

Advice Querying under Budget Constraint for Online Algorithms

Ziyad Benomar ¹ Vianney Perchet ²

¹CREST, ENSAE, Ecole polytechnique

²CREST, ENSAE and Criteo AI LAB

November 14, 2023

- **Online algorithms**

- Minimization (or maximization) problem
- data revealed sequentially $X = (x_1, \dots, x_k)$
- Competitive ratio: $\text{CR}(\text{ALG}) = \sup_{\mathcal{I}} \frac{\text{ALG}(X)}{\text{OPT}(X)}$

- **Online algorithms**

- Minimization (or maximization) problem
- data revealed sequentially $X = (x_1, \dots, x_k)$
- Competitive ratio: $\text{CR}(\text{ALG}) = \sup_{\mathcal{I}} \frac{\text{ALG}(X)}{\text{OPT}(X)}$

- **Learning-augmented algorithms**

- predictions $Y = (y_1, \dots, y_k)$ of $X = (x_1, \dots, x_k)$, $\eta = d(X, Y)$
- **Robustness**: $\eta \rightarrow \infty \implies \text{CR}(\text{ALG}, Y) = O(\text{CR}(\text{ALG}))$
- **Consistency**: $\eta \rightarrow 0 \implies \text{CR}(\text{ALG}, Y) = O(1)$
- λ : parameter for tuning the consistency/robustness tradeoff

- **Usual settings**

- one prediction for each unknown parameter
- the predictions are given as input
- no guarantees on the quality of the prediction

- **Usual settings**

- one prediction for each unknown parameter
- the predictions are given as input
- no guarantees on the quality of the prediction

- **What if ...**

- limited number of predictions?
- the algorithm chooses when to query them?
- guarantees on their quality?

Related Work

-  Aditya Bhaskara, Ashok Cutkosky, Ravi Kumar, and Manish Purohit.
Logarithmic regret from sublinear hints.
Advances in Neural Information Processing Systems, 34:28222–28232, 2021.
-  Sungjin Im, Ravi Kumar, Aditya Petety, and Manish Purohit.
Parsimonious learning-augmented caching.
In *International Conference on Machine Learning*, pages 9588–9601. PMLR, 2022.
-  Anupam Gupta, Debmalya Panigrahi, Bernardo Subercaseaux, and Kevin Sun.
Augmenting online algorithms with ε -accurate predictions.
Advances in Neural Information Processing Systems, 35:2115–2127, 2022.

Ski-rental problem

- cost of renting = 1, cost of buying = $b > 1$
- x = unknown number of snow days
- $\text{OPT}(x) = \min(x, b)$, $\text{CR}(\text{DET}) = 2 - \frac{1}{b}$,
 $\text{CR}(\text{RAND}) = (1 - (1 - 1/b)^b)^{-1} \rightarrow \frac{e}{e-1}$

Ski-rental problem

- cost of renting = 1, cost of buying = $b > 1$
- x = unknown number of snow days
- $\text{OPT}(x) = \min(x, b)$, $\text{CR}(\text{DET}) = 2 - \frac{1}{b}$,
 $\text{CR}(\text{RAND}) = (1 - (1 - 1/b)^b)^{-1} \rightarrow \frac{e}{e-1}$

• Prediction

- Q_t prediction of $(x - t > b)$
- $p_t = \Pr(Q_t = \mathbb{1}_{x-t \geq b})$, $(p_t)_t$ non-decreasing

Ski-rental problem

- cost of renting = 1, cost of buying = $b > 1$
- x = unknown number of snow days
- $\text{OPT}(x) = \min(x, b)$, $\text{CR}(\text{DET}) = 2 - \frac{1}{b}$,
 $\text{CR}(\text{RAND}) = (1 - (1 - 1/b)^b)^{-1} \rightarrow \frac{e}{e-1}$

• Prediction

- Q_t prediction of $(x - t > b)$
- $p_t = \Pr(Q_t = \mathbb{1}_{x-t \geq b})$, $(p_t)_t$ non-decreasing

• Algorithm

- ALG_t Rent until t then run $\text{ALG}(p_t)$
- $\text{CR}(\text{ALG}_t) \leq \frac{t}{b} + \text{CR}(\text{ALG}(p_t))$

Secretary problem with recommendations

Secretary problem

- n values observed sequentially in uniformly random order
- objective: Select the maximum
- $\text{ALG}^* = 1/e$ -rule, $\Pr(\text{ALG}^* \text{ succeeds}) = \frac{1}{e}$

Secretary problem

- n values observed sequentially in uniformly random order
- objective: Select the maximum
- $\text{ALG}^* = 1/e$ -rule, $\Pr(\text{ALG}^* \text{ succeeds}) = \frac{1}{e}$
- **Advice**
 - Expert giving acceptance/rejection recommendation, accurate w.p. p
 - can be queried by the algorithm up to B times

Secretary problem

- n values observed sequentially in uniformly random order
- objective: Select the maximum
- $\text{ALG}^* = 1/e$ -rule, $\Pr(\text{ALG}^* \text{ succeeds}) = \frac{1}{e}$
- **Advice**
 - Expert giving acceptance/rejection recommendation, accurate w.p. p
 - can be queried by the algorithm up to B times
- **Algorithm**
 - adaptive threshold: restarted $1/e$ -rule
 - trust the recommendation if $p > p^*$
 - $\Pr(\text{ALG succeeds}) \rightarrow 1$ for $B \rightarrow \infty$

Preemptive non-clairvoyant scheduling problem

- N jobs of unknown sizes to be scheduled on a single machine
- objective: minimize the sum of the completion times
- Round-robin algorithm: $CR(RR) = 2$

Preemptive non-clairvoyant scheduling problem

- N jobs of unknown sizes to be scheduled on a single machine
- objective: minimize the sum of the completion times
- Round-robin algorithm: $CR(RR) = 2$
- **hints**
 - The algorithm can query the sizes of B jobs

Preemptive non-clairvoyant scheduling problem

- N jobs of unknown sizes to be scheduled on a single machine
 - objective: minimize the sum of the completion times
 - Round-robin algorithm: $CR(RR) = 2$
-
- **hints**
 - The algorithm can query the sizes of B jobs
 - **Algorithm**
 - query the sizes of B random jobs
 - Run concurrently OPT on the B jobs with known sizes and RR on the $N - B$ jobs with unknown sizes
 - Competitive ratio $2 - \frac{B(B-1)}{N(N-1)}$