

Submodular Optimization: From Discrete to Continuous and Back

Hamed Hassani



Amin Karbasi



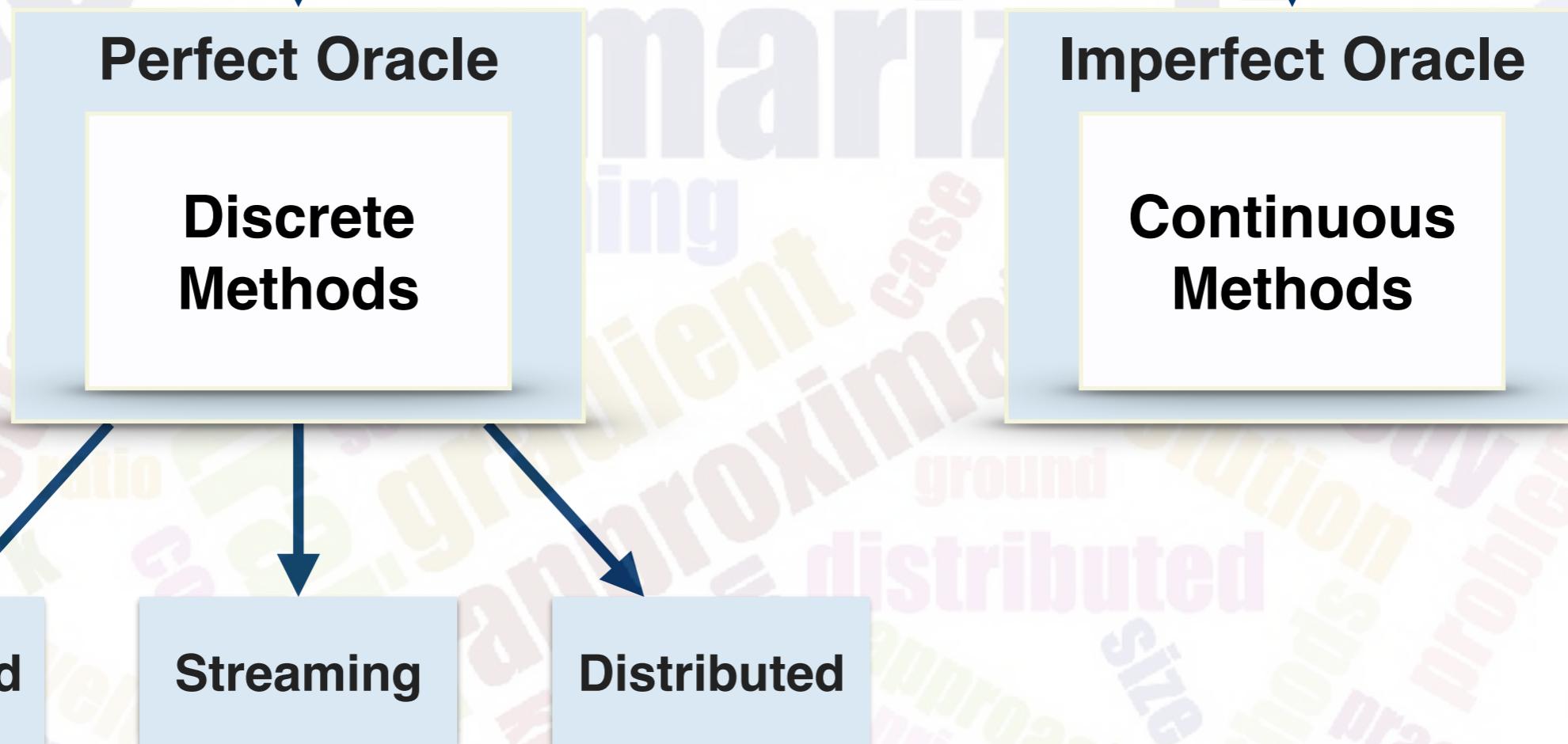
Yale

Slides + references: <http://iid.yale.edu/icml/icml-20.md/>



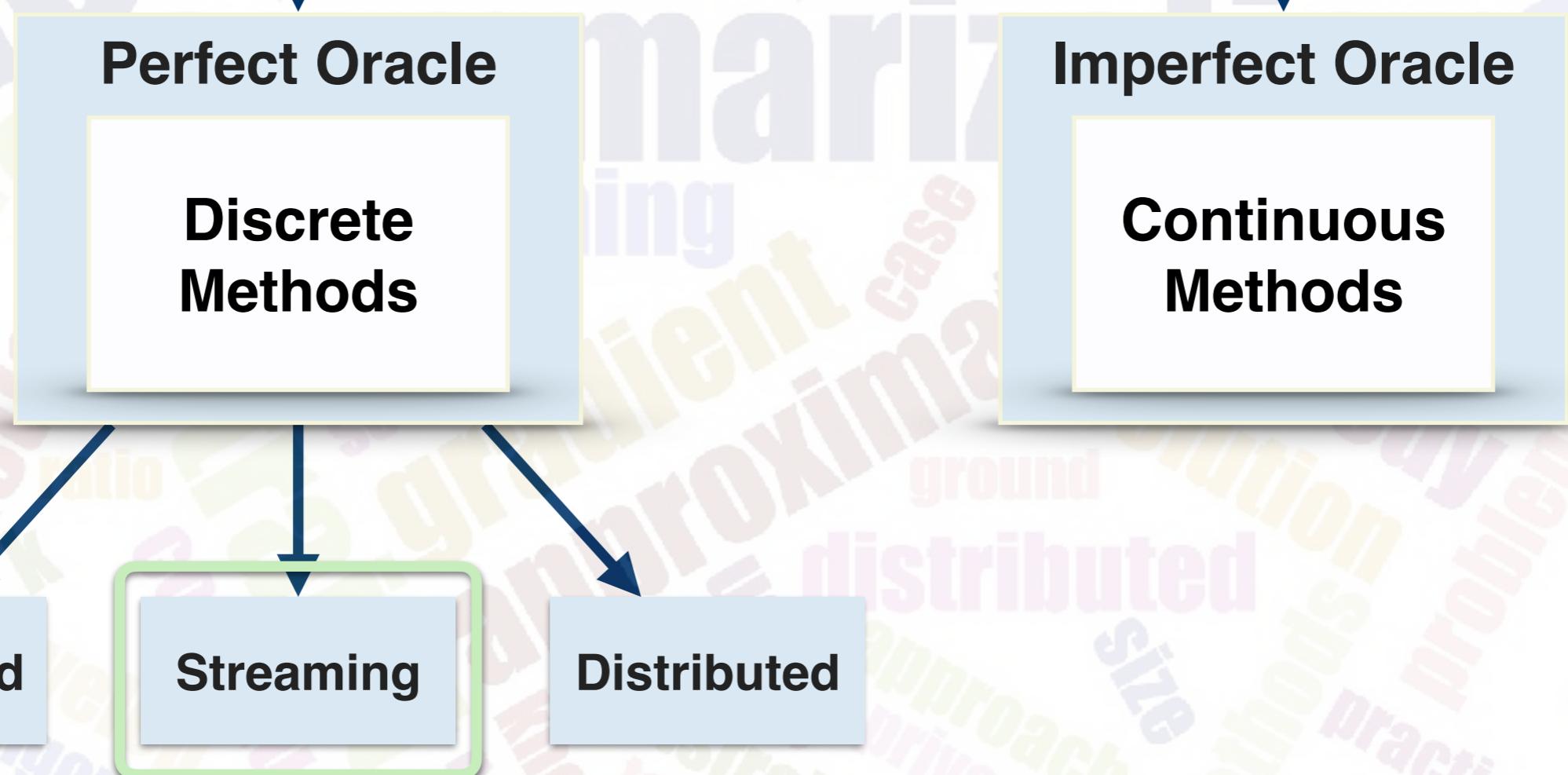
This Talk

$$S^* = \arg \max_{S \subseteq V, S \in \mathcal{I}} f(S)$$



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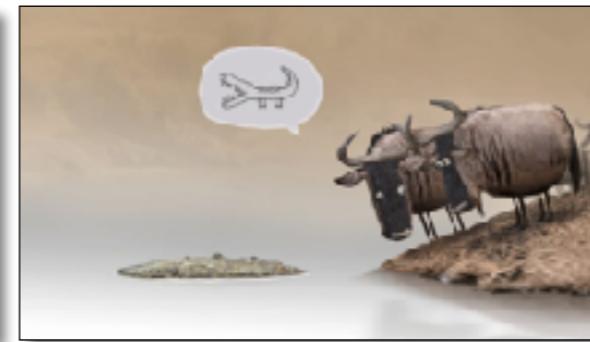
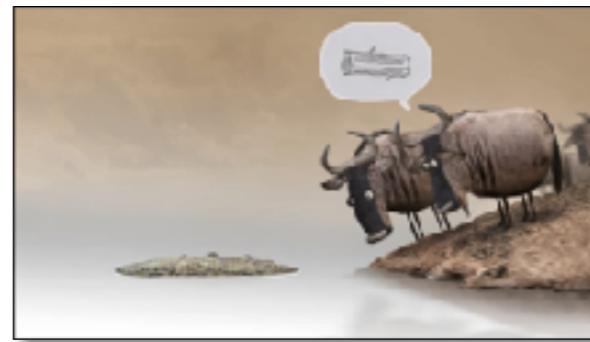
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Data Stream



Data Stream



Problem: Greedy can be impractical

- Greedy approaches require **random access** to the **complete** data set; but for truly large-scale problems, where data is residing on disk, or arriving over time at a fast pace they are often impractical.

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- Greedy approaches require **random access** to the **complete** data set; but for truly large-scale problems, where data is residing on disk, or arriving over time at a fast pace they are often impractical.

Is it possible to summarize a massive data set “**on the fly**”: at any point of time we have access only to **a small fraction** of data?

$$S^* = \arg \max_{S \subseteq V, S \in \mathcal{I}} f(S)$$

Setting

- Streaming

Stream Greedy

- Consider the following problem where f is **monotone** submodular:

$$S^* = \arg \max_{|S| \leq k} f(S)$$

Data Stream e



$$f(S \cup \{e\} \setminus \{x\}) - f(S) > 0$$

$$f \left(\left\{ \begin{array}{c} \text{ } \\ x_1 \end{array} \begin{array}{c} \text{ } \\ x_2 \end{array} \begin{array}{c} \text{ } \\ x_3 \end{array} \right\} \right) S$$

“Budgeted Nonparametric Learning from Data Stream”, R. Gomes, A. Krause, 2010

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- Efficient in practice but in the worst case $f(S_{\text{Stream-Greedy}}) \leq \frac{1}{k} \text{OPT}$

“Budgeted Nonparametric Learning from Data Stream”, R. Gomes, A. Krause, 2010

Bad Example

- Consider the following problem where f is **monotone** submodular:

$$S^* = \arg \max_{|S| \leq k} f(S)$$

Stream Good

$$f(S) = \sum_{x \in \cup_{v \in S} v} w(x)$$

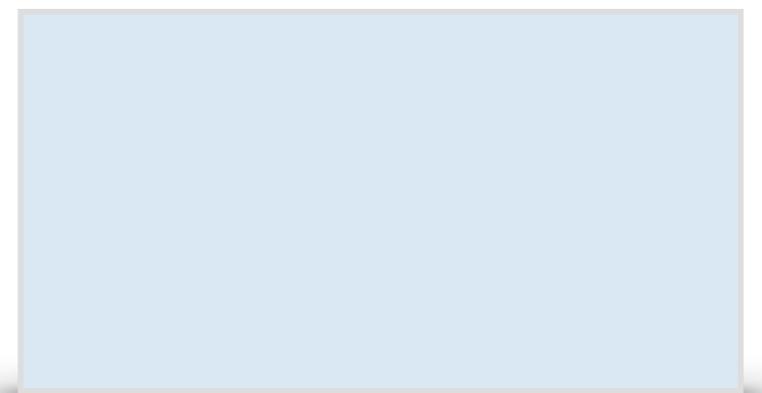
$$w(1) = \dots = w(k) = 1$$

$$w(k+1) = \dots = w(2k) = 1 + \epsilon$$

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$$w(k^2+1) = \dots = w(k^2+k) = 1 + k\epsilon$$

and $\epsilon \ll 1$



Solution

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 $\{1,2,\dots,k\}$

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Thresholding

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$$f(S \cup \{e\} \setminus \{x\}) - f(S) \geq \frac{f(S)}{k}$$

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[Buchbinder, Feldman, Schwartz]

For monotone submodular functions, Threshold-Greedy, with memory $O(k)$ achieves

$$f(S_{\text{Threshold-Greedy}}) \geq \frac{1}{4} \text{OPT}$$

“Online Submodular Maximization with Preemption”, 2015

Thresholding + Guessing

- Consider the following problem where f is monotone submodular:

$$S^* = \arg \max_{|S| \leq k} f(S)$$



$$f \left(\{ \quad \quad \quad \quad \quad \quad \} \right) \rightarrow \max$$

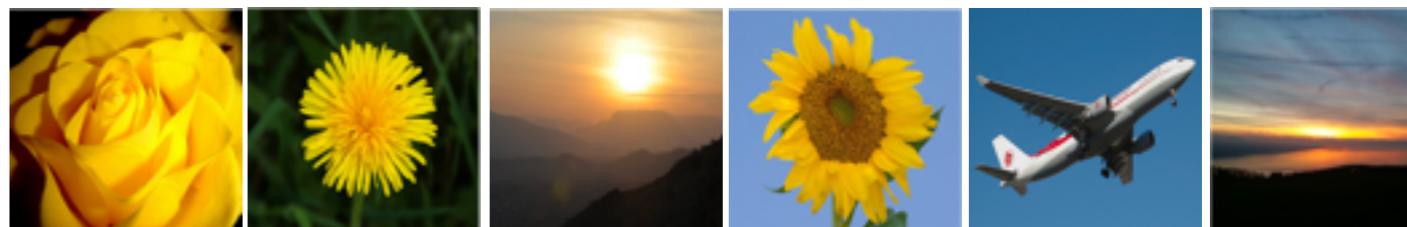


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- Consider the following problem where f is monotone submodular:

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Data Stream



$$\begin{aligned} \text{OPT} &\geq \tau \geq \alpha \cdot \text{OPT} \\ f(e_i \mid S) &\geq \tau / (2k) \end{aligned}$$

$$f(\{ \quad \}) \rightarrow \max$$



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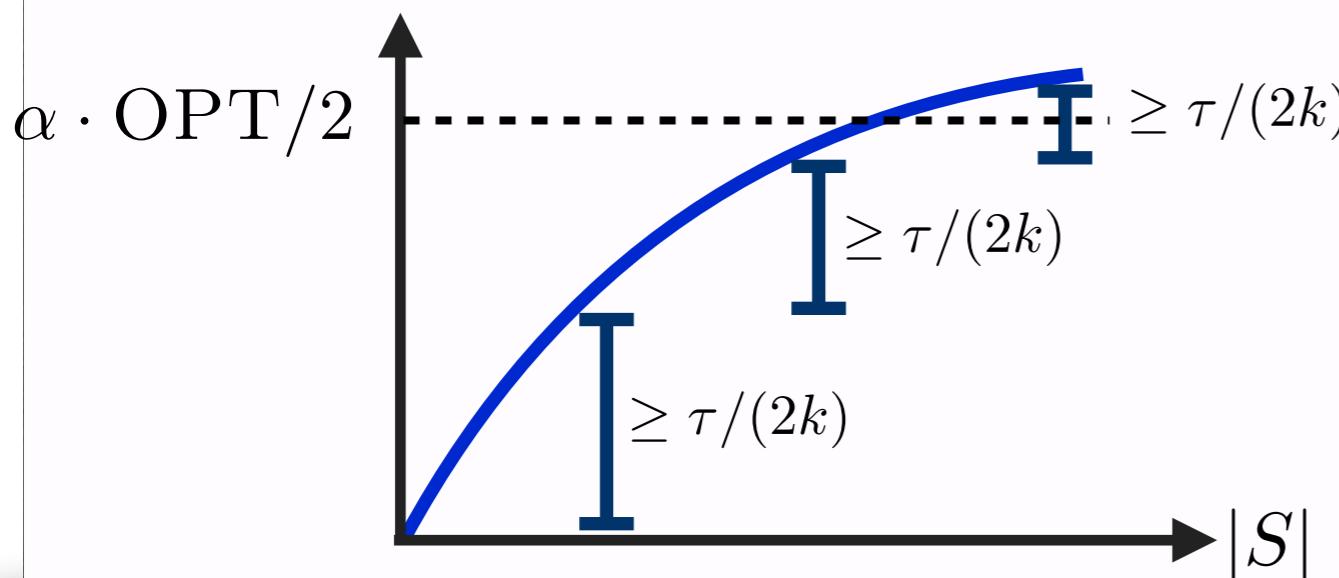
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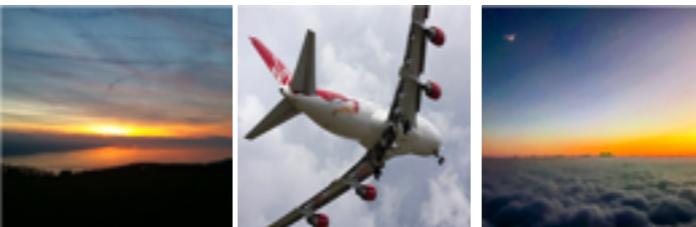
- 1 pass
- $f(S) \geq \alpha \cdot \text{OPT}/2$
- $O(k)$ memory
- $O(1)$ update time

Thresholding + Guessing

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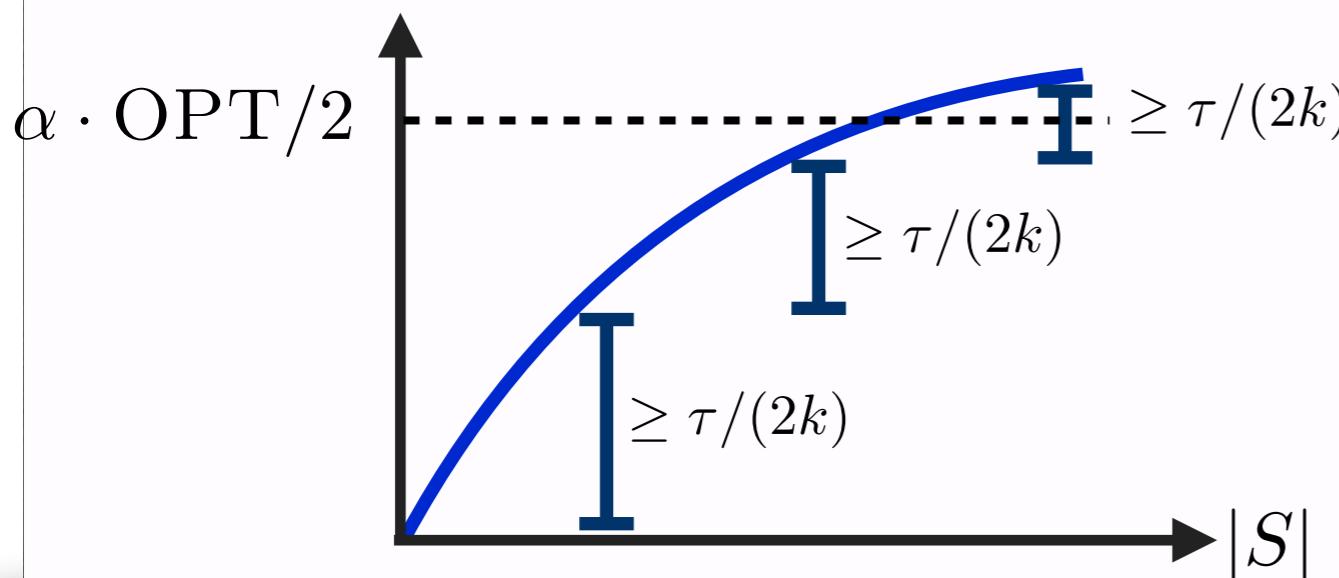
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- $O(k)$ memory
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- Can we find a good approximation OPT?

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► **Submodularity:** $m \leq \text{OPT} \leq k \cdot m$, $m = \max_{e \in V} f(\{e\})$



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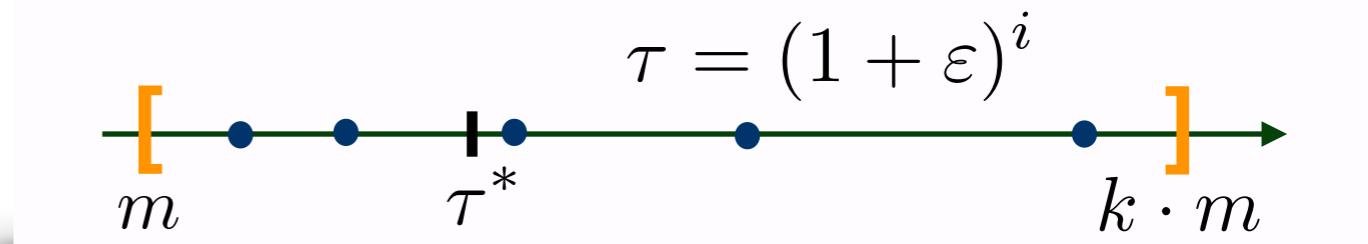
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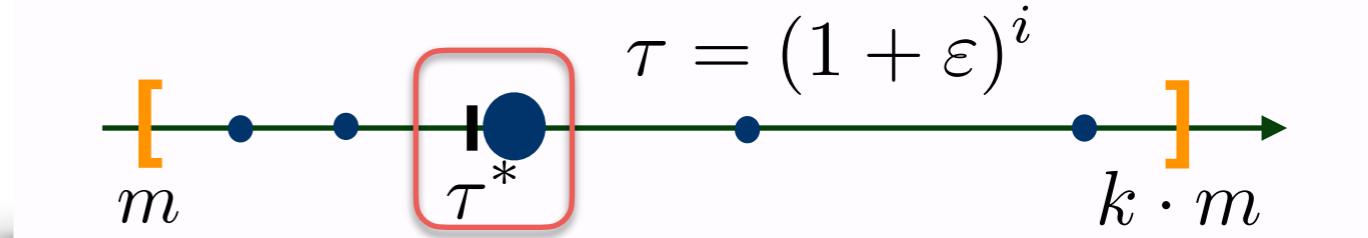
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- ▶ **Discretizing** $[m, k \cdot m]$



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 - Submodularity: $m \leq \text{OPT} \leq k \cdot m$, $m = \max_{e \in V} f(\{e\})$
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 - At least one τ should be a good estimate of OPT



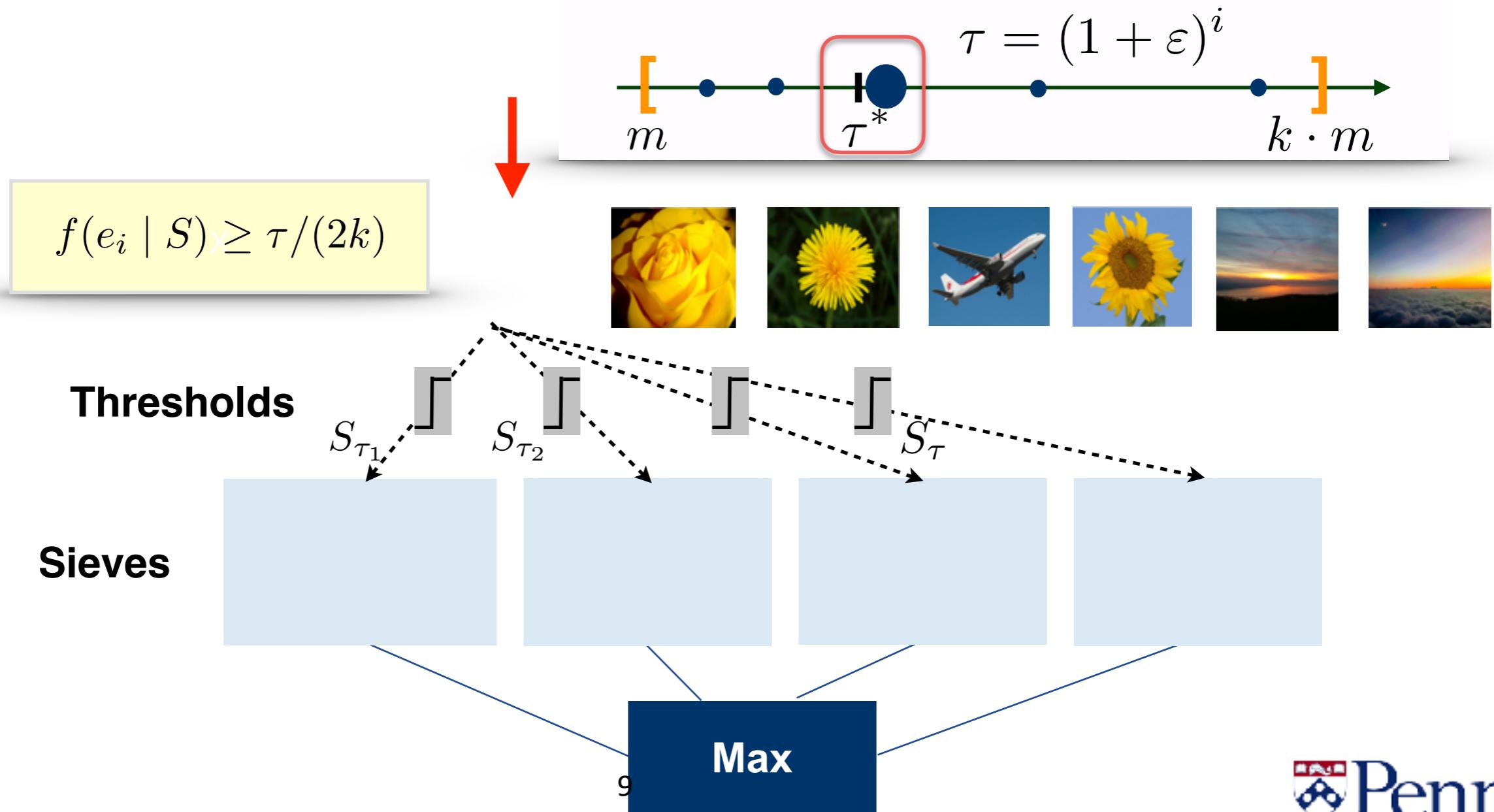
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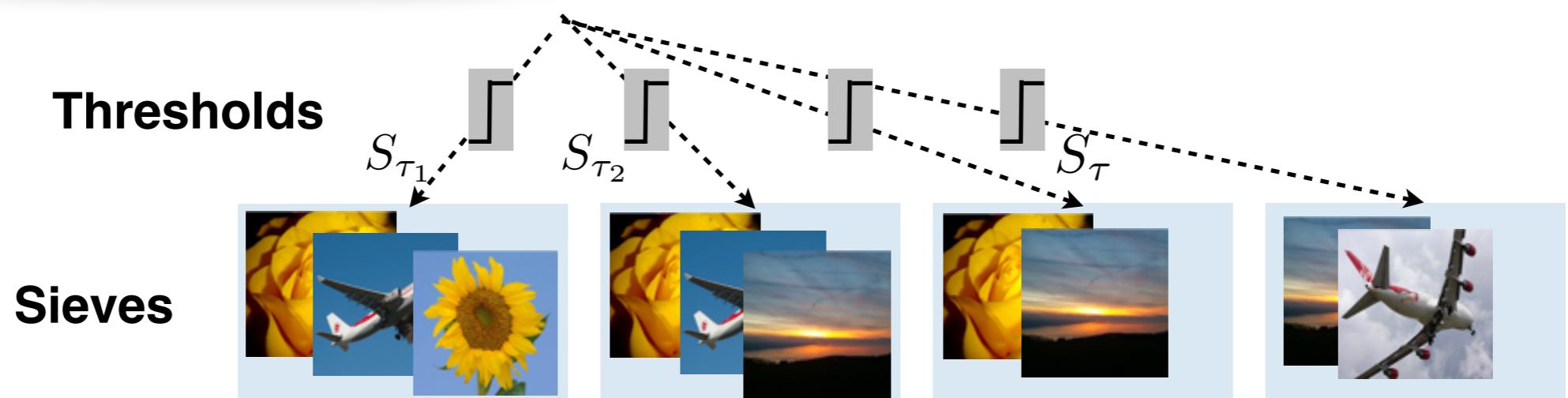
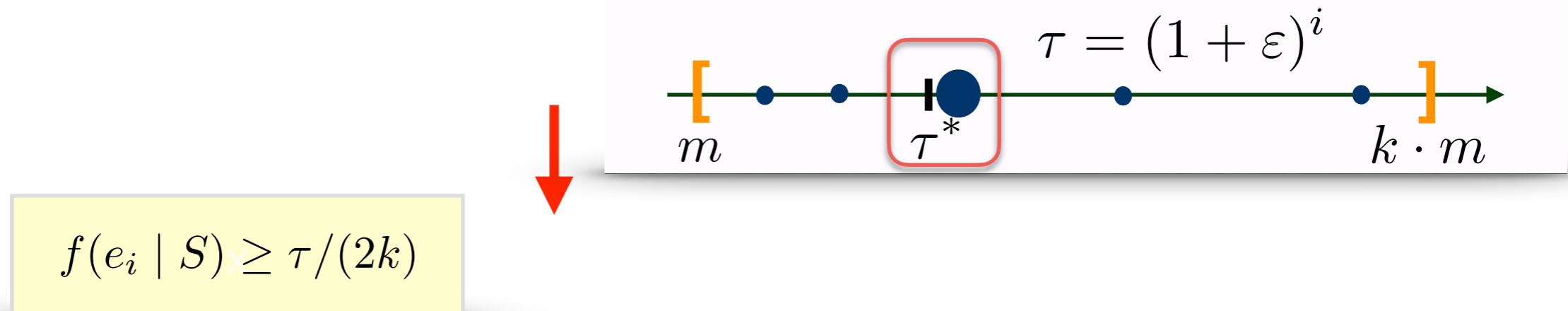
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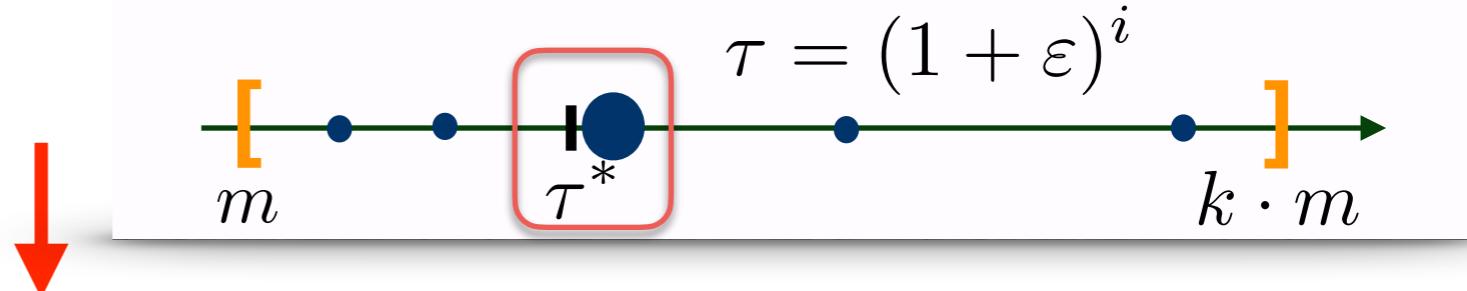
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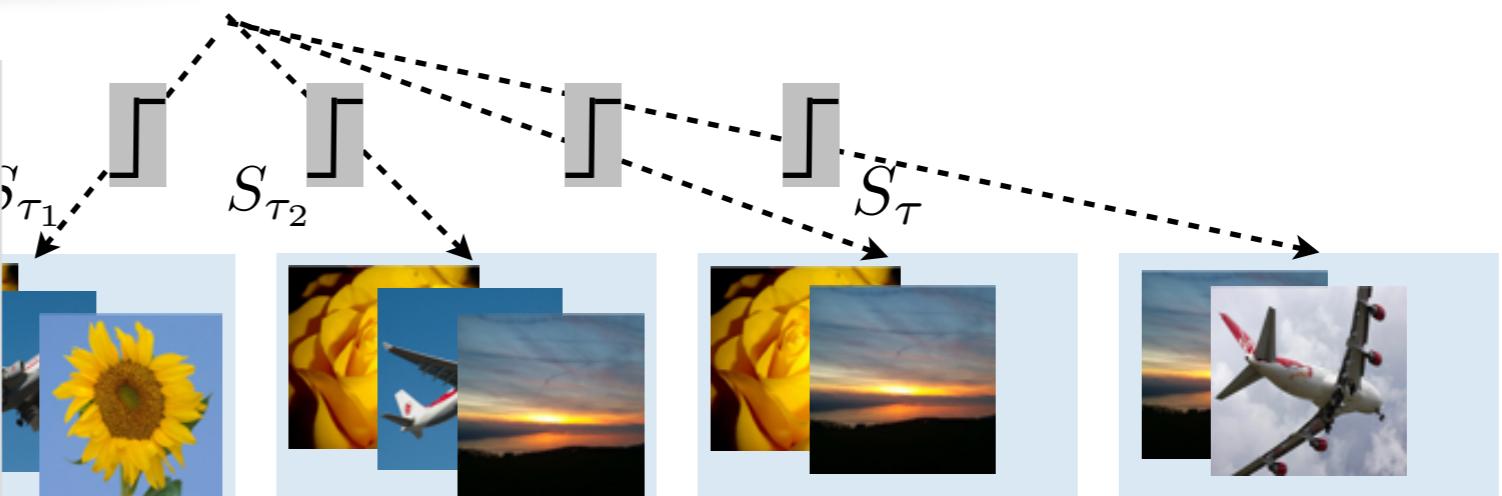
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$$f(e_i | S) \geq \tau / (2k)$$

Properties:

- 1 pass
- $f(S) \geq (1/2 - \varepsilon)\text{OPT}$
- $O(k \log k / \varepsilon)$ memory
- $O(\log k / \varepsilon)$ update time



SIEVE-STREAMING

[Badanidiyuru, Mirzasoleiman, Karbasi, Krause]

For monotone submodular functions, SIEVE-STREAMING with a $O(k \log(k)/\varepsilon)$ memory achieves

$$f(S_{\text{Sieve-Streaming}}) \geq \left(\frac{1}{2} - \epsilon\right) \text{OPT}$$

"Streaming Submodular Maximization: Massive Data Summarization on the Fly", 2014

[Kazemi, Mitrovic, Zadimoghaddam, Lattanzi, Karbasi]

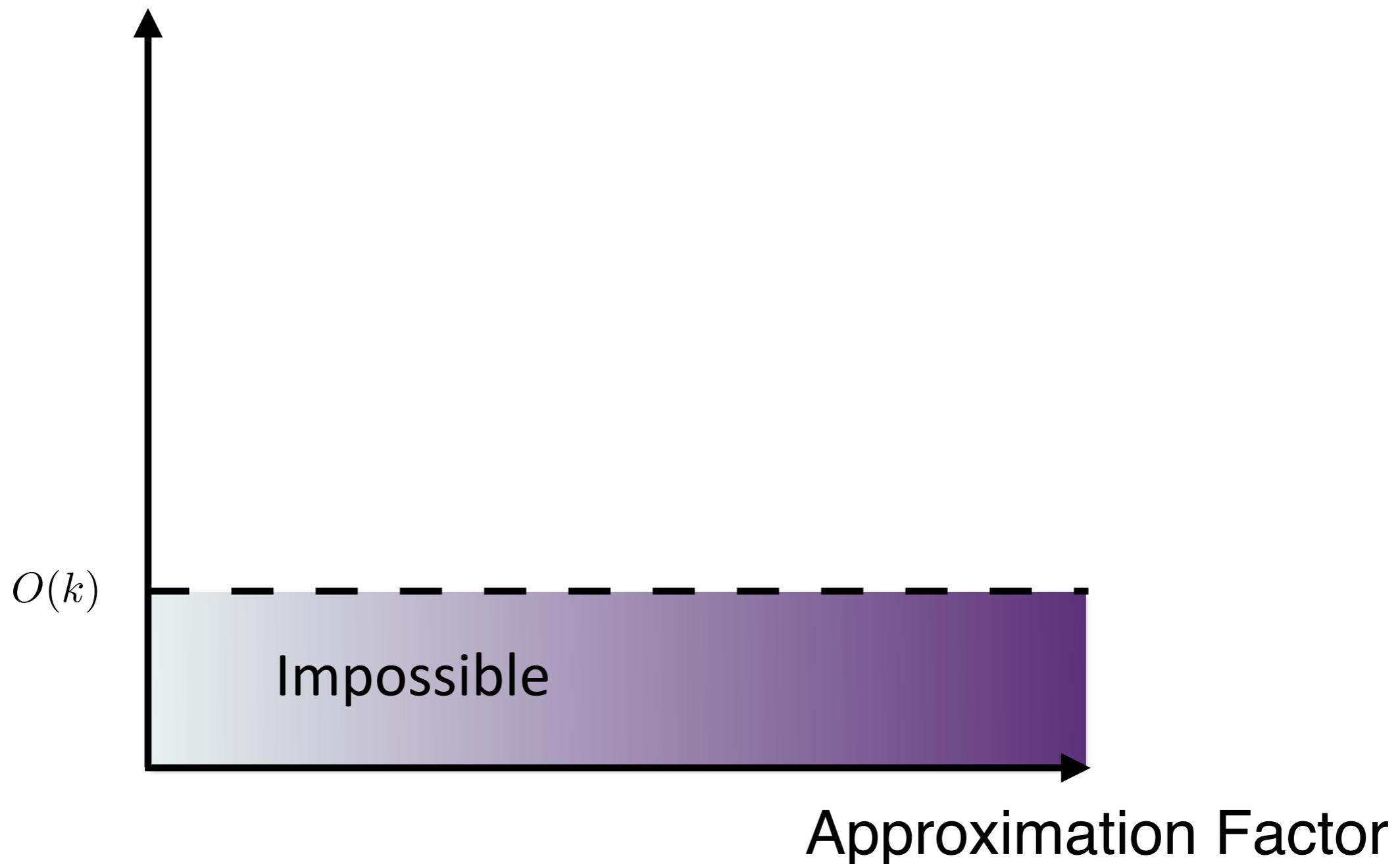
For monotone submodular functions, SIEVE-STREAMING++ with a $O(k)$ memory achieves

$$f(S_{\text{Sieve-Streaming++}}) \geq \left(\frac{1}{2} - \epsilon\right) \text{OPT}$$

"Submodular Streaming in All Its Glory: Tight Approximation, Minimum Memory and Low Adaptive Complexity", 2019

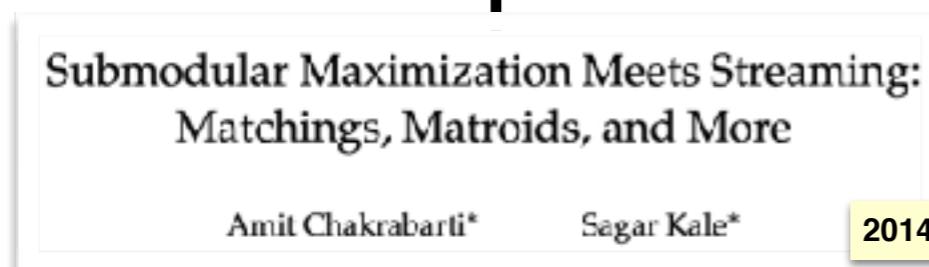
Streaming Algorithms: Cardinality Constraint

Memory Complexity

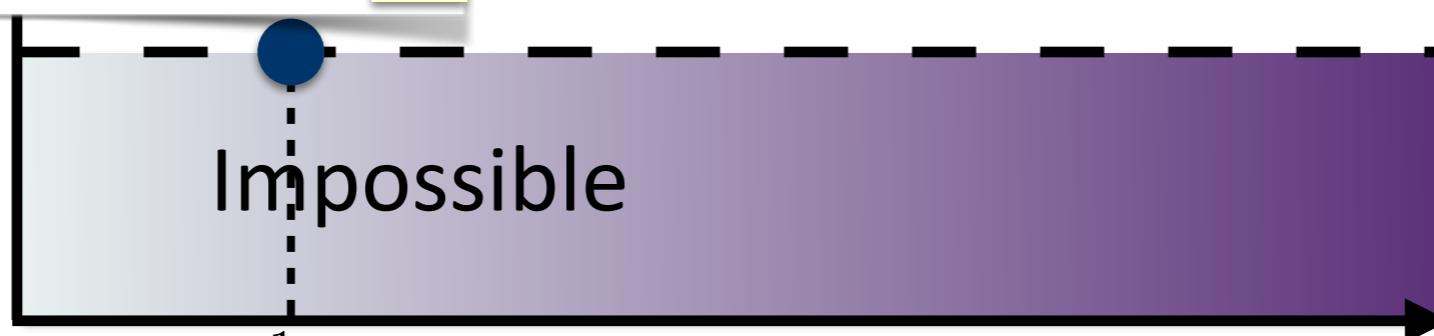


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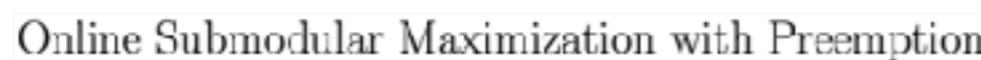
Memory Complexity



$O(k)$



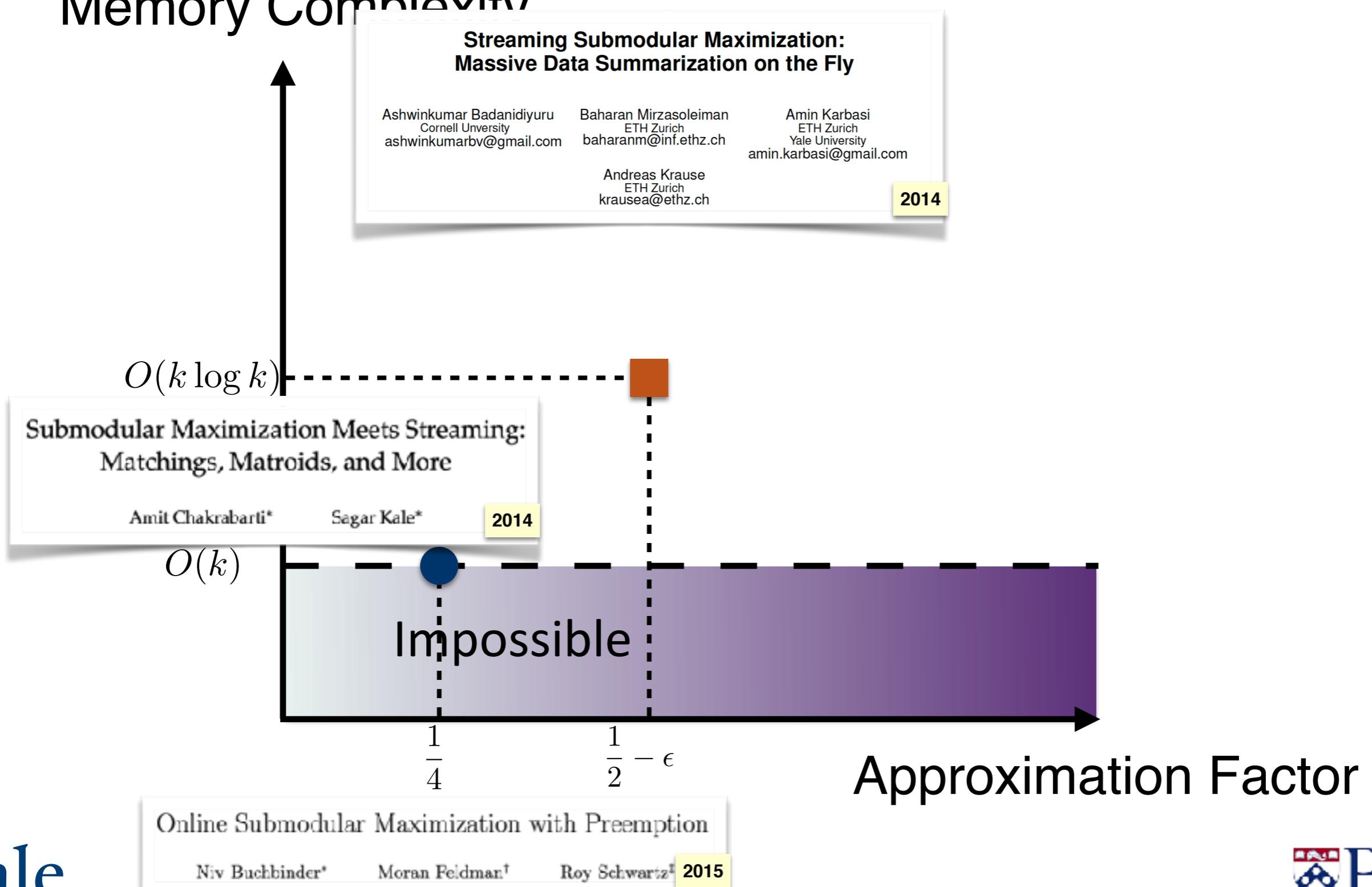
Approximation Factor



Niv Buchbinder* Moran Feldman† Roy Schwartz‡ 2015

Streaming Algorithms: Cardinality Constraint

Memory Complexity



Streaming Algorithms: Cardinality Constraint

Memory Complexity

$O(k \log k)$

Submodular Maximization Meets Streaming:
Matchings, Matroids, and More

Amit Chakrabarti*

Sagar Kale*

2014

$O(k)$

Impossible

$\frac{1}{4}$

$\frac{1}{2} - \epsilon$



Streaming Submodular Maximization: Massive Data Summarization on the Fly

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2014

Submodular Streaming in All Its Glory:
Tight Approximation, Minimum Memory and Low Adaptive Complexity

Ehsan Kazemi¹ Marko Mitrovic¹ Morteza Zadimoghaddam² Silvio Lattanzi² Amin Karbasi¹

Approximation Factor

Online Submodular Maximization with Preemption

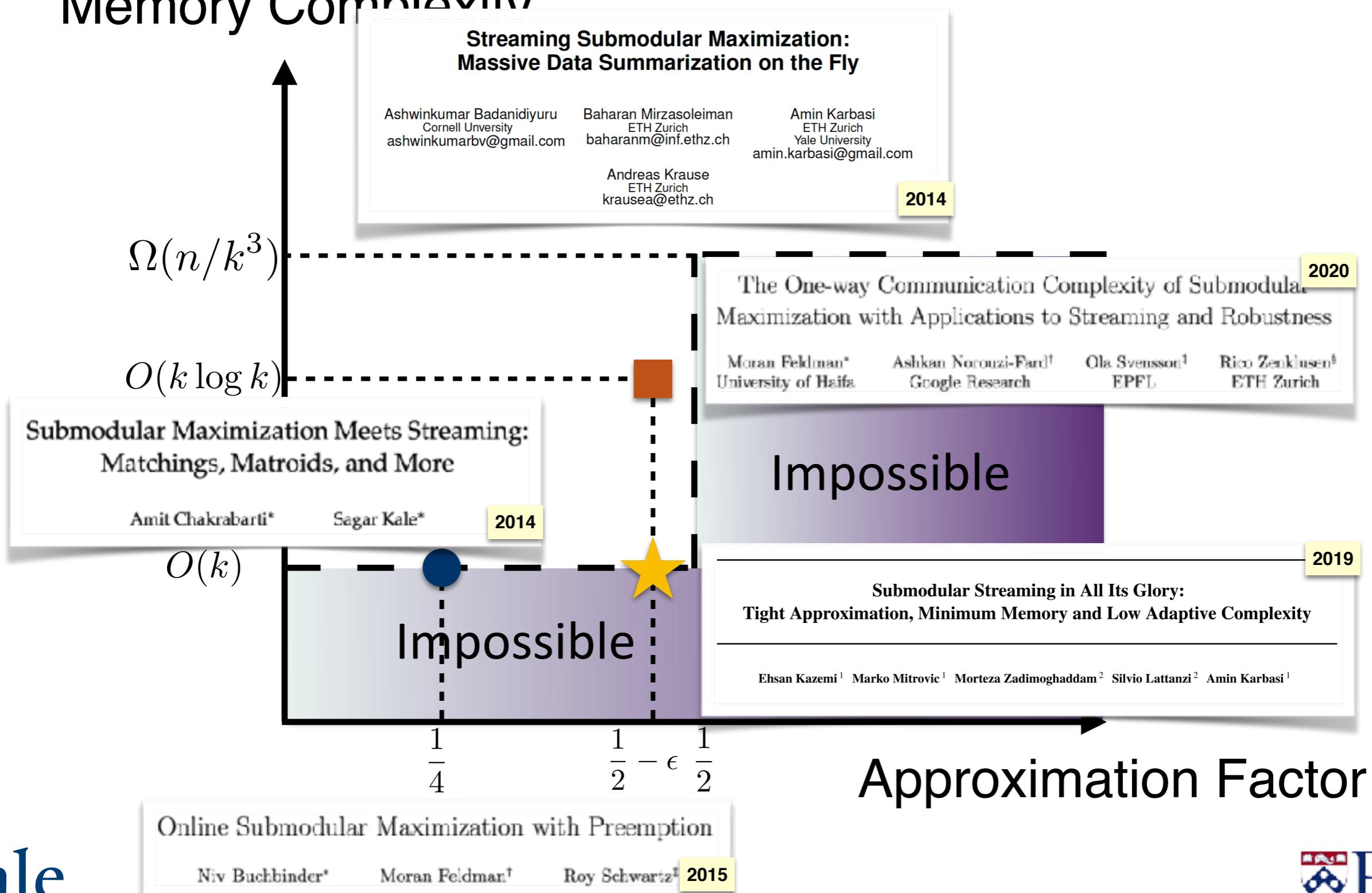
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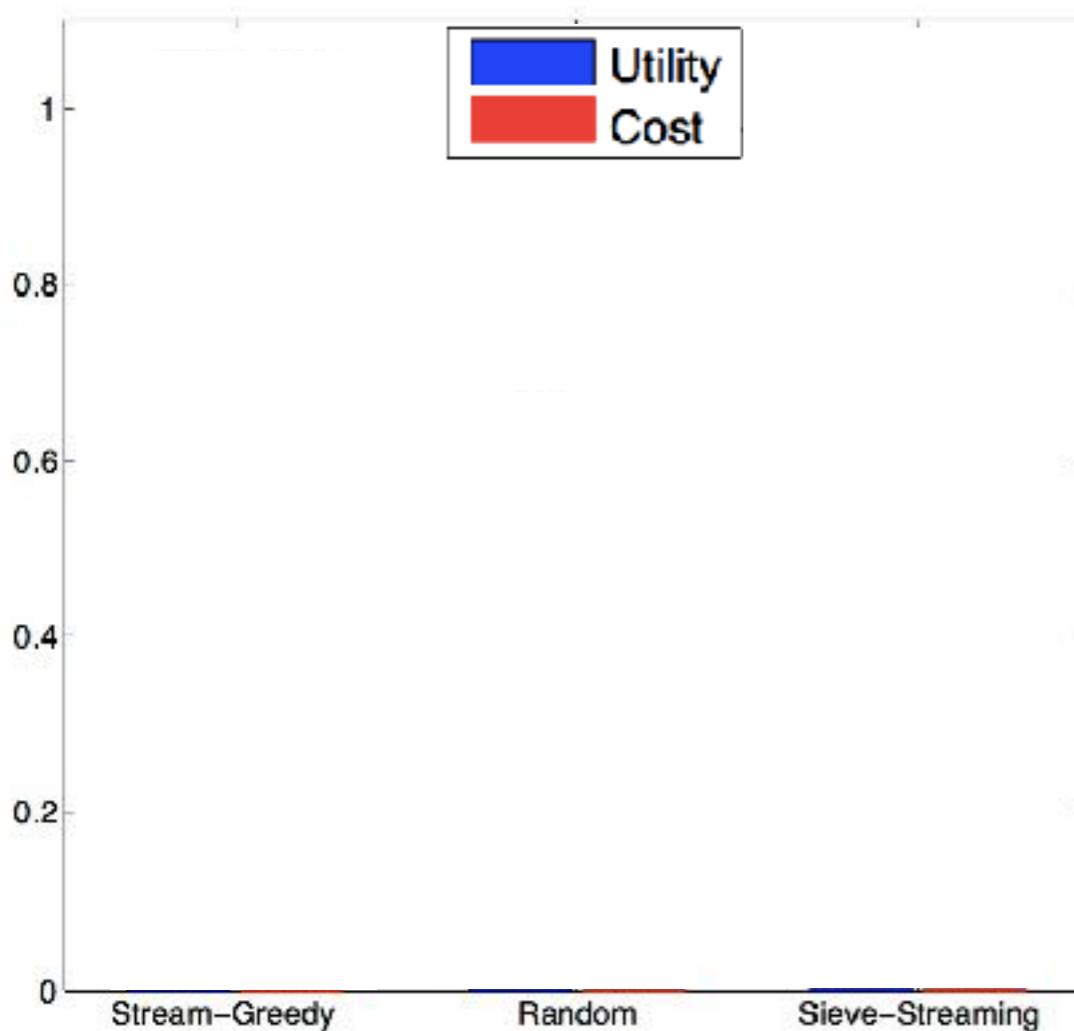
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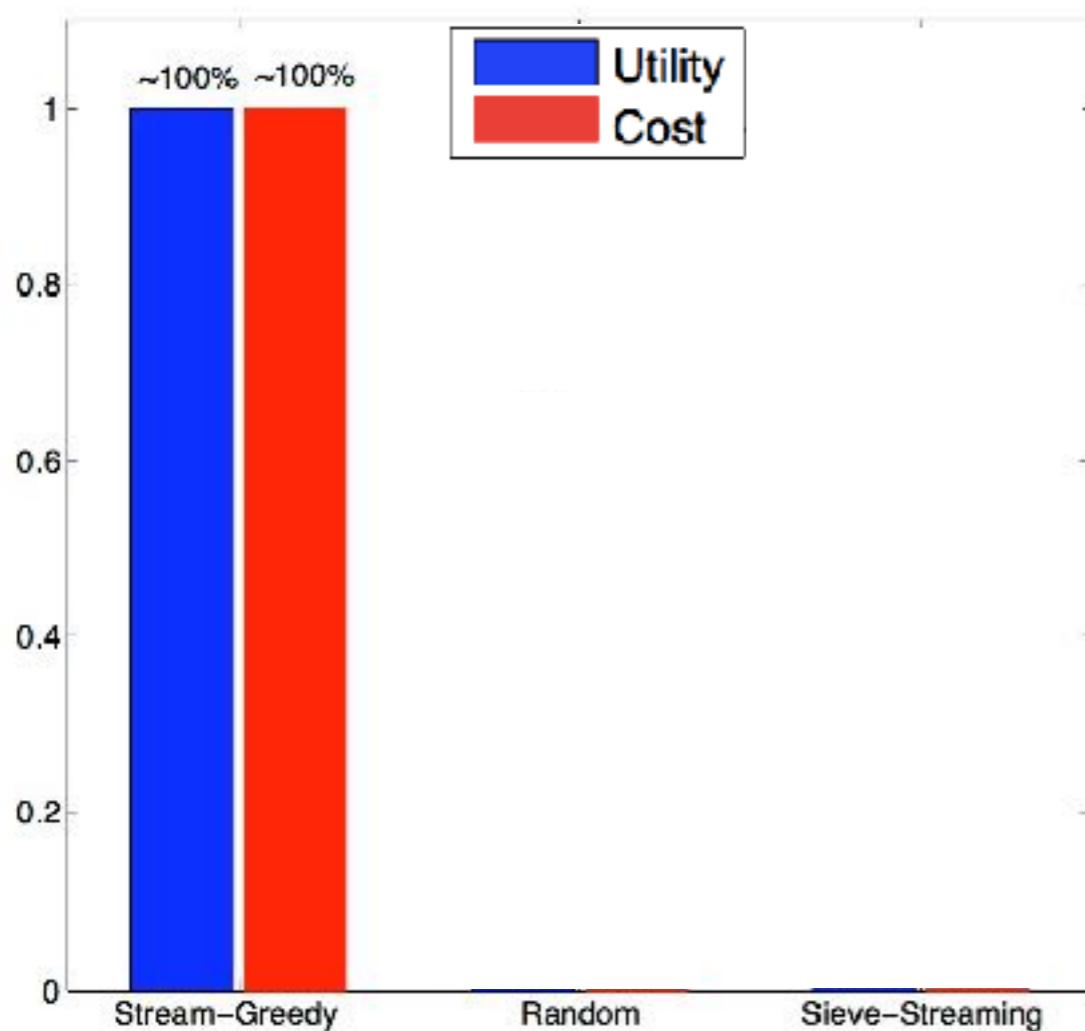
Nonparametric Regression

- **Census** dataset consists of 2,458,285 data points with 68 attributes



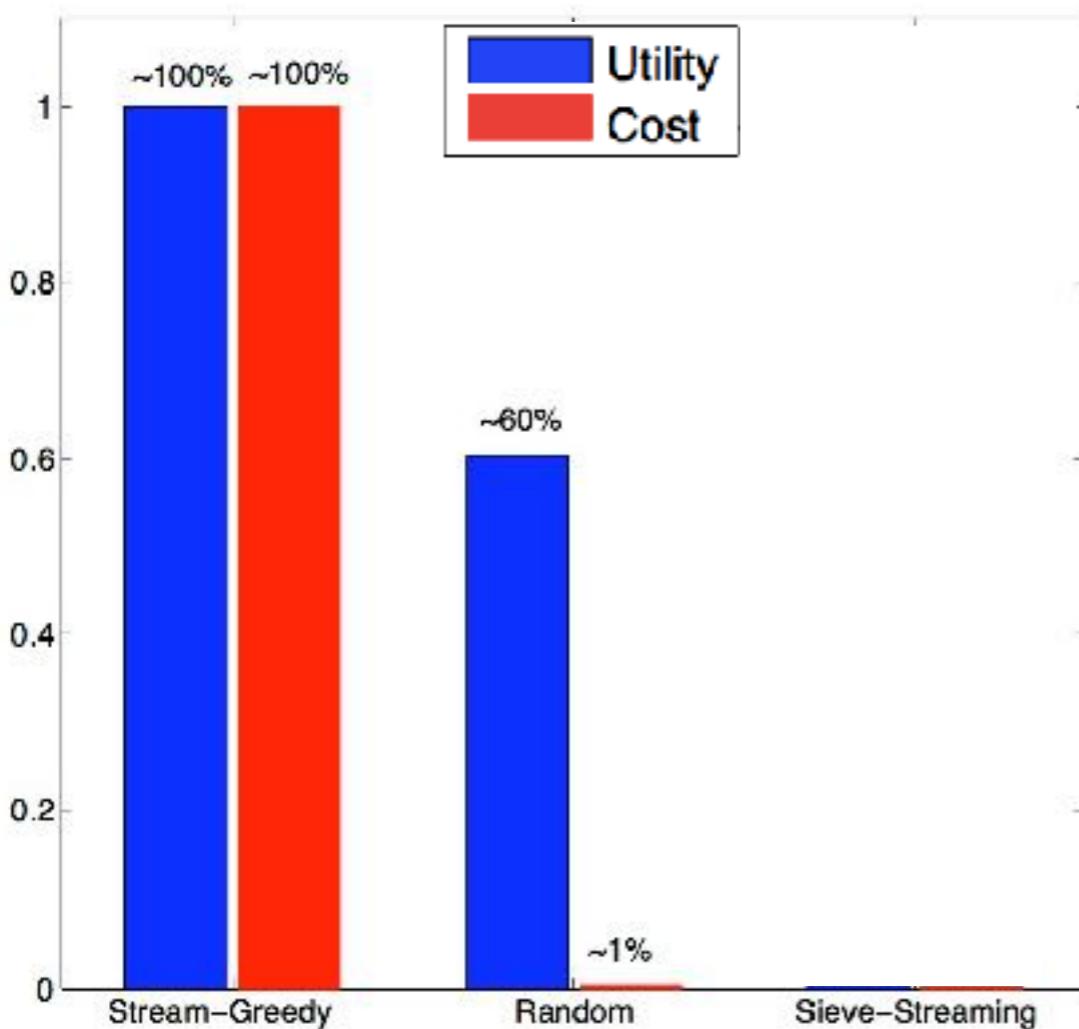
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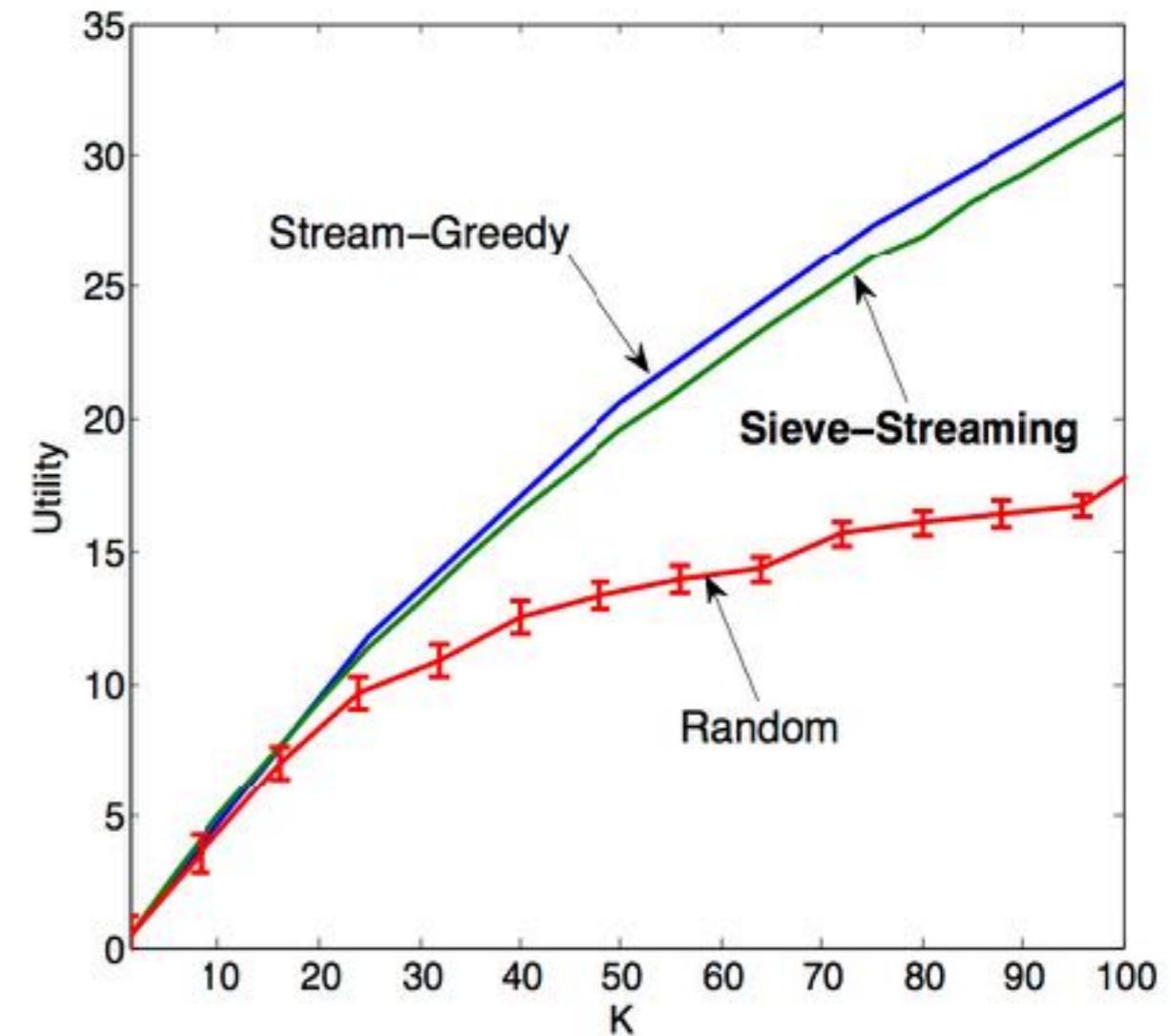
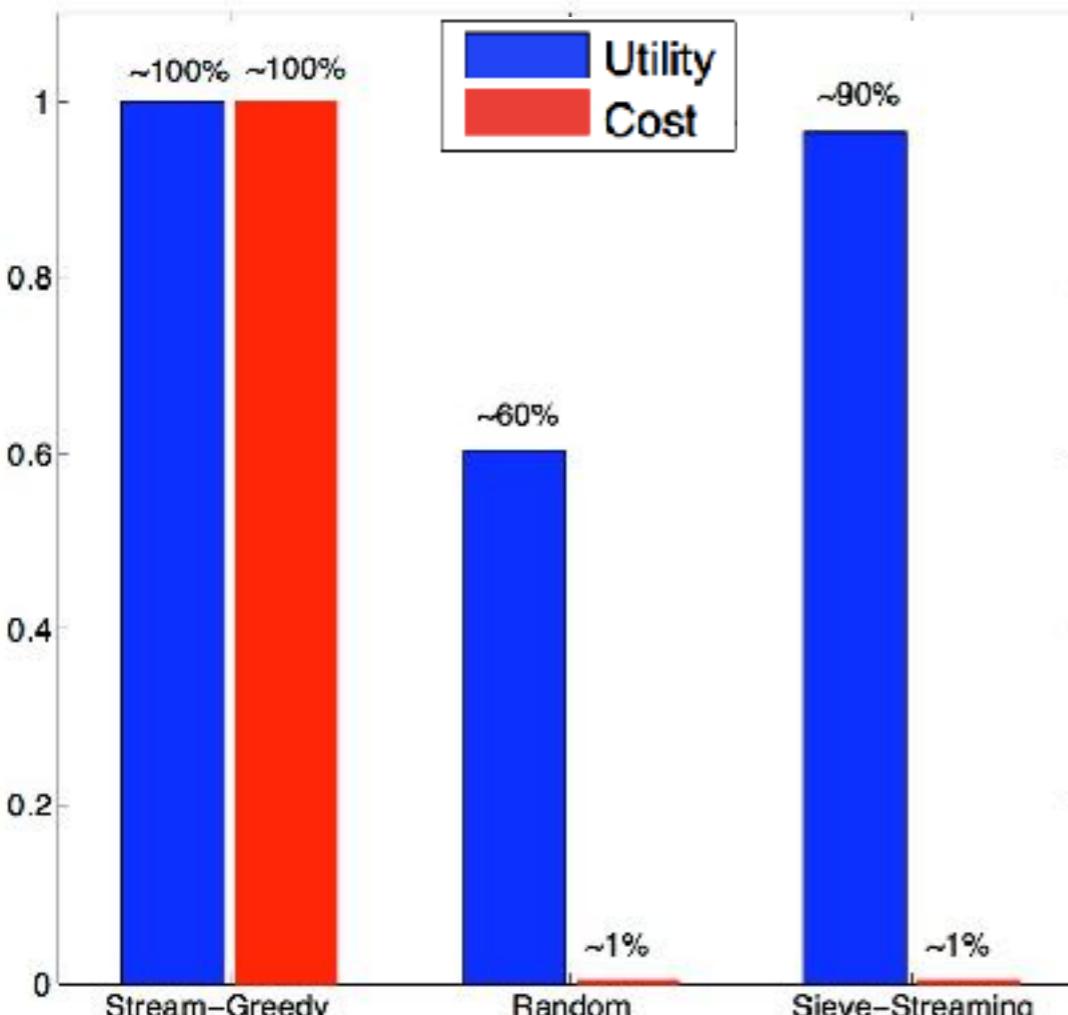
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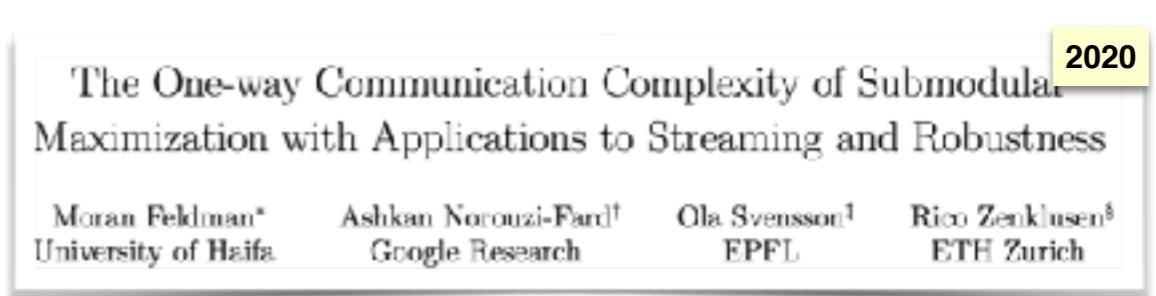
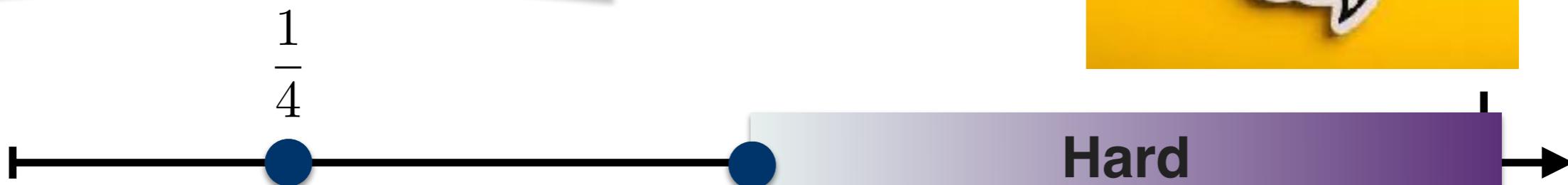


Open Question: Matroid

[Chakrabati, Kale]

For monotone submodular functions, and subject to the intersection of p matroids, there is a one-pass streaming algorithm that achieves

$$f(S_{\text{MSIS}}) \geq \left(\frac{1}{4p}\right) \text{OPT}$$

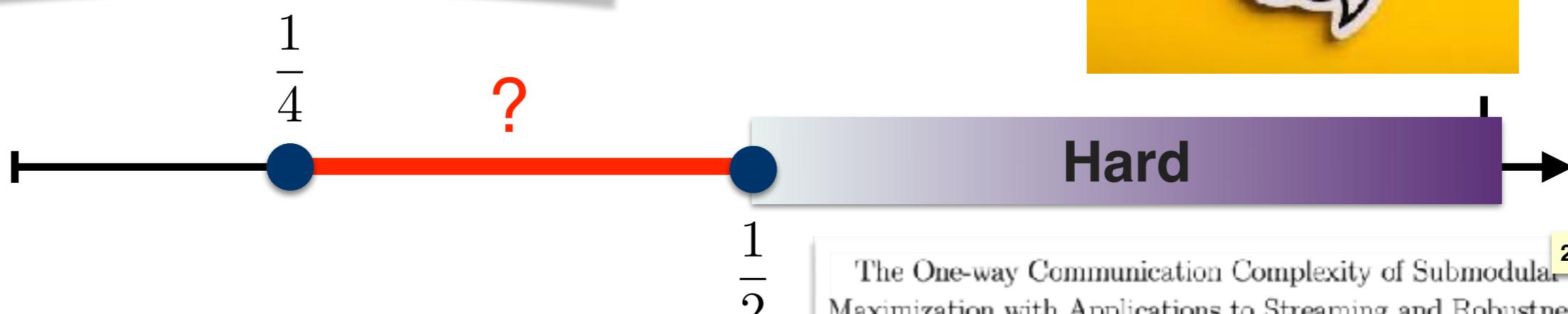


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Related work:

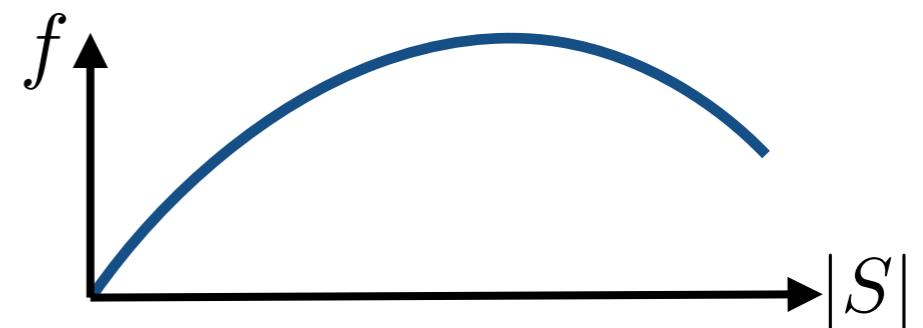


"Approximability of monotone submodular function maximization under cardinality and matroid constraints in the streaming model ", C. Huang, N. Kakimura, S. Maura, Y. Yoshida

Cardinality Constrained Streaming Submodular Maximization

- When the utility functions f is **non-monotone** submodular

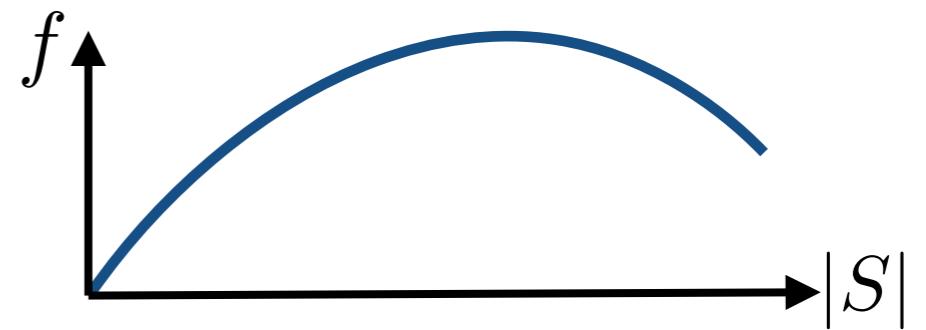
$$S^* = \arg \max_{|S| \leq k} f(S)$$



Cardinality Constrained Streaming Submodular Maximization

- When the utility functions f is **non-monotone** submodular

$$S^* = \arg \max_{|S| \leq k} f(S)$$



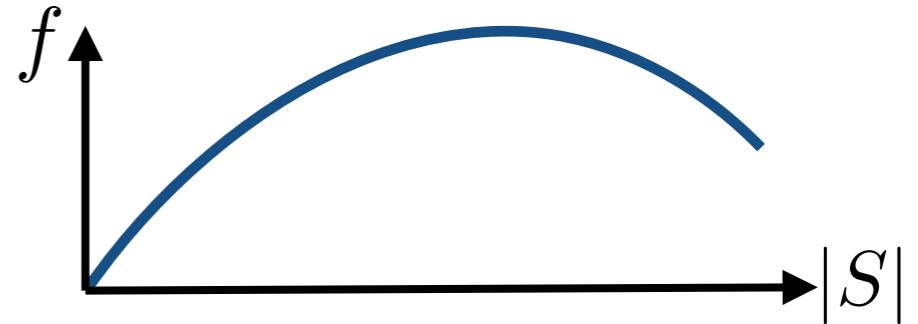
- Three ingredients
 - Thresholding
 - Guessing
 - Random partition



"Optimal Streaming Algorithms for Submodular Maximization with Cardinality Constraints", Alaluf, Ene, Feldma, Nguyen Suh, 2020

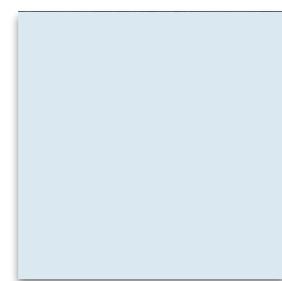
Cardinality Constrained Streaming Submodular Maximization

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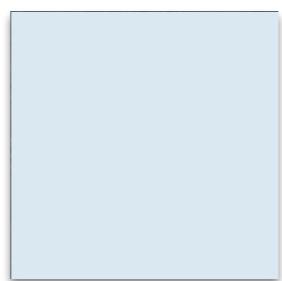


Data
Stream

Marginal
Gain



1



2

• • • • • • •

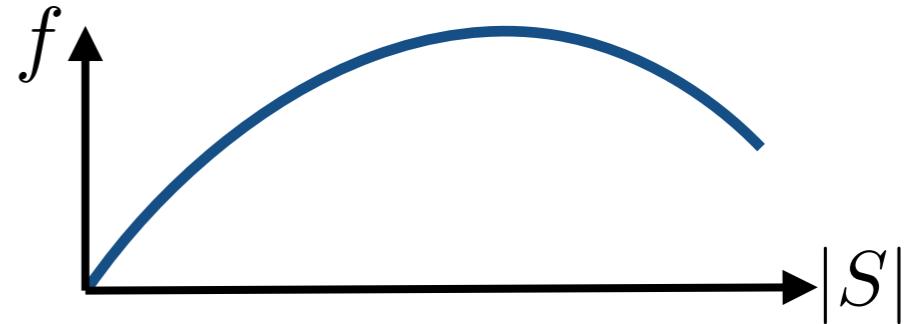


m

building block

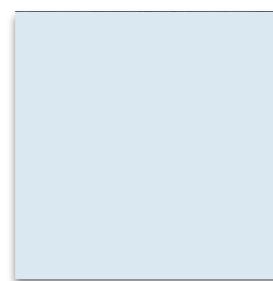
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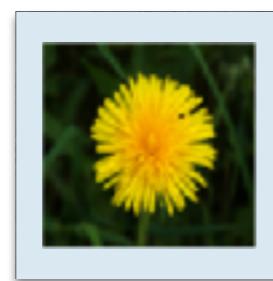


Data
Stream

Marginal
Gain

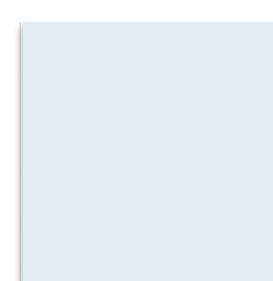


1



2

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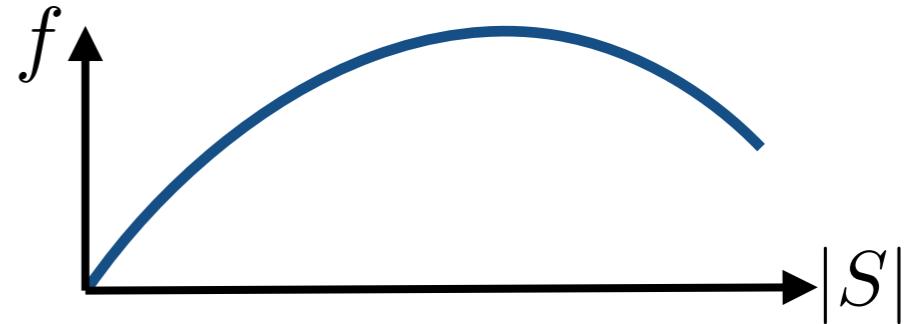


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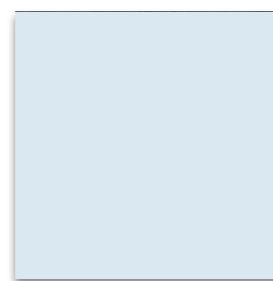
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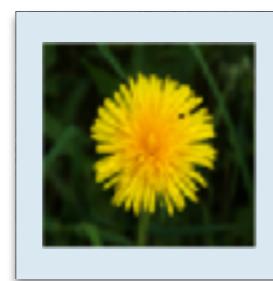


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Stream

Marginal
Gain

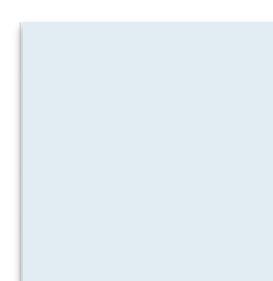


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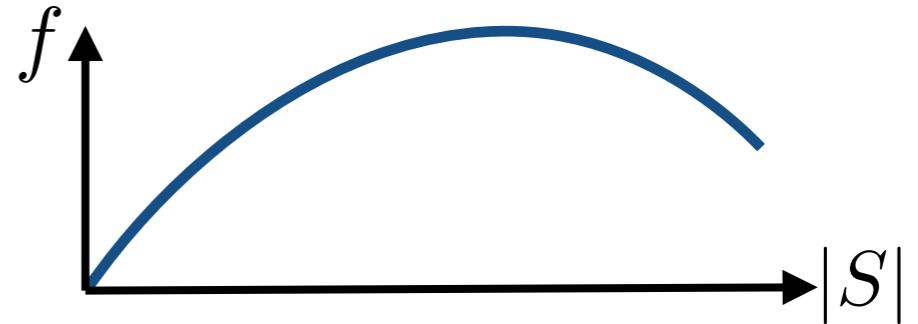


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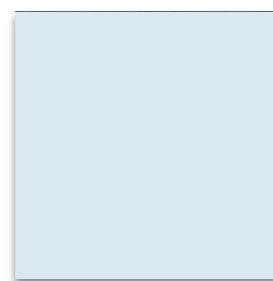
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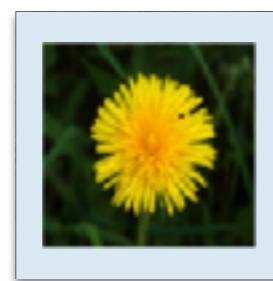


Data
Stream

Marginal
Gain

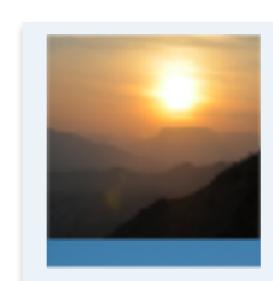


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2

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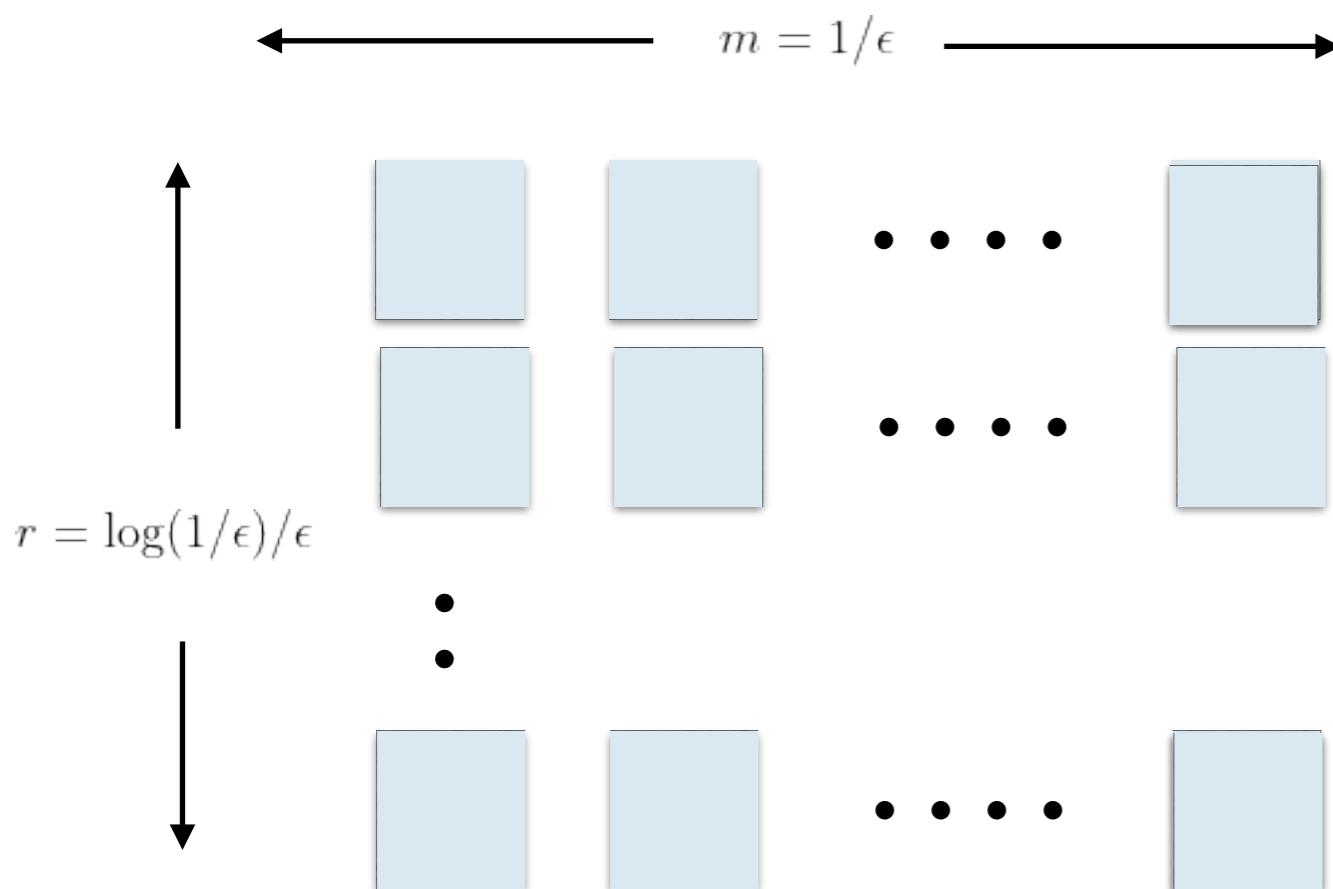


m

building block

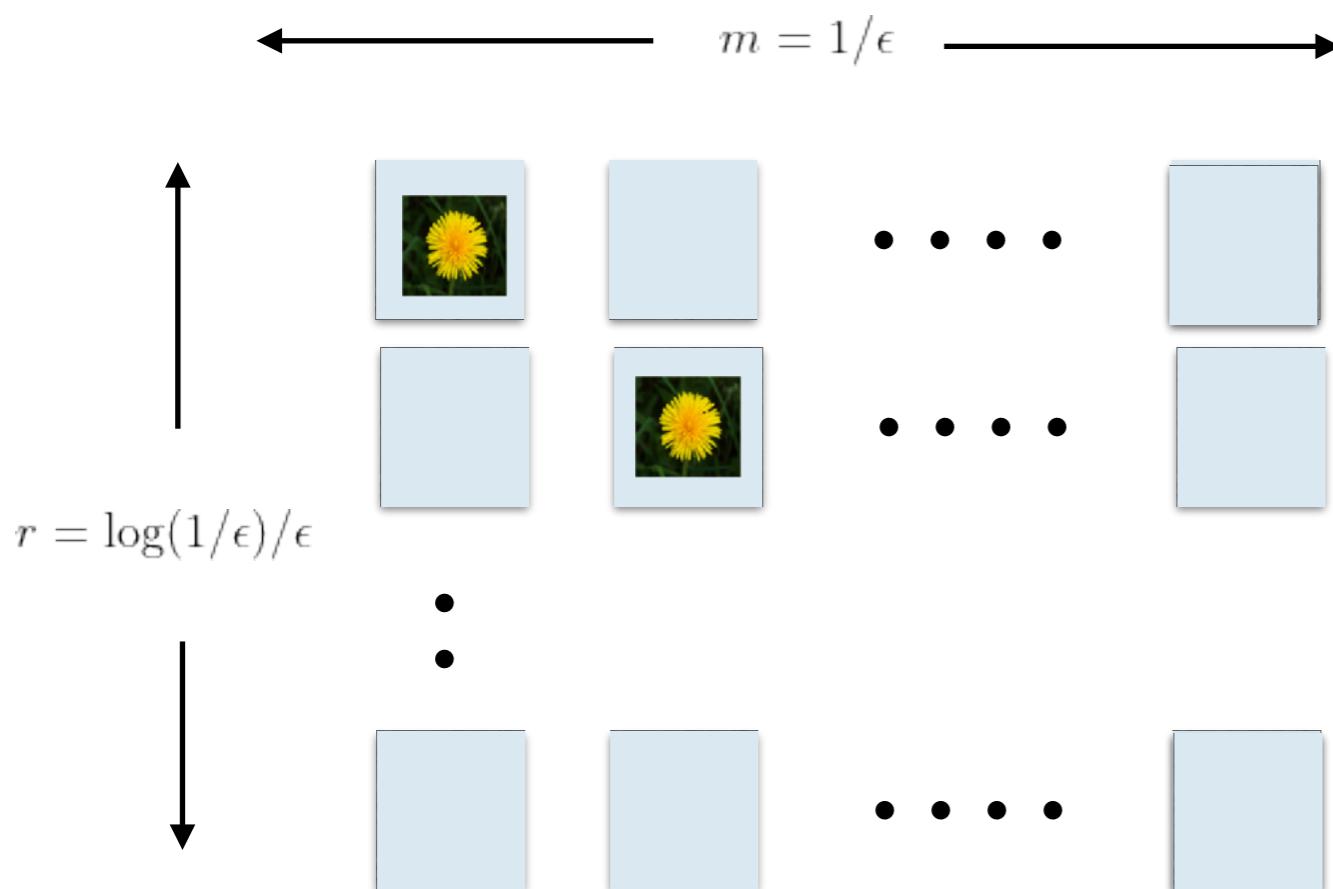
Cardinality Constrained Streaming Submodular Maximization

- Partition the data stream into $m = \frac{1}{\epsilon}$ parts.
- Run $r = \frac{\log(1/\epsilon)}{\epsilon}$ instances of the building block in parallel



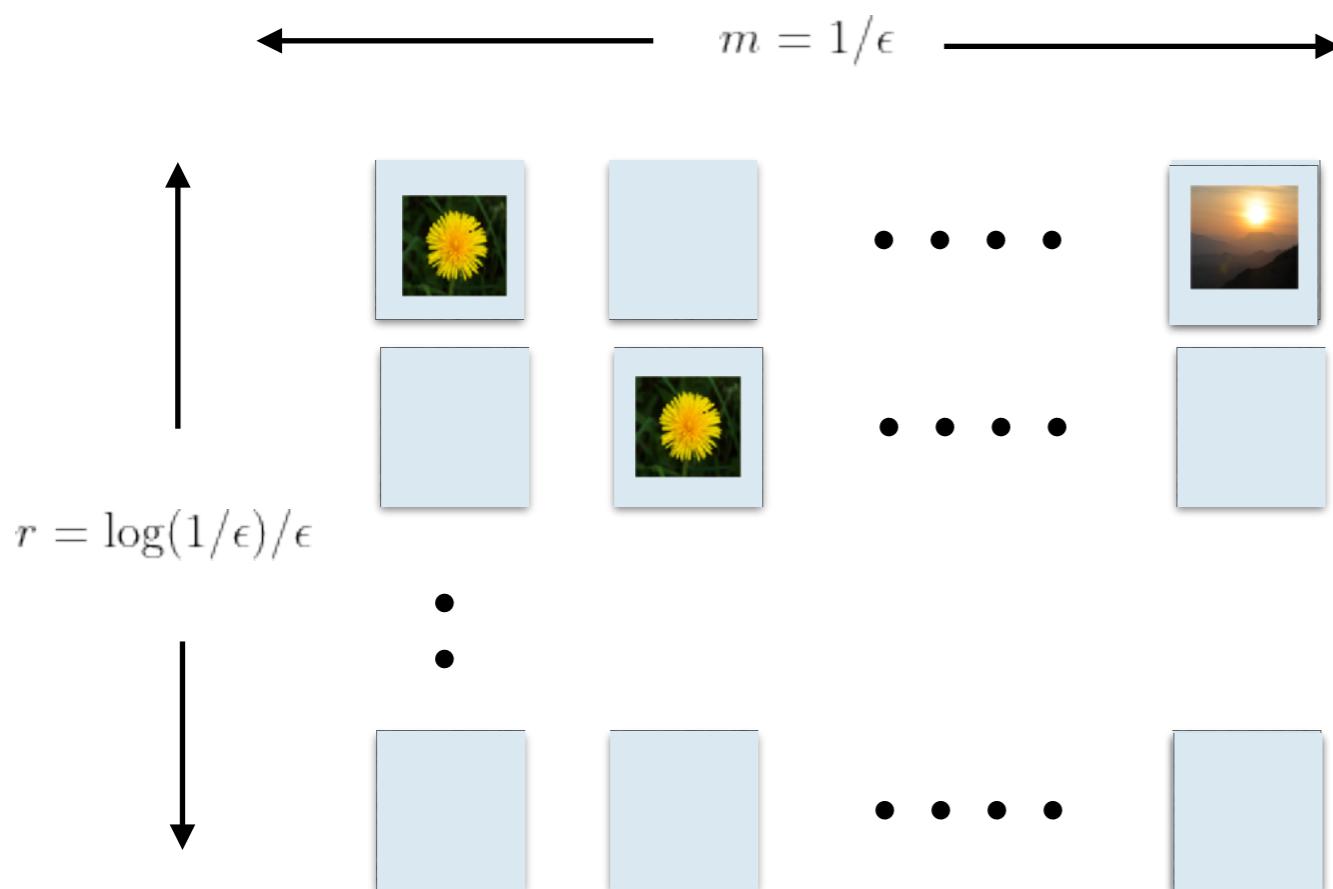
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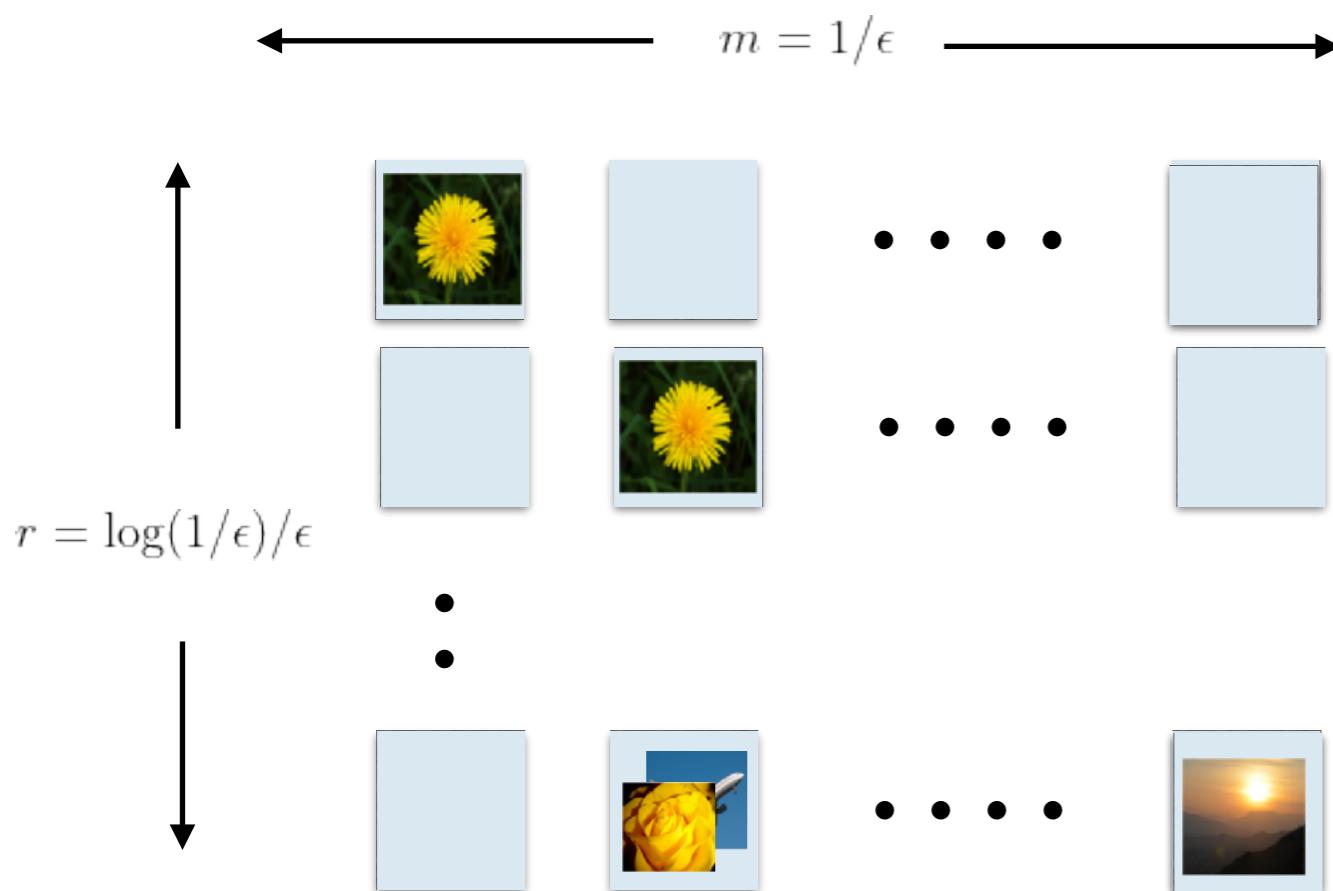
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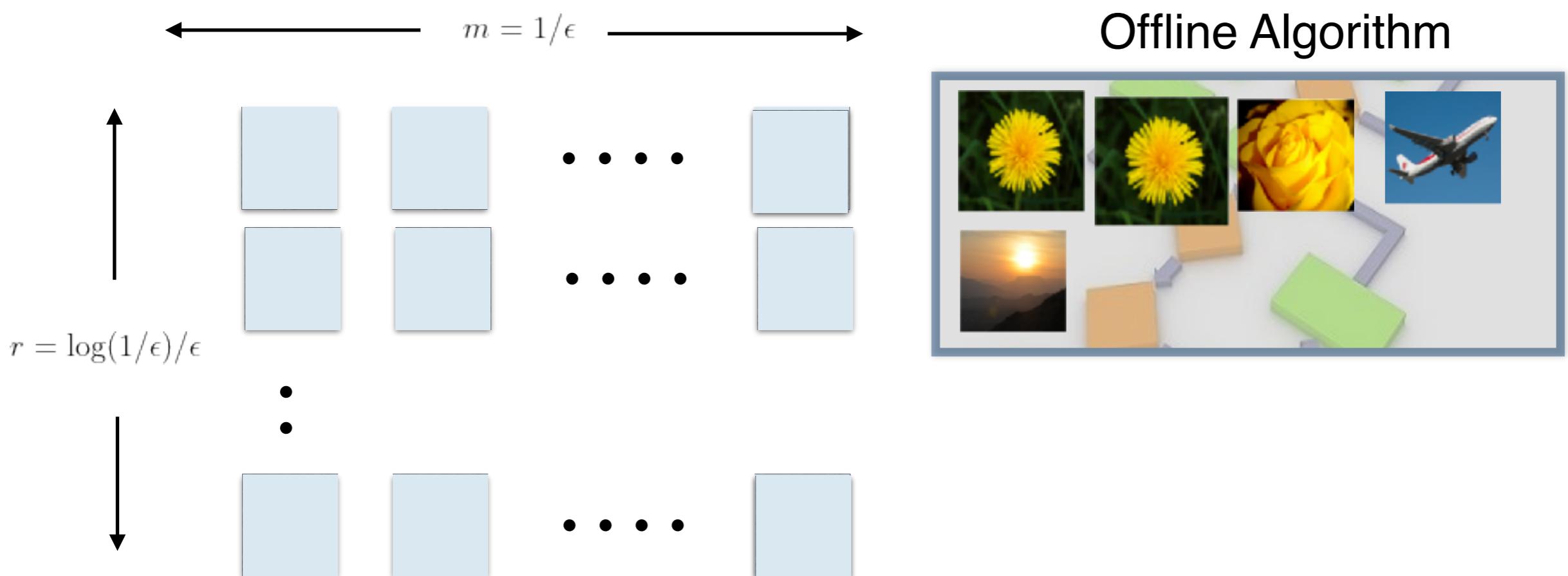
Cardinality Constrained Streaming Submodular Maximization

- Upon termination:
 - If any of the blocks has k elements, return it as the final solution.
 - Otherwise, take the union of all solutions and run an instance of the offline constrained submodular maximization.



Cardinality Constrained Streaming Submodular Maximization

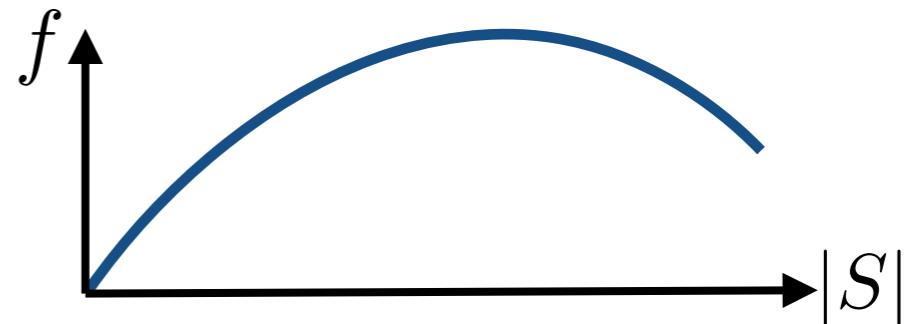
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Cardinality Constrained Streaming Submodular Maximization

- When the utility functions f is **non-monotone** submodular

$$S^* = \arg \max_{|S| \leq k} f(S)$$



[Alaluf, Ene, Feldma, Nguyen Suh, 2020]

For non-monotone submodular functions, and subject to a cardinality constraint, there is a one-pass streaming algorithm that achieves

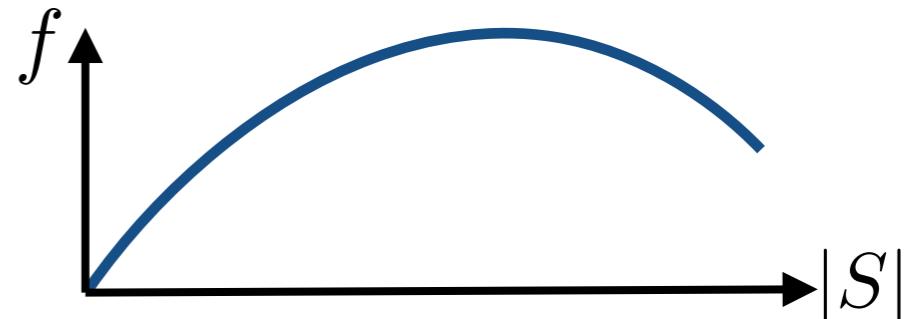
$$\mathbb{E}[f(S)] \geq \left(\frac{\alpha}{1 + \alpha} - \epsilon \right) \text{OPT}$$

where α is the approximation guarantee of the best offline algorithm.

“Optimal Streaming Algorithms for Submodular Maximization with Cardinality Constraints”, 2020

Non-Monotone Streaming: Cardinality Constraint

$$S^* = \arg \max_{|S| \leq k} f(S)$$

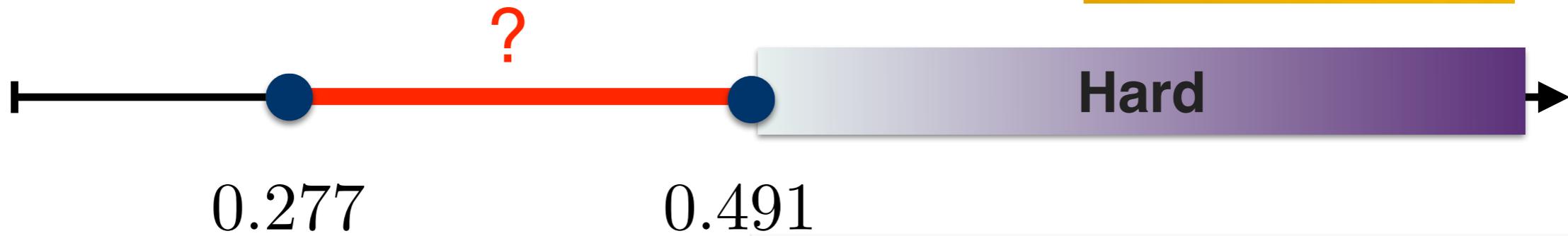


Optimal Streaming Algorithms for Submodular Maximization with
Cardinality Constraints

2020

Naor Alaluf* Alina Ene† Moran Feldman‡ Huy L. Nguyen§ Andrew Suh¶

$\alpha = 0.385$



Submodular Maximization by Simulated Annealing

Shayan Oveis Gharan*

Jan Vondrák†

2010

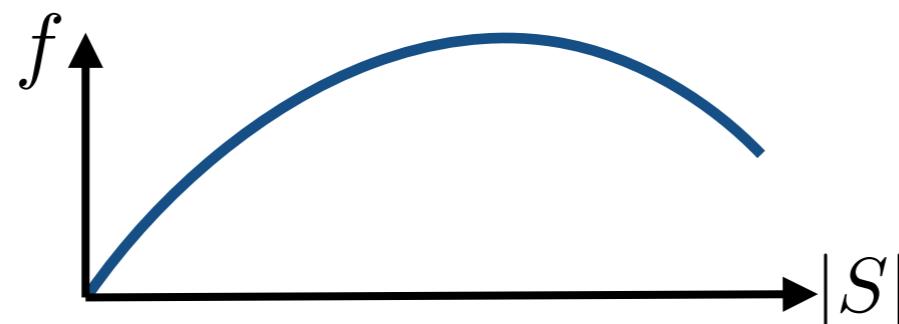
Streaming Non-Monotone Submodular Maximization

- Consider the following problem where f is submodular:

$$S^* = \arg \max_{S \in \mathcal{I}} f(S)$$

← constraints

- When the utility functions f is **non-monotone** submodular



- and constraints imposed by the **application**

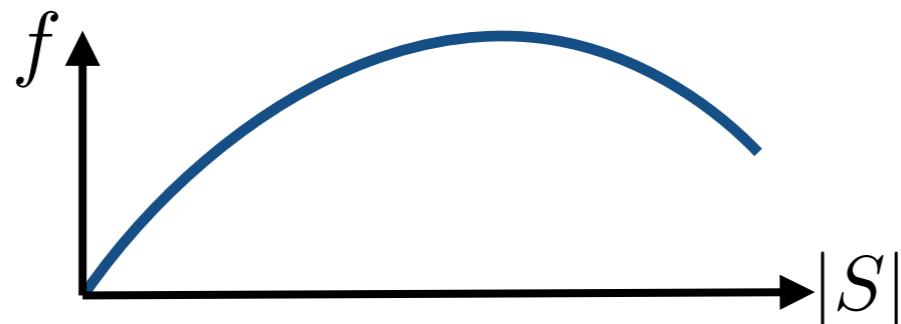
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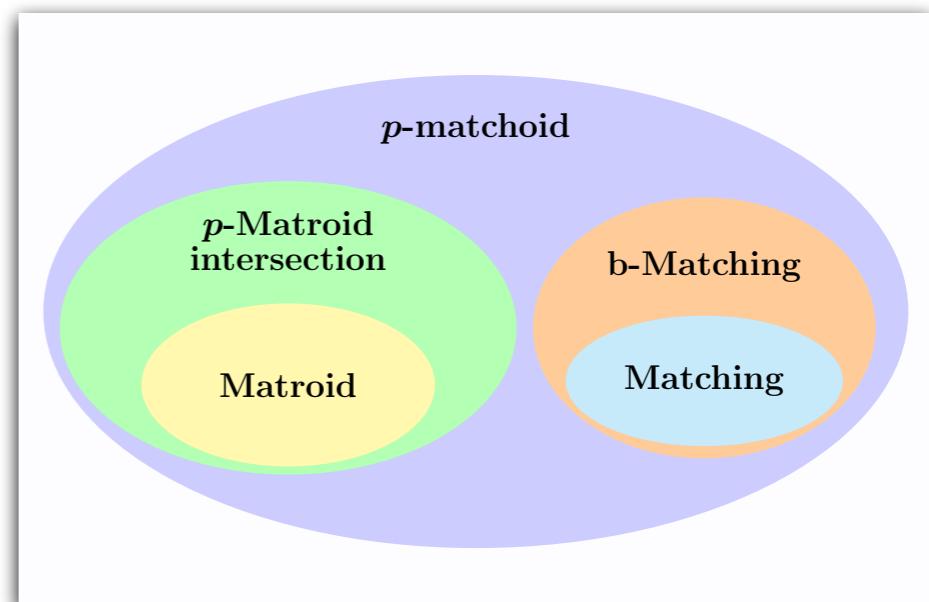
- When the utility functions f is **non-monotone** submodular



- and constraints imposed by the **application**

p -matchoid: a set system (V, \mathcal{I}) where there exist m matroids (V_i, \mathcal{I}_i) such that every element of V appears in the ground set of at most p matroids and

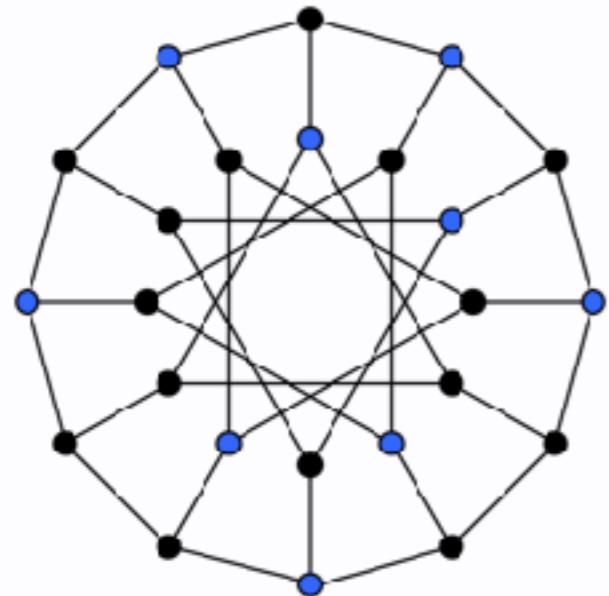
$$\mathcal{I} = \{S \subseteq 2^V \mid \forall 1 \leq i \leq m, S \cap V_i \in \mathcal{I}_i\}$$



P-extensible

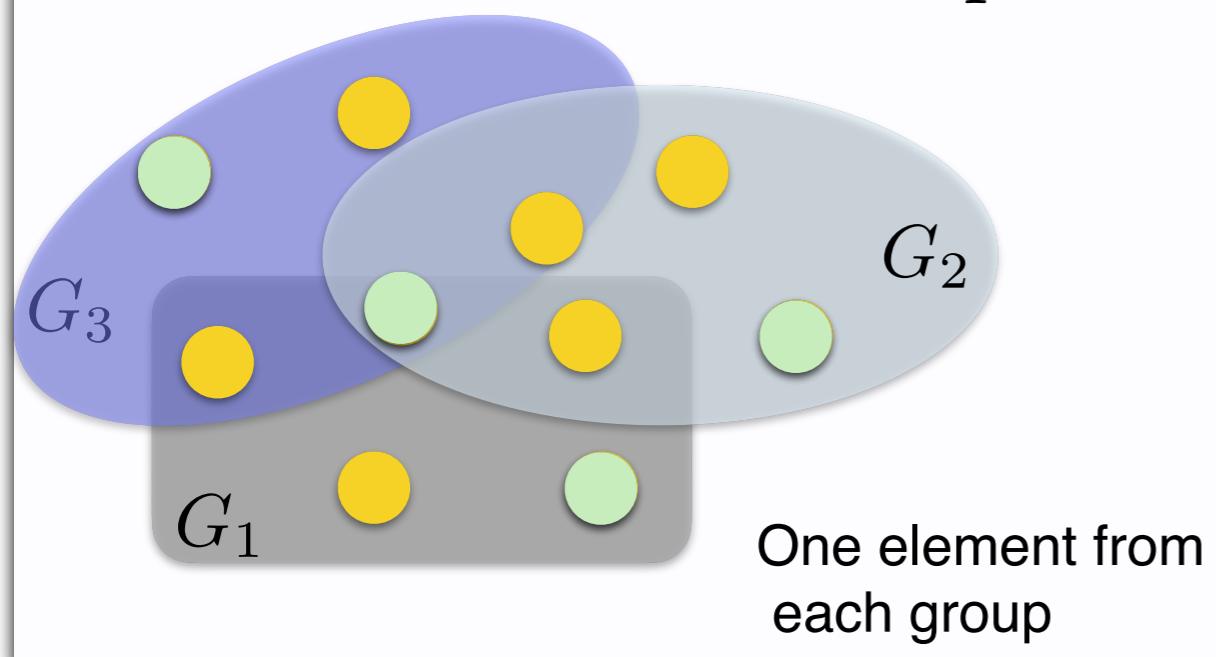
Independent Set

$$p = d_{\max}$$



Intersection of k matroids

$$p = k$$



Matroid

$$p = 1$$

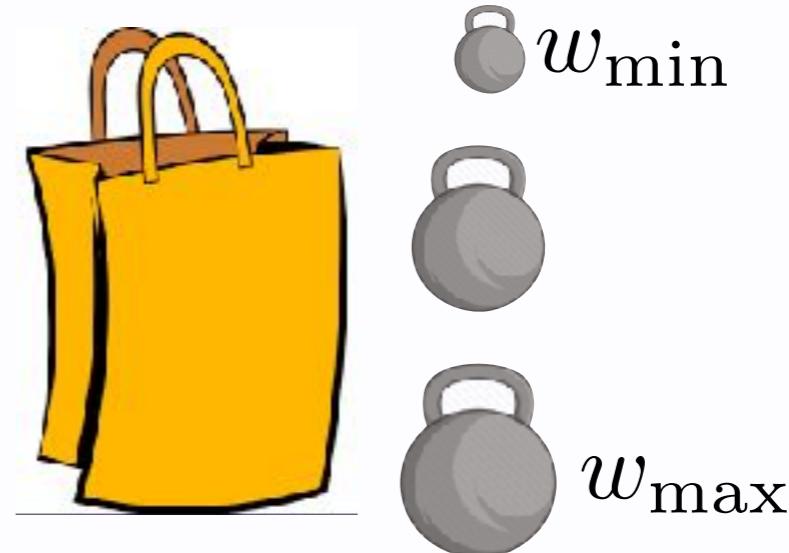
$$\forall A \subset B \text{ if } B \in \mathcal{I} \Rightarrow A \in \mathcal{I}$$

$$A, B \in \mathcal{I} \text{ & } |A| < |B| \Rightarrow \exists v \in B \text{ s.t. } A \cup \{v\} \in \mathcal{I}$$



Knapsack

$$p = \left\lceil \frac{w_{\max}}{w_{\min}} \right\rceil$$



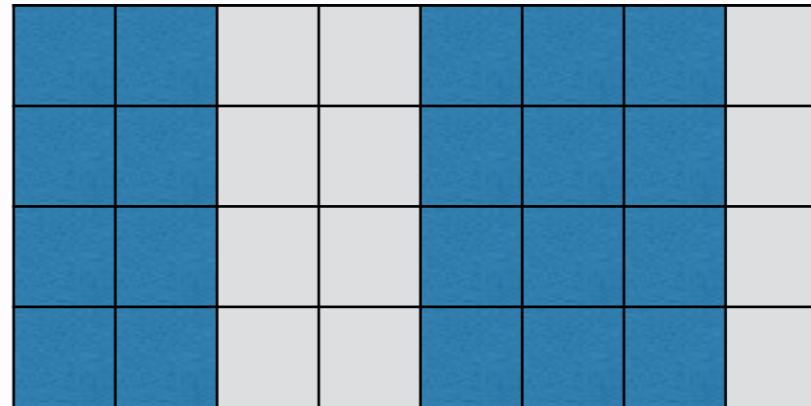
P-extendible => P-matchoid

Matroid

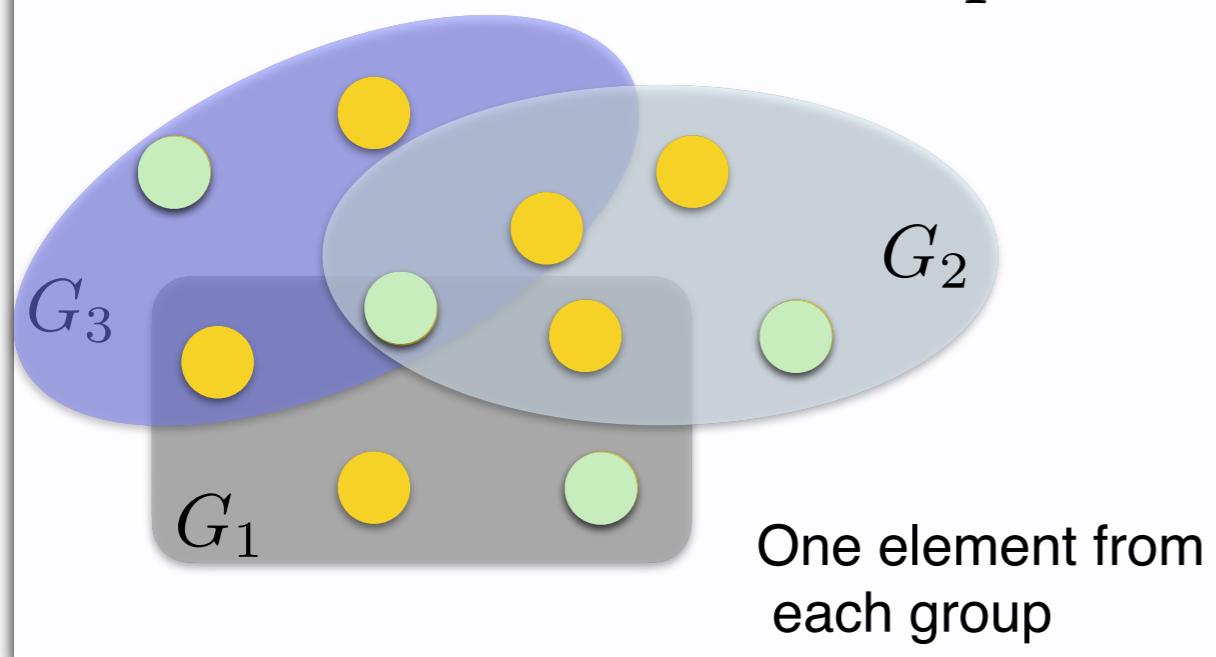
$p = 1$

$$\forall A \subset B \text{ if } B \in \mathcal{I} \Rightarrow A \in \mathcal{I}$$

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Intersection of k matroids $p = k$

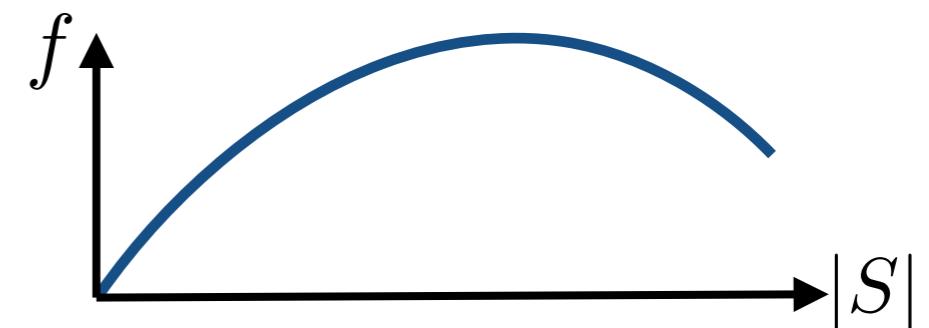


Cardinality Constrained Streaming Submodular Maximization

- When the utility functions f is **non-monotone** submodular

$$S^* = \arg \max_{S \in \mathcal{I}} f(S)$$

P-matchoid

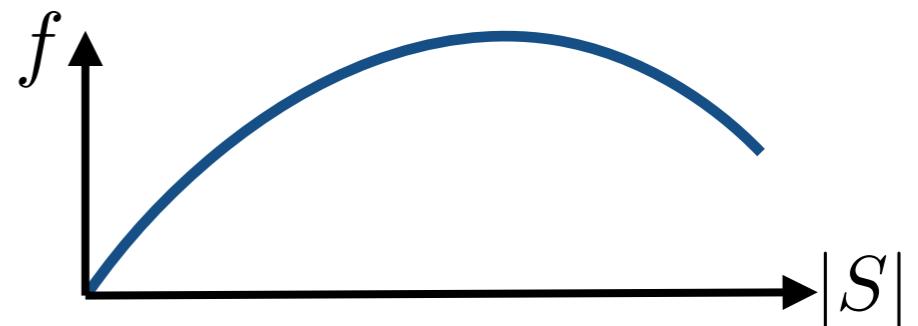


Cardinality Constrained Streaming Submodular Maximization

- When the utility functions f is **non-monotone** submodular

$$S^* = \arg \max_{S \in \mathcal{I}} f(S)$$

P-matchoid



- Three ingredients
 - Thresholding
 - Guessing
 - Buffer



“Streaming Algorithms for Submodular Function Maximization”, Chekuri, Gupta, Quanrud, 2015.

Cardinality Constrained Streaming Submodular Maximization

- For each item e in the stream:
 - If the marginal gain of e is greater than the threshold τ , add e to the buffer B .
 - If the buffer B becomes full:
 1. Select one item uniformly at random to move to solution set S .
 2. Filter remaining buffered items based on their new marginal gains.

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Data
Stream

Marginal
Gain



$$B = \{ \quad \}$$

$$S = \{ \quad \}$$

Cardinality Constrained Streaming Submodular Maximization

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Data
Stream

Marginal
Gain



$$B = \{ \text{ } \begin{array}{c} \text{ } \\ \text{ } \end{array} \text{ } \}$$

$$S = \{ \text{ } \begin{array}{c} \text{ } \\ \text{ } \end{array} \text{ } \}$$

Cardinality Constrained Streaming Submodular Maximization

- For each item e in the stream:
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$$B = \{ \text{ } \begin{matrix} \text{ } \\ \text{ } \end{matrix} \text{ } \}$$

$$S = \{ \text{ } \begin{matrix} \text{ } \\ \text{ } \end{matrix} \text{ } \}$$

Cardinality Constrained Streaming Submodular Maximization

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New
Marginal
Gains

----- τ

$$B = \{ \text{  } \}$$

$$S = \{ \text{  } \}$$

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Data Stream

Marginal Gain



$$B = \{ \text{dandelion} \}$$

$$S = \{ \text{[Image of a sunset over mountains]} \}$$

Cardinality Constrained Streaming Submodular Maximization

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Data
Stream

Marginal
Gain



$$B = \{ \text{[Image of a dandelion]} \text{, } \text{[Image of a sunflower]} \text{, } \text{[Image of a sunset]} \}$$

$$S = \{ \text{[Image of a sunset]} \}$$

Cardinality Constrained Streaming Submodular Maximization

- For each item e in the stream:
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 2. Filter remaining buffered items based on their new marginal gains.

$$B = \{ \text{
$$S = \{ \text{img alt="Sunset over hills" data-bbox="450 895 530 995"} \}$$$$

Cardinality Constrained Streaming Submodular Maximization

- For each item e in the stream:
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$$B = \{ \begin{array}{c} \text{Dandelion} \\ \text{Sunset} \end{array} \}$$
$$S = \{ \begin{array}{c} \text{Sunset} \\ \text{Sunflower} \end{array} \}$$

Randomized Streaming Greedy

- For each item e in the stream:
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[Chekuri, Gupta, Quanrud]

For non-negative submodular functions under a p -matchoid constraint, Streaming-Greedy with an $O(k \log k / \epsilon^2)$ memory gives constant factor approximation:

► if f is **monotone**:

$$\mathbb{E}[f(S_{\text{Streaming-greedy}})] \geq \frac{1}{4p} \text{OPT}$$

► if f is **non-monotone**:

$$\mathbb{E}[f(S_{\text{Streaming-greedy}})] \geq \frac{1 - \epsilon}{5p + 2 + 1/p} \text{OPT}$$

“Streaming Algorithms for Submodular Function Maximization”, 2015

The Sample-Streaming Algorithm

- For each item u in the stream:
 - Keep u with probability $q = \frac{1}{p + \sqrt{p(p+1)} + 1}$
 - If we kept u : swap u into S so that we maintain feasibility and check that the marginal gain is large enough.

The Sample-Streaming Algorithm

- For each item u in the stream:
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Data
Stream

$$S = \{ \text{airplane image}, \text{sunset image}, \text{dandelion image} \}$$

The Sample-Streaming Algorithm

- For each item u in the stream:
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Data
Stream



$$S = \{ \text{airplane image}, \text{sunset image}, \text{dandelion image} \}$$

The Sample-Streaming Algorithm

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Data
Stream

$$S = \{ \text{airplane image}, \text{sunset image}, \text{sunflower image} \}$$

Sample-Streaming: Guarantee

[Feldman, Karbasi, Kazemi]

For non-negative submodular functions under a p -matchoid constraint, Sample-Streaming with an $O(k)$ memory gives constant factor approximation using only $O(km/p)$ function evaluation per element:

- ▶ if f is **monotone**:

$$\mathbb{E}[f(S_{\text{SAMPLE-STREAMING}})] \geq \frac{1}{4p} \text{OPT}$$

- ▶ if f is **non-monotone**:

$$\mathbb{E}[f(S_{\text{SAMPLE-STREAMING}})] \geq \frac{1}{4p + 2 - o(1)} \text{OPT}$$

“Do Less, Get More: Streaming Submodular Maximization with Subsampling”, 2018

Summary



“Streaming non-monotone submodular maximization: Personalized video summarization on the fly”, Mirzasoleiman, Jegelka, Krause, 2018

Sample-Streaming: Guarantee

[Feldman, Karbasi, Kazemi]

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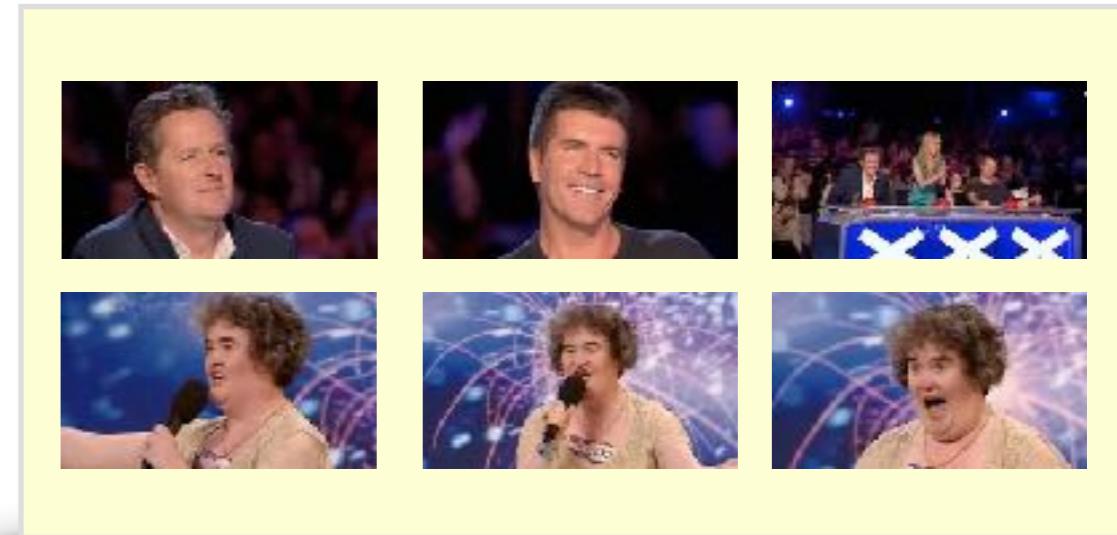
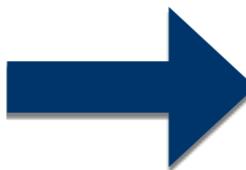
$$\mathbb{E}[f(S_{\text{SAMPLE-STREAMING}})] \geq \frac{1}{4p} \text{OPT}$$

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“Do Less, Get More: Streaming Submodular Maximization with Subsampling”, 2018

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“Streaming non-monotone submodular maximization: Personalized video summarization on the fly”, Mirzasoleiman, Jegelka, Krause, 2018

Streaming Algorithms Subject to p -matchoid

Monotone

Queries per Element



Approximation Factor
30

Streaming Algorithms Subject to p-matchoid

Monotone

Queries per Element

$O(km)$

$\frac{1}{4p}$

Approximation Factor

30

Streaming Algorithms for
Submodular Function Maximization

Chandra Chekuri*

Shalmoli Gupta[†]

Kent Quanrud[‡]

2015

[Chekuri'15]

Streaming Algorithms Subject to p-matchoid

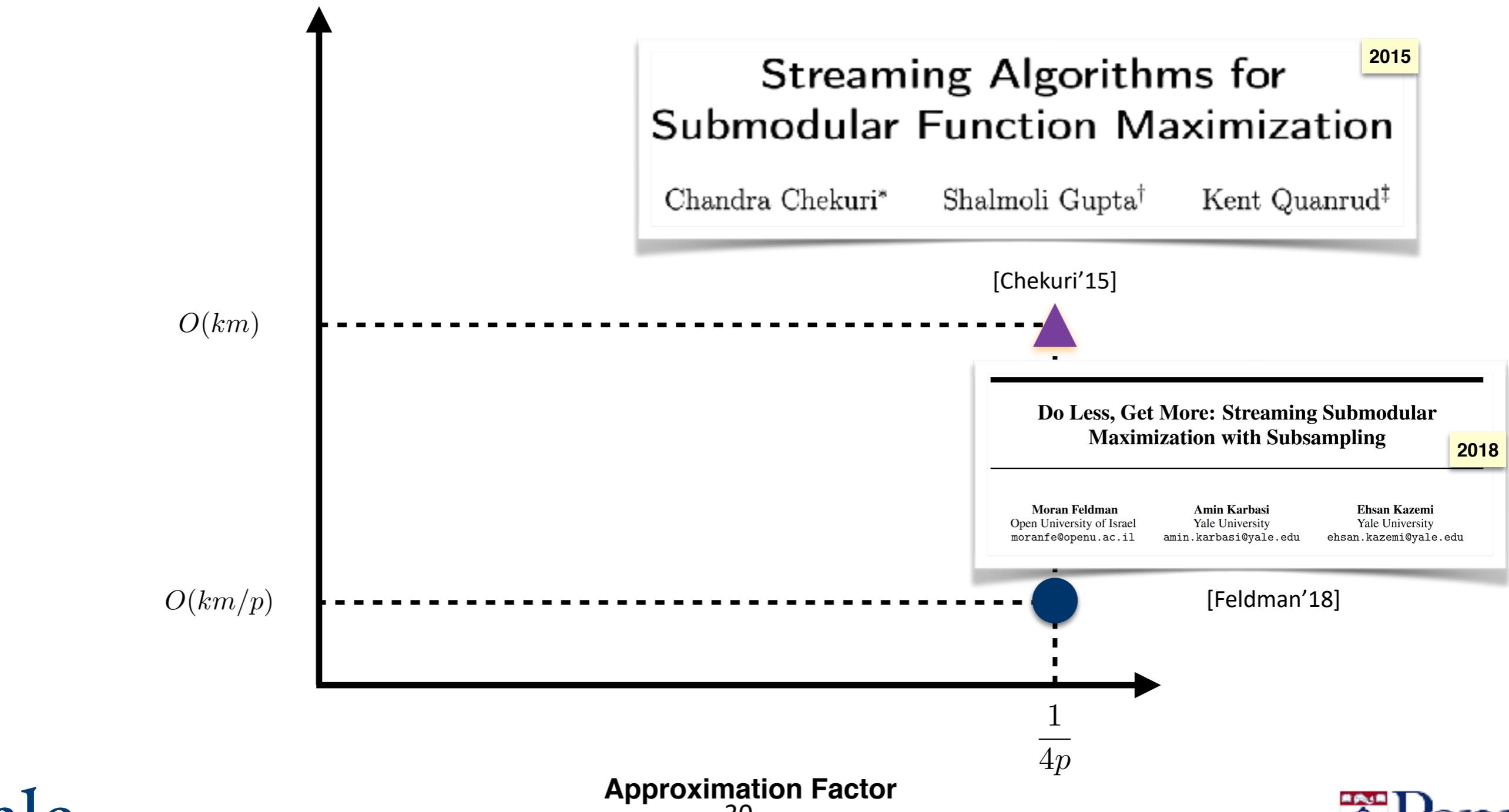
Monotone

Queries per Element

$O(km)$

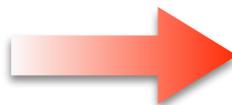
$O(km/p)$

$\frac{1}{4p}$



Streaming Algorithms Subject to p-matchoid

Monotone



Non-monotone

Queries per Element

$O(km)$

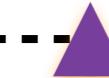
$O(km/p)$

Streaming Algorithms for Submodular Function Maximization

Chandra Chekuri* Shalmoli Gupta† Kent Quanrud‡

2015

[Chekuri'15]



Do Less, Get More: Streaming Submodular Maximization with Subsampling

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Ehsan Kazemi
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2018

[Feldman'18]

$\frac{1}{4p}$

Approximation Factor

30

Streaming Algorithms Subject to p-matchoid

Monotone



Non-monotone

Queries per Element

$$O\left(\frac{k^2m}{\varepsilon^2} \log \frac{k}{\varepsilon}\right)$$

[Chekuri'15]

$$O(km)$$

$$O(km/p)$$

$$\frac{1 - \varepsilon}{5p + 2 + 1/p}$$

Approximation Factor

30

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Streaming Algorithms for Submodular Function Maximization

Chandra Chekuri* Shalmoli Gupta† Kent Quanrud‡

2015

[Chekuri'15]

Do Less, Get More: Streaming Submodular Maximization with Subsampling

2018

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$$\frac{1}{4p + 2 - o(1)} \quad \frac{1}{4p}$$

[Feldman'18]

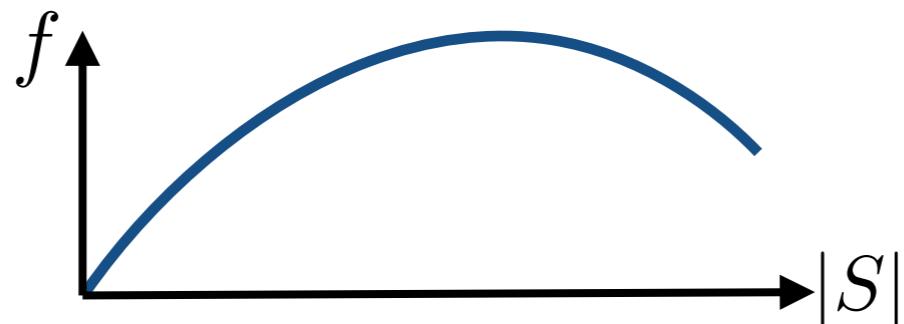
Constrained Non-Monotone Submodular Maximization

- Consider the following problem where f is submodular:

$$S^* = \arg \max_{S \in \mathcal{I}} f(S)$$

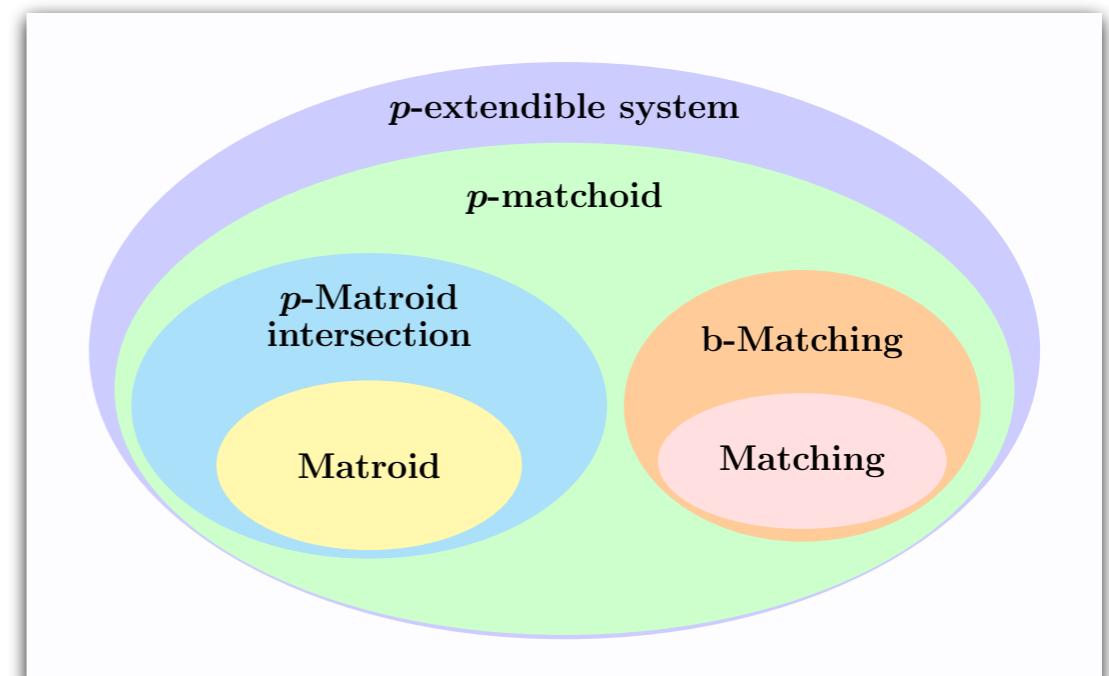
← constraints

- When the utility functions f is **non-monotone submodular**



- and constraints imposed by the **application**

p -extendible system: adding an element e to a feasible set B requires the removal of at most p elements in order to keep the resulting set feasible.

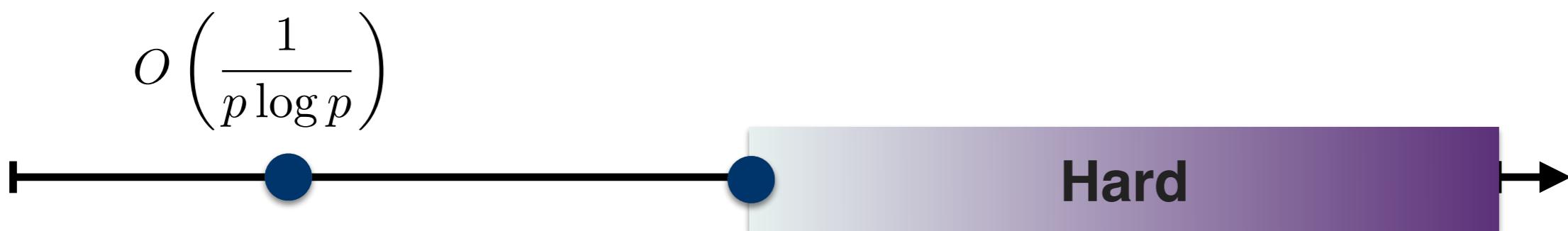


Open Question: K-Extendible and K-System

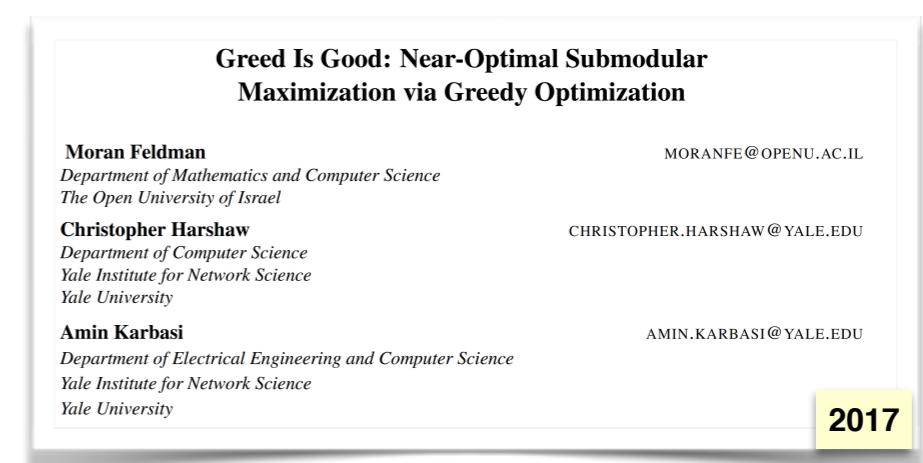
Streaming Submodular Maximization under a k -Set System Constraint

Ran Haba* Ehsan Kazemi† Moran Feldman‡ Amin Karbasi§

2020



$$\frac{1}{p + 1/2 - \varepsilon}$$

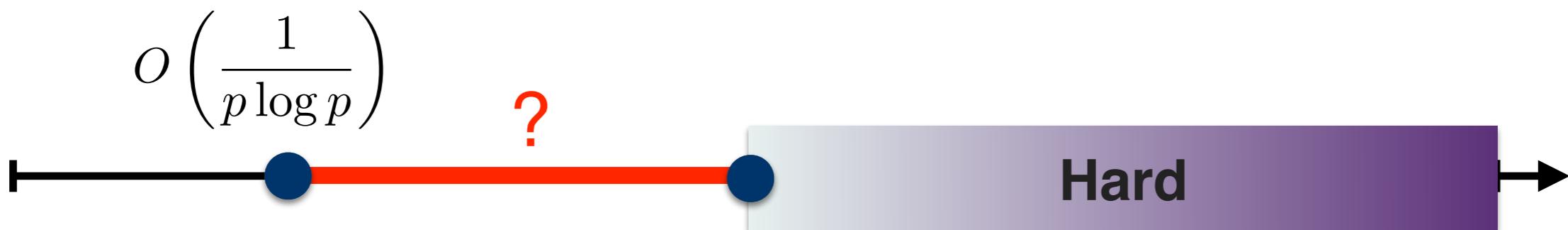


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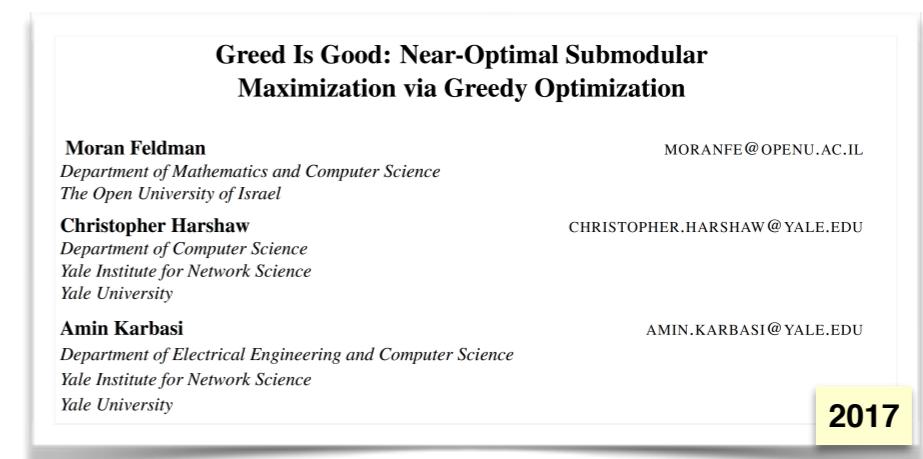
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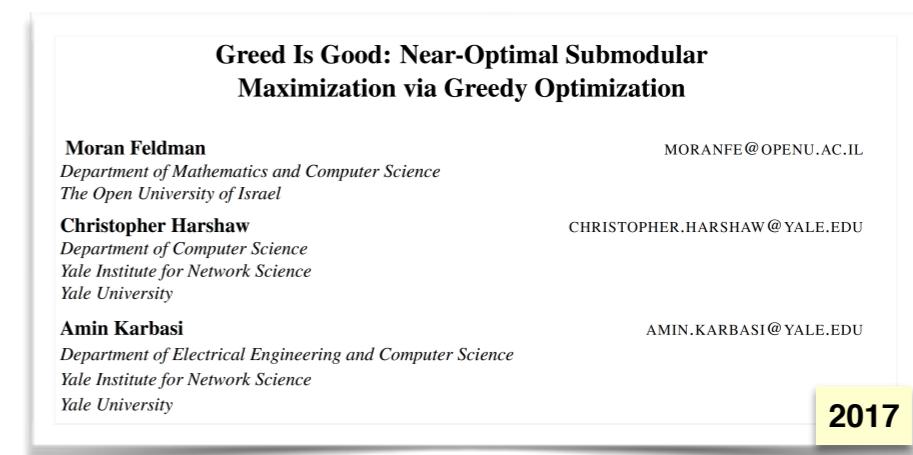
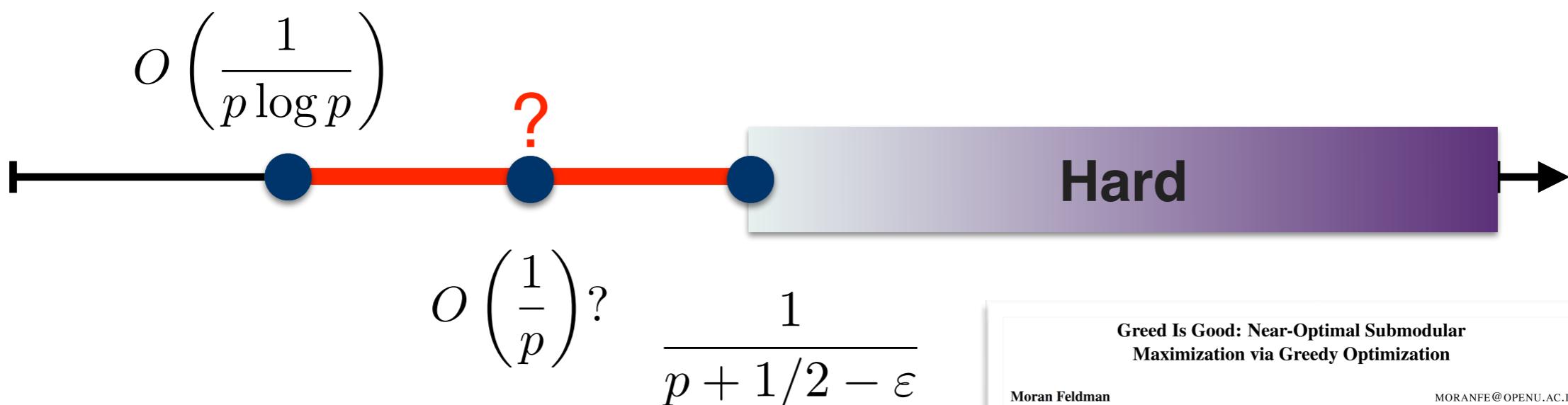


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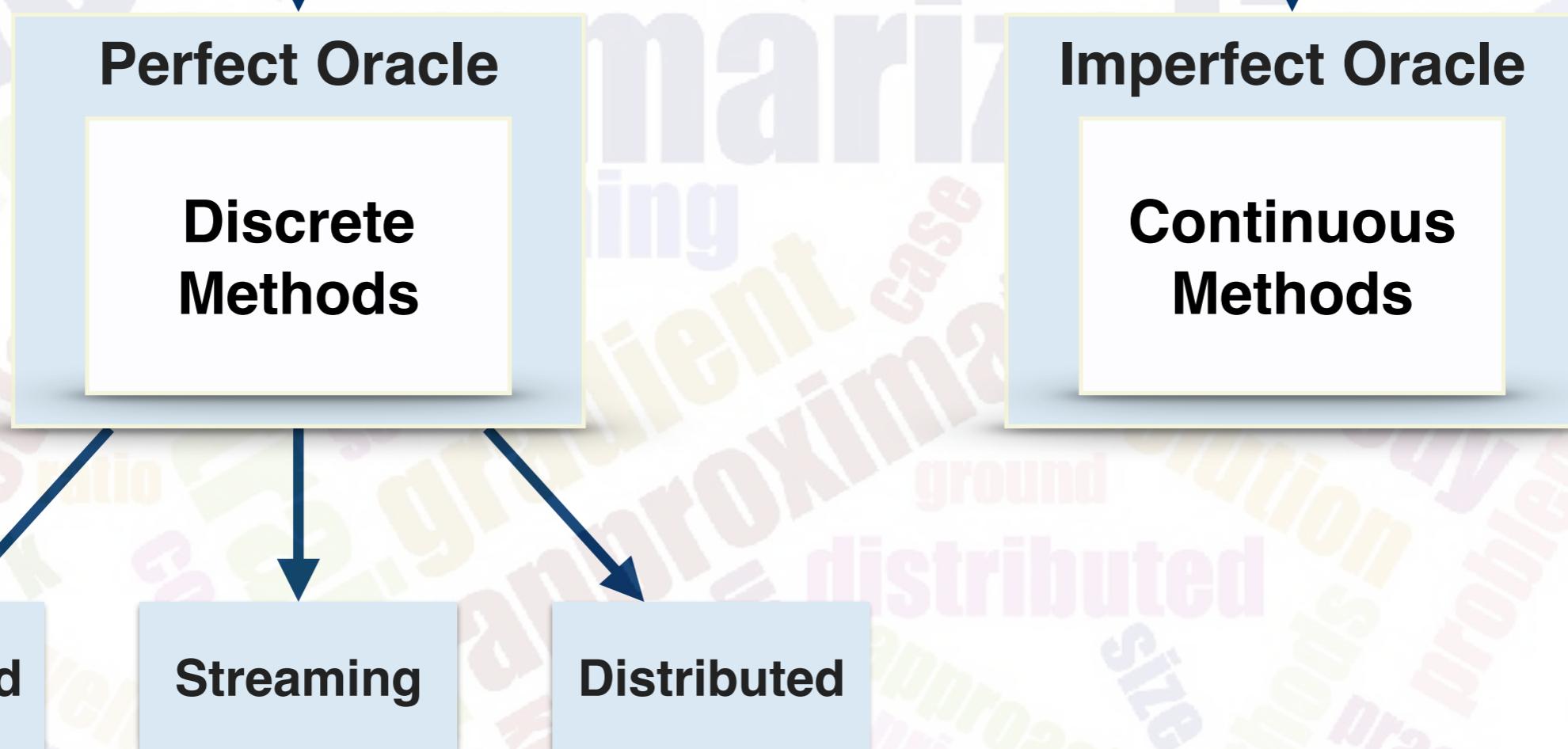
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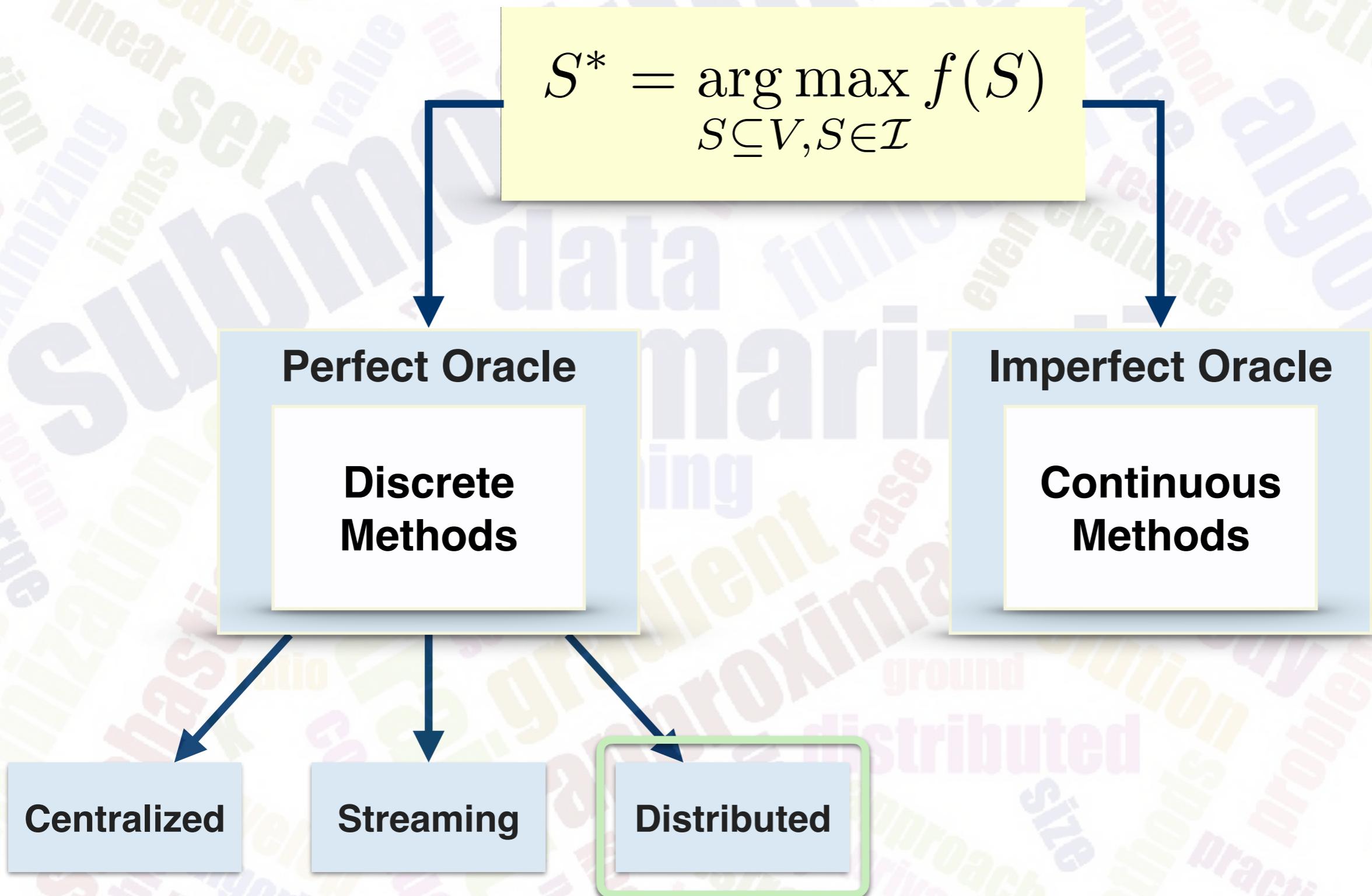
This Talk

$$S^* = \arg \max_{S \subseteq V, S \in \mathcal{I}} f(S)$$



This Talk

$$S^* = \arg \max_{S \subseteq V, S \in \mathcal{I}} f(S)$$



Scaling Up

- On massive data (45M users' logs) the greedy policies take a few days/weeks to complete

$$S^* = \arg \max_{S \subseteq V, S \in \mathcal{I}} f(S)$$

Can we parallelize the greedy approach?

Setting

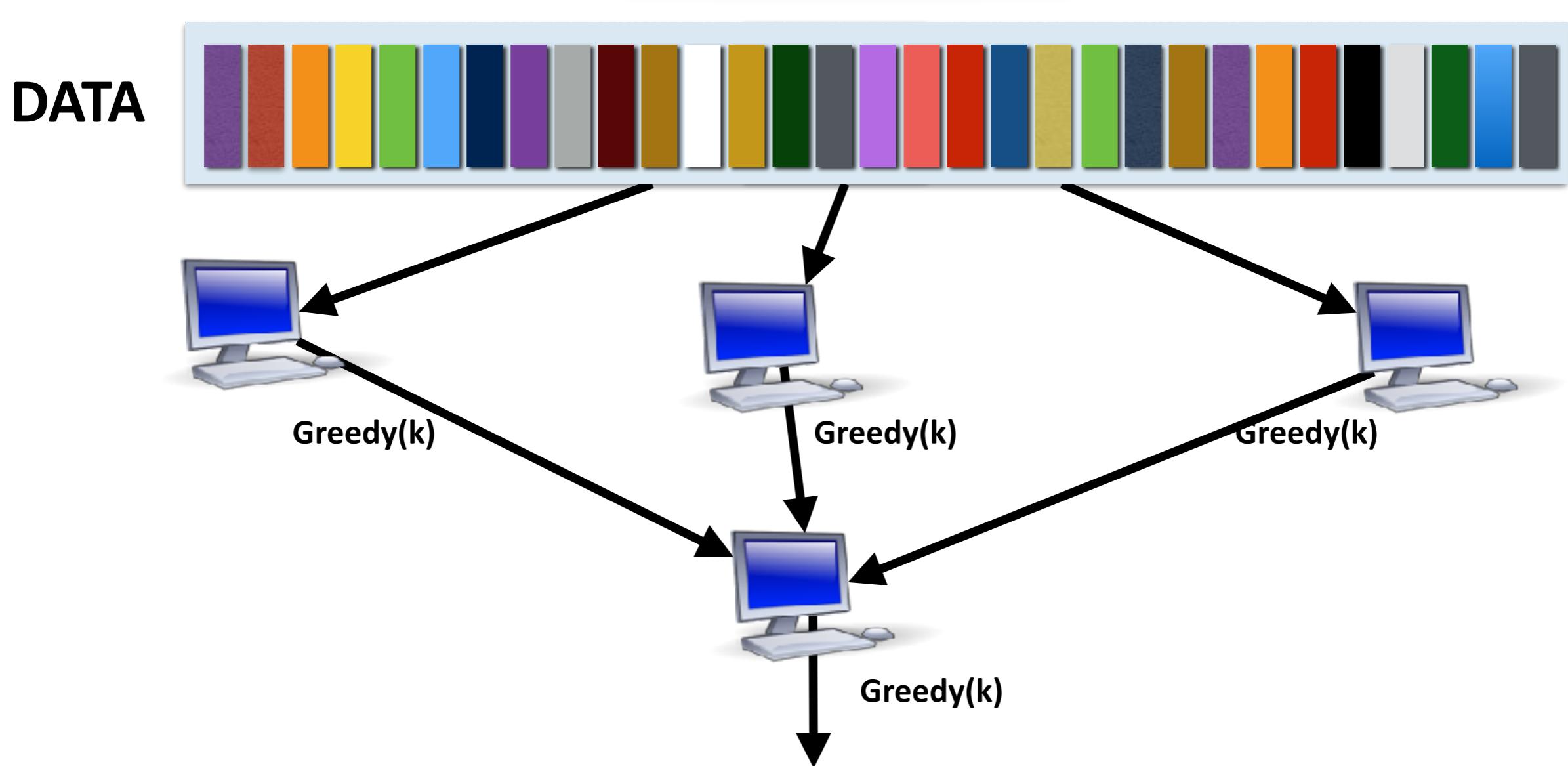
- Distributed

“Fast Greedy Algorithms in MapReduce and Streaming”, 2013, Kumar, Moseley, Vassilvitskii, Vattani

Two-Stage Distributed Algorithm (GreeDi)

- Consider the following problem where f is monotone submodular:

$$S^* = \arg \max_{|S| \leq k} f(S)$$



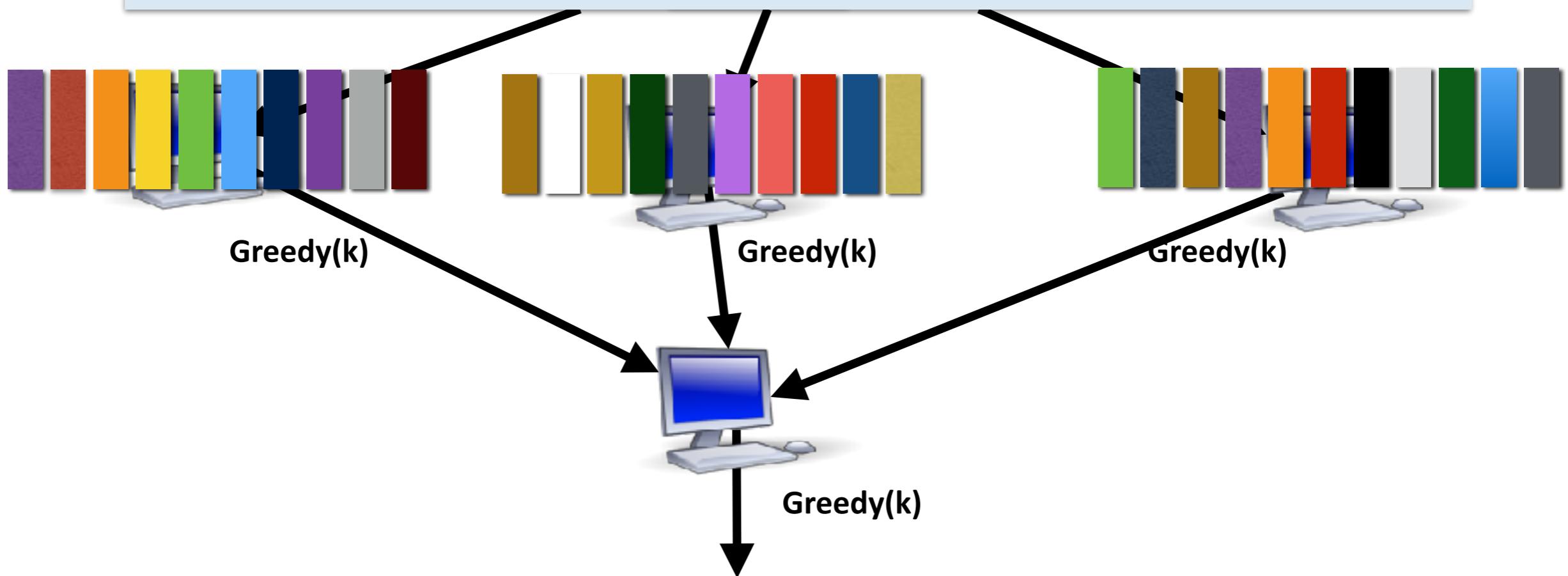
"Distributed Submodular Maximization: Identifying Representative Elements in Massive Data", Mirzasoleiman et al, 2013

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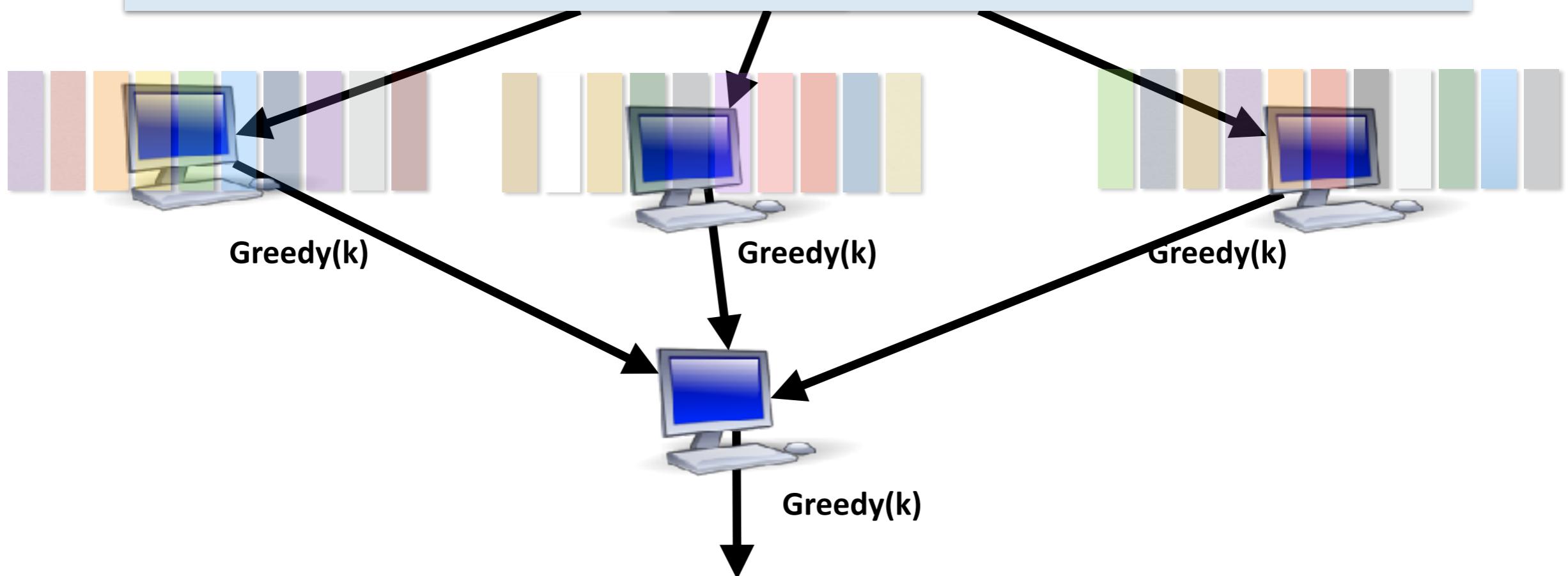
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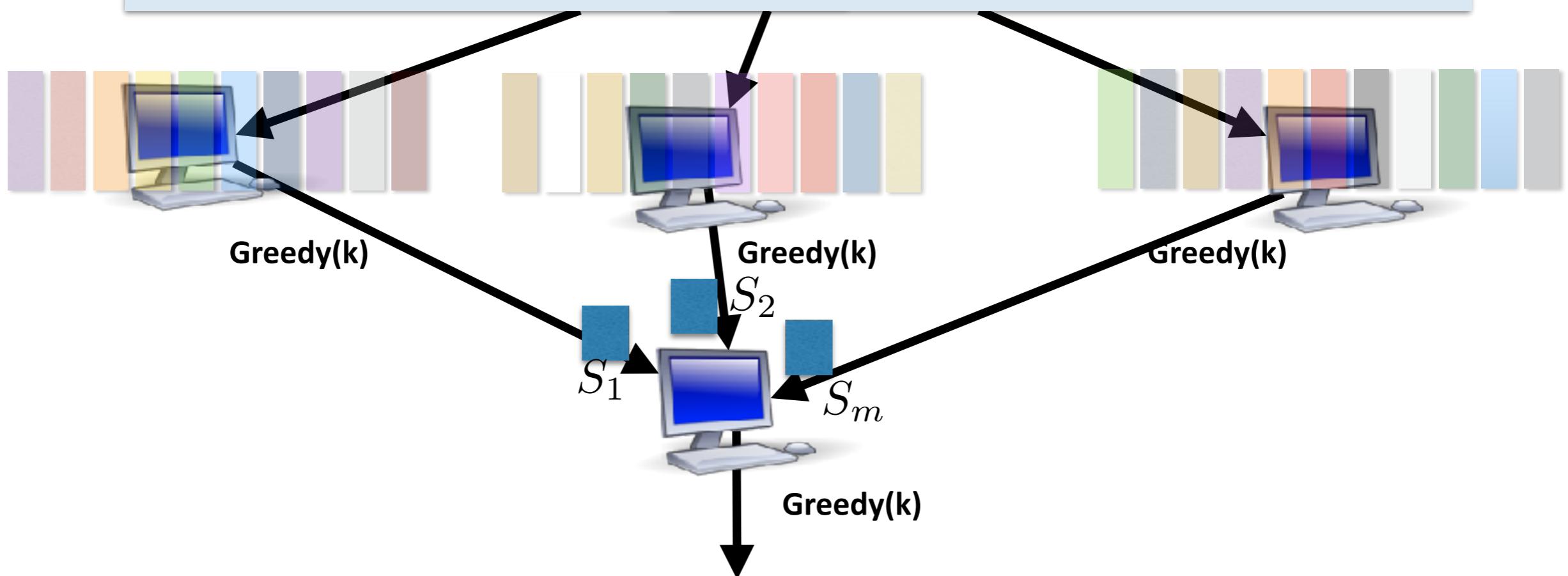
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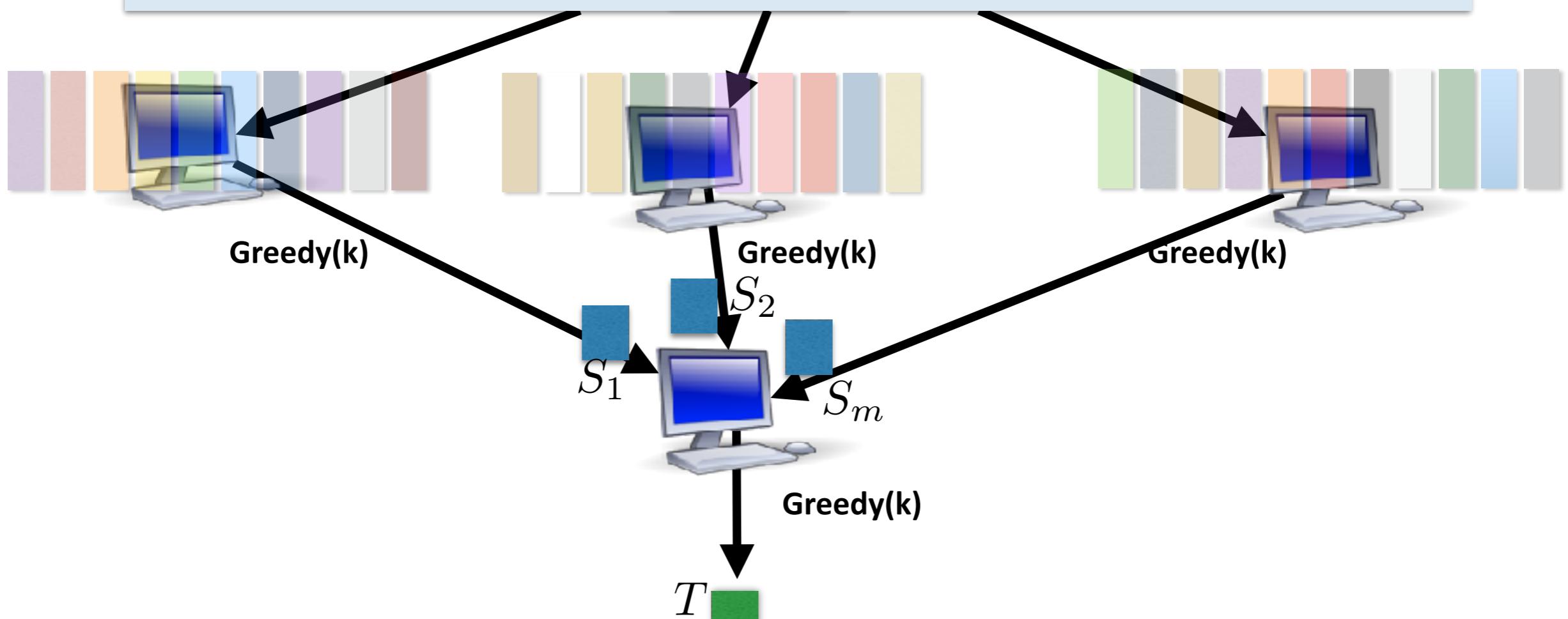
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"Distributed Submodular Maximization: Identifying Representative Elements in Massive Data", Mirzasoleiman et al, 2013

Theoretical Guarantees

- Split data (arbitrarily) among m machine

[Mirzasoleiman, Karbasi, Sarkar, Krause]

For monotone submodular functions, GreeDi gives

$$f(S_{\text{GreeDi}}) \geq \frac{1 - 1/e}{\min(m, k)} \cdot \text{OPT}$$

“Distributed Submodular Maximization: Identifying Representative Elements in Massive Data”, 2013

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[Mirzasoleiman, Karbasi, Badanidiyuru, Krause] [Barbosa, Ene, Nguyen, Ward]

For monotone submodular functions, GreeDi gives

$$f(S_{\text{GreeDi}}) \geq \frac{1 - 1/e}{\sqrt{\min(m, k)}} \cdot \text{OPT}$$

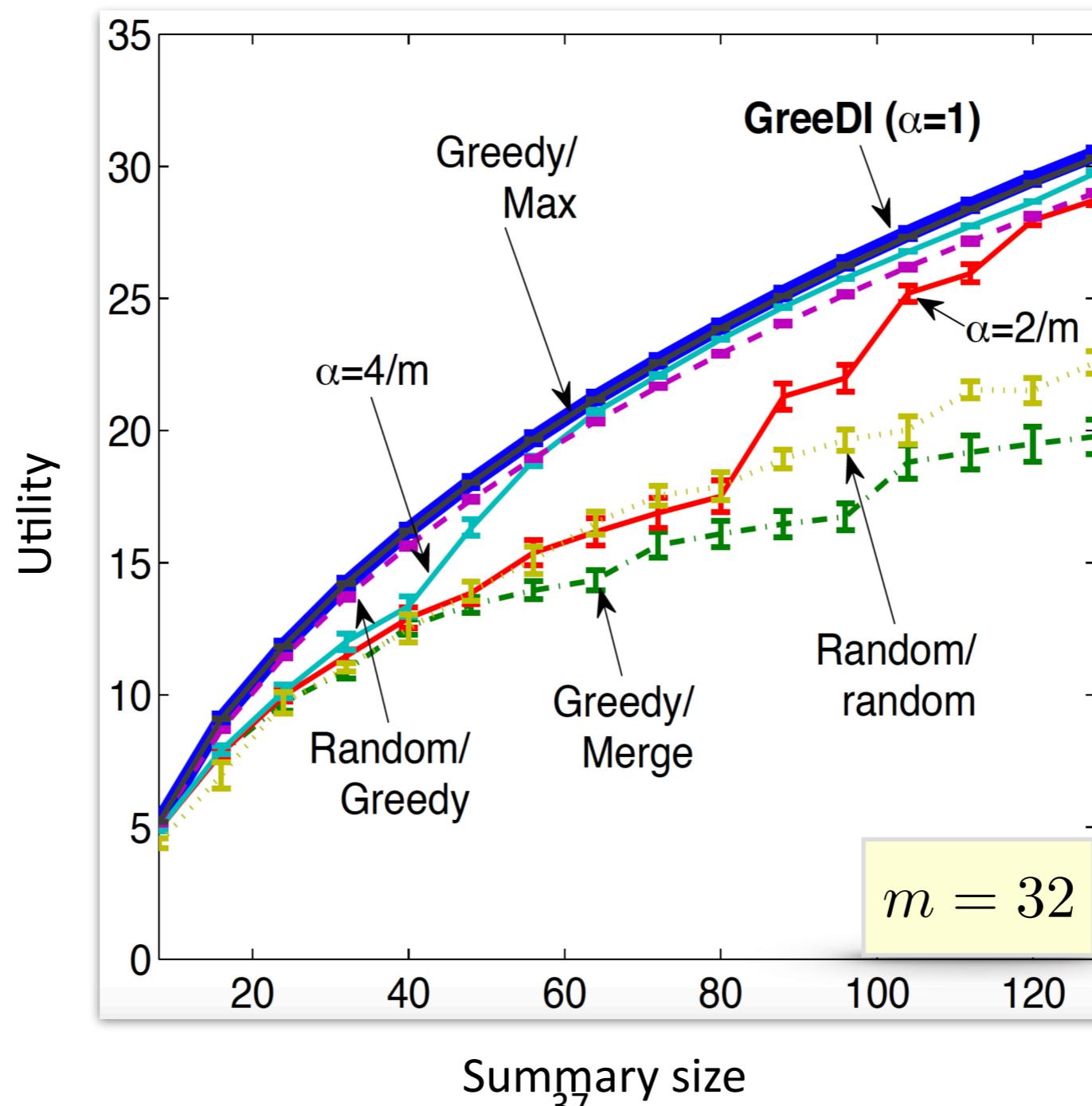
and there exists no algorithm that can do better in general.

“Distributed Submodular Cover: Succinctly Summarizing Massive Data”, 2015

“The Power of Randomization: Distributed Submodular Maximization on Massive Datasets”, 2015.

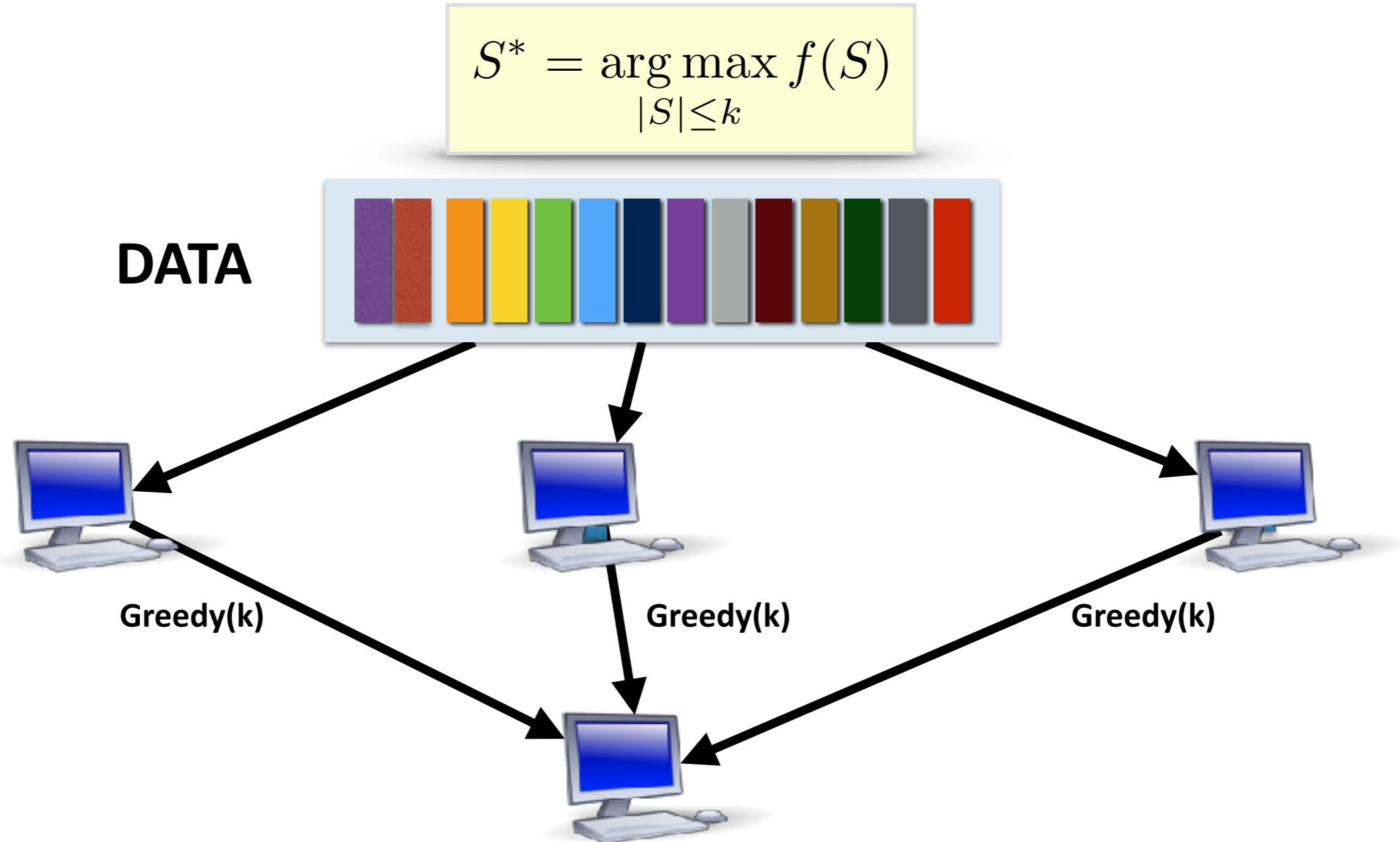
Nonparametric Regression on Hadoop

- Yahoo! Webscope dataset: 45,811,883 user click logs for news articles displayed in Yahoo! Front Page



The Power of Randomization

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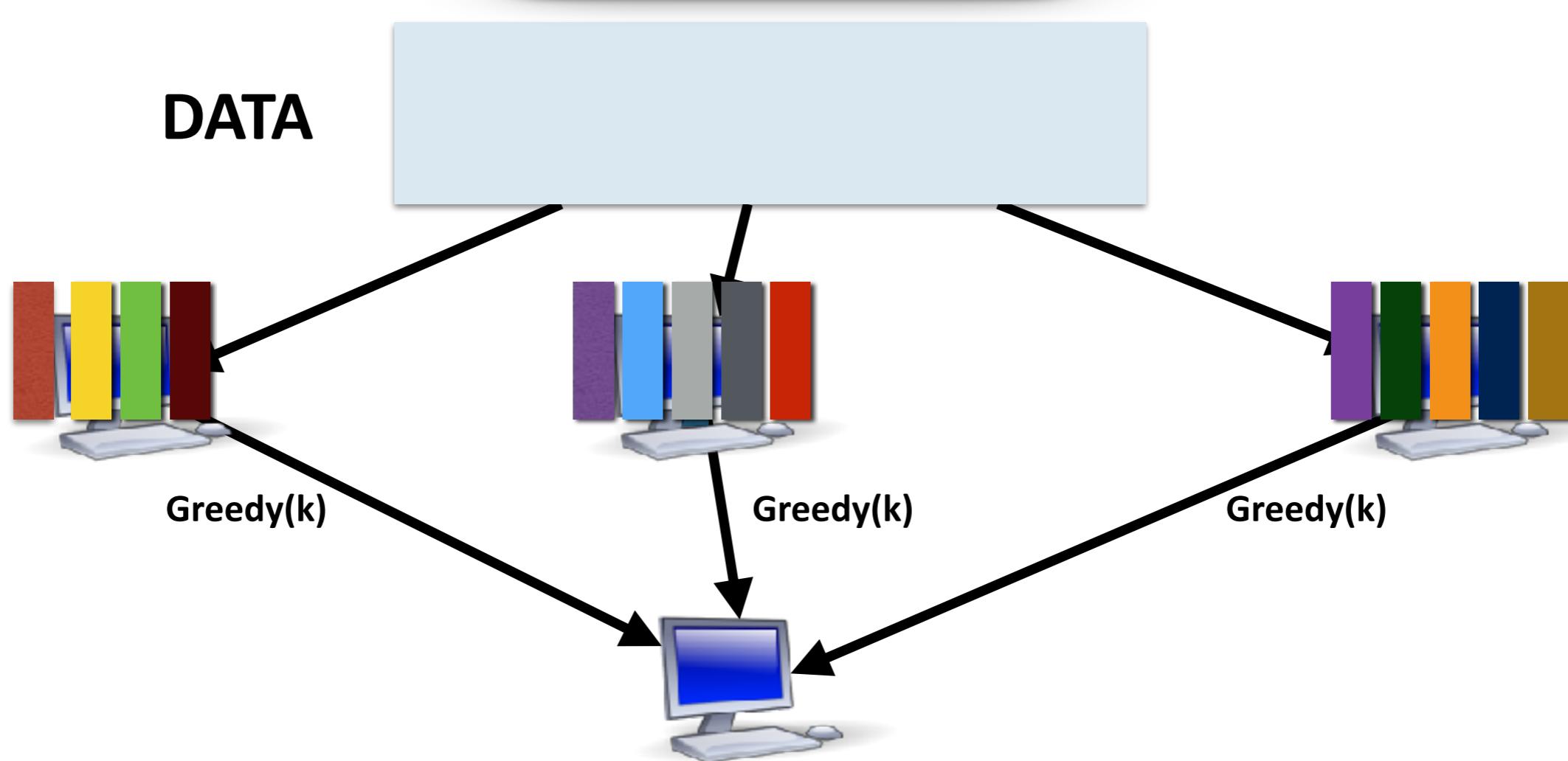


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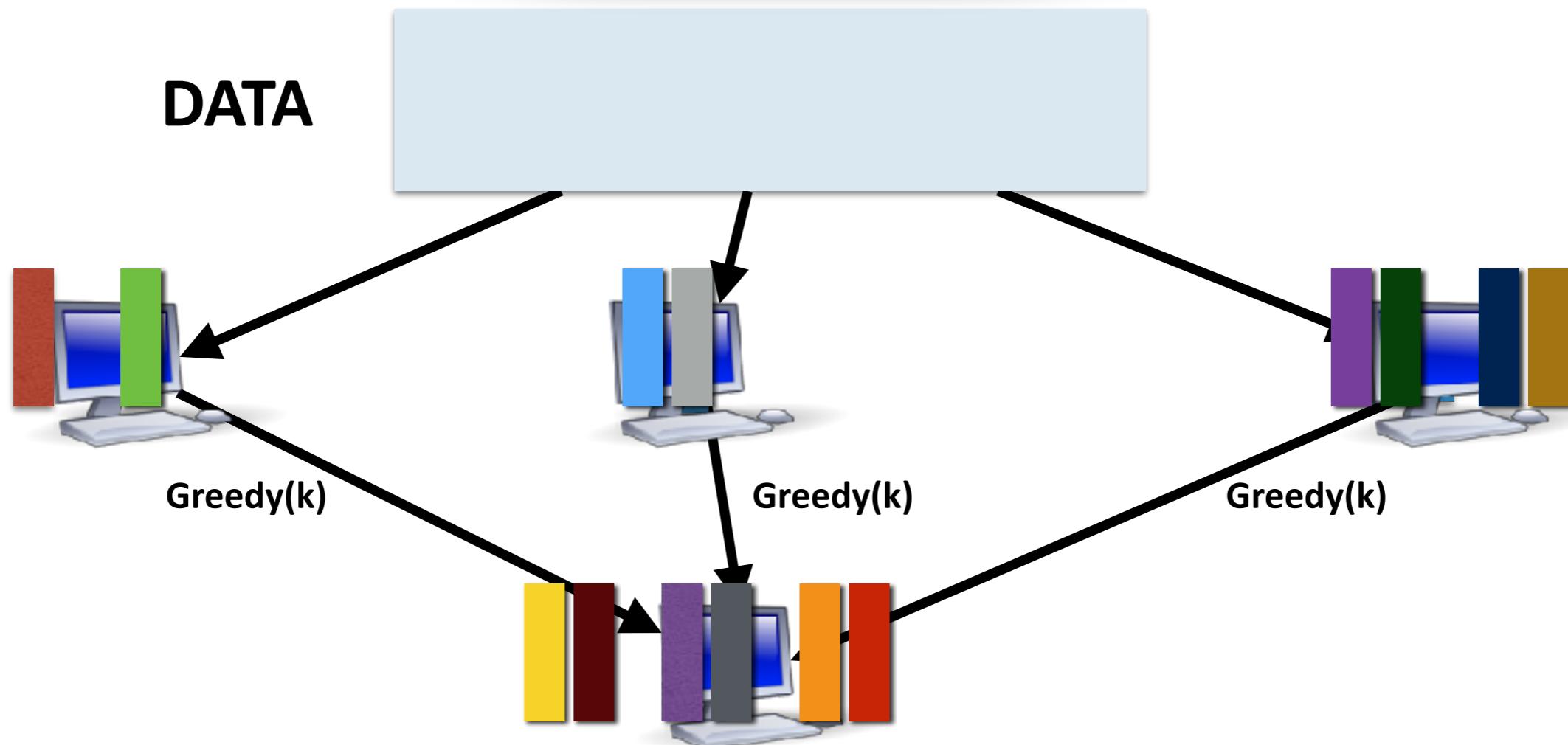


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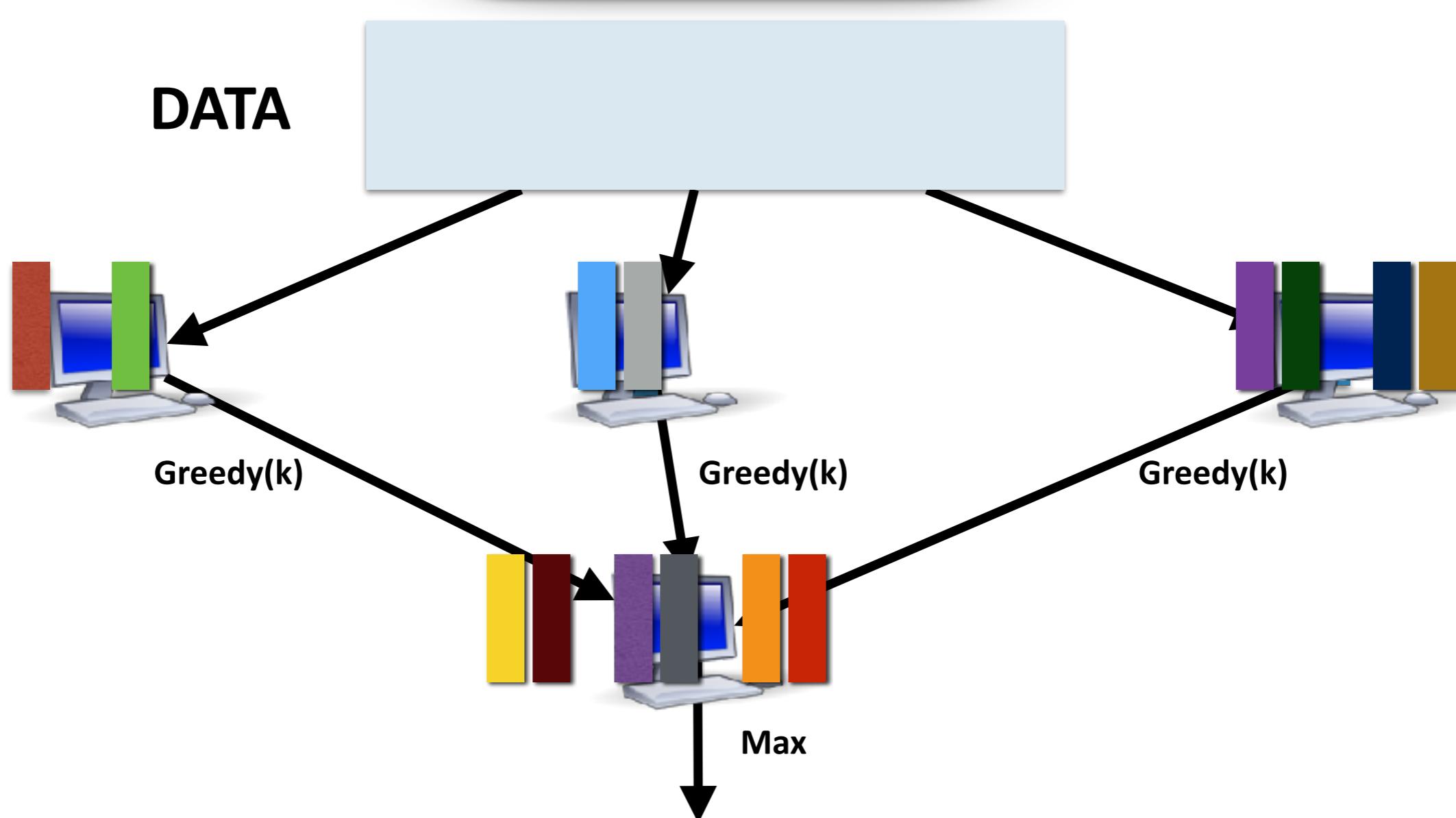


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The Power of Randomization

- Consider the following problem where f is non-negative submodular:

$$S^* = \arg \max_{|S| \leq k} f(S)$$

[Barbosa, Ene, Nguyen, Ward] [Mirrokni, Zadimoghaddam]

When f is monotone, randomized GreeDi returns a solution S of size k such that

$$\mathbb{E}[f(S_{\text{GreeDi}})] \geq \left(\frac{1 - 1/e}{2} \right) \text{OPT}$$

"The Power of Randomization: Distributed Submodular Maximization on Massive Datasets", 2015.

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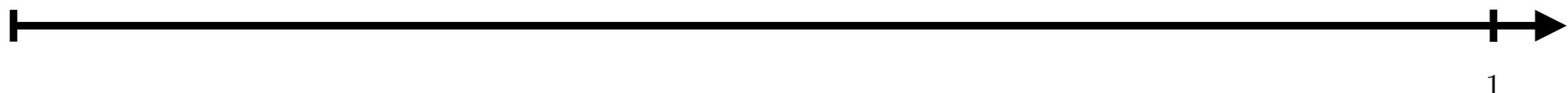
When f is non-monotone, randomized GreeDi returns a solution S of size at most k such that

$$\mathbb{E}[f(S_{\text{GreeDi}})] \geq \left(1 - \frac{1}{m} \right) \frac{1}{e} \left(1 - \frac{1}{e} \right) \text{OPT}$$

"A New Framework for Distributed Submodular Maximization", 2016

Distributed Submodular Maximization

Arbitrary Partition



Distributed Submodular Maximization

Arbitrary Partition

Distributed Submodular Maximization:
Identifying Representative Elements in Massive Data

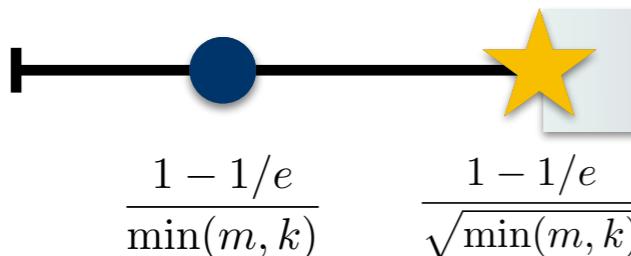
Baharan Mirzasoleiman
ETH Zurich

Amin Karbasi
ETH Zurich

Rik Sarkar
University of Edinburgh

Andreas Krause
ETH Zurich

2013



Hard

1

Distributed Submodular Cover:
Succinctly Summarizing Massive Data

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Amin Karbasi
Yale University

Ashwinkumar Badanidiyuru
Google

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ETH Zurich

2015

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Random Partition (2 Rounds)

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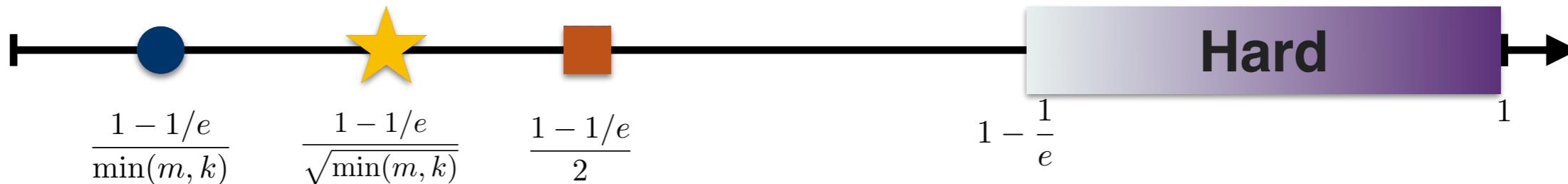
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The Power of Randomization

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Rafael da Ponte Barreto¹, Alina Ene¹, Huy L. Nguyễn², and Justin Ward¹¹

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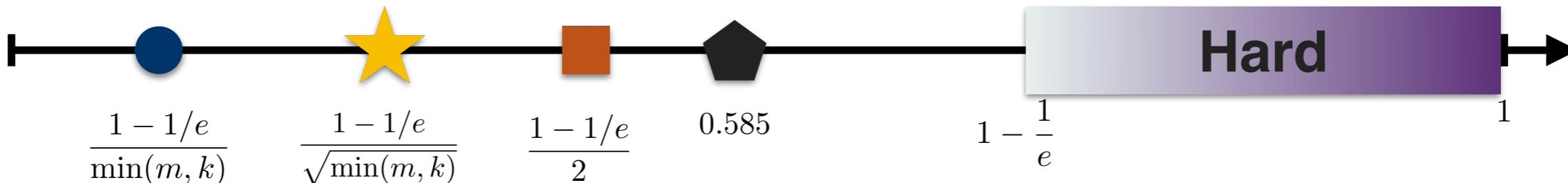
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Randomized Composable Core-sets for
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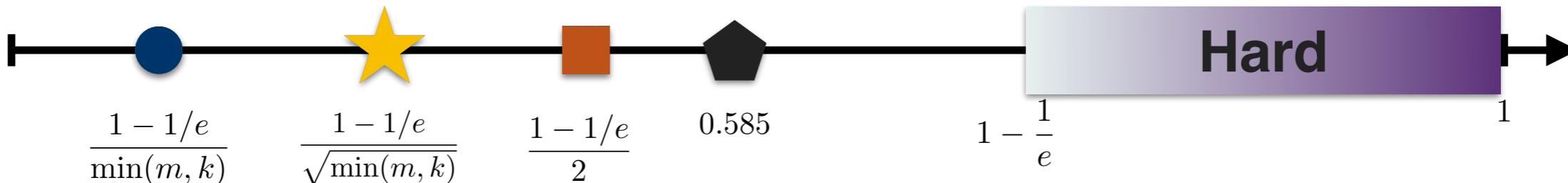
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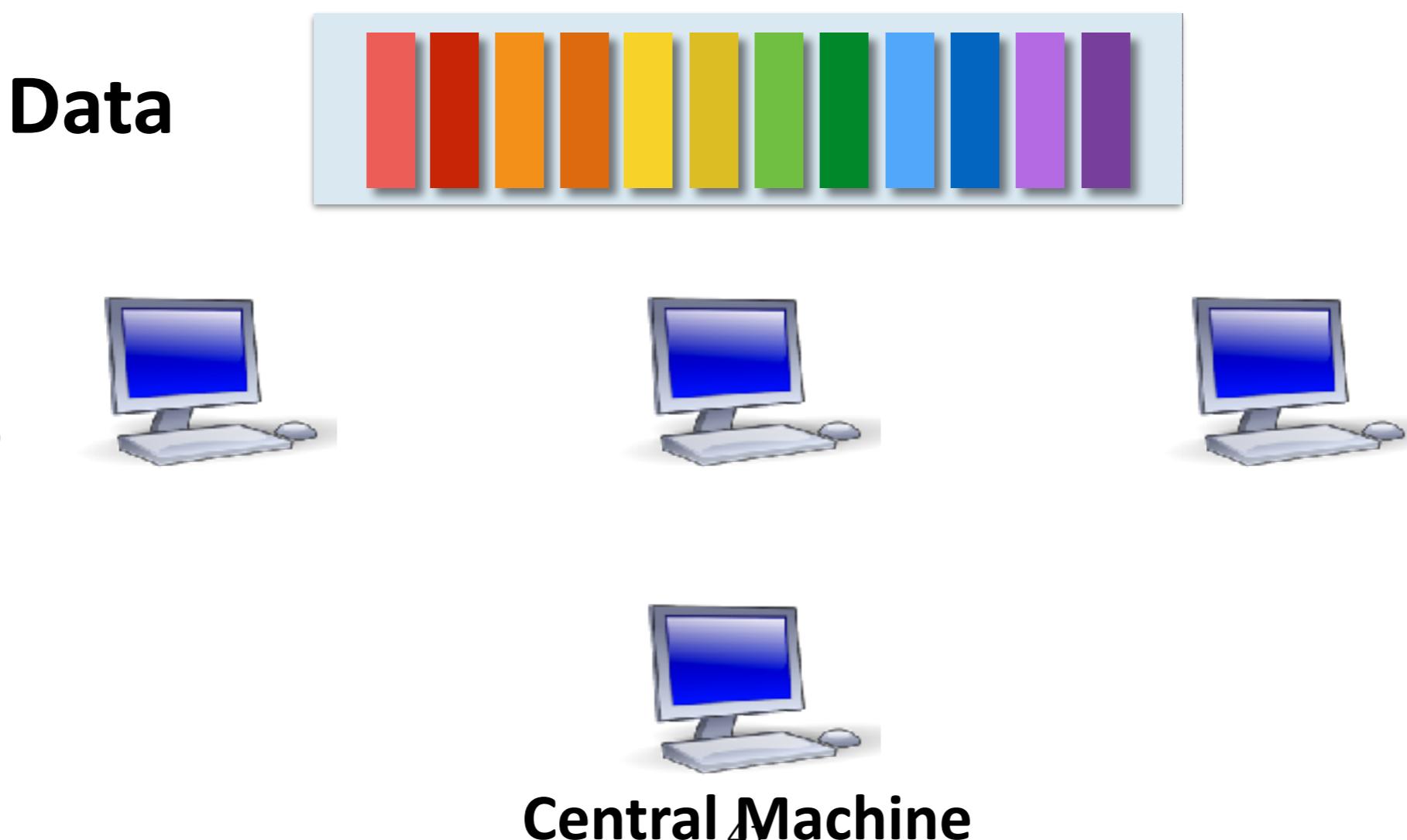
- Is it possible to achieve $1 - 1/e$?

Multi-Stage Distributed Greedy

- Randomly distribute the data amongst m outer machines. Each machine then runs a greedy algorithm on the subset of data assigned to it.
- The central machine aggregates all these sub-solutions into one large solution.
- Randomly re-distribute the data amongst the m outer machines. Each machine then runs another greedy algorithm on the subset of data assigned to it *plus* the combined solution from the previous step.

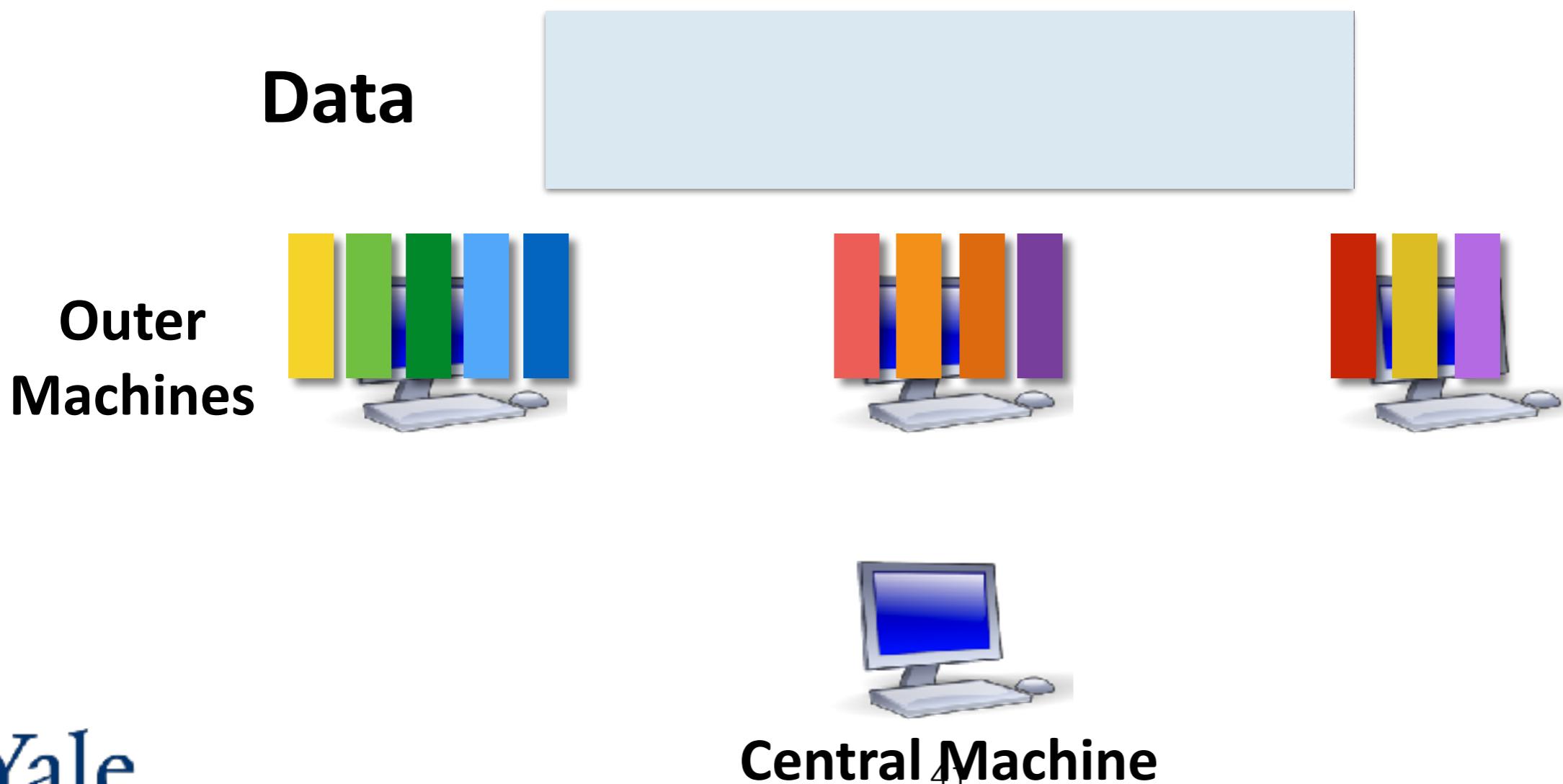
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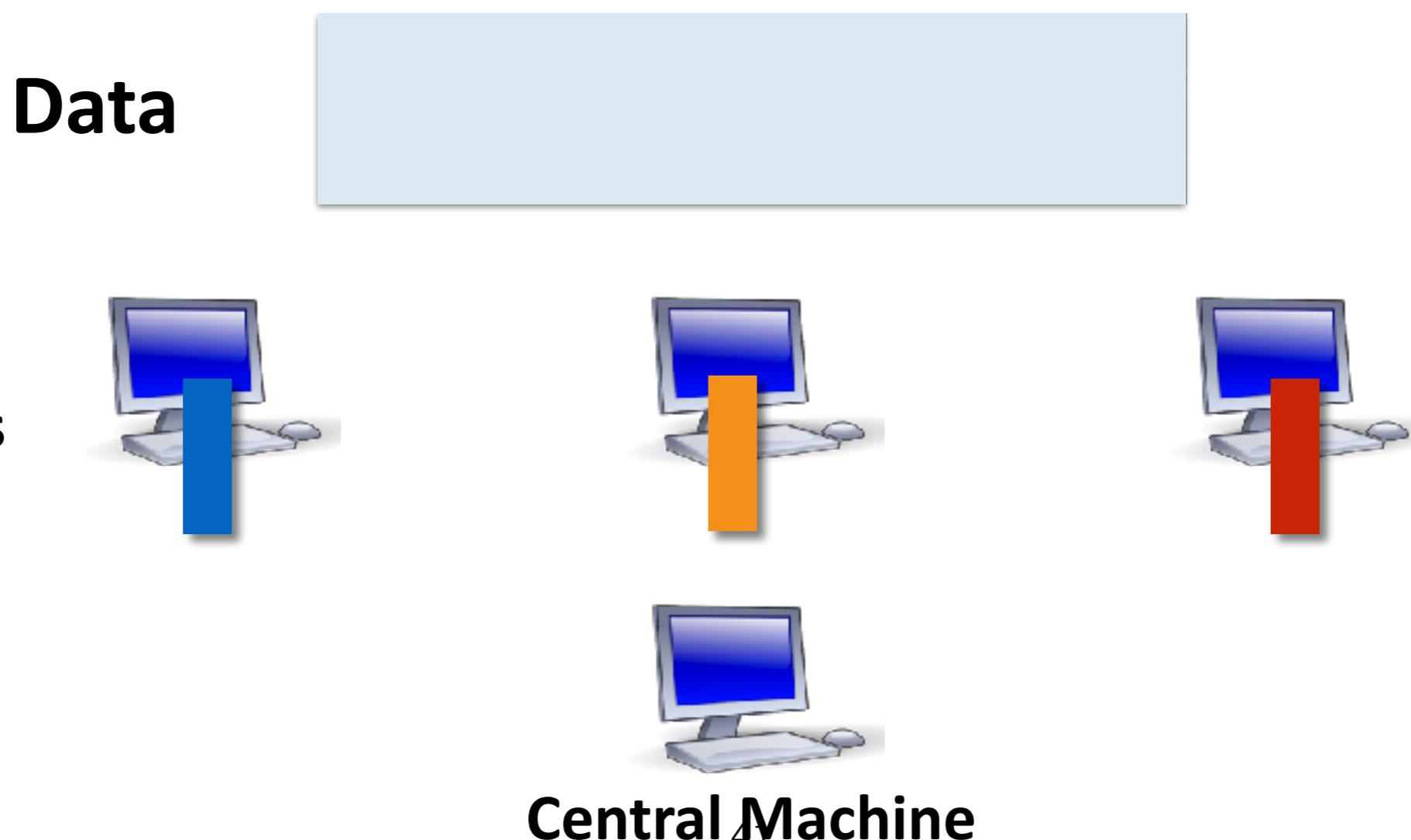
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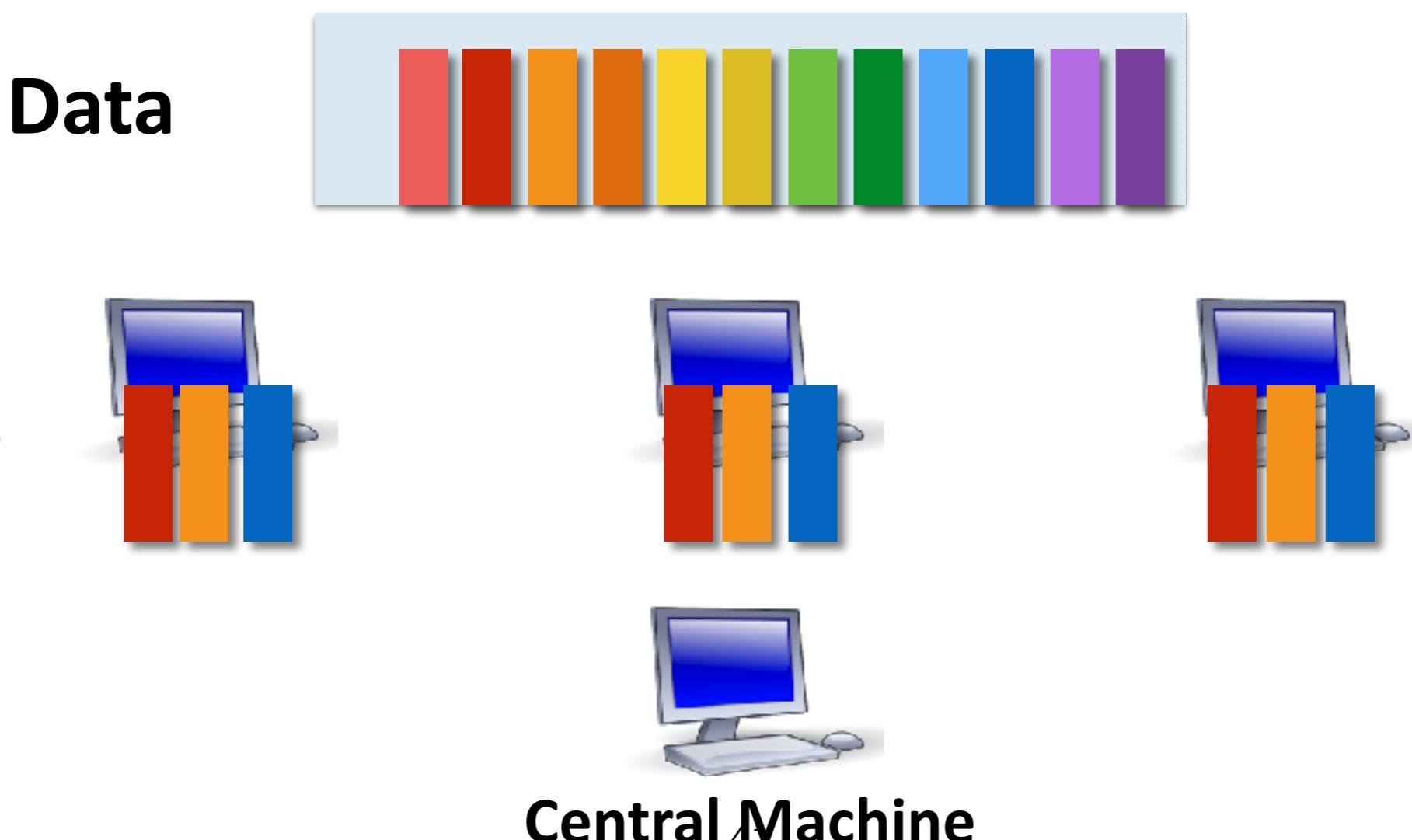
**Outer
Machines**



Central Machine

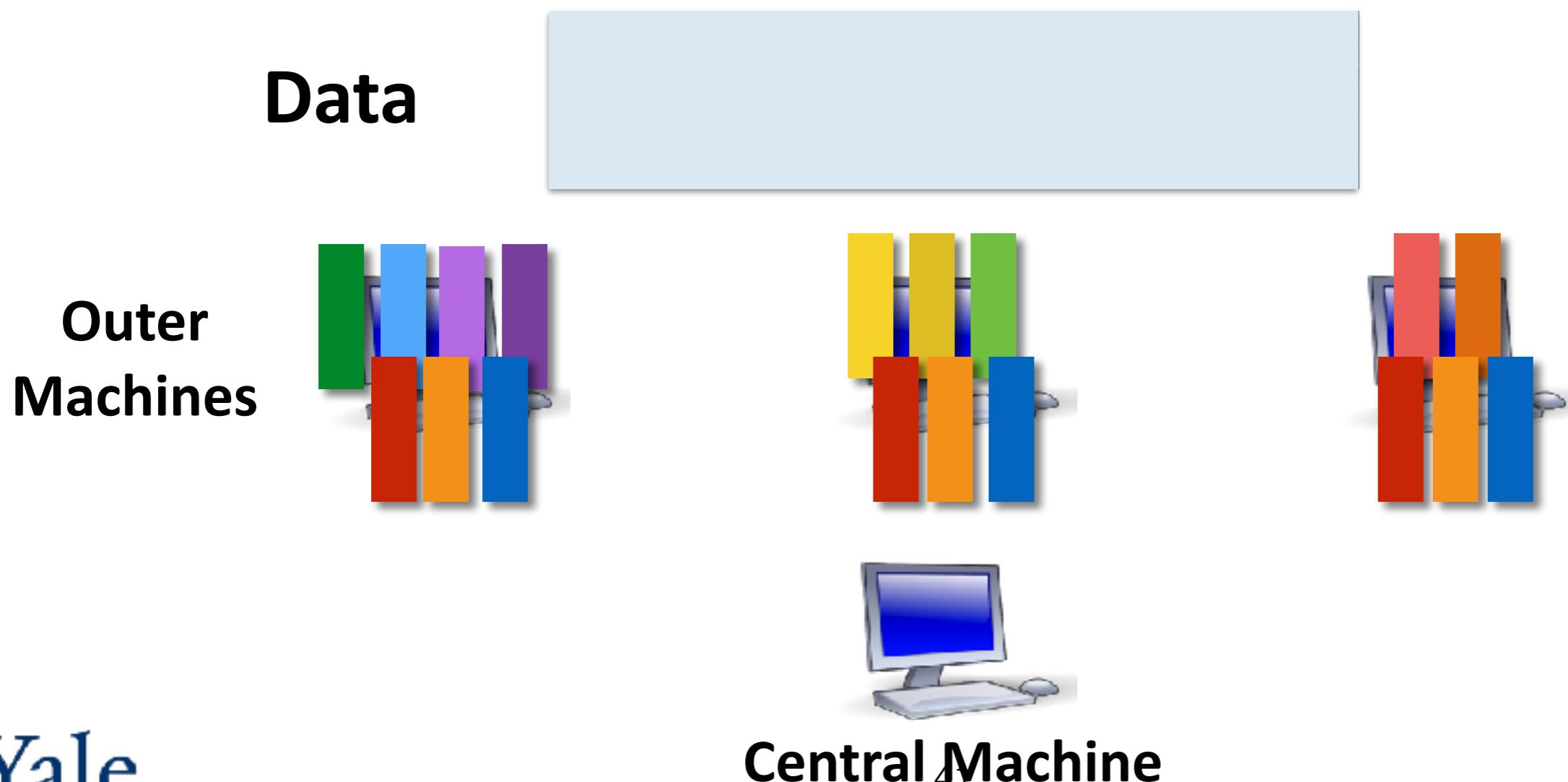
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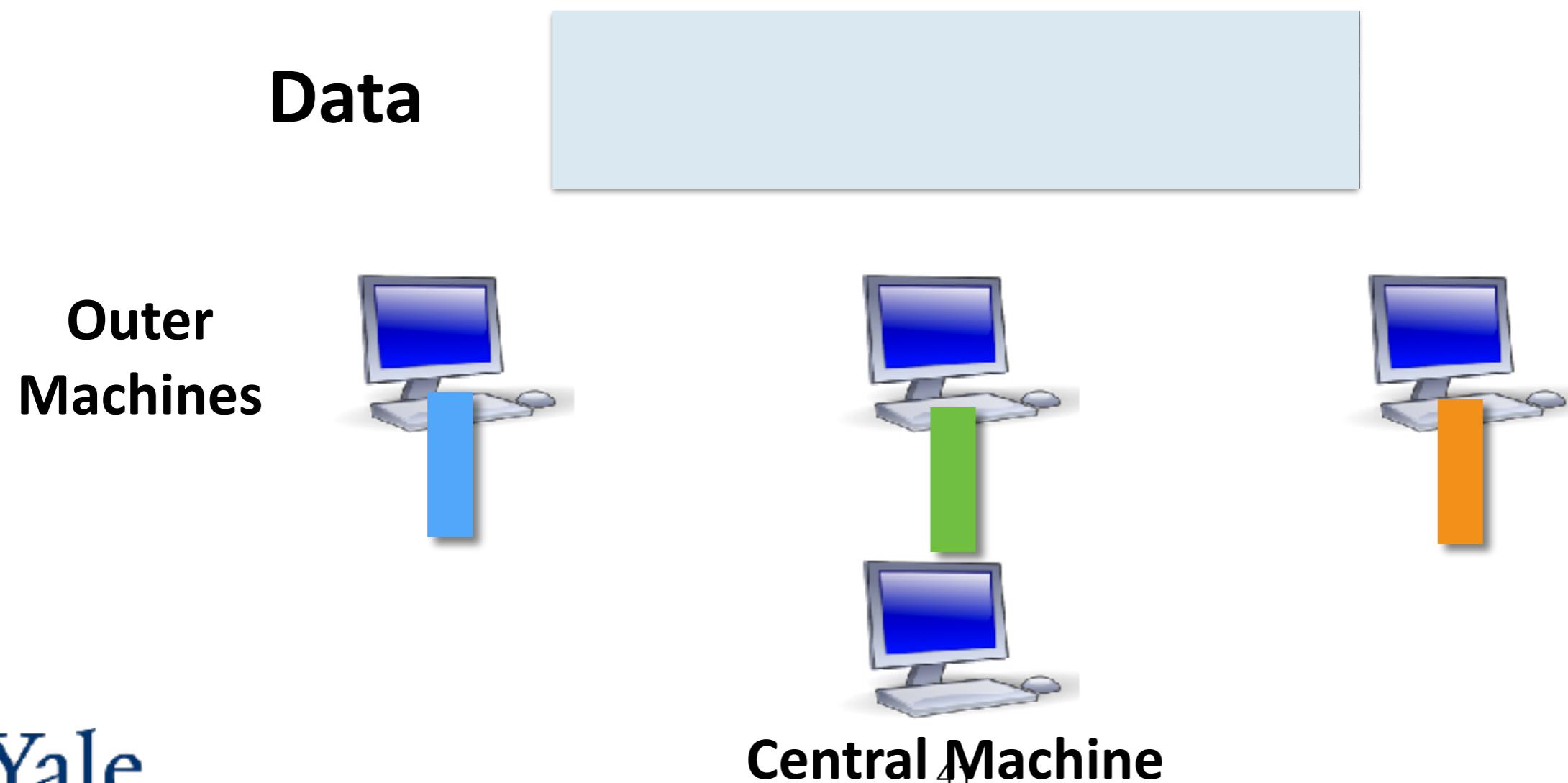
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Arbitrary Partition

Distributed Submodular Maximization:
Identifying Representative Elements in Massive Data

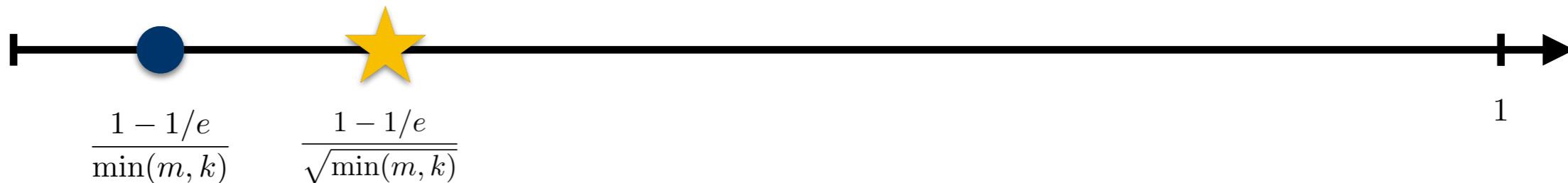
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Random Partition (2 Rounds)

Multi-Stage Algs

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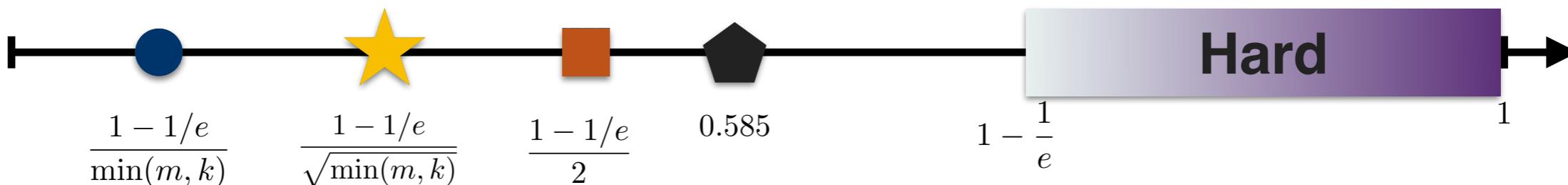
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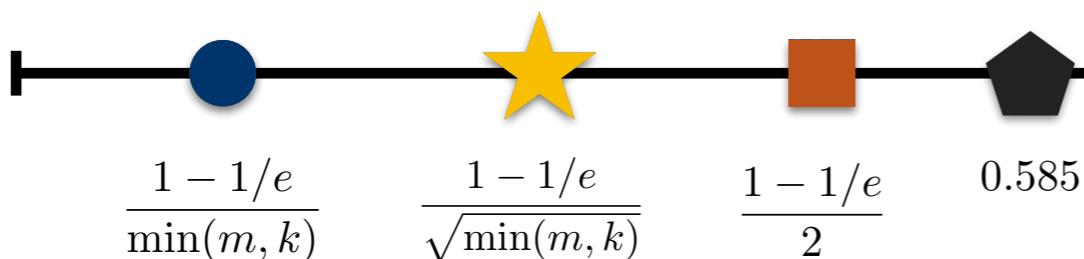
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2015



$$1 - \frac{1}{e} - \varepsilon$$

Hard

1

Distributed Submodular Cover:
Succinctly Summarizing Massive Data

Baharan Mirzasoleiman
ETH Zurich

Amin Karbasi
Yale University

Ashwinkumar Badanidiyuru
Google

Andreas Krause
ETH Zurich

2015

Randomized Composable Core-sets for
Distributed Submodular Maximization

Vahab Mirrokni

Morteza Zadimoghaddam

2015

A New Framework for Distributed Submodular Maximization

Rafael da Ponte Barbosa* Alina Ene¹ Huy L. Nguyễn[†] Justin Ward[§]

$O\left(\frac{1}{\varepsilon}\right)$ Rounds (with duplications)

Distributed Submodular Maximization

Arbitrary Partition

Random Partition (2 Rounds)

Multi-Stage Algs

**Distributed Submodular Maximization:
Identifying Representative Elements in Massive Data**

Baharan Mirzasoleiman
ETH Zurich

Amin Karbasi
ETH Zurich

Rik Sarkar
University of Edinburgh

Andreas Krause
ETH Zurich

2013



$$\frac{1 - 1/e}{\min(m, k)}$$

$$\frac{1 - 1/e}{\sqrt{\min(m, k)}}$$

$$\frac{1 - 1/e}{2}$$

$$0.585$$

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$$O\left(\frac{1}{\varepsilon}\right) \text{ Rounds (with duplications)}$$

2015

Regularized Submodular Maximization at Scale

Ehsan Kazemi* Shervin Minaee[†] Moran Feldman[‡] Amin Karbasi[§]

2020

**Submodular Optimization in the MapReduce
Model**

Paul Liu and Jan Vondrak

2019

$$1 - \frac{1}{e} - \varepsilon$$

$$O\left(\frac{1}{\varepsilon}\right) \text{ Rounds (no duplications)}$$

Hard

1

$$1 - \frac{1}{e}$$

2017

Multi-Stage Distributed Greedy: Open Question

- Consider the following problem where f is monotone submodular:

$$S^* = \arg \max_{|S| \leq k} f(S)$$

[Liu, Vondrak] [Kazemi, Minaee, Feldman, Karbasi]

Multi-Stage GreeDi, after $O(1/\epsilon)$ iterations, and without duplicating the data returns a solution of size at most k such that

$$\mathbb{E}[f(S_{\text{Multi-GreeDi}})] \geq (1 - \epsilon) \left(1 - \frac{1}{e}\right) \text{OPT}$$

“Submodular Optimization in MapReduce Model”, 2019

“Regularized Submodular Maximization at Scale”, 2020

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“Regularized Submodular Maximization at Scale”, 2020

- Can we obtain $(1-1/e)$ with fewer iteration?



Distributed Submodular Maximization: Extensions

More Complex constraints

[“Distributed Submodular Maximization”](#), Mirzasoleiman, Karbasi, Sarkar, Krause, 2016.

[“The Power of Randomization: Distributed Submodular Maximization on Massive Datasets”](#) Barbosa, Ene, Nguyen, Ward, 2015.

Non-monotone:

[“Parallel Double Greedy Submodular Maximization”](#), Pan, Jegelka, Gonzalez, Bradley, Jordan, 2014.

[“The Power of Randomization: Distributed Submodular Maximization on Massive Datasets”](#) Barbosa, Ene, Nguyen, Ward, 2015.

Filteration:

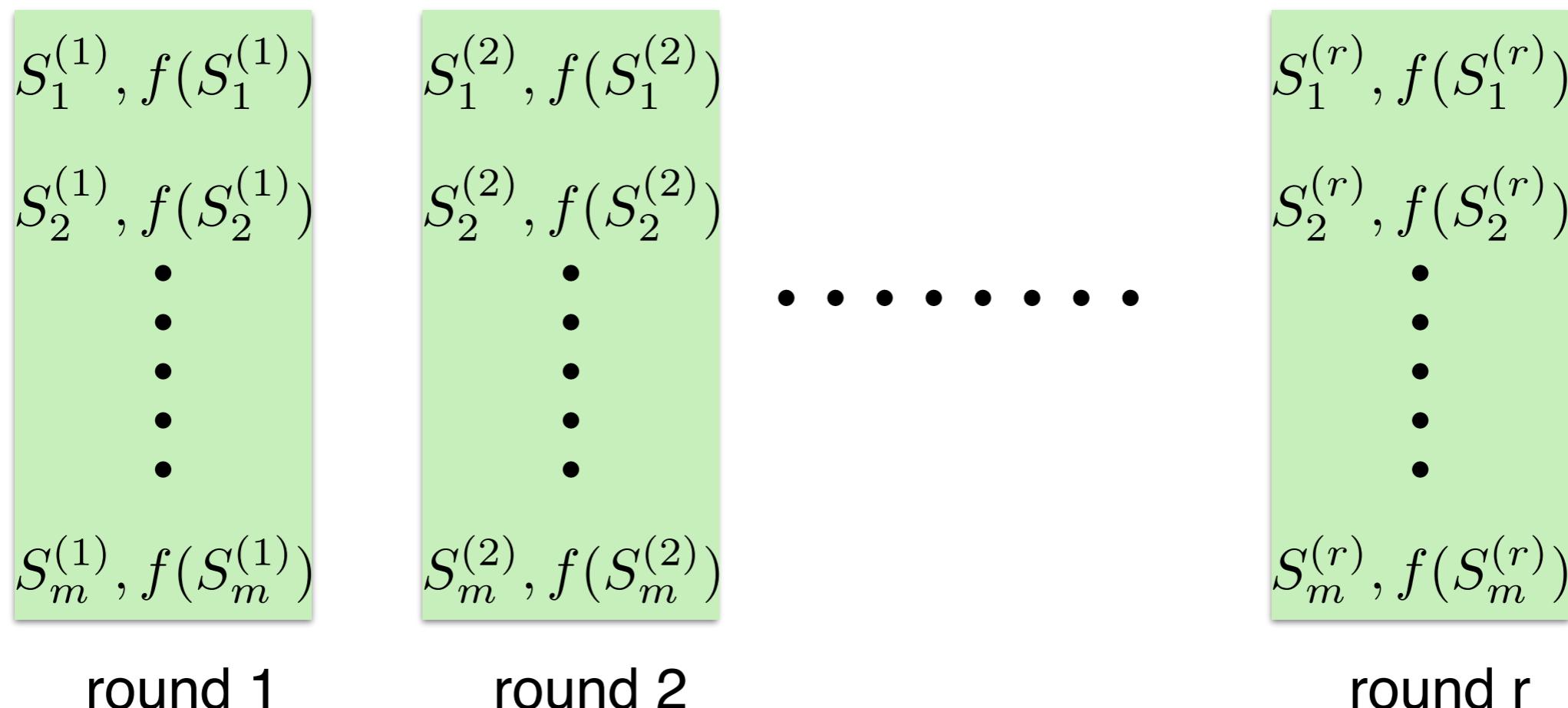
[“Fast Greedy Algorithms in MapReduce and Streaming”](#), Kumar, Moseley, Vassilvitskii, Vattani, 2013.

Sketching:

[“Optimal Distributed Submodular Optimization via Sketching”](#), Batoni, Esfandiari, Mirrokni, 2018.

Adaptivity Complexity

- **r-adaptive:** An algorithm is r-adaptive if it makes r rounds of parallel computations. In each round, the algorithm is allowed to make polynomially many queries.



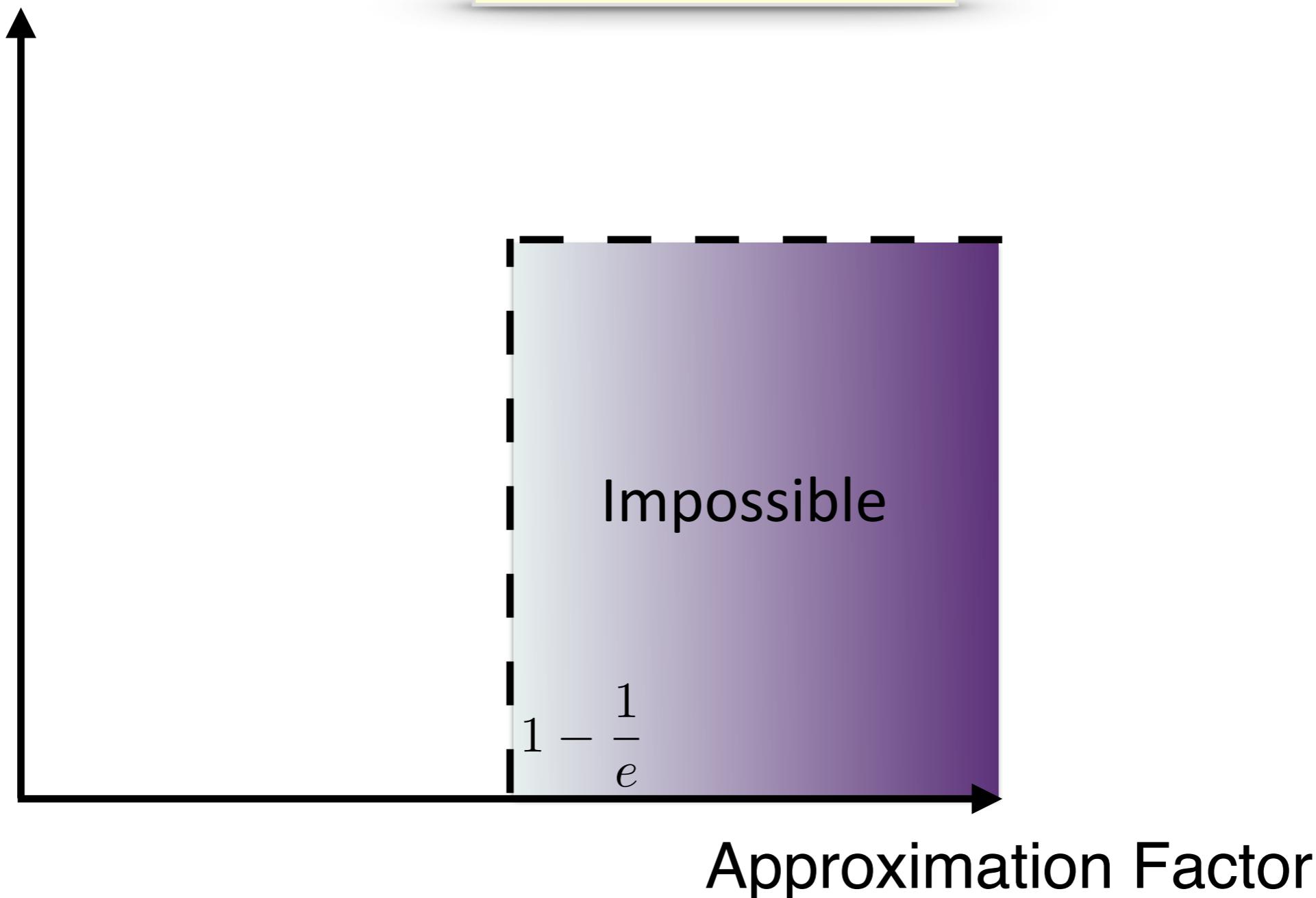
“The adaptive complexity of maximizing a submodular function”, Balkanski, Singer, 2018

Adaptivity Complexity

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Adaptivity Complexity

$$S^* = \arg \max_{|S| \leq k} f(S)$$

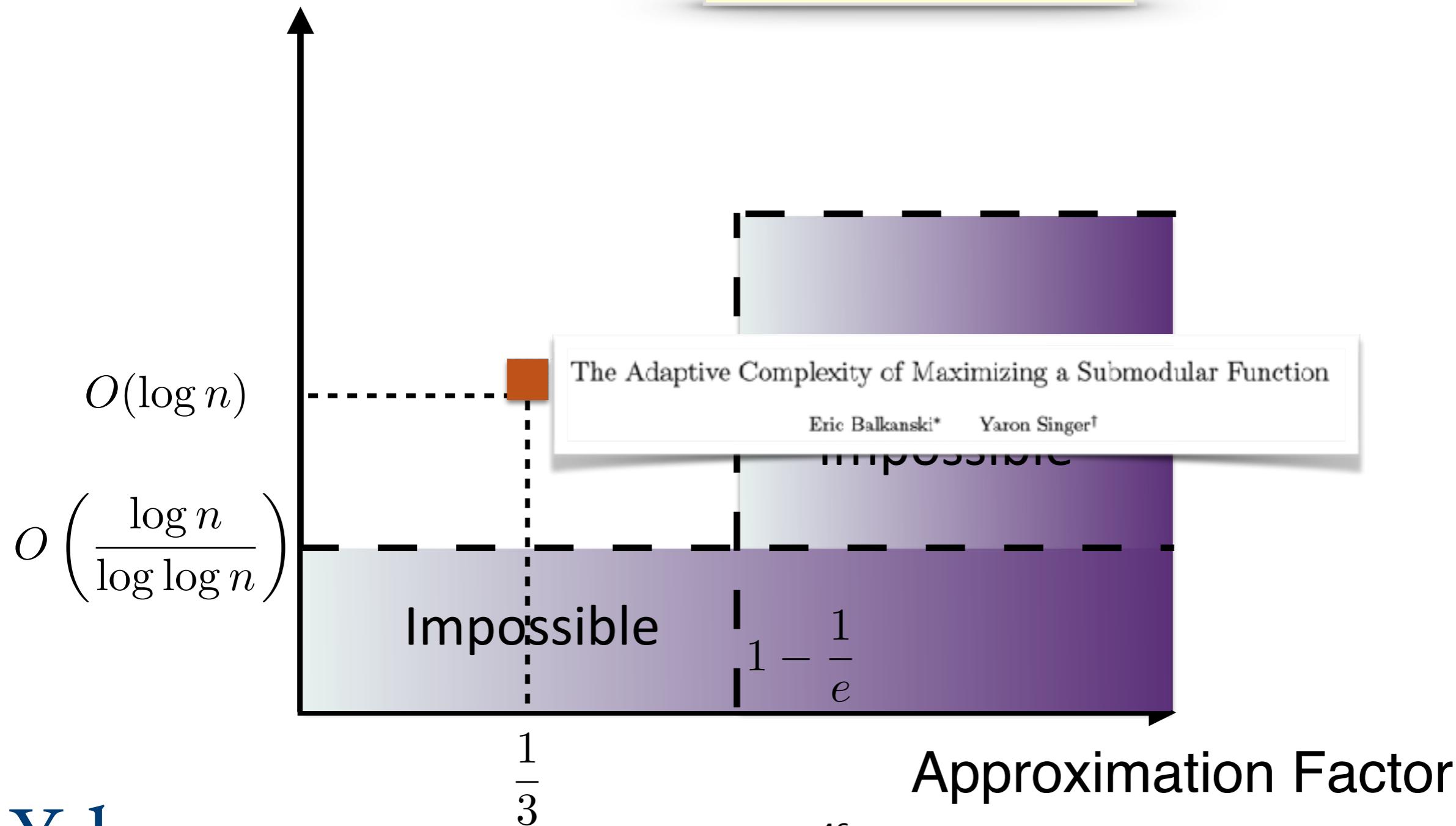


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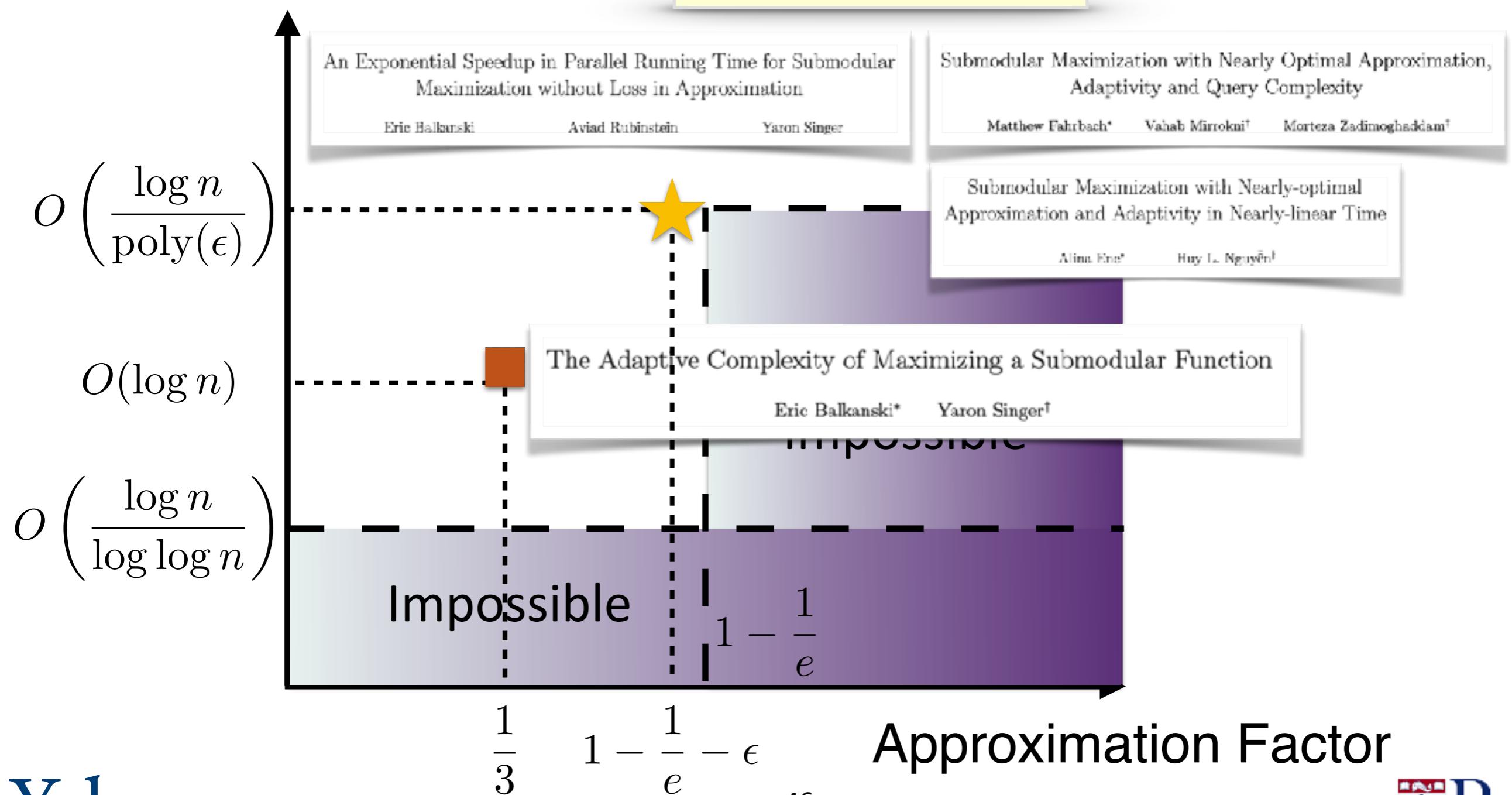


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Adaptivity Complexity: Extensions

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Matroid Constraints

[“An optimal approximation for submodular maximization under a matroid constraint in the adaptive complexity model”, Balkanski, Rubinstein, Singer , 2019](#)

[“An optimal approximation for submodular maximization under a matroid constraint in the adaptive complexity model”, Balkanski, Rubinstein, Singer , Chekuri, Quanrud, 2019.](#)

[“Submodular maximization with matroid and packing constraints in parallel”, Ene, Nguyen, Vladu, 2019.](#)

Unconstrained Submodular Maximization

[“Unconstrained submodular maximization with constant adaptive complexity”, Chen, Feldman, Karbasi, 2019.](#)

Non-montone Submodular Maximization

[“Non-monotone submodular maximization in exponentially fewer iterations”, Balkanski, Breuer, Singer, 2018](#)

[“Non-monotone submodular maximization with nearly optimal adaptivity and query complexity”, Fahrbach, Mirrokni, Zadimoghaddam, 2019.](#)

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Convex Minimization

[“Parallelization does not accelerate convex optimization: Adaptivity lower bounds for non-smooth convex minimization” Balkanski, Singer, 2019](#)

[“Lower Bounds for Parallel and Randomized Convex Optimization”, Diakonikolas, Guzmán, 2019](#)

[“Complexity of Highly Parallel Non-Smooth Convex Optimization”, Bubeck , Jiang , Lee, Li, Sidford, 2019](#)

Interactive Stochastic Optimization

[“Adaptivity in Adaptive Submodularity”, Hossein Esfandiari, Karbasi, Mirrokni, 2019](#)

Where Is the Oracle?



There is no **oracle**

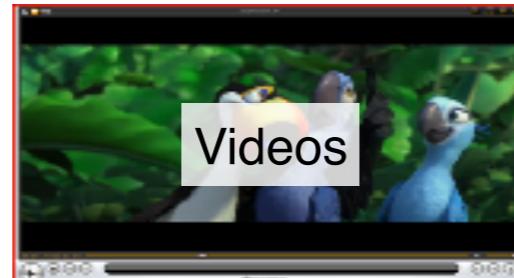
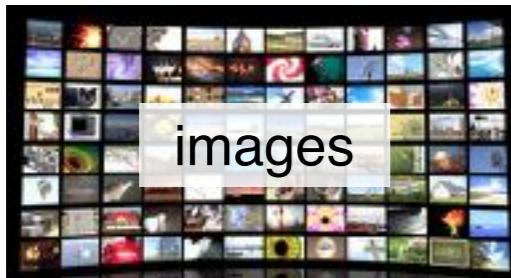
Stochastic Oracle

- Very often, we cannot evaluate the function *exactly*

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 - The value has to be estimated from the data (empirical mean)

$$f(S) = \frac{1}{n} \sum_{i=1}^n f_i(S)$$



Data Summarization:

Extract small, representative subset out of
a massive data set

Stochastic Oracle

- Very often, we cannot evaluate the function *exactly*
 - The value has to be estimated from the data (empirical mean)
 - It is defined through a stochastic process

$$f(S) = \mathbb{E}_{\theta \sim D}[f_\theta(S)]$$



Data Summarization:

Extract small, representative subset out of a massive data set

Influence Maximization:

Find a small subset nodes with large influence

Part Two

$$S^* = \arg \max_{S \subseteq V, S \in \mathcal{I}} f(S)$$

Perfect Oracle

Discrete Methods

Centralized

Streaming

Distributed

Imperfect Oracle

Continuous Methods