



Scheduling Games in the Dark

Nguyen Kim Thang
(joint work with Christoph Durr)

Aarhus
March 9th, 09



Outline

- * Scheduling Games

- Definition & Motivation
- Summary of results

- * Existence of pure Nash equilibrium

- Potential argument

- * Inefficiency of equilibria

- Price of anarchy

Scheduling Games

Scheduling Games

* n jobs (players) and m machines: a job chooses a machine to execute. The processing time of job i on machine j is p_{ij}

Scheduling Games

- * n jobs (players) and m machines: a job chooses a machine to execute. The processing time of job i on machine j is p_{ij}
- * Such a job-machine assignment σ is a strategy profile.
The load of machine j is $l_j = \sum_{i:\sigma(i)=j} p_{ij}$

Scheduling Games

- * n jobs (players) and m machines: a job chooses a machine to execute. The processing time of job i on machine j is p_{ij}
- * Such a job-machine assignment σ is a strategy profile. The load of machine j is $l_j = \sum_{i:\sigma(i)=j} p_{ij}$
- * Each machine specifies a **policy** how jobs assigned to the machine are to be scheduled (e.g., SPT, LPT, ...).
- * The **cost** c_i of a job i is its completion time.
- * The **social cost** is the makespan, i.e. $\max_j l_j = \max_i c_i$

Coordination Mechanism

Coordination Mechanism

* Coordination mechanism aim to design policies such that the self-interested behaviors lead to equilibria with small PoA.

Coordination Mechanism

- * Coordination mechanism aim to design policies such that the self-interested behaviors lead to equilibria with small PoA.
- * Communication is hard or costly (large-scale autonomous systems in the Internet).

Coordination Mechanism

- * Coordination mechanism aim to design policies such that the self-interested behaviors lead to equilibria with small PoA.
- * Communication is hard or costly (large-scale autonomous systems in the Internet).
- * Policies are designed based on local information.

Coordination Mechanism

- * Coordination mechanism aim to design policies such that the self-interested behaviors lead to equilibria with small PoA.
- * Communication is hard or costly (large-scale autonomous systems in the Internet).
- * Policies are designed based on local information.
 - **Strongly local** policy: a machine looks only at proc. time of jobs assigned to the machine.

$$\sigma(i) = j \longrightarrow p_{ij}$$

Coordination Mechanism

- * Coordination mechanism aim to design policies such that the self-interested behaviors lead to equilibria with small PoA.
- * Communication is hard or costly (large-scale autonomous systems in the Internet).
- * Policies are designed based on local information.
 - **Strongly local** policy: a machine looks only at proc. time of jobs assigned to the machine.
$$\sigma(i) = j \longrightarrow p_{ij}$$
 - **Local** policy: depends only on the parameters of jobs assigned to it. $\sigma(i) = j \longrightarrow p_{ij'} \quad \forall j'$

Policies

* Strongly local policies:

Policies

- * Strongly local policies:
 - Shortest Processing Time First (SPT)

Policies

- * Strongly local policies:

- Shortest Processing Time First (SPT)



Policies

- * Strongly local policies:

- Shortest Processing Time First (SPT)



Policies

- * Strongly local policies:

- Shortest Processing Time First (SPT)



- Longest Processing Time First (LPT)

Policies

* Strongly local policies:

□ Shortest Processing Time First (SPT)



□ Longest Processing Time First (LPT)

□ MAKESPAN: if $\sigma(i) = j$

$$c_i = \ell_j$$

Policies

Policies

* Local policies:

□ Inefficiency-based policy: greedily schedule jobs in increasing order of $\rho_i = p_{ij}/q_i$ where

$$q_i = \min_{j'} p_{ij'}$$

Policies

- * Local policies:

- Inefficiency-based policy: greedily schedule jobs in increasing order of $\rho_i = p_{ij}/q_i$ where

$$q_i = \min_{j'} p_{ij'}$$

- * Typically, a policy depends on the processing time of jobs assigned to the machine.

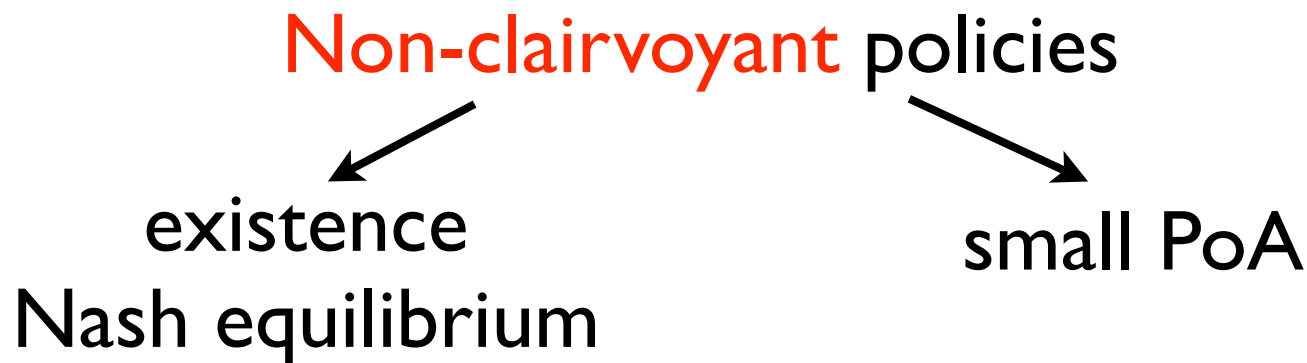
Non-clairvoyant policies

Non-clairvoyant policies

- * What about policies that do not require this knowledge?
 - Incomplete information games
 - Private information of jobs
 - Jobs can influence on their completion time by misreporting their processing time

Non-clairvoyant policies

- * What about policies that do not require this knowledge?
 - Incomplete information games
 - Private information of jobs
 - Jobs can influence on their completion time by misreporting their processing time



Natural policies

* **RANDOM:** schedules jobs in a random order.

Natural policies

* **RANDOM**: schedules jobs in a random order.

□ In the strategy profile σ , i is assigned to j

$$\begin{aligned}c_i &= p_{ij} + \frac{1}{2} \sum_{i': \sigma(i')=j, i' \neq i} p_{i'j} \\ &= \frac{1}{2} (p_{ij} + \ell_j)\end{aligned}$$

Natural policies

* **RANDOM**: schedules jobs in a random order.

□ In the strategy profile σ , i is assigned to j

$$\begin{aligned}c_i &= p_{ij} + \frac{1}{2} \sum_{i': \sigma(i')=j, i' \neq i} p_{i'j} \\ &= \frac{1}{2} (p_{ij} + \ell_j)\end{aligned}$$

□ A job i on machine j has an incentive to move to machine j' iff:

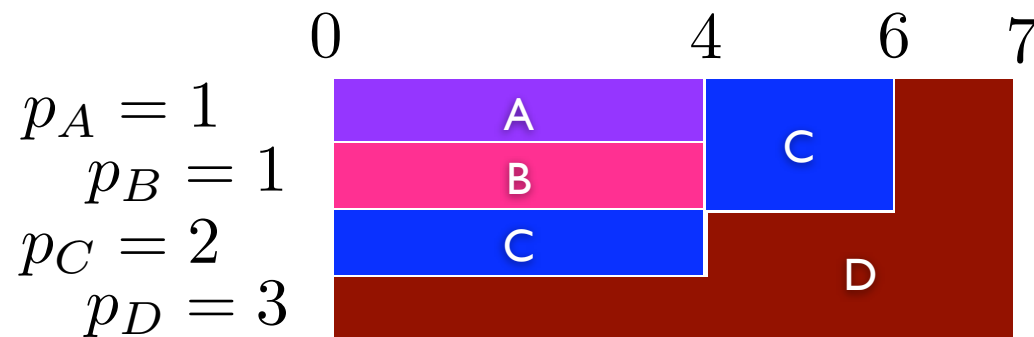
$$p_{ij} + \ell_j > 2p_{ij'} + \ell_{j'}$$

Natural policies

- * **EQUI**: schedules jobs in parallel, assigning each job an equal fraction of the processor.

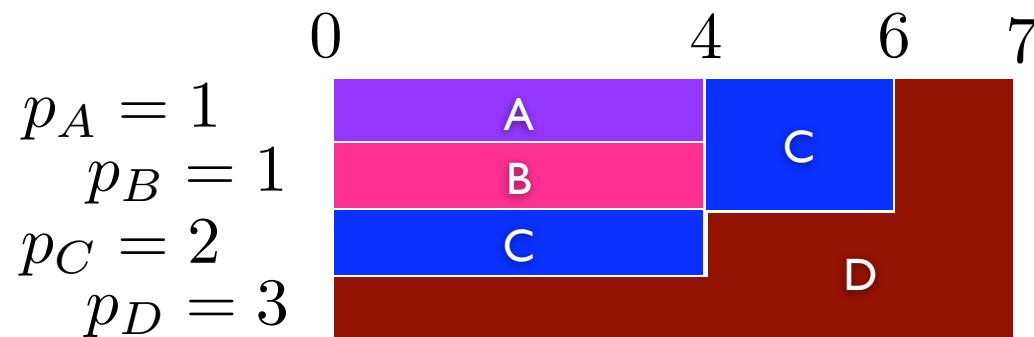
Natural policies

* **EQUI**: schedules jobs in parallel, assigning each job an equal fraction of the processor.



Natural policies

* **EQUI**: schedules jobs in parallel, assigning each job an equal fraction of the processor.

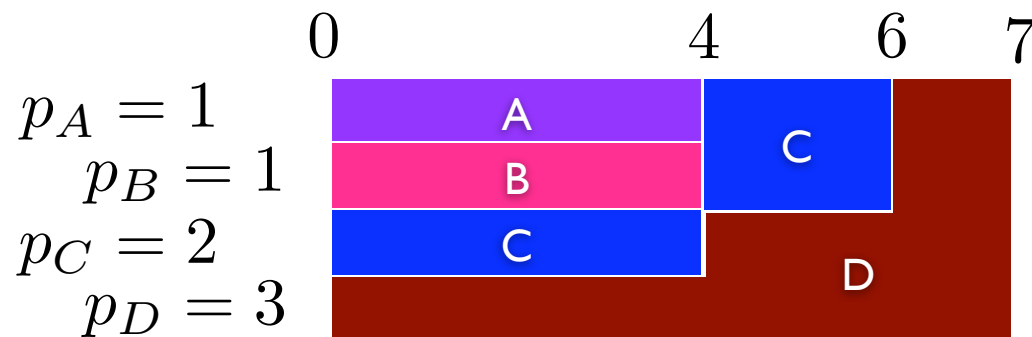


If there are k jobs on machine j s.t: $p_{1j} \leq \dots \leq p_{kj}$

$$c_i = p_{1j} + \dots + p_{i-1,j} + (k - i + 1)p_{ij}$$

Natural policies

* **EQUI**: schedules jobs in parallel, assigning each job an equal fraction of the processor.



If there are k jobs on machine j s.t: $p_{1j} \leq \dots \leq p_{kj}$

$$c_i = p_{1j} + \dots + p_{i-1,j} + (k - i + 1)p_{ij}$$

$$p_{1j} \leq \dots \leq p_{ij} \leq \dots \leq p_{kj}$$



Models

* **Def:** A job i is **balanced** if $\max p_{ij} / \min p_{ij} \leq 2$

* **Def of models:**

- Identical machines: $p_{ij} = p_i \forall j$ for some length p_i
- Uniform machines: $p_{ij} = p_i / s_j$ for some speed s_j
- Unrelated machines: p_{ij} arbitrary

Existence of equilibrium

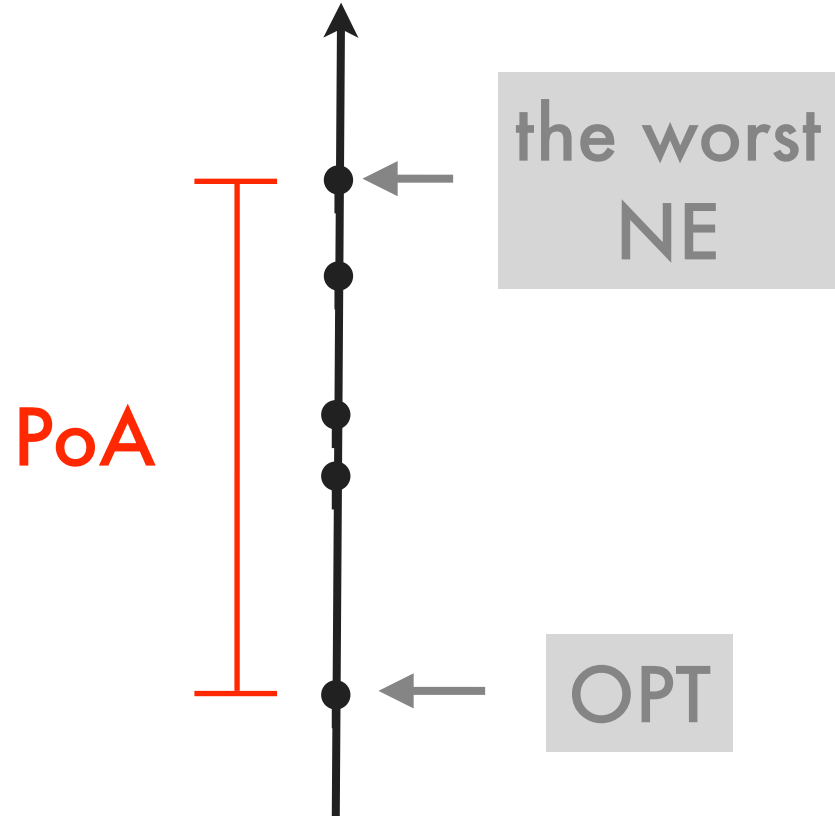
*Theorem:

- The game under RANDOM policy is a potential game for 2 unrelated machines with balanced jobs but it is not for more than 3 machines. For uniform machines, balanced jobs, there always exists equilibrium.
- The game under EQUI policy is a potential game.

Inefficiency

* **Theorem:** For unrelated machines, the PoA of policy EQUI is at most $2m$ – interestingly, that matches the best clairvoyant policy.

* PoA is not increased when processing times are unknown to the machines.





Existence of equilibrium



Standard definitions

- * **Def:** A job is **unhappy** if it can decrease its cost by changing the strategy (other players' strategies are fixed)
- * **Def:** a **best response (best move)** of a job is the strategy which minimizes the cost of the job (while other players' strategies are fixed)
- * **Def:** **Best-response dynamic** is a process that let an arbitrary unhappy job make a best response.

RANDOM, uniform machines

*Theorem:

- The game under RANDOM policy is a potential game for uniform machines with balanced jobs (balanced speeds).

RANDOM, uniform machines

RANDOM, uniform machines

- * Jobs have length $p_1 \leq p_2 \leq \dots \leq p_n$
 - * Machines have speed $s_1 \geq s_2 \geq \dots \geq s_m$
- $p_{ij} = p_i / s_j$

RANDOM, uniform machines

- * Jobs have length $p_1 \leq p_2 \leq \dots \leq p_n$
 - * Machines have speed $s_1 \geq s_2 \geq \dots \geq s_m$
- $p_{ij} = p_i / s_j$
- * **Lemma:** Consider a job i making a best move from a to b . If there is a new unhappy job with index greater than i , then $s_a > s_b$

RANDOM, uniform machines

- * Jobs have length $p_1 \leq p_2 \leq \dots \leq p_n$
 - * Machines have speed $s_1 \geq s_2 \geq \dots \geq s_m$
- $p_{ij} = p_i / s_j$
- * **Lemma:** Consider a job i making a best move from a to b . If there is a new unhappy job with index greater than i , then $s_a > s_b$
 - * **Proof:** let i' be a new unhappy job.

RANDOM, uniform machines

- * Jobs have length $p_1 \leq p_2 \leq \dots \leq p_n$
 - * Machines have speed $s_1 \geq s_2 \geq \dots \geq s_m$
- $p_{ij} = p_i / s_j$

* **Lemma:** Consider a job i making a best move from a to b . If there is a new unhappy job with index greater than i , then $s_a > s_b$

* **Proof:** let i' be a new unhappy job.

□ i' was happy on machine c and now i' has an incentive to move to machine a

RANDOM, uniform machines

- * Jobs have length $p_1 \leq p_2 \leq \dots \leq p_n$
 - * Machines have speed $s_1 \geq s_2 \geq \dots \geq s_m$
- $p_{ij} = p_i / s_j$

* **Lemma:** Consider a job i making a best move from a to b . If there is a new unhappy job with index greater than i , then $s_a > s_b$

* **Proof:** let i' be a new unhappy job.

□ i' was happy on machine c and now i' has an incentive to move to machine a

□ i' was happy on machine b and now i' has an incentive to move to machine c

RANDOM, uniform machines

* **Proof:** let i' be a new unhappy job.

□ i' was happy on machine c and now i' has an incentive to move to machine a

$$\ell_a + p_i/s_a > \ell_b + 2p_i/s_b$$

$$\ell_c + p_{i'}/s_c > (\ell_a - p_i/s_a) + 2p_{i'}/s_a$$

$$\ell_c + p_{i'}/s_c \leq \ell_b + 2p_{i'}/s_b$$

RANDOM, uniform machines

* **Proof:** let i' be a new unhappy job.

□ i' was happy on machine c and now i' has an incentive to move to machine a

$$\ell_a + p_i/s_a > \ell_b + 2p_i/s_b$$

$$\ell_c + p_{i'}/s_c > (\ell_a - p_i/s_a) + 2p_{i'}/s_a$$

$$\ell_c + p_{i'}/s_c \leq \ell_b + 2p_{i'}/s_b$$

Hence, $(s_a - s_b)(p_{i'} - p_i) > 0$

RANDOM, uniform machines

* **Proof:** let i' be a new unhappy job.

□ i' was happy on machine b and now i' has an incentive to move to machine c

$$(p_i - p_{i'})(2s_b - s_c) > 0$$

RANDOM, uniform machines

* **Proof:** let i' be a new unhappy job.

□ i' was happy on machine b and now i' has an incentive to move to machine c

$$(p_i - p_{i'})(2s_b - s_c) > 0$$

□ The lemma follows.

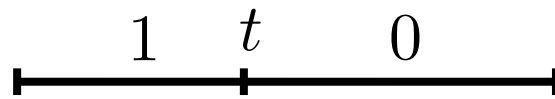
Potential function

Potential function

* **Dynamic:** among all unhappy jobs, let the one with the greatest index make a best move.

Potential function

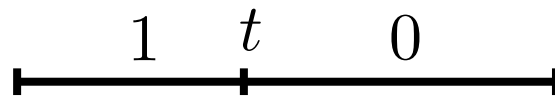
- * **Dynamic:** among all unhappy jobs, let the one with the greatest index make a best move.
- * For any strategy profile σ , let t be the unhappy job with greatest index.

$$f_{\sigma}(i) = \begin{cases} 1 & \text{if } 1 \leq i \leq t, \\ 0 & \text{otherwise.} \end{cases}$$


Potential function

* **Dynamic:** among all unhappy jobs, let the one with the greatest index make a best move.

* For any strategy profile σ , let t be the unhappy job with greatest index.

$$f_{\sigma}(i) = \begin{cases} 1 & \text{if } 1 \leq i \leq t, \\ 0 & \text{otherwise.} \end{cases}$$


* $\Phi(\sigma) = (f_{\sigma}(1), s_{\sigma(1)}, \dots, f_{\sigma}(n), s_{\sigma(n)})$ lex. decreases

Potential function

* $\Phi(\sigma) = (f_\sigma(1), s_{\sigma(1)}, \dots, f_\sigma(n), s_{\sigma(n)})$ lex. decreases

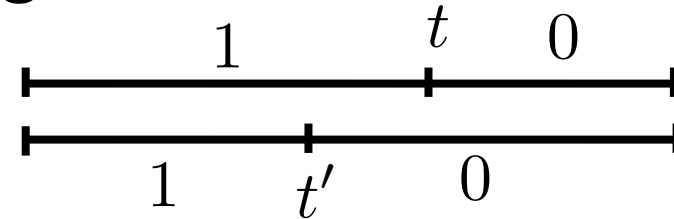
Potential function

- * $\Phi(\sigma) = (f_\sigma(1), s_{\sigma(1)}, \dots, f_\sigma(n), s_{\sigma(n)})$ lex. decreases
- * t' is the unhappy player with greatest index in σ'

Potential function

- * $\Phi(\sigma) = (f_\sigma(1), s_{\sigma(1)}, \dots, f_\sigma(n), s_{\sigma(n)})$ lex. decreases
- * t' is the unhappy player with greatest index in σ'

□ If $t' < t$



$$\Phi(\sigma) = (1, s_{\sigma(1)}, \dots, 1, s_{\sigma(t')}, \mathbf{1}, s_{\sigma(t'+1)}, \dots, 1, s_{\sigma(t)}, \dots)$$

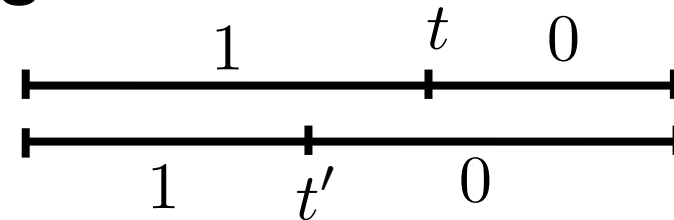
$$\Phi(\sigma') = (1, s_{\sigma(1)}, \dots, 1, s_{\sigma(t')}, \mathbf{0}, s_{\sigma(t'+1)}, \dots, 0, s_{\sigma'(t)}, \dots)$$

Potential function

* $\Phi(\sigma) = (f_\sigma(1), s_{\sigma(1)}, \dots, f_\sigma(n), s_{\sigma(n)})$ lex. decreases

* t' is the unhappy player with greatest index in σ'

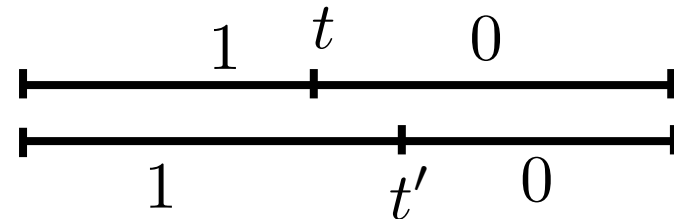
□ If $t' < t$



$$\Phi(\sigma) = (1, s_{\sigma(1)}, \dots, 1, s_{\sigma(t')}, \mathbf{1}, s_{\sigma(t'+1)}, \dots, 1, s_{\sigma(t)}, \dots)$$

$$\Phi(\sigma') = (1, s_{\sigma(1)}, \dots, 1, s_{\sigma(t')}, \mathbf{0}, s_{\sigma(t'+1)}, \dots, 0, s_{\sigma'(t)}, \dots)$$

□ If $t' > t$



$$\Phi(\sigma) = (1, s_{\sigma(1)}, \dots, 1, \mathbf{s_{\sigma(t)}}, \dots, 0, s_{\sigma(t')}, \dots)$$

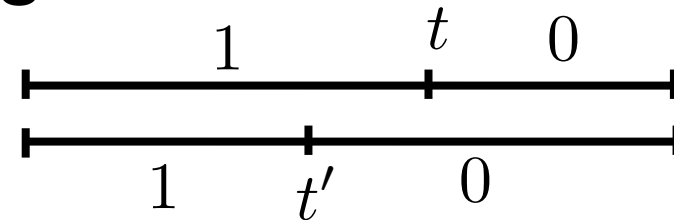
$$\Phi(\sigma') = (1, s_{\sigma(1)}, \dots, 1, \mathbf{s_{\sigma'(t)}}, \dots, 0, s_{\sigma(t')}, \dots)$$

Potential function

* $\Phi(\sigma) = (f_\sigma(1), s_{\sigma(1)}, \dots, f_\sigma(n), s_{\sigma(n)})$ lex. decreases

* t' is the unhappy player with greatest index in σ'

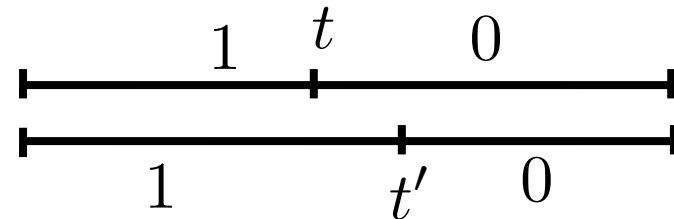
□ If $t' < t$



$$\Phi(\sigma) = (1, s_{\sigma(1)}, \dots, 1, s_{\sigma(t')}, \mathbf{1}, s_{\sigma(t'+1)}, \dots, 1, s_{\sigma(t)}, \dots)$$

$$\Phi(\sigma') = (1, s_{\sigma(1)}, \dots, 1, s_{\sigma(t')}, \mathbf{0}, s_{\sigma(t'+1)}, \dots, 0, s_{\sigma'(t)}, \dots)$$

□ If $t' > t$



$$\Phi(\sigma) = (1, s_{\sigma(1)}, \dots, 1, \mathbf{s_{\sigma(t)}}, \dots, 0, s_{\sigma(t')}, \dots)$$

$$\Phi(\sigma') = (1, s_{\sigma(1)}, \dots, 1, \mathbf{s_{\sigma'(t)}}, \dots, 0, s_{\sigma(t')}, \dots)$$

by Lemma: $s_{\sigma(t)} > s_{\sigma'(t)}$

RANDOM, unrel. machines

RANDOM, unrel. machines

* Theorem:

- The game under RANDOM policy is a potential game for 2 unrelated machines with balanced jobs but it is not for more than 3 machines.

RANDOM, unrel. machines

* Theorem:

○ The game under RANDOM policy is a potential game for 2 unrelated machines with balanced jobs but it is not for more than 3 machines.

* Proof:

□ Let $\sigma : \{1, \dots, n\} \rightarrow \{1, 2\}$ be the current profile.

□ The following potential decreases strictly

$$\Phi = |\ell_1 - \ell_2| + 3 \sum_i \max\{p_{i\sigma(i)} - p_{i\overline{\sigma(i)}}, 0\}$$

EQUI

EQUI

* Theorem:

- The game under EQUI policy is a strong potential game.

EQUI

* Theorem:

○ The game under EQUI policy is a strong potential game.

* Proof:

□ Let σ be the current profile.

□ The following exact potential decreases strictly

$$\Phi = \frac{1}{2} \sum_i (c_i + p_{i\sigma(i)})$$



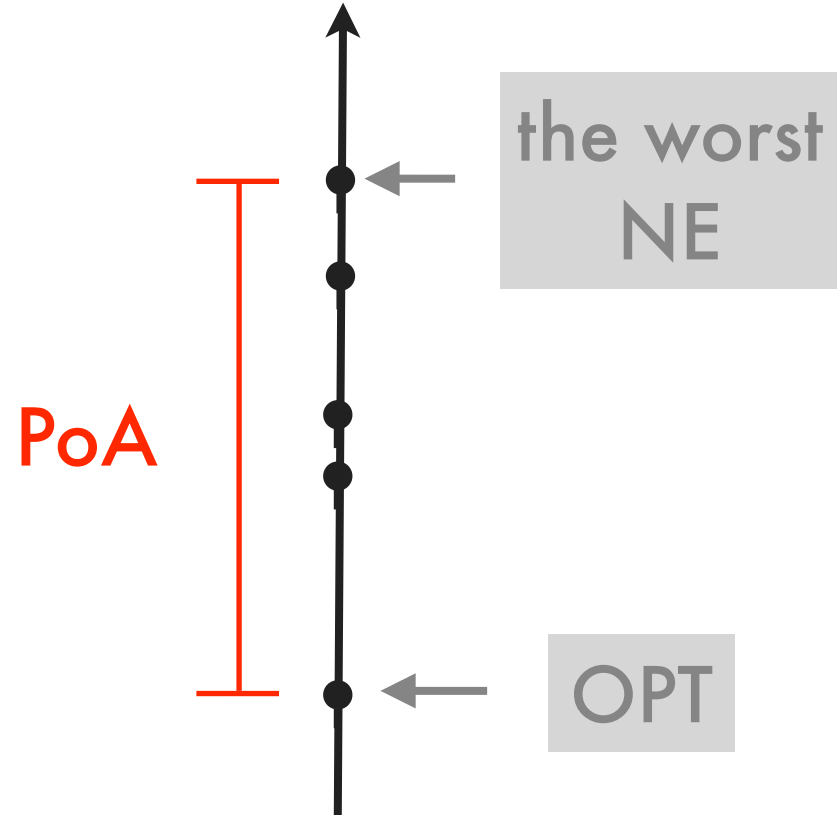
Inefficiency of equilibria



Inefficiency

* **Theorem:** For unrelated machines, the PoA of policy EQUI is at most $2m$.

* The knowledge about jobs' characteristics is not necessarily needed.



Proof (sketch)

Proof (sketch)

If there are k jobs on machine j s.t: $p_{1j} \leq \dots \leq p_{kj}$

$$C_i = p_{1j} + \dots + p_{i-1,j} + (k - i + 1)p_{ij}$$

Proof (sketch)

If there are k jobs on machine j s.t: $p_{1j} \leq \dots \leq p_{kj}$

$$C_i = p_{1j} + \dots + p_{i-1,j} + (k - i + 1)p_{ij}$$

* **Proof:**

$$q_i := \min_j p_{ij} \quad \sum_{i=1}^n q_i \leq m \cdot OPT$$
$$Q(i) := \arg \min_j p_{ij}$$

□ Rename jobs such that $q_1 \leq q_2 \leq \dots \leq q_n$

Proof (sketch)

If there are k jobs on machine j s.t: $p_{1j} \leq \dots \leq p_{kj}$

$$c_i = p_{1j} + \dots + p_{i-1,j} + (k - i + 1)p_{ij}$$

* **Proof:**

$$q_i := \min_j p_{ij} \quad \sum_{i=1}^n q_i \leq m \cdot OPT$$
$$Q(i) := \arg \min_j p_{ij}$$

□ Rename jobs such that $q_1 \leq q_2 \leq \dots \leq q_n$

□ **Lemma:** In any NE,

$$c_i \leq 2q_1 + \dots + 2q_{i-1} + (n - i + 1)q_i$$

Proof (sketch)

If there are k jobs on machine j s.t: $p_{1j} \leq \dots \leq p_{kj}$

$$c_i = p_{1j} + \dots + p_{i-1,j} + (k - i + 1)p_{ij}$$

* **Proof:** $q_i := \min_j p_{ij}$ $\sum_{i=1}^n q_i \leq m \cdot OPT$
 $Q(i) := \arg \min_j p_{ij}$

□ Rename jobs such that $q_1 \leq q_2 \leq \dots \leq q_n$

□ **Lemma:** In any NE,

$$c_i \leq 2q_1 + \dots + 2q_{i-1} + (n - i + 1)q_i$$

□ **Proof:** $c_1 \leq nq_1 =$ the worst cost on $Q(1)$

$$c_2 \leq q_1 + (n - 1)q_2 = \text{the worst cost on } Q(2)$$

Proof (sketch)

□ By monotonicity of $(q_i)_{i=1}^n$

$$\begin{aligned} \text{makespan} &= \max_i c_i \\ &\leq \max_i (2q_1 + \dots + 2q_i + (n - i + 1)q_i) \\ &\leq 2 \sum_i q_i \\ &\leq 2m \cdot OPT \end{aligned}$$

$$PoA \leq 2m$$

Lower bound

***Theorem:** The strong PoA of EQUI is at least $(m+1)/4$.

Lower bound

- * **Theorem:** The strong PoA of EQUI is at least $(m+1)/4$.
- * **Proof (idea):**
 - m groups of jobs J_1, \dots, J_m
 - Jobs in J_i can be scheduled only on machines $i, i + 1$

Lower bound

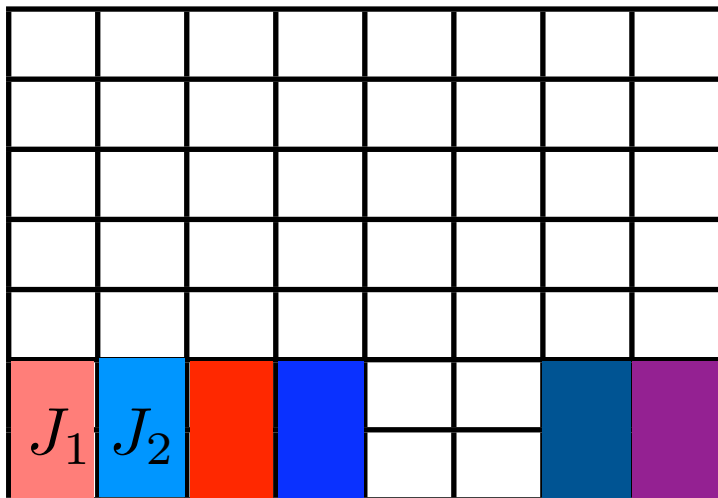
* **Theorem:** The strong PoA of EQUI is at least $(m+1)/4$.

* **Proof (idea):**

□ m groups of jobs J_1, \dots, J_m

□ Jobs in J_i can be scheduled only on machines $i, i+1$

OPT



Lower bound

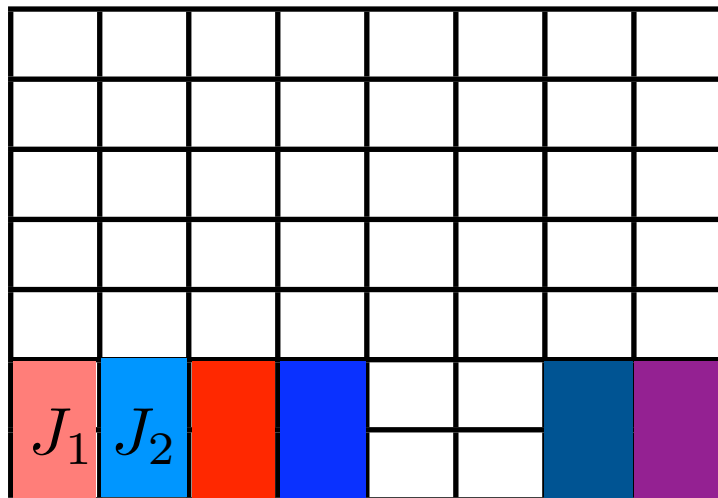
* **Theorem:** The strong PoA of EQUI is at least $(m+1)/4$.

* **Proof (idea):**

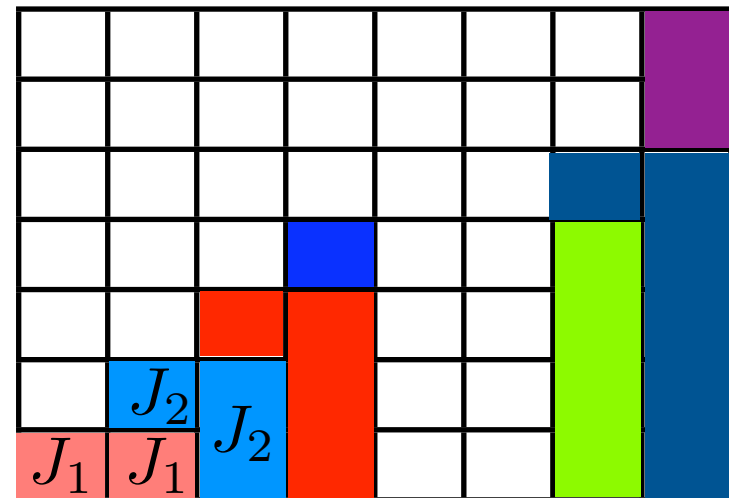
□ m groups of jobs J_1, \dots, J_m

□ Jobs in J_i can be scheduled only on machines $i, i+1$

OPT



NE



Conclusion

Knowledge of jobs' characteristics is not necessarily needed while restricting to strongly local policies.

Conclusion

- Knowledge of jobs' characteristics is not necessarily needed while restricting to strongly local policies.
- Study the existence of equilibrium for RANDOM in two unrelated machines and in uniform machines.

Conclusion

- ☑ Knowledge of jobs' characteristics is not necessarily needed while restricting to strongly local policies.
- ☐ Study the existence of equilibrium for RANDOM in two unrelated machines and in uniform machines.
- ☐ Designing local policy with $\text{PoA} = o(\log m)$