

从算法设计到机制设计

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Alan Turing (1912-1954)



- 图灵机
- 可计算性
- 计算的难解性

复杂性分类

- Cook (1971): 3-SAT 是NP-完全的
- Karp (1972): 21个NP-完全问题
- . . .

$$P \neq NP$$

- 计算资源的匮乏
- 困难问题
 - 多项式时间近似算法
 - 指数时间的精确算法
 - 解的质量与时间成本的平衡

多项式时间

巨大的间隙

指数时间

多项式时间下的计算效能

- 近似比
- 近似方案 (PTAS)
- EPTAS
- 完全近似方案 (FPTAS)

$P \neq NP$ 下的效能极限

- 没有FPTAS
- 没有EPTAS
- 没有PTAS
- 近似比的下界

Cardinality Constraints

- We have m identical machines and n jobs
- Machine i can accept up to k_i jobs
- Goal: find a schedule meeting the cardinality constraints so that the makespan is minimized

A quick remark

- You may have in mind the **3-partition** problem, from which we move further to **k-partition**, finally we arrive at **k_i -partition** that is exactly the problem we just introduced

Previously results

- K-partition
 $4/3$ [Bable, Kellerer, Kotov, 1998]
 $7/6$ for $k=3$, [Bable, Kellerer, 1999]
- K_i -partition
FPTAS for fixed m [Woeginger 2005]
 3 [Zhang et al. 2009]
 2 [Barna, Aravind 2010] (more general)
 $3/2$ [Kellerer, Kotov, 2011]

Our contribution

EPTAS

Non-standard ILP formulation+ Best-Fit +
Greedy Rounding

精确算法的计算效率

- 伪多项式时间
- 指数时间
- 双指数时间

指数运行时间假设 (Exponential Time Hypothesis)

- Impagliazzo, Paturi, and Zane (2001)
存在 $s > 0$, 使得 3-CNF-SAT 没有如下时间的精确算法 $2^{sn}(n+m)^{O(1)}$.
- Lokshtanov, Marx, Saurabh (2011)
Lower bounds based on the ETH

建立从3-SAT的线性规模的归约

另一个影响计算效能的因素

信息

- 不完全信息下的算法设计与分析
 - ✓ 在线算法
 - ✓ 鲁棒优化
 - ✓ 随机优化

算法博弈论 (AGT)

- 纳什均衡的计算及复杂性
- 算法机制设计
- 系统有效性分析

“稳定” 装箱

- **Input:** a set of items $\{a_1, a_2, \dots, a_n\}$, each of size at most **1**, and an infinite number of identical bins
- **Output:** a feasible packing with a minimum number of bins used

换个角度

- There is **one** decision maker who does not take care of the own interest of each item
- What happened **if every item is handled by an agent?**
- What a feasible packing looks like in this case?

分攤機制

- How to design **a sharing policy** so that any stable packing is not far away from a social optimum?
- Proportional sharing (Bilo 2006)
- Identical sharing (Han et al. 2012)



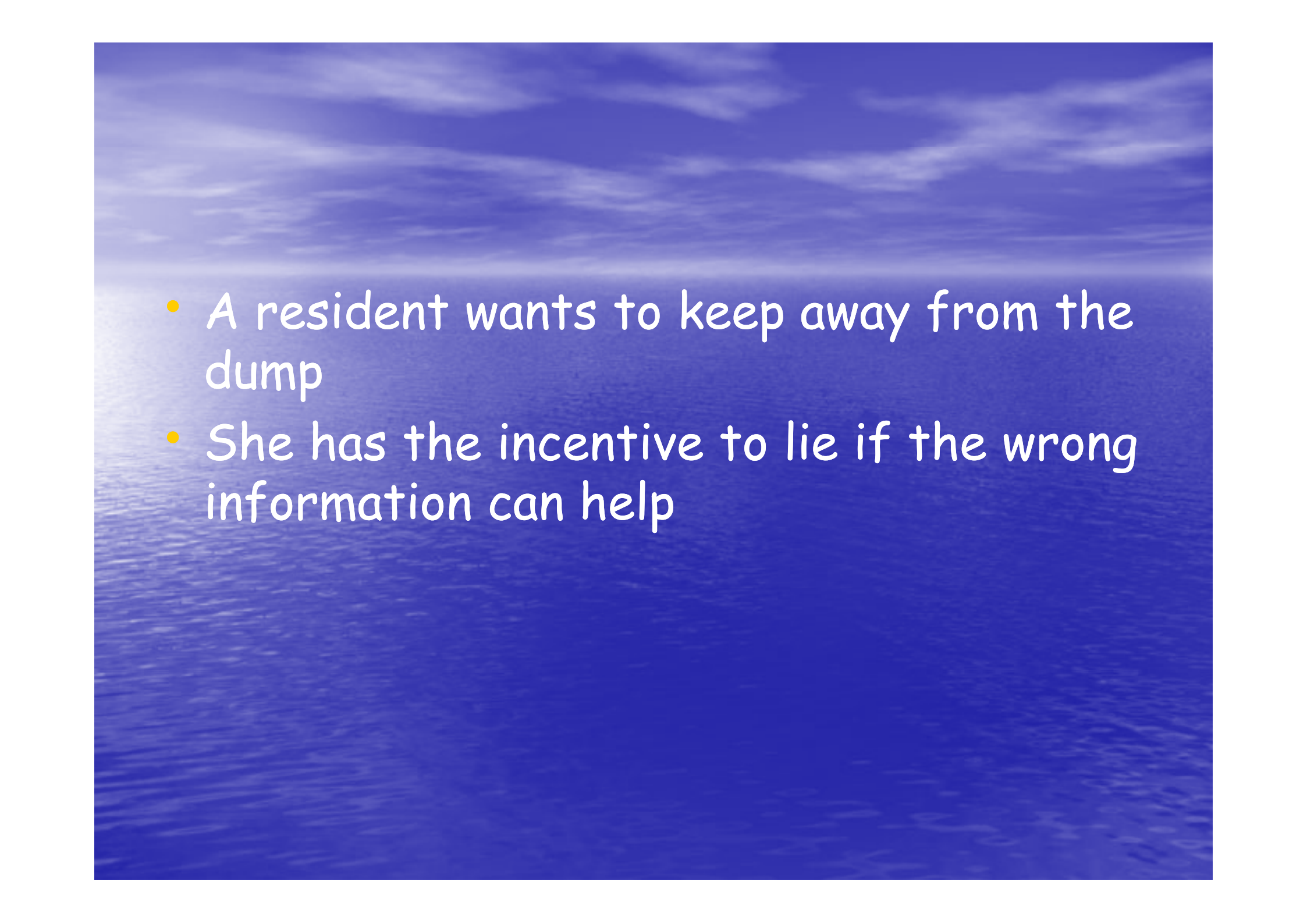
“厌恶型”选址博弈

问题描述

- A residential area as a network
- The local government plans to build a garbage dump in this area, so that the location is as far away from the residents as possible, i.e., the total distance from the residents is maximized.

博弈元素

- The home address of every resident is private, which is unknown to the government
- The government publicize an “algorithm” to compute the location of the dump
- The residents report their home addresses

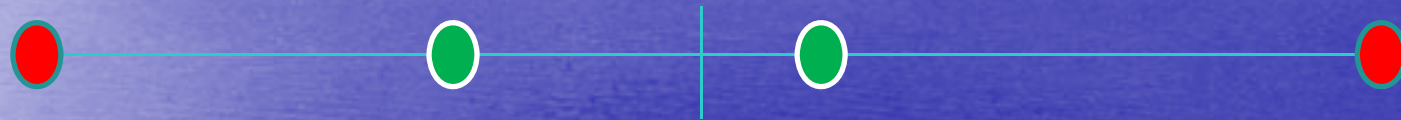
- 
- A resident wants to keep away from the dump
 - She has the incentive to lie if the wrong information can help

Goal of the government

An algorithm (truthful mechanism) :

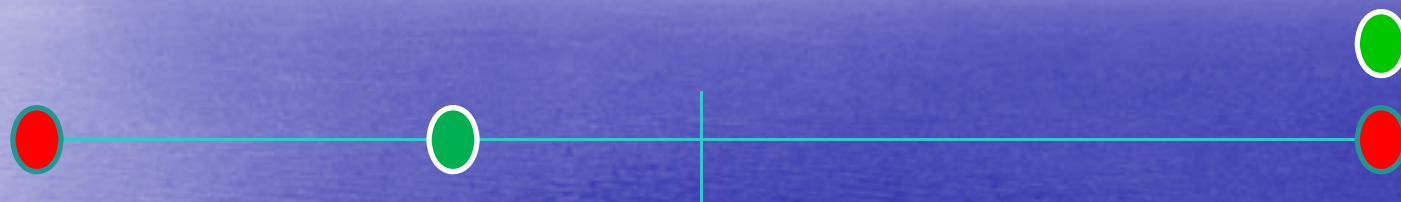
- Decide the facility location
- Every resident has no incentive to lie

Start: 线段



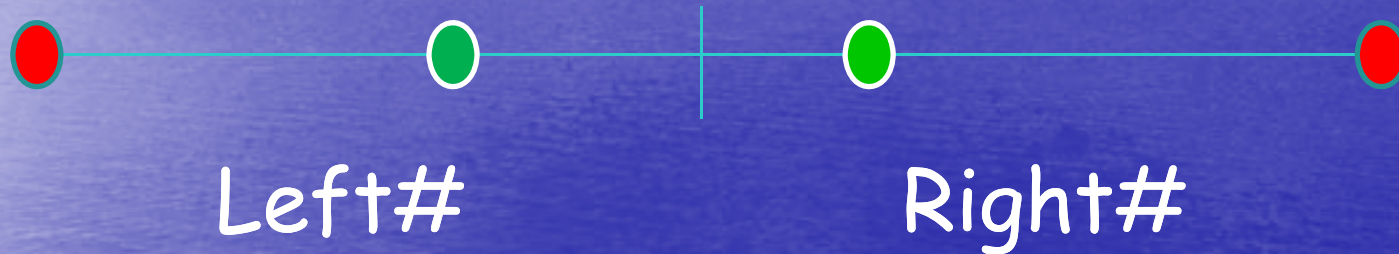
- The optimal algorithm is not truthful!

Start: 线段



- The optimal algorithm is not truthful!

Start: 线段



Majority decides!

Group StrategyProof of 3-approximation

Start: 线段

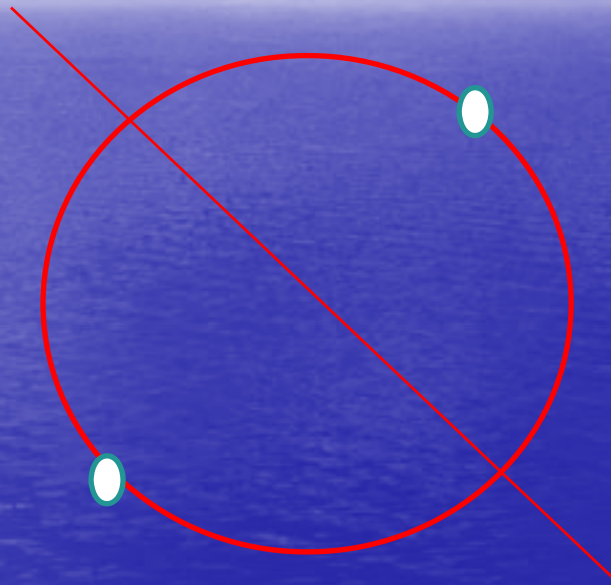
The mechanism is the best possible!

(Han and Du 2012, Ibara and Nagamochi
2012)

Start: 线段

Randomization helps: the ratio can be improved to $3/2$.

圆环



GSP of 3-approximation

一般网络



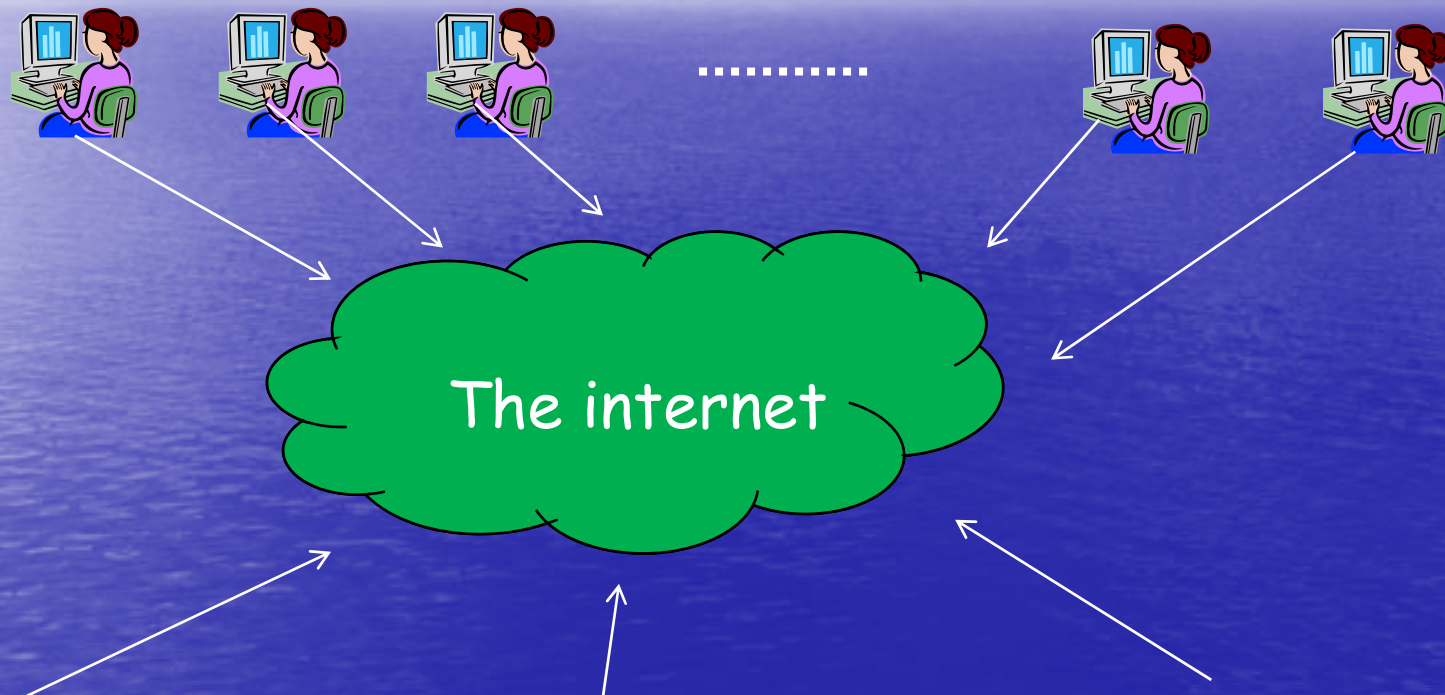
GSP of 3-approximation for a tree and
4-approximation for a general network

进一步的研究

- 线段上随机GSP机制的下界
- 一般网络上的随机GSP机制设计
- 设施带服务半径下的机制设计



Efficiencies of Competing Schedulers



同一个世界，不同的梦想



模型

- Job (Client): minimize its completion time
- Machine (Service Provider): maximize its own revenue by processing jobs
- Game: machines claim the polices, jobs chooses machines

Scheduling Policies

- Largest (Shortest) Processing Times
LPT(SPT)
- Makespan: all jobs on a machine has the same completion time (the total processing time)
- Random Order

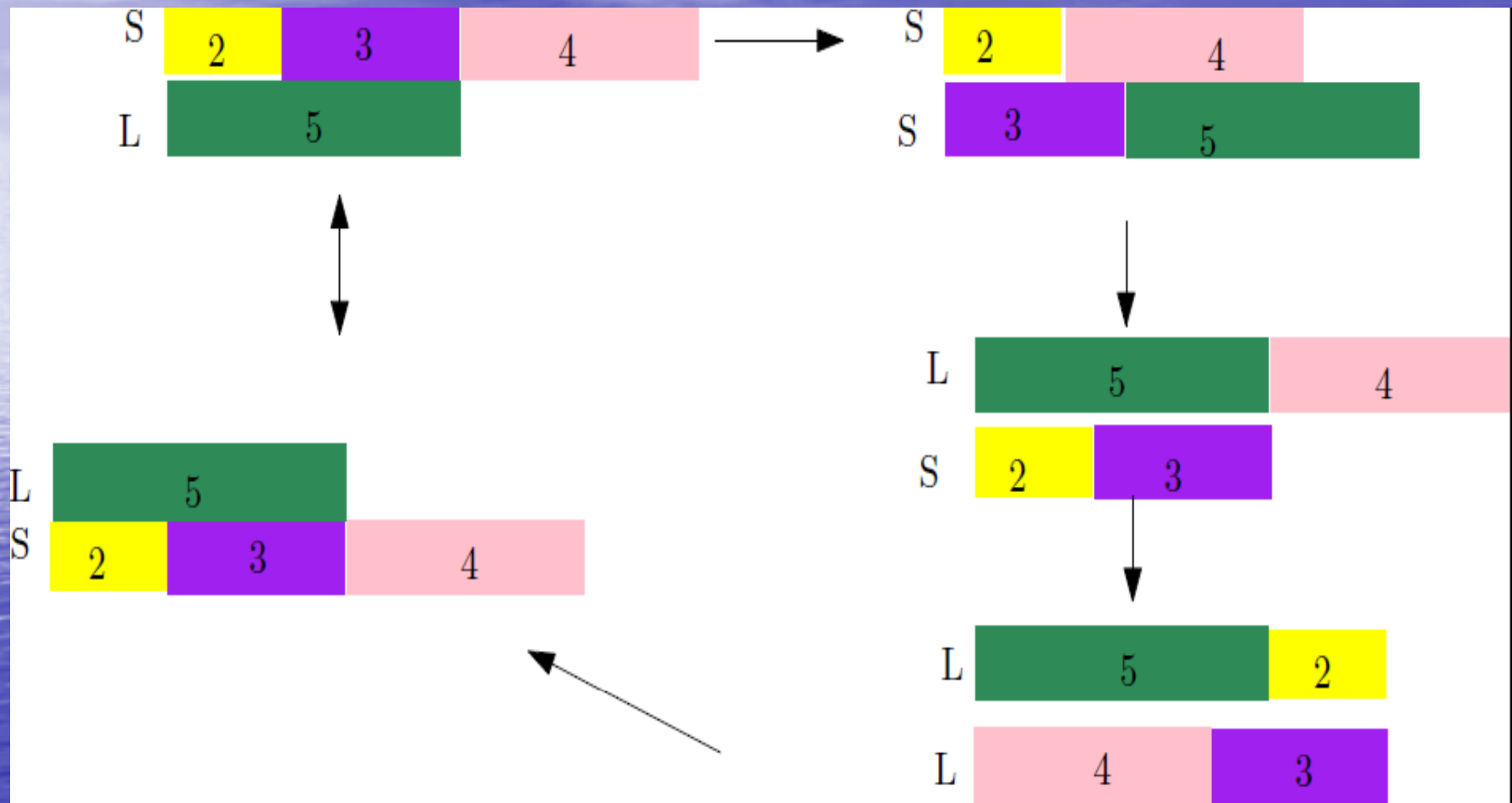
Goal

- Revenue of a machine: load
- Utility of a job: completion time
- Social objective: makespan

Incentive of a machine

- There may exist many equilibria
- A machine is interested in changing its policy if and only if all equilibria are better after the change.

Otherwise an NE may not exist!



Previous results

Two-sided game (Ashlagi, AAAI 2010)

- With any two deterministic policies, there always exists a pure NE
- (S, R) and (L, R) also admit pure NE
- There exists a set of three policies, if a machine can use any of these policies, no pure equilibria exist

Our results

Model	(S, L)	(S, M)	(L, M)
Makespan $m = 2$	$9/7$	$3/2$	$7/6$
Makespan $m \geq 3$	$\frac{2m}{m+1}$	$2 - \frac{1}{m}$	$\frac{2m}{m+1}$
Max-Min	$[2 - \frac{2}{m-1}, 2 - \frac{1}{m}]$	m	$[1.691, 1.7]$

Remarks

科学发展观

- 眼前利益与长远利益的平衡 (Online Optimization, Robust Optimization)
- 局部利益与全局利益的平衡 (Mathematical Programming)
- 个人利益和团体利益的平衡 (Game Theory)

Final Remarks

- Start from a good optimizer, knowing what best you can achieve.
- Become a strong mechanism designer, monitoring a game most players are happy with.

谢谢诸位捧场！

下面是广告时间

Results based on ETH

Lower bounds on exact algorithms

3-Coloring	$2^{o(n)}$
Dominating set	$2^{o(n)}$
Hamiltonian path	$2^{o(n)}$
Independent set	$2^{o(n)}$
Vertex cover	$2^{o(n)}$
Hamiltonian cycle in planar graph	$2^{o(\sqrt{n})}$

n : number of vertices in a graph

Lower bounds on approximation schemes

Maximum independent set on planar graphs	$2^{O((1/\varepsilon)^{1-\delta})} n^{O(1)}$	$2^{O(1/\varepsilon)} n$
Minimum vertex cover on planar graphs	$2^{O((1/\varepsilon)^{1-\delta})} n^{O(1)}$	$2^{O(1/\varepsilon)} n$
Minimum dominating set on planar graphs	$2^{O((1/\varepsilon)^{1-\delta})} n^{O(1)}$	$2^{O(1/\varepsilon)} n$
TSP with a metric defined by an unweighted planar graph	$2^{O((1/\varepsilon)^{1-\delta})} n^{O(1)}$	$2^{O(1/\varepsilon)} n$

By Daniel Marx (FOCS , 2007)

Our Contributions

Problems	Lower bounds (based on ETH)	Upper bounds
$P \parallel C_{\max}$ #jobs n	$2^{o(n)}$	$2^{O(n)}$ (Horowitz, Sahni , 1976)
$P \parallel C_{\max}$ Input size $ I $	$2^{O((1/\varepsilon)^{1-\delta})} \text{poly}(I)$	$2^{O(1/\varepsilon^2 \log^3(1/\varepsilon))} \text{poly}(I)$ (Jansen, 2010)
$P_m \parallel C_{\max}$ #jobs n	$(1/\varepsilon)^{O(m^{1-\delta})}$	$n(m/\varepsilon)^{O(m)}$ (Jansen, Porkolab, 2001)
$P_m \parallel C_{\max}$ Input size $ I $	$2^{O((\sqrt{m I })^{1-\delta})}$	$2^{O(\sqrt{m I } + m \log I)}$