

Online Ranking with Minimal Inversions

Sepehr Assadi (Rutgers University), Eric Balkanski (Harvard University), Renato Paes Leme (Google)

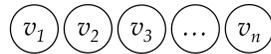
Main Question

What guarantees are achievable in online settings for ranking elements from pairwise comparisons?

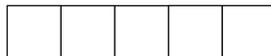
The Secretary Ranking Problem

Generalizes the **secretary problem**:

- Elements with values v_1, \dots, v_n arrive in random order



- n positions $1, 2, 3, \dots, n$



- Upon arrival of an element a :

- Observe its **value** v
- Irrevocably place** a in a position p not yet occupied



Objective: minimize number of inversions, i.e., pairs (a_i, a_j) of elements in positions s.t. $p_i < p_j$ and $v_i > v_j$.

Trivial Bounds

Upper bound: place each element in a random available position, $O(n^2)$ inversions.

Lower bound: no information available when first element arrives, $\Omega(n)$ inversions.

Scenarios with irrevocable online ranking decisions

- Task assignment**, e.g., a consulting firm with teams of different skill levels and projects of different difficulty that arrive in an online fashion.
- Reward allocation**, e.g., a university department wants to reward the best students with the best scholarships.

Main Result

Tight upper and lower bounds for the secretary ranking problem.

Theorem:

- There is an algorithm which obtains, w.h.p., $O(n^{3/2})$ inversions.
- Any algorithm obtains, w.h.p., $\Omega(n^{3/2})$ inversions.

Main challenges

- Algorithm:**
 - In earlier time steps, not much information
 - In later time steps, many positions are not available
- Hardness:**
 - Requires anti-concentration inequality for correlated random variables

The Algorithm

Upon arrival of element a_t at time step t :

- Estimate the true rank** of a_t by rescaling its rank with respect to previous $t - 1$ elements and by adding some random perturbation:
 - Define $r_t = |\{a_{t'} \mid a_{t'} < a_t \text{ and } t' < t\}|$
 - Estimated rank $\tilde{rk}(a_t)$ is chosen uniformly at random in $[r_t(n/t), (r_t + 1)(n/t)]$
- Assign** a_t to the position that is the **nearest unassigned position** to estimated rank $\tilde{rk}(a_t)$:
 - Learned rank is $\pi(a_t) = \operatorname{argmin}_{i \in R} |i - \tilde{rk}(a_t)|$ where R is the set of available positions

Connection to linear probing in hashing:

- Linear probing** is used to resolve collisions in hashing:
 - When a key is hashed to a non-empty cell, visit neighboring cells until empty location is found.
- Analysis of the assignment step follows similar ideas as the analysis for the linear probing hashing scheme.

Hardness

Main ingredient: new anti-concentration inequality for a generic **balls in bins problem** with **correlated sampling**.

Congested ranking: two elements can be assigned the same position.

Overview of analysis:

- Congested** ranking is **easier** than ranking
- The algorithm that assigns each element to its estimated rank is the **optimal algorithm**
- Using anti-concentration bounds, this algorithm incurs $\Omega(n^{3/2})$ **inversions**

Lemma (anti-concentration bound): Assume there are n balls in a bin, r red and $n - r$ blue. If t balls are drawn uniformly at random without replacement, for any k , the probability that k out of these t balls are red is $O(1/\sqrt{n})$.

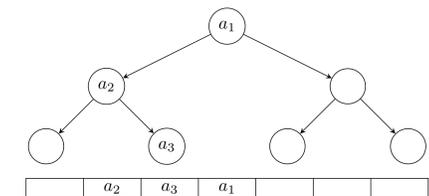
Extensions

Let m be the number of positions and n the number of elements, we consider $m \geq n$ (instead of $m = n$).

Sparse secretary problem:

- How large does m need to be to achieve 0 inversions?

Connection to **random binary trees**.



General secretary problem:

- How many inversions when $m \geq n$?

