## Fractional Programming in Cooperative Games

Introduction to my PhD work

#### Xian Qiu

Discrete Mathematics and Mathematical Programming Group University of Twente

Aug 28, 2013

#### Supervised by

Prof. dr. M.J. Uetz Dr. W. Kern

#### This is a test frame

Example block

This is an example.

Alerted block.

some alerted text.

Normal block

This is a block.

#### Two types of players

- ▶ A: Each  $i \in A$  possesses an item of size  $a_i$
- ▶ B: Each  $j \in B$  possesses a truck of capacity  $b_i$

Two types of players

- $\blacktriangleright$  A: Each  $i \in A$  possesses an item of size  $a_i$
- ▶ B: Each  $j \in B$  possesses a truck of capacity  $b_i$

Profit: Proportional to the total size of packed items.

#### Two types of players

- $\blacktriangleright$  A: Each  $i \in A$  possesses an item of size  $a_i$
- ▶ B: Each  $j \in B$  possesses a truck of capacity  $b_i$

Profit: Proportional to the total size of packed items.

Question: How to allocate the total profit?



Two types of players

- ▶ A: Each  $i \in A$  possesses an item of size  $a_i$
- ▶ B: Each  $j \in B$  possesses a truck of capacity  $b_j$

Profit: Proportional to the total size of packed items.

Question: How to allocate the total profit?

▶ Fairness



Two types of players

- ▶ A: Each  $i \in A$  possesses an item of size  $a_i$
- ▶ B: Each  $j \in B$  possesses a truck of capacity  $b_j$

Profit: Proportional to the total size of packed items.

Question: How to allocate the total profit?

- Fairness
- Cooperative games

- 1. Cooperative games
- 2. The uniform bin packing game

- 1. Cooperative games
- 2. The uniform bin packing game
- 3. Integrality gap

- 1. Cooperative games
- 2. The uniform bin packing game
- 3. Integrality gap
- 4. The non-uniform bin packing game

- ▶ A cooperative game  $\langle N, v \rangle$ 
  - ► N: Player set
  - v: Value function:  $v: 2^N \to \mathbb{R}$  satisfying  $v(\emptyset) = 0$ .

- A cooperative game  $\langle N, v \rangle$ 
  - ► N: Player set
  - ▶ v: Value function:  $v: 2^N \to \mathbb{R}$  satisfying  $v(\emptyset) = 0$ .
- ▶ A subset  $S \subseteq N$  is called a *coalition*.

- A cooperative game  $\langle N, v \rangle$ 
  - ► N: Player set
  - v: Value function:  $v: 2^N \to \mathbb{R}$  satisfying  $v(\emptyset) = 0$ .
- ▶ A subset  $S \subseteq N$  is called a *coalition*.
- ► core:  $x \in \mathbb{R}^N$  satisfying
  - (i) x(N) = v(N),
  - (ii)  $x(S) \ge v(S), \forall S \subseteq N$ , where  $x(S) = \sum_{i \in S} x_i$ .

- A cooperative game  $\langle N, v \rangle$ 
  - ► N: Player set
  - ▶ v: Value function:  $v: 2^N \to \mathbb{R}$  satisfying  $v(\emptyset) = 0$ .
- ▶ A subset  $S \subseteq N$  is called a *coalition*.
- ► core:  $x \in \mathbb{R}^N$  satisfying
  - (i) x(N) = v(N),
  - (ii)  $x(S) \ge v(S), \forall S \subseteq N$ , where  $x(S) = \sum_{i \in S} x_i$ .
- (multiplicative)  $\epsilon$ -core: Replace (ii) by

(ii') 
$$x(S) \geq (1 - \epsilon)v(S)$$
.

 $\epsilon$ : taxation rate.

- A cooperative game  $\langle N, v \rangle$ 
  - ► N: Player set
  - v: Value function:  $v: 2^N \to \mathbb{R}$  satisfying  $v(\emptyset) = 0$ .
- ▶ A subset  $S \subseteq N$  is called a *coalition*.
- ► core:  $x \in \mathbb{R}^N$  satisfying
  - (i) x(N) = v(N),
  - (ii)  $x(S) \ge v(S), \forall S \subseteq N$ , where  $x(S) = \sum_{i \in S} x_i$ .
- (multiplicative)  $\epsilon$ -core: Replace (ii) by

(ii') 
$$x(S) \geq (1 - \epsilon)v(S)$$
.

- $\epsilon$ : taxation rate.
- ▶ A game is called  $\epsilon$ -balanced if  $\epsilon$ -core  $\neq \emptyset$ .

#### Player set N:

▶ k bins of capacity 1 each

#### Player set *N*:

- ▶ k bins of capacity 1 each
- ▶ *n* items of size  $a_i \in (0,1]$  for  $i = 1, \dots, n$

#### Player set *N*:

- ▶ k bins of capacity 1 each
- ▶ *n* items of size  $a_i \in (0,1]$  for  $i = 1, \dots, n$

v(S): The maximum total size of items of S which can be packed to the bins of S.

#### Player set N:

- ▶ k bins of capacity 1 each
- ▶ *n* items of size  $a_i \in (0,1]$  for  $i = 1, \dots, n$

v(S): The maximum total size of items of S which can be packed to the bins of S.

# 

#### Player set N:

- ▶ k bins of capacity 1 each
- ▶ *n* items of size  $a_i \in (0,1]$  for  $i = 1, \dots, n$

v(S): The maximum total size of items of S which can be packed to the bins of S.

#### Example



► Testing core emptiness and core membership are NP-complete. (Liu 2009)

- ► Testing core emptiness and core membership are NP-complete. (Liu 2009)
- ▶  $\frac{1}{3}$ -core  $\neq \emptyset$ . (Woeginger 1995)

- ► Testing core emptiness and core membership are NP-complete. (Liu 2009)
- ▶  $\frac{1}{3}$ -core  $\neq \emptyset$ . (Woeginger 1995)
- $\frac{1}{7}$ -core  $\neq \emptyset$  if  $a_i > \frac{1}{3}$  (tight bound). (Kuipers 1998)

- ► Testing core emptiness and core membership are NP-complete. (Liu 2009)
- ▶  $\frac{1}{3}$ -core  $\neq \emptyset$ . (Woeginger 1995)
- $\frac{1}{7}$ -core  $\neq \emptyset$  if  $a_i > \frac{1}{3}$  (tight bound). (Kuipers 1998)
- ▶  $\epsilon$ -core  $\neq \emptyset$  if  $k \geq O(\epsilon^{-5})$ . (Faigle and Kern 1998)

- ► Testing core emptiness and core membership are NP-complete. (Liu 2009)
- ▶  $\frac{1}{3}$ -core  $\neq \emptyset$ . (Woeginger 1995)
- $\frac{1}{7}$ -core  $\neq \emptyset$  if  $a_i > \frac{1}{3}$  (tight bound). (Kuipers 1998)
- ▶  $\epsilon$ -core  $\neq \emptyset$  if  $k \geq O(\epsilon^{-5})$ . (Faigle and Kern 1998)
- $(\frac{1}{3} \frac{1}{108})$ -core  $\neq \emptyset$ . (Kern and Qiu 2011)

- ► Testing core emptiness and core membership are NP-complete. (Liu 2009)
- ▶  $\frac{1}{3}$ -core  $\neq \emptyset$ . (Woeginger 1995)
- $\frac{1}{7}$ -core  $\neq \emptyset$  if  $a_i > \frac{1}{3}$  (tight bound). (Kuipers 1998)
- ▶  $\epsilon$ -core  $\neq \emptyset$  if  $k \geq O(\epsilon^{-5})$ . (Faigle and Kern 1998)
- $\blacktriangleright$   $(\frac{1}{3} \frac{1}{108})$ -core  $\neq \emptyset$ . (Kern and Qiu 2011)
- $\blacktriangleright$   $\frac{1}{4}$ -core  $\neq \emptyset$ . (Kern and Qiu 2013)

▶ Feasible set F: Total size  $a_F := \sum_{i \in F} a_i \le 1$ .

- ▶ Feasible set F: Total size  $a_F := \sum_{i \in F} a_i \le 1$ .
- ▶  $y_F \in \{0,1\}.$

- ▶ Feasible set F: Total size  $a_F := \sum_{i \in F} a_i \le 1$ .
- ▶  $y_F \in \{0, 1\}.$

maximize 
$$\sum_F a_F y_F$$
 subject to  $\sum_{F\ni i} y_F \le 1, \quad i=1,2,\cdots,n,$   $\sum_F y_F \le k,$   $y_F \in \{0,1\}\,.$ 

- ▶ Feasible set F: Total size  $a_F := \sum_{i \in F} a_i \le 1$ .
- ▶  $y_F \in \{0,1\}.$

maximize 
$$\sum_F a_F y_F$$
 subject to  $\sum_{F\ni i} y_F \le 1, \quad i=1,2,\cdots,n,$   $\sum_F y_F \le k,$   $y_F \in \{0,1\}\,.$ 

▶ Integrality gap:  $\frac{ILP}{LP}$ .

► Integral packing: feasible to ILP Fractional packing: feasible to LP

- Integral packing: feasible to ILP Fractional packing: feasible to LP
- ▶ v: value of an optimal integral packing v': value of an optimal fractional packing

- Integral packing: feasible to ILP Fractional packing: feasible to LP
- ▶ v: value of an optimal integral packing v': value of an optimal fractional packing

## Lemma 1 (Faigle and Kern [1998])

$$\epsilon$$
-core( $N$ ) $\neq \emptyset \Leftrightarrow \epsilon \geq 1 - \frac{v}{v'}$ .

- Integral packing: feasible to ILP Fractional packing: feasible to LP
- v: value of an optimal integral packing v': value of an optimal fractional packing

## Lemma 1 (Faigle and Kern [1998])

$$\epsilon$$
-core( $N$ ) $\neq \emptyset \Leftrightarrow \epsilon \geq 1 - \frac{v}{v'}$ .

Trivially,  $\frac{1}{2}$ -core(N)  $\neq \emptyset$  (for all N).



## Fractional packing

Fractional packing:  $(y'_F)$ , satisfying

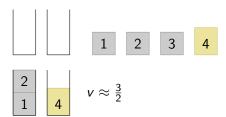
- (a)  $\sum_{F\ni i} y_F' \leq 1$ ,  $\forall$  item i;
- (b)  $\sum_{F} y'_{F} \leq k$ .

## Fractional packing

Fractional packing:  $(y_F)$ , satisfying

- (a)  $\sum_{F\ni i}y_F'\leq 1$ ,  $\forall$  item i;
- (b)  $\sum_{F} y_F' \le k$ .

#### Example (continue)

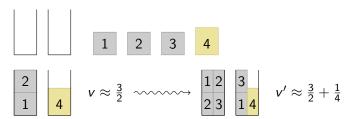


### Fractional packing

Fractional packing:  $(y_F)$ , satisfying

- (a)  $\sum_{F\ni i} y_F' \leq 1$ ,  $\forall$  item i;
- (b)  $\sum_{F} y'_{F} \leq k$ .

#### Example (continue)

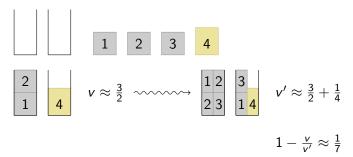


# Fractional packing

Fractional packing:  $(y_F)$ , satisfying

- (a)  $\sum_{F\ni i} y_F' \leq 1$ ,  $\forall$  item i;
- (b)  $\sum_{F} y'_{F} \leq k$ .

#### Example (continue)



▶ Non-uniform:  $1 = b_1 \ge \cdots \ge b_k$ .

- ▶ Non-uniform:  $1 = b_1 \ge \cdots \ge b_k$ .
- ▶ Feasible set  $F_j$ :  $a_{F_j} \le b_j$ .

- ▶ Non-uniform:  $1 = b_1 \ge \cdots \ge b_k$ .
- ▶ Feasible set  $F_j$ :  $a_{F_j} \le b_j$ .
- $\triangleright$   $\mathcal{F}_i$ : collection of feasible set for bin j.

- ▶ Non-uniform:  $1 = b_1 \ge \cdots \ge b_k$ .
- ▶ Feasible set  $F_j$ :  $a_{F_i} \le b_j$ .
- ▶  $\mathcal{F}_j$ : collection of feasible set for bin j.
- $\blacktriangleright \ \mathcal{F} := \mathcal{F}_1 \supseteq \cdots \supseteq \mathcal{F}_k \ (\supseteq \mathcal{F}_{k+1} := \emptyset).$

- ▶ Non-uniform:  $1 = b_1 \ge \cdots \ge b_k$ .
- ▶ Feasible set  $F_j$ :  $a_{F_i} \le b_j$ .
- ▶  $\mathcal{F}_j$ : collection of feasible set for bin j.
- $\blacktriangleright \ \mathcal{F} := \mathcal{F}_1 \supseteq \cdots \supseteq \mathcal{F}_k \ (\supseteq \mathcal{F}_{k+1} := \emptyset).$
- ▶  $y_F \in \{0,1\}$ ,  $F \in \mathcal{F}$ : Pack F or not.

- ▶ Non-uniform:  $1 = b_1 \ge \cdots \ge b_k$ .
- ▶ Feasible set  $F_j$ :  $a_{F_i} \leq b_j$ .
- $\triangleright$   $\mathcal{F}_i$ : collection of feasible set for bin j.
- $\blacktriangleright \ \mathcal{F} := \mathcal{F}_1 \supseteq \cdots \supseteq \mathcal{F}_k \ (\supseteq \mathcal{F}_{k+1} := \emptyset).$
- ▶  $y_F \in \{0,1\}$ ,  $F \in \mathcal{F}$ : Pack F or not.

maximize 
$$\sum_{F\in\mathcal{F}} a_F y_F$$
 subject to  $\sum_{F\ni i, F\in\mathcal{F}} y_F \leq 1, \quad i=1,2,\cdots,n,$  
$$\sum_{F\in\mathcal{F}\setminus\mathcal{F}_{j+1}} y_F \leq j, \quad j=1,\cdots,k,$$
  $y_F\in\{0,1\}\,, \quad \text{for all } F\in\mathcal{F}.$ 

#### Literature

► Results are poor!

#### Literature

- ► Results are poor!
- ▶ 1/2-core  $\neq \emptyset$  if any item fits any bin. (Faigle and Kern 1995)

#### Literature

- ► Results are poor!
- ▶ 1/2-core  $\neq \emptyset$  if any item fits any bin. (Faigle and Kern 1995)
- ► Kern and Qiu (2012) proved the following results:
  - 1. 1/2-core  $\neq \emptyset$ .
  - 2. 5/12-core  $\neq \emptyset$  if  $a_i > 1/3$ .
  - 3.  $\epsilon$ -core  $\neq \emptyset$  if  $k \geq O(\epsilon \bar{b})^{-5}$ , where  $\bar{b}$  is the average bin capacity.

► Uniform case:

- ► Uniform case:
  - 1.  $\epsilon_{\min} \in [1/7, 1/4]$ . Interesting to close the gap.

#### ► Uniform case:

- 1.  $\epsilon_{min} \in [1/7, 1/4]$ . Interesting to close the gap.
- 2.  $v' v \le 1/4$  if  $a_i > 1/3$ . (Faigle and Kern 1998)  $v' v \le C$  in general? (Woeginger)

- Uniform case:
  - 1.  $\epsilon_{\min} \in [1/7, 1/4]$ . Interesting to close the gap.
  - 2.  $v' v \le 1/4$  if  $a_i > 1/3$ . (Faigle and Kern 1998) v' - v < C in general? (Woeginger)
- Non-uniform case:
  - 1. Improve the 1/2 bound.

- ► Uniform case:
  - 1.  $\epsilon_{\min} \in [1/7, 1/4]$ . Interesting to close the gap.
  - 2.  $v' v \le 1/4$  if  $a_i > 1/3$ . (Faigle and Kern 1998)  $v' v \le C$  in general? (Woeginger)
- ► Non-uniform case:
  - 1. Improve the 1/2 bound.
  - 2. Improve the 5/12 bound for  $a_i > 1/3$ .