dependent service's security by increasing the risk that a user can personate as someone else and gain improper access. OASIS considers this as a serious risk [23] and recommends to agree on a common trust level in terms of policies, procedures and responsibilities to ensure that a relying party can trust the processes and methods used by the identity provider. Jøsang et. al. [13] describe the usage of such a common trust level as a symmetric trust relationship, since all parties are exposed to an equal risk in the case of failure. As opposed to this, having different trust requirements and mechanisms is referred to as an asymmetric trust relationship. They argue that asymmetric trust relationships are hard to establish, since the parties are exposed to different risks in the case of failure. However, with regard to complex SOA - that might be based on the dynamic selection of services and service providers - defining and enforcing a common trust level is disadvantageous: A symmetric trust relationship between the providers in a federation would require a trust level, which is sufficient for the service with the strongest authentication requirements. These requirements, however, might not be necessary for all services within the federation and might change if this service is dynamically replaced. Consequently, users are forced to authenticate by a predefined strong authentication method, even though weak authentication would be sufficient for the service they want to access. Likewise, when users are fixed to a predefined authentication method according to the specified trust level, access will be denied even though the user might be able to verify his identity in an even more trusted way. Altogether, there is a growing demand for more flexibility in authentication processes in SOA. To achieve this flexibility, a way to rate the trust relationship between identity provider and service provider is needed in order to restrict the service access based on an individual trust level. The general idea of classifying authentication methods according to their level of trustworthiness is not new. Especially in the field of e-Government, various countries have launched e-authentication initiatives in order to secure access to critical e-Government services [26, 11, 17, 5]. All of these initiatives have in common that they define authentication trust levels - mostly four different levels - in a way that covers the main use cases, reaching from "no security needed" to "critical application". For each level, requirements for the authentication process are defined. This means, authentication methods are always assigned to predefined levels, but not the other way around.

To provide authentication in a truly flexible manner, we present in this paper:

- A formal definition of trust levels to quantify the trust that is established by using a particular authentication method. This definition is globally applicable and not restricted to a specific use case setting requiring specific bootstrapping algorithms. This way, the meaning of a trust level based on our approach is clear and can be applied to any use case without the need to know any further set up or environment parameters.
- A mathematical model to combine different authentication methods as used in a two-factor authentication and to calculate their combined authentication trust level.
- An example calculation that demonstrates the applicability of our mathematical model to existing authentication methods.

This paper is organized as follows. Section 2 provides an overview about related work and current efforts in this area. In Section 3 we present our approach for assessing and quantifying trust in authentication methods. This section gives a definition for an authentication trust level and shows how this level can be determined. Section 4 introduces a mathematical model to calculate the trust value for the combination of two authentication methods taking into account the similarity of two mechanisms. To demonstrate the effect of the similarity on the combined trust level, an example calculation is presented in Section 5. Finally, Section 6 concludes this paper and highlights some future work. The emergence of distributed topologies and networked services has resulted in applications that are stored, maintained, and accessed remotely via a client/server model. The advantages of such a setup are many, but the challenges of access control and identity management must be addressed. Trust management and reputation management are two differing approaches to the problem. While effective with regard to explicit declarations, trust management lacks applicability when relationships are characterized by uncertainty. Thus, trust management is useful in enforcing existing trust relationships but ineffective in the formation of partially trusted ones. Reputation management provides a means of quantifying trust relationships dynamically, but lacks access enforcement and delegation mechanisms. To address this divide we introduce the notion of Quantitative Trust Management (QTM), an approach that merges concepts from trust and reputation management. It (QTM) creates a method for specifying both policy and reputation for dynamic decision making in access control settings. A system built upon QTM can not only enforce delegated authorizations but also adapt its policy as partial information becomes more complete. The output is a quantitative trust
value that expresses how much a policy-based decision should be trusted given the reputations of the entities involved. Further, to make this novel concept concrete, we propose QuanTM, an architecture for supporting QTM. In this application of QuanTM, we use the KeyNote [8, 7] (KN) trust management language and specification, due to its well defined delegation logic and compliance system. Summarily, a KN evaluator checks a user's access credentials against local policy to produce a compliance value from a finite and predefined set of values. The compliance value is then used to make access decisions. KN allows principals to delegate access rights to other principals without affecting the resulting compliance value. Further, KN is monotonic: If a given request evaluates to some compliance value, adding more credentials or delegations will not lower that value. We argue that credentials should not be explicitly trusted, nor should the trustworthiness of delegating principals be ignored. Furthermore, the result of evaluation for a given access request may need to be dynamic [9]. Service providers may find it desirable to arrive at different opinions based on local constraints, policies, and principals for the same request. In QuanTM, this is easily expressed. We address these issues in the following two ways: (1) It includes a means to dynamically assign reputation to principals and their relationships within a request, and (2) It provides a mechanism for combining this information to produce a trust value. In QuanTM, a trust value (often a real number) is used to represent the the trustworthiness of a given compliance value and how it was reached. Our proposed QuanTM architecture (see Fig. 1) consists of three subsystems:

1. Trust management consists of a trust language evaluator that verifies requests meet policy constraints, and a trust dependency graph (TDG) extractor that constructs a graph representing trust relationships.
2. Reputation management consists of two modules. First, a reputation algorithm to dynamically produce reputation values by combining feedback. These reputation values weigh TDG edges. Second, a reputation quantifier computes the trust value for a given request by evaluating the weighted TDG.
3. Decision management is composed of a decision maker that arrives at an access determination based on a trust value, context, and an application specific meta-policy that encodes a cost-benefit analysis. The design of QuanTM has been guided by the requirement that the individual components will be application specific, and thus, we have designed QuanTM modularly. QuanTM provides a simple interface by which different trust management languages, reputation algorithms, and decision procedures may be included. In this paper, we propose a QuanTM design instance that utilizes the

KeyNote language and TNA-SL [11, 12] reputation algorithm. This instance's implementation and evaluation is the subject of future work.

## A. Background

Several approaches to define levels of trustworthiness for authentication mechanisms have been proposed in recent years indicating the importance of such a concept. In the area of eGovernment, the UK Office of the e-Envoy has published a document called "Registration and Authentication - e-Government Strategy Framework Policy and Guideline" [26]. In this document the initial registration process of a person with the system as well as the authentication process for a user's engagement in an e-Government transaction are defined. Depending on the severity of consequences that might arise from unauthorized access, four authentication trust levels are defined, reaching from Level 0 for minimal damage up to Level 3 for substantial damage. The IDABC [11] (Interoperable Delivery of European eGovernment Services to public Administrations, Businesses and Citizens) is a similar project managed by the European Commission. It publishes recommendations and develops common solutions in order to improve the electronic communication within the public sector. Its Authentication Policy Document [7] defines four assurance levels as well, which are also associated with the potential damage that could be caused. For each of the four levels the document defines the requirements for the registration phase and for the electronic authentication. The e-Authentication Initiative is a major project of the e-Government program of the US. The core concept is a federated architecture with multiple e-Government applications and credential providers. The intention is that the e-Authentication Initiative provides an architecture which delivers a uniform, government-wide approach for authentication while leaving the choice of concrete authentication technologies with the individual government agencies. In this context, the initiative has published a policy called "EAuthentication Guidance for Federal Agencies" [5] to assist agencies in determing the appropriate level of identity assurance for electronic transactions. The document defines four assurance levels, which are based on the risks associated with an authentication error. Which technical requirements apply for each assurance level is described in a recommendation of the National Institute of Standards and Technology (NIST), which is called

## II. SERVICE ORIENTED COMPUTING <br> A. Diversity and Complex Structure of Services

In Service-Oriented Computing (SOC) field, a variety of e-services across various domains can be provided to clients in a loosely-coupled environment via various technologies (such as Web

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services [1]). The diversity and complex structure of services, the loosely coupled system architecture, and the subjectiveness of trust ratings make trust evaluation/ management a very challenging and critical issue to the fast developing service-oriented applications. With respect to trust evaluation, the issue has been actively pursued in Peer-to-Peer networks (P2P). In general, P2P networks are used for information-sharing systems, such as Napster [2]. In such systems, each peer can act as a client or a server at the same time. Being a serving party, the peer can provide some files to the community. Other peers can retrieve information with interest and download from trustworthy peers [3] who provide complete files. Thus, in such an environment, it is quite natural for a client peer to doubt the trust status of serving peers prior to any download actions in order to find the right peer to interact. In particular, in Peer-to-Peer e-commerce environments, the trust issue is more prominent as neither a buyer nor a seller is willing to be cheated. In both P2P (or P2P E-Commerce) and SOC fields, there are some common features in the study of trust evaluation. First, the trust status of a seller or service provider is important to a buyer or a service client. A trust management mechanism is necessary for trust request broadcast, trust data collection, and trust computation. Second, each rating is provided by buyers or service clients posterior to transactions. On the other hand, there are some differences in both fields. First, the difference exists in the trust management organization. In general, in P2P environments, it advocates that the networks work without any central management. Therefore, in P2P trust evaluation, a typical process is that each peer can rate the other peer after an interaction/transaction. This is the local rating. When a certain peer (referred to as requesting peer) is willing to know the trust status of a target peer (say peer $X$ ), it can send requests to other peers. A peer with interaction history with X can respond to this request with its ratings. This peer is referred to as a responding peer or a recommending peer as its ratings become recommendations when they are sent to the requesting peer. In contrast, in SOC environments, a central management server can be set up for trust management (e.g., bound to the central UDDI server. Service clients can report their ratings to the central server as transaction feedback after transactions [6]. In addition, in P2P trust evaluations, in general, it is the requesting peer to compute the final trust value subject to its trust metrics and preferences. However, in SOC trust evaluation, it is more feasible for the central trust management server(s) to compute the trust values and respond them as services to requesting clients. Therefore, in SOC trust evaluation, some methods can be borrowed from P2P trust evaluation models. But due to the diversity and complex structure of services, the loosely coupled system architecture,
and the subjectiveness of trust ratings, more complex mechanisms should be studied. In these studies, the first concern is the SOC-oriented trust management architecture. Traditionally, in most trust evaluation models, a binary or numerical rating system is adopted and a formula is proposed for the trust computation. This is simple and may be effective enough. But in SOC environments, as there are a variety of service providers and service clients across different domains, each domain may have its own policy to come up with an evaluation. Additionally, in trust evaluation, according to the transaction history and the quality of recent transactions, new trust values can be derived. Particularly, in a negative case, when an undesirable service happened (e.g., a bad quality or fraud service), corresponding penalty should be determined in the trust calculation. The penalty varies from event to event, from party to party, from policy to policy, and from domain to domain. So is the positive case. In most existing studies [3,5,14, $6,7,11]$, the trust computation relies on predefined formulas only. This is simple but might not be adaptable enough to reflect appropriate trust variations in response to events and policies in domains. In this paper, we present a novel trust evaluation framework and a trust evaluation model. The proposed architecture is rule-based and eventdriven. The rules are categorized corresponding to different events. Namely, an event can trigger a corresponding rule or a set of rules. Rules are maintained in rule base operated by the rule owners. The proposed framework also adopts formulas for trust computation and we also advocate defining formulas as less as possible to enable a simple and efficient system. But it is determined by the rules on which formula to use, and what are the arguments when applying a formula. This paper is organized as follows. In section 2, we review some existing studies. Section 3 presents the rule based and eventdriven trust management framework. In Section 4, we discuss some trust evaluation metrics and propose a formula-based method for trust evaluation. Some empirical study results are illustrated in section 5. In section 6, we conclude our work.

## The model

We consider the following neural field equations defined over an open bounded piece of cortex and lor feature space $\Omega \subset R^{d}$. They describe the dynamics of the mean membrane potential of each of $p$ neural populations.

$$
\left\{\begin{array}{c}
\left(\frac{d}{d t}+l_{i}\right) V_{i}(t, r)=\sum_{j=1}^{p} \int_{\Omega} J_{i j}(r, \bar{r}) S\left[\left(V_{j}\left(t-\tau_{i j}(r, \bar{r}), \bar{r}\right)-h_{\mid j}\right)\right] d \bar{r} \\
+I_{i}^{e t t}(r, t), \quad t \geq 0,1 \leq i \leq p, \\
V_{i}(t, r)=\phi_{i}(t, r)
\end{array} \quad t \in[-T, 0] \quad .\right.
$$

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We give an interpretation of the various parameters and functions that appear in (1), $\Omega$ is finite piece of cortex and/or feature space and is represented as an open bounded set of $R^{d}$. The vector $r$ and $\bar{r}$ represent points in $\Omega$. The function $S: R \rightarrow(0,1)$ is the normalized sigmoid function:

$$
\begin{equation*}
S(z)=\frac{1}{1+e^{-z}} \tag{2}
\end{equation*}
$$

It describes the relation between the firing rate $v_{i}$ of population $i$ as a function of the membrane potential, for example, $V_{i}=v_{i}=S\left[\sigma_{i}\left(V_{i}-h_{i}\right)\right]$. We note $V$ the $p-$ dimensional vector $\left(V_{1}, \ldots, V_{p}\right)$. The $p$ function $\phi_{i}, i=1, \ldots, p$, represent the initial conditions, see below. We note $\phi$ the $p$-dimensional vector $\left(\phi_{1}, \ldots, \phi_{p}\right)$. The $p$ function $I_{i}^{\text {ext }}, i=1, \ldots, p$, represent external currents from other cortical areas. We note $I^{e x t}$ the $p-$ dimensional vector $\left(I_{1}^{e x t}, \ldots, I_{p}^{\text {ext }}\right)$. The $p \times p$ matrix of functions $J=\left\{J_{i j}\right\}_{i, j=1, \ldots, p}$ represents the connectivity between populations $i$ and $j$, see below.The $p$ real values $h_{i}, i=1, \ldots, p$, determine the threshold of activity for each population, that is, the value of the membrane potential corresponding to $50 \%$ of the maximal activity. The $p$ real positive values $\sigma_{i}, i=1, \ldots, p$, determine the slopes of the sigmoids at the origin. Finally the $p$ real positive values $l_{i}, i=1, \ldots, p$, determine the speed at which each membrane potential decreases exponentially toward its real value. We also introduce the function $S: R^{p} \rightarrow R^{p}, \quad$ defined by $\left.S(x)=\left[S\left(\sigma_{1}\left(x_{1}-h_{1}\right)\right), \ldots, S\left(\sigma_{p}-h_{p}\right)\right)\right], \quad$ and the diagonal $p \times p$ matrix $L_{0}=\operatorname{diag}\left(l_{1}, \ldots, l_{p}\right)$. A difference with other studies is the intrinsic dynamics of the population given by the linear response of chemical synapses. $\left(\frac{d}{d t}+l_{i}\right)$ is replaced by $\left(\frac{d}{d t}+l_{i}\right)^{2}$ to use the alpha function synaptic response. We use $\left(\frac{d}{d t}+l_{i}\right)$ for simplicity although our analysis applies to more general intrinsic dynamics. For the sake, of generality, the propagation delays are not assumed to be identical for all populations, hence they are described by a
matrix $\tau(r, \bar{r})$ whose element $\tau_{i j}(r, \bar{r})$ is the propagation delay between population $j$ at $\bar{r}$ and population $i$ at $r$. The reason for this assumption is that it is still unclear from physiology if propagation delays are independent of the populations. We assume for technical reasons that $\tau$ is continuous, that is $\tau \in C^{0}\left(\bar{\Omega}^{2}, R_{+}^{p \times p}\right)$. Moreover biological data indicate that $\tau$ is not a symmetric function i.e., $\tau_{i j}(r, \bar{r}) \neq \tau_{i j}(\bar{r}, r)$, thus no assumption is made about this symmetry unless otherwise stated. In order to compute the righthand side of (1), we need to know the voltage $V$ on interval $[-T, 0]$. The value of $T$ is obtained by considering the maximal delay:

$$
\tau_{m}=\max _{i, j(r, r \in \overline{\Omega \times \bar{\Omega}})} \tau_{i, j}(r, \bar{r})
$$

Hence we choose $T=\tau_{m}$

## B. Cryptography Authentical Protocols, ACL , and PKI in Social Networks

WITH the development of information technology, socialized network service influences our life and social relationship deeply. The closed, acquaint and relative static network is becoming open, public accessible and high dynamic. For such a transformation, traditional security technologies, including cryptography, authentication protocols, ACL and PKI can not work well anymore. Socialist McKnight said that trust is central to interpersonal and commercial relationships. Since Marsh tried to formalize trust in computer science in 1994[11], a number of approaches for trust management mechanism have been developed these years. Trust, especially digital trust is believed to be paramount important, notably in the context of computing science and more specifically computer security. Rating (also known as feedback) is a powerful vehicle for fostering trust among strangers [15]. A rating-based trust management system faces a lot of significant challenges: how to elicit rating submission, how to identify false rating, and how to aggregate ratings. Virtual Community is a promising component of the socialized network. Generally, online auction sites, newsgroups, mailing lists, realtime chatting rooms, online games and Blogs can be thought as a kind of virtual community. Features of virtual communities can be summarized as follows:

- Virtual communities are usually either goal or interest-oriented. Relationships in virtual communities are based more on shared interests, such as making business, pursuing entertainment, or discussing professional subjects.
- There is no geographic, demographic or spatio-temporal limitation in virtual communities. This is the biggest difference between virtual


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community and traditional community. Moreover, there is usually only a little or no limitation to join or leave a virtual community. So the constitution of a virtual community is not stable.

- The Members of virtual community come with various backgrounds, and usually are heterogeneous. They may be distinct in capability, characteristic, behavior or expectation.
- The internal organization of virtual communities is loose and coreless. Usually, there is no obvious authority in a virtual community. However, it may form some hierarchical structure spontaneously.
- Generally, virtual community is an autonomous and self-organized system. Its management depends on the community members themselves.


### 1.2 Mathematical framework

A convenient functional setting for the nondelayed neural field equations is to use the space $F=L^{2}\left(\Omega, R^{p}\right)$ which is a Hilbert space endowed with the usual inner product:

$$
\langle V, U\rangle_{F}=\sum_{i=1}^{p} \int_{\Omega} V_{i}(r) U_{i}(r) d r
$$

To give a meaning to (1), we defined the history space $\quad C=C^{0}\left(\left[-\tau_{m}, 0\right], F\right) \quad$ with $\|\phi\|=\sup _{t \in\left[-\tau_{m}, 0\right]}\|\phi(t)\| F$, which is the Banach phase space associated with equation (3). Using the notation $V_{t}(\theta)=V(t+\theta), \theta \in\left[-\tau_{m}, 0\right]$, we write (1) as
$\left\{\begin{array}{c}V(t)=-L_{0} V(t)+L_{1} S\left(V_{t}\right)+I^{e x t}(t), \\ V_{0}=\phi \in C,\end{array}\right.$
Where

$$
\left\{\begin{array}{c}
L_{1}: C \rightarrow F \\
\phi \rightarrow \int_{\Omega} J(., \bar{r}) \phi(\bar{r},-\tau(., \bar{r})) d \bar{r}
\end{array}\right.
$$

Is the linear continuous operator satisfying $\left\|L_{1}\right\| \leq\|J\|_{L^{2}\left(\Omega^{2}, R^{p \times p}\right)}$. Notice that most of the papers on this subject assume $\Omega$ infinite, hence requiring $\tau_{m}=\infty$.

Proposition 2.1 If the following assumptions are satisfied.

1. $J \in L^{2}\left(\Omega^{2}, R^{p \times p}\right)$,
2. The external current $I^{e x t} \in C^{0}(R, F)$,
3. $\tau \in C^{0}\left(\overline{\Omega^{2}}, R_{+}^{p \times p}\right), \sup _{\overline{\Omega^{2}}} \tau \leq \tau_{m}$.

Then for any $\phi \in C$, there exists a unique solution $V \in C^{1}([0, \infty), F) \cap C^{0}\left(\left[-\tau_{m}, \infty, F\right)\right.$ to (3)
Notice that this result gives existence on $R_{+}$, finitetime explosion is impossible for this delayed differential equation. Nevertheless, a particular solution could grow indefinitely, we now prove that this cannot happen.

### 2.3 Boundedness of solutions

A valid model of neural networks should only feature bounded membrane potentials .

Theorem 2.2 All the trajectories of the equation (3) are ultimately bounded by the same constant $R$ if $I \equiv \max _{t \in R^{+}}\left\|I^{e x t}(t)\right\|_{F}<\infty$.
Proof: Let us defined $f: R \times C \rightarrow R^{+}$as
$f\left(t, V_{t}\right) \stackrel{\text { def }}{=}\left\langle-L_{0} V_{t}(0)+L_{1} S\left(V_{t}\right)+I^{e x t}(t), V(t)\right\rangle_{F}=\frac{1}{2} \frac{d\|V\|_{F}^{2}}{d t}$
We note $l=\min _{i=1, \ldots p} l_{i}$
$f\left(t, V_{t}\right) \leq-l\|V(t)\|_{F}^{2}+\left(\sqrt{p|\Omega|}\|J\|_{F}+I\right)\|V(t)\|_{F}$
Thus,
if
$\|V(t)\|_{F} \geq 2 \frac{\sqrt{p|\Omega|} \cdot\|J\|_{F}+I}{l}=R, f\left(t, V_{t}\right) \leq-\frac{l R^{2}}{2} \stackrel{\operatorname{def}}{=}-\delta<0$

Let us show that the open ball of $F$ of center 0 and radius $R, B_{R}$, is stable under the dynamics of equation (2). We know that $V(t)$ is defined for all $t \geq 0 s$ and that $f<0$ on $\partial B_{R}$, the boundary of $B_{R}$. We consider three cases for the initial condition $V_{0}$. If $\left\|V_{0}\right\|_{C}<R$ and set $T=\sup \left\{t \mid \forall s \in[0, t], V(s) \in \overline{B_{R}}\right\} . \quad$ Suppose that $T \in R$, then $V(T)$ is defined and belongs to $\overline{B_{R}}$, the closure of $B_{R}$, because $\overline{B_{R}}$ is closed, in effect to $\partial B_{R}$, we also have $\left.\frac{d}{d t}\|V\|_{F}^{2}\right|_{t=T}=f\left(T, V_{T}\right) \leq-\delta<0 \quad$ because $V(T) \in \partial B_{R}$. Thus we deduce that for $\varepsilon>0$ and small enough, $V(T+\varepsilon) \in \overline{B_{R}}$ which contradicts the definition of T. Thus $T \notin R$ and $\overline{B_{R}}$ is stable. Because $\mathrm{f}<0$ on $\partial B_{R}, V(0) \in \partial B_{R}$ implies
that $\forall t>0, V(t) \in B_{R}$. Finally we consider the case $V(0) \in C \overline{B_{R}}$. Suppose that $\forall t>0, V(t) \notin \overline{B_{R}}$,
$\forall t>0, \frac{d}{d t}\|V\|_{F}^{2} \leq-2 \delta, \quad$ thus $\quad\|V(t)\|_{F} \quad$ is monotonically decreasing and reaches the value of R in finite time when $V(t)$ reaches $\partial B_{R}$. This contradicts our assumption. Thus $\exists T>0 \mid V(T) \in B_{R}$.

Proposition : Let $s$ and $t$ be measured simple functions on $X$. for $E \varepsilon M$, define
$\phi(E)=\int_{E} s d \mu$
Then $\phi$ is a measure on $M$.
$\int_{X}(s+t) d \mu=\int_{X} s d \mu+\int_{X} t d \mu$
Proof: If $s$ and if $E_{1}, E_{2}, \ldots$ are disjoint members of $M$ whose union is $E$, the countable additivity of $\mu$ shows that

$$
\begin{aligned}
\phi(E) & =\sum_{i=1}^{n} \alpha_{i} \mu\left(A_{i} \cap E\right)=\sum_{i=1}^{n} \alpha_{i} \sum_{r=1}^{\infty} \mu\left(A_{i} \cap E_{r}\right) \\
& =\sum_{r=1}^{\infty} \sum_{i=1}^{n} \alpha_{i} \mu\left(A_{i} \cap E_{r}\right)=\sum_{r=1}^{\infty} \phi\left(E_{r}\right)
\end{aligned}
$$

Also, $\varphi(\phi)=0$, so that $\varphi$ is not identically $\infty$.
Next, let $s$ be as before, let $\beta_{1}, \ldots, \beta_{m}$ be the distinct values of t , and let $B_{j}=\left\{x: t(x)=\beta_{j}\right\}$ If $E_{i j}=A_{i} \cap B_{j}$,
$\int_{E_{i j}}(s+t) d \mu=\left(\alpha_{i}+\beta_{j}\right) \mu\left(E_{i j}\right)$ the
$\int_{E_{i j}} s d \mu+\int_{E_{i j}} t d \mu=\alpha_{i} \mu\left(E_{i j}\right)+\beta_{j} \mu\left(E_{i j}\right) \quad$ Thus
(2) holds with $E_{i j}$ in place of $X$. Since $X$ is the disjoint union of the sets $E_{i j}(1 \leq i \leq n, 1 \leq j \leq m)$, the first half of our proposition implies that (2) holds.

## Mergelyan's Theorem

Theorem: If $K$ is a compact set in the plane whose complement is connected, if $f$ is a continuous complex function on $K$ which is holomorphic in the interior of , and if $\varepsilon>0$, then there exists a polynomial $P$ such that $|f(z)=P(z)|<\varepsilon$ for all
$z \varepsilon K$. If the interior of $K$ is empty, then part of the hypothesis is vacuously satisfied, and the conclusion holds for every $f \varepsilon C(K)$. Note that $K$ need to be connected.
Proof: By Tietze's theorem, $f$ can be extended to a continuous function in the plane, with compact support. We fix one such extension and denote it again by $f$.
For any $\delta>0$, let $\omega(\delta)$ be the supremum of the numbers

$$
\left|f\left(z_{2}\right)-f\left(z_{1}\right)\right|
$$

Where $z_{1}$ and $z_{2}$ are subject to the condition $\left|z_{2}-z_{1}\right| \leq \delta$. Since $f$ is uniformly continous, we have

$$
\begin{equation*}
\lim _{\delta \rightarrow 0} \omega(\delta)=0 \tag{1}
\end{equation*}
$$

From now on, $\delta$ will be fixed. We shall prove that there is a polynomial $P$ such that

$$
|f(z)-P(z)|<10,000 \omega(\delta) \quad(z \varepsilon K)
$$

By (1), this proves the theorem.
Our first objective is the construction of a function $\Phi \varepsilon C_{c}^{\prime}\left(R^{2}\right)$, such that for all $z$

$$
\begin{align*}
& |f(z)-\Phi(z)| \leq \omega(\delta)  \tag{3}\\
& |(\partial \Phi)(z)|<\frac{2 \omega(\delta)}{\delta} \tag{4}
\end{align*}
$$

And

$$
\begin{equation*}
\Phi(z)=-\frac{1}{\pi} \iint_{X} \frac{(\partial \Phi)(\zeta)}{\zeta-z} d \zeta d \eta \quad(\zeta=\xi+i \eta) \tag{5}
\end{equation*}
$$

Where $X$ is the set of all points in the support of $\Phi$ whose distance from the complement of $K$ does not $\delta$. (Thus $X$ contains no point which is "far within" $K$.) We construct $\Phi$ as the convolution of $f$ with a smoothing function A. Put $a(r)=0$ if $r>\delta$, put
$a(r)=\frac{3}{\pi \delta^{2}}\left(1-\frac{r^{2}}{\delta^{2}}\right)^{2} \quad(0 \leq r \leq \delta)$,
And define
$A(z)=a(|z|)$
For all complex $z$. It is clear that $A \varepsilon C_{c}^{\prime}\left(R^{2}\right)$. We claim that

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$$
\begin{align*}
& \iint_{R^{s}} A=1,  \tag{8}\\
& \iint_{R^{2}} \partial A=0,  \tag{9}\\
& \iint_{R^{3}}|\partial A|=\frac{24}{15 \delta}<\frac{2}{\delta},
\end{align*}
$$

The constants are so adjusted in (6) that (8) holds. (Compute the integral in polar coordinates), (9) holds simply because $A$ has compact support. To compute (10), express $\partial A$ in polar coordinates, and note that $\partial A / \partial \theta=0$,

$$
\partial A / \partial r=-a^{\prime}
$$

Now define
$\Phi(z)=\iint_{R^{2}} f(z-\zeta) A d \xi d \eta=\iint_{R^{2}} A(z-\zeta) f(\zeta) d \xi d \eta$
Since $f$ and $A$ have compact support, so does $\Phi$. Since
$\Phi(z)-f(z)$
$=\iint_{R^{2}}[f(z-\zeta)-f(z)] A(\xi) d \xi d \eta$ (12)
And $A(\zeta)=0$ if $|\zeta|>\delta$, (3) follows from (8).
The difference quotients of $A$ converge boundedly to the corresponding partial derivatives, since $A \varepsilon C_{c}^{\prime}\left(R^{2}\right)$. Hence the last expression in (11) may be differentiated under the integral sign, and we obtain

$$
\begin{align*}
(\partial \Phi)(z) & =\iint_{R^{2}}(\overline{\partial A})(z-\zeta) f(\zeta) d \xi d \eta \\
& =\iint_{R^{2}} f(z-\zeta)(\partial A)(\zeta) d \xi d \eta \\
& =\iint_{R^{2}}[f(z-\zeta)-f(z)](\partial A)(\zeta) d \xi d \eta \tag{13}
\end{align*}
$$

The last equality depends on (9). Now (10) and (13) give (4). If we write (13) with $\Phi_{x}$ and $\Phi_{y}$ in place of $\partial \Phi$, we see that $\Phi$ has continuous partial derivatives, if we can show that $\partial \Phi=0$ in $G$, where $G$ is the set of all $z \varepsilon K$ whose distance from the complement of $K$ exceeds $\delta$. We shall do this by showing that $\Phi(z)=f(z) \quad(z \varepsilon G) ; \quad$ (14)
Note that $\partial f=0$ in $G$, since $f$ is holomorphic there. Now if $z \varepsilon G$, then $z-\zeta$ is in the interior of $K$ for all $\zeta$ with $|\zeta|<\delta$. The mean value
property for harmonic functions therefore gives, by the first equation in (11),

$$
\begin{align*}
\Phi(z) & =\int_{0}^{\delta} a(r) r d r \int_{0}^{2 \pi} f\left(z-r e^{i \theta}\right) d \theta \\
& =2 \pi f(z) \int_{0}^{\delta} a(r) r d r=f(z) \iint_{R^{2}} A=f(z) \tag{15}
\end{align*}
$$

For all $z \varepsilon G$, we have now proved (3), (4), and (5) The definition of $X$ shows that $X$ is compact and that $X$ can be covered by finitely many open discs $D_{1}, \ldots, D_{n}$, of radius $2 \delta$, whose centers are not in $K$. Since $S^{2}-K$ is connected, the center of each $D_{j}$ can be joined to $\infty$ by a polygonal path in $S^{2}-K$. It follows that each $D_{j}$ contains a compact connected set $E_{j}$, of diameter at least $2 \delta$, so that $S^{2}-E_{j}$ is connected and so that $K \cap E_{j}=\phi$. with $r=2 \delta$. There are functions $g_{j} \varepsilon H\left(S^{2}-E_{j}\right)$ and constants $b_{j}$ so that the inequalities.
$\left|Q_{j}(\zeta, z)\right|<\frac{50}{\delta}$,
$\left|Q_{j}(\zeta, z)-\frac{1}{z-\zeta}\right|<\frac{4,000 \delta^{2}}{|z-\zeta|^{2}}$
Hold for $z \notin E_{j}$ and $\zeta \in D_{j}$, if
$Q_{j}(\zeta, z)=g_{j}(z)+\left(\zeta-b_{j}\right) g_{j}^{2}(z)$
Let $\Omega$ be the complement of $E_{1} \cup \ldots \cup E_{n}$. Then
$\Omega$ is an open set which contains
$K$. Put
$X_{1}=X \cap D_{1}$
and
$X_{j}=\left(X \cap D_{j}\right)-\left(X_{1} \cup \ldots \cup X_{j-1}\right)$,
for
$2 \leq j \leq n$,
Define

$$
\begin{equation*}
R(\zeta, z)=Q_{j}(\zeta, z) \quad\left(\zeta \varepsilon X_{j}, z \varepsilon \Omega\right) \tag{19}
\end{equation*}
$$

And
$F(z)=\frac{1}{\pi} \iint_{X}(\partial \Phi)(\zeta) R(\zeta, z) d \zeta d \eta$

$$
\begin{equation*}
(z \varepsilon \Omega) \tag{20}
\end{equation*}
$$

Since,
$F(z)=\sum_{j=1} \frac{1}{\pi} \iint_{X_{i}}(\partial \Phi)(\zeta) Q_{j}(\zeta, z) d \xi d \eta$,

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(18) shows that $F$ is a finite linear combination of the functions $g_{j}$ and $g_{j}^{2}$. Hence $F \varepsilon H(\Omega)$. By (20), (4), and (5) we have
$\left.|F(z)-\Phi(z)|<\frac{2 \omega(\delta)}{\pi \delta} \iint_{X} \right\rvert\, R(\zeta, z)$
$\left.-\frac{1}{z-\zeta} \right\rvert\, d \xi d \eta \quad(z \varepsilon \Omega)$
Observe that the inequalities (16) and (17) are valid with $R$ in place of $Q_{j}$ if $\zeta \varepsilon X$ and $z \varepsilon \Omega$.
Now fix $z \varepsilon \Omega$., put $\zeta=z+\rho e^{i \theta}$, and estimate the integrand in (22) by (16) if $\rho<4 \delta$, by (17) if $4 \delta \leq \rho$. The integral in (22) is then seen to be less than the sum of
$2 \pi \int_{0}^{4 \delta}\left(\frac{50}{\delta}+\frac{1}{\rho}\right) \rho d \rho=808 \pi \delta$
And

$$
\begin{equation*}
2 \pi \int_{4 \delta}^{\infty} \frac{4,000 \delta^{2}}{\rho^{2}} \rho d \rho=2,000 \pi \delta \tag{24}
\end{equation*}
$$

Hence (22) yields
$|F(z)-\Phi(z)|<6,000 \omega(\delta)$
$(z \varepsilon \Omega)$
Since $F \varepsilon H(\Omega), K \subset \Omega$, and $S^{2}-K$ is connected, Runge's theorem shows that $F$ can be uniformly approximated on $K$ by polynomials. Hence (3) and (25) show that (2) can be satisfied. This completes the proof.

Lemma : Suppose $f \varepsilon C_{c}^{\prime}\left(R^{2}\right)$, the space of all continuously differentiable functions in the plane, with compact support. Put

$$
\begin{equation*}
\partial=\frac{1}{2}\left(\frac{\partial}{\partial x}+i \frac{\partial}{\partial y}\right) \tag{1}
\end{equation*}
$$

Then the following "Cauchy formula" holds:

$$
\begin{gather*}
f(z)=-\frac{1}{\pi} \iint_{R^{2}} \frac{(\partial f)(\zeta)}{\zeta-z} d \xi d \eta \\
(\zeta=\xi+i \eta) \tag{2}
\end{gather*}
$$

Proof: This may be deduced from Green's theorem. However, here is a simple direct proof:
Put $\varphi(r, \theta)=f\left(z+r e^{i \theta}\right), r>0, \theta$ real
If $\zeta=z+r e^{i \theta}$, the chain rule gives
$(\partial f)(\zeta)=\frac{1}{2} e^{i \theta}\left[\frac{\partial}{\partial r}+\frac{i}{r} \frac{\partial}{\partial \theta}\right] \varphi(r, \theta)$
The right side of (2) is therefore equal to the limit, as $\varepsilon \rightarrow 0$, of
$-\frac{1}{2} \int_{\varepsilon}^{\infty} \int_{0}^{2 \pi}\left(\frac{\partial \varphi}{\partial r}+\frac{i}{r} \frac{\partial \varphi}{\partial \theta}\right) d \theta d r$
For each $r>0, \varphi$ is periodic in $\theta$, with period $2 \pi$. The integral of $\partial \varphi / \partial \theta$ is therefore 0 , and (4) becomes
$-\frac{1}{2 \pi} \int_{0}^{2 \pi} d \theta \int_{\varepsilon}^{\infty} \frac{\partial \varphi}{\partial r} d r=\frac{1}{2 \pi} \int_{0}^{2 \pi} \varphi(\varepsilon, \theta) d \theta$
As $\varepsilon \rightarrow 0, \varphi(\varepsilon, \theta) \rightarrow f(z)$ uniformly. This gives (2)

If $\quad X^{\alpha} \in a \quad$ and $\quad X^{\beta} \in k\left[X_{1}, \ldots X_{n}\right]$, then $X^{\alpha} X^{\beta}=X^{\alpha+\beta} \in a$, and so $A$ satisfies the condition ( $*$ ). Conversely,

$$
\left(\sum_{\alpha \in A} c_{\alpha} X^{\alpha}\right)\left(\sum_{\beta \in \square^{n}} d_{\beta} X^{\beta}\right)=\sum_{\alpha, \beta} c_{\alpha} d_{\beta} X^{\alpha+\beta} \quad(\text { finite sums })
$$

and so if $A$ satisfies $(*)$, then the subspace generated by the monomials $X^{\alpha}, \alpha \in a$, is an ideal. The proposition gives a classification of the monomial ideals in $k\left[X_{1}, \ldots X_{n}\right]$ : they are in one to one correspondence with the subsets $A$ of $\square^{n}$ satisfying $(*)$. For example, the monomial ideals in $k[X]$ are exactly the ideals $\left(X^{n}\right), n \geq 1$, and the zero ideal (corresponding to the empty set $A$ ). We write $\left\langle X^{\alpha} \mid \alpha \in A\right\rangle$ for the ideal corresponding to $A$ (subspace generated by the $X^{\alpha}, \alpha \in a$ ).

LEMMA 0.4. Let $S$ be a subset of $\square^{n}$. The the ideal $a$ generated by $X^{\alpha}, \alpha \in S$ is the monomial ideal corresponding to
$A \stackrel{d f}{=}\left\{\beta \in \square^{n} \mid \beta-\alpha \in \square^{n}, \quad\right.$ some $\left.\alpha \in S\right\}$
Thus, a monomial is in $a$ if and only if it is divisible by one of the $X^{\alpha}, \alpha \in \mid S$
PROOF. Clearly $A$ satisfies $(*)$, and $a \subset\left\langle X^{\beta} \mid \beta \in A\right\rangle$. Conversely, if $\beta \in A$, then $\beta-\alpha \in \square^{n} \quad$ for $\quad$ some $\quad \alpha \in S \quad$, and $X^{\beta}=X^{\alpha} X^{\beta-\alpha} \in a$. The last statement follows from the fact that $X^{\alpha} \mid X^{\beta} \Leftrightarrow \beta-\alpha \in \square^{n}$.

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Let $A \subset \square^{n}$ satisfy $(*)$. From the geometry of $A$, it is clear that there is a finite set of elements $S=\left\{\alpha_{1}, \ldots \alpha_{s}\right\} \quad$ of $A$ such that $A=\left\{\beta \in \square^{n} \mid \beta-\alpha_{i} \in \square^{2}\right.$, some $\left.\alpha_{i} \in S\right\}$
(The $\alpha_{i}{ }^{\prime} s$ are the corners of $A$ ) Moreover, $a=\left\langle X^{\alpha} \mid \alpha \in A\right\rangle$ is generated by the monomials $X^{\alpha_{i}}, \alpha_{i} \in S$.

DEFINITION 0.3. For a nonzero ideal $a$ in $k\left[X_{1}, \ldots, X_{n}\right]$, we let $(L T(a))$ be the ideal generated by
$\{L T(f) \mid f \in a\}$

LEMMA 0.8 Let $a$ be a nonzero ideal in $k\left[X_{1}, \ldots, X_{n}\right]$; then $(L T(a))$ is a monomial ideal, and it equals $\left(L T\left(g_{1}\right), \ldots, L T\left(g_{n}\right)\right)$ for some $g_{1}, \ldots, g_{n} \in a$.
PROOF. Since $(L T(a))$ can also be described as the ideal generated by the leading monomials ( rather than the leading terms) of elements of $a$.

THEOREM 0.11 (Hilbert Basis Theorem). Every ideal $a$ in $k\left[X_{1}, \ldots, X_{n}\right]$ is finitely generated; more precisely, $a=\left(g_{1}, \ldots, g_{s}\right)$ where $g_{1}, \ldots, g_{s}$ are any elements of $a$ whose leading terms generate $L T(a)$
PROOF. Let $f \in a$. On applying the division algorithm, we find $f=a_{1} g_{1}+\ldots+a_{s} g_{s}+r, \quad a_{i}, r \in k\left[X_{1}, \ldots, X_{n}\right]$ , where either $r=0$ or no monomial occurring in it is divisible by any $L T\left(g_{i}\right)$. But $r=f-\sum a_{i} g_{i} \in a \quad, \quad$ and $\quad$ therefore $L T(r) \in L T(a)=\left(L T\left(g_{1}\right), \ldots, L T\left(g_{s}\right)\right)$ implies that every monomial occurring in $r$ is divisible by one in $L T\left(g_{i}\right)$. Thus $r=0$, and $g \in\left(g_{1}, \ldots, g_{s}\right)$.

DEFINITION 0.11. A finite subset $S=\left\{g_{1}, \mid \ldots, g_{s}\right\}$ of an ideal $a$ is a standard ( (Grobner) bases for $a$ if $\left(L T\left(g_{1}\right), \ldots, L T\left(g_{s}\right)\right)=L T(a)$. In other words,
$S$ is a standard basis if the leading term of every element of $a$ is divisible by at least one of the leading terms of the $g_{i}$.

THEOREM 1.1 (Hilbert Basis Theorem) . The ring $k\left[X_{1}, \ldots, X_{n}\right]$ is Noetherian i.e., every ideal is finitely generated.

PROOF. For $n=1, k[X]$ is a principal ideal domain, which means that every ideal is generated by single element. We shall prove the theorem by induction on $n$. Note that the obvious map
$k\left[X_{1}, \ldots X_{n-1}\right]\left[X_{n}\right] \rightarrow k\left[X_{1}, \ldots X_{n}\right] \quad$ is $\quad$ an isomorphism - this simply says that every polynomial $f$ in $n$ variables $X_{1}, \ldots X_{n}$ can be expressed uniquely as a polynomial in $X_{n}$ with coefficients in $k\left[X_{1}, \ldots, X_{n}\right]$ :

$$
f\left(X_{1}, \ldots X_{n}\right)=a_{0}\left(X_{1}, \ldots X_{n-1}\right) X_{n}^{r}+\ldots+a_{r}\left(X_{1}, \ldots X_{n-1}\right)
$$

Thus the next lemma will complete the proof
LEMMA 1.3. If $A$ is Noetherian, then so also is $A[X]$
PROOF. For a polynomial
$f(X)=a_{0} X^{r}+a_{1} X^{r-1}+\ldots+a_{r}, \quad a_{i} \in A, \quad a_{0} \neq 0$,
$r$ is called the degree of $f$, and $a_{0}$ is its leading coefficient. We call 0 the leading coefficient of the polynomial 0 . Let $a$ be an ideal in $A[X]$. The leading coefficients of the polynomials in $a$ form an ideal $a$ in $A$, and since $A$ is Noetherian, $a$ will be finitely generated. Let $g_{1}, \ldots, g_{m}$ be elements of $a$ whose leading coefficients generate $a^{\prime}$, and let $r$ be the maximum degree of $g_{i}$. Now let $f \in a$, and suppose $f$ has degree $s>r$, say, $f=a X^{s}+\ldots$ Then $a \in a^{\prime}$, and so we can write $a=\sum b_{i} a_{i}, \quad b_{i} \in A$, $a_{i}=$ leading coefficient of $g_{i}$
Now
$f-\sum b_{i} g_{i} X^{s-r_{i}}, \quad r_{i}=\operatorname{deg}\left(g_{i}\right)$, has degree $<\operatorname{deg}(f)$. By continuing in this way, we find that $f \equiv f_{t} \quad \bmod \left(g_{1}, \ldots g_{m}\right) \quad$ With $\quad f_{t} \quad$ a polynomial of degree $t<r$. For each $d<r$, let $a_{d}$ be the subset of $A$ consisting of 0 and the
leading coefficients of all polynomials in $a$ of degree $d$; it is again an ideal in $A$. Let $g_{d, 1}, \ldots, g_{d, m_{d}}$ be polynomials of degree $d$ whose leading coefficients generate $a_{d}$. Then the same argument as above shows that any polynomial $f_{d}$ in $a$ of degree $d$ can be written
$f_{d} \equiv f_{d-1} \quad \bmod \left(g_{d, 1}, \ldots g_{d, m_{d}}\right)$
With $f_{d-1}$ of degree $\leq d-1$. On applying this remark repeatedly we find that
$f_{t} \in\left(g_{r-1,1}, \ldots g_{r-1, m_{r-1}}, \ldots g_{0,1}, \ldots g_{0, m_{0}}\right)$
Hence
$f_{t} \in\left(g_{1}, \ldots g_{m} g_{r-1,1}, \ldots g_{r-1, m_{r-1}}, \ldots, g_{0,1}, \ldots, g_{0, m_{0}}\right)$
and so the polynomials $g_{1}, \ldots, g_{0, m_{0}}$ generate $a$

## C. Trust Management in Virtual Communities

In virtual communities, the lack of information about the community members' background, character, and reliability always leads to suspicion and mistrust among these members. In order to make the environment of virtual community more attractive to their members, some methods should be developed to establish trust among the community members. An effective trust management mechanism is crucial to fertilize the development of the virtual community. In this paper, we suggest a novel bi-rating based personalized trust management model for virtual community. We differentiate provision trust from recommendation trust, and measure them respectively. In our model, three basic attributes are assigned to each virtual community member. And a new rating verification scheme which relies on ratings from both parties of the interaction is introduced to identify false ratings. Moreover, some effective trust and reputation generation algorithms are defined also. Our evaluation results show this model is simple but effective. Above all, it is robust enough to adapt to harsh environment, especially to virtual communities with diverse members. The rest of the paper is organized as follows. We will discuss some challenges and related works in section II, and provide an outline of our approach in section III. Details of related algorithms will be described in section IV. The simulation methodology and results are presented in Section V. Finally, we summarize the paper in Section VI.

## Recursive Domain equations

One of the great successes of category theory in computer science has been the development of a "unified theory" of the constructions underlying denotational semantics. In
the untyped $\lambda$-calculus, any term may appear in the function position of an application. This means that a model D of the $\lambda$-calculus must have the property that given a term $t$ whose interpretation is $d \in D$, Also, the interpretation of a functional abstraction like $\lambda x . x$ is most conveniently defined as a function from $D$ to $D$, which must then be regarded as an element of $D$.
Let $\psi:[D \rightarrow D] \rightarrow D$ be the function that picks out elements of $D$ to represent elements of $[D \rightarrow D]$ and $\phi: D \rightarrow[D \rightarrow D]$ be the function that maps elements of $D$ to functions of $D$. Since $\psi(f)$ is intended to represent the function $f$ as an element of $D$, it makes sense to require that $\phi(\psi(f))=f$, that is,
$\psi o \psi=i d_{[D \rightarrow D]}$
Furthermore, we often want to view every element of $D$ as representing some function from $D$ to $D$ and require that elements representing the same function be equal - that is

$$
\psi(\varphi(d))=d
$$

or
$\psi o \phi=i d_{D}$
The latter condition is called extensionality. These conditions together imply that $\phi$ and $\psi$ are inverses--- that is, $D$ is isomorphic to the space of functions from $D$ to $D$ that can be the interpretations of functional abstractions: $D \cong[D \rightarrow D]$. Let us suppose we are working with the untyped $\lambda$-calculus, we need a solution ot the equation $D \cong A+[D \rightarrow D]$, where A is some predetermined domain containing interpretations for elements of $C$. Each element of $D$ corresponds to either an element of $A$ or an element of $[D \rightarrow D]$, with a tag. This equation can be solved by finding least fixed points of the function $F(X)=A+[X \rightarrow X]$ from domains to domains --- that is, finding domains $X$ such that $X \cong A+[X \rightarrow X]$, and such that for any domain $Y$ also satisfying this equation, there is an embedding of $X$ to $Y$--- a pair of maps


Such that
$f^{R} o f=i d_{X}$
$f o f^{R} \subseteq i d_{Y}$

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Where $f \subseteq g$ means that $f$ approximates $g$ in some ordering representing their information content. The key shift of perspective from the domain-theoretic to the more general categorytheoretic approach lies in considering $F$ not as a function on domains, but as a functor on a category of domains. Instead of a least fixed point of the function, $F$.

1. Definition : Let $K$ be a category and $F: K \rightarrow K$ as a functor. A fixed point of $F$ is a pair (A,a), where $A$ is a K-object and $a: F(A) \rightarrow A$ is an isomorphism. A prefixed point of F is a pair (A, a), where A is a $K$-object and a is any arrow from $\mathrm{F}(\mathrm{A})$ to A
2. Definition : An $\omega$-chain in a category $\boldsymbol{K}$ is a diagram of the following form:
$\Delta=D_{o} \xrightarrow{f_{o}} D_{1} \xrightarrow{f_{1}} D_{2} \xrightarrow{f_{2}} \cdots$
Recall that a cocone $\mu$ of an $\omega$-chain $\Delta$ is a $K$ object $X$ and a collection of K -arrows $\left\{\mu_{i}: D_{i} \rightarrow X \mid i \geq 0\right\}$ such that $\mu_{i}=\mu_{i+1} o f_{i}$ for all $i \geq 0$. We sometimes write $\mu: \Delta \rightarrow X$ as a reminder of the arrangement of $\mu^{\prime} s$ components
Similarly, a colimit $\mu: \Delta \rightarrow X$ is a cocone with the property that if $v: \Delta \rightarrow X^{\prime}$ is also a cocone then there exists a unique mediating arrow $k: X \rightarrow X^{\prime}$ such that for all $i \geq 0, v_{i}=k o \mu_{i}$. Colimits of $\omega$-chains are sometimes referred to as $\omega$-colimits .
Dually, an $\omega^{o p}$ - chain in $\boldsymbol{K}$ is a diagram of the following form:
$\Delta=D_{o} \stackrel{f_{o}}{L_{1}} D_{1} f_{1} D_{2}{\stackrel{f_{2}}{2}}_{\hookleftarrow} \cdots$
A
cone
$\mu: X \rightarrow \Delta$ of an $\omega^{o p}-$ chain $\Delta$ is a $K$-object X and a collection of $\mathbf{K}$-arrows $\left\{\mu_{i}: D_{i} \mid i \geq 0\right\}$ such that for all $i \geq 0, \mu_{i}=f_{i} o \mu_{i+1}$. An $\omega^{o p}$-limit of an $\omega^{o p}$-chain $\Delta$ is a cone $\mu: X \rightarrow \Delta$ with the property that if $v: X^{\prime} \rightarrow \Delta$ is also a cone, then there exists a unique mediating arrow $k: X^{\prime} \rightarrow X$ such that for all $i \geq 0, \mu_{i} o k=v_{i}$. We write $\perp_{k}$ (or just $\perp$ ) for the distinguish initial object of $\boldsymbol{K}$, when it has one, and $\perp \rightarrow A$ for the unique arrow from $\perp$ to each $\boldsymbol{K}$-object A. It is also convenient to write $\Delta^{-}=D_{1} \xrightarrow{f_{1}} D_{2} \xrightarrow{f_{2}} \cdots$. to denote all of $\Delta$ except $D_{o}$ and $f_{0}$. By analogy, $\mu^{-}$is $\left\{\mu_{i} \mid i \geq 1\right\}$.

For the images of $\Delta$ and $\mu$ under $\boldsymbol{F}$ we write $F(\Delta)=F\left(D_{o}\right) \xrightarrow{F\left(f_{o}\right)} F\left(D_{1}\right) \xrightarrow{F\left(f_{1}\right)} F\left(D_{2}\right) \xrightarrow{F\left(f_{2}\right)} \cdots$.
and $F(\mu)=\left\{F\left(\mu_{i}\right) \mid i \geq 0\right\}$
We write $F^{i}$ for the $\boldsymbol{i}$-fold iterated composition of $\boldsymbol{F}$ that
is,
$F^{o}(f)=f, F^{1}(f)=F(f), F^{2}(f)=F(F(f))$ ,etc. With these definitions we can state that every monitonic function on a complete lattice has a least fixed point:
3. Lemma Let $\boldsymbol{K}$ be a category with initial object $\perp$ and let $F: K \rightarrow K$ be a functor. Define the $\omega-$ chain $\Delta$ by


If both $\mu: \Delta \rightarrow D$ and $F(\mu): F(\Delta) \rightarrow F(D)$ are colimits, then $(\mathrm{D}, \mathrm{d})$ is an intial F -algebra, where $d: F(D) \rightarrow D$ is the mediating arrow from $F(\mu)$ to the cocone $\mu^{-}$

## Proof:

Theorem 1.5 Let a DAG G given in which each node is a random variable, and let a discrete conditional probability distribution of each node given values of its parents in $G$ be specified. Then the product of these conditional distributions yields a joint probability distribution $P$ of the variables, and ( $\mathrm{G}, \mathrm{P}$ ) satisfies the Markov condition.

Proof. Order the nodes according to an ancestral ordering. Let $X_{1}, X_{2}, \ldots \ldots . X_{n}$ be the resultant ordering. Next define.
$P\left(x_{1}, x_{2}, \ldots x_{n}\right)=P\left(x_{n} \mid p a_{n}\right) P\left(x_{n-1} \mid P a_{n-1}\right) \ldots$
.. $P\left(x_{2} \mid p a_{2}\right) P\left(x_{1} \mid p a_{1}\right)$,
Where $P A_{i}$ is the set of parents of $X_{i}$ of in $G$ and $P\left(x_{i} \mid p a_{i}\right)$ is the specified conditional probability distribution. First we show this does indeed yield a joint probability distribution. Clearly, $0 \leq P\left(x_{1}, x_{2}, \ldots x_{n}\right) \leq 1$ for all values of the variables. Therefore, to show we have a joint distribution, as the variables range through all their possible values, is equal to one. To that end, Specified conditional distributions are the conditional distributions they notationally represent in the joint distribution. Finally, we show the Markov condition is satisfied. To do this, we need

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show for $1 \leq k \leq n$ that whenever now investigate some basic properties of cyclotomic $P\left(p a_{k}\right) \neq 0$, if $P\left(n d_{k} \mid p a_{k}\right) \neq 0$
and $P\left(x_{k} \mid p a_{k}\right) \neq 0$
then $P\left(x_{k} \mid n d_{k}, p a_{k}\right)=P\left(x_{k} \mid p a_{k}\right)$,
Where $N D_{k}$ is the set of nondescendents of $X_{k}$ of in G. Since $P A_{k} \subseteq N D_{k}$, we need only show $P\left(x_{k} \mid n d_{k}\right)=P\left(x_{k} \mid p a_{k}\right)$. First for a given $k$, order the nodes so that all and only nondescendents of $X_{k}$ precede $X_{k}$ in the ordering. Note that this ordering depends on $k$, whereas the ordering in the first part of the proof does not. Clearly then

$$
N D_{k}=\left\{X_{1}, X_{2}, \ldots . X_{k-1}\right\}
$$

Let

$$
D_{k}=\left\{X_{k+1}, X_{k+2}, \ldots . X_{n}\right\}
$$

In what follows $\sum_{d_{k}}$

## Abstract cyclotomic fields.

We define the $m^{\text {th }}$ cyclotomic field to be the field $Q[x] /\left(\Phi_{m}(x)\right)$ Where $\Phi_{m}(x)$ is the $m^{\text {th }}$ cyclotomic polynomial. $Q[x] /\left(\Phi_{m}(x)\right) \Phi_{m}(x)$ has degree $\varphi(m)$ over $Q$ since $\Phi_{m}(x)$ has degree $\varphi(m)$. The roots of $\Phi_{m}(x)$ are just the primitive $m^{\text {th }}$ roots of unity, so the complex embeddings of $Q[x] /\left(\Phi_{m}(x)\right)$ are simply the $\varphi(m)$ maps $\sigma_{k}: Q[x] /\left(\Phi_{m}(x)\right) \mapsto C$,
$1 \leq k \prec m,(k, m)=1, \quad$ where

$$
\sigma_{k}(x)=\xi_{m}^{k}
$$

$\xi_{m}$ being our fixed choice of primitive $m^{\text {th }}$ root of unity. Note that $\xi_{m}^{k} \in Q\left(\xi_{m}\right)$ for every $k$; it follows that $Q\left(\xi_{m}\right)=Q\left(\xi_{m}^{k}\right)$ for all $k$ relatively prime to $m$. In particular, the images of the $\sigma_{i}$ coincide, so $Q[x] /\left(\Phi_{m}(x)\right)$ is Galois over $Q$. This means that we can write $Q\left(\xi_{m}\right)$ for $Q[x] /\left(\Phi_{m}(x)\right)$ without much fear of ambiguity; we will do so from now on, the identification being $\xi_{m} \mapsto x$. One advantage of this is that one can easily talk about cyclotomic fields being extensions of one another,or intersections or compositums; all of these things take place considering them as subfield of $C$. We
fields. The first issue is whether or not they are all distinct; to determine this, we need to know which roots of unity lie in $Q\left(\xi_{m}\right)$.Note, for example, that if $m$ is odd, then $-\xi_{m}$ is a $2 m^{\text {th }}$ root of unity. We will show that this is the only way in which one can obtain any non- $m^{\text {th }}$ roots of unity.

LEMMA 1.1 If $m$ divides $n$, then $Q\left(\xi_{m}\right)$ is contained in $Q\left(\xi_{n}\right)$
PROOF. Since $\xi^{n / m}=\xi_{m}$, we have $\xi_{m} \in Q\left(\xi_{n}\right)$, so the result is clear

LEMMA 1.2 If $m$ and $n$ are relatively prime, then

$$
Q\left(\xi_{m}, \xi_{n}\right)=Q\left(\xi_{n m}\right)
$$

and

$$
Q\left(\xi_{m}\right) \cap Q\left(\xi_{n}\right)=Q
$$

(Recall the $Q\left(\xi_{m}, \xi_{n}\right)$ is the compositum of $Q\left(\xi_{m}\right)$ and $Q\left(\xi_{n}\right)$ )

PROOF. One checks easily that $\xi_{m} \xi_{n}$ is a primitive $m n^{\text {th }}$ root of unity, so that
$Q\left(\xi_{m n}\right) \subseteq Q\left(\xi_{m}, \xi_{n}\right)$
$\left[Q\left(\xi_{m}, \xi_{n}\right): Q\right] \leq\left[Q\left(\xi_{m}\right): Q\right]\left[Q\left(\xi_{n}: Q\right]\right.$
$=\varphi(m) \varphi(n)=\varphi(m n) ;$
Since $\left[Q\left(\xi_{m n}\right): Q\right]=\varphi(m n)$; this implies that $Q\left(\xi_{m}, \xi_{n}\right)=Q\left(\xi_{n m}\right)$ We know that $Q\left(\xi_{m}, \xi_{n}\right)$ has degree $\varphi(m n)$ over $Q$, so we must have

$$
\left[Q\left(\xi_{m}, \xi_{n}\right): Q\left(\xi_{m}\right)\right]=\varphi(n)
$$

and
$\left[Q\left(\xi_{m}, \xi_{n}\right): Q\left(\xi_{m}\right)\right]=\varphi(m)$
$\left[Q\left(\xi_{m}\right): Q\left(\xi_{m}\right) \cap Q\left(\xi_{n}\right)\right] \geq \varphi(m)$
And thus that $Q\left(\xi_{m}\right) \cap Q\left(\xi_{n}\right)=Q$
PROPOSITION 1.3 For any $m$ and $n$
$Q\left(\xi_{m}, \xi_{n}\right)=Q\left(\xi_{[m, n]}\right)$
And
$Q\left(\xi_{m}\right) \cap Q\left(\xi_{n}\right)=Q\left(\xi_{(m, n)}\right) ;$
here $[m, n]$ and $(m, n)$ denote the least common multiple and the greatest common divisor of $m$ and $n$, respectively.

PROOF. Write $m=p_{1}^{e_{1}} \ldots \ldots p_{k}^{e_{k}}$ and $p_{1}^{f_{1}} \ldots . p_{k}^{f_{k}}$ where the $p_{i}$ are distinct primes. (We allow $e_{i}$ or $f_{i}$ to be zero)
$Q\left(\xi_{m}\right)=Q\left(\xi_{p_{1}^{q_{1}}}\right) Q\left(\xi_{p_{2}^{c_{2}}}\right) \ldots Q\left(\xi_{p_{k}^{e_{k}}}\right)$
and
$Q\left(\xi_{n}\right)=Q\left(\xi_{p_{1}{ }^{f 1}}\right) Q\left(\xi_{p_{2}^{f^{f 2}}}\right) \ldots Q\left(\xi_{p_{k}^{f_{k}}}\right)$
Thus

$$
\begin{aligned}
& Q\left(\xi_{m}, \xi_{n}\right)=Q\left(\xi_{p_{1}^{q_{1}}}\right) \ldots \ldots . . Q\left(\xi_{p_{2}^{e_{k}}}\right) Q\left(\xi_{p_{1}^{f_{1}}}\right) . . Q\left(\xi_{p_{k}^{f_{k}}}\right) \\
& =Q\left(\xi_{p_{1}^{q_{1}}}\right) Q\left(\xi_{p_{1}^{\prime 1}}\right) \ldots Q\left(\xi_{p_{k}^{\varepsilon_{k}}}\right) Q\left(\xi_{p_{k}^{f_{k}}}\right) \\
& =Q\left(\xi_{p_{1}^{\max \left(e_{1, f i}\right)}}\right) \ldots \ldots . . Q\left(\xi_{p_{1}}^{\max \left(e_{e, f_{k}}\right)}{ }\right) \\
& =Q\left(\xi_{p_{1}^{\max \left(e_{1, f}\right)} \ldots \ldots \ldots p_{1}^{\max \left(e_{k}, f_{k}\right)}}\right) \\
& =Q\left(\xi_{[m, n]}\right) ;
\end{aligned}
$$

An entirely similar computation shows that $Q\left(\xi_{m}\right) \cap Q\left(\xi_{n}\right)=Q\left(\xi_{(m, n)}\right)$

## Mutual Information: Definition

Mutual information measures the information transferred when $x_{i}$ is sent and $y_{i}$ is received, and is defined as
$I\left(x_{i}, y_{i}\right)=\log _{2} \frac{P\left(x_{i} / y_{i}\right)}{P\left(x_{i}\right)}$ bits
In a noise-free channel, each $y_{i}$ is uniquely connected to the corresponding $x_{i}$, and so they constitute an input -output pair $\left(x_{i}, y_{i}\right)$ for which $P\left(x_{i} / y_{j}\right)=1$ and $I\left(x_{i}, y_{j}\right)=\log _{2} \frac{1}{P\left(x_{i}\right)} \quad$ bits; that is, the transferred information is equal to the self-information that corresponds to the input $x_{i}$ In a very noisy channel, the output $y_{i}$ and input $x_{i}$ would be completely uncorrelated, and so $P\left(x_{i} / y_{j}\right)=P\left(x_{i}\right)$ and also $I\left(x_{i}, y_{j}\right)=0$; that is, there is no transference of information. In general, a given channel will operate between these two extremes. The mutual information is defined between the input and the output of a given channel. An average of the calculation of the mutual information for all input-output pairs of a given channel is the average mutual information:
$I(X, Y)=\sum_{i . j} P\left(x_{i}, y_{j}\right) I\left(x_{i}, y_{j}\right)=\sum_{i . j} P\left(x_{i}, y_{j}\right) \log _{2}\left[\frac{P\left(x_{i} / y_{j}\right.}{P\left(x_{i}\right)}\right]$
bits per symbol. This calculation is done over the input and output alphabets. The average mutual information. The following expressions are useful for modifying the mutual information expression:
$P\left(x_{i}, y_{j}\right)=P\left(x_{i} / y_{j}\right) P\left(y_{j}\right)=P\left(y_{j} / x_{i}\right) P\left(x_{i}\right)$
$P\left(y_{j}\right)=\sum_{i} P\left(y^{y_{j}} / x_{i}\right) P\left(x_{i}\right)$
$P\left(x_{i}\right)=\sum_{i} P\left(x_{i} / y_{j}\right) P\left(y_{j}\right)$
Then

$$
\begin{aligned}
& I(X, Y)=\sum_{i . j} P\left(x_{i}, y_{j}\right) \\
& \quad=\sum_{i . j} P\left(x_{i}, y_{j}\right) \log _{2}\left[\frac{1}{P\left(x_{i}\right)}\right] \\
& -\sum_{i . j} P\left(x_{i}, y_{j}\right) \log _{2}\left[\frac{1}{P\left(x_{i} / y_{j}\right)}\right]
\end{aligned}
$$

$\sum_{i . j} P\left(x_{i}, y_{j}\right) \log _{2}\left[\frac{1}{P\left(x_{i}\right)}\right]$
$=\sum_{i}\left[P\left(x_{i} / y_{j}\right) P\left(y_{j}\right)\right] \log _{2} \frac{1}{P\left(x_{i}\right)}$
$\sum_{i} P\left(x_{i}\right) \log _{2} \frac{1}{P\left(x_{i}\right)}=H(X)$
$I(X, Y)=H(X)-H(X / Y)$
Where $H(X / Y)=\sum_{i, j} P\left(x_{i}, y_{j}\right) \log _{2} \frac{1}{P\left(x_{i} / y_{j}\right)}$
is usually called the equivocation. In a sense, the equivocation can be seen as the information lost in the noisy channel, and is a function of the backward conditional probability. The observation of an output symbol $y_{j}$ provides $H(X)-H(X / Y)$ bits of information. This difference is the mutual information of the channel. Mutual Information: Properties Since
$P\left({ }^{x_{i}} / y_{j}\right) P\left(y_{j}\right)=P\left({ }^{y_{j}} / x_{i}\right) P\left(x_{i}\right)$
The mutual information fits the condition $I(X, Y)=I(Y, X)$

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And by interchanging input and output it is also true that

$$
I(X, Y)=H(Y)-H(Y / X)
$$

Where
$H(Y)=\sum_{j} P\left(y_{j}\right) \log _{2} \frac{1}{P\left(y_{j}\right)}$
This last entropy is usually called the noise entropy. Thus, the information transferred through the channel is the difference between the output entropy and the noise entropy. Alternatively, it can be said that the channel mutual information is the difference between the number of bits needed for determining a given input symbol before knowing the corresponding output symbol, and the number of bits needed for determining a given input symbol after knowing the corresponding output symbol $I(X, Y)=H(X)-H(X / Y)$

As the channel mutual information expression is a difference between two quantities, it seems that this parameter can adopt negative values. However, and is spite of the fact that for some $y_{j}, H\left(X / y_{j}\right)$ can be larger than $H(X)$, this is not possible for the average value calculated over all the outputs:
$\sum_{i, j} P\left(x_{i}, y_{j}\right) \log _{2} \frac{P\left(x_{i} / y_{j}\right)}{P\left(x_{i}\right)}=\sum_{i, j} P\left(x_{i}, y_{j}\right) \log _{2} \frac{P\left(x_{i}, y_{j}\right)}{P\left(x_{i}\right) P\left(y_{j}\right)}$
Then
$-I(X, Y)=\sum_{i, j} P\left(x_{i}, y_{j}\right) \frac{P\left(x_{i}\right) P\left(y_{j}\right)}{P\left(x_{i}, y_{j}\right)} \leq 0$
Because this expression is of the form

$$
\sum_{i=1}^{M} P_{i} \log _{2}\left(\frac{Q_{i}}{P_{i}}\right) \leq 0
$$

The above expression can be applied due to the factor $P\left(x_{i}\right) P\left(y_{j}\right)$, which is the product of two probabilities, so that it behaves as the quantity $Q_{i}$, which in this expression is a dummy variable that fits the condition $\sum_{i} Q_{i} \leq 1$. It can be concluded that the average mutual information is a nonnegative number. It can also be equal to zero, when the input and the output are independent of each other. A related entropy called the joint entropy is defined as

$$
\begin{aligned}
& H(X, Y)=\sum_{i, j} P\left(x_{i}, y_{j}\right) \log _{2} \frac{1}{P\left(x_{i}, y_{j}\right)} \\
& =\sum_{i, j} P\left(x_{i}, y_{j}\right) \log _{2} \frac{P\left(x_{i}\right) P\left(y_{j}\right)}{P\left(x_{i}, y_{j}\right)} \\
& +\sum_{i, j} P\left(x_{i}, y_{j}\right) \log _{2} \frac{1}{P\left(x_{i}\right) P\left(y_{j}\right)}
\end{aligned}
$$

Theorem: Entropies of the binary erasure channel (BEC)
The BEC is defined with an alphabet of two inputs and three outputs, with symbol probabilities.
$P\left(x_{1}\right)=\alpha$ and $P\left(x_{2}\right)=1-\alpha$, and transition probabilities
$P\left(y_{3} / x_{2}\right)=1-p$ and $P\left(y_{2} / x_{1}\right)=0$,

$$
\text { and } P\left(\frac{y_{3}}{x_{1}}\right)=0
$$

$$
\text { and } P\left(y_{1} / x_{2}\right)=p
$$

$$
\text { and } P\left(\frac{y_{3}}{x_{2}}\right)=1-p
$$

Lemma 1. Given an arbitrary restricted timediscrete, amplitude-continuous channel whose restrictions are determined by sets $F_{n}$ and whose density functions exhibit no dependence on the state $s$, let $n$ be a fixed positive integer, and $p(x)$ an arbitrary probability density function on Euclidean $n$-space. $p(y \mid x)$ for the density $p_{n}\left(y_{1}, \ldots, y_{n} \mid x_{1}, \ldots x_{n}\right)$ and $F$ for $F_{n}$. For any real number a, let
$A=\left\{(x, y): \log \frac{p(y \mid x)}{p(y)}>a\right\}$
Then for each positive integer $u$, there is a code $(u, n, \lambda)$ such that
$\lambda \leq u e^{-a}+P\{(X, Y) \notin A\}+P\{X \notin F\}$
Where
$P\{(X, Y) \in A\}=\int_{A} \ldots \int p(x, y) d x d y, \quad p(x, y)=p(x) p(y \mid x)$ and

$$
P\{X \in F\}=\int_{F} \ldots \int p(x) d x
$$

Proof: A sequence $x^{(1)} \in F$ such that
$P\left\{Y \in A_{x^{1}} \mid X=x^{(1)}\right\} \geq 1-\varepsilon$
where $A_{x}=\{y:(x, y) \varepsilon A\}$;
Choose the decoding set $B_{1}$ to be $A_{x^{(1)}}$. Having chosen $x^{(1)}, \ldots \ldots ., x^{(k-1)}$ and $B_{1}, \ldots, B_{k-1}$, select $x^{k} \in F$ such that
$P\left\{Y \in A_{x^{(k)}}-\bigcup_{i=1}^{k-1} B_{i} \mid X=x^{(k)}\right\} \geq 1-\varepsilon ;$
Set $B_{k}=A_{x^{(k)}}-\bigcup_{i=1}^{k-1} B_{i}$, If the process does not terminate in a finite number of steps, then the sequences $x^{(i)}$ and decoding sets $B_{i}, i=1,2, \ldots, u$, form the desired code. Thus assume that the process
terminates after $t$ steps. (Conceivably $t=0$ ). We will show $t \geq u$ by showing that $\varepsilon \leq t e^{-a}+P\{(X, Y) \notin A\}+P\{X \notin F\}$. We proceed as follows.
Let

$$
\begin{aligned}
& B=\bigcup_{j=1}^{t} B_{j .} . \quad(\text { If } t=0, \text { take } B=\phi) . \text { Then } \\
& P\{(X, Y) \in A\}=\int_{(x, y) \in A} p(x, y) d x d y \\
& =\int_{x} p(x) \int_{y \in A_{x}} p(y \mid x) d y d x \\
& =\int_{x} p(x) \int_{y \in B \cap A_{x}} p(y \mid x) d y d x+\int_{x} p(x)
\end{aligned}
$$

## D. MANET Trust Management

Mobile ad hoc networks (MANETs) [5] are multi-hop wireless networks characterized by absence of any infrastructure, dynamic topology and wireless links. Currently, there are many applications of MANETs including vehicular network [11], mesh network [1], which are promising network paradigms in the future networking. In this paper, we focus on one of the most important parts to construct trust environment for MANETs, trust management framework [2], [4], [7], [10], [13], [14]. It is intended to cope with misbehavior problem of nodes and stimulate nodes to cooperate. Trust is the belief level that one node can put on another node for a specific action based on direct or indirect observations on behaviors of that node [8]. The nodes in a network evaluate trusts for other participating nodes, and then form the trust relations between them. Trust management framework is the framework to manage this kind of trust relations. Currently there are two categories of trust management frameworks for MANETs. One is reputation based framework [3], [4], [7]. The other is trust establishment framework [9], [12], [14]. By the reputation-based frameworks [3], [4], [7], trusts of other nodes are evaluated objectively based on direct observations and second-hand information. In contrast with reputation based framework, trust establishment framework [9], [12], [14] constructs trust relations for nodes without utilizing secondhand information. Recently research attentions have been put on the intrinsic problems with trust management framework itself [4], [12]. Thus, the attacker we investigate in the paper not only can perform misbehaviors on forwarding packets, but can perform misbehaviors to make trust management framework malfunction. In [4], the false rating attack has been identified for reputationbased framework. But there are still some other unsolved problems with the method proposed in [4], for example, absence of considerations on another important parameter confidence value, vulnerability
under on-off attack and conflicting behavior attack. In [12], a trust establishment framework was presented, by which some attacks can be handled. However, we have discovered two novel attacks that the framework in [12] cannot cope with. These two novel attack are denoted by selective misbehavior attack and location-dependent attack (We will present them shortly in Section II). To design a robust trust management framework, we investigate the intrinsic problems with existing trust management frameworks. Two novel attacks, selective misbehavior and location-dependent attack, and newly discovered problems with existing reputation-based frameworks have been identified. These problems cannot be solved by any single existing framework. To solve these problems comprehensively, we propose a hybrid trust management framework (HTMF) for MANETs. HTMF is a framework that combines the merits of reputation-based frameworks and trust establishment frameworks while removing the problems associated with each of the two categories of frameworks. Finally, we perform performance evaluations, which show that the proposed HTMF is more robust and more reliable than the existing frameworks. The remainder of the paper is organized as follows. In Section II, the intrinsic problems of existing frameworks will be provided. Then, we introduce the proposed HTMF, which is designed based on a novel modified Bayesian approach in Section III. In Section IV, we provide performance evaluations to compare the proposed HTMF with the existing frameworks. Finally, we conclude our work in Section V.

Trust has been discussed a great deal in developing secure systems. Much of the early focus has been on trusting the software to develop highassurance systems. In designing a multilevel system that has to be evaluated at, say, an A1 level according to the Trusted Computer Systems Evaluation criteria (TCSEC), the software has to go through a formal verification process to ensure that there are no covert channels. Such software is called trusted software. However, during the past ten years or so when data and applications security received prominence, the focus has been on trusting the individuals or processes acting on behalf of the individuals. Here, we had to determine the trust that had to be placed on individuals. Furthermore, the data also had to be assigned trust values; that is, data could have a high trust value if it emanated from a trustworthy individual. Note that trust and risk have a relationship between them, that is, if a person is not trustworthy and if you have to give him or her some data, you are taking a risk. Therefore, some of the developments on correlating trust and risk and the use of semantic Web Open distributed environments such as the World Wide Web offer easy sharing of information, but provide few options

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for the protection of sensitive information and other sensitive resources. Since the Web became a place where people are not only consuming but creating, publishing and sharing content, it is needed to allow people to exactly define who is allowed to access which part of the content they provide. Unfortunately, there is currently no simple way to restrict access to some content to only a set of trusted parties not previously known or to decide who is allowed to access some part of a profile [1]. However, the protection of sensitive information and other sensitive resources plays a crucial role in raising the level of trust in web resources and hence in enabling the potential of the Web.

## ALGORITHMS FOR POLYNOMIALS

Ideals. Let A be a ring. Recall that an ideal $a$ in A is a subset such that
(a) a is subgroup of A regarded as a group under addition;
(b) $\quad a \in a, r \in A \Rightarrow r a \in A$

The ideal generated by a subset $S$ of A is the intersection of all ideals A containing a ----- it is easy to verify that this is in fact an ideal, and that it consist of all finite sums of the form $\sum r_{i} S_{i}$ with $r_{i} \in A, s_{i} \in S$. When $S=\left\{s_{1}, \ldots ., s_{m}\right\}$, we shall write $\left(s_{1}, \ldots . ., s_{m}\right)$ for the ideal it generates.
Let $a$ and $b$ be ideals in A. The set $\{a+b \mid a \in a, b \in b\}$ is an ideal, denoted by $a+b$. The ideal generated by $\{a b \mid a \in a, b \in b\}$ is denoted by $a b$. Note that $a b \subset a \cap b$. Clearly $a b$ consists of all finite sums $\sum a_{i} b_{i}$ with $a_{i} \in a$ and $\quad b_{i} \in b \quad$, and if $a=\left(a_{1}, \ldots, a_{m}\right) \quad$ and $b=\left(b_{1}, \ldots, b_{n}\right)$ then $a b=\left(a_{1} b_{1}, \ldots, a_{i} b_{j}, \ldots, a_{m} b_{n}\right)$.Let $a$ be an ideal of A. The set of cosets of $a$ in A forms a ring $A / a$ , and $a \mapsto a+a$ is a homomorphism $\phi: A \mapsto A / a$. The map $b \mapsto \phi^{-1}(b)$ is a one to one correspondence between the ideals of $A / a$ and the ideals of $A$ containing $a$ An ideal $p$ if prime if $p \neq A$ and $a b \in p \Rightarrow a \in p$ or $b \in p$. Thus $p$ is prime if and only if $A / p$ is nonzero and has the property that $a b=0, \quad b \neq 0 \Rightarrow a=0, \quad$ i.e., $A / p$ is an integral domain. An ideal $m$ is maximal if $m \neq \mid A$ and there does not exist an ideal $n$ contained strictly between $m$ and $A$. Thus $m$ is maximal if and only if $A / m$ has no proper nonzero ideals, and so is a field. Note that $m$ maximal $\Rightarrow$ $m$ prime. The ideals of $A \times B$ are all of the form
$a \times b$, with $a$ and $b$ ideals in $A$ and $B$. To see this, note that if $c$ is an ideal in $A \times B$ and $(a, b) \in c$, then $(a, 0)=(a, b)(1,0) \in c \quad$ and $(0, b)=(a, b)(0,1) \in c \quad$. This shows that $c=a \times b$ with
$a=\{a \mid(a, b) \in c$ some $b \in b\}$
and

$$
b=\{b \mid(a, b) \in c \text { some } a \in a\}
$$

Algebras. Let $A$ be a ring. An $A$-algebra is a ring $B$ together with a homomorphism $i_{B}: A \rightarrow B . \mathrm{A}$ homomorphism of $A$-algebra $B \rightarrow C$ is a homomorphism of rings $\varphi: B \rightarrow C$ such that $\varphi\left(i_{B}(a)\right)=i_{C}(a)$ for all $a \in A$
An $A$-algebra $B$ is said to be finitely generated ( or of finite-type over A) if there exist elements $x_{1}, \ldots, x_{n} \in B$ such that every element of $B$ can be expressed as a polynomial in the $x_{i}$ with coefficients in $i(A)$, i.e., such that the homomorphism $A\left[X_{1}, \ldots, X_{n}\right] \rightarrow B$ sending $X_{i}$ to $x_{i}$ is surjective. A ring homomorphism $A \rightarrow B$ is finite, and $B$ is finitely generated as an Amodule. Let $k$ be a field, and let $A$ be a $k$-algebra. If $1 \neq 0$ in $A$, then the map $k \rightarrow A$ is injective, we can identify $k$ with its image, i.e., we can regard $k$ as a subring of $A$. If $1=0$ in a ring R , the R is the zero ring, i.e., $R=\{0\}$. Polynomial rings. Let $k$ be a field. A monomial in $X_{1}, \ldots, X_{n}$ is an expression of the form $X_{1}^{a_{1}} \ldots X_{n}^{a_{n}}, \quad a_{j} \in N$. The total degree of the monomial is $\sum a_{i}$. We sometimes abbreviate it by $X^{\alpha}, \alpha=\left(a_{1}, \ldots, a_{n}\right) \in \square^{n}$ The elements of the polynomial ring $k\left[X_{1}, \ldots, X_{n}\right]$ are finite sums $\sum c_{a_{1} \ldots a_{n}} X_{1}^{a_{1}} \ldots X_{n}^{a_{n}}, \quad c_{a_{1} \ldots a_{n}} \in k, \quad a_{j} \in \square$
With the obvious notions of equality, addition and multiplication. Thus the monomials from basis for $k\left[X_{1}, \ldots, X_{n}\right]$ as a $k$-vector space. The ring $k\left[X_{1}, \ldots, X_{n}\right]$ is an integral domain, and the only units in it are the nonzero constant polynomials. A polynomial $f\left(X_{1}, \ldots, X_{n}\right)$ is irreducible if it is nonconstant and has only the obvious factorizations, i.e., $f=g h \Rightarrow g$ or $h$ is constant. Division in $k[X]$. The division algorithm allows us to divide a

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nonzero polynomial into another: let $f$ and $g$ be polynomials in $k[X]$ with $g \neq 0$; then there exist unique polynomials $q, r \in k[X]$ such that $f=q g+r$ with either $r=0$ or $\operatorname{deg} r<\operatorname{deg} g$. Moreover, there is an algorithm for deciding whether $f \in(g)$, namely, find $r$ and check whether it is zero. Moreover, the Euclidean algorithm allows to pass from finite set of generators for an ideal in $k[X]$ to a single generator by successively replacing each pair of generators with their greatest common divisor.

## Orderings on monomials.

(Pure) lexicographic ordering (lex). Here monomials are ordered by lexicographic(dictionary) order. More precisely, let $\alpha=\left(a_{1}, \ldots a_{n}\right)$ and $\beta=\left(b_{1}, \ldots b_{n}\right)$ be two elements of $\square^{n}$; then $\alpha>\beta$ and $X^{\alpha}>X^{\beta}$ (lexicographic ordering) if, in the vector difference $\alpha-\beta \in \square$, the left most nonzero entry is positive. For example, $X Y^{2}>Y^{3} Z^{4} ; \quad X^{3} Y^{2} Z^{4}>X^{3} Y^{2} Z$. Note that this isn't quite how the dictionary would order them: it would put $X X X Y Y Z Z Z Z$ after $X X X Y Y Z$. $G r a d e d ~ r e v e r s e ~ l e x i c o g r a p h i c ~ o r d e r ~(g r e v l e x) . ~ H e r e ~$ monomials are ordered by total degree, with ties broken by reverse lexicographic ordering. Thus, $\alpha>\beta$ if $\sum a_{i}>\sum b_{i}$, or $\sum a_{i}=\sum b_{i}$ and in $\alpha-\beta$ the right most nonzero entry is negative. For example:

$$
\begin{aligned}
& X^{4} Y^{4} Z^{7}>X^{5} Y^{5} Z^{4} \quad \text { (total degree greater) } \\
& X Y^{5} Z^{2}>X^{4} Y Z^{3}, \quad X^{5} Y Z>X^{4} Y Z^{2}
\end{aligned}
$$

Orderings on $k\left[X_{1}, \ldots X_{n}\right]$. Fix an ordering on the monomials in $k\left[X_{1}, \ldots X_{n}\right]$. Then we can write an element $f$ of $k\left[X_{1}, \ldots X_{n}\right]$ in a canonical fashion, by re-ordering its elements in decreasing order. For example, we would write

$$
f=4 X Y^{2} Z+4 Z^{2}-5 X^{3}+7 X^{2} Z^{2}
$$

as
$f=-5 X^{3}+7 X^{2} Z^{2}+4 X Y^{2} Z+4 Z^{2} \quad(l e x)$
or
$f=4 X Y^{2} Z+7 X^{2} Z^{2}-5 X^{3}+4 Z^{2} \quad($ grevlex $)$
Let $\sum a_{\alpha} X^{\alpha} \in k\left[X_{1}, \ldots, X_{n}\right]$, in decreasing order: $f=a_{\alpha_{0}} X^{\alpha_{0}}+{ }_{\alpha_{1}} X^{\alpha_{1}}+\ldots, \quad \alpha_{0}>\alpha_{1}>\ldots, \quad \alpha_{0} \neq 0_{\text {And }} a$ is the $k$-subspace of $k\left[X_{1}, \ldots, X_{n}\right]$

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generated by the $X^{\alpha}, \alpha \in A$. Conversely, of $A$ is a subset of $\square^{n}$ satisfying $(*)$, then the k-subspace $a$ of $k\left[X_{1}, \ldots, X_{n}\right]$ generated by $\left\{X^{\alpha} \mid \alpha \in A\right\}$ is a monomial ideal.

PROOF. It is clear from its definition that a monomial ideal $a$ is the $k$-subspace of $k\left[X_{1}, \ldots, X_{n}\right]$ generated by the set of monomials it contains. If $X^{\alpha} \in a$ and $X^{\beta} \in k\left[X_{1}, \ldots, X_{n}\right]$

## The joint distribution of cycle counts

If a permutation is chosen uniformly and at random from the $n$ ! possible permutations in $S_{n}$, then the counts $C_{j}^{(n)}$ of cycles of length $j$ are dependent random variables. The joint distribution of $C^{(n)}=\left(C_{1}^{(n)}, \ldots, C_{n}^{(n)}\right)$ follows from Cauchy's formula, and is given by
$P\left[C^{(n)}=c\right]=\frac{1}{n!} N(n, c)=1\left\{\sum_{j=1}^{n} j c_{j}=n\right\} \prod_{j=1}^{n}\left(\frac{1}{j}\right)^{c_{j}} \frac{1}{c_{j}!}$,
for $c \in \square_{+}^{n}$.

Lemma 1.1For nonnegative integers $m_{1, \ldots . . .} m_{n}$,
$E\left(\prod_{j=1}^{n}\left(C_{j}^{(n)}\right)^{\left[m_{j}\right]}\right)=\left(\prod_{j=1}^{n}\left(\frac{1}{j}\right)^{m_{j}}\right) 1\left\{\sum_{j=1}^{n} j m_{j} \leq n\right\}$
Proof. This can be established directly by exploiting cancellation of the form $c_{j}^{\left[m_{j}\right]} / c_{j}^{!}=1 /\left(c_{j}-m_{j}\right)!$ when $c_{j} \geq m_{j}$, which occurs between the ingredients in Cauchy's formula and the falling factorials in the moments. Write $m=\sum j m_{j}$. Then, with the first sum indexed by $c=\left(c_{1}, \ldots c_{n}\right) \in \square_{+}^{n}$ and the last sum indexed by $d=\left(d_{1}, \ldots, d_{n}\right) \in \square_{+}^{n} \quad$ via the correspondence $d_{j}=c_{j}-m_{j}$, we have

$$
\begin{aligned}
E\left(\prod_{j=1}^{n}\left(C_{j}^{(n)}\right)^{\left[m_{j}\right]}\right) & =\sum_{c} P\left[C^{(n)}=c\right] \prod_{j=1}^{n}\left(c_{j}\right)^{\left[m_{j}\right]} \\
& =\sum_{c \cdot c_{j} \geq m_{j} \text { for all } j} 1\left\{\sum_{j=1}^{n} j c_{j}=n\right\} \prod_{j=1}^{n} \frac{\left(c_{j}\right)^{\left[m_{j}\right]}}{j^{c_{j}} c_{j}!} \\
& =\prod_{j=1}^{n} \frac{1}{j_{j}^{m_{j}}} \sum_{d} 1\left\{\sum_{j=1}^{n} j d_{j}=n-m\right\} \prod_{j=1}^{n} \frac{1}{j^{d_{j}}\left(d_{j}\right)!}
\end{aligned}
$$

This last sum simplifies to the indicator $1(m \leq n)$, corresponding to the fact that if $n-m \geq 0$, then $d_{j}=0$ for $j>n-m$, and a random permutation in $S_{n-m}$ must have some cycle structure $\left(d_{1}, \ldots, d_{n-m}\right)$. The moments of $C_{j}^{(n)}$ follow immediately as

$$
\begin{equation*}
E\left(C_{j}^{(n)}\right)^{[r]}=j^{-r} 1\{j r \leq n\} \tag{1.5}
\end{equation*}
$$

We note for future reference that (1.4) can also be written in the form

$$
\begin{equation*}
E\left(\prod_{j=1}^{n}\left(C_{j}^{(n)}\right)^{\left[m_{j}\right]}\right)=E\left(\prod_{j=1}^{n} Z_{j}^{\left[m_{j}\right]}\right) 1\left\{\sum_{j=1}^{n} j m_{j} \leq n\right\} \tag{1.6}
\end{equation*}
$$

Where the $Z_{j}$ are independent Poisson-distribution random variables that satisfy $E\left(Z_{j}\right)=1 / j$

## The marginal distribution of cycle counts

Although (1.3) provides a formula for the joint distribution of the cycle counts $C_{j}^{n}$, we find the distribution of $C_{j}^{n}$ using a combinatorial approach combined with the inclusion-exclusion formula.

Lemma 1.2. For $1 \leq j \leq n$,

$$
\begin{equation*}
P\left[C_{j}^{(n)}=k\right]=\frac{j^{-k}}{k!} \sum_{l=0}^{[n / j]-k}(-1)^{l} \frac{j^{-l}}{l!} \tag{1.7}
\end{equation*}
$$

Proof. Consider the set $I$ of all possible cycles of length $j$, formed with elements chosen from $\{1,2, \ldots n\}$, so that $|I|=n^{[j] / j}$. For each $\alpha \in I$, consider the "property" $G_{\alpha}$ of having $\alpha$; that is, $G_{\alpha}$ is the set of permutations $\pi \in S_{n}$ such that $\alpha$ is one of the cycles of $\pi$. We then have $\left|G_{\alpha}\right|=(n-j)!$, since the elements of $\{1,2, \ldots, n\}$ not in $\alpha$ must be permuted among themselves. To use the inclusion-exclusion formula we need to calculate the term $S_{r}$, which is the sum of the probabilities of the $r$-fold intersection of properties, summing over all sets of $r$ distinct properties. There are two cases to consider. If the $r$ properties are indexed by $r$ cycles having no elements in common, then the intersection specifies how rj elements are moved by the permutation, and there are $(n-r j)!1(r j \leq n)$ permutations in the intersection. There are $n^{[r j]} /\left(j^{r} r!\right)$ such intersections. For the other case, some two distinct properties name some element in common, so no permutation can have both these properties, and the $r$-fold intersection is empty. Thus
$S_{r}=(n-r j)!1(r j \leq n)$
$\times \frac{n^{[r j]}}{j^{r} r!} \frac{1}{n!}=1(r j \leq n) \frac{1}{j^{r} r!}$
Finally, the inclusion-exclusion series for the number of permutations having exactly $k$ properties is
$\sum_{l \geq 0}(-1)^{l}\binom{k+l}{l} S_{k+l,}$
Which simplifies to (1.7) Returning to the original hat-check problem, we substitute $\mathrm{j}=1$ in (1.7) to obtain the distribution of the number of fixed points of a random permutation. For $k=0,1, \ldots, n$,

$$
\begin{equation*}
P\left[C_{1}^{(n)}=k\right]=\frac{1}{k!} \sum_{l=0}^{n-k}(-1)^{l} \frac{1}{l!}, \tag{1.8}
\end{equation*}
$$

and the moments of $C_{1}^{(n)}$ follow from (1.5) with $j=1$. In particular, for $n \geq 2$, the mean and variance of $C_{1}^{(n)}$ are both equal to 1 . The joint distribution of ( $C_{1}^{(n)}, \ldots, C_{b}^{(n)}$ ) for any $1 \leq b \leq n$ has an expression similar to (1.7); this too can be derived by inclusion-exclusion. For any

$$
c=\left(c_{1}, \ldots, c_{b}\right) \in \square_{+}^{b} \text { with } m=\sum i c_{i},
$$

$$
P\left[\left(C_{1}^{(n)}, \ldots, C_{b}^{(n)}\right)=c\right]
$$

$$
\begin{equation*}
=\left\{\prod_{i=1}^{b}\left(\frac{1}{i}\right)^{c_{i}} \frac{1}{c_{i}!}\right\} \sum_{\substack{120 \text { widh } \\ \sum_{i \leq l} i_{l} n-m}}(-1)^{l^{i+\cdots+t_{b}}} \prod_{i=1}^{b}\left(\frac{1}{i}\right)^{l_{i}} \frac{1}{l_{i}!} \tag{1.9}
\end{equation*}
$$

The joint moments of the first $b$ counts $C_{1}^{(n)}, \ldots, C_{b}^{(n)}$ can be obtained directly from (1.4) and (1.6) by setting $m_{b+1}=\ldots=m_{n}=0$

## The limit distribution of cycle counts

It follows immediately from Lemma 1.2 that for each fixed $j, \quad$ as $n \rightarrow \infty$,

$$
P\left[C_{j}^{(n)}=k\right] \rightarrow \frac{j^{-k}}{k!} e^{-1 / j}, \quad k=0,1,2, \ldots
$$

So that $C_{j}^{(n)}$ converges in distribution to a random variable $Z_{j}$ having a Poisson distribution with mean $1 / j$; we use the notation $C_{j}^{(n)} \rightarrow_{d} Z_{j}$ where $Z_{j} \square P_{o}(1 / j)$ to describe this. Infact, the limit random variables are independent.

Theorem 1.3 The process of cycle counts converges in distribution to a Poisson process of $\square$ with intensity $j^{-1}$. That is, as $n \rightarrow \infty$,

$$
\begin{equation*}
\left(C_{1}^{(n)}, C_{2}^{(n)}, \ldots\right) \rightarrow_{d}\left(Z_{1}, Z_{2}, \ldots\right) \tag{1.10}
\end{equation*}
$$

Where the $Z_{j}, j=1,2, \ldots$, are independent Poisson-distributed random variables with $E\left(Z_{j}\right)=\frac{1}{j}$
Proof. To establish the converges in distribution given in Theorem 1.3, one shows that for each fixed $b \geq 1, \quad$ as $\quad n \rightarrow \infty$,

$$
P\left[\left(C_{1}^{(n)}, \ldots, C_{b}^{(n)}\right)=c\right] \rightarrow P\left[\left(Z_{1}, \ldots, Z_{b}\right)=c\right]
$$

This can be verified from (1.9). An alternative proof exploits (1.6) and the method of moments.

## Error rates

The proof of Theorem 1.3 says nothing about the rate of convergence. Elementary analysis can be used to estimate this rate when $b=1$. Using properties of alternating series with decreasing terms, for $k=0,1, \ldots, n$,
$\frac{1}{k!}\left(\frac{1}{(n-k+1)!}-\frac{1}{(n-k+2)!}\right) \leq\left|P\left[C_{1}^{(n)}=k\right]-P\left[Z_{1}=k\right]\right|$

$$
\leq \frac{1}{k!(n-k+1)!}
$$

It follows that
$\frac{2^{n+1}}{(n+1)!n+2} \leq \sum_{k=0}^{n}\left|P\left[C_{1}^{(n)}=k\right]-P\left[Z_{1}=k\right]\right| \leq \frac{2^{n+1}-1}{(n+1)!} \quad(1.11)$

## Since

$$
P\left[Z_{1}>n\right]=\frac{e^{-1}}{(n+1)!}\left(1+\frac{1}{n+2}+\frac{1}{(n+2)(n+3)}+\ldots\right)<\frac{1}{(n+1)!},
$$

We see from (1.11) that the total variation distance between the distribution $L\left(C_{1}^{(n)}\right)$ of $C_{1}^{(n)}$ and the distribution $L\left(Z_{1}\right)$ of $Z_{1}$,

## E. P2P Trust Management

Peer-to-Peer computing (P2P) has made tremendous progress in fundamental data lookup and content/information retrieval. The increasing popularity of these P2P systems, social networks, online business paradigms has made them prone to malicious behaviors and attacks. Furthermore, many P2P systems do not have central administration and peers are autonomous, making them inherently insecure and untrustful. To handle trustworthiness issues of these services in open and decentralized environments, trust and reputation schemes have been proposed to establish trust among peers in P2P systems. In a trust and reputation system, historical behaviors and activites are recorded for each entity,

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and these statistics are used to predict how the entity is likely to behave in the future. Driven by urgent needs in commercial offerings and increasing popularity of many P2P systems for content and multimedia sharing, many trust and reputation systems have been proposed recently, for example, eBay's feedback scheme [1], PeerTrust rating framework [2], EigenTrust (inspired by PageRank) global trust ranking system [3], GossipTrust gossipbased aggregation scheme [4], PowerTrust powernodes based aggregation scheme [5], PET personalized economic model [6], NICE distributed trust inference [7], and selective aggregation schemes H-Trust [8] and FuzzyTrust [9]. Some recent work tried to quantitatively model the behavior of honest and dishonest peers in trust systems [10], [11]. More trust and reputation research addressing various issues include [12], [13], [14], [15]. Comprehensive survey and overview can be found in [16], [17], [18], [19]. To ensure trustworthiness, we proposes a trust vector based trust management scheme (VectorTrust) for aggregation of distributed trust scores. It leverages a Bellman-Ford based distributed algorithm for fast trust score aggregation. Our contributions in this work are multifold. (1) We propose the notion of trust vector, trust transfer over a trust overlay network architecture. (2) We design a trust communication/propagation scheme called Trust Vector Aggregation Algorithm. This algorithm requires only localized communication between neighbor peers on the top of a peer interaction overlay network. The trust vector captures a concise snapshot of the trust overlay network from each peer's perspective. (3) We design the inference, maintenance and evaluation schemes for VectorTrust. (4) We conduct extensive simulation evaluation and demonstrate the performance of VectorTrust schemes in terms of efficiency, accuracy, scalability and robustness compared to other major trust schemes. The rest of the paper is structured as follows. In Section II, we present and discuss the VectorTrust scheme and trust vector aggregation algorithm. Section III presents the simulation results to evaluate the performance of the proposed scheme. Section IV concludes the paper and presents the future work. Trust management augments the capabilities of traditional authentication and access control techniques. Whereas traditional techniques emphasize prevention of security failures, trust management (particularly a reputation-based approach) serves to detect security gray areas that are not especially suited to the traditional approach to authentication, as well as potentially malicious quality of service (QoS) issues (e.g., resource starvation). Trust management techniques must be adapted to the unique needs of the system architectures and problem domains to which they are applied.

Proof of Theorem 7.6 Establish the asymptotics of $\mathrm{P}\left[A_{n}\left(C^{(n)}\right)\right]$ under conditions $\left(A_{0}\right)$ and $\left(B_{01}\right)$, where

$$
A_{n}\left(C^{(n)}\right)=\bigcap_{1 \leq i \leq n} \bigcap_{r_{i}^{\prime}+1 \leq j \leq r_{i}}\left\{C_{i j}^{(n)}=0\right\},
$$

and $\zeta_{i}=\left(r_{i}^{\prime} / r_{i d}\right)-1=O\left(i^{-g^{\prime}}\right)$ as $i \rightarrow \infty$, for some $g^{\prime}>0$. We start with the expression

$$
\begin{align*}
& P\left[A_{n}\left(C^{(n)}\right)\right]=\frac{P\left[T_{0 m}\left(Z^{\prime}\right)=n\right]}{P\left[T_{0 m}(Z)=n\right]} \\
& \prod_{\substack{1 \leq i \leq n \\
r_{i}+1 \leq j \leq r_{i}}}\left\{1-\frac{\theta}{i r_{i}}\left(1+E_{i 0}\right)\right\}  \tag{1.1}\\
& P\left[T_{0 n}\left(Z^{\prime}\right)=n\right] \\
& =\frac{\theta d}{n} \exp \left\{\sum_{i \geq 1}\left[\log \left(1+i^{-1} \theta d\right)-i^{-1} \theta d\right]\right\} \\
& \left\{1+O\left(n^{-1} \varphi_{\{1,2,7\}}^{\prime}(n)\right)\right\} \tag{1.2}
\end{align*}
$$

and

$$
\begin{align*}
& P\left[T_{0 n}\left(Z^{\prime}\right)=n\right] \\
& =\frac{\theta d}{n} \exp \left\{\sum_{i \geq 1}\left[\log \left(1+i^{-1} \theta d\right)-i^{-1} \theta d\right]\right\} \\
& \left\{1+O\left(n^{-1} \varphi_{\{1,2,7\}}(n)\right)\right\} \tag{1.3}
\end{align*}
$$

Where $\varphi_{\{1,2,7\}}^{\prime}(n)$ refers to the quantity derived from $Z^{\prime}$. It thus follows that $P\left[A_{n}\left(C^{(n)}\right)\right] \square K n^{-\theta(1-d)}$ for a constant $K$, depending on $Z$ and the $r_{i}^{\prime}$ and computable explicitly from (1.1) - (1.3), if Conditions $\left(A_{0}\right)$ and $\left(B_{01}\right)$ are satisfied and if $\zeta_{i}^{*}=O\left(i^{-g^{\prime}}\right)$ from some $g^{\prime}>0$, since, under these circumstances, both $n^{-1} \varphi_{\{1,2,7\}}^{\prime}(n)$ and $n^{-1} \varphi_{\{1,2,7\}}(n)$ tend to zero as $n \rightarrow \infty$. In particular, for polynomials and square free polynomials, the relative error in this asymptotic approximation is of order $n^{-1}$ if $g^{\prime}>1$.

## Proof of Theorem 7.7

For $0 \leq b \leq n / 8$ and $n \geq n_{0}$, with $n_{0}$
$d_{T V}(L(C[1, b]), L(Z[1, b]))$
$\leq d_{T V}(L(\stackrel{\square}{C}[1, b]), L(\stackrel{\square}{Z}[1, b]))$
$\leq \varepsilon_{\{7,7\}}(n, b)$,

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Where $\varepsilon_{\{7,7\}}(n, b)=O(b / n)$ under Conditions $\left(A_{0}\right),\left(D_{1}\right)$ and $\left(B_{11}\right)$ Since, by the Conditioning Relation,

$$
L\left(C[1, b] \mid T_{0 b}(C)=l\right)=L\left(Z[1, b] \mid T_{0 b}(Z)=l\right), \quad+\frac{6}{\theta P_{\theta}[0,1]} \varepsilon_{\{10.5(1)\}}(n / 2, b)
$$

It follows by direct calculation that

$$
\begin{align*}
& d_{T V}(L(C[1, b]), L(Z[1, b])) \\
& =d_{T V}\left(L\left(T_{0 b}(C)\right), L\left(T_{0 b}(Z)\right)\right) \\
& =\max _{A} \sum_{r \in A} P\left[T_{0 b}(Z)=r\right] \\
& \left\{1-\frac{P\left[T_{b n}(Z)=n-r\right]}{P\left[T_{0 n}(Z)=n\right]}\right\} \tag{1.4}
\end{align*}
$$

Suppressing the argument $Z$ from now on, we thus obtain
$d_{T V}(L(C[1, b]), L(Z[1, b]))$
$=\sum_{r \geq 0} P\left[T_{0 b}=r\right]\left\{1-\frac{P\left[T_{b n}=n-r\right]}{P\left[T_{0 n}=n\right]}\right\}_{+}$
$\leq \sum_{r>n / 2} P\left[T_{0 b}=r\right]+\sum_{r=0}^{[n / 2]} \frac{P\left[T_{0 b}=r\right]}{P\left[T_{0 b}=n\right]}$
$\times\left\{\sum_{s=0}^{n} P\left[T_{0 b}=s\right]\left(P\left[T_{b n}=n-s\right]-P\left[T_{b n}=n-r\right]\right\}_{+}\right.$
$\leq \sum_{r>n / 2} P\left[T_{0 b}=r\right]+\sum_{r=0}^{[n / 2]} P\left[T_{0 b}=r\right]$
$\times \sum_{s=0}^{[n / 2]} P\left[T_{0 b}=s\right] \frac{\left\{P\left[T_{b n}=n-s\right]-P\left[T_{b n}=n-r\right]\right\}}{P\left[T_{0 n}=n\right]}$
$+\sum_{s=0}^{[n / 2]} P\left[T_{0 b}=r\right] \sum_{s=[n / 2]+1}^{n} P[T=s] P\left[T_{b n}=n-s\right] / P\left[T_{0 n}=n\right]$
The first sum is at most $2 n^{-1} E T_{0 b}$; the third is bound by
$\left(\max _{n / 2<s \leq n} P\left[T_{0 b}=s\right]\right) / P\left[T_{0 n}=n\right]$
$\leq \frac{2 \varepsilon_{\{10.5(1)\}}(n / 2, b)}{n} \frac{3 n}{\theta P_{\theta}[0,1]}$,
$\frac{3 n}{\theta P_{\theta}[0,1]} 4 n^{-2} \phi_{\{10.8\}}^{*}(n) \sum_{r=0}^{[n / 2]} P\left[T_{0 b}=r\right] \sum_{s=0}^{[n / 2]} P\left[T_{0 b}=s\right] \frac{1}{2}|r-s|$
$\leq \frac{12 \phi_{\{10.8\}}^{*}(n)}{\theta P_{\theta}[0,1]} \frac{E T_{0 b}}{n}$
Hence we may take
$\varepsilon_{\{7,7\}}(n, b)=2 n^{-1} E T_{0 b}(Z)\left\{1+\frac{6 \phi_{\{10.8\}}^{*}(n)}{\theta P_{\theta}[0,1]}\right\} P$

Required order under Conditions $\left(A_{0}\right),\left(D_{1}\right)$ and $\left(B_{11}\right)$, if $S(\infty)<\infty$. If not, $\phi_{\{10.8\}}^{*}(n)$ can be replaced by $\phi_{\{10.11\}}^{*}(n)$ in the above, which has the required order, without the restriction on the $r_{i}$ implied by $S(\infty)<\infty$. Examining the Conditions $\left(A_{0}\right),\left(D_{1}\right)$ and $\left(B_{11}\right)$, it is perhaps surprising to find that $\left(B_{11}\right)$ is required instead of just $\left(B_{01}\right)$; that is, that we should need $\sum_{l \geq 2} l \varepsilon_{i l}=O\left(i^{-a_{1}}\right)$ to hold for some $a_{1}>1$. A first observation is that a similar problem arises with the rate of decay of $\varepsilon_{i 1}$ as well. For this reason, $n_{1}$
is replaced by $n_{1}$. This makes it possible to replace condition $\left(A_{1}\right)$ by the weaker pair of conditions $\left(A_{0}\right)$ and $\left(D_{1}\right)$ in the eventual assumptions needed for $\varepsilon_{\{7,7\}}(n, b)$ to be of order $O(b / n)$; the decay rate requirement of order $i^{-1-\gamma}$ is shifted from $\varepsilon_{i 1}$ itself to its first difference. This is needed to obtain the right approximation error for the random mappings example. However, since all the classical applications make far more stringent assumptions about the $\varepsilon_{i 1}, l \geq 2$, than are made in $\left(B_{11}\right)$. The critical point of the proof is seen where the initial estimate of the difference $P\left[T_{b n}^{(m)}=s\right]-P\left[T_{b n}^{(m)}=s+1\right]$. The factor $\mathcal{E}_{\{10.10\}}(n)$, which should be small, contains a far tail element from $n_{1}$ of the form $\phi_{1}^{\theta}(n)+u_{1}^{*}(n)$, which is only small if $a_{1}>1$, being otherwise of order $O\left(n^{1-a_{1}+\delta}\right)$ for any $\delta>0$, since $a_{2}>1$ is in any case assumed. For $s \geq n / 2$, this gives rise to a contribution of order $O\left(n^{-1-a_{1}+\delta}\right)$ in the estimate of the difference $P\left[T_{b n}=s\right]-P\left[T_{b n}=s+1\right]$, which, in the remainder of the proof, is translated into a contribution of order $O\left(\operatorname{tn}^{-1-a_{1}+\delta}\right)$ for differences of the form $P\left[T_{b n}=s\right]-P\left[T_{b n}=s+1\right]$, finally leading to a contribution of order $b n^{-a_{1}+\delta}$ for any

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$\delta>0$ in $\varepsilon_{\{7.7\}}(n, b)$. Some improvement would seem to be possible, defining the function $g$ by $g(w)=1_{\{w=s\}}-1_{\{w=s+t\}}$, differences that are of the form $P\left[T_{b n}=s\right]-P\left[T_{b n}=s+t\right]$ can be directly estimated, at a cost of only a single contribution of the form $\phi_{1}^{\theta}(n)+u_{1}^{*}(n)$. Then, iterating the cycle, in which one estimate of a difference in point probabilities is improved to an estimate of smaller order, a bound of the form

$$
\left|P\left[T_{b n}=s\right]-P\left[T_{b n}=s+t\right]\right|=O\left(n^{-2} t+n^{-1-a_{1}+\delta}\right)
$$ for any $\delta>0$ could perhaps be attained, leading to a final error estimate in order $O\left(b n^{-1}+n^{-a_{1}+\delta}\right)$ for any $\delta>0$, to replace $\varepsilon_{\{7.7\}}(n, b)$. This would be of the ideal order $O(b / n)$ for large enough $b$, but would still be coarser for small $b$.

## Proof of Theorem 7.8

With $b$ and $n$ as in the previous section, we wish to show that
$\left.\left|d_{T V}(L(C[1, b]), L(Z[1, b]))-\frac{1}{2}(n+1)^{-1}\right| 1-\theta|E| T_{0 b}-E T_{0 b} \right\rvert\,$ $\leq \varepsilon_{\{7,8\}}(n, b)$,

Where $\varepsilon_{\{7.8\}}(n, b)=O\left(n^{-1} b\left[n^{-1} b+n^{-\beta_{12}+\delta}\right]\right)$ for any $\delta>0$ under Conditions $\left(A_{0}\right),\left(D_{1}\right)$ and $\left(B_{12}\right)$, with $\beta_{12}$. The proof uses sharper estimates. As before, we begin with the formula

$$
\begin{aligned}
& d_{T V}(L(C[1, b]), L(Z[1, b])) \\
& \quad=\sum_{r \geq 0} P\left[T_{0 b}=r\right]\left\{1-\frac{P\left[T_{b n}=n-r\right]}{P\left[T_{0 n}=n\right]}\right\}_{+}
\end{aligned}
$$

Now we observe that
$\left|\sum_{r \geq 0} P\left[T_{0 b}=r\right]\left\{1-\frac{P\left[T_{b n}=n-r\right]}{P\left[T_{0 n}=n\right]}\right\}_{+}-\sum_{r=0}^{[n / 2]} \frac{P\left[T_{0 b}=r\right]}{P\left[T_{0 n}=n\right]}\right|$

$$
\begin{aligned}
& \left.-\left\{\sum_{s=0} P\left[T_{0 b}=s\right] \frac{(s-r)(1-\theta)}{n+1}\right\}_{+} \right\rvert\, \\
& \leq \sum_{r=0}^{[n / 2]} P\left[T_{0 b}=r\right] \sum_{s>n / 2]} P\left[T_{0 b}=s\right] \frac{(s-r)|1-\theta|}{n+1} \\
& \leq|1-\theta| n^{-1} E\left(T_{0 b} 1\left\{T_{0 b}>n / 2\right\}\right) \leq 2|1-\theta| n^{-2} E T_{0 b}^{2}, \\
& \text { and then by observing that }
\end{aligned}
$$

The approximation in (1.7) is further simplified by noting that

$$
\sum_{r=0}^{[n / 2]} P\left[T_{0 b}=r\right] \left\lvert\,\left\{\sum_{s=0}^{[n / 2]} P\left[T_{0 b}=s\right] \frac{(s-r)(1-\theta)}{n+1}\right\}_{+}\right.
$$

$$
\sum_{r>[n / 2]} P\left[T_{0 b}=r\right]\left\{\sum_{s \geq 0} P\left[T_{0 b}=s\right] \frac{(s-r)(1-\theta)}{n+1}\right\}
$$

$$
\leq n^{-1}|1-\theta|\left(E T_{0 b} P\left[T_{0 b}>n / 2\right]+E\left(T_{0 b} 1\left\{T_{0 b}>n / 2\right\}\right)\right)
$$

$$
\times\left|\sum_{s=[n / 2]+1}^{n} P\left[T_{0 b}=s\right]\left(P\left[T_{b n}=n-s\right]-P\left[T_{b n}=n-r\right]\right)\right|
$$

$$
\leq 4 n^{-2} E T_{0 b}^{2}+\left(\max _{n / 2<s \leq n} P\left[T_{0 b}=s\right]\right) / P\left[T_{0 n}=n\right]
$$

$$
+P\left[T_{0 b}>n / 2\right]
$$

$$
\begin{equation*}
\leq 8 n^{-2} E T_{0 b}^{2}+\frac{3 \varepsilon_{\{10.5(2)\}}(n / 2, b)}{\theta P_{\theta}[0,1]} \tag{1.6}
\end{equation*}
$$

We have

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Combining the contributions of (1.6)-(1.9), we thus find tha

$$
\begin{aligned}
& \mid d_{T V}(L(C[1, b]), L(Z[1, b])) \\
& -(n+1)^{-1} \sum_{r \geq 0} P\left[T_{0 b}=r\right]\left\{\sum_{s \geq 0} P\left[T_{0 b}=s\right](s-r)(1-\theta)\right\}_{+} \mid \\
& \leq \varepsilon_{\{7.8\}}(n, b) \\
& =\frac{3}{\theta P_{\theta}[0,1]}\left\{\varepsilon_{\{10.5(2)\}}(n / 2, b)+2 n^{-1} E T_{0 b} \varepsilon_{\{10.14\}}(n, b)\right\} \\
& +2 n^{-2} E T_{0 b}^{2}\left\{4+3|1-\theta|+\frac{24|1-\theta| \phi_{\{10.8\}}^{*}(n)}{\theta P_{\theta}[0,1]}\right\}
\end{aligned}
$$

The quantity $\varepsilon_{\{7.8\}}(n, b)$ is seen to be of the order claimed under Conditions $\left(A_{0}\right),\left(D_{1}\right)$ and $\left(B_{12}\right)$, provided that $S(\infty)<\infty$; this supplementary condition can be removed if $\phi_{\{10.8\}}^{*}(n)$ is replaced by $\phi_{\{10.11\}}^{*}(n) \quad$ in the definition of $\varepsilon_{\{7.8\}}(n, b)$, has the required order without the restriction on the $r_{i}$ implied by assuming that $S(\infty)<\infty$. Finally, a direct calculation now shows that

$$
\begin{aligned}
& \sum_{r \geq 0} P\left[T_{0 b}=r\right]\left\{\sum_{s \geq 0} P\left[T_{0 b}=s\right](s-r)(1-\theta)\right\}_{+} \\
& =\frac{1}{2}|1-\theta| E\left|T_{0 b}-E T_{0 b}\right|
\end{aligned}
$$

## F. Mobile Agent Trust Management

Most mobile agent trust management research efforts focus either on tightly constrained e-commerce-style architectures or on heavyweight agent-collaboration architectures. In contrast, we consider the less constrained and lighter weight architectures required by swarm-based autonomic computing systems. In swarms that are inspired by nature (e.g., ant and bee colonies), the individual agents are ephemeral, act without centralized coordination, and may have no direct collaboration with each other. These characteristics require substantially different trust management techniques, although some aspects of existing techniques are of interest. In this paper, we look at the trust issues and opportunities in swarm based autonomic systems such as the one we are designing to detect and respond to security problems in complex cyber infrastructures. We also analyze the applicability of trust management research as it has been applied to architectures with similar characteristics. Finally, we specify required characteristics for trust management mechanisms that are to be used for monitoring the trustworthiness of the entities in a swarm-based autonomic computing system. Section 2 provides
background information as a basis for subsequent discussions. In Section 3, we look at the threats that can occur in mobile agent-based swarms and describe where reputation-based trust management can be most beneficial. Section 4 examines how our Cooperative Infrastructure Defense (CID) framework, as a representative of such systems, differs from the typical research scenarios used to motivate trust frameworks for mobile agent systems. Section 5 provides an analysis of the applicability of several reputation-based techniques that can be adapted to this context to detect corrupt or illperforming agents as well as to inspire the confidence [1] required for adoption of a new autonomic security system. Concluding remarks are in Section 6. Grid computing is a newly developed technology for complex systems with large-scale resource sharing, wide-area communication, and multi-institutional collaboration [1]. However, users may subvert the grids by stealing sensitive information and gaining more interests. Moreover, users are vulnerable to numerous security attacks in the absence of a mechanism to ensure authenticity and integrity of shared information. Therefore, one of the most significant challenges for grid computing is to develop a comprehensive set of mechanisms and policies for securing the grid, within which the enforcements of access control and service selection are compelling needs [2]. In grid environments, traditional access control methods based on the identity of users are ineffective and cannot scale well because the number of users and services is large with dynamic population. Another approach has been that of Trust Management (TM) whereby authentication and authorization decisions are combined into a unified framework for evaluating security policies and credentials [3]. The existing trust management systems are capability-based: subjects obtain capabilities that are specific to the resources they wish to use. The approach requires that familiarity be established out of band and is unable to establish trust between complete strangers. Wherefore, the existing TM systems are not suited for grids. Since Automated Trust Negotiation (ATN) [4] allows the two negotiators establish trust by gradually and interactively disclosing credentials and access control policies while preserving their privacy, it is well-suited for grids. However, there are some limitations on delegation and negotiation strategies in existing ATN systems. Simultaneously, this approach is useful by itself only for those applications that assume implicit trust in the service provider. Based on our previous work [5, 6], we propose a novel trust management for securing grids, named CASTTE, which combines the strengths of TM and ATN, and is able to identify good services from bad ones. The reminder of this paper is organized as follows. In Section 2, we discuss related work in the area of grid security infrastructure, TM and ATN. Next, Section 3 defines

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TM formally. We describe CASTTE in Section 4. Section 5 and Section 6 introduce trust specification and trust verification in CASTTE, respectively. Section 7 evaluates the performance of CASTTE. Finally, we end this paper with conclusion in Section 8.

Example 1.4. Consider the point $O=(0, \ldots, 0) \in \square^{n}$. For an arbitrary vector $r$, the coordinates of the point $x=O+r$ are equal to the respective coordinates of the vector $r: x=\left(x^{1}, \ldots x^{n}\right)$ and $r=\left(x^{1}, \ldots, x^{n}\right)$. The vector r such as in the example is called the position vector or the radius vector of the point $x$. (Or, in greater detail: $r$ is the radius-vector of $x$ w.r.t an origin O ). Points are frequently specified by their radiusvectors. This presupposes the choice of O as the "standard origin". Let us summarize. We have considered $\square^{n}$ and interpreted its elements in two ways: as points and as vectors. Hence we may say that we leading with the two copies of $\square^{n}: \square^{n}=$ \{points $\}, \quad \square^{n}=\{$ vectors $\}$

Operations with vectors: multiplication by a number, addition. Operations with points and vectors: adding a vector to a point (giving a point), subtracting two points (giving a vector). $\square^{n}$ treated in this way is called an $n$-dimensional affine space. (An "abstract" affine space is a pair of sets, the set of points and the set of vectors so that the operations as above are defined axiomatically). Notice that vectors in an affine space are also known as "free vectors". Intuitively, they are not fixed at points and "float freely" in space. From $\square^{n}$ considered as an affine space we can precede in two opposite directions: $\square^{n}$ as an Euclidean space $\Leftarrow \square^{n}$ as an affine space $\Rightarrow \square^{n}$ as a manifold.Going to the left means introducing some extra structure which will make the geometry richer. Going to the right means forgetting about part of the affine structure; going further in this direction will lead us to the so-called "smooth (or differentiable) manifolds". The theory of differential forms does not require any extra geometry. So our natural direction is to the right. The Euclidean structure, however, is useful for examples and applications. So let us say a few words about it:

Remark 1.2. Euclidean geometry. In $\square^{n}$ considered as an affine space we can already do a good deal of geometry. For example, we can consider lines and planes, and quadric surfaces like an ellipsoid. However, we cannot discuss such things as "lengths", "angles" or "areas" and "volumes". To be able to do so, we have to introduce some more definitions, making $\square^{n}$ a Euclidean
space. Namely, we define the length of a vector $a=\left(a^{1}, \ldots, a^{n}\right)$ to be

$$
\begin{equation*}
|a|:=\sqrt{\left(a^{1}\right)^{2}+\ldots+\left(a^{n}\right)^{2}} \tag{4}
\end{equation*}
$$

After that we can also define distances between points as follows:
$d(A, B):=|\overrightarrow{A B}|$
One can check that the distance so defined possesses natural properties that we expect: is it always non-negative and equals zero only for coinciding points; the distance from A to B is the same as that from B to A (symmetry); also, for three points, $\mathrm{A}, \mathrm{B}$ and C , we have $d(A, B) \leq d(A, C)+d(C, B) \quad$ (the "triangle inequality"). To define angles, we first introduce the scalar product of two vectors $(a, b):=a^{1} b^{1}+\ldots+a^{n} b^{n}$
Thus $|a|=\sqrt{(a, a)}$. The scalar product is also denote by dot: $a \cdot b=(a, b)$, and hence is often referred to as the "dot product". Now, for nonzero vectors, we define the angle between them by the equality
$\cos \alpha:=\frac{(a, b)}{|a||b|}$
The angle itself is defined up to an integral multiple of $2 \pi$. For this definition to be consistent we have to ensure that the r.h.s. of (7) does not exceed 1 by the absolute value. This follows from the inequality

$$
\begin{equation*}
(a, b)^{2} \leq|a|^{2}|b|^{2} \tag{8}
\end{equation*}
$$

known as the Cauchy-Bunyakovsky-Schwarz inequality (various combinations of these three names are applied in different books). One of the ways of proving (8) is to consider the scalar square of the linear combination $a+t b$, where $t \in R$. As $(a+t b, a+t b) \geq 0$ is a quadratic polynomial in $t$ which is never negative, its discriminant must be less or equal zero. Writing this explicitly yields (8). The triangle inequality for distances also follows from the inequality (8).

Example 1.18. Consider the function $f(x)=x^{i}$ (the i-th coordinate). The linear function $d x^{i}$ (the differential of $x^{i}$ ) applied to an arbitrary vector $h$ is simply $h^{i}$.From these examples follows that we can rewrite $d f$ as
$d f=\frac{\partial f}{\partial x^{1}} d x^{1}+\ldots+\frac{\partial f}{\partial x^{n}} d x^{n}$,
which is the standard form. Once again: the partial derivatives in (19) are just the coefficients (depending on $x$ ); $d x^{1}, d x^{2}, \ldots$ are linear functions
giving on an arbitrary vector $h$ its coordinates $h^{1}, h^{2}, \ldots$, respectively. Hence
$d f(x)(h)=\partial_{h f(x)}=\frac{\partial f}{\partial x^{1}} h^{1}+$
$\ldots+\frac{\partial f}{\partial x^{n}} h^{n}$,
Theorem 1.1. Suppose we have a parametrized curve $t \mapsto x(t)$ passing through $x_{0} \in \square^{n}$ at $t=t_{0}$ and with the velocity vector $x\left(t_{0}\right)=v$ Then $\frac{d f(x(t))}{d t}\left(t_{0}\right)=\partial_{v} f\left(x_{0}\right)=d f\left(x_{0}\right)(v)$

Proof. Indeed, consider a small increment of the parameter $t: t_{0} \mapsto t_{0}+\Delta t$, Where $\Delta t \mapsto 0$. On the other hand, we have

$$
f\left(x_{0}+h\right)-f\left(x_{0}\right)=d f\left(x_{0}\right)(h)+\beta(h)|h|
$$

for an arbitrary vector $h$, where $\beta(h) \rightarrow 0$ when $h \rightarrow 0$. Combining it together, for the increment of $f(x(t))$ we obtain
$f\left(x\left(t_{0}+\Delta t\right)-f\left(x_{0}\right)\right.$
$=d f\left(x_{0}\right)(v . \Delta t+\alpha(\Delta t) \Delta t)$
$+\beta(v \cdot \Delta t+\alpha(\Delta t) \Delta t) \cdot|v \Delta t+\alpha(\Delta t) \Delta t|$
$=d f\left(x_{0}\right)(v) . \Delta t+\gamma(\Delta t) \Delta t$

For a certain $\gamma(\Delta t)$ such that $\gamma(\Delta t) \rightarrow 0$ when $\Delta t \rightarrow 0$ (we used the linearity of $d f\left(x_{0}\right)$ ). By the definition, this means that the derivative of $f(x(t))$ at $t=t_{0}$ is exactly $d f\left(x_{0}\right)(v)$. The statement of the theorem can be expressed by a simple formula:

$$
\begin{equation*}
\frac{d f(x(t))}{d t}=\frac{\partial f}{\partial x^{1}} x^{1}+\ldots+\frac{\partial f}{\partial x^{n}} x^{n} \tag{22}
\end{equation*}
$$

Theorem 1.1 gives another approach to differentials: to calculate the value Of $d f$ at a point $x_{0}$ on a given vector $v$ one can take an arbitrary curve passing Through $x_{0}$ at $t_{0}$ with $v$ as the velocity vector at $t_{0}$ and calculate the usual derivative of $f(x(t))$ at $t=t_{0}$.
Theorem 1.2. For functions $f, g: U \rightarrow \square$, $U \subset \square^{n}$,

$$
\begin{align*}
& d(f+g)=d f+d g  \tag{23}\\
& d(f g)=d f \cdot g+f \cdot d g \tag{24}
\end{align*}
$$

Proof. We can prove this either directly from Definition 1.4 or using formula (21). Consider an arbitrary point $x_{0}$ and an arbitrary vector $v$ stretching from it. Let a curve $x(t)$ be such that $x\left(t_{0}\right)=x_{0} \quad$ and $\quad x\left(t_{0}\right)=v \quad$ Hence $d(f+g)\left(x_{0}\right)(v)=\frac{d}{d t}(f(x(t))+g(x(t))) \quad$ at $t=t_{0}$
and
$d(f g)\left(x_{0}\right)(v)=\frac{d}{d t}(f(x(t)) g(x(t)))$ at $t=t_{0}$
Formulae (23) and (24) then immediately follow from the corresponding formulae for the usual derivative Now, almost without change the theory generalizes to functions taking values in $\square^{m}$ instead of $\square$. The only difference is that now the differential of a map $F: U \rightarrow \square^{m}$ at a point $x$ will be a linear function taking vectors in $\square^{n}$ to vectors in $\square^{m}$ (instead of $\square$ ). For an arbitrary vector $h \in \square^{n}$,
$F(x+h)=F(x)+d F(x)(h)$
$+\beta(h)|h|$
Where $\beta(h) \rightarrow 0$ when $\quad h \rightarrow 0$. We have $d F=\left(d F^{1}, \ldots, d F^{m}\right)$ and
$d F=\frac{\partial F}{\partial x^{1}} d x^{1}+\ldots+\frac{\partial F}{\partial x^{n}} d x^{n}$
$=\left(\begin{array}{ccc}\frac{\partial F^{1}}{\partial x^{1}} & \ldots & \frac{\partial F^{1}}{\partial x^{n}} \\ \cdots & \cdots & \cdots \\ \frac{\partial F^{m}}{\partial x^{1}} & \ldots & \frac{\partial F^{m}}{\partial x^{n}}\end{array}\right)\left(\begin{array}{c}d x^{1} \\ \cdots \\ d x^{n}\end{array}\right)$
In this matrix notation we have to write vectors as vector-columns.

Theorem 1.3. For an arbitrary parametrized curve $x(t)$ in $\square^{n}$, the differential of a map $F: U \rightarrow \square^{m}$ (where $U \subset \square^{n}$ ) maps the velocity vector $x(t)$ to the velocity vector of the curve $F(x(t))$ in $\square^{m}:$
$\frac{d F(x(t))}{d t}=d F(x(t))(x(t))$

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Proof. By the definition of the velocity vector,
$x(t+\Delta t)=x(t)+x(t) \cdot \Delta t+\alpha(\Delta t) \Delta t$
Where $\alpha(\Delta t) \rightarrow 0$ when $\Delta t \rightarrow 0$. By the definition of the differential,

$$
\begin{equation*}
F(x+h)=F(x)+d F(x)(h)+\beta(h) \mid h \tag{29}
\end{equation*}
$$

Where $\beta(h) \rightarrow 0$ when $h \rightarrow 0$. Plugging (28) into (29), we obtain
$F(x(t+\Delta t))=F(x+\underbrace{x(t) \cdot \Delta t+\alpha(\Delta t) \Delta t)}_{h}$
$=F(x)+d F(x)(x(t) \Delta t+\alpha(\Delta t) \Delta t)+$
$\beta(x(t) \Delta t+\alpha(\Delta t) \Delta t) \cdot|x(t) \Delta t+\alpha(\Delta t) \Delta t|$
$=F(x)+d F(x)(x(t) \Delta t+\gamma(\Delta t) \Delta t$
For some $\gamma(\Delta t) \rightarrow 0$ when $\Delta t \rightarrow 0$. This precisely means that $d F(x) x(t)$ is the velocity vector of $F(x)$. As every vector attached to a point can be viewed as the velocity vector of some curve passing through this point, this theorem gives a clear geometric picture of $d F$ as a linear map on vectors.

Theorem 1.4 (Chain rule for differentials). Suppose we have two maps $F: U \rightarrow V$ and $G: V \rightarrow W$, where
$U \subset \square{ }^{n}, V \subset \square^{m}, W \subset \square^{p}$ (open domains). Let $F: x \mapsto y=F(x)$. Then the differential of the composite map GoF: $U \rightarrow W$ is the composition of the differentials of $F$ and $G$ :

$$
\begin{equation*}
d(G o F)(x)=d G(y) o d F(x) \tag{30}
\end{equation*}
$$

Proof. We can use the description of the differential given by Theorem 1.3.Consider a curve $x(t)$ in $\square^{n}$ with the velocity vector $\dot{x}$. Basically, we need to know to which vector in $\square^{p}$ it is taken by $d(G o F)$. By Theorem 1.3, it is the velocity vector to the curve $(G o F)(x(t)=G(F(x(t))$. By the same theorem, it equals the image under $d G$ of the velocity vector to the curve $F(x(t))$ in $\square^{m}$. Applying the theorem once again, we see that the velocity vector to the curve $F(x(t))$ is the image under $d F$ of the vector $x(t)$. Hence
$d(G o F)(\dot{x})=d G(d F(x))$ for an arbitrary vector $x$.

Corollary 1.1. If we denote coordinates in $\square^{n}$ by $\left(x^{1}, \ldots, x^{n}\right)$ and in $\square^{m}$ by $\left(y^{1}, \ldots, y^{m}\right)$, and write
$d F=\frac{\partial F}{\partial x^{1}} d x^{1}+\ldots+\frac{\partial F}{\partial x^{n}} d x^{n}$
$d G=\frac{\partial G}{\partial y^{1}} d y^{1}+\ldots+\frac{\partial G}{\partial y^{n}} d y^{n}$,
Then the chain rule can be expressed as follows:
$d(G o F)=\frac{\partial G}{\partial y^{1}} d F^{1}+\ldots+\frac{\partial G}{\partial y^{m}} d F^{m}$,
Where $d F^{i}$ are taken from (31). In other words, to get $d(G o F)$ we have to substitute into (32) the expression for $d y^{i}=d F^{i}$ from (31). This can also be expressed by the following matrix formula:
$d(G o F)=\left(\begin{array}{ccc}\frac{\partial G^{1}}{\partial y^{1}} & \ldots & \frac{\partial G^{1}}{\partial y^{m}} \\ \cdots & \cdots & \cdots \\ \frac{\partial G^{p}}{\partial y^{1}} & \ldots & \frac{\partial G^{p}}{\partial y^{m}}\end{array}\right)\left(\begin{array}{ccc}\frac{\partial F^{1}}{\partial x^{1}} & \ldots & \frac{\partial F^{1}}{\partial x^{n}} \\ \ldots & \cdots & \cdots \\ \frac{\partial F^{m}}{\partial x^{1}} & \ldots & \frac{\partial F^{m}}{\partial x^{n}}\end{array}\right)\left(\begin{array}{c}d x^{1} \\ \ldots \\ d x^{n}\end{array}\right)$
i.e., if $d G$ and $d F$ are expressed by matrices of partial derivatives, then $d(G o F)$ is expressed by the product of these matrices. This is often written as

$$
\begin{align*}
& \left(\begin{array}{lll}
\frac{\partial z^{1}}{\partial x^{1}} & \ldots & \frac{\partial z^{1}}{\partial x^{n}} \\
\ldots & \ldots & \ldots \\
\frac{\partial z^{p}}{\partial x^{1}} & \ldots & \frac{\partial z^{p}}{\partial x^{n}}
\end{array}\right)=\left(\begin{array}{lll}
\frac{\partial z^{1}}{\partial y^{1}} & \ldots & \frac{\partial z^{1}}{\partial y^{m}} \\
\ldots & \ldots & \ldots \\
\frac{\partial z^{p}}{\partial y^{1}} & \ldots & \frac{\partial z^{p}}{\partial y^{m}}
\end{array}\right) \\
& \left(\begin{array}{ll}
\frac{\partial y^{1}}{\partial x^{1}} \ldots \frac{\partial y^{1}}{\partial x^{n}} \\
\ldots & \ldots \\
\frac{\partial y^{m}}{\partial x^{1}} & \ldots \\
\frac{\partial y^{m}}{\partial x^{n}}
\end{array}\right)  \tag{35}\\
& \text { Or } \\
& \frac{\partial z^{\mu}}{\partial x^{a}}=\sum_{i=1}^{m} \frac{\partial z^{\mu}}{\partial y^{i}} \frac{\partial y^{i}}{\partial x^{a}}, \tag{36}
\end{align*}
$$

Where it is assumed that the dependence of $y \in \square^{m}$ on $x \in \square^{n}$ is given by the map $F$, the dependence of $z \in \square^{p}$ on $y \in \square^{m}$ is given by the map $G$,

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and the dependence of $z \in \square^{p}$ on $x \in \square^{n}$ is given by the composition GoF.

Definition 1.5. Consider an open domain $U \subset \square^{n}$. Consider also another copy of $\square^{n}$, denoted for distinction $\square_{y}^{n}$, with the standard coordinates $\left(y^{1} \ldots y^{n}\right)$. A system of coordinates in the open domain $U$ is given by a map $F: V \rightarrow U$, where $V \subset \square_{y}^{n}$ is an open domain of $\square_{y}^{n}$, such that the following three conditions are satisfied :
(1) $\quad F$ is smooth;
(2) $\quad F$ is invertible;
(3) $\quad F^{-1}: U \rightarrow V$ is also smooth

The coordinates of a point $x \in U$ in this system are the standard coordinates of $F^{-1}(x) \in \square_{y}^{n}$
In other words,

$$
\begin{equation*}
F:\left(y^{1} \ldots, y^{n}\right) \mapsto x=x\left(y^{1} \ldots, y^{n}\right) \tag{40}
\end{equation*}
$$

Here the variables $\left(y^{1} \ldots, y^{n}\right)$ are the "new" coordinates of the point $x$

Example 1.27. Consider a curve in $\square^{2}$ specified in polar coordinates as

$$
\begin{equation*}
x(t): r=r(t), \varphi=\varphi(t) \tag{41}
\end{equation*}
$$

How to find the velocity $x$ ?. We can simply use the chain rule. The map $t \mapsto x(t)$ can be considered as the composition of the maps $t \mapsto(r(t), \varphi(t)),(r, \varphi) \mapsto x(r, \varphi)$. Then, by the chain rule, we have
$\dot{x}=\frac{d x}{d t}=\frac{\partial x}{\partial r} \frac{d r}{d t}+\frac{\partial x}{\partial \varphi} \frac{d \varphi}{d t}=\frac{\partial x}{\partial r} r+\frac{\partial x}{\partial \varphi} \dot{\varphi}$
Here $\dot{r}$ and $\dot{\varphi}$ are scalar coefficients depending on $t$, whence the partial derivatives $\partial x / \partial r, \partial x / \partial \varphi$ are vectors depending on point in $\square^{2}$. We can compare this with the formula in the "standard" coordinates:
$x=e_{1} x+e_{2} y$. Consider the vectors $\partial x / \partial r, \partial x / \partial \varphi$. Explicitly we have
$\frac{\partial x}{\partial r}=(\cos \varphi, \sin \varphi)$
$\frac{\partial x}{\partial \varphi}=(-r \sin \varphi, r \cos \varphi)$

From where it follows that these vectors make a basis at all points except for the origin (where $r=0$ ). It is instructive to sketch a picture, drawing vectors corresponding to a point as starting from that point. Notice that $\partial x / \partial r, \partial x / \partial \varphi$ are, respectively, the velocity vectors for the curves $r \mapsto x(r, \varphi)$ ( $\varphi=\varphi_{0}$ fixed $)$ and $\varphi \mapsto x(r, \varphi)\left(r=r_{0}\right.$ fixed $)$. We can conclude that for an arbitrary curve given in polar coordinates the velocity vector will have components $(r, \varphi)$ if as a basis we take $e_{r}:=\partial x / \partial r, e_{\varphi}:=\partial x / \partial \varphi:$

$$
\begin{equation*}
x=e_{r} r+e_{\varphi} \varphi \tag{45}
\end{equation*}
$$

A characteristic feature of the basis $e_{r}, e_{\varphi}$ is that it is not "constant" but depends on point. Vectors "stuck to points" when we consider curvilinear coordinates.

Proposition 1.1. The velocity vector has the same appearance in all coordinate systems.
Proof. Follows directly from the chain rule and the transformation law for the basis $e_{i}$. In particular, the elements of the basis $e_{i}=\partial x / \partial x^{i}$ (originally, a formal notation) can be understood directly as the velocity vectors of the coordinate lines $x^{i} \mapsto x\left(x^{1}, \ldots, x^{n}\right) \quad$ (all coordinates but $x^{i}$ are fixed). Since we now know how to handle velocities in arbitrary coordinates, the best way to treat the differential of a map $F: \square^{n} \rightarrow \square^{m}$ is by its action on the velocity vectors. By definition, we set
$d F\left(x_{0}\right): \frac{d x(t)}{d t}\left(t_{0}\right) \mapsto \frac{d F(x(t))}{d t}\left(t_{0}\right)$
Now $d F\left(x_{0}\right)$ is a linear map that takes vectors attached to a point $x_{0} \in \square^{n}$ to vectors attached to the point $F(x) \in \square^{m}$

$$
\left.\begin{array}{l}
d F=\frac{\partial F}{\partial x^{1}} d x^{1}+\ldots+\frac{\partial F}{\partial x^{n}} d x^{n} \\
\left(e_{1}, \ldots, e_{m}\right)\left(\begin{array}{cc}
\frac{\partial F^{1}}{\partial x^{1}} & \ldots \\
\frac{\partial F^{1}}{\partial x^{n}} \\
\ldots & \ldots \\
\frac{\partial F^{m}}{\partial x^{1}} & \ldots
\end{array}\right)\left(\begin{array}{c}
d F^{1} \\
\ldots x^{n}
\end{array}\right. \tag{50}
\end{array}\right),
$$

In particular, for the differential of a function we always have

$$
\begin{equation*}
d f=\frac{\partial f}{\partial x^{1}} d x^{1}+\ldots+\frac{\partial f}{\partial x^{n}} d x^{n} \tag{51}
\end{equation*}
$$

Where $x^{i}$ are arbitrary coordinates. The form of the differential does not change when we perform a change of coordinates.

Example 2.3 Consider a 1-form in $\square^{2}$ given in the standard coordinates:
$A=-y d x+x d y$ In the polar coordinates we will have $x=r \cos \varphi, y=r \sin \varphi$, hence
$d x=\cos \varphi d r-r \sin \varphi d \varphi$
$d y=\sin \varphi d r+r \cos \varphi d \varphi$
Substituting into $A$, we get
$A=-r \sin \varphi(\cos \varphi d r-r \sin \varphi d \varphi)$
$+r \cos \varphi(\sin \varphi d r+r \cos \varphi d \varphi)$
$=r^{2}\left(\sin ^{2} \varphi+\cos ^{2} \varphi\right) d \varphi=r^{2} d \varphi$
Hence $A=r^{2} d \varphi$ is the formula for $A$ in the polar coordinates. In particular, we see that this is again a 1-form, a linear combination of the differentials of coordinates with functions as coefficients. Secondly, in a more conceptual way, we can define a 1 -form in a domain $U$ as a linear function on vectors at every point of $U$ : $\omega(v)=\omega_{1} v^{1}+\ldots+\omega_{n} v^{n}$,
If $v=\sum e_{i} v^{i}$, where $e_{i}=\partial x / \partial x^{i}$. Recall that the differentials of functions were defined as linear functions on vectors (at every point), and $d x^{i}\left(e_{j}\right)=d x^{i}\left(\frac{\partial x}{\partial x^{j}}\right)=\delta_{j}^{i}$
every point $x$.
Theorem 2.1. For arbitrary 1-form $\omega$ and path $\gamma$ , the integral $\int_{\gamma} \omega$ does not change if we change parametrization of $\gamma$ provide the orientation remains the same.

$$
\begin{aligned}
& \text { Proof: Consider }\left\langle\omega(x(t)), \frac{d x}{d t^{\prime}}\right\rangle \text { and } \\
& \left\langle\omega\left(x\left(t\left(t^{\prime}\right)\right)\right), \frac{d x}{d t^{\prime}}\right\rangle \mathrm{As} \\
& \left\langle\omega\left(x\left(t\left(t^{\prime}\right)\right)\right), \frac{d x}{d t^{\prime}}\right\rangle=\left\lvert\,\left\langle\omega\left(x\left(t\left(t^{\prime}\right)\right)\right), \frac{d x}{d t^{\prime}}\right\rangle \cdot \frac{d t}{d t^{\prime}}\right.
\end{aligned}
$$

[^0]
## G. Mobile Agent in Distributed Computing

Mobile agent is a new paradigm for distributed computing, in which mobile agents, as autonomous programs, follow a route, migrate through a network of agent enabled hosts to accomplish tasks on behalf of their owners. Mobile agent systems offer unique features such as reducing the network load, executing asynchronously and autonomously, and adapting dynamically [13], which have made the mobile agent paradigm an attractive option for building the infrastructures of e-commerce applications [25]. However, one of the most important challenges raised by the mobile agent paradigm is security [3]. The lack of comprehensive security solutions is a major concern that has to be addressed before we see wide industry adoption of this new distributed computing model. Many security solutions have been proposed in the past $[7,11,24,9]$. The main objective of these solutions is to provide mechanisms for agent and host protection. These solutions are chiefly based on traditional security techniques. Unfortunately some assumptions of traditional security techniques (such as the assumptions of program identity and intention) are found to be violated by the very nature of mobile agents such as mobility and open network operating environments. Hence the security performance is hindered by these violations [3]. While this issue is difficult to solve within the context of security mechanisms, we have presented the possibility that better security solutions are achievable from trust perspective [14, 16]. With the trust perspective, a trust management architecture can be developed to manage security related trust relationships explicitly and to make trust decisions, which can then be integrated into the security system to enhance its performance. While researchers have agreed on that trust is an important notion for mobile agent security $[23,26]$, there is a lacking in development of a comprehensive trust management architecture for mobile agent security. In addressing this, we present a trust management architecture MobileTrust to facilitate the new approach of trust enhanced security. This architecture incorporates a novel trust model that captures various security related trust relationships of a mobile agent system, and provides mechanisms for trust evaluation and trust update to aid accurate trust decisions which are in turn integrated into security decision making. With this architecture, the trust decisions are formed as part of security decisions. Furthermore the trust management architecture is designed transparently from the security mechanisms which is normally a part of current mobile agent systems, and thus it can be easily integrated into any instance of a practical mobile agent system. Finally, we demonstrate how we can derive trust enhanced security solutions to provide an improved level of security for mobile agents, which are impossible with security

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mechanisms alone. The rest of the paper is organized as follows: Section 2 discusses the related work. Section 3 motivates our study with a typical secure mobile agent system. Section 4 discusses the formalization of trust relationships in mobile agent systems. Section 5 presents the design trust management architecture and reports its implementation status. Section 6 analyzes and discusses the benefits of our approach. Finally, Section 7 concludes our work. Trust forms a basis for many decisions in our everyday's situations. This increasingly holds true for pervasive computing environments: The more sensitive an interaction in terms of security, privacy or safety is, the more trust there has to exist to engage into this interaction. And as developed societies increasingly depend on pervasive computing solutions (sensor networks, virtual worlds, etc.), computationally supported trust management turns out as one of key-factors for such societies (see also the position of the EU Commission on this issue (Reding06)). Many trust management approaches actually do not address the core of trust phenomenon, while those that do explicitly focus on its core base on certain assumptions that have already been proved as inappropriate for many settings. Maybe most important issue is that computerized trust management lacks focus on ergonomic issues these solutions have to be such if they are supposed to be used by users. In addition, almost no attention has been paid to experiments in this area - there exists now many theoretical models for trust management, but they have to be validated against reality. Therefore it is necessary to agree on an approach to trust management research in computing environments in line with established scientific premises. And this is where the interdisciplinary research, presented in this paper, comes in. It gives a methodological framework (a survey battery) for analysis of trust phenomenon to appropriately support its management in pervasive environments. In line with experimental results further steps in the area of trust management are given by providing qualitative assessment dynamics (QAD) that complements existing methodologies. QAD is based on linguistic grounds and thus expected to be appropriate for a wide variety of contexts and cultural environments.

## Rings of integers in cyclotomic fields

Let $p$ be a rational prime and let $K=\square\left(\zeta_{p}\right)$. We write $\zeta$ for $\zeta_{p}$ or this section. Recall that $K$ has degree $\varphi(p)=p-1$ over $\square$. We wish to show that $O_{K}=\square[\zeta]$. Note that $\zeta$ is a root of $x^{p}-1$, and thus is an algebraic integer; since $\mathrm{O}_{K}$ is a ring we have that $\square[\zeta] \subseteq O_{K}$. We give a proof without
assuming unique factorization of ideals. We begin with some norm and trace computations. Let $j$ be an integer. If $j$ is not divisible by $p$, then $\zeta^{j}$ is a primitive $p^{\text {th }}$ root of unity, and thus its conjugates are $\zeta, \zeta^{2}, \ldots, \zeta^{p-1}$. Therefore

$$
\operatorname{Tr}_{K / \square}\left(\zeta^{j}\right)=\zeta+\zeta^{2}+\ldots+\zeta^{p-1}=\Phi_{p}(\zeta)-1=-1
$$

If $p$ does divide $j$, then $\zeta^{j}=1$, so it has only the one conjugate 1 , and $\operatorname{Tr}_{K / \square}\left(\zeta^{j}\right)=p-1$ By linearity of the trace, we find that
$\operatorname{Tr}_{K / \square}(1-\zeta)=\operatorname{Tr}_{K / \square}\left(1-\zeta^{2}\right)=\ldots$
$=\operatorname{Tr}_{K / \square}\left(1-\zeta^{p-1}\right)=p$
We also need to compute the norm of $1-\zeta$. For this, we use the factorization

$$
\begin{aligned}
& x^{p-1}+x^{p-2}+\ldots+1=\Phi_{p}(x) \\
& =(x-\zeta)\left(x-\zeta^{2}\right) \ldots\left(x-\zeta^{p-1}\right)
\end{aligned}
$$

Plugging in $x=1$ shows that

$$
p=(1-\zeta)\left(1-\zeta^{2}\right) \ldots\left(1-\zeta^{p-1}\right)
$$

Since the $\left(1-\zeta^{j}\right)$ are the conjugates of $(1-\zeta)$, this shows that $N_{K / \square}(1-\zeta)=p$ The key result for determining the ring of integers $O_{K}$ is the following.

LEMMA 1.1

$$
(1-\zeta) O_{K} \cap \square=p \square
$$

Proof. We saw above that $p$ is a multiple of $(1-\zeta) \quad$ in $\quad O_{K}, \quad$ so the inclusion $(1-\zeta) O_{K} \cap \square \supseteq p \square \quad$ is immediate. Suppose now that the inclusion is strict. Since $(1-\zeta) O_{K} \cap \square$ is an ideal of $\square$ containing $p \square$ and $p \square$ is a maximal ideal of $\square$, we must have $(1-\zeta) O_{K} \cap \square=\square \quad$ Thus we can write

$$
1=\alpha(1-\zeta)
$$

For some $\alpha \in O_{K}$. That is, $1-\zeta$ is a unit in $O_{K}$.

COROLLARY 1.2 For any $\alpha \in O_{K}$,

$$
\operatorname{Tr}_{K / \square}((1-\zeta) \alpha) \in p . \square
$$

PROOF. We have

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$$
\begin{aligned}
T r_{K / \square}( & (1-\zeta) \alpha)=\sigma_{1}((1-\zeta) \alpha)+\ldots+\sigma_{p-1}((1-\zeta) \alpha) \\
& =\sigma_{1}(1-\zeta) \sigma_{1}(\alpha)+\ldots+\sigma_{p-1}(1-\zeta) \sigma_{p-1}(\alpha) \\
& =(1-\zeta) \sigma_{1}(\alpha)+\ldots+\left(1-\zeta^{p-1}\right) \sigma_{p-1}(\alpha)
\end{aligned}
$$

Where the $\sigma_{i}$ are the complex embeddings of $K$ (which we are really viewing as automorphisms of $K$ ) with the usual ordering. Furthermore, $1-\zeta^{j}$ is a multiple of $1-\zeta$ in $O_{K}$ for every $j \neq 0$. Thus
$\operatorname{Tr}_{K / \square}(\alpha(1-\zeta)) \in(1-\zeta) O_{K}$ Since the trace is also a rational integer.

PROPOSITION 1.3 Let $p$ be a prime number and let $K=\mid \square\left(\zeta_{p}\right)$ be the $p^{\text {th }}$ cyclotomic field. Then $O_{K}=\square\left[\zeta_{p}\right] \cong \square[x] /\left(\Phi_{p}(x)\right) ; \quad$ Thus $1, \zeta_{p}, \ldots, \zeta_{p}^{p-2}$ is an integral basis for $O_{K}$.
PROOF. Let $\alpha \in O_{K}$ and write
$\alpha=a_{0}+a_{1} \zeta+\ldots+a_{p-2} \zeta^{p-2} \quad$ With $\quad a_{i} \in \square$.
Then
$\alpha(1-\zeta)=a_{0}(1-\zeta)+a_{1}\left(\zeta-\zeta^{2}\right)+\ldots$
$+a_{p-2}\left(\zeta^{p-2}-\zeta^{p-1}\right)$
By the linearity of the trace and our above calculations we find that $T r_{K / \square}(\alpha(1-\zeta))=p a_{0}$ We also have
$\operatorname{Tr}_{K / \square}(\alpha(1-\zeta)) \in p \square$, so $a_{0} \in \square \quad$ Next consider the algebraic integer
$\left(\alpha-a_{0}\right) \zeta^{-1}=a_{1}+a_{2} \zeta+\ldots+a_{p-2} \zeta^{p-3} ;$ This is an algebraic integer since $\zeta^{-1}=\zeta^{p-1}$ is. The same argument as above shows that $a_{1} \in \square$, and continuing in this way we find that all of the $a_{i}$ are in $\square$. This completes the proof.

Example 1.1 Let $K=\square$, then the local ring $\square_{(p)}$ is simply the subring of $\square$ of rational numbers with denominator relatively prime to $p$. Note that this ring $\square_{(p)}$ is not the ring $\square_{p}$ of $p$-adic integers; to get $\square_{p}$ one must complete $\square{ }_{(p)}$. The usefulness of $O_{K, p}$ comes from the fact that it has a particularly simple ideal structure. Let $a$ be any proper ideal of $O_{K, p}$ and consider the ideal $a \cap O_{K}$ of $O_{K}$. We claim that
$a=\left(a \cap O_{K}\right) O_{K, p} ; \quad$ That is, that $a$ is generated by the elements of $a$ in $a \cap O_{K}$. It is clear from the definition of an ideal that $a \supseteq\left(a \cap O_{K}\right) O_{K, p}$. To prove the other inclusion, let $\alpha$ be any element of $a$. Then we can write $\alpha=\beta / \gamma$ where $\beta \in O_{K}$ and $\gamma \notin p$. In particular, $\beta \in a$ (since $\beta / \gamma \in a$ and $a$ is an ideal), so $\beta \in O_{K}$ and $\gamma \notin p$. so $\beta \in a \cap O_{K}$. Since $1 / \gamma \in O_{K, p}$, this implies that $\alpha=\beta / \gamma \in\left(a \cap O_{K}\right) O_{K, p}, \quad$ as claimed.
We can use this fact to determine all of the ideals of $O_{K, p}$. Let $a$ be any ideal of $O_{K, p}$ and consider the ideal factorization of $a \cap O_{K}$ in $O_{K}$. write it as $a \cap O_{K}=p^{n} b$
For some $n$ and some ideal $b$, relatively prime to $p$. we claim first that $b O_{K, p}=O_{K, p}$. We now find that $\quad a=\left(a \cap O_{K}\right) O_{K, p}=p^{n} b O_{K, p}=p^{n} O_{K, p}$ Since $b O_{K, p}$. Thus every ideal of $O_{K, p}$ has the form $p^{n} O_{K, p}$ for some $n$; it follows immediately that $O_{K, p}$ is noetherian. It is also now clear that $p^{n} O_{K, p}$ is the unique non-zero prime ideal in $O_{K, p}$ Furthermore, the inclusion $O_{K} \mapsto O_{K, p} / p O_{K, p}$ Since $p O_{K, p} \cap O_{K}=p$, this map is also surjection, since the residue class of $\alpha / \beta \in O_{K, p}$ (with $\alpha \in O_{K}$ and $\beta \notin p$ ) is the image of $\alpha \beta^{-1}$ in $O_{K / p}$, which makes sense since $\beta$ is invertible in $O_{K / p}$. Thus the map is an isomorphism. In particular, it is now abundantly clear that every nonzero prime ideal of $O_{K, p}$ is maximal. To
show that $O_{K, p}$ is a Dedekind domain, it remains to show that it is integrally closed in $K$. So let $\gamma \in K$ be a root of a polynomial with coefficients in $O_{K, p}$; write this polynomial as $x^{m}+\frac{\alpha_{m-1}}{\beta_{m-1}} x^{m-1}+\ldots+\frac{\alpha_{0}}{\beta_{0}} \quad$ With $\quad \alpha_{i} \in O_{K} \quad$ and $\beta_{i} \in O_{K-p}$. Set $\beta=\beta_{0} \beta_{1} \ldots \beta_{m-1}$. Multiplying by $\beta^{m}$ we find that $\beta \gamma$ is the root of a monic polynomial with coefficients in $O_{K}$. Thus $\beta \gamma \in O_{K} ; \quad$ since $\quad \beta \notin p$, we have
$\beta \gamma / \beta=\gamma \in O_{K, p}$. Thus $O_{K, p}$ is integrally close in $K$.

COROLLARY 2.1 Let $K$ be a number field of degree $n$ and let $\alpha$ be in $O_{K}$ then $N_{K / \square}^{\prime}\left(\alpha O_{K}\right)=\left|N_{K / \square}(\alpha)\right|$
PROOF. We assume a bit more Galois theory than usual for this proof. Assume first that $K / \square$ is Galois. Let $\sigma$ be an element of $\operatorname{Gal}(K / \square)$. It is clear that $\sigma\left(O_{K}\right) / \sigma(\alpha) \cong O_{K / \alpha} ; \quad$ since $\sigma\left(O_{K}\right)=O_{K}$, this shows that $N_{K \square}^{\prime}\left(\sigma(\alpha) O_{K}\right)=N_{K \square \square}^{\prime}\left(\alpha O_{K}\right)$. Taking the product over all $\sigma \in \operatorname{Gal}(K / \square)$, we have $N_{K / \square}^{\prime}\left(N_{K \square \square}(\alpha) O_{K}\right)=N_{K / \square}^{\prime}\left(\alpha O_{K}\right)^{n} \quad$ Since
$N_{K / \square}(\alpha)$ is a rational integer and $O_{K}$ is a free $\square$ module of rank $n$,
$O_{K} / N_{\text {KII }}(\alpha) O_{K} \quad$ Will have order $N_{\text {K/I }}(\alpha)^{n}$; therefore

$$
N_{K / \square}^{\prime}\left(N_{K / \square}(\alpha) O_{K}\right)=N_{K / \square}\left(\alpha O_{K}\right)^{n}
$$

This completes the proof. In the general case, let $L$ be the Galois closure of $K$ and set $[L: K]=m$. The above argument shows that $N_{L / I}^{\prime}\left(\alpha O_{L}\right)=N_{L / \Omega}(\alpha)$

## H. Encryption Techniques for Wireless Sensor Networks

The importance of trust in WSN has been accredited by the research community. Many approaches have paved way toward the creation of the functional trust management system. However, many of these approaches [1], [2], [7], [9] do not take into account the secure data aggregating characteristic of WSN that can influence over the construction and deployment of technology. In particular, we envision an environment where there are hundreds of sensors deployed in mass to a fixed location to monitor the surrounding environment. Sensors in WSN interact with each other with different roles. That is, a node can be assigned with the role of sensor, aggregator, or forwarder. A sensor node senses the environment and passes the reading to its local aggregator. An aggregator aggregates the data and pass it to another aggregator or forwarder. A forwarder simply forwards the data to another aggregator or forwarder closer to the base station. To save energy, sensed data may be merged at one of many aggregators. The data aggregation process must be entrusted to protect aggregated data as well as reducing the wireless communication expenses. Hence, we envision the use of homomorphic
encryption technique to secure the data aggregation process [10]. However, if the aggregator is captured or becomes faulty, it can easily allow an adversary to interfere with the sensing mission by means of injecting faulty data, or modifying the aggregated data, thus making the whole mission unreliable. We propose a trust and reputation based secure data aggregation approach to deal with the potential faulty sensors in WSN. From the nutshell, each sensor in a WSN is capable of observing the behaviors of its neighbors 1. Any sign of noncooperation (e.g., packet drops, malformed packets, data inconsistency, etc.) indicates negative experience. The history of $n$ successive experiences is then interpreted by the trust model to evaluate the trust value between an observer and the evaluated node. Then, a collection of the trust values on a given node becomes node reputation. By knowing node reputation, it is possible for a node to choose an appropriate course of actions to carry out its mission. The remaining sections are organized as the follows. Section 2 reviews and evaluates various trust models proposed for sensor networks. Section 3 shows the initial evaluation which inspires us to propose the comprehensive trust management scheme described in section 4 . Section 5 shows the model evaluation result and the analysis of our framework. All the experiments are conducted on TOSSim, the TinyOS based sensor network simulator. Finally, section 6 concludes the approach and discusses the future works. Let us use a simple travel scenario to illustrate the security problem of Web services [1]. More than three pieces of the Web services framework are required to interact properly to complete the travel scenario. At the very least, we have to ensure that transactions like the electronic check-ins were conducted in a secure environment and that messages were reliably delivered to the destinations. Why must we build additional security when we have technologies such as secure multipurpose internet mail extensions (S-MIME), HTTP secure (HTTPS), and Kerberos available? The answer lies in the difference between end-to-end and single-hop usage. Business messages typically originate from one application. Then they are transferred to another one. Mechanisms such as secure sockets layer are great for securing (for confidentiality) a direct connection from one machine to another, but they are of no help if the message has to travel over more than one connection. Message exchange is an important issue to consider when building and using Web services. In the Web services context, security means that the recipient of a message should be able to verify the integrity of the message and to make sure that it has not been modified. The recipient should have received a message confidentially so that unauthorized users could not read it, know the identity of the sender and determine whether or not the center is authorized to carry out the operation
requested in the message. These are usually met through encrypting messages [15]. Currently, the most popular security technology is SSL(Secure Socket Layer), which supports the pointto- point [2] security. It can't satisfy [2] the end-to-end [3] security demand in Web Service. Additionally, it's not used for message layer but for the security of transport layer. Several organizations including W3C, OASIS have designed many security patterns aiming at the shortcomings of SSL mentioned above, such as XML digital signature [4], XML encryption [5], XKMS[6], SAML[7], XACML[8], WSSecurity[9], ebXML Message Service[10], to manage and control XML content as particle. However, it still has a lot of work to do to reach our security requirements, especially in the situation of end-to-end demand in Web Service. All the security standards mentioned above do not address the "application level" attacks [14], which is related to the end-to-end security closely. Additionally, these models are always provided to solve a kind of particular issues, few synthetic security models are designed in the holistic view, which is a key demand in the Web Service environment. This paper proposes a novel model with several layers which integrates the above security patterns. Along with the fast development of network technology, the credibility has increasingly become an important factor of the network performance. So as the basic and prerequisite of credibility, trust management has been the key technology of internet based applications such as E-commerce and distributed application. Among the countless remote trading partners, how can one choose a more authentic one so as to improve the success rate as well as avoid major losses? To resolve this problem, several trust management systems in the form of online ratings have been developed. The basic idea is that the system maintains reputations or trust-levels of the servers and consumers. Many existing reputation based trust management frameworks for web services are built on collecting and aggregating the feedback ratings reported by the service consumers. So the reliability of the feedbacks determined the reliability of the reputation values. However, feedbacks are vulnerable to various threats which will make the trust management systems untrustworthy. This paper examines the vulnerabilities of feedback-related issues of trust management systems and suggests a mechanism to mitigate these threats. In our feedback management system the first step is to identify malicious feedbacks including the legitimacy of a user himself as well as his feedback which can be done by identity authentication and the reasonability of the feedback which is difficult to make out. So with regard to the former one we will discard the illegal feedback directly and punish who apply them and for the latter one we can only try best to reduce its impact and force the user to pay a certain price who
will never have a second chance. Furthermore this paper also put forward a novel idea called the Patrolman which aims at initiatively attacking and catching malicious feedback suppliers. The rest of this paper is organized as follows: in Section 2 the related work is discussed. In Section3 the general architecture of trust management system is briefly presented and then the feedback rectify system is discussed. The conclusion and the future directions are discussed in Section 4.

## I. Virtual Business Chain

With growing of open network technology, ecommerce steps into cooperative stage. It creates a virtual business chain on the base of supporting various business processes. Cooperative e-commerce implies that there is an unavoidable collaboration among enterprise stuff, partners and customers, where e-travel is a typical application. E-travel is a ways of proceeding tour through Internet. Travelers propose their requirements to travel web sites, web sites arrange the tour routine, and execute it with various travel service providers after traveler agreeing with it. E-travel is believed one of the most potential industries on Internet [4]. Survey results from TIA (Travel Industry Association of America) indicated that a majority of online travelers (78 percent or 79 million Americans) turned to the Internet for travel or destination information in 2005 - much higher than the 65 percent of online travelers in 2004. Survey findings also indicated that 82 percent of travelers who plan their trips online now also book reservations online. During the course of e-travel, all travel service providers support various services for travelers through a united form. It is general that several providers have the same type service, such as Southern Airline Company and China Airline Company both support ordering airline ticket service. When selecting from them, web sites always make a choice based on trustworthiness of service providers. Under the environments of lack of physical contact, how to decide weather a service provider is trusty becomes a critical problem. What is trust? It is hard to give a uniform definition. In [11], Nikander presented a more technological definition for it: Trust in an entity is a belief that the entity, when asked to perform an action, will act according to a predefined description. In particular, this belief implies the confidence that the entity will not attempt to harm the requestor independently of the way it fulfills the request. There are some researches and projects about trust in e-commerce which have got some fruits, but few of them are about e-travel. Under the analysis of various trust models and methods in e-commerce, we proposed a trust management model for IPVita (Intelligent Platform of Virtual Travel Agency), which is our travel platform in developing. First we give an adaptable layered trust management model, including Data

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Collect layer, Filter Rule layer and Evaluation layer. Every layer is an independent module which can be adapted to a certain environment without adjusting other layers. Then an evaluation method is presented for IPVita, used in the Evaluation layer. Taking timeliness of trust, united discount among service providers and subjective trust into account, the proposed method fit into e-travel further. At the end of the paper, a simulation experiment is given to illustrate the performance of above method in handling phenomenon of service hotspot. Note, since this paper focused on trust management, we don't introduce the whole framework of IPVita. If having interest to it, please refer to [13]. The rest of paper is organized as follows. Section 2 surveys related work. Section 3 describes proposed trust management model and evaluation method in detail. Section 4 is the simulation experiment for above method. Finally section 5 concludes this paper and present plans for the future work. With growing of open network technology, ecommerce steps into cooperative stage. It creates a virtual business chain on the base of supporting various business processes. Cooperative e-commerce implies that there is an unavoidable collaboration among enterprise stuff, partners and customers, where e-travel is a typical application. E-travel is a ways of proceeding tour through Internet. Travelers propose their requirements to travel web sites, web sites arrange the tour routine, and execute it with various travel service providers after traveler agreeing with it. Etravel is believed one of the most potential industries on Internet [4]. Survey results from TIA (Travel Industry Association of America) indicated that a majority of online travelers ( 78 percent or 79 million Americans) turned to the Internet for travel or destination information in 2005 - much higher than the 65 percent of online travelers in 2004. Survey findings also indicated that 82 percent of travelers who plan their trips online now also book reservations online. During the course of e-travel, all travel service providers support various services for travelers through a united form. It is general that several providers have the same type service, such as Southern Airline Company and China Airline Company both support ordering airline ticket service. When selecting from them, web sites always make a choice based on trustworthiness of service providers. Under the environments of lack of physical contact, how to decide weather a service provider is trusty becomes a critical problem. What is trust? It is hard to give a uniform definition. In [11], Nikander presented a more technological definition for it: Trust in an entity is a belief that the entity, when asked to perform an action, will act according to a pre-defined description. In particular, this belief implies the confidence that the entity will not attempt to harm the requestor independently of the way it fulfills the request. There are some researches and projects about trust in e-commerce
which have got some fruits, but few of them are about e-travel. Under the analysis of various trust models and methods in e-commerce, we proposed a trust management model for IPVita (Intelligent Platform of Virtual Travel Agency), which is our travel platform in developing. First we give an adaptable layered trust management model, including Data Collect layer, Filter Rule layer and Evaluation layer. Every layer is an independent module which can be adapted to a certain environment without adjusting other layers. Then an evaluation method is presented for IPVita, used in the Evaluation layer. Taking timeliness of trust, united discount among service providers and subjective trust into account, the proposed method fit into e-travel further. At the end of the paper, a simulation experiment is given to illustrate the performance of above method in handling phenomenon of service hotspot. Note, since this paper focused on trust management, we don't introduce the whole framework of IPVita. If having interest to it, please refer to [13]. The rest of paper is organized as follows. Section 2 surveys related work. Section 3 describes proposed trust management model and evaluation method in detail. Section 4 is the simulation experiment for above method. Finally section 5 concludes this paper and present plans for the future work.

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[^0]:    We can use the familiar formula

