

Efficient Algorithms for Geometric Partial Matching

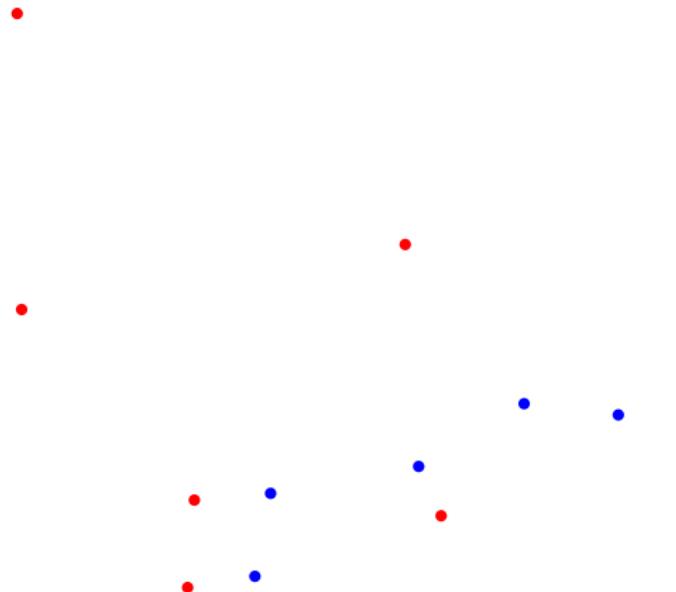
Pankaj K. Agarwal Hsien-Chih Chang Allen Xiao

Department of Computer Science, Duke University

June 2019

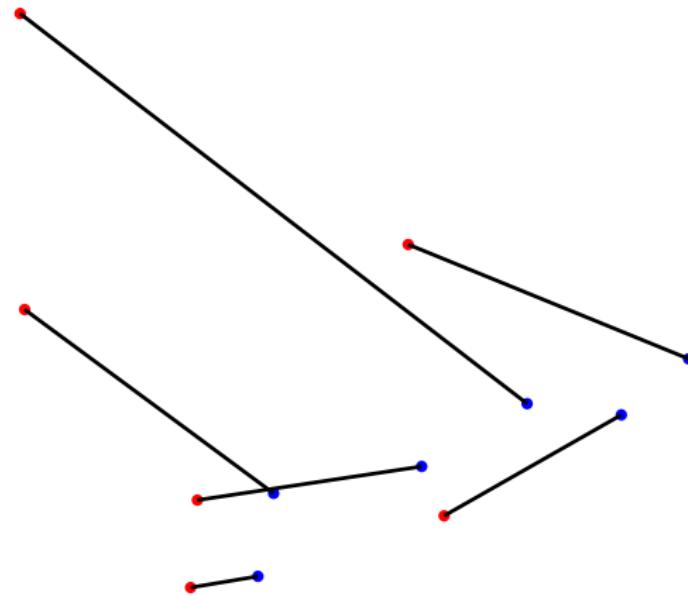
Geometric (bipartite) matching

A, B



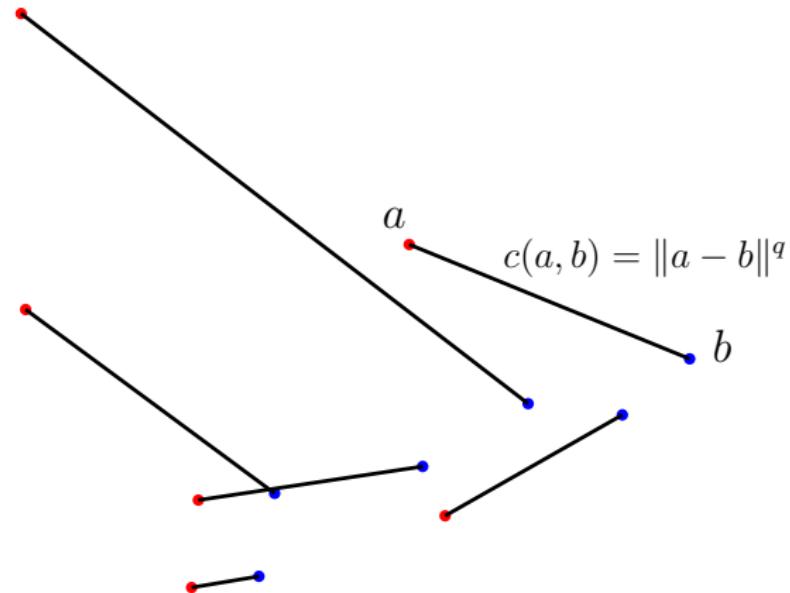
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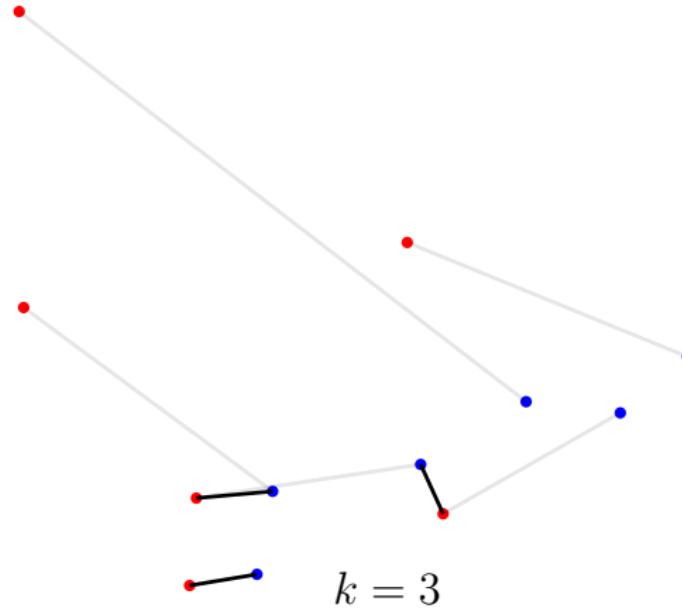
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Geometric (bipartite) partial matching

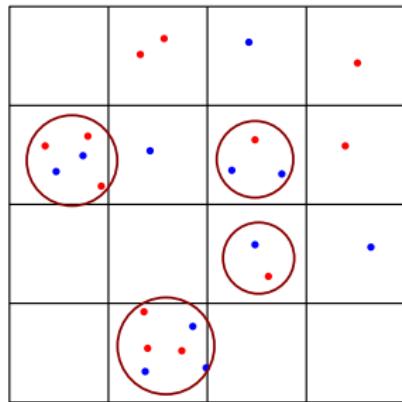
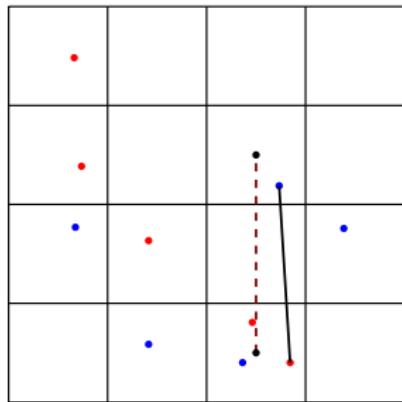
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Issues for geometric perfect matching algorithms

$$|A| = r, \quad |B| = n, \quad A, B \subset \mathbb{R}^2, \quad q \geq 1$$

$$\min_{k\text{-matching } M} \sum_{(a,b) \in M} \|a - b\|^q$$



For $q = 1$, [Sharathkumar-Agarwal]: $(1 + \varepsilon)$ -approx. in $O(n \text{ poly}(1/\varepsilon, \log n))$ time.

Partial matching algorithms (non-geometric)

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$$\min_{k\text{-matching } M} \sum_{(a,b) \in M} \|a - b\|^q$$

- ▶ Hungarian algorithm [Kuhn]: $O(krn + k^2 \log r)$
- ▶ Cost-scaling [Ramshaw-Tarjan, Goldberg et al.]: $O(rn\sqrt{k} \log(kC))$ (integer costs), or $O(rn\sqrt{k})$ time per cost scale.

Using dynamic bichromatic closest pair (BCP) data structures:

- ▶ Hungarian algorithm: $O(kn \operatorname{polylog}(n))$
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Our results

Previous:

- ▶ Hungarian algorithm w/ BCP: $O(kn \text{polylog}(n))$
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New:

1. Hungarian algorithm: $O((n + k^2) \text{polylog}(n))$ time, exact.
2. Cost-scaling: $O((n + k\sqrt{k}) \text{polylog}(n))$ time per cost scale,
 $O(\log(n^q/\varepsilon))$ scales, $(1 + \varepsilon)$ -approx.
3. Geometric Transportation: $O(\min(n^2, nr^{3/2}) \text{polylog}(n))$ time, exact.

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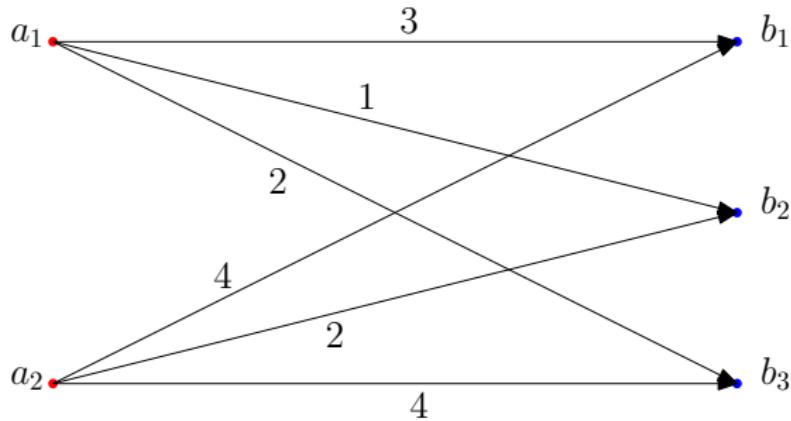
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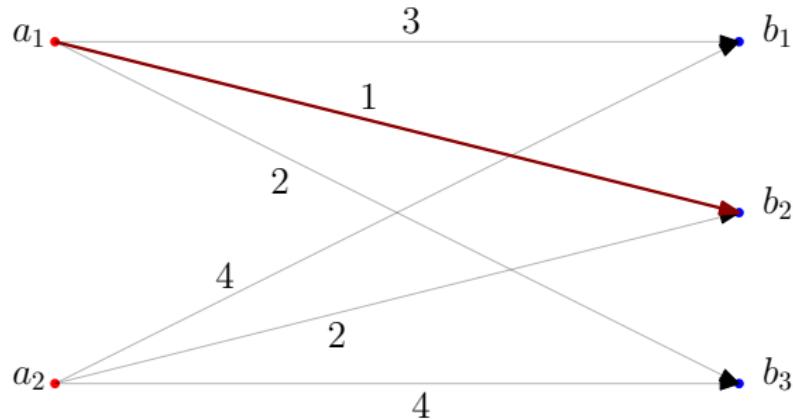
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Hungarian algorithm:

1. **Hungarian search:** Dijkstra-like search changing π until \exists an admissible augmenting path.
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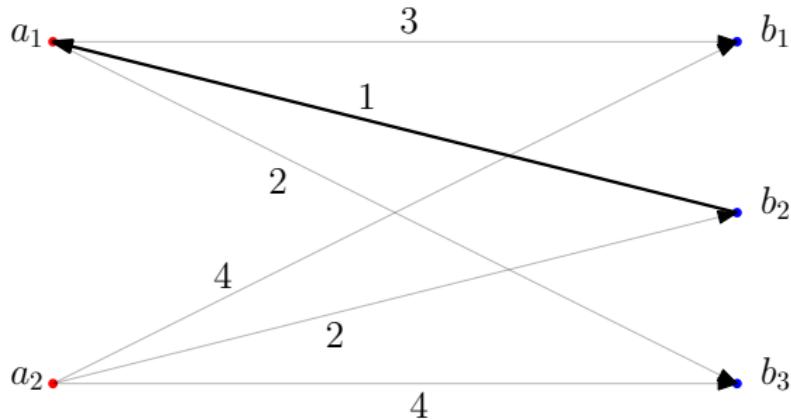
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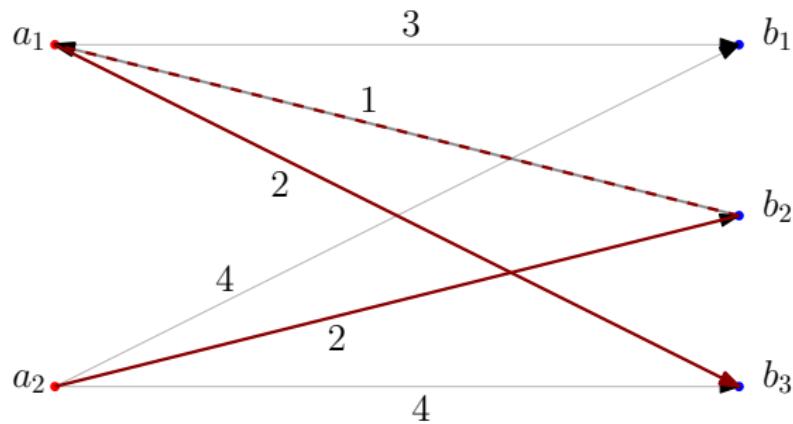
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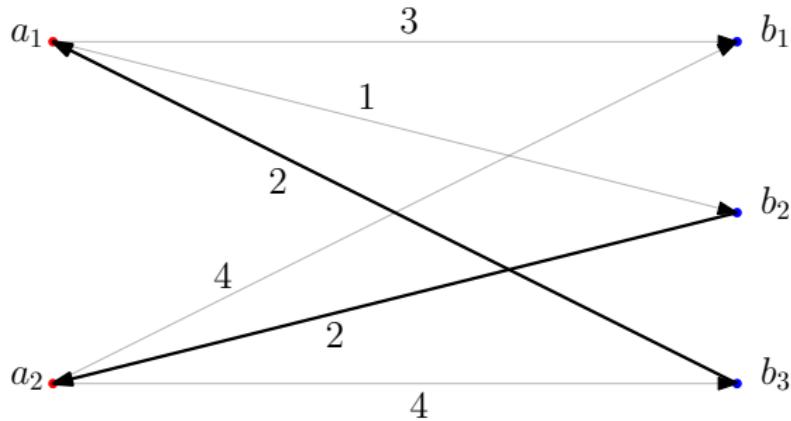
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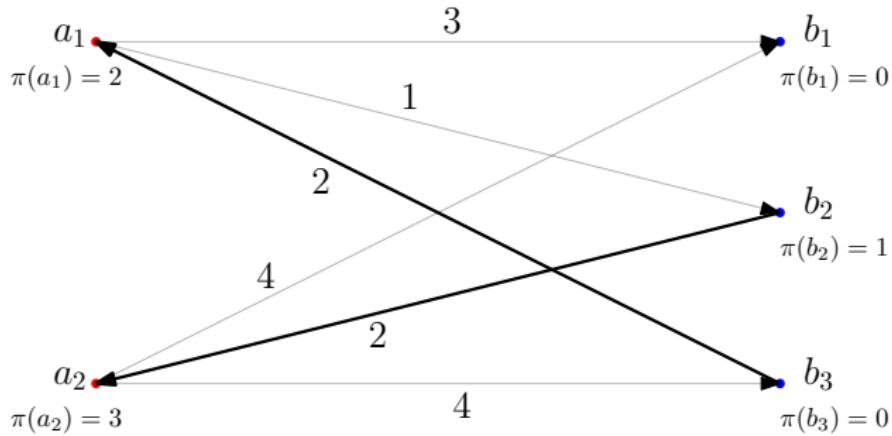
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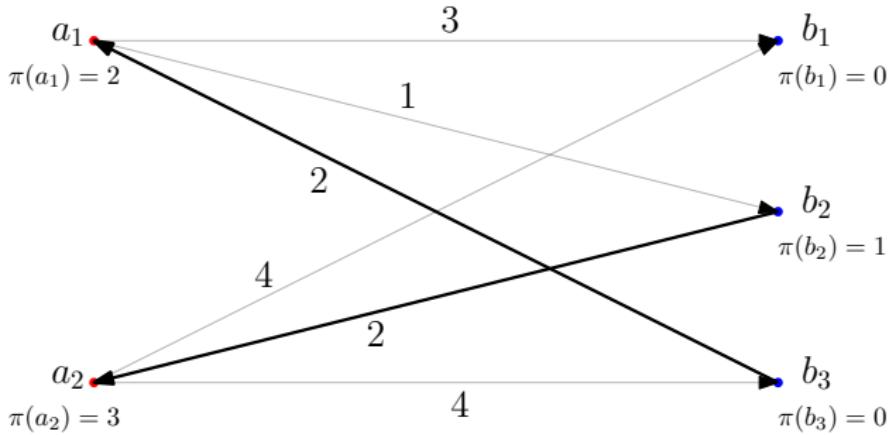


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$$c_\pi(v, w) = c(v, w) - \pi(v) + \pi(w)$$

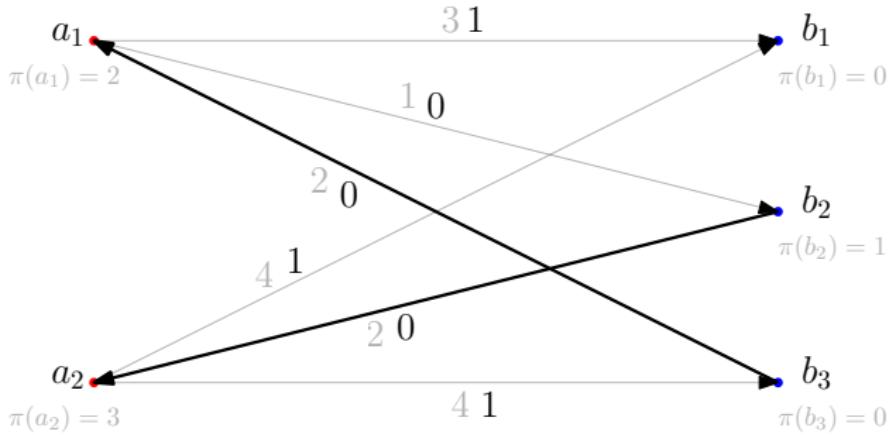


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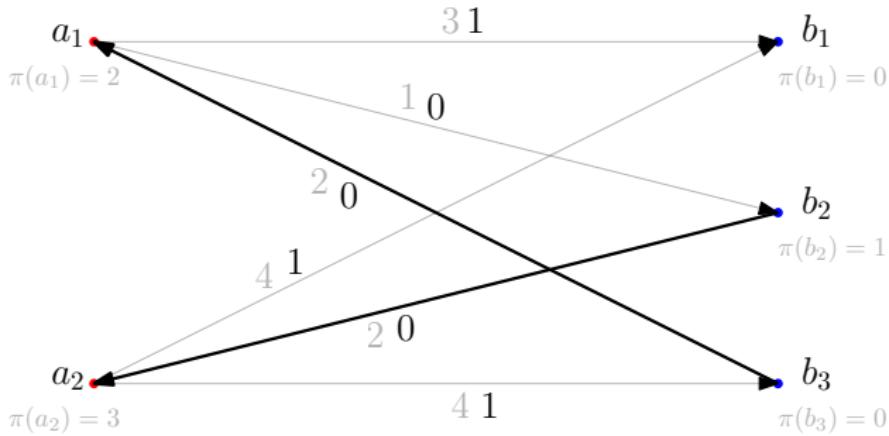


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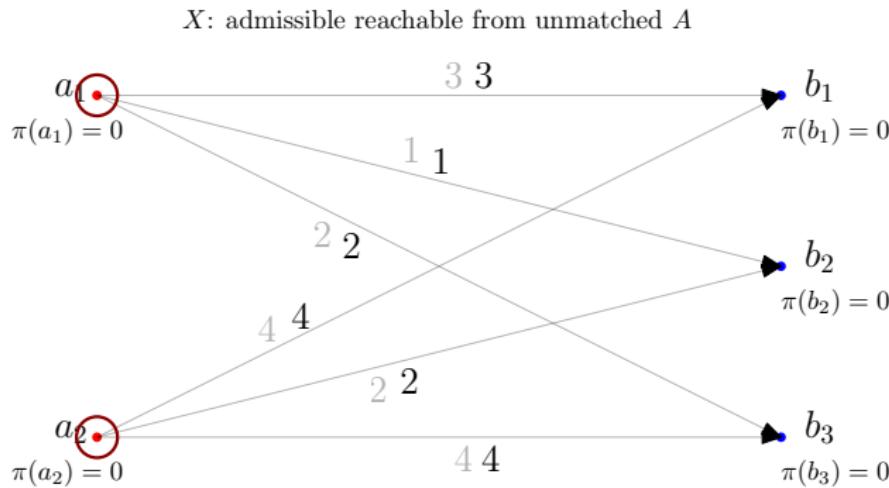


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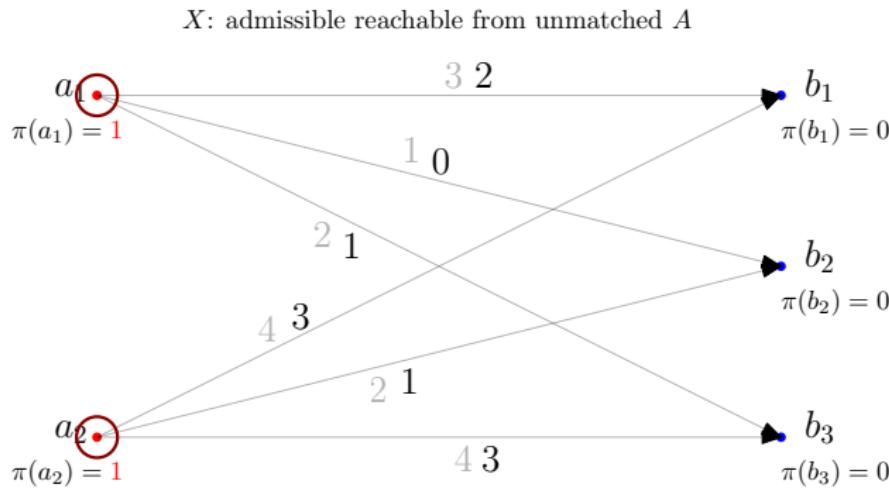
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- ▶ **Reduced cost:** $c_\pi(v, w) = c(v, w) - \pi(v) + \pi(w)$
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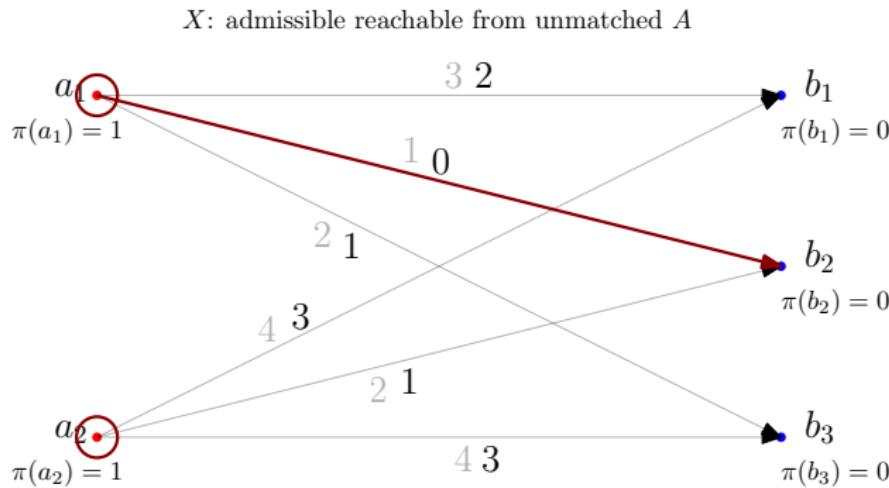
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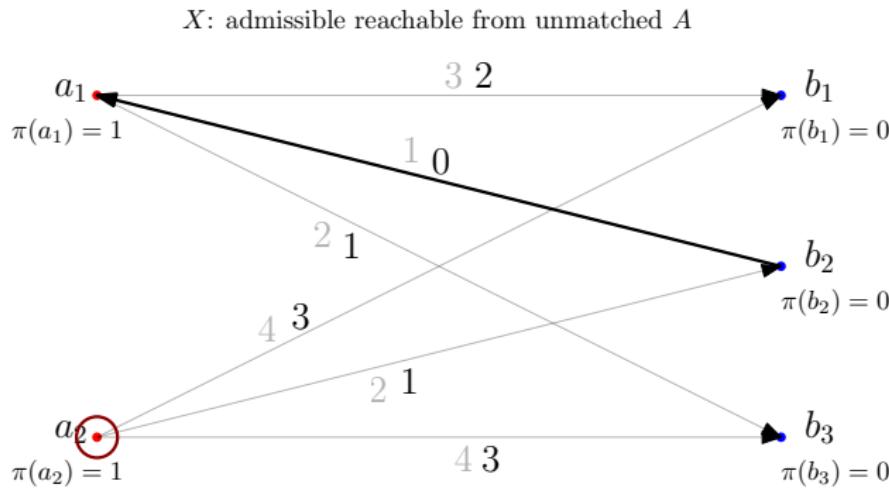
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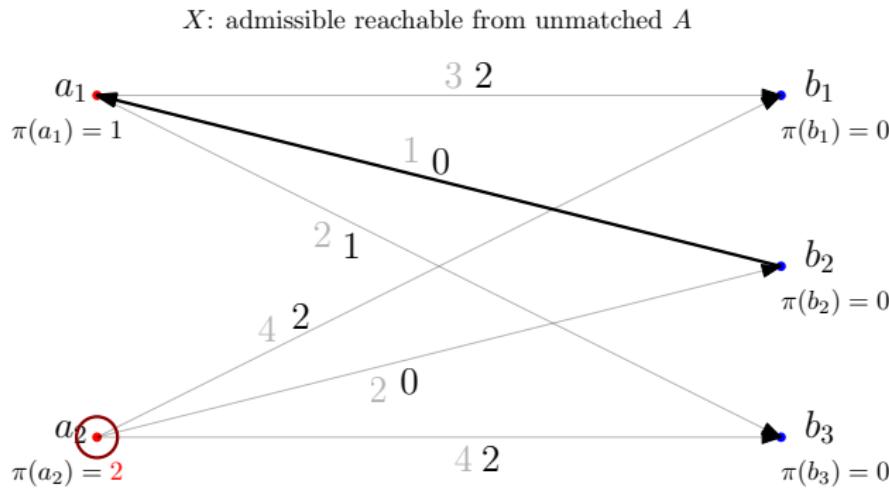
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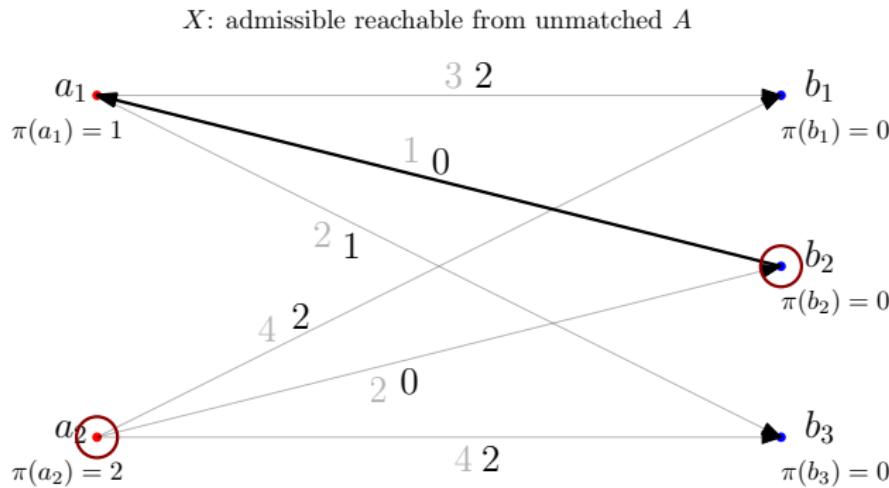
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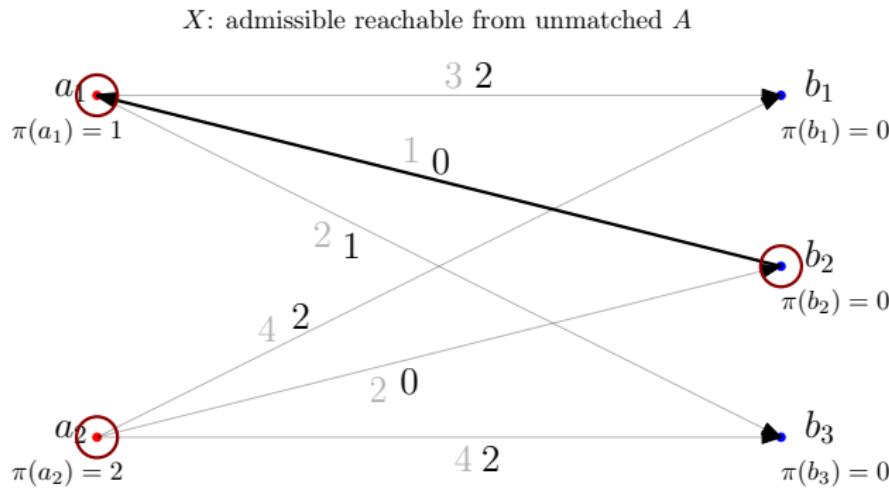
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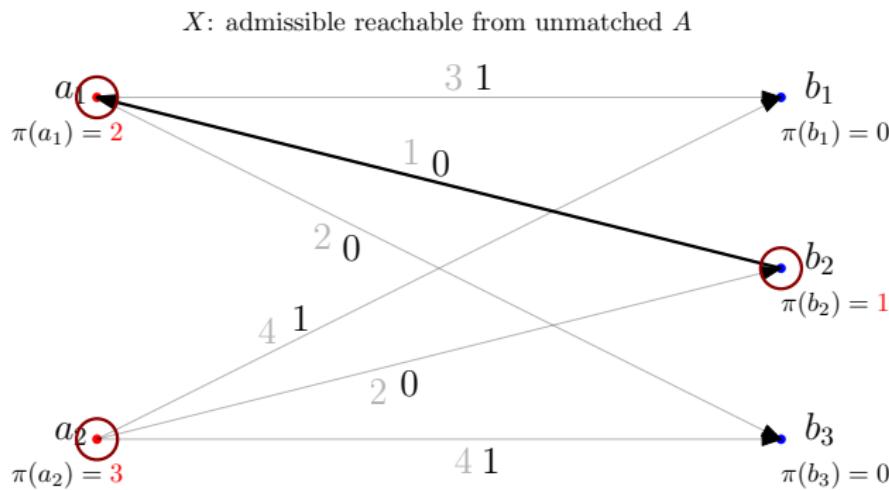
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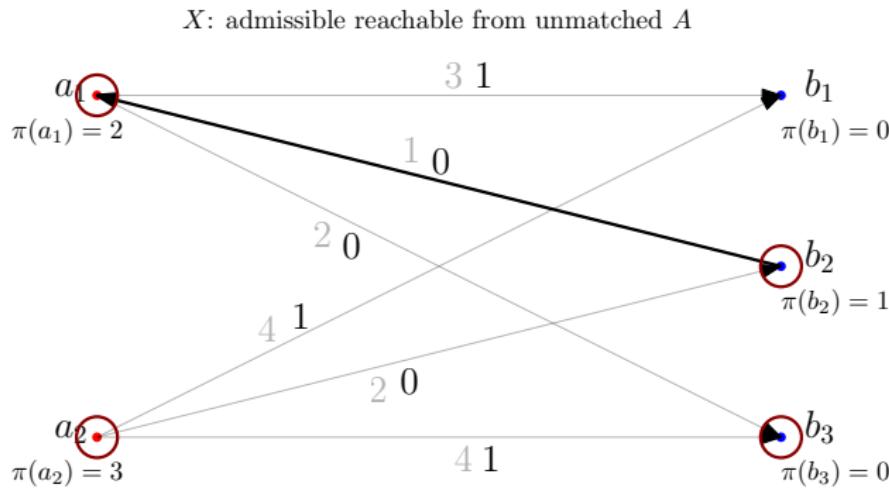
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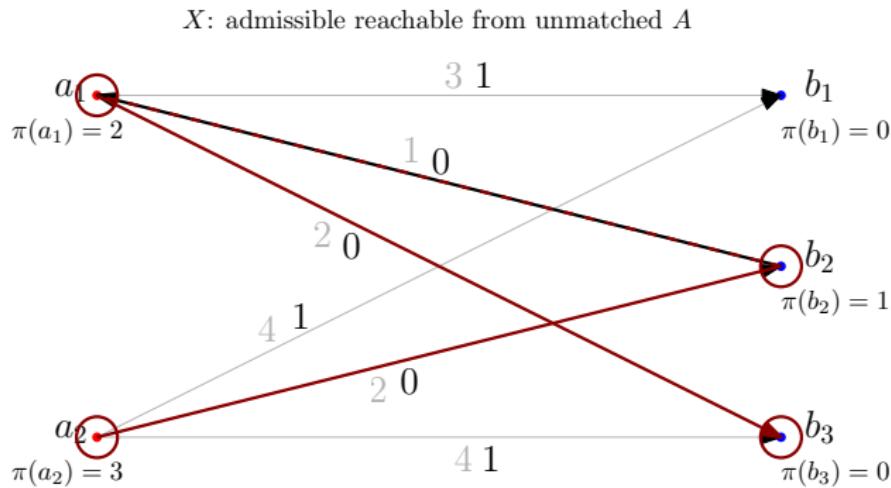
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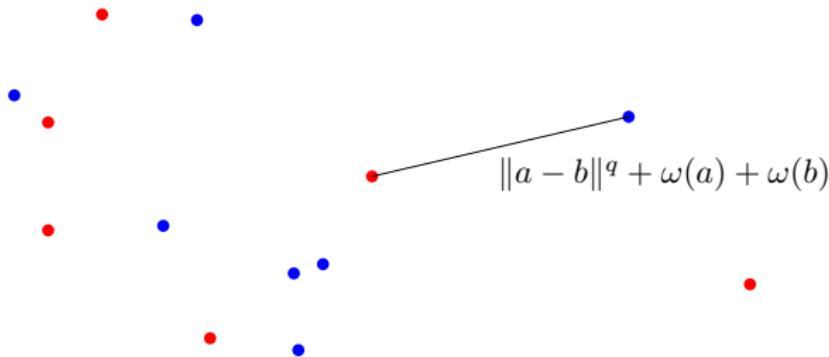
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Hungarian search, with BCP

- ▶ “What is the minimum reduced cost residual arc leaving X ?”
- ▶ For $B \rightarrow A$ residual arcs, min-heap over matching edges (at most k).
- ▶ For $A \rightarrow B$ residual arcs... bichromatic closest pair between $A \cap X$ and $B \setminus X$.



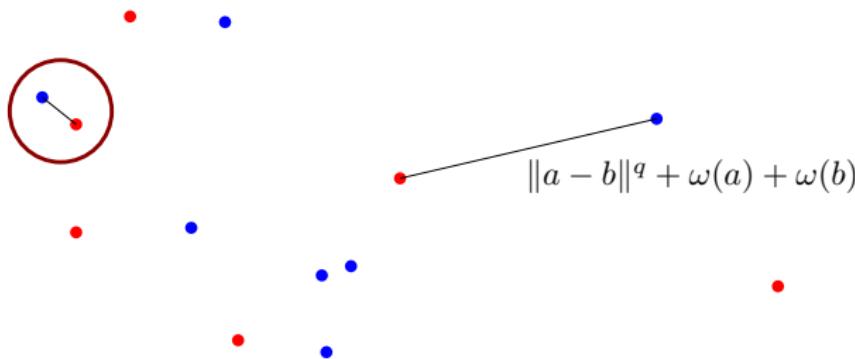
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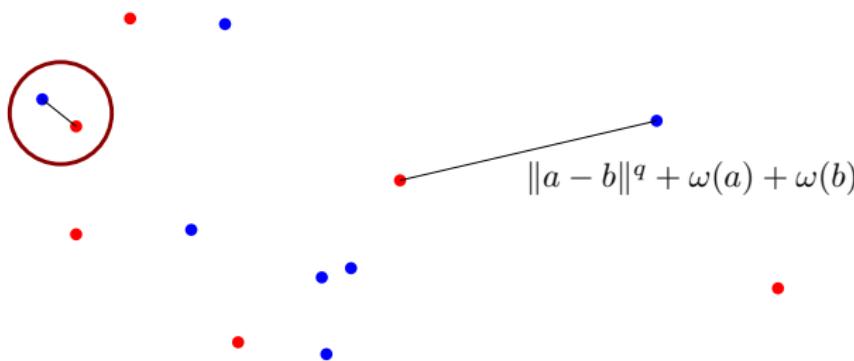
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- ▶ k augmentations
- ▶ Goal: $O(k \text{ polylog } n)$ time per augmentation
- ▶ $O(k)$ relaxations per Hungarian search (at most k matching edges)
- ▶ But, the initial BCP data structure of each Hungarian search has size $O(n)$.
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Rewinding

- ▶ Initial X is the set of unmatched A vertices.
 - ▶ Initial X loses exactly one vertex after an augmentation.
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1. Record the BCP operations we did during the Hungarian search, then **rewind** them to recover the initial BCP state.
 2. Delete one more point from the BCP to get the next initial state.
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- ▶ $O(k \text{ polylog } n)$ time to rewind.
 - ▶ Build the whole BCP once ($O(n \text{ polylog } n)$), reuse every augmentation.
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Efficient potential updates

- ▶ During the Hungarian search, how do we have time to raise π for every $v \in X$?
- ▶ [Vaidya 89]: batch changes into a single variable δ .
“Raise π for every $v \in X$ by α ” replaced by $\delta \leftarrow \delta + \alpha$.
- ▶ When a point enters X we save it with $\gamma(v) \leftarrow \pi(v) - \delta$.
- ▶ At any point, $\pi(v) = \gamma(v) + \delta$ for $v \in X$.
- ▶ To use with rewinding, don't reset δ between augmentations.
- ▶ Summary: Build the BCP once ($O(n \text{ polylog } n)$). Each Hungarian search and augmentation takes $O(k \text{ polylog } n)$ time.
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- ▶ Summary: Build the BCP once ($O(n \text{ polylog } n)$). Each Hungarian search and augmentation takes $O(k \text{ polylog } n)$ time.
 $O((n + k^2) \text{ polylog } n)$ time total.

Efficient potential updates

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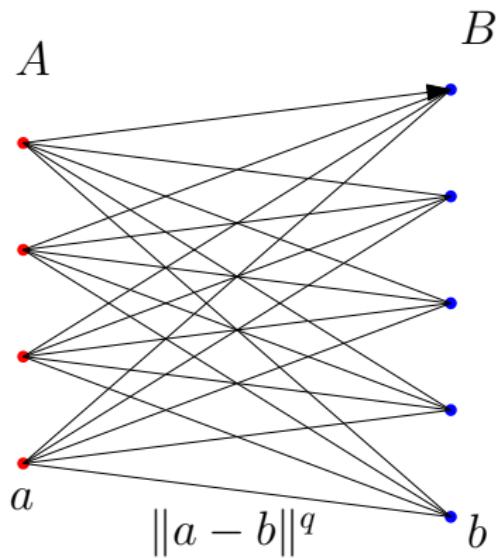
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Our results

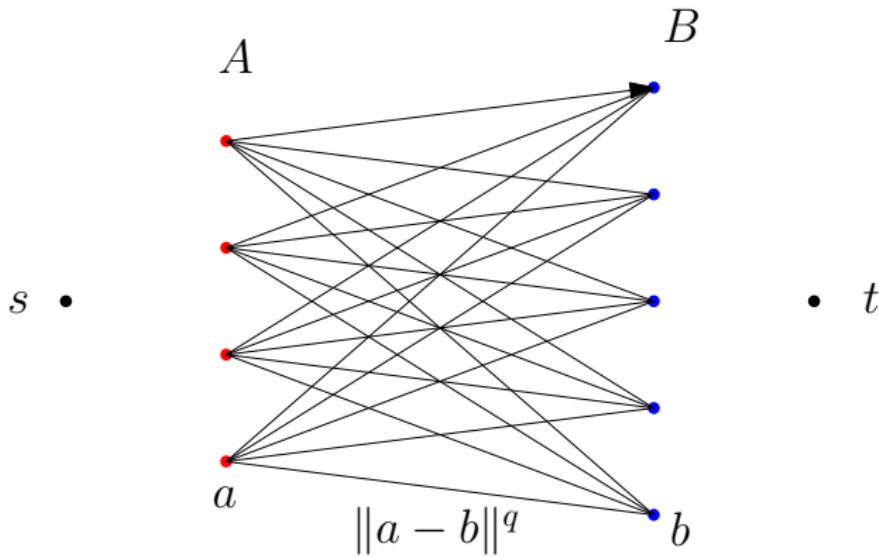
New:

1. Hungarian algorithm: $O((n + k^2) \text{ polylog}(n))$ time, exact.
2. Cost-scaling: $O((n + k\sqrt{k}) \text{ polylog}(n))$ time per cost scale,
 $O(\log(n^q/\varepsilon))$ scales, $(1 + \varepsilon)$ -approx.
3. Geometric Transportation: $O(\min(n^2, nr^{3/2}) \text{ polylog}(n))$ time, exact.

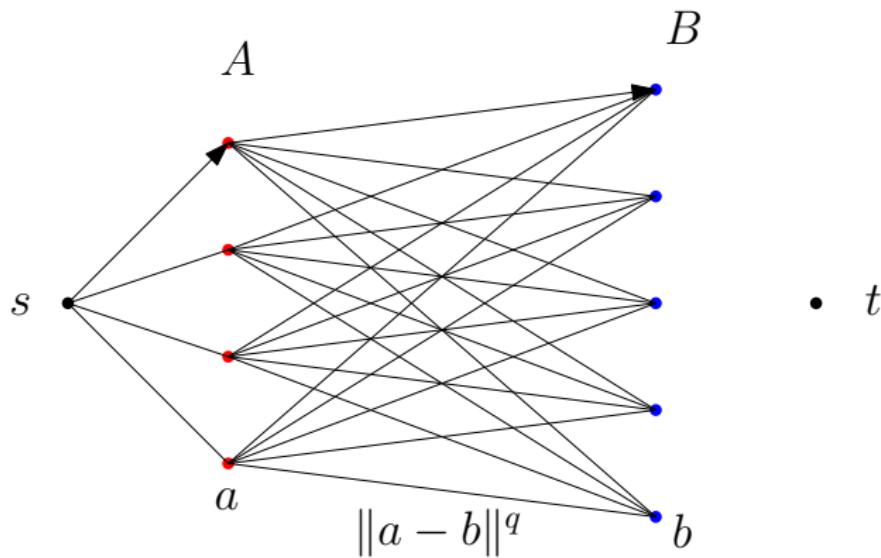
Geometric partial matching as unit-capacity min-cost flow



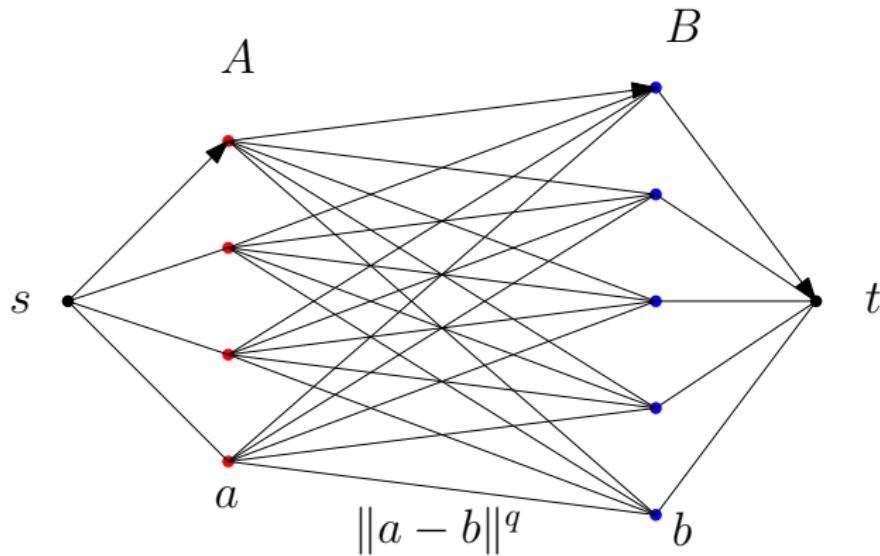
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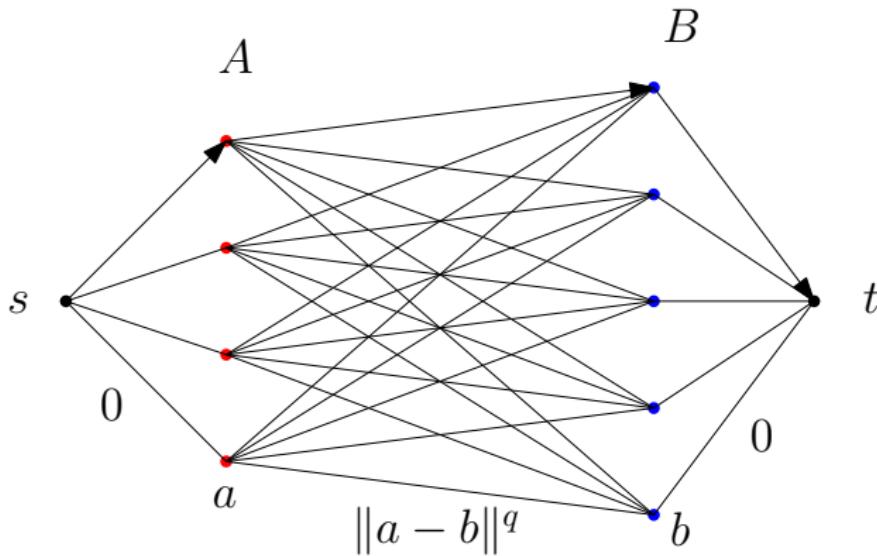
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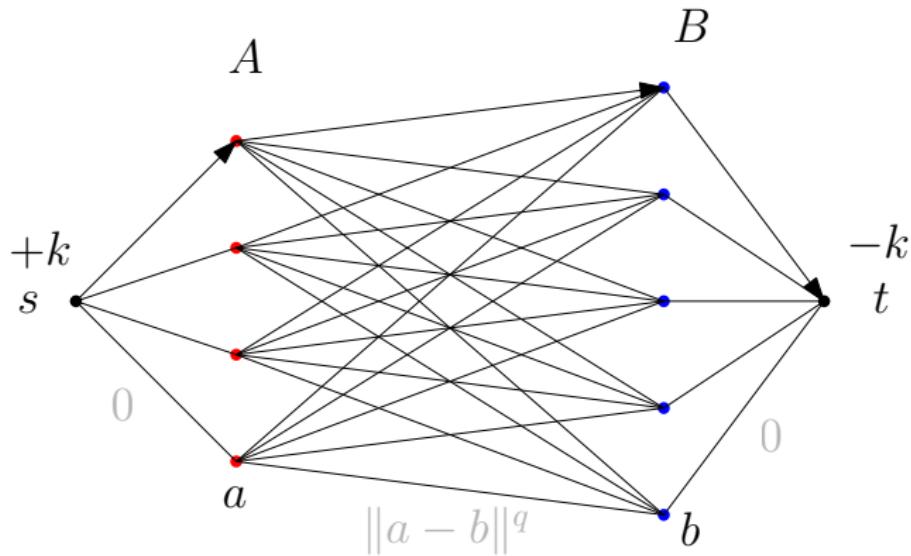
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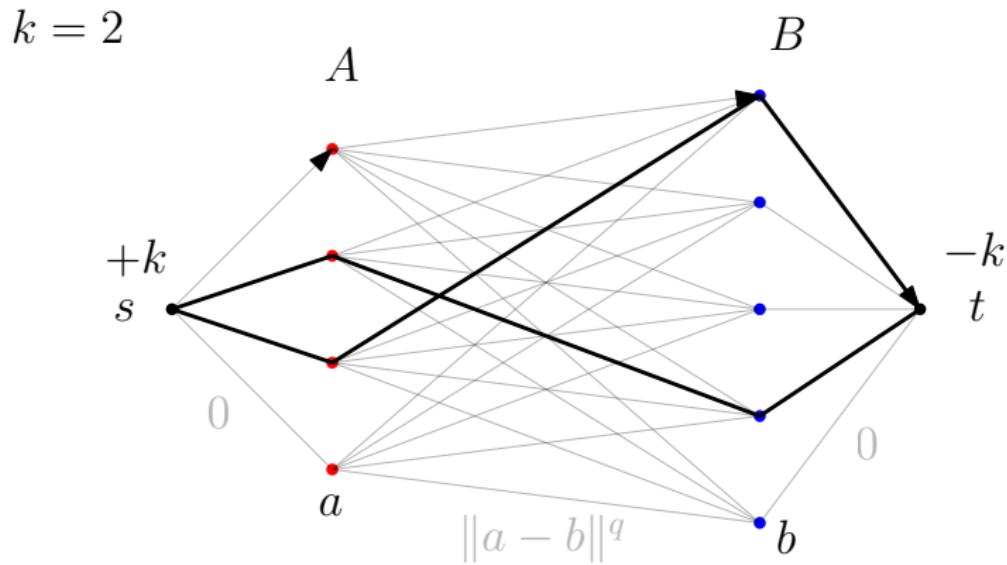
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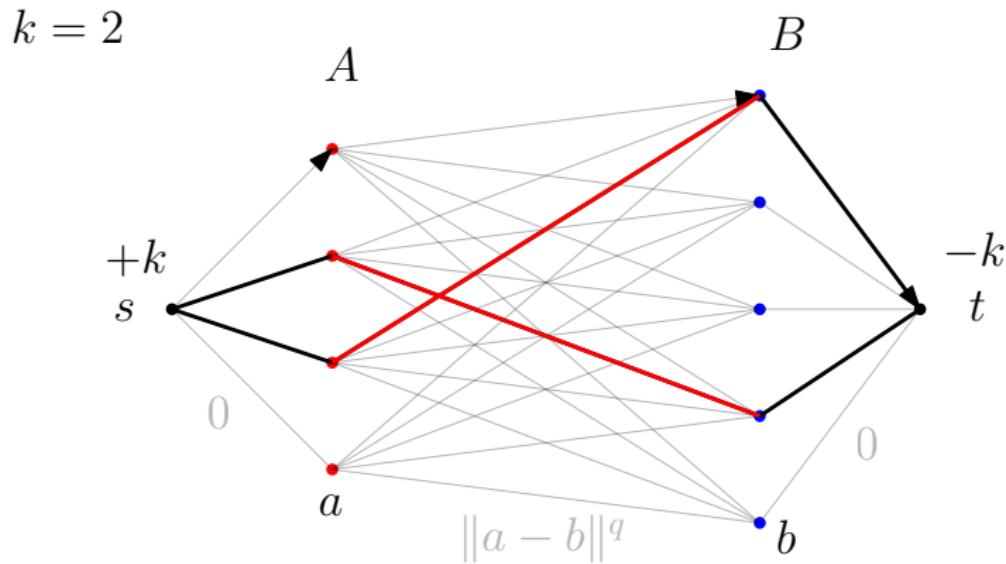
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Partial matching by cost-scaling

- ▶ Reduced cost: $c_\pi(v, w) = c(v, w) - \pi(v) + \pi(w)$
- ▶ Keep π feasible — $c_\pi(v, w) \geq 0$ for all residual arcs (v, w) .
- ▶ θ -optimal: $c_\pi(v, w) \geq -\theta$ for all residual arcs (v, w) .
- ▶ Admissible: $c_\pi(v, w) \leq 0$ for residual arc (v, w) .

Lemma

A θ -optimal circulation for the partial matching network has cost at most $c(f^*) + 6k\theta$.

- ▶ Find θ -optimal circulations for shrinking values of scale θ .

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Given a 2θ -optimal circulation from the previous scale,

1. Find a θ -optimal pseudoflow f with $O(k)$ excess.
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Can reduce $(1 + \varepsilon)$ -approx. geometric partial matching to executing $O(\log(n^q/\varepsilon))$ scales of the cost-scaling algorithm.

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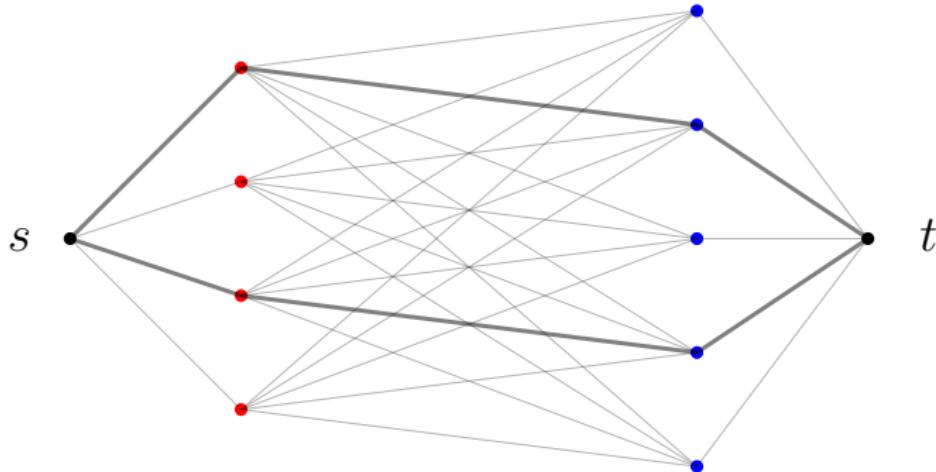
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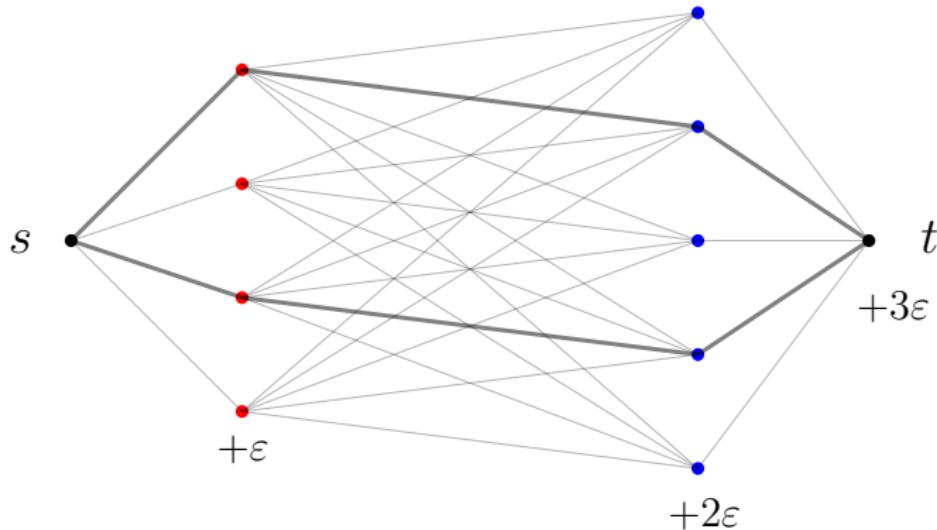
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Initial θ -optimal pseudoflow of a scale



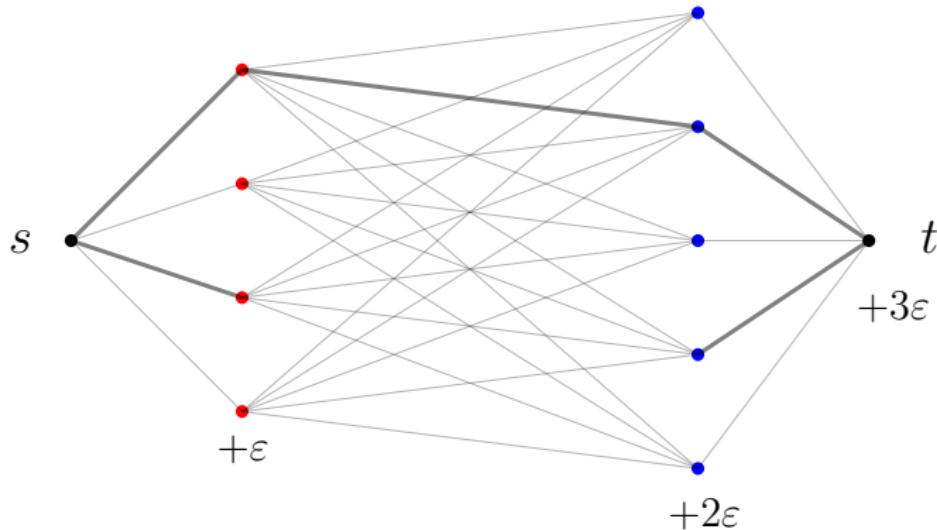
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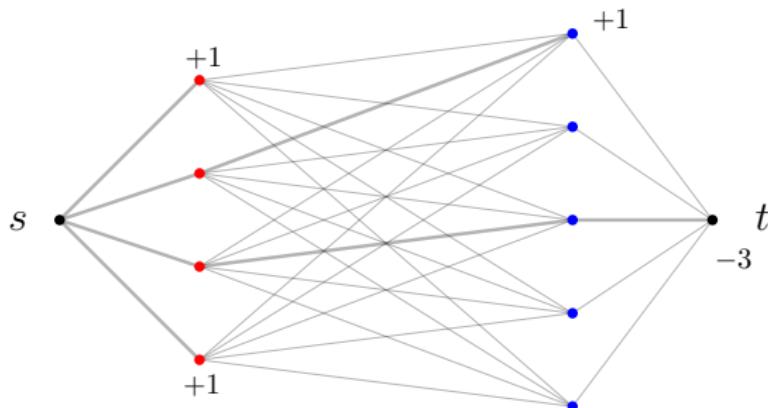
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Refinement by blocking flows

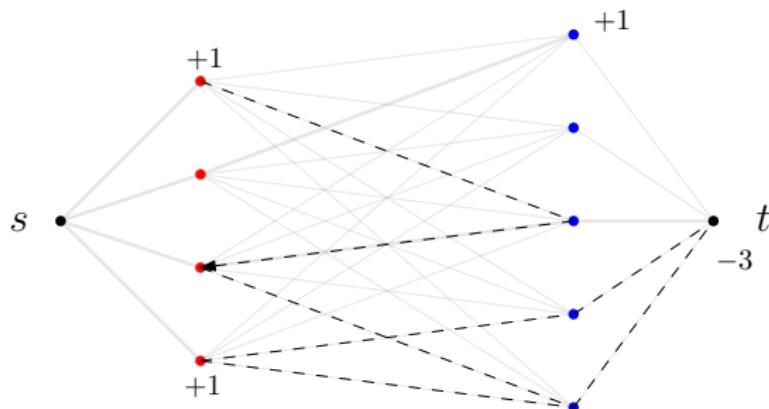
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2. Augment by the admissible augmenting path you found.
Augment by an admissible **blocking flow** g .



► Find by DFS through the admissible residual arcs.

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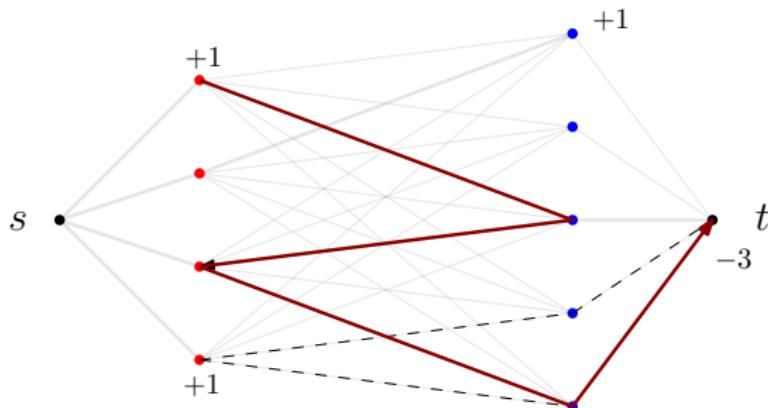
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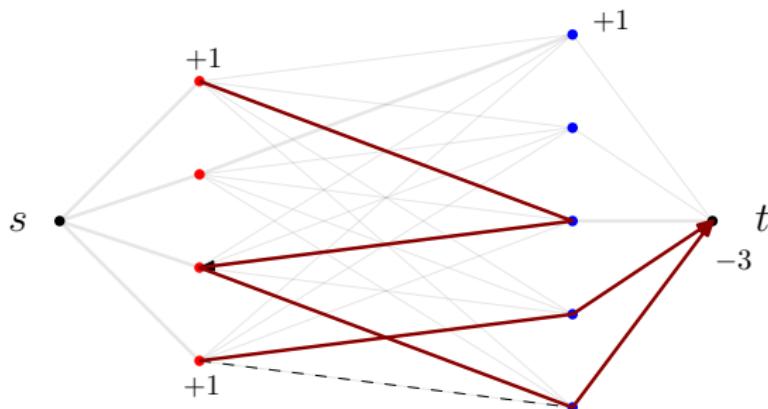
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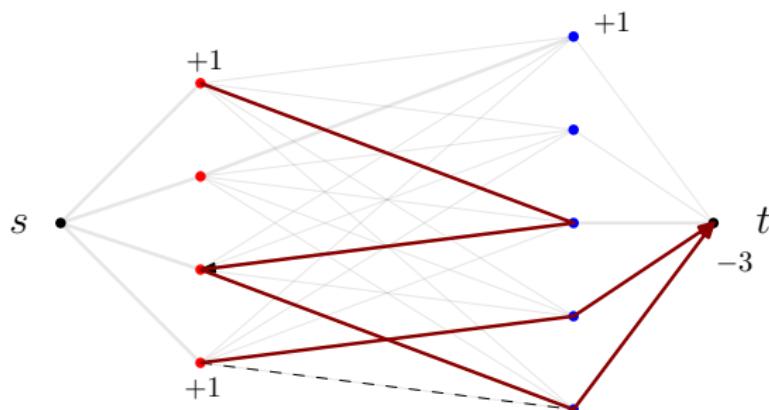
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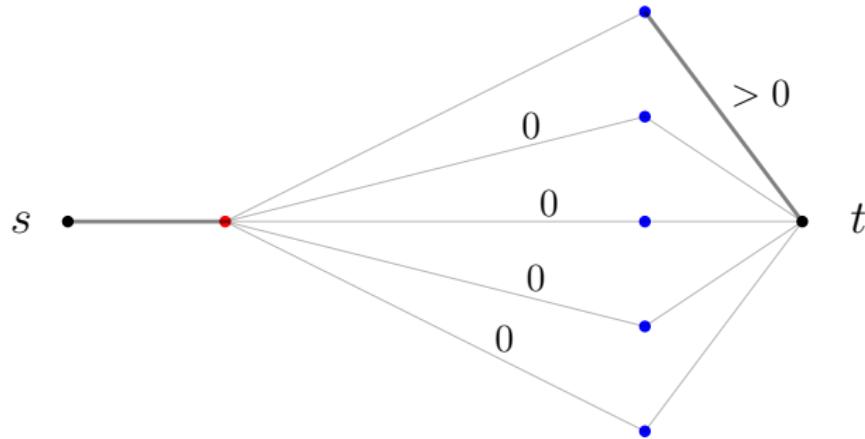
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Lemma

After $O(\sqrt{k})$ blocking flows, f is a circulation.

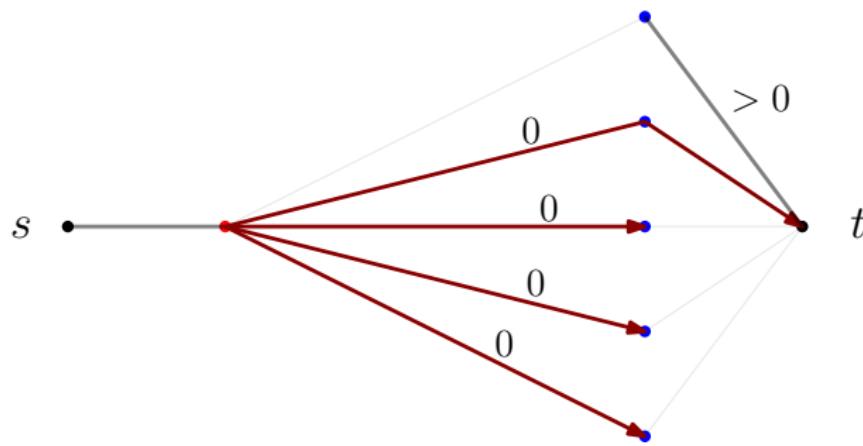
Hungarian search dead ends

- ▶ There can be $\Omega(n)$ relaxations even if k is very small.



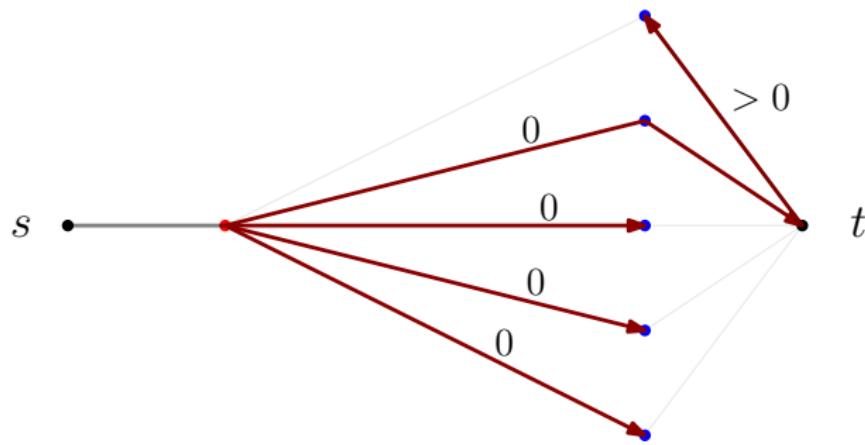
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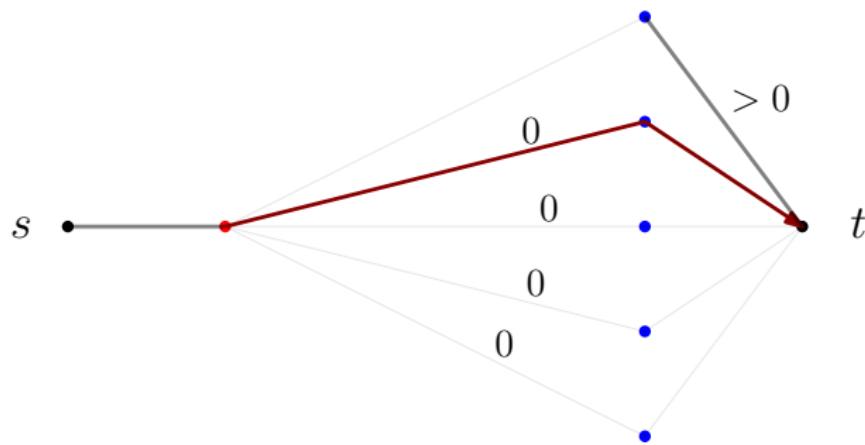
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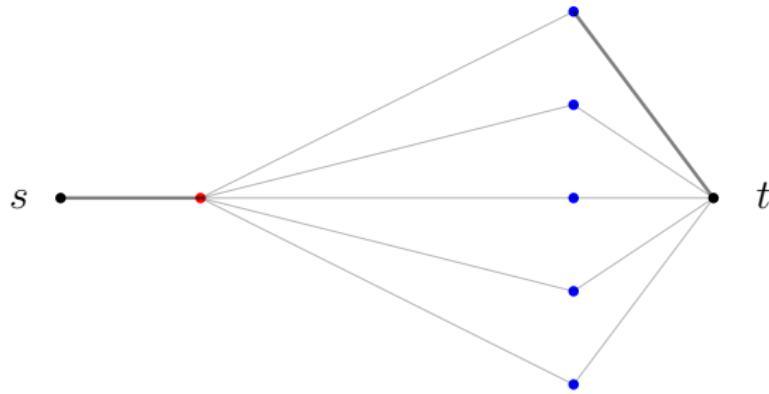
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Dead or alive

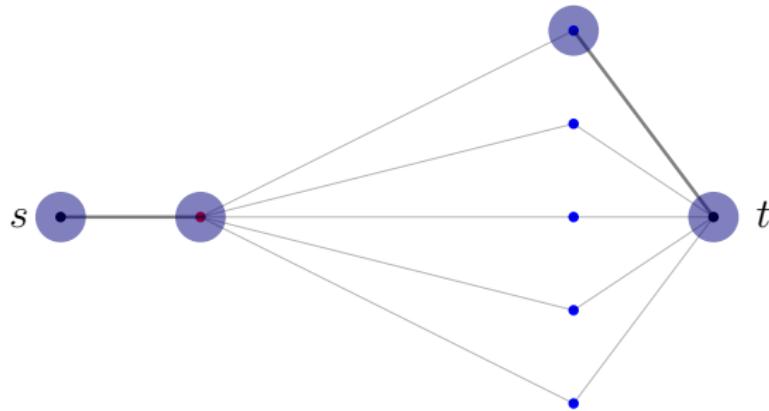
- ▶ **Alive nodes**: nonzero excess/deficit, or adjoining flow support arcs.
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- ▶ **Alive path**: residual path between two alive nodes with no other alive nodes in between.
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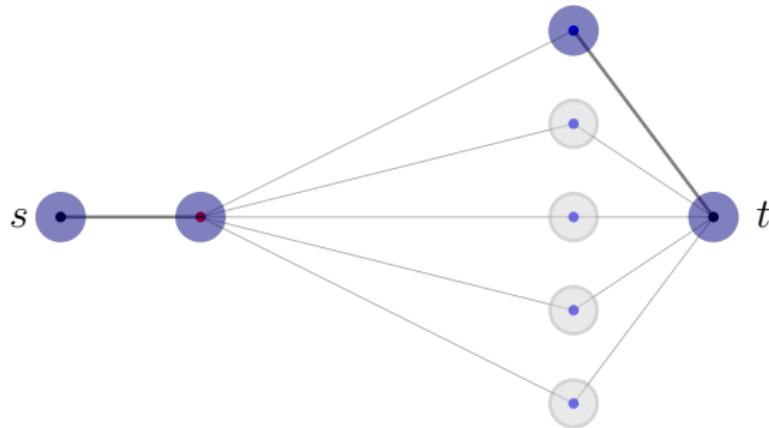
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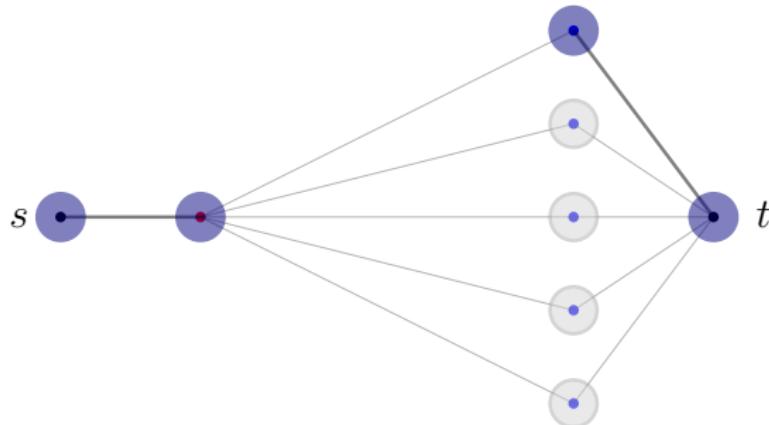
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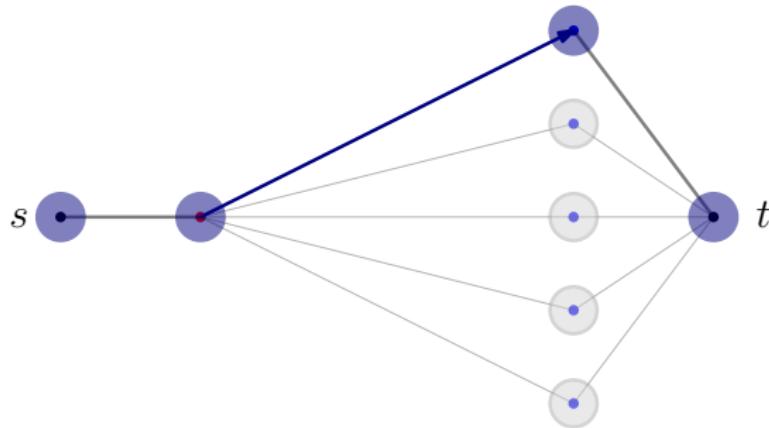
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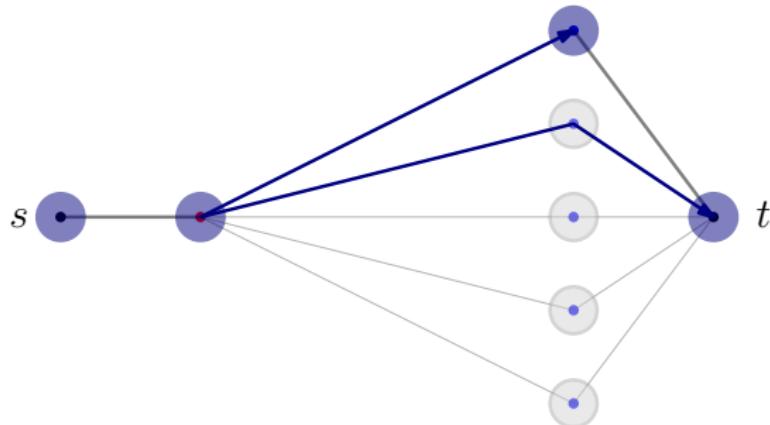
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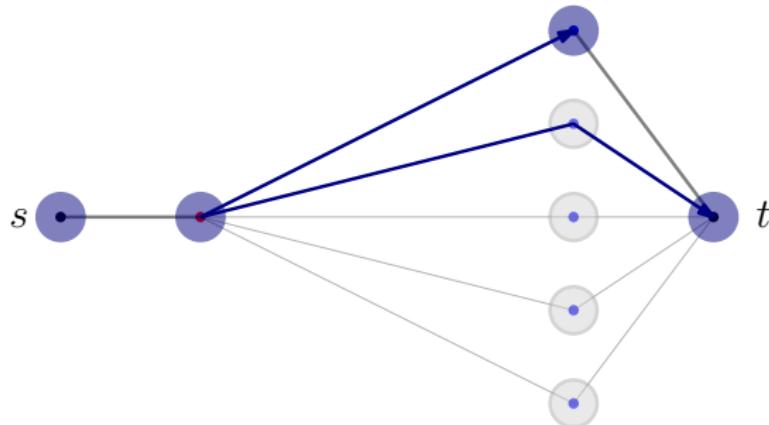
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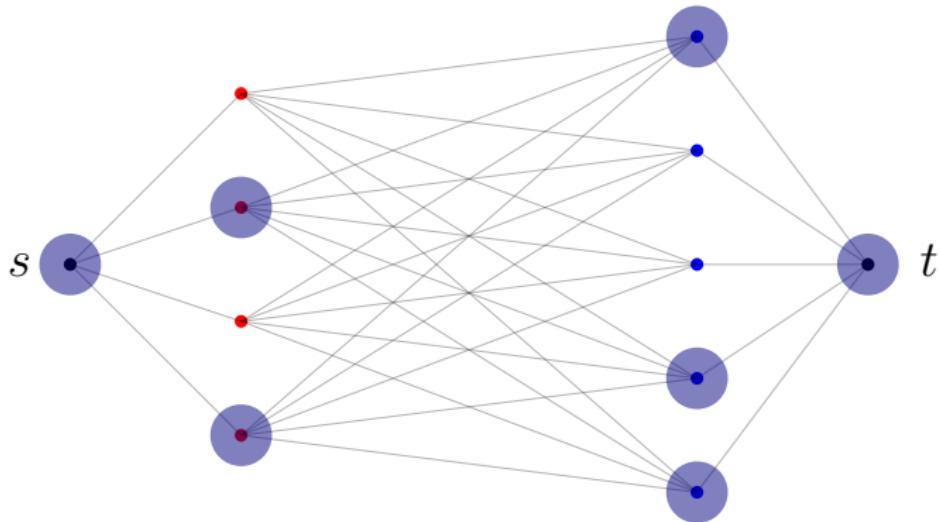
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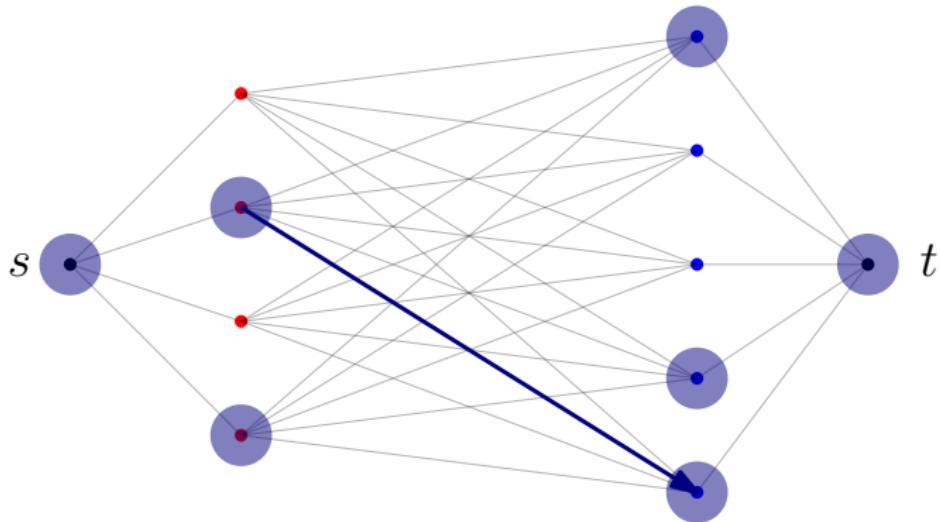
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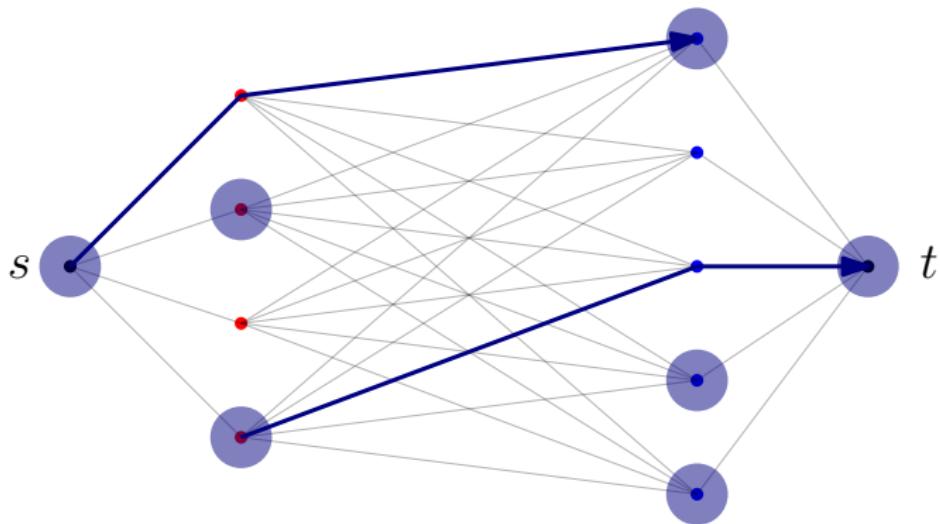
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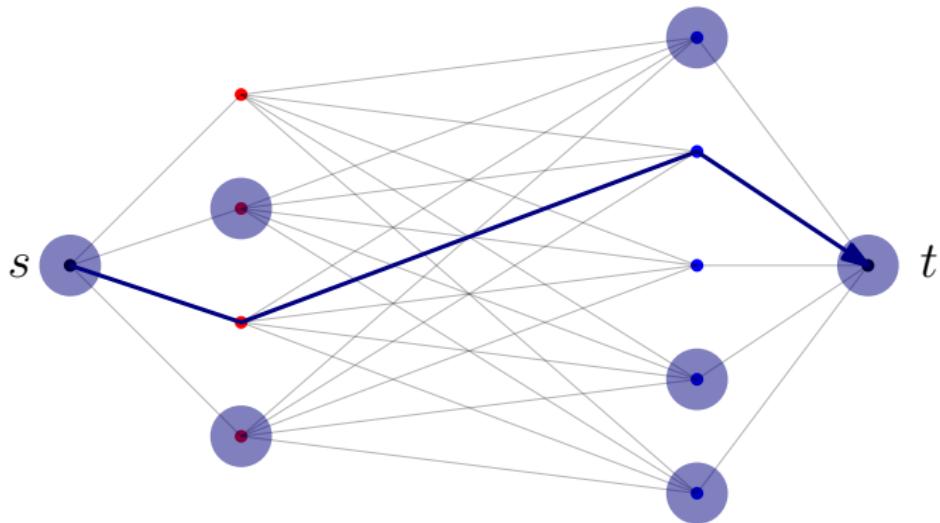
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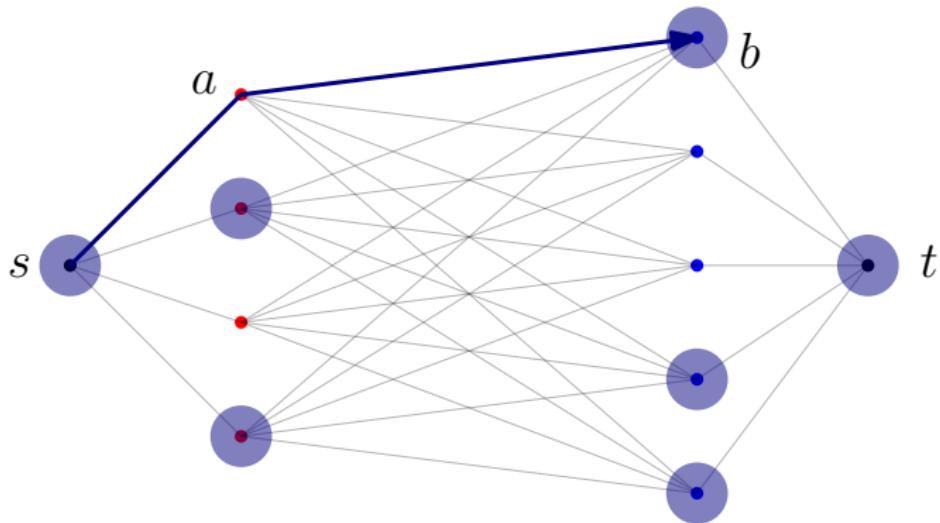
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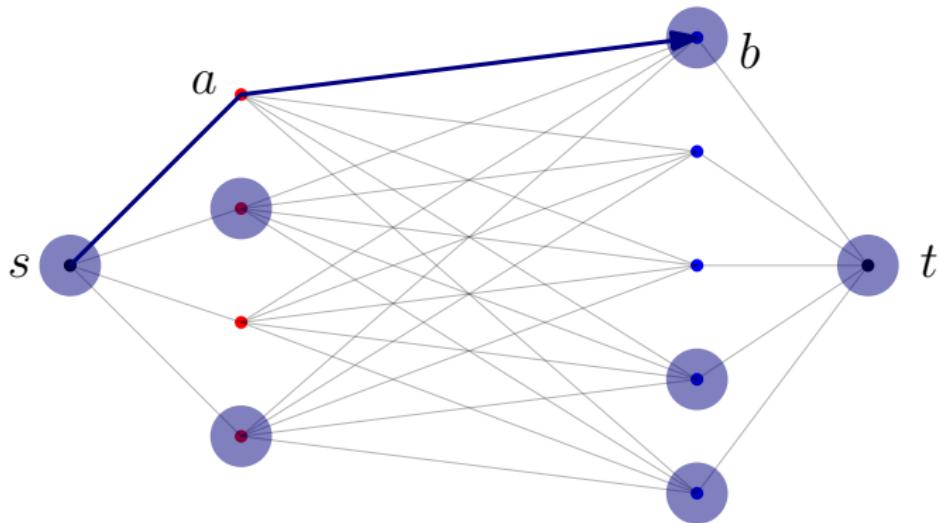
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How many relaxations now?

- ▶ $O(k)$ alive nodes.
- ▶ Every alive path relaxation adds another alive node to X .
- ▶ Thus, $O(k)$ relaxations.

Dead node potentials

- ▶ Dead nodes may become alive again after an augmentation.
- ▶ Also, at the end of a scale, we need potentials for all nodes.
- ▶ What's the right value for a dead node's potential?

$$\pi(v) = \begin{cases} \pi(s) & v \in A \\ \pi(t) & v \in B \end{cases}$$

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- ▶ $O(\log(n^q/\varepsilon))$ scales.
- ▶ $O(\sqrt{k})$ iterations of refinement.
- ▶ Each blocking flow has size $O(k)$.

- ▶ Combine alive paths with previous ideas: rewinding and batched potential updates.
- ▶ $O(k \text{ polylog } n)$ time for each Hungarian search and DFS (finding blocking flow).
- ▶ $O(n \text{ polylog } n)$ to build the initial BCP data structures per scale.

- ▶ $O((n + k\sqrt{k}) \text{ polylog } n)$ time per scale, $O(\log(n^q/\varepsilon))$ scales, $(1 + \varepsilon)$ -approx.

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- ▶ $O(\log(n^q/\varepsilon))$ scales.
- ▶ $O(\sqrt{k})$ iterations of refinement.
- ▶ Each blocking flow has size $O(k)$.
- ▶ Combine alive paths with previous ideas: rewinding and batched potential updates.
- ▶ $O(k \text{ polylog } n)$ time for each Hungarian search and DFS (finding blocking flow).
- ▶ $O(n \text{ polylog } n)$ to build the initial BCP data structures per scale.
- ▶ $O((n + k\sqrt{k}) \text{ polylog } n)$ time per scale, $O(\log(n^q/\varepsilon))$ scales, $(1 + \varepsilon)$ -approx.

The End

Thank you.