Streaming k-submodular Maximization under Noise subject to Size Constraint Lan N. Nguyen, My T. Thai University of Florida

k-submodular maximization s.t. size constraint

k-submodular function is a generalization of submodular function
 □ Submodular set function: input is a single subset *V* $f(X) + f(Y) \ge f(X \cup Y) + f(X \cap Y)$

□ *k*-submodular function: input is *k* disjoint subsets of *V* $f(\mathbf{x}) + f(\mathbf{y}) \ge f(\mathbf{x} \sqcup \mathbf{y}) + f(\mathbf{x} \sqcap \mathbf{y})$

•
$$\mathbf{x} = (X_1, ..., X_k)$$
 and $\mathbf{y} = (Y_1, ..., Y_k)$

- $\mathbf{x} \sqcup \mathbf{y} = (Z_1, ..., Z_k)$ where $Z_i = X_i \cup Y_i \setminus (\bigcup_{j \neq i} X_j \cup Y_j)$
- $\mathbf{x} \sqcap \mathbf{y} = (X_1 \cap Y_1, \dots, X_k \cap Y_k)$
- k-submodular maximization s.t. size constraint (MkSC)
 - \Box *V* a finite set of elements, *B* a positive integer.
 - \Box $(k + 1)^{V}$ a family of k disjoint subsets of V
 - $\Box f: (k+1)^V \to \mathbb{R}^+ a k$ -submodular function.

Find $\mathbf{s} = (S_1, ..., S_k)$ s.t. $|\mathbf{s}| = |\bigcup_{i \le k} S_i| \le B$ that maximizes $f(\mathbf{s})$

k-submodular maximization s.t. size constraint

- > Applications:
 - □ Influence maximization with *k* topics/products
 - \Box Sensor placement with *k* kinds of sensors
 - □ Coupled Feature Selection.
- Existing solutions (*)
 - Greedy: 2 approximation ratio, *O*(*knB*) query complexity
 - □ "Lazy" Greedy: 2 approximation ratio, $O(k(n B) \log B \log \frac{B}{\delta})$ query complexity with probability at least 1δ

(*) Ohsaka, Naoto, and Yuichi Yoshida. "Monotone k-submodular function maximization with size constraints." *Advances in Neural Information Processing Systems*. 2015.

Practical Challenges

- > Noisy evaluation.
 - □ In many applications (e.g. Influence Maximization), obtaining exact value for *f*(**s**) is impractical.

□ *f* can only be queried through a noisy version *F* $(1 - \epsilon)f(\mathbf{s}) \le F(\mathbf{s}) \le (1 + \epsilon)f(\mathbf{s})$ for all $\mathbf{s} \in (k + 1)^V$

> Streaming.

 \Box Algorithms are required to take only one single pass over V

- Produce solutions in a timely manner.
- Avoid excessive storage in memory.

Our contribution

- Two streaming algorithms for MkSC DStream & RStream
 - \Box Take only 1 single scan over V
 - \Box Access *F* instead of *f*
 - □ Performance guarantee:
 - Approximation ratio f(s)/f(o): o optimal solution.
 - Query and memory complexity
- Experimental Evaluation
 - □ Influence maximization with *k* topics.
 - \Box Sensor placement with *k* kinds of sensor.

- ➢ Obtain *o* such that f(o) ≥ o × B ≥ f(o)/(1 + γ)□ Using lazy estimation (*)
- > For a new element *e*, if |s| < B



(*) Badanidiyuru, Ashwinkumar, et al. "Streaming submodular maximization: Massive data summarization on the fly." *Proceedings of the 20th ACM SIGKDD international conference on Knowledge discovery and data mining*. 2014.

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- > For a new element *e*, if |s| < B

Putting *e* to
$$S_i$$
 if $\frac{F(\mathbf{s} \sqcup (e,i))}{1-\epsilon} \ge (|\mathbf{s}|+1) \frac{o}{M}$

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Largest possible value of $f(\mathbf{s} \sqcup (e,i))$

(*) Badanidiyuru, Ashwinkumar, et al. "Streaming submodular maximization: Massive data summarization on the fly." *Proceedings of the 20th ACM SIGKDD international conference on Knowledge discovery and data mining*. 2014.

 S_1

$$\succ$$
 x = (X_1 , ..., X_k) can also be understood as a vector **x**: $V \rightarrow [k]$

$$\mathbf{x} = \begin{bmatrix} e_1 & e_2 & e_3 & \dots & \dots & e_j & \dots & \dots & \dots & \dots \\ 1 & 0 & 4 & \dots & \dots & i & \dots & \dots & \dots & \dots \\ \mathbf{x}(e) = \begin{cases} i & \text{if } e \in X_i \\ 0 & \text{if } e \notin \bigcup_i X_i \end{cases}$$

- ▶ s⁰, s¹, ..., s^t sequence of obtained solutions
 □ sⁱ obtained solution after adding *i* elements ($|s^i| = i$)
- $\succ \text{ Construct a sequence } \mathbf{o}^0, \mathbf{o}^1, \dots, \mathbf{o}^t$ $\mathbf{o}^i = (\mathbf{o} \sqcup \mathbf{s}^i) \sqcup \mathbf{s}^i$





> If in the end $|\mathbf{s}| = B$ $f(\mathbf{s}) \ge \frac{1 - \epsilon}{1 + \epsilon} \frac{f(\mathbf{o})}{(1 + \gamma)M}$



- If in the end |s| = t < B, with f is monotone.
 Establish recursive relationship between o^j, s^j
 - $f(\mathbf{o}^{j-1}) + f(\mathbf{s}^{j-1}) \le f(\mathbf{o}^j) + \frac{1+\epsilon}{1-\epsilon}f(\mathbf{s}^j)$
 - $\square \text{ Bound } f(\mathbf{o}) f(\mathbf{o}^t) (*)$ $f(\mathbf{o}) f(\mathbf{o}^t) \le \frac{1 + \epsilon + 2B\epsilon}{1 \epsilon} f(\mathbf{s})$
 - $\square \text{ Bound } f(\mathbf{o}^t) f(\mathbf{s}) (**)$ $f(\mathbf{o}^t) f(\mathbf{s}) \le \frac{1}{M} f(\mathbf{o}) + \frac{2B\epsilon}{1 \epsilon} f(\mathbf{s})$
 - □ Discard $f(\mathbf{o}^t)$ by combining (*) and (**) $f(\mathbf{o}) \le \frac{M}{M-1} \frac{2+4B\epsilon}{1-\epsilon} f(\mathbf{s})$



- ➢ If in the end |s| = t < B, with *f* is **non-monotone**.
 - $\Box f \text{ is pairwise monotone}$ $\Delta_{e,i} f(\mathbf{x}) + \Delta_{e,j} f(\mathbf{x}) \ge 0$
 - Using the same framework as the monotone case but with different "math"

$$f(\mathbf{o}) \ge \frac{M}{M-1} \frac{(1+\epsilon)(3+3\epsilon+6B\epsilon)}{(1-\epsilon)^2} f(\mathbf{s})$$

Algorithm 2 DSTREAM

Input *V*, *F*, *k*, *B*, *M* > 1, γ > 0

1:
$$\Delta_u = \Delta_l = \Delta = 0; t_j = 0 \ \forall j \in \mathbb{Z}^+$$

2: for each e in V do
3: $\Delta = \max(\Delta, \max_{j \in [k]} F(\langle e, j \rangle))$
4: $\Delta_u = \Delta/(1 - \epsilon); \Delta_l = \Delta/((1 + \epsilon)(1 + \gamma))$
5: $O = \{(1 + \gamma)^j \mid \frac{\Delta_l}{B.M} \leq (1 + \gamma)^j \leq (1 + \epsilon)\Delta_u\}$
6: for each j that $(1 + \gamma)^j \in O$ do
7: $o = M(1 + \gamma)^j$
8: if $t_j < B$ then
9: $i = \arg\max_{j' \in [k]} F(\mathbf{s}_j^{t_j} \sqcup \langle e, j' \rangle)$
10: if $\frac{F(\mathbf{s}_j^{t_j} \sqcup \langle e, i \rangle)}{1 - \epsilon} \geq (t_j + 1) \frac{o}{M}$ then
11: $\mathbf{s}_j^{t_j + 1} = \mathbf{s}_j^{t_j} \sqcup \langle e, i \rangle$
12: $t_j = t_j + 1$

Return $argmax_{\mathbf{s}_{j}^{t_{j}}; j \in O} F(\mathbf{s}_{j}^{t_{j}})$ if f is monotone; $argmax_{\mathbf{s}_{j}^{i}; i \leq t_{j}, j \in O} F(\mathbf{s}_{j}^{i})$ if f is non-monotone.

Lazy estimation to obtain o• $f(\mathbf{o}) \in [\Delta_{I}, B \times \Delta_{II}]$

• $f(\mathbf{o}) \in [\Delta_l, B \times \Delta_u]$ • o can be obtained by a value of $(1 + \gamma)^j \in [\frac{\Delta_l}{B}, M(1 + \epsilon)\Delta_u]$

Query complexity $O(\frac{nk}{\gamma}\log(\frac{(1+\epsilon)(1+\gamma)}{1-\epsilon}BM))$ Memory complexity $O(\frac{B}{\gamma}\log(\frac{(1+\epsilon)(1+\gamma)}{1-\epsilon}BM))$

Algorithm 2 DSTREAM

Input *V*, *F*, *k*, *B*, *M* > 1, γ > 0 1: $\Delta_u = \Delta_l = \Delta = 0; t_j = 0 \ \forall j \in \mathbb{Z}^+$ 2: for each e in V do $\Delta = \max\left(\Delta, \max_{j \in [k]} F(\langle e, j \rangle)\right)$ 3: $\Delta_u = \Delta/(1-\epsilon); \Delta_l = \Delta/((1+\epsilon)(1+\gamma))$ 4: $O = \{ (1+\gamma)^j \mid \frac{\Delta_l}{B \cdot M} \le (1+\gamma)^j \le (1+\epsilon)\Delta_u \}$ 5: for each j that $(1 + \gamma)^j \in O$ do 6: 7: $o = M(1+\gamma)^j$ 8: if $t_i < B$ then $i = argmax_{j' \in [k]} F(\mathbf{s}_{j}^{t_{j}} \sqcup \langle e, j' \rangle)$ 9: if $\frac{F(\mathbf{s}_{j}^{i_{j}} \sqcup \langle e, i \rangle)}{1} \geq (t_{j} + 1) \frac{o}{M}$ then 10: $\mathbf{s}_{i}^{t_{j}+1} = \mathbf{s}_{i}^{t_{j}} \sqcup \langle e, i \rangle$ 11: 12: $t_{i} = t_{i} + 1$

Return $argmax_{\mathbf{s}_{j}^{t_{j}}; j \in O} F(\mathbf{s}_{j}^{t_{j}})$ if f is monotone; $argmax_{\mathbf{s}_{j}^{i}; i \leq t_{j}, j \in O} F(\mathbf{s}_{j}^{i})$ if f is non-monotone. Approximation ratio $1 + \epsilon$ $\frac{1-\epsilon}{1-\epsilon} \min_{x \in (1,M]} \max(a(x), b(x))$ If f is **monotone** • $a(x) = \frac{(1+\gamma)(1+\epsilon)}{1-\epsilon}x$ • $b(x) = \frac{2+4B\epsilon}{1-\epsilon} \frac{x}{x-1}$ If *f* is **non-monotone** • $a(x) = \frac{(1+\gamma)(1+\epsilon)}{1-\epsilon}x$ • $b(x) = \frac{(1+\epsilon)(3+3\epsilon+6B\epsilon)}{(1-\epsilon)^2} \frac{x}{x-1}$

DStream's weakness

Putting *e* to
$$S_i$$
 if $\frac{F(\mathbf{s} \sqcup (e,i))}{1-\epsilon} \ge (|\mathbf{s}|+1)\frac{o}{M}$

- What if $f(\mathbf{s}) \ge (|\mathbf{s}| + 1) \frac{o}{M}$?
- *e* may have no contribution to **s**
- Better consider marginal gain

RStream

For a new element *e*, if |s| < B



RStream

For a new element *e*, if |s| < B



$$d_{i} = \frac{F(\mathbf{s} \sqcup (e, i))}{1 - \epsilon} - \frac{F(\mathbf{s})}{1 + \epsilon}$$

• d_{i} is an upper bound on $\Delta_{e,i} f(\mathbf{s})$
 $e \bullet$
What if $F(\mathbf{s}) \approx f(\mathbf{s}) = f(\mathbf{s} \sqcup (e, i)) \approx F(\mathbf{s} \sqcup (e, i))$

 S_1

*S*₃

 S_2

• *e* has no contribution

• But
$$d_i \approx \frac{2\epsilon}{1-\epsilon^2} f(\mathbf{s}) \ge \frac{o}{M}$$



 η – adjustable parameter, controlling number of instances

Algorithm 3 RSTREAM

Input F, k, B, $M > 1, \gamma > 0, \eta > 1$ 1: $\Delta_u = \Delta_l = \Delta = 0; t_{i,\epsilon'} = 0 \ \forall j \in \mathbb{Z}^+, \epsilon' \in \mathbb{R}^+$ 2: for each e in V do $\Delta = \max\left(\Delta, \max_{i \in [k]} F(\langle e, j \rangle)\right)$ 3: $\Delta_u = \frac{(1+\epsilon)^2 + 4\epsilon B}{(1-\epsilon^2)(1-\epsilon)} \Delta; \ \Delta_l = \Delta/((1+\epsilon)(1+\gamma))$ 4: $O = \{ (1+\gamma)^j \mid \frac{\Delta_l}{B \cdot M} \le (1+\gamma)^j \le \Delta_u \}$ 5: for each j that $(1 + \gamma)^j \in O$ do 6: $o = M(1+\gamma)^j$ 7: for each $\epsilon' = \epsilon$, $\frac{(\eta - 2)\epsilon}{n-1}$, $\frac{(\eta - 3)\epsilon}{n-1}$, ...0 do 8: if $t_{j,\epsilon'} < B$ then 9: for each $i \in [k]$ do 10: $d_i = \frac{F(\mathbf{s}_{j,\epsilon'}^{t_{j,\epsilon'}} \sqcup \langle e, i \rangle)}{1 + \epsilon'} - \frac{F(\mathbf{s}_{j,\epsilon'}^{t_{j,\epsilon'}})}{1 + \epsilon'}$ 11: $d_i = 0$ if $d_i < \frac{o}{M}$, d_i otherwise 12: $T = \text{no.} d_i \text{ that } d_i > 0$ 13: $D = \sum_{i \in [k]} d_i^{T-1}$ 14: if $t_{j,\epsilon'} < \dot{B}$ and T > 0 then 15: if T = 1 then 16: i = the only one that $d_i > 0$ 17: else 18: i = selected with prob. d_i^{T-1}/D 19: $\mathbf{s}_{i,\epsilon'}^{t_{j,\epsilon'}+1} = \mathbf{s}_{i,\epsilon'}^{t_{j,\epsilon'}} \sqcup \langle e, i \rangle$ 20: $t_{j,\epsilon'} = t_{j,\epsilon'} + 1$ 21: **Return** $argmax_{\mathbf{s}_{j,\epsilon'}^{t_{j,\epsilon'}}, j \in O} F(\mathbf{s}_{j,\epsilon'}^{t_{j,\epsilon'}})$ if f is monotone;

 $argmax_{\mathbf{s}_{j,\epsilon'}^{i}|i < t_{j,\epsilon'}, j \in O} F(\mathbf{s}_{j,\epsilon'}^{i}) \text{ if } f \text{ is non-monotone;}$

(**Denoise**) Run multiple instances, each instance assumes *F* is less noisy than it actually is.

Algorithm 3 RSTREAM

Input F, k, B, $M > 1, \gamma > 0, \eta > 1$ 1: $\Delta_u = \Delta_l = \Delta = 0; t_{i,\epsilon'} = 0 \ \forall j \in \mathbb{Z}^+, \epsilon' \in \mathbb{R}^+$ 2: for each e in V do $\underline{\Delta} = \max\left(\Delta, \max_{j \in [k]} F(\langle e, j \rangle)\right)$ 3: $\Delta_u = \frac{(1+\epsilon)^2 + 4\epsilon B}{(1-\epsilon^2)(1-\epsilon)}\Delta; \quad \Delta_l = \Delta/((1+\epsilon)(1+\gamma))$ 4: $O = \{ (1+\gamma)^j \mid \frac{\Delta_L}{B \cdot M} \le (1+\gamma)^j \le \Delta_u \}$ 5: for each j that $(1 + \gamma)^j \in O$ do 6: $o = M(1+\gamma)^j$ 7: for each $\epsilon' = \epsilon, \frac{(\eta-2)\epsilon}{\eta-1}, \frac{(\eta-3)\epsilon}{\eta-1}, ...0$ do 8: if $t_{j,\epsilon'} < B$ then 9: for each $i \in [k]$ do 10: $d_i = \frac{F(\mathbf{s}_{j,\epsilon'}^{t_{j,\epsilon'}} \sqcup \langle e,i \rangle)}{1-\epsilon'} - \frac{F(\mathbf{s}_{j,\epsilon'}^{t_{j,\epsilon'}})}{1+\epsilon'}$ 11: $d_i = 0$ if $d_i < \frac{o}{M}$, d_i otherwise 12: $T = \text{no.} d_i \text{ that } d_i > 0$ 13: $D = \sum_{i \in [k]} d_i^{T-1}$ 14: if $t_{j,\epsilon'} < B$ and T > 0 then 15: if T = 1 then 16: i = the only one that $d_i > 0$ 17: else 18: i = selected with prob. d_i^{T-1}/D 19: $\mathbf{s}_{j,\epsilon'}^{t_{j,\epsilon'}+1} = \mathbf{s}_{j,\epsilon'}^{t_{j,\epsilon'}} \sqcup \langle e, i \rangle$ 20: 21: $t_{j,\epsilon'} = t_{j,\epsilon'} + 1$

Return $argmax_{\mathbf{s}_{j,\epsilon'}^{t_{j,\epsilon'}}, j \in O} F(\mathbf{s}_{j,\epsilon'}^{t_{j,\epsilon'}})$ if f is monotone; $argmax_{\mathbf{s}_{j,\epsilon'}^{i}|i < t_{j,\epsilon'}, j \in O} F(\mathbf{s}_{j,\epsilon'}^{i})$ if f is non-monotone; Lazy estimation: Δ_u is much larger than the one in DStream in order to bound d_i s' value.

Query complexity

$$O(\frac{nk\eta}{\gamma}\log(\frac{((1+\epsilon)^2 + 4B\epsilon)(1+\gamma)}{(1-\epsilon)^2}BM))$$
Memory complexity

$$O(\frac{\eta B}{\gamma}\log(\frac{((1+\epsilon)^2 + 4B\epsilon)(1+\gamma)}{(1-\epsilon)^2}BM))$$

Algorithm 3 RSTREAM

Input F, k, B, $M > 1, \gamma > 0, \eta > 1$ 1: $\Delta_u = \Delta_l = \Delta = 0; t_{i,\epsilon'} = 0 \ \forall j \in \mathbb{Z}^+, \epsilon' \in \mathbb{R}^+$ 2: for each e in V do $\underline{\Delta} = \max\left(\Delta, \max_{j \in [k]} F(\langle e, j \rangle)\right)$ 3: $\Delta_u = \frac{(1+\epsilon)^2 + 4\epsilon B}{(1-\epsilon^2)(1-\epsilon)}\Delta; \quad \Delta_l = \Delta/((1+\epsilon)(1+\gamma))$ 4: $O = \{ (1+\gamma)^j \mid \frac{\Delta_L}{B \cdot M} \le (1+\gamma)^j \le \Delta_u \}$ 5: for each j that $(1 + \gamma)^j \in O$ do 6: $o = M(1+\gamma)^j$ 7: for each $\epsilon' = \epsilon$, $\frac{(\eta - 2)\epsilon}{\eta - 1}$, $\frac{(\eta - 3)\epsilon}{\eta - 1}$, ...0 do 8: if $t_{j,\epsilon'} < B$ then 9: for each $i \in [k]$ do 10: $d_i = \frac{F(\mathbf{s}_{j,\epsilon'}^{t_{j,\epsilon'}} \sqcup \langle e,i \rangle)}{1-\epsilon'} - \frac{F(\mathbf{s}_{j,\epsilon'}^{t_{j,\epsilon'}})}{1-\epsilon'}$ 11: $d_i = 0$ if $d_i < \frac{o}{M}$, d_i otherwise 12: $T = \text{no.} d_i \text{ that } d_i > 0$ 13: $D = \sum_{i \in [k]} d_i^{T-1}$ 14: if $t_{j,\epsilon'} < B$ and T > 0 then 15: if T = 1 then 16: i = the only one that $d_i > 0$ 17: else 18: i = selected with prob. d_i^{T-1}/D 19: $\mathbf{s}_{j,\epsilon'}^{t_{j,\epsilon'}+1} = \mathbf{s}_{j,\epsilon'}^{t_{j,\epsilon'}} \sqcup \langle e, i \rangle$ 20: $t_{j,\epsilon'} = t_{j,\epsilon'} + 1$ 21:

Return $argmax_{\mathbf{s}_{j,\epsilon'}^{t_{j,\epsilon'}},j\in O} F(\mathbf{s}_{j,\epsilon'}^{t_{j,\epsilon'}})$ if f is monotone; $argmax_{\mathbf{s}_{j,\epsilon'}^{i}|i < t_{j,\epsilon'},j\in O} F(\mathbf{s}_{j,\epsilon'}^{i})$ if f is non-monotone; Approximation ratio $\frac{1+\epsilon}{1-\epsilon} \min_{x \in (1,M]} \max(a(x), b(x))$ If *f* is **monotone** • $a(x) = \frac{(1+\gamma)(1+\epsilon+2B\epsilon)}{1-\epsilon}x$ • $b(x) = \left(\frac{(1+\epsilon)^2 + 4B\epsilon}{1-\epsilon^2} \left(1 - \frac{1}{k}\right) + 1\right) \frac{kx}{kx-k-1}$ If f is **non-monotone** • $a(x) = \frac{(1+\gamma)(1+\epsilon+2B\epsilon)}{1-\epsilon} x$ • $b(x) = \frac{(3k-2)(1+\epsilon)^2 + (8k-8)B\epsilon}{(1-\epsilon)^2} \frac{x}{kx-k-2}$

Experimental Evaluation

- Influence Maximization with k topics
 - □ *k* influence spread processes occur independently in a social network.
 - \Box Find S_1, \ldots, S_k that maximize the number of active users
 - An active user is a user who is activated by at least 1 topics.
 - *S_i* a seed set of users who start spreading topic *i*
 - $\bullet \quad |S_1 \cup \dots \cup S_k| \le B$

Social network: Facebook dataset from SNAP

Leskovec, Jure, and Rok Sosič. "Snap: A general-purpose network analysis and graph-mining library." *ACM Transactions on Intelligent Systems and Technology (TIST)* 8.1 (2016): 1-20.

Influence model: Linear Threshold

Kempe, David, Jon Kleinberg, and Éva Tardos. "Maximizing the spread of influence through a social network." Proceedings of the ninth ACM SIGKDD international conference on Knowledge discovery and data mining. 2003.



Compared algorithms

- Greedy (Ohsaka, Naoto, and Yuichi Yoshida et al. NIPS'15)
- **IM**: randomly select 1 topic and solve classical Influence Maximization problem
- □ **SGr:** simple streaming, pick *e* with prob. $\frac{B}{n}$ and put to S_i that maximizes $F(s \sqcup (e, i))$



- → DStream and RStream ($\eta = 2$)
 - □ Returned solutions approximately to Greedy, outperformed IM in most cases.
 - Outperformed Greedy in # queries by a huge margin.



- > **Denoise** step helped RStream improve performance.
 - \Box $\eta = 1$ causes RStream terminate prematurely and perform worse than DStream
 - \Box η = 2 helps RStream improve solution quality but take 4 times more queries than DStream.



- > The larger γ is, the lower solution quality and the fewer queries the algorithms obtained.
- The smaller M is, the lower solution quality and the fewer queries the algorithms obtained.

Conclusion

- We propose 2 streaming algorithms with theoretical performance guarantee to solve MkSC under noise.
- In comparison with Greedy, our algorithms
 Take much fewer queries
 Obtain comparable solutions in term of quality.

- Thanks! Questions?
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