

A Generic Approach to Accelerating Belief Propagation based Incomplete Algorithms for DCOPs via A Branch-and-Bound Technique



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Outline

- Background
 - Distributed Constraint Optimization Problems (DCOPs)
 - Max-sum
- Proposed Method
 - Motivation
 - Function Decomposing and State Pruning (FDSP)
- Experimental Evaluation

Distributed Constraint Optimization Problems (DCOPs)

- DCOPs are a fundamental framework for Multi-agent Systems in which agents need to coordinate their decisions to optimize a global objective
- Applications
 - Task scheduling
 - Power networks
 - Sensor networks

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Formal Definition of DCOPs

Notations:

- Agents: $A = \{a_1, a_2, \dots, a_h\}$
- Variables: $X = \{x_1, x_2, \dots, x_q\}$
- Domains: $D = \{D_1, D_2, \dots, D_q\}$
- Constraints: $F = \{F_1, F_2, \dots, F_r\}$

Note:

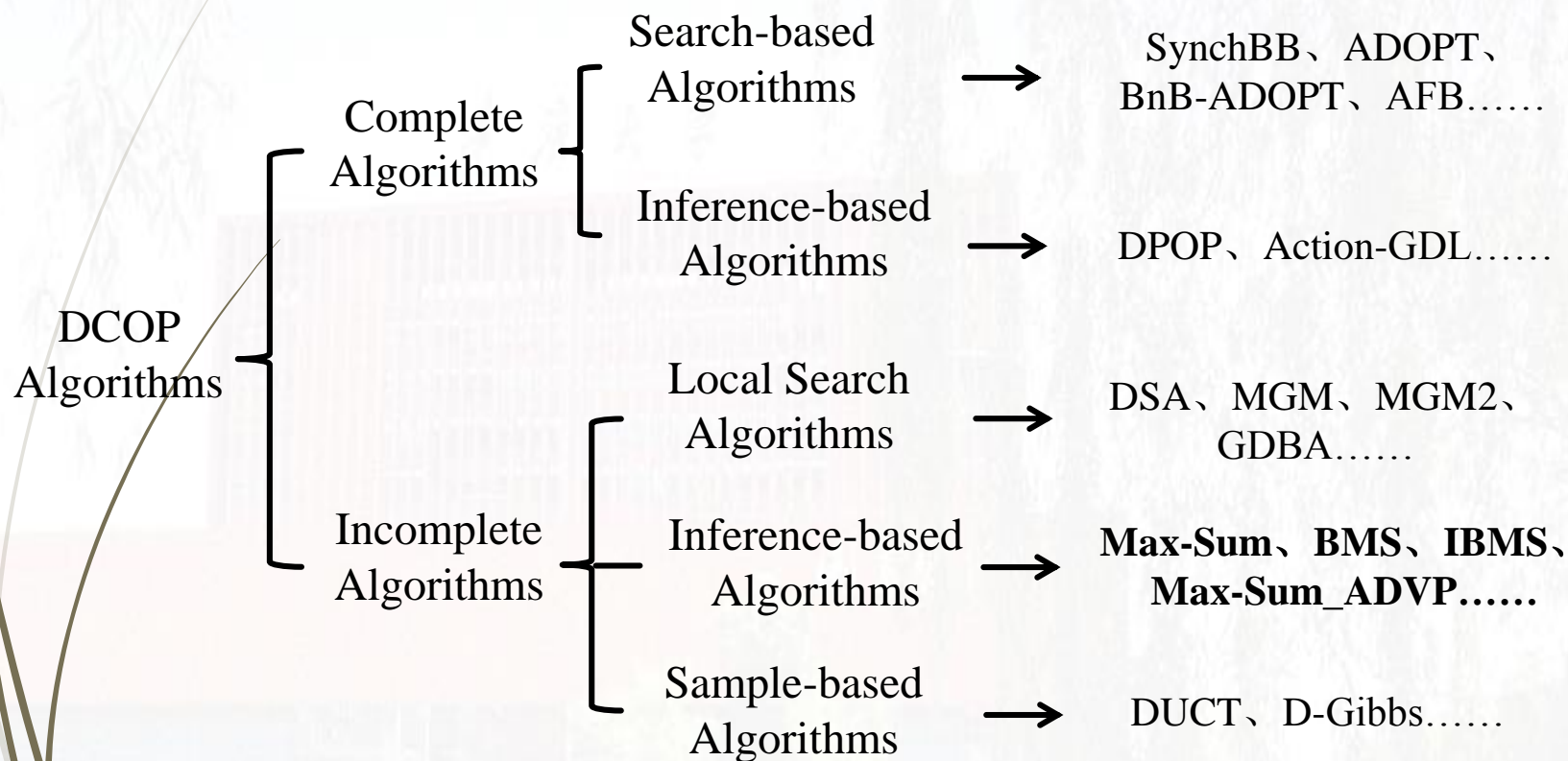
Each constraint is a n-ary function: $F_k : \mathbf{x}_k \rightarrow \mathbb{R}^+$, $\mathbf{x}_k \subseteq X$ and $n = |\mathbf{x}_k|$

Goal:

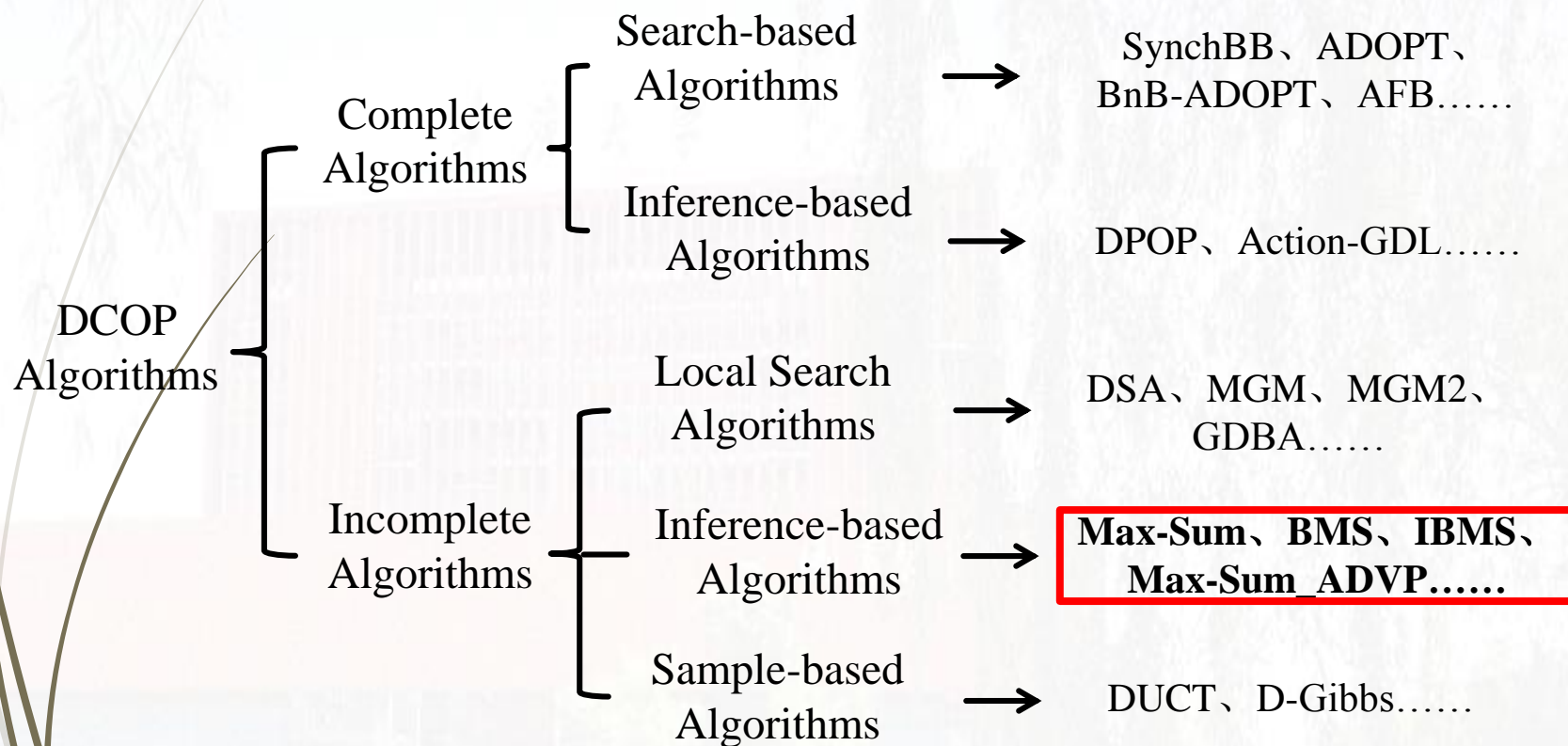
Find an assignment X^* to maximize the total utility:

$$X^* = \arg \max_X \sum_{F_k(\mathbf{x}_k) \in F, \mathbf{x}_k \subseteq X} F_k(\mathbf{x}_k)$$

Taxonomy of Algorithms for DCOPs



Taxonomy of Algorithms for DCOPs

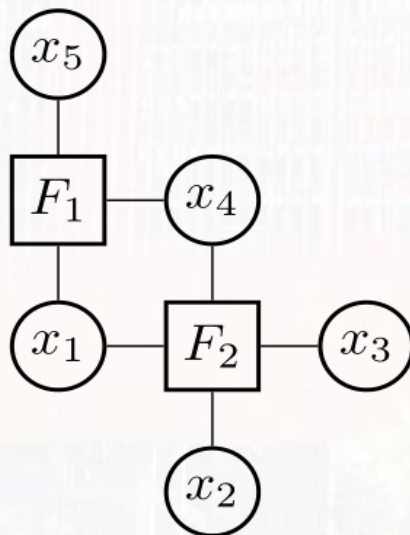


Max-Sum Algorithm (belief propagation approach)

Factor Graph

- Variable-nodes: **variables** $X = \{x_1, x_2, \dots, x_q\}$
- Function-nodes: **constraint functions** $F = \{F_1, F_2, \dots, F_r\}$

Example



A factor graph

F_1 and F_2 are two function-nodes

x_1, x_2, x_3, x_4 and x_5 are variable-nodes

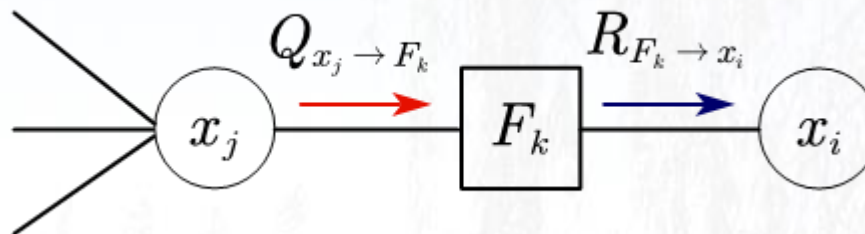
$F_1(\mathbf{x}_1)$ is a 3-ary constraint

$$\mathbf{x}_1 = \{x_1, x_4, x_5\}$$

$F_2(\mathbf{x}_2)$ is a 4-ary constraint

$$\mathbf{x}_2 = \{x_1, x_2, x_3, x_4\}$$

Max-Sum Algorithm



- Messages from variable-nodes: accumulating and forwarding utilities

$$Q_{x_i \rightarrow F_k}(x_i) = \alpha_{ik} + \sum_{F_j \in N_i \setminus F_k} R_{F_j \rightarrow x_i}(x_i) \quad (1)$$

- Messages from function-nodes: maximizing utilities upon received utilities and local functions

$$R_{F_k \rightarrow x_i}(x_i) = \max_{\mathbf{x}_k} \left(F_k(\mathbf{x}_k) + \sum_{x_j \in \mathbf{x}_k} Q_{x_j \rightarrow F_k}(x_j) \right) \quad (2)$$

- Decision-making strategy for variable-nodes: selecting a value to maximize the total utility:

$$x_i^* = \operatorname{argmax}_{x_i} \sum_{F_k \in N_i} R_{F_k \rightarrow x_i}(x_i) \quad (3)$$

Motivation

- **Problem:** the *scalability* of Max-sum and its variants
- **Reason:** the *complexity* $O(d^n)$ of computing message with Eq. (2) (d : domain size, n : arity)
- **Existing methods**
 - *Branch and bound* : BnB-MS and BnB-FMS
 - ? Exchange a number of messages in the preprocessing phase
 - ? Lack of *generalization*
 - *Sorting* : G-FBP , GDP
 - ? Require *prohibitively expensive sorting* in the preprocessing phase
 - ? G-FBP may lead to a complete traverse to all possible combinations
 - ? GDP cannot prune the search space dynamically
- **Our goal:** a generic, fast and easy-to-use approach

Function Decomposing and State Pruning (FDSP)

- **Idea:** using the learned experience from the combinations explored to dynamically prune the search space
- **Scheme**
 - **Function Decomposing (FD) in the preprocessing phase**
 - Computing *function estimations* to provide upper bounds for the local function by means of *Dynamic Programming*
 - **State Pruning (SP)**
 - Pruning the search space by means of *Branch and Bound* in terms of the optimal upper bound from *function estimations* and *the received query message estimations*

Function Decomposing (FD)

- The function estimation of $F_k(\mathbf{x}_k)$:

$$FunEst_{\mathbf{x}_k, i}(PA|_{\mathbf{x}_k, 1}^{\mathbf{x}_k, i}) = \max_{z = \{\mathbf{x}_k, j | j > i\}} F_k(PA|_{\mathbf{x}_k, 1}^{\mathbf{x}_k, i}, z)$$

$PA|_{\mathbf{x}_k, 1}^{\mathbf{x}_k, i}$ is a partial assignment and $\{\mathbf{x}_k, w \in \mathbf{x}_k | 1 \leq w \leq i\}$

- Two types of function estimations:

- *uninformed* function estimation for tight upper bounds

$$FunEst_{\mathbf{x}_k, i} = \begin{cases} F_k(\mathbf{x}_k) & i = n \\ \max_{\mathbf{x}_k, i+1} FunEst_{\mathbf{x}_k, i+1} & otherwise \end{cases}$$

- *informed* function estimation for tighter upper bounds

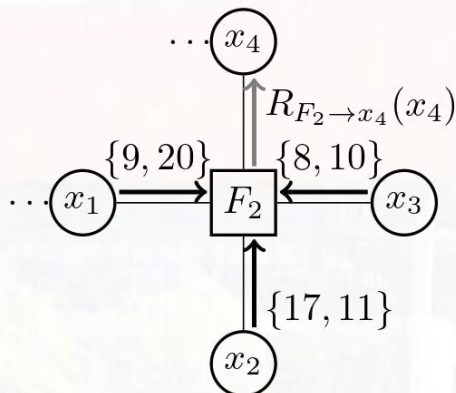
$$FunEst_{\mathbf{x}_k, i}^{\mathbf{x}_k, j = v_{k, j}} = \begin{cases} FunEst_{\mathbf{x}_k, j}(v_{k, j}) & i = j - 1 \\ \max_{\mathbf{x}_k, i+1} FunEst_{\mathbf{x}_k, i+1}^{\mathbf{x}_k, j = v_{k, j}} & otherwise \end{cases}$$

Example of Function Decomposing (FD)

- The uninformed function estimations for variable x_1 , x_2 , x_3 , and x_4

x_1	x_2	x_3	x_4	F_2
R	R	R	R	4
R	R	R	G	13
R	R	G	R	26
R	R	G	G	5
R	G	R	R	1
R	G	R	G	5
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(a) utility matrix of F_2



(b) messages exchange for F_2

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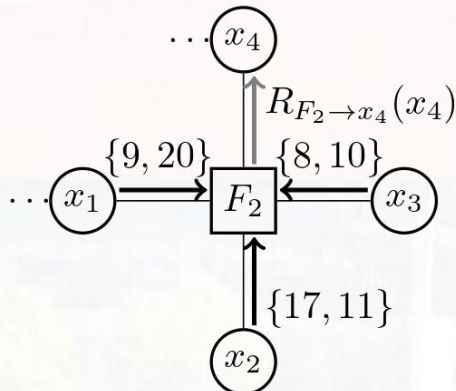
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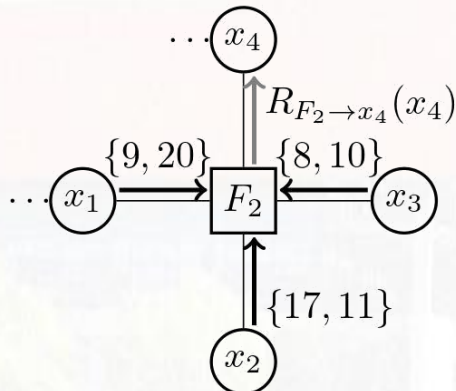
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Step2: $FunEst_{x_3} = \max_{x_4} FunEst_{x_4}$

x_1	x_2	x_3	F_2
R	R	R	13
R	R	G	26
R	G	R	5
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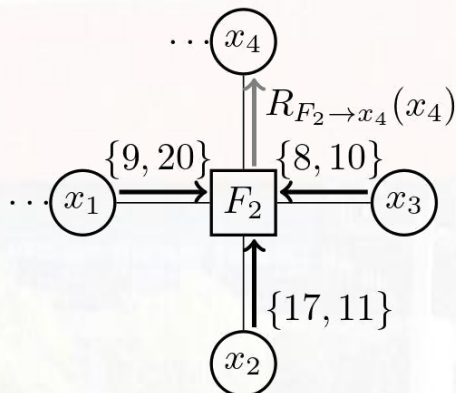
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G	G	G	12

Step3: $FunEst_{x_2} = \max_{x_3} FunEst_{x_3}$

x_1	x_2	F_2
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R	G	5
G	R	10
G	G	12



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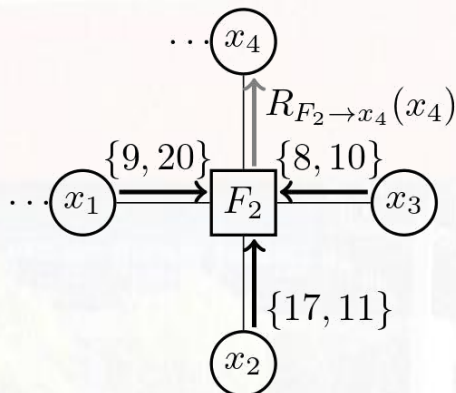
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x_1	x_2	F_2
R	R	26
R	G	5
G	R	10
G	G	12

x_1	F_2
R	26
G	12



(b) messages exchange for F_2

Example of Function Decomposing (FD)

- The informed function estimations in terms of $x_4 = R$

Example of Function Decomposing (FD)

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R	26
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State Pruning (SP)

- The received query message estimation:

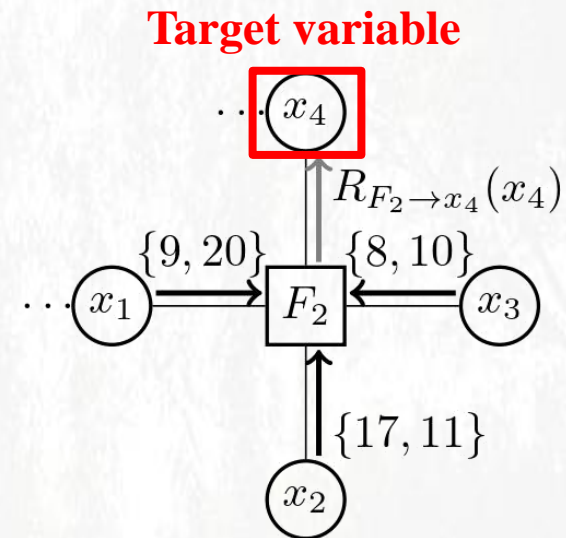
$$MsgEst_{\mathbf{x}_k, i} = \begin{cases} \sum_{j > i \wedge j \neq t} \max(\mathcal{M}_{\mathbf{x}_k, j}) & i = n - 1 \\ MsgEst_{\mathbf{x}_k, i+1} + \max(\mathcal{M}_{\mathbf{x}_k, i+1}) & otherwise \end{cases}$$

- Example

$$MsgEst_{x_3} = 0$$

$$MsgEst_{x_2} = MsgEst_{x_3} + \max \mathcal{M}_{x_3} = 10$$

$$MsgEst_{x_1} = MsgEst_{x_2} + \max \mathcal{M}_{x_2} = 10 + 17 = 27$$



State Pruning (SP)

- The upper bound $ub_{\mathbf{x}_{k,i}}$ for a partial assignment $Assign|_{\mathbf{x}_{k,1}}^{\mathbf{x}_{k,i}}$ is

$$ub_{\mathbf{x}_{k,i}} = \begin{cases} msgUtil_{\mathbf{x}_{k,i}} + MsgEst_{\mathbf{x}_{k,i}} + FunEst_{\mathbf{x}_{k,i}}(Assign|_{\mathbf{x}_{k,1}}^{\mathbf{x}_{k,i}}) & i > t \\ msgUtil_{\mathbf{x}_{k,i}} + MsgEst_{\mathbf{x}_{k,i}} + FunEst_{\mathbf{x}_{k,i}}^{\mathbf{x}_{k,t}=v_{k,t}}(Assign|_{\mathbf{x}_{k,1}}^{\mathbf{x}_{k,i}}) & i < t \end{cases}$$

Here,

$$msgUtil_{\mathbf{x}_{k,i}} = \sum_{1 \leq w \leq i} \mathcal{M}_{\mathbf{x}_{k,w}}(v_{k,w})$$

- Discard the search space corresponding to the partial assignment when $ub_{\mathbf{x}_{k,i}} \leq lb$.

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Message
estimation

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**Function
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- Calculate the message from function F_2 to variable x_4 , when $x_4 = R$ (i. e., $R_{F_2 \rightarrow x_4}(x_4 = R)$)



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$$\{\emptyset, \emptyset, \emptyset, R\}$$

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$$\frac{\{\emptyset, \emptyset, \emptyset, R\}}{[-\infty, 62]} \textcircled{1}$$

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$$\begin{array}{c} \{\emptyset, \emptyset, \emptyset, R\} \\ [-\infty, 62] \quad \text{①} \\ \{R, \emptyset, \emptyset, R\} \end{array}$$

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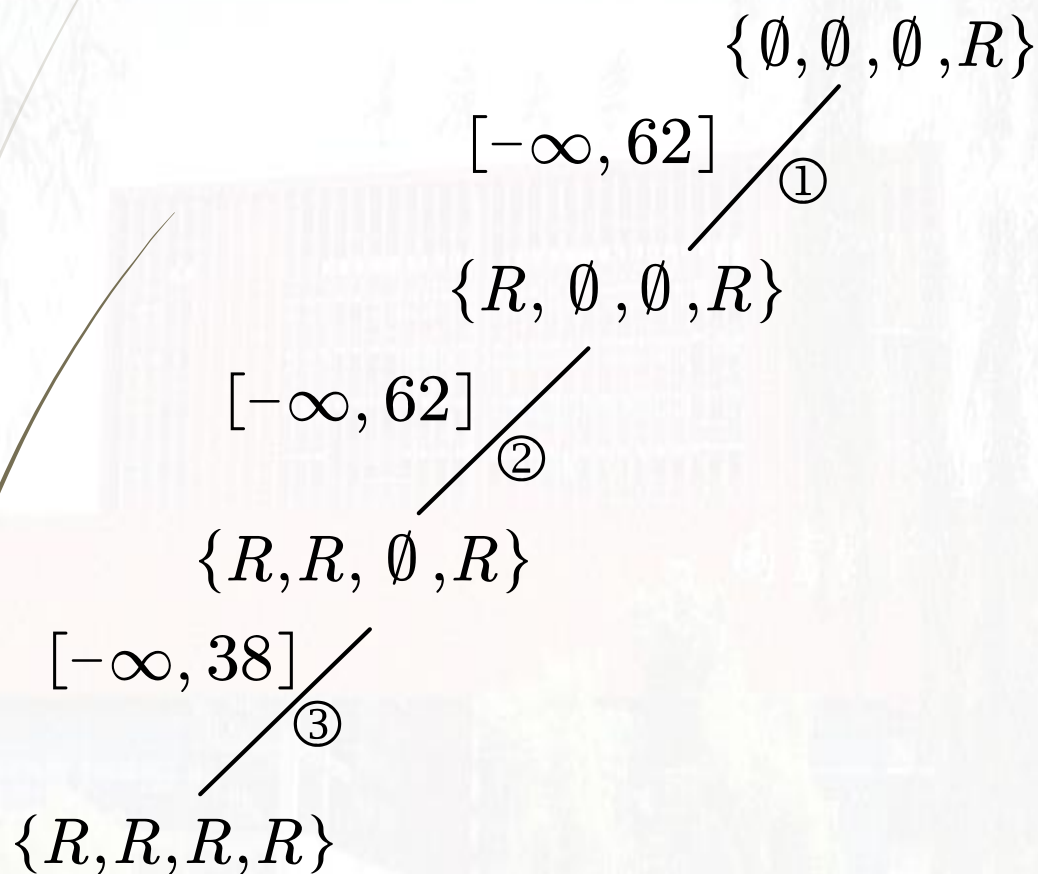
$$[-\infty, 62] \quad \text{②}$$

$$\{R, R, \emptyset, R\}$$

$$[-\infty, 38] \quad \text{③}$$

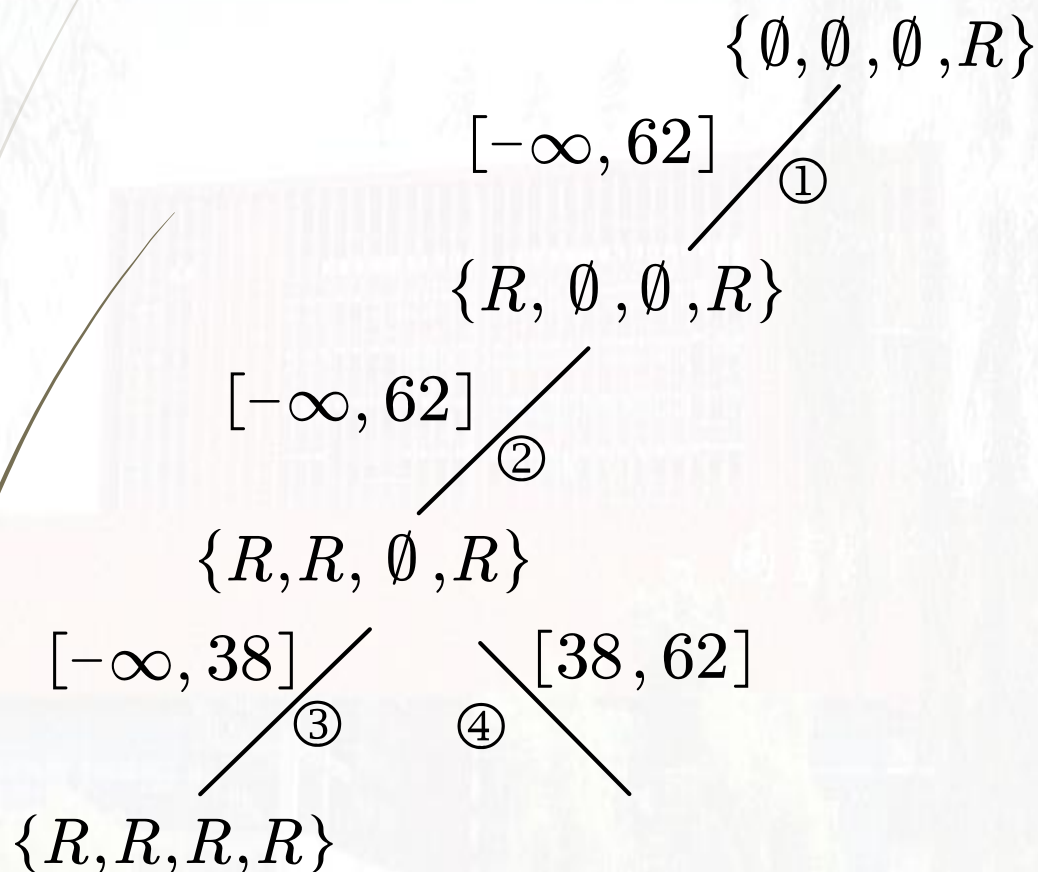
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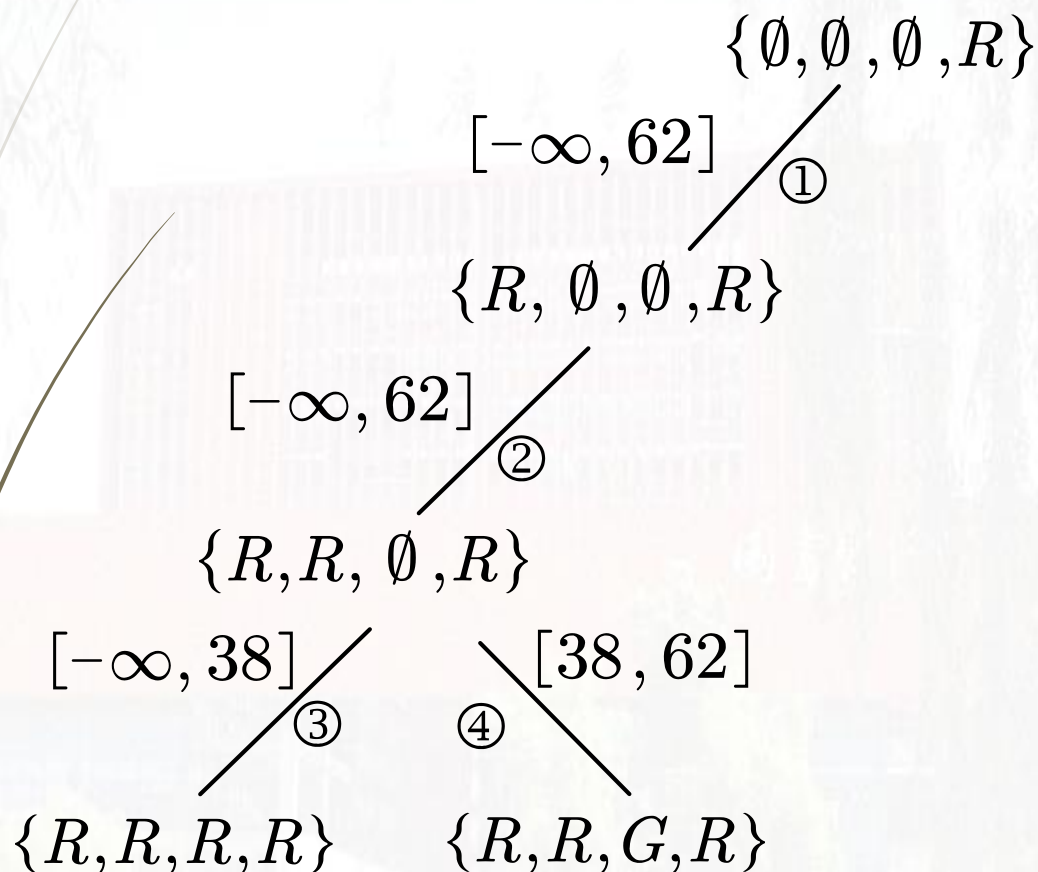
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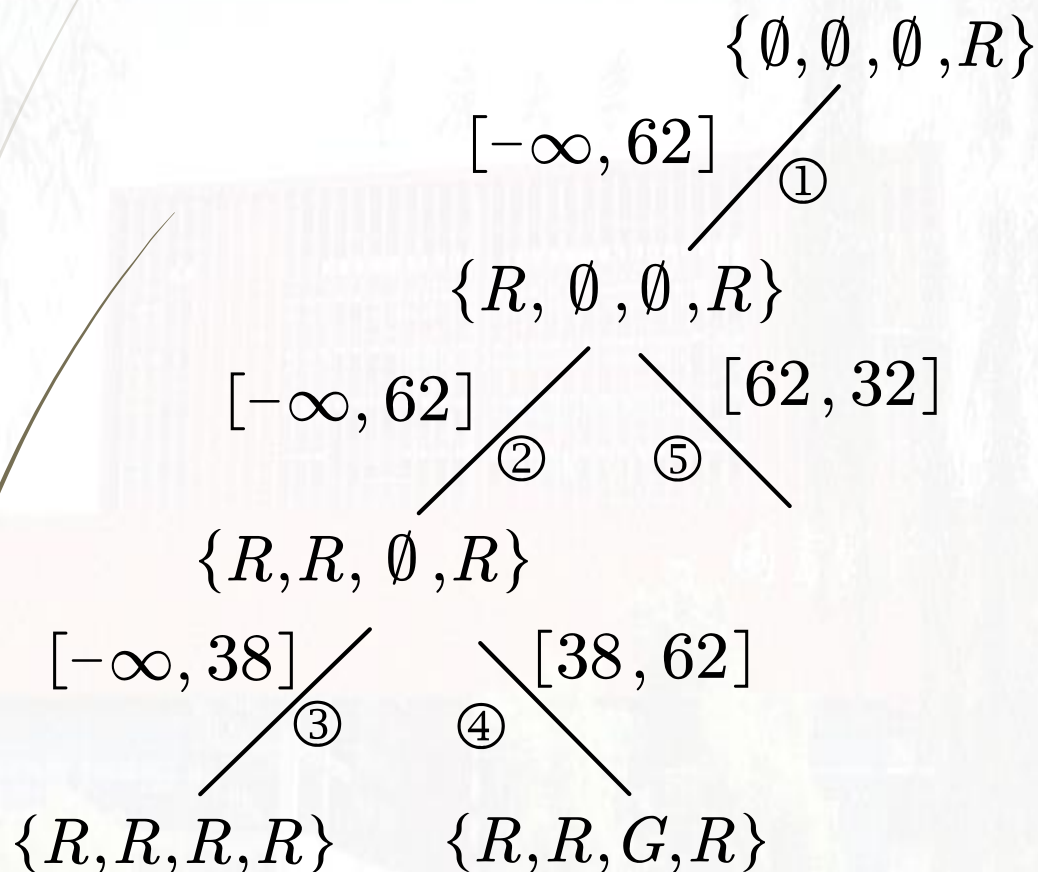
Example of State Pruning (SP)

- Calculate the message from function F_2 to variable x_4 , when $x_4 = R$ (i. e., $R_{F_2 \rightarrow x_4}(x_4 = R)$)



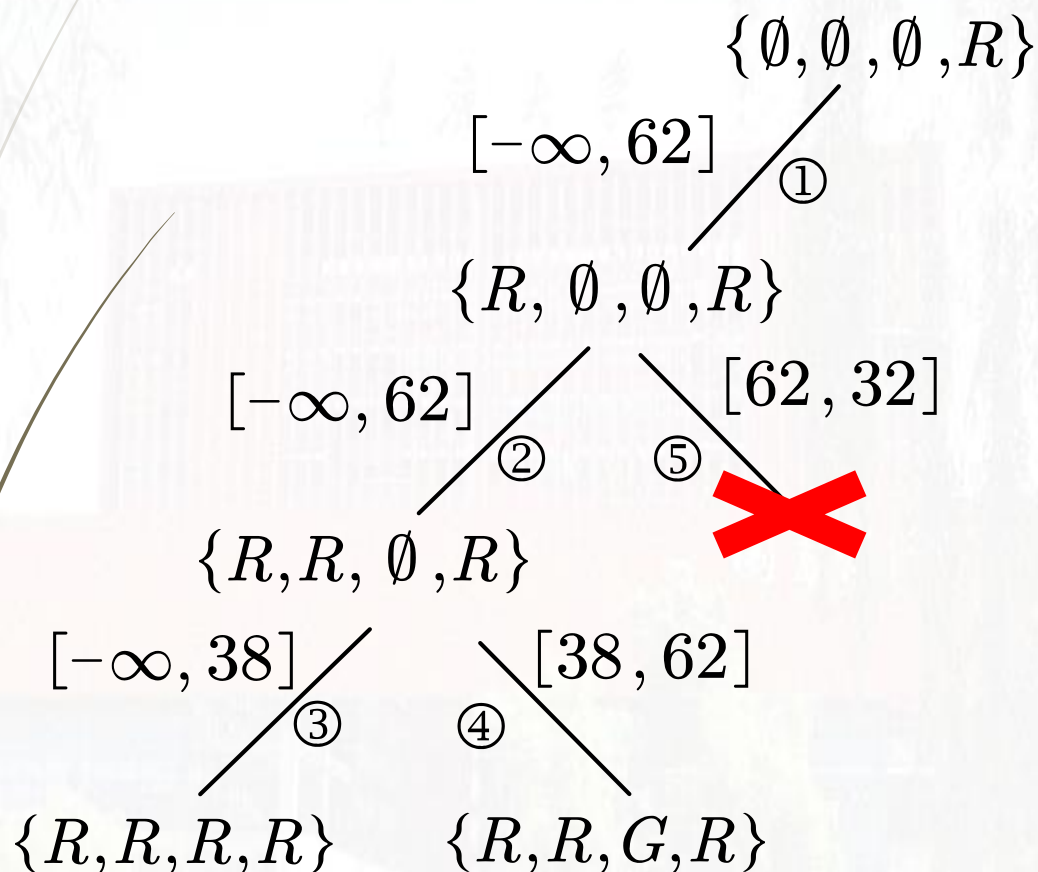
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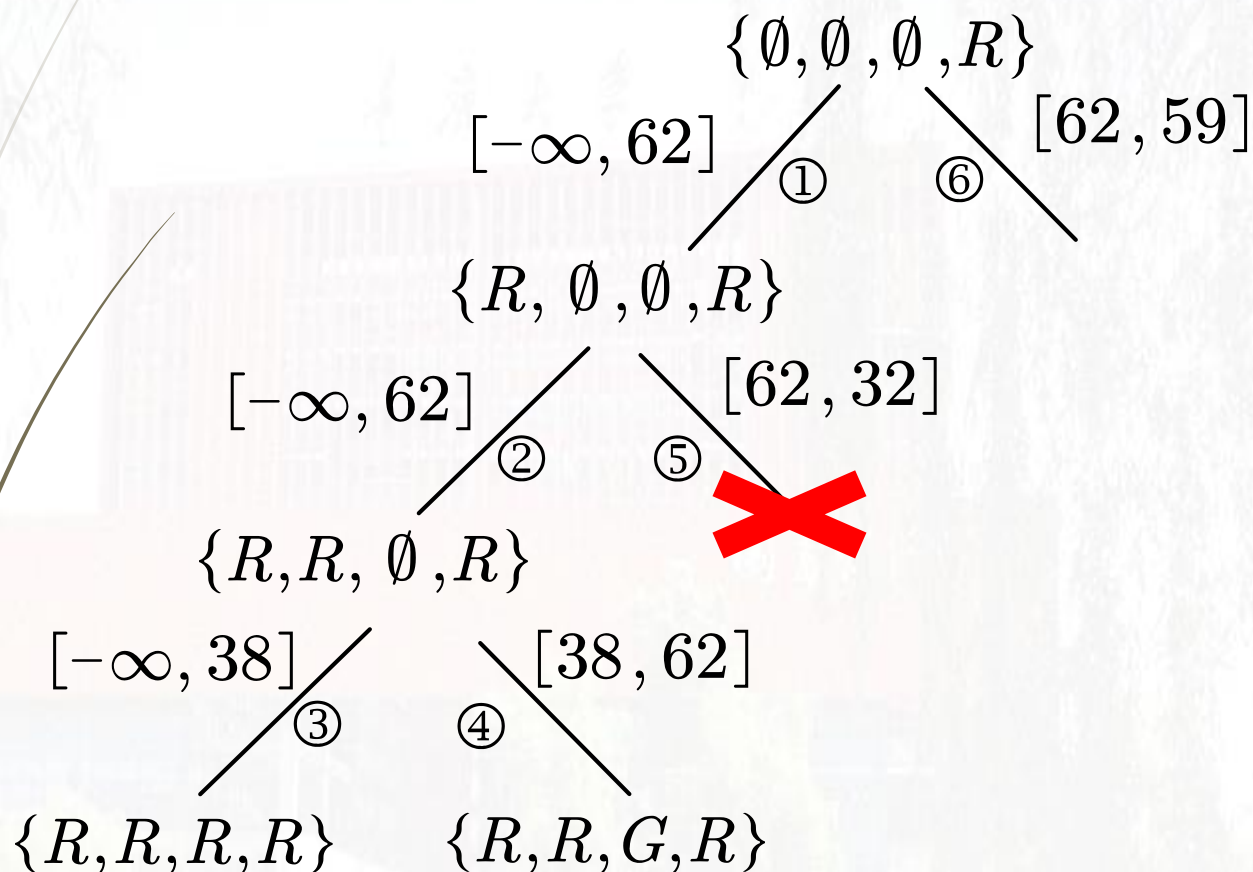
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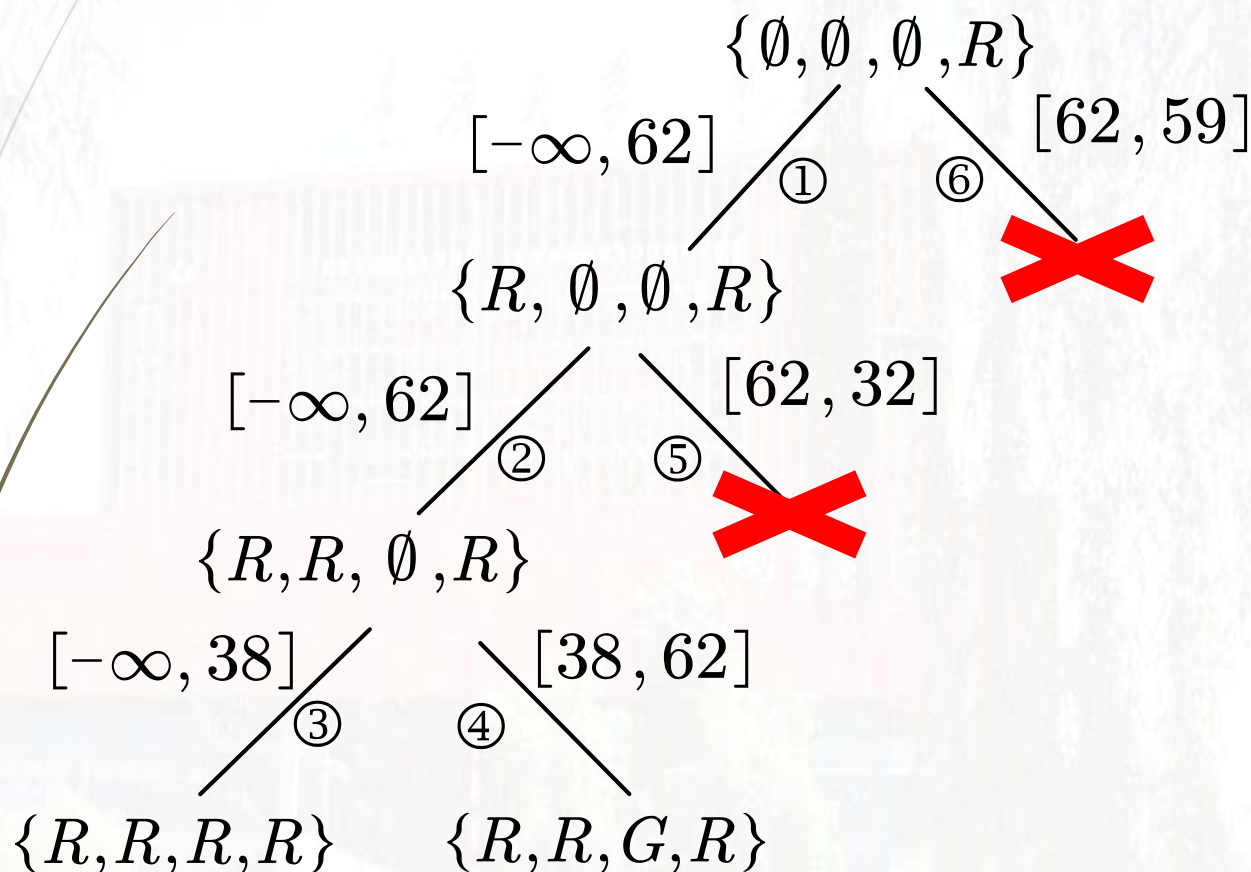
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Experimental Evaluation

➤ Evaluation criteria

- *Percentage of search space pruned*
- *Runtime*

➤ Experimental configuration

➤ Complexity of n-ary DCOPs

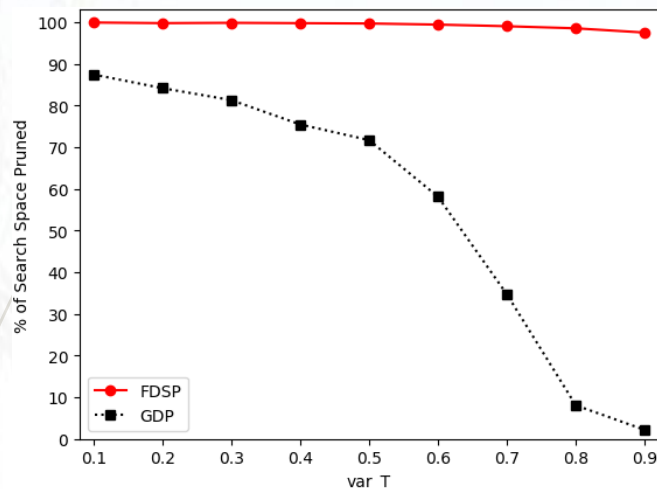
- *Function-nodes number*
- *Average/Maximal arity*
- *Domain Size*
- *Variable tightness (var_T)*

$$\text{var_T} = 1 - \frac{\text{number of variable} - \text{nodes}}{\text{total number of arities}}$$

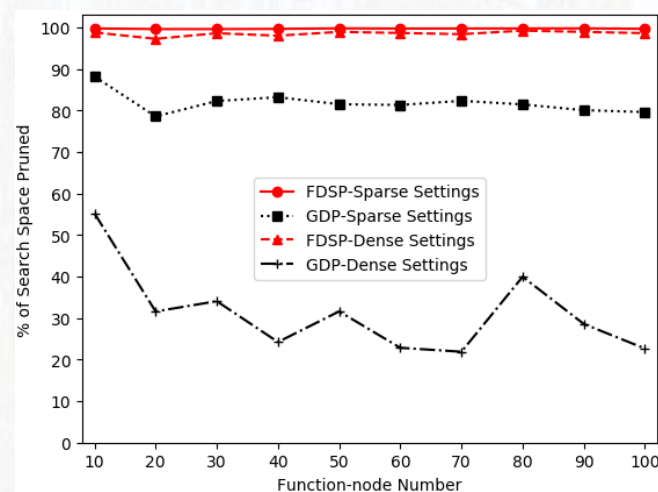
➤ Random DCOPs

- *Function-nodes number:* 100
- *Maximal arity:* [2,7]
- *Cost Range:* [1,100]
- *Domain Size:* [2,10]
- *var_T ∈ [0.1,0.5] (sparse)*
var_T ∈ (0.5,0.9] (dense)

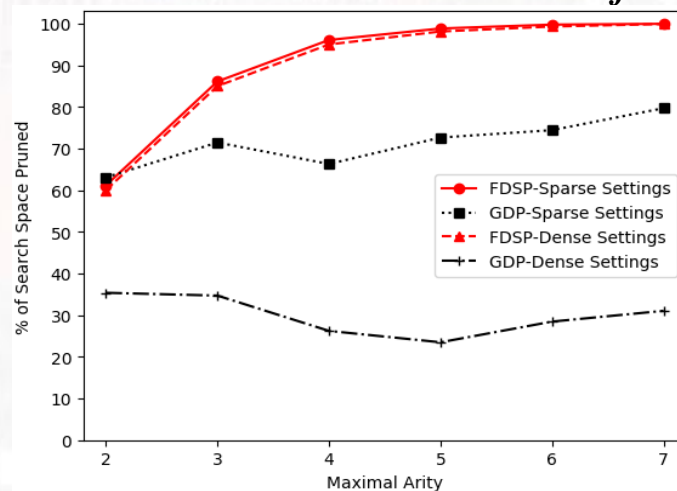
Experimental Results (Percentage of search space pruned)



Performance comparison on *different var_T*

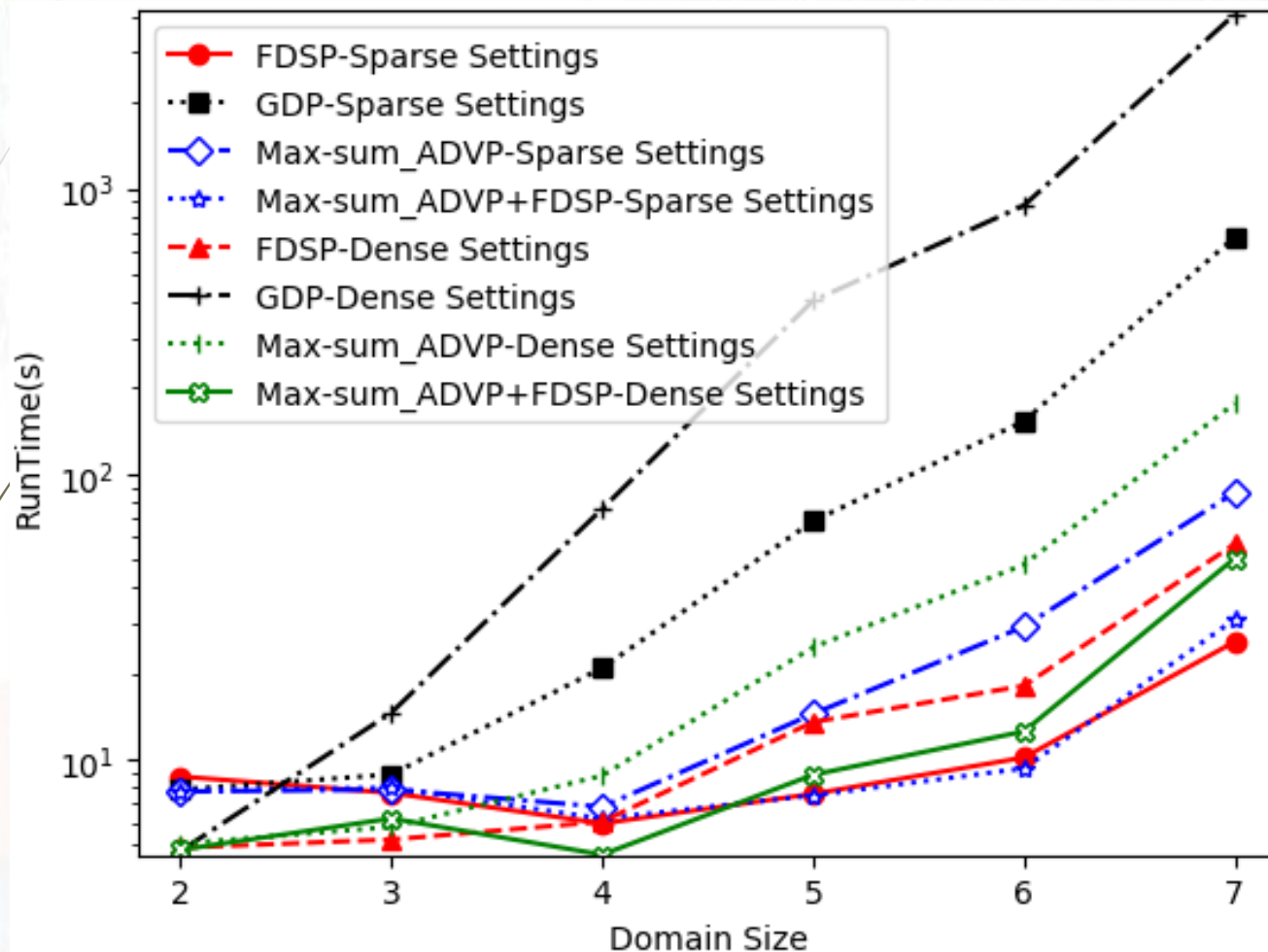


Performance comparison on *different function-node numbers*



Performance comparison on *different maximal arities*

Experimental Results (Runtime)



Runtime on *different domain sizes*

Conclusion

- Propose a generic, fast and easy-to-use method, named FDSP
 - Function decomposing (FD) with *Dynamic Programming* to effectively compute the function estimations
 - State pruning (SP) based on *branch and bound* to reduce the search space
- *Theoretically* prove that FDSP provides monotonically non-increasing bounds and never prunes the assignment with the maximum utility
- *Empirical* evaluation shows that FDSP can reduce at least 97% of the search space and effectively accelerate Max-Sum and its variants



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Thank you