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A NOTE ON ASSIGNMENT PROBLEMS

by

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Introduction

Assignment problems deal with the allocation of items to locations, one to each, in such a way that some optimum return is obtained. Four examples are the following:

- 1A. The expected value of orders that will be obtained by salesman i ($i = 1, 2, \dots, n$) in sales area j ($j = 1, 2, \dots, n$) is known to be Γ_{ij} . Assign the salesmen one to each area so that the total expected value is greatest.
- 1B. The comfort and convenience of class i in room j is assessed by an index Γ_{ij} . It is wished to assign the classes, one to each room, so that the least index assigned is maximised.
- 2A. In 1A suppose that Γ_{ij} is the distance salesman i has to travel to reach area j . Assign the salesmen, one to each area, so that the total distance travelled is a minimum.
- 2B. Mechanics have to repair pieces of equipment; the time, Γ_{ij} , for mechanic i to repair equipment j is known. Assign the mechanics one to each equipment to minimise the time^{by} which all equipments are repaired.

Thus, given the $n \times n$ matrix (Γ_{ij}) the four examples require the selection of n elements of the matrix, one from each row and each column $\Gamma_{1j_1}, \Gamma_{2j_2}, \dots, \Gamma_{nj_n}$

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where (j_1, j_2, \dots, j_n) is some permutation, π , of $(1, 2, \dots, n)$ in order to:

- 1A. Maximise $\sum_{\pi} (\Gamma_{1j_1} + \Gamma_{2j_2} + \dots + \Gamma_{nj_n})$
 1B. Maximise Minimum $(\Gamma_{1j_1}, \Gamma_{2j_2}, \dots, \Gamma_{nj_n})$
 2A. Minimise $\sum_{\pi} (\Gamma_{1j_1} + \Gamma_{2j_2} + \dots + \Gamma_{nj_n})$
 2B. Minimise Maximum $(\Gamma_{1j_1}, \Gamma_{2j_2}, \dots, \Gamma_{nj_n})$

The usual forms of the assignment problem are 1A and 2A. We can restate these problems as follows. Let $x_{ij} = 1$ if item i is assigned to location j , and 0 otherwise. Then 1A and 2A require the optimisation of $\sum_{i=1}^n \sum_{j=1}^n x_{ij} \Gamma_{ij}$ subject to the conditions

$$\begin{aligned} \sum_{i=1}^n x_{ij} &= 1, & j &= 1, 2, \dots, n \\ \sum_{j=1}^n x_{ij} &= 1, & i &= 1, 2, \dots, n \\ x_{ij} &\geq 0, & i, j &= 1, 2, \dots, n. \end{aligned}$$

Accordingly problems 1A and 2A are special cases of the transportation problem which itself is a special case of the more general linear programming problem. While the algorithms for the general problems could be used to solve these assignment problems special methods have been devised which take advantage of the simplifying features. (Kuhn, 1955)

We now show how a simple transformation exhibits 1B and 2B as special cases of 1A and 2A.

The Transformations.

We can suppose that all the $\Gamma_{ij} \geq 0$ without loss of generality since any optimum assignment for the matrix (Γ_{ij}) is also optimum for (Γ'_{ij}) where $\Gamma'_{ij} = \Gamma_{ij} + c$, for any constant c . In 1A, 2A the optimum is increased by nc

and in 1B, 2B by c.

Let $M = \max_{i,j} \Gamma_{i,j}$; then problems 1A and 2A are transformed into one another by writing $\Gamma'_{ij} = M - \Gamma_{ij}$. That is, an optimum assignment for problem 1A with cost γ is an optimum assignment for 2A with cost $nM - \gamma$.

For the problems 1B, 2B we can in addition suppose the elements Γ_{ij} to be positive integers since if they are not we can rank the Γ_{ij} in ascending order of magnitude and make the transformation $\Gamma'_{ij} = \Gamma_{ij}$ where Γ'_{ij} is the rank of Γ_{ij} in the ordering. Any ties i.e. where $\Gamma_{ij} = \Gamma_{k\ell}$ will have the same rank, $\Gamma'_{ij} = \Gamma'_{k\ell}$. For example the matrix

$$\begin{pmatrix} 3.1 & 1.8 & 3.1 \\ \pi & 9 & \sqrt{2} \\ e & 10^5 & \sqrt{2} \end{pmatrix} \quad \text{becomes} \quad \begin{pmatrix} 4 & 2 & 4 \\ 5 & 6 & 1 \\ 3 & 7 & 1 \end{pmatrix}$$

Thus, we can suppose the Γ_{ij} to be positive integers in the range $(1, n^2)$. Then the transformation $\Gamma'_{ij} = n^2 + 1 - \Gamma_{ij}$ transforms 1B and 2B into one another.

Consider now how to transform problem 2B into 2A. If we can arrange that any sum of elements of the matrix is dominated by the greatest element in the sum (or equal greatest elements) then we shall be able to solve 2B by the methods used for 2A. We therefore need to replace the Γ_{ij} by numbers widely spread out. This task is similar to that of isolating the root of largest modulus of a polynomial equation and can be tackled by methods similar to those of the root squaring technique.

Suppose we form a new matrix $\Gamma'_{ij} = \Gamma_{ij}^\alpha$ where α is to be chosen. We require that

$$\Gamma'_{1j_1} + \dots + \Gamma'_{nj_n} < \Gamma'_{1k_1} + \dots + \Gamma'_{nk_n} \quad (1)$$

should imply

$$\text{Max} (\Gamma'_{1j_1}, \dots, \Gamma'_{nj_n}) \leq \text{Max} (\Gamma'_{1k_1}, \dots, \Gamma'_{nk_n}) . \quad (2)$$

Choose α so that

$$s^\alpha \geq n(s-1)^\alpha \quad \text{for } s = 1, 2, \dots, m \quad (3)$$

where m is the greatest element of (Γ'_{ij}) . With this choice of α (1) certainly implies (2).

Alternatively the new matrix can be formed $\Gamma''_{ij} = K \Gamma'^{ij}$ for a suitable choice of K . The requirement that (1) implies (2) is met if

$$K^s \geq n K^{(s-1)} \quad \text{for } s = 1, 2, \dots, m \quad (4)$$

i.e. take $K \geq n$ where the matrix is $n \times n$.

Thus either of these transformations reduces problem 2B into 2A and so may be solved by known algorithms.

The transformation of problem 1B into 1A now follows easily. We go from 1B \rightarrow 2B \rightarrow 2A \rightarrow 1A. Thus the transformations are

$$\Gamma'_{ij} = K' - (M - \Gamma_{ij})^\alpha$$

or

$$\Gamma'_{ij} = K'' - K^{(M - \Gamma_{ij})}$$

where K', K'' are large enough integers to make $\Gamma'_{ij} > 0$.

Example

Consider the example given by Kuhn to illustrate the Hungarian method of solution to problem 1A. We modify it to get a solution of 1B i.e. to maximize $\min (\Gamma'_{1j_1}, \dots, \Gamma'_{nj_n})$.

$$(\Gamma_{ij}) = \begin{pmatrix} 8 & 7 & 9 & 9 \\ 5 & 2 & 7 & 8 \\ 6 & 1 & 4 & 9 \\ 2 & 3 & 2 & 6 \end{pmatrix}$$

The elements Γ_{ij} are already consecutive integers with repetitions beginning at unity so we have no need to rank them and replace with the ranks.

Problem 2B considers the matrix $(\Gamma_{ij}^{(1)})$ where $\Gamma_{ij}^{(1)} = 9 - \Gamma_{ij}$ and then for problem 2A we can use the matrix $(\Gamma_{ij}^{(2)})$ where

$$\Gamma_{ij}^{(2)} = 4^{\Gamma_{ij}^{(1)}}. \text{ Finally problem 1A uses } (\Gamma_{ij}^{(3)}) \text{ where } \Gamma_{ij}^{(3)} = 65536 - \Gamma_{ij}^{(2)}.$$

Thus

$$(\Gamma_{ij}^{(1)}) = \begin{pmatrix} 1 & 2 & 0 & 0 \\ 4 & 7 & 2 & 1 \\ 3 & 8 & 5 & 0 \\ 7 & 6 & 7 & 3 \end{pmatrix}, \quad \Gamma_{ij}^{(2)} = \begin{pmatrix} 4 & 16 & 1 & 1 \\ 256 & 16384 & 16 & 4 \\ 64 & 65536 & 1024 & 1 \\ 16384 & 4096 & 16384 & 64 \end{pmatrix}$$

$$\Gamma_{ij}^{(3)} = \begin{pmatrix} 65532 & 65520 & 65535 & 65535 \\ 65280 & 49152 & 65520 & 65532 \\ 65472 & 0 & 64512 & 65535 \\ 49152 & 61440 & 49152 & 65472 \end{pmatrix}$$

Accordingly this matrix could form the input to a program for the more general solution to problem 1A and an optimum assignment so obtained will be optimum for problem 1B on matrix (Γ_{ij}) ; the optimum cost can then be obtained directly from (Γ_{ij}) or by reversing the transformations.

Modification of the Hungarian Method.

In this section we assume familiarity with the Hungarian method and refer to Kuhn's paper (1955) for the details and a flow diagram of the solution.

The disadvantage of trying to solve 1B and 2B by the algorithm of 1A, 2A on the transformed matrix is the very large size of the matrix elements. Even for

quite small problems, say 10×10 , the transformed numbers have far outstripped single length working in a computer. Some minor steps can be taken to reduce the size. For example, the element of (Γ_{ij}) giving the optimum for LB cannot be greater than the n -th largest element of the matrix. Accordingly the n largest elements of (Γ_{ij}) can be replaced by their minimum without affecting either an optimum assignment or its value. In the example given this device reduces the numbers by about a factor of 4 and in the $n \times n$ case by a factor of at most n^n . Constants can be subtracted from rows or columns of (Γ_{ij}) changing only the value of an assignment but not its optimality. Even after all these adjustments large numbers still remain. They can however be avoided by changing the direction of attack: instead of transforming the matrix for LB to fit ^{the} Hungarian method for LA we consider transforming (very slightly) the Hungarian method to make it applicable for LB.

The Hungarian method first marks the positions in the matrix of row (or column) maxima and attempts to complete an assignment with the marked positions. If this fails it gives rules for selecting areas, R , of the matrix in which further items to be marked should be found together with a rule for picking those to be marked. More positions are marked until finally a complete assignment can be made.

The only section of this algorithm which needs modification to deal with problem LB is the rule for picking the items to be marked. The appropriate rule is: mark the item or items in R which are the greatest in R . \int In the modified algorithm it is not necessary to compute explicitly the cover (u_i, v_j) required for LA⁷. We illustrate the procedure on the previous example; marked items are replaced by X, items in the selected area are shown with their numerical values, and other items are replaced by - . We refer to Kuhn for an explanation of how the areas are selected. The stages are as follows:

$$\begin{array}{c}
 \begin{pmatrix} \textcircled{8} & 7 & X & X \\ 5 & 2 & - & X \\ 6 & 1 & - & X \\ 2 & 3 & - & X \end{pmatrix} \xrightarrow{\dots} \begin{pmatrix} X & - & X & X \\ 5 & 2 & \textcircled{7} & X \\ 6 & 1 & 4 & X \\ 2 & 3 & 2 & X \end{pmatrix} \xrightarrow{\dots} \begin{pmatrix} X & \textcircled{7} & X & - \\ - & 2 & X & X \\ - & 1 & - & X \\ - & 3 & - & X \end{pmatrix} \\
 \\
 \xrightarrow{\dots} \begin{pmatrix} X & X & X & - \\ 5 & 2 & X & X \\ \textcircled{6} & 1 & - & X \\ 2 & 3 & - & X \end{pmatrix} \xrightarrow{\dots} \begin{pmatrix} X & \boxed{X} & - & - \\ - & - & \boxed{X} & X \\ \boxed{X} & - & - & X \\ - & - & - & \boxed{X} \end{pmatrix}
 \end{array}$$

The greatest elements in the selected areas are enclosed in a circle and the actual assignment is shown by squares, i.e. $\Gamma_{12}, \Gamma_{23}, \Gamma_{31}, \Gamma_{44}$ with optimum value = $\min(7, 7, 6, 6) = 6$.

Comments on the Method.

The modification above has as its greatest virtue the slight changes it requires to an already established algorithm. If a computer program for the Hungarian method is available a program for the solution of 1B can be derived easily. If, however, only problems of types 1B, 2B are likely to be encountered and a program has to be written afresh the method developed by Porsching (1963) has undoubted advantages as it is much easier to program. This latter method proceeds by marking the elements starting with all the largest, then all the next largest and so on, and providing at each stage an easy, although possibly long, rule for deciding whether a complete assignment can be formed from the marked items. The modified Hungarian method tends only to mark items that may be useful in completing an assignment and has another way of deciding whether a complete assignment is yet possible.

An entirely different approach would be necessary to deal with very large problems. The problems considered can easily be formulated in Dynamic Programming terms. Let $C \{ i_1, i_2, \dots, i_k; j_1, j_2, \dots, j_k \}$ be the cost or value of an optimum

assignment of items $i_1 \dots i_k$ to places $j_1, \dots j_k$. Then clearly this cost $C \{i_1, \dots i_k; j_1, \dots j_k\}$ can be obtained by examining the costs, and picking the best, of assignments of i_k to $j_1, j_2, \dots j_k$ in turn together with an optimum assignment of $i_1 \dots i_{k-1}$ to the $(k-1)$ places not filled. Thus

$$C \{i_1 \dots i_k; j_1 \dots j_k\} = \text{Optimum}_{1 \leq s \leq k} \bigwedge_{i_k j_s} \oplus C \{i_1, \dots i_{k-1}; j_1 \dots j_{s-1}, j_{s+1} \dots j_k\}$$

where the "Optimum" and \oplus operations depend on which of the four problems is being solved. Thus, to solve an $n \times n$ problem we need to build up successively a table of optimum costs of all the $m \times m$ problems, $m = 1, 2, \dots n$ that can be formed by selecting items and places. The number of such problems is largest when $m = n/2$ and is $\binom{n}{n/2}^2 \sim 2^{2n+1}/\pi$ and their costs need to be available for computing the next stage. A practical method is obtained by grouping the items and places into problems of a size that can be tackled and switching the components between groups in some way similar to that of Held and Karp (1962) in another problem in order to improve the solution already found.

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