The Secretary Problem with Independent Sampling

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MC2 seminar · ENS Lyon

18th March 2021
The classic secretary problem

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2. The numbers are placed in a random order
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3. The numbers are presented to the player in that order.

Goal: maximize probability of picking the max.
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2. The numbers are placed in a random order.
3. The numbers are presented to the player in that order.
4. Goal: maximize probability of picking the max.
A stopping rule is a strategy of the following form:

- Discard the first $r$ values, but keep in mind the maximum $M$.
- Take the first value that is higher than $M$. 

[Diagram showing a sequence of values with a vertical line indicating the stopping rule]
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![Diagram](image-url)
Stopping rule

**Theorem:** Optimal strategies are stopping rules.
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Intuitively:

- Taking the maximum so far is necessary.
- It is reasonable to wait to get some knowledge.
- One should not take the values into account to set of threshold.
- From the observation set, only the maximum is useful.
The optimal stop is $n/e$

**Theorem:** The optimal strategy is the stopping rule with $r = 1/e$.

1. Discard the $n/e$ first values but remember the maximum $M$ in this segment.
2. Keep the first value that exceeds $M$. 

![Diagram showing the optimal stop with $n/e$ values discarded and the maximum $M$ marked]
The optimal stop is $\frac{n}{e}$

**Theorem:** The optimal strategy is the stopping rule with $r = \frac{1}{e}$.

\[
P(\text{win with } r) = \sum_{k=r}^{n} P(k \text{ is the best}) P(k \text{ is chosen}|k \text{ is the best})
\]

\[
= \sum_{k=r}^{n} \frac{1}{n} P(\text{best of } [1, k-1] \text{ appears before } r)
\]

\[
= \sum_{k=r}^{n} \frac{1}{n} \frac{r-1}{k-1} = \frac{r-1}{n} \sum_{k=r}^{n} \frac{1}{k-1} \approx -x \log(x)
\]
A bit of history

- Kepler (1613), interviews for marriage
- Cayley (1875), open problem about lottery
- A lot of work in the 50s, 60s and 70s, in the statistics/probability community.
- "A secretary winter" (?)
- Now popular again, especially in TCS, because of its links with algorithmic game theory (auctions, posted prices mechanisms etc.)
Variants of the secretary problem

There are many parameters of the problem that can be changed:

- The order can be random, adversarial, chosen by the player.
- The number of items: player can chose several items, possibly with constraints (matroid)
- The objective: maximize expectation vs probability of picking the max.

Other problems: Prophet inequality, Pandora’s box problem.
Question:

What happens if the algorithm is not completely ignorant about the numbers?
Prior information

1. Distributional information:
   ▶ i.i.d. random variables (Gilbert and Mosteller 66)
   ▶ independent variables from known distributions (Esfandiari et al. 20, Allart and Islas 15)

2. Samples
   ▶ Initiated by Azar, Kleinberg and Weinberg 14.
   ▶ i.i.d variables from unknown distributions (Correa et al. 19+, Rubinstein et al. 20)
   ▶ Known distributions, one sample from each (Kaplan et al. 20, Correa et al. 20).
   ▶ A fraction of the values are sampled (Kaplan et al. 20)
This paper

**Problem:** Secretary with independent sampling

The same as the classic secretary problem except that:

1. After the adversary’s choice, every number is sampled with probability $p$.
2. The algorithm is given the sampled values, before the beginning.
3. The algorithm plays on the rest of the values.
Secretary with independent sampling

ADVERSARY
5 3

RANDOM ORDER
2 7
2 5 3 7

RANDOM SAMPLING
7 5 3 2
7 5 3 2

ONLINE ALGORITHM
5 3

7

KEEP

KEEP

DISCARD

RESULT
CHosen: 2
Best: 7

FAIL

CHOICE
2

CHOICE

Adversarial and random order

Actually the problem comes in two flavors: either the order is random (like in the classic version) or it is chosen by the adversary.
Heuristics: Max sample threshold

Let’s try the following simple heuristics:

→ Take the maximum sampled value as a threshold.
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\[ \text{Threshold} := \text{MAX} \]

\[ p = 0.4 \]
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→ Take the maximum sampled value as a threshold.

Threshold := max

11 2 9 16 8 13 3 5

7

p = 0.9
Choose the $k^{th}$ max of the samples as a threshold, where $k$ grows when $p \to 1$.

The optimal $k(p)$ is easy to compute: $k(p) = \left\lfloor \frac{1}{1-p} \right\rfloor$. 

**Diagram:**
- 3 Threshold
- $p=0.7$
- $k=3$

**Sample Set:**
- 11, 2, 9, 16, 8, 13, 3, 5

**Legend:**
- Orange boxes represent sample values.
- Blue boxes represent a threshold.
Adversarial order: $k^{th}$-max is optimal

**Theorem:**
For the adversarial order, the $k^{th}$-max strategy is optimal.

**Proof shape:** Prove that the performance of the algorithm matches an ”upper” bound.
Proof roadmap

- **GENERAL BOUND**
- **BOUND FOR DETERMINISTIC ALGORITHMS**

  - **BOUND FOR DETERMINISTIC ALG.,** \( p = \frac{1}{2} \)
    - Increasing sequence
    - Unknown length

  - **BOUND FOR DETERMINISTIC ALG. FOR** \( p = \frac{1}{2} \)

  - Special case

  - Variant
Special case: increasing values

1 8 11 17 21 27 36 40

4 6 7 16 22 23 30 37 38 44 47

1 4 6 7 8 11 16 17 21 22 23 27 30 36 37 38 40 44 47
Special case: increasing values

One restriction: no knowledge of the length.

Fact: This variant of the problem is equivalent to the last yellow card game.

Last yellow card game:

- There are \( n \) cards, with \( n \) unknown.
- Every card is colored blue with probability \( p \) and yellow otherwise.
- The player is given the number of blue cards.
- The cards are revealed one by one, and the player has to stop on the last yellow card.
Special case: increasing values

One restriction: no knowledge of the length.

Fact: This variant of the problem is equivalent to the last yellow card game.

Last yellow card game:

▶ There are $n$ cards, with $n$ unknown.
▶ Every card is colored blue with probability $p$ and yellow otherwise.
▶ The player is given the number of blue cards.
▶ The cards are revealed one by one, and the player has to stop on the last yellow card.

$p=0.5$  $6 \times \square$
Special case: increasing values

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Conflict graph

```
 n=1   n=2   n=3   n=4
 0    00    000   0000
 × 1  01    001   0001
 10   010   0101  0010
 × 11 100   101   0100
    101   1000  1001
    110   1000  1010
    110   1100  1100
    111   1100  1101
    111   1011  1110
    111   1010  1111
    111   1101  1110
    111   1110  1111
    111   1111
```
Proof roadmap

GENERAL BOUND

BOUND FOR DETERMINISTIC ALGORITHMS

MORE INVOLVED ANALYSIS OF THE CONFLICT GRAPH

BOUND FOR DETERMINISTIC ALG., $p = \frac{1}{2}$

- INCREASING SEQUENCE
- UNKNOWN LENGTH

BOUND FOR DETERMINISTIC ALG. FOR $p = \frac{1}{2}$
Adversarial order: $k^{th}$-max is optimal

Theorem:
For the adversarial order, the $k^{th}$-max strategy is optimal.
Random order

→ Again we can design an optimal algorithm, but via a completely different technique.
Proof technique

1. Reformulate as random arrivals.

2. Any optimal strategy can be seen as a decreasing collection of thresholds.

3. The optimal thresholds are the solutions to an easy separable concave optimization problem.
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![Diagram showing reformulation as random arrivals.]

2. Any optimal strategy can be seen as a decreasing collection of thresholds.

![Diagram showing a decreasing collection of thresholds over time.]

3. The optimal thresholds are the solutions to an easy separable concave optimization problem.

![Diagram showing the optimization process over time.]
Thank you for watching!