

Fast approximate counting of linear extensions

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The Problem

Ranking objects

- Suppose A, B, C, D each have a number
- Can compare any pair to find out which has the lower number
- Suppose data is $A < C, B < C,$ and $B < D$

Linear extensions

- A *linear extension* is a ranking consistent with data
- Five linear extensions for example above:

$ABCD, ABDC, BACD, BADC, BDAC$

- Estimate that A is ranked first is $2/5$

How hard is it?

- Let Ω_{LE} denote the set of linear extensions
- Finding $\#\Omega_{LE}$ is a #P complete problem
- (Counting version of NP complete problem)

Naive Acceptance/Rejection approach

To estimate $\#\Omega_{LE}$:

Repeat N times

- Draw X uniformly from Ω_{LE}

Output $N/(\# \text{ of times } X \text{ is } ABCD)$

Why is this not a good idea

Suppose have n objects to rank

- Ω_{LE} can be as large as $n!$ with n objects to rank
- Need $N \approx n!$ to have significant chance of hitting $ABCD$ at all!

More formally

- To get relative error $1 + \epsilon$ with probability at least $1 - \delta$, need

$$N = O\left(\#\Omega_{LE} n^3 (\ln n) \frac{1}{\epsilon^2} \ln\left(\frac{1}{\delta}\right)\right)$$

- Today, new algorithm

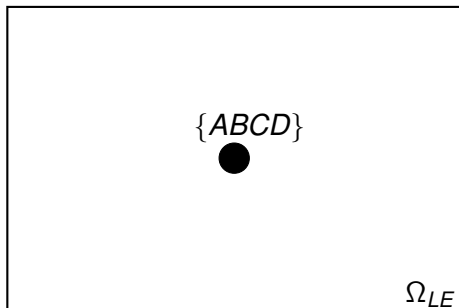
$$N = O\left((\ln \#\Omega_{LE})^2 \frac{1}{\epsilon^2} n^3 (\ln n) \ln\left(\frac{1}{\delta}\right)\right)$$

To make this work

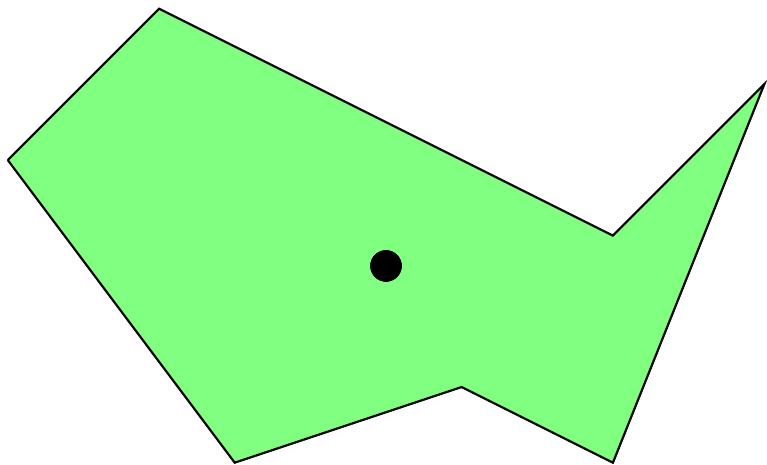
Ingredients:

- TPA: better than accept/reject for problems with continuous parameter
- Method for adding continuous parameter to discrete state space
- Yields new distribution on Ω_{LE} that is not uniform
- New sampling method for this nonuniform distribution

Linear extensions, counting = discrete problem

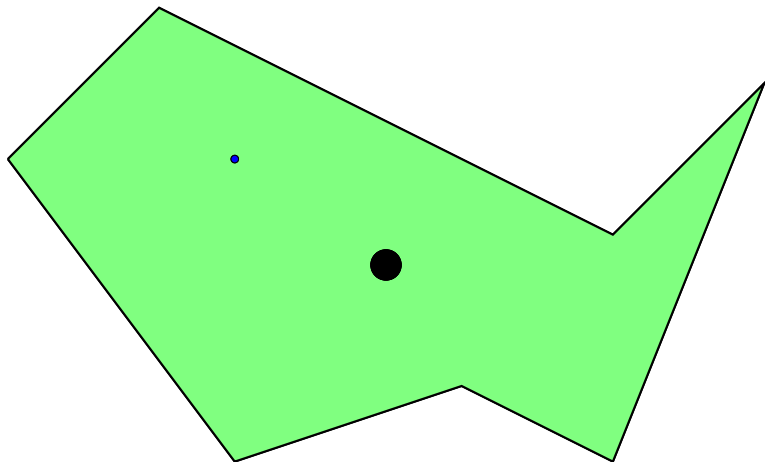


Area = continuous problem



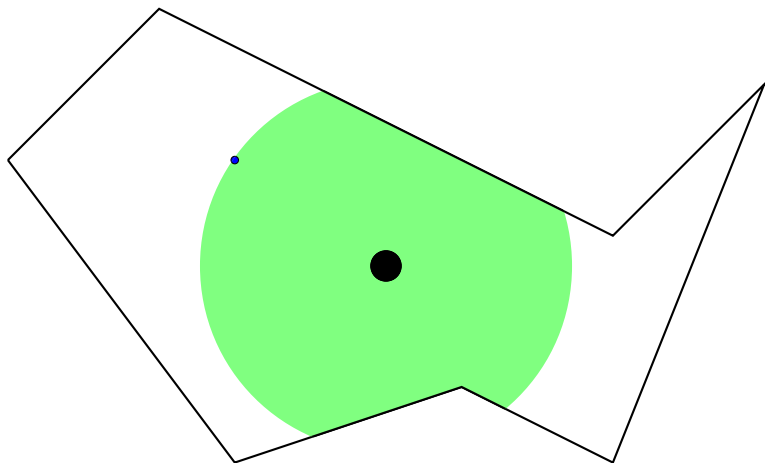
Black circle in center area 1, want area larger region

Area = continuous problem



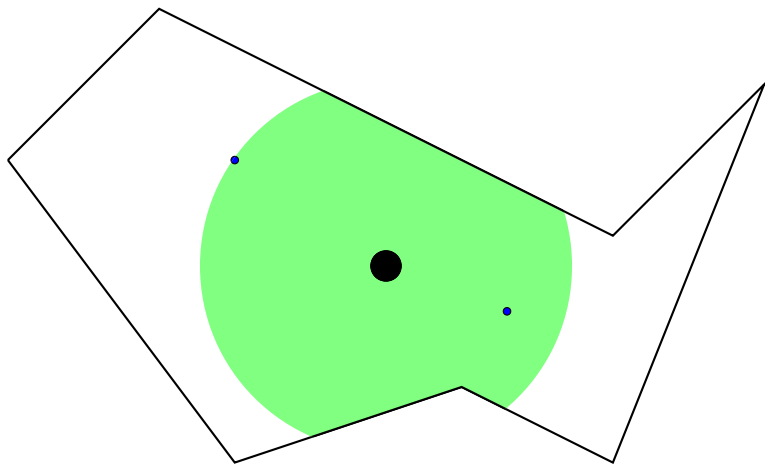
Black circle in center area 1, want area larger region

Area = continuous problem



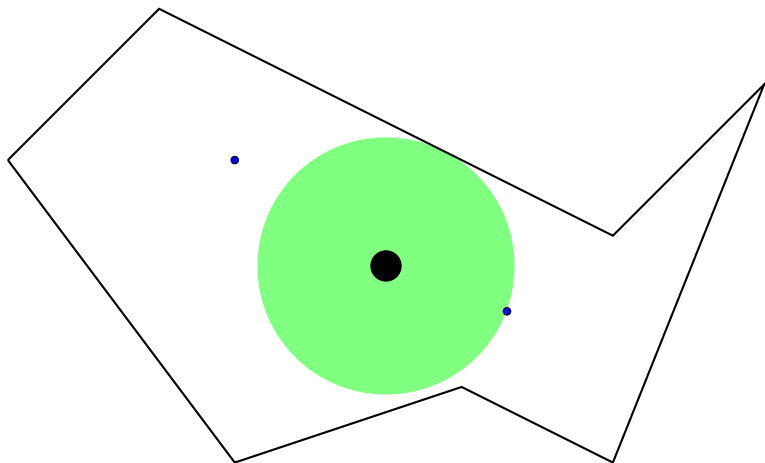
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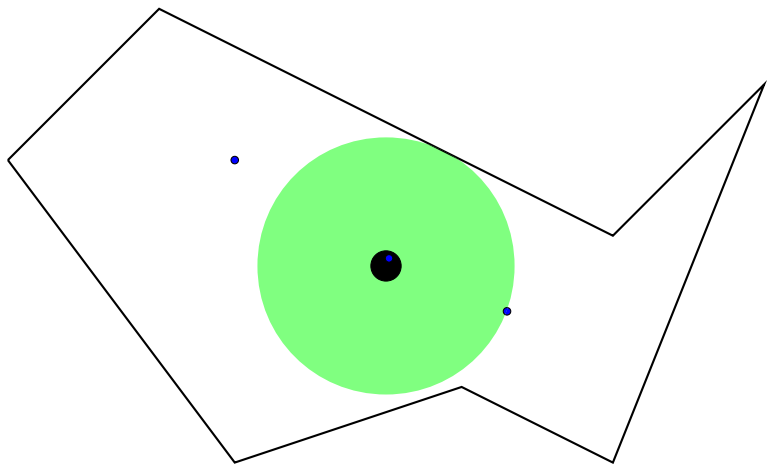
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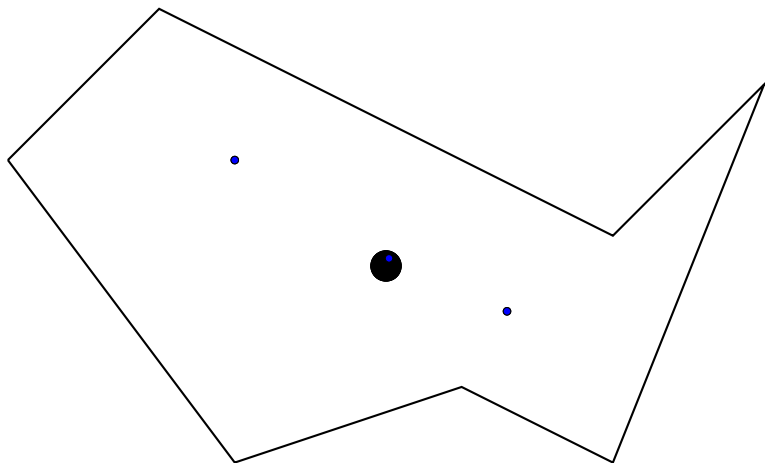
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Black circle in center area 1, want area larger region

How many steps before reaching center?

Steps to reach center is a random variable

- Previous example, it was 2
- Distribution is Poisson($\ln(\text{size of large region})$)

Proof idea

- Shaves off uniform amount each step
- Absolute value of natural log of uniform on $[0, 1]$ is exponential (mean 1)
- So in log space, we are taking exponential steps
- Gives Poisson process
- Number of steps before reaching center also Poisson

TPA = Tootsie Pop Algorithm

What is a Tootsie Pop?

- Hard candy lollipops with a tootsie roll (chewy chocolate) at the center



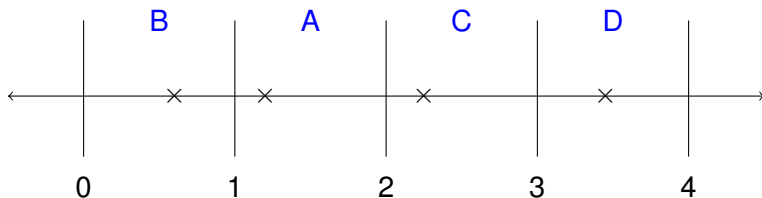
In 1970, Mr. Owl was asked the question:

- How many licks does it take to get to the center of a Tootsie Pop?

Continuizing Linear Extensions

Linear extensions are a discrete set

- They don't have a continuous parameter!
- Solution: embed in a continuous setting
- Example:

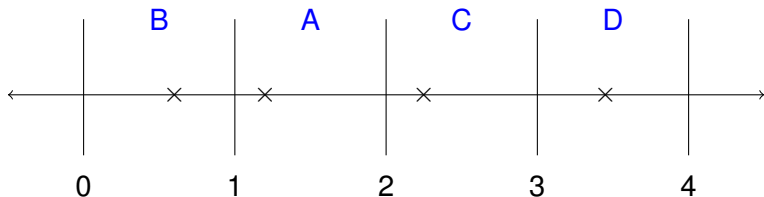


Vector: (1.21,0.62,2.25,3.45)

Adding a continuous parameter

One way to add parameter

- Create a home position (example: $ABCD$)
- Let β be the farthest to the right any object is from home



$$\beta = .21 \text{ (comes from A)}$$

$$\beta = 4, \text{ set} = \Omega_{LE}$$

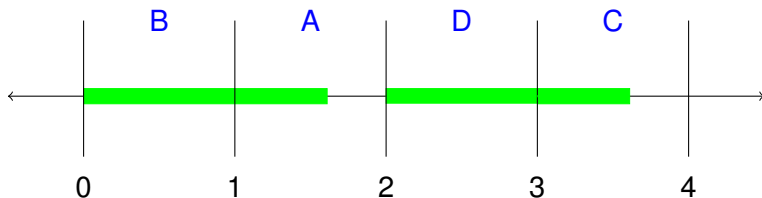
$$\beta = 0, \text{ set} = \{ABCD\}$$

To use TPA, must be able to sample from any β

The nonuniform distribution

How does β change the distribution on linear extensions?

- Example: $\beta = .61$ consider $BADC$
- A and C do not have full freedom, B and D do



Volume is $(1)(.61)(1)(.61)$

- General weight is β raised to the number of objects exactly $1 + \lfloor \beta \rfloor$ to the right of home

Can we sample from this distribution?

- Use Markov chain Monte Carlo
- Pick object uniformly, swap with one to right
- Only accept move with probability β if moves object to $1 + \lfloor \beta \rfloor$ away from home and doesn't violate ranking data

Does this chain mix rapidly?

- Same technique as in [1] shows it does
- After $O(n^3 \ln n)$ steps, sample close to distribution

Even better!

- Can draw exactly from this distribution using perfect sampling
- Coupling from the Past idea of Propp and Wilson...
- ...with bounding chains [1]
- (Can't do this with all Markov chains)
- Result: $O(n^3 \ln n)$ to get samples exactly from right distribution

Summary: results and future work

Use Tootsie Pop Algorithm for linear extensions

- TPA designed for continuous problems
- This is example of TPA for discrete
- Many other examples can use this technique
- Currently approx. algorithm

$$O((\ln \#\Omega_{LE})^2 n^3 \ln n)$$

Current work

- Get algorithm down to

$$O((\ln \#\Omega_{LE}) n^3 \ln n)$$

References



M. Huber

Fast perfect sampling from linear extensions

Discrete Mathematics, 306, pp. 420–428, 2006



M. Huber and S. Schott

Improving the product estimator by using a random cooling schedule (with comments and rejoinder)

Bayesian Statistics 9, to appear.



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Using TPA for approximating the number of linear extensions

Submitted.