

Chasing Positive Bodies



Roie Levin



Sayan Bhattacharya
(U. of Warwick)

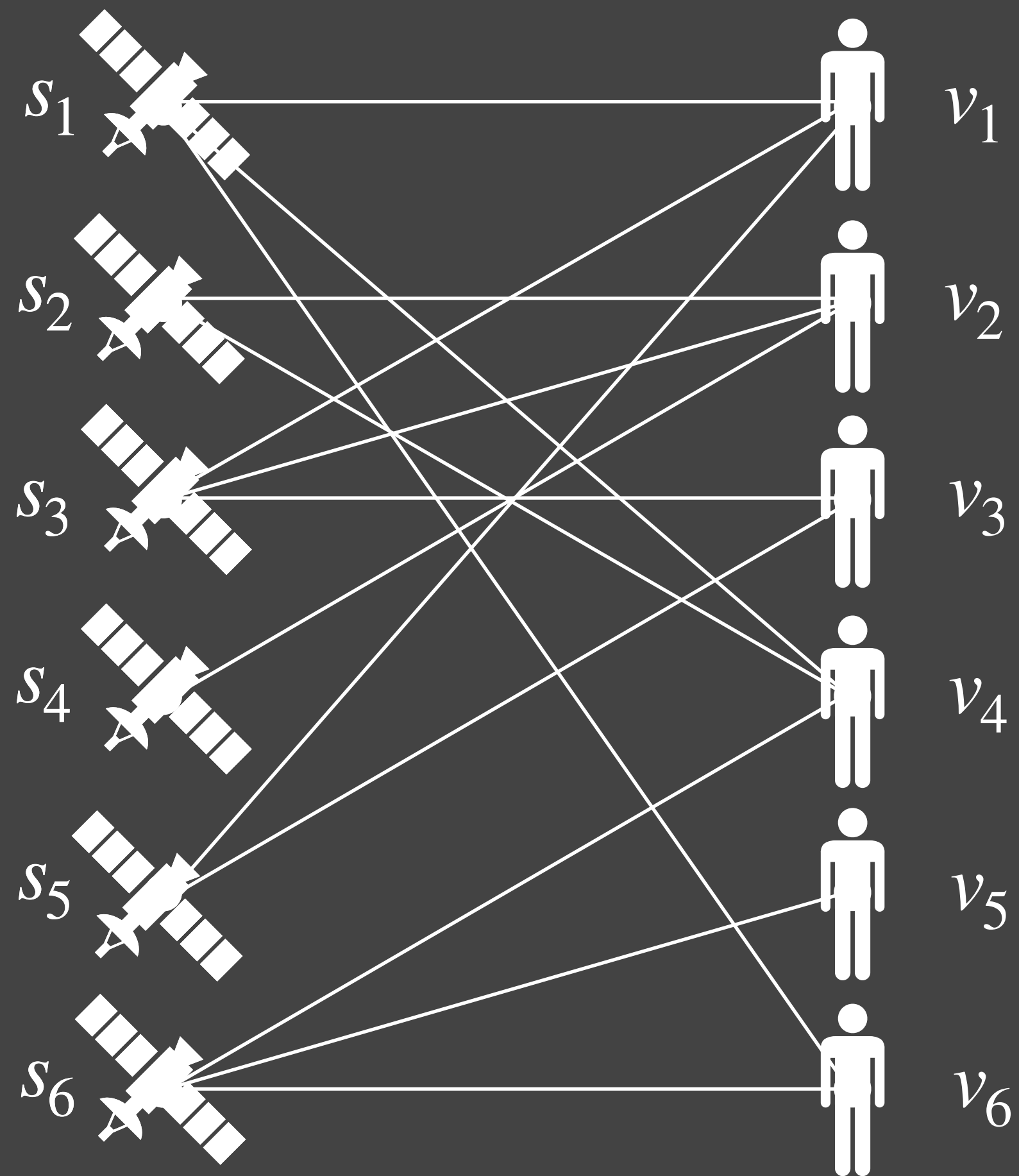


Niv Buchbinder
(Tel Aviv U.)

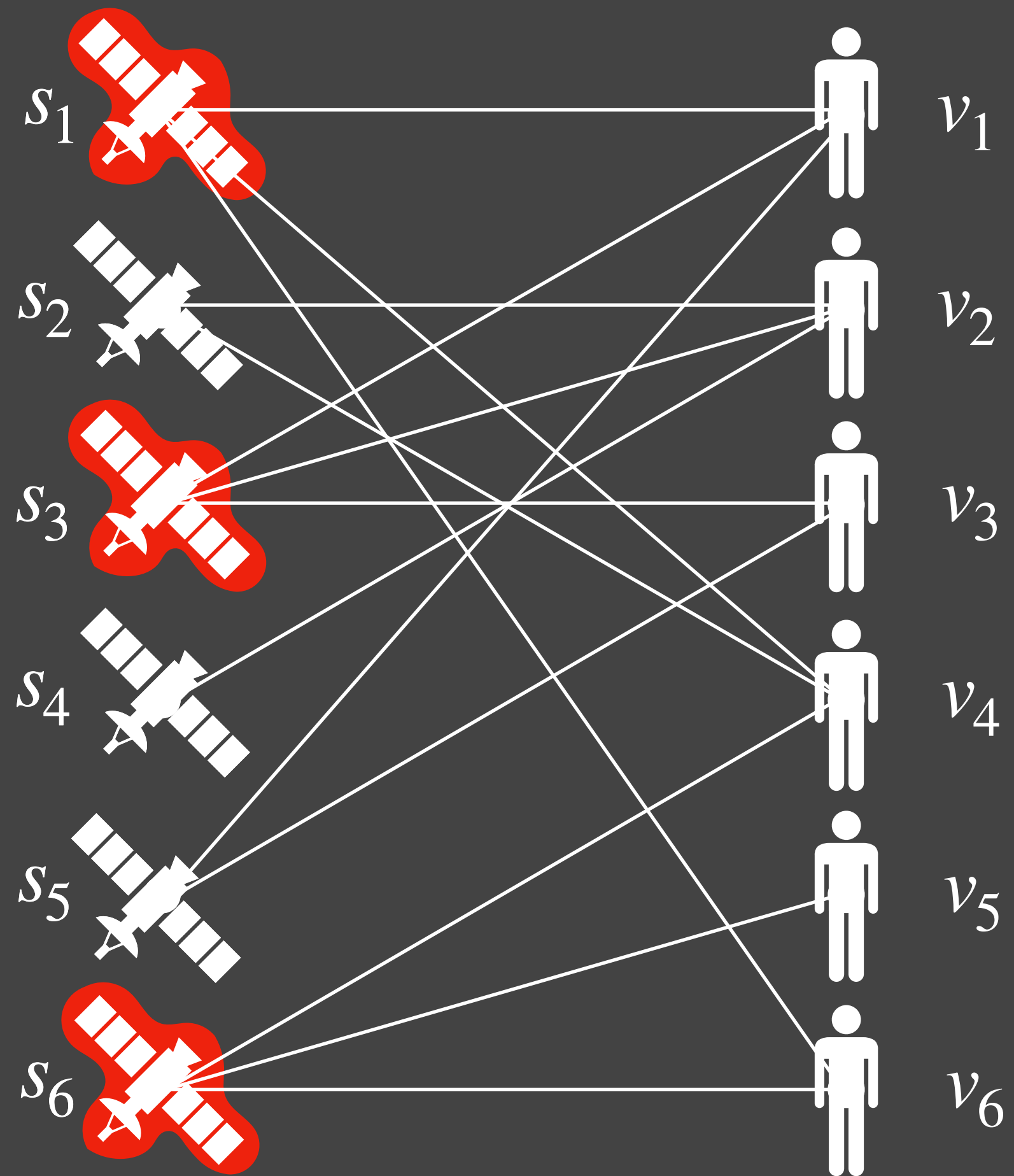
Thatchaphol Saranurak
(U. of Michigan)

Introduction

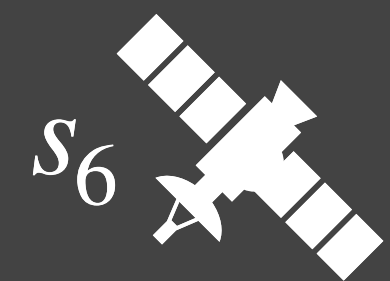
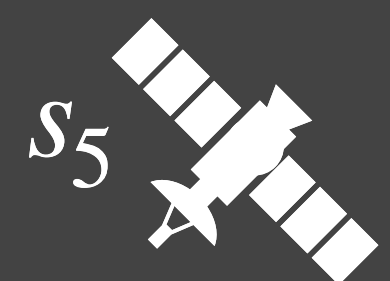
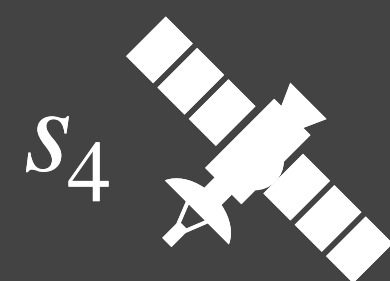
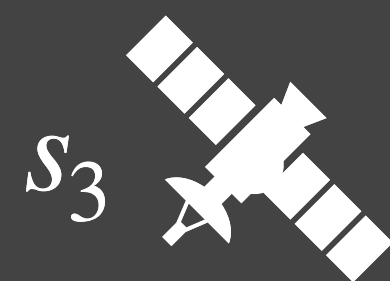
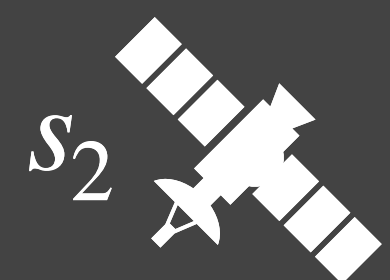
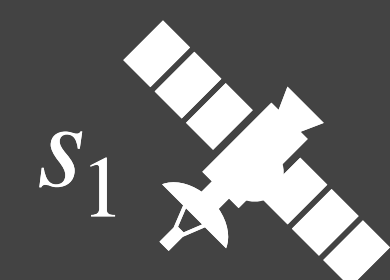
Motivating Problem



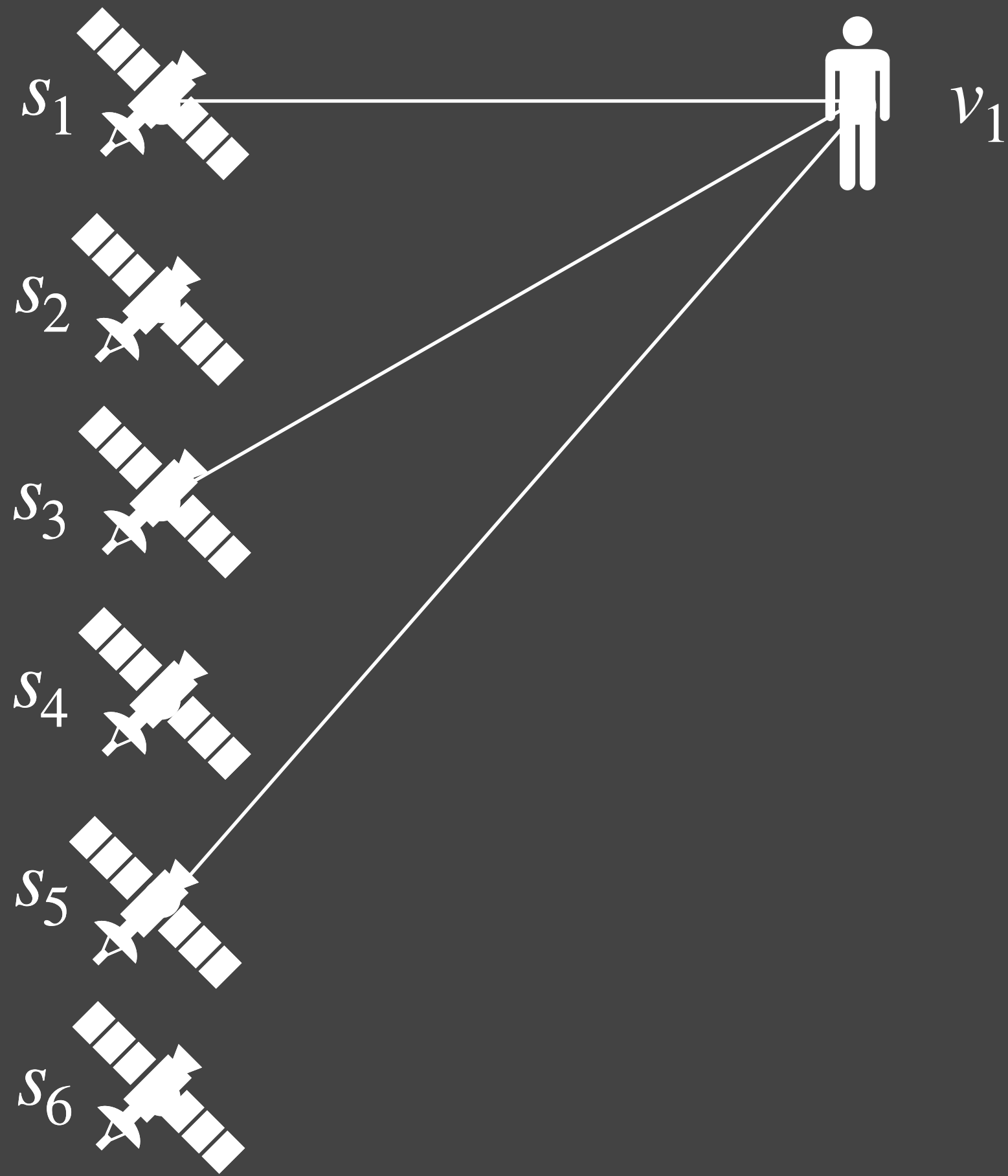
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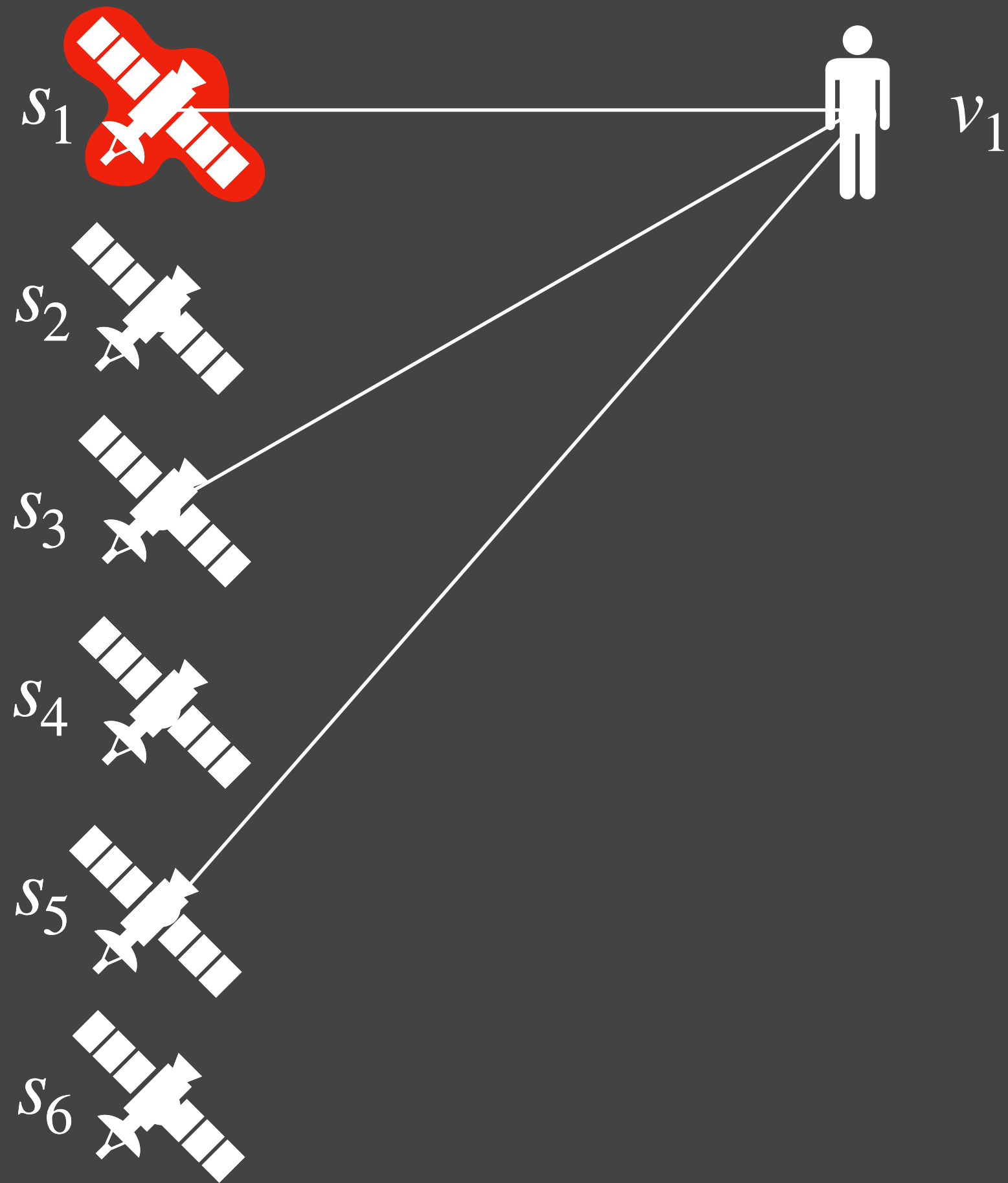
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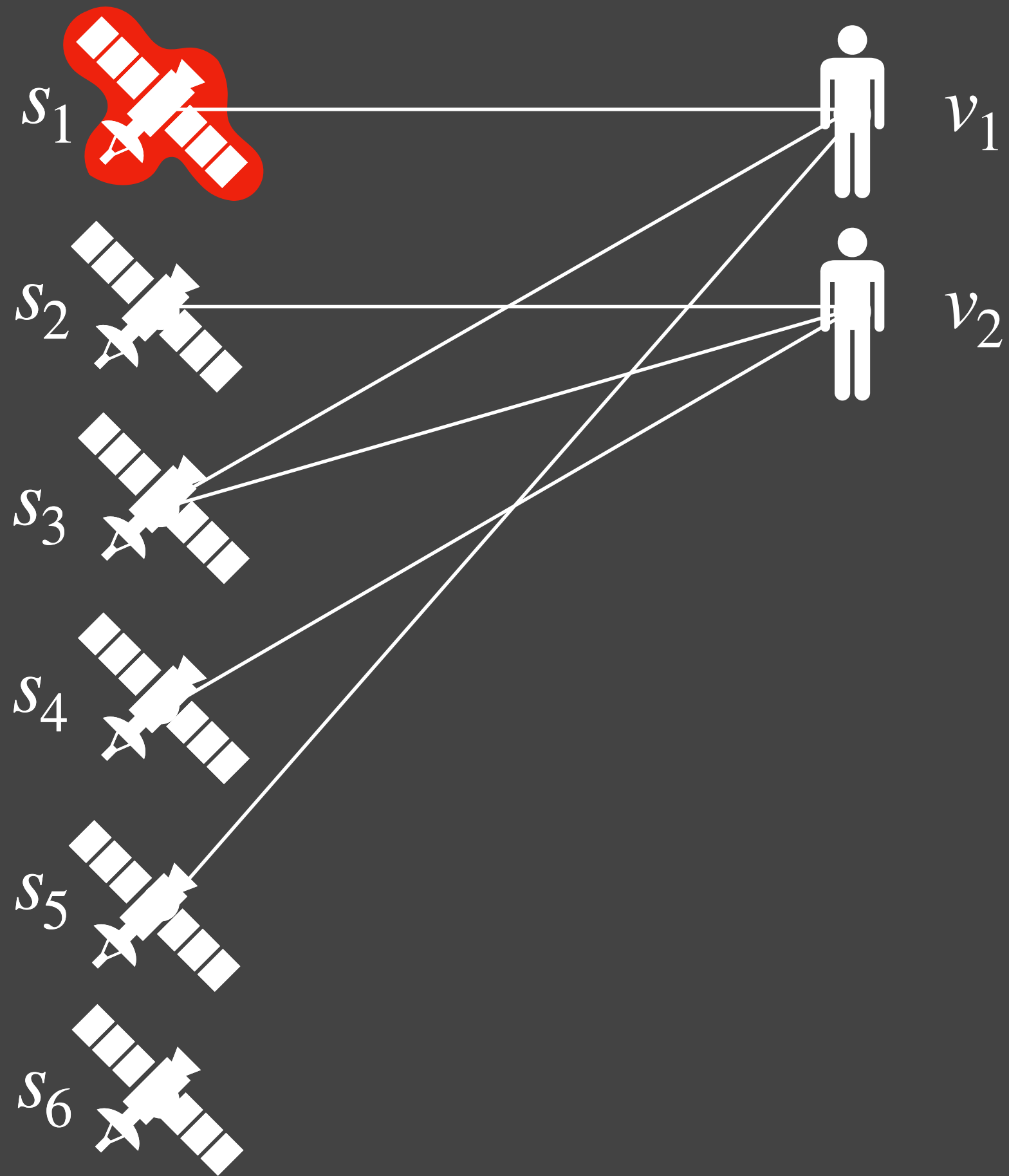
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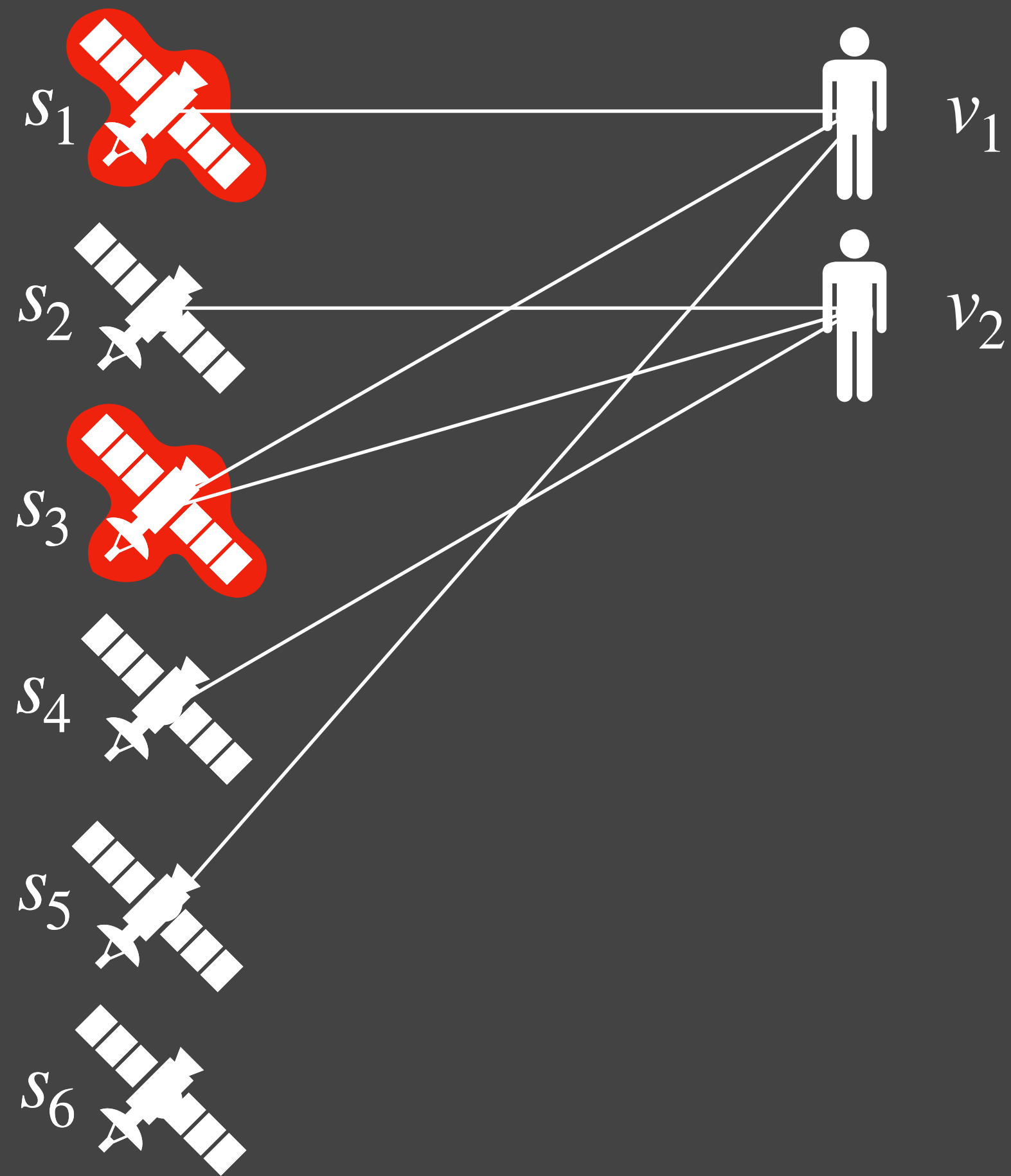
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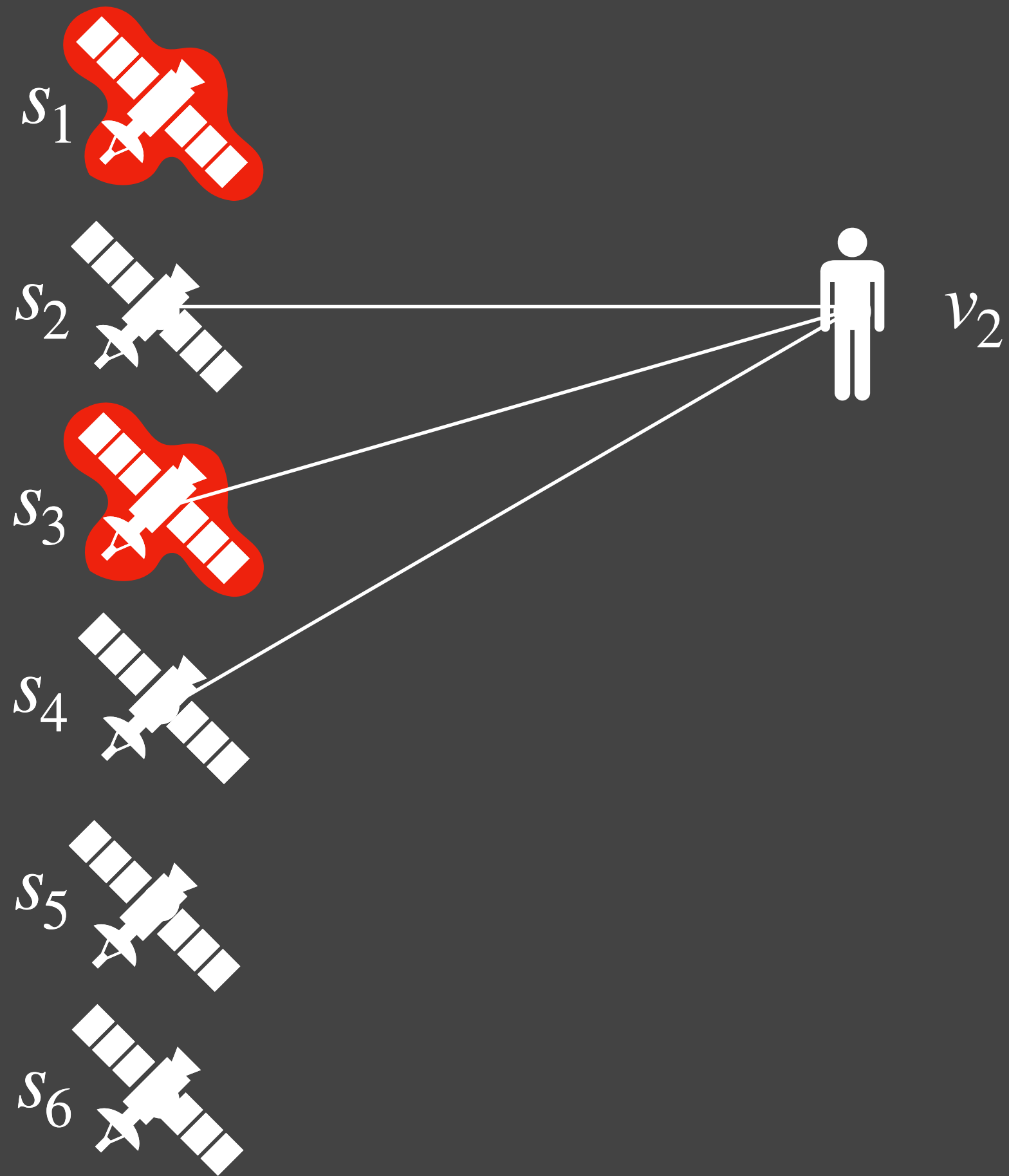
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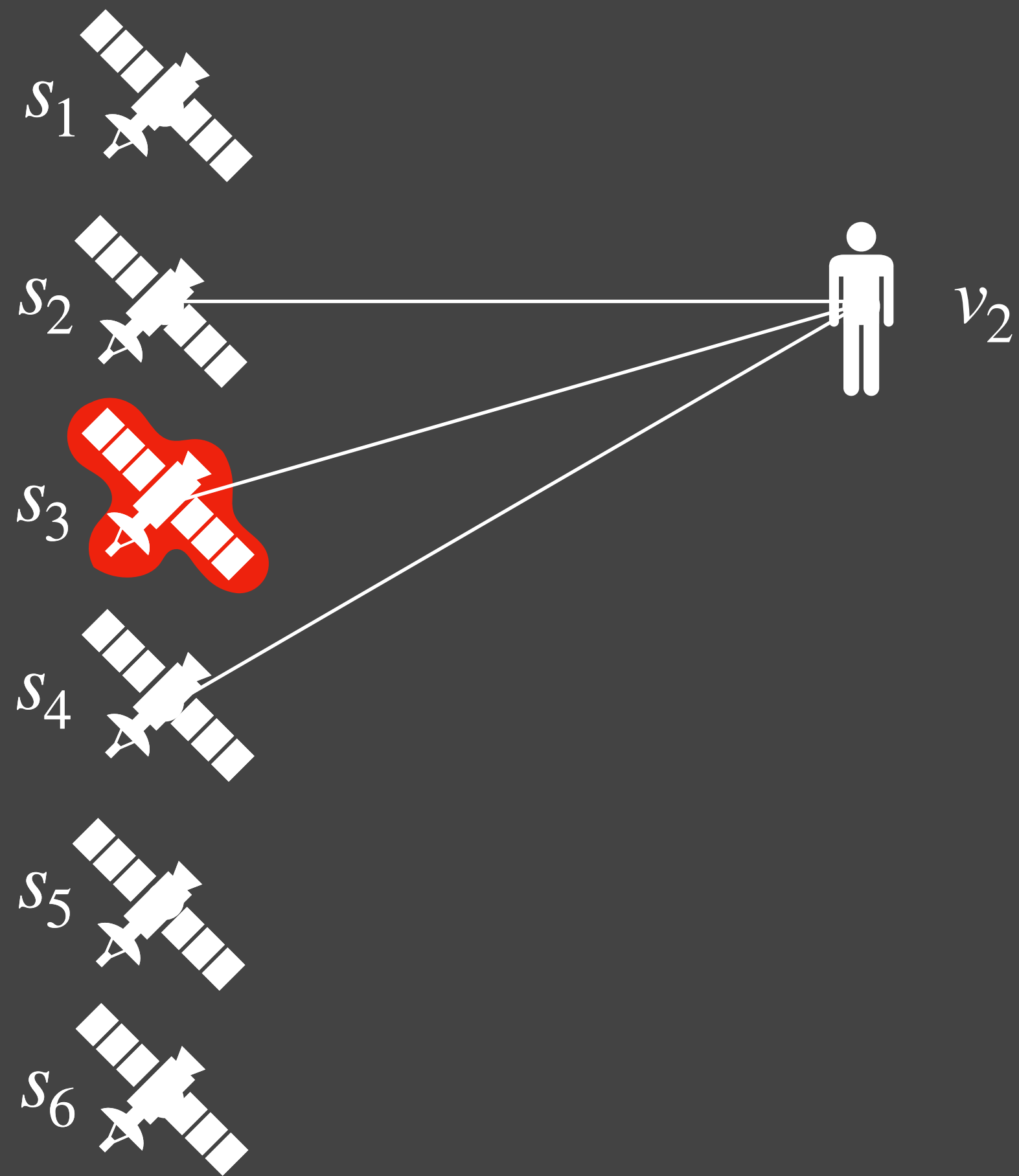
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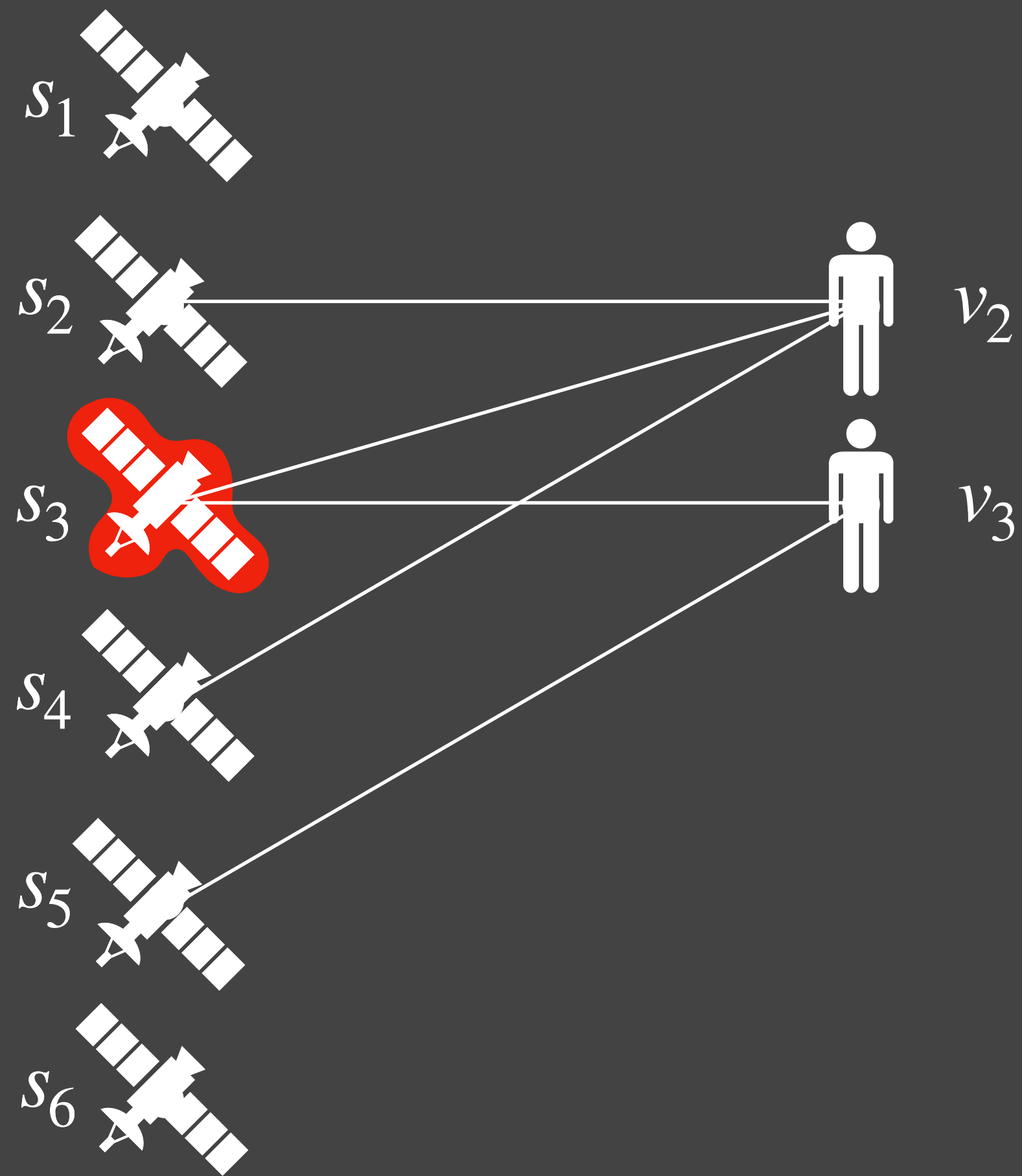
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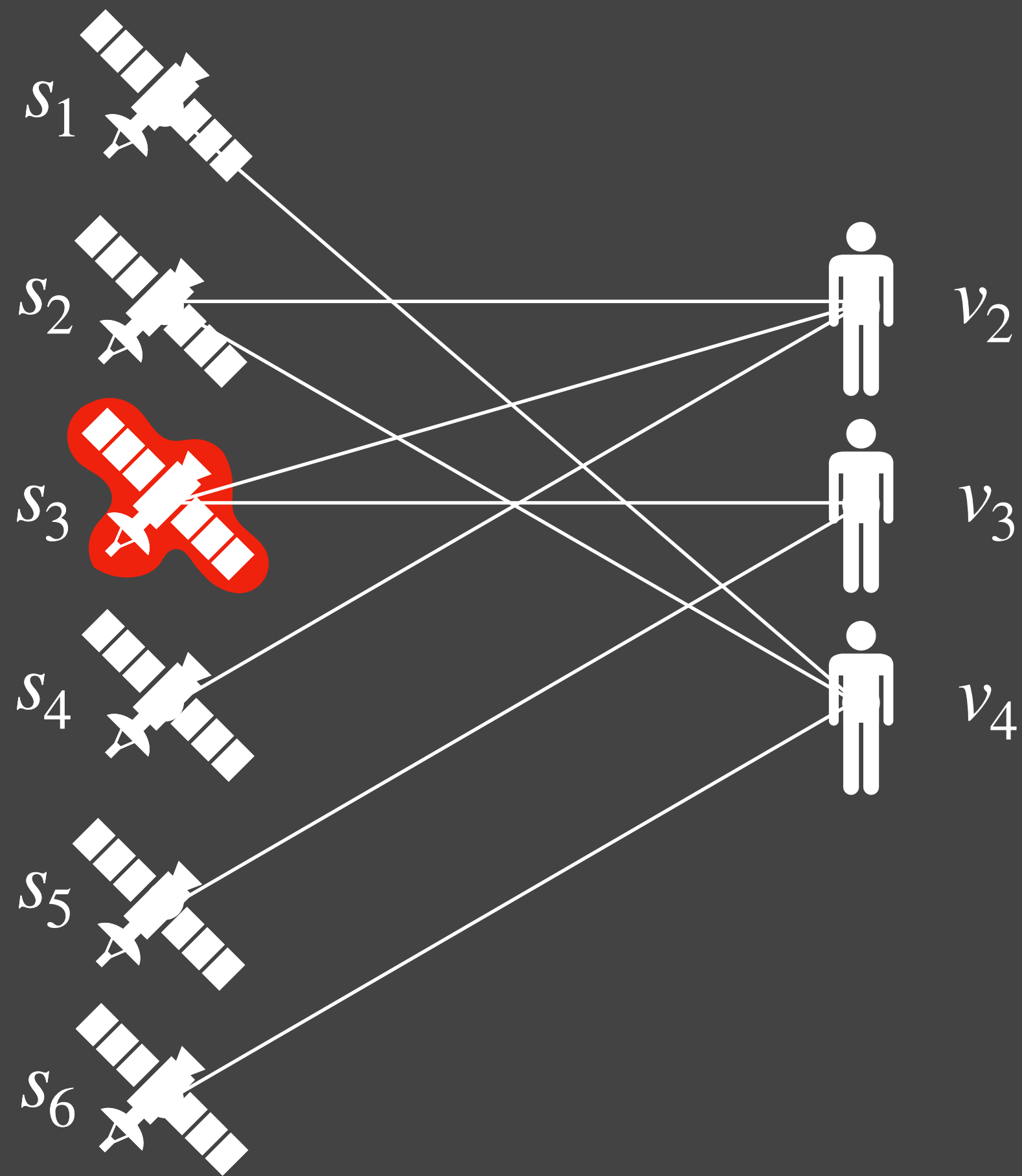
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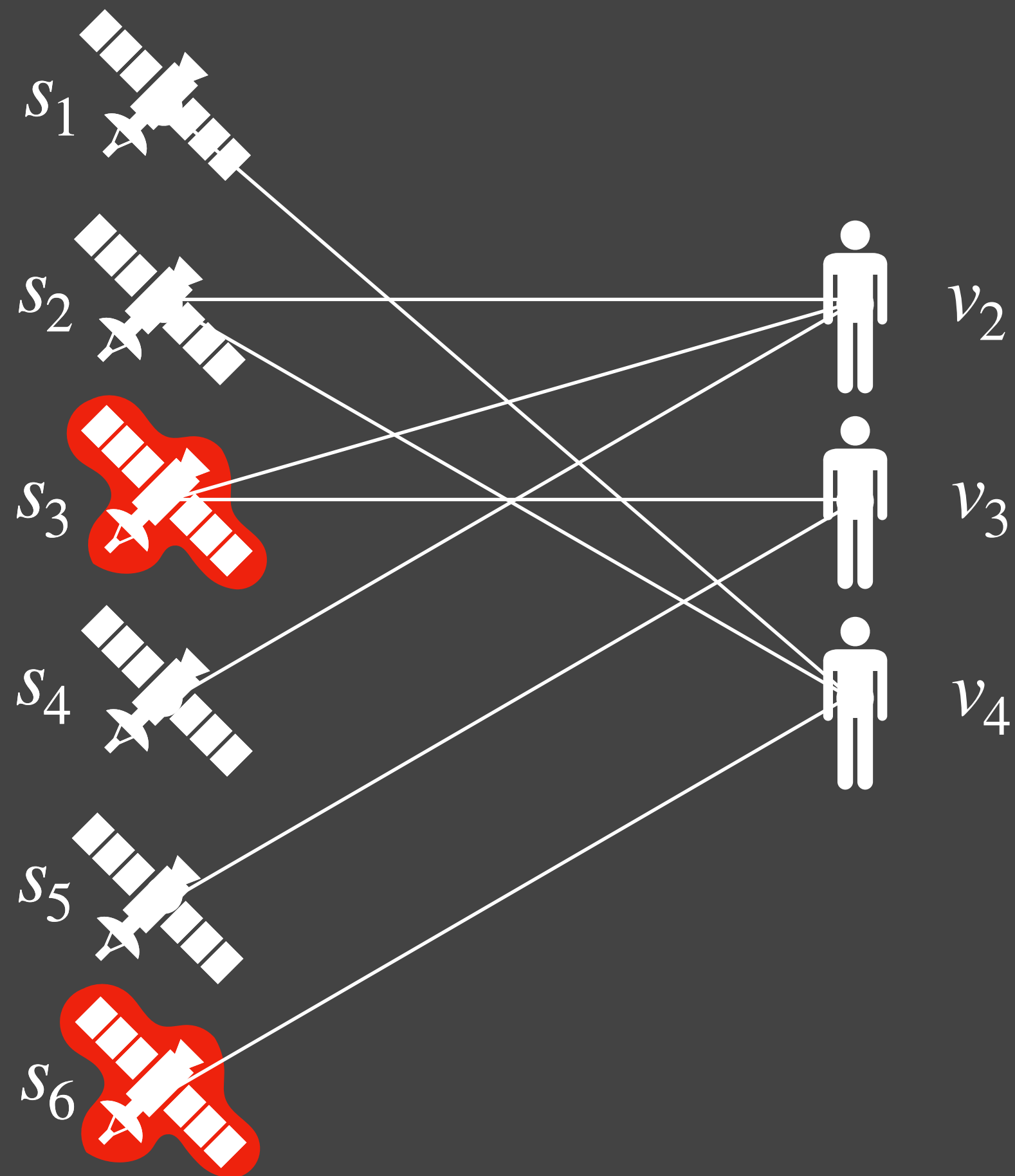
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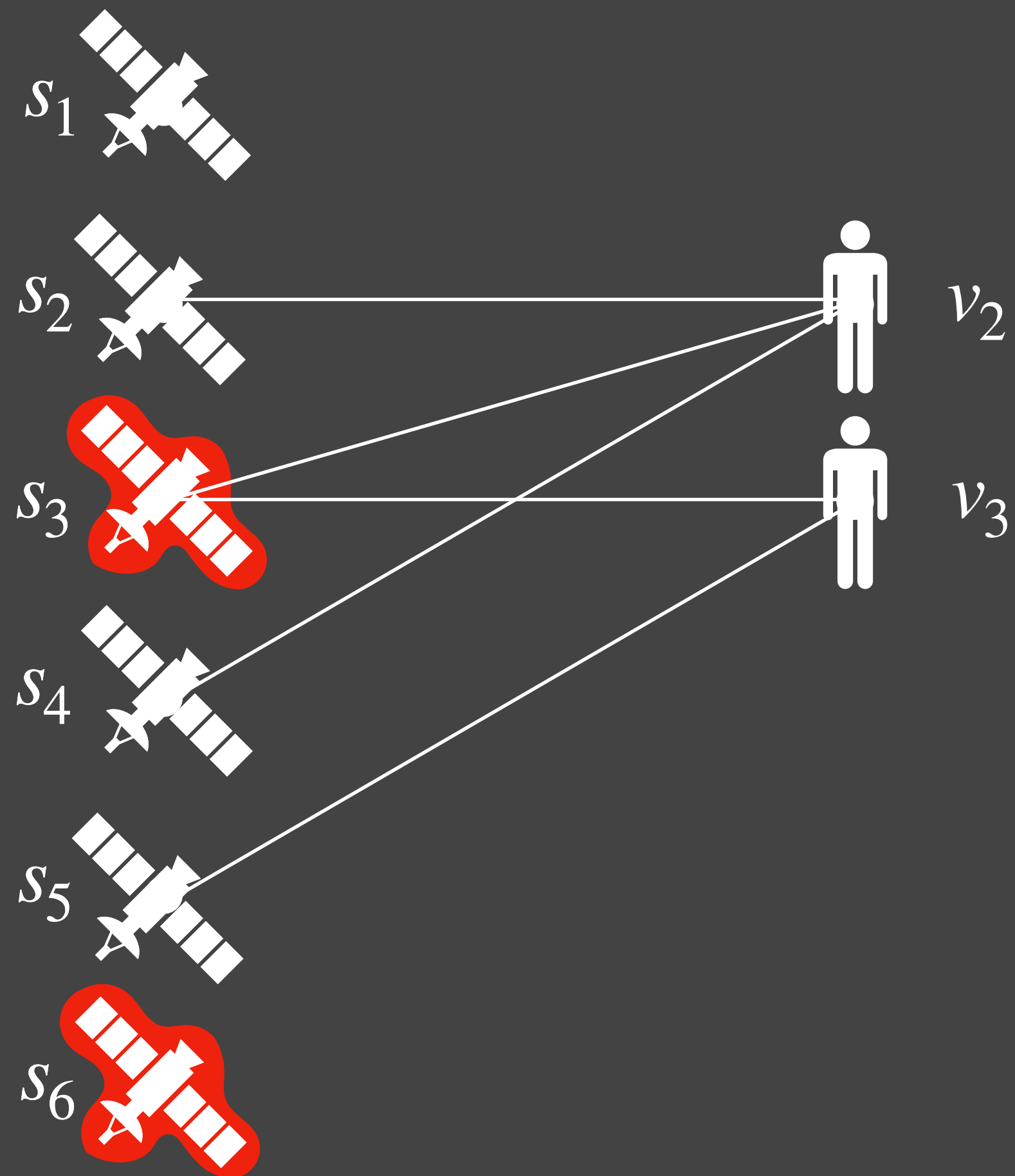
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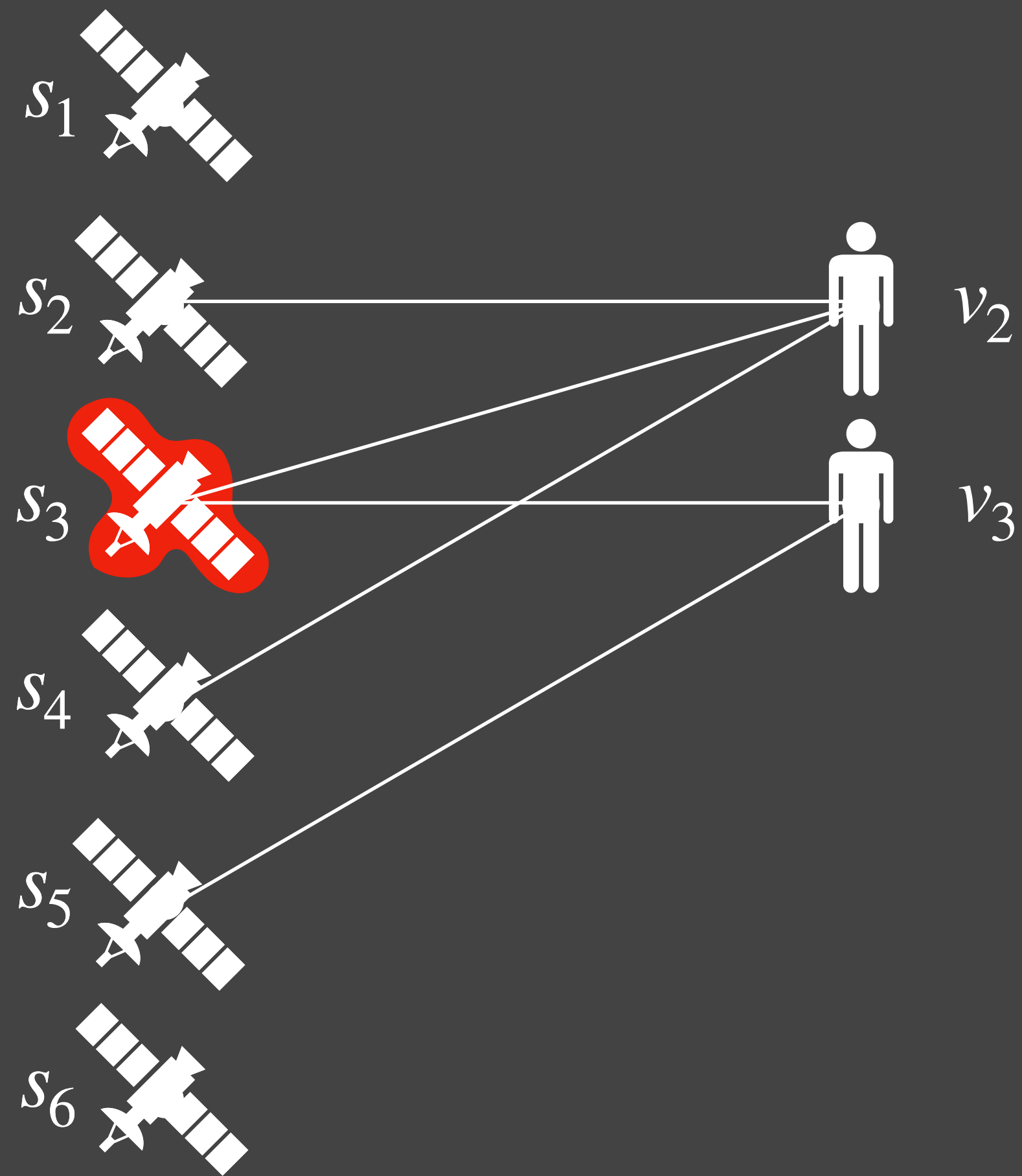
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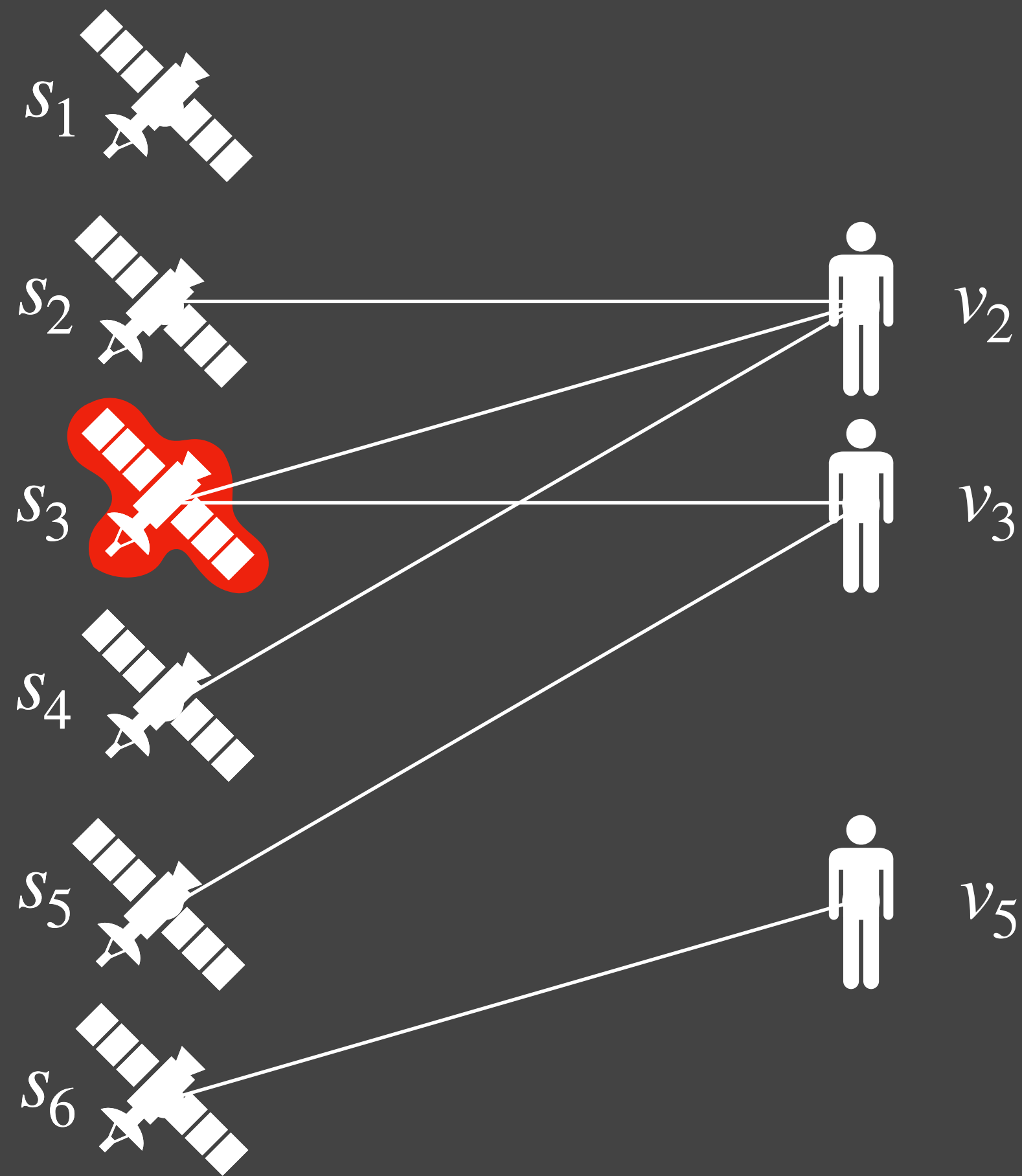
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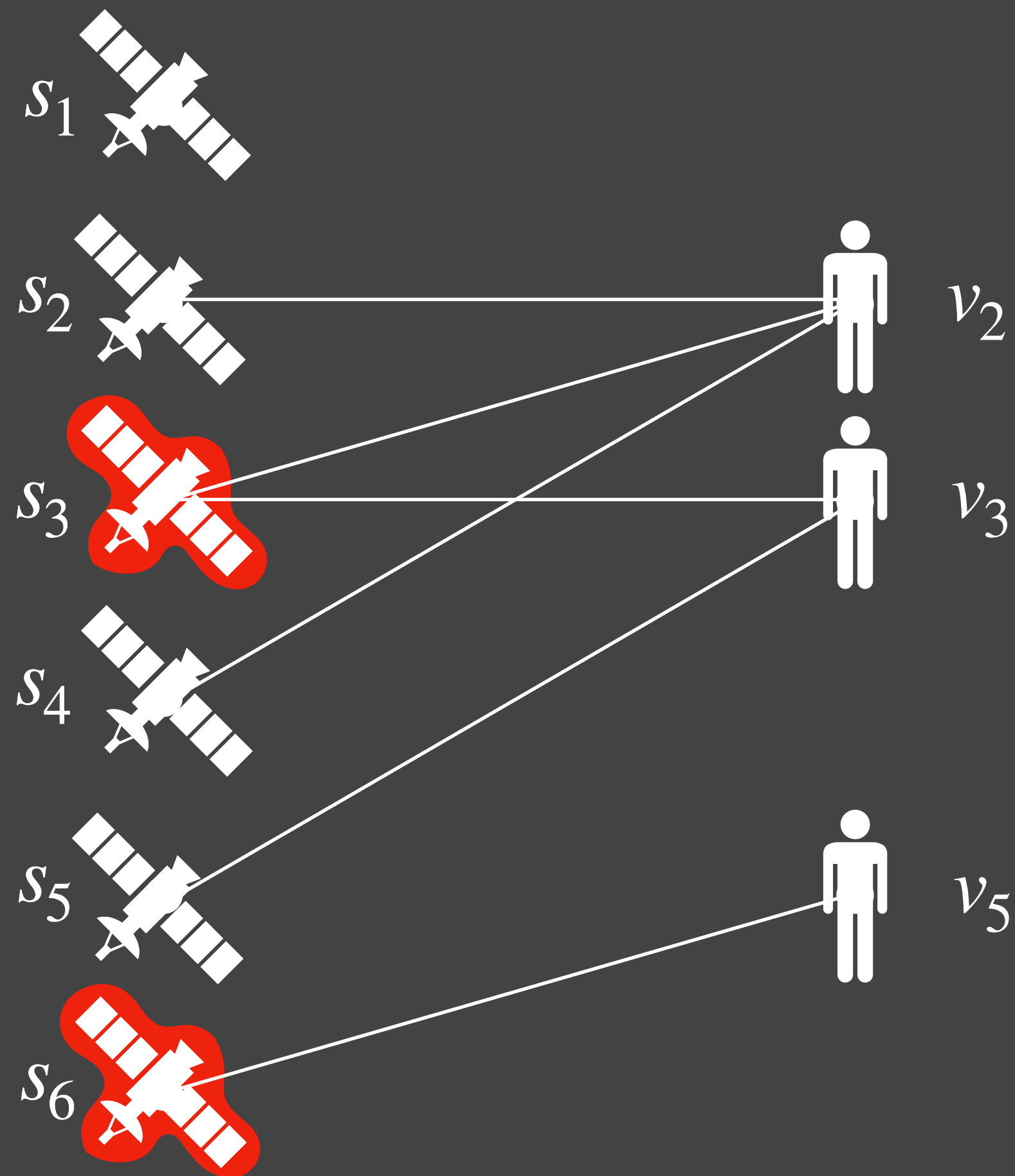
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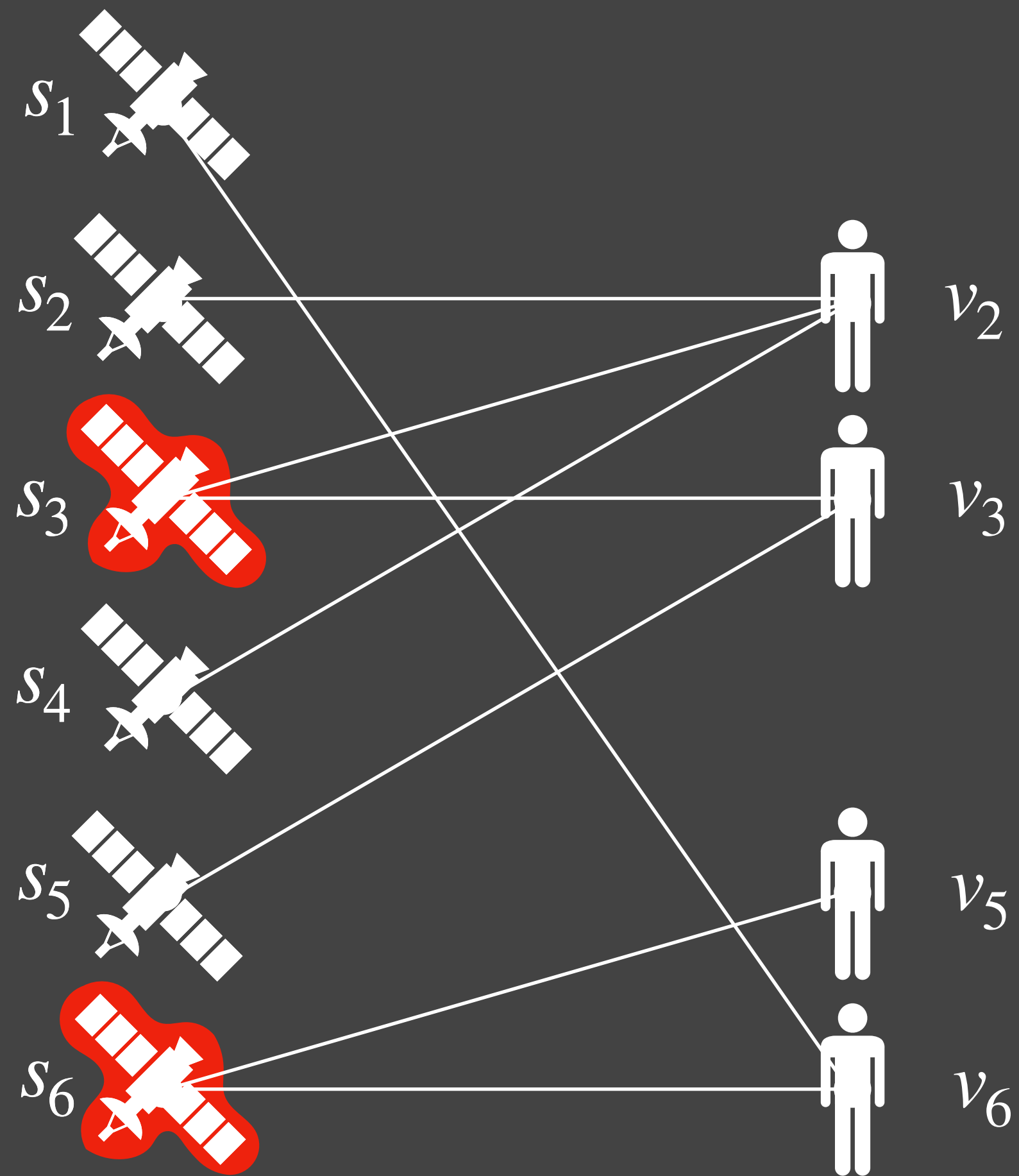
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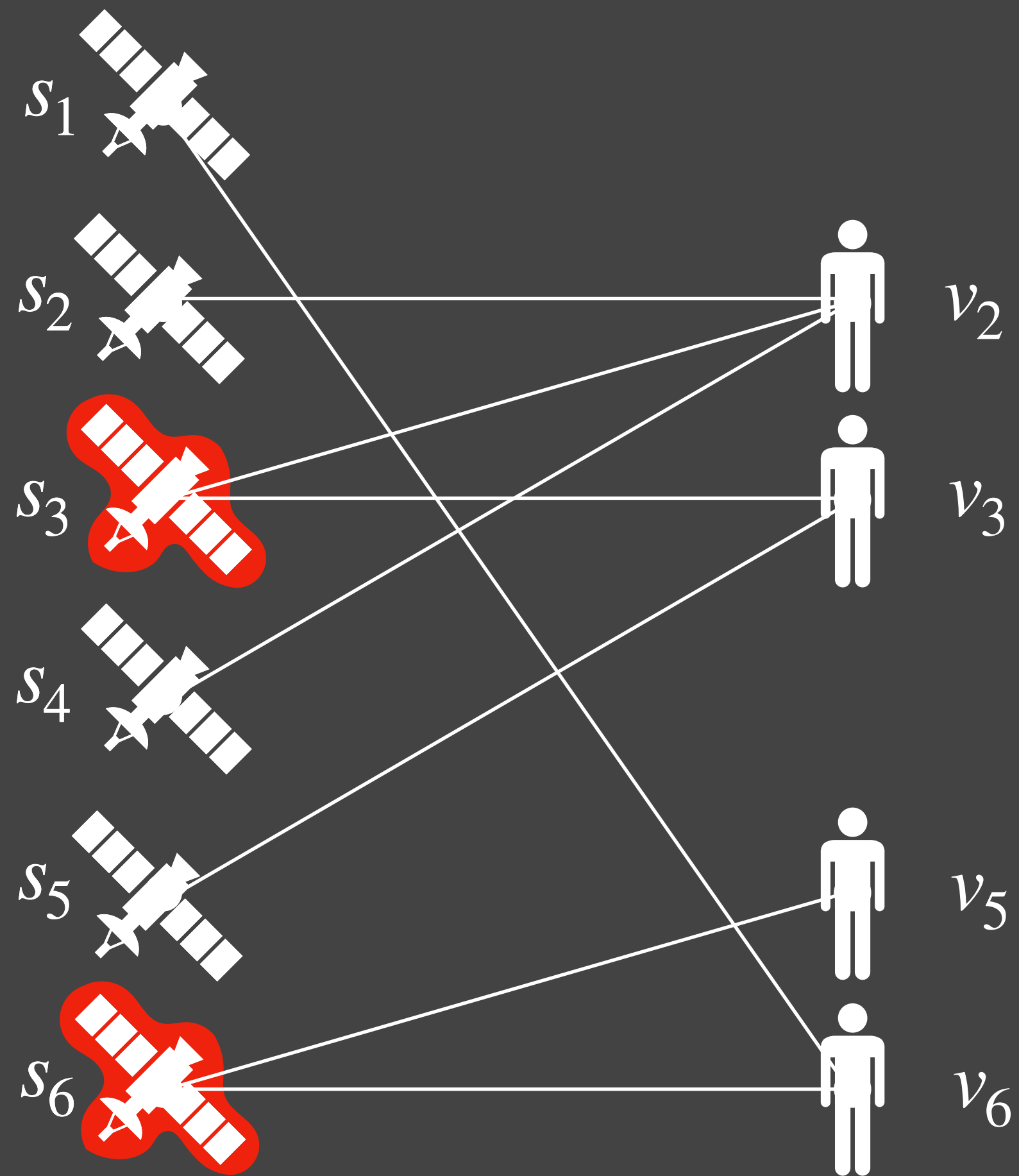


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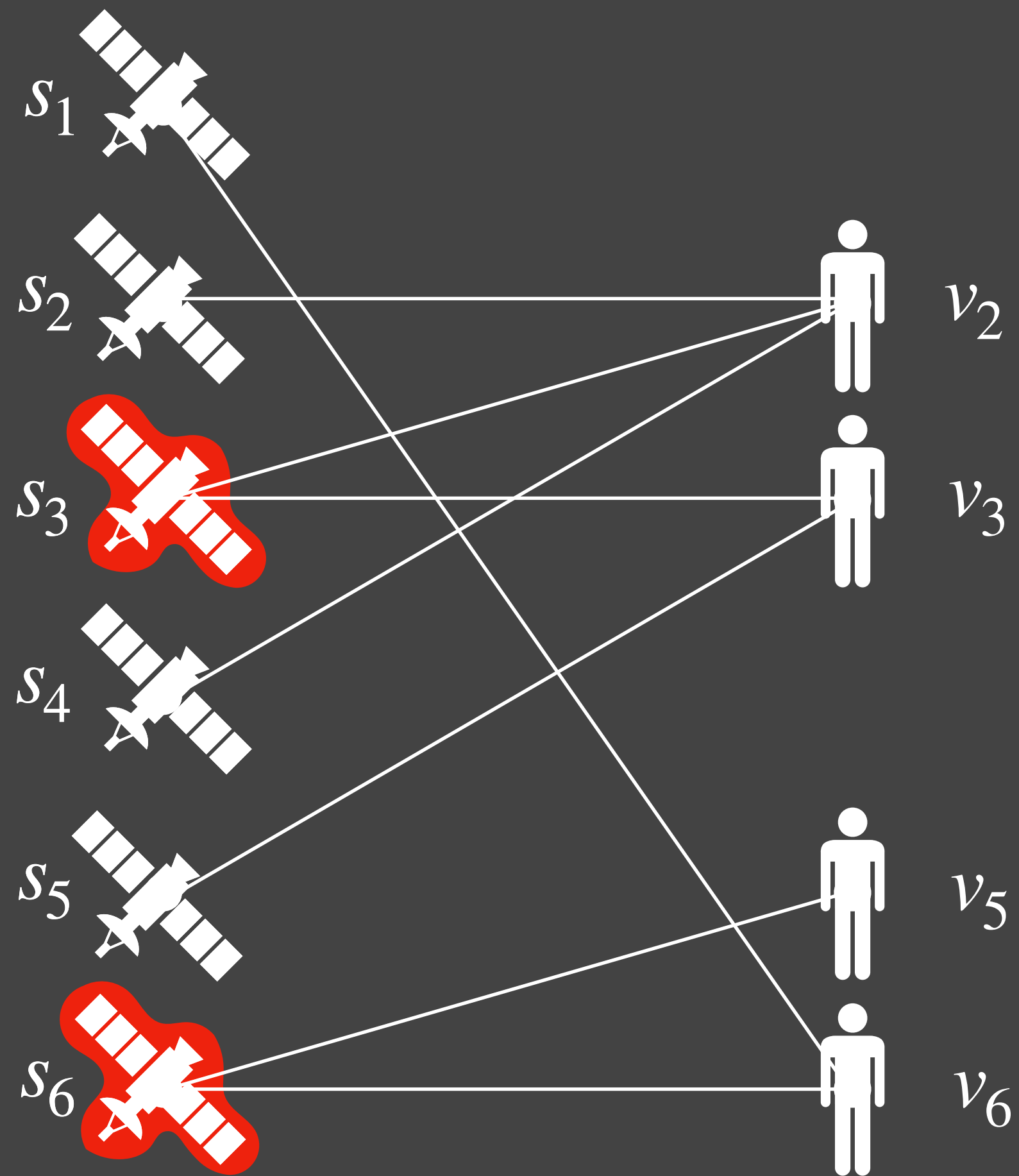


Motivating Problem

a.k.a. Dynamic Set Cover!



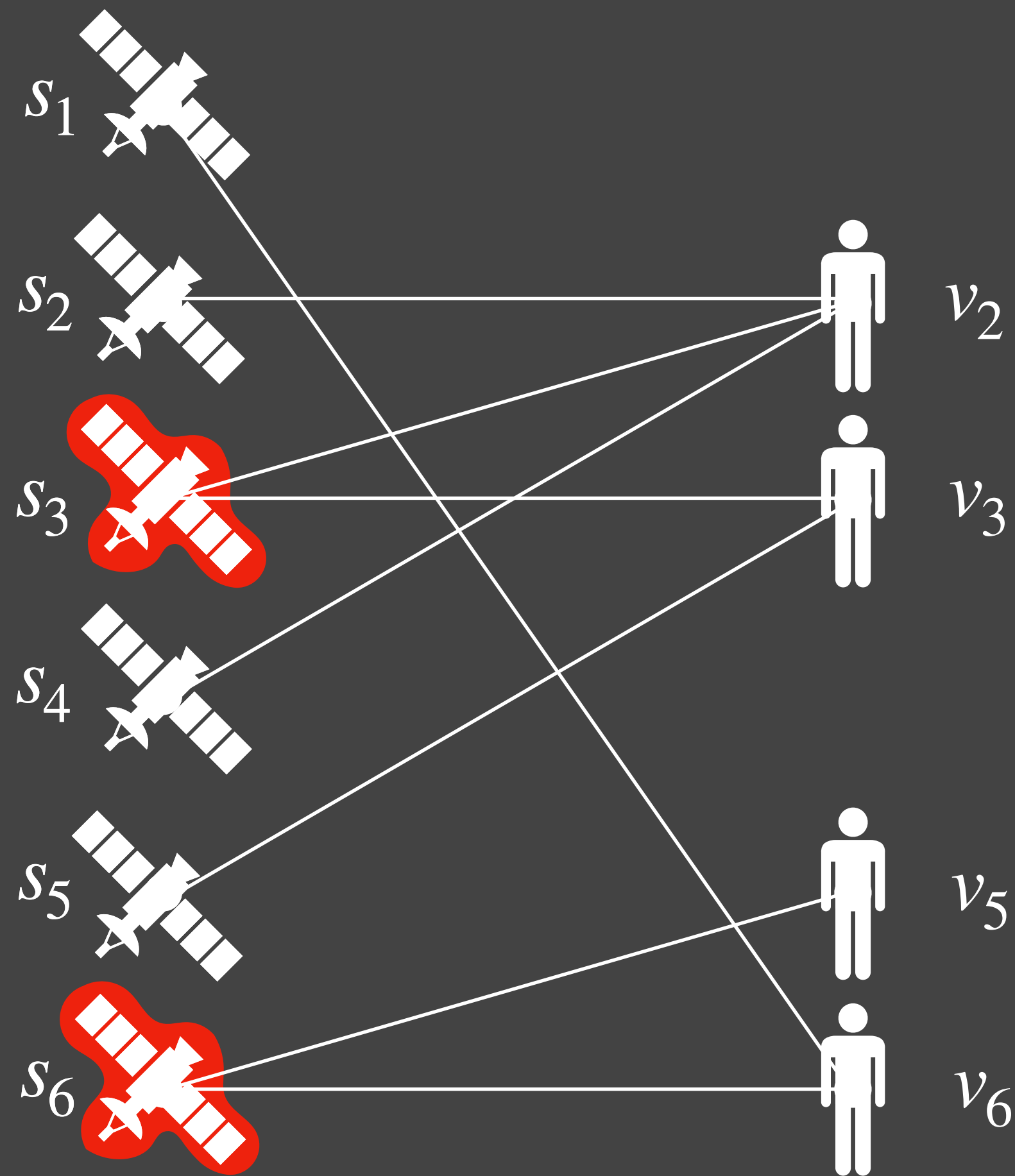
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People come and go.

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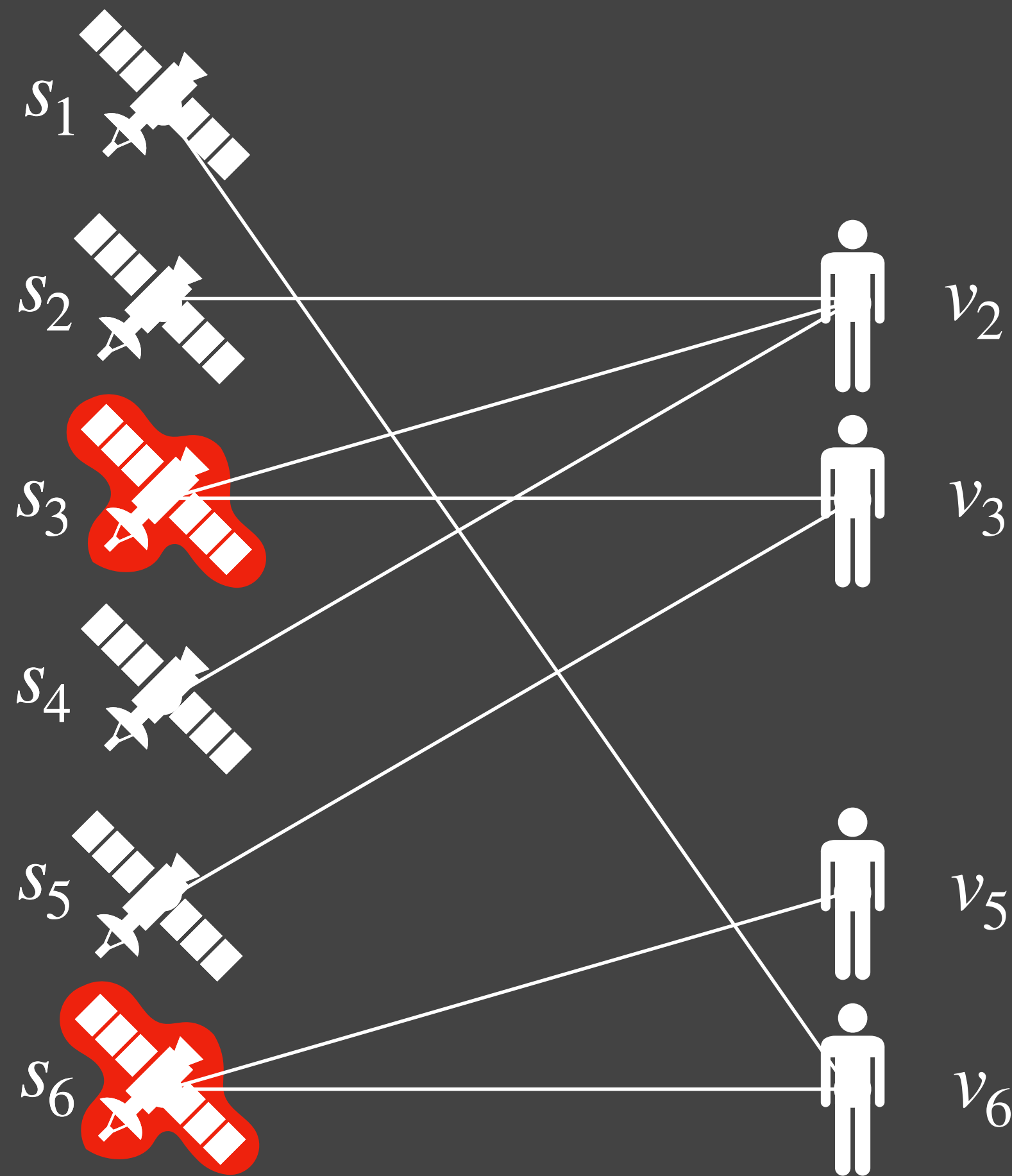


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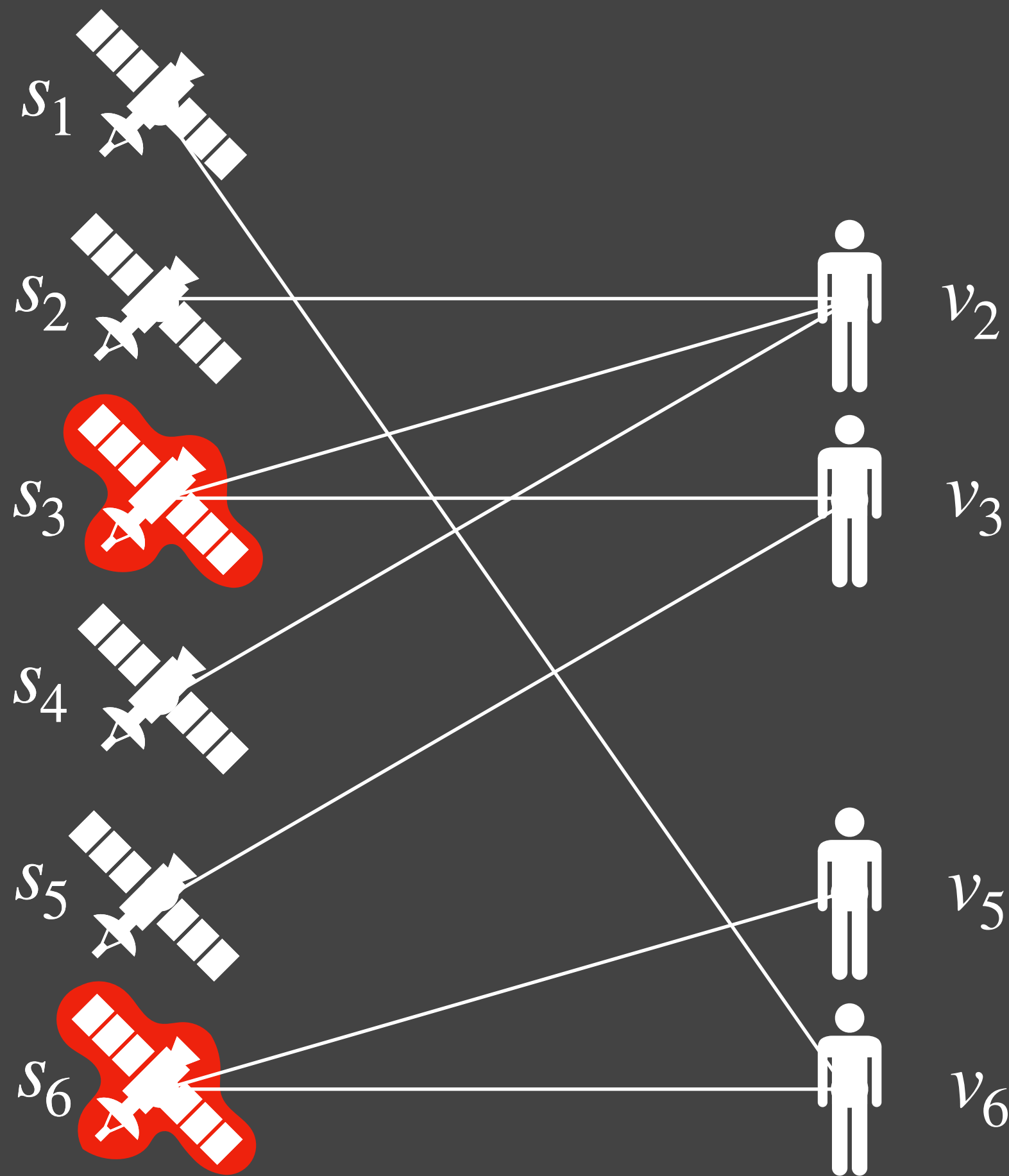
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Q: What is **recourse/**
approximation tradeoff?

Low Recourse Dynamic Algorithms

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Want simultaneously:

Low Recourse Dynamic Algorithms

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1. Maintain **competitive** solution as input changes.

Low Recourse Dynamic Algorithms

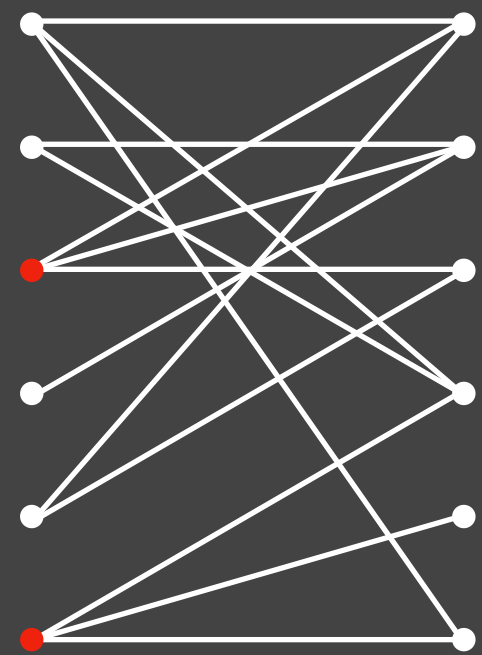
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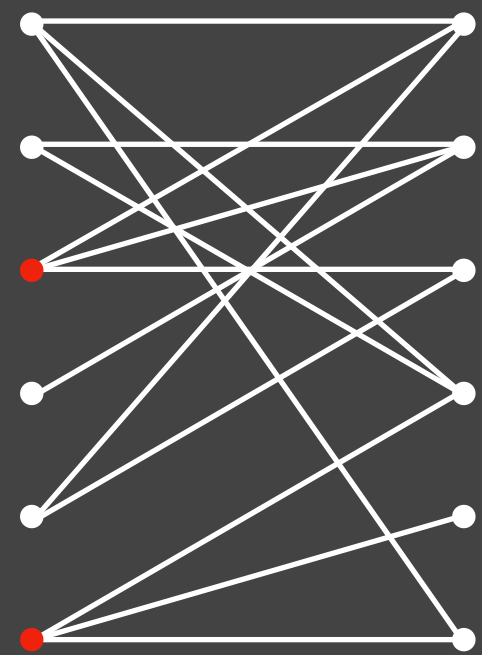


Set Cover

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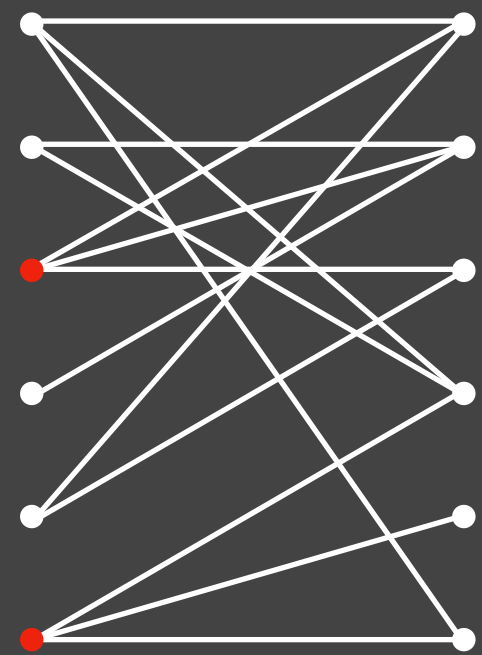


Matching

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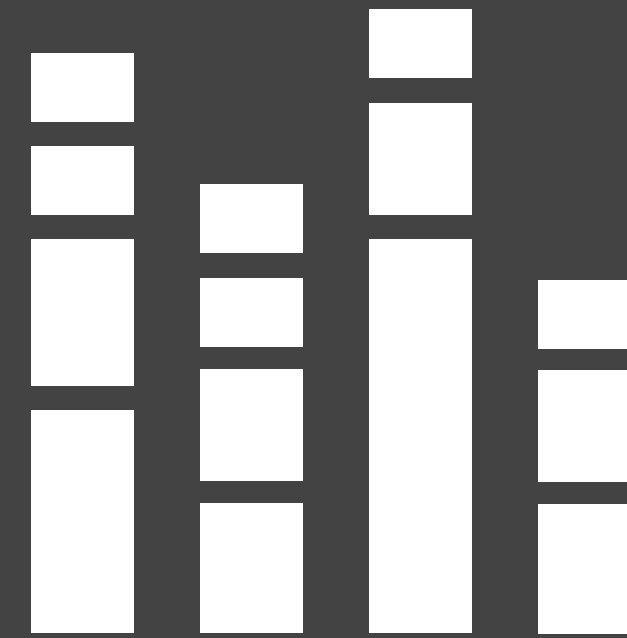
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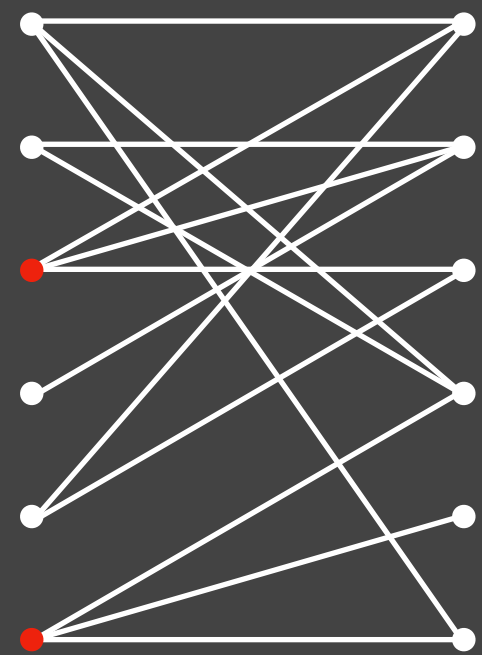


Load Balancing

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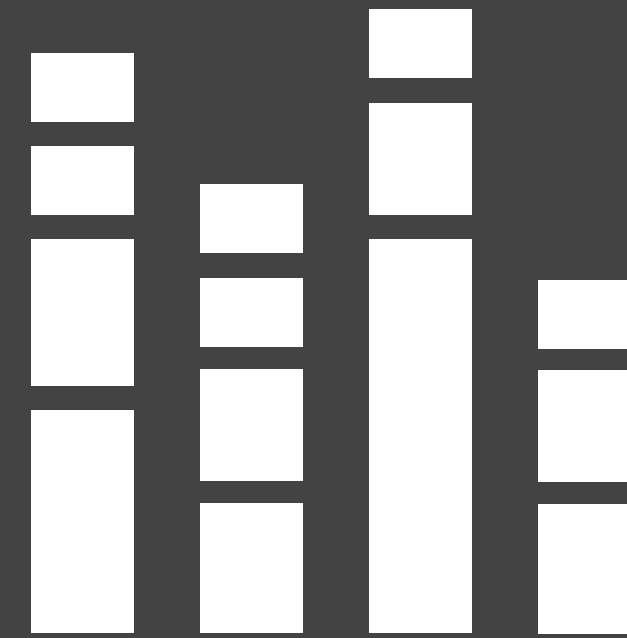
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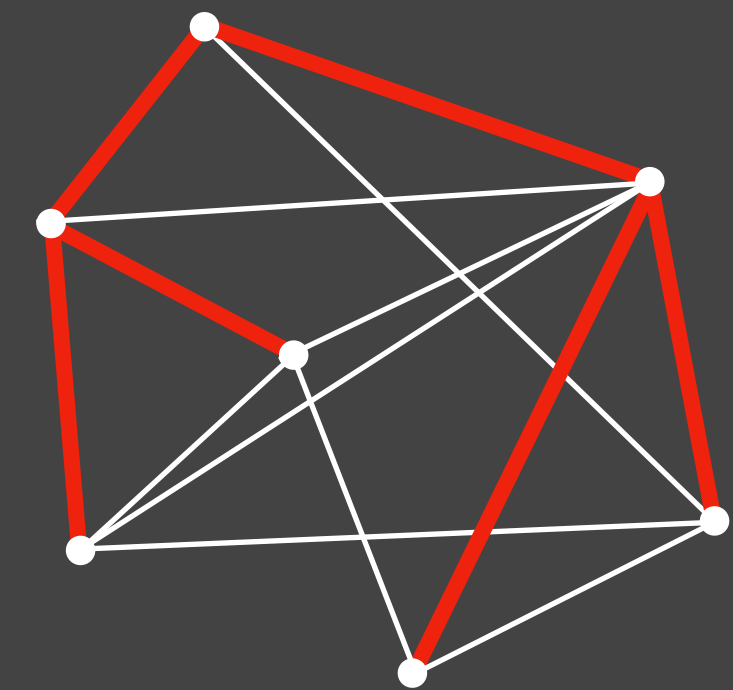
Set Cover



Matching



Load Balancing

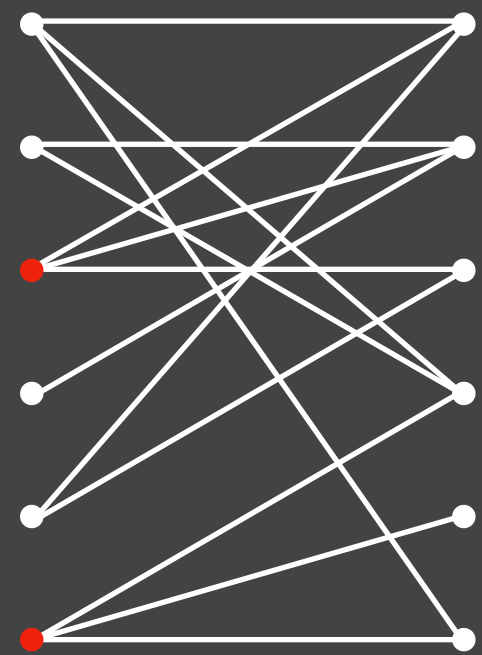


Minimum Spanning Tree

Low Recourse Dynamic Algorithms

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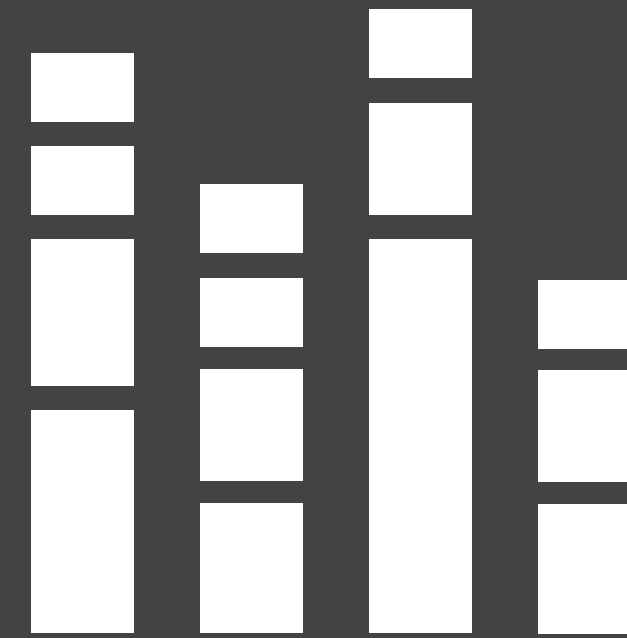
Set Cover

[Gupta Krishnaswamy Kumar Panigrahi 17] [Abboud+ 17]
[Bhattacharya Henzinger Nanongkai 19] [Gupta L. 20]
[Bhattacharya Henzinger Nanongkai Wu 21] [Assadi Solomon21]



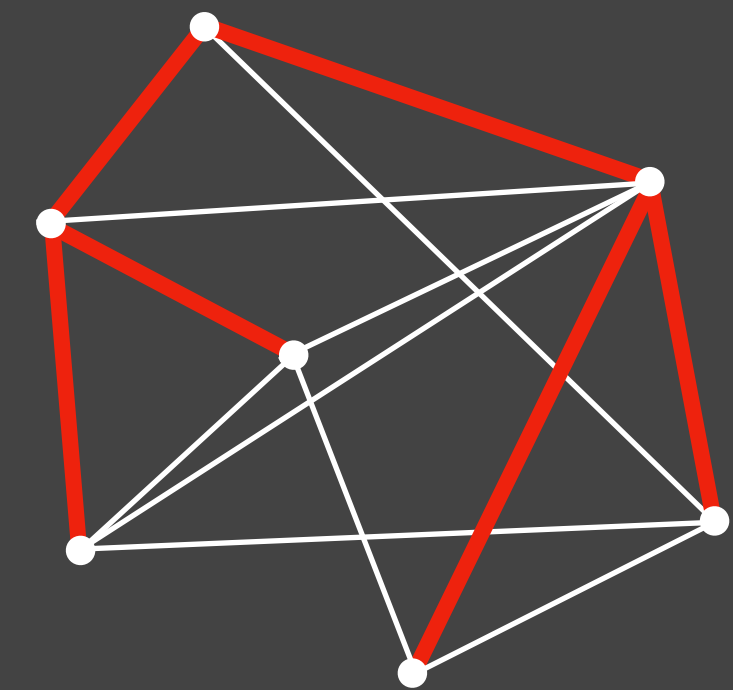
Matching

[Folklore] [Grove Kao Krishnan Vitter 95] [Chadhuri Daskalakis Kleinberg Lin 09] [Bosek Leniowski Sankowski Zych]
[Bernstein Holm Rotenberg 18]



Load Balancing

[Awerbuch Azar Plotkin Warts 01] [Gupta Kumar Stein 14]
[Krishnaswamy Li Suriyanarayana 23]



Minimum Spanning Tree

[Imase Waxman 91] [Gu Gupta Kumar 16] [Gupta Kumar 14]
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Theory to Build for Low-Recourse Algos?

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General recipe for designing low-recourse algorithms?

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General recipe for designing low-recourse algorithms?

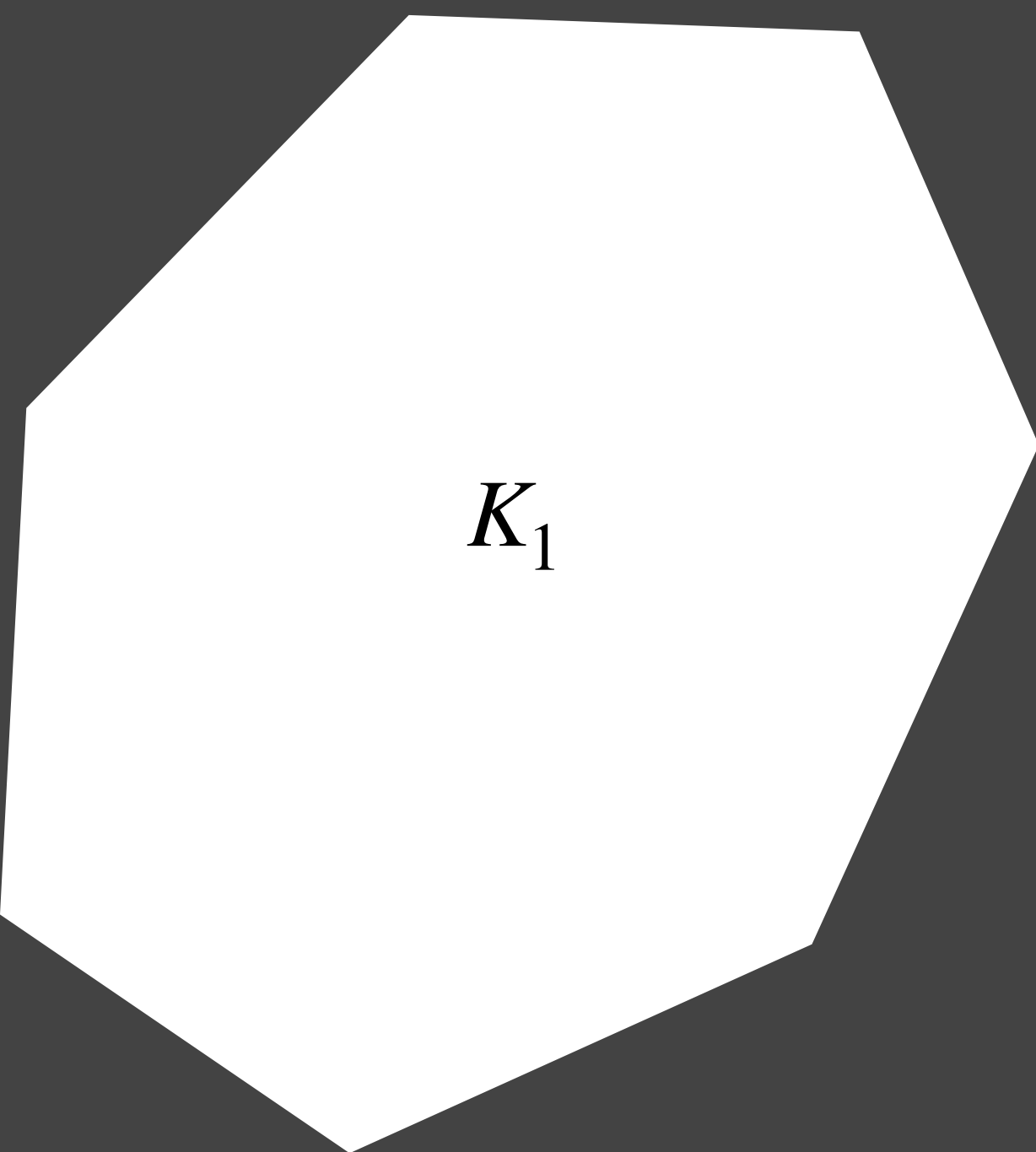
LP Relax-and-Round?

The Meta (Fractional) Problem

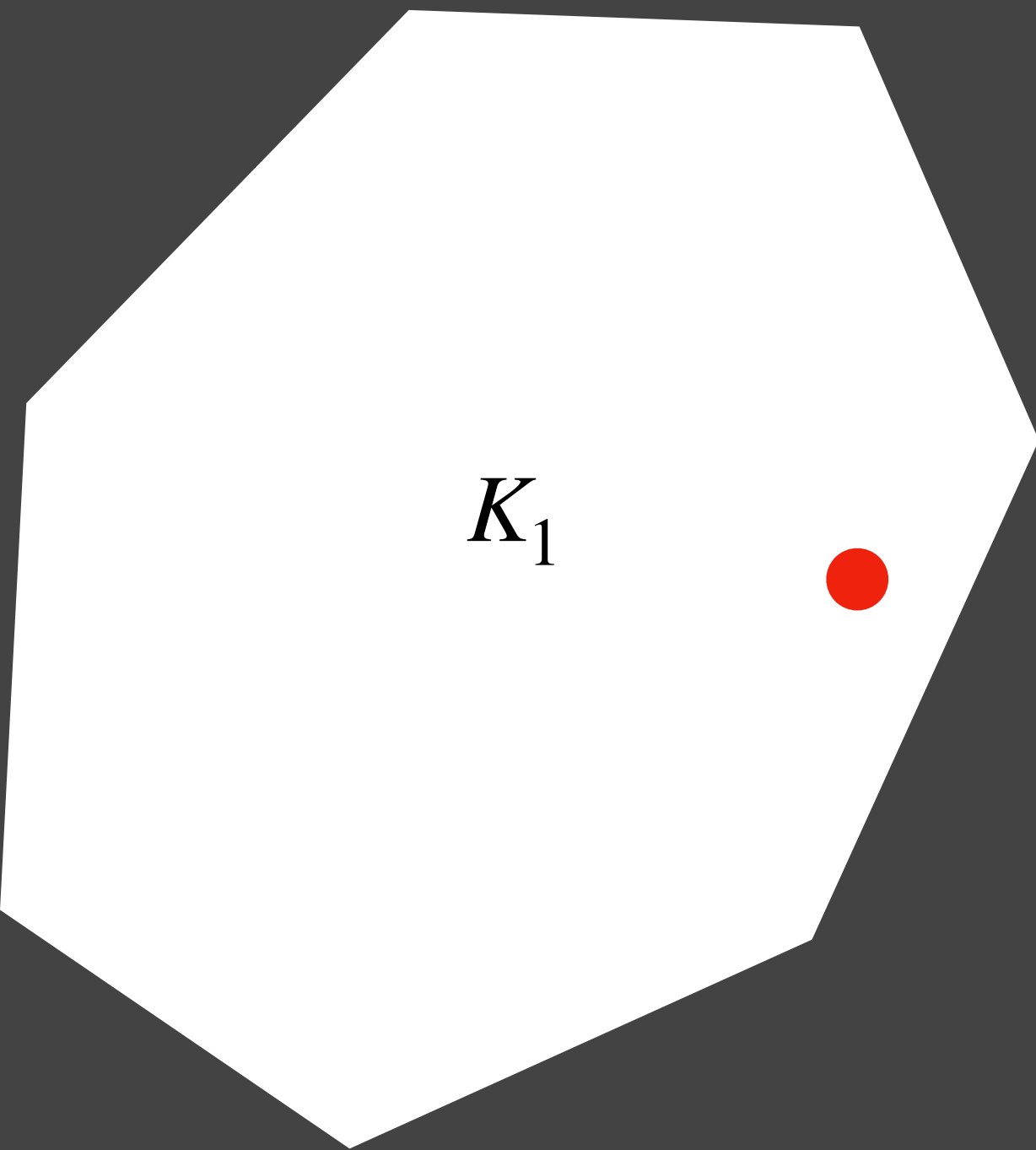
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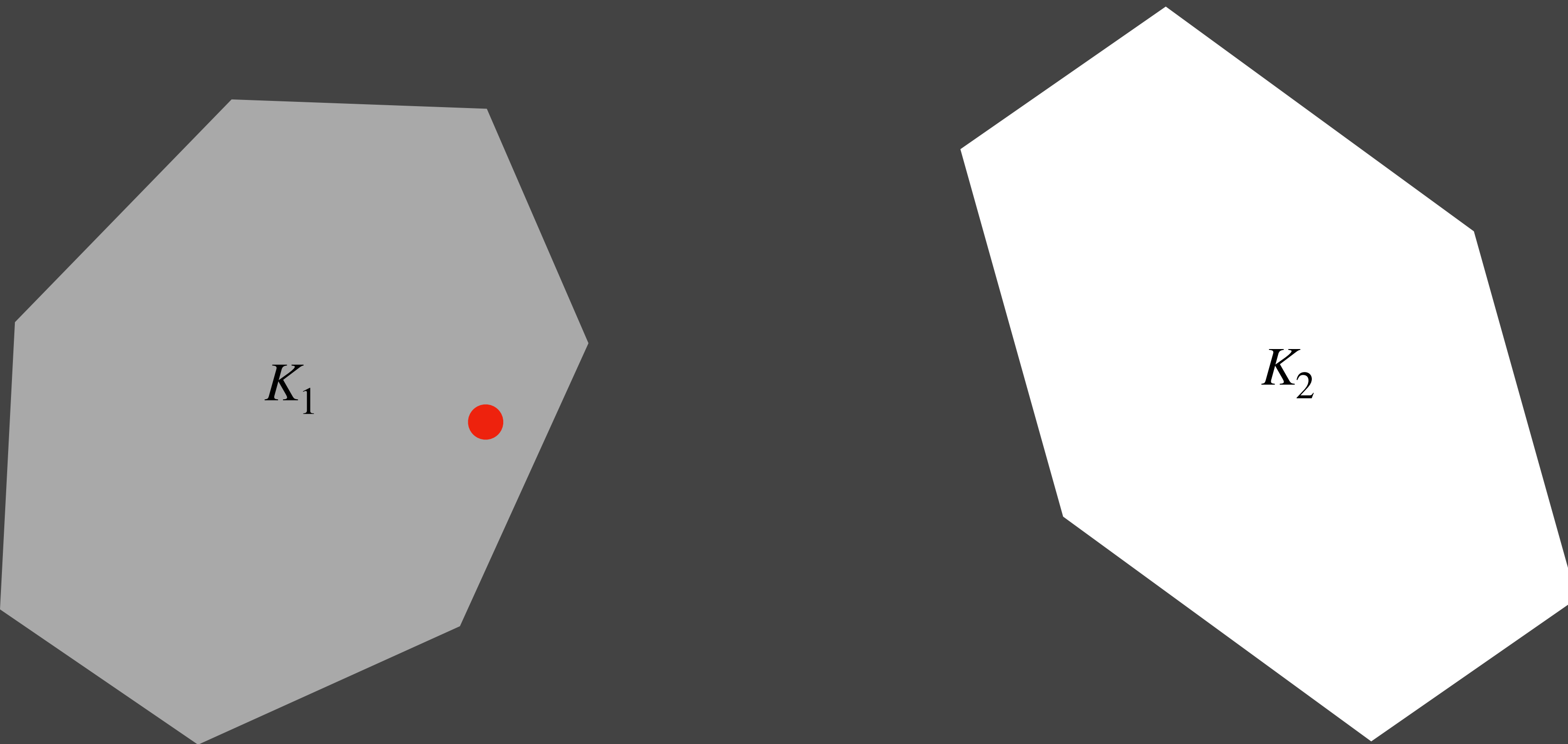
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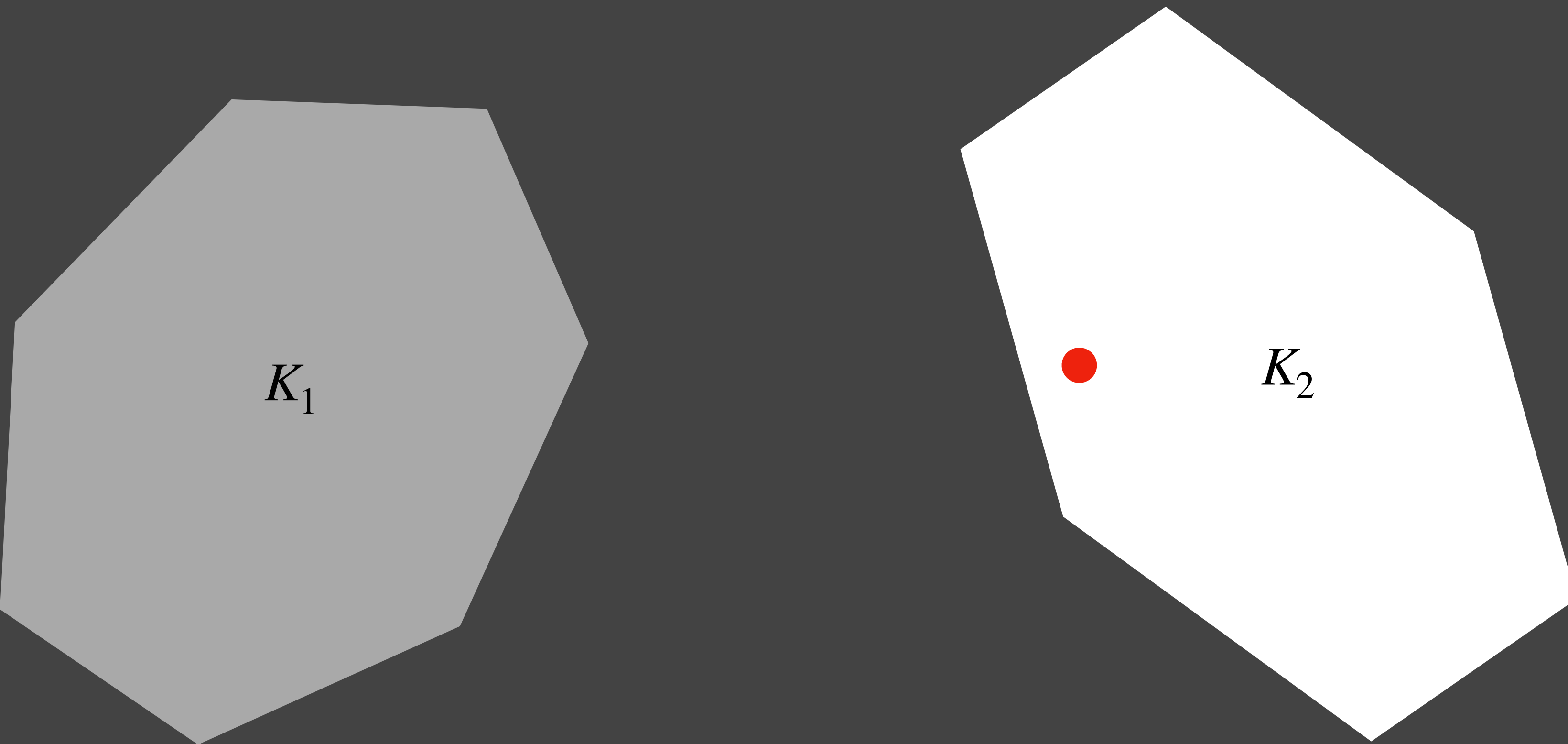
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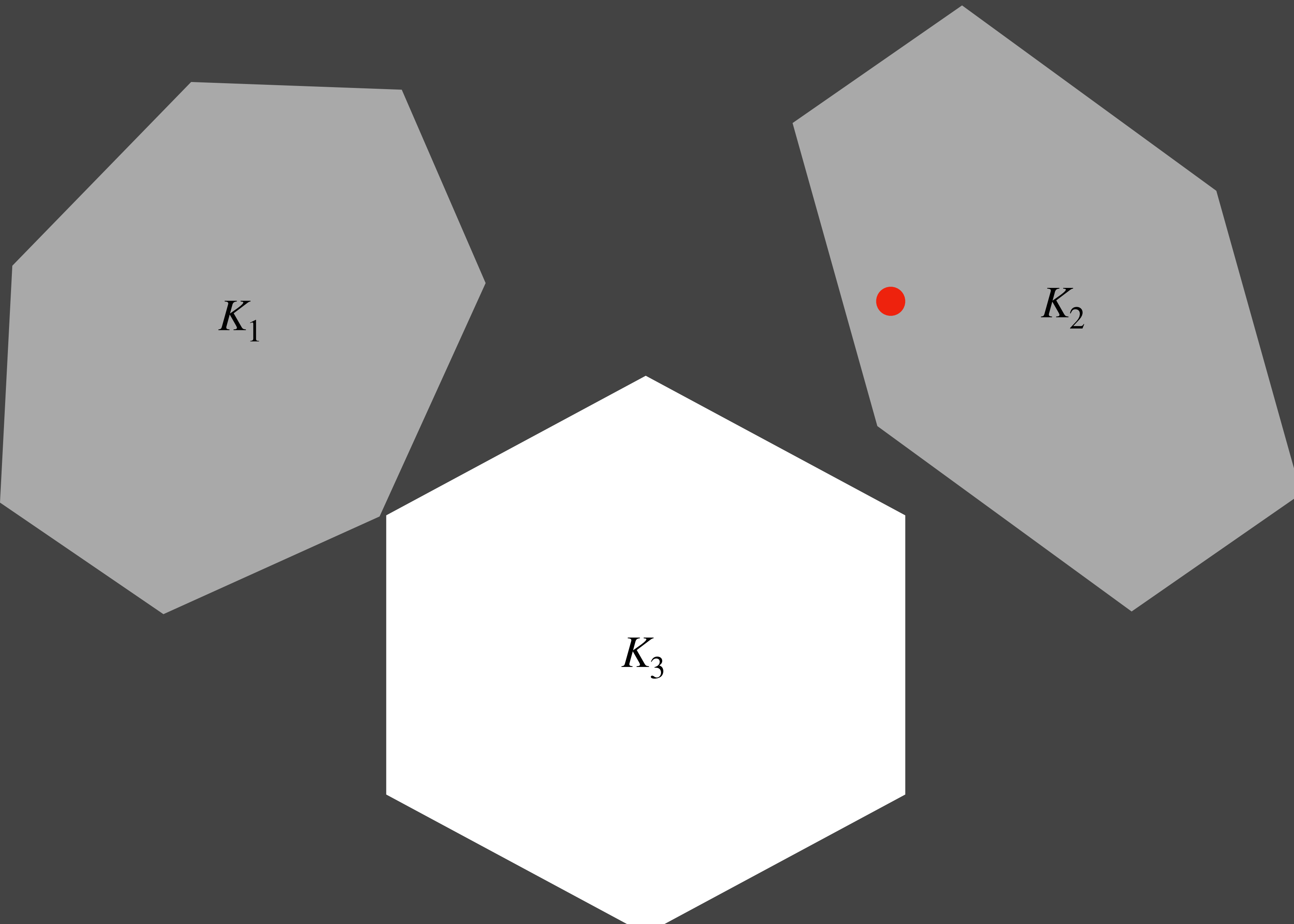
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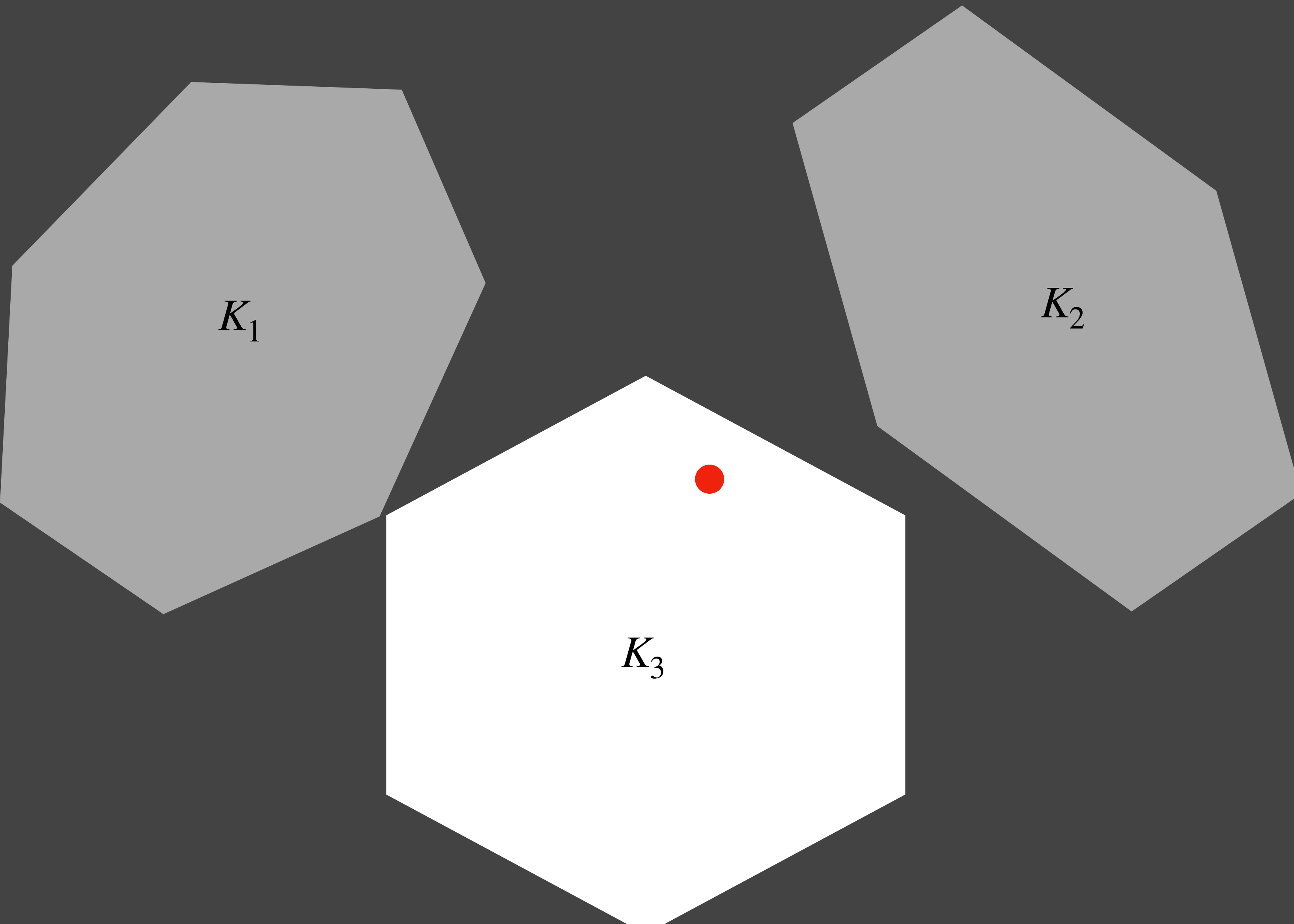
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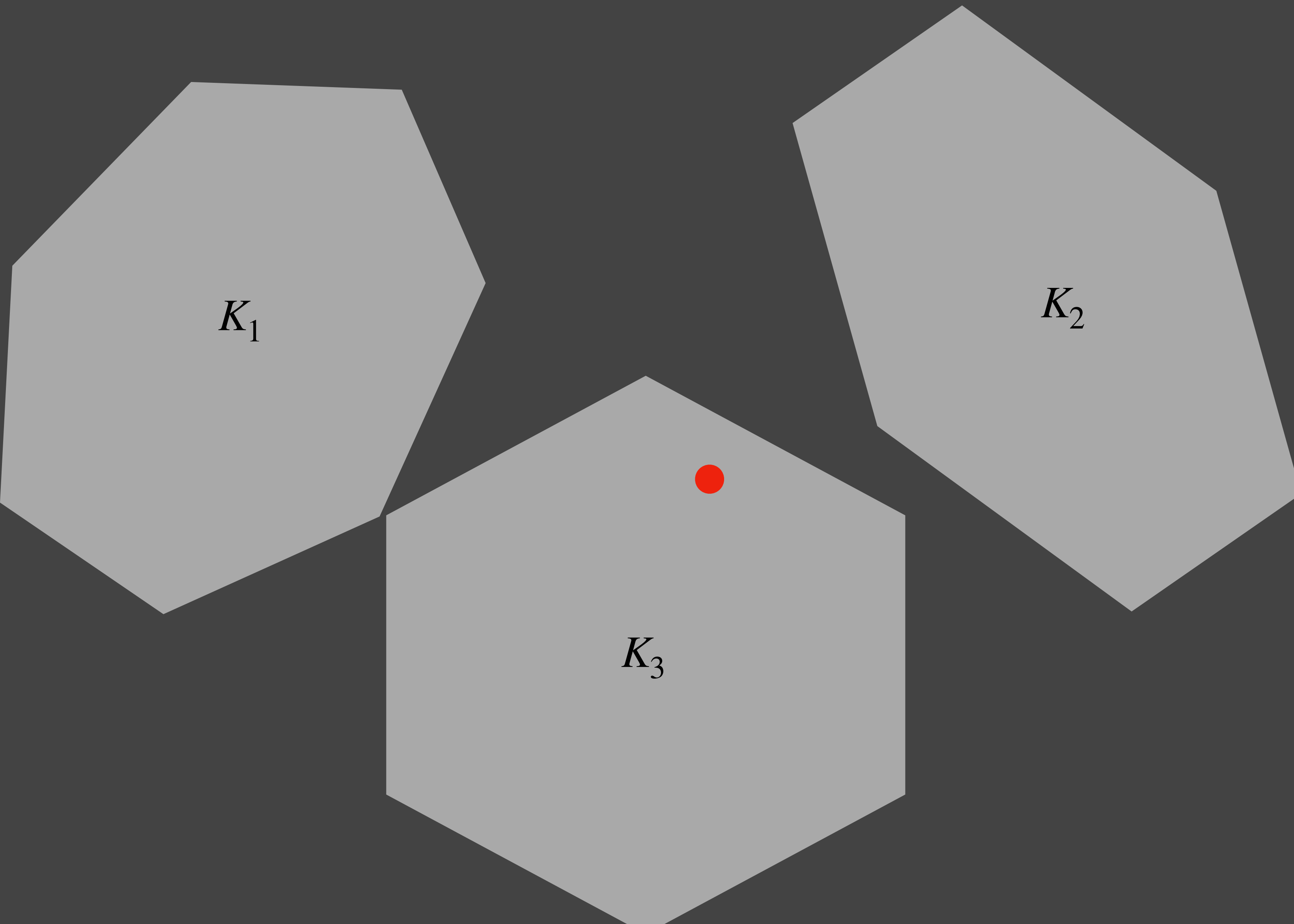
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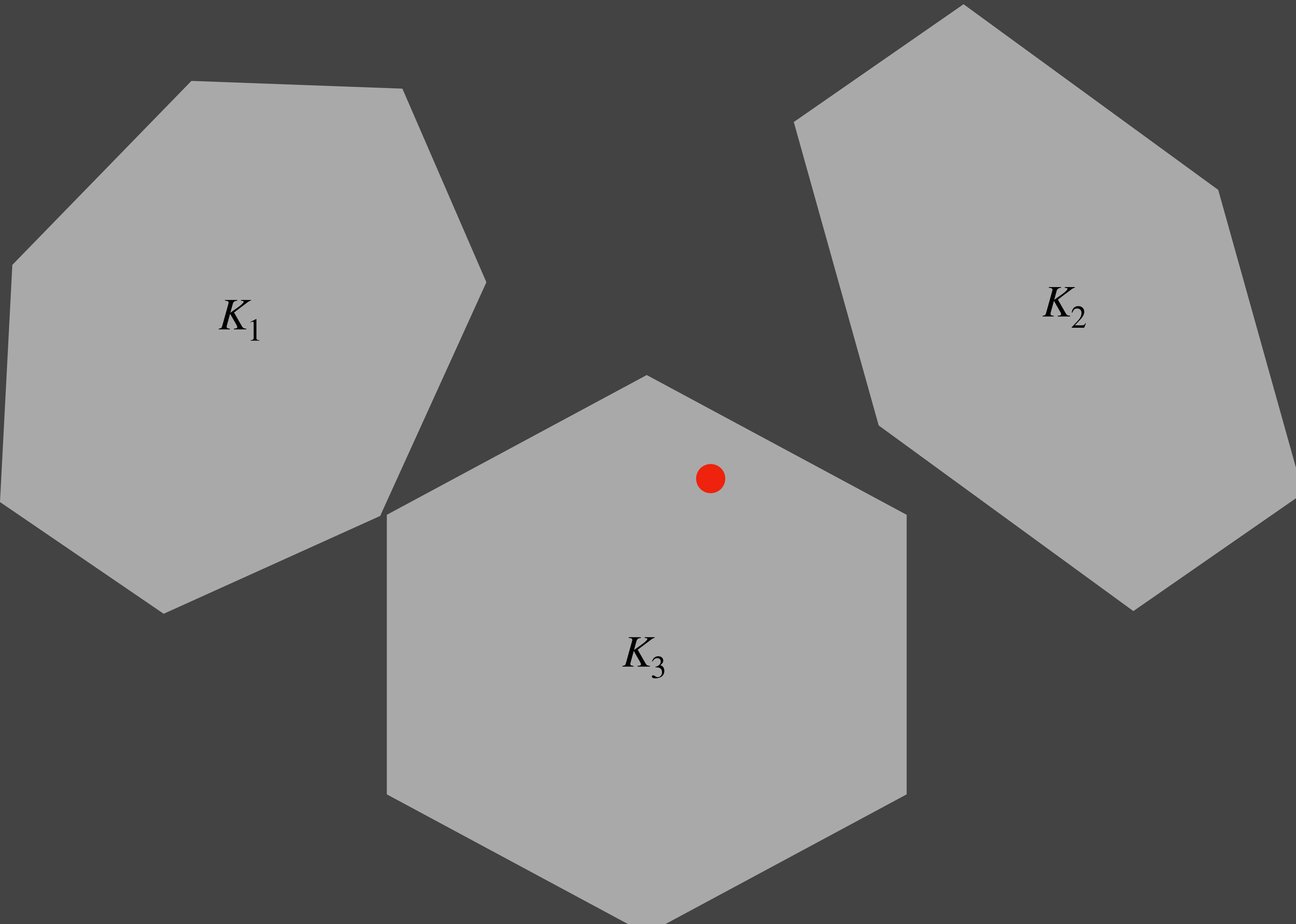


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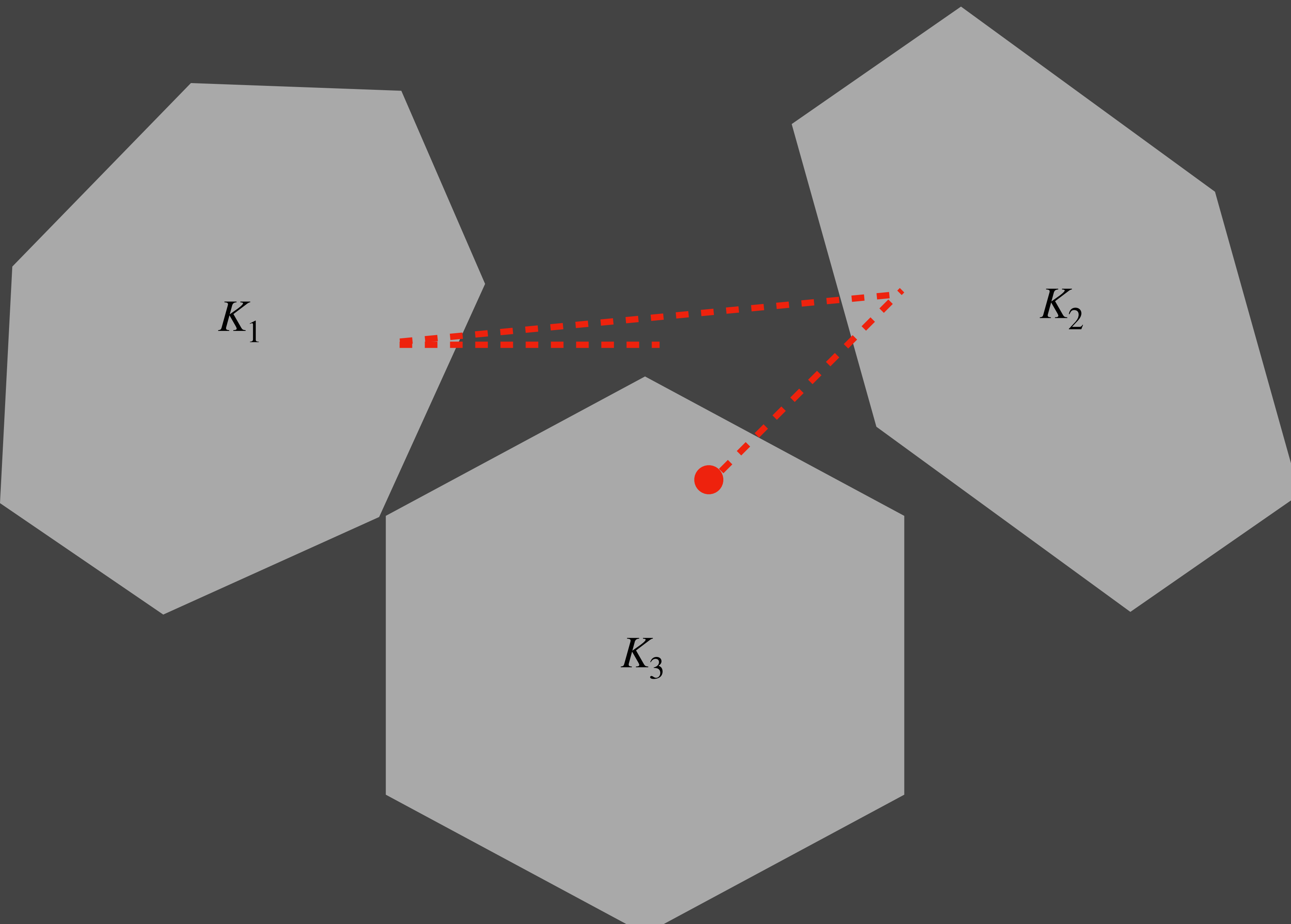


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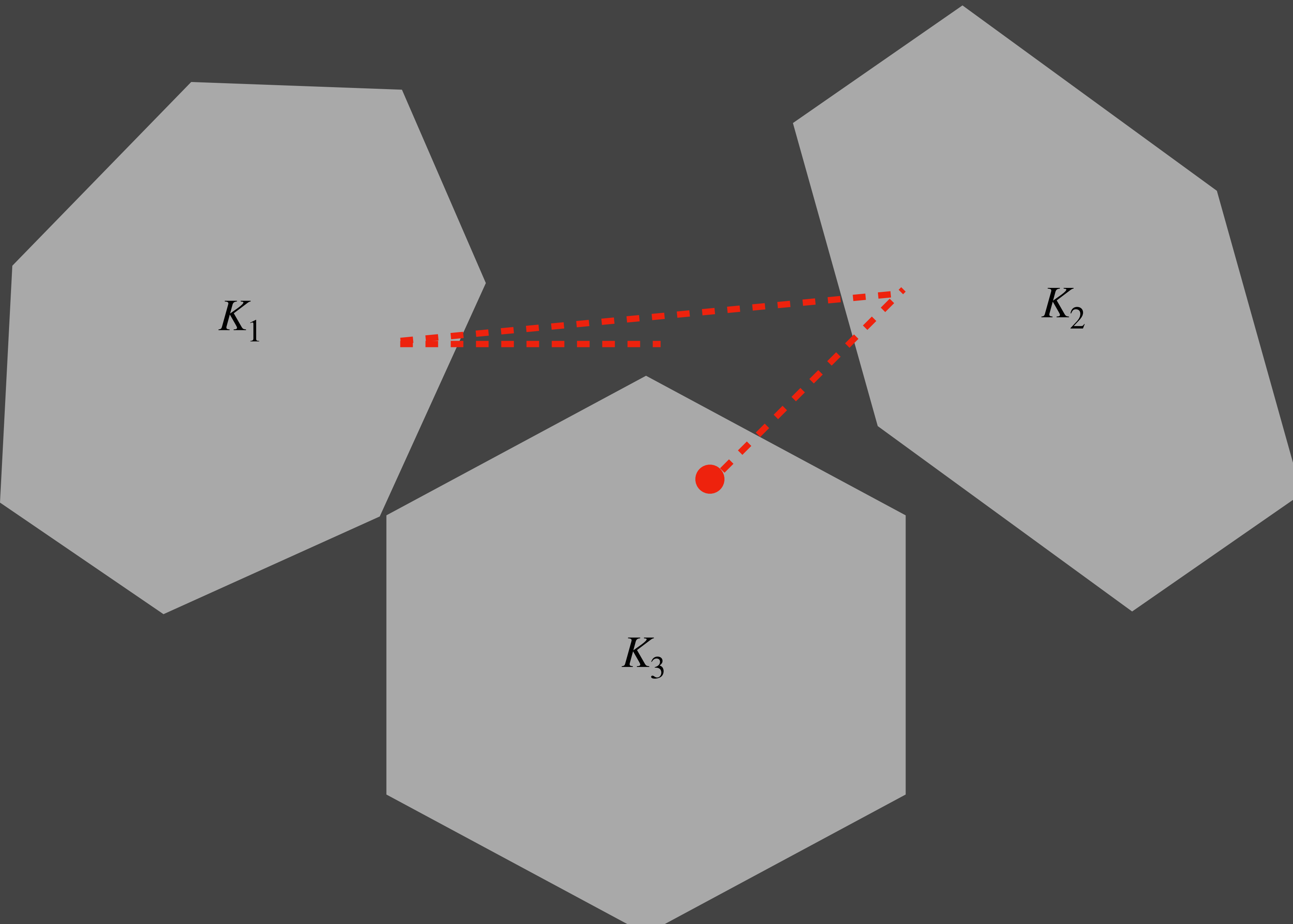


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Minimize distance traveled,

i.e. $\sum_t \|x^t - x^{t-1}\|_p$.

a.k.a. Convex Body Chasing! [Friedman Linial 93]



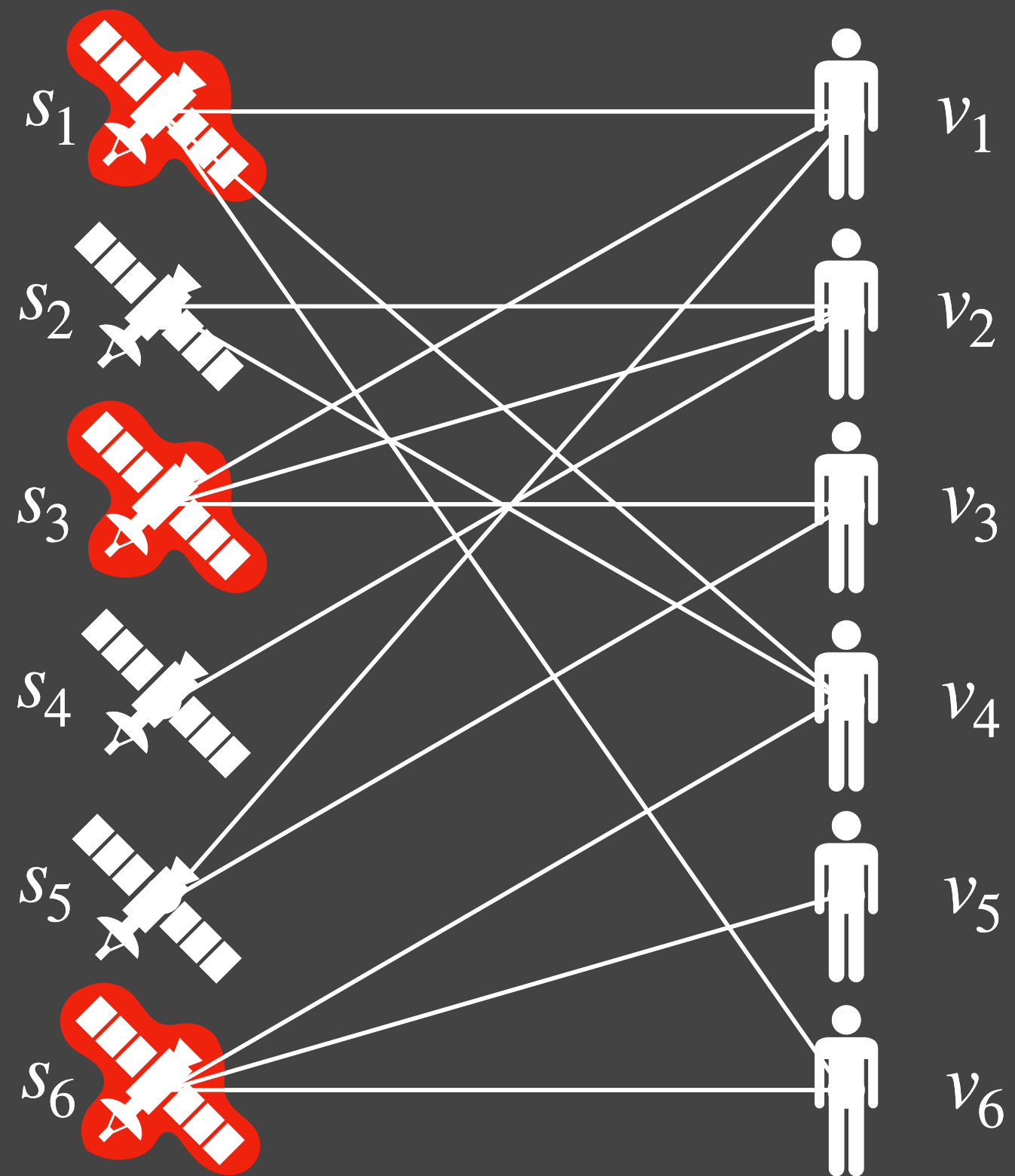
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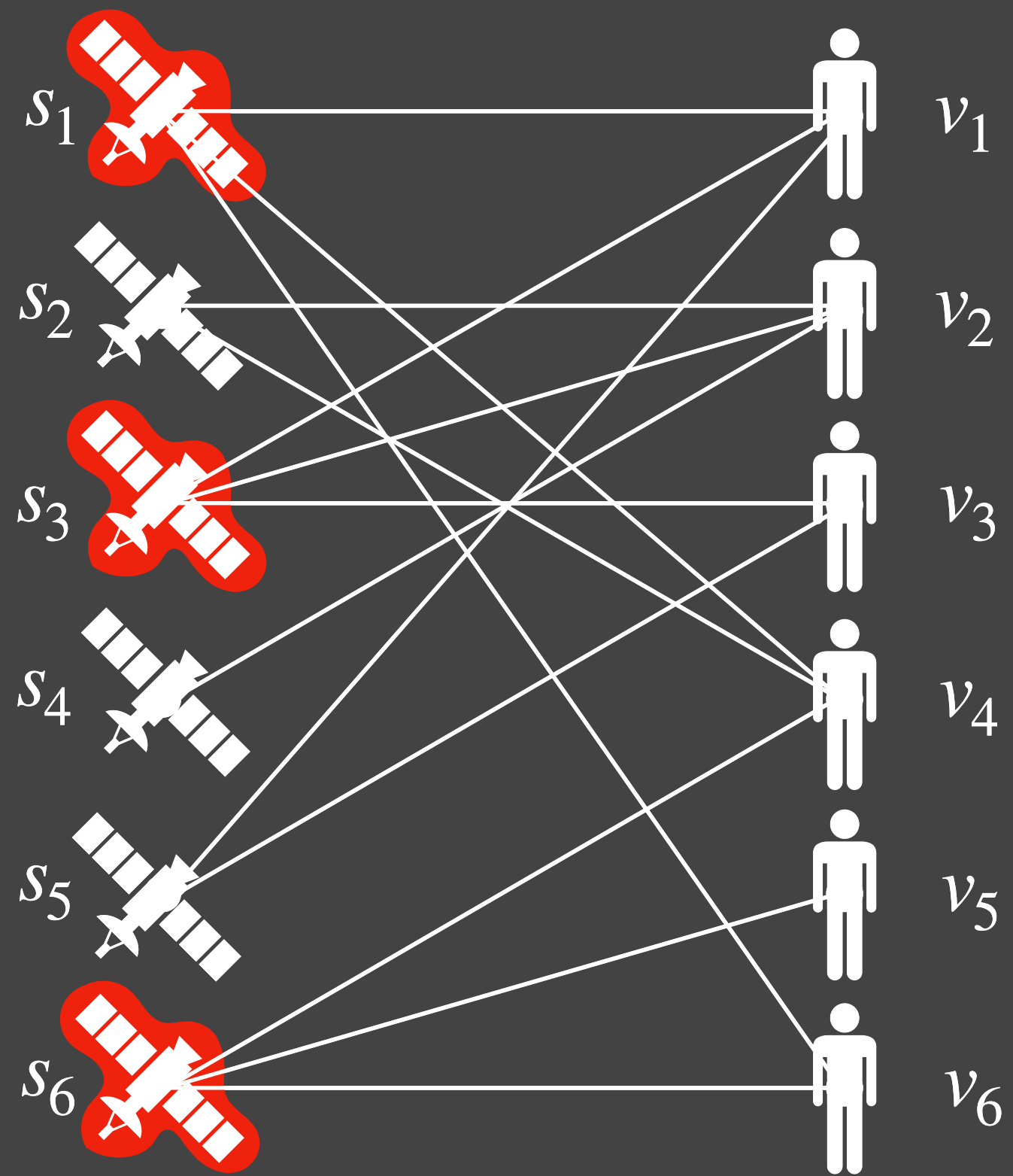
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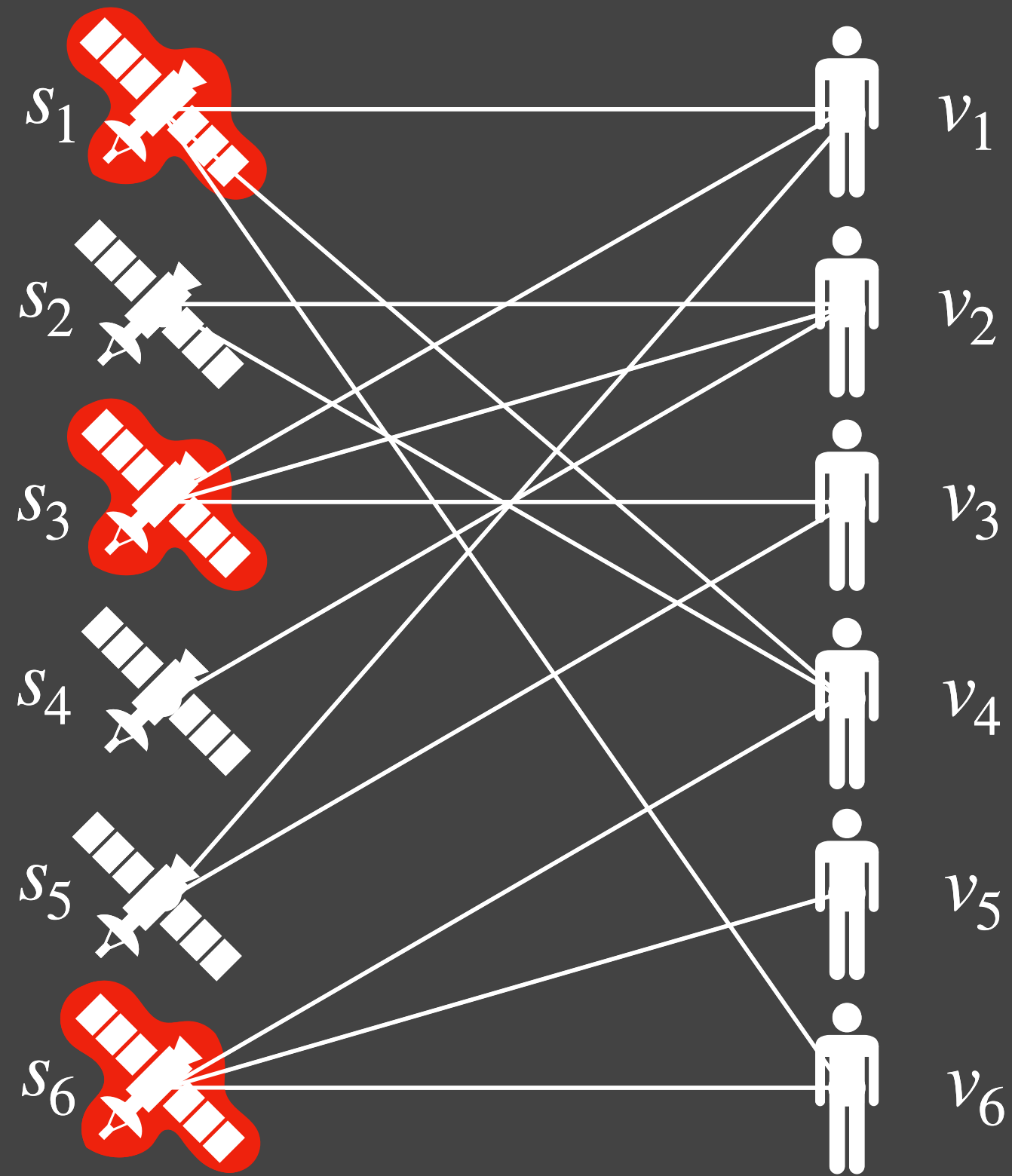


Chasing Set Cover polyhedra



n sets s_1, s_2, \dots, s_n

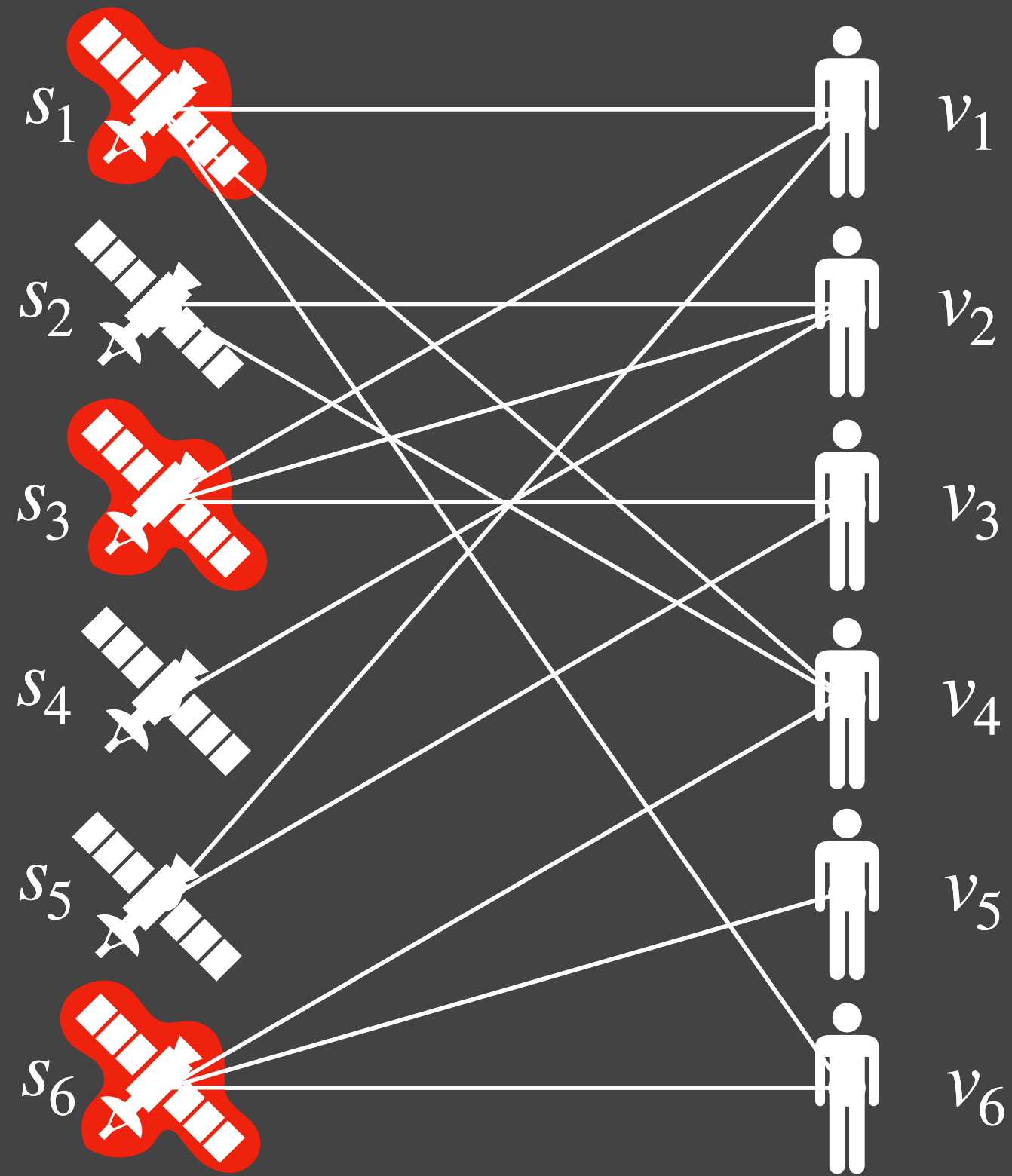
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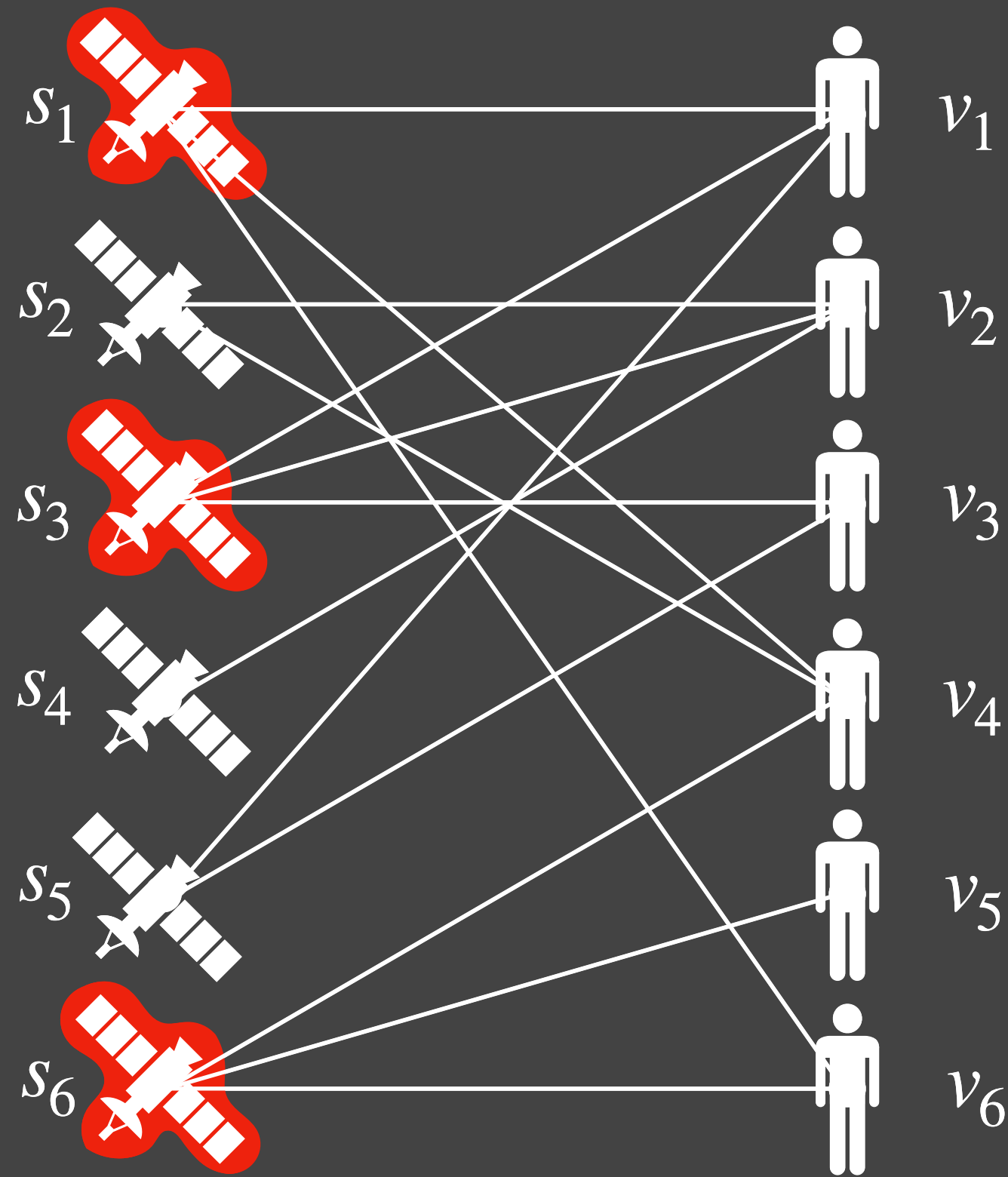


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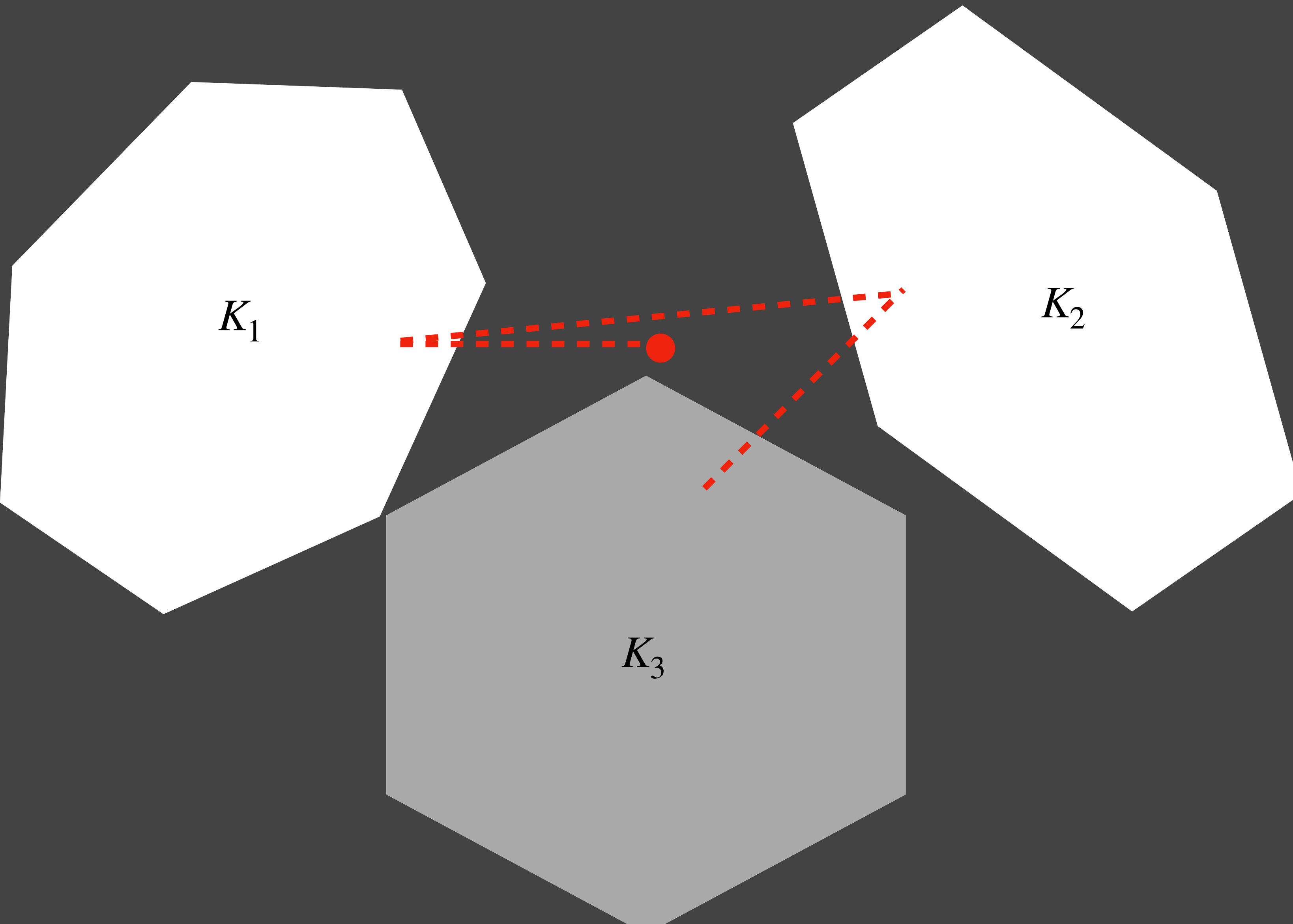
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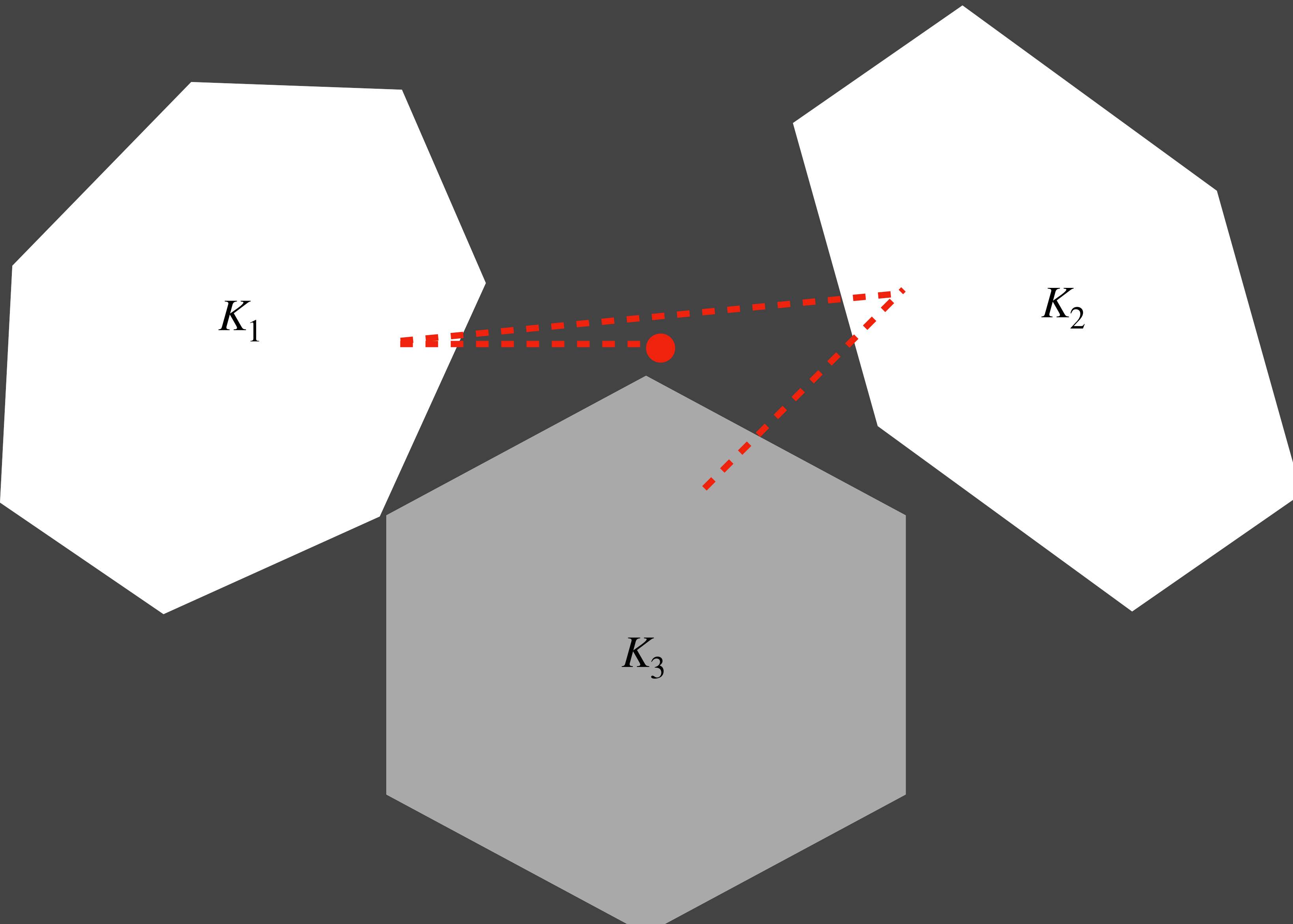


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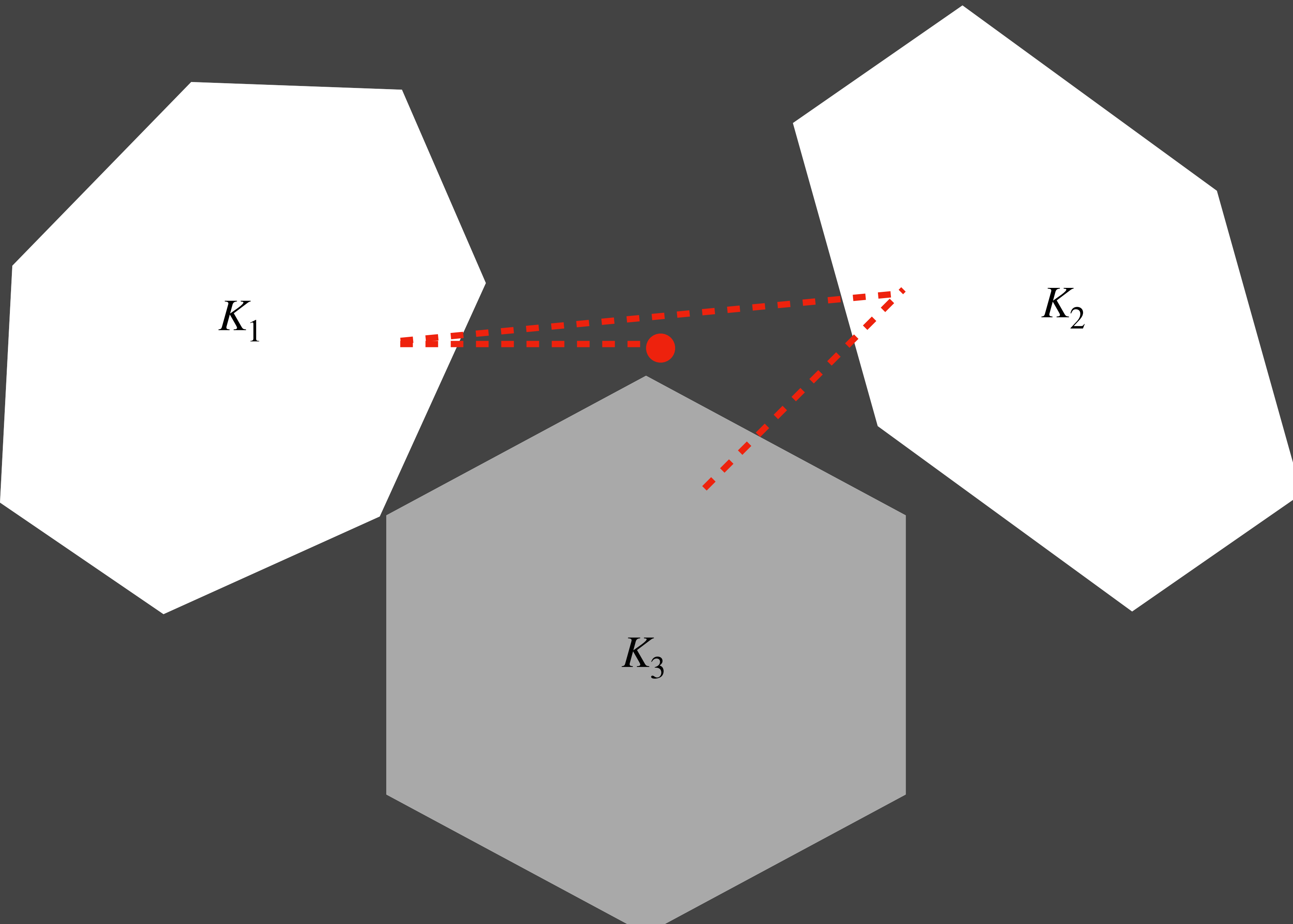
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[Argue, Gupta, Guruganesh,
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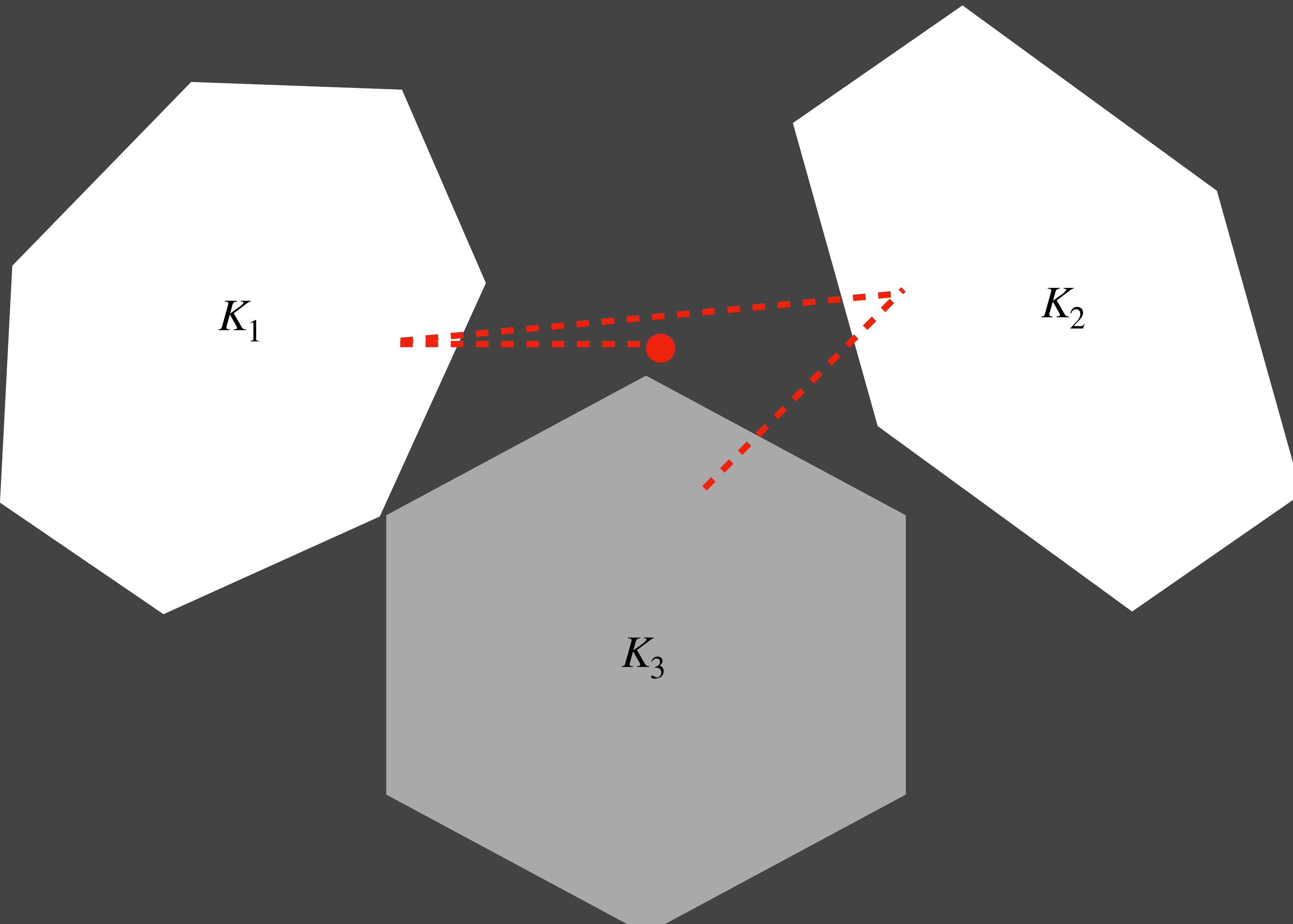
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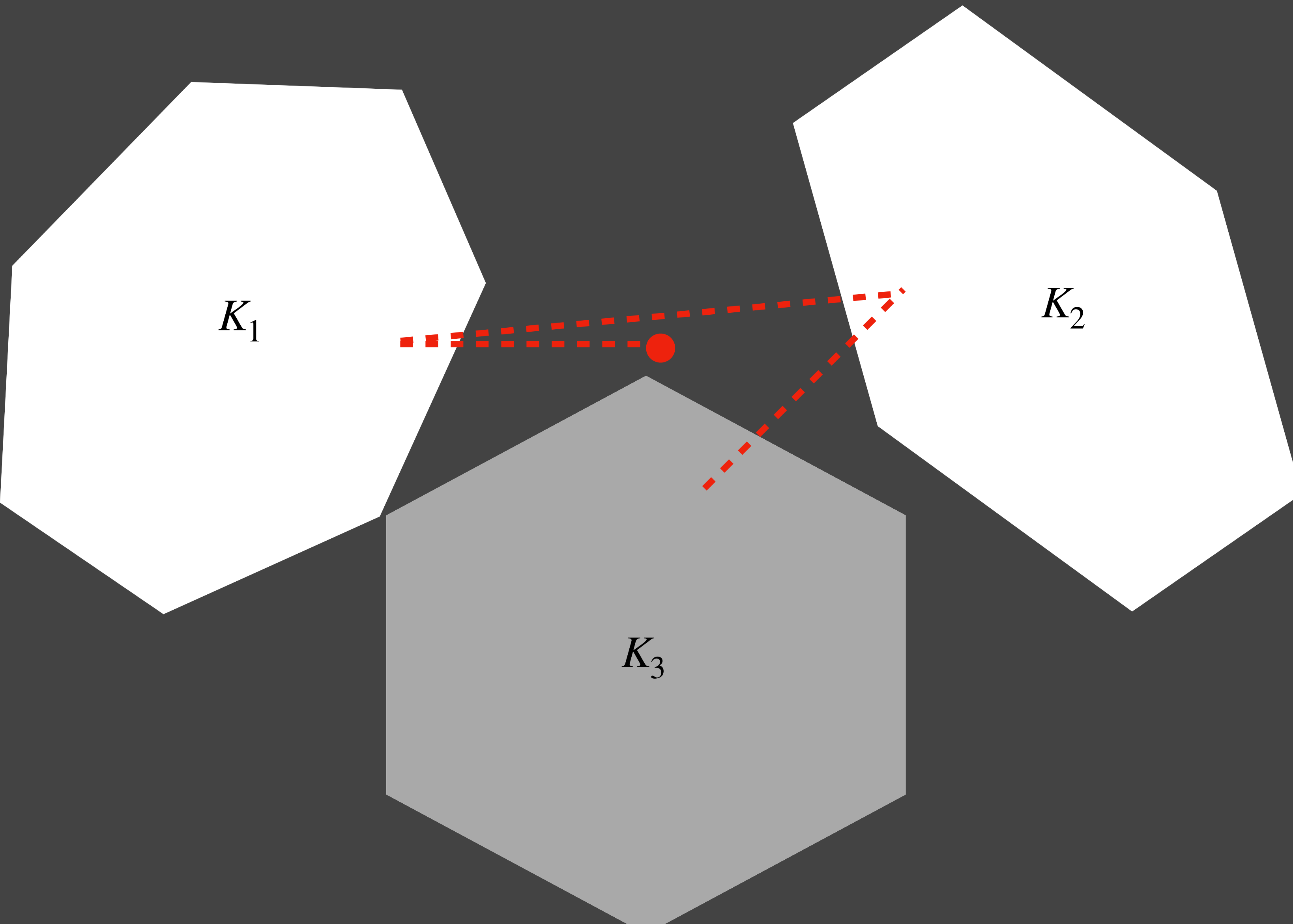
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Too weak for most applications... 

Can We Exploit More Structure?

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Set Cover	$K_t = \left\{ x \mid \sum_{S \ni e} x_S \geq 1 \quad \forall e \in U^t, \quad \sum_S x_S \leq \beta \cdot \text{OPT}^t \right\}$
Matching	$K_t = \left\{ x \mid \sum_{e \in \delta(v)} x_e \leq 1 \quad \forall v \in V^t, \quad \sum_e x_e \geq \beta \cdot \text{OPT}^t \right\}$
Load Balancing	$K_t = \left\{ x \mid \sum_i x_{ij} \geq 1 \quad \forall j \in J^t, \quad \sum_{j \in J^t} p_{ij} \cdot x_{ij} \leq \beta \cdot \text{OPT}^t \quad \forall i \right\}$
Min. Spanning Tree	$K_t = \left\{ x \mid \sum_{e \in \delta(S)} x_e \geq 1 \quad \forall \emptyset \neq S \subsetneq V^t, \quad \sum_e c_e \cdot x_e \leq \beta \cdot \text{OPT}^t \right\}$

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Good News: All problems **covering/packing!** $K_t = \left\{ x \mid Cx \geq 1, Px \leq 1 \right\}$ 🎉

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Positive coefficients

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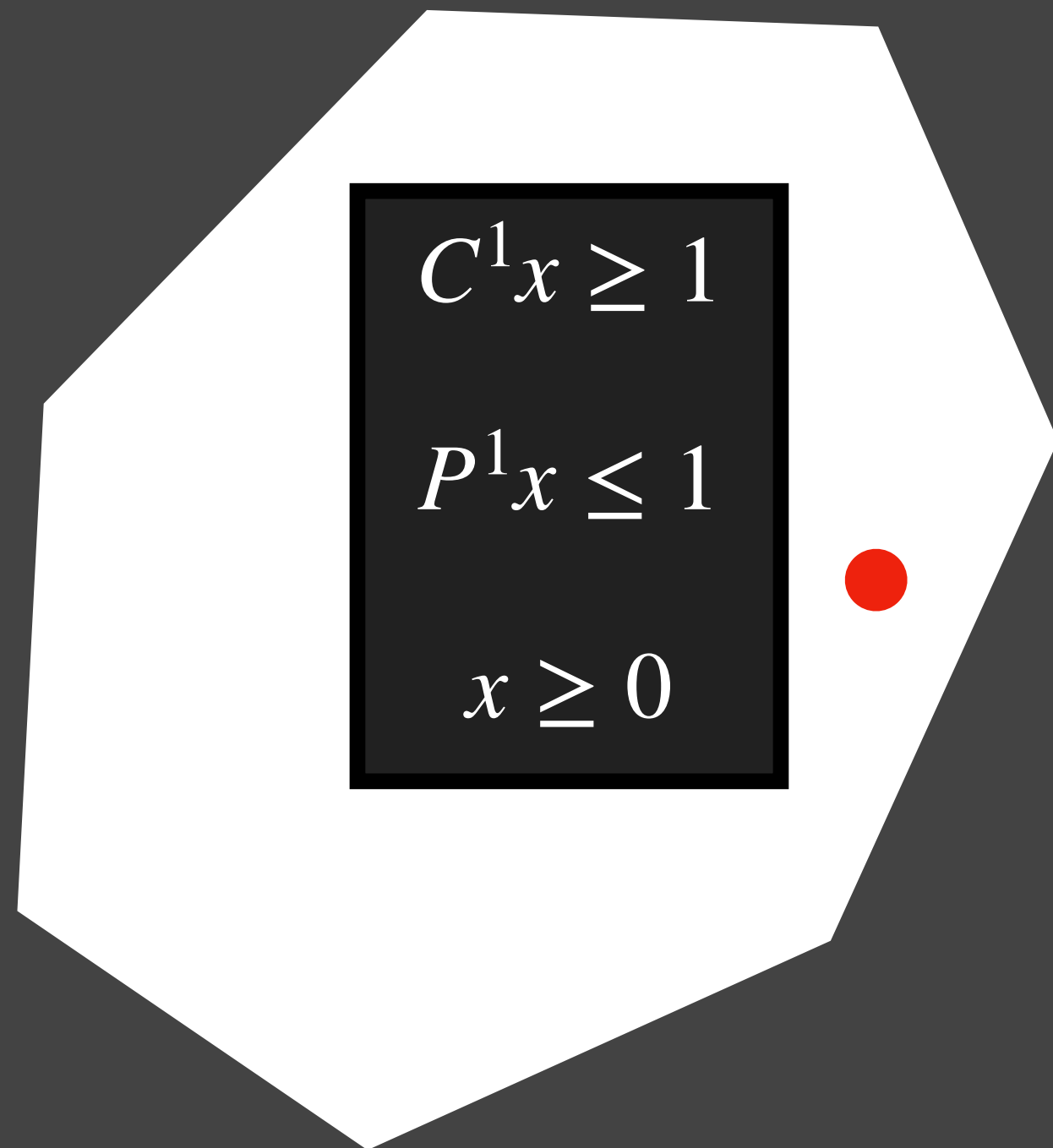
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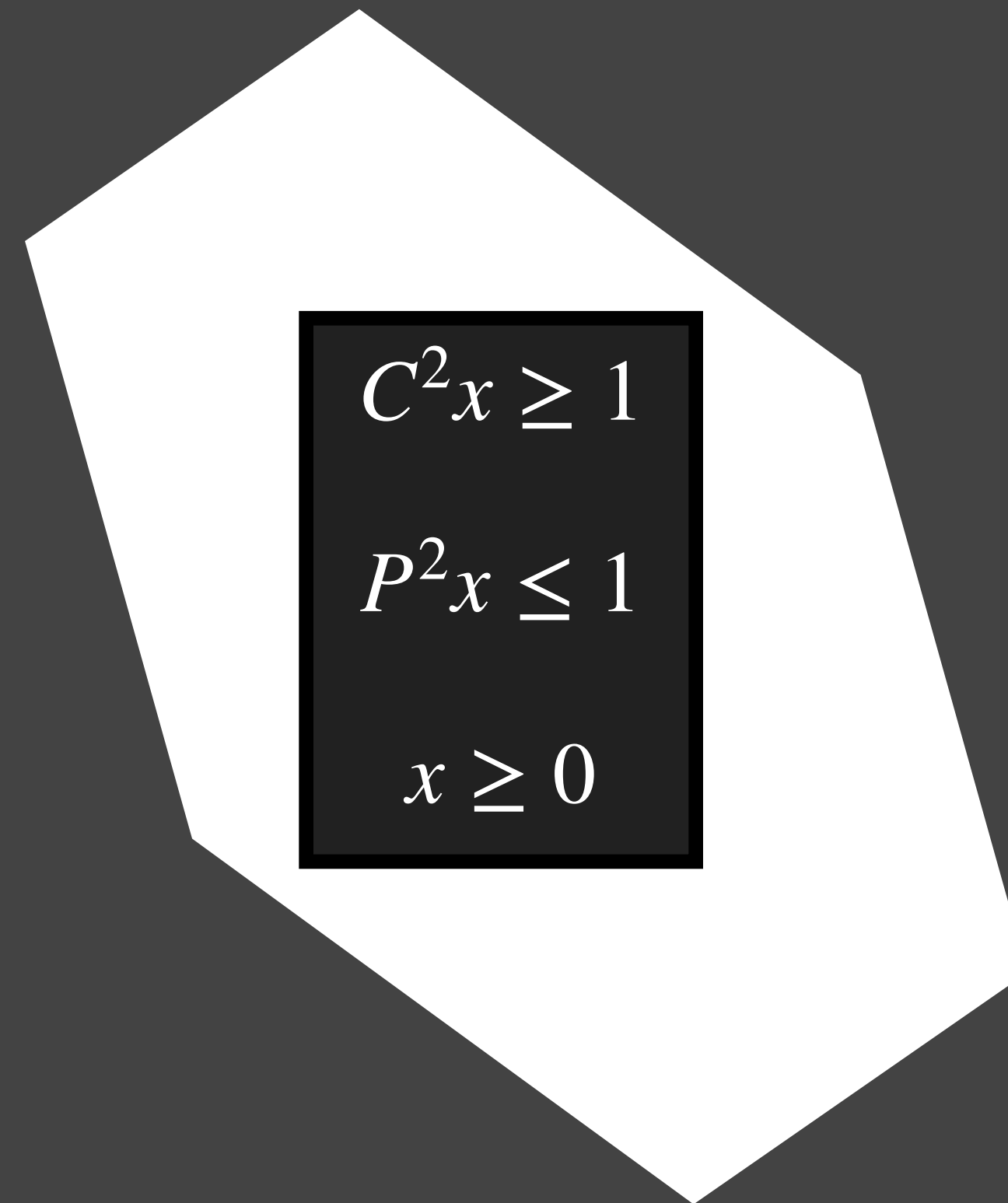
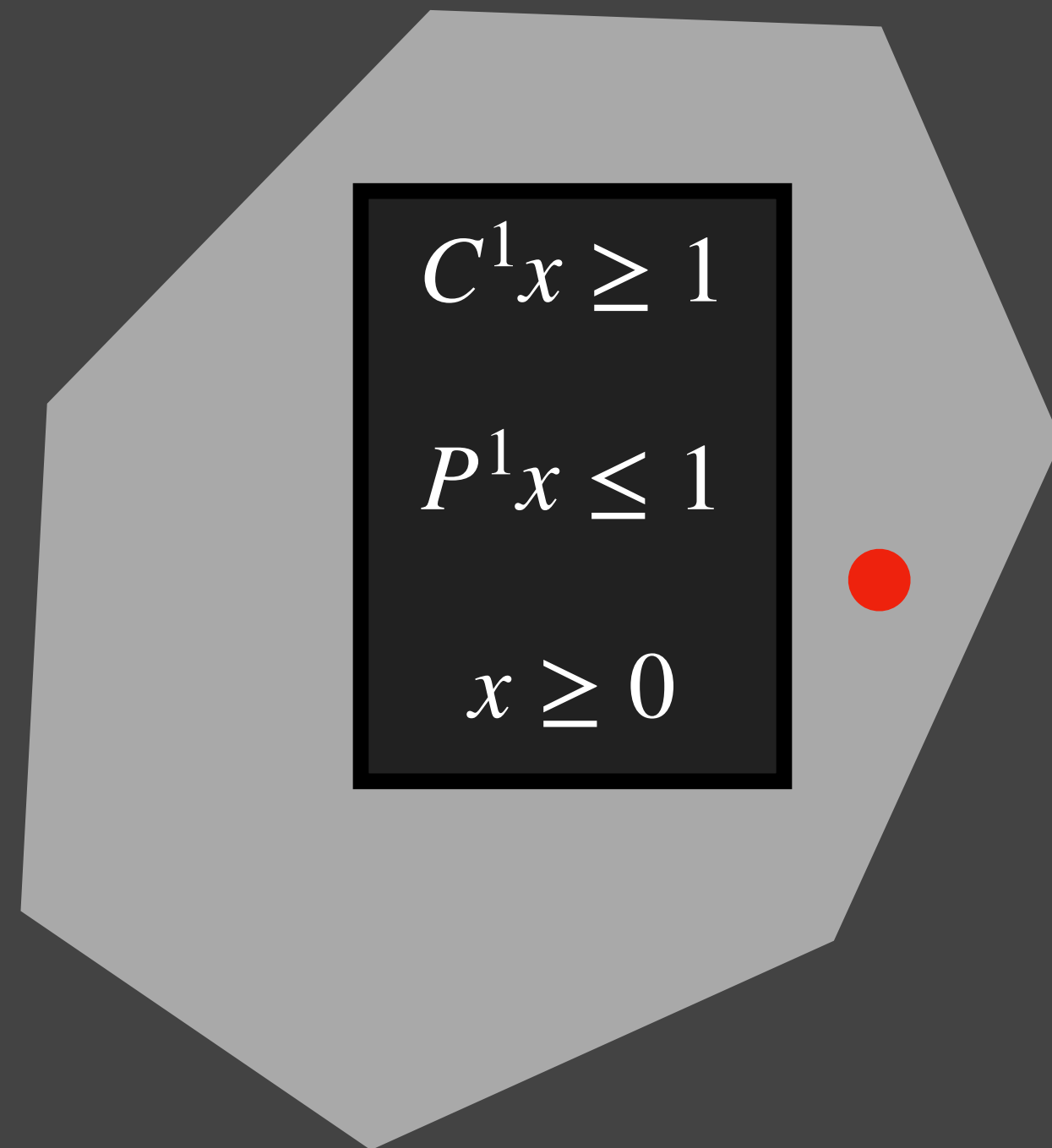
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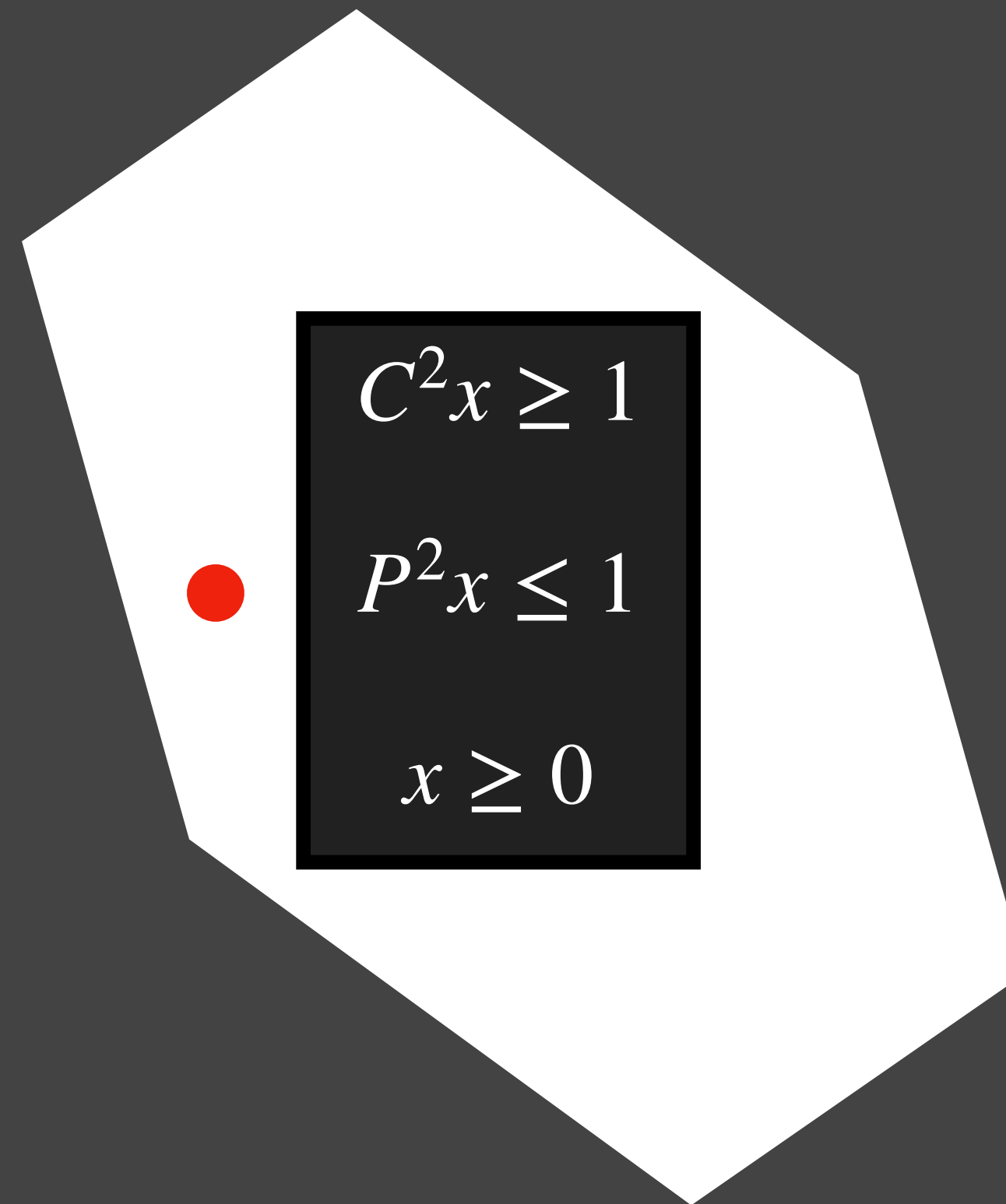
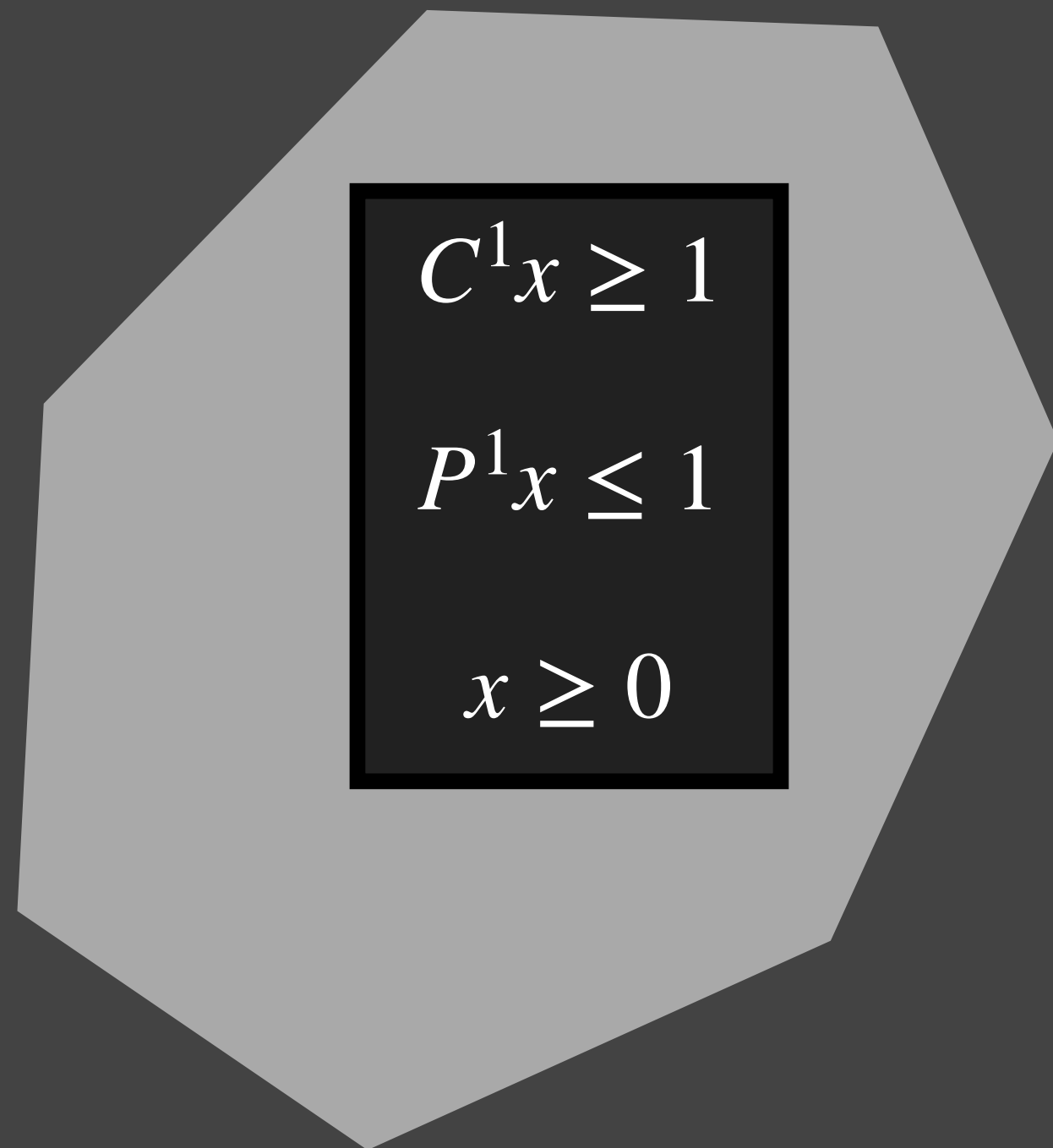
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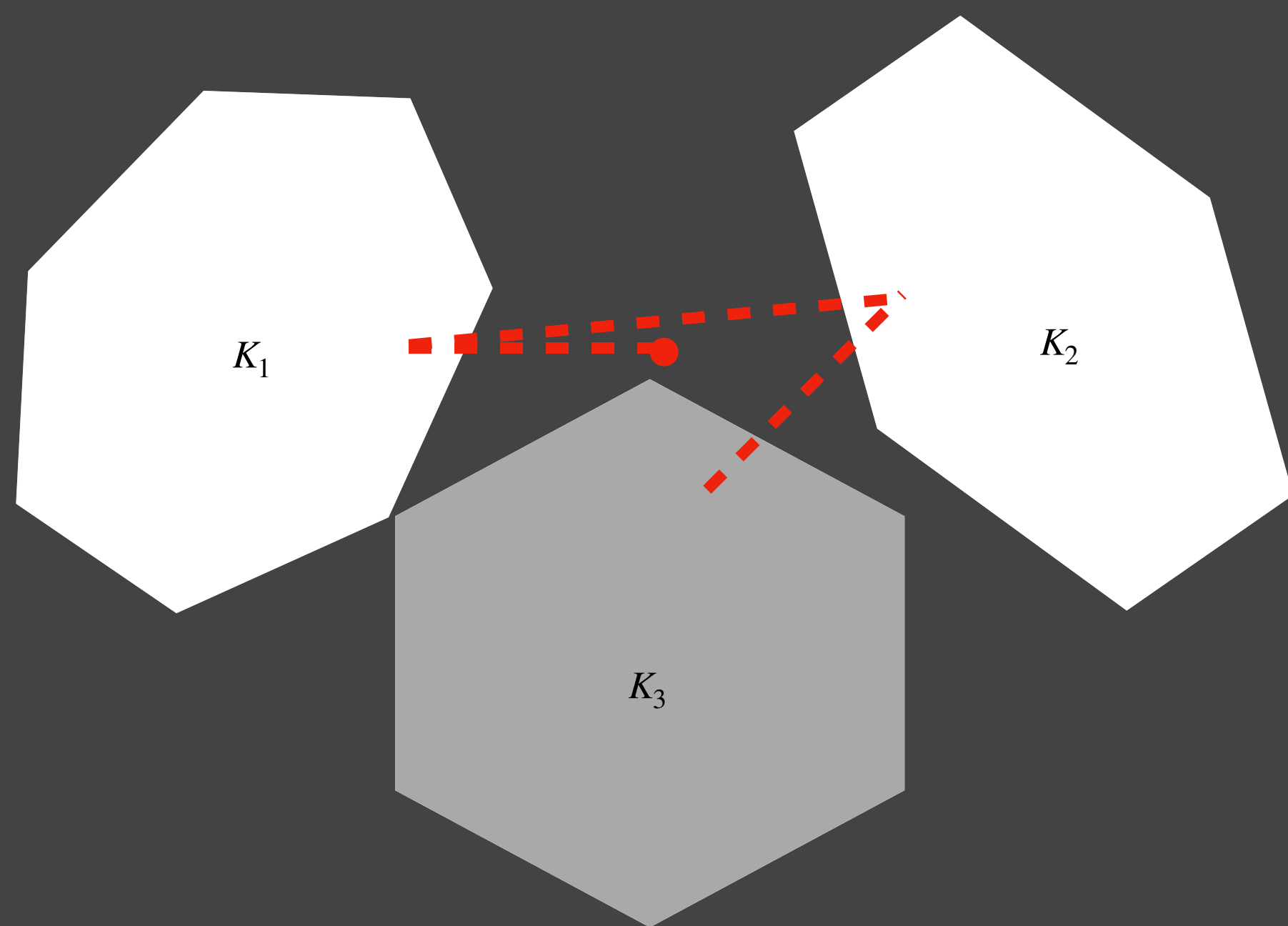
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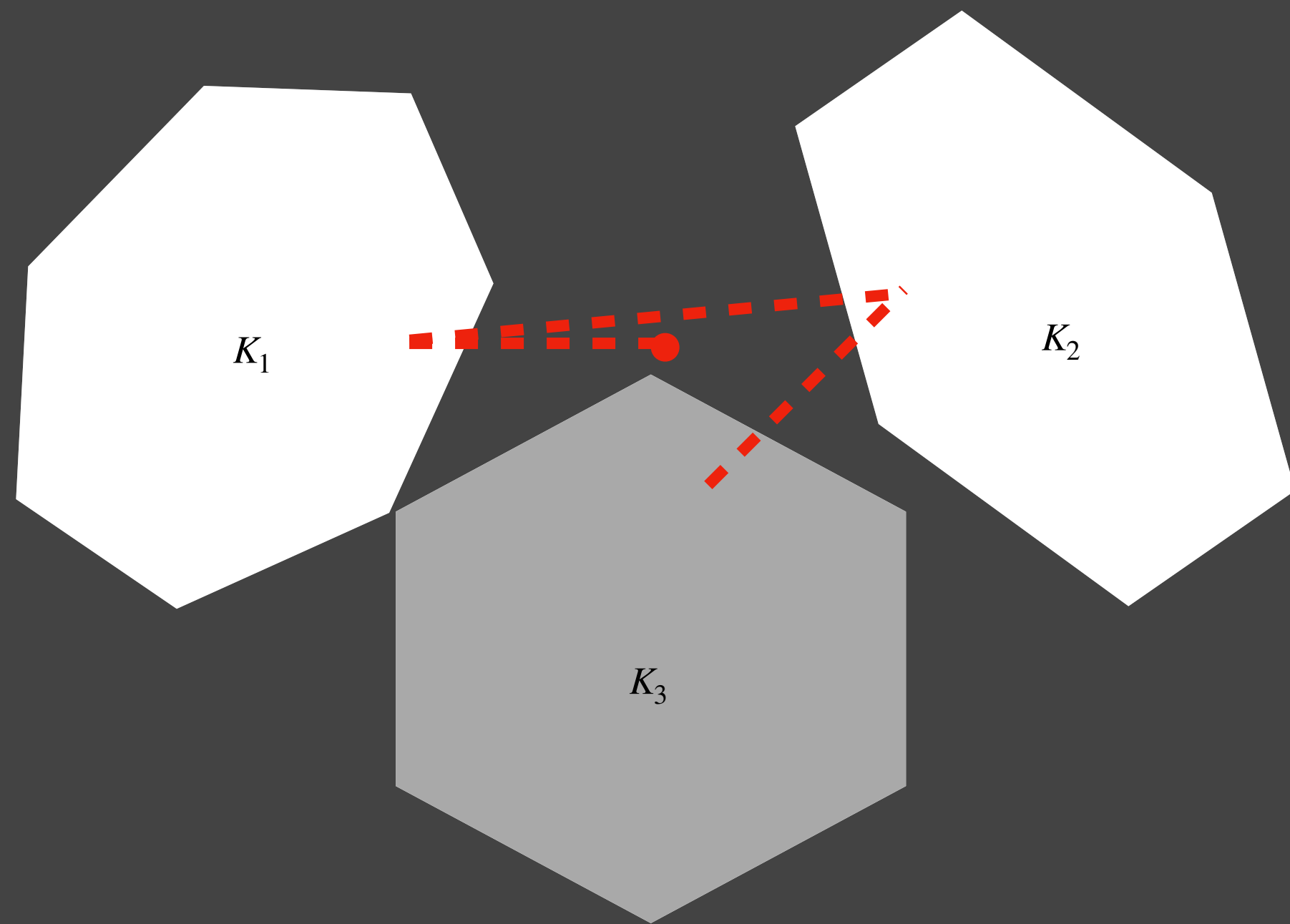
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Dynamic analog of LP solver.

Absolute vs Competitive Recourse



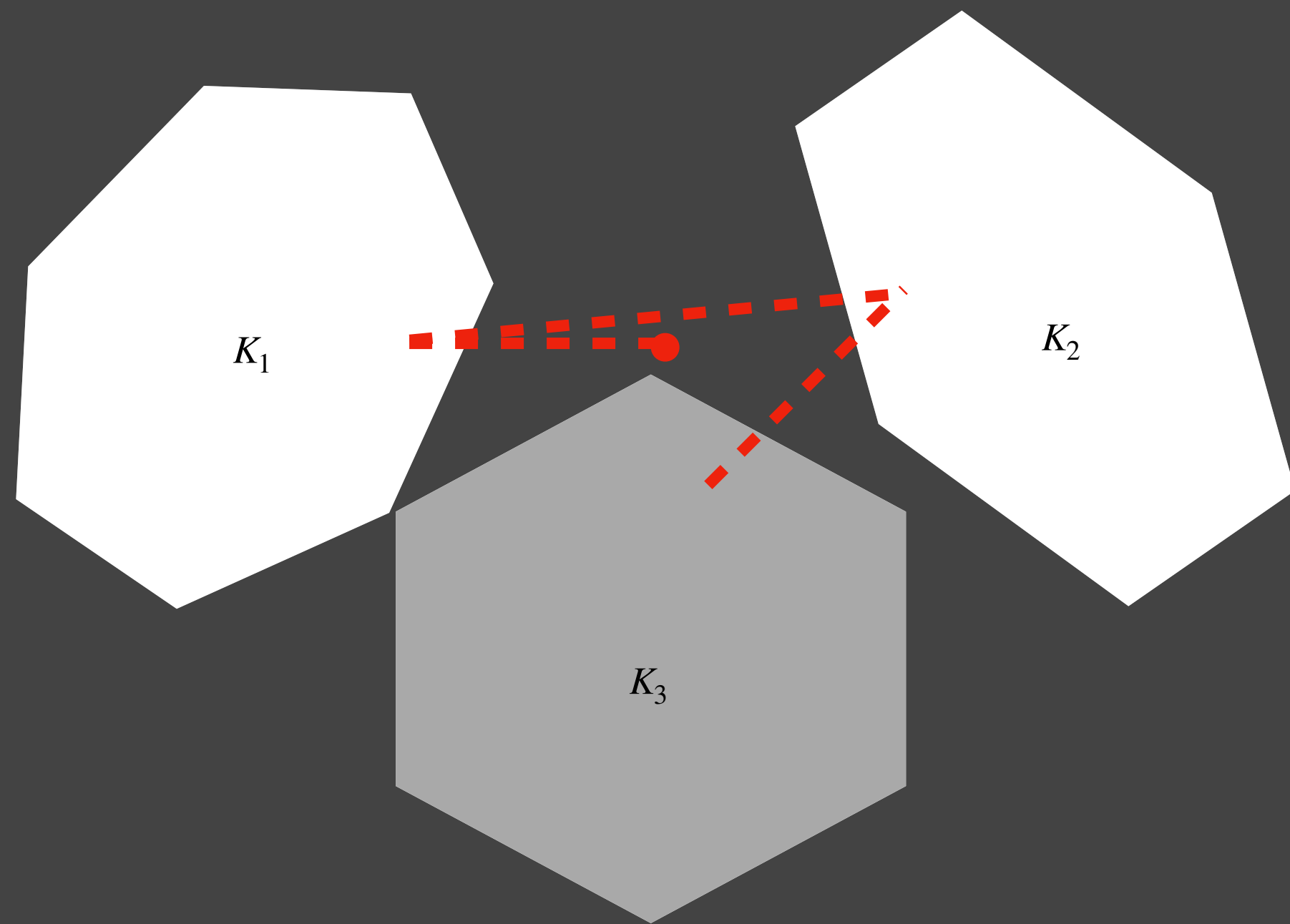
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Competitive Recourse:

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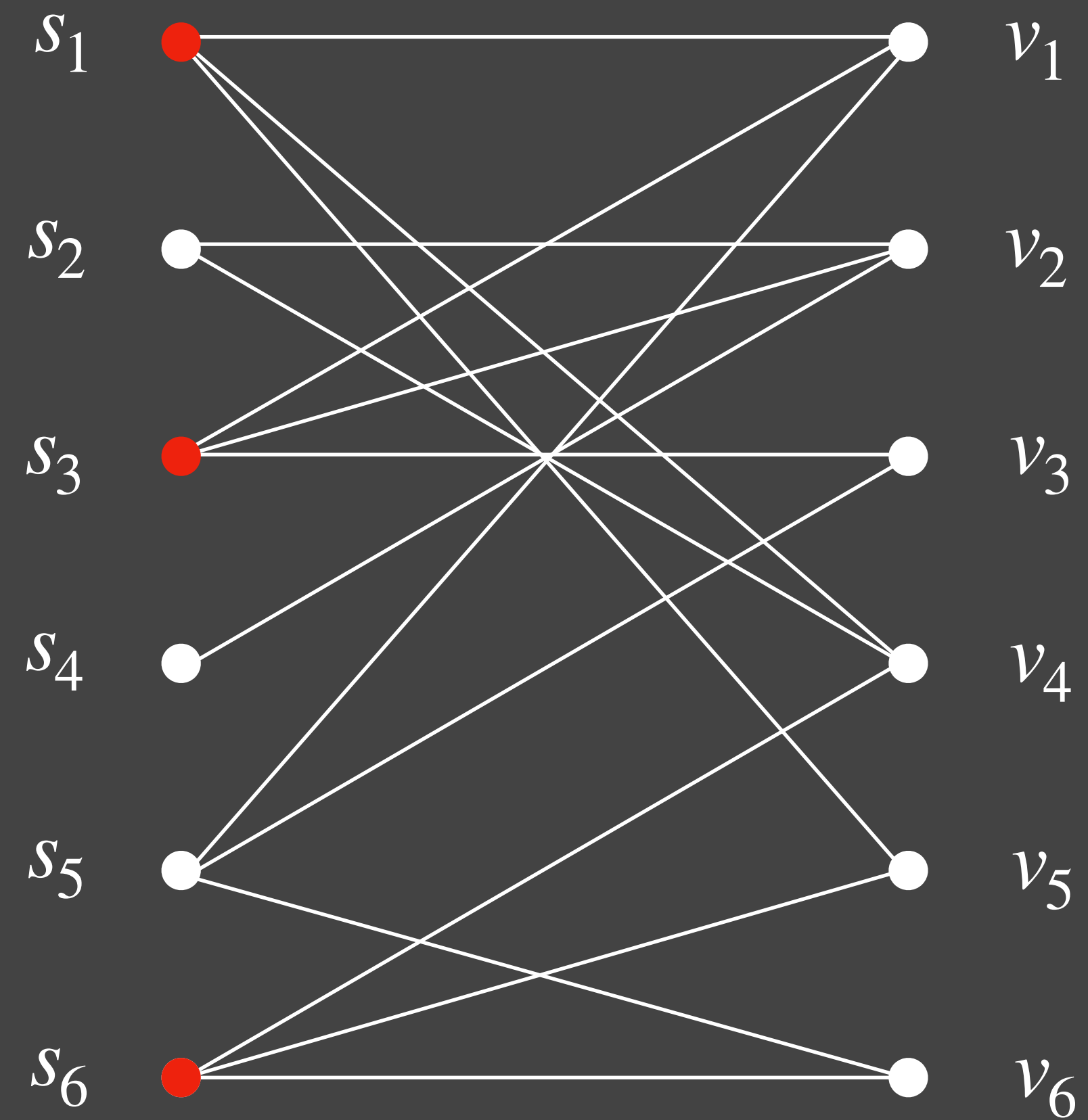
Benefits of Competitive Recourse

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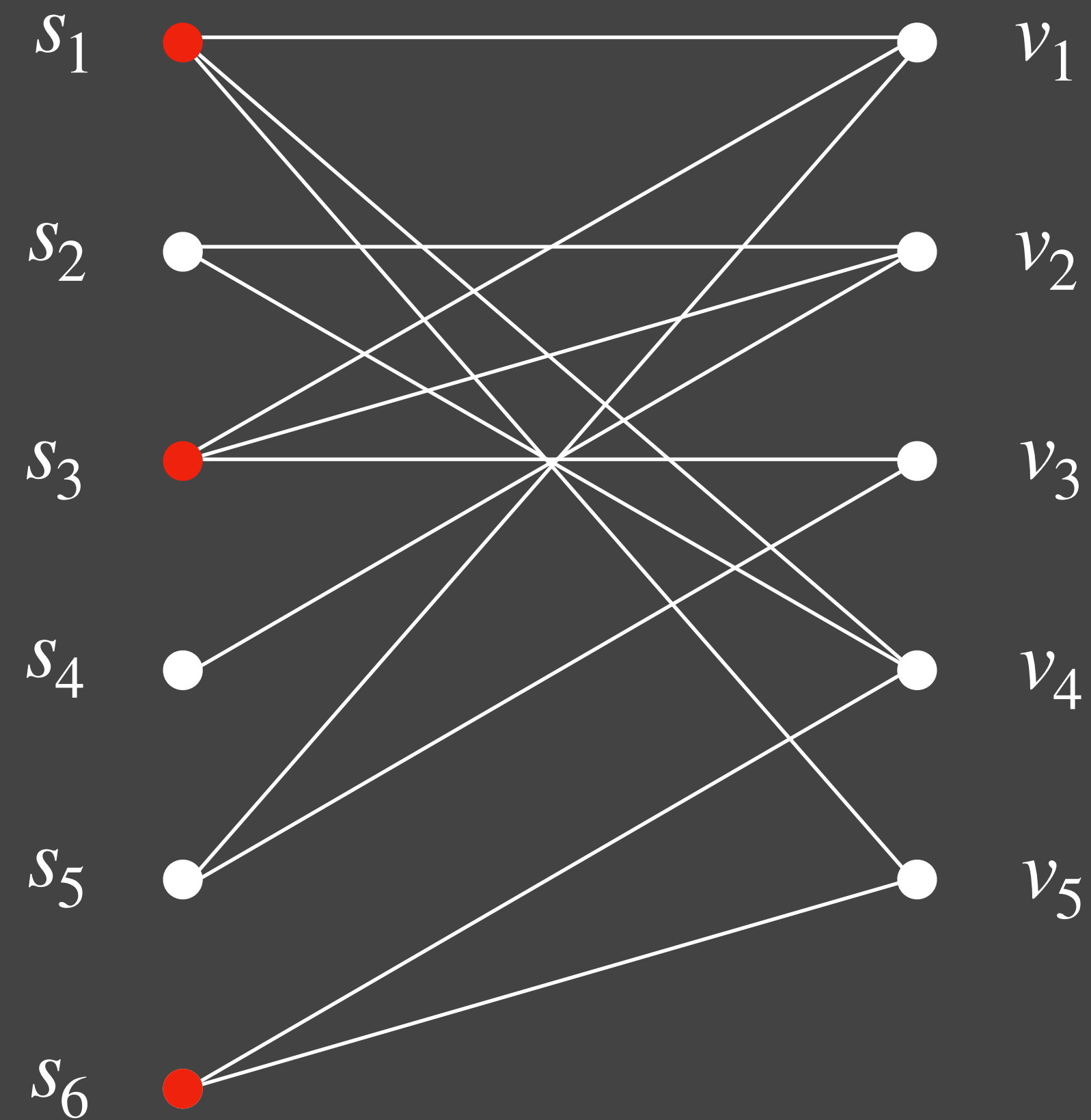
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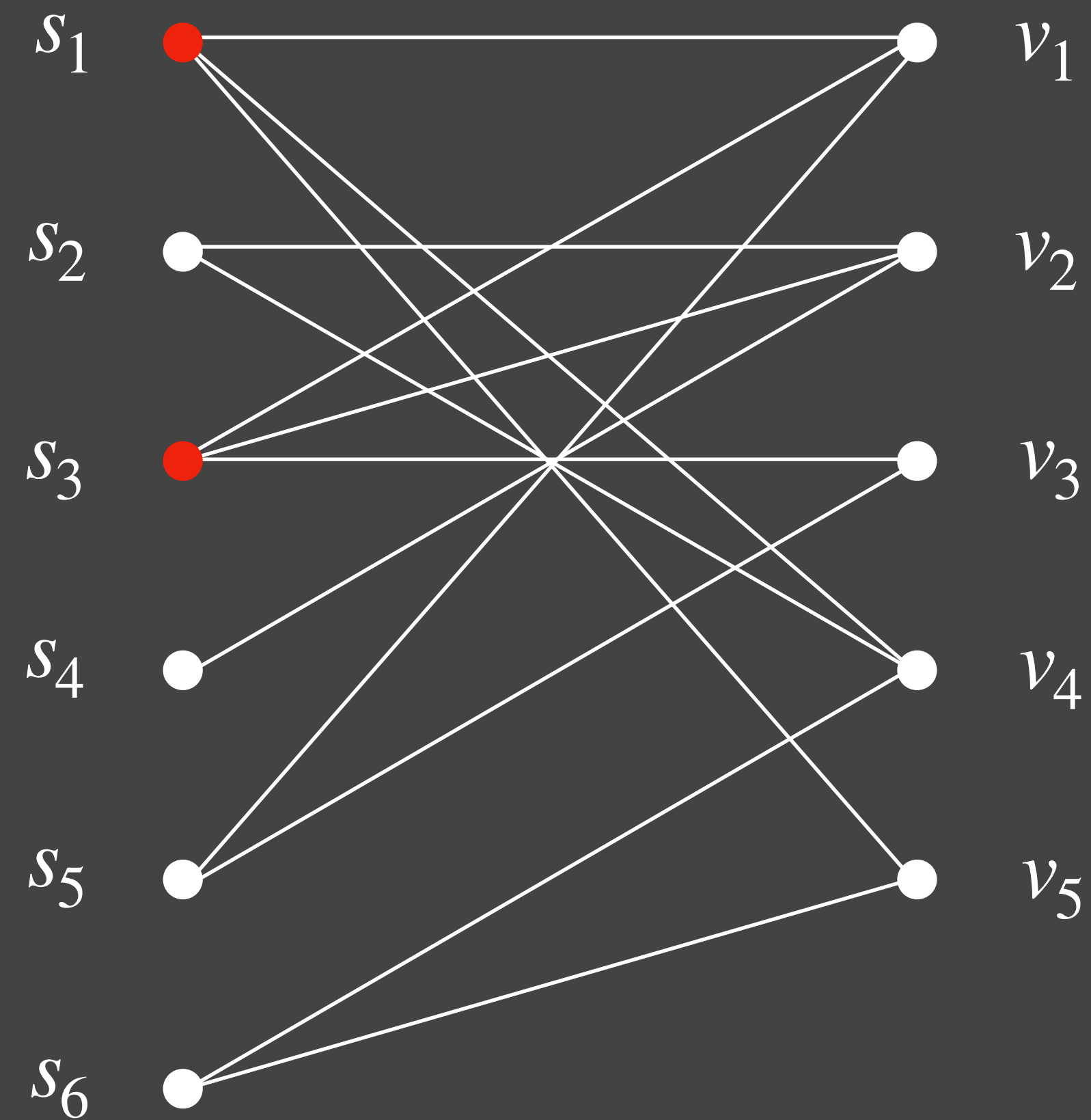
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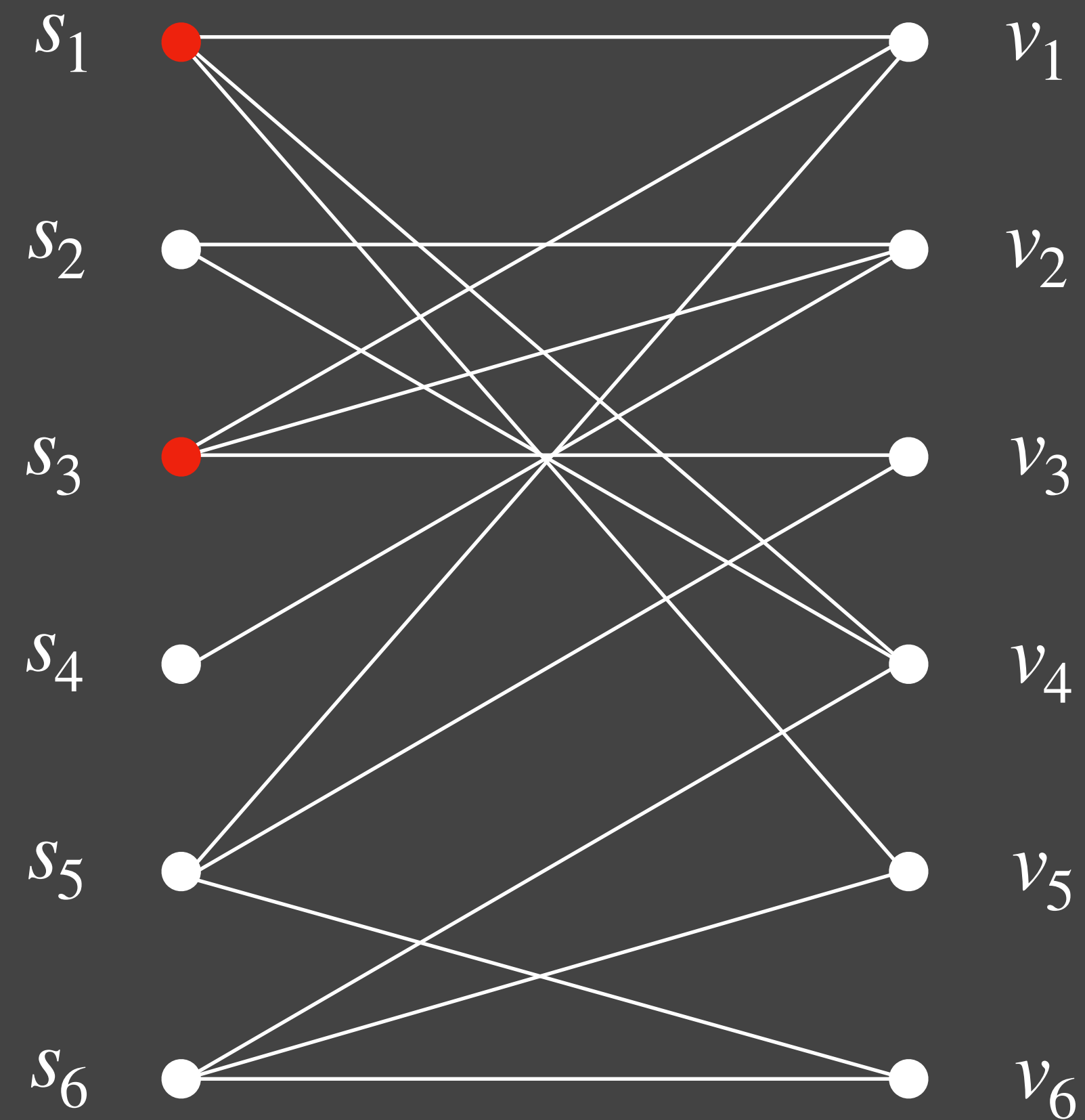
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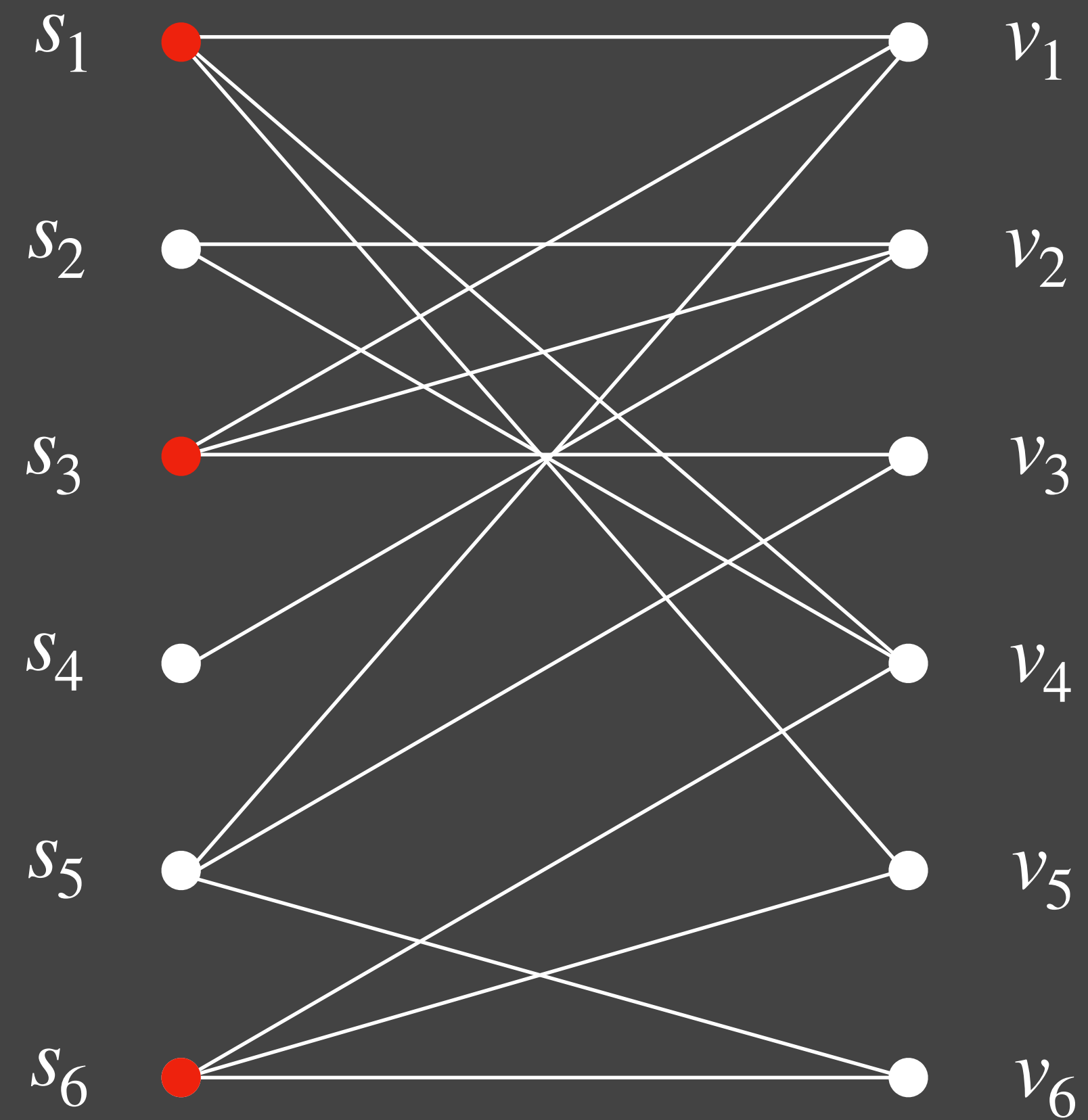
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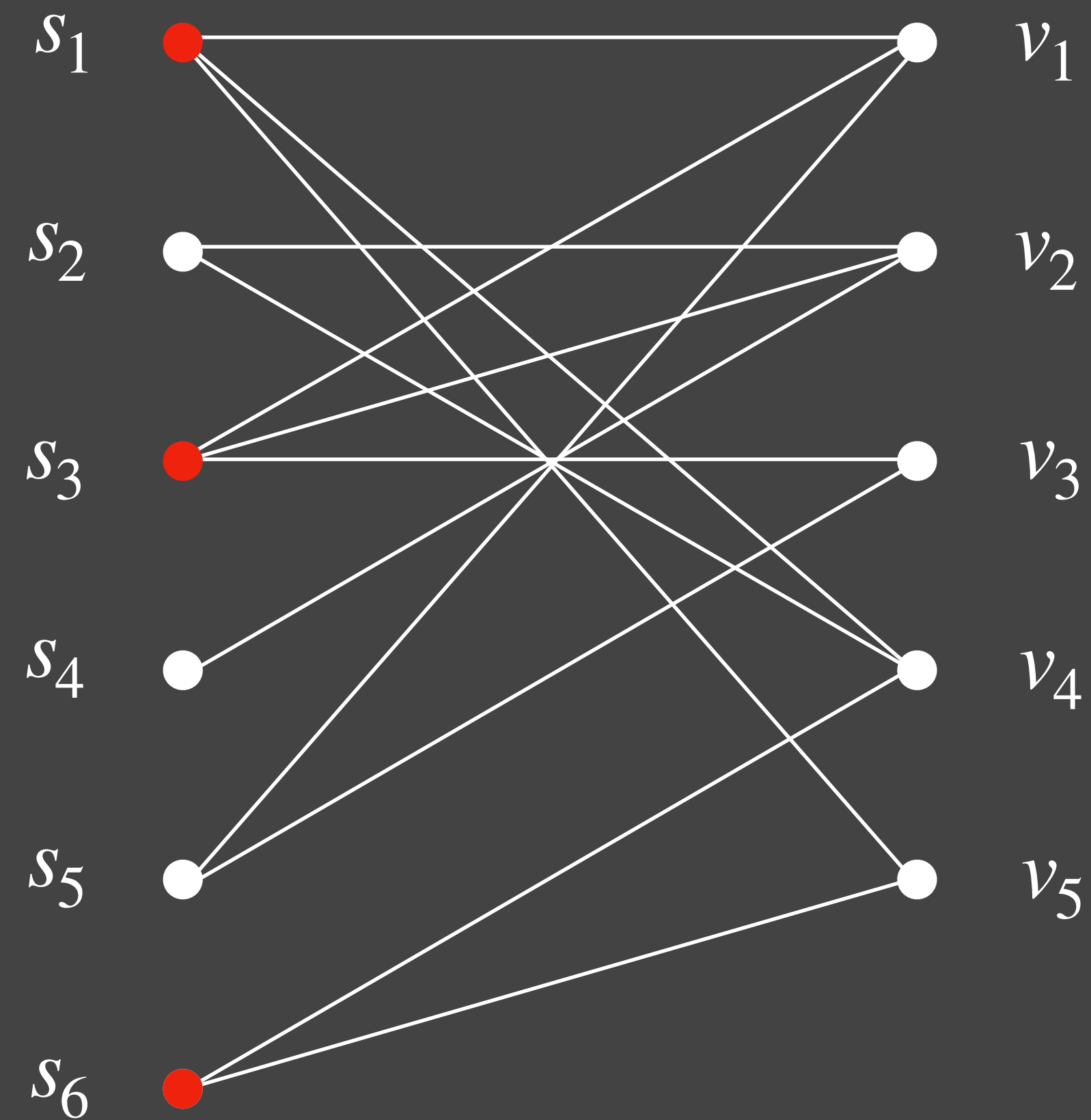
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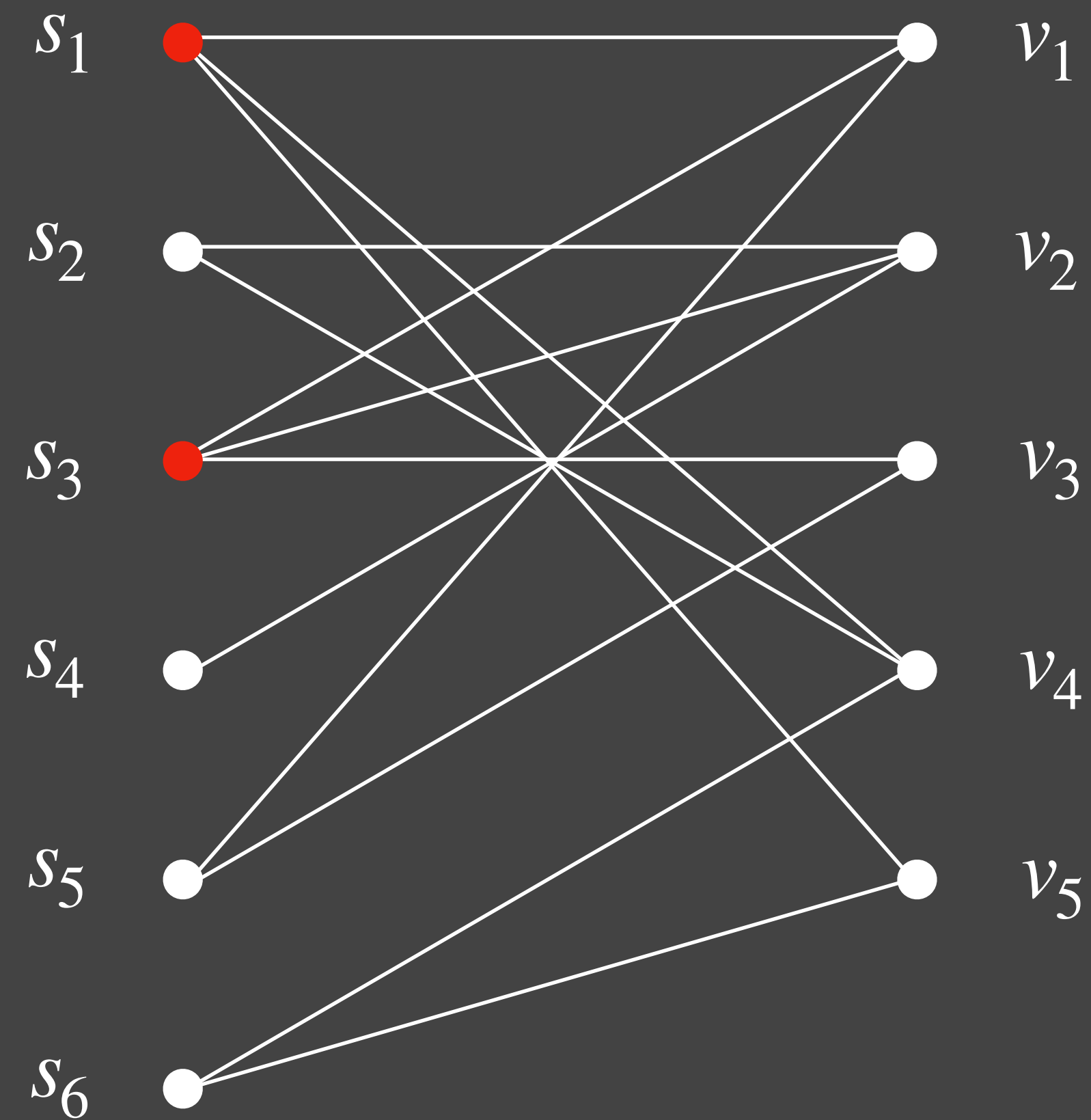
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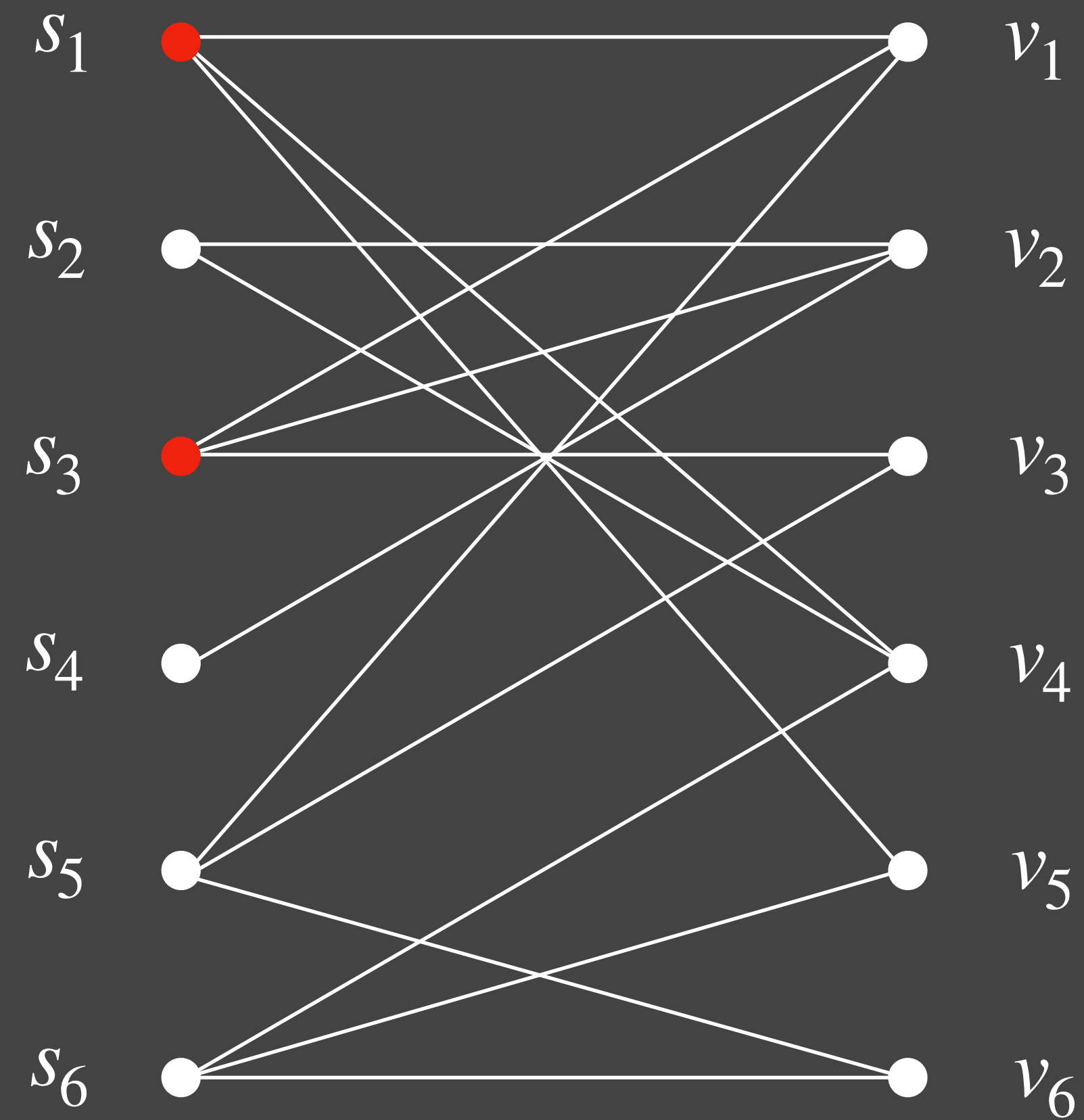
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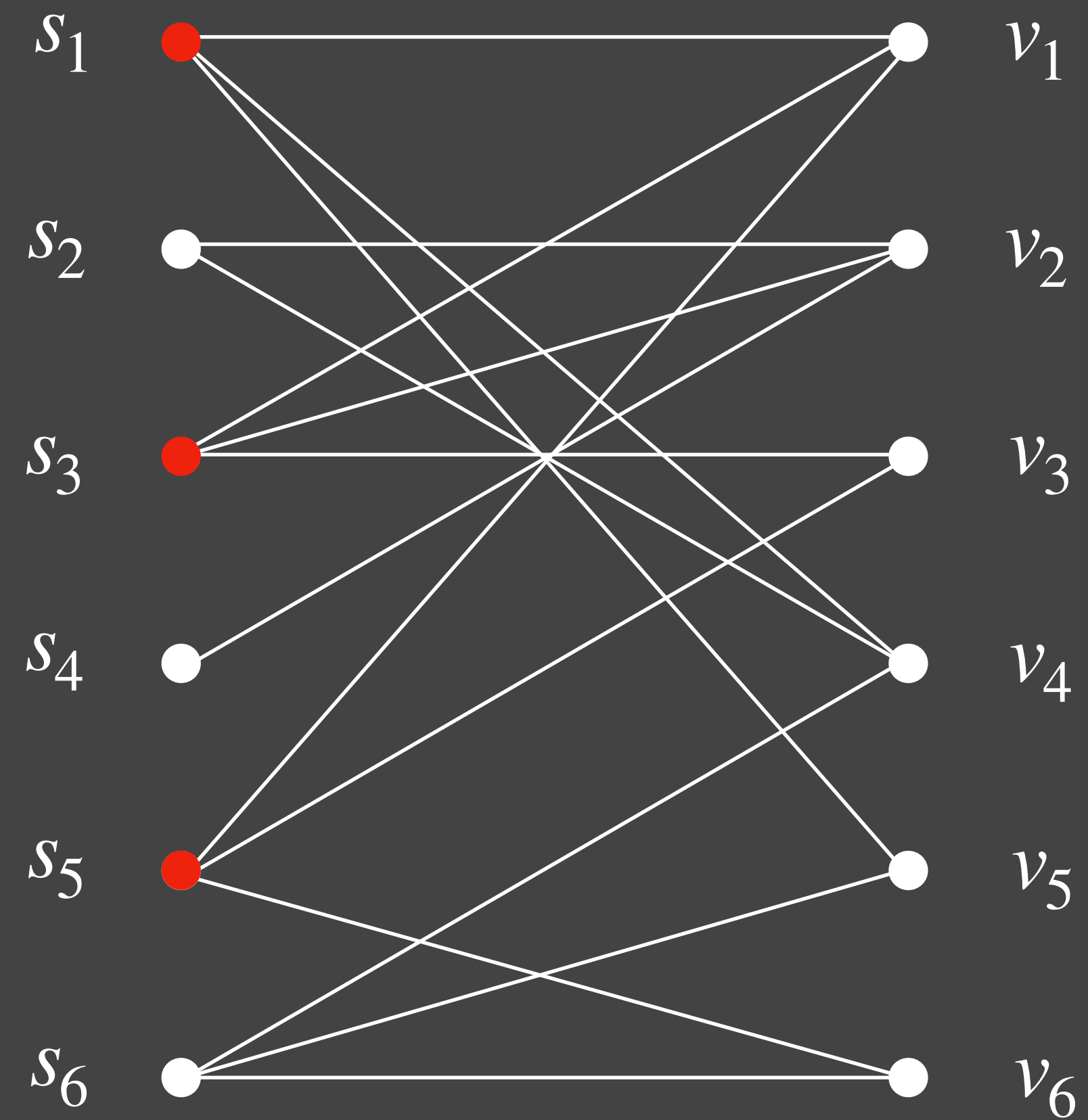
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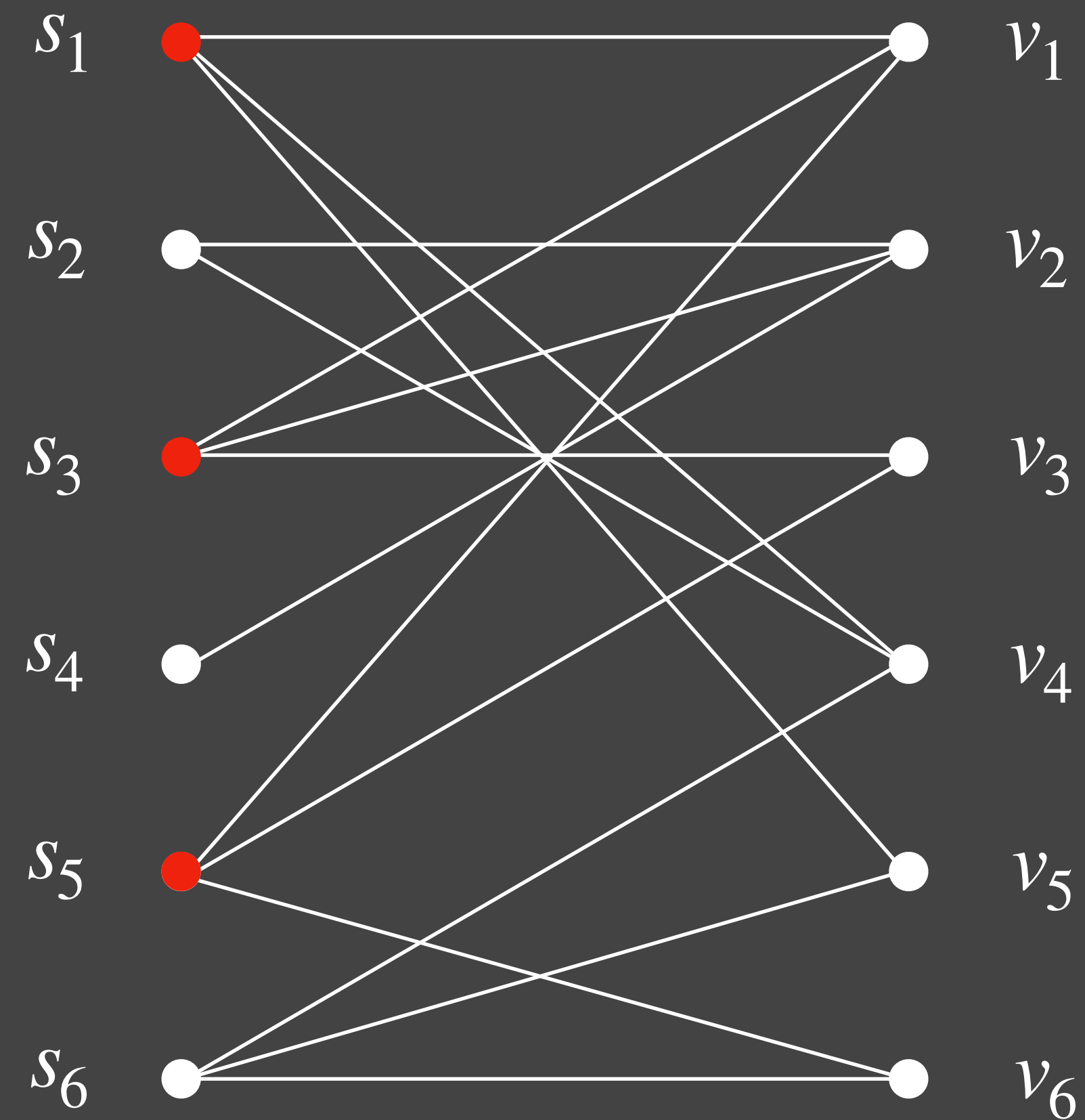
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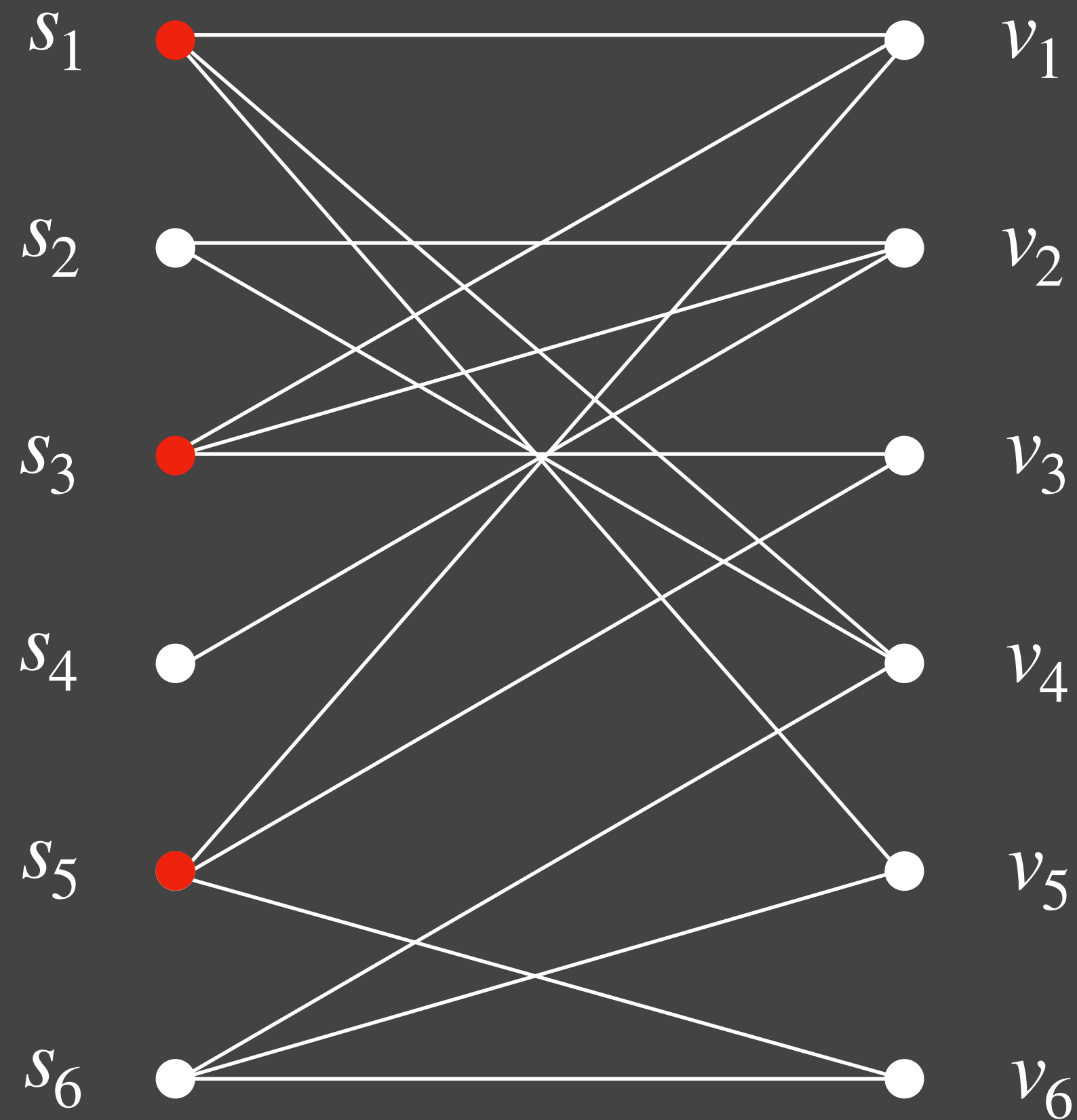


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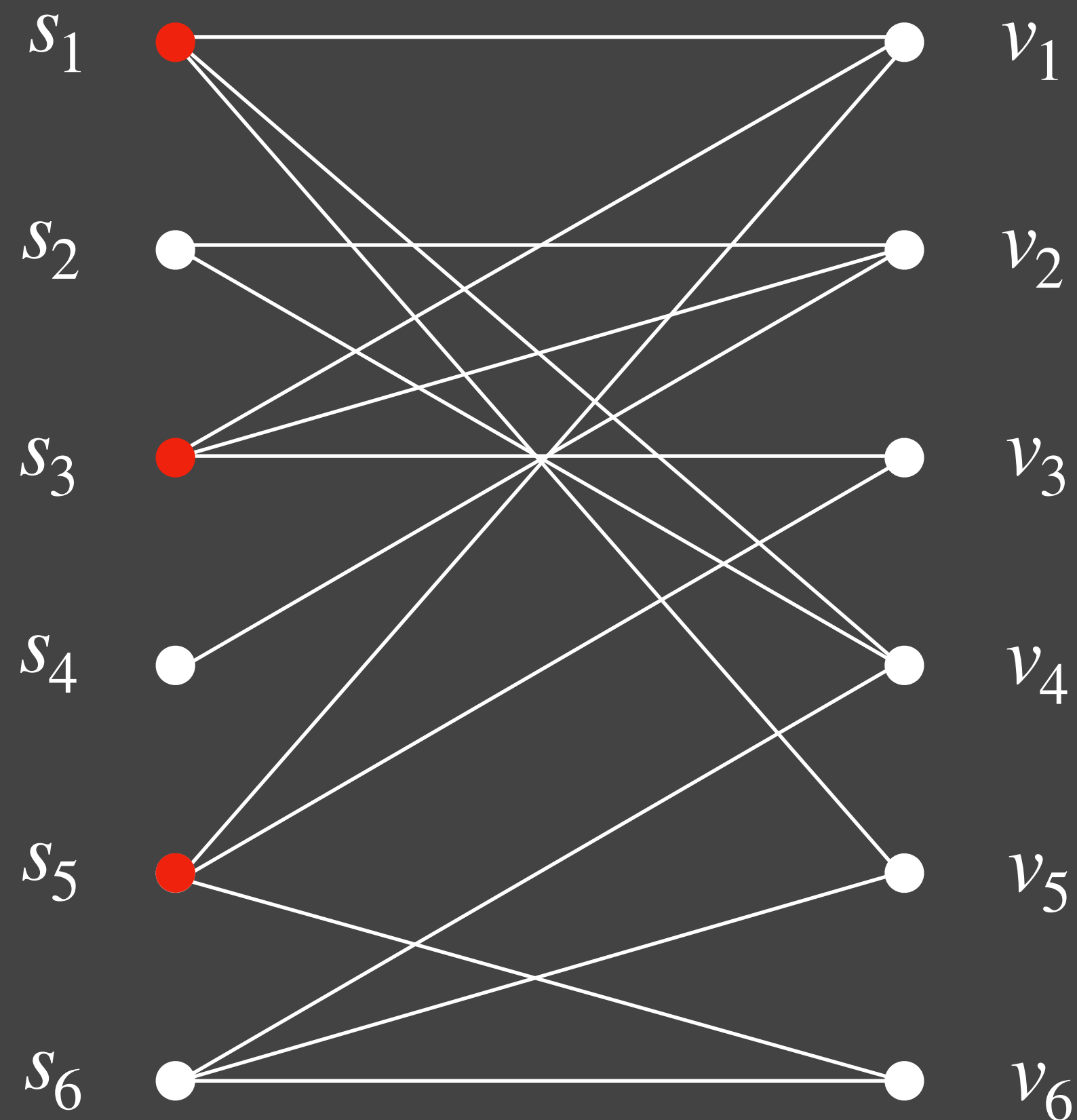
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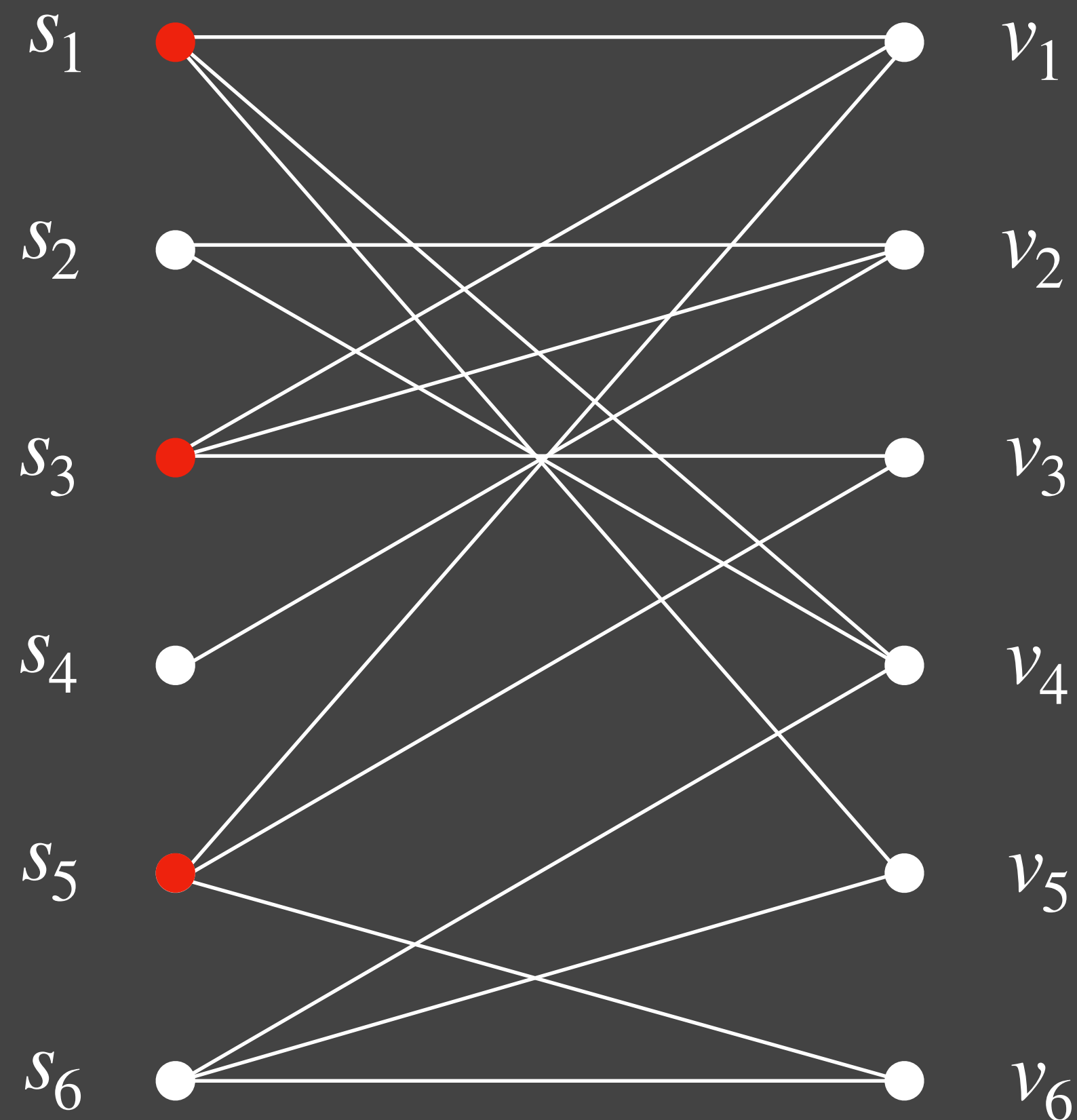
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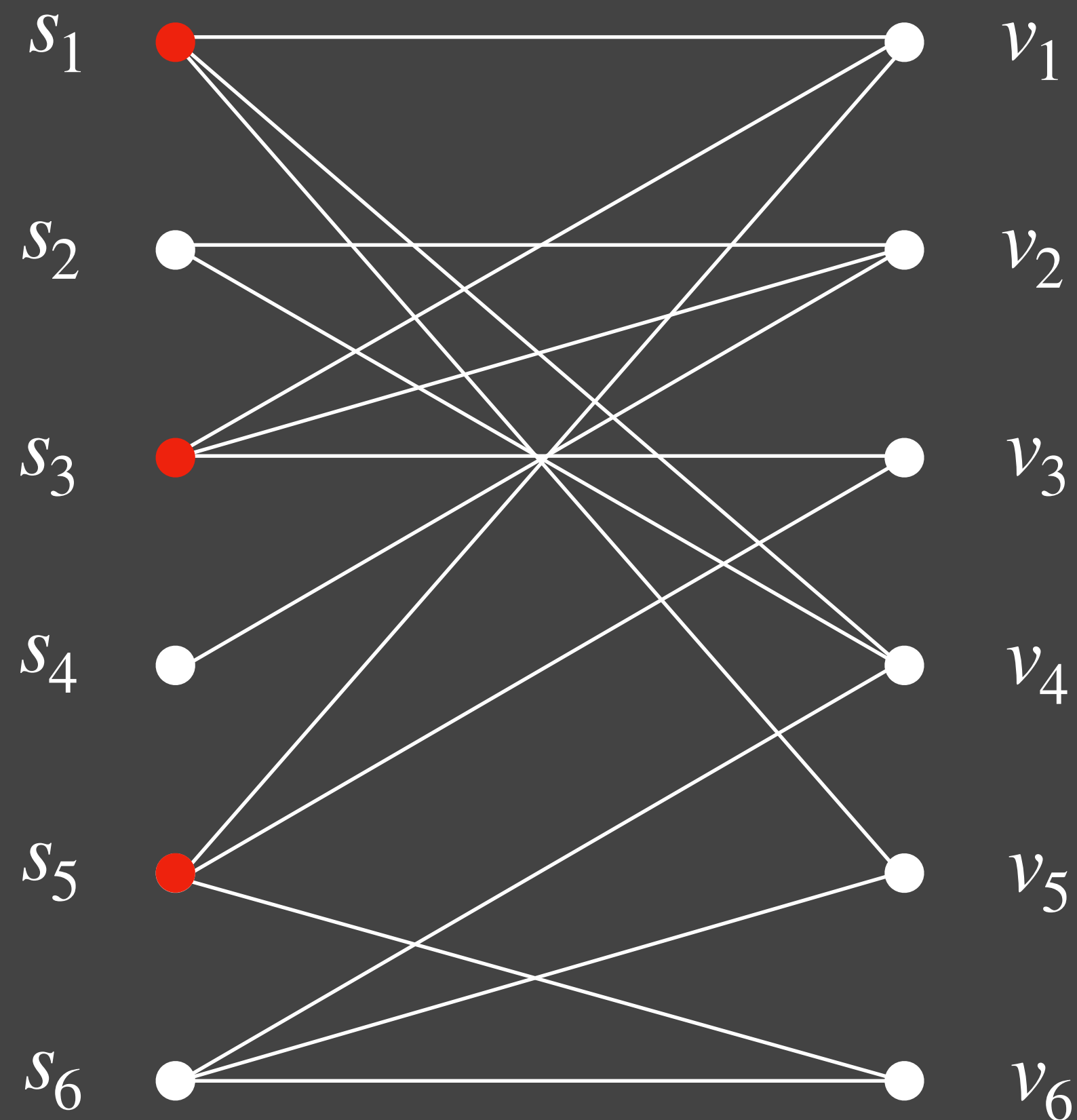
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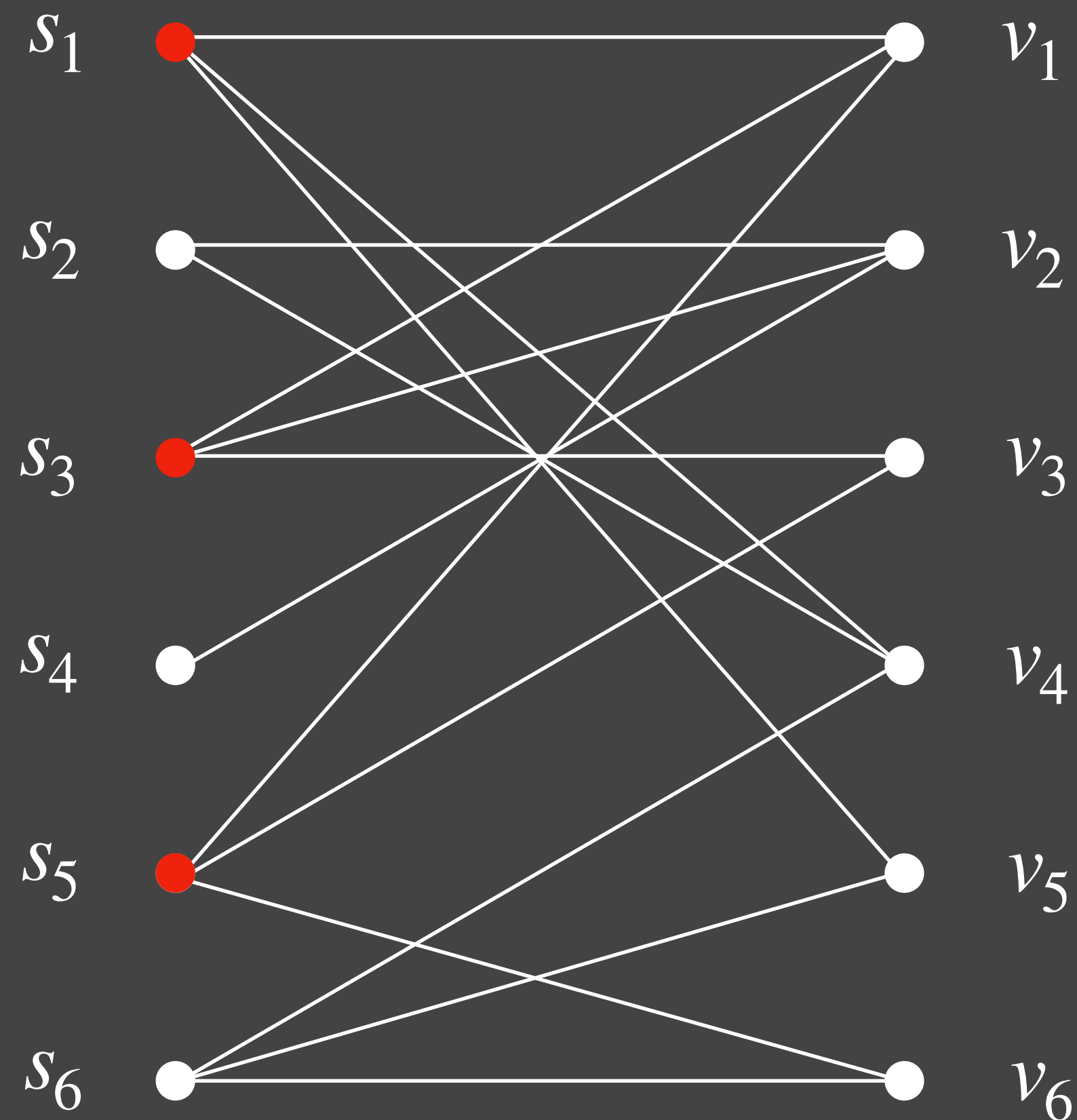
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Competitive recourse is the answer!

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	Approx	Recourse	Ref	Approx	Recourse
Set Cover	$O(\log n)$	$O(T)$	[GKKP 17]	$O(\log n)$	$O(\log n \log f) \cdot \text{OPT}$
	$O(f)$	$O(T)$		$O(f)$	$O(f \log f) \cdot \text{OPT}$
Load Balancing	$2+\epsilon$	$T \cdot \log n \cdot \text{poly}(1/\epsilon)$	[KLS 23]	$2+\epsilon$	$\text{poly}(1/\epsilon, \log n) \cdot \text{OPT}$
Bipartite Matching	$1+\epsilon$	$O(T/\epsilon)$	[Folklore]	$1+\epsilon$	$\text{poly}(1/\epsilon, \log n) \cdot \text{OPT}$
Min. Spanning Tree	4	$O(T)$	[GK 14]	$2+\epsilon$	$\text{poly}(1/\epsilon, \log n) \cdot \text{OPT}$

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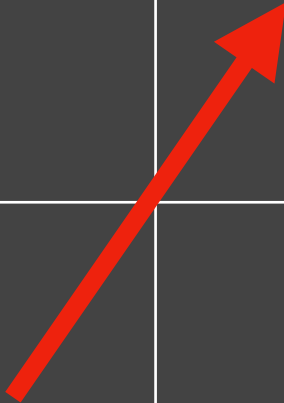
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Insert only.



The Fractional Algorithm

Step 0: Reduction to Chasing Halfspaces

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Claim: Suffices to give algorithm for chasing **halfspaces**.

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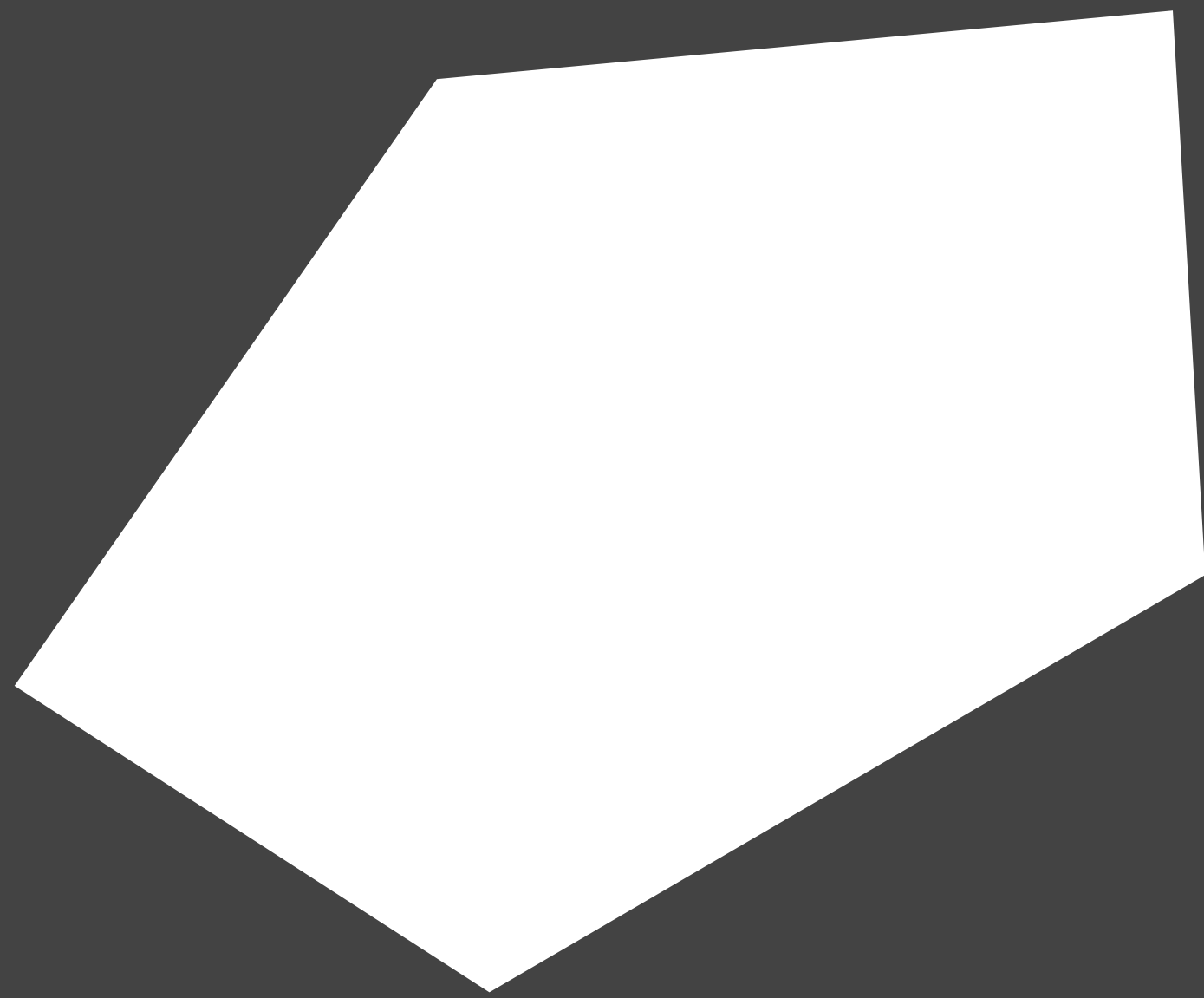
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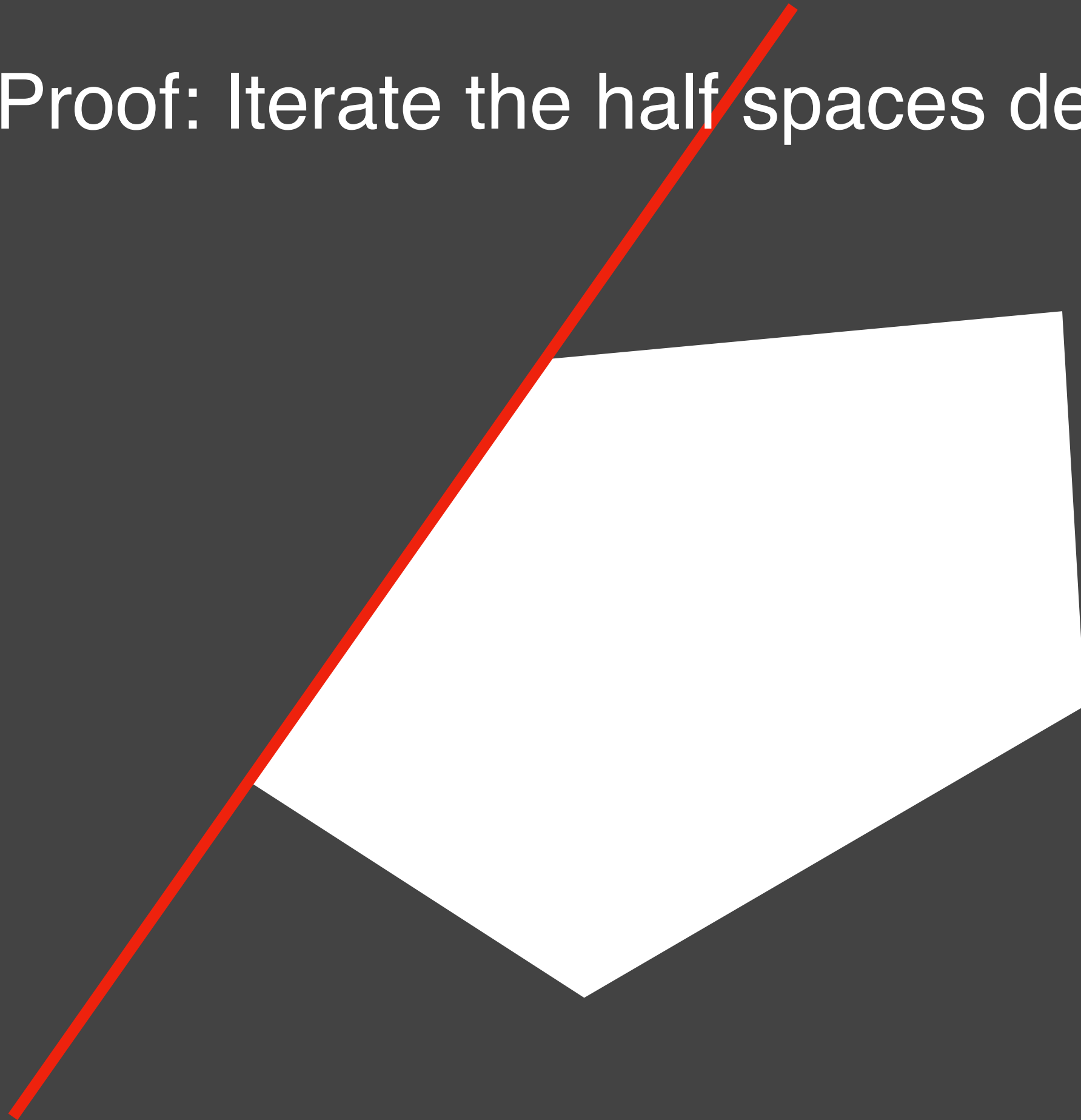
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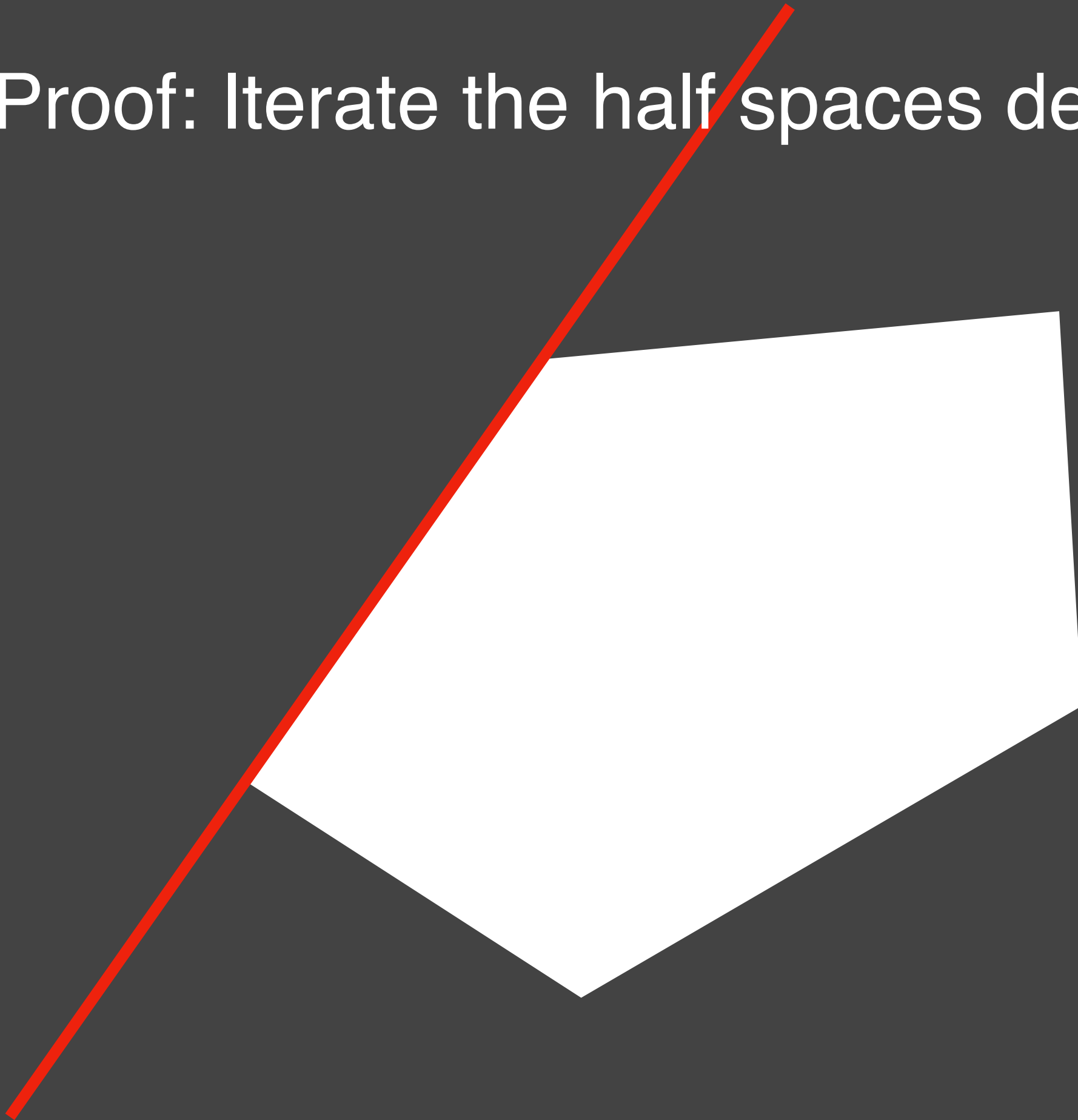


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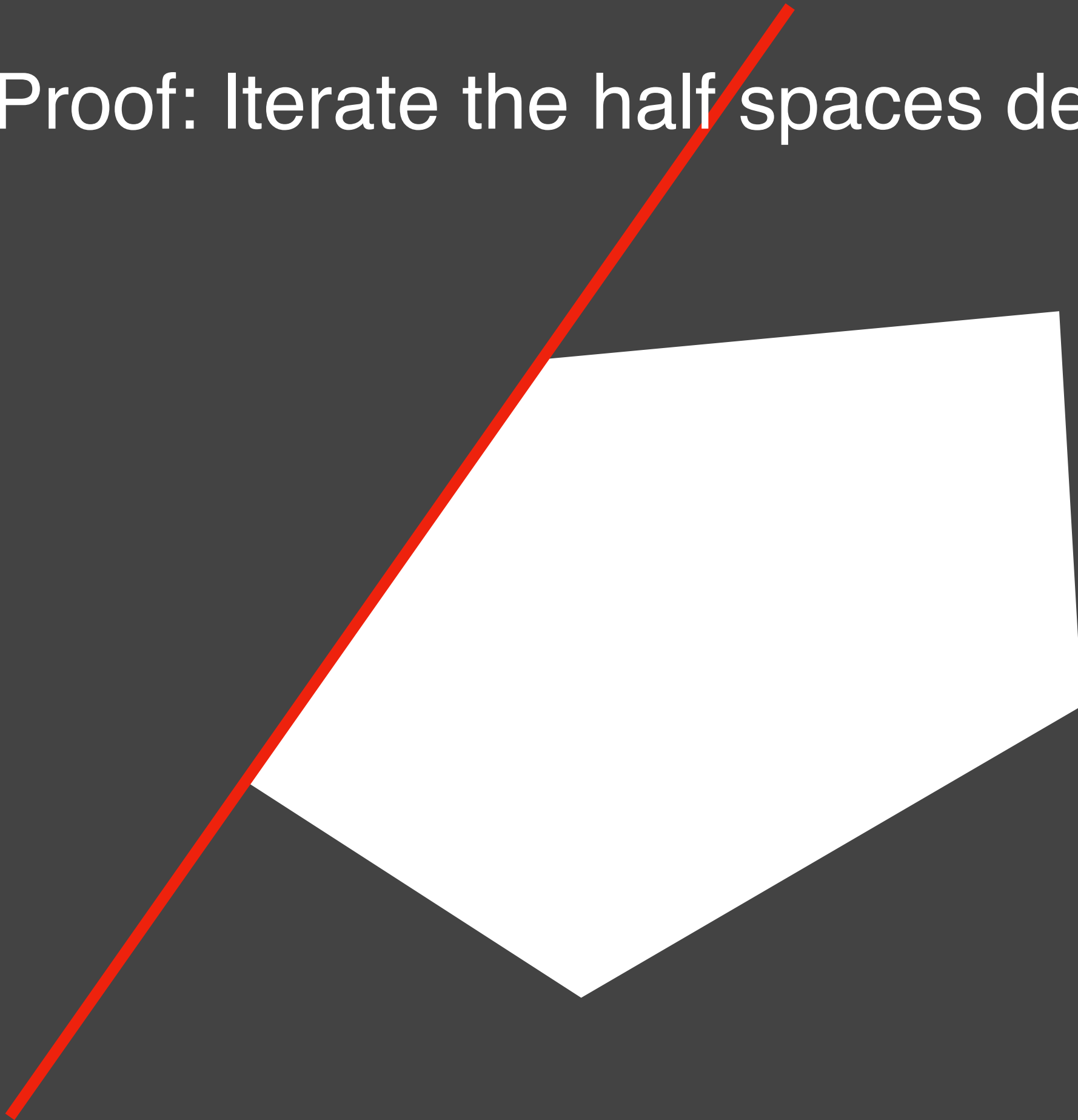
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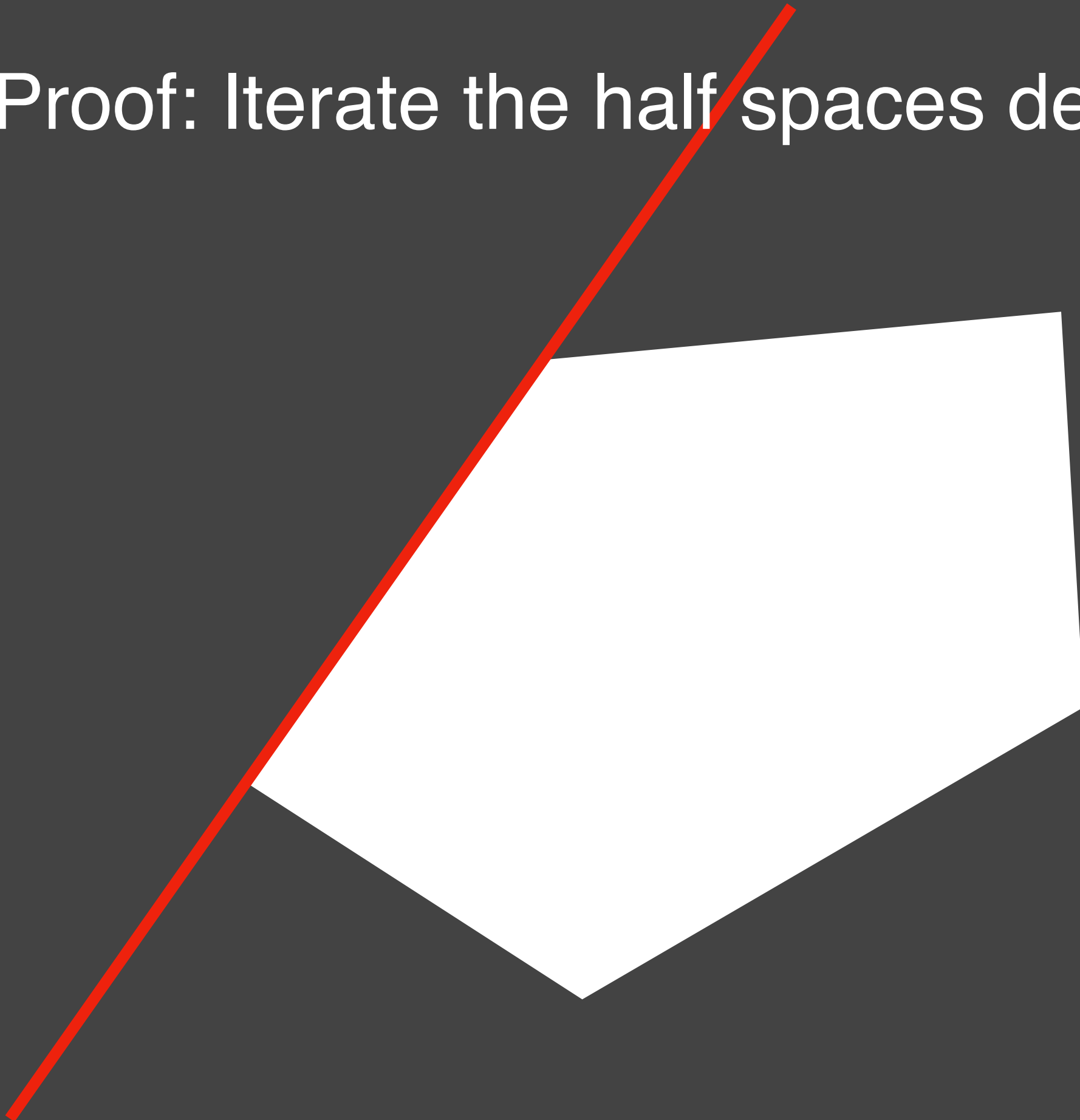
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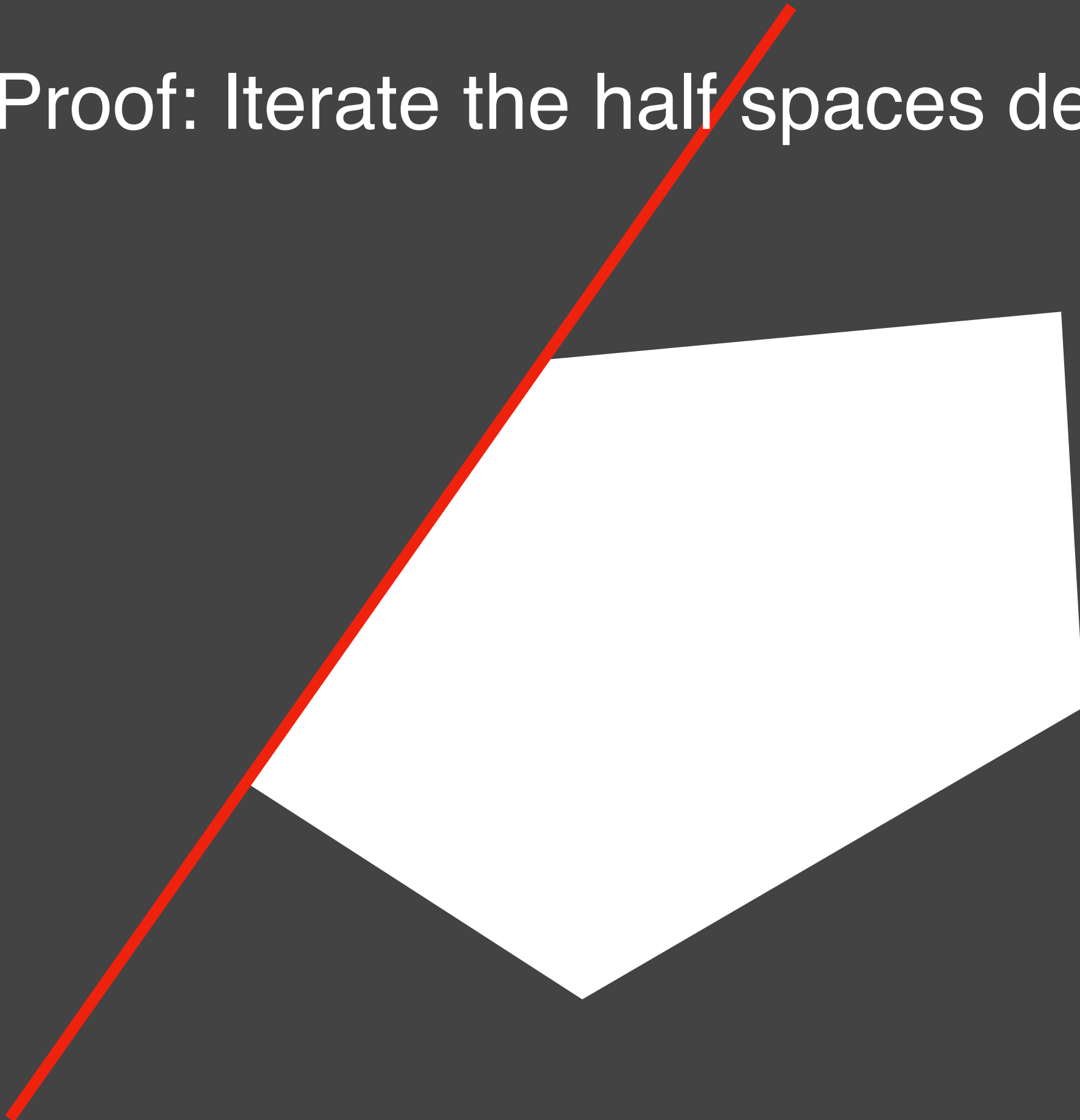
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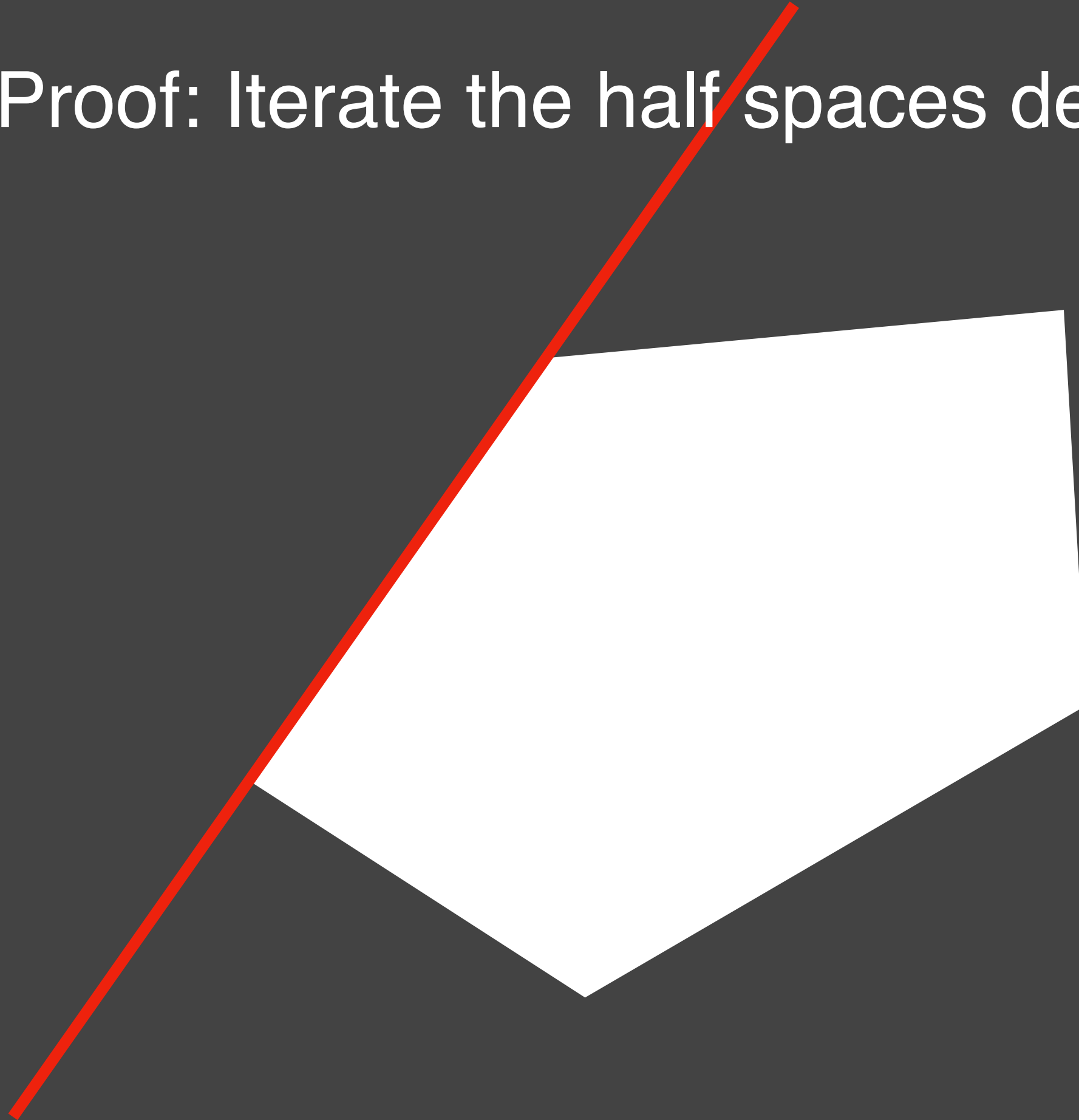
If ALG competitive for halfspaces.
 \Rightarrow ALG converges to polytope.



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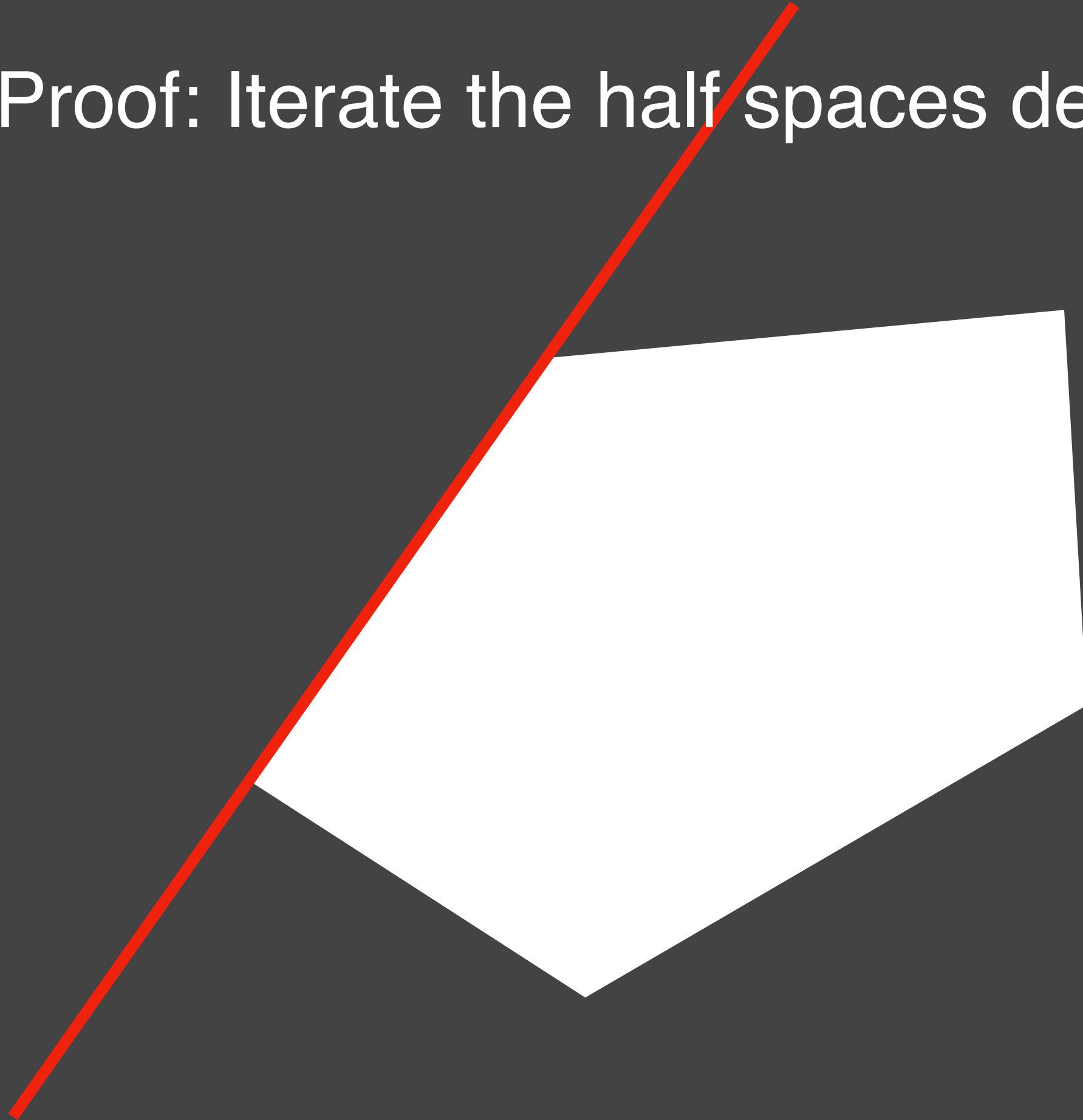
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 \Rightarrow ALG converges to polytope.
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Step 0: Reduction to Chasing Halfspaces

Claim: Suffices to give algorithm for chasing **halfspaces**.

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I.e. all coefficients are positive, variables on same side of \leq .

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Multiplicative weights update (almost)!

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We fit a dual to ALG's solution! How?

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$$\text{Set } r = \log \left(\frac{1 + 4n/\epsilon}{1 + 4n \cdot x^{t-1}/\epsilon} \right).$$

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Theorem [BBLS]:

Positive Body Chasing with movement $\frac{1}{\epsilon} O\left(\log\left(\frac{n}{\epsilon}\right)\right) \cdot \text{OPT}.$

Relating ALG and Dual Objective

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Linear combination gives Lemma 2.

$$\textbf{Lemma 2b: } 0 \leq \left(1 + \frac{\epsilon}{4}\right) \sum_t y^t - (1 + \epsilon) \sum_t z^t.$$

Slack for this argument needs **resource augmentation**, i.e. violate packing by ϵ .

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$$\begin{aligned} \sum_i (x_i^t - x_i^{t-1})_+ &\leq \sum_{i: x_i^t > x_i^{t-1}} (x_i^t + \delta) \log \left(\frac{x_i^t + \delta}{x_i^{t-1} + \delta} \right) \\ &\leq \sum_{i: x_i^t > x_i^{t-1}} (x_i^t + \delta) c_i^t y^t \\ &\leq \frac{\epsilon}{4} y^t + y^t \sum_i c_i^t x_i^t \\ &= \left(1 + \frac{\epsilon}{4}\right) y^t. \quad \blacksquare \end{aligned}$$

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Our KL Projection Algorithm

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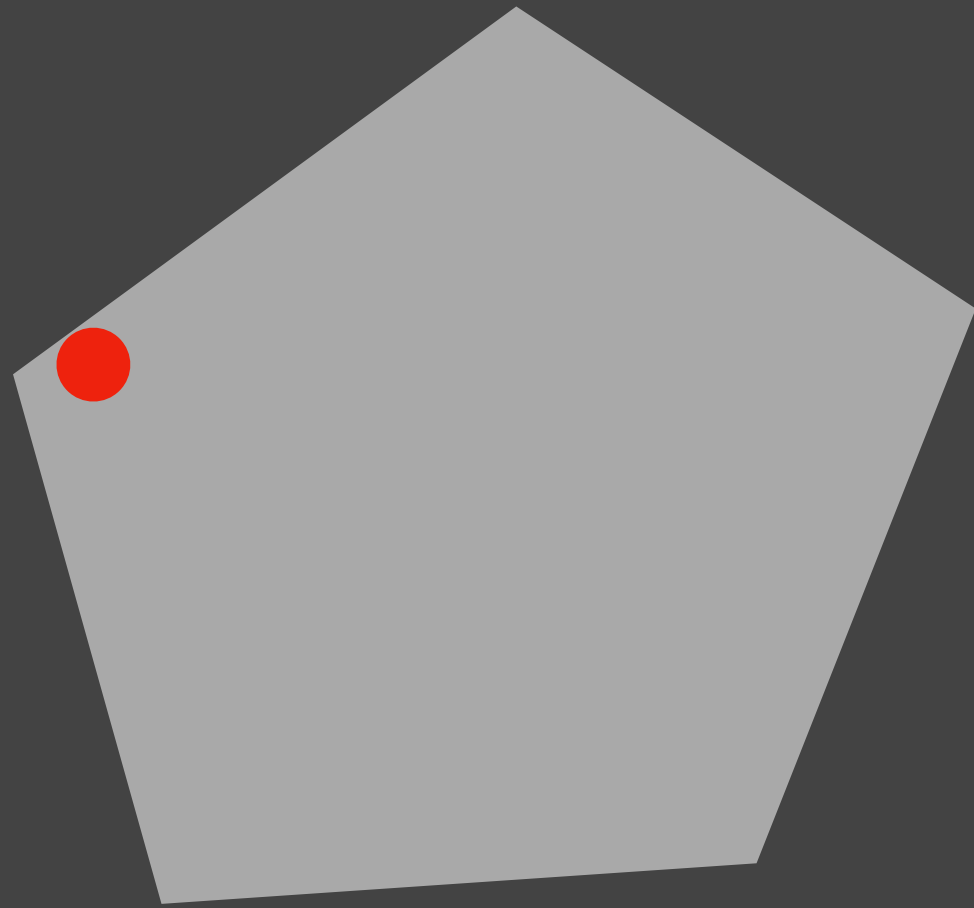
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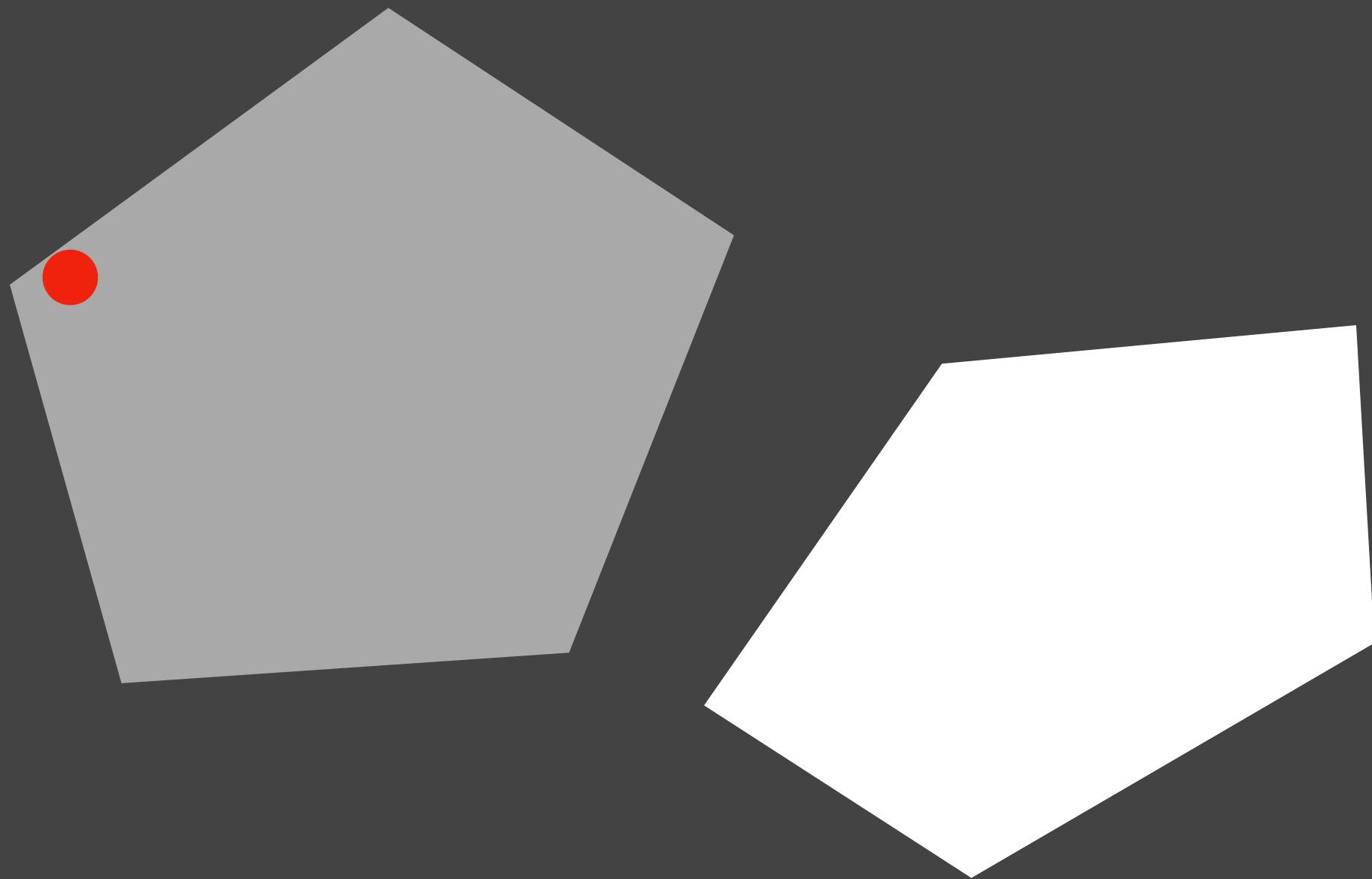
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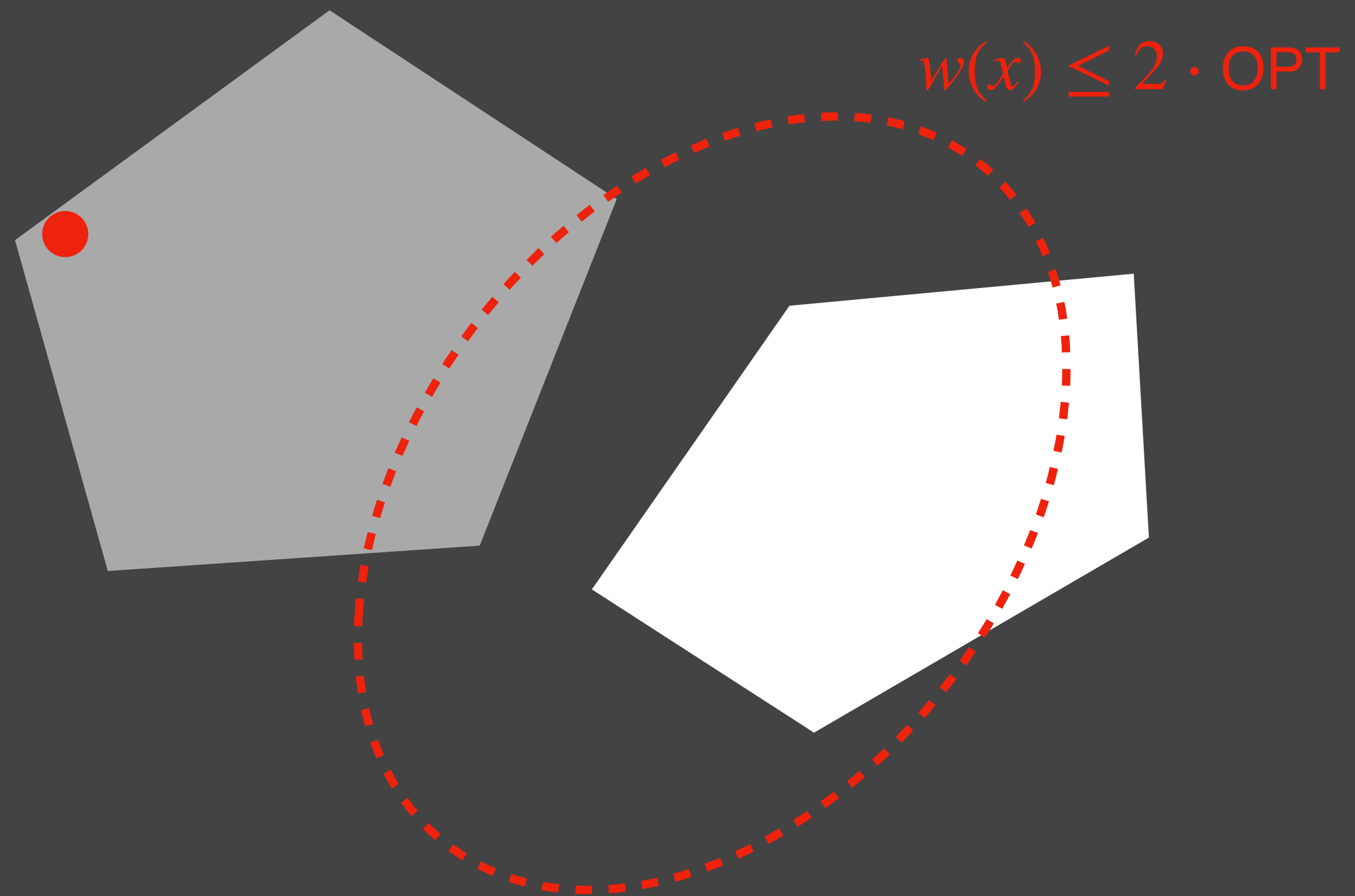
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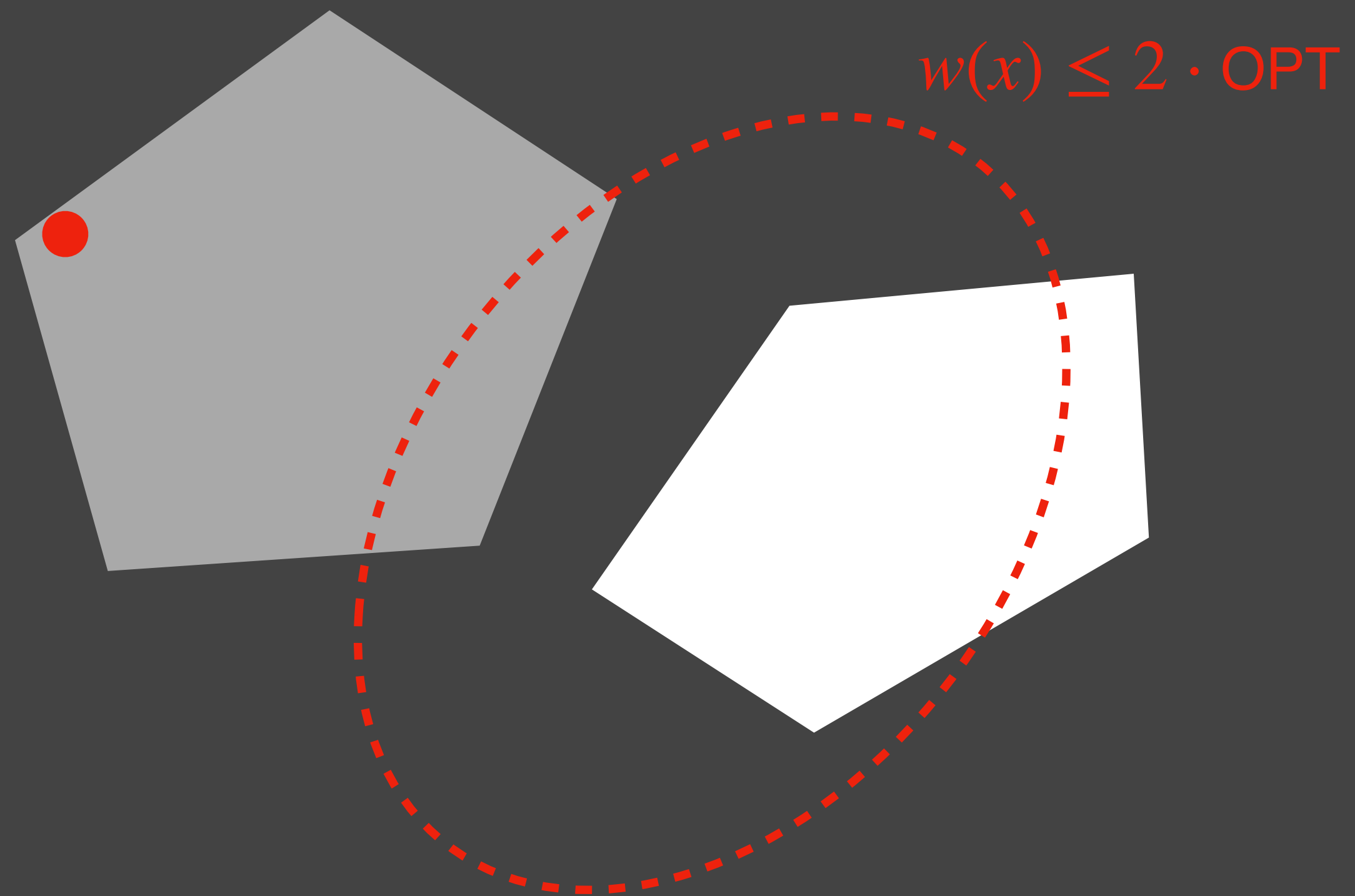
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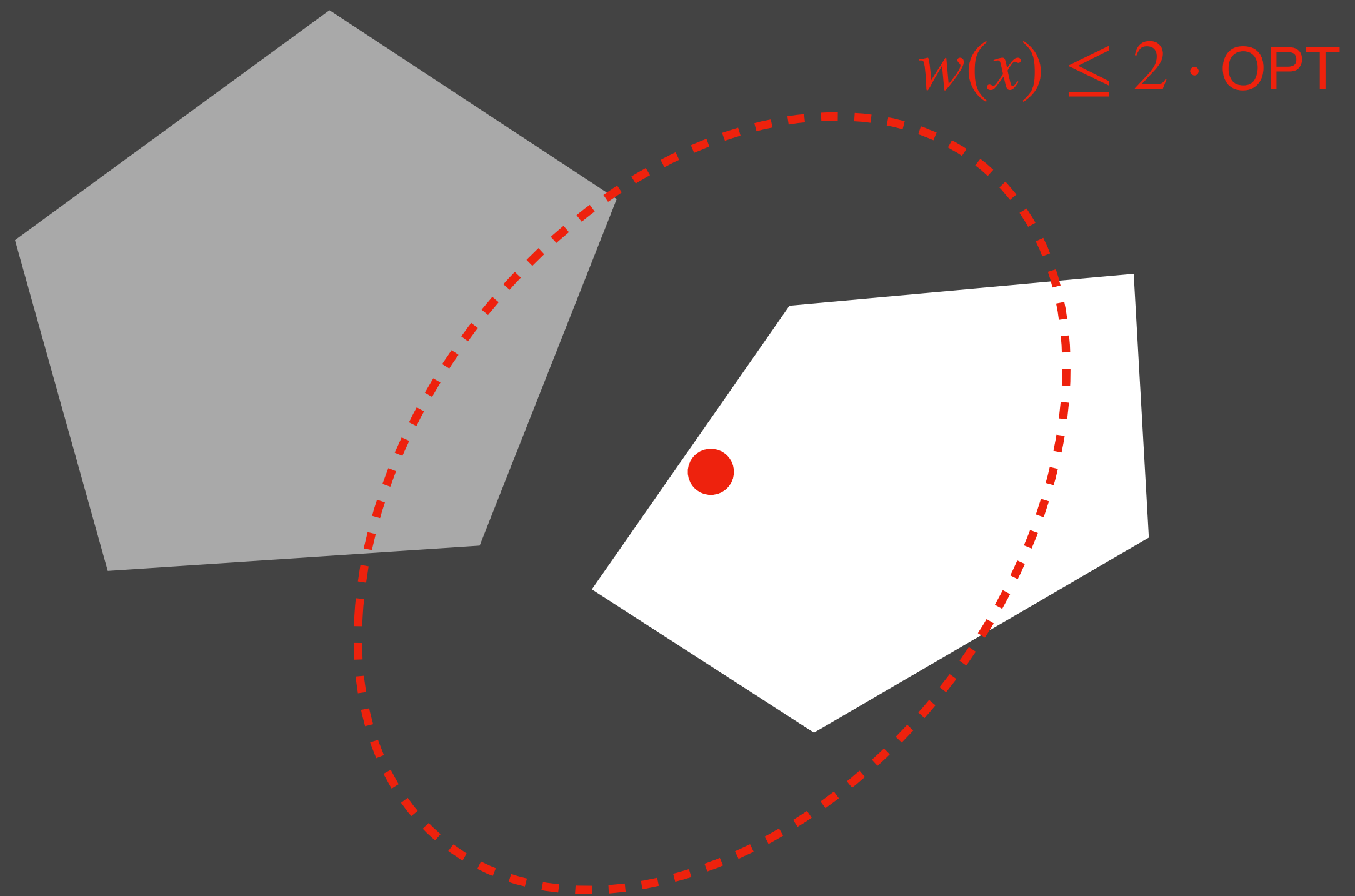


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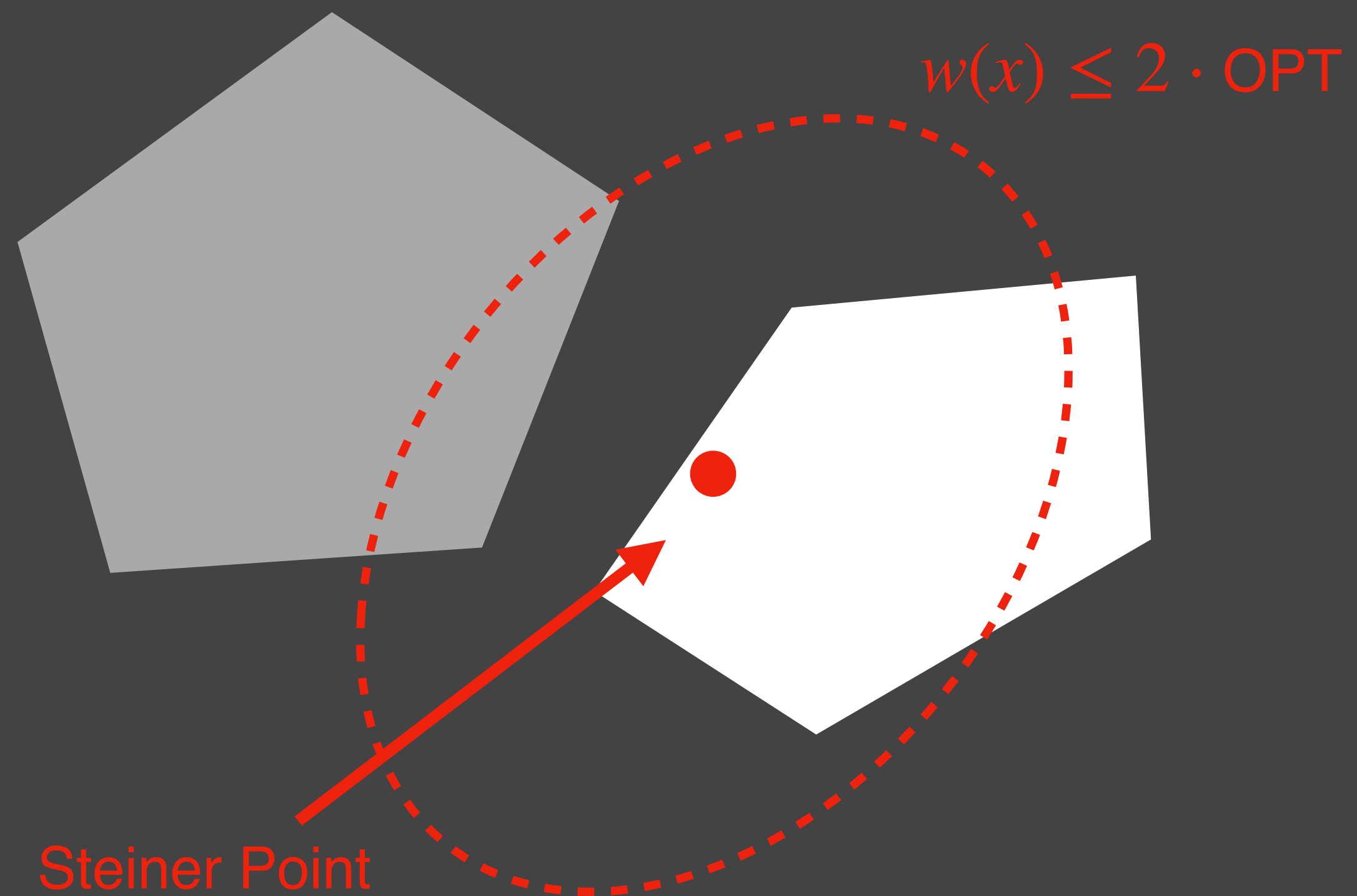


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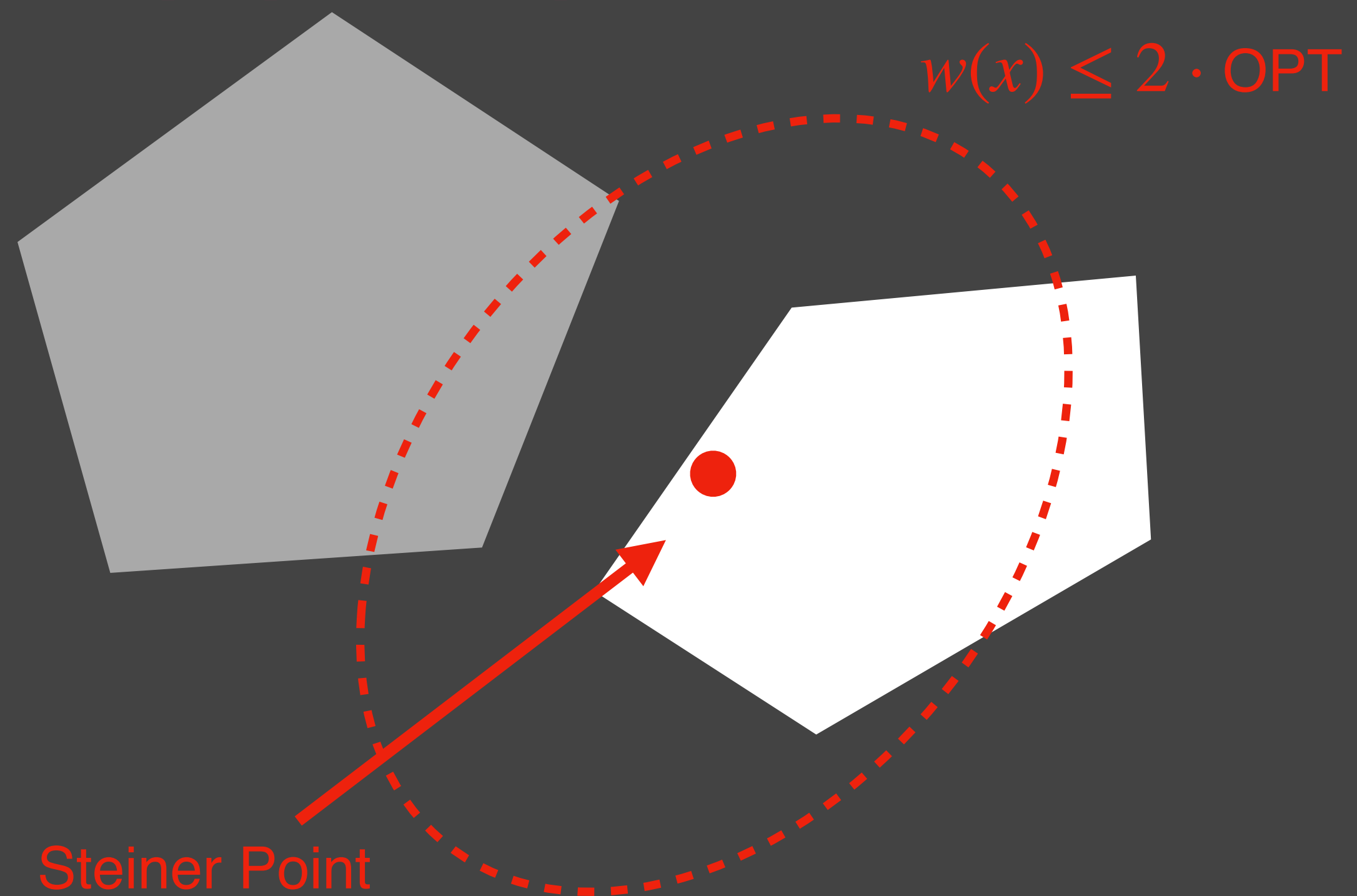


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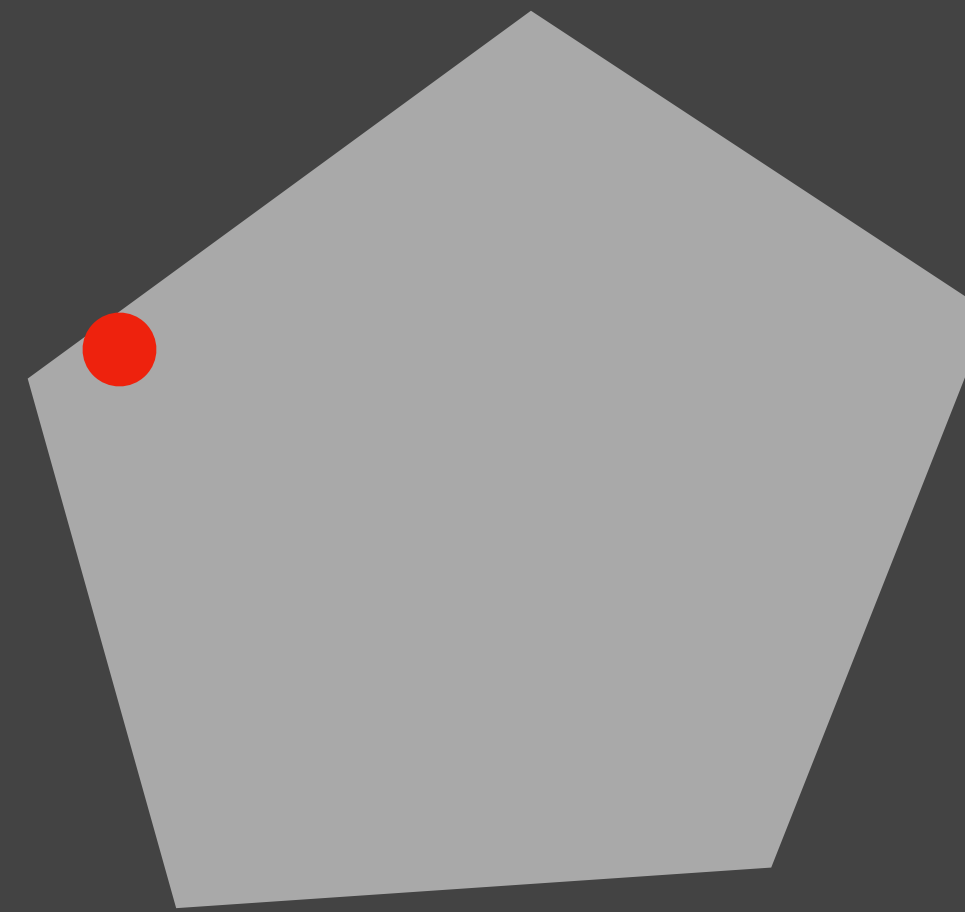
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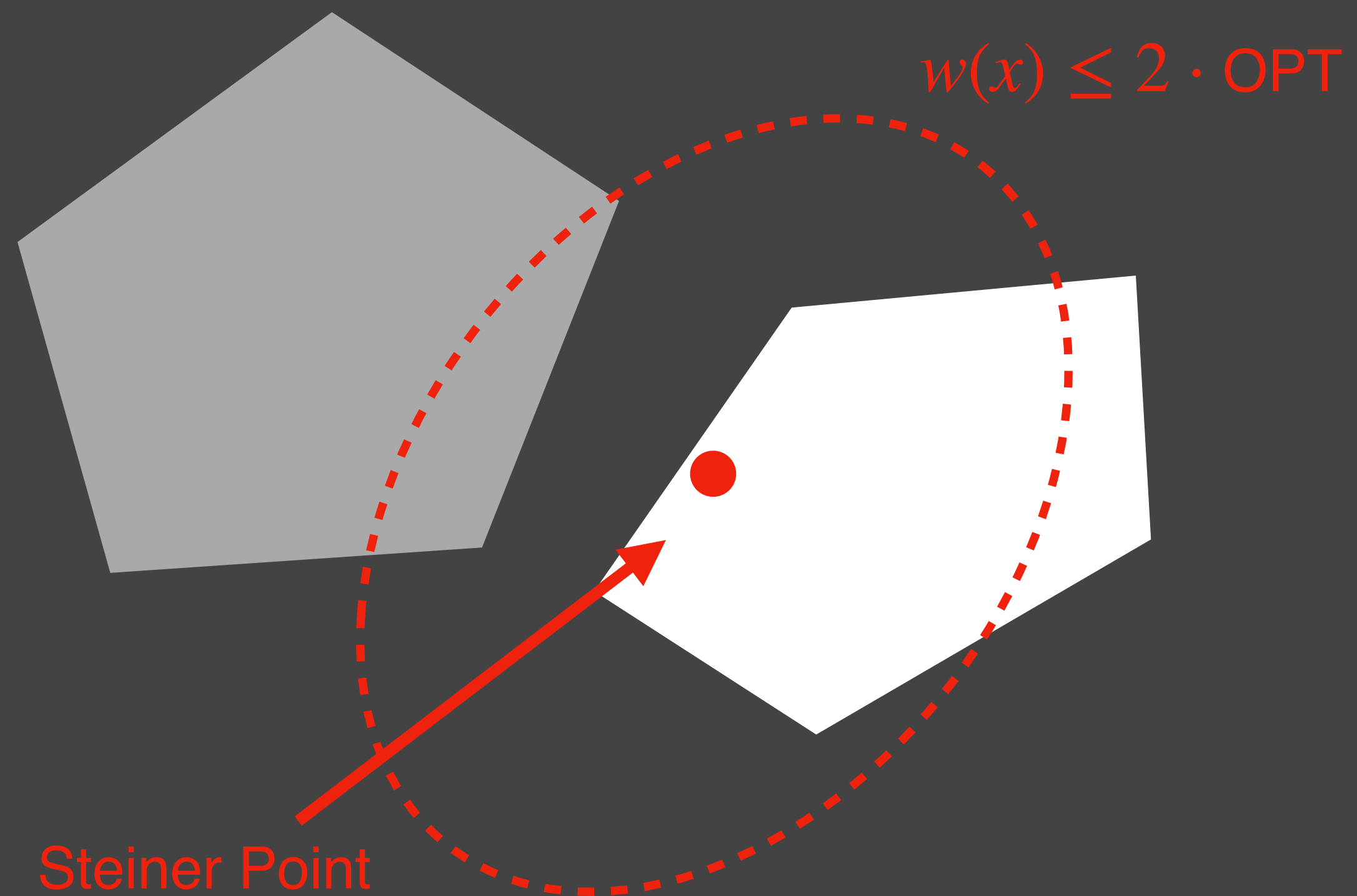
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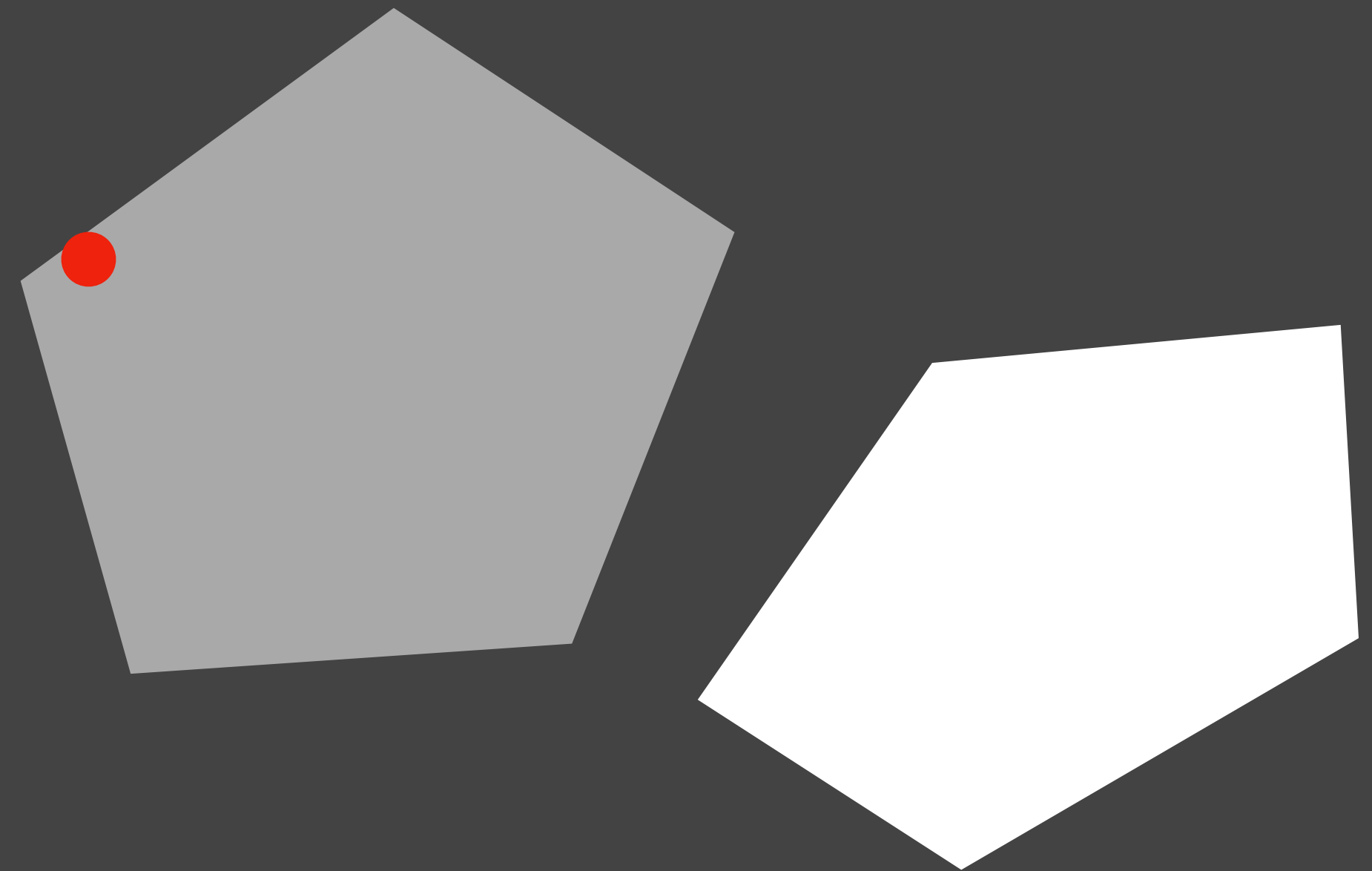
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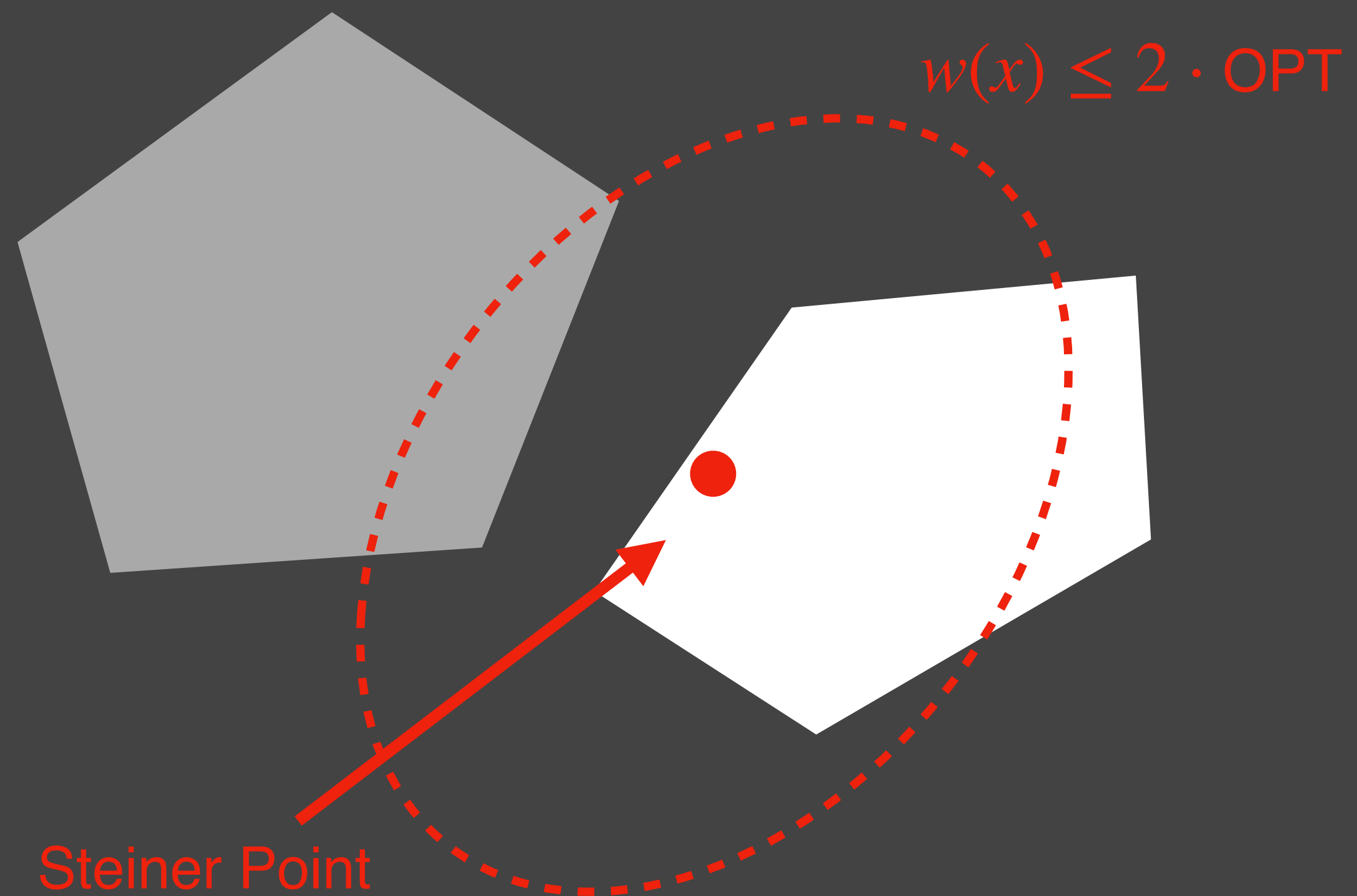
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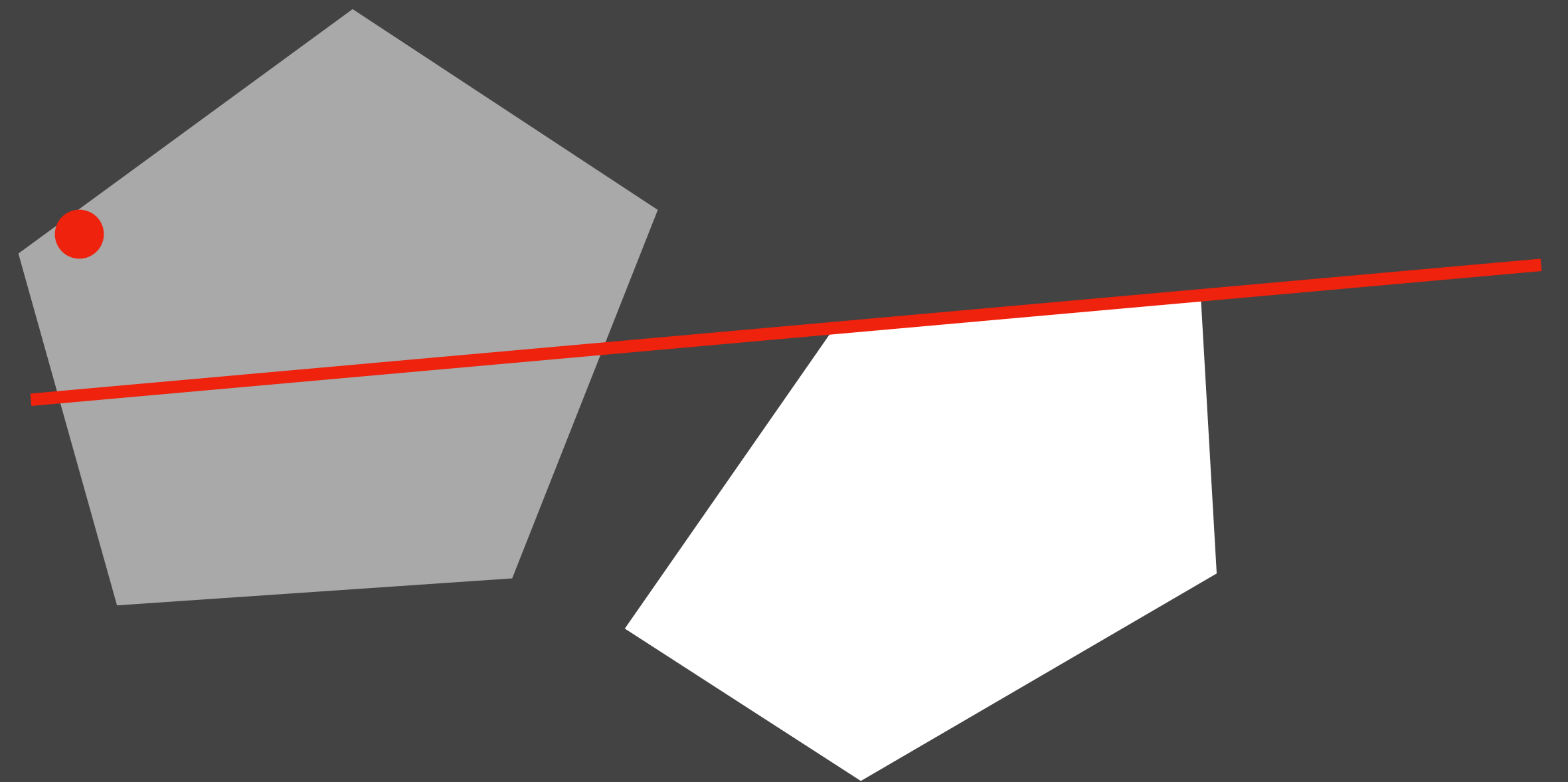
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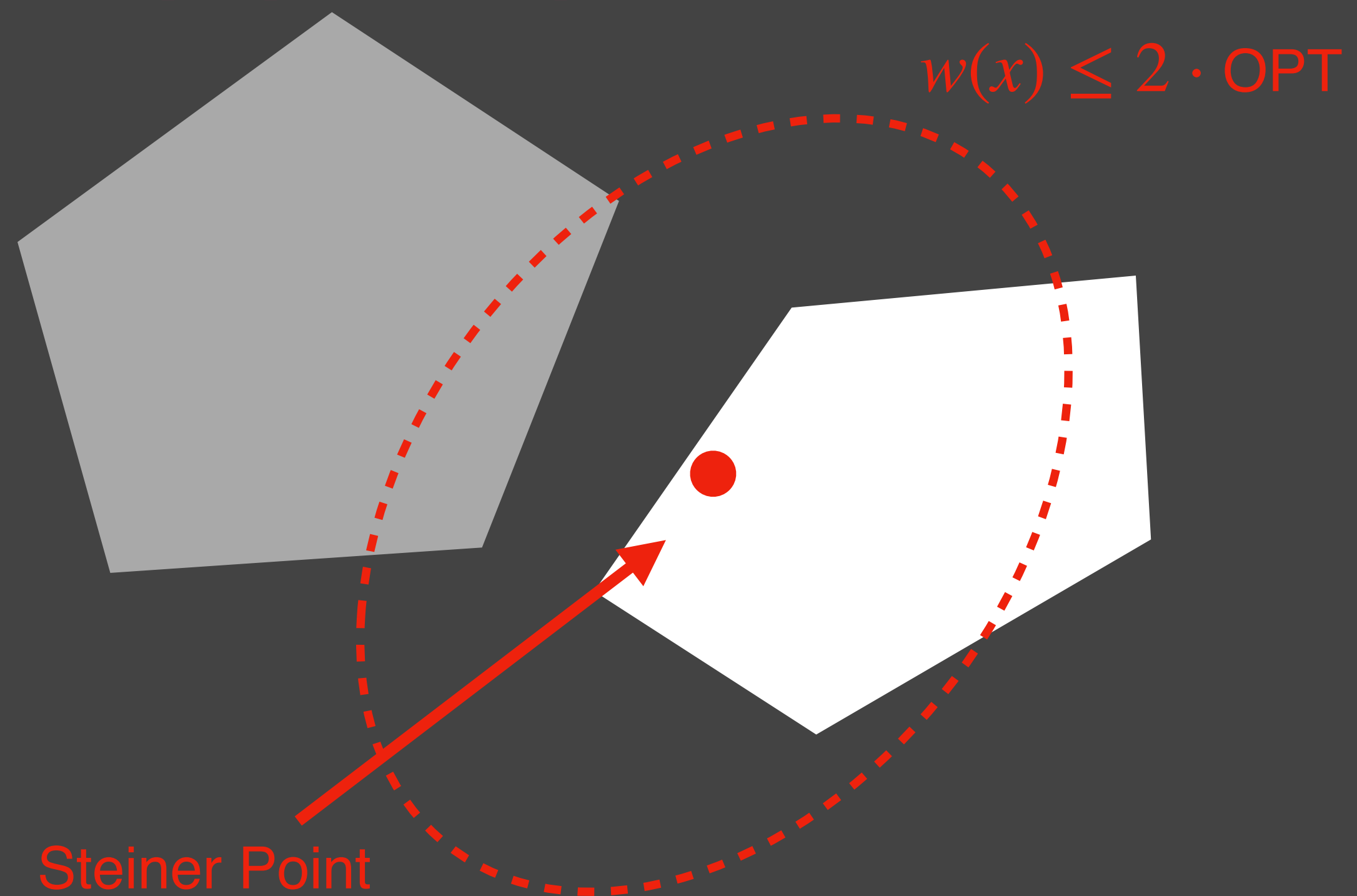
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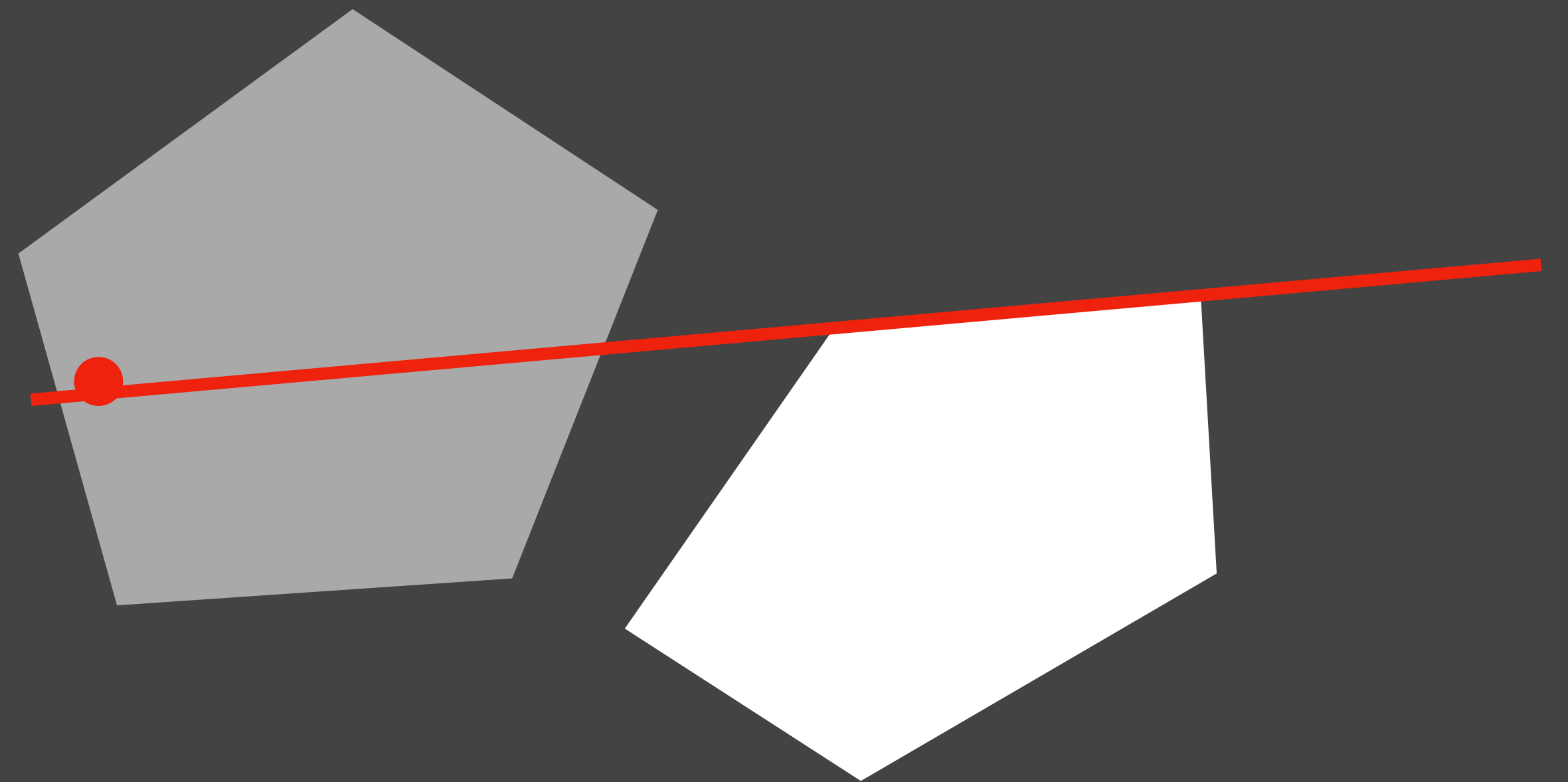
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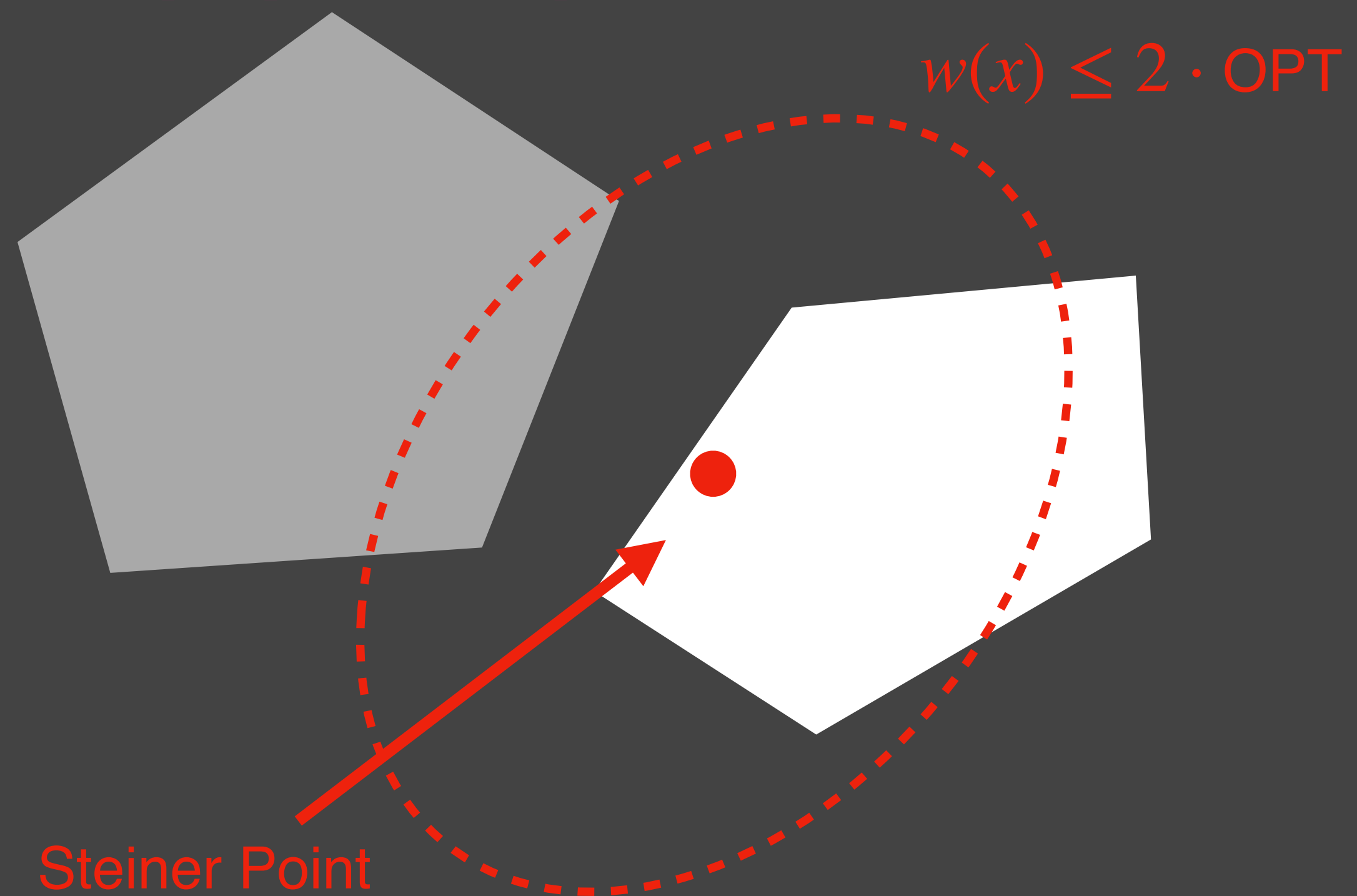
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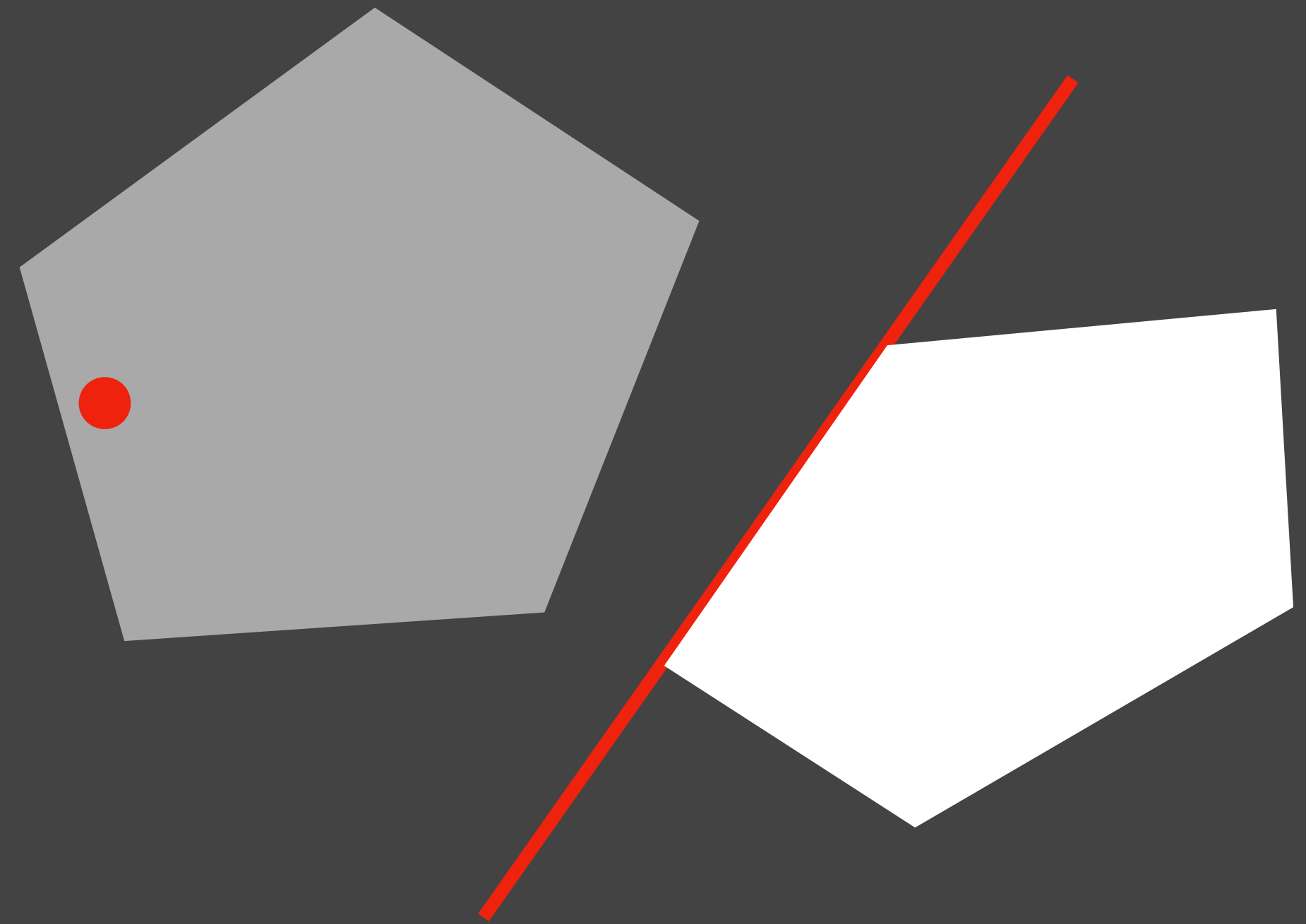
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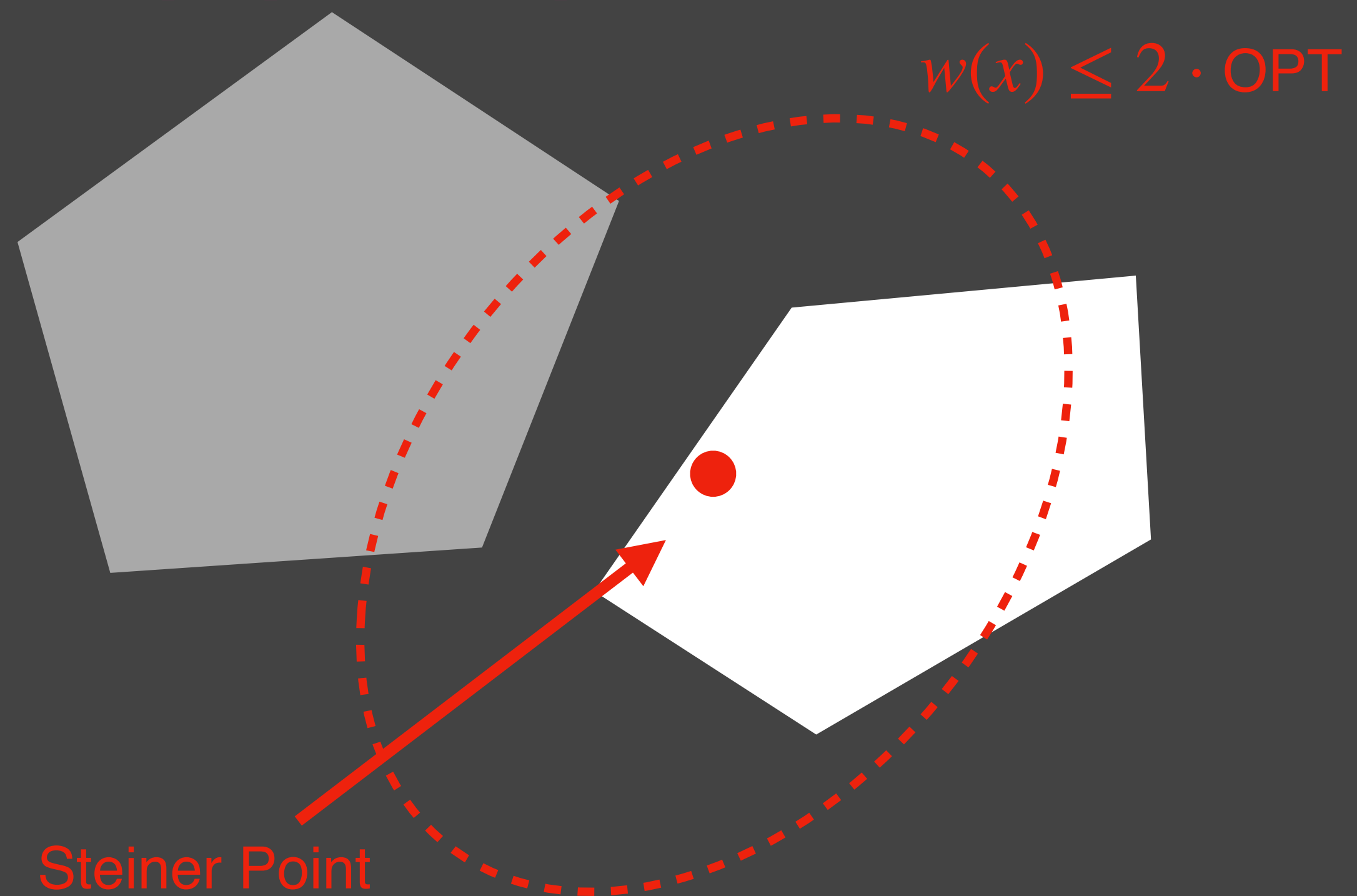
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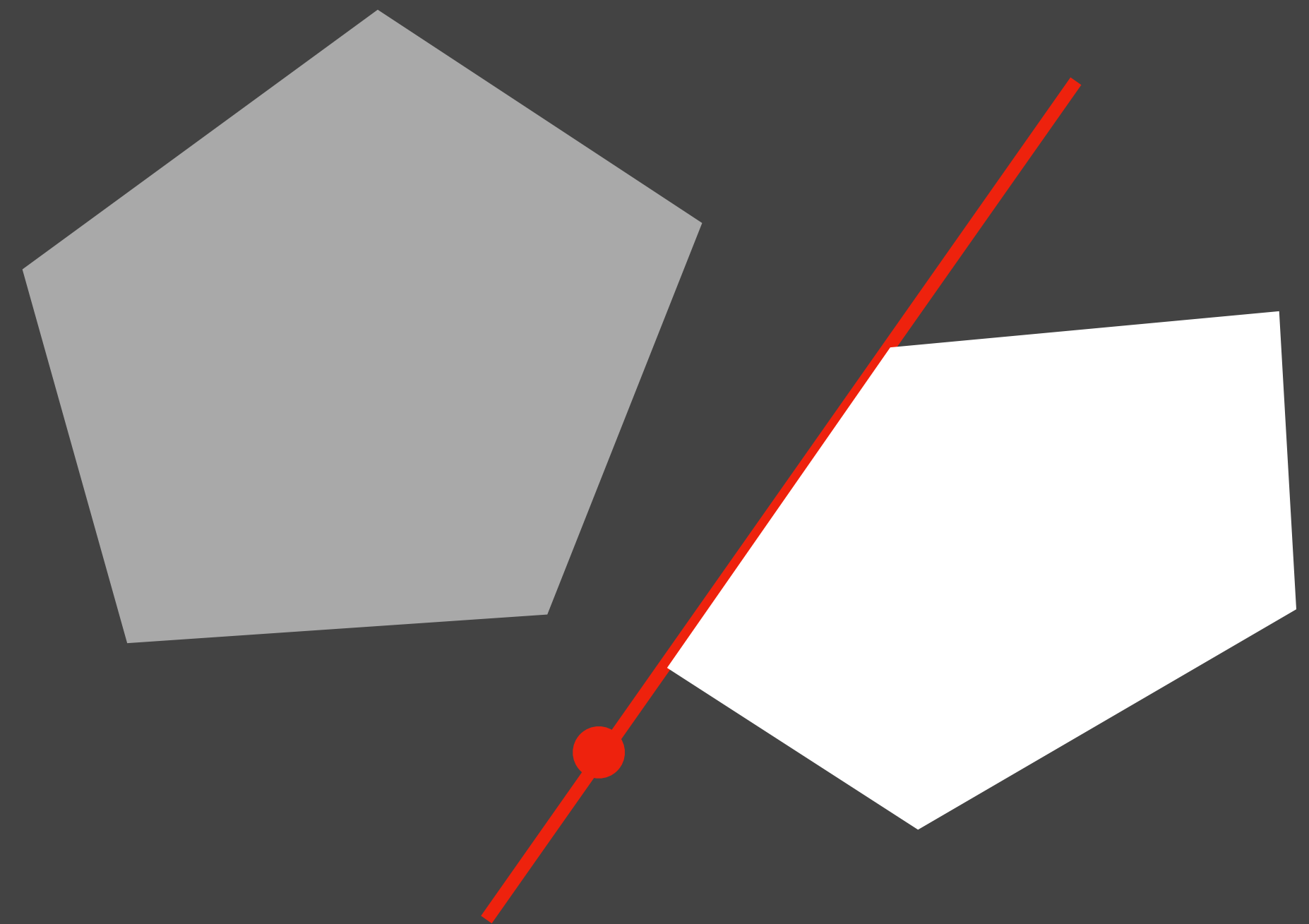
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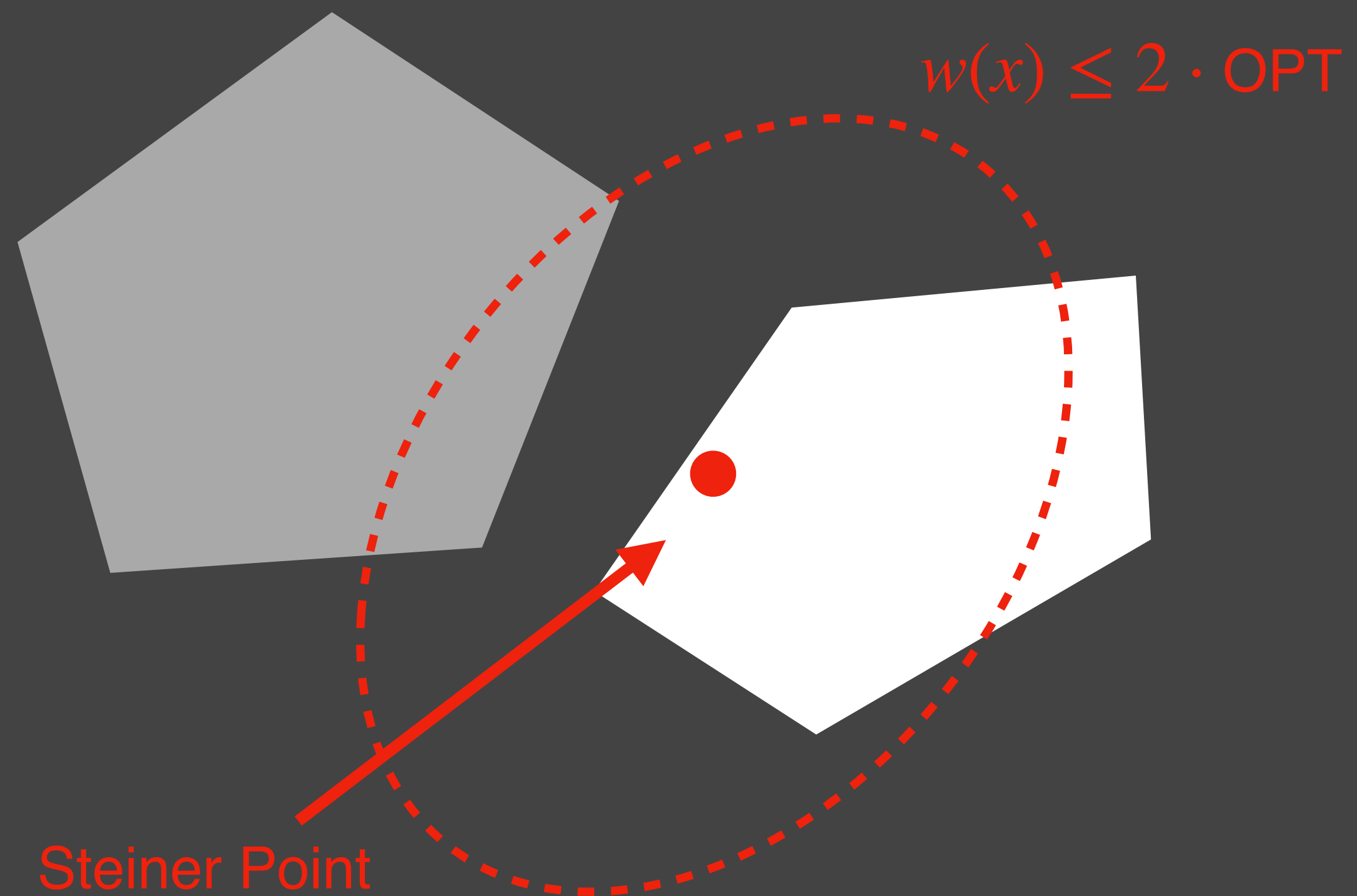
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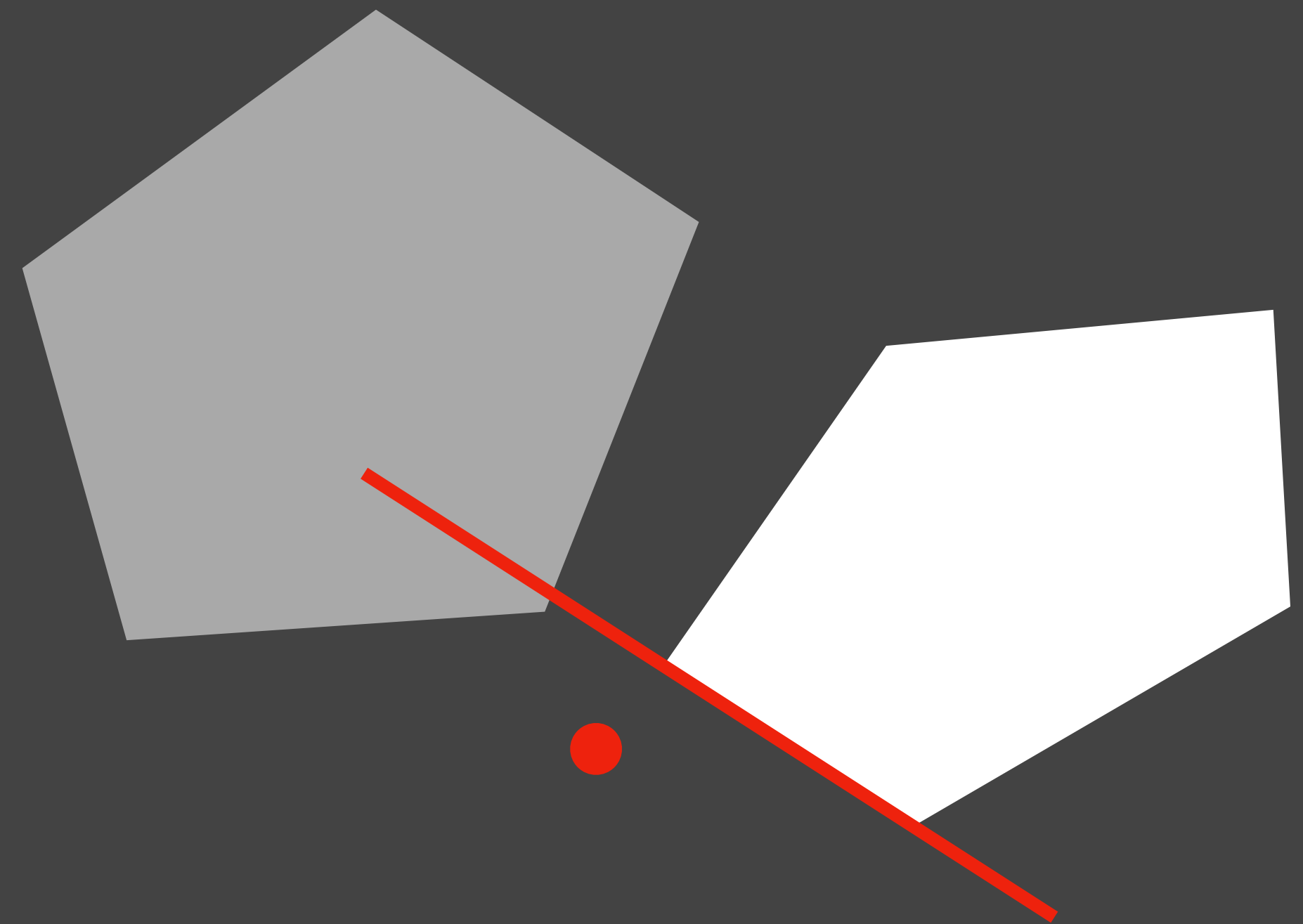
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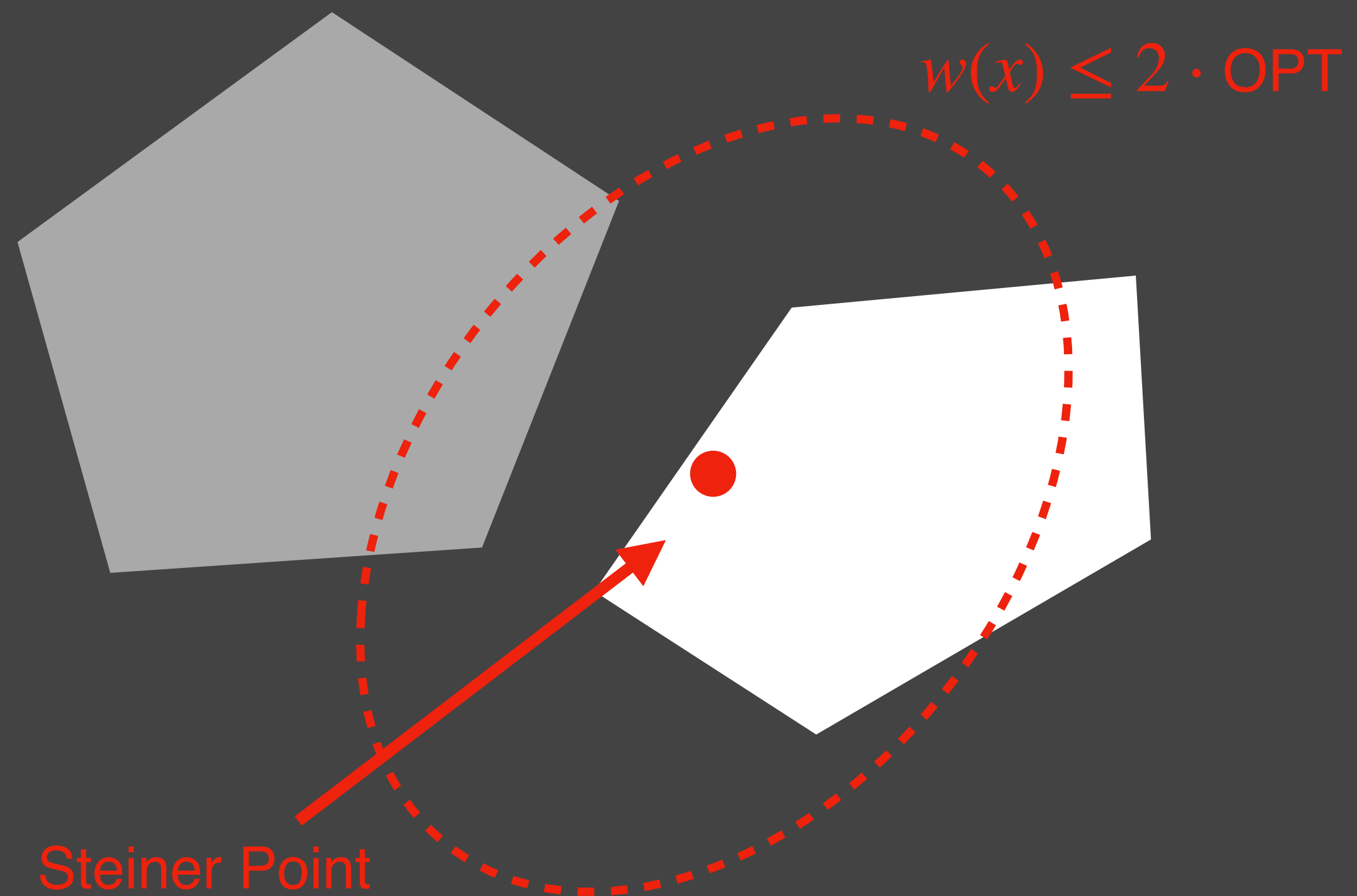
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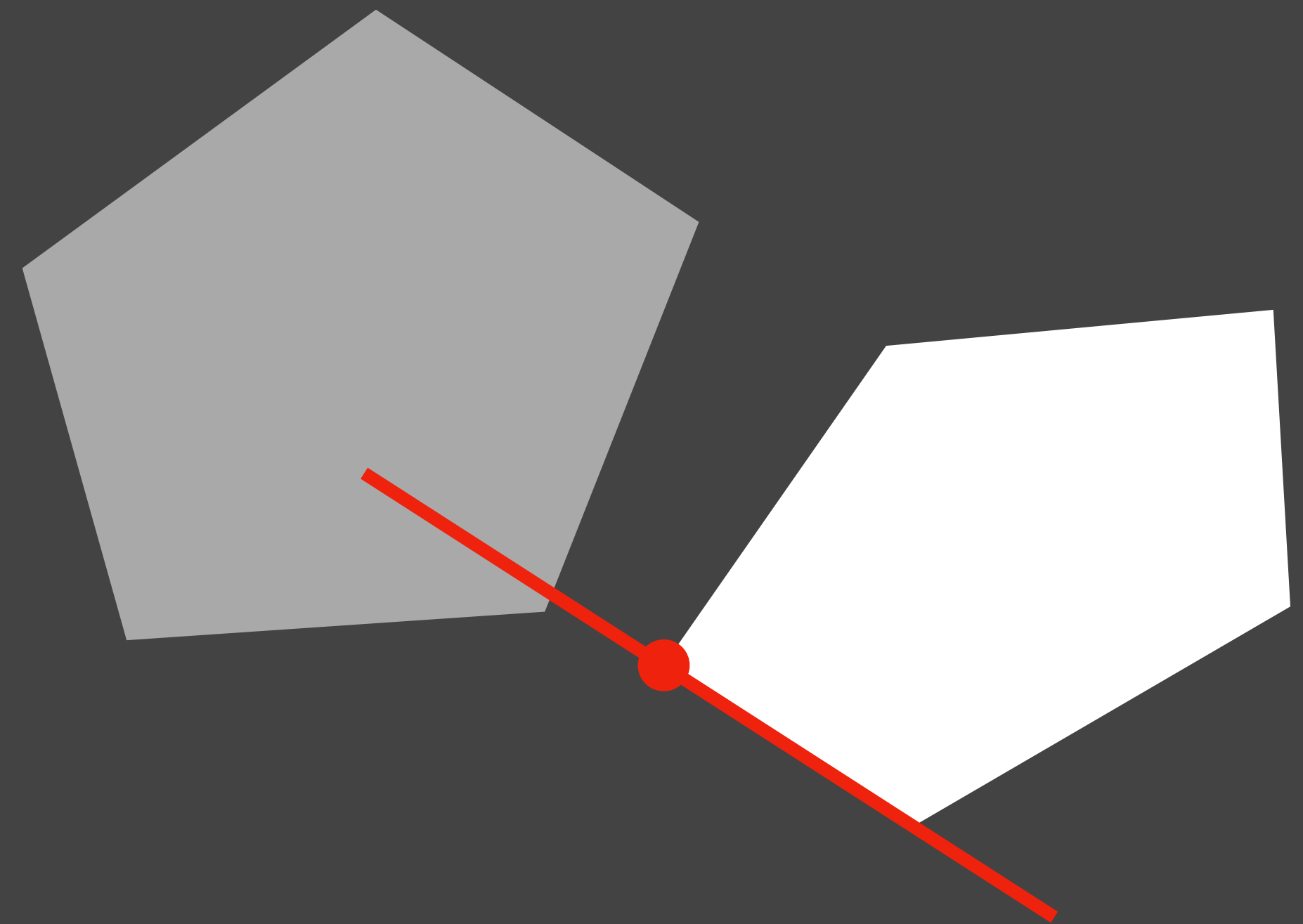
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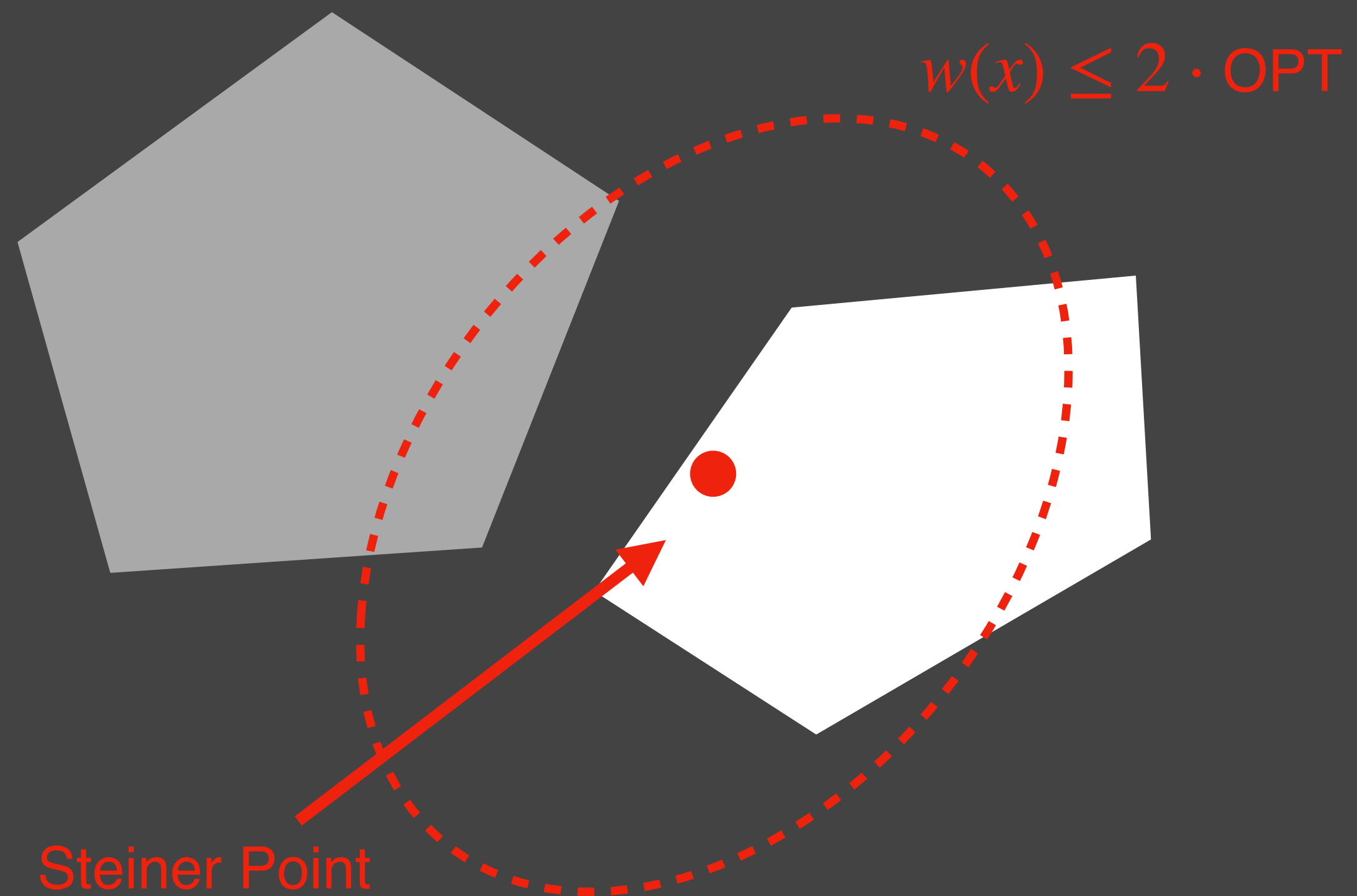
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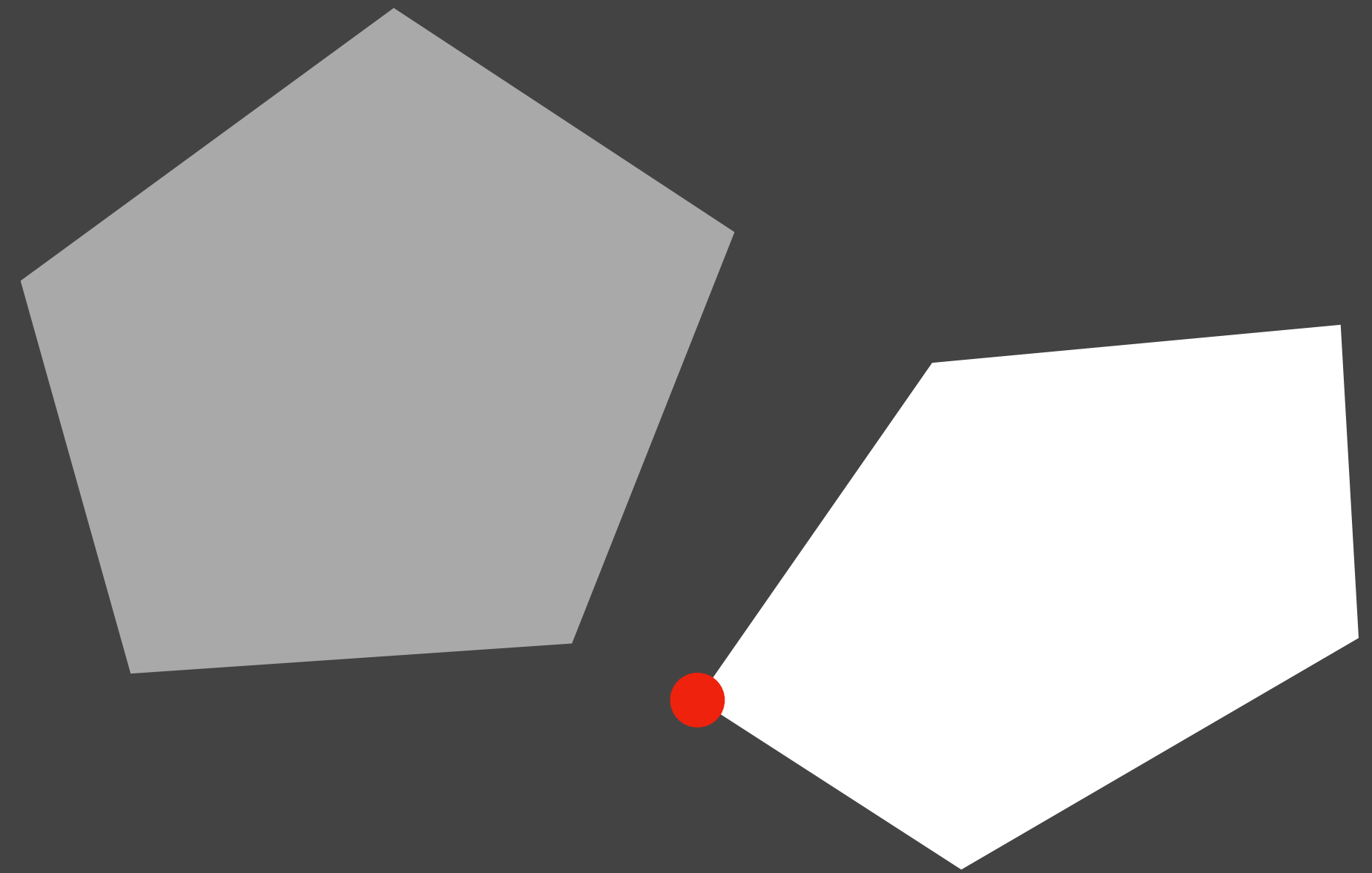
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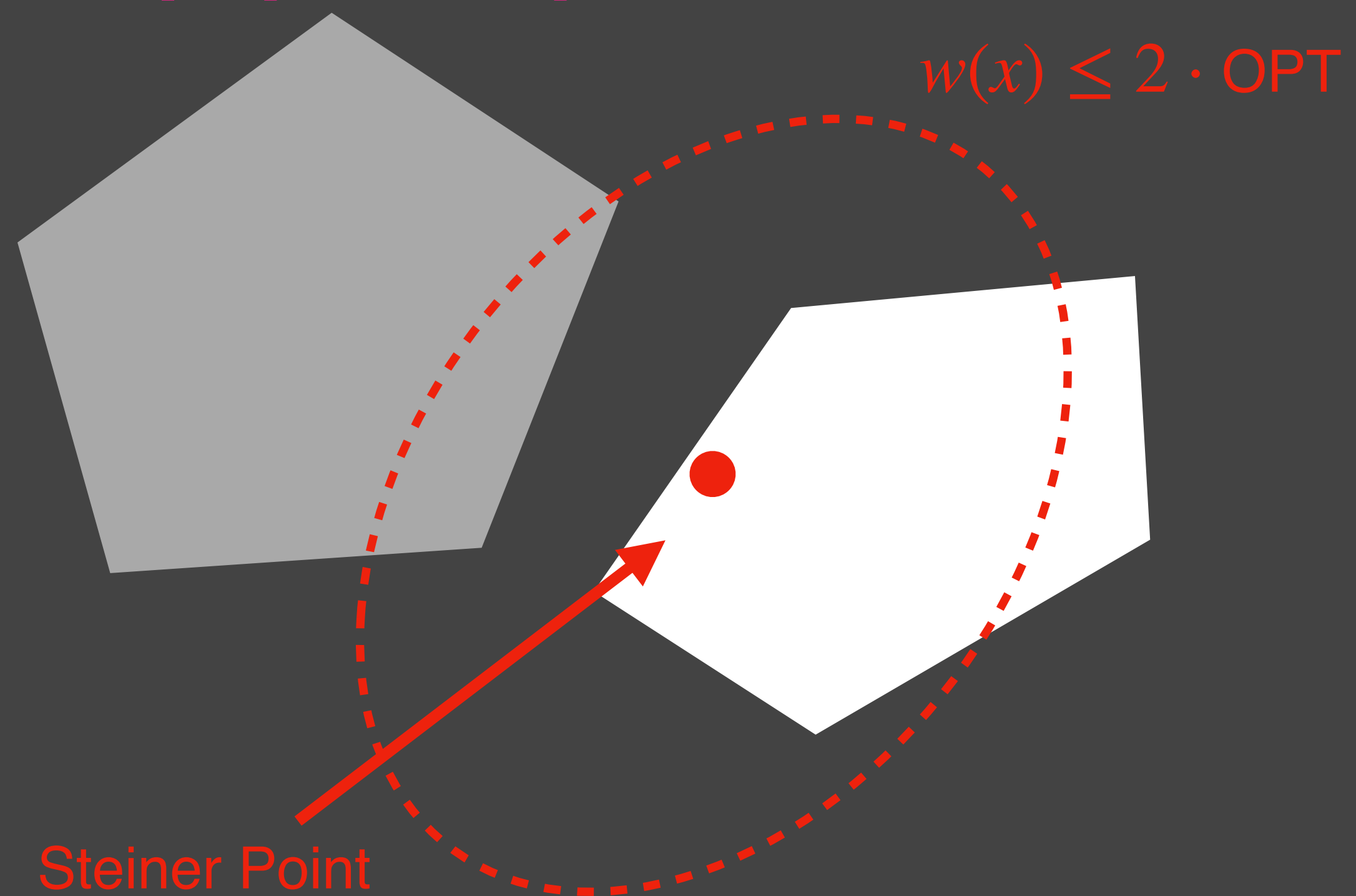
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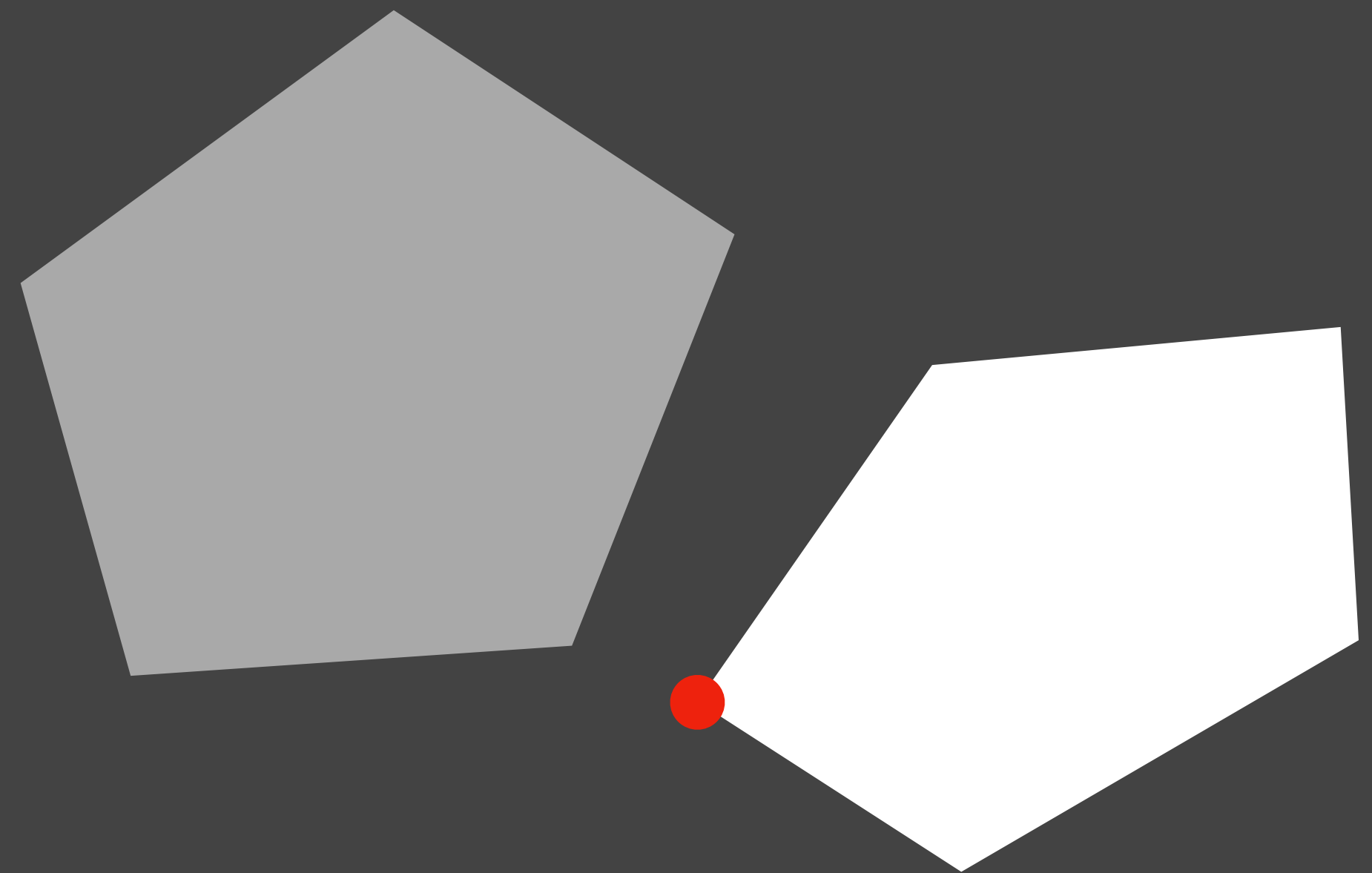
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Memoryless! Feature or bug?

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To overcome, we **go back in time** and
modify old duals. (ALG still online!)

Rounding

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$$K_t = \left\{ x \mid \sum_{S \ni e} x_S \geq 1 \quad \forall e \in U^t, \quad \sum_S x_S \leq \beta \cdot \text{OPT}^t \right\}$$

$\text{OPT}^t :=$ cost of **best cover** @ time t .

Theorem [BBLS]:

Dynamic Set Cover with:

(1) Approx $O(\log n) \cdot \text{OPT}^t$.

(1) Recourse $O(\log^2 n) \cdot \text{OPT}_{\text{recourse}}(O(1))$.

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Can charge every set purchase to $1/2f$ movement of fractional solution.

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Matching recourse = $O(\epsilon^{-1}) \cdot [\# \text{ edges updates to } H] = O(\epsilon^{-1}) \cdot [O(\log n) \cdot \text{OPT}_{\text{recourse}}(\beta)].$

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Other **important** + **tractable** families of Convex Body Chasing?

Thanks!