Polytime Decomposition of Generalized Submodular Base Polytopes with Efficient Sampling

Aadirupa Saha
Indian Institute of Science, Bangalore, India

Abstract
We consider the problem of efficient decomposition of a given point $x$ in an $n$-dimensional convex polytope into convex combination of its extreme points. Besides the widespread scopes of the problem in theory of convex polytopes in mathematics, the problem also has applications in online combinatorial optimization problems. Towards this we first propose a general class of convex polytopes—Generalized Submodular Base Polytopes (GSBPs)—that includes several well known convex polytopes as its special case including permutahedron, $k$-forest, spanning tree, combinatorial subset choice polytopes. We next propose a general decomposition algorithm for the above class of GSBPs that uses the novel idea of first decomposing the given point into at most $n$ face centers, and further decomposing each face center into extreme points of their corresponding faces. In addition, we discover a few special class of partition-respecting and symmetric GSBPs for which the above two steps could be performed in respectively $O(n^2 + nT(f))$ and $O(n^2T(f))$ time. We also give a complete characterization of the underlying submodular function $f$, for which the associated GSBP satisfies the above properties. One interesting fact is that we show that the support of the resulting decomposition with our proposed algorithm is only $poly(n)$ in the number of extreme points which respects efficient sampling from the resulting distribution. Finally we corroborate our theoretical results with empirical evaluations.

1. Introduction
The theory of convex polytopes has many applications across mathematics and computer science Gao and Lauder (2001); Ewald (2012); Meurant (2014). Of course the core problem has significance in mathematics in its own right. In machine learning community a very relevant application is online learning in combinatorial decision spaces, e.g. in online routing, job scheduling, subset selection, resource allocation etc., Rahmanian et al. (2016); Dai et al. (2017); Audibert et al. (2013); Hazan et al. (2016a); Hazan and Kale (2009); Chen et al. (2008); Rakhlin et al. (2010); Gopalan et al. (2014); Neu and Valko (2014) where the goal is to find the “optimal (profit maximizing) decision” in an online fashion. However classical algorithms like Exponential-Weight or Weighted-Majority algorithm Freund and Schapire (1997); Arora et al. (2012), fail to give real time performances as they require to maintain a weight distribution over the decision simplex, which is of combinatorially large dimension in the current setup Littlestone and Warmuth (1994); Kale (2007). Here precisely the polytope decomposition becomes useful as now it suffices to maintain a point in a suitably chosen polytope whose extreme points has an one-to-one mapping to each point in the decision

1. $T(f)$ is the unit time to evaluate the submodular function $f$ at any input point.
space, and one can recover back the desired distribution by decomposing that point into convex combination of the extreme points of the polytopes; for instance the Alg. 1 of Suehiro et al. (2012), PermELearn algorithm Helmbold and Warmuth (2009), or more generally LDOMD algorithm Rajkumar and Agarwal (2014) etc.

Related Works. In recent years, the above problem was studied for some specific polytopes arising out of different combinatorial structures, e.g. rankings, spanning trees, k-forests, job scheduling, subset selection, shortest paths etc Koolen et al. (2010); Helmbold and Warmuth (2009); Yasutake et al. (2011, 2012); Rajkumar and Agarwal (2014); Fujita et al. (2013); Hazan et al. (2016b); Bubeck (2011); Fujita et al. (2014); Audibert et al. (2013, 2014). Many of these polytopes turn out to be associated with an underlying submodular function, known as submodular base polytopes (SBPs). Suehiro et al. (2012) give a general $O(n^6 + n^5 T(f))$ time algorithm for decomposing a point in a SBP into its extreme points by solving a submodular minimization problem ($T(f)$ being the unit time to evaluate the submodular function $f$). Yasutake et al. (2011) consider the permutahedron polytope, and give a $O(n^2)$ decomposition algorithm for the same. Generalizing above to any cardinality based SBPs (of which permutahedron is a special case), Suehiro et al. (2012) also give an $O(n^2)$ time decomposition algorithm. In another line of work Hoeksma et al. (2014) consider the single machine scheduling polytopes (SMSP) which in general are not SBPs, and give a $O(n^2)$ time decomposition for the same.

From the above chain of developments, the following questions thus arise naturally: Are there interesting generalizations of SBPs that respects an $O(\text{poly}(n))$ decomposition? Can we characterize the structural properties of such a polytope under which such decompositions are possible? What is the common intuition behind generalizing the above algorithms?

Contributions. Our specific contributions are as follows:

1. We conceptualize a class of convex polytopes: generalized submodular base polytopes (GSBP), that generalizes several well studied class of convex polytopes including permutahedrons Yasutake et al. (2012), spanning-trees, $k$-subsets, SBPs, and SMSPs Suehiro et al. (2012); Hoeksma et al. (2014); Rajkumar and Agarwal (2014); Koolen et al. (2010) etc.

2. Polytime decomposition into face centers (Sec. 4): Towards this, we first define a special class of partition-respecting GSBP (Def. 7), and give an $O(n^2 + n T(f))$ time efficient algorithm that decomposes any point $x$ of the GSBP into convex combination of at most $n$ of its face centers, say $c^1, c^2, \ldots, c^t \in \mathbb{R}^n$, such that $x = \sum_{i=1}^t \lambda_i c^i$, where $\lambda_i \in [0, 1], \forall i \in [t], \sum_{i=1}^t \lambda_i = 1, t \leq n$ (see Algorithm 2 and Thm. 11). We also give a complete characterization of the underlying submodular function of any partition-respecting GSBP (Thm. 10).

3. Polytime decomposition of face centers into extreme points (Sec. 5): Our end goal being decomposing $x$ in terms of extreme points of the GSBP, we further propose to decompose each face center $c^i$ into convex combinations of the extreme points of its corresponding face. Towards this, we introduce notion of structural symmetries of GSBP (Def. 18), under which any of its face center can shown to be $O(\text{poly}(n) T(f))$ time decomposable (Thm. 19). We also analyze two such special symmetric structures: circular and reflexive symmetry (Def. 22 and 25) along with a
Efficient GSBP decomposition

(a) Input: Any point \(x\) in GSBP \(B(f, w) \subset \mathbb{R}^n\), which satisfies two structural properties: 1. Partition Respecting, and 2. Symmetric. (Def 7 and 18)

(b) Step 1. Decompose \(x \in B(f, w)\) into convex combination of at most \(n\) face centers: \(c_1, c_2, \ldots, c_t \in \mathbb{R}^n\), such that \(x = \sum_{i=1}^{t} \lambda_i c_i\) (Alg. 2, Sec. 4)

(c) Step 2. Further decompose each \(c_i\) into convex combination of extreme points of it face: \(e_{i1}, e_{i2}, \ldots, e_{i\tau_i}\), such that \(c_i = \sum_{j=1}^{\tau_i} \tilde{\lambda}_i e_{ij}\) (d)

(d) Final Output. \(x\) as convex combination of \(N\) extreme points of \(B(f, w)\), say \(E := \{e_1, e_2, \ldots, e_N\}\): \(x = \sum_{j=1}^{N} \gamma_j e_j\).

Figure 1: Proposed algorithm of this work: GSBP Decomposition in a nutshell

Complete characterization of the underlying submodular functions under them (Thm. 24, 27), and give an \(O(n^2 T(f))\) decomposition (Thm. 23, 26). Fig. 1 summarizes the key steps of our proposed algorithm.

4. Efficient Sampling: Often times the application might demand the support of the decomposition of \(x\) to be ‘small’, precisely \(O(\text{poly}(n))\) in order to efficiently sample an extreme point from the resulting convex combination (which induces a distribution) of \(x\) (Sec. 2.2). We show that our above algorithm is not only polytime executable, but it also decomposes \(x\) into only \(\text{poly}(n)\) number of extreme points aiding efficient sampling of the resulting extreme points (Thm. 23, 26).

In summary, we develop a fundamental understanding of the complexity of a class of polytope decomposition problem in terms of their structural properties.

Organization. We introduce the preliminaries and the formal problem statement in Sec. 2. We formally define generalized submodular base polytopes (GSBP) in Sec. 3. Our proposed algorithms are presented in Sec. 4 and 5 – Fig. 1 summarizes the key steps: Step-1 is described in Sec. 4 which decomposes the given point into the GSBP face centers, following which Sec. 5 details how to further decompose each face center into convex combination of extreme points of their respective faces. Sec. 7 concludes with some future directions.

2. Preliminaries and Problem Statement

Notations. For any \(n \in \mathbb{Z}_+\), let \([n] = \{1, \ldots, n\}\). For a set \(S \subseteq [n]\), we denote the cardinality of \(S\) by \(|S|\), the power set of \(S\) by \(2^S\), \(S(i)\) denotes the \(i\)th element when elements of (ordered)

2. All proofs are deferred to the appendix due to space constraints.
set $S$ are sorted in the increasing order, and the set of all permutations of the elements of set $S$ by $\Sigma_S = \{ \sigma : S \rightarrow [|S|] \mid \sigma \text{ is a bijective mapping} \}$; for any $\sigma \in \Sigma_S$ and $i \in S$, $\sigma(i) \in [|S|]$ denotes the position of $i \in S$ under $\sigma$, and $\forall j \in [|S|]$, $\sigma^{-1}(j) \in S$ denotes the item in $S$ ranked at position $j$. $1_n$ denotes the $n$-dimensional all-ones vector.

**Definition 1 (Ordered partition)** For $0 < d \leq n$, an ordered $d$-partition of $[n]$ is a tuple $(S_1, \ldots, S_d)$, where $S_k \subseteq [n] \forall k \in [d]$ with $S_k \neq \emptyset \forall k$, $S_k \cap S_{k'} = \emptyset \forall k \neq k'$, and $\bigcup_{k=1}^{d} S_k = [n]$. 

**Definition 2 (Permutations respecting an ordered partition)** A permutation $\sigma \in \Sigma_{[n]}$ respects an ordered $d$-partition $P = (S_1, \ldots, S_d)$ of $[n]$ if for all $1 \leq k < k' \leq d, i \in S_k, i' \in S_{k'} \implies \sigma(i) < \sigma(i')$. We denote the set of all permutations in $\Sigma_{[n]}$ respecting $P$ as $\Sigma_P$. It is easy to note that, $|\Sigma_P| = \prod_{k=1}^{d} |S_k|!$.

### 2.1. Problem Statement

Given a generalized submodular base polytope (GSBP) $B(f, w) \subset \mathbb{R}^n$ (see Def. 3), and a fixed point $x \in B(f, w)$, the problem is to find a $O(poly(n))$-time computable representation of $x$ into convex combination of ‘small number of’ extreme points of $B(f, w)$. More precisely, if $E(B) := \{e_1, e_2, \ldots, e_N\}$ denotes the extreme points of GSBP $B(f, w)$, can we find a convex combination $\gamma^1, \gamma^2, \ldots, \gamma^N \in [0, 1]$ with $\sum_{j=1}^{N} \gamma^j = 1$, $x = \sum_{j=1}^{N} \gamma^j e_j$? However, note that, in general $B(f, w)$ can have at most $n!$ many extreme points, i.e. $N = O(n^n)$, in which case computing the above representation is infeasible! Thus we also want the support of $\gamma = (\gamma^1, \ldots, \gamma^N)$ to be small; precisely, $\|\gamma\|_0 = O(poly(n))$.

**Results in a nutshell.** We propose a $O(n^2 T(f))$ time algorithm for the problem ($T(f)$: unit time required to evaluate $f$), for any GSBP with two “nice properties”: 1 Partition respecting and 2. Symmetry. See Sec. 3 for all the definitions. The main building blocks of our algorithm is given in Fig. 1.

### 2.2. One Potential Application in Online learning with Combinatorial Decision spaces

We briefly describe a well studied problem in online learning where polytope decomposition algorithms are hugely relevant.

**Setup.** Consider a combinatorially large decision space $\mathcal{D}$, say set of $2^n$ subsets of a given set of size $n$, or maybe $n!$ possible number of permutations of $n$ items, or even the set of spanning trees of a given graph with $n$ vertices etc. Each decision point is associated to some unknown reward and the learner’s goal to identify the ‘optimal profit maximizing’ decision in the hindsight by playing an online game: At each iteration, the learner chooses an decision point following which a noisy reward vector of the decision model is revealed to the learner based on which the learner chooses to update which point to play in the next round–now how to play this game efficiently when the number of choices in the decision space $\mathcal{D}$ is combinatorially large in $n$?

We here describe a general algorithm (high level idea) that is used to deal with this class of problems Suehiro et al. (2012); Rajkumar and Agarwal (2014), as described in Algorithm 1. It precisely maintains a point $x'$ in a suitably chosen convex polytope $\bar{D}$, and plays at
Algorithm 1 Online Learning from Combinatorial Decision Spaces: A generic approach with Polytope Decomposition

1. **input:** A suitable mapping $\phi : D \mapsto \mathbb{R}^d$, $d$ : positive integer ($D$ being the combinatorial decision space)
2. **init:** $\hat{D} \leftarrow \text{Convex-Hull}(D)$ [convex polytope of interest], Note: Extreme points of $\hat{D}$ has 1-1 mapping to $D$
3. Choose any point $x^1 \in \hat{D}$
4. for $t = 1, 2, \ldots$ do
5. Decompose $x^t$ into extreme points of $\hat{D}$ as: $x^t = \sum_{j \in D} \gamma^j \phi(j)$, where $\sum_{j=1}^{N} \gamma^j = 1$, $\gamma^j \in [0, 1]$
6. Play a decision $j \in D$ with probability $\gamma^j$
7. Receive environment feedback and update $x^t \mapsto x^{t+1}$
8. end for

each round decomposing $x^t$ as convex combinations of its extreme points (Line 5)–where our polytope decomposition routine plays the pivotal role. Further the support of $\gamma = (\gamma^1, \ldots, \gamma^N)$ being small, i.e. $\|\gamma\|_0 = O(\text{poly}(n))$, Line 6 (sampling) can be executed efficiently which would have been otherwise impossible (Sec. 2.1).

3. Generalized Submodular Base Polytopes

In this section, we introduce the notion of generalized SBPs, which will be used throughout the rest of the paper.

**Definition 3 (Generalized submodular base polytope (GSBP))** Let $f : 2^{[n]} \mapsto \mathbb{R}$ be a submodular function, with $f(\emptyset) = 0$, and $w \in \mathbb{R}^n$. We define the generalized submodular base polytope (GSBP) $B(f, w)$ as

$$B(f, w) = \left\{ x \in \mathbb{R}^n \mid \sum_{i \in S} w_i x_i \leq f(S) \ \forall S \subset [n], \sum_{i \in [n]} w_i x_i = f([n]) \right\}$$

Clearly, $B(f, w)$ lies in an $(n - 1)$-dimensional subspace of $\mathbb{R}^n$, and is defined by the intersection of $(2^n - 2)$ half-spaces (corresponding to the inequalities for $S \subset [n], S \neq \emptyset$) with this subspace. It is easy to verify that $B(f, w)$ is convex from its definition.

**Definition 4 (Extreme points of GSBPs.)** The extreme points of a polytope are those which cannot be represented as a convex combination of any other points of the polytope Ziegler (1995). For $B(f, w)$, each permutation $\sigma \in [n]$ gives rise to an extreme point $e^\sigma \in \mathbb{R}^n$ with coordinates:

$$e^\sigma_i = \frac{1}{w_i} \left( f(\{i' \in [n] \mid \sigma(i') \leq \sigma(i)\}) - f(\{i' \in [n] \mid \sigma(i') < \sigma(i)\}) \right) \ \forall i \in [n]. \quad (1)$$

Any $n - 1$-dimensional polytope has faces of dimension ranging from 0 to $n - 1$; the extreme points are faces of dimension 0 (zero degrees of freedom for the points belonging to that face), edges are faces of dimension 1 (one degree of freedom), and the polytope itself
is a face of dimension \( n - 1 \) (clearly the coordinates of any arbitrary point belonging the polytope has \( n - 1 \) degrees of freedom, as could be verified from Def. 3). Now just as all extreme points of \( B(f, w) \) (i.e. 0-dimensional faces) can be viewed as coordinates arising from permutations (where note that each permutation defines an \( n \) partition of the set \([n]\)), for any \( d \in [n] \), all \((n - d)\)-dimensional faces can be viewed as arising from all possible ordered \( d \)-partitions. More formally any ordered \( d \)-partition \( P = (S_1, \ldots, S_d) \) of \([n]\) gives rise to an \((n - d)\)-dimensional face \( \mathcal{F}_P \subset \mathbb{R}^n \) such that

\[
\mathcal{F}_P = \left\{ x \in B(f) \left| \sum_{i \in \bigcup_{k'=1}^{k} S_{k'}} x_i = f\left( \bigcup_{k'=1}^{k} S_{k'} \right) \forall k \in [d-1] \right. \right\}. \tag{2}
\]

Note that, in general, it is possible for two or more ordered \( d \)-partitions to give rise to the same face. It is worth noting that, \( \mathcal{F}_P \) being a face of a convex polytope \( B(f, w) \), it is also convex, as follows from the above definition as well.

**Definition 5 (Faces of GSBPs.)** For GSBP \( B(f, w) \), each ordered \( d \)-partition \( P = (S_1, \ldots, S_d) \) of \([n]\) gives rise to an \((n - d)\)-dimensional face \( \mathcal{F}_P \subset \mathbb{R}^n \):

\[
\mathcal{F}_P = \left\{ x \in B(f, w) \left| \sum_{i \in \bigcup_{k'=1}^{k} S_{k'}} w_i x_i = f\left( \bigcup_{k'=1}^{k} S_{k'} \right) \forall k \in [d-1] \right. \right\}. \tag{3}
\]

**Definition 6 (Face \( P \)-center of a GSBP.)** Given any ordered \( d \)-partition \( P = (S_1, \ldots, S_d) \), the face \( P \)-center of the face \( \mathcal{F}_P \) is defined as \( c^P = \frac{\sum_{\sigma \in \Sigma^P} e_{\sigma}}{\prod_{k=1}^{d} |S_k|!} \).

It is easy to see \( c^P_i = \frac{\sum_{\sigma \in \Sigma^P} |\sigma| S_k \epsilon_{\sigma}^i}{|S_k|!} \), for each coordinate \( i \in S_k \), \( k \in [d] \), and any \( \sigma \in \Sigma^P \).

**Remark 1** The above class of GSBP subsumes a number of well studied polytopes, including \( k \)-subsets, spanning trees, permutedahedron (more generally truncated permutedahedrons) Suehiro et al. (2012), \( k \)-forest, single machine scheduling polytope (SMSP) amongst many. Few specific examples are described in more details below, we also show empirical evaluations on fours GSBPs in experiments (Sec. 6).

**Example 1 (Permutahedron Rajkumar and Agarwal (2014))** A well studied generalized submodular base polytope is the permutedahedron, which is a GSBP \( B(f, w) \) associated with the function \( f : 2^{|n|} \rightarrow \mathbb{R} \) defined as \( f(S) = \sum_{i=1}^{|S|} (n + 1 - i) \forall S \subseteq [n] \), with \( w = 1_n \). It is well known that permutedahedron has \( n! \) extreme points given by \( \{(\sigma(1), \ldots, \sigma(n))^\top \left| \sigma \in \Sigma^{|n|} \right. \} \). It can be easily verified from Eqn. 1 that \( c^P_i = n+1-\sigma(i) \), and therefore each permutation \( \sigma \) yields a distinct extreme point. Just to understand a toy example, let \( n = 4 \) and consider the ordered 2-partition \( P = (S_1, S_2) \) of \([1, 2, 3, 4]\), where \( S_1 = \{3, 4\} \), \( S_2 = \{1, 2\} \). Then from Eqn. 3 and 6 the face of \( B(f) \) induced by \( P \) is given by \( \mathcal{F}_P = \left\{ x \in B(f) \left| \sum_{i \in \{3,4\}} x_i = f(\{3,4\}) = 7 \right. \right\} \), and the corresponding face \( P \)-center of \( \mathcal{F}_P \) is \( c^P = (1.5, 1.5, 3.5, 3.5)^\top \).
Given a vector $w \in \mathbb{R}^n_+$, the single machine scheduling polytope (SMSP) can be viewed as an example of a GBSP $B(f, w)$, where the submodular function $f : 2^n \to \mathbb{R}$ is defined as:

$$f(S) = \left( \sum_{i \in S} w_i \right) \left( \sum_{i \in [n] \setminus S} w_i - \frac{\sum_{i \in S} w_i}{2} \right) \forall S \subseteq [n].$$

Suppose $w \in \mathbb{R}^n_+$ denotes the processing times of $n$ jobs, and $\sigma \in \Sigma_n$ be a scheduling of the $n$ jobs, then the half completion time of job $i$ is defined as $h^\sigma_i = \sum_{i' = 1}^{\sigma(i) - 1} w_{\sigma(i') + 1} + \frac{w_i}{2}$. The SMSP $B(f, w)$ can be viewed as convex hull of all vectors representing the remaining time after half-completion of the set of $n$ jobs, when scheduled on a single machine according to some scheduling $\sigma \in \Sigma_n$, without idle time, non-preemptively. Thus the set of extreme points of SMSP $B(f, w)$, computed using Eqn. 1, becomes $\{ x \in \mathbb{R}^n | x_i = \sum_{i \in [n]} w_i - h^\sigma_i \forall i \in [n], \sigma \in \Sigma_n \}$. Again consider a simple example $n = 3$: Here the set $B(f, w)$ is $\{ x \in \mathbb{R}^3 | x_i = \sum_{i \in [3]} w_i - h^\sigma_i \forall i \in [3], \sigma \in \Sigma_3 \}$. Let $P = (S_1, S_2)$ be a partition of the set $\{1, 2, 3\}$, where $S_1 = \{2, 3\}$ and $S_2 = \{1\}$. Then from Eqn. 3, we get:

$$F_P = \left\{ x \in B(f, w) \mid \sum_{i \in \{2, 3\}} w_i x_i = (w_2 + w_3) \left( \frac{w_2}{2} + \frac{w_3}{2} + w_1 \right) \right\},$$

and the corresponding face $P$-center of $F_P$ turns out: $c_1^P = \frac{w_2}{2}$, and $c_2^P = c_3^P = w_1 + \frac{w_2 + w_3}{2}$.

4. Decomposing Points in Partition Respecting GSBPs into $P$-Centers

We now describe our main algorithm for decomposing any point $x \in B(f, w)$ of a partition-respecting GSBP into a convex combination of its extreme points. Our first step is to decompose the given point into at most $n$ of its face centers: $c^1, c^2, \ldots, c^t$, $t \leq n$ (see Step-1 of Fig. 1). Following definitions will prove to be useful, before going into the details of the actual algorithm (see Algorithm 2).

4.1. Partition-Respecting GSBPs

**Definition 7 (Partition-respecting GSBP)** Let $f : 2^n \to \mathbb{R}$ be a submodular function with $f(\emptyset) = 0$, and let $w \in \mathbb{R}^n$. We define the GSBP $B(f, w)$ to be partition-respecting if for all $0 < d \leq n$, and all ordered $d$-partitions $P = (S_1, \ldots, S_d)$ of $[n]$, the $P$-center $c^P$ satisfies the following:

$$\forall k \in [d] : \quad i, i' \in S_k \implies c^P_i = c^P_{i'} \quad (4)$$

$$\forall 0 < k < k' \leq [d] : \quad i \in S_k, i' \in S_{k'} \implies c^P_i \geq c^P_{i'} \quad (5)$$

**Theorem 8 (Face $P$-Center of Partition-respecting GSBP)** If GSBP $B(f, w)$ is partition-respecting, then it can be shown that for all ordered $d$-partitions $P = (S_1, \ldots, S_d)$, $0 < d \leq n$, for any $i \in S_k, k \in [d]$,

$$c^P_i = \frac{f(\cup_{k'=1}^k S_{k'}) - f(\cup_{k'=1}^{k-1} S_{k'})}{\sum_{i \in S_k} w_i}.$$  

(6)
Proposition 9 Let $f : 2^{[n]} \rightarrow \mathbb{R}$ be a submodular function with $f(\emptyset) = 0$, and let $w \in \mathbb{R}^n$. Then for all $\sigma \in \Sigma_n$, $c_{\sigma^{-1}(1)} \geq c_{\sigma^{-1}(2)} \geq \cdots \geq c_{\sigma^{-1}(n)}$, if and only if for all $d \in [n]$, and each ordered $d$-partition $P = (S_1, \ldots, S_d)$ of $[n]$, $c_i^P \geq c_j^P$, where $i \in S_k, j \in S_{k'}$, $0 < k < k' \leq d$.

Example 3 (Permutahedron is Partition-Respecting) Let $n = 4$ and $f : 2^{[4]} \rightarrow \mathbb{R}$ be the submodular function associated with the Permutahedron in $R^4$: $f(S) = \sum_{i=1}^{[S]} (5 - i) \forall S$. Consider the ordered 2-partition $P = (S_1, S_2)$ of $\{1, 2, 3, 4\}$, where $S_1 = \{3, 4\}$, $S_2 = \{1, 2\}$. Then the face of $B(f)$ induced by $P$ is given by $F_P = \left\{ x \in B(f) \mid \sum_{i \in \{3,4\}} x_i = f(\{3,4\}) = 7 \right\}$. Also note that here $c_3^P = c_4^P = \frac{f(\{3,4\}) - f(\emptyset)}{\sum_{i \in S_1} w_i} = 3.5$, and $c_1^P = c_2^P = \frac{f(\{4\}) - f(\{3,4\})}{\sum_{i \in S_2} w_i} = 1.5$, hence $c_3^P = c_4^P > c_1^P = c_2^P$. It can be verified that this is the case for all ordered partitions $P$, and the permutahedron is order-respecting.

Theorem 10 (Characterization of partition-respecting GSBPs) Let $f : 2^{[n]} \rightarrow \mathbb{R}$ be a submodular function with $f(\emptyset) = 0$, and $w \in \mathbb{R}^n$. If the GSBP $B(f, w)$ is partition-respecting, then $f$ satisfies the following conditions:

\[
\begin{align*}
\forall \{i, j\} \subseteq [n] : f(\{i, j\}) &= \left( \frac{f(\{i\})}{w_i - w_j} + \frac{f(\{j\})}{w_j - w_i} \right) (w_i + w_j) \\
\forall \{i, j, k\} \subseteq [n] : f(\{i, j, k\}) &= \left( \sum_{i' \in \{i, j, k\}} \frac{f(\{i'\})}{\prod_{j' \in \{i, j, k\} \setminus \{i'\}} (w_{i'} - w_{j'})} \right) (w_i + w_j + w_k) \\
&\vdots \\
\end{align*}
\]

\[
f([n]) = \left( \sum_{i'=1}^{n} \frac{f(\{i'\})}{\prod_{j'=i' \in [n] \setminus \{i'\}} (w_{i'} - w_{j'})} \right) \left( \sum_{i'=1}^{n} w_{i'} \right).
\]

4.2. Algorithm for Decomposition into P-Centers

We now describe our algorithm for decomposing any point $x$ in a partition-respecting GSBP as a convex combination of at most $n$ of its face $P$-centers. The details is given in Algorithm 2. Without loss of generality we assume $x_1 \geq x_2 \geq \cdots \geq x_n$ (one can always sort the coordinates of $x$ in the decreasing order). The algorithm starts by setting $x^1 = x$, and proceeds iteratively: At any iteration $t < n$, if $x^t$ hits one of the face $P$-center of $B(f, w)$, the algorithm terminates; otherwise $x^t$ is partially represented by a suitably chosen face $P$-center $c^t$ scaled by a constant $\tilde{\lambda}^t$, and the remaining part of $x^t$ is projected back to $B(f, w)$ setting $x^{t+1} = \frac{x^t - \tilde{\lambda}^t c^t}{1 - \tilde{\lambda}^t}$. Theorem 11 shows that our proposed algorithm terminates in at most $n$ iterations, as $x^t$ eventually hits the center of the GSBP $B(f, w)$ itself, note this point is given by the vector $(\frac{f([n])}{\sum_{i=1}^{[n]} w_i})1$ as per Thm. 8.

Theorem 11 (Correctness and running time of Algorithm 2) Let $f : 2^{[n]} \rightarrow \mathbb{R}$ be a submodular function with $f(\emptyset) = 0$, and $w \in \mathbb{R}^n$ such that the GSBP $B(f, w)$ is partition-respecting. Then Algorithm 2 decomposes any point $x \in B(f, w)$ as a convex combination of at most $n$ face $P$-centers of $B(f, w)$ in $O(n^2 + nT(f))$ time, where $T(f)$ denotes the unit time to evaluate the function $f$.

Proof (sketch): Proof follows using the following key observations:
Algorithm 2: Decomposition of partition-respecting submodular base polytopes into at most $n$ face $P$-centers

1. **input:** $x \in B(f, w)$, such that $x_1 \geq x_2 \geq \cdots \geq x_n$, and $B(f, w)$ is partition-respecting
2. **init:** $t = 1$, $x^1 = x$, $\lambda^0 = 0$, $J^1 = \{i \in \{2, 3, \ldots, n\} \mid x^1_{i-1} > x^1_i\}$
3. **While** $J^t \neq \emptyset$
   4. - Compute the center $c^t$ of the face associated to the partition induced by $J^t$:
     \[
     c^t_i = \frac{\sum_{k \in S_i} w_k f(k, S^t_i) - \sum_{k \in S_i^t} w_k f(k, S^t_i)}{\sum_{k \in S_i} w_k} \quad \forall i \in S_k, \; k \in [|J^t| + 1],
     \]
     where $S^t_k = \{J^t(k - 1), J^t(k - 1 + 1), \ldots, J^t(k) - 1\}$, $J^t(0) = 1$, $J^t(|J^t| + 1) = n + 1$
   5. - Set: $\tilde{\lambda} = \min_{i \in J^t} \left\{ \frac{x^t_{i-1} - x^t_i}{c^t_{i-1} - c^t_i} \right\}$
   6. - If $\tilde{\lambda} = 1$ break
   7. - Update:
     \[
     x^{t+1} = \frac{x^t - \tilde{\lambda} c^t}{1 - \tilde{\lambda}}, \quad J^{t+1} = \{i \in J^t \mid x^{t+1}_{i-1} > x^{t+1}_i\}
     \]
   9. $\lambda^t = 1 - (\sum_{j=1}^{t-1} \lambda^j)$
   10. End
13. **output:** Face $P$-centers $c^1, \ldots, c^t$, and $\lambda^1, \ldots, \lambda^t \in [0, 1]$, $\sum_{i=1}^{t} \lambda^i = 1$, such that $x = \sum_{i=1}^{t} \lambda^i c^i$

Lemma 12: At any iteration $i \in [t]$, $\sum_{j=1}^{n} x^i_j = f([n])$, and $\sum_{j \in T_k} x^i_j < f(T_k)$ for all $k \in [|J^t| + 1]$.

Lemma 13: At any iteration $i \in [t]$ of Algorithm 2, $x^1_1 \geq x^1_2 \geq \cdots \geq x^t_n$, $0 \leq \tilde{\lambda} \leq 1$.

Lemma 14: For any $i \in [t]$, $0 \leq \lambda^i \leq 1$, and $\sum_{i=1}^{t} \lambda^i = 1$.

Lemma 15: After $t$ iterations, $x = \sum_{i=1}^{t} \lambda^i c^i$

Lemma 16: For any iteration $i \in [t-1]$, $|J^i| \geq |J^{i+1}| + 1$, hence $1 \leq t \leq n$.

The proof of each of the above claims are given in in the supplementary. Lem. 12 and 13 lead to Lem. 14 and 15 which proves the correctness of Alg. 2. Lem. 16 shows the algorithm can run for at most $n$ iterations, and within any iteration $i \in [t]$, all steps can be computed in $O(n)$ time except the computation of $c^i$ which in general can take $T(f)$ time, thus making the total runtime complexity $O(n^2 + nT(f))$. Complete proof is given in the supplementary.

Remark 2: Clearly, given an input point $x \in B(f, w)$, Algorithm 2 decomposes it as convex combination of $t \leq n$ face centers: $x = \sum_{i=1}^{t} \lambda^i c^i$. Note however our end goal is to decompose $x$ in terms of the extreme points of the GSBP, but according to Defn. 6, any face $P$-center of a GSBP is itself a convex combination (more precisely average) of all of its extreme points, i.e.

\[
\mathbf{c}^P = \frac{\sum_{\sigma \in \Sigma^P_{\{0\}}} \mathbf{e}^\sigma}{\prod_{k=1}^{d} |S_k|!} = \sum_{j=1}^{\left| \Sigma^P_{\{0\}} \right|} \tilde{\lambda} \mathbf{e}_j,
\]  
(7)
where we denote by $e_j$ the $j^{th}$ extreme point of the face corresponding to partition $P$ and
\[
\tilde{\lambda} = \frac{1}{\prod_{k=1}^d |S_k|!}.
\]
Note $\sum_{j=1}^{\lfloor \sigma^P \rfloor} \tilde{\lambda} = 1$, so it is a valid convex combination. Hence this itself yields the desired final decomposition of $x$ as:
\[
x = \sum_{i=1}^t \lambda^i e^i = \sum_{i=1}^t \lambda^i \left( \sum_j \tilde{\lambda} e_j^i \right) = \sum_{k \in E(B)} \gamma_k e_k,
\]
where $\sum_{k \in E(B)} \gamma_k = 1$ with $\gamma^j \in [0, 1]$, $\forall j \in E(B)$, which gives the desired decomposition, at least theoretically. However this might be computationally infeasible as the possible number of extreme points of a face corresponding to a $d$-partition $P = (S_1, \ldots, S_d)$ can be combinatorially many: $|\Sigma^P| = \prod_{k=1}^d |S_k|!$, so Eqn. 7 could hard to compute for large $n$. This motivates us to find a polytime decomposition of face $P$-centres into $O(\text{poly}(n))$ extreme points. Next section shows how that is actually possible for a class of GSBPs.

5. Decomposing Face $P$-Centers of GSBP into few Extreme Points and Efficient Sampling

We now proceed to explain Step-2 of our decomposition routine, as given in Fig. 1. Recall our final objective is to represent $x$ as a convex combination of small number of extreme points of $B(f, w)$. As argued in Rem. 2, our objective is to express each $P$-center as a convex combination of small number of extreme points of its associated face, for which we introduce the notion of structural symmetry of a GSBP under which any face center of GSBP can be efficiently decomposed in $O(\text{poly}(n) T(f))$-time, and analyze two of its special cases, namely circular (Def. 22) and reflexive symmetry (Def. 25), which along with the partition-respecting property can be shown to yield $O(n^2 T(f))$ decomposition for any such GSBP.

Definition 17 (Shifts of a permutation restricted to a subset) Given any permutation $\sigma \in \Sigma_{[n]}$, we define the shifts of the permutation $\sigma$ restricted to a $S \subseteq [n]$, denoted by $\Sigma(\sigma, S)$, as the set of all permutations obtained by permuting the elements in $S$, keeping the rankings of the rest of the elements in $[n]$ fixed to that in $\sigma$. In other words, $\Sigma(\sigma, S) = \{ \sigma' \in \Sigma_{[n]} \mid \sigma'(i) = \sigma(i) \quad \forall i \in [n] \setminus S \}$. Note that $|\Sigma(\sigma, S)| = |S|!$.

Definition 18 (Symmetry in a GSBP) Let $f : 2^{[n]} \rightarrow \mathbb{R}$ be a submodular function with $f(\emptyset) = 0$, and $w \in \mathbb{R}^n$. We say the GSBP $B(f, w)$ is symmetric if for every $d \in [n]$, and all ordered $d$-partition $P = (S_1, \ldots, S_d)$ of $[n]$, for any $\sigma \in \Sigma^P_{[n]}$, and $k \in [d]$,
\[
c_i^P = \frac{\sum_{\sigma' \in \Sigma(\sigma, S_k)} c_{i}^{\sigma'}}{|R(\sigma, S_k)|} \quad \forall i \in S_k,
\]
where $R(\sigma, S_k) \subset \Sigma(\sigma, S_k)$ denotes a subset of shifts of permutation $\sigma$ restricted to set $S_k$ s.t. $|R(\sigma, S_k)| = O(\text{poly}(|S_k|))$. In particular we call $B(f, w)$ to be $c$-symmetric if there exists a constant $c \geq 0$, such that $|R(\sigma, S_k)| = |S_k|^c$, $\forall k \in [d]$.

Theorem 19 (Decomposition of face $P$-centers of $c$-symmetric GSBPs) Any face $P$-center of a $c$-symmetric GSBP $B(f, w)$ (for some constant $c \geq 0$) $B(f, w)$ can be decomposed into the extreme points of its corresponding face in $O(n^{c+1} T(f))$ time. Moreover, any such extreme point can be randomly sampled in $O(n^c T(f))$ time.
Theorem 20 (Decomposition of symmetric, partition-respecting GSBP) Any point of a $c$-symmetric, partition respecting GSBP $B(f,w)$ (for some integer constant $c \geq 0$), can be decomposed into a convex combination of its extreme points in $O(n^2 + n T(f) + n^{c+2} T(f))$ time. Moreover any such extreme point can be sampled in $O(n^2 + n T(f) + n^{c+1} T(f))$ time.

Next we discuss two special symmetry structures of GSBPs: Circular and Reflexive symmetry.

5.1. Circular Symmetry

Definition 21 (Circular shifts of a permutation restricted to a subset) Consider a subset $S$ of the set $[n]$. Given any permutation $\sigma \in \Sigma_{[n]}$, we define the circular shifts of the permutation $\sigma$ restricted to the subset $S$, denoted by $C(\sigma, S)$, as the set of all permutations obtained by applying circular shifts on the rankings of the elements in $S$, keeping the rankings of the rest of the elements of $[n]$ fixed to that in $\sigma$. In other words, $C(\sigma, S) = \{\sigma_1, \sigma_2, \ldots, \sigma_{|S|}\} \subset \Sigma_{[n]}$, where $\sigma_k(S(i)) = \sigma(S((i + k - 1) \mod |S|)) \forall i \in [|S]|$, and $\sigma_0(j) = \sigma(j) \forall j \in [n] \setminus S, \forall k \in [|S]|$. Note that, here $\sigma_1 = \sigma$, $|C(\sigma, S)| = |S|$, and $C(\sigma, S) \subset \Sigma(\sigma, S)$.

Definition 22 (Circular symmetry) Let $f : 2^{[n]} \rightarrow \mathbb{R}$ be a submodular function with $f(\emptyset) = 0$, and $w \in \mathbb{R}^n$. We define the GSBP $B(f,w)$ to be circular symmetric if for every $0 < d \leq n$, and all ordered $d$-partition $P = (S_1, \ldots, S_d)$ of $[n]$, for any $\sigma \in \Sigma_{[n]}^P$, and $k \in [d]$,

$$c_i^P = \frac{\sum_{\sigma' \in C(\sigma, S_k)} c_{i}^{'\sigma'}}{|S_k|} \quad \forall i \in S_k. \quad (8)$$

Remark. Any circular symmetric GSBP is 1-symmetric.

Theorem 23 (Decomposition of circular symmetric partition-respecting GSBP) Any point of a circular symmetric, partition-respecting GSBP $B(f,w)$ can be decomposed into a convex combination of its extreme points in $O(n^3 T(f))$ time. Moreover any such extreme point can be randomly sampled in $O(n^2 T(f))$ time.
Example 4 Permutahedron (Example 1) is a circular symmetric and partition respecting GSBP, and thus could be efficiently decomposed in $O(n^3T(f))$ time as per Thm. 23, and any such extreme point can be sampled in $O(n^2T(f))$ time. Note $T(f) = O(1)$ for the underlying $f$ for Permutahedrons. In fact any cardinality based GSBP (i.e. whose underlying $f(S)$ is a function of $|S|$) can be shown to have Circular Symmetry property, for example the $k$-Subset Polytope discussed in our experiments (Sec. 6), and respect $O(n^3T(f))$ decomposition.

Theorem 24 (Characterization of partition-respecting, circular symmetric GSBPs) If the GSBP $B(f, w)$ is partition-respecting and circular symmetric then $f$ satisfies all the constraints of Thm. 10, and one additional property: $\forall\{i, j, k\} \subseteq [n]: f(\{i\})(w_j - w_k) + f(\{j\})(w_k - w_i)$, where the last property actually induces the circular-symmetry in $B(f, w)$.

5.2. Reflexive Symmetry

Definition 25 (Reflexive symmetry) Let $f : 2^{[n]} \rightarrow \mathbb{R}$ be a submodular function with $f(\emptyset) = 0$, and $w \in \mathbb{R}^n$. We define the GSBP $B(f, w)$ to be reflexive symmetric if for all ordered $d$-partition $P = (S_1, \ldots, S_d)$ of $[n]$, $0 < d \leq n$, for every $\sigma \in \Sigma^P_{[n]}$ and $k \in [d]$,

$$c^P_i = \frac{e^\sigma_i + e^\sigma_{S_k}}{2}, \quad \forall i \in S_k, \quad (9)$$

where $\sigma^k_S$ denotes the reverse permutation of $\sigma$ restricted to set $S_k$, i.e., $\sigma^k_S(i) := n_k - 1 + (n_k - \sigma(i) + 1) \quad \forall i \in S_k$, and $\sigma^k_R(i) := \sigma(i) \quad \forall i \in [n] \setminus S_k$, $n_k = |\bigcup_{k'=1}^k S_{k'}| \quad \forall k \in [d] \quad (3)$. Note, any reflexive symmetric GSBP is 0-symmetric.

Theorem 26 (Decomposition of reflexive symmetric, partition-respecting GSBP) Any point of a reflexive symmetric, partition-respecting GSBP $B(f, w)$, can be decomposed into a convex combination of its extreme points in $O(n^2T(f))$ time. Moreover any such extreme point can be randomly sampled in $O(nT(f))$ time.

Example 5 (Efficient decomposition for single machine scheduling polytope) Our algorithm yields $O(n^2T(f(n))$ decomposition for SMSPs (see Example 2) Hoeksma et al. (2014). Note in this case $T(f) = O(n)$ (this could be $O(1)$ at a larger space complexity if $\sum_{i \in S} w_i$ are precomputed for all $S$), and for every $d \in [n]$, and all ordered $d$-partition $P = (S_1, \ldots, S_d)$ of $[n]$, $c^P_i = \frac{e^\sigma_i + e^\sigma_{S_k}}{2} = \left( \sum_{i \in [n]} w_i \right) - \left( \sum_{j \in \bigcup_{i' < k - 1} S_{i'}} w_j + \sum_{j \in S_k} w_j \right) \quad \forall i \in S_k, \sigma \in \Sigma^P_{[n]}, k \in [d]$. Thus our algorithm respects efficient decomposition of SMSPs.

Theorem 27 (Characterization of partition-respecting, reflexive symmetric GSBPs) If the GSBP $B(f, w)$ is partition-respecting and reflexive symmetric then $f$ satisfies all the constraints of Thm. 10 and an additional $\forall\{i, j, k\} \subseteq [n]: f(\{i\})(w_j - w_k) + f(\{j\})(w_k - w_i)$, where the last property actually induces the reflexive-symmetry in $B(f, w)$.

3. For example if $n = 6$, $P = (S_1, S_2)$ with $S_1 = \{1, 2, 3\}$, $S_2 = \{4, 5, 6\}$. Then for $\sigma = (1, 2, 3, 4, 5, 6)$, we have $\sigma^1_R = (3, 2, 1)$ and $\sigma^2_R = (6, 5, 4)$.  

636
6. Experiments

In this section, we compare the empirical performances of our decomposition algorithm (Alg. 2) over different GSBPs. The details of the experiment setups are given below:

**Constructing GSBPs $B(f, w)$**. We use the following four different generalized submodular base polytopes for our experiments:

1. **Permutahedron**: As described in Example 1.
2. **SMSP**: As described in Example 2.
3. **$k$-Subset**: The problem of $k$-subsets is a generalization of experts problem, where each combinatorial structure corresponds to a set of $k$ experts among $n$ expert, each $k$-set being represented by a sum of $k$-corresponding canonical basis vectors. The associated submodular modular function of this polytope can be represented as: $f : 2^{[n]} \rightarrow \mathbb{R}$ such that $f(S) = \begin{cases} |S| & \text{if } |S| \leq k \\ k & \text{otherwise} \end{cases}$, for any subset $S \subseteq [n]$.
4. **Spanning-Tree**: We consider undirected spanning trees $G = (V, E)$. In this case the extreme points of the GSBP is represented by an edge encoded format: $\{x \in \{0, 1\}^{|E|} \mid \text{the edges represented by } \{x(i) = 1\} \text{ forms a spanning tree of } G\}$. The associated submodular function in this case is given by $f : 2^{|E|} \rightarrow \mathbb{R}$ such that $f(S) = |V(S)| - c(S)$, with $V(S)$ being the vertex set of the subgraph induced by the edges in $S$, and $c(S)$ being the number of the connected components in the induced subgraph. This polyhedron is known as spanning tree polyhedron Suehiro et al. (2012).

We choose $k = \frac{n}{2}$ for the $k$-subset polytope, and generate a random graph with $n$ vertices for the spanning tree experiments. All the reported results are averaged across 50 runs (i.e. over 50 different initial points $x$).

6.1. Decomposition of different GSBPs with dimension ($n$)

We first run experiments to analyze the yielded number of decomposed points of our proposed algorithm over different GSBPs. The first two figures of Fig. 2 (top left and bottom left) respectively show the number of decomposed face-centres (Sec. 4) and extreme-points (Sec. 5) on **Permutahedron** with dimensionality $n = 10, 40, 80, 150, 200$.

![Figure 2: No of decomposition points with increasing dimensionality ($n$) for four GSBPs](image-url)

---

637
Note that for each $n$ the algorithm yields roughly $O(n)$ decomposed face centres on an average. The next two figures (in the middle) of Fig. 2 shows the same plots for SMSP polytopes. In this case, while the pattern for the number of decomposed face centres remains same as Permutahedrons, note the final number of decomposed extreme points for SMSPs are much less than that of Permutahedrons—the reason being the later being circular symmetric (Def. 22) each face centre can be decomposed up to $O(n)$ extreme points, whereas the former having reflexive symmetry (Def. 25) here any face-center can be decomposed in to just 2 extreme points and consequently resulting into much smaller number of extreme points. The last two figures (top and bottom of extreme right) again show the number of decomposed face centres with increasing dimension for $k$-subset and spanning-tree polytopes, where again it shows the number of decomposed face-centres are $O(n)$ on an average.

6.2. Runtime comparison across different GSBPs

We also empirically evaluate the execution runtime (in seconds) of Alg. 2 for different GSBPs. As expected, and justified theoretically in Thm. 10, Fig. 3 shows that the average decomposition time varies roughly as $O(n^2)$: For example, the runtime for $n = 100$ is about 4 times that for $n = 50$; similarly that for $n = 150$ and $n = 200$ is respectively are about $\sim 2$ and $\sim 4$ times higher than the corresponding average runtime at $n = 100$.

7. Conclusion and Future Works

We consider the problem of decomposing a given point of a convex polytope into a convex combination of its extreme points for a new class of generalized submodular base polytopes (GSBPs), that subsumes both SBPs and SMSPs as its special case. We first give a $O(n^2 + nT(f))$ polytime algorithm for decomposing any point of a GSBP into a small number of its face centers under a partition-respecting property. Moreover, we define and characterize the notions of symmetry associated with a GSBP, under which any face center GSBP is shown to be $O\left(poly(n)T(f)\right)$ efficiently decomposable into convex combination of its extreme points. Our algorithm also is shown to perform in $O(n^2T(f))$ time under special structures of circular and reflexive symmetry. Our work unifies several previous polytope decomposition algorithms including Suehiro et al. (2012) and Hoeksma et al. (2014), and develop a fundamental understanding of the problem complexity in terms of structural properties of the polytopes.

Future Works. It would be interesting to analyze the regret guarantees of online combinatorial optimization problems with our decomposition routine as blackbox, e.g. for Rajkumar and Agarwal (2014) etc. Understanding the problem complexity for some special polytopes, e.g. associahedron or zonotopes Doker (2011), or may be in the absence of the symmetry partition respecting structures, and modelling more real world applications with submodularity constraints to find practicability of our results are other interesting directions.
References


