

Linear Assignment

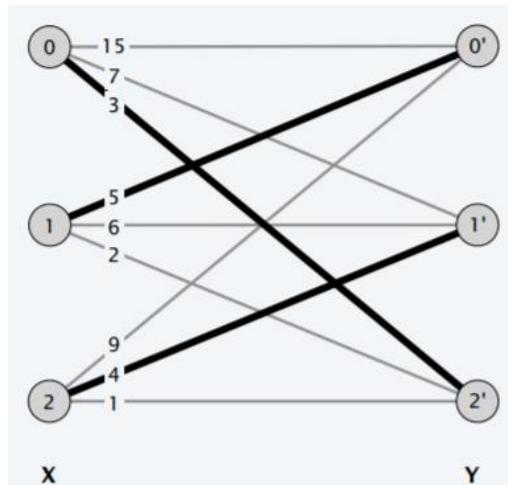
Functions: linear algebra, matrix math

Inputs: cost (edge weight) matrices

Metrics: compute time

1. Overview

Linear assignment is a combinatorial optimization problem about finding the “best” mapping between two sets. Mathematically speaking, this means minimizing the sum of the edge weights in a bipartite graph. Practically speaking, this means finding the most efficient mapping, say, between a set of tasks and a set of agents that can perform those tasks, based on each agent’s suitability for the various tasks. For instance, if one needs to use a swarm of drones with heterogeneous capabilities to perform distributed mapping, package delivery, *etc.*, linear assignment principles can help determine the optimal method of dividing sub-tasks among members of the swarm.



In this assignment problem, the optimal (minimum-cost) complete mapping is indicated in bold. Source: <https://www.cs.princeton.edu/courses/archive/spring13/cos423/lectures/07NetworkFlowIII-2x2.pdf>

MilSpec’s linear assignment benchmark includes two input modes and three selectable algorithms, all specified in testcase configuration files. The matrix input mode uses a predefined cost (edge weight) matrix, while the random input mode generates a matrix (of prespecified size) of random costs. The three algorithm implementations – auction, Hungarian, and Jonker-Volgenant – are derived from assorted open-source implementations. The auction algorithm¹ “operates like an auction whereby unassigned persons bid simultaneously for objects,”² where, e.g., the persons and objects are agents and tasks, respectively, and the bids relate to the performance of an agent at a given task. The Hungarian algorithm³ iteratively finds an optimal solution by determining the lowest-cost edges from each vertex in one set and then progressively

¹ https://github.com/bkj/cuda_assignment

² Bertsekas, D.P. “The Auction Algorithm: A Distributed Relaxation Method for the Assignment Problem.” MIT, March 1987. <http://www.columbia.edu/~cs2035/courses/ieor8100.F12/auction-alg.pdf>

³ <https://github.com/meximing/hungarian-algorithm-cpp>

evaluating the next-lowest-cost edges (with respect to the entire set) until a complete mapping is found.⁴ The Jonker-Volgenant algorithm⁵ is a refinement of the Hungarian algorithm that runs in $O(n^3)$ instead of the original Hungarian algorithm's $O(n^4)$.⁶ For MilSpec, these three algorithms/implementations were translated from their original implementations into C/C++ modules with a common interface, then integrated into a single testharness with performance measurement for streamlined testing/comparison.

2. System requirements

Platform: Ubuntu 18.04 LTS with g++ 7.4.0. Code may build and run successfully on other versions/platforms, but has not been tested with them.

Storage: ~1MB for code and sample inputs. RAM requirements vary significantly by testcase, from ~1MB for small input matrices to ~4GB for large randomly-generated inputs.

Dependencies: None.

3. Build and run

To benchmark:

- Download and extract the zipfile from www.adacenter.org/milspec
- From the LinearAssignment/ directory, make clean && make
- Choose a testcase. Six examples are provided, one for each combination of [algorithm, input mode]. For instance, for a test with a predefined edge weight matrix using the Jonker-Volgenant algorithm, use jv_matrix.in.
- From the LinearAssignment/ directory, ./lap [testcase]
- Results are displayed in the terminal, as below:

```
matrix.in
Algorithm: jonker-volgenant
On a cost matrix of size 5 x 5
Total time taken: 4.2023e-05s
```

4. Code structure

Coming soon!

5. MilSpec development notes, errata, changelog

v0.9:

- Changes from baseline algorithm code for MilSpec:
 - Ported auction algorithm implementation from CUDA to plain-C

⁴ For a more detailed description, see “The Hungarian Algorithm for the Assignment Problem,”

<http://www.mathcs.emory.edu/~cheung/Courses/323/Syllabus/Assignment/algorithm.html>

⁵ <https://github.com/yongyanghz/LAPJV-algorithm-c>

⁶ Jonker, R. and Volgenant, A. “A shortest augmenting path algorithm for dense and sparse linear assignment problems.” *Computing* 38, 325-340 (1987). <https://link.springer.com/article/10.1007%2FBF02278710>

- Edited Hungarian and Jonker-Volgenant code structure
- Created testharness to permit straightforward algorithm selection
- Added basic configuration options and file-based testcase input
- Added performance metrics
- Created makefile
- Created basic testcases

6. Acknowledgements

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The original linear assignment algorithm implementations upon which the MilSpec versions are based are available at https://github.com/bkj/cuda_auction (auction), <https://github.com/mcximing/hungarian-algorithm-cpp> (Hungarian), and <https://github.com/yongyanghz/LAPJV-algorithm-c> (Jonker-Volgenant).