Approximation Algorithms (ADM III) 2- Local Search & Greedy Algorithms

Guillaume Sagnol



Outline

- 1 Introduction to Scheduling Problems
- 2 Scheduling Jobs with Due Dates on a Single Machine
- 3 The *k*-Center Problem
- 4 Scheduling Jobs on Identical Parallel Machines
- 5 The Traveling Salesperson Problem (TSP)
- 6 Greedy Maximization of Submodular Functions
- 7 Minimum Edge Coloring

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 - *m* resources, called *machines*
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- Schedules can be represented by Gantt charts



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 - Other environments: Q: uniform parallel machines, F: flow shop, J: Job shop,...

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 - Other obvious specifications (e.g., p_j = 1 means that all jobs have unit processing times)

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 - L_j = C_j − d_j: lateness of job j for a given deadline d_j;
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 - Many other criterions (flow time $F_j = C_j r_j$, tardiness $T_j = \max(0, C_j d_j)$ of job j, unit penalty for tardy jobs $U_j = \mathbb{1}_{C_j > d_j}, ...)$

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P3|prec, d_j = d| ∑ w_jL_j: minimize the total weighted lateness on 3 parallel identical machines. Jobs must respect precedences and have a common deadline d_j = d. Ex. input: n = 6, p = (1, 2, 1, 5, 4, 3), d = 2, {1 ≺ 2 ≺ 4, 1 ≺ 3}.

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In other words, we consider the problem

 $1|r_j|L_{\max}$.

• Minimize the maximum lateness on one machine with release dates: $1|r_j|L_{max}$.

Theorem 2.2

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Greedy 2-Approximation Algorithm for Negative Due Dates

For a subset of jobs $S \subseteq \{1, \ldots, n\}$ let:

$$r(S) := \min_{j \in S} r_j$$
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Let L^*_{max} denote the optimal value. For each subset S of jobs

$$L^*_{\max} \geq r(S) + p(S) - d(S)$$
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The *k*-Center Problem

Given: A finite metric space V with distances d_{ij} for $i, j \in V$ and $k \in \mathbb{N}$.

- Task: Find *k* centers in *V*, i.e., $S \subseteq V$ with |S| = k.
- Objective: Minimize $\max_{i \in V} d(i, S)$ where $d(i, S) := \min_{j \in S} d_{ij}$.

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Greedy Algorithm:

- 1 pick arbitrary $i \in V$ and set $S := \{i\}$;
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Theorem 2.6

The algorithm is a 2-approximation algorithm for the *k*-Center Problem.

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The *k*-Center Problem: hardness of approximation

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Proof: Reduction from Dominating Set Problem...

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Task: Process each job j nonpreemptively for p_j units of time on one of the m machines. A machine can process at most one job at a time.

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Proof: Reduction from 3-Partition...

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When the algorithm terminates, the makespan of the final solution is at most $2 - \frac{1}{m}$ times the optimum makespan.

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Lemma 2.10

If the Local Search Algorithm always moves job j to a currently least loaded machine, it terminates after at most n iterations.

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List Scheduling

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Later: There is a PTAS for this scheduling problem!

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Proof: Reduction from Hamiltonian Circuit...

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In the following we thus consider the metric TSP where distances between cities fulfill the triangle inequalities.

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Lower Bounds for TSP

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Let $S \subseteq V$ with |S| even and consider the complete graph on nodes S and edge costs d_{ij} . Twice the cost of a min-cost perfect matching of S is a lower bound on the length of a shortest TSP tour of V.

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Theorem 2.16

The Double-Tree Algorithm is a 2-approximation algorithm for the TSP.

- start with tour through two cities S := {i, j} of minimum distance d_{ij};
- for each uninserted city k, compute the minimum distance d(k, S) between k and a city in the current tour;
- 3 let $\ell := \arg \min_{k \notin S} d(k, S)$; add ℓ to the tour after its nearest city;
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Notice: The Nearest Insertion Algorithm is closely related to Prim's Algorithm and the Double-Tree Algorithm.

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Christofides' Algorithm

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Theorem 2.18

Christofides' Algorithm is a $\frac{3}{2}$ -approximation algorithm for the TSP.

Proof:...

Approximability of Metric TSP

Theorem 2.19 (Papadimitriou & Vempala 2006)

There is no α -approximation algorithm for the metric TSP for $\alpha < 220/219$, unless P = NP.

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Remark: There is a PTAS for the Euclidean TSP (special case).

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Submodular Function

Given a finite ground set V, we consider set functions $f : 2^V \to \mathbb{R}$, i.e. we assign each $S \subseteq V$ a value $f(S) \in \mathbb{R}$. We assume that f(S) can be evaluated in constant time, for each $S \subseteq V$.

Definition 2.21

A function $f : 2^V \to \mathbb{R}$ is submodular if for every $A \subseteq B \subseteq V$ and $i \in V \setminus B$ it holds

$$f(A\cup\{i\})-f(A)\geq f(B\cup\{i\})-f(B).$$

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Equivalently, it can be seen that f is submodular iff

$$f(A \cup B) + f(A \cap B) \leq f(A) + f(B), \quad \forall A, B \subseteq V.$$

In words, f is submodular if it exhibits a diminishing returns property.

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We consider the problem of maximizing a nonnegative monotone submodular function, i.e., a submodular function f such that

$$0 \leq f(A) \leq f(B), \quad \forall A \subseteq B \subseteq V,$$

subject to a cardinality constraint:

$$\max_{S\subseteq V} \{f(S): |S| \le k\}.$$

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This problem generalizes many classical problems in discrete mathematics !

 $\max_{S \subseteq V} \{f(S) : |S| \le k\}, \quad f \text{ nonnegative monotone submodular.}$

Special cases

• Linear (aka modular) functions: $f(S) = \sum_{i \in S} w_i$ for some $w_i \ge 0$

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Special cases

- Linear (aka modular) functions: $f(S) = \sum w_i$ for some $w_i \ge 0$
- The rank function of a matroid

$$f(S) = \max\{|U|: U \subseteq S, U \text{ independent}\}.$$

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- Linear (aka modular) functions: $f(S) = \sum w_i$ for some $w_i \ge 0$
- The rank function of a matroid
- Weighted coverage functions: Given a collection of subsets $A_1, ..., A_n$ of a finite universe U and some weigths $w_u \ge 0$ ($\forall u \in U$) and a set $S \subseteq \{1, ..., n\}$, f(S) is the weight of elements covered by the union of the A_k 's with $k \in S$: $f(S) = \sum_{u \in \bigcup_{k \in S} A_k} w_u$

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Applications

- Sensor location
- Antenna selection
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Special cases

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- The rank function of a matroid
- Weighted coverage functions
- Facility location:

There is a collection of *n* potential locations to open facilities to serve *m* customers. Opening a facility at location *j* provides service of value $M_{i,j} \ge 0$ to customer i. If we open the subset of facilities $S \subseteq \{1, ..., n\}$ and each customer selects the opened facility with highest value, the total value provided to all customers is

$$f(S) = \sum_{i \in [m]} \max_{j \in S} M_{ij}$$

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Greedy Algorithm for Submodular Optimization

 $\max_{S \subseteq V} \{f(S) : |S| \le k\}, \quad f \text{ nonnegative monotone submodular.}$

Greedy Algorithm

$$S_{0} \leftarrow \emptyset$$

For $i = 1, ..., k$:

$$e_{i} \leftarrow \operatorname{argmax}_{e \in V} f(S_{i-1} \cup \{e\}) - f(S_{i-1})$$

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The greedy algorithm is a $(1 - \frac{1}{e})$ - approximation algorithm for the problem of maximizing a nonnegative monotone submodular function subject to a cardinality constraint.

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Droof

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A modified greedy algorithm achieves an approximation ratio of (1 - 1/e) maximizing monotone submodular functions subject to a *knapsack* constraint $\sum_{i \in S} w_i \leq B$.

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A continuous greedy algorithm used with a technique called *pipage* rounding finds a (1 - 1/e)-approximate solution for the above problem.

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Theorem 2.26 (Buchbinder, Feldman, Naor, Schwartz 2014)

A 1/e-approx. algo for maximizing non-monotone ≥ 0 submodular funct.

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Given: Graph G = (V, E) without parallel edges

Task: Find a coloring $c : E \to \{1, ..., C\}$ such that no two incident edges get the same color.

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Observation.

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Theorem 2.28 (Vizing 1964)

There is a polynomial-time algorithm (Vizing's Algorithm) that finds a $(\Delta+1)\text{-edge-coloring}$ of a graph. In particular,

$$\chi'(G) \in \{\Delta(G), \Delta(G)+1\}$$
 .

Input: Undirected graph G = (V, E) without parallel edges.

Output: A $(\Delta(G) + 1)$ -edge-coloring.

Main idea: Color one new edge in each iteration; always maintain a feasible partial $(\Delta + 1)$ -edge-coloring.

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- In the process, some other edges might have to be re-colored.

Useful fact: For any node $v \in V$ there is always a color c that is currently not being used by its incident edges. We say that "v lacks color c."