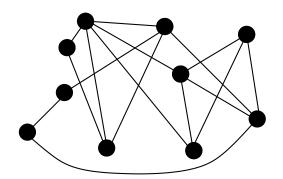
# Approximation Algorithms for Multicommodity-Type Problems with Guarantees Independent of the Graph Size

Ankur Moitra, MIT

January 25, 2011

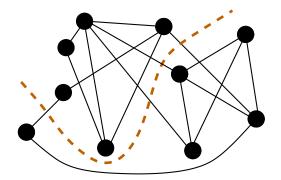
#### The Minimum Bisection Problem

Goal: Minimize cost of bisection



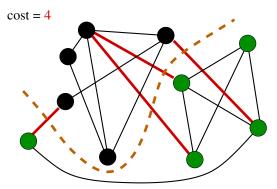
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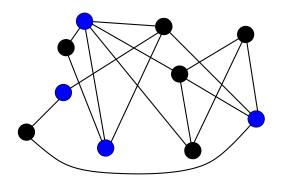
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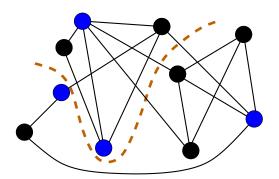
## The Steiner Minimum Bisection Problem

Goal: Minimize cost of a bisection of the k blue nodes



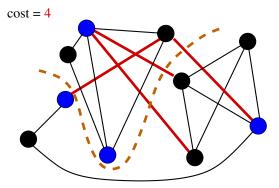
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- **3**  $O(\frac{\log k}{\log \log k})$  0-extension for k terminals [Fakcharoenphol, Harrelson, Rao, Talwar 2003]



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Yes we can



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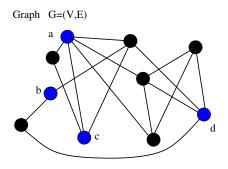
Approximation Guarantees Independent of the Graph Size: We give the first poly(log k) approximation algorithms (or competitive ratios) for: Steiner minimum bisection, requirement cut, I-multicut, oblivious 0-extension.

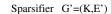
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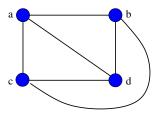
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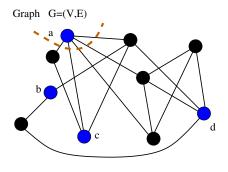
# General Approach: Cut Sparsifiers



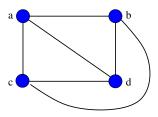




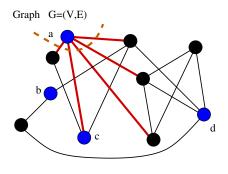
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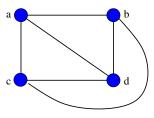
#### Sparsifier G'=(K,E')

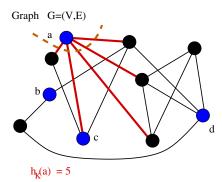


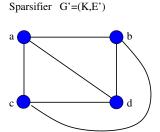
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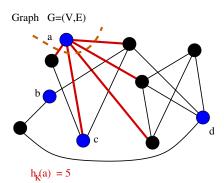


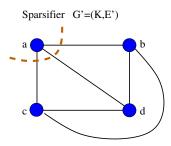
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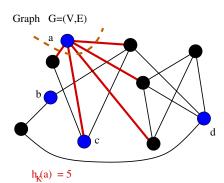


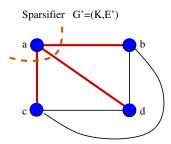


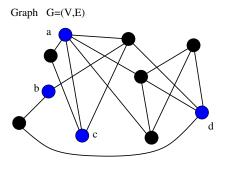


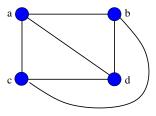


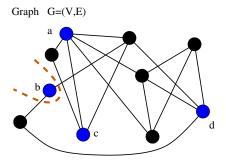


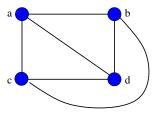


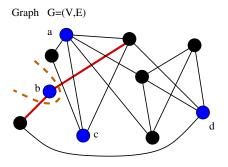




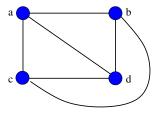


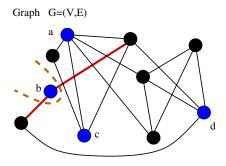




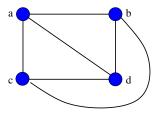


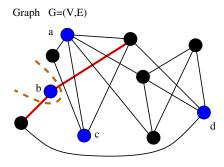
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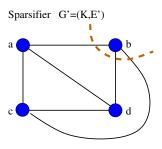


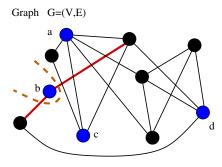
 $h_{\mathbf{K}}(\mathbf{b}) = 2$ 



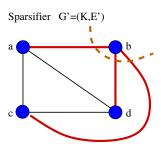


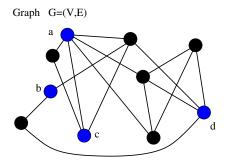


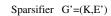


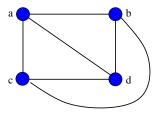


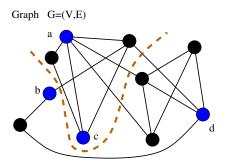


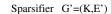


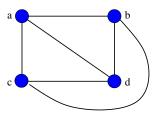


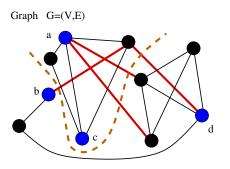


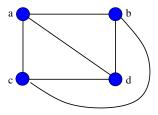


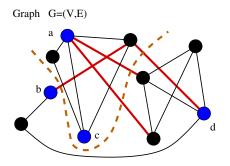




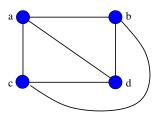


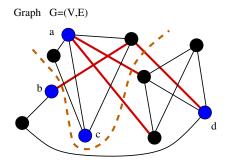


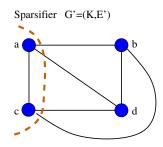




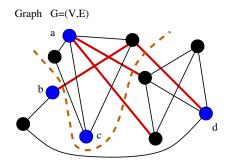
 $h_{\mathbf{k}}(ac) = 4$ 

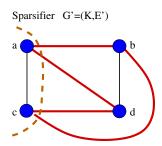




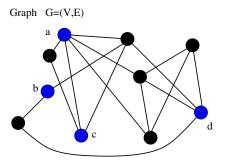


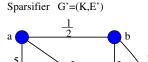
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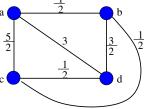


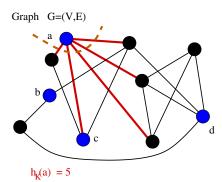


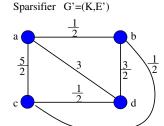
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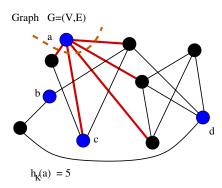


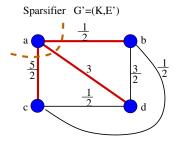




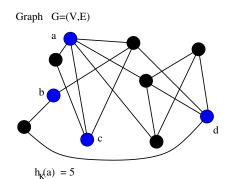


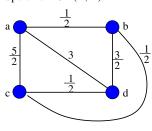




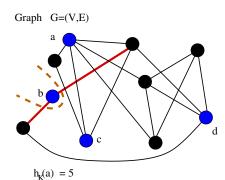


h'(a) = 6

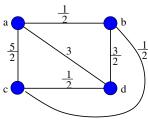




$$h'(a) = 6$$

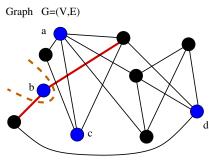


Sparsifier G'=(K,E')

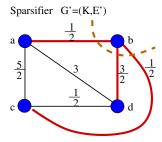


$$h'(a) = 6$$

 $h_{K}(b) = 2$ 

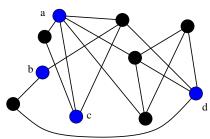


$$h_{K}(a) = 5$$
$$h_{K}(b) = 2$$



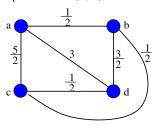
$$h'(a) = 6$$
  
 $h'(b) = 2.5$ 





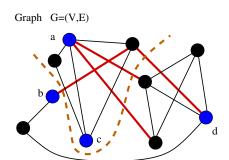
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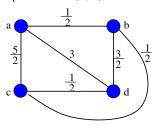
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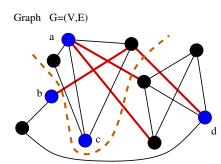
$$h_{K}(a) = 5$$
$$h_{K}(b) = 2$$

$$h_{k}(ac) = 4$$



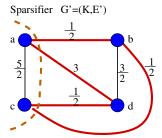
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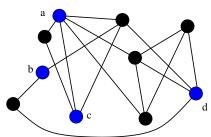
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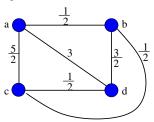
$$h'(a) = 6$$
  
 $h'(b) = 2.5$   
 $h'(ac) = 4.5$ 



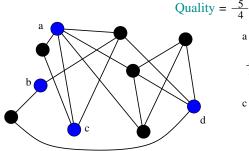


$$h_{K}(a) = 5$$
  $h_{K}(d) = 4$   $h_{K}(ad) = 5$   
 $h_{K}(b) = 2$   $h_{K}(ab) = 7$ 

$$h_{K}(c) = 3$$
  $h_{K}(ac) = 4$ 



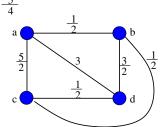
$$h'(a) = 6$$
  $h'(d) = 5$   $h'(ad) = 5$   
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$$h_{K}(a) = 5$$
  $h_{K}(d) = 4$   $h_{K}(ad) = 5$ 

$$h_{K}(b) = 2$$
  $h_{K}(ab) = 7$   
 $h_{K}(c) = 3$   $h_{K}(ac) = 4$ 

$$h_{k}(c) = 3$$
  $h_{k}(ac) = 4$ 



$$h'(a) = 6$$
  $h'(d) = 5$   $h'(ad) = 5$   
 $h'(b) = 2.5$   $h'(ab) = 7.5$ 

$$h'(c) = 3.5$$
  $h'(ac) = 4.5$ 

$$h'(c) = 3.5 \quad h'(ac) = 4.5$$



## Cut Sparsifiers, Informally

#### Definition

G' = (K, E') is a **Cut Sparsifier** for G = (V, E) if all cuts in G' are at least as large as the corresponding min-cut in G.

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#### Definition

The **Quality** of a Cut Sparsifier is the maximum ratio of a cut in G' to the corresponding min-cut in G.

Good quality Cut Sparsifiers exist!



Good quality Cut Sparsifiers exist! And such graphs can be computed efficiently!

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Theorem (Moitra, FOCS 2009)

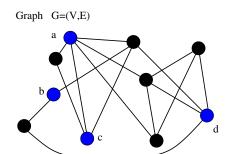
For all (undirected) weighted graphs G = (V, E), and all  $K \subset V$  there is an (undirected) weighted graph G' = (K, E') such that G' is a  $O(\log k / \log \log k)$ -quality Cut Sparsifier.

Good quality Cut Sparsifiers exist! And such graphs can be computed efficiently!

Theorem (Moitra, FOCS 2009)

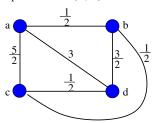
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This bound improves to O(1) if G is planar, or if G excludes any fixed minor!

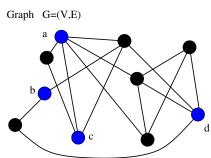


$$h_{K}(a) = 5$$
  $h_{K}(d) = 4$   $h_{K}(ad) = 5$   
 $h_{K}(b) = 2$   $h_{K}(ab) = 7$ 

$$h_{K}(c) = 2$$
  $h_{K}(ac) = 7$   
 $h_{K}(c) = 3$   $h_{K}(ac) = 4$ 

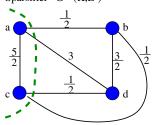


$$h'(a) = 6$$
  $h'(d) = 5$   $h'(ad) = 5$   
 $h'(b) = 2.5$   $h'(ab) = 7.5$   
 $h'(c) = 3.5$   $h'(ac) = 4.5$ 

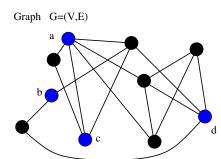


$$h_{K}(a) = 5$$
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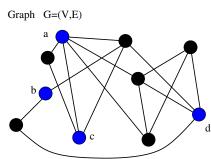


$$h_{K}(a) = 5$$
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# Sparsifier G'=(K,E')a $\frac{1}{2}$ b $\frac{5}{2}$ $\frac{1}{2}$ d

$$h'(a) = 6$$
  $h'(d) = 5$   $h'(ad) = 5$   
 $h'(b) = 2.5$   $h'(ab) = 7.5$   
 $h'(c) = 3.5$   $h'(ac) = 4.5$ 

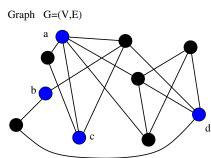


$$h_{K}(a) = 5$$
  $h_{K}(d) = 4$   $h_{K}(ad) = 5$   
 $h_{K}(b) = 2$   $h_{K}(ab) = 7$ 

$$h_{K}(c) = 3$$
  $h_{K}(ac) = 4$ 

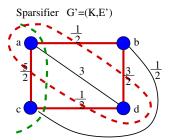
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  $h'(d) = 5$   $h'(ad) = 5$   
 $h'(b) = 2.5$   $h'(ab) = 7.5$   
 $h'(c) = 3.5$   $h'(ac) = 4.5$ 

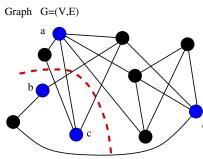


$$h_{K}(a) = 5$$
  $h_{K}(d) = 4$   $h_{K}(ad) = 5$   
 $h_{K}(b) = 2$   $h_{K}(ab) = 7$ 

$$h_{K}(0) = 2$$
  $h_{K}(ab) = 7$   
 $h_{K}(c) = 3$   $h_{K}(ac) = 4$ 

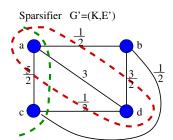


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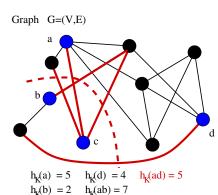


$$h_{K}(a) = 5$$
  $h_{K}(d) = 4$   $h_{K}(ad) = 5$ 

$$h_{K}(b) = 2$$
  $h_{K}(ab) = 7$   
 $h_{L}(c) = 3$   $h_{L}(ac) = 4$ 



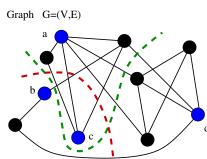
$$h'(a) = 6$$
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 $h'(b) = 2.5$   $h'(ab) = 7.5$   
 $h'(c) = 3.5$   $h'(ac) = 4.5$ 



 $h_k(c) = 3$   $h_k(ac) = 4$ 

Sparsifier G'=(K,E')a  $\frac{1}{2}$ b  $\frac{3}{2}$ c  $\frac{1}{3}$ d

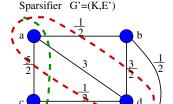
$$h'(a) = 6$$
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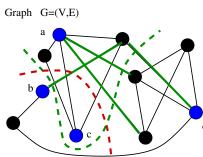
$$h_{K}(a) = 5$$
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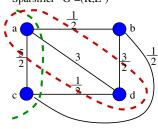


$$h_{K}(a) = 5$$
  $h_{K}(d) = 4$   $h_{K}(ad) = 5$ 

$$h_{K}(b) = 2$$
  $h_{K}(ab) = 7$ 

$$h_{k}(c) = 3$$
  $h_{k}(ac) = 4$ 

## Sparsifier G'=(K,E')



$$h'(a) = 6$$
  $h'(d) = 5$   $h'(ad) = 5$   
 $h'(b) = 2.5$   $h'(ab) = 7.5$ 

$$h'(c) = 3.5 \quad h'(ac) = 4.5$$



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**①** Construct G' so  $OPT' \leq poly(\log k)OPT$ 

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- Map solution back to G

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This will bootstrap a  $poly(\log k)$  guarantee from a  $poly(\log n)$  guarantee

This approach is useful even for efficiently solvable problems!

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#### Question

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 Given G', there will be a canonical way to map flows in G' back to G

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What if we are asked to solve a routing problem on K, but we don't yet know the demands?

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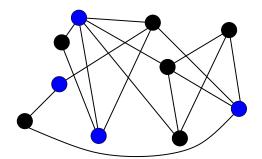
## Highlights of Vertex Sparsification

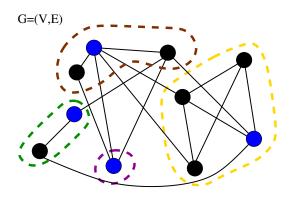
• Approximation Guarantees Independent of the Graph Size: We give the first poly(log k) approximation algorithms (or competitive ratios) for: Steiner minimum bisection, requirement cut, I-multicut, oblivious 0-extension, and Steiner generalizations of oblivious routing, min-cut linear arrangement, and minimum linear arrangement

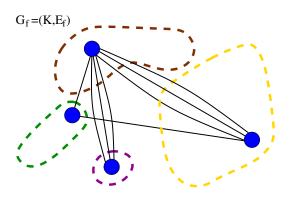
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- Oblivious Reductions: All you need to know about the underlying communication network is its vertex sparsifier

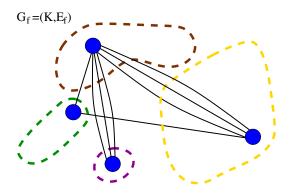


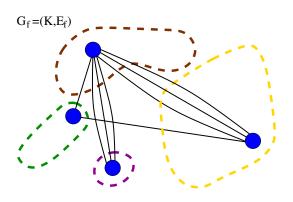


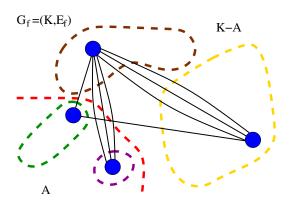


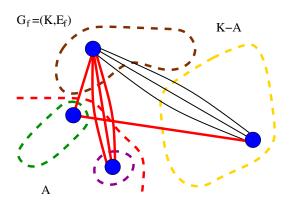


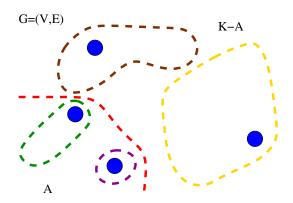
Let  $f: V \to K$ , is a 0-extension if for all  $a \in K$ , f(a) = a.

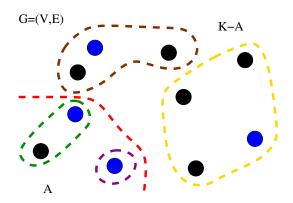


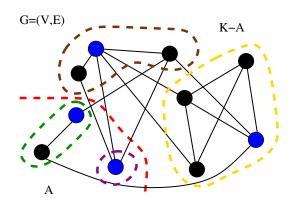


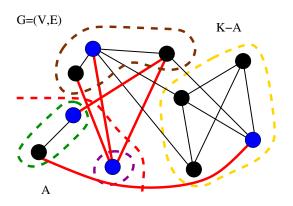


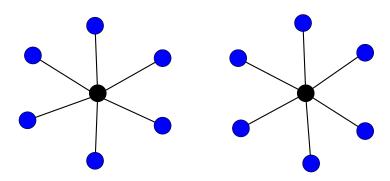


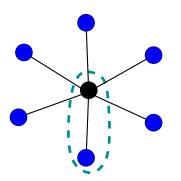


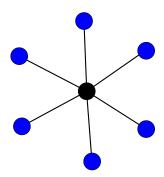


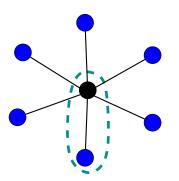


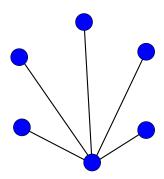


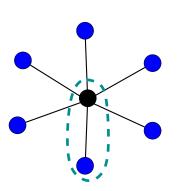


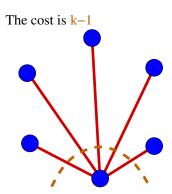


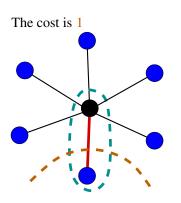


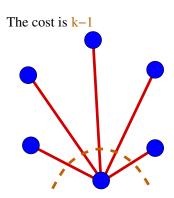




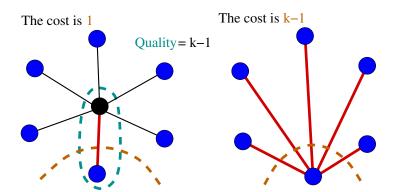


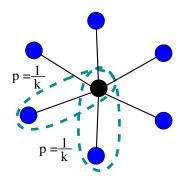


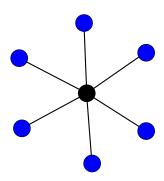


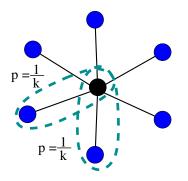


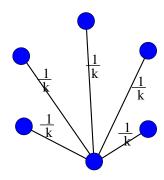
# An Example

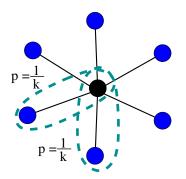


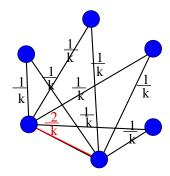


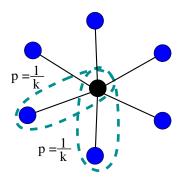


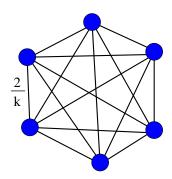


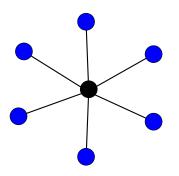


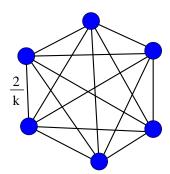




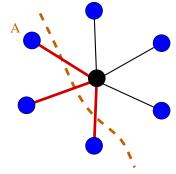


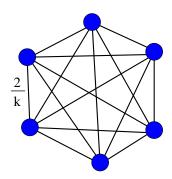






#### The cost is min(|A|, |K-A|)

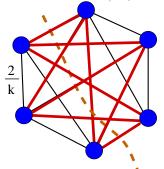




The cost is min(|A|, |K-A|)

A

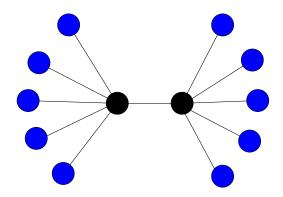
The cost is at most 2min(|A|, |K-A|)

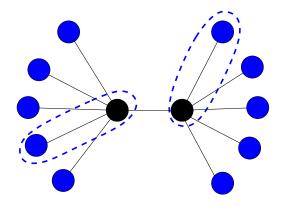


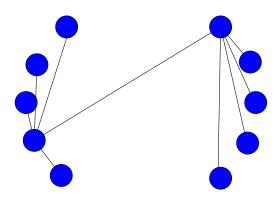
The cost is min(|A|, |K-A|)

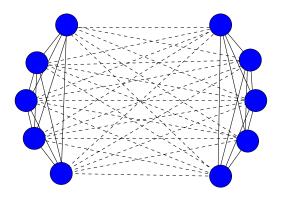
Quality < 2

2
k





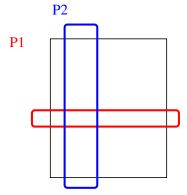


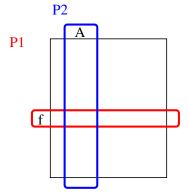


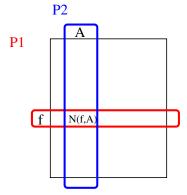
### **Proof Outline**

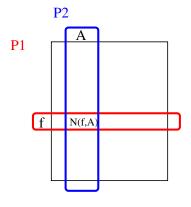
#### **Proof Outline**

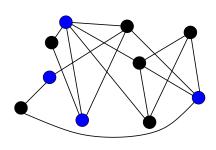
• Define a **Zero-Sum Game** 

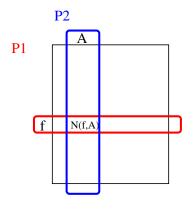


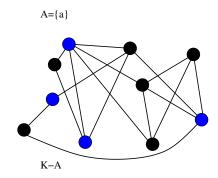


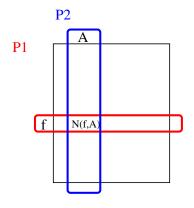


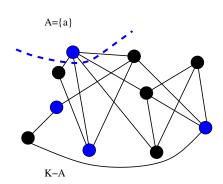


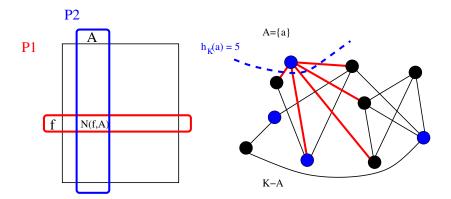


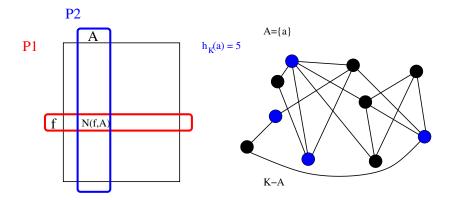


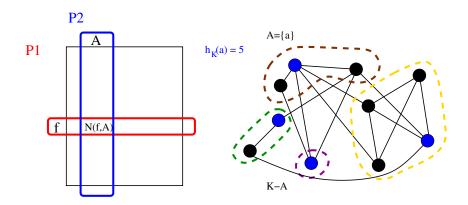


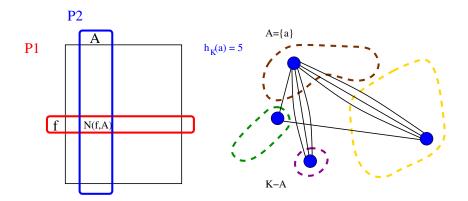


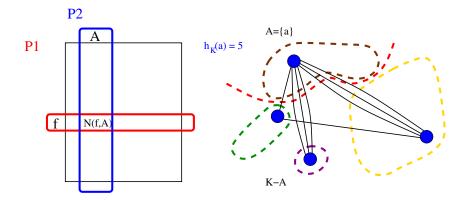


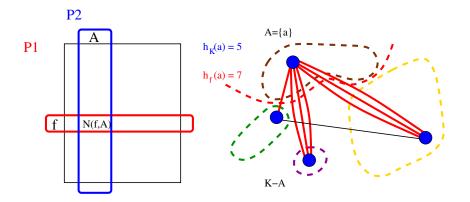


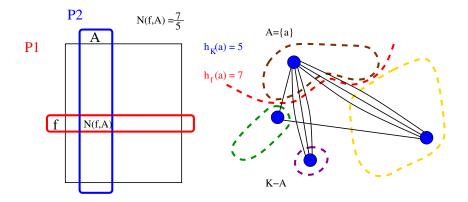


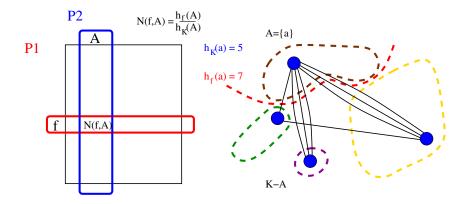












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Let  $\nu$  denote the game value of the extension-cut game

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So  $\exists$  a distribution  $\gamma$  on 0-extensions s.t. for all  $A \subset K$ :

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Let  $G' = \sum_f \gamma(f)G_f$ . Then for all  $A \subset K$ :

$$h'(A) = \sum_{f} \gamma(f)h_f(A) = E_{f \leftarrow \gamma}[N(f, A)]h_K(A) \leq \nu h_K(A)$$

#### **Proof Outline**

• Define a **Zero-Sum Game** 

#### **Proof Outline**

- Define a **Zero-Sum Game**
- The **Best Response** is a 0-Extension Problem

# Best Response?

Let 
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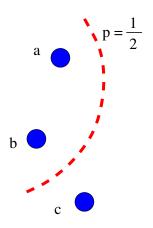






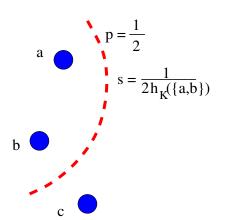
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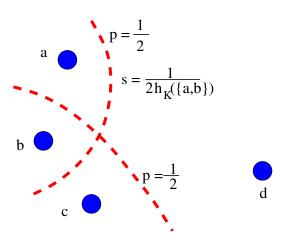


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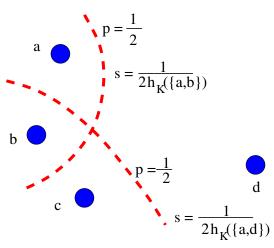




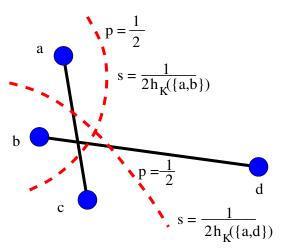
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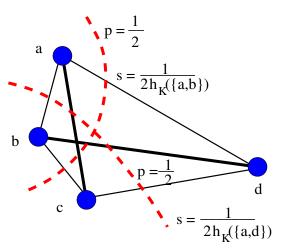
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- Round the solution to bound the Game Value [Fakcharoenphol, Harrelson, Rao, Talwar 2003]
   [Calinescu, Karloff, Rabani 2001]

## Bounds on the Integrality Gap

$$(OPT^* = value of the LP)$$

Theorem (Fakcharoenphol, Harrelson, Rao, Talwar)

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Theorem (Calinescu, Karloff, Rabani)

If G excludes any fixed minor,

$$OPT \leq O(1)OPT^*$$

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#### **Theorem**

There is an infinite family of graphs that admits no Cut Sparsifier of quality better than  $\Omega(\log^{1/4} k)$ 

Independently proven in [Charikar, Leighton, Li, Moitra, FOCS 2010] and [Makarychev, Makarychev, FOCS 2010]



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Independently asked in [Englert, Gupta, Krauthgamer, Räcke, Talgam-Cohen, Talwar, APPROX 2010] with similar algorithmic implications...

## Fractional Graph Partitioning Problems

. . .

#### Definition

We call an optimization problem a Fractional Graph Partitioning Problem if it can be written as

min 
$$\sum_{(u,v)\in E} c(u,v)d(u,v)$$
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min 
$$\sum_{(u,v)\in E} c(u,v)d(u,v)$$
 s.t.  $d:V\times V\to \Re^+$  is a semi-metric  $f(d\Big|_{\mathcal{U}})\geq 1$ 

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Consider the (standard) fractional relaxations for:

- **Multi-Cut:**  $f(d|_{K}) = \min_{i} d(s_{i}, t_{i})$ **Goal:** Separate all pairs of demands, cutting few edges
- **2** Sparsest Cut:  $f(d|_{K}) = \sum_{i} dem(i)d(s_{i}, t_{i})$  Goal: Find a cut with small ratio
- **3 Requirement Cut:**  $f(d|_{K}) = \min_{i} \frac{\mathsf{MST}(R_{i})}{p_{i}}$  **Goal:** Separate all sets  $R_{i}$  into at least  $p_{i}$  components, cutting few edges

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- [Gupta, Nagarajan, Ravi]
- 4 ...

## Highlights of Vertex Sparsification

- Approximation Guarantees Independent of the Graph Size: We give the first poly(log k) approximation algorithms (or competitive ratios) for: Steiner minimum bisection, requirement cut, I-multicut, oblivious 0-extension, and Steiner generalizations of oblivious routing, min-cut linear arrangement, and minimum linear arrangement
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- Oblivious Reductions: All you need to know about the underlying communication network is its vertex sparsifier
- **Abstract Integrality Gaps:** We give  $O(\log k)$  flow-cut gaps for any graph partitioning problem, if the integrality gap is constant on trees

Constructive results through lifting



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- Extensions to multicommodity flow implications for network coding

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- Solution
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- Lower bounds via examples from functional analysis
- Separations using harmonic analysis of Boolean functions

# Thanks!



#### References

- Moitra, "Approximation algorithms with guarantees independent of the graph size", FOCS 2009
- 2 Leighton, Moitra, "Extensions and limits to vertex sparsification", STOC 2010
- Senglert, Gupta, Krauthgamer, Räcke, Talgam-Cohen, Talwar, "Vertex sparsifiers: new results from old techniques", APPROX 2010
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