

EE595A – Submodular functions, their optimization and applications – Spring 2011

Prof. Jeff Bilmes

University of Washington, Seattle
Department of Electrical Engineering
Spring Quarter, 2011

http://ssli.ee.washington.edu/~bilmes/ee595a_spring_2011/

Lecture 11 - May 6th, 2011

Announcements

- On Final projects. **One** single page final project proposals (revision one) are due today at 6:00pm.
- Again, all submissions must be done electronically, via our drop box. See the link
<https://catalyst.uw.edu/collectit/dropbox/bilmes/14888>, or look at the homework on the web page.
- Email me and/or stop by office hours for ideas. The proposals next Friday are non-binding (you can change your mind later) but you should start thinking about project proposals now.
- Ideal proposal would, say, lead to a NIPS paper in June and be related to submodularity.

Class Road Map

We need to find one makeup lectures this term.

- L1 (3/30):
- L2 (4/1):
- L3 (4/6):
- L4 (4/8):
- L5 (4/13):
- L6 (4/15):
- L7 (4/20):
- L8 (4/27):
- L9 (4/29):
- L10 (5/4):
- L11 (5/6): On SFM, polymatroid member & greedy, Lovász ext.
- L12 (5/11):
- L13 (5/13):
- L14 (5/18):
- L15 (5/20):
- L16 (5/25):
- L17 (5/27):
- L18 (6/1):
- ➔ • L19 (6/3):
- L20: (6/?): (need to find time/date/place).

Most violated inequality problem

- Consider

$$P_r = \left\{ x \in \mathbb{R}^E : x \geq 0, x(A) \leq r_M(A), \forall A \subseteq E \right\} \quad (1)$$

- We saw before that $P_r = P_{\text{ind. set}}$.
- Suppose we have any $x \in \mathbb{R}_+^E$ such that $x \notin P_r$.
- The most violated inequality when x is considered w.r.t. P_r corresponds to the set A that maximizes $x(A) - r_M(A)$, i.e., $\max \{x(A) - r_M(A) : A \subseteq E\}$.
- This corresponds to $\min \{r_M(A) + x(E \setminus A) : A \subseteq E\}$ since x is modular and $x(E \setminus A) = x(E) - x(A)$.
- More importantly, $\min \{r_M(A) + x(E \setminus A) : A \subseteq E\}$ a form of submodular function minimization, namely $\min \{r_M(A) - x(A) : A \subseteq E\}$ for a submodular function consisting of a difference of matroid rank and modular (so no longer nec. monotone, nor positive).

Augmenting path theorem

- Thus, we consider $x \in \mathbb{R}_+$.

Augmenting path theorem

- Thus, we consider $x \in \mathbb{R}_+$.
- We've constructed the auxiliary s, t graph G as previously mentioned, where for each $e \in E$, we've got a node in G , along with additional nodes (and edges) s, t .

Augmenting path theorem

- Thus, we consider $x \in \mathbb{R}_+$.
- We've constructed the auxiliary s, t graph G as previously mentioned, where for each $e \in E$, we've got a node in G , along with additional nodes (and edges) s, t .
- We maintain $y = \sum_{i \in J} \lambda_i \mathbf{1}_{I_i} \leq x$ and thus $y \in P_{\text{ind. set}}$.

Augmenting path theorem

- Thus, we consider $x \in \mathbb{R}_+$.
- We've constructed the auxiliary s, t graph G as previously mentioned, where for each $e \in E$, we've got a node in G , along with additional nodes (and edges) s, t .
- We maintain $y = \sum_{i \in J} \lambda_i \mathbf{1}_{I_i} \leq x$ and thus $y \in P_{\text{ind. set}}$.
- From this, we can obtain the following theorem (most violated inequality, then, is given by $\{e \in E : x(e) > y(e)\}$).

Augmenting path theorem

- Thus, we consider $x \in \mathbb{R}_+$.
- We've constructed the auxiliary s, t graph G as previously mentioned, where for each $e \in E$, we've got a node in G , along with additional nodes (and edges) s, t .
- We maintain $y = \sum_{i \in J} \lambda_i \mathbf{1}_{I_i} \leq x$ and thus $y \in P_{\text{ind. set}}$.
- From this, we can obtain the following theorem (most violated inequality, then, is given by $\{e \in E : x(e) > y(e)\}$).

Theorem 2.1

If there is a directed path from s to t in G , then there exists $y' \in P$ with $y < y' \leq x$, with $y'(E) > y(E)$. If there is no such path, then there exists a set $A \subseteq E$ s.t. $y(A) = r(A)$ and $y(E \setminus A) = x(E \setminus A)$.

Augmenting path theorem consequences

Corollary 2.2

For any $x \in \mathbb{R}_+^E$, we have

$$\max (y(E) : y \leq x, y \in P_r) = \min (x(A) + r(E \setminus A) : A \subseteq E) \quad (2)$$

Note: this was not used in the theorem above, rather it is a consequence!

Proof.

- 1 First, as we've seen, any $y \in P$ with $y \leq x$, and any $A \subset E$, we have

$$y(E) = y(A) + y(E \setminus A) \leq r(A) + x(E \setminus A) \quad (3)$$

Augmenting path theorem consequences

Corollary 2.2

For any $x \in \mathbb{R}_+^E$, we have

$$\max (y(E) : y \leq x, y \in P_r) = \min (x(A) + r(E \setminus A) : A \subseteq E) \quad (2)$$

Note: this was not used in the theorem above, rather it is a consequence!

Proof.

- 1 First, as we've seen, any $y \in P$ with $y \leq x$, and any $A \subseteq E$, we have

$$y(E) = y(A) + y(E \setminus A) \leq r(A) + x(E \setminus A) \quad (3)$$

- 2 So we need only find a y giving equality.

Augmenting path theorem consequences

Corollary 2.2

For any $x \in \mathbb{R}_+^E$, we have

$$\max (y(E) : y \leq x, y \in P_r) = \min (x(A) + r(E \setminus A) : A \subseteq E) \quad (2)$$

Note: this was not used in the theorem above, rather it is a consequence!

Proof.

- 1 First, as we've seen, any $y \in P$ with $y \leq x$, and any $A \subset E$, we have

$$y(E) = y(A) + y(E \setminus A) \leq r(A) + x(E \setminus A) \quad (3)$$

- 2 So we need only find a y giving equality.
- 3 Choose any $y \in P$ such that $y \leq x$ and with $y(E)$ maximum and run algorithm.

Augmenting path theorem consequences

Corollary 2.2

For any $x \in \mathbb{R}_+^E$, we have

$$\max(y(E) : y \leq x, y \in P_r) = \min(x(A) + r(E \setminus A) : A \subseteq E) \quad (2)$$

Note: this was not used in the theorem above, rather it is a consequence!

Proof.

- 1 First, as we've seen, any $y \in P$ with $y \leq x$, and any $A \subset E$, we have

$$y(E) = y(A) + y(E \setminus A) \leq r(A) + x(E \setminus A) \quad (3)$$

- 2 So we need only find a y giving equality.
- 3 Choose any $y \in P$ such that $y \leq x$ and with $y(E)$ maximum and run algorithm.
- 4 Then eventually exists no such $y' \in P$ s.t. $y'(E) > y(E)$, and the digraph won't have a directed path from s to t (by the theorem).

Augmenting path theorem consequences

Corollary 2.2

For any $x \in \mathbb{R}_+^E$, we have

$$\max(y(E) : y \leq x, y \in P_r) = \min(x(A) + r(E \setminus A) : A \subseteq E) \quad (2)$$

Note: this was not used in the theorem above, rather it is a consequence!

Proof.

- 1 First, as we've seen, any $y \in P$ with $y \leq x$, and any $A \subset E$, we have

$$y(E) = y(A) + y(E \setminus A) \leq r(A) + x(E \setminus A) \quad (3)$$

- 2 So we need only find a y giving equality.
- 3 Choose any $y \in P$ such that $y \leq x$ and with $y(E)$ maximum and run algorithm.
- 4 Then eventually exists no such $y' \in P$ s.t. $y'(E) > y(E)$, and the digraph won't have a directed path from s to t (by the theorem).
- 5 Then, there is a set A such that $y(A) = r(A)$ and $y(E \setminus A) = x(E \setminus A)$, giving $y(E) = r(A) + x(E \setminus A)$, thus demonstrating equality in Eq. 3, and minimality of $r(A) + x(E \setminus A)$.
 \Rightarrow minimality $r(A) + x(E \setminus A)$

Augmenting path theorem consequences

Corollary 2.3

Given matroid M , we have

$$P_{ind. set} = P_r \quad (4)$$

We even get this a consequence!

Bounding the number of augmenting paths

- Consider the algorithm implied by Theorem 4.1 as producing one augmentation, and let G_i refer to the digraph at outer iteration i . Then we have

Bounding the number of augmenting paths

- Consider the algorithm implied by Theorem 4.1 as producing one augmentation, and let G_i refer to the digraph at outer iteration i . Then we have

Theorem 2.4

*Let G_0, G_1, \dots, G_k be a sequence of digraphs, each having vertex set $E \cup \{s, t\}$, and correspond to such graphs each one running the algorithm implied by theorem 4.1 Assume **fixed** total order of $E \cup \{s\}$. Let Q_i denote the CBFS path in G_i , for $0 \leq i < k$. If it is the case that, for $0 \leq i < k$:*

Bounding the number of augmenting paths

- Consider the algorithm implied by Theorem 4.1 as producing one augmentation, and let G_i refer to the digraph at outer iteration i . Then we have

Theorem 2.4

Let G_0, G_1, \dots, G_k be a sequence of digraphs, each having vertex set $E \cup \{s, t\}$, and correspond to such graphs each one running the algorithm implied by theorem 4.1 Assume *fixed* total order of $E \cup \{s\}$. Let Q_i denote the CBFS path in G_i , for $0 \leq i < k$. If it is the case that, for $0 \leq i < k$:

Bounding the number of augmenting paths

- Consider the algorithm implied by Theorem 4.1 as producing one augmentation, and let G_i refer to the digraph at outer iteration i . Then we have

Theorem 2.4

Let G_0, G_1, \dots, G_k be a sequence of digraphs, each having vertex set $E \cup \{s, t\}$, and correspond to such graphs each one running the algorithm implied by theorem 4.1 Assume *fixed* total order of $E \cup \{s\}$. Let Q_i denote the CBFS path in G_i , for $0 \leq i < k$. If it is the case that, for $0 \leq i < k$:

- There is an edge in Q_i that is not an edge in G_{i+1} ,

Bounding the number of augmenting paths

- Consider the algorithm implied by Theorem 4.1 as producing one augmentation, and let G_i refer to the digraph at outer iteration i . Then we have

Theorem 2.4

Let G_0, G_1, \dots, G_k be a sequence of digraphs, each having vertex set $E \cup \{s, t\}$, and correspond to such graphs each one running the algorithm implied by theorem 4.1 Assume **fixed** total order of $E \cup \{s\}$. Let Q_i denote the CBFS path in G_i , for $0 \leq i < k$. If it is the case that, for $0 \leq i < k$:

- There is an edge in Q_i that is not an edge in G_{i+1} ,
- If (e, f) is an edge in G_{i+1} but not in G_i , then $e, f \in E$ and there are vertices $a, b \in Q_i$ with a preceding b on Q_i such that: 1) either $a = f$ or (a, f) is an edge in G_i ; and 2) $b = e$ or (e, b) is an edge in G_i ,

Bounding the number of augmenting paths

- Consider the algorithm implied by Theorem 4.1 as producing one augmentation, and let G_i refer to the digraph at outer iteration i . Then we have

Theorem 2.4

Let G_0, G_1, \dots, G_k be a sequence of digraphs, each having vertex set $E \cup \{s, t\}$, and correspond to such graphs each one running the algorithm implied by theorem 4.1 Assume **fixed** total order of $E \cup \{s\}$. Let Q_i denote the CBFS path in G_i , for $0 \leq i < k$. If it is the case that, for $0 \leq i < k$:

- There is an edge in Q_i that is not an edge in G_{i+1} ,
- If (e, f) is an edge in G_{i+1} but not in G_i , then $e, f \in E$ and there are vertices $a, b \in Q_i$ with a preceding b on Q_i such that: 1) either $a = f$ or (a, f) is an edge in G_i ; and 2) $b = e$ or (e, b) is an edge in G_i ,

Then we have that the number of augmentations has bound $k \leq |E|^3$.

Bounding the number of augmenting paths

Theorem 2.5

It is possible to construct an augmentation scheme such that each augmenting path is done in accordance to Theorem 4.4. Each such augmentation is CBFS, and is called a “grand” augmentation, and is maximal in a certain way. This achieves the $O(n^3)$ time, in the number of augmentations, mentioned above.

Bounding the number of augmenting paths

Theorem 2.5

It is possible to construct an augmentation scheme such that each augmenting path is done in accordance to Theorem 4.4. Each such augmentation is CBFS, and is called a “grand” augmentation, and is maximal in a certain way. This achieves the $O(n^3)$ time, in the number of augmentations, mentioned above.

- Of course, the cost of each augmentation might be expensive. For matric matroids, each would be $O(r^2n^5)$ where r is the number of rows of the matrix, leading to $O(r^2n^8)$ algorithm.

Bounding the number of augmenting paths

Theorem 2.5

It is possible to construct an augmentation scheme such that each augmenting path is done in accordance to Theorem 4.4. Each such augmentation is CBFS, and is called a “grand” augmentation, and is maximal in a certain way. This achieves the $O(n^3)$ time, in the number of augmentations, mentioned above.

- Of course, the cost of each augmentation might be expensive. For matric matroids, each would be $O(r^2n^5)$ where r is the number of rows of the matrix, leading to $O(r^2n^8)$ algorithm.
- On the other hand, this algorithm has some intriguing properties.

Augmenting path theorem

Theorem 3.1

If there is a directed path from s to t in G , then there exists $y' \in P$ with $y < y' \leq x$, with $y'(E) > y(E)$. If there is no such path, then there exists a set $A \subseteq E$ s.t. $y(A) = r(A)$ and $y(E \setminus A) = x(E \setminus A)$.

Augmenting path theorem

Theorem 3.1

If there is a directed path from s to t in G , then there exists $y' \in P$ with $y < y' \leq x$, with $y'(E) > y(E)$. If there is no such path, then there exists a set $A \subseteq E$ s.t. $y(A) = r(A)$ and $y(E \setminus A) = x(E \setminus A)$.

- Recall, we are given $x \in \mathcal{R}_+^E$. Algorithm implied by this theorem is called multiple times, setting $y \leftarrow y'$, until no such path exists at which point we get said A and y s.t. $y \leq x$ and y is otherwise maximal in P .

Augmenting path theorem

Theorem 3.1

If there is a directed path from s to t in G , then there exists $y' \in P$ with $y < y' \leq x$, with $y'(E) > y(E)$. If there is no such path, then there exists a set $A \subseteq E$ s.t. $y(A) = r(A)$ and $y(E \setminus A) = x(E \setminus A)$.

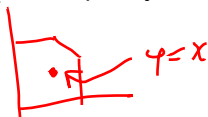
- Recall, we are given $x \in \mathcal{R}_+^E$. Algorithm implied by this theorem is called multiple times, setting $y \leftarrow y'$, until no such path exists at which point we get said A and y s.t. $y \leq x$ and y is otherwise maximal in P .
- This solves $\operatorname{argmin}_{A \subseteq E} (r(A) - x(A))$ as seen a few slides back.

Augmenting path theorem

Theorem 3.1

If there is a directed path from s to t in G , then there exists $y' \in P$ with $y < y' \leq x$, with $y'(E) > y(E)$. If there is no such path, then there exists a set $A \subseteq E$ s.t. $y(A) = r(A)$ and $y(E \setminus A) = x(E \setminus A)$.

- Recall, we are given $x \in \mathcal{R}_+^E$. Algorithm implied by this theorem is called multiple times, setting $y \leftarrow y'$, until no such path exists at which point we get said A and y s.t. $y \leq x$ and y is otherwise maximal in P .
- This solves $\operatorname{argmin}_{A \subseteq E} (r(A) - x(A))$ as seen a few slides back.
- Suppose $x \in P$. Then, $\forall A, r(A) \geq x(A)$ so minimizing $r(A) - x(A)$ requires $A = \emptyset$. This then gives $y = x$ (no inequality is violated, and a certificate for $x \in P$).



Augmenting path theorem

Theorem 3.1

If there is a directed path from s to t in G , then there exists $y' \in P$ with $y < y' \leq x$, with $y'(E) > y(E)$. If there is no such path, then there exists a set $A \subseteq E$ s.t. $y(A) = r(A)$ and $y(E \setminus A) = x(E \setminus A)$.

- Recall, we are given $x \in \mathcal{R}_+^E$. Algorithm implied by this theorem is called multiple times, setting $y \leftarrow y'$, until no such path exists at which point we get said A and y s.t. $y \leq x$ and y is otherwise maximal in P .
- This solves $\operatorname{argmin}_{A \subseteq E} (r(A) - x(A))$ as seen a few slides back.
- Suppose $x \in P$. Then, $\forall A, r(A) \geq x(A)$ so minimizing $r(A) - x(A)$ requires $A = \emptyset$. This then gives $y = x$ (no inequality is violated, and a certificate for $x \in P$).
- If $x \notin P$, minimizing $r(A) - x(A)$ gives an A so that gives the inequality, of the form $\underline{x(A) \leq r(A)}$ that is most violated and $E \setminus A = \{e \in E : x(e) > y(e)\}$.

Jack Edmonds and Eugene Lawler, 1977, Banff



[Edmonds]

"But now, you know, this is my day in the sun." - from A Glimpse of Heaven, 1991.

Towards SFM

- Recall the Edmonds matroid partition algorithm, was SFM for $r(A) - \frac{1}{k}\mathbf{1}(A)$.

Towards SFM

- Recall the Edmonds matroid partition algorithm, was SFM for $r(A) - \frac{1}{k}\mathbf{1}(A)$.
- We now have an algorithm that can do SFM on $r(A) - x(A)$ for any $x \in \mathbb{R}_+^E$ and any matroid rank function..

Towards SFM

- Recall the Edmonds matroid partition algorithm, was SFM for $r(A) - \frac{1}{k}\mathbf{1}(A)$.
- We now have an algorithm that can do SFM on $r(A) - x(A)$ for any $x \in \mathbb{R}_+^E$ and any matroid rank function..
- There are three limitations to this:

Towards SFM

- Recall the Edmonds matroid partition algorithm, was SFM for $r(A) - \frac{1}{k}\mathbf{1}(A)$.
- We now have an algorithm that can do SFM on $r(A) - x(A)$ for any $x \in \mathbb{R}_+^E$ and any matroid rank function..
- There are three limitations to this:
 - 1 $r(A)$ is only a matroid rank function (and thus integral) rather than a (possibly non-integral) polymatroidal function.

Towards SFM

- Recall the Edmonds matroid partition algorithm, was SFM for $r(A) - \frac{1}{k}\mathbf{1}(A)$.
- We now have an algorithm that can do SFM on $r(A) - x(A)$ for any $x \in \mathbb{R}_+^E$ and any matroid rank function..
- There are three limitations to this:
 - 1 $r(A)$ is only a matroid rank function (and thus integral) rather than a (possibly non-integral) polymatroidal function.
 - 2 x is required to be positive $x \geq 0$.

Towards SFM

- Recall the Edmonds matroid partition algorithm, was SFM for $r(A) - \frac{1}{k}\mathbf{1}(A)$.
- We now have an algorithm that can do SFM on $r(A) - x(A)$ for any $x \in \mathbb{R}_+^E$ and any matroid rank function..
- There are three limitations to this:
 - 1 $r(A)$ is only a matroid rank function (and thus integral) rather than a (possibly non-integral) polymatroidal function.
 - 2 x is required to be positive $x \geq 0$.
 - 3 This works only for the difference between r and x , but we'd like an algorithm that works for any arbitrary submodular function f , even non-monotone and/or non-non-increasing/decreasing.

Towards SFM

- Recall the Edmonds matroid partition algorithm, was SFM for $r(A) - \frac{1}{k}\mathbf{1}(A)$.
- We now have an algorithm that can do SFM on $r(A) - x(A)$ for any $x \in \mathbb{R}_+^E$ and any matroid rank function..
- There are three limitations to this:
 - 1 $r(A)$ is only a matroid rank function (and thus integral) rather than a (possibly non-integral) polymatroidal function.
 - 2 x is required to be positive $x \geq 0$.
 - 3 This works only for the difference between r and x , but we'd like an algorithm that works for any arbitrary submodular function f , even non-monotone and/or non-non-increasing/decreasing.
- It turns out that (2) and (3) is easy to deal with, but (1) took another 16 years to solve (and perhaps can still be seen as unsolved, w.r.t. wanting a scalable algorithm).

Addressing Monotonicity

- First, given **any** submodular function g , construct modular function $m : E \rightarrow \mathbb{R}$ such that $m(e) = g(E \setminus \{e\}) - g(E)$.

$$\begin{aligned}
 &= - [g(E) - g(E|e)] \\
 &= - [\text{gain of adding } e \text{ to } E|e] \\
 &= - [\text{smallest possible additive value of } e \text{ in some context}] .
 \end{aligned}$$

Addressing Monotonicity

- First, given **any** submodular function g , construct modular function $m : E \rightarrow \mathbb{R}$ such that $m(e) = g(E \setminus \{e\}) - g(E)$.
- Then construct a new function $f : 2^E \rightarrow \mathbb{R}_+$ as

$$f(A) = g(A) + m(A) - g(\emptyset) \quad (5)$$

Addressing Monotonicity

- First, given **any** submodular function g , construct modular function $m : E \rightarrow \mathbb{R}$ such that $m(e) = g(E \setminus \{e\}) - g(E)$.
- Then construct a new function $f : 2^E \mathbb{R}_+$ as

$$f(A) = g(A) + m(A) - g(\emptyset) \quad (5)$$

- Then $f(\emptyset) = 0$, so f is normalized.

Addressing Monotonicity

- First, given **any** submodular function g , construct modular function $m : E \rightarrow \mathbb{R}$ such that $m(e) = g(E \setminus \{e\}) - g(E)$.
- Then construct a new function $f : 2^E \mathbb{R}_+$ as

$$f(A) = g(A) + m(A) - \underline{g(\emptyset)} \quad (5)$$

- Then $f(\emptyset) = 0$, so f is normalized.
- Also, f is monotone non-decreasing (and thus non-negative) and submodular. It is submodular since sum of submodular and modular. Monotone non-decreasing follows since *for $v \notin \beta$,*

$$f(B + v) - f(B) = g(B + v) - g(B) + m(v) \quad (6)$$

$$= \underline{g(B + v) - g(B)} + \underline{g(E - v) - g(E)} \quad (7)$$

$$\geq 0 \quad (8)$$

since, by submodularity, $g(B + v) - g(B) \geq g(E) - g(E - v)$. (9)

Addressing Monotonicity

- Also, if we wish to minimize g , then given

$f(A) = g(A) + m(A) - g(\emptyset)$, we can just minimize $f - m$ since $g(\emptyset)$ is a constant.

$$f - m = g - g(\emptyset)$$

g is arbitrary submodular.

Addressing Monotonicity

- Also, if we wish to minimize g , then given $f(A) = g(A) + m(A) - g(\emptyset)$, we can just minimize $f - m$ since $g(\emptyset)$ is a constant.
- So now we have a difference of a polymatroid function f and a modular function m . This deals with (3) above.

Addressing Monotonicity

- Also, if we wish to minimize g , then given $f(A) = g(A) + m(A) - g(\emptyset)$, we can just minimize $f - m$ since $g(\emptyset)$ is a constant.
- So now we have a difference of a polymatroid function f and a modular function m . This deals with (3) above.
- Is $m \in \mathbb{R}_+^E$?

Dealing with $m \in \mathbb{R}_+^E$

- So now we reduced the problem of SFM to that of minimizing a difference between a polymatroid function f and a modular function m (i.e., $\min_{A \subseteq E} f(A) - m(A)$).

Dealing with $m \in \mathbb{R}_+^E$

- So now we reduced the problem of SFM to that of minimizing a difference between a polymatroid function f and a modular function m (i.e., $\min_{A \subseteq E} f(A) - m(A)$).
- Is $m \in \mathbb{R}_+^E$? *m as given is clearly not positive*

Dealing with $m \in \mathbb{R}_+^E$

- So now we reduced the problem of SFM to that of minimizing a difference between a polymatroid function f and a modular function m (i.e., $\min_{A \subseteq E} f(A) - m(A)$).
- Is $m \in \mathbb{R}_+^E$?
- No, but for any e such that $m(e) < 0$, e can't be a minimizer of $f - m$ since, assuming that A minimizes $f(A) - m(A)$ and $e \in A$ is such that $m(e) < 0$, then we have that $f(A') - m(A') < f(A) - m(A)$ where $A' = A \setminus \{e\}$.

$$f(A') \leq f(A)$$

$$-m(A') < -m(A)$$

Dealing with $m \in \mathbb{R}_+^E$

- So now we reduced the problem of SFM to that of minimizing a difference between a polymatroid function f and a modular function m (i.e., $\min_{A \subseteq E} f(A) - m(A)$).
- Is $m \in \mathbb{R}_+^E$?
- No, but for any e such that $m(e) < 0$, e can't be a minimizer of $f - m$ since, assuming that A minimizes $f(A) - m(A)$ and $e \in A$ is such that $m(e) < 0$, then we have that $f(A') - m(A') < f(A) - m(A)$ where $A' = A \setminus \{e\}$.
- This follows since f is monotone non-decreasing, and $m(A) = m(A') + m(e)$, so $m(A') > m(A)$.

Dealing with $m \in \mathbb{R}_+^E$

- So now we reduced the problem of SFM to that of minimizing a difference between a polymatroid function f and a modular function m (i.e., $\min_{A \subseteq E} f(A) - m(A)$).
- Is $m \in \mathbb{R}_+^E$?
- No, but for any e such that $m(e) < 0$, e can't be a minimizer of $f - m$ since, assuming that A minimizes $f(A) - m(A)$ and $e \in A$ is such that $m(e) < 0$, then we have that $f(A') - m(A') < f(A) - m(A)$ where $A' = A \setminus \{e\}$.
- This follows since f is monotone non-decreasing, and $m(A) = m(A') + m(e)$, so $m(A') > m(A)$.
- So we “throw away” any e s.t. $m(e) < 0$. This deals with (2) above.

$$E' = E \setminus M \quad M = \{e : m(e) < 0\}$$

$$\Rightarrow f' : 2^{E'} \rightarrow \mathbb{R}, \quad f'(A) = f(A) \text{ for } A \subseteq E'$$

Dealing with $m \in \mathbb{R}_+^E$

- So now we reduced the problem of SFM to that of minimizing a difference between a polymatroid function f and a modular function m (i.e., $\min_{A \subseteq E} f(A) - m(A)$).
- Is $m \in \mathbb{R}_+^E$?
- No, but for any e such that $m(e) < 0$, e can't be a minimizer of $f - m$ since, assuming that A minimizes $f(A) - m(A)$ and $e \in A$ is such that $m(e) < 0$, then we have that $f(A') - m(A') < f(A) - m(A)$ where $A' = A \setminus \{e\}$.
- This follows since f is monotone non-decreasing, and $m(A) = m(A') + m(e)$, so $m(A') > m(A)$.
- So we “throw away” any e s.t. $m(e) < 0$. This deals with (2) above.
- Therefore, SFM is as “easy” as moving from matroid rank functions to not-necessarily-integral polymatroidal functions.

Testing membership in polymatroids

- Steven Smale in 2000 listed the following as one of the great unsolved problems for the next century: “Is there a polynomial time algorithm over the real numbers which decides the feasibility of the linear system of inequalities $Ax \geq b$ ”?

Testing membership in polymatroids

- Steven Smale in 2000 listed the following as one of the great unsolved problems for the next century: “Is there a polynomial time algorithm over the real numbers which decides the feasibility of the linear system of inequalities $Ax \geq b$ ”?
- Given submodular function, consider
$$P_f = \{x \in \mathbb{R}_+^E : x(A) \leq f(A), \forall A \subseteq E\}.$$

Testing membership in polymatroids

- Steven Smale in 2000 listed the following as one of the great unsolved problems for the next century: “Is there a polynomial time algorithm over the real numbers which decides the feasibility of the linear system of inequalities $Ax \geq b$ ”?
- Given submodular function, consider $P_f = \{x \in \mathbb{R}_+^E : x(A) \leq f(A), \forall A \subseteq E\}$.
- The membership problem, “given an $x \in \mathbb{R}_+^E$, is $x \in P_f$?”, is a special case of this unsolved problem.

Testing membership in polymatroids

- Steven Smale in 2000 listed the following as one of the great unsolved problems for the next century: “Is there a polynomial time algorithm over the real numbers which decides the feasibility of the linear system of inequalities $Ax \geq b$ ”?
- Given submodular function, consider $P_f = \{x \in \mathbb{R}_+^E : x(A) \leq f(A), \forall A \subseteq E\}$.
- The membership problem, “given an $x \in \mathbb{R}_+^E$, is $x \in P_f$?”, is a special case of this unsolved problem.
- This is true iff $0 \leq f(A) - x(A), \forall A \subseteq E$.

Testing membership in polymatroids

- Steven Smale in 2000 listed the following as one of the great unsolved problems for the next century: “Is there a polynomial time algorithm over the real numbers which decides the feasibility of the linear system of inequalities $Ax \geq b$ ”?
- Given submodular function, consider $P_f = \{x \in \mathbb{R}_+^E : x(A) \leq f(A), \forall A \subseteq E\}$.
- The membership problem, “given an $x \in \mathbb{R}_+^E$, is $x \in P_f$?”, is a special case of this unsolved problem.
- This is true iff $0 \leq f(A) - x(A), \forall A \subseteq E$.
- And this is true iff $\min f(A) - x(A) \geq 0$.

Testing membership in polymatroids

- Steven Smale in 2000 listed the following as one of the great unsolved problems for the next century: “Is there a polynomial time algorithm over the real numbers which decides the feasibility of the linear system of inequalities $Ax \geq b$ ”?
- Given submodular function, consider $P_f = \{x \in \mathbb{R}_+^E : x(A) \leq f(A), \forall A \subseteq E\}$.
- The membership problem, “given an $x \in \mathbb{R}_+^E$, is $x \in P_f$?”, is a special case of this unsolved problem.
- This is true iff $0 \leq f(A) - x(A), \forall A \subseteq E$.
- And this is true iff $\min f(A) - x(A) \geq 0$.
- So, given a strongly polynomial time algorithm for general submodular function, we can test polyhedral membership, in at least this limited (polymatroidal polytope) sense.

Polymatroidal polyhedron (or a “polymatroid”)

Recall from Lecture 7:

Definition 4.1 (polymatroid)

A **polymatroid** is a compact set $P \subseteq \mathbb{R}_+^E$ satisfying

- ① $0 \in P$
- ② If $y \leq x \in P$ then $y \in P$ (called **down monotone**).
- ③ For any $x \in \mathbb{R}_+^E$, any maximal vector $y \in P$ with $y \leq x$ (called a P -basis of x), has the same component sum $y(E)$. That is for any two maximal vectors $y^1, y^2 \in P$, we have $y^1(E) = y^2(E)$.

- A **polymatroid** is a compact set that is zero containing, down monotone, and any maximal vector y in P , bounded by another vector x , has the same vector rank.
- A **matroid** a set system that is empty-set containing, down closed, and any maximal set I in \mathcal{I} , bounded by another set A , has the same matroid rank.

Polymatroidal polyhedron and greedy

- Recall greedy algorithm (from Lec 5): Set $A = \emptyset$, and repeatedly choose $y \in E \setminus A$ such that $A \cup \{y\} \in \mathcal{I}$ with $w(y)$ as large as possible, stopping when no such y exists.

Polymatroidal polyhedron and greedy

- Recall greedy algorithm (from Lec 5): Set $A = \emptyset$, and repeatedly choose $y \in E \setminus A$ such that $A \cup \{y\} \in \mathcal{I}$ with $w(y)$ as large as possible, stopping when no such y exists.
- For a matroid, we saw (Lec5) that set system (E, \mathcal{I}) is a matroid iff for each weight function $w \in \mathcal{R}_+^E$, the greedy algorithm leads to a set $I \in \mathcal{I}$ of maximum weight $w(I)$.

Polymatroidal polyhedron and greedy

- Recall greedy algorithm (from Lec 5): Set $A = \emptyset$, and repeatedly choose $y \in E \setminus A$ such that $A \cup \{y\} \in \mathcal{I}$ with $w(y)$ as large as possible, stopping when no such y exists.
- For a matroid, we saw (Lec5) that set system (E, \mathcal{I}) is a matroid iff for each weight function $w \in \mathcal{R}_+^E$, the greedy algorithm leads to a set $I \in \mathcal{I}$ of maximum weight $w(I)$.
- Stated succinctly, considering $\max w(I) : I \in \mathcal{I}$, then (E, \mathcal{I}) is a matroid iff greedy works for this maximization.

Polymatroidal polyhedron and greedy

- Recall greedy algorithm (from Lec 5): Set $A = \emptyset$, and repeatedly choose $y \in E \setminus A$ such that $A \cup \{y\} \in \mathcal{I}$ with $w(y)$ as large as possible, stopping when no such y exists.
- For a matroid, we saw (Lec5) that set system (E, \mathcal{I}) is a matroid iff for each weight function $w \in \mathcal{R}_+^E$, the greedy algorithm leads to a set $I \in \mathcal{I}$ of maximum weight $w(I)$.
- Stated succinctly, considering $\max w(I) : I \in \mathcal{I}$, then (E, \mathcal{I}) is a matroid iff greedy works for this maximization.
- Can we characterize a **polymatroid** in this way?

Polymatroidal polyhedron and greedy

- Recall greedy algorithm (from Lec 5): Set $A = \emptyset$, and repeatedly choose $y \in E \setminus A$ such that $A \cup \{y\} \in \mathcal{I}$ with $w(y)$ as large as possible, stopping when no such y exists.
- For a matroid, we saw (Lec5) that set system (E, \mathcal{I}) is a matroid iff for each weight function $w \in \mathcal{R}_+^E$, the greedy algorithm leads to a set $I \in \mathcal{I}$ of maximum weight $w(I)$.
- Stated succinctly, considering $\max w(I) : I \in \mathcal{I}$, then (E, \mathcal{I}) is a matroid iff greedy works for this maximization.
- Can we characterize a **polymatroid** in this way?
- That is, if we consider $\max wx : x \in P_f$, where P_f represent the “independent vectors”, is it the case that P_f is a polymatroid iff greedy works for this maximization?

Polymatroidal polyhedron and greedy

- Recall greedy algorithm (from Lec 5): Set $A = \emptyset$, and repeatedly choose $y \in E \setminus A$ such that $A \cup \{y\} \in \mathcal{I}$ with $w(y)$ as large as possible, stopping when no such y exists.
- For a matroid, we saw (Lec5) that set system (E, \mathcal{I}) is a matroid iff for each weight function $w \in \mathcal{R}_+^E$, the greedy algorithm leads to a set $I \in \mathcal{I}$ of maximum weight $w(I)$.
- Stated succinctly, considering $\max w(I) : I \in \mathcal{I}$, then (E, \mathcal{I}) is a matroid iff greedy works for this maximization.
- Can we characterize a **polymatroid** in this way?
- That is, if we consider $\max wx : x \in P_f$, where P_f represent the “independent vectors”, is it the case that P_f is a polymatroid iff greedy works for this maximization?
- Can we even relax things so that $w \in \mathbb{R}^E$?

Polymatroidal polyhedron and greedy

- What is the greedy solution in this setting?

Polymatroidal polyhedron and greedy

- What is the greedy solution in this setting?
- Sort elements of E w.r.t. w so that, w.l.o.g.
 $E = (e_1, e_2, \dots, e_m)$ with $w(e_1) \geq w(e_2) \geq \dots \geq w(e_m)$.

~~e_1~~ ~~e_2~~ $e_{1(j)}$

Polymatroidal polyhedron and greedy

- What is the greedy solution in this setting?
- Sort elements of E w.r.t. w so that, w.l.o.g.
 $E = (e_1, e_2, \dots, e_m)$ with $w(e_1) \geq w(e_2) \geq \dots \geq w(e_m)$.
- Let $k + 1$ be the first point (if any) at which we are non-positive, i.e., $w(e_k) > 0$ and $0 \geq w(e_{k+1})$.

$$w(e_1) \geq w(e_2) \geq \dots \geq w(e_k) > 0 \geq w(e_{k+1}) \geq \dots \geq w(e_m)$$

↑

Polymatroidal polyhedron and greedy

- What is the greedy solution in this setting?
- Sort elements of E w.r.t. w so that, w.l.o.g.
 $E = (e_1, e_2, \dots, e_m)$ with $w(e_1) \geq w(e_2) \geq \dots \geq w(e_m)$.
- Let $k + 1$ be the first point (if any) at which we are non-positive, i.e., $w(e_k) > 0$ and $0 \geq w(e_{k+1})$.
- Next define partial accumulated sets E_i so that for $i = 0 \dots m$, we have w.r.t. the above sorted order:

$$U_i \stackrel{\text{def}}{=} \{e_1, e_2, \dots, e_i\} \quad (9)$$

(note $U_0 = \emptyset$ and $f(U_0) = 0$, and U_i is always w.r.t w).

U_i^w

Polymatroidal polyhedron and greedy

- What is the greedy solution in this setting?
- Sort elements of E w.r.t. w so that, w.l.o.g.
 $E = (e_1, e_2, \dots, e_m)$ with $w(e_1) \geq w(e_2) \geq \dots \geq w(e_m)$.
- Let $k + 1$ be the first point (if any) at which we are non-positive, i.e., $w(e_k) > 0$ and $0 \geq w(e_{k+1})$.
- Next define partial accumulated sets U_i so that for $i = 0 \dots m$, we have w.r.t. the above sorted order:

$$U_i \stackrel{\text{def}}{=} \{e_1, e_2, \dots, e_i\} \quad (9)$$

(note $U_0 = \emptyset$ and $f(U_0) = 0$, and U_i is always w.r.t w).

- The greedy solution is the vector $x \in \mathbb{R}_+^E$ with elements defined as:

$$x(e_1) \stackrel{\text{def}}{=} f(U_1) \quad (10)$$

$$x(e_i) \stackrel{\text{def}}{=} f(U_i) - f(U_{i-1}) \text{ for } i = 2 \dots k \quad (11)$$

$$x(e_i) \stackrel{\text{def}}{=} 0 \text{ for } i = k + 1 \dots m = |E| \quad (12)$$

to this prob

*max w x
s.t. x ∈ P(x)*

Polymatroidal polyhedron and greedy

Theorem 4.2

The vector $x \in \mathbb{R}_+^E$ as previously defined *(i.e., the greedy solution)* maximizes wx over P_f .

Proof.



Polymatroidal polyhedron and greedy

Theorem 4.2

The vector $x \in \mathbb{R}_+^E$ as previously defined maximizes wx over P_f .

Proof.

- Consider the LP strong duality equation:

$$\max(w x : x \in P_f) = \min \left(\sum_{A \subseteq E} y_A f(A) : y \in \mathbb{R}_+^{2^E}, \sum_{A \subseteq E} y_A \mathbf{1}_A \geq w \right) \quad (13)$$

$y_A \in \mathbb{R}^+$
is a single
scalar
value

Polymatroidal polyhedron and greedy

Theorem 4.2

The vector $x \in \mathbb{R}_+^E$ as previously defined maximizes wx over P_f .

Proof.

- Consider the LP strong duality equation:

$$\max(w x : x \in P_f) = \min\left(\sum_{A \subseteq E} y_A f(A) : y \in \mathbb{R}_+^{2^E}, \sum_{A \subseteq E} y_A \mathbf{1}_A \geq w\right) \quad (13)$$

- Define the following vector $y \in \mathbb{R}_+^{2^E}$ as

$$y_{U_i} \stackrel{\text{def}}{=} w(e_i) - w(e_{i+1}) \text{ for } i = 1 \dots (m-1), \quad (14)$$

$$y_E \stackrel{\text{def}}{=} w(e_m), \text{ and } \quad (15)$$

R sorted w.

$$y_A = 0 \text{ otherwise} \quad (16)$$

...

Polymatroidal polyhedron and greedy

Theorem 4.2

The vector $x \in \mathbb{R}_+^E$ as previously defined maximizes wx over P_f .

Proof.

- We first see that $x \in P_f$ (that is $x(A) \leq f(A), \forall A$) by induction on $|A|$. Clearly it holds for $A = \emptyset$.

...

Polymatroidal polyhedron and greedy

Theorem 4.2

The vector $x \in \mathbb{R}_+^E$ as previously defined maximizes wx over P_f .

Proof.

- We first see that $x \in P_f$ (that is $x(A) \leq f(A), \forall A$) by induction on $|A|$. Clearly it holds for $A = \emptyset$.
- Assume $A \neq \emptyset$, and let ℓ be largest index with $e_\ell \in A$.

...

Polymatroidal polyhedron and greedy

Theorem 4.2

The vector $x \in \mathbb{R}_+^E$ as previously defined maximizes wx over P_f .

Proof.

- We first see that $x \in P_f$ (that is $x(A) \leq f(A), \forall A$) by induction on $|A|$. Clearly it holds for $A = \emptyset$.
- Assume $A \neq \emptyset$, and let ℓ be largest index with $e_\ell \in A$.
- Then, by induction, we have

$$x(A \setminus \{e_\ell\}) \leq f(E \setminus \{e_\ell\}) \quad (17)$$

...

Polymatroidal polyhedron and greedy

Theorem 4.2

The vector $x \in \mathbb{R}_+^E$ as previously defined maximizes wx over P_f .

Proof.

- We first see that $x \in P_f$ (that is $x(A) \leq f(A), \forall A$) by induction on $|A|$. Clearly it holds for $A = \emptyset$.
- Assume $A \neq \emptyset$, and let ℓ be largest index with $e_\ell \in A$.
- Then, by induction, we have

$$x(A \setminus \{e_\ell\}) \leq f(A \setminus \{e_\ell\}) \quad x(A \setminus \{e_\ell\}) = x(A) - x(e_\ell) \quad (17)$$

- And therefore,

$$x(A) \leq f(A \setminus \{e_\ell\}) + x(e_\ell) = f(A \setminus \{e_\ell\}) + f(U_\ell) - f(U_{\ell-1}) \leq f(A) \quad (18)$$

for $\ell \leq k$

where the last inequality follows by submodularity of f (if $\ell \leq k$) and by monotonicity of f (if $\ell > k$) where $x(e_\ell) = 0$.

$$f(A) + f(U_{\ell-1}) \geq f(U_\ell) + f(A \setminus \{e_\ell\}) = f(A \cup U_{\ell-1}) + f(A \cap U_{\ell-1})$$

Polymatroidal polyhedron and greedy

Theorem 4.2

The vector $x \in \mathbb{R}_+^E$ as previously defined maximizes wx over P_f .

Proof.

- We first see that $x \in P_f$ (that is $x(A) \leq f(A), \forall A$) by induction on $|A|$. Clearly it holds for $A = \emptyset$.
- Assume $A \neq \emptyset$, and let ℓ be largest index with $e_\ell \in A$.
- Then, by induction, we have

$$x(A \setminus \{e_\ell\}) \leq f(E \setminus \{e_\ell\}) \quad (17)$$

- And therefore,

$$x(A) \leq f(A \setminus \{e_\ell\}) + x(e_\ell) = f(A \setminus \{e_\ell\}) + f(U_\ell) - f(U_{\ell-1}) \leq f(A) \quad (18)$$

where the last inequality follows by submodularity of f (if $\ell \leq k$) and by monotonicity of f (if $\ell > k$) where $x(e_\ell) = 0$.

- So, therefore, we have $x \in P_f$.

...

Polymatroidal polyhedron and greedy

Theorem 4.2

The vector $x \in \mathbb{R}_+^E$ as previously defined maximizes wx over P_f .

Proof.

- Now y is also feasible for the dual constraints in Eq. 13 since:

...

Polymatroidal polyhedron and greedy

Theorem 4.2

The vector $x \in \mathbb{R}_+^E$ as previously defined maximizes wx over P_f .

Proof.

- Now y is also feasible for the dual constraints in Eq. 13 since:
- clearly, $y \geq 0$;

...

Polymatroidal polyhedron and greedy

Theorem 4.2

The vector $x \in \mathbb{R}_+^E$ as previously defined maximizes wx over P_f .

Proof.

- Now y is also feasible for the dual constraints in Eq. 13 since:
- clearly, $y \geq 0$;
- also, considering y component wise, for any i , we have that

$$\sum_{A: e_i \in A} y_A = \sum_{j \geq i} y_{U_j} = w(e_i). \quad (19)$$

...

Polymatroidal polyhedron and greedy

Theorem 4.2

The vector $x \in \mathbb{R}_+^E$ as previously defined maximizes wx over P_f .

Proof.

- Now y is also feasible for the dual constraints in Eq. 13 since:
- clearly, $y \geq 0$;
- also, considering y component wise, for any i , we have that

$$\sum_{A: e_i \in A} y_A = \sum_{j \geq i} y_{U_j} = w(e_i). \quad (19)$$

- Now optimality for x and y follows from

$$\begin{aligned} wx &= \sum_{e \in E} w(e)x(e) = \sum_{i=1}^m w(e_i)(f(U_i) - f(U_{i-1})) \quad (20) \\ &= \sum_{i=1}^{n-1} f(U_i)(w(e_i) - w(e_{i+1})) + f(E)w(e_m) = \sum_{A \subseteq E} y_A f(A) \quad \dots \end{aligned}$$

Polymatroidal polyhedron and greedy

Theorem 4.2

The vector $x \in \mathbb{R}_+^E$ as previously defined maximizes wx over P_f .

Proof.

- The third equality (in Eq. 20) follows since

$$xw = \sum_{i=1}^m x_i w_i = \sum_{i=1}^m x_i \left(\sum_{j=1}^i w(e_j) - \sum_{j=1}^{i-1} w(e_j) \right) \quad (22)$$

$$= \sum_{i=1}^m x_i \left(w(U_i) - w(U_{i-1}) \right) \quad (23)$$

$$= \sum_{i=1}^m x_i w(U_i) - \sum_{i=1}^{m-1} x_{i+1} w(U_i) \quad (24)$$

$$= \underline{x_m w(U_m)} + \sum_{i=1}^{m-1} (x_i - x_{i+1}) w(U_i) \quad (25)$$

Fix
Switch
to compare
to previous
slide.



Polymatroidal polyhedron and greedy

Theorem 4.3

Conversely, suppose P is a polytope of form

$P = \{x \in \mathbb{R}_+^E : x(A) \leq f(A), \forall A \subseteq E\}$, then the greedy solution to $\max\{wx : x \in P\}$ is optimum only if f is submodular.

Proof.

- Name elements of E in arbitrary order (e_1, e_2, \dots, e_m) and define $E_i = (e_1, e_2, \dots, e_i)$.

...

Polymatroidal polyhedron and greedy

Theorem 4.3

Conversely, suppose P is a polytope of form

$P = \{x \in \mathbb{R}_+^E : x(A) \leq f(A), \forall A \subseteq E\}$, then the greedy solution to $\max\{wx : x \in P\}$ is optimum only if f is submodular.

Proof.

- Name elements of E in arbitrary order (e_1, e_2, \dots, e_m) and define $E_i = (e_1, e_2, \dots, e_i)$.
- Define $A = \{e_1, e_2, \dots, e_k, e_{k+1}, \dots, e_p\}$ and $B = \{e_1, e_2, \dots, e_k, e_{p+1}, \dots, e_q\}$ for some $1 \leq p \leq q \leq m$.

...

Polymatroidal polyhedron and greedy

Theorem 4.3

Conversely, suppose P is a polytope of form $P = \{x \in \mathbb{R}_+^E : x(A) \leq f(A), \forall A \subseteq E\}$, then the greedy solution to $\max\{wx : x \in P\}$ is optimum only if f is submodular.

Proof.

- Name elements of E in arbitrary order (e_1, e_2, \dots, e_m) and define $E_i = (e_1, e_2, \dots, e_i)$.
- Define $A = \{e_1, e_2, \dots, e_k, e_{k+1}, \dots, e_p\}$ and $B = \{e_1, e_2, \dots, e_k, e_{p+1}, \dots, e_q\}$ for some $1 \leq p \leq q \leq m$.
- Note, then $A \cap B = \{e_1, \dots, e_k\}$.

...

Polymatroidal polyhedron and greedy

Theorem 4.3

Conversely, suppose P is a polytope of form

$P = \{x \in \mathbb{R}_+^E : x(A) \leq f(A), \forall A \subseteq E\}$, then the greedy solution to $\max\{wx : x \in P\}$ is optimum only if f is submodular.

Proof.

- Name elements of E in arbitrary order (e_1, e_2, \dots, e_m) and define $E_i = (e_1, e_2, \dots, e_i)$.
- Define $A = \{e_1, e_2, \dots, e_k, e_{k+1}, \dots, e_p\}$ and $B = \{e_1, e_2, \dots, e_k, e_{p+1}, \dots, e_q\}$ for some $1 \leq p \leq q \leq m$.
- Note, then $A \cap B = \{e_1, \dots, e_k\}$.
- Define w as:

$$w \stackrel{\text{def}}{=} \sum_{i=1}^q \mathbf{1}_{e_i} = \mathbf{1}_{A \cup B} \quad (26)$$

Polymatroidal polyhedron and greedy

Theorem 4.3

Conversely, suppose P is a polytope of form

$P = \{x \in \mathbb{R}_+^E : x(A) \leq f(A), \forall A \subseteq E\}$, then the greedy solution to $\max\{wx : x \in P\}$ is optimum only if f is submodular.

Proof.

- Name elements of E in arbitrary order (e_1, e_2, \dots, e_m) and define $E_i = (e_1, e_2, \dots, e_i)$.
- Define $A = \{e_1, e_2, \dots, e_k, e_{k+1}, \dots, e_p\}$ and $B = \{e_1, e_2, \dots, e_k, e_{p+1}, \dots, e_q\}$ for some $1 \leq p \leq q \leq m$.
- Note, then $A \cap B = \{e_1, \dots, e_k\}$.
- Define w as:

$$w \stackrel{\text{def}}{=} \sum_{i=1}^q \mathbf{1}_{e_i} = \mathbf{1}_{A \cup B} \quad (26)$$

- Suppose optimum solution x is given by the greedy procedure.

Polymatroidal polyhedron and greedy

Theorem 4.3

Conversely, suppose P is a polytope of form $P = \{x \in \mathbb{R}_+^E : x(A) \leq f(A), \forall A \subseteq E\}$, then the greedy solution to $\max\{wx : x \in P\}$ is optimum only if f is submodular.

Proof.

- Then

$$\sum_{i=1}^k x_i = f(U_1) + \sum_{i=2}^k (f(U_i) - f(U_{i-1})) = f(U_k) = f(A \cap B) \quad (27)$$

...

Polymatroidal polyhedron and greedy

Theorem 4.3

Conversely, suppose P is a polytope of form

$P = \{x \in \mathbb{R}_+^E : x(A) \leq f(A), \forall A \subseteq E\}$, then the greedy solution to $\max\{wx : x \in P\}$ is optimum only if f is submodular.

Proof.

- Then

$$\sum_{i=1}^k x_i = f(U_1) + \sum_{i=2}^k (f(U_i) - f(U_{i-1})) = f(U_k) = f(A \cap B) \quad (27)$$

-

$$\sum_{i=1}^p x_i = f(U_1) + \sum_{i=2}^p (f(U_i) - f(U_{i-1})) = f(U_p) \stackrel{!}{=} f(A) \quad (28)$$

...

Polymatroidal polyhedron and greedy

Theorem 4.3

Conversely, suppose P is a polytope of form

$P = \{x \in \mathbb{R}_+^E : x(A) \leq f(A), \forall A \subseteq E\}$, then the greedy solution to $\max\{wx : x \in P\}$ is optimum only if f is submodular.

Proof.

- Then

$$\sum_{i=1}^k x_i = f(U_1) + \sum_{i=2}^k (f(U_i) - f(U_{i-1})) = f(U_k) = f(A \cap B) \quad (27)$$

-

$$\sum_{i=1}^p x_i = f(U_1) + \sum_{i=2}^p (f(U_i) - f(U_{i-1})) = f(U_p) \overset{=}{=} f(A) \quad (28)$$

-

$$\sum_{i=1}^q x_i = f(U_1) + \sum_{i=2}^q (f(U_i) - f(U_{i-1})) = f(U_q) = f(A \cup B) \quad (29)$$

Polymatroidal polyhedron and greedy

Theorem 4.3

Conversely, suppose P is a polytope of form $P = \{x \in \mathbb{R}_+^E : x(A) \leq f(A), \forall A \subseteq E\}$, then the greedy solution to $\max\{wx : x \in P\}$ is optimum only if f is submodular.

Proof.

- Thus, we have

$$\sum_{i:e_i \in B} x_i = f(A \cup B) + f(A \cap B) - f(A) \quad (30)$$

...

Polymatroidal polyhedron and greedy

Theorem 4.3

Conversely, suppose P is a polytope of form $P = \{x \in \mathbb{R}_+^E : x(A) \leq f(A), \forall A \subseteq E\}$, then the greedy solution to $\max\{wx : x \in P\}$ is optimum only if f is submodular.

Proof.

- Thus, we have

$$\sum_{i:e_i \in B} x_i = f(A \cup B) + f(A \cap B) - f(A) \quad (30)$$

- But given that the greedy algorithm gives the optimal solution to $\max\{wx : x \in P\}$, we have that $x \in P$.

...

Polymatroidal polyhedron and greedy

Theorem 4.3

Conversely, suppose P is a polytope of form $P = \{x \in \mathbb{R}_+^E : x(A) \leq f(A), \forall A \subseteq E\}$, then the greedy solution to $\max\{wx : x \in P\}$ is optimum only if f is submodular.

Proof.

- Thus, we have

$$\sum_{i: e_i \in B} x_i = f(A \cup B) + f(A \cap B) - f(A) \leq f(B) \quad (30)$$

- But given that the greedy algorithm gives the optimal solution to $\max\{wx : x \in P\}$, we have that $x \in P$.

- Thus,

$$x(B) = f(A \cup B) + f(A \cap B) - f(A) = \sum_{i: e_i \in B} x_i \leq f(B) \quad (31)$$

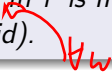
ensuring the submodularity of f , since A and B are arbitrary. □

Polymatroidal polyhedron and greedy

- Thus, summarizing this into the complete theorem, we have a result very similar to matroids.

Theorem 4.4

If $f : 2^E \rightarrow \mathbb{R}_+$ is given, and P is a polytope in \mathbb{R}_+^E of the form $P = \{x \in \mathbb{R}_+^E : x(A) \leq f(A), \forall A \subseteq E\}$, then the greedy solution to the problem $\max\{wx : x \in P\}$ is optimum iff f is monotone non-decreasing submodular (i.e., iff P is a polymatroid).



An extension of f

- We may consider the optimization a function $\tilde{f} : \mathbb{R}^E \rightarrow \mathbb{R}$ as
$$\tilde{f}(w) = \max\{wx : x \in P_f\} \quad (32)$$

An extension of f

- We may consider the optimization a function $\tilde{f} : \mathbb{R}^E \rightarrow \mathbb{R}$ as
$$\tilde{f}(w) = \max\{wx : x \in P_f\} \quad (32)$$
- Then, for any w , from the above theorem, we can compute this function using the greedy algorithm.

An extension of f

- We may consider the optimization a function $\tilde{f} : \mathbb{R}^E \rightarrow \mathbb{R}$ as

$$\tilde{f}(w) = \max\{wx : x \in P_f\} \quad (32)$$

- Then, for any w , from the above theorem, we can compute this function using the greedy algorithm.
- That is, we have

$$\tilde{f}(w) = \max\{wx : x \in P_f\} \quad (33)$$

$$= \sum_{i=1}^m w(e_i)(f(U_i) - f(U_{i-1})) \quad (34)$$

when f is submodular.

$$= w(e_m)f(U_m) + \sum_{i=1}^{m-1} (w(e_i) - w(e_{i+1}))f(U_i) \quad (35)$$

where $U_i = \{e_1, e_2, \dots, e_i\}$ based on the elements of E being named, w.l.o.g., in order of decreasing w , so that $w(e_1) \geq w(e_2) \geq \dots \geq w(e_m)$.

An extension of f

- Moreover, from \tilde{f} we can recover f .

An extension of f

- Moreover, from \tilde{f} we can recover f .
- Take $w = \mathbf{1}_A$ for some $A \subseteq E$.

An extension of f

- Moreover, from \tilde{f} we can recover f .
- Take $w = \mathbf{1}_A$ for some $A \subseteq E$.
- Then, we order w so that $1_A(i) = 1$ if $i \leq |A|$, and $1_A(i) = 0$ otherwise.

An extension of f

$$\tilde{f}(w) = \max\{wx : x \in P_f\} \quad (40)$$

- Therefore, if f is a submodular function, we can write

$$\tilde{f}(w) = \sum_{i=1}^m \lambda_i f(U_i) \quad (41)$$

where $\lambda_m = w(e_m)$ and otherwise $\lambda_i = w(e_i) - w(e_{i+1})$, where the elements are sorted according to w as before.

An extension of f

$$\tilde{f}(w) = \max\{wx : x \in P_f\} \quad (40)$$

- Therefore, if f is a submodular function, we can write

$$\tilde{f}(w) = \sum_{i=1}^m \lambda_i f(U_i) \quad (41)$$

where $\lambda_m = w(e_m)$ and otherwise $\lambda_i = w(e_i) - w(e_{i+1})$, where the elements are sorted according to w as before.

- Clearly, $\tilde{f}(w)$ is always convex in w , since it is the maximum of a set of linear functions. *(true even when f is not submodular)*
when written as Eq. (40).

An extension of f

- Recall, for any such $w \in \mathbb{R}^E$, we have

$$\begin{aligned}
 \begin{pmatrix} w_1 \\ w_2 \\ \vdots \\ w_n \end{pmatrix} &= \overset{\lambda_1}{(w_1 - w_2)} \overset{v_1}{\begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}} + \overset{\lambda_2}{(w_2 - w_3)} \overset{v_2}{\begin{pmatrix} 1 \\ 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}} + \\
 &\dots + \overset{\lambda_{n-1}}{(w_{n-1} - w_n)} \begin{pmatrix} 1 \\ 1 \\ \vdots \\ 1 \\ 0 \end{pmatrix} + \overset{\lambda_n}{(w_n)} \begin{pmatrix} 1 \\ 1 \\ \vdots \\ 1 \\ 1 \end{pmatrix} \quad (42) \\
 &\hspace{15em} \underset{v_{n-1}}{\quad} \hspace{15em} \underset{v_n}{\quad}
 \end{aligned}$$

An extension of f

- Recall, for any such $w \in \mathbb{R}^E$, we have

$$\begin{aligned}
 \begin{pmatrix} w_1 \\ w_2 \\ \vdots \\ w_n \end{pmatrix} &= (w_1 - w_2) \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix} + (w_2 - w_3) \begin{pmatrix} 1 \\ 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix} + \\
 &\quad \cdots + (w_{n-1} - w_n) \begin{pmatrix} 1 \\ 1 \\ \vdots \\ 1 \\ 0 \end{pmatrix} + (w_n) \begin{pmatrix} 1 \\ 1 \\ \vdots \\ 1 \\ 1 \end{pmatrix} \quad (42)
 \end{aligned}$$

- If we take w in decreasing order, then each coefficient of the vectors is non-negative (except possibly the last one, w_n).

An extension of f

- Define sets U_i based on this decreasing order as follows, for $i = 0, \dots, n$

$$U_i \stackrel{\text{def}}{=} \{e_1, e_2, \dots, e_i\} \quad (43)$$

An extension of f

- Define sets U_i based on this decreasing order as follows, for $i = 0, \dots, n$

$$U_i \stackrel{\text{def}}{=} \{e_1, e_2, \dots, e_i\} \quad (43)$$

- Note that

$$\mathbf{1}_{U_0} = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}, \mathbf{1}_{U_1} = \begin{pmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}, \dots, \mathbf{1}_{U_\ell} = \begin{pmatrix} 1 \\ 1 \\ \vdots \\ 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}, \text{ etc.} \quad (44)$$

$\left. \begin{matrix} \left. \begin{matrix} 1 \\ 1 \\ \vdots \\ 1 \end{matrix} \right\} \ell \times \\ \left. \begin{matrix} 0 \\ 0 \\ \vdots \\ 0 \end{matrix} \right\} (n - \ell) \times \end{matrix} \right)$

An extension of f

- Thus, for any f , we can define an extension in this way, with

$$\tilde{f}(w) = \sum_{i=1}^m \lambda_i f(U_i) \quad (45)$$

with the U_i 's and sorted order of w defined as above, so that

$$w = \sum_{i=1}^m \lambda_i \mathbf{1}_{U_i}$$

An extension of f

- Thus, for any f , we can define an extension in this way, with

$$\tilde{f}(w) = \sum_{i=1}^m \lambda_i f(U_i) \quad (45)$$

with the U_i 's and sorted order of w defined as above, so that

$$w = \sum_{i=1}^m \lambda_i \mathbf{1}_{U_i}$$

- Lovász showed that if a function $\tilde{f}(w)$, so defined is convex, then the underlying f must be submodular.

An extension of f

- Thus, for any f , we can define an extension in this way, with

$$\tilde{f}(w) = \sum_{i=1}^m \lambda_i f(U_i) \quad (45)$$

with the U_i 's and sorted order of w defined as above, so that

$$w = \sum_{i=1}^m \lambda_i \mathbf{1}_{U_i}$$

- Lovász showed that if a function $\tilde{f}(w)$, so defined is convex, then the underlying f must be submodular.
- This “extension” of f , in any case, is called the **Lovász extension** of f .

“Edmonds-Lovász” extension?

Polymatroidal polyhedron and greedy

Theorem 5.1

A function $f : 2^E \rightarrow \mathbb{R}$ is submodular iff its Lovász extension \tilde{f} of f is convex.

Proof.

...

Polymatroidal polyhedron and greedy

Theorem 5.1

A function $f : 2^E \rightarrow \mathbb{R}$ is submodular iff its Lovász extension \tilde{f} of f is convex.

Proof.

- We've already shown that if f is submodular, its extension can be written this way, and thus is convex.

...

Polymatroidal polyhedron and greedy

Theorem 5.1

A function $f : 2^E \rightarrow \mathbb{R}$ is submodular iff its Lovász extension \tilde{f} of f is convex.

Proof.

- We've already shown that if f is submodular, its extension can be written this way, and thus is convex.
- Conversely, suppose the Lovász extension \tilde{f} of f is a convex function.

...

Polymatroidal polyhedron and greedy

Theorem 5.1

A function $f : 2^E \rightarrow \mathbb{R}$ is submodular iff its Lovász extension \tilde{f} of f is convex.

Proof.

- We've already shown that if f is submodular, its extension can be written this way, and thus is convex.
- Conversely, suppose the Lovász extension \tilde{f} of f is a convex function.
- We note that, based on the extension definition, $\tilde{f}(\alpha w) = \alpha \tilde{f}(w)$ for any $\alpha \in \mathbb{R}_+$. I.e., \tilde{f} is a positively homogeneous convex function.

...

Polymatroidal polyhedron and greedy

Theorem 5.1

A function $f : 2^E \rightarrow \mathbb{R}$ is submodular iff its Lovász extension \tilde{f} of f is convex.

Proof.

- We've already shown that if f is submodular, its extension can be written this way, and thus is convex.
- Conversely, suppose the Lovász extension \tilde{f} of f is a convex function.
- We note that, based on the extension definition, $\tilde{f}(\alpha w) = \alpha \tilde{f}(w)$ for any $\alpha \in \mathbb{R}_+$. I.e., f is a positively homogeneous convex function.
- Given $A, B \subseteq E$, we have that

$$\tilde{f}(\mathbf{1}_A + \mathbf{1}_B) = \tilde{f}(\mathbf{1}_{A \cup B} + \mathbf{1}_{A \cap B}) \quad (46)$$

$$= f(A \cup B) + f(A \cap B). \quad (47)$$

Exercise: show this.

...

Polymatroidal polyhedron and greedy

Theorem 5.1

A function $f : 2^E \rightarrow \mathbb{R}$ is submodular iff its Lovász extension \tilde{f} of f is convex.

Proof.

- Also, since \tilde{f} is convex, we have

$$\tilde{f}(0.5\mathbf{1}_A + 0.5\mathbf{1}_B) \leq 0.5\tilde{f}(\mathbf{1}_A) + 0.5\tilde{f}(\mathbf{1}_B) \quad (48)$$

$$= 0.5(f(A) + f(B)) \quad (49)$$

...

Polymatroidal polyhedron and greedy

Theorem 5.1

A function $f : 2^E \rightarrow \mathbb{R}$ is submodular iff its Lovász extension \tilde{f} of f is convex.

Proof.

- Also, since \tilde{f} is convex, we have

$$\tilde{f}(0.5\mathbf{1}_A + 0.5\mathbf{1}_B) \leq 0.5\tilde{f}(\mathbf{1}_A) + 0.5\tilde{f}(\mathbf{1}_B) \quad (48)$$

$$= 0.5(f(A) + f(B)) \quad (49)$$

- Thus,

$$f(A \cup B) + f(A \cap B) \leq f(A) + f(B) \quad (50)$$

as required..



Scratch Paper

1. What did Edmonds, Purosh/Welsh, Lovász know
Add slide.

Scratch Paper

Scratch Paper

Sources for Today's Lecture

- J. Edmonds, “Submodular Functions, Matroids, and Certain Polyhedra”, 1970.
- J. Edmonds, “A Glimpse of Heaven”, 1991
- Dunstan & Welsh, “A Greedy Algorithm for Solving a Certain Class of Linear Programs”, 1973.
- Lovász, “Submodular Functions and Convexity”, 1983.
- L. Schrijver, “Combinatorial Optimization”, 2003.
- E. Lawler, “Old Stories”, 1991.