

# Distributed Constraint Optimization

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— Some contents taken from OPTMAS 2011 and OPTMAS-DCR 2014 Tutorials—



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- Maximum Gain Message (MGM-1)

## Synthesis

- Panorama

# Constraint Optimization Problems

Sometimes satisfaction is not possible

- Overconstrained problem
- Solution is not binary

Switch from satisfaction to optimization

- Minimizing the number of violated constraints
- Minimizing the cost of violated constraints
- Maximizing the overall utility of the system
- ...

# DCOP Framework

## Motivations

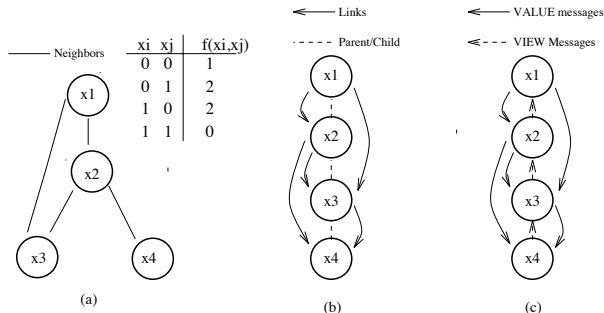
- In dynamic and complex environments not all constraints can be satisfied completely
- Satisfaction → **Optimisation** (combinatorial)
  - ▶ ex: minimizing the number of unchecked constraints, minimizing the sum of the costs of violated constraints, etc.

## Definition (DCOP)

A DCOP is a DCSP  $\langle A, X, D, C, \phi \rangle$  with

- a cost function  $f_{ij} : D_i \times D_j \mapsto \mathbb{N} \cup \infty$  for each pair  $x_i, x_j$
- an objective function  $F : D \mapsto \mathbb{N} \cup \infty$  evaluating an assignment  $\mathcal{A}$  with  $f_{ij}(d_i, d_j)$  for each pair  $x_i, x_j$

## DCOP Framework (cont.)



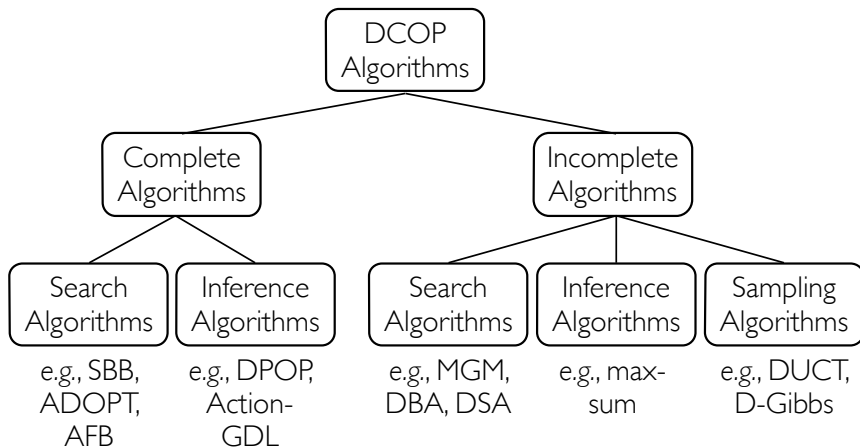
## Objective Function

$$F(\mathcal{A}) = \sum_{x_i, x_j \in X} f_{ij}(d_i, d_j) \text{ where } x_i \leftarrow d_i \text{ and } x_j \leftarrow d_j \text{ in } \mathcal{A}$$

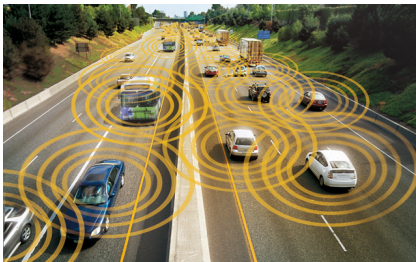
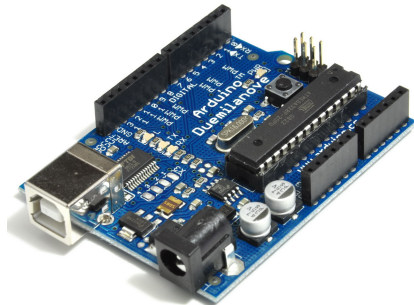
In figure (a):

- $F(\{(x_1, 0), (x_2, 0), (x_3, 0), (x_4, 0)\}) = 4$
- $F(\{(x_1, 1), (x_2, 1), (x_3, 1), (x_4, 1)\}) = 0$

# DCOP Algorithms



# Application Domains



# Contents

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Complete Algorithms for DCOP

Asynchronous Distributed Optimisation (ADOPT)

Dynamic Programming Optimization Protocol (DPOP)

Approximate Algorithms for DCOP

Synthesis



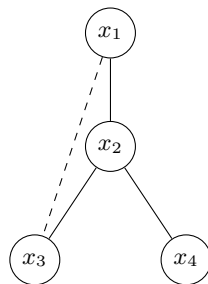
# Asynchronous Distributed Optimisation (ADOPT) (MODI et al., 2005)

ADOPT: DFS tree (pseudotree)

ADOPT assumes that agents are arranged in a DFS tree:

- constraint graph  $\rightarrow$  rooted graph (select a node as root)
- some links form a tree / others are backedges
- two constrained nodes must be in the same path to the root by tree links (same branch)

Every graph admits a DFS tree: DFS graph traversal



# ADOPT Features

- Asynchronous algorithm
- Each time an agent receives a message:
  - ▶ Processes it (the agent may take a new value)
  - ▶ Sends VALUE messages to its children and pseudochildren
  - ▶ Sends a COST message to its parent
- Context: set of (variable value) pairs (as ABT agent view) of ancestor agents (in the same branch)
- Current context:
  - ▶ Updated by each VALUE message
  - ▶ If current context is not compatible with some child context, the later is initialized (also the child bounds)

## ADOPT Procedures

```

Initialize
(1)  $threshold \leftarrow 0$ ;  $CurrentContext \leftarrow \{\}$ ;
(2) forall  $d \in D_i, x_j \in Children$  do
(3)    $lb(d, x_j) \leftarrow 0$ ;  $t(d, x_j) \leftarrow 0$ ;
(4)    $ub(d, x_j) \leftarrow Inf$ ;  $context(d, x_j) \leftarrow \{\}$ ; enddo;
(5)  $d_i \leftarrow d$  that minimizes  $LB(d)$ ;
(6) backTrack;

when received (THRESHOLD,  $t$ ,  $context$ )
(7) if  $context$  compatible with  $CurrentContext$ :
(8)    $threshold \leftarrow t$ ;
(9)   maintainThresholdInvariant;
(10)  backTrack; endif;

when received (TERMINATE,  $context$ )
(11) record TERMINATE received from parent;
(12)  $CurrentContext \leftarrow context$ ;
(13) backTrack;

when received (VALUE,  $(x_j, d_j)$ )
(14) if TERMINATE not received from parent:
(15) add  $(x_j, d_j)$  to  $CurrentContext$ ;
(16) forall  $d \in D_i, x_j \in Children$  do
(17)   if  $context(d, x_j)$  incompatible with  $CurrentContext$ :
(18)      $lb(d, x_j) \leftarrow 0$ ;  $t(d, x_j) \leftarrow 0$ ;
(19)      $ub(d, x_j) \leftarrow Inf$ ;  $context(d, x_j) \leftarrow \{\}$ ; endif; enddo;
(20) maintainThresholdInvariant;
(21) backTrack; endif;

when received (COST,  $x_i, context, lb, ub$ )
(22)  $d \leftarrow$  value of  $x_i$  in  $context$ ;
(23) remove  $(x_i, d)$  from  $context$ ;
(24) if TERMINATE not received from parent:
(25) forall  $(x_j, d_j) \in context$  and  $x_j$  is not my neighbor do
(26)   add  $(x_j, d_j)$  to  $CurrentContext$ ; enddo;
(27) forall  $d' \in D_i, x_j \in Children$  do
(28)   if  $context(d', x_j)$  incompatible with  $CurrentContext$ :
(29)      $lb(d', x_j) \leftarrow 0$ ;  $t(d', x_j) \leftarrow 0$ ;
(30)      $ub(d', x_j) \leftarrow Inf$ ;  $context(d', x_j) \leftarrow \{\}$ ; endif; enddo; endif;
(31) if  $context$  compatible with  $CurrentContext$ :
(32)    $lb(d, x_i) \leftarrow lb$ ;
(33)    $ub(d, x_i) \leftarrow ub$ ;
(34)    $context(d, x_i) \leftarrow context$ ;
(35)   maintainChildThresholdInvariant;
(36)   maintainThresholdInvariant; endif;
(37) backTrack;

procedure backTrack
(38) if  $threshold == UB$ :
(39)    $d_i \leftarrow d$  that minimizes  $UB(d)$ ;
(40) else if  $LB(d_i) > threshold$ :
(41)    $d_i \leftarrow d$  that minimizes  $LB(d)$ ; endif;
(42) SEND (VALUE,  $(x_i, d_i)$ )
(43) to each lower priority neighbor;
(44) maintainAllocationInvariant;
(45) if  $threshold == UB$ :
(46)   if TERMINATE received from parent
(47)   or  $x_i$  is root:
(48)     SEND (TERMINATE,
(49)      $CurrentContext \cup \{(x_i, d_i)\}$ )
(50)     to each child;
(51)   Terminate execution; endif; endif;
(52) SEND (COST,  $x_i, CurrentContext, LB, UB$ )
to parent;

```

Algorithm 1: ADOPT Procedures

## ADOPT Messages

- **value**( $parent \rightarrow children \cup pseudochildren, a$ ): parent informs descendants that it has taken value  $a$
- **cost**( $child \rightarrow parent, lowerbound, upperbound, context$ ): child informs parent of the best cost of its assignment; attached context to detect obsolescence
- **threshold**( $parent \rightarrow child, t$ ): minimum cost of solution in child is at least  $t$
- **termination**( $parent \rightarrow children$ ): sent when  $LB = UB$

# ADOPT Data Structures

1. **Current context** (agent view): values of higher priority constrained agents

$x_i$	$x_j$	...
$a$	$c$	...

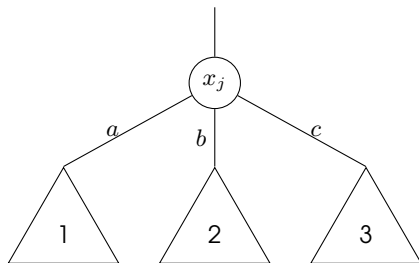
2. **Bounds** (for each value, child)

- ▶ lower bounds
- ▶ upper bounds
- ▶ thresholds
- ▶ contexts

	$x_j$	$a$	$b$	$c$	$d$
$lb(x_k)$		3	0	0	0
$ub(x_k)$		$\infty$	$\infty$	$\infty$	$\infty$
$th(x_k)$		1	0	0	0
$context(x_k)$					

- Stored contextes must be active:  $context \in currentcontext$
- If a context becomes no active, it is removed ( $lb \leftarrow 0, th \leftarrow 0, ub \leftarrow \infty$ )

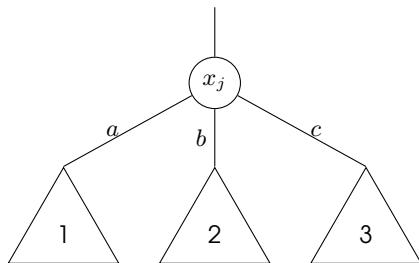
## ADOPT Bounds



## ADOPT Bounds

$\delta(\text{value}) = \text{cost with higher agents}$

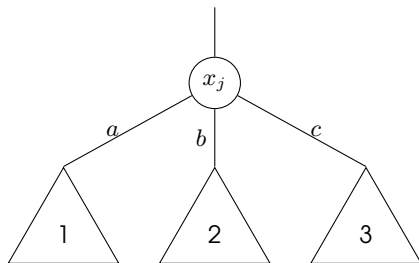
$$\delta(b) = \sum_{i \in \text{curct}x} c_{ij}(a, b)$$



## ADOPT Bounds

$\delta(\text{value}) = \text{cost with higher agents}$

$$\delta(b) = \sum_{i \in \text{curctx}} c_{ij}(a, b)$$



$$OPT(x_j, ctx) = \min_{d \in d_j} \delta(d) +$$

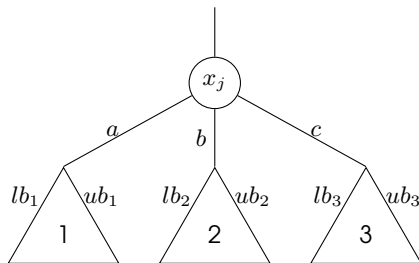
$$\sum_{x_k \in \text{children}(x_j, d)} OPT(x_k, ctx \cup (x_j, d))$$



## ADOPT Bounds

$\delta(\text{value}) = \text{cost with higher agents}$

$$\delta(b) = \sum_{i \in \text{curctx}} c_{ij}(a, b)$$



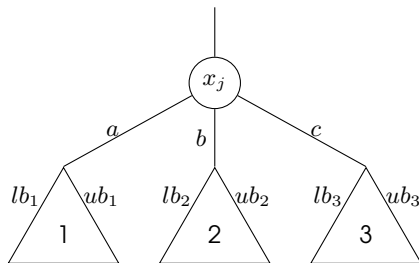
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## ADOPT Bounds

$\delta(\text{value}) = \text{cost with higher agents}$

$$\delta(b) = \sum_{i \in \text{curctx}} c_{ij}(a, b)$$



$[lb_k, ub_k] = \text{cost of lower agents}$

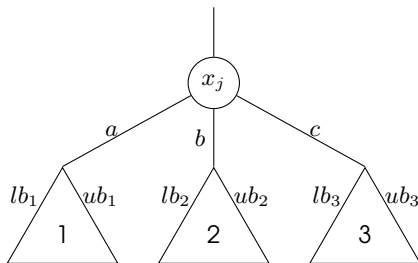
$$OPT(x_j, ctx) = \min_{d \in d_j} \delta(d) +$$

$$\sum_{x_k \in \text{children}(x_j, d)} OPT(x_k, ctx \cup (x_j, d))$$

## ADOPT Bounds

$\delta(\text{value}) = \text{cost with higher agents}$

$$\delta(b) = \sum_{i \in \text{curctx}} c_{ij}(a, b)$$



$[lb_k, ub_k] = \text{cost of lower agents}$

$$OPT(x_j, \text{ctx}) = \min_{d \in d_j} \delta(d) +$$

$$\sum_{x_k \in \text{children}(x_j, d)} OPT(x_k, \text{ctx} \cup (x_j, d))$$

$$LB(b) = \delta(b) + \sum_{x_k \in \text{children}} lb(b, x_k)$$

$$LB = \min_{b \in d_j} LB(b)$$

$$UB(b) = \delta(b) + \sum_{x_k \in \text{children}} ub(b, x_k)$$

$$UB = \min_{b \in d_j} UB(b)$$

# ADOPT Value Assignment

- An ADOPT agent takes the value with minimum LB
- Eager behavior:
  - ▶ Agents may constantly change value
  - ▶ Generates many context changes
- Threshold:
  - ▶ lower bound of the cost that children have from previous search
  - ▶ parent distributes threshold among children
  - ▶ incorrect distribution does not cause problems: the child with minor allocation would send a COST to the parent later, and the parent will rebalance the threshold distribution

# ADOPT Properties

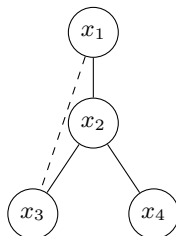
- For any  $x_i$ ,  $LB \leq OPT(x_i, ctx) \leq UB$
  - For any  $x_i$ , its threshold reaches UB
  - For any  $x_i$ , its final threshold is equal to  $OPT(x_i, ctx)$
- ADOPT terminates with the optimal solution

# ADOPT Example

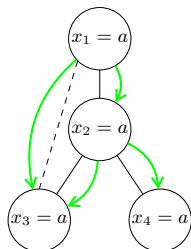
- 4 variables (4 agents)  $x_1, x_2, x_3$  and  $x_4$  with  $D = \{a, b\}$
- 4 binary identical cost functions

$x_i$	$x_j$	cost
a	a	1
a	b	2
b	a	2
b	b	0

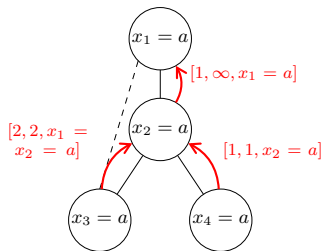
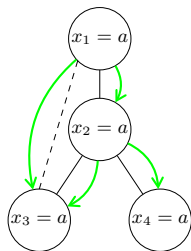
- Constraint graph



## ADOPT Example (cont.)

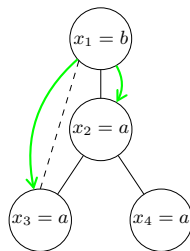
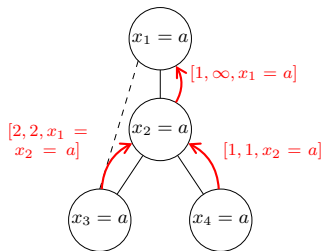
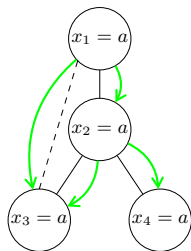


## ADOPT Example (cont.)

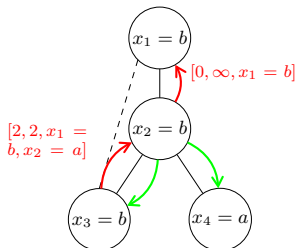
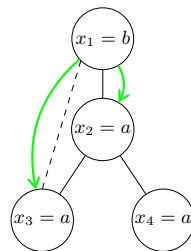
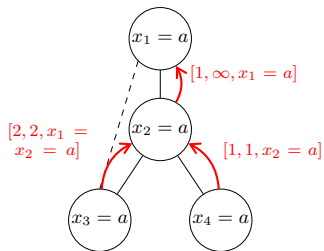
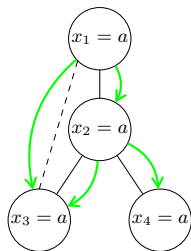




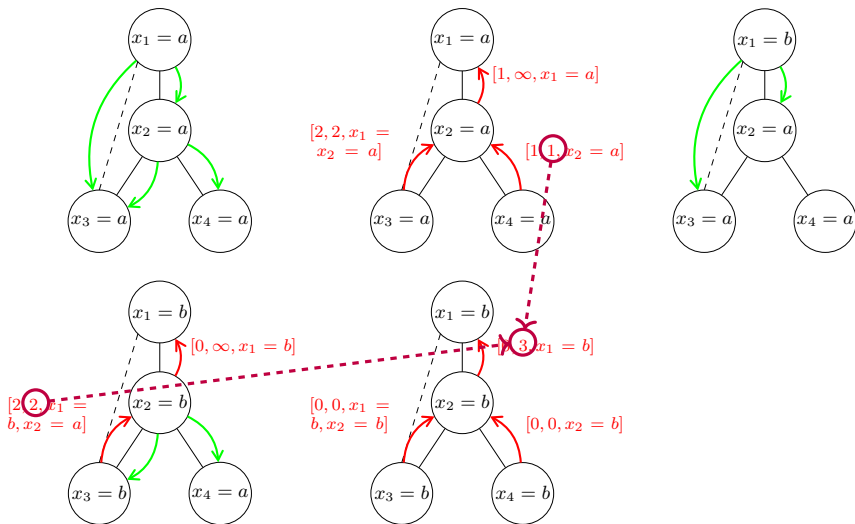
## ADOPT Example (cont.)



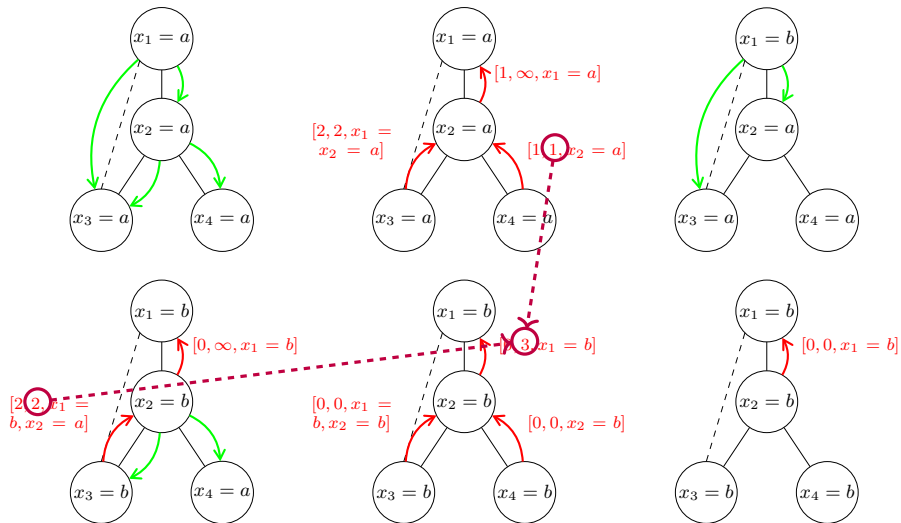
## ADOPT Example (cont.)



## ADOPT Example (cont.)



## ADOPT Example (cont.)



# Dynamic Programming Optimization Protocol (DPOP) (PETCU and FALTINGS, 2005)

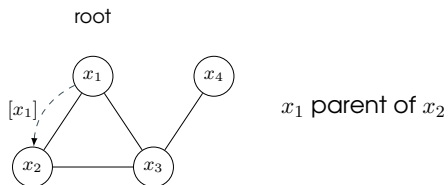
## 3-phase distributed algorithm

PHASES	MESSAGES
1. DFS Tree construction	token passing
2. Utility phase: from leaves to root	<b>util</b> (child → parent, constraint table (-child))
3. Value phase: from root to leaves	<b>value</b> (parent → children ∪ pseudochildren, parent value)

## DFS Tree Phase

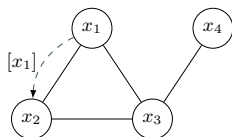
- **Distributed DFS graph traversal:** token, ID,  $neighbors(X)$ 
  1.  $X$  owns the token: adds its own  $ID$  and sends it in turn to each of its neighbors, which become children
  2.  $Y$  receives the token from  $X$ : it marks  $X$  as visited. First time  $Y$  receives the token then  $parent(Y) = X$ . Other IDs in token which are also  $neighbors(Y)$  are **pseudoparent**. If  $Y$  receives token from neighbor  $W$  to which it was never sent,  $W$  is pseudochild.
  3. When all  $neighbors(X)$  visited,  $X$  removes its ID from token and sends it to  $parent(X)$ .
- A node is selected as root, which starts
- When all neighbors of root are visited, the DFS traversal ends

## DFS Tree Phase: Example

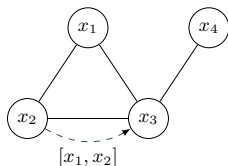


## DFS Tree Phase: Example

root



$x_1$  parent of  $x_2$

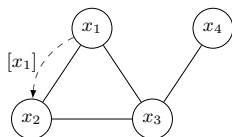


$x_2$  parent of  $x_3$   
 $x_1$  pseudoparent of  $x_3$

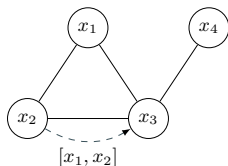


## DFS Tree Phase: Example

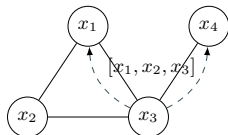
root



$x_1$  parent of  $x_2$



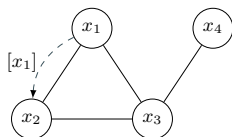
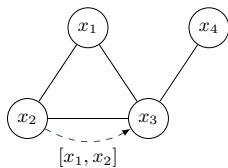
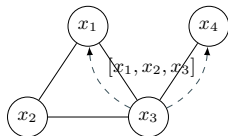
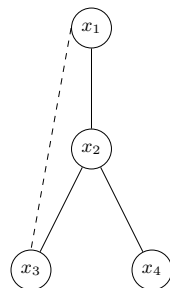
$x_2$  parent of  $x_3$   
 $x_1$  pseudoparent of  $x_3$



$x_3$  parent of  $x_4$   
 $x_3$  pseudoparent of  $x_1$

## DFS Tree Phase: Example

root

 $x_1$  parent of  $x_2$  $x_2$  parent of  $x_3$   
 $x_1$  pseudoparent of  $x_3$  $x_3$  parent of  $x_4$   
 $x_3$  pseudoparent of  $x_1$ 

# Util Phase

## Agent $X$ :

- receives from each child  $Y_i$  a cost function:  $C(Y_i)$
- combines (adds, joins) all these cost functions with the cost functions with  $parent(X)$  and  $pseudoparents(X)$
- projects  $X$  out of the resulting cost function, and sends it to  $parent(X)$

From the leaves to the root

# Util Phase: Example



# Util Phase: Example

$X$	$T$	
a	a	1
a	b	2
b	a	2
b	b	0

parent

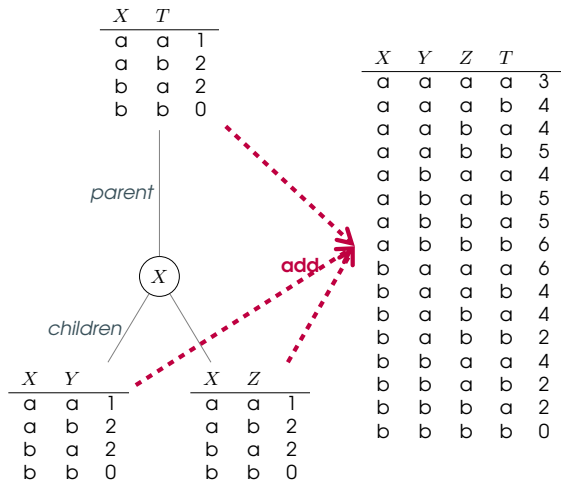
$X$

children

$X$	$Y$	
a	a	1
a	b	2
b	a	2
b	b	0

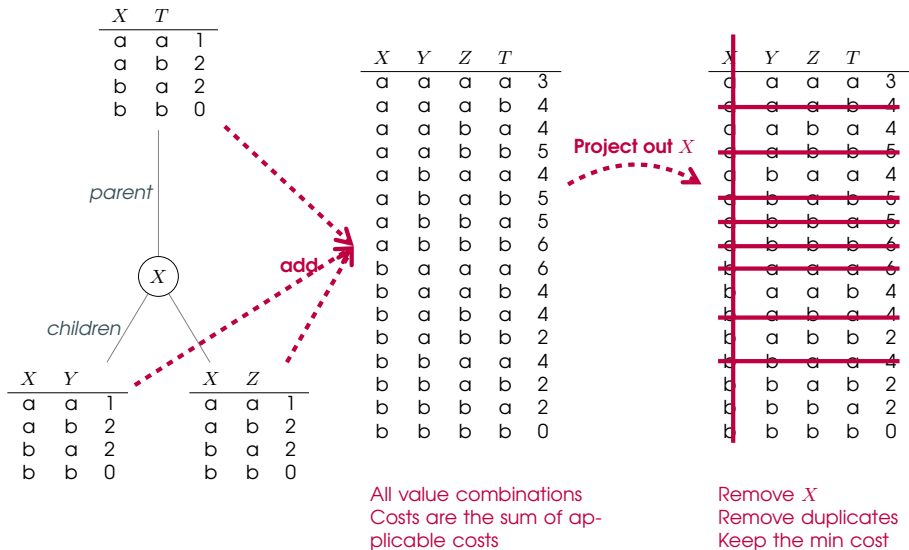
$X$	$Z$	
a	a	1
a	b	2
b	a	2
b	b	0

## Util Phase: Example



All value combinations  
Costs are the sum of applicable costs

## Util Phase: Example



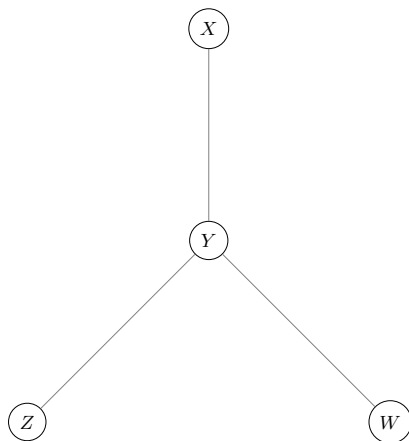
## Value Phase

1. The root finds the **value that minimizes the received cost function** in the util phase, and informs its descendants (children  $\cup$  pseudochildren)
2. Each agent **waits to receive** the value of its parent / pseudoparents
3. Keeping fixed the value of parent/pseudoparents, finds **the value that minimizes the received cost function** in the Util phase
4. Informs of this value to its children/pseudochildren

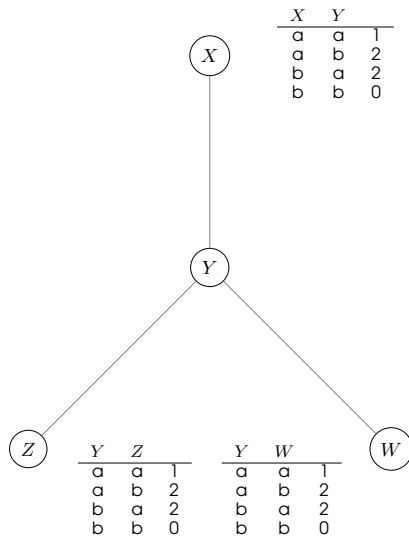
This process starts at the root and ends at the leaves



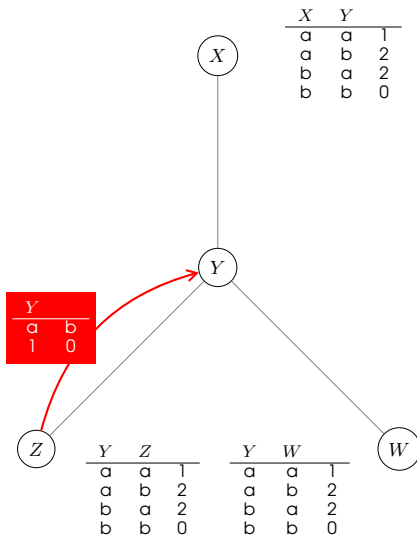
# DTREE : DPOP for DCOPs without backedges



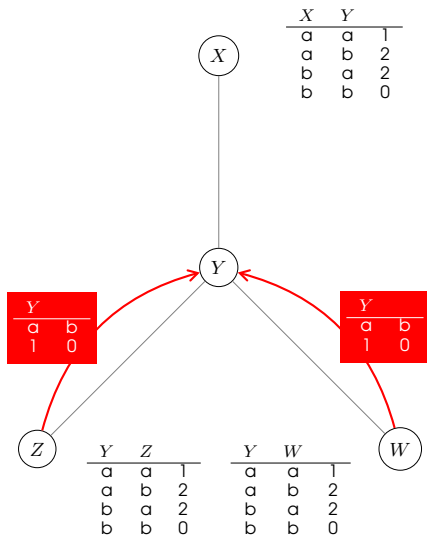
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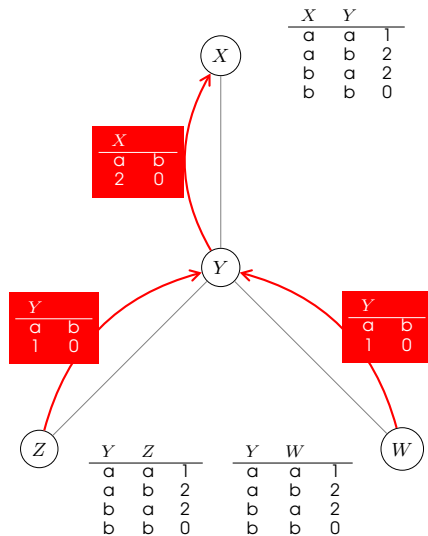
## DTREE : DPOP for DCOPs without backedges



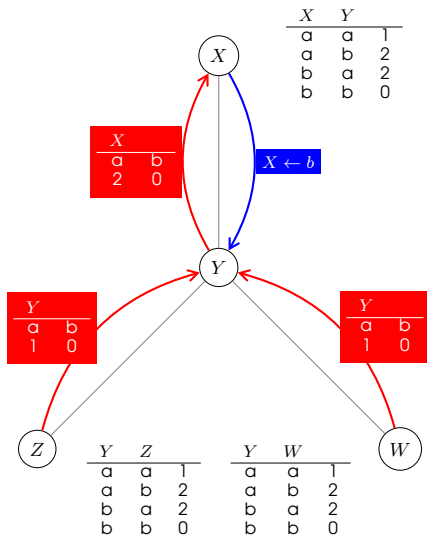
## DTREE : DPOP for DCOPs without backedges



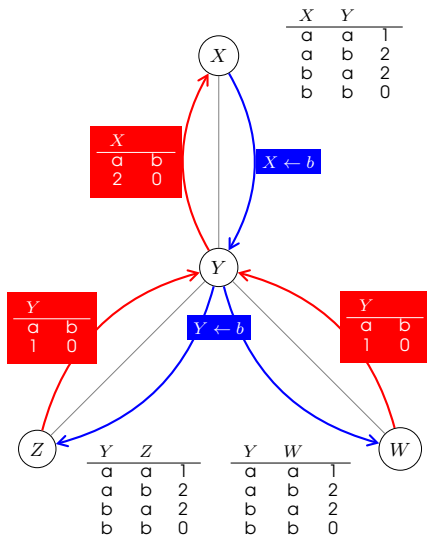
## DTREE : DPOP for DCOPs without backedges



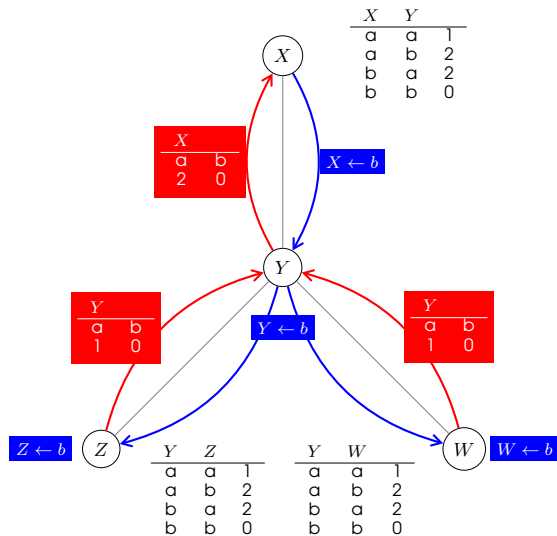
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## DTREE : DPOP for DCOPs without backedges

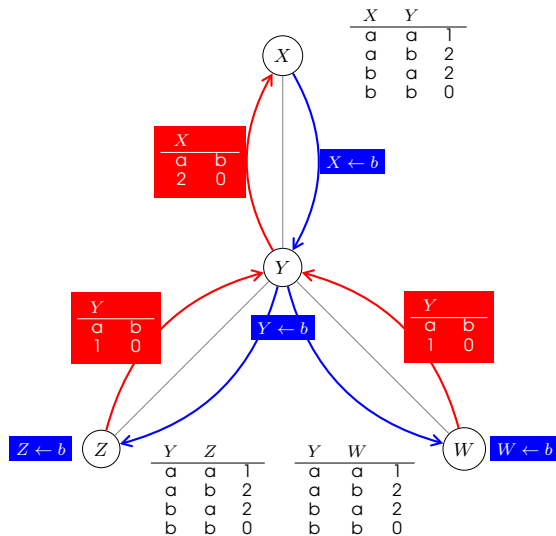


## DTREE : DPOP for DCOPs without backedges





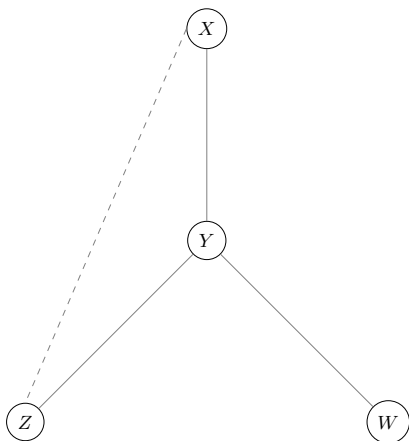
## DTREE : DPOP for DCOPs without backedges



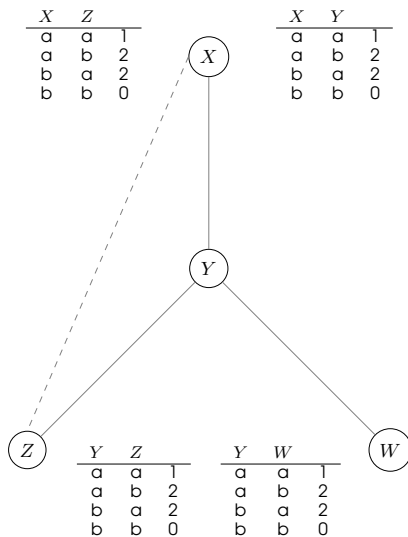
Optimal solution:

- linear number of messages
- message size: linear

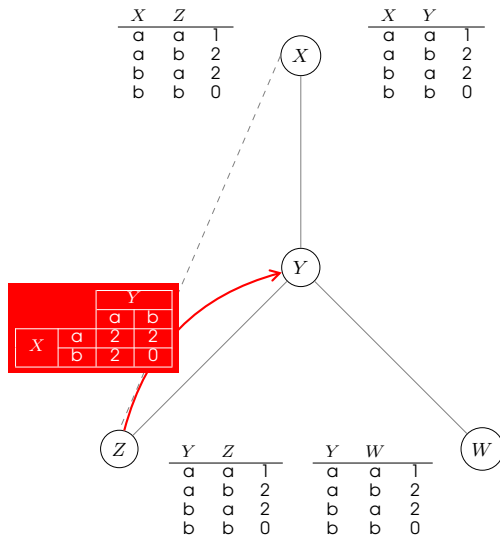
# DPOP for any DCOP



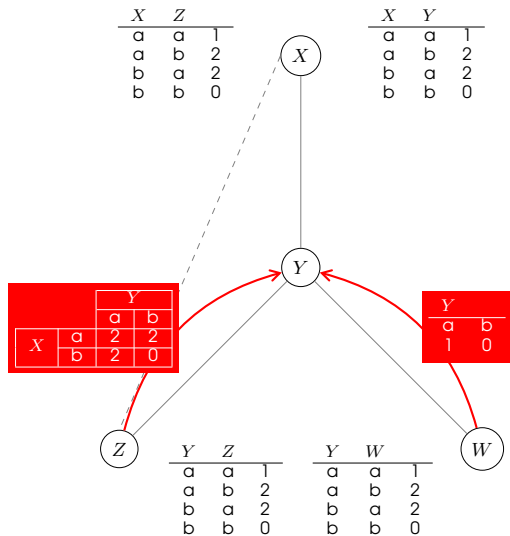
## DPOP for any DCOP



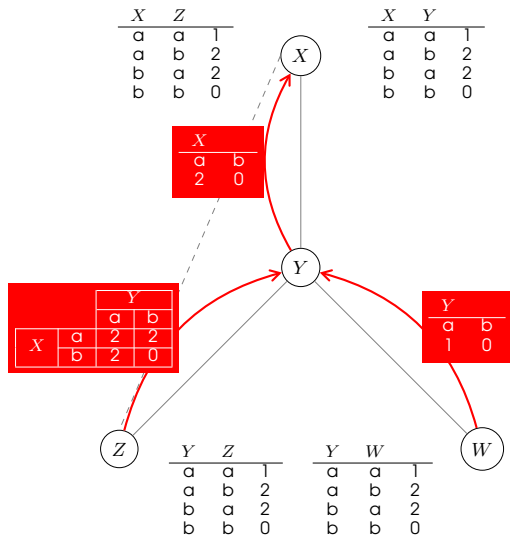
## DPOP for any DCOP



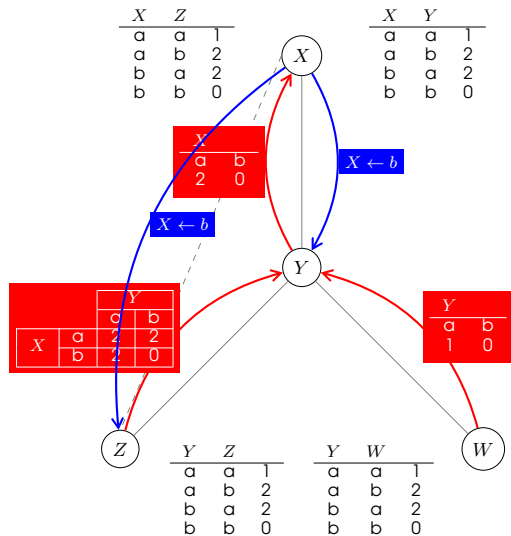
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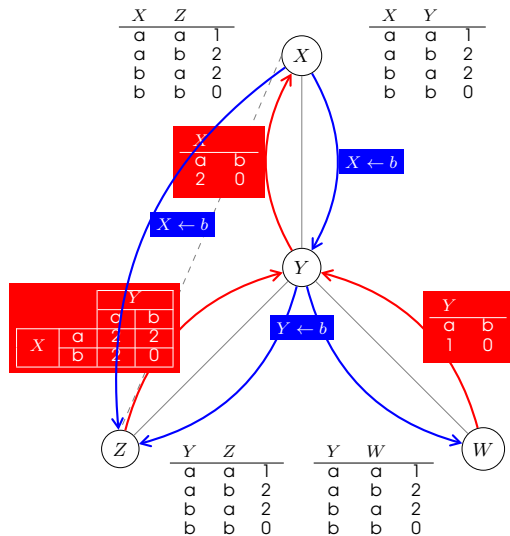
## DPOP for any DCOP



## DPOP for any DCOP

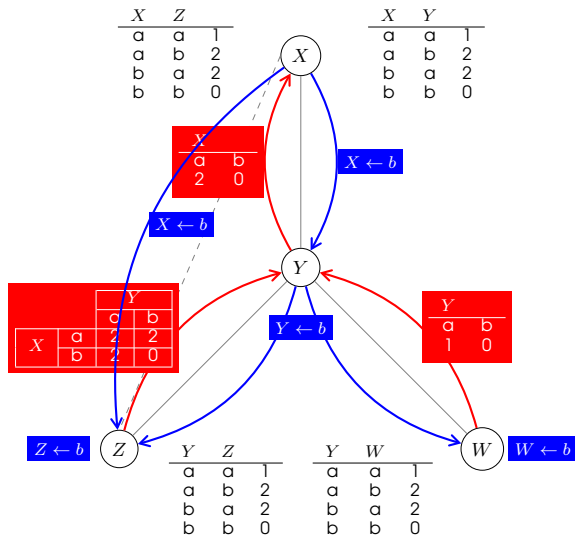


## DPOP for any DCOP

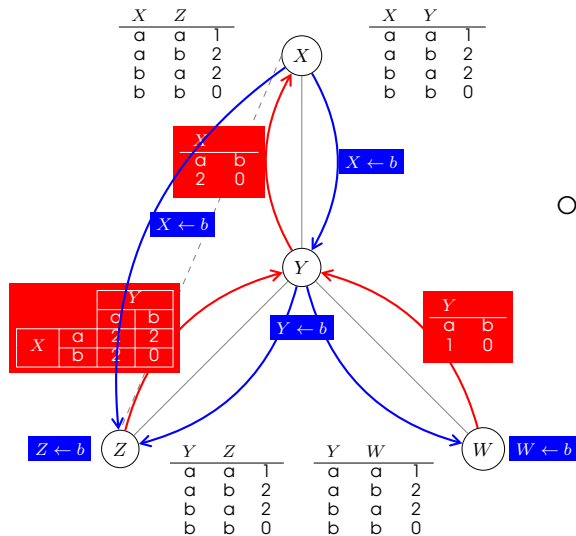




## DPOP for any DCOP



## DPOP for any DCOP



Optimal solution:

- linear number of messages
- message size: exponential

# Contents

Introduction

Complete Algorithms for DCOP

Approximate Algorithms for DCOP

Distributed Stochastic Search Algorithm (DSA)

Maximum Gain Message (MGM-1)

Synthesis

# Approximate Algorithms for DCOPs

## Complete algorithms

- e.g. ADOPT (MODI et al., 2005) and DPOP (PETCU and FALTINGS, 2005)
  - ✓ complete
  - ✗ slow

Approximate algorithms exist (fast, but sub-optimal in many case)

- Search algorithms
  - ▶ DBA (YOKOO, 2001), DSA (ZHANG et al., 2005), MGM (MAHESWARAN et al., 2004)
- Inference algorithms
  - ▶ Max-sum (FARINELLI et al., 2008)

# Why Approximate Algorithms

## ■ Motivations

- ▶ Often optimality in practical applications is not achievable
- ▶ Fast good enough solutions are all we can have

## ■ Example – Graph coloring

- ▶ Medium size problem (about 20 nodes, three colors per node)
- ▶ Number of states to visit for optimal solution in the worst case  $3^{20} = 3M$  states

## ■ Key problem

- ▶ Provides guarantees on solution quality

# Exemplar Application: Surveillance

## ■ Event Detection

- ▶ Vehicles passing on a road

## ■ Energy Constraints

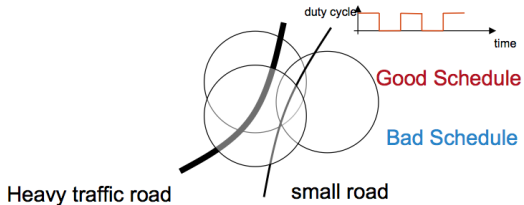
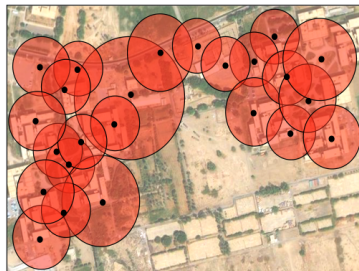
- ▶ Sense/Sleep modes
- ▶ Recharge when sleeping

## ■ Coordination

- ▶ Activity can be detected by single sensor
- ▶ Roads have different traffic loads

## ■ Aim

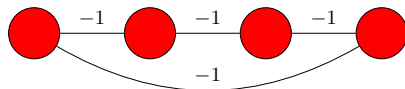
- ▶ Focus on road with more traffic load



## Centralized Local Greedy approaches

### ■ Greedy local search

- ▶ Start from random solution
- ▶ Do local changes if global solution improves
- ▶ Local: change the value of a subset of variables, usually one

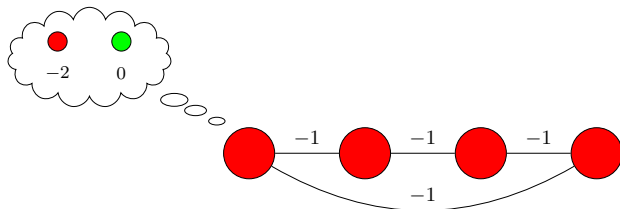


$-4$

## Centralized Local Greedy approaches

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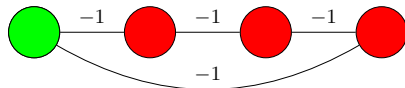
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## Centralized Local Greedy approaches

### ■ Greedy local search

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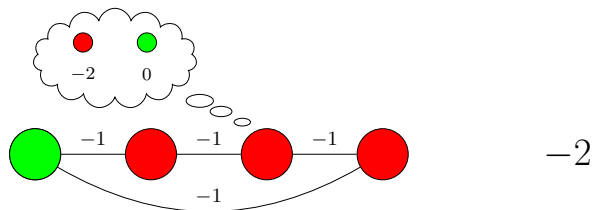


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## Centralized Local Greedy approaches

### ■ Greedy local search

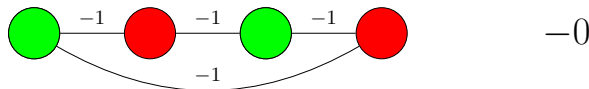
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## Centralized Local Greedy approaches

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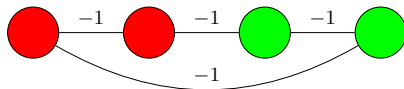
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# Centralized Local Greedy approaches

## ■ Problems

- ▶ Local minima
- ▶ Standard solutions: Random Walk, Simulated Annealing

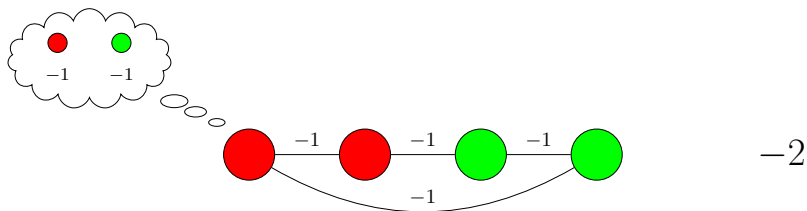


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# Centralized Local Greedy approaches

## ■ Problems

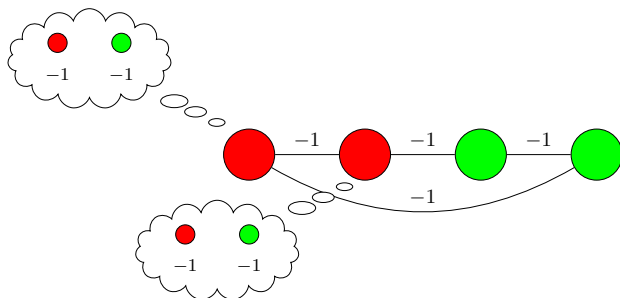
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# Centralized Local Greedy approaches

## ■ Problems

- ▶ Local minima
- ▶ Standard solutions: Random Walk, Simulated Annealing

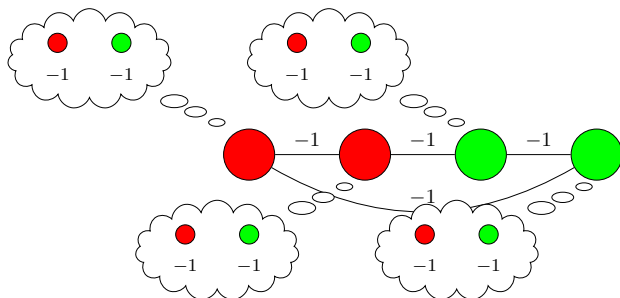


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# Centralized Local Greedy approaches

## ■ Problems

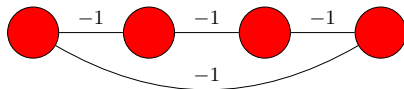
- ▶ Local minima
- ▶ Standard solutions: Random Walk, Simulated Annealing



-2

## Distributed Local Greedy approaches

- Local knowledge
- Parallel execution
  - ▶ A greedy local move might be harmful/useless
  - ▶ Need coordination

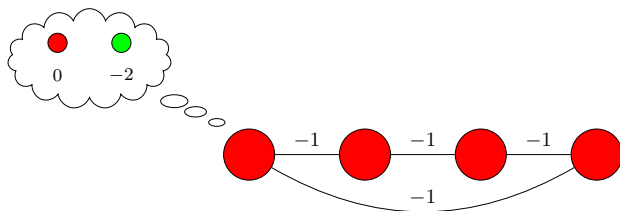


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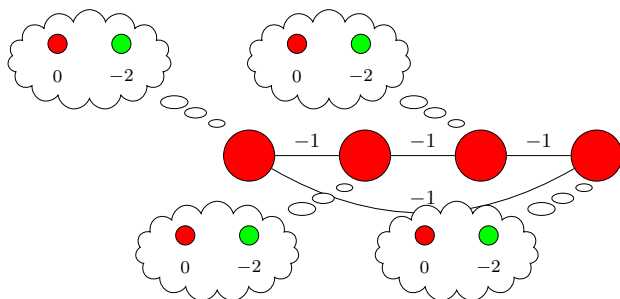
## Distributed Local Greedy approaches

- Local knowledge
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 $-4$

## Distributed Local Greedy approaches

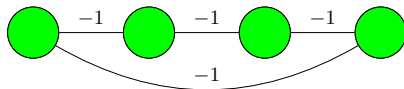
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-4

## Distributed Local Greedy approaches

- Local knowledge
- Parallel execution
  - ▶ A greedy local move might be harmful/useless
  - ▶ Need coordination

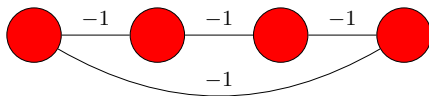


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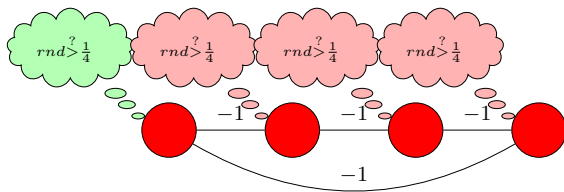
# Distributed Stochastic Search Algorithm (DSA) (ZHANG et al., 2005)

- Greedy local search with activation probability to mitigate issues with parallel executions
- DSA-1: change value of one variable at time
- Initialize agents with a random assignment and communicate values to neighbors
- Each agent:
  - ▶ Generates a random number and execute only if rnd less than activation probability
  - ▶ When executing changes value maximizing local gain
  - ▶ Communicate possible variable change to neighbors

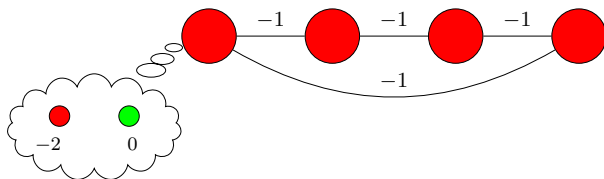
# DSA-1: Execution Example



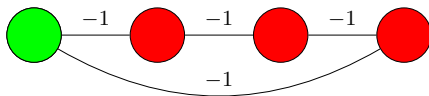
# DSA-1: Execution Example



# DSA-1: Execution Example

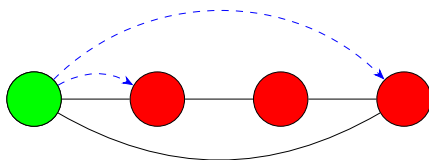


# DSA-1: Execution Example





# DSA-1: Execution Example



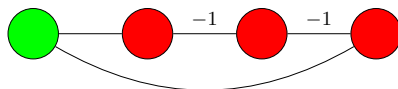
# DSA-1: Discussion

- Extremely “cheap” (computation/communication)
- Good performance in various domains
  - ▶ e.g. target tracking (FITZPATRICK and MEERTENS, 2003; ZHANG et al., 2003)
  - ▶ Shows an anytime property (not guaranteed)
  - ▶ Benchmarking technique for coordination
- Problems
  - ▶ Activation probability must be tuned (ZHANG et al., 2003)
  - ▶ No general rule, hard to characterise results across domains

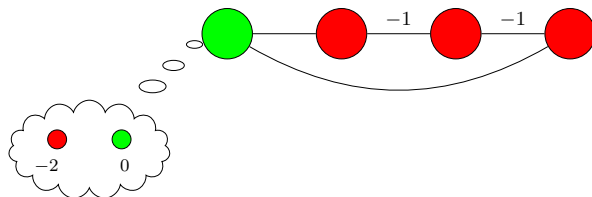
# Maximum Gain Message (MGM-1) (MAHESWARAN et al., 2004)

- Coordinate to decide who is going to move
  - ▶ Compute and exchange possible gains
  - ▶ Agent with maximum (positive) gain executes
- Analysis
  - ▶ Empirically, similar to DSA
  - ▶ More communication (but still linear)
  - ▶ **No Threshold to set**
  - ▶ **Guaranteed to be monotonic** (Anytime behavior)

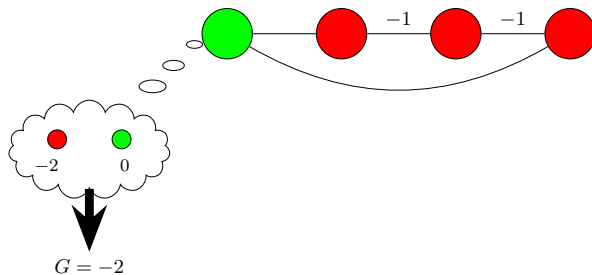
# MGM-1: Example



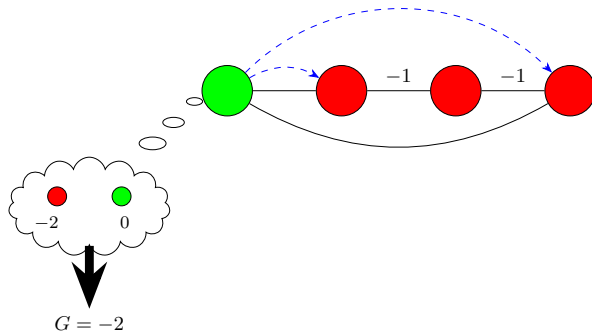
## MGM-1: Example



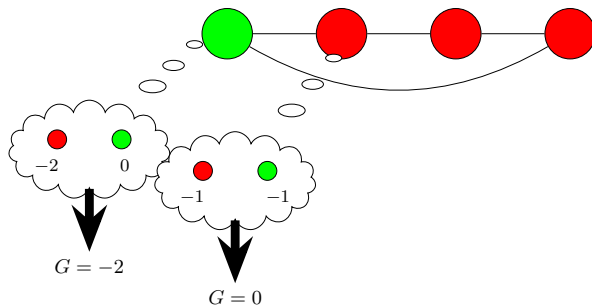
## MGM-1: Example



## MGM-1: Example

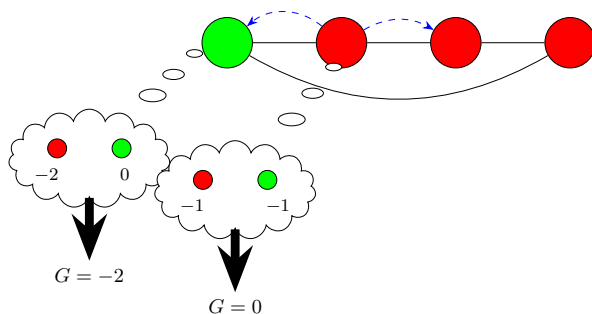


## MGM-1: Example

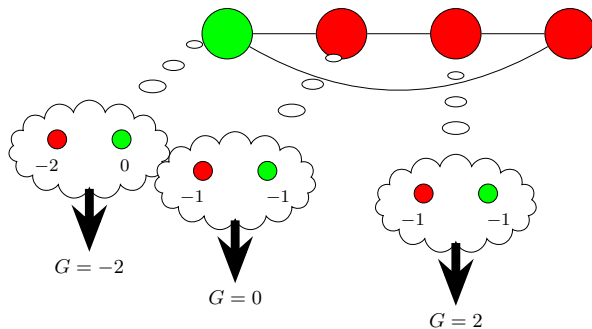




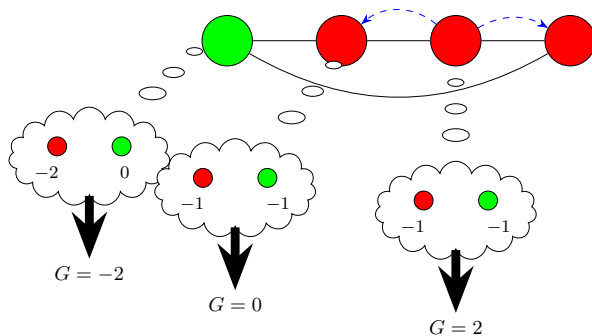
## MGM-1: Example



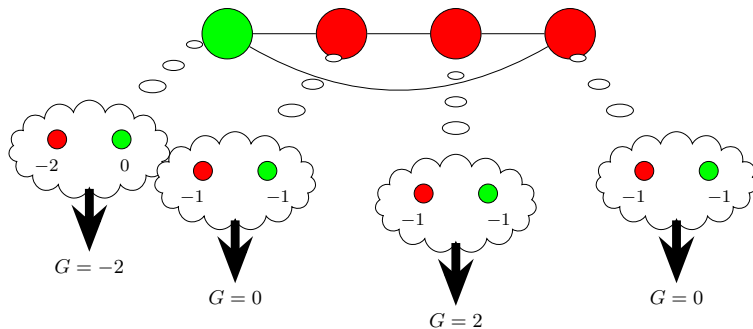
## MGM-1: Example



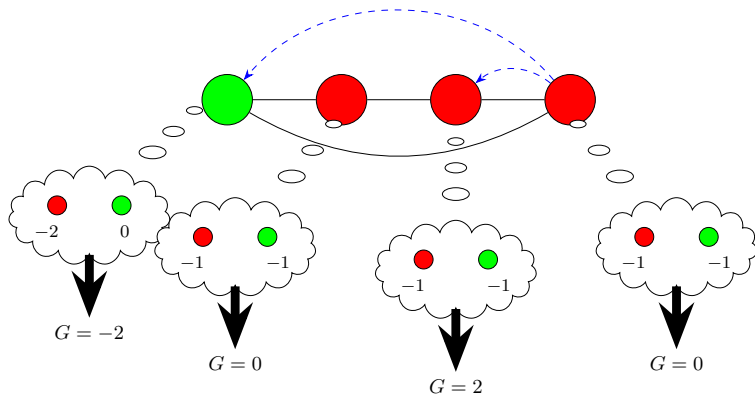
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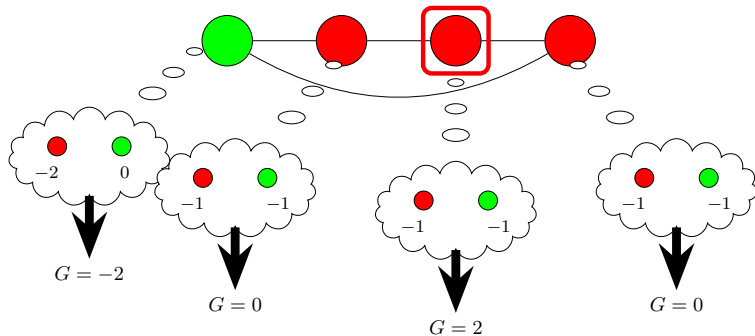
## MGM-1: Example



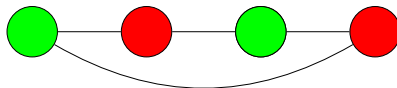
## MGM-1: Example



## MGM-1: Example



# MGM-1: Example



## To sum up on local greedy approaches

- Exchange local values for variables
  - ▶ Similar to search based methods (e.g. ADOPT)
- Consider only local information when maximizing
  - ▶ Values of neighbors
- Anytime behaviors
- **Could result in very bad solutions**



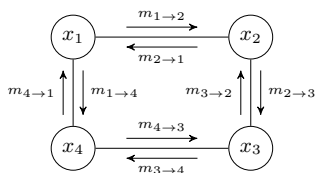
## GDL-based approaches

- Generalized Distributive Law (AJI and McELIECE, 2000)
  - ▶ Unifying framework for inference in Graphical models
  - ▶ Builds on basic mathematical properties of semi-rings
  - ▶ Widely used in Info theory, Statistical physics, Probabilistic models
- Max-sum
  - ▶ DCOP settings: maximise social welfare

	$K$	“(+, 0)”	“(·, 1)”	short name
1.	$A$	(+, 0)	(·, 1)	
2.	$A[x]$	(+, 0)	(·, 1)	
3.	$A[x, y, \dots]$	(+, 0)	(·, 1)	
4.	$[0, \infty)$	(+, 0)	(·, 1)	sum-product
5.	$(0, \infty]$	(min, $\infty$ )	(·, 1)	min-product
6.	$[0, \infty)$	(max, 0)	(·, 1)	max-product
7.	$(-\infty, \infty]$	(min, $\infty$ )	(+, 0)	min-sum
8.	$[-\infty, \infty)$	(max, $-\infty$ )	(+, 0)	max-sum
9.	$\{0, 1\}$	(OR, 0)	(AND, 1)	Boolean
10.	$2^S$	( $\cup, \emptyset$ )	( $\cap, S$ )	
11.	$\Lambda$	( $\vee, 0$ )	( $\wedge, 1$ )	
12.	$\Lambda$	( $\wedge, 1$ )	( $\vee, 0$ )	

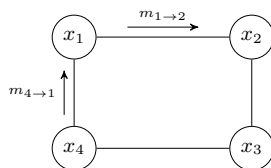
# Max-Sum

Agents iteratively computes local functions that depend only on the variable they control



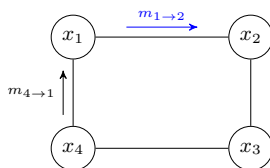
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# Max-Sum

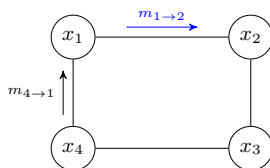
Agents iteratively computes local functions that depend only on the variable they control



$$m_{1 \rightarrow 2}(x_2) = \max_{x_1} (F_{12}(x_1, x_2) + m_{4 \rightarrow 1}(x_1))$$

# Max-Sum

Agents iteratively computes local functions that depend only on the variable they control

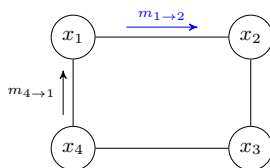


Shared constraint

$$m_{1 \rightarrow 2}(x_2) = \max_{x_1} (F_{12}(x_1, x_2) + m_{4 \rightarrow 1}(x_1))$$

# Max-Sum

Agents iteratively computes local functions that depend only on the variable they control



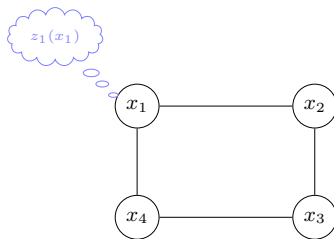
Shared constraint

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All incoming messages except  $x_2$

# Max-Sum

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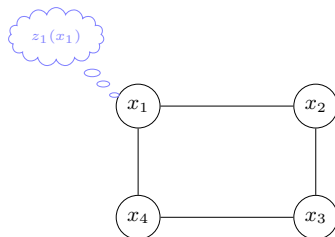
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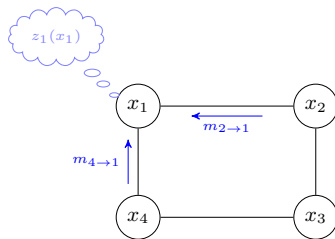
$$z_1(x_1) = m_{4 \rightarrow 1}(x_1) + m_{2 \rightarrow 1}(x_1)$$

All incoming messages except  $x_2$



# Max-Sum

Agents iteratively computes local functions that depend only on the variable they control



Shared constraint

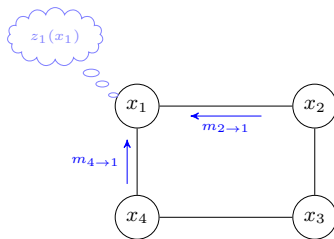
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Agents iteratively computes local functions that depend only on the variable they control



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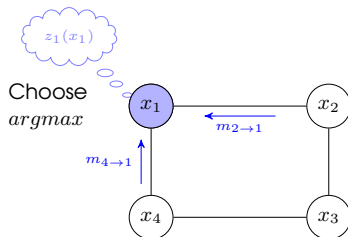
$$z_1(x_1) = m_{4 \rightarrow 1}(x_1) + m_{2 \rightarrow 1}(x_1)$$

All incoming messages

All incoming messages except  $x_2$

# Max-Sum

Agents iteratively computes local functions that depend only on the variable they control



Choose  
*argmax*

Shared constraint

$$m_{1 \rightarrow 2}(x_2) = \max_{x_1} (F_{12}(x_1, x_2) + m_{4 \rightarrow 1}(x_1))$$

$$z_1(x_1) = m_{4 \rightarrow 1}(x_1) + m_{2 \rightarrow 1}(x_1)$$

All incoming  
messages  
except  $x_2$

All incoming  
messages

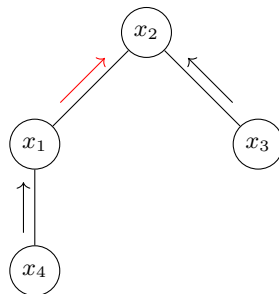
# Max-Sum on acyclic graphs

## ■ Max-sum Optimal on acyclic graphs

- ▶ Different branches are independent
- ▶ Each agent can build a correct estimation of its contribution to the global problem ( $z$  functions)

## ■ Message equations very similar to Util messages in DPOP

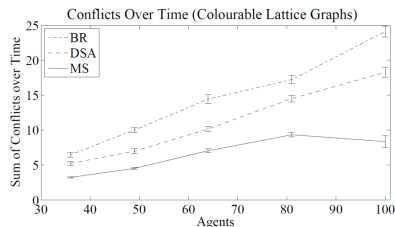
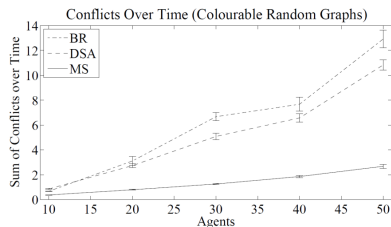
- ▶ Sum messages from children and shared constraint
- ▶ Maximize out agent variable
- ▶ GDL generalizes DPOP (VINYALS et al., 2011)



$$m_{1 \rightarrow 2}(x_2) = \max_{x_1} (F_{12}(x_1, x_2) + m_{4 \rightarrow 1}(x_1))$$

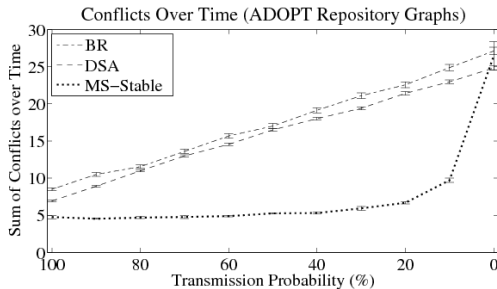
# Max-sum Performance

- Good performance on loopy networks (FARINELLI et al., 2008)
  - ▶ When it converges very good results
    - ▶ Interesting results when only one cycle (WEISS, 2000)
  - ▶ We could remove cycle but pay an exponential price (see DPOP)



# Max-Sum for low power devices

- Low overhead
  - ▶ Msgs number/size
- Asynchronous computation
  - ▶ Agents take decisions whenever new messages arrive
- Robust to message loss



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# Panorama

<b>Algorithm</b>	<b>Type</b>	<b>Memory</b>	<b>Messages</b>	<b>Remarks</b>
ADOPT	COP	Polynomial	Exponential	Complete
DPOP	COP	Exponential	Linear	Complete
DSA	COP	Linear	?	Not complete
MGM	COP	Linear	?	Not complete
Max-Sum	COP	Exponential	Linear on acyclic	Complete on trees

Table: DCOP algorithms




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