

Subquadratic Submodular Maximization with a General Matroid Constraint

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Submodular Function

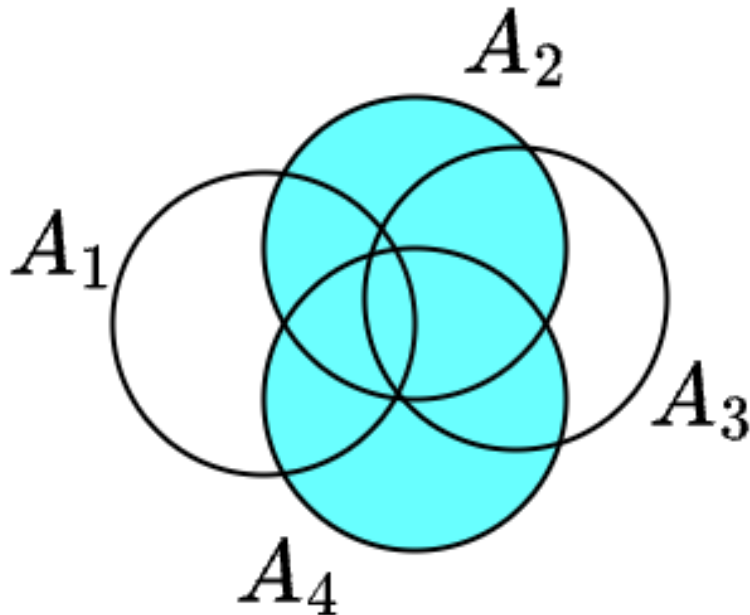
diminishing returns property

Def

$f: 2^V \rightarrow \mathbb{R}$ such that

$$S \subseteq T \subseteq V, v \in V \setminus T \Rightarrow f(S \cup \{v\}) - f(S) \geq f(T \cup \{v\}) - f(T)$$

e.g.) • Coverage Function



Given: $A_1, \dots, A_n \subset U$

$$f(S) = |\cup_{i \in S} A_i|$$

Monotone Submodular Maximization

$$f(S) \leq f(T) \quad (S \subseteq T)$$

$f: 2^V \rightarrow \mathbb{R}_{\geq 0}$: **Monotone Submodular**, $f(\emptyset) = 0$

$$\max f(S) \quad \text{s.t.} \quad S \in \mathcal{C}$$

$$|S| \leq r, \text{ etc.}$$

- Generalization of Many Problems
e.g., Maximum Coverage, Facility Location
- Many Practical Applications
e.g., Machine Learning, Vision, Economics

Monotone Submodular Maximization with a Cardinality Constraint

[Fisher-Nemhauser-Wolsey 1978]

$f: 2^V \rightarrow \mathbb{R}_{\geq 0}$: Monotone Submodular

$$\max f(S) \quad \text{s.t.} \quad |S| \leq r$$

👉 Greedy algorithm achieves **$(1 - 1/e)$ -approximation**

$$f(S) \geq (1 - 1/e) f(OPT)$$

👉 **Approximation ratio $1 - 1/e$ is optimal**

[Nemhauser-Wolsey 1978]

Monotone Submodular Maximization with a Matroid Constraint

$f: 2^V \rightarrow \mathbb{R}_{\geq 0}$: Monotone Submodular

$$\max f(S) \quad \text{s.t.} \quad S \in \mathcal{I}$$

👉 **$(1 - 1/e)$ -approximation ?**

Monotone Submodular Maximization with a Matroid Constraint

$f: 2^V \rightarrow \mathbb{R}_{\geq 0}$: Monotone Submodular

$$\max f(S) \quad \text{s.t.} \quad S \in \mathcal{I}$$

👉 **Continuous Greedy** achieves **$(1 - 1/e)$ -approximation**

[Calinescu-Chekuri-Pál-Vondrák 2007]

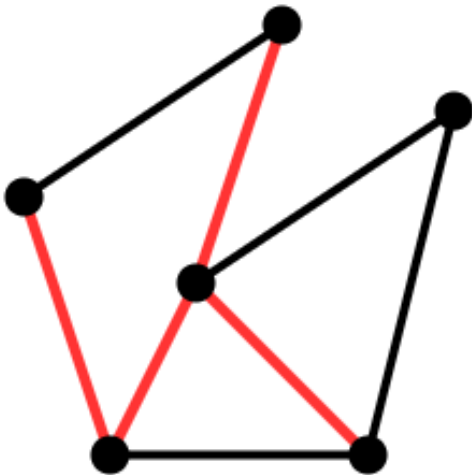
Matroid $\mathcal{M} = (V, \mathcal{I})$

Def

A finite set V and non-empty family of **independent** sets $\mathcal{I} \subseteq 2^V$ such that

- $S' \subseteq S \in \mathcal{I} \Rightarrow S' \in \mathcal{I}$
- $S, T \in \mathcal{I}, |S| > |T| \Rightarrow \exists e \in S - T$ s.t. $T \cup \{e\} \in \mathcal{I}$

e.g.) • **Graphic Matroid**



V = edges
 \mathcal{I} = forests

• **Linear Matroid**

$$\begin{bmatrix} 0 & 1 & 2 & 0 \\ 3 & 1 & 2 & 3 \\ 2 & 0 & 1 & 3 \\ 1 & 2 & 3 & 0 \end{bmatrix}$$

V = row vectors
 \mathcal{I} = linearly independent

Time Complexity Analysis

👉 Algorithm accesses a submodular function and a matroid through an **oracle**

- **Value** oracle query: $f(S) = ?$
- **Independence** oracle query: Is $S \in \mathcal{I}$?

$(1 - 1/e)$ -approximation for Monotone Submodular Maximization with a Matroid Constraint

		Query Complexity
2007	Calinescu-Chekuri-Pál-Vondrák	$\tilde{O}(n^8)$

$n = |V|$, $r = \text{rank of matroid } (\leq n)$

$(1 - 1/e - \epsilon)$ -approximation for Monotone Submodular Maximization with a Matroid Constraint

		Query Complexity
2007	Calinescu-Chekuri-Pál-Vondrák	$\tilde{O}(n^8)$
2012	Filmus-Ward	$\tilde{O}_\epsilon(rn^4)$
2014	Badanidiyuru-Vondrák	$\tilde{O}_\epsilon(rn)$
2015	Buchbinder-Feldman-Schwartz	$\tilde{O}_\epsilon(r^2 + \sqrt{rn})$

$n = |V|$, $r = \text{rank of matroid } (\leq n)$

$(1 - 1/e - \epsilon)$ -approximation for Monotone Submodular Maximization with a Matroid Constraint

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2015	Buchbinder-Feldman-Schwartz	$\tilde{O}_\epsilon(r^2 + \sqrt{rn})$
2024	This work	$\tilde{O}_\epsilon(\sqrt{rn})$

$n = |V|$, $r = \text{rank of matroid } (\leq n)$

Continuous Greedy Algorithm

[Calinescu-Chekuri-Pál-Vondrák 2007]

Discrete

$\max f(S)$ s.t. $S \in \mathcal{I}$

submodular function $f: 2^V \rightarrow \mathbb{R}_{\geq 0}$

Continuous Greedy Algorithm

[Calinescu-Chekuri-Pál-Vondrák 2007]

Step1. Continuous Relaxation

Discrete

$$\max f(S) \text{ s.t. } S \in \mathcal{I}$$



Continuous

$$\max F(x) \text{ s.t. } x \in \mathcal{B}(\mathcal{M})$$

multilinear extension $F: [0, 1]^V \rightarrow \mathbb{R}_{\geq 0}$

$$F(x) = \sum_{S \subseteq V} f(S) \prod_{v \in S} x_v \prod_{v \in V \setminus S} (1 - x_v)$$

matroid base polytope

$$\mathcal{B}(\mathcal{M}) = \text{conv} \{\chi_B \mid B \in \mathcal{B}\}$$

Continuous Greedy Algorithm

[Calinescu-Chekuri-Pál-Vondrák 2007]

Step1. Continuous Relaxation

Discrete

$$\max f(S) \text{ s.t. } S \in \mathcal{I}$$



Continuous

$$\max F(x) \text{ s.t. } x \in \mathcal{B}(\mathcal{M})$$



Step2. Continuous Greedy Algorithm

$$x \in \mathcal{B}(\mathcal{M})$$

s.t.

$$\mathbb{E}[F(x)] \geq (1 - 1/e - \epsilon)f(OPT)$$

Continuous Greedy Algorithm

[Calinescu-Chekuri-Pál-Vondrák 2007]

Step1. Continuous Relaxation

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$$\max f(S) \text{ s.t. } S \in \mathcal{I}$$



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$$S \in \mathcal{I}$$

s.t.

$$\mathbb{E}[f(S)] \geq (1 - 1/e - \epsilon)f(OPT)$$

Step3. Rounding

Fast Continuous Greedy Algorithm

Discrete

$$\max f(S) \text{ s.t. } S \in \mathcal{J}$$



Continuous

$$\max F(x) \text{ s.t. } x \in \mathcal{B}(\mathcal{M})$$

Continuous Greedy Alg

$\tilde{O}_\epsilon(rn)$ queries

[Badanidiyuru-Vondrák 2014]



$$x \in \mathcal{B}(\mathcal{M})$$

s.t.

$$\mathbb{E}[F(x)] \geq (1 - 1/e - \epsilon)f(OPT)$$



$$S \in \mathcal{J}$$

s.t.

$$\mathbb{E}[f(S)] \geq (1 - 1/e - \epsilon)f(OPT)$$

Rounding

Fast Continuous Greedy Algorithm

Discrete

$$\max f(S) \text{ s.t. } S \in \mathcal{J}$$



Continuous

$$\max F(x) \text{ s.t. } x \in \mathcal{B}(\mathcal{M})$$

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$$x \in \mathcal{B}(\mathcal{M})$$

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Rounding

$O_\epsilon(r^2)$ queries [Chekuri-Vondrák-Zenklusen 2010]

$$S \in \mathcal{J} \\ \text{s.t.} \\ \mathbb{E}[f(S)] \geq (1 - 1/e - \epsilon)f(OPT)$$

Fast Continuous Greedy Algorithm

Discrete

$$\max f(S) \text{ s.t. } S \in \mathcal{J}$$



Continuous

$$\max F(x) \text{ s.t. } x \in \mathcal{B}(\mathcal{M})$$

Continuous Greedy Alg

$\tilde{O}_\epsilon(\sqrt{rn})$ queries

[Buchbinder-Feldman-Schwartz 2015]



$$x \in \mathcal{B}(\mathcal{M})$$

s.t.

$$\mathbb{E}[F(x)] \geq (1 - 1/e - \epsilon)f(OPT)$$



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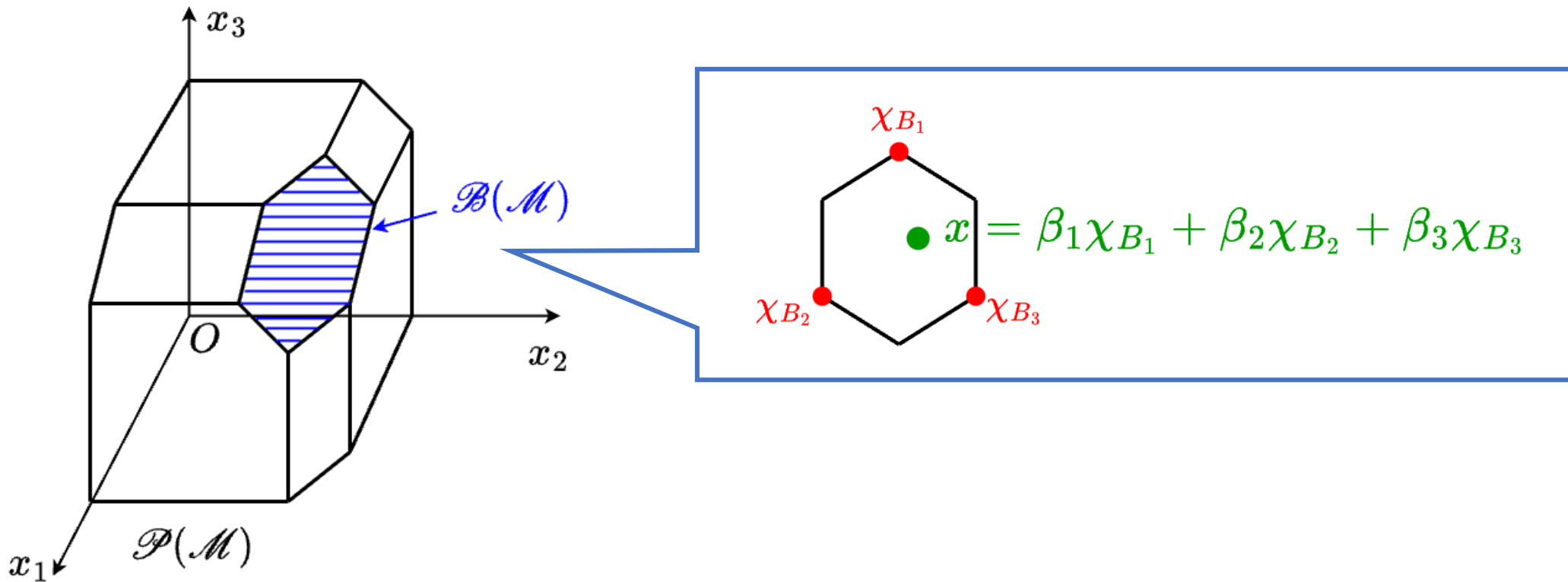
Rounding

$\tilde{O}_\epsilon(r^{3/2})$ queries [This work]

Swap Rounding Algorithm [Chekuri-Vondrák-Zenklusen 2010]

$$x = \beta_1 \chi_{B_1} + \dots + \beta_t \chi_{B_t}$$

Input: $x \in \mathcal{B}(\mathcal{M})$ represented as a convex combination of t bases

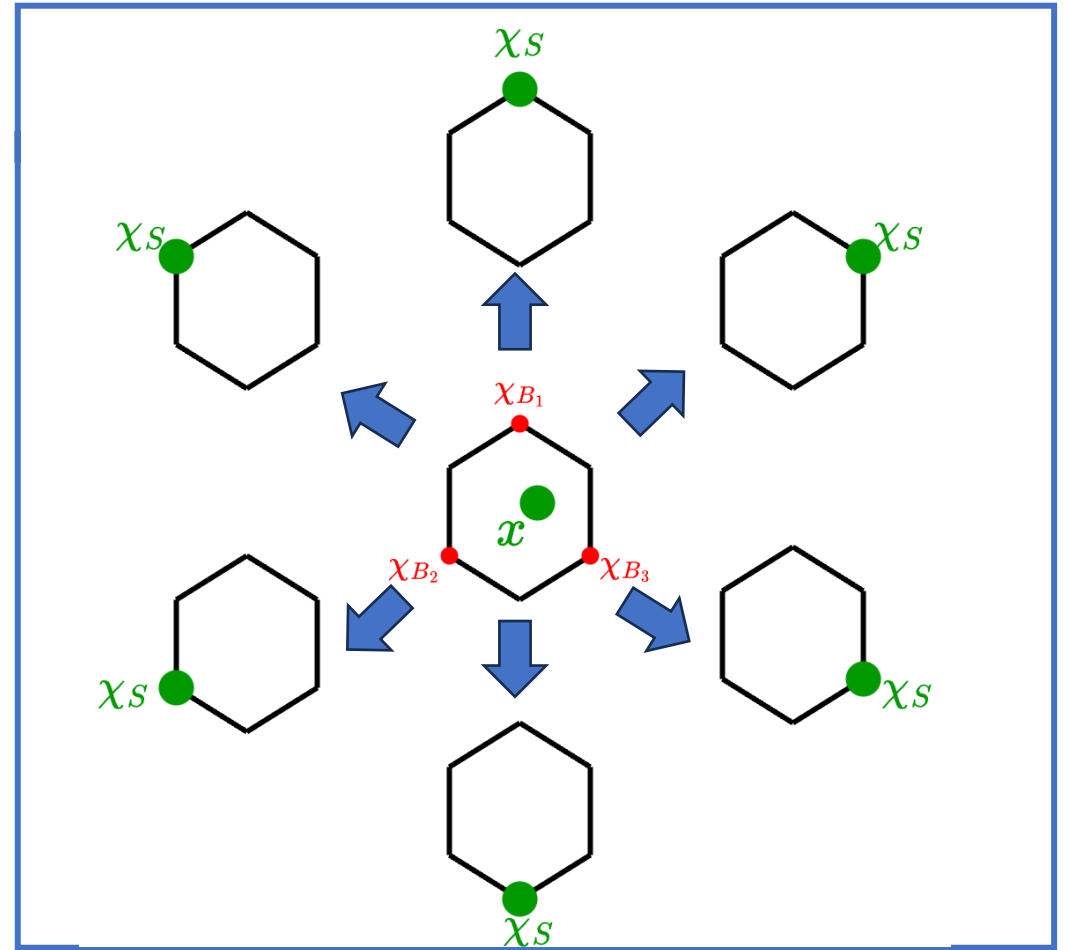


Swap Rounding Algorithm [Chekuri-Vondrák-Zenklusen 2010]

Input: $x \in \mathcal{B}(\mathcal{M})$ represented as a convex combination of t bases

Output: basis S s.t. $\mathbb{E}[F(\chi_S)] \geq F(x)$ for any submodular function f

$$F(\chi_S) = f(S)$$



Fast Rounding Algorithm

Input: $x \in \mathcal{B}(\mathcal{M})$ represented as a convex combination of t bases

Output: basis S s.t. $\mathbb{E}[f(S)] \geq (1 - \epsilon)F(x)$ for any submodular function f

Thm [Chekuri-Vondrák-Zenklusen 2010]

Algorithm using $\mathcal{O}(r^2 t)$ independence queries

Thm [This work]

Algorithm using $\tilde{\mathcal{O}}_\epsilon(r^{3/2} t)$ independence queries

Swap Rounding Algorithm of [Chekuri-Vondrák-Zenklusen 2010]

SwapRound($\mathbf{x} = \beta_1 \chi_{B_1} + \dots + \beta_t \chi_{B_t}$)

$C_1 \leftarrow B_1, \gamma_1 \leftarrow \beta_1$

For $i = 1, \dots, t - 1$:

$C_{i+1} \leftarrow \mathbf{MergeBases}(\gamma_i, C_i, \beta_{i+1}, B_{i+1})$

$\gamma_{i+1} \leftarrow \gamma_i + \beta_{i+1}$

Return C_t

Swap Rounding Algorithm of [Chekuri-Vondrák-Zenklusen 2010]

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$\gamma_{i+1} \leftarrow \gamma_i + \beta_{i+1}$

Return C_t

MergeBases($\beta_1, B_1, \beta_2, B_2$)

While $B_1 \neq B_2$:

(Step1) Find v, u such that $B_1 + v - u \in \mathcal{I}$
and $B_2 + u - v \in \mathcal{I}$

(Step2) $B_1 \leftarrow B_1 + v - u$ w.p. $\beta_2 / (\beta_1 + \beta_2)$
 $B_2 \leftarrow B_2 + u - v$ w.p. $\beta_1 / (\beta_1 + \beta_2)$

Swap Rounding Algorithm of [Chekuri-Vondrák-Zenklusen 2010]

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(Step1) **Find v, u such that $B_1 + v - u \in \mathcal{J}$
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$B_2 \leftarrow B_2 + u - v$ w.p. $\beta_1 / (\beta_1 + \beta_2)$

$O(r)$ queries

Swap Rounding Algorithm of [Chekuri-Vondrák-Zenklusen 2010]

Thm [Chekuri-Vondrák-Zenklusen 2010]

Use $O(r^2 t)$ independence queries

SwapRound($x = \beta_1 \chi_{B_1} + \dots + \beta_t \chi_{B_t}$)

$C_1 \leftarrow B_1, \gamma_1 \leftarrow \beta_1$

For $i = 1, \dots, t - 1$:

$C_{i+1} \leftarrow \text{MergeBases}(\gamma_i, C_i, \beta_{i+1}, B_{i+1})$

$\gamma_{i+1} \leftarrow \gamma_i + \beta_{i+1}$

Return C_t

MergeBases($\beta_1, B_1, \beta_2, B_2$)

While $B_1 \neq B_2$:

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$O(r)$ queries

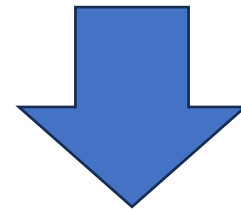
Fact: Step1 is executed $O(rt)$ times

Fact: $\mathbb{E}[F(x)]$ does not decrease in Step2

Contribution 1: Use of a dicycle of arbitrary length

- [Chekuri-Vondrák-Zenklusen 2010]

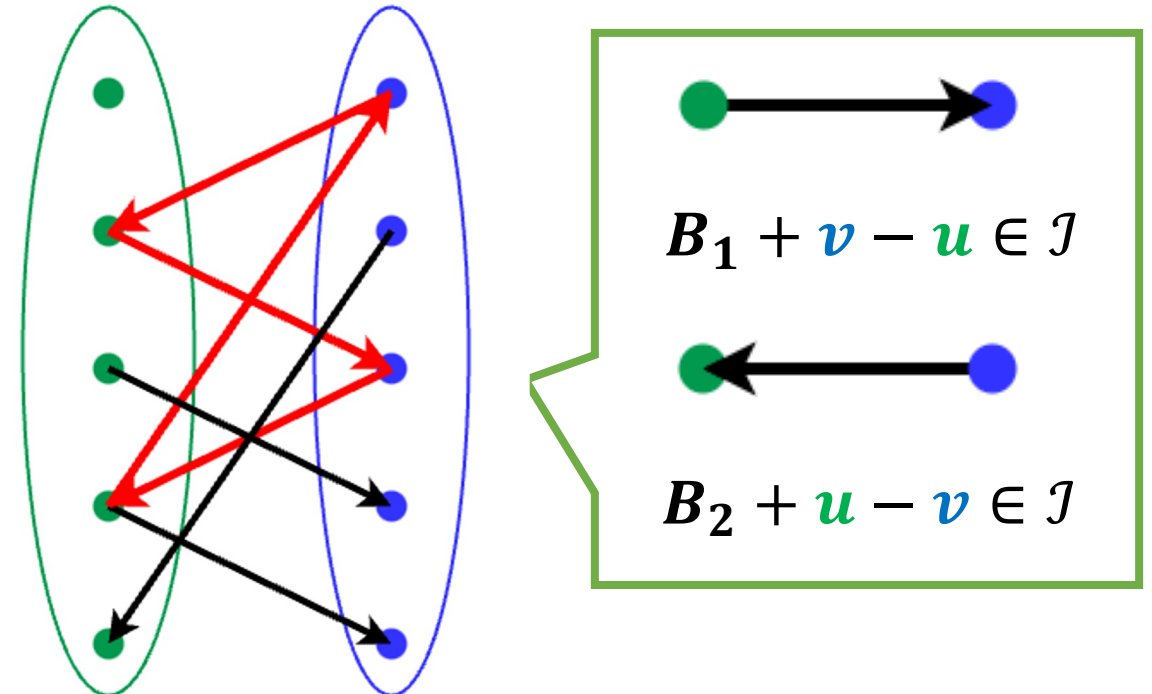
Use of v, u such that $B_1 + v - u \in \mathcal{I}$ and $B_2 + u - v \in \mathcal{I}$



- [This work]

Use of a **dicycle** of arbitrary length

$B_1 \setminus B_2$ $B_2 \setminus B_1$



Contribution 1: Use of a dicycle of arbitrary length

- [Chekuri-Vondrák-Zenklusen 2010]

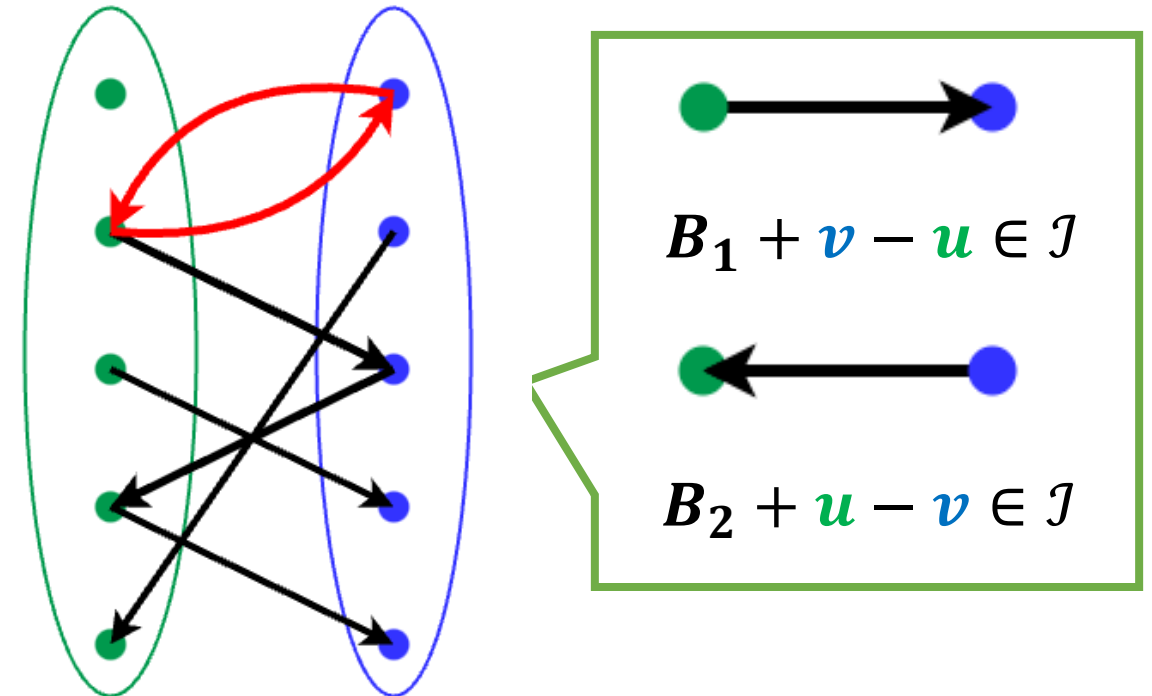
Use of v, u such that $B_1 + v - u \in \mathcal{I}$ and $B_2 + u - v \in \mathcal{I}$

dicycle of length **two** (bidirected edge)

- [This work]

Use of a **dicycle** of arbitrary length

$B_1 \setminus B_2$ $B_2 \setminus B_1$



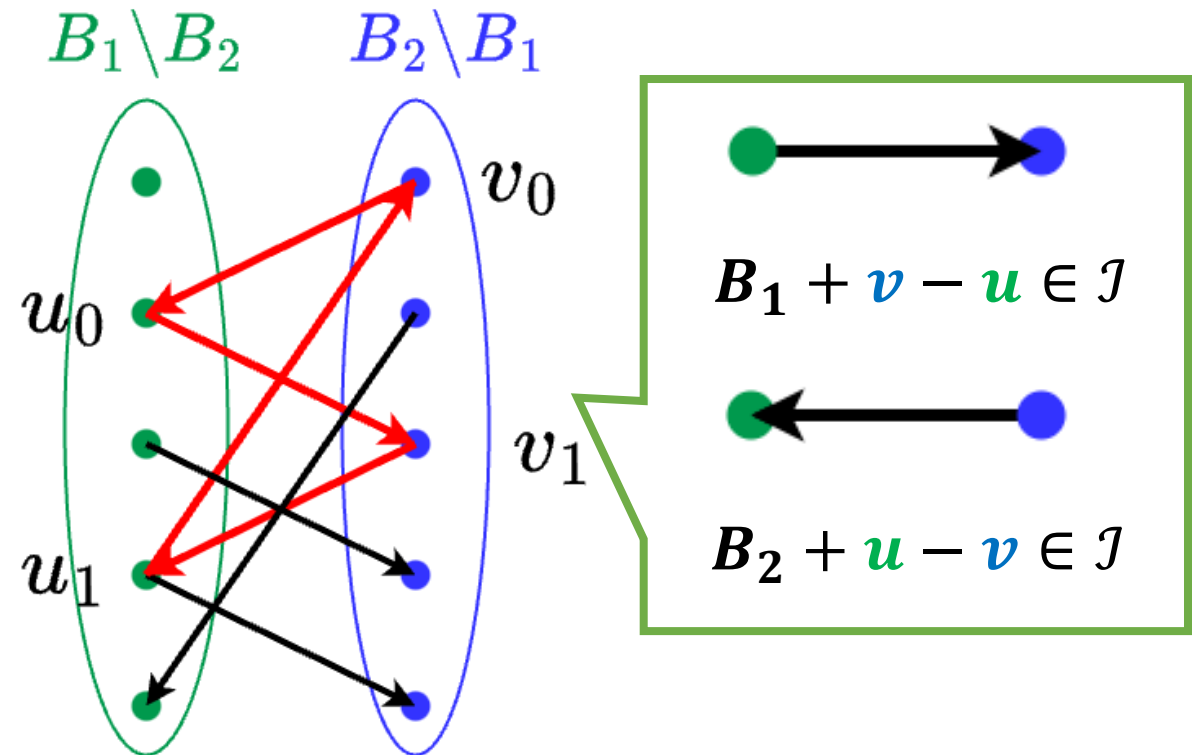
Contribution 1: Update via dicycle

w.p. $\beta_2/(\beta_1 + \beta_2)$:

Update B_1

w.p. $\beta_1/(\beta_1 + \beta_2)$:

Update B_2



Contribution 1: Update via dicycle

w.p. $\beta_2/(\beta_1 + \beta_2)$:

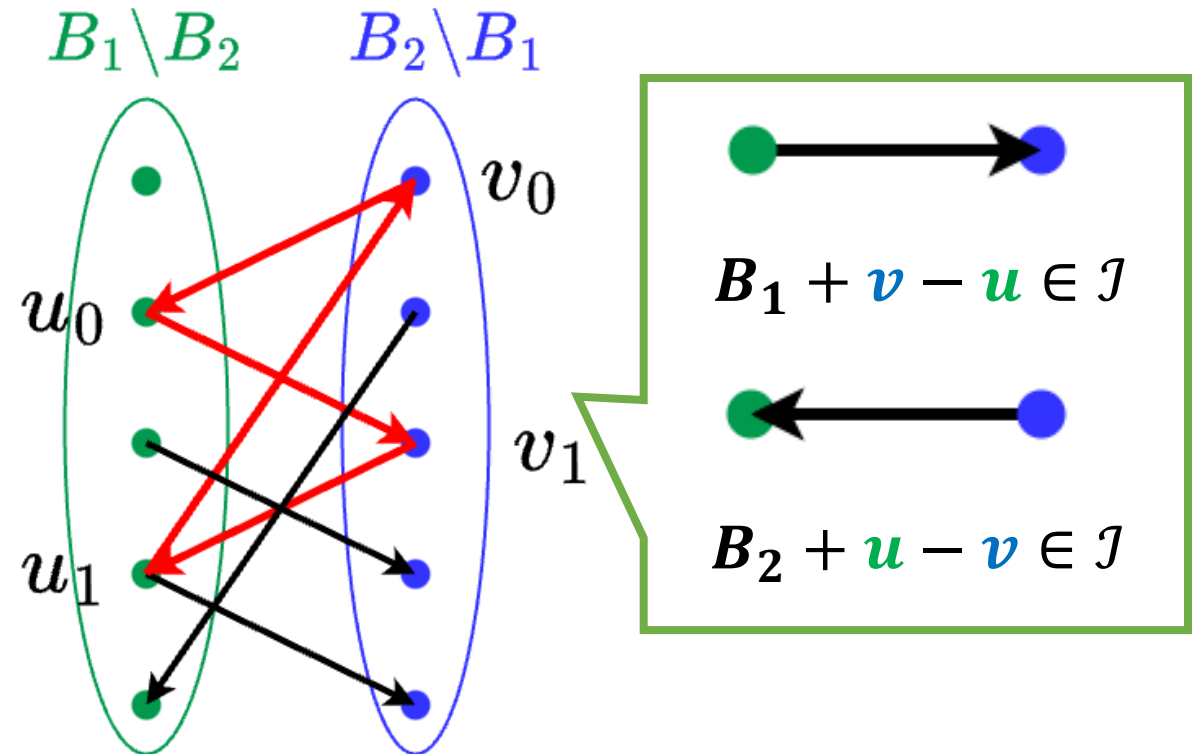
Update B_1

w.p. $\beta_1/(\beta_1 + \beta_2)$:

Update B_2

Pick i unif. at random from $\{0, 1\}$

$$B_2 \leftarrow B_2 + u_{i+1} - v_i$$



Contribution 1: Update via dicycle

w.p. $\beta_2/(\beta_1 + \beta_2)$:

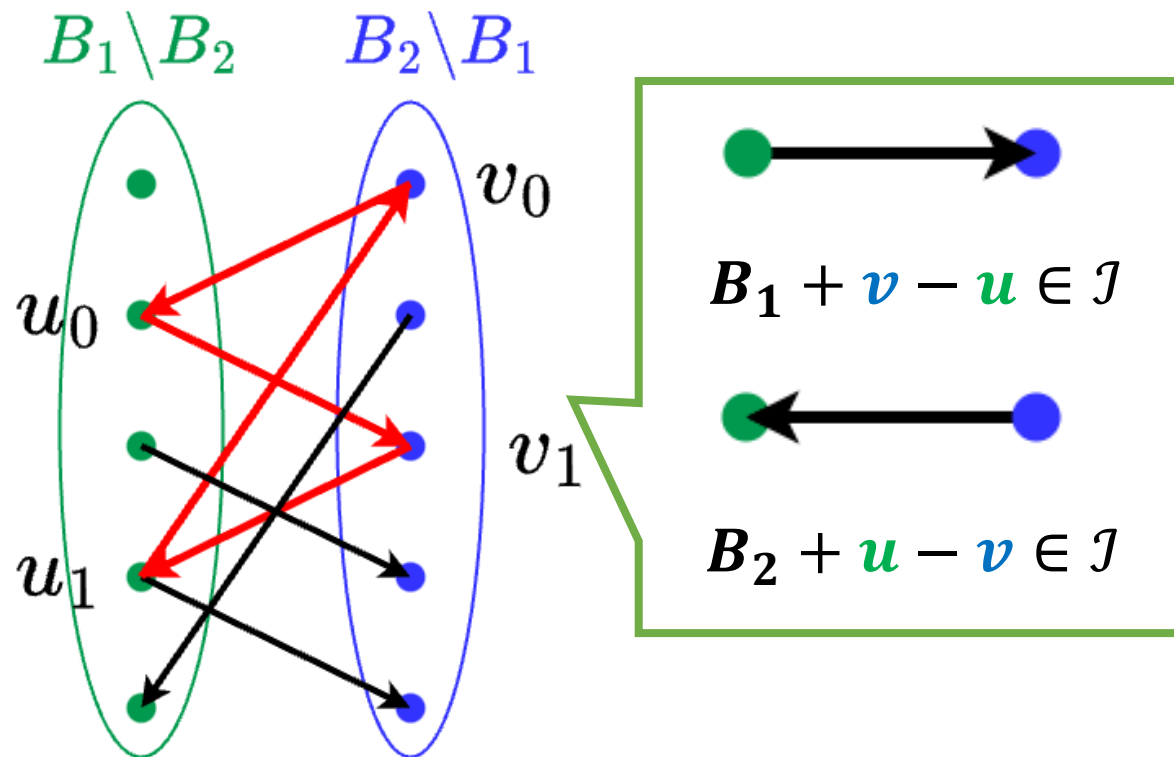
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w.p. $\beta_1/(\beta_1 + \beta_2)$:

Update B_2

Pick i unif. at random from $\{0, 1\}$

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$$\text{Lem: } \mathbb{E}[\beta_1 \chi_{B_1^{\text{new}}} + \beta_2 \chi_{B_2^{\text{new}}}] = \beta_1 \chi_{B_1^{\text{old}}} + \beta_2 \chi_{B_2^{\text{old}}}$$

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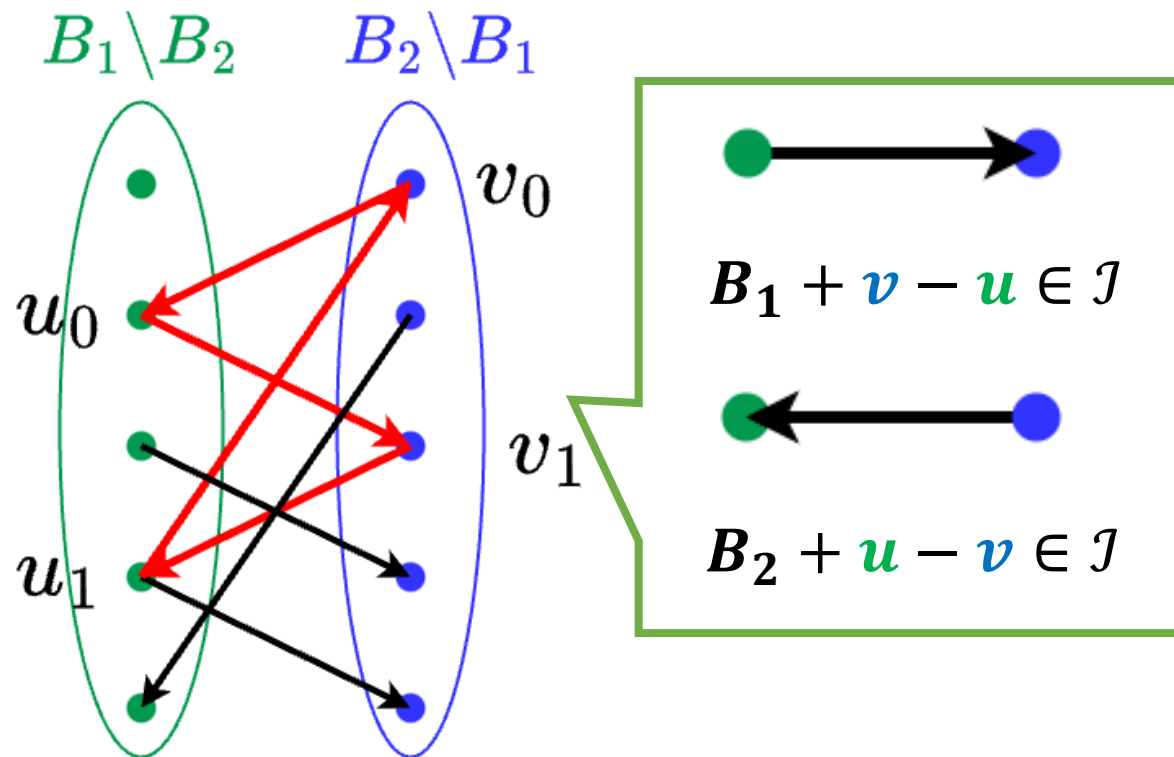
Update B_1

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Update B_2

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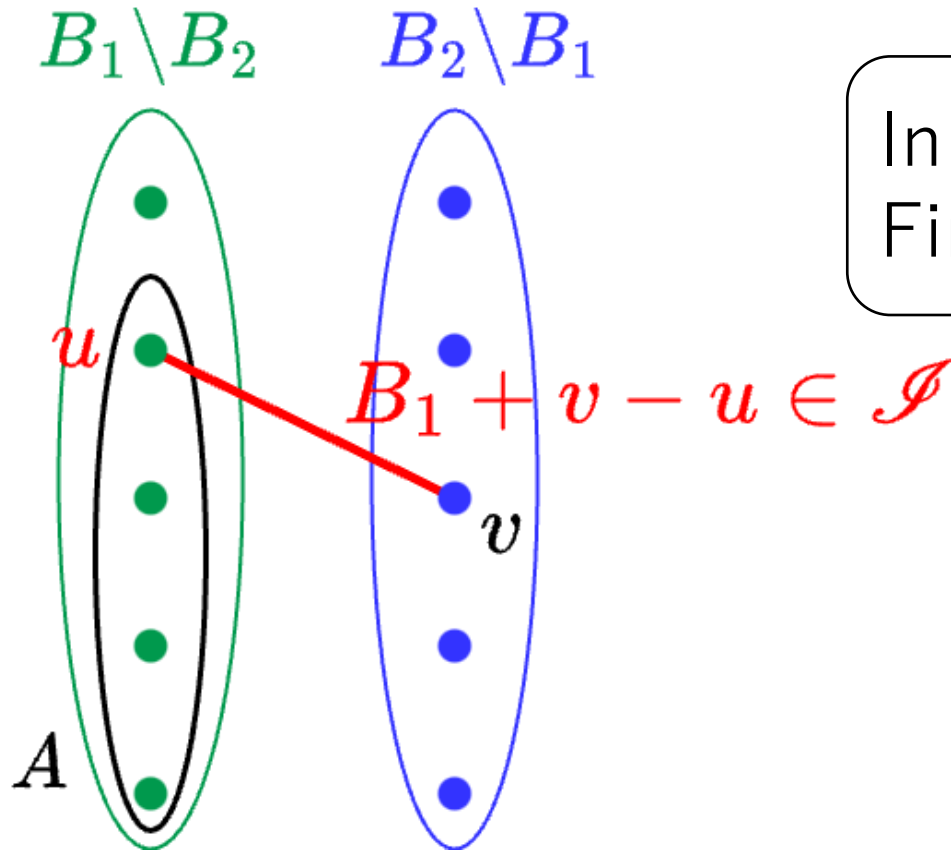


$$\mathbb{E}[F(x^{\text{new}})] \geq F(x^{\text{old}})$$

$$\text{Lem: } \mathbb{E}[\beta_1 \chi_{B_1^{\text{new}}} + \beta_2 \chi_{B_2^{\text{new}}}] = \beta_1 \chi_{B_1^{\text{old}}} + \beta_2 \chi_{B_2^{\text{old}}}$$

Tool for Fast Matroid Intersection

[Nguyễn 2019, Chakrabarty-Lee-Sidford-Singla-Wong 2019]



Input : $\mathcal{M} = (V, \mathcal{I})$, $B \in \mathcal{I}$, $v \in V \setminus B$, $A \subseteq B$
Find : $u \in A$ s.t. $B + v - u \in \mathcal{I}$

$O(\log|B|)$ independence query
using **binary search**

Contribution 2: Fast Algorithm to find a dicycle

Lem.

We can find a dicycle using $\tilde{O}(\sqrt{r})$ **independence** queries **w.h.p.**

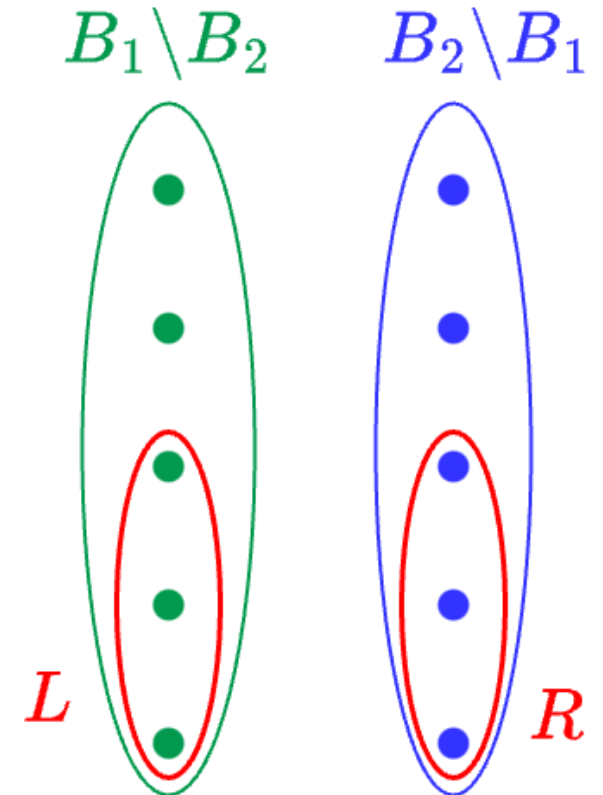
Contribution 2: Fast Algorithm to find a dicycle

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We can find a dicycle using $\tilde{O}(\sqrt{r})$ **independence** queries **w.h.p.**

Find a dicycle

① Sample L (resp., R) of $\tilde{O}(\sqrt{r})$ elements from $B_1 \setminus B_2$ (resp., $B_2 \setminus B_1$)



Contribution 2: Fast Algorithm to find a dicycle

Lem.

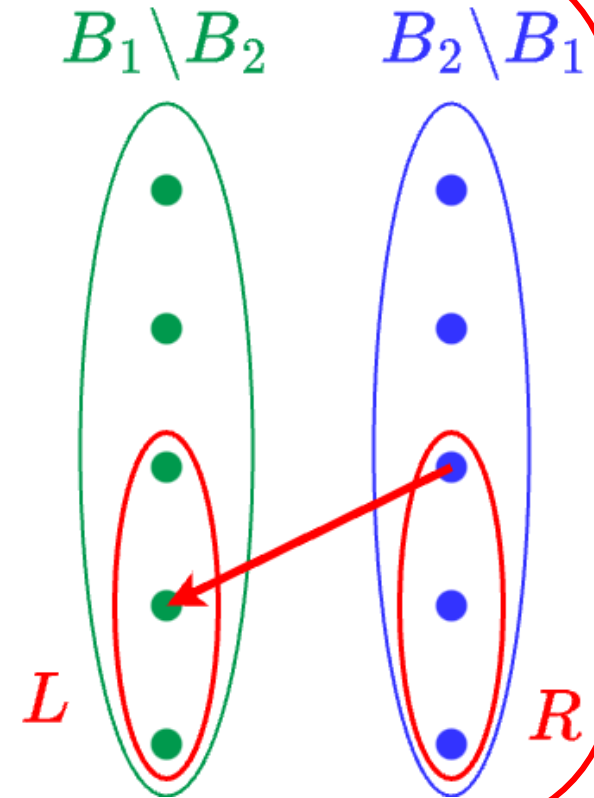
We can find a dicycle using $\tilde{O}(\sqrt{r})$ **independence** queries **w.h.p.**

Find a dicycle

① Sample L (resp., R) of $\tilde{O}(\sqrt{r})$ elements from

$B_1 \setminus B_2$ (resp., $B_2 \setminus B_1$)

② **Find a directed edge to each vertex in $G[L \cup R]$**



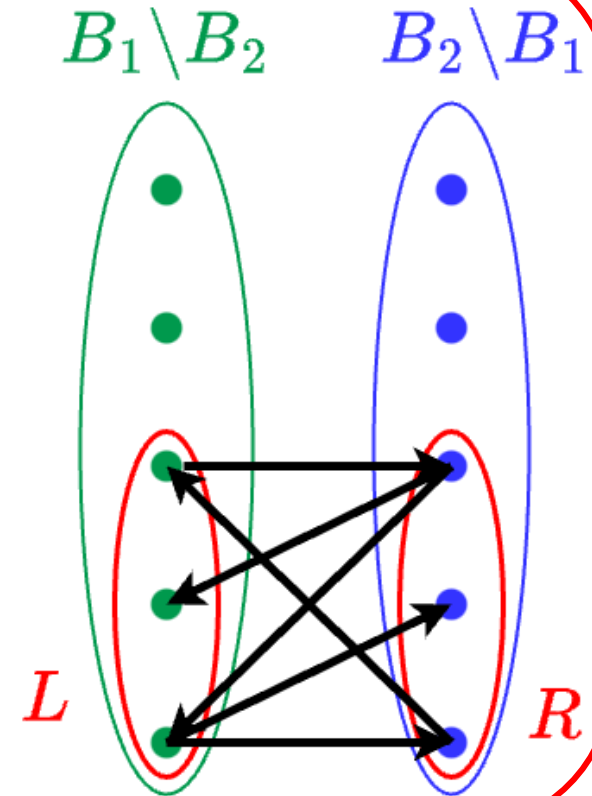
Contribution 2: Fast Algorithm to find a dicycle

Lem.

We can find a dicycle using $\tilde{O}(\sqrt{r})$ **independence** queries **w.h.p.**

Find a dicycle

- ① Sample L (resp. $B_1 \setminus B_2$) (resp., $B_2 \setminus B_1$) $\tilde{O}(\sqrt{r})$ queries by **binary search**
- ② Find a directed edge to each vertex in $G[L \cup R]$



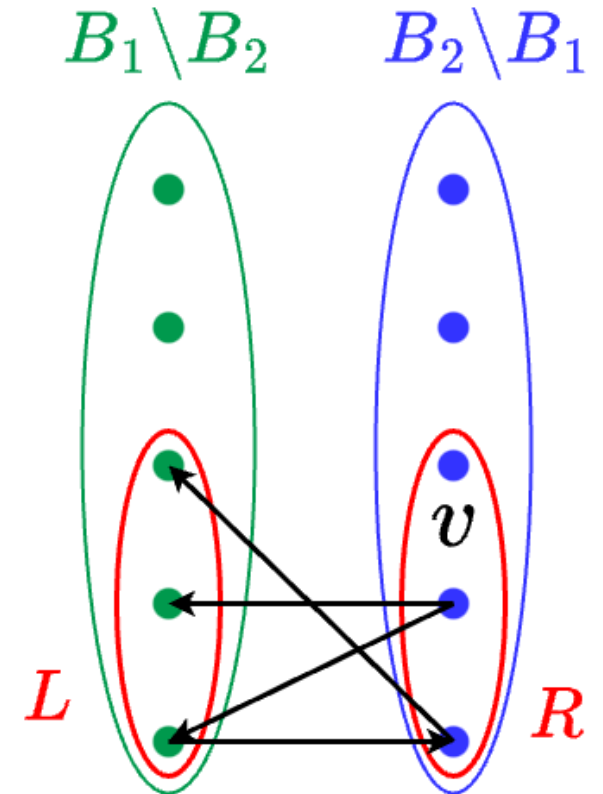
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Find a dicycle

- ① Sample L (resp., R) of $\tilde{O}(\sqrt{r})$ elements from $B_1 \setminus B_2$ (resp., $B_2 \setminus B_1$)
- ② Find a directed edge to each vertex in $G[L \cup R]$
- ③ **If (indegree of $v \in L \cup R$ in $G[L \cup R]) = 0$**
Then Find a bidirected edge to v in G



Contribution 2: Fast Algorithm to find a dicycle

Lem.

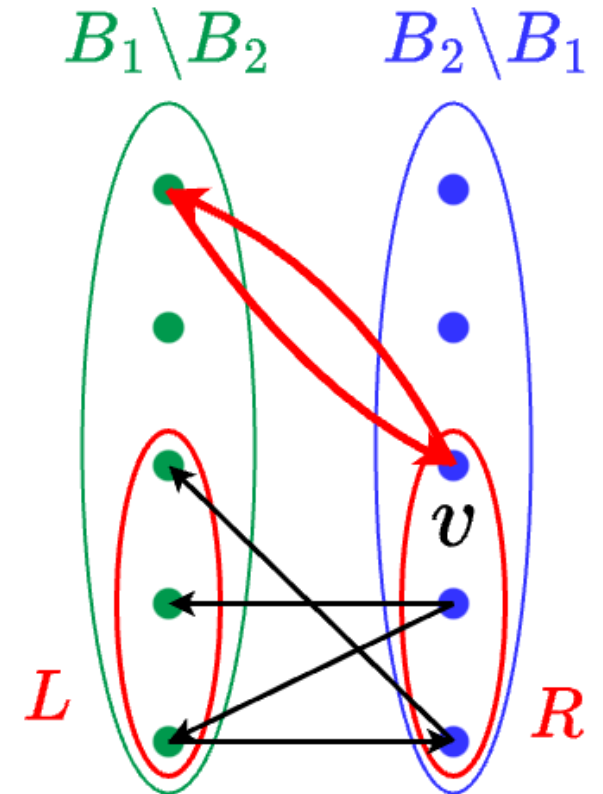
We can find a dicycle using $\tilde{O}(\sqrt{r})$ **independence** queries **w.h.p.**

Find a dicycle

- ① Sample L (resp., R) of $\tilde{O}(\sqrt{r})$ elements from $B_1 \setminus B_2$ (resp., $B_2 \setminus B_1$)
- ② Find a directed edge to each vertex in $G[L \cup R]$
- ③ **If** (indegree of $v \in L \cup R$ in $G[L \cup R]$) = 0

Then Find a bidirected edge to v in G

Lem. $\tilde{O}(\sqrt{r})$ queries **w.h.p.** by **binary search**



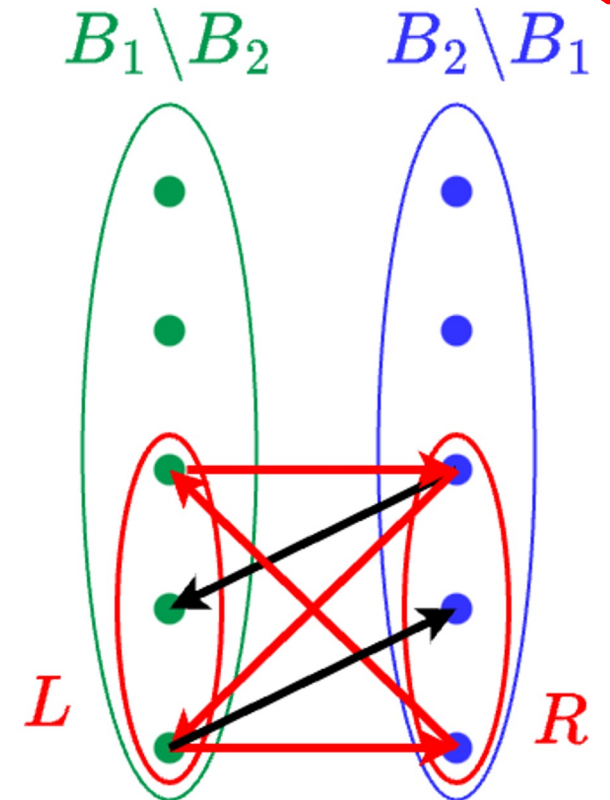
Contribution 2: Fast Algorithm to find a dicycle

Lem.

We can find a dicycle using $\tilde{O}(\sqrt{r})$ **independence** queries **w.h.p.**

Find a dicycle

- ① Sample L (resp., R) of $\tilde{O}(\sqrt{r})$ elements from $B_1 \setminus B_2$ (resp., $B_2 \setminus B_1$)
- ② Find a directed edge to each vertex in $G[L \cup R]$
- ③ **If** (indegree of $v \in L \cup R$ in $G[L \cup R]$) = 0
Then Find a bidirected edge to v in G
Else There is a dicycle in $G[L \cup R]$



Conclusion

- Improvement on the query complexity of **Monotone Submodular Maximization with a Matroid Constraint**
- Rounding Algorithm faster than [Chekuri-Vondrák-Zenklusen 2010]

- **Use of a dicycle of arbitrary length**

- **Fast algorithm to find a dicycle**

👉 Binary search technique used in fast matroid intersection

Q. Further improvement ?

Q. Query complexity in the dynamic-oracle model ?

[Blikstad-Mukhopadhyay-Nanongkai-Tu 2023]

cf. ■ rank oracle queries : $\tilde{O}_\epsilon(n + r^{3/2})$ queries [This work]

■ graphic matroid, partition matroid, etc. : nearly-linear time

[Ene-Nguyễn 2019, Henzinger-Liu-Vondrák-Zheng 2023]