

Advanced Algorithms

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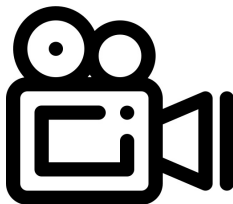
Recap and Outlook

Lecture 14

Recording of this Lecture

This lecture will be recorded

- ▶ Recording only of the lecturers by themselves.
- ▶ If there are questions from the audience, please make a clear signal if the microphone shall be muted.
- ▶ Our goal is to record the lecture, but it is no guarantee that each lecture will be recorded.



Recap

- ▶ Matchings: maximum weighted matching, stable matchings, faster bipartite matching
- ▶ Max flows: blocking flows, push relabel
- ▶ Min-cost flows: cycle canceling
- ▶ Scheduling on unrelated machines, with and without release dates
- ▶ Linear programming: modelling, poly-time algorithms
- ▶ Linear programming: duality and total unimodularity
- ▶ Matroids and the Greedy algorithm

Oral exam: individual appointments, each around 30-35 minutes.

Structure:

- ▶ Prepare a topic of your choice! We will let you start with that (around 5-10 minutes).
 - Explain the problem and give details about algorithms and proofs.
 - Examples: min-cost flow, matroids, etc.
- ▶ We start asking questions about other topics.
- ▶ You can use a whiteboard to present your answers.

How to prepare?

- ▶ Read and understand the material.
- ▶ Exercise answering questions with a sheet of paper and a pen.
- ▶ Try to think about possible questions, e.g.,
 - “What are matroids and why are they useful?”
 - “What is a blocking flow and where does it appear?”
 - “Model the matching problem as an ILP. Can we solve it in poly-time? Why?”
 - ...

Outlook: Algorithms & Uncertainty

Uncertainty in problem data is one of the main challenges in modern planning processes.

- ▶ Travel times change
- ▶ Jobs must be rescheduled or cancelled
- ▶ Material, subproducts are delivered late/early
- ▶ Data-driven applications (BigData, Industry 4.0) ...

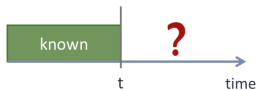


DESTINATION	FLIGHT	GATE	REMARKS
BERLIN	LH543	09	:DELAYED
NEW YORK	AA978	28	:CANCELLED
TORONTO	AC902	11	:CANCELLED
MADRID	IB342	15	

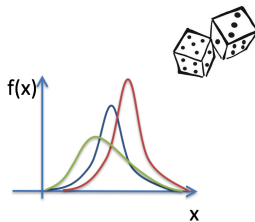


Modeling Uncertainty in Input Data

Online Models
(incremental)



Stochastic
Information



Predictions
(e.g. ML-based)



Different branches of optimization: stochastic and online optimization, robust optimization, and learning-based algorithm design

Routing under Uncertainty

Unforeseen requests must be integrated into planned tours.



Patient transport

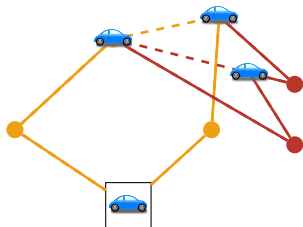


Roadside assistance

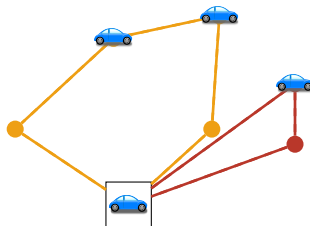
Online Routing Problems

Online: Recompute (ReOpt) or waiting strategy (Ignore)?

ReOpt



Ignore



Theorem

ReOpt and Ignore compute tours at most a factor of 2.5 longer than the best tour.

Suppose you had an idea where new jobs would appear.

Online Algorithms & ML

Online Algorithms

- + robust, strong worst-case guarantees
- possibly poor for simple real-world instances

ML-based Algorithms

- + good for many real-world instances
- possibly arbitrarily bad for individual instances

Combine the best of both worlds

Learning-Augmented Online Algorithms

- + very good for many real-world instances
- + robust against ML prediction errors, strong worst-case guarantees

New: Learning-Augmented Online Algorithms

- ▶ Online algorithm has access to predictions (e.g. ML)
- ▶ No assumption about the quality of the prediction

Online Algorithm

plus



Requirements for an Algorithm

1. **Consistency**: (nearly) optimal solution with **perfect** prediction
2. **Robustness**: even with arbitrarily **bad** prediction, a worst-case guarantee holds (ideally comparable to the online algorithm)
3. **Smoothness**: Solution quality decreases as prediction error increases

... more on this in “Algorithms and Uncertainty”

- ▶ **Optimization Bootcamp** (block course, 14.-18.07.2025)
 - Modeling and practical implementation in Python
- ▶ **Approximation Algorithms** (Master, summer term)
- ▶ **Algorithms and Uncertainty** (Master)