Approximation Algorithms for the Fault-Tolerant Facility Placement Problem

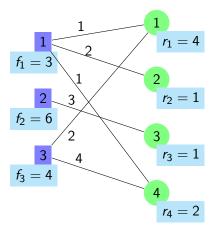
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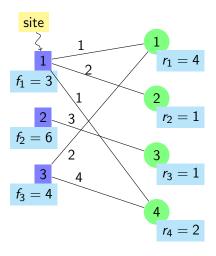
Outline

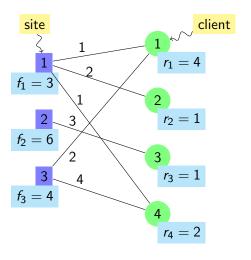
- Problem Definition
- Related Work
 - Uncapacitated Facility Location problem (UFL)
 - Fault-tolerant Facility Location problem (FTFL)
 - Fault-tolerant Facility Placement problem (FTFP)
- General Approach
- Techniques
 - Demand Reduction
 - Adaptive Partition
- Approximation Algorithms
 - 3-approximation
 - 1.736-approximation
 - 1.575-approximation
- Summary

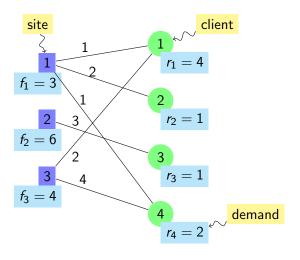


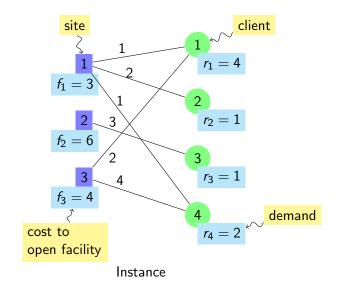


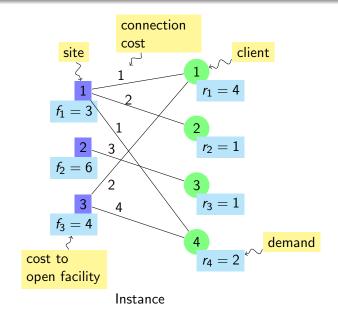
Instance

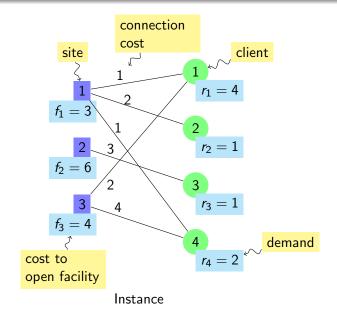


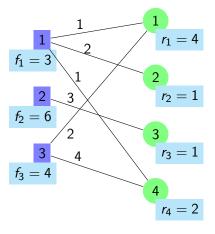






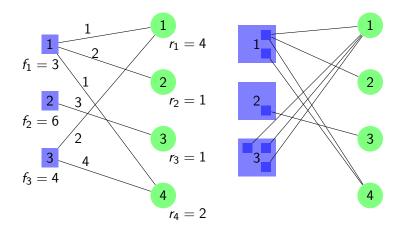






Instance

Feasible Integral Solution

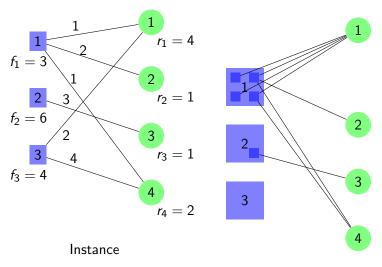


Instance

Solution

Cost is $2f_1 + f_2 + 3f_3 + d_{11} + d_{12} + 2d_{14} + d_{23} + 3d_{31} = 38$.

Optimal Integral Solution



Cost is
$$4f_1 + 1f_2 + 0f_3 + 4d_{11} + d_{12} + 2d_{14} + d_{23} = 29$$
.

Given

- F, a set of sites can have facilities built,
- ullet C, a set of clients with demands,
- r_i , demand for client j,
- f_i , cost to build one facility at site i,
- d_{ij}, cost to connect one demand from client j to facility at site
 i. Distances form a metric.

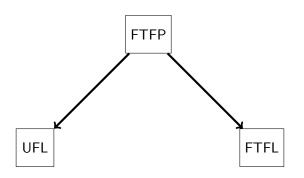
Find

- the number of facilities to build at each site,
- the number of connections between site i and client j.

Goal: Minimize the total cost of opening facilities and connecting clients to open facilities..



Related Problems



- The Uncapacitated Facility Location problem (UFL), all clients have unit demand.
- The Fault-tolerant Facility Location problem (FTFL), each site can have at most one facility.

The Uncapacitated Facility Location Problem (UFL)

All demands are 1, each site can open only one facility.

$$r_1 = 1$$



3

$$r_2=1$$

 $r_3 = 1$



$$r_4=1$$

Solution

Instance

The Fault-tolerant Facility Location Problem (FTFL)

Demands may be more than 1, each site can open only one facility.

3

 $r_3 = 1$

 $r_4 = 2$

Instance

Solution

Demands may be more than 1, each site can open multiple facilities.

$$r_1 = 4$$



$$r_2 = 1$$



3

$$r_3 = 1$$



4

$$r_4 = 2$$

Instance

Solution

The Metric Version

- The UFL problem with general distances cannot be approximated to a ratio better than $O(\log n)$. And Hochbaum's algorithm is an $O(\log n)$ -approximation algorithm for UFL.
- The same lower bound on approximation ratio for UFL applies to FTFL and FTFP.
- From now on, restrict the problem to metric version, distances d_{ij} satisfy the triangle inequality:

$$d_{ij} \leq d_{ij'} + d_{i'j'} + d_{i'j}$$
 for all $i, i' \in \mathbb{F}, j, j' \in \mathbb{C}$.

Related Work on UFL

Shmoys, Tardos and Aardal	1997	3.16	LP-rounding
Chudak	1998	1.736	LP-rounding
Sviridenko	2002	1.58	LP-rounding
Jain and Vazirani	2001	3	primal-dual
Jain <i>et al.</i>	2003	1.61	greedy
Mahdian <i>et al.</i>	2006	1.52	greedy
Byrka	2007	1.5	
Li	2012	1.488	(best result)

Table : Approximation algorithms for the UFL problem

Related Work on FTFL

Jain and Vazirani	2000	$3 \ln \max_j r_j$	primal-dual
Guha et al.	2001	4	LP-rounding
Byrka <i>et al.</i>	2010	1.7245	LP-rounding

Table : Approximation algorithms for the FTFL problem

Remark: No combinatorial algorithm for FTFL with approximation ratio better than $O(\log n)$ is known.

Related Work on Lower Bound

Lower bound on approximation ratio.

- Lower bound of 1.463 for the UFL problem (Guha and Khuller, 1998).
- Implies FTFL and FTFP cannot be approximated better than 1.463.

Our Result

For the FTFP problem, we show

- A reduction from FTFP to FTFL, implies an algorithm with ratio 1.7245.
- An LP-rounding algorithm with approximation ratio 1.575.
- Our approximation ratio for FTFP matches the best known LP-based approximation ratio for UFL.

Reduction from FTFP to FTFL

Given an FTFP instance with demand r_j ,

- Demand Reduction: Construct a restricted FTFP instance with $r_i < |\mathbb{F}|$ for all clients j.
- Solve the restricted instance by reducing to FTFL.
- Implication: FTFP has a 1.7245-approximation algorithm.

Our LP-rounding Approach

- Generalize the LP-rounding algorithms for UFL to the FTFP problem with fault-tolerant requirement.
- Main techniques:
 - Demand Reduction.
 - Adaptive Partition.

The LP Formulation for FTFP

- y_i represent the number of facilities built at site i.
- x_{ij} represent the number of connections from client j to facilities at site i.

minimize
$$\sum_{i \in \mathbb{F}} f_i y_i + \sum_{i \in \mathbb{F}, j \in \mathbb{C}} d_{ij} x_{ij}$$
(1)
subject to
$$y_i - x_{ij} \ge 0 \qquad \forall i \in \mathbb{F}, j \in \mathbb{C}$$

$$\sum_{i \in \mathbb{F}} x_{ij} \ge r_j \qquad \forall j \in \mathbb{C}$$

$$x_{ij} \ge 0, y_i \ge 0 \qquad \forall i \in \mathbb{F}, j \in \mathbb{C}$$

maximize
$$\sum_{j \in \mathbb{C}} r_j \alpha_j$$
 (2)
subject to $\sum_{j \in \mathbb{C}} \beta_{ij} \leq f_i$ $\forall i \in \mathbb{F}$
 $\alpha_j - \beta_{ij} \leq d_{ij}$ $\forall i \in \mathbb{F}, j \in \mathbb{C}$
 $\alpha_j \geq 0, \beta_{ij} \geq 0$ $\forall i \in \mathbb{F}, j \in \mathbb{C}$

Techniques

- Demand Reduction.
- Adaptive Partition.

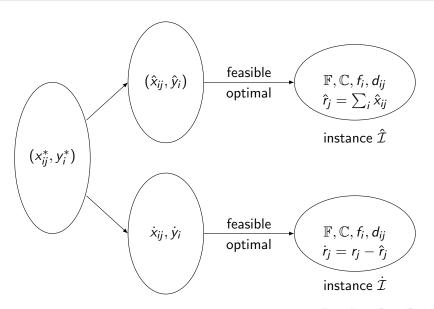
Demand Reduction

- Reduce a general FTFP instance to a restricted FTFP instance with $r_i \leq |\mathbb{F}|$ for all clients j.
- Solving LP to obtain (x^*, y^*) .
- Round down $(\mathbf{x}^*, \mathbf{y}^*)$ to obtain integral part $(\hat{\mathbf{x}}, \hat{\mathbf{y}})$. Define $\hat{r}_j = \sum_i \hat{x}_{ij}$.
- The rest form fractional part $(\dot{\mathbf{x}}, \dot{\mathbf{y}})$. Define $\dot{r}_j = r_j \hat{r}_j$.
- Both parts are feasible and optimal for their respective FTFP instances $\hat{\mathcal{I}}$ and $\dot{\mathcal{I}}$.

Claim

 $\dot{r}_j \leq |\mathbb{F}|$ for all clients j in $\dot{\mathcal{I}}$.

Diagram for Demand Reduction



Theorem

Theorem

Given any ρ -approximation algorithm \mathcal{A} for the restricted FTFP problem with $r_j \leq |\mathbb{F}|$, if ρ is an upper bound on comparing algorithm's cost and the optimal fractional solution's cost, then we have a ρ -approximation algorithm for the general FTFP problem.

Corollary

Using 1.7245-approximation algorithm for FTFL, can have a 1.7245-approximation algorithm for FTFP.

Adaptive Partition

- Begin with a fractional complete solution (x, y).
- In the partitioned solution,
 - Each site i has facilities μ .
 - Each client j has r_j demand points ν .
 - Each facility μ has fractional opening \bar{y}_{μ} .
 - Each demand point connects to each facility with value $\bar{x}_{\mu\nu}.$
- The partitioned solution $(\bar{\mathbf{x}}, \bar{\mathbf{y}})$ satisfies a number of properties.
 - y_i^* distributed among facilities at site i,
 - x_{ij}^* distributed among sibling demands of client j,
 - $\bar{x}_{\mu\nu} = \bar{y}_{\mu}$ or 0 (completeness),
 - \bullet Each demand ν is assigned to a primary demand κ with a low cost.

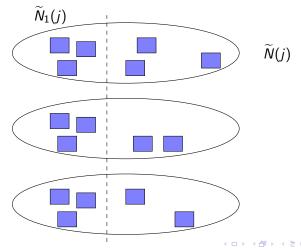
Animation of Partition

Two phases

- Phase 1, the partitioning phase, define demands and allocate facilities.
- Phase 2, the augmenting phase, allocate additional facilities to make total connection value unit.

Phase 1, Step 1

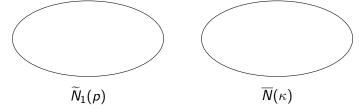
For each client j with residual demand $\bar{r}_i > 0$, arrange neighboring facilities from near to far. The nearest few with total connection value 1 defines $\overline{N}_1(i)$.



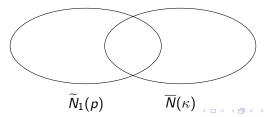
Phase 1, Step 2

Select client p such that the sum of the average distance to $N_1(p)$ and α_p^* is minimized. Now we have two cases to proceed.

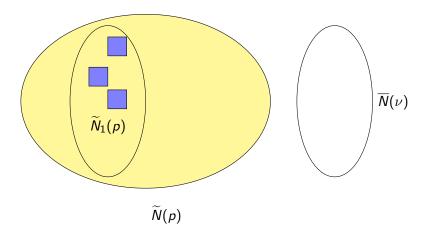
• Case 1: $\widetilde{N}_1(p)$ is disjoint from every exisiting $\overline{N}(\kappa)$.



• Case 2: $\widetilde{N}_1(p)$ overlaps with some $\overline{N}(\kappa)$.

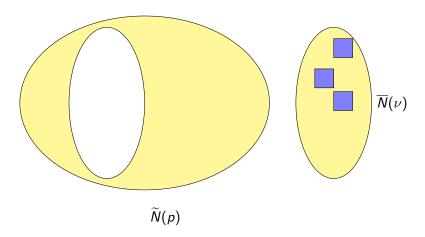


Phase 1, Step 2 (Cont. Case 1)



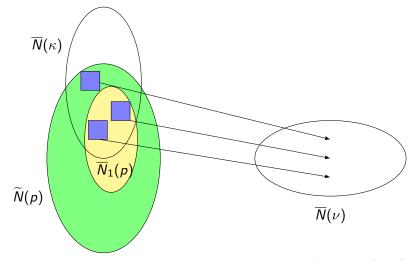
Phase 1, Step 2 (Cont. Case 1)

All facilities in $\widetilde{N}_1(p)$ moved to $\overline{N}(\nu)$.



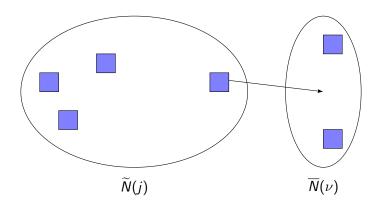
Phase 1, Step 2 (Cont. Case 2)

Move all overlapping facilities in $\widetilde{N}(p) \cap \overline{N}(\kappa)$ into $\overline{N}(\nu)$.

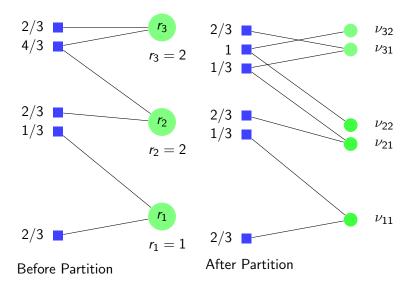


Phase 2

Add facilities from $\widetilde{N}(j)$ to $\overline{N}(\nu)$ until total connection value is 1.



An Example of Partition



Properties of Partition

Properties

- Each demand ν assigned to a primary demand κ with overlapping $\overline{N}(\nu)$ and $\overline{N}(\kappa)$.
- For sibling demands ν_1 and ν_2 , $\overline{N}(\nu_1) \cup \overline{N}(\kappa_1)$ is disjoint from $\overline{N}(\nu_2) \cup \overline{N}(\kappa_2)$.
- For a certain cost specified by the approximation algorithm, κ always have a lower cost compared to the assigned ν .

Implication

- The fractional solution can be rounded to a fault-tolerant integral solution.
- The cost of the integral solution can be approximated.

A 3-approximation Algorithm

Given $(\bar{\mathbf{x}}, \bar{\mathbf{y}})$, rounded by

- For each primary κ , choose facility μ in neighborhood with probability \bar{y}_{μ} .
- For each non-primary ν , connects to $\phi(\kappa)$, the facility chosen in the primary's neighborhood.

The rounded solution satisfies fault-tolerant requirement.

The rounded solution has cost at most $3LP^*$.

- Facility cost is at most F^* .
- For each demand ν , connection cost is at most $\sum_{\mu \in \overline{N}(\nu)} d_{\mu\nu} \bar{x}_{\mu\nu} + 2\alpha_{\nu}^*.$

A 1.736-approximation Algorithm

- Change in rounding:
 - For facilities μ not in any $\overline{N}(\kappa)$, round indedendently.
 - each non-primary ν uses nearest neighboring facility if one is open, else use $\phi(\kappa)$.
- The expected connection cost for ν now reduced to $\sum_{\mu \in \overline{N}(\nu)} d_{\mu\nu} \bar{x}_{\mu\nu} + 2/e \cdot \alpha_{\nu}^*.$

Refined Partition for 1.575-approximation

Properties

- $\overline{N}(\nu)$ consists of $\overline{N}_{\rm cls}(\nu)$ and $\overline{N}_{\rm far}(\nu)$ and they are disjoint.
- $\overline{N}_{\rm cls}(\nu)$ overlaps with $\overline{N}_{\rm cls}(\kappa)$.
- For siblings ν_1, ν_2 , $\overline{N}_{\mathrm{cls}}(\kappa_1) \cup \overline{N}(\nu_1)$ disjoint from $\overline{N}_{\mathrm{cls}}(\kappa_2) \cup \overline{N}(\nu_2)$.
- cost of κ is smaller than cost of ν .

Construction of Partition

- Allocation.
- Augmentation.

1.575-approximation

- Use Byrka's rounding.
- ν uses only facilities in $\overline{N}(\nu) \cup \overline{N}_{\mathrm{cls}}(\kappa)$. Thus no two sibling conflict.
- Cost analysis is similar to Byrka's for UFL.

The End.