

Scheduling Online Algorithms

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General Introduction

- on-line scheduling can be seen as scheduling with incomplete information
- at certain points, decisions have to be made without knowing the complete instance
- depending on the way how new information becomes known, different on-line paradigms are possible

On-Line paradigms

- scheduling jobs one by one
 - in this paradigm jobs are ordered in some list (sequence)
 - jobs are presented one by one to the decision maker
 - the moment the job is presented, its characteristics get available
 - the scheduling decision for the job has to be taken before the next job is presented
 - the scheduling decision is irreversible

Remarks:

- scheduling jobs one by one is list scheduling!
- in Lecture 5, we have shown that list scheduling is a $2 - 1/m$ -approximation for $P||C_{max}$

On-Line paradigms (cont.)

- jobs arrive over time
 - jobs become known at their release date
 - the scheduling decision for a job may be delayed
 - at any time all currently available jobs are at the disposal of the decision maker
 - decisions of the past are irreversible

Remark:

- we consider this paradigm

On-Line Scheduling

Performance measure

- quality of an on-line algorithm is mostly measured by evaluating its worst case performance
- as reference value the best off-line value is used
- has a 'game theoretic' character:
 - the on-line algorithm plays against an 'adversary'
 - the adversary makes a sequence of requests (jobs) to be served by the on-line algorithm
 - the adversary also serves the request, but only after it knows all requests
 - the adversary tries to get the costs of the on-line algorithm as high as possible compared to its own cost

Performance measure - competitive analysis

- an on-line algorithm is ρ -competitive if its objective value is no more than ρ times the optimal off-line value for all instances
- the competitive ratio is related to the approximation factor in off-line settings

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- the competitive ratio is related to the approximation factor in off-line settings
- if *randomization* is allowed within the on-line algorithm (i.e. random choices are allowed) the expected objective value is used for the competitive analysis

Performance measure - lower bounds

- how much does one lose by not having complete information or how much is it worth to know the future?

Performance measure - lower bounds

- how much does one lose by not having complete information or how much is it worth to know the future?
- the competitive ratio of a specific on-line algorithm is not the answer to this problem
- a lower bound on the competitive ratio of every possible on-line algorithm answers the question!
- such lower bounds can be achieved by providing a specific set of instances on which no on-line algorithm can perform well

Problem $1|r_j|\sum C_j$

- problem is NP-hard
- if all release dates are equal, the SPT-rule solves the problem
- in the general case, SPT (each time the machine gets idle, process an available job with smallest processing time) is an on-line algorithm
- Theorem: For problem $1|r_j|\sum C_j$ the SPT-algorithm has not a constant competitive ratio.
(proof on board)
- Can we do better?
- How good can we do?

Problem $1|r_j|\sum C_j$ - lower bound

- Theorem: Any deterministic on-line algorithm for problem $1|r_j|\sum C_j$ has a competitive ratio of at least 2 (proof on the board)
- Remark: Proof of the theorem shows that any on-line algorithm which has a constant competitive ratio needs a 'waiting' strategy

Problem $1|r_j|\sum C_j$ - algorithm

- Algorithm delayed SPT (DSPT):

- 1 IF machine gets idle THEN

- 2 calculate next time t at which a job is available;

- 3

let j be unscheduled available job with smallest processing time
(if choice, select job with smallest release date);

- 4

- 5 IF $p_j \leq t$ THEN

- 6 schedule job j at t

- 7

ELSE

- 8

wait until $t = p_j$ or until a next job becomes available;

Problem $1|r_j|\sum C_j$ - algorithm (cont.)

- Remarks on DSPT:
 - algorithm would like to order jobs by increasing processing times, but does not know if in the future smaller jobs arrive and how long to wait
 - to cope with this, the algorithm waits so long that if it makes a 'mistake' and schedules a large job j , all smaller jobs coming after j have a release date $\geq p_j$
 - this makes that the 'mistake' can not contribute too much to the criterion

Problem $1|r_j|\sum C_j$ - algorithm (cont.)

- Theorem: Algorithm DSPT for problem $1|r_j|\sum C_j$ has competitive ratio 2
- Proof (sketch):
 - Notation:
 - I : instance with a minimal number of jobs for which DSPT has largest performance ratio
 - σ : schedule created by algorithm DSPT for instance I
 - Observation: Schedule σ consist of a single block (i.e. all jobs are processed without idle time in between)
 - Assumption: jobs are numbered according to their position in σ

Problem $1|r_j|\sum C_j$ - algorithm (cont.)

- Proof (cont.):
 - partition of σ into subblocks B_1, \dots, B_k :
 - within B_i jobs are ordered according to increasing processing times
 - last job of B_i is larger than first job of B_{i+1}
 - B_i consist of jobs $b(i-1) + 1, \dots, b(i)$
(i.e. $b(i) = \min\{j > b(i-1) | p_j > p_{j+1}\}$)
 - define $m(i)$ such that $p_{m(i)} = \max_{0 \leq j \leq b(i)} p_j$
 - define pseudo schedule ψ by scheduling jobs in same order as in σ where job j from subblock B_{i+1} starts at $S_j(\sigma) - p_{m(i)}$

Problem $1|r_j|\sum C_j$ - algorithm (cont.)

- Proof (cont.):
 - in ψ job may overlap or start before their release date
 - Notation:
 - ϕ : optimal preemptive schedule for I
 - Lemma 1: For all $j \in I$ we have: $C_j(\sigma) - C_j(\psi) \leq C_j(\phi)$.
(Proof on the board)
 - Lemma 2: $\sum C_j(\psi) \leq \sum C_j(\phi)$
(Proof in the handouts)

Problem $1|r_j|\sum C_j$ - randomized algorithm

- algorithm is based on optimal preemptive solution of problem $1|r_j, pmtn|\sum C_j$
- SRPT (at each point in time schedule an available job with shortest remaining processing time) solves problem $1|r_j, pmtn|\sum C_j$
- SRPT is an on-line algorithm and, thus, an on-line algorithm for problem $1|r_j|\sum C_j$ may use the result of SRPT

Problem 1| r_j || $\sum C_j$ - randomized algorithm

- algorithm α -scheduler:

- 1 L : list of jobs for which in the optimal preemptive schedule an α fraction has already been scheduled at the current time;
initially: $L = \emptyset$;
- 2 proceed in time whereby the preemptive schedule is updated
- 3 IF α fraction of job j is finished in preemptive schedule THEN
- 4 add j at the end of L ;
- 5 IF machine gets idle THEN
- 6 schedule first job of L or if L is empty, proceed in time;

Problem $1|r_j|\sum C_j$ - randomized algorithm

- for fixed α the α -scheduler is a deterministic algorithm
- for $\alpha = 1$, the α -scheduler has a competitive ratio of 2 (proof by Phillips, Stein and Wein [1995])
- other values of α lead to larger competitive ratios
- Theorem: The randomized on-line algorithm α -scheduler, where α is chosen according to probability density function $f(\alpha) = e^\alpha/(e - 1)$, has competitive ratio $e/(e - 1) \approx 1.582$ (proof by Chekuri, Motwani, Natarajan and Stein [1997])
- Theorem: Any randomized on-line algorithm for problem $1|r_j|\sum C_j$ has a competitive ratio of at least $e/(e - 1)$