Beating the logarithmic lower bound: randomized preemptive disjoint paths and call control algorithms *

Ran Adler[†] Yossi Azar[‡]

March 19, 2001

Abstract

We consider the maximum disjoint paths problem and its generalization, the call control problem, in the on-line setting. In the maximum disjoint paths problem, we are given a sequence of connection requests for some communication network. Each request consists of a pair of nodes, that wish to communicate over a path in the network. The request has to be immediately connected or rejected, and the goal is to maximize the number of connected pairs, such that no two paths share an edge. In the call control problem, each request has an additional bandwidth specification, and the goal is to maximize the total bandwidth of the connected pairs (throughput), while satisfying the bandwidth constraints (assuming each edge has unit capacity). These classical problems are central in routing and admission control in high speed networks and in optical networks.

We present the first known constant-competitive algorithms for both problems on the line. This settles an open problem of Garay et al. and of Leonardi. Moreover, to the best of our knowledge, all previous algorithms for any of these problems, are $\Omega(\log n)$ -competitive, where *n* is the number of vertices in the network (and obviously non-competitive for the continuous line). Our algorithms are randomized and preemptive. Our results should be contrasted with the $\Omega(\log n)$ lower bounds for deterministic preemptive algorithms of Garay et al. and the $\Omega(\log n)$ lower bounds for randomized non-preemptive algorithms of Lipton and Tomkins and Awerbuch et al. Interestingly, non-constant lower bounds were proved by Canetti and Irani for randomized preemptive algorithms for related problems but not for these exact problems.

^{*}A preliminary version of this paper appears in the proceedings of the 10th Annual ACM-SIAM Symposium on Discrete Algorithms (SODA), 1999, pp. 1-10. Corresponding author: Yossi Azar.

[†]Department of Computer Science, C/O Yossi Azar, Tel Aviv University, Tel-Aviv 69978, Israel.

[‡]Department of Computer Science, Tel Aviv University, Tel-Aviv 69978, Israel. Research supported in part by the ISIS consortium and the Israel Science Foundation. E-mail: azar@tau.ac.il.

1 Introduction

We consider the maximum disjoint paths problem and its generalization, the call control problem, in the on-line setting. In the maximum disjoint paths problem, we are given a sequence of connection requests for some communication network. Each request consists of a pair of nodes, that wish to communicate over a path in the network. The request has to be immediately connected or rejected, and the goal is to maximize the number of connected pairs, such that no two paths share an edge. In the call control problem, each request has additional bandwidth and benefit specifications (the benefit is usually proportional to the bandwidth). The goal is to maximize the total benefit of the connected pairs while satisfying the bandwidth constraints (assuming each edge has unit capacity).

These classical problems were extensively studied in recent years, since they are applicable to routing and admission control in high speed networks [2, 5, 7, 10, 16] and optical networks [1, 3, 4, 19].

The algorithms we consider are also *preemptive*, that is, they may, at any point of time, decide to stop an on-going call in the network. Of course, if a call is preempted, then it's benefit is not accounted in the total benefit.

We focus on the case where the benefit is proportional to the bandwidth. This corresponds to maximizing the total throughput of the network. Also, we consider only the case where the network is a line, and thus the requested paths are intervals.

The performance of the on-line algorithm is measured in terms of its approximation ratio, called the competitive ratio. A deterministic or randomized algorithm is defined to be c-competitive, if for any sequence of requests its (expected) benefit is no less than c times the benefit of the optimal offline algorithm.

Our results. We present the first known constant-competitive algorithms for the maximum disjoint paths problem and for the call control problem on the line. This settles an open problem of [12, 16]. Moreover, to the best of our knowledge, all previous algorithms for any of these problems are $\Omega(\log n)$ -competitive, where n is the number of vertices in the network (and obviously non-competitive for the continuous line). Constant approximation ratios were achieved only in off-line settings (see e.g [14, 15] and their references). Our algorithms are randomized and preemptive. Our results should be contrasted with the $\Omega(\log n)$ lower bound for deterministic preemptive algorithms in [12], and the $\Omega(\log n)$ lower bound for randomized non-preemptive algorithms [5, 6, 18]. Also, non-constant lower bounds were proved in [11] for randomized preemptive algorithms in various cases. However, these lower bounds do not apply to the standard disjoint paths and call control problems.

The key new idea in our algorithms is recognizing middle intervals and using them appropriately. Specifically, previous algorithms were based mainly on the values of the lengths (e.g. the lengths of the intervals). Our algorithms do not take the lengths into account and decides based only on the topological structure of the intervals. Surprisingly, the only two ingredients required from the topological structure are the containment relations and the middle intervals. In the way of constructing our algorithm for the disjoint paths problem, we first design a 4-competitive *deterministic* algorithm for requests of bandwidth 1/2. This algorithm is used for establishing the randomized disjoint paths algorithm. Some techniques of [4] are used for transforming the above deterministic algorithm to an algorithm.

for requests of bandwidth 1/k for k > 1.

It is important to mention that our randomized algorithm for the disjoint paths problem does not suffer from the known undesired property of many randomized on-line call control algorithms, that high benefit is attained only with very poor probability (see discussion in [17]). In fact, not only that our algorithm succeeds with constant probability, but the number of paths that the algorithm provides is quite concentrated around its mean.

For constructing the general call control algorithm, we first design a constant-competitive deterministic algorithm for requests of arbitrary bandwidth limited by $\delta < 1/2$. A crucial ingredient of this algorithm is to ignore "stuffed intervals" - intervals that contain a large mass of previous intervals. Then, we easily combine this algorithm with the disjoint paths algorithm using randomization and establish the final algorithm.

We note that our algorithms are history dependent, that is, the decision to accept or reject a new call depends not only on the currently active calls, but also on previously rejected calls. Attempting to remove this dependency, by modifying the algorithm in some natural ways, can be shown to result in non constant-competitive algorithms. It seems very interesting to find out whether there exist constant-competitive algorithms where each decision depends only on the currently active calls and maybe on additional bounded information.

The constants of most of our algorithms are not large (although we make no specific attempt to make them small). We also prove a lower bound of 2 for deterministic or randomized algorithms for all the problems that we consider.

We note that our techniques can be easily applied to optical networks, that is, we can provide constant throughput competitive algorithm for one or more wavelengths in the line network.

Related work. The disjoint paths problem was considered by Garay et al. [12]. They showed an $O(\log n)$ -competitive deterministic preemptive algorithm for the line network. They also showed that no deterministic preemptive algorithm can achieve a better competitive ratio. Randomized non-preemptive algorithms for the line network were considered in [6, 18]. They showed an $O(\log n)$ -competitive algorithm and a matching lower bound for randomized non-preemptive algorithms. The randomized non-preemptive lower bound holds also for the call control problem, even when requests are limited to a small fraction of the available bandwidth. Note that for general networks one can achieve logarithmic competitive ratios by deterministic algorithms for requests of small bandwidth [5], while no poly-logarithmic competitive ratio can be achieved for requests of full bandwidth even by randomized algorithms [9]. For special networks, e.g., trees, meshes, classes of planner graphs [6, 7, 15] it is possible to design logarithmic competitive algorithms for the call control problem without limiting the requested bandwidth. Nevertheless, we are not aware of any constant-competitive algorithm for disjoint paths problems or call control problem.

Also, some work was done for different measures of benefit. For the disjoint paths problem on the line, [12] considered the case where the benefit of an interval is equal to its length. Here constant-competitive ratio is achieved by deterministic preemptive algorithms. For the call control problem on the line, [8] considered the case where the benefit of a call equals the product of its length and its bandwidth. Here again, a constant-competitive ratio can be achieved by deterministic preemptive algorithms, with the additional constraint that the requested bandwidths are limited to $\delta < 1$. They also showed that deterministic algorithms have very poor competitive ratio on the line, if a call may request the entire bandwidth (that is, $\delta = 1$). For general benefits, [11] showed that even with randomized preemptive algorithms, one cannot achieve a constant competitive ratio even on the line. More specifically, they showed $\Omega(\sqrt{\log \mu}/\log \log \mu)$ lower bounds for randomized preemptive algorithms, where μ is the maximum among various variances in the parameters of different calls. Fortunately, the lower bounds are not applicable to our problems.

Structure of the paper. In section 2 we present some definitions. In section 3 we describe a 4-competitive algorithm for requests of bandwidth 1/2. Then, in section 4 we show how to transform it to a randomized algorithm for the disjoint paths problem. In section 5 we transform the algorithm of section 3 to an algorithm for requests of bandwidth 1/k. In section 6 we design the general algorithm for call control for any requested bandwidth, where we start by showing a deterministic algorithm for requests of bandwidth less than 1/2.

2 Preliminaries

We consider a network G which is a line, i.e. consists of chain of links. We denote the sequence of call requests by $\sigma = \sigma_1, \sigma_2..\sigma_l$. Call request i is characterized by a pair: (I_i, r_i) , where I_i is the requested path and r_i is the requested bandwidth. The requested bandwidth is assumed to satisfy $0 < r_i \leq 1$.

A valid set of calls is a set of calls $C \subseteq \sigma$, which satisfies the bandwidth constraints for each of the links, that is:

$$\forall e \in E(G) \quad \sum_{\{\sigma_i \in C \mid e \in I_i\}} r_i \le 1$$

We focus on the case where b_i , the benefit of a call, is proportional to its bandwidth (i.e. $b_i = r_i$). Thus maximizing the total benefit corresponds to maximizing the total throughput of the network. For any set of calls C, we denote by B(C) the total benefit of the calls (which is equal to the total bandwidths of the calls).

The performance of the on-line algorithm is measured in terms of its competitive ratio, defined as follows: let \mathcal{OPT}_{σ} be an optimal valid set for the given request sequence, and let \mathcal{ON}_{σ} be the valid set of calls produced by the on-line algorithm. Then randomized \mathcal{ON} is ρ -competitive if for all sequences σ we have $E(B(\mathcal{ON}_{\sigma})) \geq \frac{1}{\rho}B(\mathcal{OPT}_{\sigma})$.

We denote the set of the first *i* requests by S_i , and denote by \mathcal{A}_i the set of accepted calls just before the arrival of request i + 1. We also denote $S^* = S_l$, $\mathcal{A}^* = A_l$, where *l* is the sequence length. We omit the index *i* from S_i and \mathcal{A}_i when it is clear from the context. When all the requested bandwidths are equal, we can assume that $b_i = 1$ for all *i* (instead of $b_i = r_i$) and hence we write |C| instead of B(C) for a set of calls *C*.

Since our algorithms and bounds do not depend on the number of links, we may replace the network by a continuous line, and replace each discrete path by an open interval. We denote by left(I) and right(I) the left and right endpoint of an interval I respectively. We will often refer to the calls as intervals, ignoring the attached bandwidth. We will also use interval notations for calls, for example, we abuse the notation and use S_i to denote the first *i* requested intervals. For simplicity, we assume that S^* has no identical intervals (if there are, we can extend the containment relation by ordering identical intervals in the order of arrival).

3 A deterministic algorithm for bandwidth 1/2

In this section we show a constant competitive on-line algorithm for the case where all requested calls σ_i have $r_i = 1/2$, that is, at most two calls are allowed to overlap for each link. Since all the benefits are equal, we set all of them to 1.

Definition 3.1 Given a set S of intervals, an interval I is a middle interval of S if there are two intervals $I_L, I_R \in S$ such that $left(I_L) \leq left(I) \leq left(I_R) \leq right(I_L) \leq right(I) \leq right(I_R)$.

Informally, the idea of the algorithm is the following: when there is a "collision" between more than two intervals, none of which contains the other, it rejects/preempts the middle interval. Also, we need to reject calls that contain previous calls, even if the previous calls have already been rejected or preempted. Note that the algorithm is history dependent.

More formally, given a new call request, I, the procedure in figure 1 describes how the algorithm decides whether to accept it or reject it.

Procedure: $BW^{\frac{1}{2}}$
\mathbf{begin}
(1) if there is a $J \in S$ such that $J \subset I$ then
(2) reject I
(3) elseif there is a $J \in \mathcal{A}$ such that $J \supset I$
(4) preempt all intervals $J' \in \mathcal{A}$ such that $J' \supset I$
(5) accept I
(6) elseif I is a middle interval in $\mathcal{A} \cup \{I\}$ then
(7) reject I
(8) else
$(9) \qquad \text{preempt middle intervals } J' \in \mathcal{A} \cup \{I\}$
(10) accept I
(11) end if
end

Figure 1: Algorithm for bandwidth 1/2 calls

Note algorithm $BW_{\frac{1}{2}}^{\frac{1}{2}}$ in figure 1 is history dependent because of line (1). Modifying the algorithm to depend only on active calls by replacing S by A in line (1) results in a non-competitive algorithm ¹. In order to prove that the algorithm $BW_{\frac{1}{2}}^{\frac{1}{2}}$ is valid (that is, it maintains a valid set \mathcal{A}), we first observe the following immediate fact:

¹Let $a_i = (0, M - 3i), b_i = (M - 3i - 1, 2M - 3i), c_i = (M - 3i - 2, M - 3i + 1)$ for $0 \le i \le M/3 - 1$ be intervals on the line (0, 2M) and consider the sequence $a_0, b_0, c_0, a_1, b_1, c_1, \ldots, a_{M/3-1}, b_{M/3-1}, c_{M/3-1}$. Clearly \mathcal{OPT} gets M/3 intervals by accepting only c_i where the online ends up only with $a_{M/3-1}, b_{M/3-1}, b_0$.

Fact 3.2 Let S be a set of intervals. If there are no $J_1, J_2 \in S$ such that $J_1 \subset J_2$, then among any 3 intersecting intervals there is a middle interval.

Lemma 3.3 At any time, except between the arrival of a new call and the completion of invoking steps (1)-(5) for it, there is no $J_2 \in \mathcal{A}$ such that $J_1 \subset J_2$ and $J_1 \in S$.

Proof: Consider any two intervals J_1 and J_2 . An inclusion of J_1 in J_2 can only be created with the arrival of one of theses two intervals (the later one). If J_1 arrives first, when J_2 arrives it fails condition (1), and it is rejected. Otherwise, if $J_2 \in \mathcal{A}$ when J_1 arrives then by condition (3) J_2 is preempted in step (4). In both cases, after invoking steps (1)-(5) such inclusion is impossible.

Lemma 3.4 The set \mathcal{A} is a valid set of intervals.

Proof: By induction on the number of input intervals. Initially the claim holds for $\mathcal{A} = S = \phi$. Assume \mathcal{A} is valid, and now a new interval I arrives. If I is rejected, \mathcal{A} is unchanged. Otherwise, if step (4) is executed, at least one interval $J' \supset I$ is preempted, so that I can be allocated in the evicted bandwidth. Otherwise, step (9) is executed. Let $T = \{J' | J' \cap I \neq \phi\}$. By lemma 3.3 each of the intervals in T intersects exactly one endpoint of I. Thus we can partition T to T_L and T_R , such that $|T_L| \leq 2$ and $|T_R| \leq 2$, since \mathcal{A} is valid. Let $I_R \in T_R$ and $I_L \in T_L$. It follows from lemma 3.3 and lemma 3.2 that $I_R \cap I_L = \phi$, otherwise I would be a middle interval. Thus it is sufficient to show that the allocation of I would not violate the bandwidth limitation on the left endpoint of I, and use the symmetrical claim for the right endpoint. If $|T_L| \leq 1$ then I does not cause violation of the bandwidth constraint on it's left side. Otherwise, let J_1 and J_2 denote the interval, it meets the condition of (9), and it is preempted. Thus, I can be allocated in the evicted bandwidth.

Corollary 3.5

- 1. At most 2 intervals are preempted when step (4) is executed.
- 2. At most 2 intervals are preempted when step (9) is executed.

Proof: Claim 1 is obvious. Claim 2 follows from the proof above.

Let $\mathcal{OPT}_{\sigma}^{(k)}$ be an optimal solution for σ when $b_i = 1$ and $r_i = \frac{1}{k}$ for all $\sigma_i \in \sigma$.

Lemma 3.6 $|\mathcal{OPT}_{\sigma}^{(k)}| \leq k |\mathcal{OPT}_{\sigma}^{(1)}|.$

Proof: We view the set of intervals as an interval graph, i.e., each vertex of the graph corresponds to an interval and two vertices are adjacent if the corresponding intervals intersects. We use the fact that the clique number of an interval graph equals to its chromatic number (see [13]). Since $\mathcal{OPT}_{\sigma}^{(k)}$ is a valid set when all $r_i = \frac{1}{k}$, the maximum clique size in $\mathcal{OPT}_{\sigma}^{(k)}$ is no more than k. Thus $\mathcal{OPT}_{\sigma}^{(k)}$ can be colored in k colors. Each of the color classes is an independent set of intervals, and one of them has size at least $|\mathcal{OPT}_{\sigma}^{(k)}|/k$. Now this set is also valid when all $r_i = 1$, resulting in: $|\mathcal{OPT}_{\sigma}^{(k)}|/k \leq |\mathcal{OPT}_{\sigma}^{(1)}|$ as claimed.

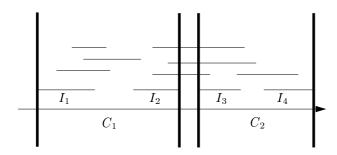


Figure 2: Definition of cells

Lemma 3.7 $|BW_{\frac{1}{2}\sigma}| \geq \frac{1}{2} |\mathcal{OPT}_{\sigma}^{(1)}|$

Proof: Let $\mathcal{OPT}_{\sigma}^{(1)}$ be an optimal set of intervals for bandwidth equal to 1, as defined above, and $m = |\mathcal{OPT}_{\sigma}^{(1)}|$. By definition, the set $\mathcal{OPT}_{\sigma}^{(1)}$ is a set of pairwise disjoint intervals. Let us denote the intervals by $I_1, I_2 \dots I_m$. We can also assume that no $I \in \mathcal{OPT}_{\sigma}^{(1)}$ contains an interval of S. Define the following intervals, referred to as "cells", as follows: cell j for $1 \leq j \leq \lfloor \frac{m}{2} \rfloor$, denoted by C_j , is the interval $(left(I_{2j-1})..right(I_{2j}))$. (See figure 2). If m is odd then we add another cell, $C_{\lfloor \frac{m}{2} \rfloor + 1} = (left(I_m), +\infty)$. We refer to cells $1..\lfloor \frac{m}{2} \rfloor$ as "regular", and to $C_{\lfloor \frac{m}{2} \rfloor + 1}$, if it exists, as the "infinite" cell. The following claim shows that after a certain point of time, cell C_j always contains an interval, more specifically, there will always be an interval $J \in \mathcal{A}$ s.t. $J \subseteq C_j$. The claim completes the proof of the theorem, since the cells are disjoint.

Claim 3.8 For regular cells, after the intervals I_{2j-1} and I_{2j} have arrived, there is always an interval $J \in \mathcal{A}$, s.t. $J \subseteq C_j$. If an infinite cell exists, after I_m arrives, there is always an interval $J \in \mathcal{A}$ s.t. $J \subseteq C_{\lfloor \frac{m}{2} \rfloor + 1}$.

Proof: First we consider "regular" cells, and prove the claim by induction on the number of intervals that have arrived.

- Initial step: Assume I_{2j-1} arrives after I_{2j} . The proof is symmetrical for the other case. If I_{2j-1} is accepted, then the claim holds. Otherwise, I_{2j-1} is rejected and since I_{2j-1} contains no other intervals, condition (6) in the algorithm must hold. Let I_R be a right interval, as in definition 3.1. It follows that $left(C_j) = left(I_{2j-1}) \leq left(I_R)$. Since I_R intersects I_{2j-1} and I_{2j-1} lies to the left of I_{2j} , $left(I_R) \leq left(I_{2j})$. Since $I_R \in \mathcal{A}$, by lemma 3.3 it does not contain I_{2j} , and thus $right(I_R) \leq right(I_{2j}) = right(C_j)$. Hence, $I_R \subseteq C_j$ as claimed.
- Induction: Assume $J \subseteq C_j$ is preempted when a new interval I arrives. If condition (3) in the algorithm holds, then $I \subset J \subseteq C_j$ satisfies the claim conditions. Otherwise, J is preempted due to the execution of step (9) of the algorithm where J is a middle interval. Thus there are intervals $I_L, I_R \in \mathcal{A}$ that are not preempted at this step such that

$$left(I_L) \leq left(J) \leq left(I_R) \leq right(I_L) \leq right(J) \leq right(I_R)$$
.

Next we show that at least one of these intervals I_L or I_R is in C_j which will complete the proof. First we note that since $J \subseteq C_j$, we get $right(I_L) \leq right(C_j)$ and $left(C_j) \leq left(I_R)$. Assume by contradiction that $I_L \not\subseteq C_j$ and $I_R \not\subseteq C_j$, i.e., $left(I_L) < left(C_j)$ and $right(C_j) < right(I_R)$, then we get that $I_L \cup I_R \supseteq C_j \supseteq$ $I_{2j-1} \cup I_{2j}$. Since $I_L \cap I_R \neq \phi$, one of I_L and I_R contains I_{2j-1} or I_{2j} , which is impossible by lemma 3.3. Thus $left(C_j) < left(I_L)$ or $right(I_R) < right(C_j)$, yielding $I_L \subseteq C_j$ or $I_R \subseteq C_j$ respectively, which completes the proof.

Now, for the "infinite" cell the proof is similar, observing the fact that if $J \subseteq C_{\lfloor \frac{m}{2} \rfloor + 1}$ is rejected or preempted, I_R is always contained in the cell.

Theorem 3.9 $BW^{\frac{1}{2}}$ is 4-competitive.

Proof: By lemma 3.7 $|BW_{\frac{1}{2}\sigma}| \geq \frac{1}{2}|\mathcal{OPT}_{\sigma}^{(1)}|$. Now by lemma 3.6, $|\mathcal{OPT}_{\sigma}^{(2)}| \leq 2|\mathcal{OPT}_{\sigma}^{(1)}|$.

4 A randomized algorithm for bandwidth 1

Next we show how an algorithm for bandwidth 1/2, like $BW\frac{1}{2}$, can be used to construct a randomized constant-competitive algorithm for bandwidth 1. Actually, any deterministic algorithm, with following properties can be used to construct such an algorithm, as is proved by the sequel theorem.

Consider a deterministic preemptive algorithm DET for call control of requests of equal bandwidth (i.e., $r_i = \frac{1}{k}$ and $b_i = 1$) that maintains a set of intervals D, with the following properties:

- $|DET_{\sigma}| \geq \frac{1}{c} |\mathcal{OPT}_{\sigma}^{(1)}|.$
- There is a constant d such that any newly accepted interval I intersects at most d other intervals in D (after it has been accepted).

Theorem 4.1 Any algorithm DET with the above properties can be used to construct a randomized algorithm for bandwidth 1 with competitive ratio 4dc.

Proof: We construct a randomized algorithm *RAND*. *RAND* maintains a valid set of intervals (for bandwidth 1) denoted by *R*. *R* is initially empty. Let *p* satisfy $0 \le p < \frac{1}{2}$. We simulate *DET* on the background with the same sequence of intervals as *RAND* but each has bandwidth $\frac{1}{k}$ instead of 1. The idea is that *R* certainly rejects and preempts all intervals rejected and preempted by *DET* but also randomly rejects some intervals that were accepted by *DET*. Specifically, for any new interval *I*, we take the actions described in figure 3 following the actions taken by *DET* for the same intervals (but with smaller bandwidth, i.e. $r_i = \frac{1}{k}$).

It follows immediately that the algorithm is correct: initially R is valid, and whenever an interval I is accepted, by condition (5), R remains valid.

Let R^* (respectively D^*) denote the final set of intervals accepted by RAND (respectively DET). We proceed to show that $E(|R^*|) \geq \frac{1}{4dc} \times |\mathcal{OPT}_{\sigma}^{(1)}|$.

begin	
(1) pr	eempt from R those intervals that were preempted by DET
(2) if	I was rejected by DET then
(3)	reject I
\mathbf{el}	se
(4)	toss a p -coin
(5)	if coin shows "success" and there is no $J \in R$ s.t. $J \cap I \neq \phi$ then
(6)	accept I
	else
(7)	reject I
	end if
e	nd if
\mathbf{end}	

Figure 3: A randomized reduction from bandwidth 1 to an algorithm with the above properties

- Every interval I is accepted by RAND with probability at most p, because in order for an interval to get accepted, the coin-toss in step (4) has to show "success".
- The set R satisfies $R \subseteq D$, since every interval is accepted by RAND only if it is accepted by DET.
- For all $s \in D^*$, $s \in R^*$ if and only if s is accepted by RAND: If s is accepted by RAND, then it is never preempted by RAND, since RAND preempts intervals only in step (1), only if DET preempts them.

For $s \in S$ define the indicator random variable χ_s to be 1 if $s \in R^*$, and 0 otherwise. By the above observations, for $s \in D^*$ we have

$$E(\chi_s) = Pr[s \in R^*] = Pr[s \text{ is accepted by } RAND].$$

For $s \in D^*$, RAND accepts s if and only if condition (5) holds. By DET's properties, s intersects at most d intervals in D when it is accepted by DET, and thus it intersects at most d intervals in $R \subseteq D$. The probability that none of those intervals is accepted by RAND is no less than $(1-p)^d$, so

$$Pr[s \text{ is accepted by } RAND] \ge p(1-p)^d \ge p(1-dp).$$

Thus,

$$E(|R^*|) \ge E(\sum_{s \in D^*} \chi_s) \ge \sum_{s \in D^*} p(1 - dp) \ge p(1 - dp) \cdot |D^*| \ge p(1 - dp) \cdot \frac{|\mathcal{OPT}_{\sigma}^{(1)}|}{c}$$

To complete the proof, choose $p = \frac{1}{2d}$.

Using the theorem we get the following result:

Theorem 4.2 There is a 16-competitive randomized on-line algorithm for bandwidth 1.

Proof: Use the algorithm $BW_{\frac{1}{2}}^{\frac{1}{2}}$ for theorem 4.1. The algorithm satisfies the properties above with c = 2 (by lemma 3.7) and d = 2 (any accepted interval intersects at most 2 intervals in the valid set).

5 A constant competitive algorithm for bandwidth 1/k

In this section we give a constant competitive algorithm for the case where all the intervals request bandwidth of 1/k, for some fixed $k \ge 2$. We first note that by lemma 3.7 and lemma 3.6, the algorithm $BW_{\frac{1}{2}}$ is at most 2k-competitive for this problem. Here, however, we present an algorithm whose competitive ratio does not depend on k.

We apply a general method of [4] for benefit problems, with adaptation to handle preemption, where the benefit is gained by accommodating items in any of several (not necessarily identical) abstract "bins". That is, given a set of items, an algorithm has to maximize the benefit gained by accepting items. To accept an item the algorithm has to accommodate the item in one of several bins. Within each bin there may be restrictions as to the set of items that can be accommodated in it concurrently. However, we assume *total independence* between the different bins: If we have n bins, then for any i, if the set Z_i can be accepted in bin i with sets $Z_1, \ldots, Z_{i-1}, Z_{i+1}, \ldots, Z_n$, in the other bins, then the set Z_i can be accepted to bin i also if the other bins contain arbitrary other feasible sets $Z'_1, \ldots, Z'_{i-1}, Z'_{i+1}, \ldots, Z'_n$.

Given a ρ -competitive on-line (deterministic or randomized) allocation algorithm A for one bin, the paper [4] shows how to build a ρ + 1-competitive on-line allocation algorithm A' for multiple bins. We generalize the algorithm for the preemptive case. We will use the term *preemptive allocation algorithm* for algorithms, which decide, for a new item, whether to accept it or reject it, and may preempt old items when a new item is accepted. We prove the following theorems:

Theorem 5.1 Assume there are n totally independent abstract "bins", and an on-line algorithm has to assign items into one of the bins. Assume A is a ρ -competitive preemptive allocation algorithm for one bin. Then there is a ρ + 1-competitive preemptive allocation algorithm for allocation into n bins.

Proof: We describe an algorithm A' for n bins, in terms of a procedure B_i for $1 \le i \le n$, which maintains the *i*'th bin. Given a new item t the procedure B_i proceeds as described in figure 4.

Algorithm A' calls B_1 . It is easy to see, by induction from n to 1, that procedure B_i terminates, and thus A' terminates. We claim that A' is a $\rho + 1$ -competitive algorithm for n bins.

For $1 \le i \le n$, let O_i denote the set of items accepted into bin *i* by the optimal algorithm for the problem with *n* bins, and let T_i denote the set of items accepted into bin *i*, which were not preempted in step (9). **Procedure** B_i begin (1) run A on t for bin i(2) if t was rejected then if i < n then call B_{i+1} on t (3)(4)else reject telse (5)accept t into bin i(6)if items $r_1, r_2..r_m$ were preempted then (7)if i < n then for each $1 \leq j \leq m$ sequentially call B_{i+1} on r_j (8)(9)else preempt $r_1, r_2..r_m$ end if end if end

Figure 4: A procedure B_i for allocation into bin i

By construction of the algorithm, procedure B_i is presented with at least all the items in the set $O_i \setminus \bigcup_{j < i} T_j$ (not necessarily in the original order). Since B_i uses A internally, it is ρ competitive, so it will gain at least:

$$B(T_i) \geq \frac{1}{\rho} \cdot B(O_i \setminus (\bigcup_{j < i} T_j)) = \frac{1}{\rho} B(O_i) - \frac{1}{\rho} B((\bigcup_{j < i} T_j) \cap O_i) .$$

It follows that

$$\sum_{i=1}^{n} B(T_i) \geq \sum_{i=1}^{n} \frac{1}{\rho} B(O_i) - \sum_{i=1}^{n} \frac{1}{\rho} B((\bigcup_{j < i} T_j) \cap O_i) \geq \sum_{i=1}^{n} \frac{1}{\rho} B(O_i) - \frac{1}{\rho} B(\bigcup_{i \le n} T_i)$$

$$\geq \sum_{i=1}^{n} \frac{1}{\rho} B(O_i) - \frac{1}{\rho} \sum_{i=1}^{n} B(T_i) ,$$

where the second inequality follows since the sets O_i are pairwise disjoint.

Thus $(1+\rho)\sum_{i=1}^{n} B(T_i) \ge \sum_{i=1}^{n} B(O_i)$, and A' is ρ + 1-competitive.

Theorem 5.2 There is a 5-competitive algorithm for bandwidth allocation of bandwidth $\frac{1}{k}$ intervals for even k, and a 7-competitive algorithm for odd k, $k \geq 3$.

Proof: We partition the unit capacity line into a set of multiple lines each with capacity $\frac{2}{k}$ (except of one of capacity $\frac{3}{k}$ for odd k) while preserving the total capacity. We consider the problem of allocation of calls of bandwidth $\frac{1}{k}$ to the set of multiple lines each with its own capacity $(\frac{2}{k} \text{ or } \frac{3}{k})$. Clearly, a feasible solution to the multiple lines can be converted into a feasible solution to the unit capacity line by taking the union of the feasible sets of each line. Moreover, a feasible solution for the unit capacity line can be partitioned into a solution to

the multiple lines as follows: recall that an interval graph of maximum clique size k can be colored with k colors; Given a solution to the unit capacity we color the intervals with k colors and assign intervals with two (or three) specific colors to each line of capacity $\frac{2}{k}$ (or $\frac{3}{k}$).

Now, consider the multiple lines problem. Clearly, it is an instance for allocation of items into abstract bins. Hence we use the previous theorem to allocate intervals to the bins, in the following way:

- For even k, there are $\frac{k}{2}$ "bins", each consists of capacity $\frac{2}{k}$, and we use algorithm $BW_{\frac{1}{2}}^{\frac{1}{2}}$ for allocation in each bin. By lemma 3.7 $BW_{\frac{1}{2}}^{\frac{1}{2}}$ is 4-competitive on each bin, so we get a 5-competitive algorithm.
- For odd k, there are $\lfloor \frac{k}{2} \rfloor$ "bins", $\lfloor \frac{k}{2} \rfloor 1$ of which consisting of capacity $\frac{2}{k}$, the remaining one consisting of capacity $\frac{3}{k}$, and we use algorithm $BW_{\frac{1}{2}}^{\frac{1}{2}}$ for allocation in each bin. As mentioned before, $BW_{\frac{1}{2}}^{\frac{1}{2}}$ is 6-competitive on each bin, so we get a 7-competitive algorithm.

We also show a lower bound theorem for arbitrary bandwidth:

Theorem 5.3 For any k no deterministic or randomized on-line algorithm can achieve competitive ratio less than 2 for intervals with bandwidth $=\frac{1}{k}$.

Proof: For an appropriate M, the adversary requests k calls in the interval (0, M + 1) (left side calls), and k more calls in the interval (M, 2M + 1) (right side calls). Define the "internal part" of the left side (right, respectively) to be (0, M) ((M + 1, 2M + 1), respectively).

Since all the calls overlap, in at least one of the sides (say right) the expected number of calls accepted by the on-line algorithm is at most $\frac{k}{2}$. Then the adversary accepts all the k calls in this (right) side and continues the construction recursively in the "internal part" of the opposite (left) side. Except of the last step of the recursion, the on-line algorithm would preempt all the calls accepted on the left side at each step since they contain all later calls.

Repeating the construction recursively n times we conclude that the number of calls accepted by the on-line algorithm is at most $k + (n-1)\frac{k}{2}$ (in the last step of the recursion the on-line algorithm can accepts all calls) whereas the adversary accepts kn calls, which proves the claim (n can be as large as we want).

6 A randomized algorithm for bandwidth ≤ 1

In this section we consider a generalized setting, in which all requested calls σ_i have bandwidth $r_i \leq \delta$, for some fixed δ , $\delta \leq 1$, and the benefit accrued from the interval is it's bandwidth i.e. $b_i = r_i$.

First we show a deterministic constant-competitive algorithm for the case $\delta < \frac{1}{2}$, then we show how this algorithm can be used to construct a randomized constant competitive algorithm for the case $\delta = 1$.

6.1 A constant competitive algorithm for $\delta < \frac{1}{2}$

As mentioned before, we now focus on the case $\delta < \frac{1}{2}$. We first introduce some useful definitions and notations. Let I be an interval, and S be an interval set.

- $S \subset I$ iff $\forall s \in S, s \subset I$.
- $S[I] = \{s \in S \mid s \subset I\}$ is the induced subset of S on I. Note that S = S[I] iff $S \subset I$.
- $S[x] = \{s \in S \mid x \in s\}$, the subset of intervals of S which contain x.

In the algorithm for the bandwidth 1 case, we used the fact that there is an optimal solution with no "containing" intervals. We introduce the definition of "stuffed" intervals, which are intervals that contain calls of large total benefit. Such intervals, as shown in the sequel, can be excluded from constant-factor approximations to the optimum, since they can be replaced by non-"stuffed" intervals in the approximation.

Definition 6.1 Let S be a set of intervals. Let $0 < \lambda \leq 1$. An interval $K \in S$ is stuffed in S if $B(S[K] \setminus \{K\}) \geq \lambda$.

Definition 6.2 Let x be violation point of \mathcal{A} . Let \mathcal{L}_R be the list of the intervals in $\mathcal{A}[x]$, ordered by ascending order of their right-endpoint. Similarly, let \mathcal{L}_L be the list of the intervals, ordered by descending order of their left-endpoint.

The right-closest intervals of x in \mathcal{A} , $\Psi_R(x)$, is the maximal prefix of \mathcal{L}_R which has total bandwidth $\leq \frac{1}{2}$. The left-closest intervals of x in \mathcal{A} , $\Psi_L(x)$, is the maximal prefix of \mathcal{L}_L which has total bandwidth $\leq \frac{1}{2}$.

Figure 5 shows the deterministic algorithm STICKY which handles an arriving interval I.

Procedure:STICKY(interval I)begin(1) if I is stuffed in S then reject I and return(2) add I to \mathcal{A} (3) while there are bandwidth violations do(4) pick a violation point, x(5) remove all the intervals K such that $x \in K$ and $K \notin \Psi_L(x) \cup \Psi_R(x)$ end

Figure 5: Algorithm for $\delta < \frac{1}{2}$

Lemma 6.3 Algorithm STICKY maintains a valid set \mathcal{A} of intervals.

Proof: When the algorithm terminates there are no bandwidth violations in \mathcal{A} , by condition (3). The algorithm terminates, since when an iteration of the loop in (5) is executed, at least one interval is removed, and there is a finite number of intervals.

In the appendix, we prove the following theorem:

Theorem 6.4 For $\lambda = \frac{1}{3}$, algorithm STICKY is constant competitive for $\delta < \frac{1}{2}$. Specifically, for $\delta = \frac{1}{4}$, the algorithm is 72-competitive.

We note that the algorithm does not need to know δ in advance, as long as $\delta < \frac{1}{2}$.

6.2 A randomized algorithm for $\delta = 1$

Now we can construct a randomized competitive algorithm for $\delta = 1$ by classifying the request series, and applying one of the previous algorithms on each class.

More specifically, the requests are classified into the following 2 classes:

- All the requests with $r_i \geq \frac{1}{4}$. Those requests are handled with the 16-competitive randomized algorithm, setting all $r_i = 1$.
- All the requests with $r_i < \frac{1}{4}$. Those requests are handled by STICKY.

The algorithm for $\delta = 1$ randomly chooses one of the classes, each with probability $\frac{1}{2}$, and handles only requests of this class by the appropriate algorithm.

Theorem 6.5 The above algorithm is 144-competitive.

Proof: The first algorithm is 16*4-competitive with respect to the requests of the first class, by lemma 3.6. The second algorithm is 72-competitive with respect to the requests of the second class, by theorem 6.4. Let B be the value of the optimal algorithm for all the requests and let B_1 and B_2 be the optimal value restricted to requests of class 1 and class 2 respectively. Clearly $B \leq B_1 + B_2$. The benefit gained by the on-line randomized algorithm is at least $\frac{1}{2} \cdot \frac{1}{64}B_1 + \frac{1}{2} \cdot \frac{1}{72}B_2 \geq \frac{1}{144}(B_1 + B_2) \geq \frac{1}{144}B$ which completes the proof.

References

- A. Aggarwal, A. Bar-Noy, D. Coppersmith, R. Ramaswami, B. Schieber, and M. Sudan. Efficient routing and scheduling algorithms for optical networks. In Proc. 5th ACM-SIAM Symp. on Discrete Algorithms, pages 412–423, 1994.
- [2] J. Aspnes, Y. Azar, A. Fiat, S. Plotkin, and O. Waarts. On-line routing of virtual circuits with applications to load balancing and machine scheduling. *Journal of the* ACM, 44(3):486–504, 1997. Also in Proc. 25th ACM STOC, 1993, pp. 623-631.
- [3] Y. Aumann and Y. Rabani. Improved bounds for all optical routing. In Proc. 6th ACM-SIAM Symp. on Discrete Algorithms, pages 567–576, 1995.
- [4] B. Awerbuch, Y. Azar, A. Fiat, S. Leonardi, and A. Rosen. On-line competitive algorithms for call admission in optical networks. In Proc. 4th Annual European Symposium on Algorithms, pages 431–444, 1996.
- [5] B. Awerbuch, Y. Azar, and S. Plotkin. Throughput-competitive online routing. In 34th IEEE Symposium on Foundations of Computer Science, pages 32-40, 1993.

- [6] B. Awerbuch, Y. Bartal, A. Fiat, and A. Rosén. Competitive non-preemptive call control. In Proc. of 5th ACM-SIAM Symposium on Discrete Algorithms, pages 312– 320, 1994.
- Baruch Awerbuch, Rainer Gawlick, Tom Leighton, and Yuval Rabani. On-line admission control and circuit routing for high performance computation and communication. In Proc. 35th IEEE Symp. on Found. of Comp. Science, pages 412–423, 1994.
- [8] A. Bar-Noy, R. Canetti, S. Kutten, Y. Mansour, and B. Schieber. Bandwidth allocation with preemption. In Proc. 27th ACM Symp. on Theory of Computing, pages 616–625, 1995.
- [9] Y. Bartal, A. Fiat, and S. Leonardi. Lower bounds for on-line graph problems with application to on-line circuit and optical routing. In Proc. 28th ACM Symp. on Theory of Computing, pages 531-540, 1996.
- [10] A. Borodin and R. El-Yaniv. Online Computation and Competitive Analysis. Cambridge University Press, 1998.
- [11] R. Canetti and S. Irani. Bouding the power of preemption in randomized scheduling. In Proc. 27th ACM Symp. on Theory of Computing, pages 606-615, 1995.
- [12] Juan Garay, Inder Gopal, Shay Kutten, Yishay Mansour, and Moti Yung. Efficient on-line call control algorithms. Journal of Algorithms, 23:180–194, 1997. Also in Proc. 2'nd Annual Israel Conference on Theory of Computing and Systems, 1993.
- [13] M. Golumbic. Algorithmic Graph Theory and Perfect Graphs. Academic Press, 1980.
- [14] J. Kleinberg and E. Tardos. Approximations for the disjoint paths problem in highdiameter planar networks. In Proc. 27th ACM Symp. on Theory of Computing, pages 26-35, 1995.
- [15] J. Kleinberg and E. Tardos. Disjoint paths in densely embedded graphs. In Proc. 36th IEEE Symp. on Found. of Comp. Science, pages 52-61, 1995.
- [16] S. Leonardi. On-line network routing. In A. Fiat and G. Woeginger, editors, Online Algorithms - The State of the Art, chapter 11, pages 242–267. Springer, 1998.
- [17] S. Leonardi, A. Marchetti-Spaccamela, A. Presciutti, and A. Rosén. On-line randomized call control revisited. In Proc. 9th ACM-SIAM Symp. on Discrete Algorithms, pages 323–332, 1998.
- [18] R. J. Lipton and A. Tomkins. Online interval scheduling. In Proc. of the 5th ACM-SIAM Symposium on Discrete Algorithms, pages 302–311, 1994.
- [19] P. Raghavan and E. Upfal. Efficient routing in all-optical networks. In Proc. 26th ACM Symp. on Theory of Computing, pages 134–143, 1994.

Appendix

A STICKY is constant competitive

In this appendix we prove theorem 6.4.

The following claim follows immediately from the fact that the bandwidth of each interval is at most δ :

Claim A.1 Let \mathcal{A} be an interval set. If $\delta < \frac{1}{2}$, then $B(\Psi_R(x)) \geq \frac{1}{2} - \delta, B(\Psi_L(x)) \geq \frac{1}{2} - \delta$,

Lemma A.2 Let the intervals J_1, J_2 satisfy $J_1 \subset J_2$. If interval J_1 is removed in step (5), then by the time step (5) is over, $J_2 \notin A$.

Proof: Let $x, \mathcal{L}_L, \mathcal{L}_R$ be as in definition 6.2, at the moment J_1 is removed in step (5). Now $x \in J_1$, $x \in J_2$, so if $J_2 \in \mathcal{A}$ by the time J_1 is being removed, J_2 appears in \mathcal{L}_L and \mathcal{L}_R . Since $J_1 \subset J_2$, J_2 appears after J_1 in both of the lists \mathcal{L}_L and \mathcal{L}_R , and since $J_1 \notin \Psi_L(x) \cup \Psi_R(x), J_2 \notin \Psi_L(x) \cup \Psi_R(x)$, so J_2 is now removed.

Definition A.3 For an interval set N, interval $C \subseteq \Re$ is a cell of N, if it contains two disjoint intervals C_L , C_R (C_L is the left one) such that $B(N[C_L]) \ge 1$ and $B(N[C_R]) \ge 1$.

Next is a "subdivision" lemma, which demonstrates how to split the original interval set S into $\Omega(B(\mathcal{OPT}_{\sigma}))$ cells, like the ones in the proof of lemma 3.7.

Lemma A.4 Let N be a valid set of intervals. Then there exist at least $\frac{B(N)}{2(2+\delta)} - \frac{3}{2}$ pairwise disjoint cells of N.

Proof: Order the intervals of N from left to right by their left-endpoint. Now, scanning the list, pick minimal subsets $\{L_i\}_{i\geq 0}$ from the start of the list, such that $B(L_i) \geq 2$. Then $B(L_i) < 2 + \delta$. Thus, there are at least $\lfloor \frac{B(N)}{2+\delta} \rfloor \geq \frac{B(N)}{2+\delta} - 1$ such subsets. Let x_i be the left most left endpoint of the intervals in L_i . By construction $\{x_i\}_{j\geq 0}$ is

Let x_i be the left most left endpoint of the intervals in L_i . By construction $\{x_i\}_{j\geq 0}$ is an ascending sequence. Add a last element $x_{last} = \infty$ to the sequence.

Define $N_i = \{n \in L_i \mid x_{i+1} \notin n\}$. Then $B(N_i) \ge 1$, otherwise N violates the bandwidth constraint on x_{i+1} . Thus $B(N[(x_i, x_{i+1})]) \ge 1$.

Now let $C^{(i)} = (x_{2i}, x_{2(i+1)})$ for $i \ge 0$. By the above, $C^{(i)}$ satisfies the definition of a cell of N, with the following subintervals: $C_L^{(i)} = (x_{2i}, x_{2i+1})$, and $C_R^{(i)} = (x_{2i+1}, x_{2i+2})$. By definition, the intervals $C^{(i)}$ are pairwise disjoint, and there are at least $\lfloor \frac{B(N)}{(2+\delta)} - 1 \rfloor \ge \frac{B(N)}{2(2+\delta)} - \frac{3}{2}$ such intervals, as claimed.

Lemma A.5 Let $J \subset \Re$, and let N be a set of intervals, with no stuffed intervals of the final set S^* . If $B((S_t \cap N)[J]) \geq 2\lambda$ and there is $K \in \mathcal{A}_t$ s.t. $K \supset J$ $(K \neq J)$, then $B(\mathcal{A}_t[J]) \geq \lambda$.

Proof: Suppose $K \supset J$, $K \neq J$ is in \mathcal{A}_t . Denote by t' the time when K arrived. Since K was not rejected in step (1), $B((S_{t'} \cap N)[J]) \leq B(S_{t'}[J]) < \lambda$. Let $N' = (S_t \setminus S_{t'}) \cap N$, the

intervals of $S_t \cap N$ which arrived after t'. Then $B(N'[J]) \ge (2\lambda - \lambda) = \lambda$. By lemma A.2, if one of the intervals in N'[J] is removed, K is removed too, since K strictly contains all the intervals of N'[J]. Thus by time t none of the intervals in N'[J] was removed, and $B(\mathcal{A}_t[J]) \ge B(N'[J]) \ge \lambda$.

Lemma A.6 Let N be a valid set with no stuffed intervals of S^* , and let C be a cell of N. Assume $\lambda \leq \frac{1}{3}$. Then $B(\mathcal{A}^*[C]) \geq \min\{\frac{1}{2} - \delta, \lambda\}$.

Proof: Since $B(S_t \cap N)$ is non-decreasing with t, let t_r be the first time $B((S_{t_r} \cap N)[C_R]) \geq 2\lambda$, and t_l be the first time $B((S_{t_l} \cap N)[C_L]) \geq 2\lambda$. Since C_L and C_R are disjoint, $t_l \neq t_r$, and we can assume $t_r < t_l$. The proof for the other case is symmetrical.

Now there are three cases:

- No interval is removed from $\mathcal{A}[C]$ in time t_l , or later. Let $N' = (S^* \setminus S_{t_l-1}) \cap N$. Since N contains no stuffed intervals of S^* , no interval of N' can be rejected in step (1). Thus all the intervals in N' are accepted, and never removed, so $B(\mathcal{A}^*[C]) \geq B(N'[C_L]) \geq 1 - 2\lambda \geq \lambda$, which completes the proof.
- Interval J is removed from $\mathcal{A}[C]$ at time t_l .

Denote by x the violation point that caused the removal of J. Then $x \in C_L$, since x is in the last arriving interval, which belongs to $N[C_L]$, by the assumption. Now examine the intervals in $\Psi_L(\mathbf{x})$. Since J was removed, by the definition of $\Psi_L(\mathbf{x})$ we get $\forall l \in \Psi_L(x), right(C_L) \geq x \geq left(l) \geq left(J)$. Now, if there is an interval $l \in \Psi_L(x)$ such that $right(l) > right(C_R), l$ strictly contains C_R , and by lemma A.5, $B(\mathcal{A}[C]) \geq B(\mathcal{A}[C_R]) \geq \lambda$ holds. Otherwise, all the intervals in $\Psi_L(x)$ are contained in C, so $B(\mathcal{A}[C]) \geq B(\Psi_L(x)) \geq \frac{1}{2} - \delta$ holds.

• Interval J is removed from $\mathcal{A}[C]$ after time t_l .

Denote by $x \in C$ the violation point that caused the removal of J. Then $x \in J \subseteq C$. Now examine the intervals in $\Psi_L(\mathbf{x})$ and $\Psi_R(\mathbf{x})$. Since J was removed, by the definition of $\Psi_L(\mathbf{x})$ and $\Psi_R(\mathbf{x})$, we get that $\forall r \in \Psi_R(x)$, $right(r) \leq right(J) \leq right(C)$ and $\forall l \in \Psi_L(x)$, $left(l) \geq left(J) \geq left(C)$. If there is an interval $l \in \Psi_L(x)$ and an interval $r \in \Psi_R(x)$ such that left(r) < left(C) and right(l) > right(C), then one of the intervals l or r would strictly contain one of the intervals C_L or C_R , and then by lemma A.5, either $B(\mathcal{A}[C_L]) \geq \lambda$ or $B(\mathcal{A}[C_R]) \geq \lambda$. Otherwise, either $\forall r \in \Psi_R(x), \ left(r) \geq left(C) \text{ or } \forall l \in \Psi_L(x), \ right(l) \leq right(C)$. In either case, $\Psi_R(x) \subseteq C$ and $B(\Psi_R(x)) \geq \frac{1}{2} - \delta$ or $\Psi_L(x) \subseteq C$ and $B(\Psi_L(x)) \geq \frac{1}{2} - \delta$, which completes the proof.

Lemma A.7 For $\lambda \leq 1 - \delta$ let $T = \{t \in S \mid t \text{ is stuffed in } S\}$, and let $S' = S \setminus T$. Let $O = \mathcal{OPT}_{\sigma}$, and O' be an optimal subset of S'. Then $B(O') \geq \frac{\lambda}{1+\lambda} \cdot B(O)$, and the bound is tight.

Proof: We construct a valid set $\mathcal{N} \subseteq S'$, such that $B(\mathcal{N})$ satisfies the above inequality. Since for $t \in T$, $B(S[t]) \geq \lambda$, there is a subset $F_t \subseteq S[t]$ such that $\lambda \leq B(F_t) < \lambda + \delta$. Define the mapping $F^*: T \to 2^{S'}$ by the following recursive definition:

$$F^*(t) = \begin{cases} F_t & \text{if } F_t \subseteq S' \\ F^*(t') & \text{otherwise, for some } t' \in F_t \cap T \end{cases}$$

Since T is finite, and there are no identical intervals, F^* is well defined. By definition, $F^*(t) \subset t$ and $\lambda \leq B(F^*(t)) \leq \lambda + \delta$.

Let \mathcal{U} be a (maximum size) set of pairwise-disjoint intervals in $T \cap O$ defined as follows: order all the intervals in $T \cap O$ from left to right by their left endpoint, and keep adding the next interval with the left-most right endpoint, which does not intersect previously added intervals, until the intervals are exhausted.

By construction, every interval of $T \cap O$ intersects the right endpoint of some interval in \mathcal{U} . For $u \in \mathcal{U}$, denote by T_u the set of intervals $t \in T \cap O$ for which u is the leftmost interval such that t intersects the right endpoint of u. Then $O \cap T = \bigcup_{u \in \mathcal{U}} T_u$, and $B(O \cap T) = \sum_{u \in \mathcal{U}} B(T_u)$, where the union above is disjoint.

Now define $\mathcal{N}' = \bigcup_{u \in \mathcal{U}} F^*(u)$. It is clear that $\mathcal{N}' \subseteq S'$. \mathcal{N}' is valid, since $F^*(u) \subset u$, $u \in \mathcal{U}$ are disjoint, and $B(F^*(u)) \leq \lambda + \delta \leq 1$. Since T_u is a subset of a valid set, and $right(u) \in \bigcap_{v \in T_v} v$, we have $B(T_u) \leq 1 \leq \frac{1}{\lambda} B(F^*(u))$. Thus

$$B(O \cap T) = \sum_{u \in \mathcal{U}} B(T_u) \le \sum_{u \in \mathcal{U}} \frac{1}{\lambda} B(F^*(u)) \le \frac{1}{\lambda} B(\mathcal{N}')$$

where the last inequality follows from the fact $F^*(u) \subset u$ are disjoint. Let $\mathcal{N} = \mathcal{N}'$ if $B(\mathcal{N}') > B(O \cap S')$ or $\mathcal{N} = O \cap S'$ otherwise. We claim that $B(\mathcal{N}) \ge \frac{\lambda}{\lambda+1}B(O)$.

To prove the claim, assume $B(O \cap S') = \alpha B(O)$, and thus $B(O \cap T) = (1 - \alpha)B(O)$. Then $B(\mathcal{N}) \ge \max\{\alpha B(O), (1 - \alpha)\lambda B(O)\}$, which attains it's minimal value for $\alpha = \frac{\lambda}{\lambda+1}$, for which $B(\mathcal{N}) \ge \frac{\lambda}{\lambda+1}B(O)$, as claimed.

The following set S shows an upper bound of $\frac{\lambda}{1+\lambda}$ for $\frac{B(O')}{B(O)}$: for small ϵ , pick $\frac{\lambda}{\epsilon}$ disjoint intervals of bandwidth ϵ , and one more interval of bandwidth $1 - \epsilon$ which contains all the other intervals. Then:

$$\frac{B(O')}{B(O)} = \frac{\lambda}{\lambda + 1 - \epsilon} \stackrel{\epsilon \to 0}{\to} \frac{\lambda}{\lambda + 1}$$

Proof of theorem 6.4:

Let S', O' be as in lemma A.7. Then $B(O') \geq \frac{\lambda}{1+\lambda}B(\mathcal{OPT}_{\sigma})$. By lemma A.4, there exist at least $\frac{B(O')}{2(2+\delta)} - \frac{3}{2}$ pairwise disjoint cells $C \in \mathcal{C}$ of O'. By lemma A.6, $B(\mathcal{A}[C]) \geq \min\{\frac{1}{2} - \delta, \lambda\}$ for each such cell, so summing over all cells we get:

$$B(\mathcal{A}) \ge \sum_{C \in \mathcal{C}} B(\mathcal{A}[C]) \ge \min\{\frac{1}{2} - \delta, \lambda\} \cdot \left(\frac{\frac{\lambda}{1+\lambda}B(\mathcal{OPT}_{\sigma})}{2(2+\delta)} - \frac{3}{2}\right)$$

Thus choosing $\lambda = \frac{1}{3}$, the competitive ratio of the algorithm is $\frac{8(2+\delta)}{\min\{\frac{1}{2}-\delta,\frac{1}{3}\}}$, i.e., for $\delta \leq \frac{1}{6}$ the algorithm is $24(2+\delta)$ -competitive, and for $\frac{1}{6} \leq \delta < \frac{1}{2}$ the algorithm is $\frac{8(2+\delta)}{\frac{1}{2}-\delta}$ -competitive. Specifically, the algorithm is 72-competitive for $\delta = \frac{1}{4}$.