Aggregating Discrete Information from Mutually Inconsistent Sources

Nir Ailon based on joint work with Moses Charikar and Alantha Newman



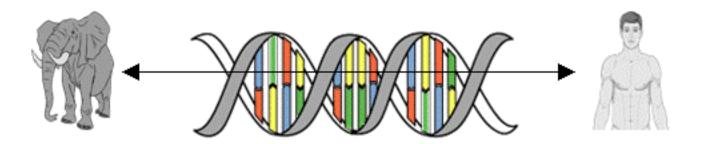
reconstructing



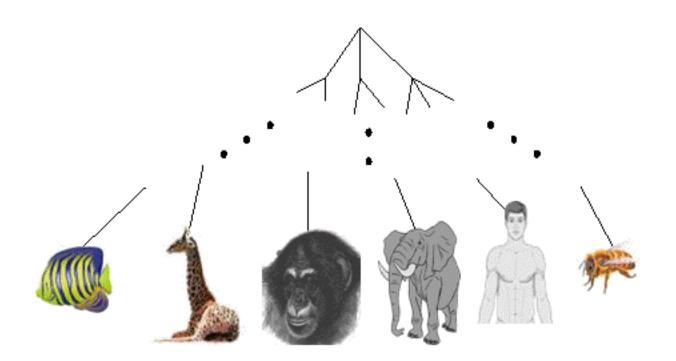


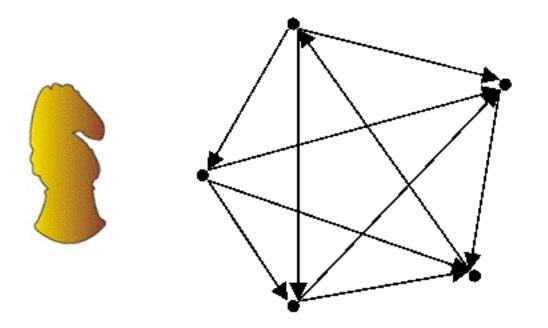
reconstructing



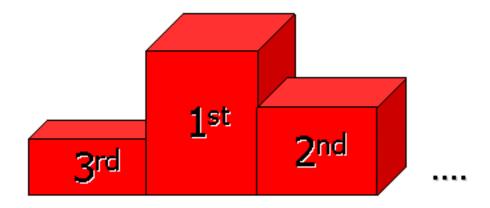


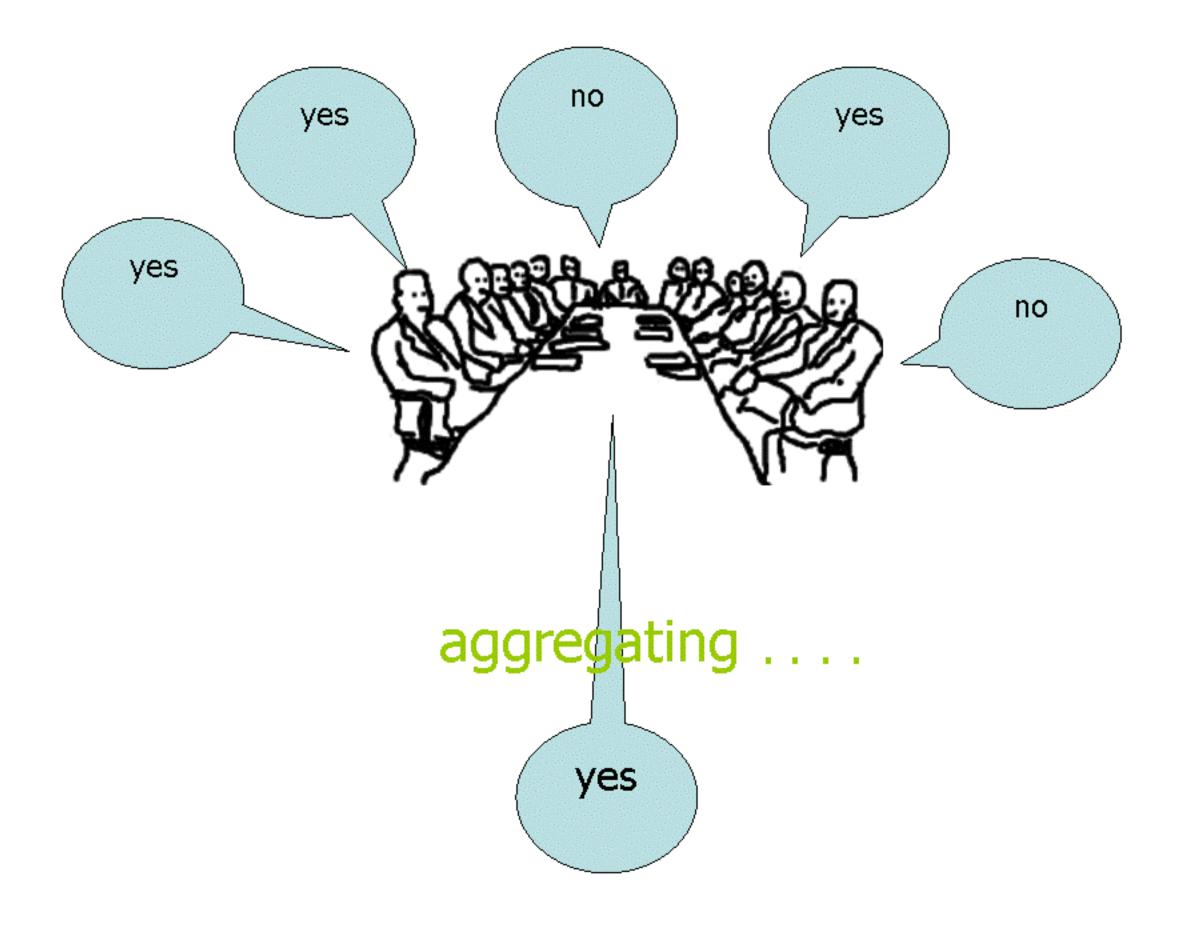
reconstructing

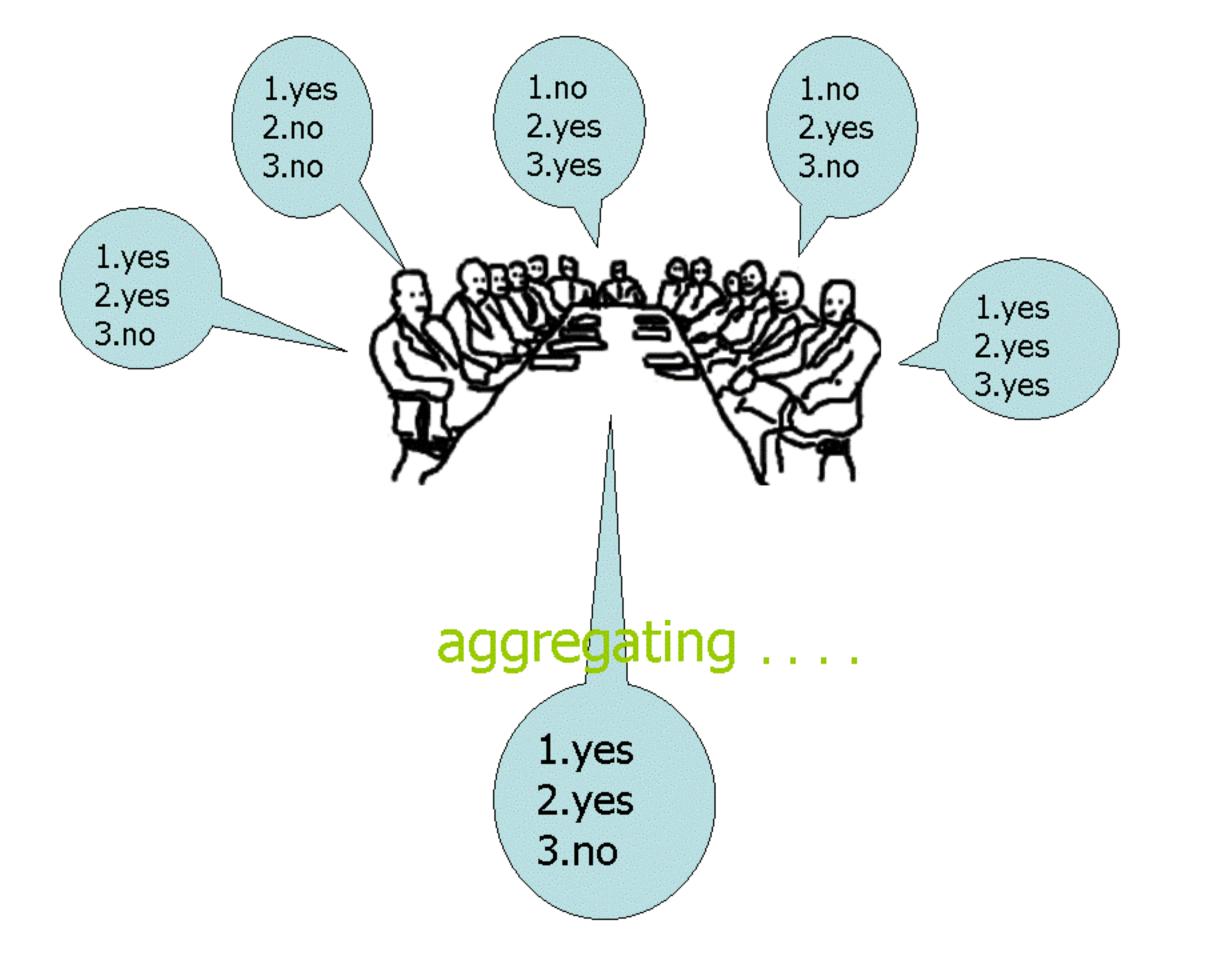




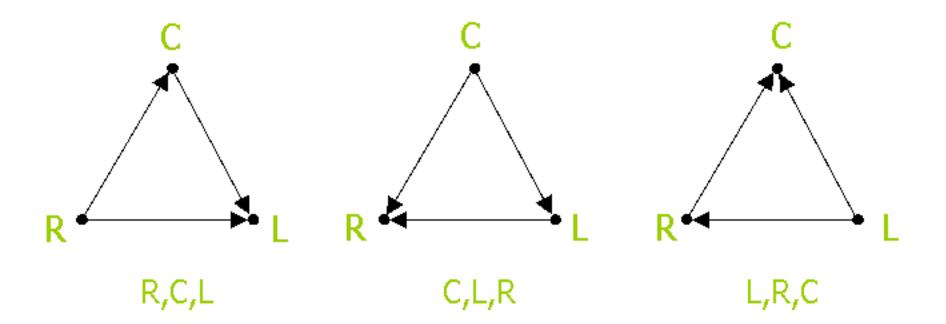
reconstructing



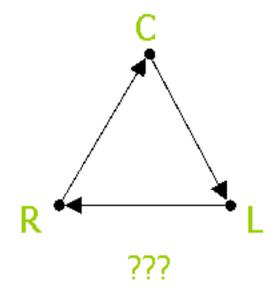




- product Release before advertising Campaign?
- 2. advertising Campaign before massive Layoffs?
- 3. massive Layoffs before product Release?



aggregating





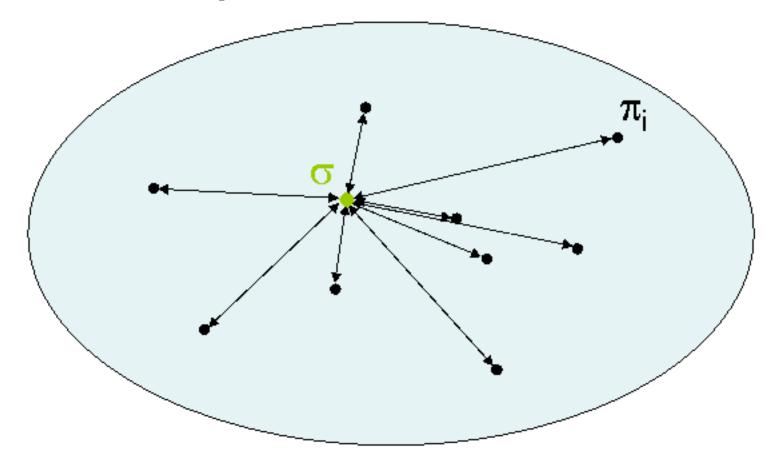
Ranking Applications

- Information retrieval
- Voting (sports, politics...)
- Paleontology
- Finance
- Movie/hotel/restaurant rating
- Experimental psychology
- Clustering
- Collaborative filtering

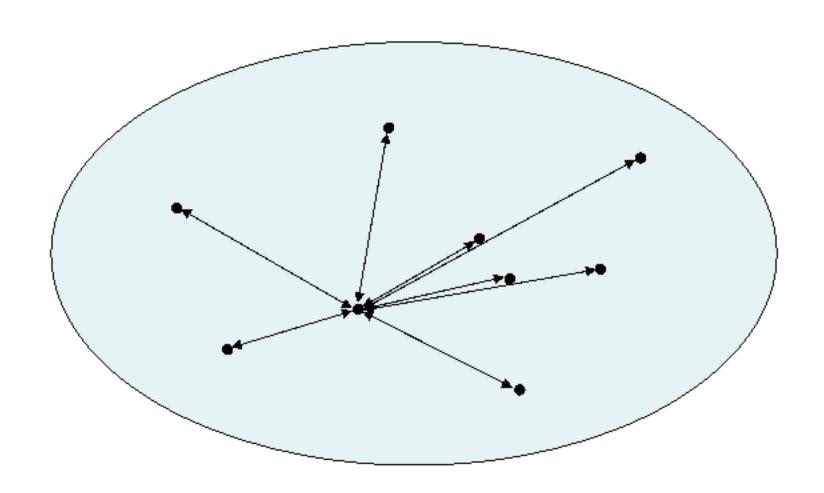
Rank Aggregation: (Kemeny-Young, minimization)

OPT =
$$\min_{\sigma} cost(\sigma) = \min_{\sigma} \sum_{i=1..k} \langle \sigma, \pi_i \rangle / k$$

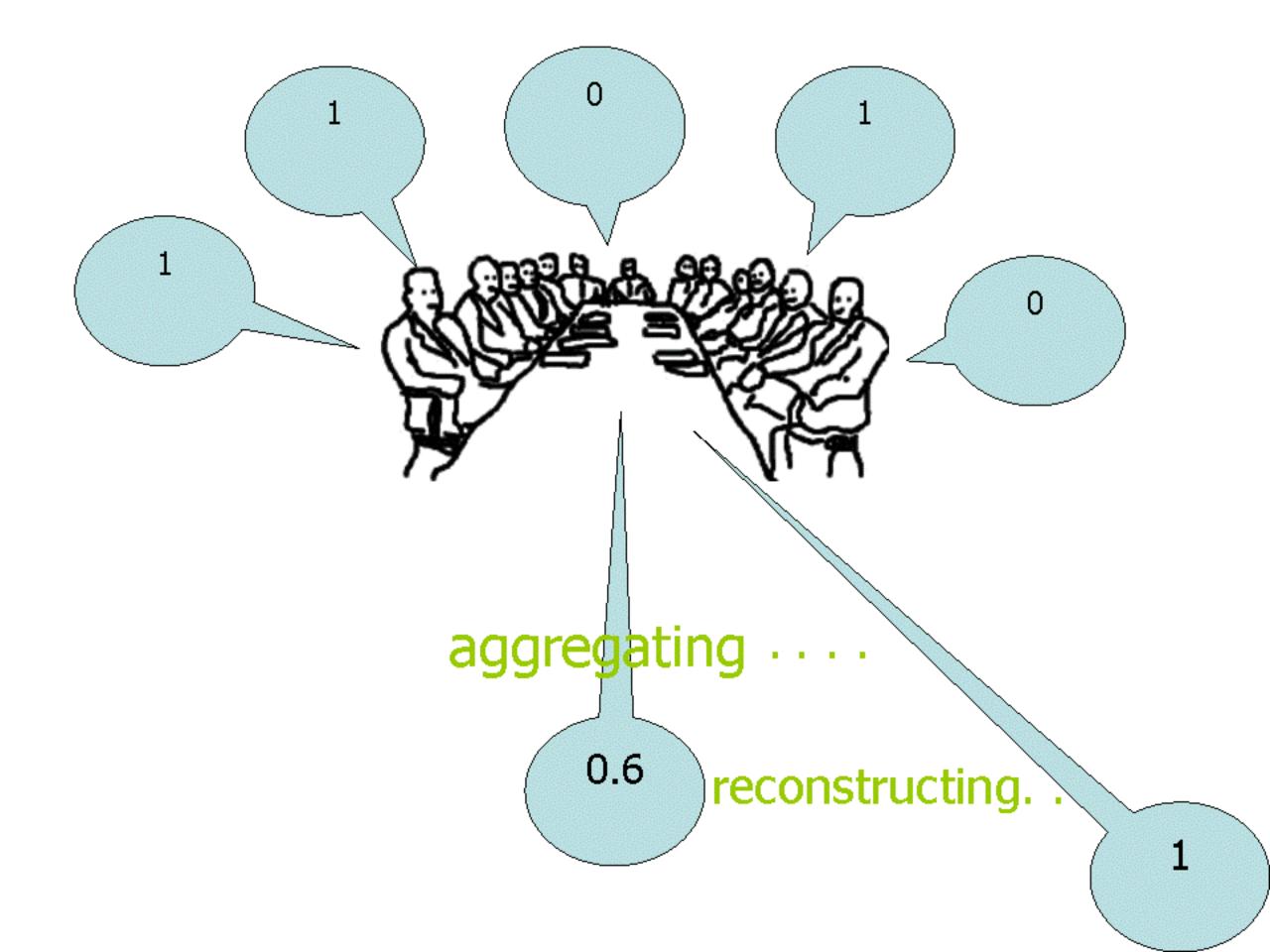
$$<\sigma$$
, $\pi>$ = inversion distance
e.g. $<$ ABC, CAB $>$ = 2
 $<$.,. $>$ metric on permutations



$$\begin{aligned} & \text{min}_j \ \text{cost}(\pi_j) \leq \ 2 \ \text{OPT} \\ & \text{E}_{j \in [k]} \ [\text{cost}(\pi_j)] \leq \ 2 \ \text{OPT} \end{aligned}$$



Algorithm RandomChoice: 2-approx



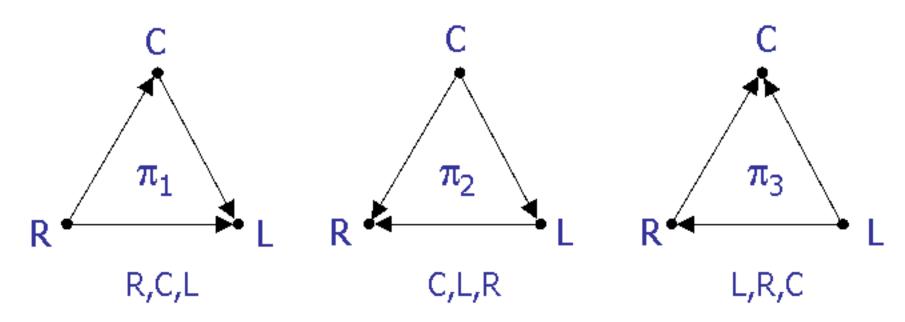
How to Take Average of Permutations?

```
write \pi as vector
          score based: n coordinates
                   \pi(u) = \text{rank of } u \in V
          pairwise based: n<sup>2</sup> coordinates
                   \pi(u,v) = 1 if u <_{\pi} v, 0 otherwise
                    \langle \pi, \sigma \rangle = \sum \pi(u, v) \sigma(v, u)
 \hat{\pi} = \sum_{i=1..k} \pi_i / k
 \hat{\pi}(u, v) = \#\{i: u <_{\pi_i} v\}/k
 cost(\sigma) = \langle \sigma, \hat{\pi} \rangle
               =\sum_{u<_{\sigma}}\hat{\pi}(v,u)
```

$$\hat{\pi} = \sum_{i=1..k} \pi_i / k$$

$$\hat{\pi}(\mathbf{u}, \mathbf{v}) = \#\{i: \mathbf{u} <_{\pi_i} \mathbf{v}\} / k$$

$$\mathbf{cost}(\sigma) = \langle \sigma, \hat{\pi} \rangle$$



1. aggregating . . .



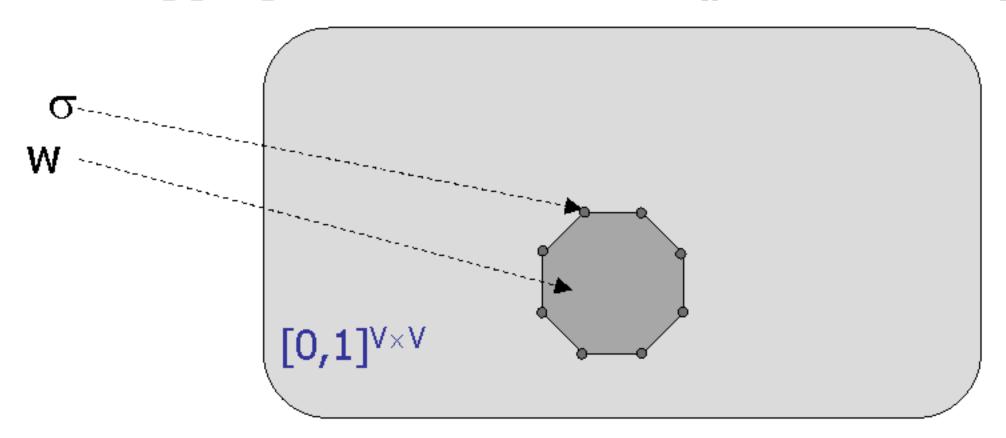
Minimum Feedback Arc-Set (min-FAS): given:

set V of (n vertices)

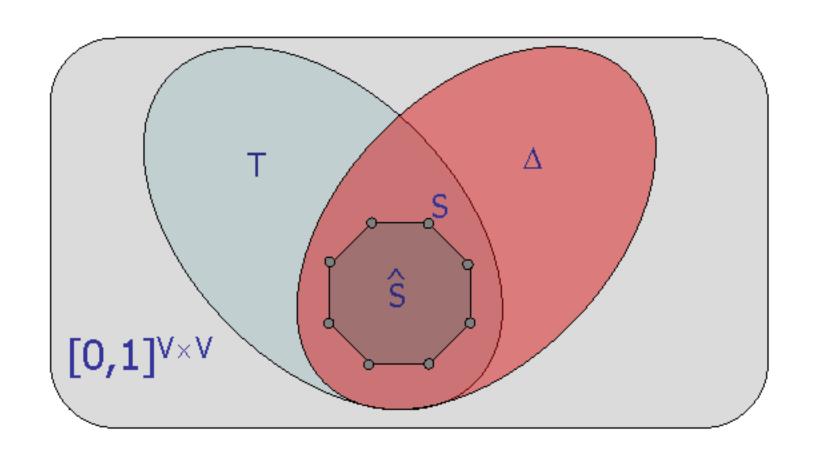
w: $V \times V \rightarrow R^+$

minimize $cost(\sigma) = \langle \sigma, w \rangle$ over permutations σ

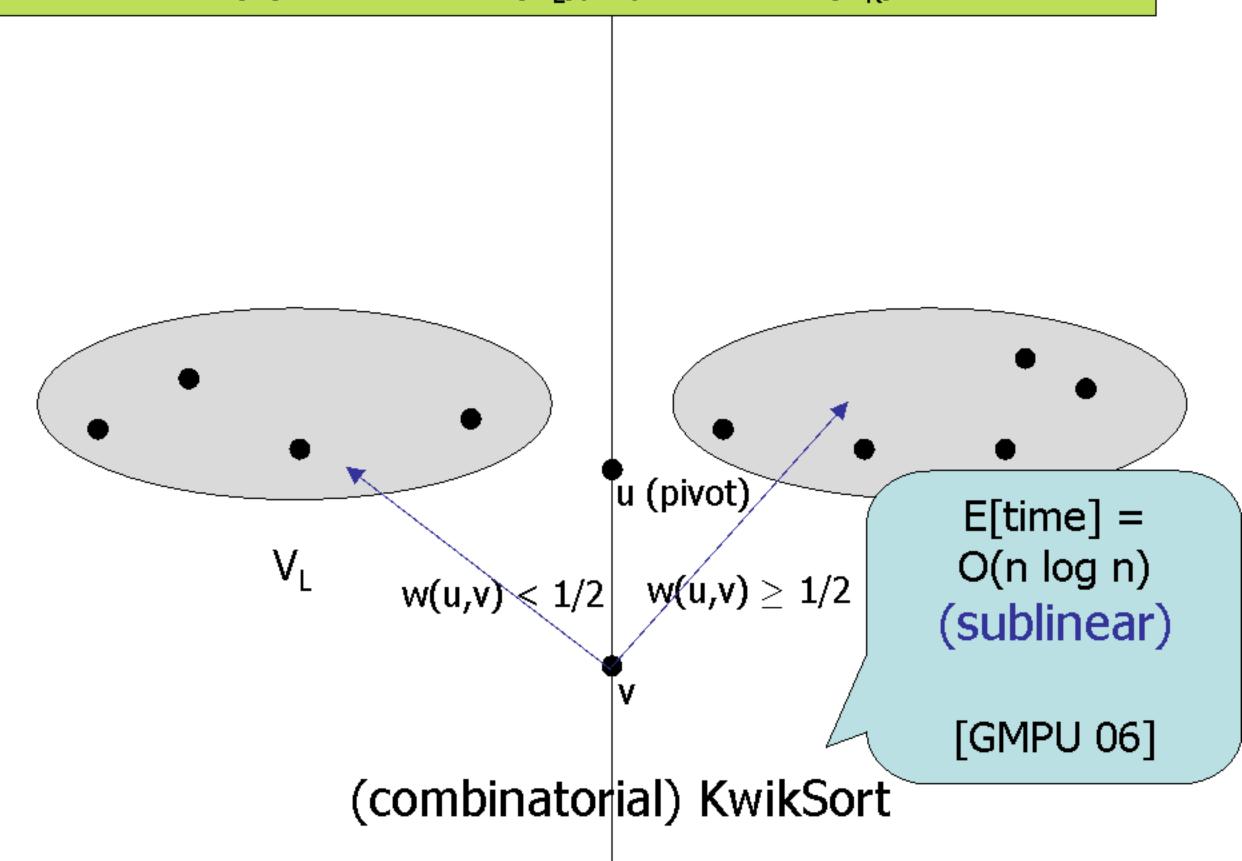
Rank Aggregation: $w = \hat{\pi} \in conv(permutations)$



S: permutations on V S: convex closure of S T: $\{w: w(u,v) + w(v,u) = 1 \forall u,v\}$ $\Delta: \{w: w(u,v) \leq w(u,y) + w(y,v) \forall u,v,y\}$ $S = T \cap \Delta \cap \{0,1\}^{V \times V}$



$KwikSort(V) = KwikSort(V_I), u, KwikSort(V_R)$

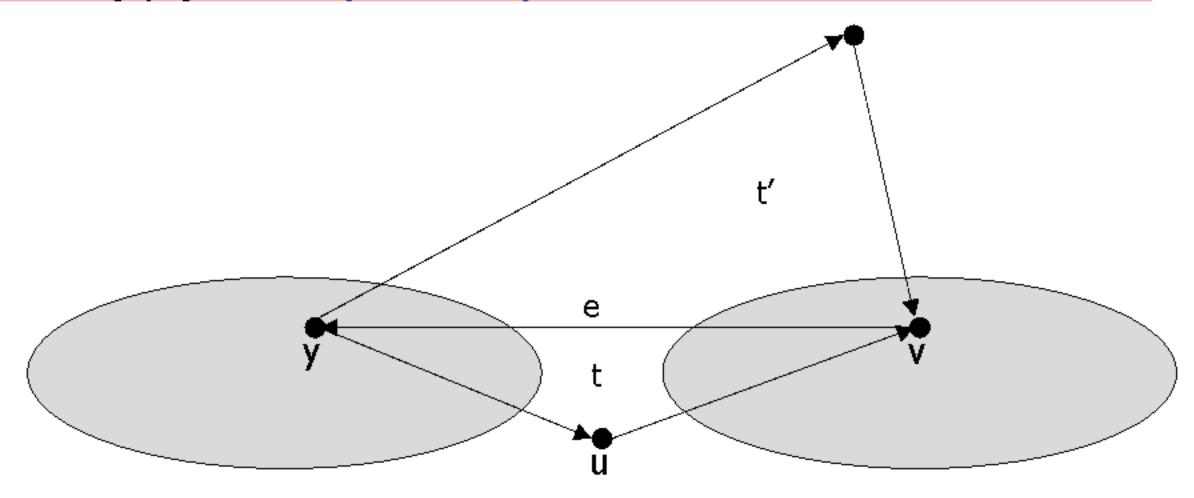


(Combinatorial) KwikSort

| input w | approx | previous | hardness |
|-------------------------------|--------------|----------------|--------------|
| [0,1] ^{V×V} | ? | log n loglog n | Max-SNP-Hard |
| T | 5 | log n loglog n | NP-Hard |
| $T \cap \{0,1\}^{V \times V}$ | 3 (t'nament) | log n loglog n | NP-Hard |
| Δ | 2 | log n loglog n | NP-Hard |
| Rank Agg | 2 | 2 | NP-Hard |

best of two: 11/7

 $T \cap \{0,1\}^{V \times V}$ 3 (t'nament) Proof:



 A_t : "triangle t charged" B_e ="edge e flipped" $E[cost] = \sum_t Pr[A_t]$

Edge e can be charged to only one triangle t

- \Rightarrow (A_t \cap B_e) \cap (A_{t'} \cap B_e) = \varnothing , but Pr[A_t \cap B_e]=Pr[A_t]/3
- $\Rightarrow \forall e \sum_{t: e \in t} Pr[A_t]/3 \le 1$
- $\Rightarrow \sum_{t} \Pr[A_{t}]/3 \le OPT$ (LP duality see next slide)

 A_t : "triangle t charged" B_e ="edge e flipped" $E[cost] = \sum t Pr[A_t]$

Edge e can be charged to only one triangle t

- \Rightarrow (A_t \cap Be) \cap (A_{t'} \cap B_e) = \varnothing , but Pr[A_t \cap B_e]=Pr[A_t]/3
- $\Rightarrow \forall e \Sigma t: e \in t \Pr[A_t]/3 \le 1$
- $\Rightarrow \sum t \Pr[A_t]/3 \le OPT$ (LP duality)

Primal: (hitting LP)

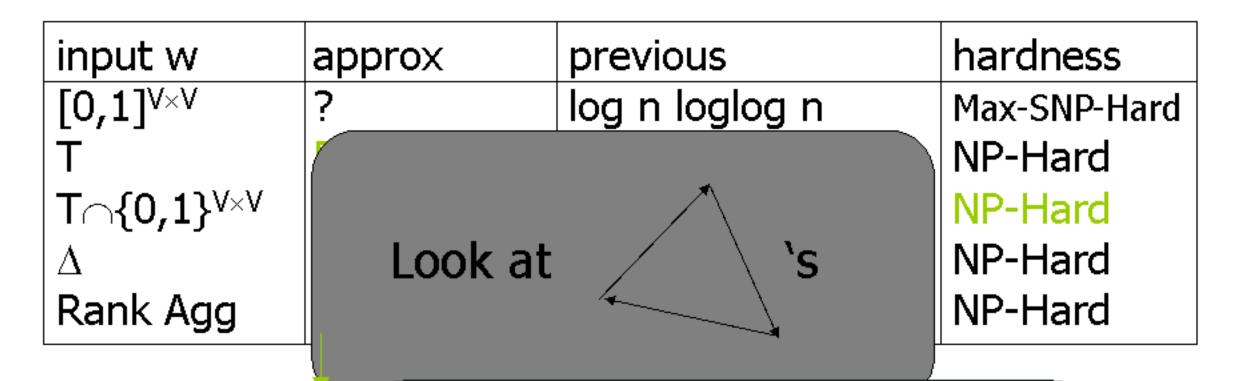
minimize total value of weights assigned to edges such that weights incident to each directed triangle sum up to at least 1

Dual: (packing LP)

maximize total value of weights assigned to directed triangles such that weights incident to each edge sum up to at most 1

How to Prove Other Approx Factors?

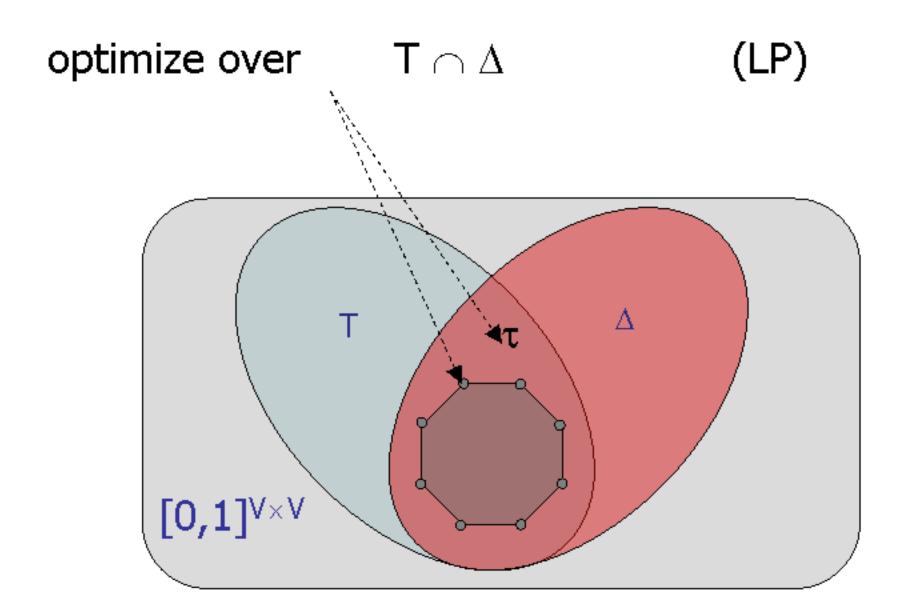
(Combinatorial) KwikSort

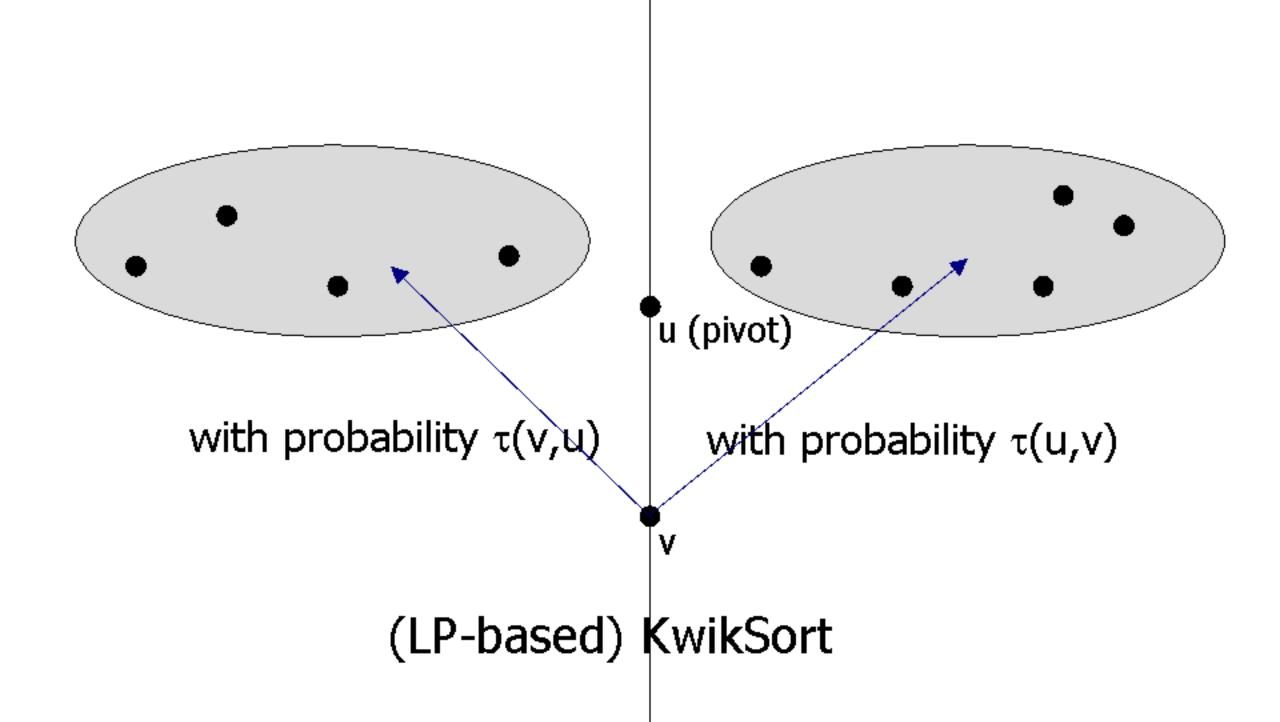


best of tw

Any structural/statistical information on weights around triangles in the input could translate to improved approximation

optimize over $T \cap \Delta \cap \{0,1\}^{V \times V}$ (IP) Δ $[0,1]^{V\times V}$





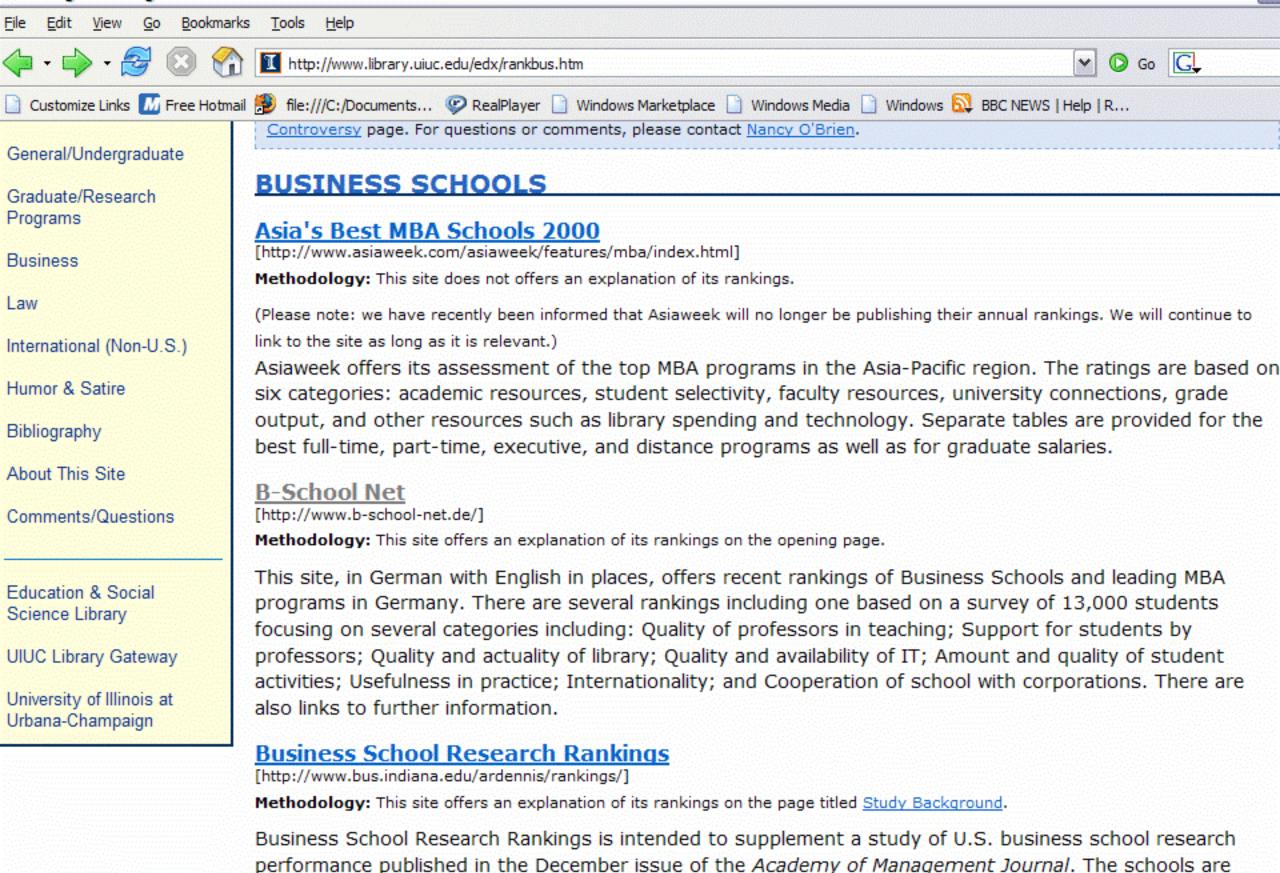
(LP-based) KwikSort

| input w | approx | previous | hardness |
|-------------------------------|---------------|----------------|--------------|
| [0,1]V × V | ? | log n loglog n | Max-SNP-Hard |
| T | 2.5 | 5 | NP-Hard |
| $T \cap \{0,1\}^{V \times V}$ | 2.5(t'nament) | 3 | NP-Hard |
| $\Delta \cap T$ | 2 | 2 | NP-Hard |
| Rank Agg | 2 | 2 | NP-Hard |

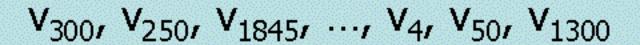
best of two: 4/3 11/7

Ranking with Ties a.k.a.
Bucket Order a.k.a.
Partial Ranking

Confusing!



Done



top-k
aggregation
(k=3)
NP-Hard
for k ≥ 2



ties due to infeasibility

ranking of 2000 employees $V=\{v_1,..., v_{2000}\}$























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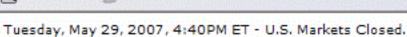












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MARKET EVENTS

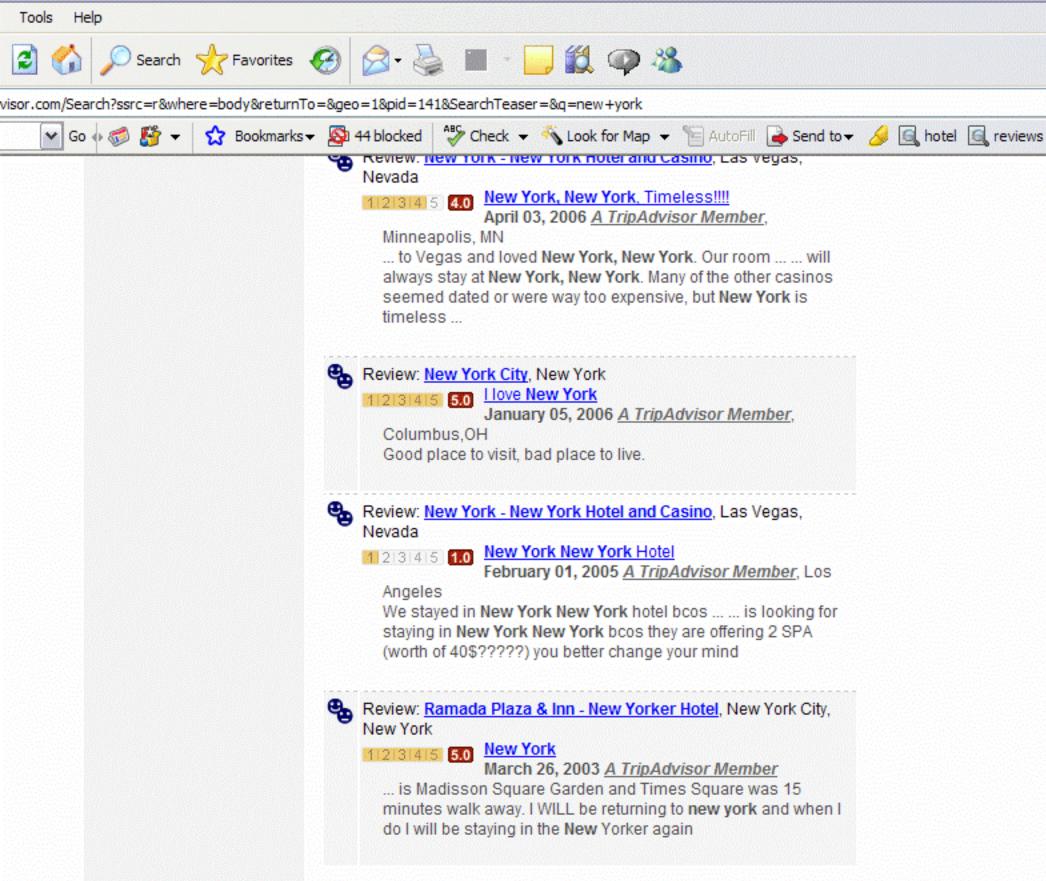
Earnings Calendar Economic Calendar Splits Calendar Conference Call Calendar IPO Calendar Upgrades/Downgrades

MARKET STATISTICS

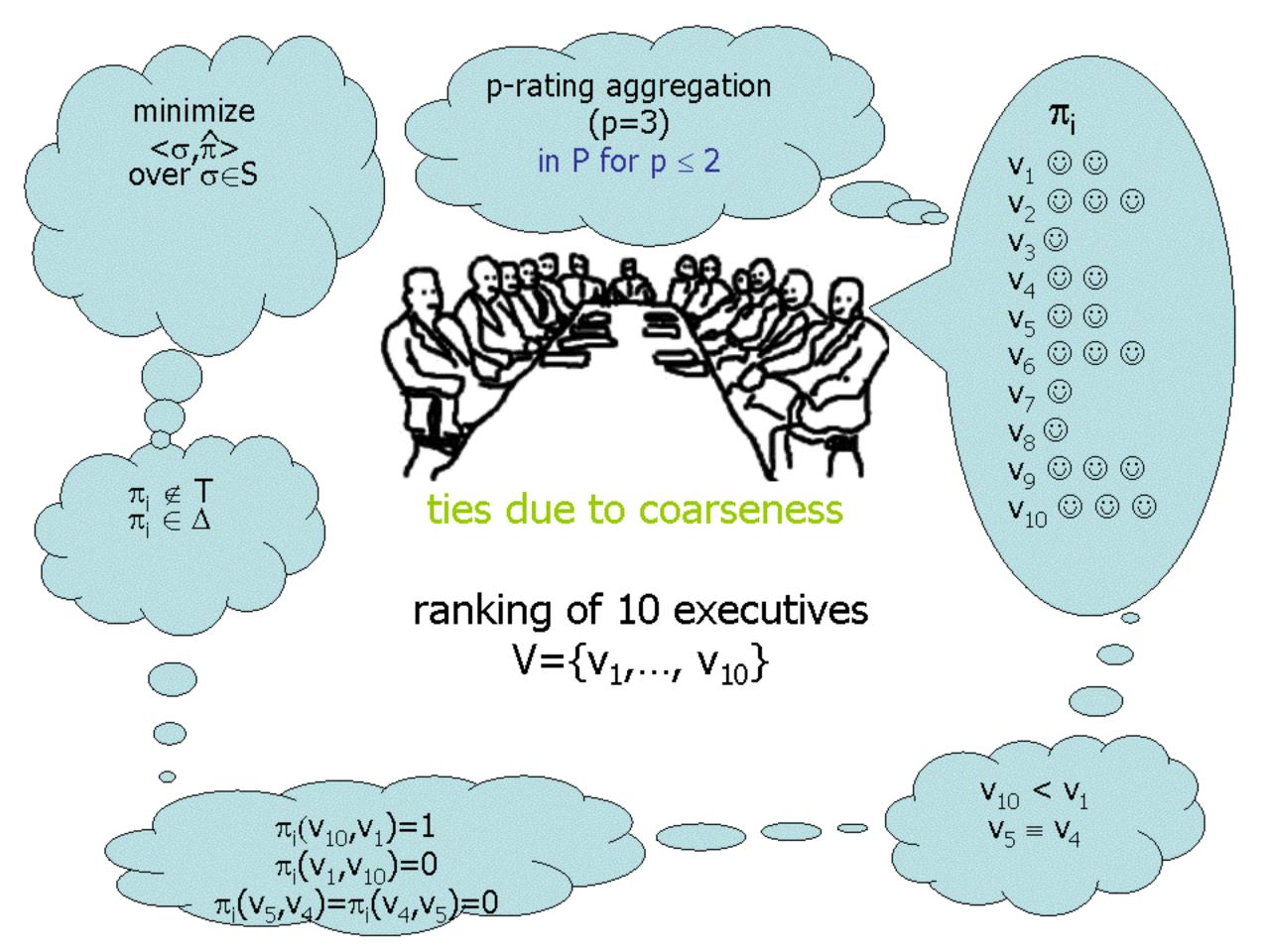
Market Digest U.S. Market Indices World Market Indices Currency Exchange Rates

| New Coverages Upgrades Downs | | | | |
|--------------------------------|--------|---------------------|-------------------|--|
| Company Name | Symbol | Analyst | Rating | |
| Allergan | AGN | Lazard Capital | Buy | |
| AMIS Holdings | AMIS | CIBC Wrld Mkts | Sector Outperform | |
| Javelin Pharmaceutic | JAV | JP Morgan | Overweight | |
| MasterCard | MA | Bear Stearns | Outperform | |
| MetroPCS | PCS | UBS | Buy | |
| MetroPCS | PCS | Bear Stearns | Outperform | |
| MetroPCS | PCS | Banc of America Sec | Buy | |
| MetroPCS | PCS | Wachovia | Outperform | |
| Panacos Pharma | PANC | Punk, Ziegel & Co | Buy | |
| Sirona Dental Systems | SIRO | Banc of America Sec | Neutral | |

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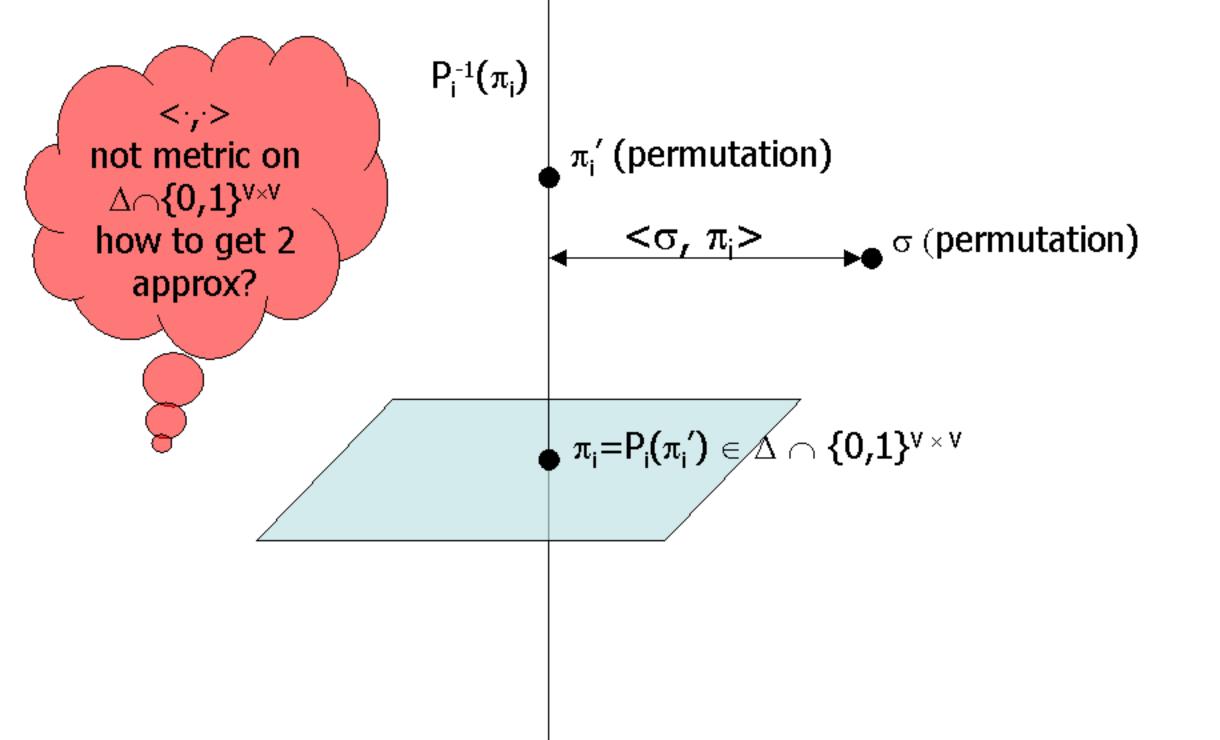
e.g. $\langle ABC, [CA]B \rangle = 1$

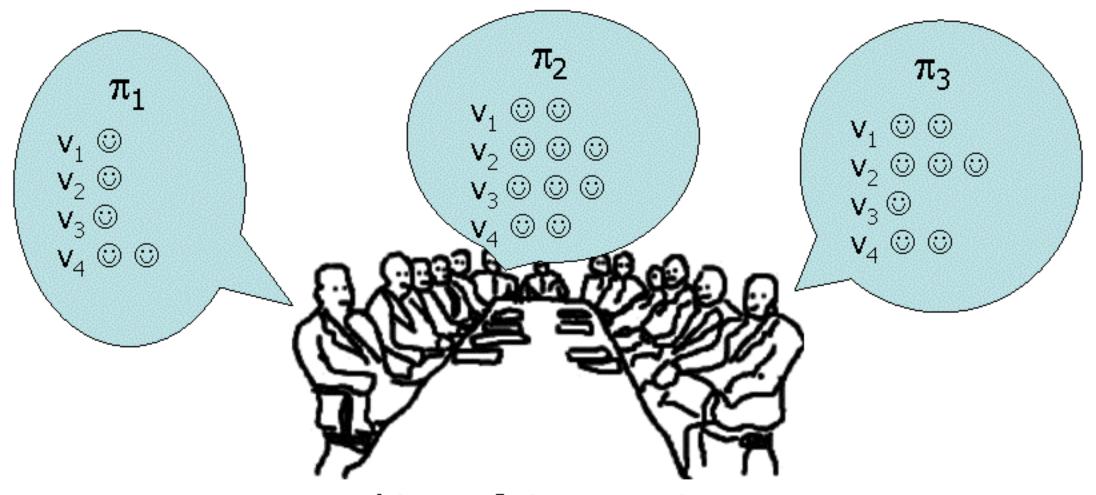
If some voter ties u,v together no price incurred for u,v

Why not pay for ties?

Can pay for ties but "easier" for approximation Why minimize over permutations?

Depends on "amount of information" available and appication



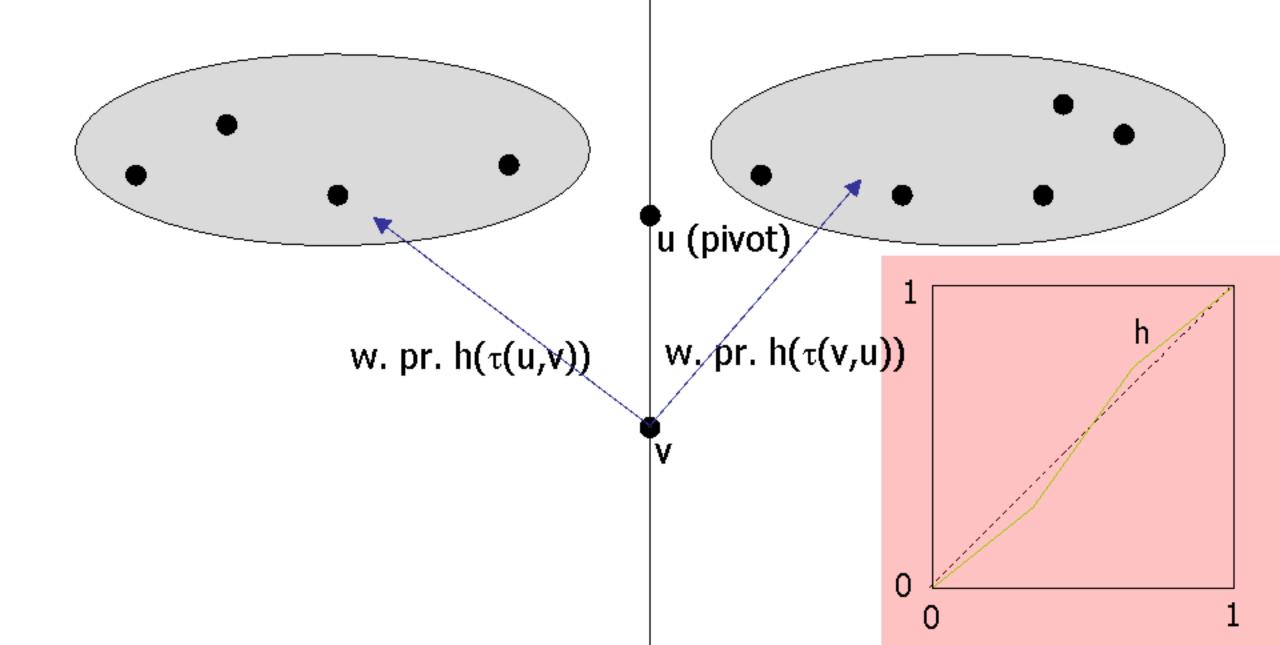


ranking of 4 executives $V = \{v_1, v_2, v_3, v_4\}$

algorithm RepeatChoice: 2 approximation $[v_2 \ v_3], [v_1 \ v_4]$ (chose voter #2)

 v_2 , v_3 , $[v_1 \ v_4]$ (broke ties with voter #3) v_2 , v_3 , v_4 , v_1 (broke ties with voter #1) 3/2 approximation algorithm:

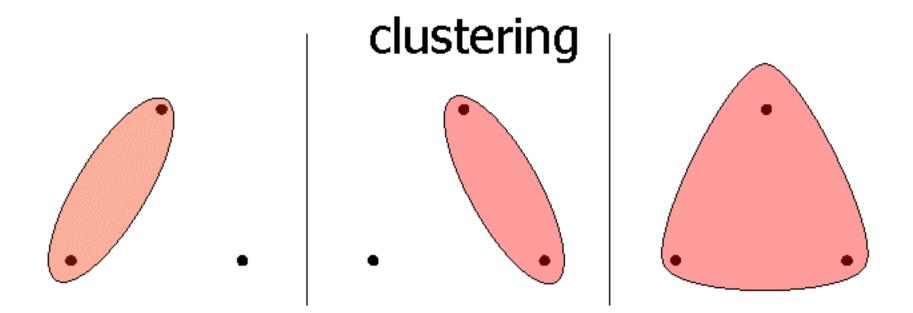
conjecture:
best of RepeatChoice
and this gives
4/3 approximation



Followup Work

- Coppersmith, Fleischer, Rudra: Borda meets Condorcet
- Hedge, Jain, Williamson, Van Zuylen:
 Derandomization
- Mathieu-Kenyon, Schudy: PTAS!

ranking with ties = ranking + clustering



aggregating



• dislike



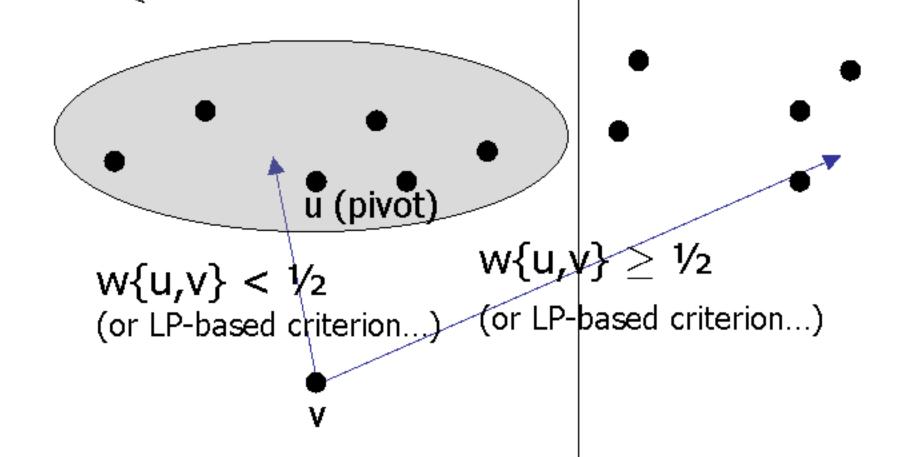
Correlation Clustering (on complete graphs):

given set V of n vertices, w: $\binom{V}{2} \rightarrow \mathbb{R}^+$ minimize $<\sigma$, w> over clustering σ pay w $\{u,v\}$ whenever $u \equiv_{\sigma} v$ pay 1-w $\{u,v\}$ whenever $u \not\equiv_{\sigma} v$

Consensus Clustering:

w ∈ conv(clusterings)

Time can be quadratic w. prob. 1 for some inputs



(Combinatorial/LP-based) KwikCluster

"LP-based" KwikCluster

| input | approx | previous | hardness |
|------------------------|-----------------|----------|--------------|
| [0,1] ^{V × V} | 2.5(corr-clust) | 4 | Max-SNP-Hard |
| {0,1} ^{∨ × ∨} | 2.5 | 4 | Max-SNP-Hard |
| Δ | 2 | 4 | Max-SNP-Hard |
| Cons Clust | 2 | 2 | Max-SNP-Hard |

best of two: 4/3

