On the Approximability of Multistage Min-Sum Set Cover

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16/07/2021

- Introduction
- Previous Work
 - The Static Version of MSSC
 - The generalized Version
 - The Online Version of MSSC
- Multistage Min Sum Set Cover
 - Move To Front
 - Randomized Rounding Algorithm
 - Deterministic Rounding for r-bounded Sequences
- Concluding Remarks

Outline

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- We want to maintain an ordering of products, so that customers find something they like quickly.
- In this example S_1, S_2, \ldots, S_m model the users' interests and π is the ordering we're looking for.

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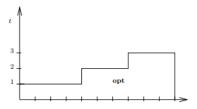
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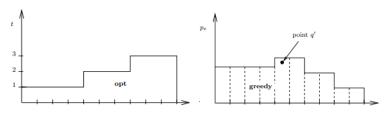
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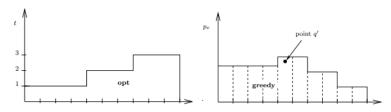
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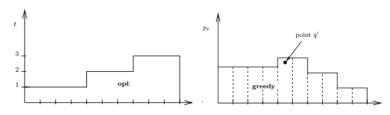


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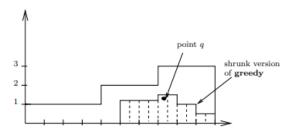


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- LP-Rounding Approach, Skutella and Williamson [6] improve it to 28-apx.

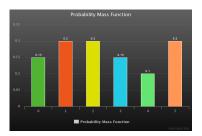
GMSSC - Fractional LP

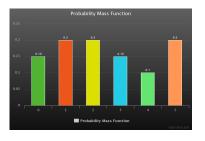
$$\begin{aligned} &\min \quad \sum_{t=1}^n \sum_{i=1}^m (1-y_{i,t}) \\ &\text{s.t} \quad \sum_{e \in U} x_{e,t} = 1 \quad \text{ for all } t \leq n \\ &\sum_{t=1}^n x_{e,t} = 1 \quad \text{ for all } e \in U \\ &\sum_{e \in S \setminus A} \sum_{t' < t} x_{e,t} \geq \left(K(S_i) - |A| \right) \cdot y_{i,t} \quad \text{ for all } i \leq m, A \subseteq S_i, t \leq n \\ &x_{e,t}, y_{i,t} \in [0,1] \quad \text{ for all } e \in U, i < m, t < n \end{aligned}$$

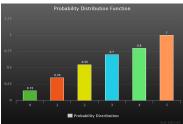
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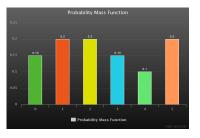
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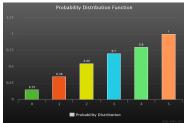
Use $x_{e,t}$ to order the elements and construct π .





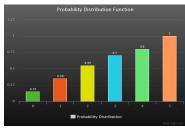




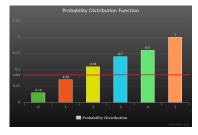


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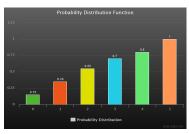




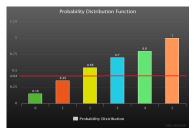
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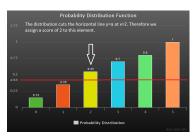




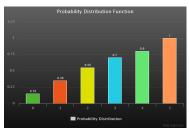


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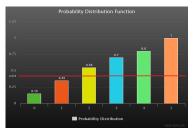


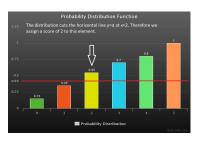






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Sort in order of non-decreasing score.

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- \bullet Bridge the Gap? \to Construct approximation algorithms for the offline version.

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• Here d_{KT} denotes the Kendall-Tau distance - number of inv. to transform π^{t-1} to π^t .

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Lemma

Mult-MSSC and Move-To-Front are approximately the same. That is:

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LP Relaxation of Move-to-Front

$$\begin{aligned} & \min \quad \sum_{t=1}^{T} \mathrm{d_{FR}} (A^t, A^{t-1}) \\ & \text{s.t.} \quad \sum_{i=1}^{n} A^t_{ei} = 1 \quad e \in \textit{U} \text{ and } t = 1, \dots, T \\ & \sum_{e \in \textit{U}} A^t_{ei} = 1 \quad i = 1, \dots, n \text{ and } t = 1, \dots, T \\ & \sum_{e \in \textit{S}_t} A^t_{e1} = 1 \quad t = 1, \dots, T \\ & A^0 = \pi^0 \\ & A^t_{ei} \geq 0 \qquad e \in \textit{U}, \ i = 1, \dots, n \text{ and } t = 1, \dots, T \end{aligned}$$

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$$\begin{aligned} & \min \quad \sum_{e \in U} \sum_{i=1}^n \sum_{j=1}^n |i-j| \cdot f_{ij}^e \\ & \text{s.t.} \quad \sum_{i=1}^n f_{ij}^e = B_{ej} \quad \text{for all } e \in U \text{ and } j = 1, \dots, n \\ & \sum_{j=1}^n f_{ij}^e = A_{ei} \quad \text{for all } e \in U \text{ and } i = 1, \dots, n \end{aligned}$$

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Let the stochastic matrices
$$A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$
, $B = \begin{pmatrix} 1/3 & 1/3 & 1/3 \\ 1/2 & 1/2 & 0 \\ 1/4 & 0 & 3/4 \end{pmatrix}$.

Footrule Distance d_{FR} - Optimal Value of the Transportation Problem:

$$\begin{aligned} & \min \quad \sum_{e \in U} \sum_{i=1}^n \sum_{j=1}^n |i-j| \cdot f_{ij}^e \\ & \text{s.t.} \quad \sum_{i=1}^n f_{ij}^e = B_{ej} \quad \text{for all } e \in U \text{ and } j = 1, \dots, n \\ & \sum_{j=1}^n f_{ij}^e = A_{ei} \quad \text{for all } e \in U \text{ and } i = 1, \dots, n \end{aligned}$$

Let the stochastic matrices
$$A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$
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The FootRule distance $d_{FR}(A, B) =$

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$$\underbrace{\left(1\cdot 1/2 + 0\cdot 1/2 + 1\cdot 0\right)}_{\text{second row}} + \underbrace{\left(2\cdot 1/4 + 1\cdot 0 + 0\cdot 3/4\right)}_{\text{third row}} = 2.$$

Move-To-Front - Randomized Rounding

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Fact

From the Linear Relaxation of MTF we know:

$$\sum_{t=1}^{T} d_{FR}(A_t, A_{t-1}) \leq 4 \cdot OPT_{\text{Mult-MSSC}}.$$

Move-To-Front - Randomized Rounding

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A Randomized Algorithm for Mult-MSSC

- 1: Find the optimal solution $A^0 = \pi^0, A^1, \dots, A^T$ for Fractional MTF.
- 2: **for** each element $e \in U$ **do**
- 3: Select α_e uniformly at random in [0,1].
- 4: end for
- 5: **for** t = 1 ... T **do**
- 6: **for** all elements $e \in U$ **do**
- 7: $I_e^t := \operatorname{argmin}_{1 \le i \le n} \{ \log n \cdot \sum_{s=1}^i A_{es}^t \ge \alpha_e \}.$
- 8: end for
- 9: $\pi^t := \text{sort elements according to } I_e^t \text{ with ties being broken lexicographically.}$
- 10: end for

Theorem - Approximation Ratio

The Randomized Rounding Algorithm 18 is $O(log^2n)$ approximation for Mult-MSSC.

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$$\mathbb{E}[\pi^t(S_t)] \leq 2 \cdot \underbrace{\pi_*^t(S_t)}_{\bullet}$$

Access Cost of set S_t Access Cost of the Optimal Permutation

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• Basic idea: Decompose matrix to sequence of neighboring matrices(matrices that differ only in 2 entries).

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Deterministic Rounding Algorithm for r-bounded sequences

Input: A request sequence R_1, \ldots, R_T with $|R_t| \leq r$ and an initial permutation π^0 .

Output: A sequence of permutations π^1, \dots, π^T .

- 1: Find the optimal solution $A^0 = \pi^0, A^1, \dots, A^T$ for Fractional MTF.
- 2: **for** t = 1 ... T **do**
- 3: $\pi^t := \text{in } \pi^{t-1}$, move to the first position an element $e \in R_t$ such that $A_{e1}^t \ge 1/r$
- 4: end for

Analysis of Deterministic Rounding Algorithm 20

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Algorithm 20 is a $O(r^2)$ -approximation algorithm for Mult-MSSC.

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$$\sum_{t=1}^{T} \underbrace{d_{KT}(\pi^{t}, \pi^{t-1})}_{\text{Moving Cost of Permutations Produced}} \leq 2r^{2} \cdot \underbrace{d_{FR}(A^{t}, A^{t-1})}_{\text{Moving Cost of Matrices}}$$

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- Prove $O(r^2)$ -approximation if matrices A^t are semi-integral.
- Prove that we can transform any sequence of matrices to semi-integral with the same moving cost.

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- You can find the implementation of our algorithms and relevant experiments in this github repo.

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