Deep Neural Networks for Linear Sum Assignment Problems

EE5140: Project Review

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Presentation outline

- Introduction
- 2 Related Works
- 3 Linear Sum Assignment Problem
- 4 Deep Learning Approach for LSAP
- 5 Implementation Specifics
- 6 Simulation Results

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An Illustrative Introduction

Many at times, we come across situations in real life where we want to distribute a shared resource or an entity among a set of individuals and ensure that their requirements are met! How is this relevant to modern day wireless communication systems?



Figure: Resource allocation

Relevance to wireless communication systems

- Spike in number of wireless users, range of devices and applications used.
- Wigh Internet speed, uninterrupted web access, seamless cellular communication - needs of the consumer receiving the service.
- What is being shared? The radio resources
- One of the key design challenges in the next generation of wireless communication systems is to allocate radio resources in an optimal fashion.

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Radio resource allocation in wireless communication systems

- Emerging 5G networks need to support broadband traffic (eMBB) and Ultra-Reliable Low-Latency Communication (URLLC) traffic, thus demanding fast-executing scheduling routines[1].
- Multi-objective performance optimisation maximise throughput, overall fairness, for example, PF scheduling[2].
- Widely device to device (D2D) communications optimal channel assignment and power control[3].
- Operational intelligence Use ML/DL algorithms to allocate resources efficiently to achieve performance close to the optimum[4].
- Environmental intelligence Intelligent adaptive wireless channel sensing mechanisms have paved to enable resilient, robust and reliable D2D communications[4].

Prior works related to LSAP

- Kuhn has proposed the Hungarian algorithm by combining concepts in graph theory and the duality of linear programming, which is one of the first algorithms for LSAPs[5].
- The parallelizable auction algorithm was proposed by Bertsekas[6].
- Near-optimal solutions for the LSAP was derived using heuristic algorithms like greedy randomized adaptive algorithm and the deep greedy switching algorithm[7].
- ML/DL techniques are now used to solve wireless resource management problems, and the authors of [8] have attempted to solve LSAP using DL techniques.

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The LSAP Problem

- The LSAP is a classical combinatorial optimization problem that deals with assigning n jobs to n people subject to the following constraints.
- 2 Let c_{ij} be the cost of assigning job i to person j and $x_{ij} = 1$ stand for job i is assigned to person j. The cost matrix C is defined as $C = \{c_{ii}\}\$ and the decision matrix X is defined as $X = \{x_{ii}\}\$ where i, i = 1, 2, ...n.
- The LSAP can be formulated as follows: [8]

minimise
$$\sum_{i=1}^{n} \sum_{j=1}^{n} c_{ij} x_{ij}$$
subject to
$$\sum_{i=1}^{n} x_{ij} = 1, \ j = 1, 2...n$$

$$\sum_{i=1}^{n} x_{ij} = 1, \ i = 1, 2...n$$
(1)

Towards Solving LSAP

The optimal solution to the LSAP is the decision matrix X that reduces the overall cost for assigning every job to every user, adhering to constraints. For every $n \times n$ cost matrix C (fed as input), the matrix X is produced.

How does one solve this?

- Convex optimisation (CVX) tools.
- The focus of the paper Deep Neural Networks the original assignment problem is broken down into sub-assignment problems.

Question: Sub-assignment problems would not have the same objective function as the original assignment. In a constrained optimisation setup, how do the constraints change?

The Sub-Assignment Problem

In this system model, the j^{th} one solves an assignment problem on how to assign one of n jobs to people j.

input
$$vec(C) = [c_{11}, c_{12}, ..., c_{nn}]$$

output $X_j = [x_{1j}, x_{2j}, ..., x_{nj}]$
subject to $\sum_{i=1}^n x_{ij} = 1, j = 1, 2, ..., n$ (2)
 $x_{ij} \in \{0, 1\}, i, j = 1, 2, ..., n$

It can not be guaranteed that i_{th} job can be assigned to exactly one user at a given time. There may exist cases where one job may be assigned to different people simultaneously. This is termed as a *collision*.

Using the Hungarian Algorithm to find optimal assignment

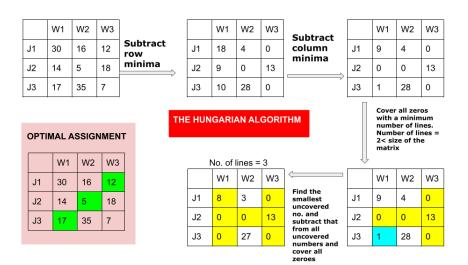


Figure: The Hungarian Algorithm

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The System Architecture

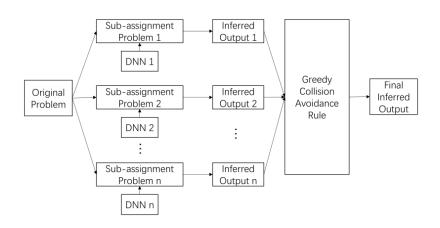


Figure: System model (taken from [8])

Greedy Collision Avoidance Rule

- **1** According to [8], the Greedy Collision (GC) Avoidance Rule is stated as follows: If job i is assigned to persons j_1 and j_2 simultaneously, we assign job i to person j_1 when $c_{ij_1} < c_{ij_2}$.
- **Modified GC for 1 collision**: Let us assume that in the optimal Hungarian assignment, row k, $1 \le k \le n$ has no assignment and row $p \ne k$, $1 \le p \le n$ has entry 1 for columns j_1, j_2 , $1 \le j_1, j_2 \le n$. If $(c_{p,j_1} + c_{k,j_2}) < (c_{p,j_2} + c_{k,j_1})$, then job p is assigned to j_1 and job p is assigned to j_2 . If not so, then then job p is assigned to p is assigned to p.

```
Before Greedy:
[[0 1 1 0]
[1 0 0 0]
[0 0 0 0]
[0 0 0 1]]
```

```
After Greedy:
[[0 1 0 0]
[1 0 0 0]
[0 0 1 0]
[0 0 0 1]]
```

Figure: Greedy Collision Avoidance Rule

Data Generation

- The cost matrix is generated by following the discrete uniform distribution with values ranging from [1,100).
- The linear_sum_assignment module creates test/training samples using the Hungarian Algorithm.
- The cost matrix is taken as an input and the optimal solution (X matrix) is the output for the assignment problem.
- The X matrix is divided into columns (for each person j) in order to feed the N neural networks.
- The generated samples are split into training and testing data.

Using DNNs for the Sub-assignment

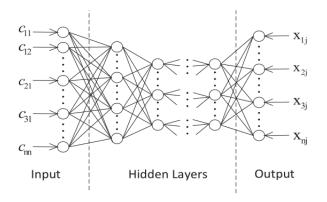


Figure: DNN structure for $j^{th}sub - assignment$

The Training Process

- The cost matrix C is vectorized and fed as an input to the DNN.
- The Hungarian algorithm is used to train the weights.
- The error in the deduced solutions is minimised by updating the weights of the neurons.

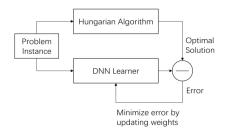


Figure: Resource allocation

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The Loss function - Cross Entropy

- Based on the concepts from information theory.
- Mostly used with softmax activation since it produces probabilities as output.
- Used as a Loss function by comparing a target probability distribution with a predicted probability distribution.
- Formula

$$L_{j} = -\frac{1}{M} \sum_{m=1}^{M} \sum_{i=1}^{n} X_{ij}^{(m)} log(y_{ij}^{(m)})$$
 (3)

where,

M = Batch size;

n = Problem size;

X = Target distribution;

y =Predicted distribution.

j denotes a particular sub-assignment problem.



L2 Regularization

- The regularization loss is a function of all the weights in the j^{th} sub assignment problem.
- ② It is mainly used to prevent over-fitting of the training data which can occur when the Neural Network becomes complex.
- Formula

$$L_2 = \frac{\lambda}{2M} \sum_{\omega \in \Omega_j} \omega^2 \tag{4}$$

where,

 $\lambda = \text{Regularization parameter}.$

M = batch size;

 $\omega = \text{Weights of the Neural network}.$

The following term is added to the loss function in order to make the correction.

Adam Optimizer

Adam is an optimization algorithm that can be used instead of the classical stochastic gradient descent procedure to update network weights iterative based in training data.

Comes in the category of Adaptive Learning Rate Algorithms. Builds upon the advantages of:

- AdaGrad
- RMSProp

Adam takes 3 hyperparameters:

- Learning rate,
- Decay rate of 1st-order moment
- Decay rate of 2nd-order moment. [9]

Activation Functions Used

Sigmoid: The function can take any real value and map it value in between to 0 and 1. [10]. Logistic Sigmoid Function

$$S(x) = \frac{1}{1 + e^{-x}}$$

Relu: The function returns the input if it is greater than zero, else returns zero. [11]

$$f(x) = max(0, x)$$

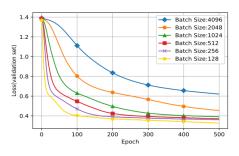
Softmax: The function transforms input vector of real values into values which sum upto 1. [12]

$$\sigma(\overrightarrow{z})_i = \frac{e^{z_i}}{\sum_{j=1}^K e^{z_i}}$$



Some other Hyper-parameters

Figures 7 and 8 are taken from [8].



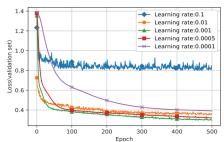


Figure: Batch Size selection

Figure: Learning rate Selection

Resources

The following instruments were used for performing the simulation:

- Google Colab
- Python Packages
 - 1 Tensorflow v2.3.0
 - Keras v2.4.0
 - Numpy
 - Scipy
 - linear_sum_assignment

Workflow

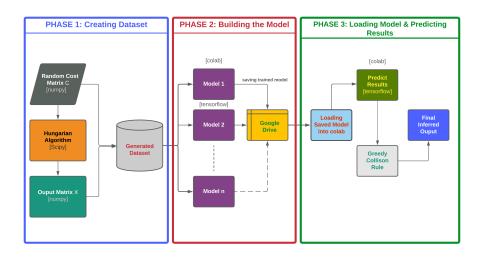


Figure: Phases Involved in Project

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Simulation results

```
O
   # Saved Changes on Dec 1: 9.43PM
    import timeit
    setup code = '''
    from scipy.optimize import linear sum assignment
    import numpy as np
        = 4 # No. of Jobs. People
    test = 5000 # No, of test samples
    C test = np.random.randint(1.100. size=(test.n.n))
    X test = np.zeros((test,n,n),dtype=int)
    statement = """
    for ii in range(test):
        row ind, col ind = linear sum assignment(C test[ii])
        X test[ii,row ind,col ind] = \overline{1}
    num = 100
    time = timeit.timeit(setup = setup code, stmt = statement, number = num)
    avg = time/num
    print("Execution time for {} iterations is: {}".format(num.time))
    print("Avg Time:{}".format(avg))
    Execution time for 100 iterations is: 15.652672729000187
    Avg Time: 0.15652672729000186
```

Figure: Time taken for Hungarian Algorithm (n = 4)

```
import time
   # starting time
    start = time.time()
   g1= n model1.predict(test dataset1)
   end = time.time()
    # total time taken
    print(f"Runtime of the program is {end - start}")
   Runtime of the program is 0.023828983306884766
₽
```

Figure: FNN with no overhead, for 1 model(n = 4)*

```
import time
# starting time
start = time.time()
q1= n model1.predict(test dataset1)
g2= n model2.predict(test dataset2)
q3= n model3.predict(test dataset3)
q4 = n model4.predict(test dataset4)
end = time.time()
# total time taken
print(|f"Runtime of the program is {end - start}")
Runtime of the program is 0.09605026245117188
```

Figure: FNN with no overhead $(n = 4)^*$

```
    Model prediction (In Sequence) and Greedy Collision Rule

 import time
 # starting time
 start = time.time()
 X cap = np.zeros((test,n,n),dtype=int)
 job = np.zeros((test,n),dtype=int)
 p = [0, 1, 2, 3] # Persons {0..j}
 count = np.zeros((test,1),dtype=int)
 for s in range(test):
      [ob[s,p[0]] = np.argmax(g1[s])
      job[s,p[1]] = np.argmax(g2[s])
      job[s,p[2]] = np.argmax(q3[s])
     job[s,p[3]] = np.argmax(g4[s])
     for j in range(i+1,n):
       if (job[s,p[i]]==job[s,p[i]]):
   for i in range(n):
     X cap[s,job[s,p[i]],p[i]] = 1
       for j in range(i+1,n):
          if (job[s,p[i]]==job[s,p[j]]):
              if (C test[s,job[s,p[i]],p[i]] + C test[s,r[s],p[i]] < C test[s,job[s,p[i]],p[i]] + C test[s,r[s],p[i]]):
                  X cap[s,job[s,p[i]],p[i]] = 1
                  X cap[s,job[s,p[j]],p[j]] = 0
                  X_cap[s,r[s],p[j]]
                  X cap[s,r[s],p[i]]
                  X \operatorname{cap}[s, job[s, p[j]], p[j]] = 1
                  X_{cap[s,job[s,p[i]],p[i]] = 0}
                  X cap[s.r[s].p[i]]
                  X cap[s,r[s],p[i]]
 end = time.time()
 # total time taken
 print(f"Runtime of the program is {end - start}")
 Runtime of the program is 0.1512448787689209
```

Figure: FNN with overhead of Greedy Collision $(n = 4)^*$

```
import time
# starting time
start = time.time()
g1= n model1.predict(test dataset1)
end = time.time()
# total time taken
print(f"Runtime of the program is {end - start}")
<u>Runtime of the program is 0.03426003456115723</u>
```

Figure: CNN with no overhead, for 1 model $(n = 4)^*$

```
import time
# starting time
start = time.time()
g1= n model1.predict(test dataset1)
q2= n model2.predict(test dataset2)
q3= n model3.predict(test dataset3)
g4 = n model4.predict(test dataset4)
end = time.time()
# total time taken
print(f"Runtime of the program is {end - start}")
Runtime of the program is 0.09264516830444336
```

Figure: CNN with no overhead $(n = 4)^*$

```
Time taken for CNN
    start = time.time()
    X cap = np.zeros((test,n,n),dtype=int)
    job = np.zeros((test.n).dtype=int)
    p= [0, 1, 2, 3] # Persons {0..j}
    count = np.zeros((test,1),dtype=int)
        job[s,p[\theta]] = np.argmax(g1[s])
        job(s,p[1]) = np.argmax(q2[s])
        job[s,p[2]] = np.argmax(q3[s])
        iob[s,p[3]] = np.argmax(q4[s])
          if (job[s,p[i]]==job[s,p[j]]):
      for i in range(n):
        X cap[s,job[s,p[i]],p[i]] = 1
            if (job[s,p[i]]==job[s,p[j]]):
                if (C test[s,job[s,p[i]],p[i]] + C test[s,r[s],p[j]] < C test[s,job[s,p[j]],p[j]] + C test[s,r[s],p[i]]):
                    X cap[s,job[s,p[i]],p[i]] = 1
                    X_{cap[s,job[s,p[j]],p[j]] = 0
                    X_cap[s,r[s],p[j]]
                    X cap[s,r[s],p[i]]
                    X_{cap[s,job[s,p[j]],p[j]] = 1
                    X cap[s,job[s,p[i]],p[i]] = 0
                    X cap[s,r[s],p[i]]
    end = time.time()
```

Figure: CNN with overhead of Greedy Collision (n = 4)*

Figure: Accuracy for FNN (n = 4)

```
Epoch 489/500
Epoch 490/500
val loss: 0.2522 - val accuracy: 0.9110
Epoch 491/500
val loss: 0.2472 - val accuracy: 0.9108
Epoch 492/500
val loss: 0.2468 - val accuracy: 0.9106
Epoch 493/500
val loss: 0.2494 - val accuracy: 0.9084
Epoch 494/500
                                  val loss: 0.2517 - val accuracy: 0.9110
Epoch 495/500
val loss: 0.2532 - val accuracy: 0.9084
Epoch 496/500
val loss: 0.2518 - val accuracy: 0.9074
Epoch 497/500
val loss: 0.2499 - val accuracy: 0.9120
Epoch 498/500
val loss: 0.2460 - val accuracy: 0.9134
Epoch 499/500
val loss: 0.2612 - val accuracy: 0.9066
Epoch 500/500
val loss: 0.2479 - val accuracy: 0.9110
157/157 - 0s - loss: 0.2479 - accuracy: 0.9110
INFO:tensorflow:Assets written to: saved model/model3/assets
0.9110000133514404
```

Figure: Accuracy for CNN (n = 4)

```
Layer (type)
                Output Shape
                                Param #
conv2d 3 (Conv2D)
                (None. 8, 8, 2)
conv2d 4 (Conv2D)
                (None, 8, 8, 4)
conv2d 5 (Conv2D)
                (None, 8, 8, 8)
flatten 1 (Flatten)
                (None, 512)
dense 2 (Dense)
                (None, 512)
dense 3 (Dense)
                (None, 8)
Total params: 266,816
Trainable params: 266,816
Non-trainable params: 0
Epoch 1/10
val loss: 0.8661 - val accuracy: 0.6434
                           163s 6ms/step - loss: 0.8424
                                                        val loss: 0.8120 - val accuracy: 0.6642
                                             accuracy: 0.6530
Epoch 3/10
                           173s 6ms/step - loss: 0.7574
                                                        val loss: 0.7325 - val accuracy: 0.6986
Epoch 4/10
val loss: 0.6682 - val accuracy: 0.7250
Epoch 5/10
val loss: 0.6501 - val accuracy: 0.7336
val loss: 0.6360 - val accuracy: 0.7391
Epoch 7/10
val loss: 0.6320 - val accuracy: 0.7408
Epoch 8/10
val loss: 0.6322 - val accuracy: 0.7411
Epoch 9/10
val loss: 0.6327 - val accuracy: 0.7406
Epoch 10/10
val loss: 0.6249 - val accuracy: 0.7429
3125/3125 - 5s - loss: 0.6249 - accuracy: 0.7429
0.7429400086402893
(100000, 8, 8, 1)
```

Figure: Accuracy for CNN (n = 8)

```
    Model: "sequential"

                Output Shape
 Layer (type)
                             Param #
 conv2d (Conv2D)
                (None, 16, 16, 2)
                (None, 16, 16, 4)
                (None, 16, 16, 4)
                (None, 16, 16, 8)
 flatten (Flatten)
                (None, 2048)
 dense (Dense)
                (None, 1024)
 dense 1 (Dense)
                (None, 16)
 Total params: 2.114.652
 Trainable params: 2,114,652
 Non-trainable params: 0
 Epoch 1/10
 Epoch 4/10
 accuracy: 0.6366
 Epoch 6/10
 Epoch 8/10
                                          accuracy: 0.6774
 accuracy: 0.6897
                                                   val loss: 0.9190 - val accuracy: 0.6380
 3125/3125 - 17s - loss: 0.9252 - accuracy: 0.6367
 0.6366900205612183
 (100000, 16, 16, 1)
```

Figure: Accuracy for CNN (n = 16)

Comparison

	Hungarian Algorithm	CNN	FNN
Time	0.5916	0.0120	0.0040
Accuracy	100%	92.76%	90.80%

Table: Performance Comparison for Different Methods[8]

	Hungarian Algorithm	CNN	FNN
Time	0.1565	0.0342	0.0238
Accuracy	100%	91.10%	85.48%

Table: Performance Comparison for Different Methods in Simulation

Comparison [contd]

	CNN	Random	Accuracy Gain
n=4	92.76%	25%	3.71
n=8	77.8%	12.25%	6.21
n=16	65.7%	6.25%	10.512

Table: Comparison Of CNN With Random Assignment[8]

	CNN	Random	Accuracy Gain
n=4	91.10%	25%	3.644
n=8	74.29%	12.25%	6.06
n=16	63.67%	6.25%	10.187

Table: Comparison Of CNN Accuracy from Simulation

Future Works and Conclusion

- Scalability aspects.
- Designing a tighter GC Avoidance rule.
- Improving the training of the DNNs and finding an optimal DNN architecture.
- ONNs solve the LSAP in significantly less amount of time with a compromise in accuracy.

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