

# Data Collection for the Sloan Digital Sky Survey — A Network-Flow Heuristic

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## Abstract

This paper describes an NP-hard combinatorial optimization problem arising in the Sloan Digital Sky Survey and a practical approximation algorithm that has been implemented and will be used in the Survey. The algorithm is based on network flow theory and Lagrangian relaxation.

## 1 The Sloan Digital Sky Survey

“The Sloan Digital Sky Survey [is] a joint project of the Astrophysical Research Consortium. ... The goal of the project, which is scheduled to begin in 1997 and take five years, is to make a much better map of the universe than is currently available. The volume of the universe to be surveyed will be 100 times larger than the volume of previous surveys. The number of galaxies with known distances is expected to increase by a factor of 100 to 1,000,000 galaxies and the number of quasars to increase to 100,000.

“The Sloan Foundation ... has contributed \$8 million to the \$18 million capital costs of the project. ...

“In order to do the survey, ARC is designing and building a special purpose 2.5 meter (100-inch) telescope at its Apache Point Observatory. ...

“[The Sky Survey will proceed in two phases. In the first phase, a two-dimensional map of the sky will be made. For the second phase, the] million brightest stars and the one hundred thousand brightest quasars will be selected for spectroscopic analysis from the two-dimensional map...

[29, Savani, 1994]

To gather the spectroscopic data in the second phase, the telescope will be pointed repeatedly at the sky to take a series of “snapshots”. Each snapshot will capture data for up to 660 galaxies and quasars in the circular portion of the sky visible through the telescope. For each captured galaxy, light from that galaxy will enter the telescope and travel through an optical fiber to a spectral analyzer. The optical fibers (one for each galaxy) will be held in place by a “plug plate” drilled to hold the up to 660 fibers, each aligned to accept the light of its respective galaxy [5].

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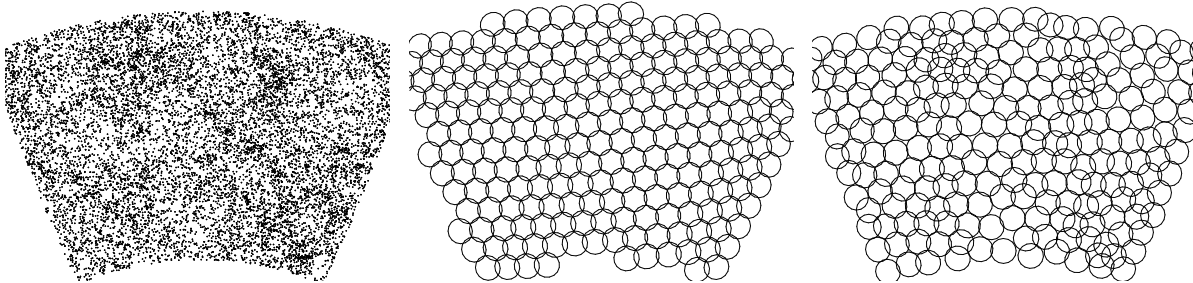


Figure 1: Sample instance (points are dark); near-uniform cover; better cover. This near-uniform cover is from an earlier implementation not using Hardin et al.’s covers, which are more uniform.

### 1.1 A Capacitated Covering Problem.

The second phase of the survey is expected to cost on the order of \$4-5 million. This cost will depend primarily on the number of snapshots taken. This paper concerns the following problem: given the “2-dimensional” locations of the desired galaxies, determine a minimum-size set of snapshots that capture them. Formally:

Euclidean Capacitated Covering by Disks (ECCD)

*Given a collection of points on the unit sphere, a radius  $r$ , and a capacity  $c$ , find a small set of discs of radius  $r$  (located on the sphere) such that each given point can be assigned to a disc containing it, with no disc being assigned more than  $c$  points.*

The sphere corresponds to the view-sphere centered at the telescope. The points correspond to the images of the galaxies projected on the view-sphere. Each disc represents one snapshot to be taken through the telescope; the points assigned to that disc correspond to those galaxies for which data will be collected in that snapshot. The capacity  $c$  is the maximum number of galaxies for which spectral data can be gathered in a single snapshot (due to limitations in packing the optical fibers).

The ECCD problem is NP-hard [21]. The instances we need to solve will have hundreds of thousands of points. Luckily, as Figure 1 illustrates, the instances we need to solve are nicely structured.

In this paper we describe a heuristic algorithm for the problem. The algorithm is effective for instances arising in the Survey and will be used for it. The basic idea behind the algorithm is to start with a near-uniform cover of the sphere by discs [13] and then to iteratively improve the cover. The key observation is that a given cover can be improved by first solving a relaxation of the problem in which the “point-in-disc” constraints are replaced by penalties for assigning points to discs not containing them, and then moving the discs to minimize the cost of the assignment found. The relaxed problem reduces to the minimum-cost flow problem. In our tests, the algorithm runs in nearly linear time and finds covers that are roughly 20% better than comparable near-uniform covers.

## 2 Related Work

The NP-completeness of the variant when the points lie in the plane was proven by Megiddo and Supowit [21]. The proof adapts easily to our problem. The NP-completeness of the planar problem when the discs are required to be centered on the given points was proven by Marchetti-Spaccamela

[20]. When the covering regions are rings, instead of discs, Maass [19] showed the problem NP-complete even if the points all lie on a single line.

Papadimitriou [26] (improving results by Fisher and Hochbaum [7]), considered the related *p-medians* problem in the plane, which is that of covering the given points with  $p$  discs (of arbitrary radii, but centered at  $p$  of the given points) so as to minimize the *sum* of the disc radii. He showed the problem to be NP-complete and presented average-case analyses of several algorithms. One of the heuristics is a uniform (“honeycomb”) covering of the points by discs, which he shows gives a near-optimal solution with high probability when  $p$  is  $\omega(\log n)$  and  $o(n/\log n)$  and the points are randomly distributed in the unit square.

The problem can be modeled as a capacitated set-cover problem. The well-known greedy algorithm of Johnson [15] and Lovász [17], as modified for the capacitated case by Bar-Ilan, Kortsarz, and Peleg [2], would yield a  $\ln n$ -approximate solution, where  $n$  is the number of galaxies. This algorithm is not good enough in practice. For this particular set-cover problem the dual of the set system has bounded VC-dimension; in this case an improved approximation algorithm is known for the uncapacitated case [3], but, judging from a few small trials, this algorithm does not appear to take sufficient advantage of the structure of our problem instances to perform well in practice.

Numerous generalizations of our problem have been considered under various names, including “(un)capacitated facility (or plant) location,” “ $p$ -centers”, and “minimax facility location”. These problems have been studied under various metrics and also in general graphs. In general, polynomial-time exact algorithms are known only when the number of covering regions (in our case, discs) is small (e.g., [1]) or when the underlying metric space (or network) is tree-like (e.g., [23, 10, 22, 12, 14, 6]). Generally, these algorithms are for uncapacitated problems.

There is a large literature on these problems in Operations Research. Relevant books include [18, 25, 9, 8]. Much of this research has concentrated on adapting integer-programming techniques to fairly general formulations of the problem. For example, recent works on the Capacitated Facility Location Problem (a generalization of our problem to arbitrary networks) include [4, 31]. Quoting from the conclusion of “Approximate Solutions to Large Scale Capacitated Facility Location Problems” (1990) [30]:

The problem of locating facilities has inspired a rich body of literature which spans well over two decades. Numerous algorithms have been devised and successfully applied to problems with as many as 200 customers and 100 facilities. The computational experience on larger problems, however, has been virtually non-existent... In the work leading to this paper, the objective was to develop a heuristic algorithm that can be used to generate effective solutions for large scale facility locations problems. The computational results obtained so far seem to indicate that this requirement can be met for problems with as many as 1000 customers and 100 facilities.

### 3 The Algorithm

The instances arising in the Sky Survey exhibit particular structure. Within any given region, the galaxies are distributed densely throughout the region, somewhat uniformly but with clustering tendencies and variation in density. The density of the galaxies means that virtually the entire region must be covered by discs. The variation in density means that more discs must be concentrated within densely populated regions. As a reference point, consider the sparsest possible covering of the area by discs (resembling a “honeycomb”). This cover provides roughly the right *total* capacity and does well in sparse areas, but in dense areas does not provide sufficient capacity. Any good solution will have to maintain a honeycomb-like structure in sparse areas while bunching discs more densely in dense areas.

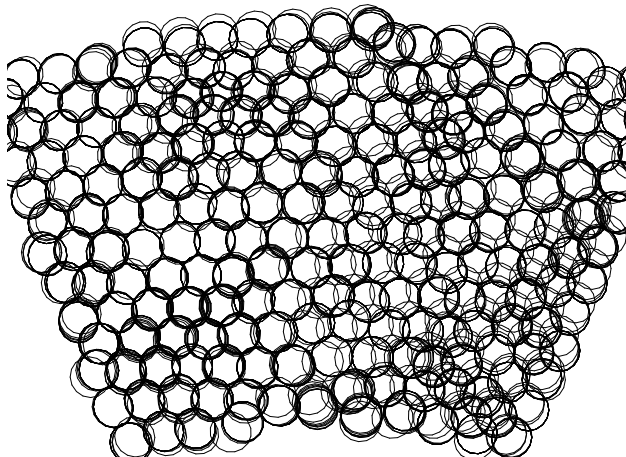


Figure 2: Composite of intermediate covers

The outer loop of the algorithm does a binary search for the smallest value of a density parameter  $\delta$  that leads to success in the inner loop. The inner loop begins with a near-uniform cover of normalized density  $1 + \delta$  and iteratively improves it (see Figure 1 for “before” and “after” covers). Each iteration of the loop perturbs the discs, as described below, in an attempt to improve the cover (Figure 2 shows the results of such a series of improvement steps). If the desired coverage is obtained, the inner loop stops (successfully). If the perturbation ceases to improve the cover, the inner loop stops (unsuccessfully).

Next we describe how the algorithm perturbs a given cover in order to improve it. We start with the observation that for a *given* set of discs (with known locations), the problem of finding the maximum number of galaxies that can be assigned reduces to a generalized maximum bipartite matching problem in a graph  $G = (U, V, E)$ , where the vertices in  $U$  correspond to galaxies, the vertices in  $V$  correspond to the discs, and edge  $(u, v)$  is present if  $u$ ’s galaxy is in  $v$ ’s disc. A maximum legal assignment of galaxies to discs then corresponds to a maximum size set  $S$  of edges such that each  $u \in U$  is incident to at most one edge in  $S$  while each  $v \in V$  is incident to at most  $c$  edges in  $S$ .

Since the latter problem reduces in a standard way to the maximum flow problem [27], which can be efficiently solved, it follows that for a *given* set of discs, one can efficiently find a maximum legal assignment of galaxies to discs.

Of course, the maximum legal assignment may still leave many galaxies unassigned, even though many discs are not used to capacity. In this case, how can discs be moved to improve the coverage? Consider the following relaxation of the problem:

#### Relaxed Problem

*Given a set of discs, a set of galaxies, and a capacity  $c$ , find a **minimum-penalty** assignment of the galaxies to discs such that no disc is assigned more than  $c$  galaxies.*

Here a galaxy can be assigned to a disc not containing it, but there is a penalty for doing so that encourages assignments of galaxies to nearby discs (details of the penalty function are in § 3.2).

The relaxed problem can be solved efficiently (even for arbitrary penalties) by reducing it to the assignment problem or to minimum-cost maximum flow. We reduced it to the latter, more general,

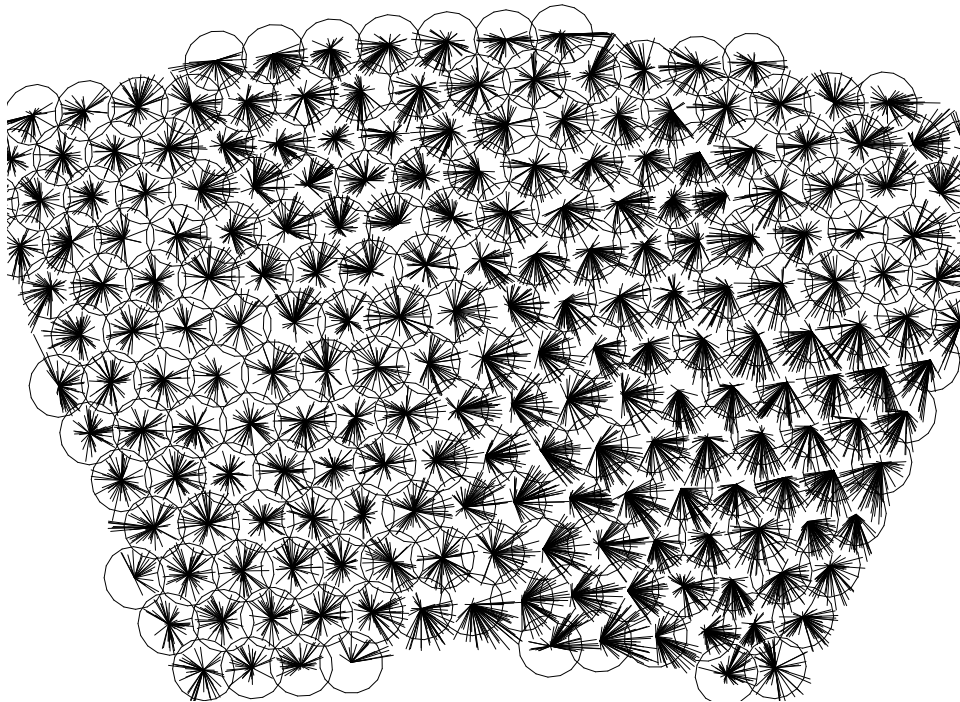


Figure 3: Relaxed assignment

problem in anticipation of having to incorporate more complex constraints on the assignment (that no sufficiently close pairs of galaxies should be assigned to the same disc) at a later point. As described below, even the more general problem can be solved quickly enough for our purposes.

A solution to the relaxed problem will assign all galaxies to discs, but a given disc may be assigned galaxies outside of it. *The advantage of the relaxed problem is that a solution to it can give information about how to improve a given set of discs.* The intuition is that if excess demand (i.e. a high density of galaxies relative to discs) exists in one area, and excess capacity exists in another, then a disc between the two areas will tend to be assigned galaxies that are outside of the disc and that lie towards the area of excess demand. Figure 3 illustrates this.

Once a minimum-penalty solution to the relaxed problem has been found, the algorithm moves the discs to minimize the cost of the particular assignment of galaxies to discs specified by the minimum-penalty solution. This problem can be solved *independently* for each disc. For a given disc, for a fixed set of galaxies assigned to it, the sum of the penalties for those assignments is a function  $f(x, y)$  of the coordinates  $(x, y)$  of the center of the disc. As long as the penalty function is convex and reasonably smooth,  $f$  will be also. Starting with the current location  $(x_0, y_0)$  of the disc, a simple gradient-based method (described in § 3.2) is used to find  $(x, y)$  maximizing  $f(x, y)$ .

This gives us the essentials of the inner loop of the algorithm. It starts with a near-uniform cover of some specified (normalized) density  $1 + \delta$ . It improves the cover by finding a minimum-penalty assignment of the galaxies to the discs and then moving the discs to their optimal locations given that assignment. It continues, alternately improving the assignment and then moving the discs, until the net penalty ceases to decrease appreciably. At the end of the inner loop, the algorithm finds a legal (not relaxed) assignment of galaxies to discs maximizing the number of assigned galaxies.

Inner Loop ( $\epsilon$  is fixed,  $\delta$  is determined by the outer loop)

1. Compute a minimum-size near-uniform cover  $C$  of the region by discs so that the total capacity of the discs in  $C$  is at least  $1 + \delta$  times the number of galaxies.
2. **Repeat** until convergence (after “polishing”) or  $1 - \epsilon$  of the discs are legally assigned.
  - (a) Compute a minimum-penalty assignment  $A$  of the galaxies to the discs in  $C$ . Do this by solving (an approximation of) the corresponding minimum-cost flow problem.
  - (b) Move the discs in  $C$  to minimize the penalty associated with the assignment  $A$ . Move each disc independently to minimize its associated penalty by a simple gradient-descent method.
3. Find a maximum legal assignment of the galaxies to  $C$ . Do this by solving a corresponding maximum-flow problem.
4. **If** at least  $1 - \epsilon$  of the galaxies are assigned, **succeed**, else **fail**.

Figure 4: Given a desired coverage  $1 - \epsilon$ , where  $\epsilon \geq 0$ , the outer loop of the algorithm does a binary search for the smallest value of  $\delta \geq 0$  such that the above inner loop succeeds. Further details, including the “polishing” step, the “approximation” of the flow problem, and the criteria for convergence, are described in § 3.2.

Figure 2 shows a sequence of covers generated by a single run of the inner loop.

The outer loop performs a binary search to find the smallest  $d$  that causes the inner loop to successfully cover the galaxies. The presentation here is a slight simplification of the actual algorithm, in that the actual algorithm uses a “polishing” heuristic before terminating the inner loop, and a heuristic is applied to reduce size of the network-flow problem before solving it. These heuristics and other details about convergence of the inner and outer loops, and starting conditions for the outer loop, are described in § 3.2.

### 3.1 Example Run of Inner Loop.

The sample instance in Figure 1 contains 12642 points — a random 10% of the points in a subregion of the sky previously scanned. The size of this subregion is about 10% of that of the region that will be mapped by the Survey. A uniform cover of 218 discs of capacity 60 (total capacity 13080) allows 81% of the galaxies to be assigned. After 16 iterations of the inner loop of the algorithm, the improved cover captures 97.8% of the points. Figure 1 shows the initial near-uniform cover and the final cover; Figure 2 shows a composite of the successive covers. Section 4 describes comprehensive testing of quality of solutions given by the algorithm and its running time.

### 3.2 Implementation Details.

For the initial near-uniform covers, we use Hardin, Sloane, and Smith’s catalogue of packings of points on the sphere [13]. These packings give covers of the entire sphere, but we need a cover of

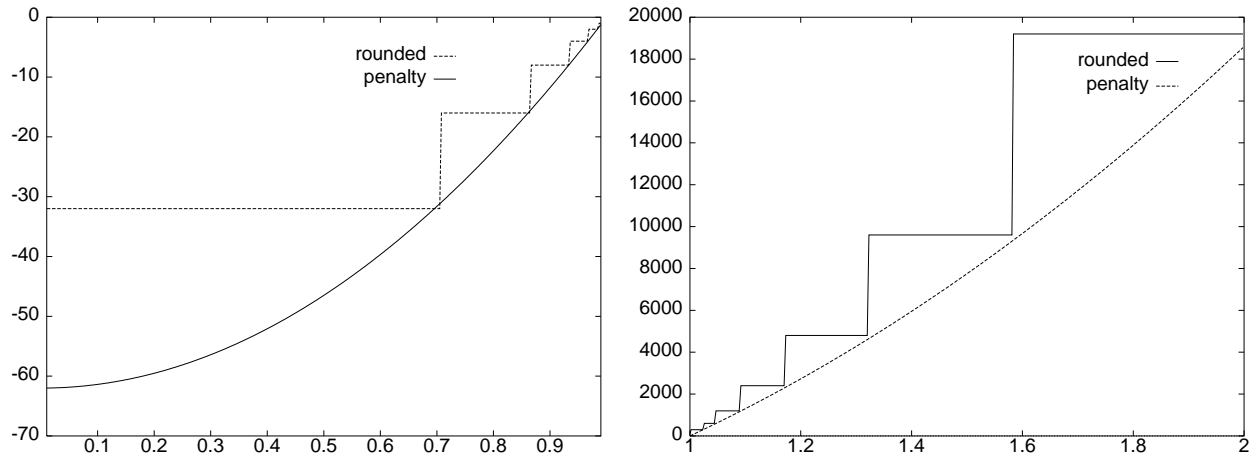


Figure 5: The assignment penalty as a function of the distance  $d$  (in disc radii) between the disc center and the galaxy. The plot on the left is for  $d \leq 1$ ; the plot on the right is for  $d \geq 1$ .

only a (usually rectangular) subregion of the sky. To prune a “global” cover  $C$  the algorithm first finds a maximum legal assignment of galaxies to discs in  $C$ , then discards all discs having at most a few assigned galaxies. (The cutoff for discarding a disc is chosen so that the resulting number of discs is as desired.)

The inner loop of the algorithm is implemented in C++ using LEDA [24] for basic data structures. We use a scaling algorithm by Andrew Goldberg to solve the minimum-cost flow problems [11]. We use TCL for the outer loop of the algorithm and to collect performance data.

**Penalty function:** The penalty for assigning a galaxy to a disc whose center is distance  $d$  away is proportional to

$$p(d) = \begin{cases} d^2 - r^2 & \text{if } d \leq r \\ 100(d^2 - r^2) & \text{if } d \geq r. \end{cases}$$

Recall that  $r$  is the disc radius. When solving the relaxed problem, the algorithm first *rounds* the penalties. Rounding so that there are few distinct penalties allows a heuristic reduction in the size of the resulting flow problem. (This heuristic is discussed further below.) Figure 5 shows plots of  $p$  and the rounded penalties. The rounding is chosen to preserve the distance between the galaxy and the *edge* of the disc within roughly a factor of 2. The edge of the disc is important because the penalty function is least smooth for points near the edge. The factor of 2 is somewhat arbitrary, it was chosen to balance between the advantages of rounding and the resulting loss of accuracy. After rounding, only 14 or so distinct penalties (each an integer power of 2) arise.

**Reducing the size of the flow problem:** We expected the bottleneck in the algorithm to be solving the minimum-cost flow problems. To minimize this time, the algorithm uses a heuristic to reduce the minimum-cost flow problem to a smaller, approximately equivalent, problem. This is the “approximation” of the flow problem mentioned in the high-level description of the algorithm. First, the algorithm only considers assigning each galaxy to discs whose centers are within a distance of 2 disc radii, and of these at most the three closest discs. Second, it rounds the penalties as described above to reduce the number of distinct penalties. Finally, instead of having vertices for individual galaxies, it has vertices for equivalence classes of galaxies, where two galaxies are equivalent if they have the same assignable discs with the same rounded penalties. With these heuristics, even for

very dense sets of galaxies, the number of equivalence classes will be proportional to the number of discs as long as each disc intersects  $O(1)$  other discs. This is true in our case.

The precaution of using equivalence classes turned out to be unnecessary for two reasons. First, the average number of galaxies per equivalence class was typically no more than 3. More fundamentally, solving the flow problems was not in fact a substantial bottleneck (see the data in § 4.2 and the subsequent discussion).<sup>1</sup>

**Constructing the flow problem:** The algorithm stores all the discs in a two-dimensional array so that discs near any given point can be found rapidly. To construct the flow problem, the algorithm iterates through the galaxies. For each galaxy, it finds the discs whose centers are within 2 disc radii. It selects the three nearest of these discs and computes the rounded distances to each. These discs and their rounded distances determine the equivalence class of the galaxy. The equivalence class is found (or created if necessary). From the equivalence classes, the flow network is constructed.

So that the equivalence classes can be found quickly, each equivalence class is stored in a hash table maintained at its nearest disc. The hash table for a disc  $D$  contains those equivalence classes whose nearest disc is  $D$ . This method preserves locality of reference. In an earlier implementation, a single large hash table held all the equivalence classes. For large problems, this table was too large to fit in main memory. This slowed the algorithm by a factor of roughly 50.

**Moving the discs:** After the minimum-penalty relaxed assignment is found, recall that each disc is moved individually to minimize the penalty associated with that disc. The “simple gradient-descent method” used to do this is as follows. To minimize  $f(x, y)$ , starting at a point  $(x_0, y_0)$ , compute the gradient (direction of maximum rate of increase), then move  $(x, y)$  in steps of  $\alpha$  (approximately 16/1000 disc radii, chosen to balance speed and accuracy) in the direction opposite the gradient until such steps ceased to decrease the value of  $f(x, y)$ . Recompute the gradient at the new location and repeat the process with  $\alpha$  halved. Continue in this fashion, halving  $\alpha$  each time, until  $\alpha$  is decreased to approximately 2/1000 disc radii.

**Convergence and “Polishing”:** The outermost loop of the algorithm does a binary search on the size of the uniform starting cover. Within this loop, the inner loop iteratively improves the given cover.

We describe convergence of the inner loop first. Recall that the inner loop starts with a given cover and improves it until the desired number of galaxies are legally covered, or until “convergence” occurs. Convergence is determined as follows: after each iteration, if the gap between the actual number of galaxies covered and the desired number did not decrease by at least 5%, then the algorithm considers the process “stuck”. At this point it changes the basic improvement step (this is the “polishing” heuristic mentioned in the high-level descriptions of the algorithm) as follows: it solves the relaxed problem *as if* the disc radius were 2% smaller. It continues with this heuristic until it also becomes stuck. Every time the process becomes stuck, the algorithm alternates between the standard improvement step and the modified one. If the process is ever stuck for at least two sequential rounds, it is considered to have converged. The purpose of the polishing heuristic is that in the original relaxed problem, a disc may be assigned galaxies that are just barely outside of it at little penalty. These galaxies cannot be legally assigned, yet may “hold” discs in place

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<sup>1</sup>It is conceivable that the rounding of the penalties decreased the time used by the minimum-cost flow algorithm, as the latter works by scaling.



name	r. ascens.	declination	galaxies
b	35 to 55	-55 to -35	29933
c	32 to 57	-57 to -32	45344
d	30 to 59	-55 to -30	52520
e	28 to 62	-57 to -28	70339
f	25 to 65	-60 to -20	109681
g	20 to 70	-70 to -18	157126

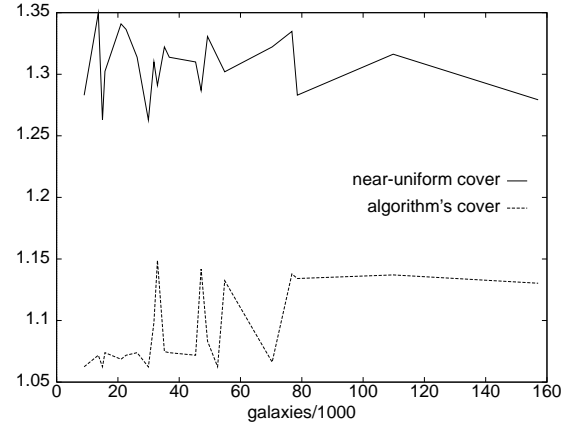


Figure 6: Regions from which sample instances were generated; number of discs needed to achieve a 98% coverage (normalized by capacity lower bound).

in the subsequent disc-moving step. “Shrinking” the effective radius of the disc for a few rounds encourages these galaxies to be assigned elsewhere.

Next we describe initial conditions and the convergence criterion for the outer loop. The outer loop maintains a lower bound  $L$  and an upper bound  $U$  on the minimum sufficient cover size. It also maintains covers  $C_L$  and  $C_U$  obtained by starting with a uniform cover of size  $L$  or  $U$  (respectively) and applying the basic algorithm to improve the cover until the desired coverage is obtained or convergence occurs. Initially  $L$  and  $U$  are taken to be 1.05 and 1.15, respectively, times the number of galaxies divided by the capacity per disc. The binary search maintains the invariant that  $C_L$  and  $C_U$  are, respectively, insufficient and sufficient to achieve the desired coverage. If this invariant does not hold initially,  $L$  and/or  $U$  are adjusted in increments of 5% to achieve the invariant. The algorithm halts the binary search as soon as the following condition ceases to be met:  $C_U$  has more than one more disc than  $C_L$ ,  $C_U$  is at least 0.5% bigger than  $C_L$ , and  $C_U$  legally covers at least 0.5% more galaxies than  $C_L$ . Once the search halts, the algorithm returns  $C_U$ .

## 4 Performance of the Algorithm

We tested the running time and the quality of the solutions found by the algorithm on sample instances. In this section we describe the results.

The Survey will map roughly 25% of the sky — the region having right ascension zero through 360 degrees and declination 30 degrees through 90 degrees. Roughly one million galaxies will be mapped. Because the two phases of the Survey will be pipelined (the second will be started before the first is done), the second phase will be done in pieces.

We generated the problem instances from data from a region of the sky that had been previously scanned for a different purpose. We selected 6 subregions, and for these subregions we generated 4 problem instances by randomly sampling 30, 50, 70 or 100% of the galaxies. This gave us 24 sample problems. We took the disc radius to be 1.5 arc-seconds and the capacity to be 600 times 0.3, 0.5, 0.7, or 1 corresponding to the sampling percentage above. (The base capacity is 600 instead of 660 because approximately 60 points in each disc will be reserved for quasars not in the sample.) The largest region has an area roughly 4% of the entire sky. For each subregion, the right ascension and declination ranges and the number of galaxies are shown in Figure 6.

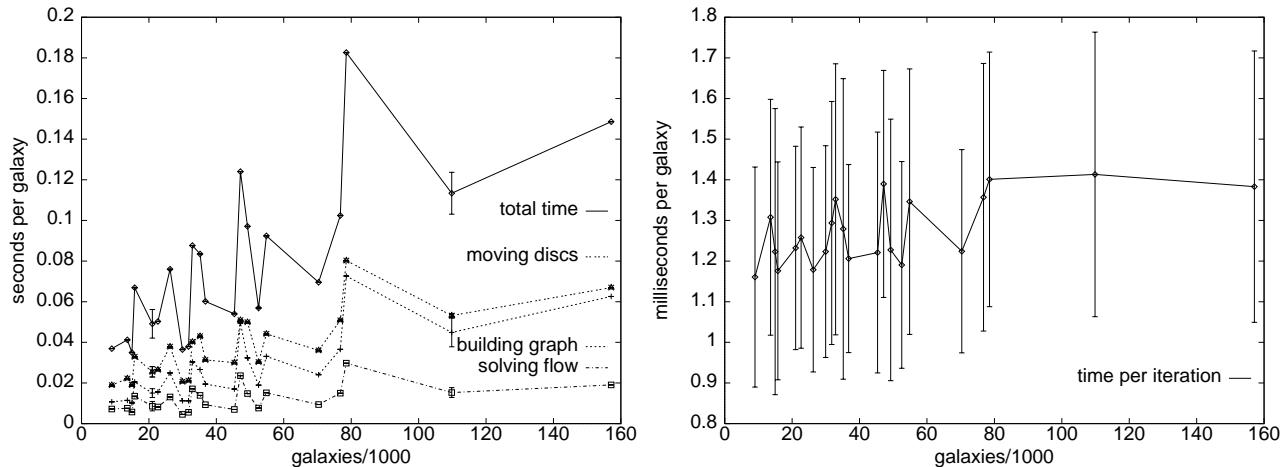


Figure 7: Net time per galaxy and main components; time per galaxy per iteration. Each vertical bar represents a group of points with close  $x$ -coordinates: the center of the bar is the average; the endpoints are one standard deviation away.

#### 4.1 Quality of solutions.

Figure 6 illustrates the quality of the solutions returned by the algorithm on the 24 problem instances. The figure plots the size of the cover needed to assign 98% of the galaxies in each region, normalized by dividing by the number of discs needed just to provide enough capacity to hold 98% of the galaxies. The plot shows the same information for covering by near-uniform covers. The algorithm (very roughly) requires 5% to 15% extra capacity, whereas using uniform covers requires 25% to 35% extra capacity.

#### 4.2 Running time.

Plots of the time per galaxy to solve each problem instance as a function of the number of galaxies appear in Figure 7. This net time includes all of the iterations needed to find the final cover for the given problem instance, including the binary search “outer loop”.

The three main components of the running time are the time building the graphs (including finding the equivalence classes of galaxies), the time solving the flow problems, and the time moving the discs. These plots show that the net running time is on the order of 0.1 cpu seconds per galaxy (850000 galaxies per day), with the three main components each taking a substantial fraction of the time. These tests were carried out on a Silicon Graphics machine with 6 150 MHZ processors, a 16 Kbyte data cache, a 1 Mbyte secondary cache, and 256 Mbytes of main memory.

Most of the variation in the time per galaxy is due to the number of iterations, which varied from 30 to 100 per problem instance, and which increases (in our implementation) with the problem size. Figure 7 plots the average time per galaxy per iteration versus the problem size. Each iteration represents the solution of one relaxed problem and one perturbation of one set of discs. The time per iteration grows linearly with the number of galaxies. This is as expected, except for the surprising speed of the flow computations.

We note that the binary search is fairly naive, given that in principle a fairly precise guess about the correct size of the starting cover could be made. Similarly, we feel that a more careful and less conservative estimate of convergence, possibly interleaving the two loops in some fashion, might be warranted. These improvements might reduce the total number of iterations substantially.

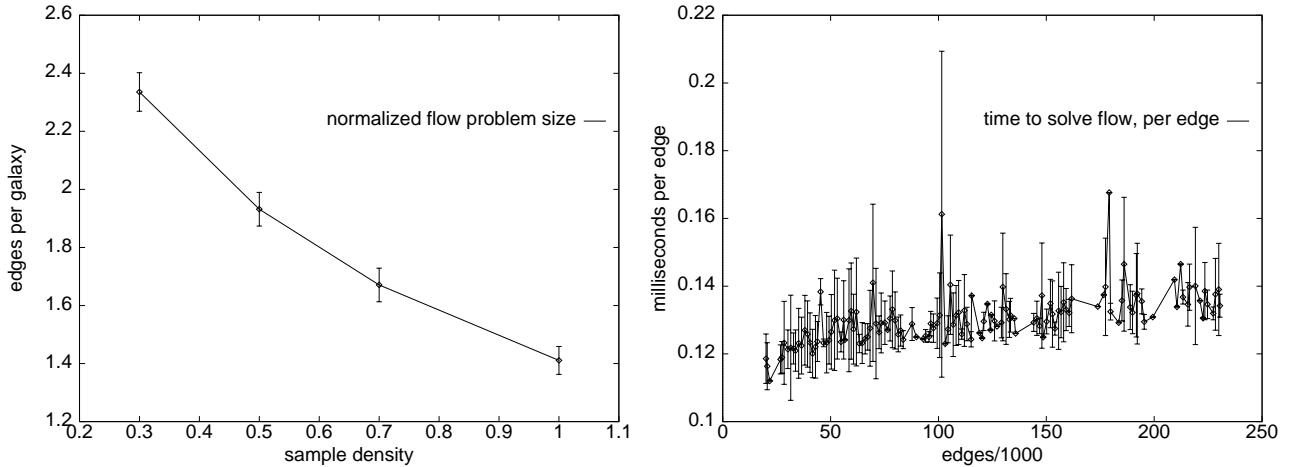


Figure 8: Number of edges per galaxy vs. density; time per edge vs. number of edges

**Time to solve flow problems.** The heuristics for keeping the flow problems small appear to be effective. Figure 8 plots the average number of edges per galaxy in each flow problem as a function of the sampling density of the instance.

Figure 8 plots the average time per edge to solve the individual flow problems. The time appears to grow only near-linearly with the number of edges. Better than worst-case behavior on certain classes of problems is not uncommon; further the flow problems arising here are not particularly hard ones. See [16] for computational studies related to this issue.

## 5 Retrospective

The Euclidean capacitated covering problem arising here is very natural. Looking in the Operations Research literature, we found numerous capacitated covering algorithms based on integer linear programming, but these were not fast enough problems of the desired size. The Computer Science literature had a number of efficient approximation algorithms for covering that had provable worst-case performance guarantees, yet these algorithms would not produce good enough solutions in practice.

Nonetheless, our final solution rests on theoretical foundations. Our algorithm works in the spirit of Lagrangian relaxation. We decompose the problem into two parts: finding the cover  $C$  and finding the assignment  $A$ . We relax the constraints on  $A$  by replacing the “disc-containment” constraint by a penalty function. Then, for any given cover, finding the minimum-penalty assignment is a tractable problem. Likewise, for any given assignment, finding the minimum-penalty cover is tractable. Thus, the relaxation yields a scheme that iteratively reduces the minimum penalty and so drives the pair  $(C, A)$  closer to feasibility. Lagrangian relaxation is a common technique in both the Operations Research [31] and the Computer Science [28] literature.

Finding the decomposition required an understanding of network flow theory. The ability to solve large problems hinges on a fast network flow algorithm. Classic augmenting paths algorithms are far too slow for our purpose. Goldberg’s algorithm incorporates both recent research within the worst-case model and heuristics discovered by empirical studies (in the spirit of [16]).

Also useful were Hardin, Sloane, and Smith’s sphere covers [13]. These enabled us to start with better uniform covers than we might have otherwise. Finally, in prototyping and testing ideas, it helped to have a pre-existing library of relevant high-level data types and algorithms. For this we

used LEDA [24].

Worst-case analysis did side-track us slightly. Although worst-case analysis suggested that network flow would be the bottleneck for large problems, it was not at all. Ironically, as described in § 3.2, our first attempt to keep the flow problems small by using equivalence classes backfired: our original implementation used a single hashing data structure to hold all the equivalence classes; although the standard worst-case model suggests hashing is quite fast, its incautious use slowed the solutions of large problems by a factor of 50 due to the lack of locality of reference.

In conclusion, our experience suggests that a successful approach rested on theoretical understanding, but required that it be creatively adapted to take advantage of the particular structure of our problem instances.

## 6 Acknowledgements

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