

7. NETWORK FLOW III

- ▶ assignment problem
- ▶ input-queued switching

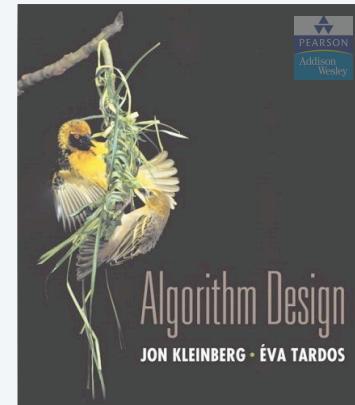
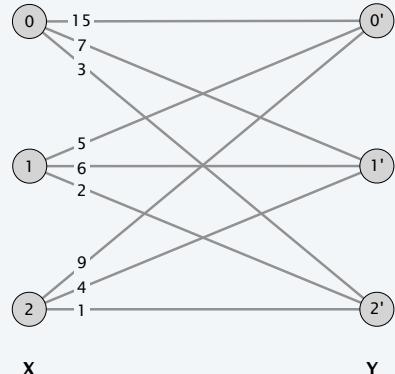
Lecture slides by Kevin Wayne
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<http://www.cs.princeton.edu/~wayne/kleinberg-tardos>

Last updated on Apr 3, 2013 6:16 PM

Assignment problem

Input. Weighted, complete bipartite graph $G = (X \cup Y, E)$ with $|X| = |Y|$.

Goal. Find a perfect matching of min weight.



7. NETWORK FLOW III

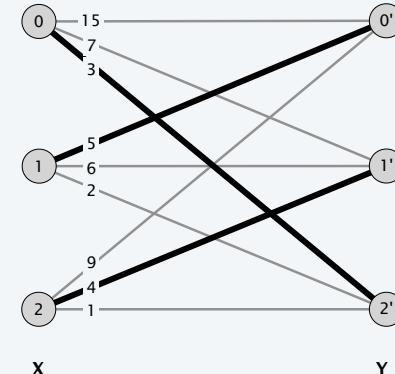
- ▶ assignment problem
- ▶ input-queued switching

SECTION 7.13

Assignment problem

Input. Weighted, complete bipartite graph $G = (X \cup Y, E)$ with $|X| = |Y|$.

Goal. Find a perfect matching of min weight.



min-cost perfect matching
 $M = \{ 0-2', 1-0', 2-1' \}$
 $\text{cost}(M) = 3 + 5 + 4 = 12$

Princeton writing seminars

Goal. Given m seminars and $n = 12m$ students who rank their top 8 choices, assign each student to one seminar so that:

- Each seminar is assigned exactly 12 students.
- Students tend to be "happy" with their assigned seminar.

Solution.

- Create one node for each student i and 12 nodes for each seminar j .
- Solve assignment problem where c_{ij} is some function of the ranks:

$$c_{ij} = \begin{cases} f(\text{rank}(i, j)) & \text{if } i \text{ ranks } j \\ \infty & \text{if } i \text{ does not rank } j \end{cases}$$

Title	Course #	Professor	Day/Time	Location
1980s, The	WRI 168	Scott, Andrea	M/W 1:30pm-2:50pm	Hargadon G002
America and the Melting Pot	WRI 157	Skinazi, Karen	T/TH 8:30am-9:50am	Butler 026
America and the Melting Pot	WRI 158	Skinazi, Karen	T/TH 11:00am-12:20pm	Hargadon G004
American Mysticism	WRI 191	Laufenberg, George	T/TH 7:30pm-8:50pm	99 Alexander 101
American Revolutions	WRI 184	Grosghal, Dov	M/W 8:30am-9:50am	Butler 026
Animal Mind, The	WRI 101	Gould, James	M/W 8:30am-9:50am	Blair T3
Art of Adventure, The	WRI 151	Moffitt, Anne	T/TH 11:00am-12:20pm	Butler 027

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Kidney exchange

If a donor and recipient have a different blood type, they can exchange their kidneys with another donor and recipient pair in a similar situation.

Can also be done among multiple pairs (or starting with an altruistic donor).



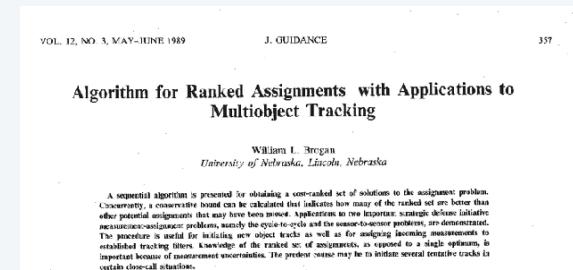
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Locating objects in space

Goal. Given n objects in 3d space, locate them with 2 sensors.

Solution.

- Each sensor computes line from it to each particle.
- Let c_{ij} = distance between line i from censor 1 and line j from sensor 2.
- Due to measurement errors, we might have $c_{ij} > 0$.
- Solve assignment problem to locate n objects.



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Applications

Natural applications.

- Match jobs to machines.
- Match personnel to tasks.
- Match PU students to writing seminars.

Non-obvious applications.

- Vehicle routing.
- Kidney exchange.
- Signal processing.
- Multiple object tracking.
- Virtual output queueing.
- Handwriting recognition.
- Locating objects in space.
- Approximate string matching.
- Enhance accuracy of solving linear systems of equations.

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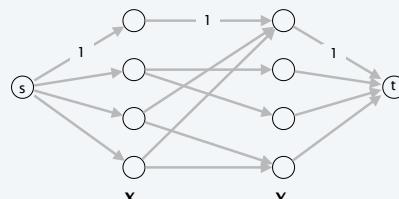
Bipartite matching

Bipartite matching. Can solve via reduction to maximum flow.

Flow. During Ford-Fulkerson, all residual capacities and flows are 0-1; flow corresponds to edges in a matching M .

Residual graph G_M simplifies to:

- If $(x, y) \notin M$, then (x, y) is in G_M .
- If $(x, y) \in M$, then (y, x) is in G_M .



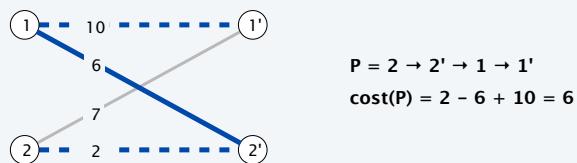
Augmenting path simplifies to:

- Edge from s to an unmatched node $x \in X$,
- Alternating sequence of unmatched and matched edges,
- Edge from unmatched node $y \in Y$ to t .

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Assignment problem: successive shortest path algorithm

Cost of alternating path. Pay $c(x, y)$ to match $x-y$; receive $c(x, y)$ to unmatch.



Shortest alternating path. Alternating path from any unmatched node $x \in X$ to any unmatched node $y \in Y$ with smallest cost.

Successive shortest path algorithm.

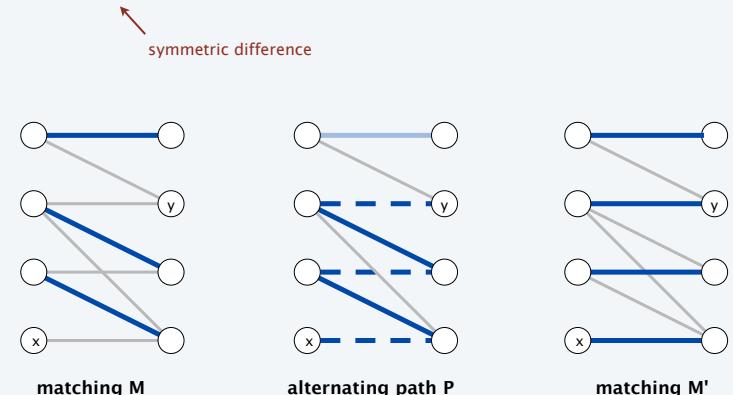
- Start with empty matching.
- Repeatedly augment along a **shortest** alternating path.

Alternating path

Def. An **alternating path** P with respect to a matching M is an alternating sequence of unmatched and matched edges, starting from an unmatched node $x \in X$ and going to an unmatched node $y \in Y$.

Key property. Can use P to increase by one the cardinality of the matching.

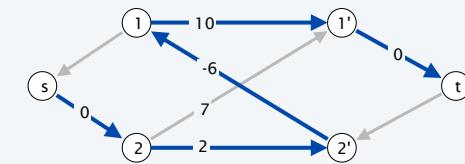
Pf. Set $M' = M \oplus P$.



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Finding the shortest alternating path

Shortest alternating path. Corresponds to minimum cost $s \rightarrow t$ path in G_M .



Concern. Edge costs can be negative.

Fact. If always choose shortest alternating path, then G_M contains no negative cycles \Rightarrow can compute using Bellman-Ford.

Our plan. Use **duality** to avoid negative edge costs (and negative cycles) \Rightarrow can compute using Dijkstra.

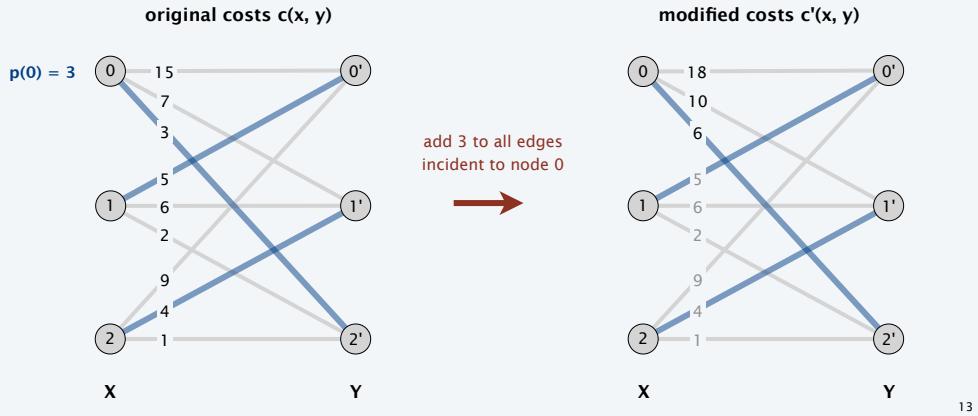
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Equivalent assignment problem

Duality intuition. Adding a constant $p(x)$ to the cost of every edge incident to node $x \in X$ does not change the min-cost perfect matching(s).

Pf. Every perfect matching uses exactly one edge incident to node x . ■

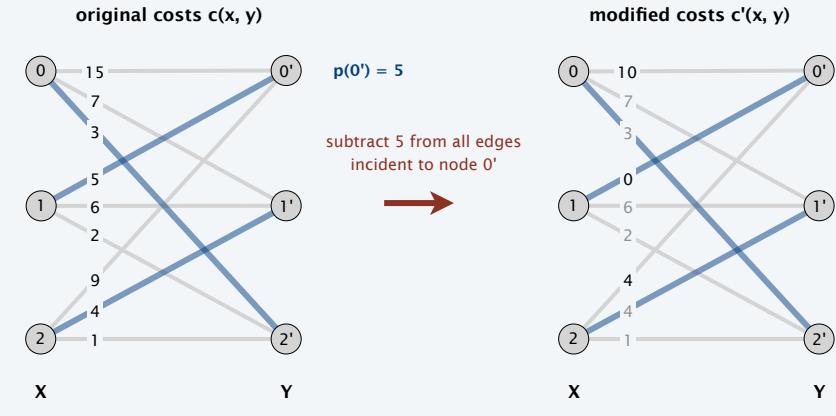


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Equivalent assignment problem

Duality intuition. Subtracting a constant $p(y)$ to the cost of every edge incident to node $y \in Y$ does not change the min-cost perfect matching(s).

Pf. Every perfect matching uses exactly one edge incident to node y . ■

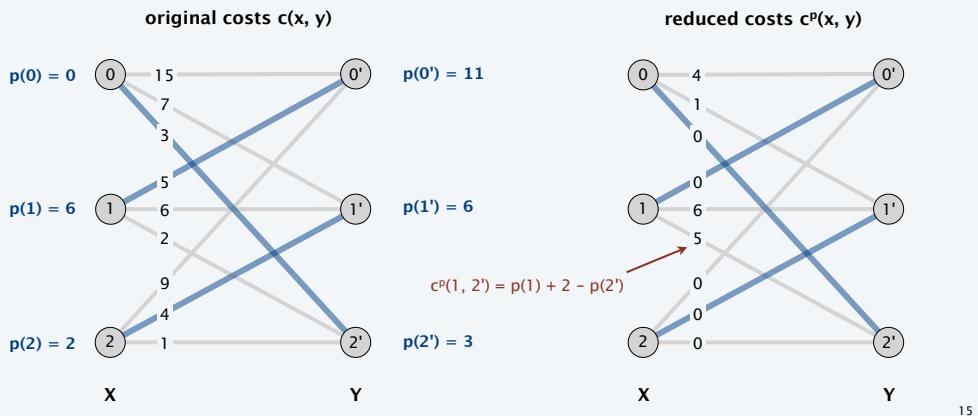


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Reduced costs

Reduced costs. For $x \in X, y \in Y$, define $c^p(x, y) = p(x) + c(x, y) - p(y)$.

Observation 1. Finding a min-cost perfect matching with reduced costs is equivalent to finding a min-cost perfect matching with original costs.



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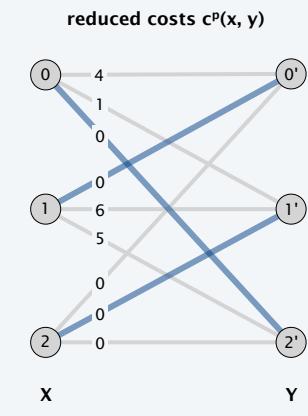
Compatible prices

Compatible prices. For each node $v \in X \cup Y$, maintain prices $p(v)$ such that:

- $c^p(x, y) \geq 0$ for all $(x, y) \notin M$.
- $c^p(x, y) = 0$ for all $(x, y) \in M$.

Observation 2. If prices p are compatible with a **perfect** matching M , then M is a min-cost perfect matching.

Pf. Matching M has 0 cost. ■



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Successive shortest path algorithm

SUCCESSIVE-SHORTEST-PATH (X, Y, c)

$M \leftarrow \emptyset.$

FOREACH $v \in X \cup Y : p(v) \leftarrow 0.$

prices p are compatible with M
 $c^p(x, y) = c(x, y) \geq 0$

WHILE (M is not a perfect matching)

$d \leftarrow$ shortest path distances using costs c^p .

$P \leftarrow$ shortest alternating path using costs c^p .

$M \leftarrow$ updated matching after augmenting along P .

FOREACH $v \in X \cup Y : p(v) \leftarrow p(v) + d(v).$

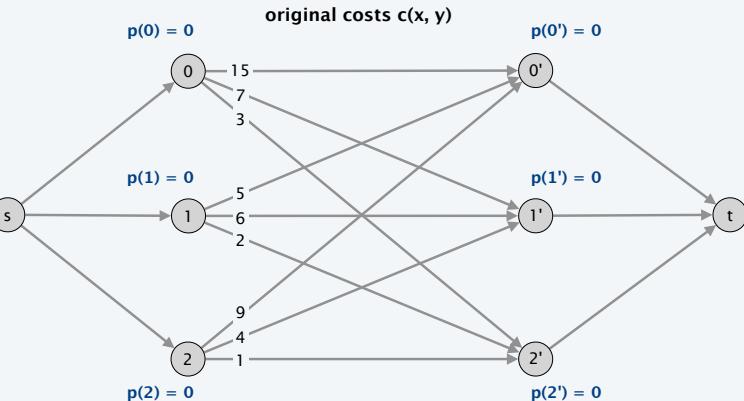
RETURN M .

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Successive shortest path algorithm

Initialization.

- $M = \emptyset$.
- For each $v \in X \cup Y : p(v) \leftarrow 0$.

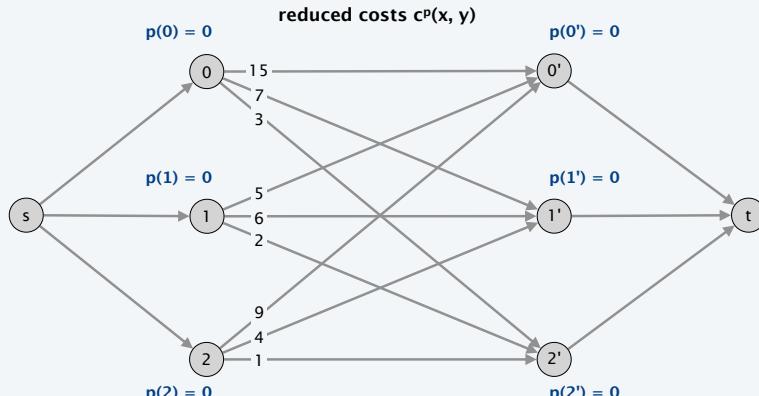


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Successive shortest path algorithm

Initialization.

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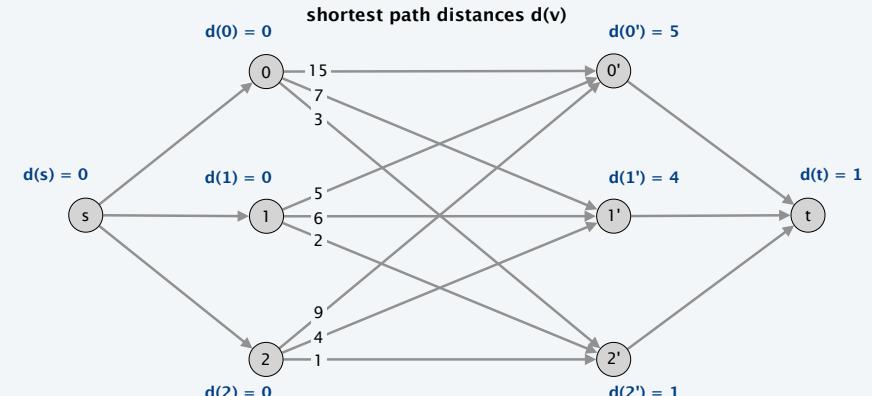


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Successive shortest path algorithm

Step 1.

- Compute shortest path distances $d(v)$ from s to v using $c^p(x, y)$.
- Update matching M via shortest path from s to t .
- For each $v \in X \cup Y : p(v) \leftarrow p(v) + d(v)$.

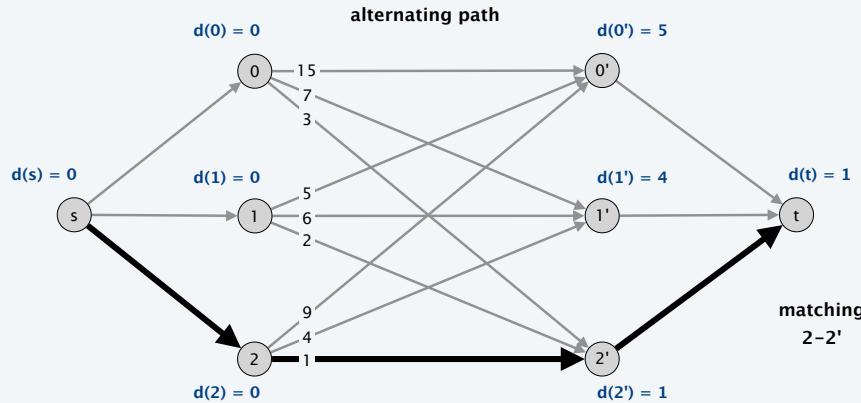


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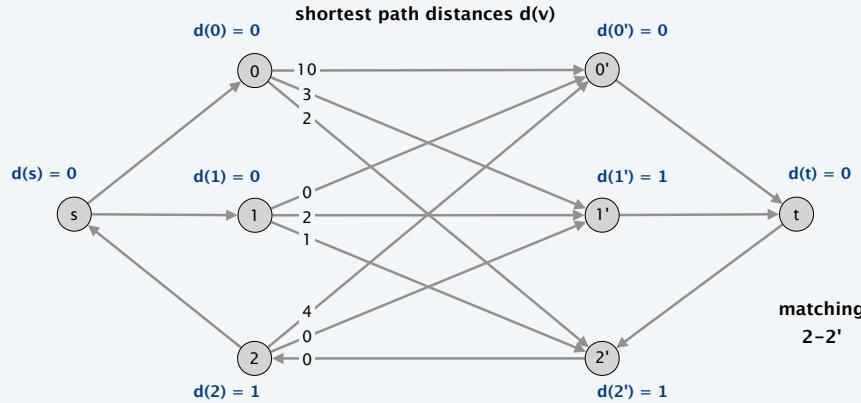


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Successive shortest path algorithm

Step 2.

- Compute shortest path distances $d(v)$ from s to v using $c^p(x, y)$.
- Update matching M via shortest path from s to t .
- For each $v \in X \cup Y$: $p(v) \leftarrow p(v) + d(v)$.

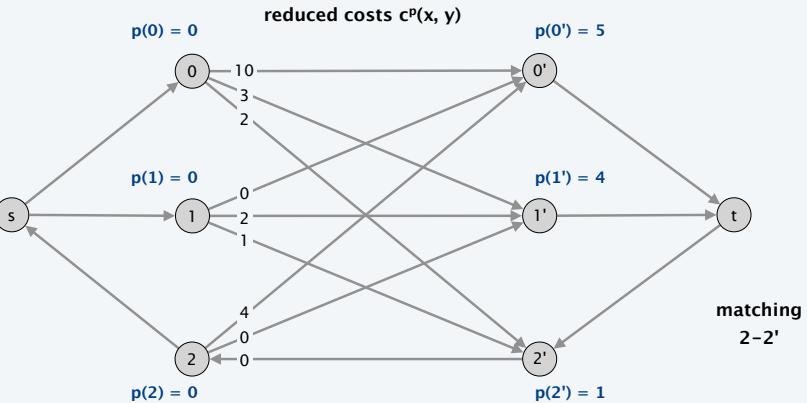


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Successive shortest path algorithm

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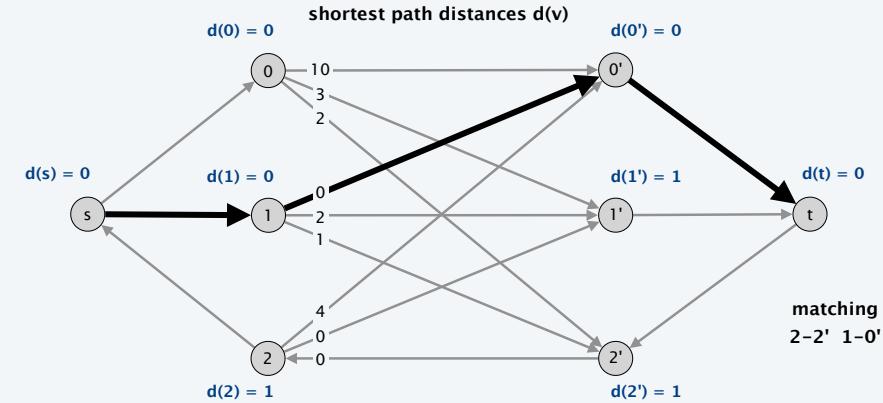


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Successive shortest path algorithm

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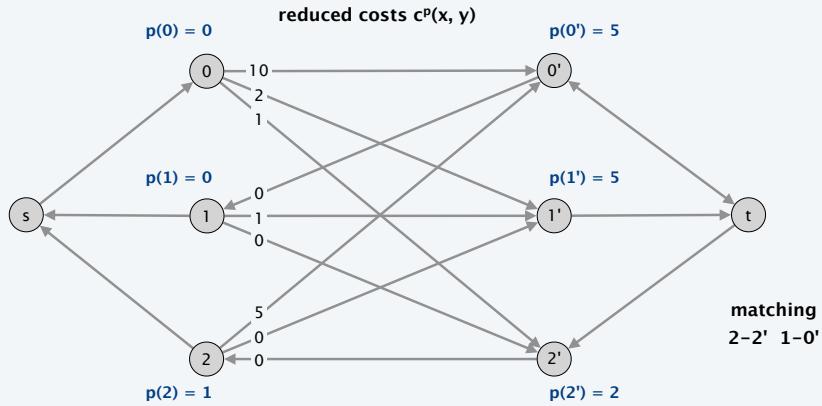


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Successive shortest path algorithm

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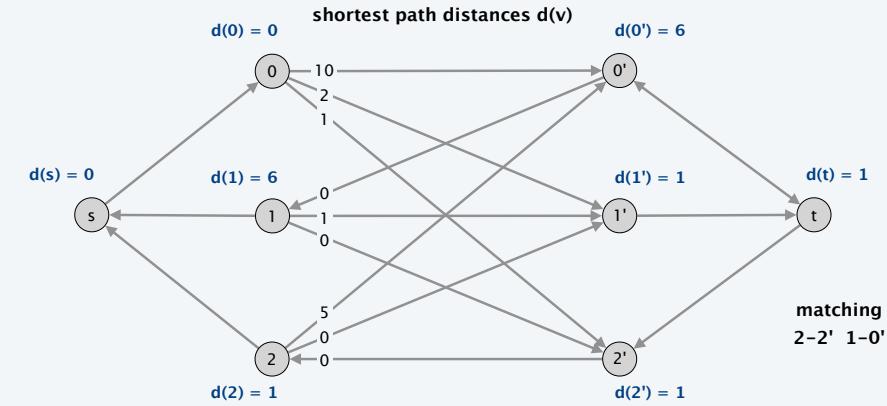


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Successive shortest path algorithm

Step 3.

- Compute shortest path distances $d(v)$ from s to v using $c^p(x, y)$.
- Update matching M via shortest path from s to t .
- For each $v \in X \cup Y$: $p(v) \leftarrow p(v) + d(v)$.

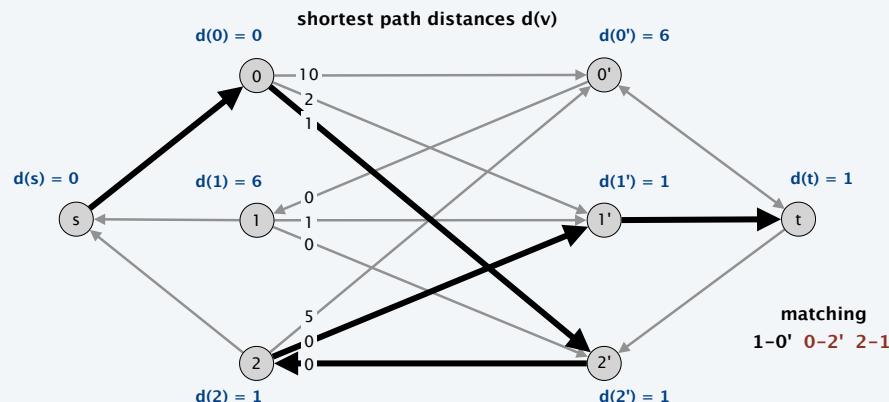


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Successive shortest path algorithm

Step 3.

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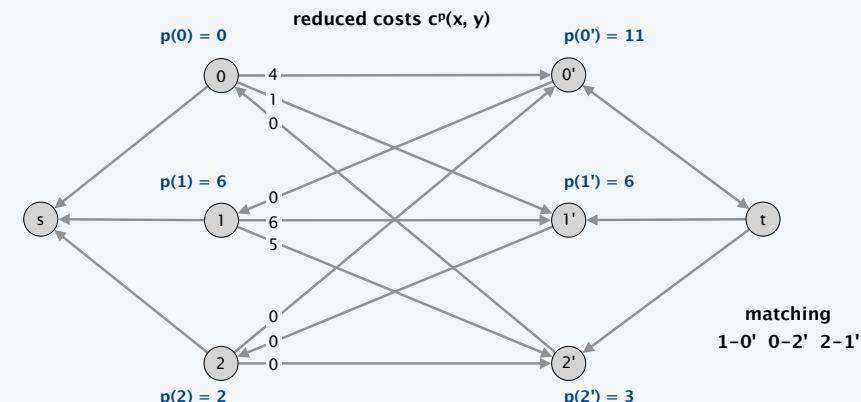


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Successive shortest path algorithm

Step 3.

- Compute shortest path distances $d(v)$ from s to v using $c^p(x, y)$.
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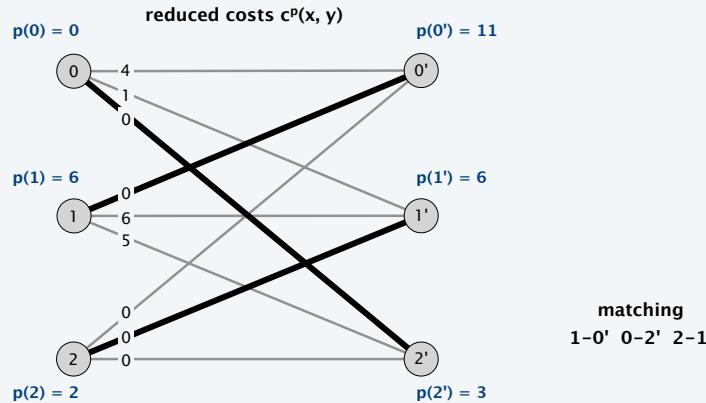


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Successive shortest path algorithm

Termination.

- M is a perfect matching.
- Prices p are compatible with M .



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Maintaining compatible prices

Lemma 2. Let p be compatible prices for M . Let d be shortest path distances in G_M with costs c^p . Then $p' = p + d$ are also compatible prices for M .

Pf. $(x, y) \in M$

- (y, x) is the only edge entering x in G_M . Thus, (y, x) on shortest path.
- By LEMMA 1, $c^{p+d}(x, y) = 0$.

Pf. $(x, y) \notin M$

- (x, y) is an edge in $G_M \Rightarrow d(y) \leq d(x) + c^p(x, y)$.
- Substituting $c^p(x, y) = p(x) + c(x, y) - p(y) \geq 0$ yields $(p(x) + d(x)) + c(x, y) - (p(y) + d(y)) \geq 0$.
- In other words, $c^{p+d}(x, y) \geq 0$. ■

Prices p are compatible with matching M :

- $c^p(x, y) \geq 0$ for all $(x, y) \notin M$.
- $c^p(x, y) = 0$ for all $(x, y) \in M$.

Maintaining compatible prices

Lemma 1. Let p be compatible prices for M . Let d be shortest path distances in G_M with costs c^p . All edges (x, y) on shortest path have $c^{p+d}(x, y) = 0$.

forward or reverse edges

Pf. Let (x, y) be some edge on shortest path.

- If $(x, y) \in M$, then (y, x) on shortest path and $d(x) = d(y) - c^p(x, y)$; If $(x, y) \notin M$, then (x, y) on shortest path and $d(y) = d(x) + c^p(x, y)$.
- In either case, $d(x) + c^p(x, y) - d(y) = 0$.
- By definition, $c^p(x, y) = p(x) + c(x, y) - p(y)$.
- Substituting for $c^p(x, y)$ yields $(p(x) + d(x)) + c(x, y) - (p(y) + d(y)) = 0$.
- In other words, $c^{p+d}(x, y) = 0$. ■

Given prices p , the reduced cost of edge (x, y) is
 $c^p(x, y) = p(x) + c(x, y) - p(y)$.

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Maintaining compatible prices

Lemma 3. Let p be compatible prices for M and let M' be matching obtained by augmenting along a min-cost path with respect to c^{p+d} . Then $p' = p + d$ are compatible prices for M' .

Pf.

- By LEMMA 2, the prices $p + d$ are compatible for M .
- Since we augment along a min-cost path, the only edges (x, y) that swap into or out of the matching are on the min-cost path.
- By LEMMA 1, these edges satisfy $c^{p+d}(x, y) = 0$.
- Thus, compatibility is maintained. ■

Prices p are compatible with matching M :

- $c^p(x, y) \geq 0$ for all $(x, y) \notin M$.
- $c^p(x, y) = 0$ for all $(x, y) \in M$.

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Successive shortest path algorithm: analysis

Invariant. The algorithm maintains a matching M and compatible prices p .
Pf. Follows from LEMMA 2 and LEMMA 3 and initial choice of prices. ■

Theorem. The algorithm returns a min-cost perfect matching.

Pf. Upon termination M is a perfect matching, and p are compatible prices.
Optimality follows from OBSERVATION 2. ■

Theorem. The algorithm can be implemented in $O(n^3)$ time.

Pf.

- Each iteration increases the cardinality of M by 1 $\Rightarrow n$ iterations.
- Bottleneck operation is computing shortest path distances d .

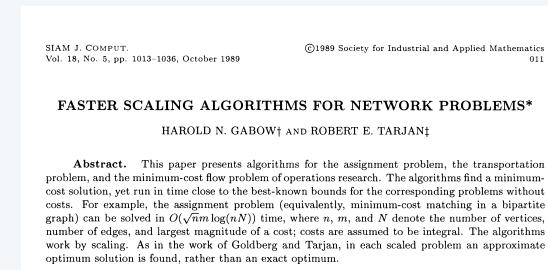
Since all costs are nonnegative, each iteration takes $O(n^2)$ time
using (dense) Dijkstra. ■

Weighted bipartite matching

Weighted bipartite matching. Given a weighted bipartite graph with n nodes and m edges, find a maximum cardinality matching of minimum weight.

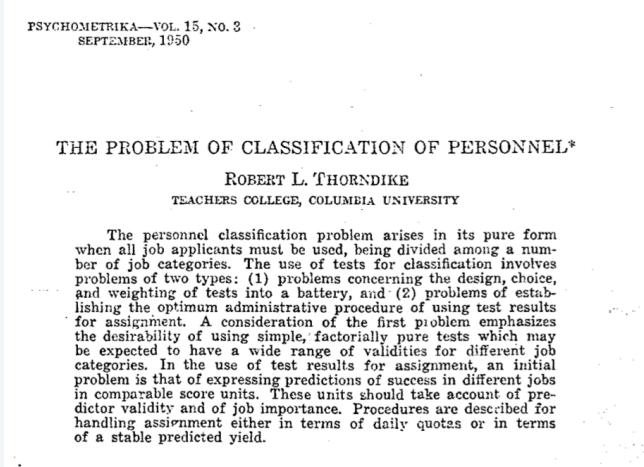
Theorem. [Fredman-Tarjan 1987] The successive shortest path algorithm solves the problem in $O(n^2 + mn \log n)$ time using Fibonacci heaps.

Theorem. [Gabow-Tarjan 1989] There exists an $O(mn^{1/2} \log(nC))$ time algorithm for the problem when the costs are integers between 0 and C .



History

Thorndike 1950. Formulated in a modern way by a psychologist.



Assign individuals to jobs to maximize average success of all individuals.

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History

Thorndike 1950. Formulated in a modern way by a psychologist.

There are, as has been indicated, a finite number of permutations in the assignment of men to jobs. When the classification problem as formulated above was presented to a mathematician, he pointed to this fact and said that from the point of view of the mathematician there was no problem. Since the number of permutations was finite, one had only to try them all and choose the best. He dismissed the problem at that point. This is rather cold comfort to the psychologist, however, when one considers that only ten men and ten jobs mean over three and a half million permutations. Trying out all the permutations may be a mathematical solution to the problem, it is not a practical solution.

anticipated theory of computational complexity!

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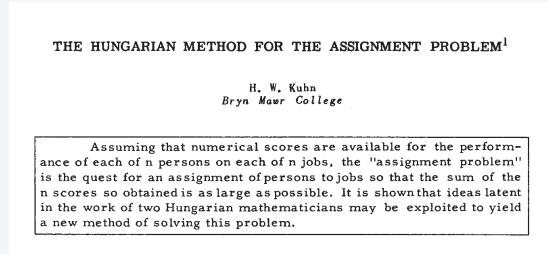
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History

Kuhn 1955. First poly-time algorithm; named "Hungarian" algorithm to honor two Hungarian mathematicians (König and Egerváry).

Munkres 1957. Reviewed algorithm; observed $O(n^4)$ implementation.

Edmonds-Karp, Tomizawa 1971. Improved to $O(n^3)$.



anticipated development of combinatorial optimization

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History

Jacobi (1804-1851). The assignment problem! Moreover, he provides a polynomial-time algorithm.

Problema.

Diapontantur nn quantitates $h^{(i)}$ quaecunque in schema Quadrati, ita ut habeantur n series horizontales et n series verticulares quarum queque est terminorum. Ex illis quantitatibus eligantur n transversales i. e. in seriebus horizontalibus simul atque verticalibus diversis posicte, quod fieri potest $1.2\dots n$ modis; ex omnibus illis modis quadravent enim est qui summam n numerorum electorum suppediet maximam.

Dispositis quantitatibus $h^{(i)}$ in figuram quadraticam

h_1'	h_1''	\dots	h_n'
h_1''	h_1'''	\dots	h_n''
\dots	\dots	\dots	\dots
$h_1^{(n)}$	$h_1^{(n)}$	\dots	$h_n^{(n)}$

carum sistema appellabo schema propositionis; omne schema inde ortum addendo singulis ejusdem seriei horizontalis terminis eandem quantitatem appellabo schema derreatum. Sit

$$f^0$$

quantitas addenda terminis i^{th} seriei horizontalis, quo facto singula $1.2\dots n$ aggregata transversala, inter quae maximum eligendum est, eadem augebuntur quantitate

$$I + I' + \dots + I^n = L,$$

quippe ad singula aggregata formanda eaque serie horizontali unus eligendus est terminus. Quia de re si statuerit

$$I^0 + I'^0 + \dots + I^{n0} = p^0$$

aliquae aggregatus transversalis maximum e terminis $h^{(i)}$ formatum

$$h_1^{(i)} + h_2^{(i)} + \dots + h_n^{(i)} = H_i,$$

fit valor aggregati transversalis maximi et terminis $p^{(i)}$ formati

$$p_1^{(i)} + p_2^{(i)} + \dots + p_n^{(i)} = H + L$$

Jacobi formulated the assignment problem; proposed and analyzed the Hungarian algorithm

History

Jacobi (1804-1851). Introduces a bound on the order of a system of m ordinary differential equations in m unknowns and reduces it to....

De investigando ordine systematis aequationum differentialium vulgarium ejusdemque.

(Ex. ill. C. G. J. Jacobi manuscriptus posthumus in medium protulit*) C. W. Borchardt.)

1.

Investigatio ad solvendum problema inaequalitatum reducitur.

Sistema aequationum differentialium vulgarium est non canonicum**, si aequationes altissima variabilium dependentia differentialia tali modo continent, ut horum valores ex iis petere non licet. Id quod fit, quod aequationes nonnullae altissimis illis differentialibus carentes in sisteme proposito vel ipse inveniuntur vel eliminatione ex eo obtinentur. *Eo casu numerus Constantium Arbitroriarum, quae integratio completa inducit, sive ordo systematis semper minor est summa altissimorum ordinum, ad quos differentialia singularia variabilium in aequationibus differentialibus propositis ascendunt.* Qui ordo systematis cognoscitur, si per differentiations et eliminationes contingit sistema propositum redigere in aliud forma canonica gaudens eique aequivalentia, ita ut de sisteme canonicō etiam ad propositum radius patet. Nam summa altissimum ordinum, ad quos in sisteme canonicō differentialia singularia variabilium dependentia ascendunt, etiam systematis propositi non canonici ordo erit. Ad quem ordinem investigandum non tamen opus est ea ad formam canonican reductione, sed res per considerationes sequentes absolvit potest.

Ponamus inter variabiles independentes x_1, x_2, \dots, x_r haberi n aequationes differentiales:

$$(1.) \quad u_1 = 0, \quad u_2 = 0, \quad \dots, \quad u_n = 0,$$

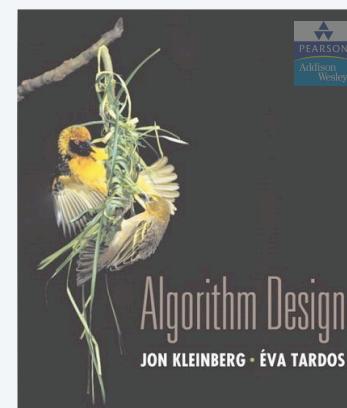
sitque

$$h_1^{(0)}$$

altissimus ordo, ad quem in aequatione $u_i = 0$ differentialia variabilis x_i ascen-

Looking for the order of a system of arbitrary ordinary differential equations

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SECTION

7. NETWORK FLOW III

► assignment problem

► input-queued switching

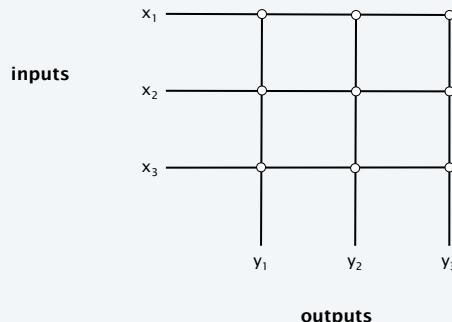
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Input-queued switching

Input-queued switch.

- n input ports and n output ports in an n -by- n crossbar layout.
 - At most one cell can depart an input at a time.
 - At most one cell can arrive at an output at a time.
 - Cell arrives at input x and must be routed to output y .

Application. High-bandwidth switches.



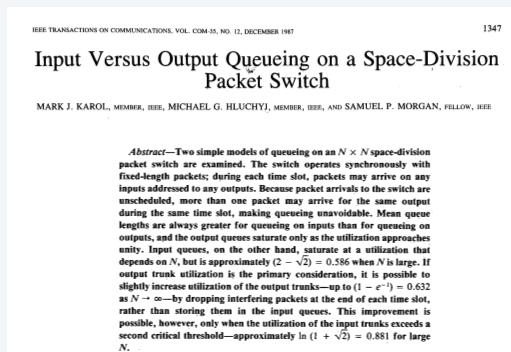
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FIFO queuing

FIFO queueing. Each input x maintains one queue of cells to be routed.

Head-of-line blocking (HOL). A cell can be blocked by a cell queued ahead of it that is destined for a different output.

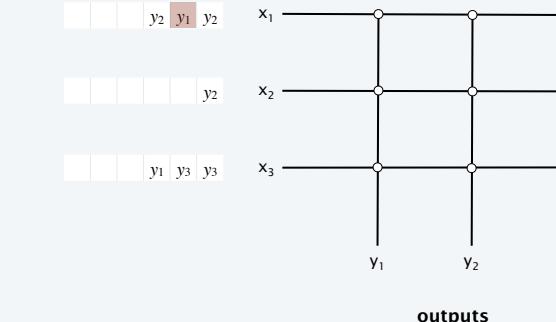
Fact. FIFO can limit throughput to 58% even when arrivals are uniform i.i.d.



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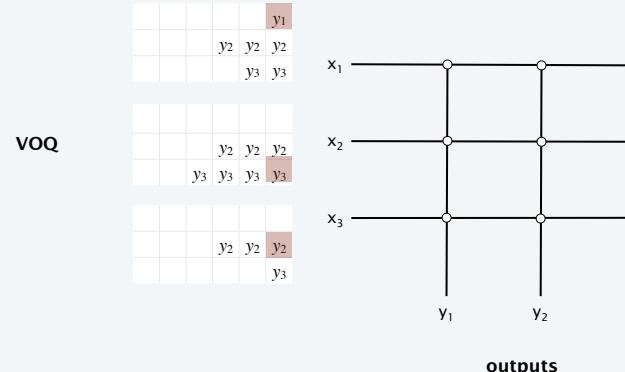
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Virtual output queueing

Virtual output queueing (VOQ). Each input x maintains n queues of cells, one for each output y .

Maximum size matching. Find a max cardinality matching.

Fact. VOQ achieves 100% throughput when arrivals are uniform i.i.d. but can starve input-queues when arrivals are nonuniform.



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Input-queued switching

Max weight matching. Find a min cost perfect matching between inputs x and outputs y , where $c(x, y)$ equals:

- [LQF] The number of cells waiting to go from input x to output y .
- [OCF] The waiting time of the cell at the head of VOQ from x to y .

Theorem. LQF and OCF achieve 100% throughput if arrivals are independent (even if not uniform).

Practice.

- Assignment problem too slow in practice.
- Difficult to implement in hardware.
- Provides theoretical framework:
use **maximal** (weighted) matching.

Achieving 100% Throughput in an Input-Queued Switch

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Venkat Anantharam, Fellow, IEEE, and Jean Walrand, Fellow, IEEE

Abstract— It is well known that head-of-line blocking limits the throughput of an input-queued switch with first-in-first-out (FIFO) queues. Under certain conditions, the throughput can be shown to be 100% independently of the queue discipline. It is also known that if non-FIFO queuing policies are used, the throughput can be increased. In this paper we show that if the switch has two inputs and a suitable queuing policy and scheduling algorithm are used, then it is possible to achieve 100% throughput for all independent arrival processes. We prove this result by showing that it is possible to assign a simple linear programming assignment and quadratic Lyapunov function to the problem. The proof shows that the switch must contain a separate FIFO queue for each output and that the switch is scheduled using a maximum weight bipartite matching algorithm. We compare two such matching algorithms: longest queue first (LQF) and oldest cell first (OCF). Both algorithms achieve 100% throughput for all independent arrival processes. LQF favors queues with larger occupancy, ensuring that larger queues receive more bandwidth. Conversely, OCF ensures that OCF can lead to the permanent starvation of short queues. OCF overcomes this limitation by favoring cells with large waiting times.

Index Terms— Arbitration, ATM, input-queued switch, input-queuing, packet switch, queuing networks, scheduling algorithm.