Contract Scheduling with Distributional and Multiple Advice

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Algorithm with predictions example: binary search

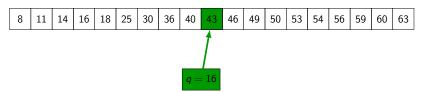
n elements

q = 16

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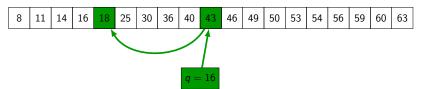




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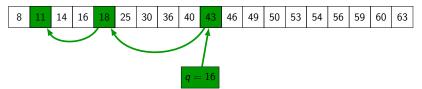
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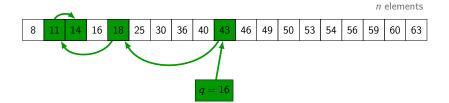
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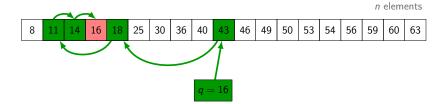
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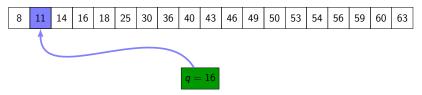


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Algorithm with predictions example: binary search

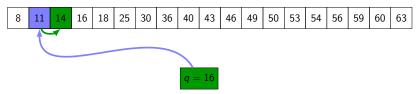
$$q = 16$$

Prediction: position
$$h(q)$$
 Error: $\eta = |h(q) - index(q)|$



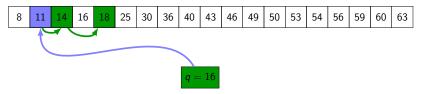
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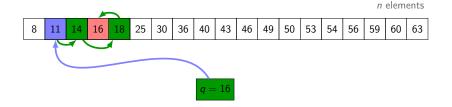
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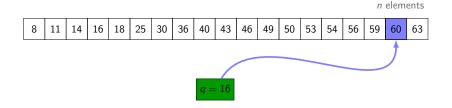


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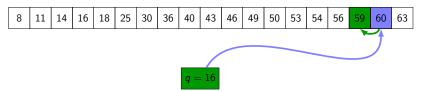
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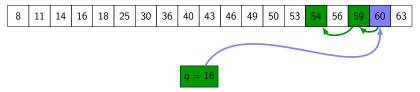
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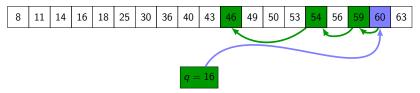
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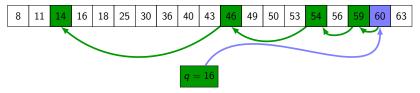


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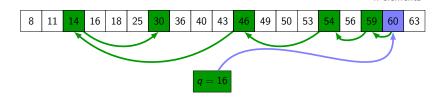


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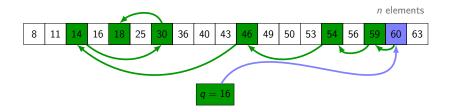




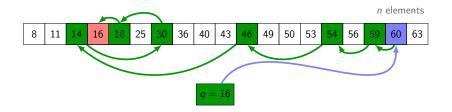
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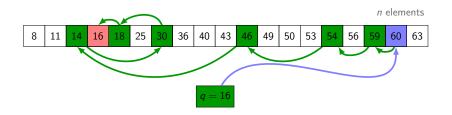
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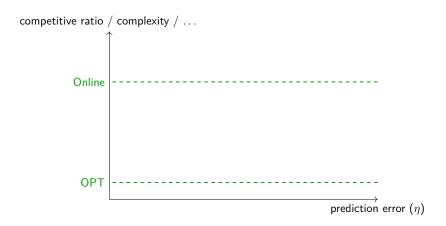
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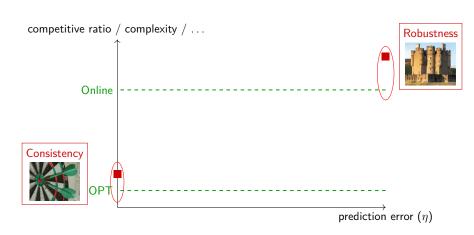


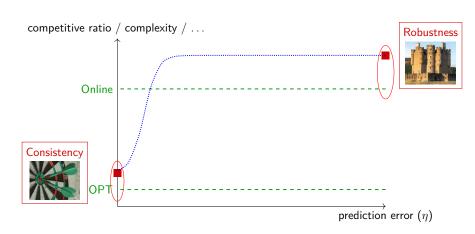
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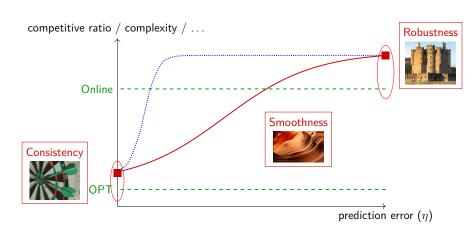
> predictions Classic: $\Theta(\log n)$ $\Theta(\log \eta)$

Practical applications [KraskaBCDP '18]









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Contract algorithms & contract scheduling

Contract algorithms

- ▶ Inputs include allowed processing time
- Performance improves if more time is allotted

Contract scheduling

Contract algorithm ⇒ anytime algorithm
 (anytime = can get interrupted "any time" and outputs a solution)

1s	3s	6s	
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Contract algorithms & contract scheduling

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Contract scheduling

 contract algorithm ⇒ anytime algorithm (anytime = can get interrupted "any time" and outputs a solution)



Example: interruption at 8s, largest contract executed = 3s

- ▶ sequence $X = \{x_i\}_{i \in \mathbb{Z}}, x_i = i$ th execution length
- lacktriangle start at $-\infty$ so that no interruption happens before 1st execution
- ▶ performance of X if interruption at T: $\ell(X, T)$ (length of the last contract terminated by X at time T)

Quality of a schedule

acceleration ratio:

$$acc(X) = \sup_{T} \frac{T}{\ell(X, T)}$$

e.g.,
$$\mathrm{acc}(X) = 5 \Rightarrow \forall T$$
, a contract has run for $\geq T/5$



Classic (no prediction) problem

Best contract algorithms: $X(\lambda)$ with $x_i=2^{i+\lambda}$ for any $\lambda\in[0,1]$

Example with $\lambda = 0$:

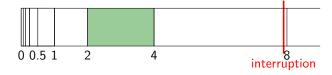


Proposition (from [Russel Zimberstein 91, Alpern Gal 03])

The acceleration ratio of $X(\lambda)$ is 4. All other algorithms are worse.

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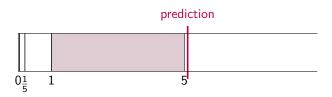
The acceleration ratio of $X(\lambda)$ is 4. All other algorithms are worse.

Framework

 \triangleright prediction p = interruption time

Approach

- fix target robustness r, restrict to geometrical solutions. Candidate schedules are $\{a^{i+\lambda}\}_{i\in\mathbb{Z}}$ with $a\in\left[\frac{1}{2}(r\pm\sqrt{r^2-4r})\right]$
- **b** best solution: largest a, shift λ to "aim" at p
- issue: not smooth explore prediction with bounded error



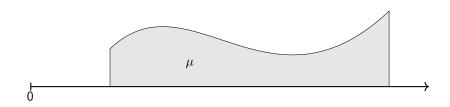
- Distributional predictions
- Multiple advice
- 4 Numerical observations

Framework

- lacktriangle prediction $\mu=$ prob. distr. of the interruption time
- ▶ to simplify: aim at best consistency while staying 4-robust only choice: $\lambda \in [0,1]$ in $\{2^{i+\lambda}\}_{i\in\mathbb{Z}}$

Consistency definition

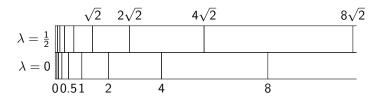
$$c(X,\mu) = \frac{\mathbb{E}_{T \sim \mu}[T]}{\mathbb{E}_{T \sim \mu}[\ell(X,T)]}$$



Can we do something without any assumption on μ ?

First idea

- **take two opposite shifted schedules** $\{2^{i+\lambda}\}_{i\in\mathbb{Z}}: (\lambda\in\{0,\frac{1}{2}\}),$ select "the best"
- $ightharpoonup \Rightarrow 8(\sqrt{2}-1)$ consistent



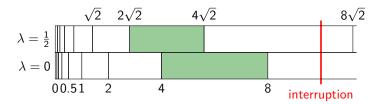
Best of *n* regularly shifted schedules

- $\rightarrow 4n(2^{-1/n}-1)$ consistent
- $\longrightarrow_{n\to\infty} 4 \ln 2$

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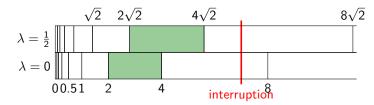


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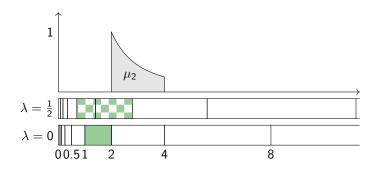
Distributional lower bound

Summary

the previous solutions are tight

Theorem

For any D and μ_D having a density $f_D(x) = \frac{2D}{x^2}$ on [D; 2D], no 4-robust schedule has a consistency better than $4 \ln 2$.



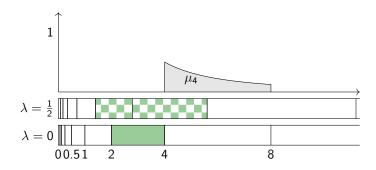
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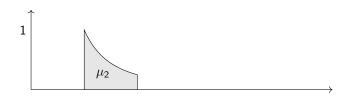
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lacktriangle best algorithm: arepsilon error on prediction destroys everything

On distributed predictions

- intuitively: worst-case predictions needs balanced probability mass small perturbation ⇒ small impact on performance same worst-case for all 4-robust schedules
- ▶ formally: perturbation measured via Earth-Mover Distance
- ▶ technical result: if the actual distribution is close to μ_D (wrt EMD), then the acceleration ratio of any 4-robust schedule is close to 4 ln 2



- Introduction
- ② Distributional predictions
- Multiple advice
- 4 Numerical observations

Prediction = multiple advice

Framework

- ightharpoonup prediction $P = \{\tau_1, \dots, \tau_k\}$
- goal: optimize performance wrt adversarial interruption among P

Consistency definition

$$c(X, P) = \sup_{\tau \in P} \frac{\tau}{\ell(X, \tau)}$$



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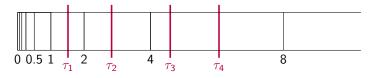
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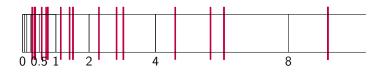
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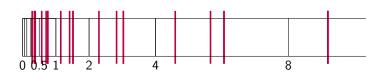




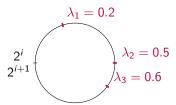
$$au_j=2^{i_j+\lambda_j},$$
 such that $i_j\in\mathbb{Z},\lambda_j\in[0,1]$
$$ex:\{\lambda_j\}=\{0.6,0.5,0.2,0.6\}$$



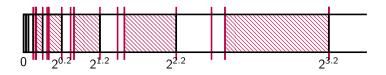
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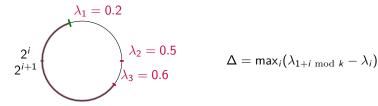
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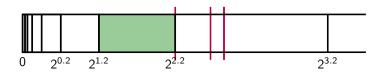


Algorithm



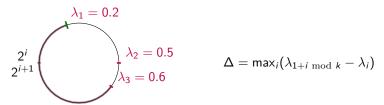
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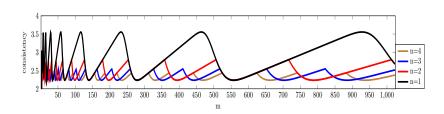
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Consistency of choosing λ "targeting" Δ : $2^{2-\Delta} \geq 2^{2-\frac{1}{k}}$ (this is tight)

- Introduction
- Distributional predictions
- Multiple advice
- Mumerical observations



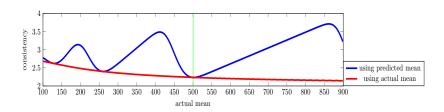
Setup

- ▶ Algo: choose best among *n* schedules $\{2^{i+k/n}\}_{i\in\mathbb{Z}}$ for $k\in[1\dots n]$
- ightharpoonup Prediction: truncated normal distribution mean m st. dev. 0.05m
- Plot consistency in function of m (bottom is best)

Remarks

- \triangleright Larger n = minimum of more functions
- Steeper downward slope (worse to interrupt before a contract)

Distributional predictions: "smoothness"



Setup

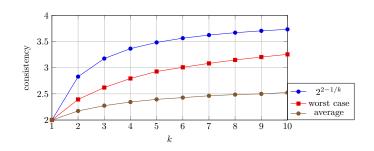
- ▶ Algo: choose best among 16 schedules $\{2^{i+k/n}\}_{i\in\mathbb{Z}}$ for $k\in[1\dots 16]$
- Prediction: Top curve: truncated normal distribution mean 500, $\sigma=25$ Bottom curve: truncated normal distribution mean m, $\sigma=25$
- ▶ Interruption: truncated normal distribution mean m, $\sigma = 25$
- Plot ratio m over the expected performance

Remarks

ightharpoonup Smooth asymetric degradation with the error (linked to σ)

inction Distributional overlictions Multiple advice Numerical observation

Multiple predictions



Setup

- Prediction $P: k \in [1 \dots 10]$ candidate times drawn $\mathcal{U}(1, 1024)$
- Plot: theoretical consistency
 - experimental consistency, averaged over 1000 repetitions
 - experimental perf. if interruption drawn uniformly from ${\it P}$

Remarks

 Results with non-pathological predictions much better than theoretical bounds

Conclusion

Framework

- objective: study models beyond simple prediction
- original idea: prediction as probability distribution

Results

- simple algorithms best consistency when robustness = 4
- hard to get more general results

Future direction

focus on a simpler related problem to aim at more general results: online bidding