The Greedy Algorithm for a Class of Lattice Polyhedra and its Consequences

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ISMP 2000
2000.8.10

Outline of this Talk

1. Review of submodular system

2. Review of submodular functions on antichains and Dual Greedy Algorithm

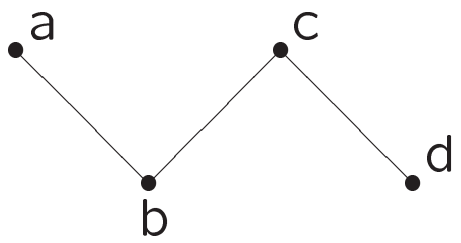
3. Lovász extension

4. An algorithm for testing a vector for being an extreme point

5. Concluding Remarks

Submodular Systems

- $P = (E, \preceq)$: partially ordered set (poset). ($n = |E|$.)



- $I \subseteq E$ is an ideal of $P \Leftrightarrow (y \preceq x \in I \Rightarrow y \in I)$.
  $\mathcal{I}(P) =$ the set of ideals of P.

Remark: *$\mathcal{I}(P)$ forms a distributive lattice with lattice operations $\cup$ and $\cap$.*

- $f: \mathcal{I}(P) \to \mathbf{R}$ is *submodular* $\Leftrightarrow$

$$\forall A, B \in \mathcal{I}(P): f(A) + f(B) \geq f(A \cup B) + f(A \cap B).$$

- Validity of Greedy Algorithm for solving

$$\left|\begin{array}{ll} \max & \sum\{w(e)x(e) \mid e \in E\} \\ \text{s.t.} & x(X) \leq f(X) \qquad\qquad (X \in \mathcal{I}(P)), \end{array}\right.$$

  where $x(A) = \sum_{e \in A} x(e)$.

- $f: \mathcal{I}(P) \to \mathbf{R}$ is submodular iff its Lovász extension is convex.

- Existence of polynomial time algorithm for minimizing f.

- TDIity of $x(X) \leq f(X)$ $(X \in \mathcal{I}(P))$.

- Intersection Theorem

- ...

Submodular Functions on Antichains

- $A \subseteq E$ is an *antichain* of $P = (E, \preceq)$ if $\forall a, b \in A\colon a \preceq b \Rightarrow a = b$.
- $\mathcal{A}(P)$ the set of antichains of P.
- For $f\colon \mathcal{A}(P) \to \mathbf{R}$ define

$$\mathsf{P}(f) = \{x \mid x \in \mathbf{R}^E, \forall A \in \mathcal{A}(P)\colon x(A) \leq f(A)\}.$$

Validity of Dual Greedy Algorithm

$$\text{(P)} \left| \begin{array}{lll} \max & \sum\{w(e)x(e) \mid e \in E\} & \\ \text{s.t.} & x(A) \leq f(A) & (A \in \mathcal{A}(P)) \end{array} \right.$$

- P: rooted forest + $f\colon \mathcal{A}(P) \to \mathbf{R}$: submodular [Faigle and Kern (1996)]

- $f\colon \mathcal{A}(P) \to \mathbf{R}$: submodular and monotone [Faigle and Kern (2000)]

- $f\colon \mathcal{A}(P) \to \mathbf{R}$: b-submodular [Krüger (2000)]

Ideals and Antichains

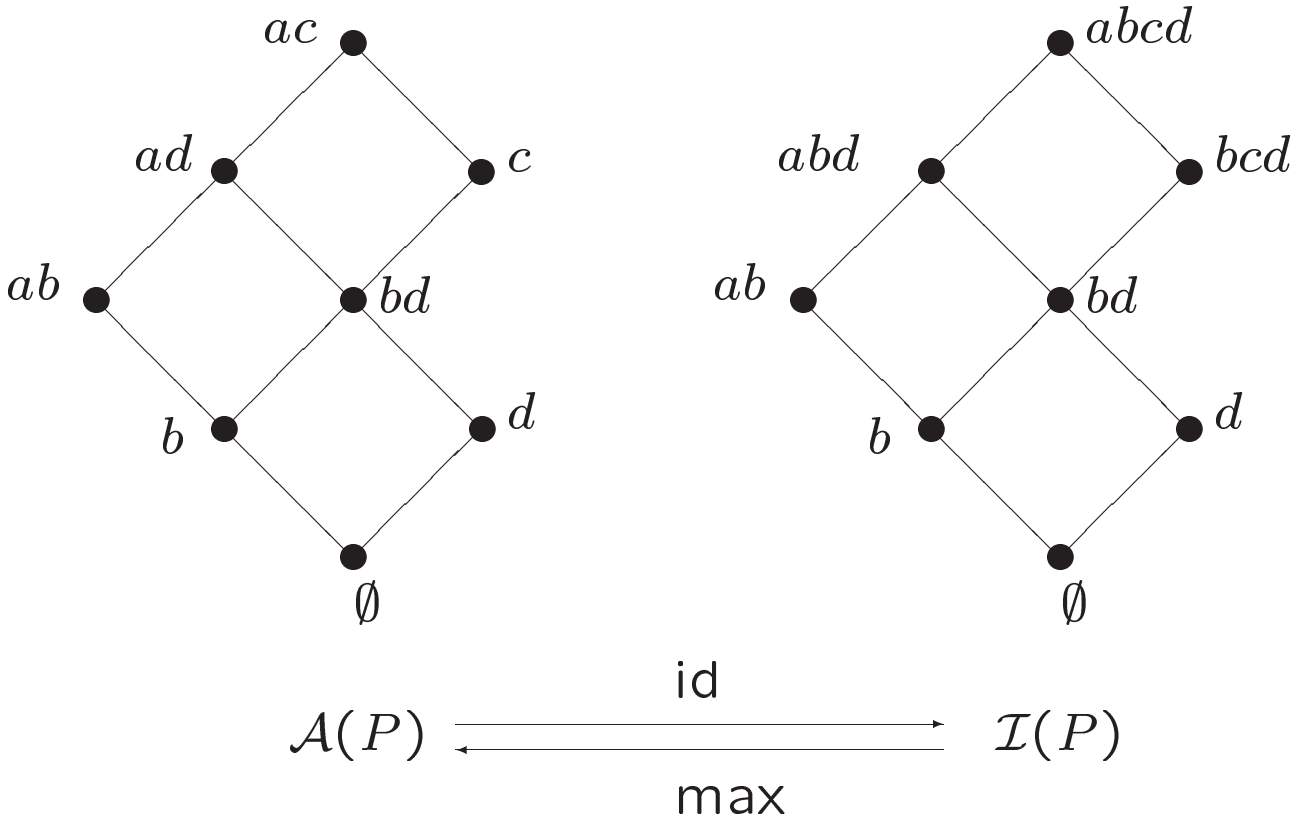
- The ideal generated by $A \in \mathcal{A}(P)$

$$\mathrm{id}(A) = \{y \mid y \in E, \exists x \in A \colon y \preceq x\} \quad \in \mathcal{I}(P).$$

- For $I \in \mathcal{I}(P)$,

$$\max(I) = \{x \mid x \in I, \nexists y \in I \colon x \prec y\} \quad \in \mathcal{A}(P).$$

Proposition: *The mappings* $\mathrm{id} \colon \mathcal{A}(P) \to \mathcal{I}(P)$ *and* $\max \colon \mathcal{I}(P) \to \mathcal{A}(P)$ *are one-to-one correspondence. Each of them is the inverse of the other.* □

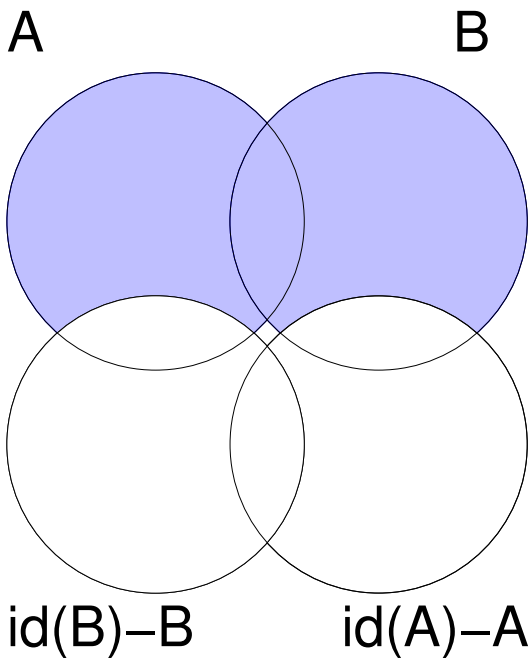


Corollary: *The bijections induce lattice operations on* $\mathcal{A}(P)$*:* $(\mathcal{I}(P); \cup, \cap) \cong (\mathcal{A}(P); \vee, \wedge)$*, where*

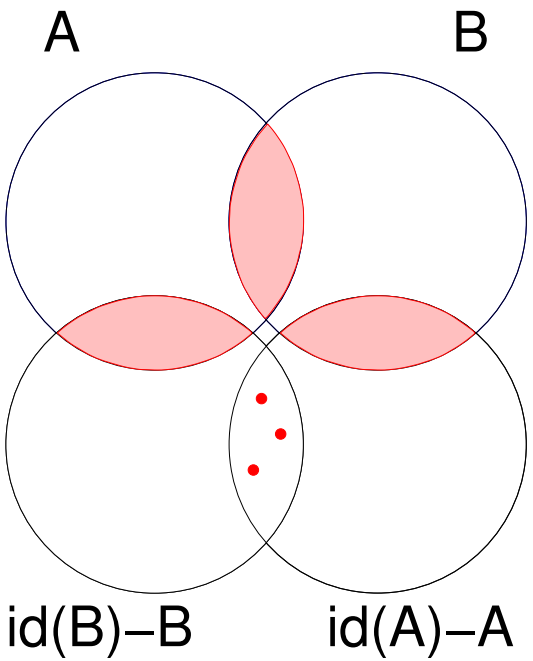
$$A \vee B = \mathsf{max}(\mathsf{id}(A) \cup \mathsf{id}(B)),$$
$$A \wedge B = \mathsf{max}(\mathsf{id}(A) \cap \mathsf{id}(B)).$$

and partial order $\preceq$ *on* $\mathcal{A}(P)$ *as*

$$\forall A, B \in \mathcal{A}(P) \colon A \preceq B \;\Leftrightarrow\; \mathsf{id}(A) \subseteq \mathsf{id}(B). \;\square$$



$A \vee B$



$A \wedge B$

Dual Greedy Algorithm

- $f\colon \mathcal{A}(P) \to \mathbf{R}$ is *submodular* $\Leftrightarrow$ $A, B \in \mathcal{A}(P)$:

$$f(A) + f(B) \geq f(A \vee B) + f(A \wedge B).$$

- The polyhedron associated with $f\colon \mathcal{A}(P) \to \mathbf{R}$

$$\mathsf{P}(f) = \{x \mid x \in \mathbf{R}^E, \forall A \in \mathcal{A}(P)\colon x(A) \leq f(A)\}.$$

- LP over $\mathsf{P}(f)$ and its dual

$$(\mathsf{P}) \left| \begin{array}{lll} \max & \sum\{w(e)x(e) \mid e \in E\} & \\ \text{s.t.} & x(A) \leq f(A) & (A \in \mathcal{A}(P)) \end{array} \right.$$

$$(\mathsf{D}) \left| \begin{array}{lll} \min & \sum\{f(A)y(A) \mid A \in \mathcal{A}(P)\} & \\ \text{s.t.} & \sum\{y(A) \mid e \in A \in \mathcal{A}(P)\} = w(e) & (e \in E), \\ & y(A) \geq 0 & (A \in \mathcal{A}(P)) \end{array} \right.$$

$$\left(\begin{array}{c} \\ A_1 \\ A_2 \\ \vdots \\ \vdots \\ A_n \\ \\ \end{array} \begin{array}{c} \begin{array}{ccccc} e_1 & e_2 & e_3 & \cdots & e_n \end{array} \\ \left[\begin{array}{ccccc} 1 & 0 & \cdots & \cdots & 0 \\ * & 1 & 0 & \cdots & 0 \\ * & * & 1 & \ddots & \vdots \\ \vdots & \cdots & \cdots & \ddots & 0 \\ * & * & \cdots & \cdots & 1 \end{array} \right] \end{array} \left[\begin{array}{c} x(e_1) \\ x(e_2) \\ \vdots \\ \vdots \\ x(e_n) \end{array} \right] = \left[\begin{array}{c} f(A_1) \\ f(A_2) \\ \vdots \\ \vdots \\ f(A_n) \end{array} \right] \right)$$

where each row is the characteristic vector χ_{A_i} of A_i.

For $X \subseteq E$ define the characteristic vector $\chi_X \colon E \to \{0,1\}$ by

$$\chi_X(e) = \begin{cases} 1 & \text{if } e \in X, \\ 0 & \text{otherwise.} \end{cases}$$

Lemma: *y^* is feasible for (D).* □

Algorithm 1 Dual Greedy (Faigle and Kern(1996))

1: $y^* \leftarrow \mathbf{0}$.
2: **for** $i = n$ **downto** 1 **do**
3: Choose $e_i \in \max(E)$ such that
$w(e_i) = \min\{w(e) \mid e \in \max(E)\}$.
4: $A_i \leftarrow \max E$.
5: $y^*(A_i) \leftarrow w(e_i)$.
6: $w(e) \leftarrow w(e) - w(e_i) \quad (e \in \max(E))$.
7: $\{w(e)$ is kept nonnegative and so is $y^*.\}$
8: $E \leftarrow E - \{e_i\}$.
9: **end for**
10: Define x^* as the unique solution of the system

$$x(A_i) = f(A_i) \quad (i = 1, \cdots, n)$$

of equations.
11: $\{x^*$ and y^* satisfies complementary slackness.$\}$

Theorem (Faigle and Kern 1996): *If* $P = (E, \preceq)$ *is a rooted forest and* $f: \mathcal{A}(P) \to \mathbf{R}_+$ *, then* $x^* \in \mathsf{P}(f)$ *is feasible for (P), and hece, Dual Greedy Algorithm is valid for any* $w: E \to \mathbf{R}_+$.

Theorem (Faigle and Kern 2000): *Let* $P = (E, \preceq)$ *be an arbitrary poset and* f *is submodular and monotone, then Dual Greedy Algorithm is valid for any* $w: E \to \mathbf{R}_+$.

Submodularity in Krüger's sense

- $f\colon \mathcal{A}(P) \to \mathbf{R}$ b-submodular

$\Leftrightarrow \forall A, B \in \mathcal{A}(P)$:

$$f(A) + f(B) \geq f(A \vee B) + f(A \sqcap B),$$

where

$$A \sqcap B = (A \wedge B) \cap (A \cup B).$$

Remark: *If P is a rooted forest, we have $A \wedge B = A \sqcap B$, and hence, submodularity and b-submodularity are equivalent.*

Theorem (Krüger 2000): *For any poset P, if $f\colon \mathcal{A}(P) \to \mathbf{R}$ b-submodular, Dual Greedy Algorithm is valid for each $w\colon E \to \mathbf{R}_+$.* □

Corollary: *Let P be an arbitrary poset. For a function $f\colon \mathcal{A}(P) \to \mathbf{R}$ Dual Greedy Algorithm is valid for each $w\colon E \to \mathbf{R}_+$ if and only if f is b-submodular.* □

The Lovász extension

Lemma: *For each* $w: E \to \mathbf{R}_+$, *there uniquely exists a chain*

$$\mathcal{C}: A_1 \prec A_2 \prec \cdots \prec A_k$$

of nonempty antichains of P *and* $\lambda_i > 0$ $(i = 1, \cdots, k)$ *such that*

$$w = \lambda_1 \chi_{A_1} + \lambda_2 \chi_{A_2} + \cdots + \lambda_k \chi_{A_k}, \tag{1}$$

where $k \geq 0$. □

• Lovász extension
Let $P = (E, \preceq)$ be a poset and consider an arbitrary function $f: \mathcal{A}(P) \to \mathbf{R}$. Define

$$\hat{f}(w) = \sum_{i=1}^{k} \lambda_i f(A_i), \tag{2}$$

where w has the uniquely represented as (1).

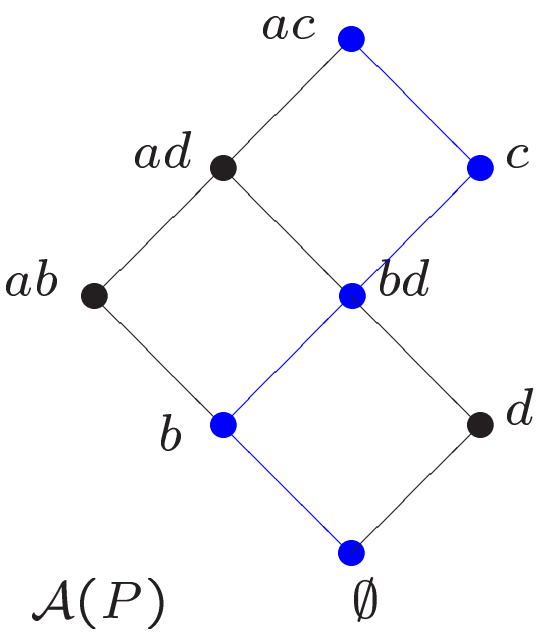
Theorem: *The Lovász extension* $\hat{f}: \mathbf{R}_+^E \to \mathbf{R}$ *is convex if and only if* f *is b-submodular.* □

Algorithm for testing a vector for being an extreme point

Theorem (Krüger 2000): *$x \in \mathbf{R}^E$ is an extreme point of* $\mathsf{P}(f)$ *if and only if there exists a chain*

$$\mathcal{C}\colon \emptyset = A_0 \prec A_1 \prec \cdots \prec A_{n-1} \prec A_n = \max(E)$$

of antichains such that $x(A_i) = f(A_i)$ for $i = 1, \cdots, n$. □



- $A \leftarrow \emptyset$.
- while $\exists B \in \mathcal{A}(P)$ s.t. B covers A and $x(B) = f(B)$ do $A \leftarrow B$.

Lemma: *Let* $A \in \mathcal{A}(P) - \{\max(E)\}$. *Then,* $A \prec\cdot\ B$ *if and only if* $B = A \vee e$ *for some* $e \in \min(E - \mathrm{id}(A))$. □

Lemma: *Suppose that* x *is an extreme point of* $\mathrm{P}(f)$. *For each* $A \in \mathcal{A}(P) - \{\max(E)\}$ *with* $x(A) = f(A)$ *there exists an* $e \in \min(E - \mathrm{id}(A))$ *such that* $x(A \vee e) = f(A \vee e)$. □

Theorem: *The following algorithm is valid.* □

Algorithm 2 Extreme

Require: $x \in \mathbf{R}^E$.

Ensure: YES if x is an extreme point of P(f), NO otherwise.

1: $A \leftarrow \emptyset$.
2: **while** $\exists e \in \min(E - \mathrm{id}(A))$ such that $x(A \vee e) = f(A \vee e)$ **do**
3: $\quad A \leftarrow A \vee e$.
4: **end while**
5: **if** $A = \max(E)$ **then**
6: $\quad$ return YES.
7: **else**
8: $\quad$ return NO.
9: **end if**

Conclusion and Remarks

- Characterization by the validity of Dual Greedy Algorithm.
- TDIity.
- Lovász extension.
  - Polynomial time algorithm for b-submodular function minimization.
- Combinatorial Polynomial time algorithm for testing a vector for being a extreme point.

- Intersection Theorem $\longrightarrow$ holds if P is a rooted forest (Faigle and Kern (2000)).

- Intersection of P(f) and a box.

- Representation of P(f) by a submodular flow polyhedron [Fujishige (2000)].