Adversarially Robust Submodular Maximization under Knapsack Constraints

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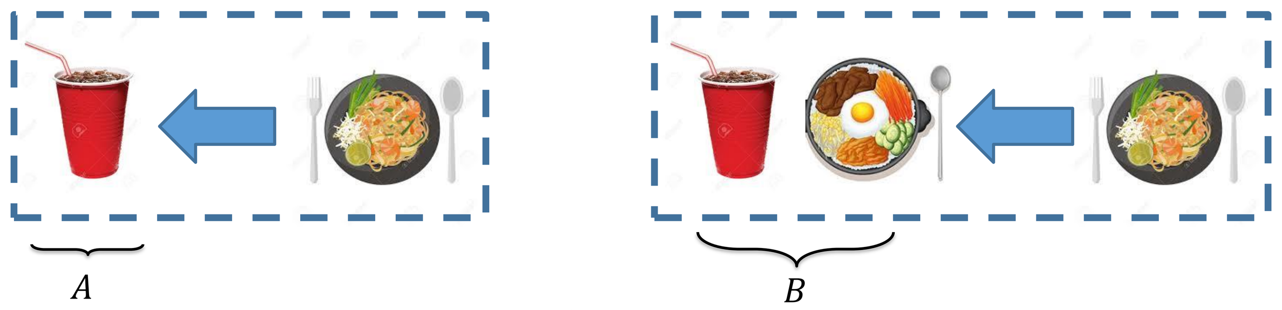
SUBMODULAR FUNCTIONS

- Ground Set V (items, sets, vertices)
- Set function $f: 2^V \to \mathbb{R}$ with diminishing returns property

$\forall A \subseteq B \subseteq V, e \notin B, f(A \cup \{e\}) - f(A) \geq f(B \cup \{e\}) - f(B)$

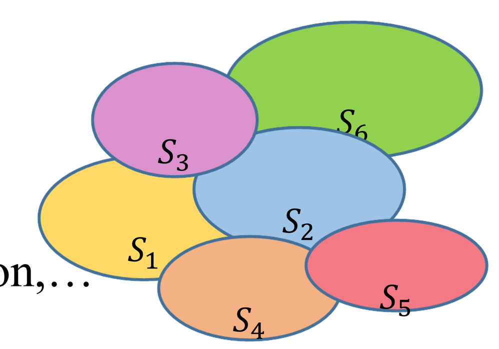


$f(A \cup \{e\}) - f(A) \quad \geq \quad f(B \cup \{e\}) - f(B)$

- Oracle access to f: Given a subset $S \subseteq V$, returns $f(S)$

APPLICATIONS

- $E = \{e_1, e_2, \dots, e_n\}, V \subseteq 2^E$
- $S = \{s_{i_1}, s_{i_2}, \dots, s_{i_k}\} \in V$, $f(S) = |\cup_{s_i \in S} s_i|$
- $S^* = \arg\max_{|S| \leq k} f(S)$, f is a submodular function
- Coverage, viral marketing, document summarization,…



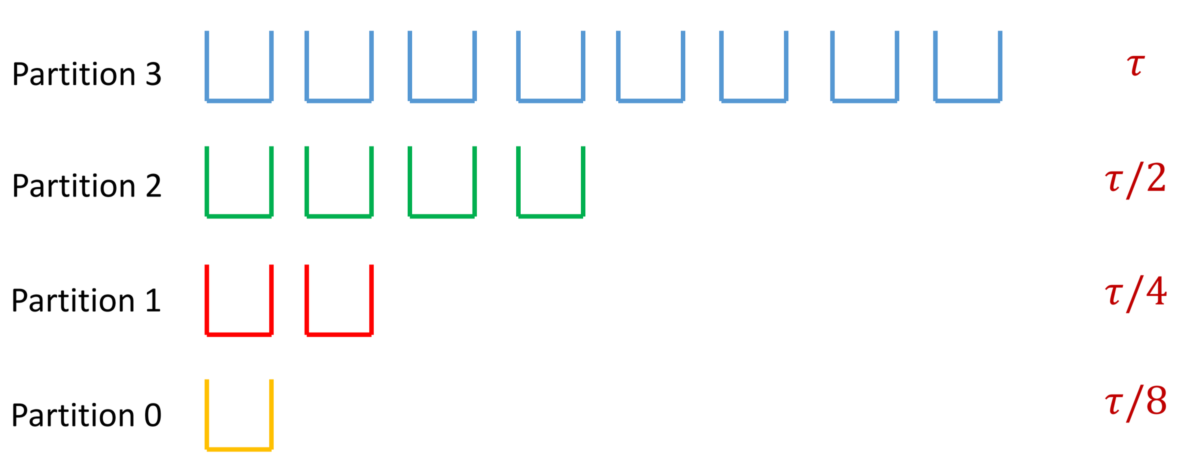
CONSTRAINED SUBMODULAR OPTIMIZATION

- Cardinality constraint: $S^* = \arg\max_{|S| \leq k} f(S)$
- Knapsack constraint: Each element e has cost $c(e)$, $S^* = \arg\max_{c(S) \leq K} f(S)$
- Multiple knapsacks: Costs $c_1(e), c_2(e), \dots, c_d(e)$ and constraints $b_1, b_2, \dots, b_d$, $S^* = \arg\max_{c_1(S) \leq b_1, \dots c_d(S) \leq b_d} f(S)$
- Adversarially robust submodular optimization: Given set E that is removed from V after summary is produced, (knapsack) $S^* = \arg\max_{c(S) \leq K, S \cap E = \emptyset} f(S)$

- Movie recommendation: Want multiple genres of movies (multiple knapsacks), and removal of movies that have already been watched (robust)
- In big data models, do not want to compute the output from scratch
- Streaming model: items arrive sequentially, minimize space
- Distributed model: items across machines, minimize communication

BACKGROUND

- Constrained submodular maximization is NP-hard
- Marginal gain: $f(e|A) \coloneqq f(A \cup \{e\}) - f(A)$
- Greedy algorithm for cardinality constraint: repeatedly take the item with the largest marginal gain $\to (1 - 1/e)$ - approximation [NWF78]
- Thresholding for cardinality constraint in the streaming model: take any items whose marginal gain exceeds $\frac{f(\text{opt})}{2k} \to \frac{1}{2}$ - approximation [BMKK14]
  - Can make geometrically increasing guesses for $f(\text{opt})$
  - Uses $O\left(\frac{1}{\epsilon} k \log n\right)$ space
- Marginal density: $\rho(e|A) \coloneqq \frac{f(A \cup \{e\}) - f(A)}{c(e)}$
- Thresholding for knapsack constraint in the streaming model: take any items whose marginal density exceeds $\frac{2f(\text{opt})}{3k}$ OR the best single item $\to \frac{1}{3}$ - approximation [HKY17]
- Constant factor approximation for adversarially robust submodular maximization with cardinality constraint [BMSC17]
- Partitions and buckets approach:



- Intuition: Items in high partitions are more valuable
- Bad approximation if they are deleted, so we need more buckets
- Items in low partitions are not as valuable
- Still have good approximation if many buckets are full
- If many items are deleted from high partitions, but buckets in low partitions are not full, must still have captured "good" items

RESULTS

- Streaming algorithm for single knapsack, robust to the removal of m items
  - Constant factor approximation, outputs $\tilde{O}(K + m)$ elements in robust summary, and uses space $\tilde{O}(K^2 + mK)$
- Streaming algorithm for single knapsack, robust to the removal of size M
  - Constant factor approximation, outputs $\tilde{O}(K + M)$ elements in robust summary, and uses space $\tilde{O}(K + M)$
- Streaming algorithm for d knapsacks, robust to the removal of m items
  - $\Omega\left(\frac{1}{d}\right)$ approximation, outputs $\tilde{O}(K + m)$ elements in robust summary, and uses space $\tilde{O}(K^2 + mK)$
- Distributed algorithm for multiple knapsack, robust to the removal of m items
  - $\Omega\left(\frac{1}{d}\right)$ approximation, two rounds of communication, $\tilde{O}\left((m + K)\sqrt{n}\right)$ storage per machine

KNAPSACK ROBUSTNESS

- Initial idea: replace marginal gain with marginal density

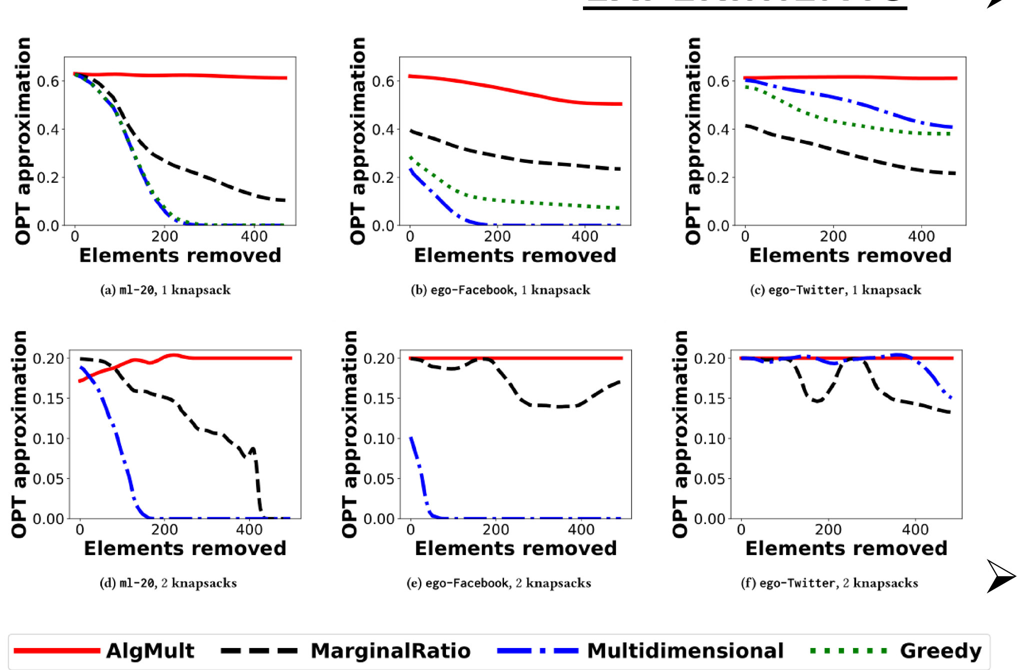
- Problem: big items can't fit
- Hotfix: double the size of each bucket
- Problem: number of buckets is based on the threshold, not size
- Main idea: *Dynamic* bucketing scheme
- Each time element is added, allocate space proportional to its size

Remains good approximation

Bad approximation!

- Cap total number of items $\to$ Constant factor approximation
- Normalization for multiple knapsacks: rescale each row i in cost matrix by b_1/b_i so that all knapsack constraints are $K \coloneqq b_1$.
- Rescale all entries in cost matrix and constraint vector by minimum entry so that all costs are at least 1.
- "Marginal density": marginal gain divided by the *largest* cost (across all knapsacks)

EXPERIMENTS



- Social network graphs from Facebook (4K vertices, 81K edges) and Twitter (88K vertices, 1.8M edges) collected by the Stanford Network Analysis Project (SNAP), MovieLens (27K movies, 200K ratings)
- Baselines: Offline Greedy, "Robustified" versions of streaming algorithms

	ml-20, 1 knapsack	fb, 1 knapsack	twitter, 1 knapsack	ml-20, 2 knapsacks	fb, 2 knapsacks	twitter, 2 knapsacks
AlgMult	641	378	401	1350	2745	4208
MarginalRatio	641	377	402	1350	2745	4209
Multidimensional	87	18	435	72	22	4221
Greedy	647	393	493	-	-	-

Table 1: Sizes of robust summaries produced by the algorithms ($K = 10$).

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