Machine Learning for Solvi ng Combinatorial Problems: Some Empirical Studies

Junchi Yan

yanjunchi@sjtu.edu.cn Department of Computer Science and Engineering, SJTU November 26th, 2022

Acknowledgement of Major Collaborative Students



Class of 2019

Class of 2020

Class of 2020

Class of 2021

Class of 2021

https://thinklab.sjtu.edu.cn/

https://github.com/Thinklab-SJTU/

2. Recent Work

3. Summary and Outlook







Continuous













 CVPR'22 Best Paper: Learning to Solve Hard Minimal Problems
 EJOR'21 A Survey by Prof. Bengio: Machine Learning for CO
 NSF makes \$20 million investment in Optimization-focused AI Research Institute

2. Recent Work

3. Summary and Outlook

1) Graph Matching 2) Generality 3) Robustness 4) Graph Application

Classical Solution to Graph Matching Problem

• NP-hard GM Problem:







• Sinkhorn: differentiable, exact linear assignment algorithm



 How to invoke: pip install pygmtools (already support numpy, pytorch, paddle, jittor; will support tensorflow, mindspore)

```
>>> import torch
```

```
>>> import pygmtools as pygm
```

```
>>> pygm.BACKEND = 'pytorch'
```

```
>>> np.random.seed(0) # 2-dimensional (non-batched) input
```

- >>> s_2d = torch.from_numpy(np.random.rand(5, 5))
- >>> s_2d tensor([[0.5488, 0.7152, 0.6028, 0.5449, 0.4237], [0.6459, 0.4376, 0.8918, 0.9637, 0.3834], [0.7917, 0.5289, 0.5680, 0.9256, 0.0710], [0.0871, 0.0202, 0.8326, 0.7782, 0.8700], [0.9786, 0.7992, 0.4615, 0.7805, 0.1183]])

 Permutation Loss: The matching problem can be considered as a binary classification problem for each element



 Compared with the regression based offset loss used in the past, the permutation loss better portrays the combinatorial optimization nature of graph matching





 $L_{perm} = 5.139, L_{off} = 0.070$

Matching results on PascalVOC:

Permutation Loss>Offset Loss, Intra-+Cross-graph GNN>Intra-graph GNN>Classical GM

Model	CNN	GM Formulation	Loss Func	Matching Acc
GMN	VGG16	Classical GM (Zanfir et al. CVPR 2018)	Offs Loss	55.3
GMN-PL	VGG16	Classical GM (Zanfir et al. CVPR 2018)	Perm Loss	57.9
PIA-GM-OL	VGG16	Intra-graph GNN	Offs Loss	61.6
PIA-GM	VGG16	Intra-graph GNN	Perm Loss	63.0
PCA-GM	VGG16	Intra-+Cross-graph GNN	Perm Loss	63.8

The model has the capability to transfer across categories:



Improvement on Graph Embedding and Loss Function ICLR20

Learning deep graph matching with channel-independent embedding and Hungarian attention, ICLR 2020

- Improve Graph Embedding Module: Simulate multi-head attention, propose a Channel Independent Embedding (CIE) method
- Experiment: Under control variates, CIE outperforms other GNN structures



method	aero b	oike	bird	boat	bottle	bus	car	cat	chair	COW	iable	dog	horse	mbike	person	plant	sheep	sofa	train	tv	Ave
GMN-D	31.9 4	17.2	51.9	40.8	68.7	72.2	53.6	52.8	34.6	48.6	72.2	47.7	54.8	51.0	38.6	75.1	49.5	45.0	83.0	86.3	55.3
GMN-P	31.1.4	46.2	58.2	45.9	70.6	76.4	61.2	61.7	35.5	53.7	3.9	57.5	56.9	49.3	34.1	77.5	57.1	53.6	83.2	88.6	57.9
GAT-P	46.4 6	60.5	60.9	51.8	79.0	70.9	62.7	70.1	39.7	63.9	66.2	6.2.8	55.8	62.8	39.5	82.0	66.9	50.1	78.5	90.3	63.6
GAI-H	47.2 0	01.0	05.2	33.3	79.7	/0.1	00.5	70.5	38.4	04./	62.9	05.4	00.2	62.5	41.1	/8.8	07.1	01.0	81.4	91.0	04.0
EPN-P	47.6 6	55.2	62.2	52.7	77.8	69.5	63.4	69.6	37.8	62.8	63.6	63.9	64.6	61.9	39.9	80.5	66.7	45.5	77.6	90.6	63.2
PIA-D	39.7 3)/./	0.6C	47.2	/4.0	/4.2	02.1	00.0	33.0	01.7	00.4	29.0	07.1	29'A	41.9	11.1	04.7	<u></u>	01.0	94.4	01.0
PIA-P	41.5 5	55.8	60.9	51.9	75.0	75.8	59.6	65.2	33.3	65.9	62.8	62.7	67.7	62.1	42.9	80.2	64.3	59.5	82.7	90.1	63.0
PCA-P	40.9 3	0.0	8.60	47.9	/0.9	77.9	03.5	07.4	35.1	02.2	03.0	01.3	08.9	02.8	44.9	11.5	07.4	57.5	80.7	90.9	03.8
PCA-H	49.8 6	60.7	63.9	52.6	79.8	72.5	63.8	71.2	38.4	62.5	71.7	65.4	66.6	62.5	40.5	84.7	66.1	47.9	80.5	91.1	64.6
PCA+-P	46.6 6	61.0	62.3	53.9	78.2	72.5	64.4	70.5	39.0	63.5	74.8	65.2	65.0	61.6	40.8	83.2	67.1	50.5	79.6	91.6	64.6
CIE ₂ -P	50.9 6	55.5	68.0	57.0	81.0	75.9	70.3	73.4	41.1	66.7	53.2	68.3	68.4	63.5	45.3	84.8	69.7	57.2	79.8	91.6	66.9
CIE ₂ -H	51.2 6	58.4	69.5	57.3	82.5	73.5	69.5	74.0	40.3	67.8	60.0	69.7	70.3	65.1	44.7	86.9	70.7	57.3	84.2	92.2	67.4
CIE ₁ -P	52.1 6	59.4	69.9	58.9	80.6	76.3	71.0	74.2	41.1	68.0	60.4	69.7	70.7	65.1	46.1	85.1	70.4	61.6	80.7	91.7	68.1
CIE ₁ -H	51.20	19. 2	/0.1	55.0	04.0	12.0	09.0	74.4	39.0	00.0	/1.0	70.0	/1.0	00.0	44.0	05.4	09.9	05.4	03.2	94.4	00.9

Improvement on Graph Embedding and Loss Function ICLR20

 Improve Loss Function: Permutation loss requires the output to be 0/1, which may cause overfitting

- Propose Hungarian
 Attention, focusing
 on inconsistent ma tches after Hungarian
- Experimental results: mitigating overfitting and improving test set performance



Learning GM Solvers TPAMI22

• GM is equivalent to node classification on an association graph:



- Node 1 matches node a + 1a=1 on association graph
- Therefore, GM solvers == node classifier on association graph
- Naturally, GNN that excel in node classification can serve as graph matching solvers!

Learning GM Solvers TPAMI22



Learning GM Solvers TPAMI21



Self-Supervised Learning for GM ECCV22

Self-supervised Learning of Visual Graph Matching, ECCV 2022



Self-Supervised Learning for GM ECCV22





Existing Deep GM Models: Require ground truth node

correspondence as labels for supervised learning

Self-Supervised Learning for GM ECCV22



Solving Graph Edit Distance and Edit Path CVPR21

Combinatorial Learning of Graph Edit Distance via Dynamic Embedding, CVPR 2021



h(p) cost of unmatched parts (predicted value)

Solving Graph Edit Distance and Edit Path CVPR21

Combinatorial Learning of Graph Edit Distance via Dynamic Embedding, CVPR 2021



Solving Graph Edit Distance and Edit Path CVPR21

Combinatorial Lear	ombinatorial Learning of Graph Edit Distance via Dynamic Embedding, CVPR 2021												
Accuracy Metrics for GED on 3 Real-world Datasets													
Method	Edit	AJ	IDS		LIN	JUX		Willo	Willow-Cars				
Wethou	Path	mse (×10 ⁻³)	ρ	p@10	mse (× 10^{-3})	ρ	p@10	mse (×10 ⁻³)	ρ	p@10			
SimGNN [3]	×	1.189	0.843	0.421	1.509	0.939	0.942	-	-	-			
GMN [26]	$ \times$	1.886	0.751	0.401	1.027	0.933	0.833	-	-	-			
GraphSim [4]	× '	0.787	0.874	0.534	0.058	0.981	0.992	-	-	-			
GENN (ours)	×	1.618	0.901	0.880	0.438	0.955	0.527	-	-	-			
Beam Search [20]	\checkmark	12.090	0.609	0.481	9.268	0.827	0.973	1.820	0.815	0.725			
Hungarian [31]	🗸 '	25.296	0.510	0.360	29.805	0.638	0.913	29.936	0.553	0.650			
VJ [13]		29.157	0.517	0.310	63.863	0.581	0.287	45.781	0.438	0.512			
GENN-A* (ours)	\checkmark	0.635	0.959	0.871	0.324	0.991	0.962	0.599	0.928	0.938			

The integratable algorithm preserves the high accuracy of classical solvers

Achieve high efficiency with machine learning algorithm



Solving Combinatorial Optimization over Graphs by a General Bi-level ML Framework NeurIPS21

A Bi-level Framework for Learning to Solve Combinatorial Optimization over Graphs, NeurIPS 2021

For CO problems over graphs, current formulation is



Shortest first: 16.0

Solving Combinatorial Optimization over Graphs by a General Bi-level ML Framework NeurIPS21

Propose a Bi-level Optimization Formulation:

Upper-level: Adopt a reinforcement learning agent to adaptively modify the graphs

$$\min_{\mathbf{x}',\mathcal{G}'} f(\mathbf{x}'|\mathcal{G}) \qquad s.t. \quad H_j(\mathcal{G}',\mathcal{G}) \le 0, \text{ for } j = 1...J$$

 \mathcal{G}'

$$\mathbf{x}' \in \arg\min_{\mathbf{x}'} \left\{ f(\mathbf{x}'|\mathcal{G}') : h_i(\mathbf{x}',\mathcal{G}') \le 0, \text{ for } i = 1 \dots \right\}$$

Lower-level: Optimize decision variables by heuristics

Bi-level Framework: When the upper-level RL modifies graph structure, the lower-level heuristic is invoked

Upper-level Optimizer: RL action network(trained by PPO)



Lower-level Optimizer: Heuristic algorithms

Solving Combinatorial Optimization over Graphs by a General Bi-level ML Framework NeurIPS21 A General Framework for Different Graph Theory Problems





											_
DAG Sche Time TPC-H Dataset	Custo- mized	Gen- eral	Improv- ements	GED AIDS Dataset	Custo- mized	Gen- eral	Improv- ements	Hamiltonian Cycle Accuracy FHCP Dataset	Custo- mized	Gen- eral	Improv ements
50 DAGs	9821	8906	9.3%	20-30 nodes	37.4	29.1	22.2%	500-600 nodes	20	25	25%
100 DAGs	16914	15193	10.2%	30-50 nodes	70.4	61.1	13.2%				
150 DAGs	24429	22371	8.4%	50+ nodes	101.9	77	24.4%				

← edit paths →

reward = $f(\mathbf{x}^0|\mathcal{G}) - f(\mathbf{x}^1|\mathcal{G})$

 ∇

 \mathbf{x}^1

 \mathcal{D}

 \mathbf{x}^0

 \mathcal{D}

 \mathbf{x}^0

 \mathcal{D}

 \mathbf{x}^1

← scheduling orders → reward = $f(\mathbf{x}^0|\mathcal{G}) - f(\mathbf{x}^1|\mathcal{G})$

Appearance and Structure Aware Robust Deep Visual Graph Matching CVPR22

Appearance and structure aware robust deep visual graph matching: Attack, defense and beyond, CVPR 2022 **Research Problem:** Robust Decision for Deep Visual GM in Adversarial Attack Contexts Deep Visual GM Pipeline (Wang, TPAMI 2021, Rolinek, ECCV 2020):



Multi-graph with keypoints

Similarity between multi-graphs Challenge 1: Existing adversarial attack algorithms for graph structures are not feasible for MGM

OR code

- Adding or deleting nodes will degrade matching accuracy
- Adding or deleting edges will be reverted in multi-graph construction
- Challenge 2: Existing adversarial defense algorithms on a single graph are not feasible GitHub repo for MGM
 - Learn discriminative features between nodes on a single graph
 - Learn correspondences between multiple graphs for MGM

Github Code: https://github.com/Thinklab-SJTU/robustMatch

Appearance and Structure Aware Robust Deep Visual Graph Matching CVPR22

- Attack Strategy: Locality attack by perturbing keypoint localities and pixel attack by perturbing image pixel values
 - Bi-level Constrained Optimization Problem:
 - \Box *c*, *z* refers to keypoint localities, features, respectively \Box ϵ_c , ϵ_z refers to perturbation budget, unavailable to attack

 $\max_{c',z'} \max_{G'} L(f(c', \overline{z'}, \overline{G'}), y)$

 $s.t.d_{\infty}(c',c) \leq \epsilon_c, d_{\infty}(z',z) \leq \epsilon_z$

- Impact of Keypoint Locality Attack on Models:
 - □ Influence the extraction of keypoint features in the graph
 - Determine the connectivity between keypoints (edge addition or deletion)

Before Attack Multi-graph Pixel Attack After Attack



Appearance and Structure Aware Robust Deep Visual Graph Matching CVPR22

- **Defense Strategy:** Vulnerability of appearance-similar keypoints in embedding space and explicit constraints
 - Appearance-similar keypoints are vulnerable to attack
 Similar shape, similar texture, symmetrical structure



After attack



 Actively attack to discover appearance-similar keypoints during training and expand their distances in embedding space



Combined with adversarial training, the adversarial samples generated by the attack are received as input to further improve the robustness predicted



Deep Neural Network Fusion via Graph Matching with Applications to Model Ensemble and Federated Learning, ICML22



Code available at "https://github.com/Thinklab-SJTU/GAMF"

- 1. Model Ensemble
 - Prediction-based Model Ensemble: Need to maintain all individual models
 - Fusion-based Model Ensemble: Need to maintain only one model
- 2. Federated Learning
 - FL Pipeline:
 - 1) Global server sends the global model to each local client
 - 2) Each client train the local model with their own datasets
 - 3) Local clients send the local model back to global server
 - 4) Global server gathers all local models and merge them into a shared global model



Li, Q., He, B., and Song, D. Model-contrastive federated learning. CVPR, 2021.





Model Fusion



Graph Optimization Problem of Placement and Routing







Graph Optimization Problem of Placement and Routing

The Policy-gradient Placement and Generative Routing Neural Networks for Chip Design, NeurIPS21

Formulation of Mixed-size Placement

- The key elements of the Markov Decision Processes (MDPs) for mixedsize placement are defined as follows:
- State s : the state representation consists of two part, global image *I* portrayed the layout and netlist graph *H* which contains detailed position of placed macros. The initial state $I_{xy} = 1$ if (x, y) has already been occupied before placement
- Action *a* : position (x_o, y_o) is available if all points p in the region R satisfy $I_p = 0$, where $R = \{(x, y) | |x x_o| \le \frac{h}{2}, |y y_o| \le \frac{w}{2}\}$.
- **Reward** *r* : to further control the overlap in the final placement, the reward at the end of episode is a negative weighted sum of wirelength, routing congestion and overlapping area: $R_E = -L_{wl} \lambda_1 * L_{cg} \lambda_2 * L_{ol}$

Architecture of Generative Routing Model



Neural Macro Placement and Routing Pipeline



⁽⁴⁾ placement and net ordering model are optimized jointly in a whole RL framework

- Combining the RL-based model for learning mixed-size macro placement with one-shot generative routing network to perform routing as we introduce above, we propose a pure neural pipeline for macro placement and routing.
- Inspired by EM algorithm, we first update the generative router using placement result from mixed-size agent (similar to E step), then placement and net order agents are learned jointly in a whole reinforcement learning framework to minimize wirelength calculated by trained generative model

(corresponding to M step)

The generator is composed of a basic generator for the input size of 64
 × 64 or below and an extension for the input size of larger than 64 ×
 64. The discriminator consists of two sub-discriminators to estimate
 routes from validity and realness.

Graph Optimization Problem of Placement and Routing

The Policy-gradient Placement and Generative Routing Neural Networks for Chip Design, NeurIPS21

Results on Mixed-size Placement

With only a slight increase of the total wirelength (within 1.3% difference on average), our mixed-size macro placer achieves approximately 4× reduction over DeepPlace on the overlapping area, stressing the importance of modeling macro's shape in state space.

Circuit	# Cells	# Mov	Mixed-size te	chnique (ours)	DeepPlace [1]			
chrount	ii eenis		Wirelength \downarrow	Overlap Area↓	Wirelength \downarrow	Overlap Area↓		
adaptec 1	211K	514	82783826	12606828	80117232	66608273		
adaptec2	255K	542	123307824	19485631	123265964	47085963		
adaptec3	451K	710	232373680	58588016	241072304	140272759		
adaptec4	496K	1309	234008876	73075220	236391936	169853555		
bigblue1	278K	551	141020208	2041890	140435296	3519755		
bigblue2	558K	948	144803296	70702107	140465488	103663199		
bigblue3	1097K	1227	468632064	39664931	450633360	574956948		
bigblue4	2177K	659	1001315712	67794270	951984128	87630042		
ratio	-	-	1.000	1.0	0.987	3.9		

Results on Routing

 We compare the full version with ResNet-based cGAN, as well as the pure ResNet generator. The ResNet generator outdoes the cGAN, but the bi-discriminator significantly improves the generator. Moreover, the enhanced loss improves the wirelength at the marginal expense of correctness.

Results on Overall Placement and Routing

variants of our PRNet		ptec 1	adaptec3		
	WL↓	RC↓	WL↓	RC↓	
RL-based Placer (i.e. DeepPlace [1])	6149	10.565	30154	62.751	
RL-based Placer + GR	5940	10.464	29711	73.324	
RL-based Placer + GR + NOL (full version of PRNet)	5787	9.386	29462	43.207	

 We compare our PRNet with DeepPlace, along with an ablation study to verify the impact of net order learning. For all test cases, our neural placement and routing pipeline outperforms the other two methods in terms of both wirelength (WL) and routing congestion (RC). The significant difference in routing congestion without net order learning indicates that net order agent is able to arrange the sequence of routing efficiently.

our router w/ different generative models	Route-	small-4	Route-small			
our router in, enterent generative mouths	CrrtR↑	WLR↓	CrrtR↑	WLR↓		
CVAE*(CNN) [9] CVAE*-cGAN(CNN) CVAE*-bcGAN(CNN)	$\begin{array}{c} 0.414 {\pm} 0.020 \\ 0.557 {\pm} 0.065 \\ 0.474 {\pm} 0.048 \end{array}$	$\substack{1.179 \pm 0.033 \\ 1.292 \pm 0.108 \\ 1.525 \pm 0.029}$	$\begin{array}{c} 0.397 {\pm} 0.008 \\ 0.439 {\pm} 0.021 \\ 0.488 {\pm} 0.007 \end{array}$	$\begin{array}{c} 1.042 {\pm} 0.006 \\ 1.315 {\pm} 0.015 \\ 1.241 {\pm} 0.012 \end{array}$		
U-Net* [39] cGAN(U-Net*) [29] bcGAN(U-Net*)	$\begin{array}{c} 0.724 {\pm} 0.001 \\ 0.602 {\pm} 0.009 \\ 0.721 {\pm} 0.012 \end{array}$	$\begin{array}{c} 3.306 {\pm} 0.266 \\ 1.028 {\pm} 0.001 \\ 1.134 {\pm} 0.055 \end{array}$	$\begin{array}{c} 0.524 {\pm} 0.005 \\ 0.532 {\pm} 0.011 \\ 0.552 {\pm} 0.007 \end{array}$	$\substack{1.232 \pm 0.016 \\ 1.286 \pm 0.022 \\ 1.104 \pm 0.054}$		
ResNet [40] cGAN(ResNet) bcGAN(ResNet) bcGAN(ResNet)+EL (full version of our router)	$\begin{array}{c} 0.783 {\pm} 0.002 \\ 0.698 {\pm} 0.010 \\ 0.804 {\pm} 0.021 \\ \textbf{0.814} {\pm} 0.001 \end{array}$	$\begin{array}{c} 1.023 {\pm} 0.003 \\ 1.073 {\pm} 0.011 \\ 1.035 {\pm} 0.013 \\ \textbf{1.010} {\pm} 0.000 \end{array}$	$\begin{array}{c} 0.594 {\pm} 0.004 \\ 0.568 {\pm} 0.020 \\ \textbf{0.738} {\pm} 0.005 \\ 0.735 {\pm} 0.010 \end{array}$	$\begin{array}{c} 1.030 {\pm} 0.007 \\ 1.320 {\pm} 0.151 \\ 1.036 {\pm} 0.002 \\ \textbf{1.018} {\pm} 0.004 \end{array}$		





Our Mixed-size Placer

2. Recent Work

3. Summary and Outlook

Some Thoughts on Typical Paradigms



Thanks and Q&A

Awesome Machine Learning for Combinatorial Optimization Resources

We would like to maintain a list of resources that utilize machine learning technologies to solve combinatorial optimization problems.

We mark work contributed by Thinklab with the .

Maintained by members in SJTU-Thinklab: Chang Liu, Runzhong Wang, Jiayi Zhang, Zelin Zhao, Haoyu Geng, Tianzhe Wang, Wenxuan Guo, Wenjie Wu and Junchi Yan. We also thank all contributers from the community!

We are looking for post-docs interested in machine learning especially for learning combinatorial solvers, dynamic graphs, and reinforcement learning. Please send your up-to-date resume via yanjunchi AT sjtu.edu.cn.

https://github.com/Thinklab-SJTU/awesome-ml4co