Approximation Algorithms for Large Scale Data Analysis

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ABSTRACT

One of the greatest successes of computational complexity theory is the classification of countless fundamental computational problems into polynomial-time and NP-hard ones, two classes that are often referred to as tractable and intractable, respectively. However, this crude distinction of algorithmic efficiency is clearly insufficient when handling today's large scale of data. We need a finer-grained design and analysis of algorithms that pinpoints the exact exponent of polynomial running time, and a better understanding of when a speed-up is not possible. Based on stronger complexity assumptions than P vs NP, like the Strong Exponential Time Hypothesis, recently conditional lower bounds for a variety of fundamental problems in P have been proposed. Unfortunately, these conditional lower bounds often break down when one may settle for a near-optimal solution. Indeed, approximation algorithms can play a significant role when designing fast algorithms not just for traditional NP Hard problems, but also for polynomial time problems.

For some applications arising in machine learning, the time complexity of the underlying algorithms is not sufficient to ensure a fast solution. It is often needed to collect side information about the data to ensure high accuracy. This requires low query complexity.

In this presentation, we will cover new facets of fast algorithm design for large scale data analysis that emphasizes on the role of developing approximation algorithms for better polynomial time/query complexity.

CCS CONCEPTS

• **Theory of computation** → **Approximation algorithms analysis**.

KEYWORDS

approximation algorithms, fine-grained complexity, dynamic algorithm, interactive algorithms

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1 EXTENDED OVERVIEW

From its inception, complexity theory through concepts such as NP-Hardness has classified computational problems into those that have relatively efficient solutions versus those that are intractable. Any problem solvable in time polynomial in the input size falls in the first category. On the other hand, *approximation algorithms* are developed to obtain efficient solutions for NP-Hard problems. Trading accuracy for time, they return near-optimal solutions in polynomial time. Over the years, seminal works by researchers charting the landscape of approximability of NP-Hard problems have contributed to a significant growth of this field [20, 35, 40]. Many systematic techniques based on convex programming, such as linear and semi-definite programming relaxation [16, 27, 32, 33], metric embedding [11, 23], local search [5], probabilistically checkable proof [6], etc. have been developed which have enriched our discipline.

However, the crude distinction of algorithmic efficiency—polynomial vs NP-hard, is insufficient when handling today's large scale of data. We need a finer-grained design and analysis of algorithms that pinpoints the exact exponent of polynomial running time, and a better understanding of when a speed-up is not possible. The traditional theory of approximation algorithms often ignores the exact polynomial time complexity. Systematic techniques that emphasize on the trade-off between running time and approximation, especially for high-degree polynomial time problems are required. Often, there are nice structures in data or a problem that need to be exploited to accelerate algorithms. Time complexity is not always the right measure of efficiency. For core learning problems, query complexity, that quantifies the amount of labelled data acquired via active querying, is often more important. In this presentation, we will look into these new aspects of approximation algorithms design that are relevant for large scale data analysis.

1.1 Fine-Grained Approximation Algorithms

There are many important problems within P that can be solved in time $\tilde{O}(n^k)$ ¹ for some constant k , but for which even decades of attempts have not resulted into any $\tilde{O}(n^{k-\epsilon})$ time algorithms for any constant $\epsilon > 0$. Such problems pervade computer science. From graph algorithms, all-pairs shortest paths (APSP) on weighted dense graphs can be computed by the Floyd-Warshall's classical algorithm in $O(n^3)$ time, and no truly subcubic algorithms are known. From computational biology, the fastest known algorithm to compute the edit distance (minimum number of insertion, deletion and substitution edits) between two length n genome sequences dates back to 1974 by Wagner and Fisher that runs in $\tilde{O}(n^2)$ time. From computational geometry, given n weighted points in plane, one can determine an axis-parallel box that maximizes the total

¹Here $\tilde{O}$ hides $n^{o(1)}$ factors.

weight of the points it contains in $O(n^2)$ time, and this is the best known [10, 14].

NP-hardness itself seems to have little use in showing that for problems like above, their long-standing running time is probably optimal. Instead, a more fine-grained approach has been used in recent years. In this approach, one starts with a widely believed hypothesis about the time complexity of a key problem, e.g., Strong Exponential Time Hypothesis (SETH) that states CNF-SAT on n variables cannot be solved in time $2^{(1-\epsilon)n}$ for any $\epsilon > 0$ [21, 22], and then uses low-polynomial time reductions to reduce this key problem to other important problems, giving conditional lower bounds on how fast these problems can be solved. For example, assuming SETH, there is no $O(n^{2-\epsilon})$ algorithm to compute string edit distance [8]; if all-pairs shortest path does not have an $n^{3-\epsilon}$ time algorithm, then neither do a large collection of fundamental graph and matrix problems, and vice versa [34].

Unfortunately, these conditional lower bounds break down when one may settle for a near-optimal solution. Consider the following as illustrative examples: (1) for string edit distance, there is an $O(n^{1+\epsilon})$ -time algorithm that returns a solution within $O(f(\epsilon)OPT)$, where OPT is the minimum number of edits and $f(\epsilon)$ is some function of ϵ independent of n [4]; and (2) for weighted APSP, there is an $\tilde{O}(\frac{1}{\epsilon}n^\omega)$ -time algorithm which approximates every shortest path within a $(1 + \epsilon)$ -factor for any $\epsilon > 0$, where $\omega \leq 2.373$ is the exponent of fast matrix multiplication [41].

Can we design a sublinear time algorithm for string edit distance with proper trade-offs with accuracy? Are there special structures in a problem instance that help to design faster algorithms? E.g., when the weights are small integers, an exact $O(n^\omega)$ algorithm exists for APSP [3, 30]. We will look into new developments in fine-grained approximation algorithms that have attempted to design new techniques and models to exploit inherent structures in the data [12, 13, 18, 19, 24, 28, 39].

1.2 Query Complexity vs Accuracy

Time complexity may not always be the primary measure of efficiency. There are many core machine learning problems where query complexity, that quantifies the amount of labelled data acquired via active querying, is more important. Query complexity or the decision tree complexity is a classical model of computation [7, 29]. Let $f : \{0, 1\}^N \rightarrow B$ be a function we want to compute given an input $x \in \{0, 1\}^N$. The bits of the input can only be accessed by adaptively querying, and the objective is to minimize the number of queries made. Many modern machine learning applications (including image and video classification, protein sequence classification and entity resolution) have massive amounts of unannotated or unlabeled data. Active learning is an extensively used technique for these applications, where the algorithm is presented with a large pool of unlabeled examples (such as all images available on the web) and can interactively ask for the labels of examples of its own choosing from the pool, with the goal to drastically reduce labeling effort (e.g., see the surveys [9, 31]). This line of works are gaining even more momentum due to the wide-spread use of crowdsourcing (e.g., Amazon Mechanical Turk) to obtain labelled data [15, 17, 36–38]. Clearly in this setting, query complexity is the natural measure of “efficiency”.

Consider a clustering problem. We are given $V \equiv [n]$, a set of n points, that need to be clustered into k clusters $V_i, i = 1, \dots, k; V_i \cap V_j = \emptyset, \forall i \neq j$, along with a pair-wise similarity or distance matrix; the subsets $V_i \subset [n]$ and k are unknown to us. There is an oracle which can answer to any pair-wise queries $V \times V \rightarrow \{\pm 1\}$ where a query answer of $+1$ for $(u, v) \in V \times V$ indicates u and v belong to the same cluster, and -1 indicates they do not; how many minimum such queries are needed to reconstruct the clusters exactly or approximately? For document classification, the similarity matrix can store the Jaccard similarity between each pair of documents. For k -means clustering, the distance matrix stores pair-wise Euclidean distance. Clearly, the presence of this *side information* should affect the query complexity result. Moreover, it may also be possible that the oracle gives erroneous answers with some probability $p < \frac{1}{2}$. Clustering with querying is a well-motivated practical problem [15, 17, 25, 26, 36–38]. In this presentation, we will look into new developments in this area that allows for obtaining better query complexity results via approximation [1, 2].

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