Approximation Algorithms for Combinatorial Optimization with Predictions

ICLR'25

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Motivation: Algorithms with Predictions

For many problems (vertex cover, knapsack, …),
classic fast algorithms give constant-factor **approximations**:

- For minimization, (algorithm's output cost) $\leq \rho \cdot \mathrm{OPT}$, for $\rho \geq 1$
- For minimization, (algorithm's output value) $\geq \frac{1}{\rho} \cdot \mathrm{OPT}$, for $\rho \geq 1$

Improvements usually requires much slower algorithms

Key insight: Many applications have **rich historical data**

- Goal: Use this data to **predict** structure of **near-optimal** solutions
- But predictions may be infeasible, lead to costly mistakes, …

Outline

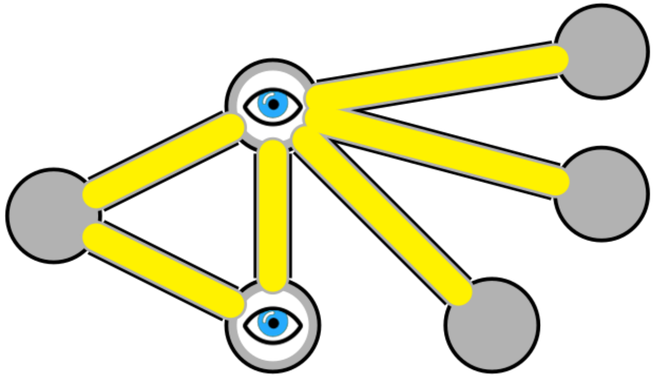
1. Motivation
2. **Background: Approximation algorithm example**
3. Paper setup
4. Main result: Algorithm with predictions

Background: Apx alg for vertex cover

- **Input:** graph $G = (V, E)$
- **Goal:** find $C \subseteq V$ s.t. every edge has at least one endpoint in C
  - Objective: minimize $|C|$

Algorithm:

```
1.  Initialize cover $C \leftarrow \emptyset$, $\boxed{\text{matching } M \leftarrow \emptyset}$ ← Just for analysis
2.  While there's an uncovered edge $(u, v) \in E$:
    i.   Add both endpoints: $C \leftarrow C \cup \{u, v\}$
    ii.  Add $(u, v)$ to matching: $M \leftarrow M \cup \{(u, v)\}$
    iii. Delete all edges in $E$ incident to $u$ or $v$
3.  Output $C$
```



Background: Apx alg for vertex cover

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Thm: 2-approximation algorithm $|C| \leq 2 \cdot \mathrm{OPT}$

- The edges in M are **disjoint** (no shared endpoints)
  - Any vertex cover must have **at least one endpoint** per edge in M
  - $\Rightarrow |M| \leq \mathrm{OPT}$
- Algorithm selects **both endpoints** of every edge in $|M|$:
  - $\Rightarrow |C| = 2|M| \leq 2 \cdot \mathrm{OPT}$

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Setup: Selection problems

Universe of items: $[n] = \{1, \ldots, n\}$ each with weight $w(i) \geq 0$

Feasible solutions: subsets $X \subseteq [n]$, feasible set $\mathcal{X}$

Objective:

- *Minimization:* pick $X \in \mathcal{X}$ minimizing $w(X) \coloneqq \sum_{i \in X} w(i)$
- *Maximization:* pick $X \in \mathcal{X}$ maximizing $w(X) \coloneqq \sum_{i \in X} w(i)$

Many classical NP-hard problems fit this template:

- Set cover, TSP, Steiner tree, Knapsack, …

Predictions and error model

Prediction is simply a subset of items, $\hat{X} \subseteq [n]$

- Need not be feasible

To measure **prediction quality**, compare $\hat{X}$ to optimum X^*

- **False positives:** items predicted but not truly in opt $\eta^+ = w(\hat{X} \setminus X^*)$
- **False negatives:** $\eta^- = w(X^* \setminus \hat{X})$

Predictions may come from data:

- E.g., ERM, probabilistic neural model, …

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Main result: Minimization

- Suppose we have a ρ-approximation algorithm A
- Algorithm with prediction $\hat{X}$:
  1. Discount predicted items $\bar{w}(i) = \begin{cases} 0, & i \in \hat{X} \\ w(i), & \text{else} \end{cases}$
  2. Return $X = A(\bar{w})$
- Guarantee:

$$\frac{w(X)}{w(X^*)} \le \min\left\{\rho, 1 + \frac{\eta^+ + (\rho - 1)\eta^-}{w(X^*)}\right\}$$

  - Perfect prediction ⇒ optimal solution
  - Bad prediction ⇒ still fall back to the ρ-approximation

Proof of $\frac{w(X)}{w(X^*)} \leq 1 + \frac{\eta^+ + (\rho - 1)\eta^-}{w(X^*)}$

By construction, $w\left(X \setminus \hat{X}\right) = \bar{w}(X)$

$$\begin{aligned} &\leq \rho \cdot \mathrm{OPT}_{\bar{w}} \\ &\leq \rho \cdot \bar{w}(X^*) \\ &= \rho \cdot w\left(X^* \setminus \hat{X}\right) \end{aligned}$$

As a result, $w(X) = w\left(X \cap \hat{X}\right) + w\left(X \setminus \hat{X}\right)$

$$\begin{aligned} &\leq w\left(X \cap \hat{X}\right) + \rho \cdot w\left(X^* \setminus \hat{X}\right) \\ &= w\left(X \cap \hat{X}\right) + w\left(X^* \setminus \hat{X}\right) + (\rho - 1) \cdot w\left(X^* \setminus \hat{X}\right) \\ &\leq w\left(\hat{X}\right) + w\left(X^* \setminus \hat{X}\right) + (\rho - 1) \cdot w\left(X^* \setminus \hat{X}\right) \end{aligned}$$

Proof of $\frac{w(X)}{w(X^*)} \leq 1 + \frac{\eta^+ + (\rho-1)\eta^-}{w(X^*)}$

As a result, $w(X) \leq \underbrace{w(\hat{X}) + w(X^* \setminus \hat{X})} + (\rho - 1) \cdot w(X^* \setminus \hat{X})$

$$\boxed{= w(\hat{X} \cup X^*) = w(X^*) + w(\hat{X} \setminus X^*)}$$

Therefore, $w(X) \leq w(X^*) + \underbrace{w(\hat{X} \setminus X^*)}_{\eta^+} + (\rho - 1) \cdot \underbrace{w(X^* \setminus \hat{X})}_{\eta^-}$

Guarantee: $\frac{w(X)}{w(X^*)} \leq \min\left\{\rho, 1 + \frac{\eta^+ + (\rho-1)\eta^-}{w(X^*)}\right\}$

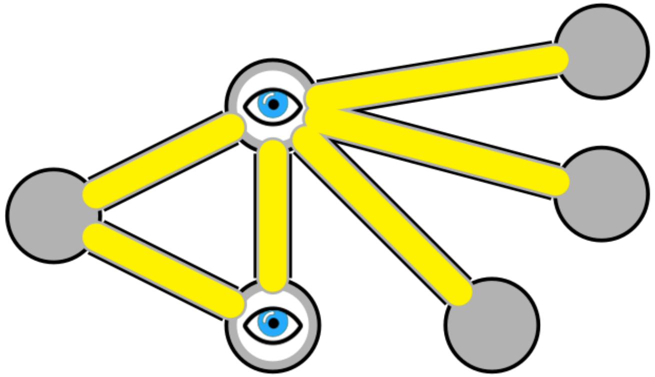
Run this algorithm and ρ-approximation algorithm $A(\mathbf{w})$ in parallel, output better solution

Implications for vertex cover

Hardness: Under Unique Games Conjecture,
no $(2 - \epsilon)$-approximation is possible

Learning-augmented algorithm: approximation ratio

$$1 + \frac{\eta^+ + \eta^-}{\mathrm{OPT}}$$



Additional results

Additional **minimization** problems:

- Min-weight Steiner tree
- Min-weight perfect matching
    - Poly-time with $O(|V| \cdot |E|)$ runtime
    - Linear-time 2-approximation algorithm

Similar results for **maximization** problems

- Max-weight clique
- Max-weight independent set
- Knapsack

Overview

Key idea: Adapt fast classic algorithms

- Turn any ρ-approximation into a **prediction-aware** algorithm

Smooth improvement with prediction quality:

- Approximation ratio improves as $\eta^+, \eta^- \rightarrow 0$, yet never worse than ρ

Broad applicability:

- Vertex cover, Steiner tree, matching, independent set, knapsack, …