July 16, 2014

Approximation Algorithms (Load Balancing)

Problem Definition :

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Each job J_i has a processing time $t_i \ge 0$.

We are given m identical machines.

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We are given m identical machines.

Goal :

We want to assign (load) the jobs to machines such that the maximum load is minimized.

In other words, we would like to balance the loads.

Let A(i) be the set of jobs that are assigned to M_i . Then the load of M_i denoted by $T_i = \sum_{j \in A(i)} t_i$.

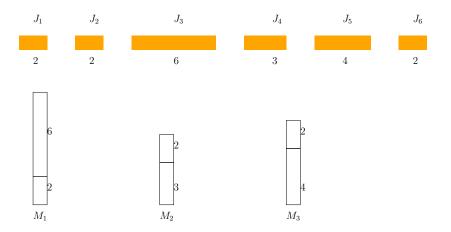
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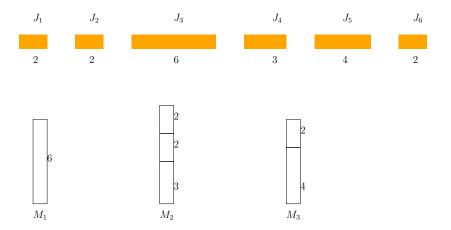
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The load balancing problem in NP-complete. Even when there are two machines.





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Greedy-Balance

- 1. Set $T_i = 0$ and $A(i) = \emptyset$ for all machines M_i .
- 2. **for** j = 1 to n
- 3. Let M_i be a machine with minimum load $(\min_k T_k)$.
- 4. Assign job j to machine M_i .
- 5. Set $A(i) \leftarrow A(i) \cup \{J_j\}$
- 6. Set $T_i \leftarrow T_i + t_j$

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Lemma

Algorithm Greedy-Balance produces an assignment of jobs to machines with max load $T \leq 2T^*$.

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Proof.

Consider the time we add job j into machine M_i . The load of machine M_i was $T_i - t_i$ before adding J_i to M_i .

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Consider the time we add job j into machine M_i . The load of machine M_i was $T_i - t_j$ before adding J_j to M_i . Also $T_i - t_j$ was the smallest load. Every other machine has load at least $T_i - t_j$. Therefore :

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$$m(T_i - t_i) \leq \sum_k T_k$$

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$$m(T_i-t_i)\leq \sum_k T_k$$

Also we know that $\sum_k T_k \leq \sum_j t_j$. Therefore $T_i - t_j \leq \frac{1}{m} \sum_j t_j \leq T^*$.

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Also we know that $\sum_k T_k \leq \sum_j t_j$. Therefore

 $T_i - t_j \leq \frac{1}{m} \sum_j t_j \leq T^*$. Also we know that $t_j \leq T^*$.

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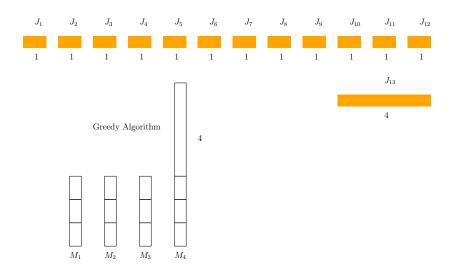
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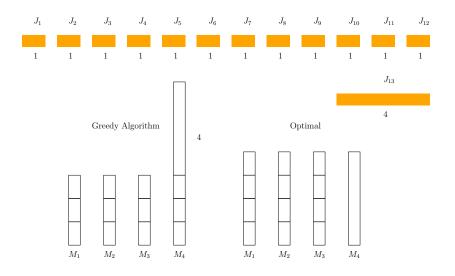
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Also we know that $\sum_k T_k \leq \sum_j t_j$. Therefore

 $T_i - t_j \leq \frac{1}{m} \sum_j t_j \leq T^*$. Also we know that $t_j \leq T^*$. Therefore load of M_i after adding J_j is $T_i = (T_i - t_j) + t_j \leq 2T^*$. The Greedy-Balance could actually be as close as possible to $2T^*$.



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In general suppose there are m machines and n = m(m-1) + 1 jobs.

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The first m(m-1) jobs each with time $t_j = 1$ and the last job n = m(m-1) + 1 has time $t_n = m$.

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The first m(m-1) jobs each with time $t_j = 1$ and the last job n = m(m-1) + 1 has time $t_n = m$.

The optimal has $T^* = m$ while the Greedy algorithms has max load 2m - 1.

An Improved Approximation Algorithm

Sort-Balance

- 1. Set $T_0 = 0$ and $A(i) = \emptyset$ for all machines M_i .
- 2. Sort the jobs in decreasing order of processing times t_j .
- 3. Assume $t_1 \ge t_2 \ge \ldots \ge t_n$.
- 4. **for** j = 1 to *n*
- 5. Let M_i be a machine with minimum load $(\min_k T_k)$.
- 6. Assign job j to machine M_i .
- 7. Set $A(i) \leftarrow A(i) \cup \{J_j\}$
- 8. Set $T_i \leftarrow T_i + t_j$

If there are more than m jobs, then $T^* \ge 2t_{m+1}$.

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Lemma

Algorithm Sort-Balance produces an assignment of jobs to machines with max load $T \leq \frac{3}{2}T^*$.

Using similar analysis as in the previous lemma (leave it as exercise)

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In fact there is an algorithm that for every $\epsilon > 0$ it finds a solution that is not worse that $(1 + \epsilon)T^*$.

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In fact there is an algorithm that for every $\epsilon > 0$ it finds a solution that is not worse that $(1 + \epsilon)T^*$.

But the running time of the algorithm is

 $\mathcal{O}(n^{(\frac{1}{\epsilon})^{1.5}})$

where *n* is the number of jobs.